

Form 13F

Form 13F Cover Page

Report for the Quarter Ended September 30, 2003

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 28-158

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

Person Signing this Report on Behalf of Reporting Manager:

Charles F. Bowman
Senior Vice President
704-388-8434

Signature, Place, and Date of Signing:

/s/ Charles F. Bowman
Charlotte, NC
November 7, 2003

Report Type:

13F HOLDINGS REPORT
 13F NOTICE
 13F COMBINATION REPORT

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 7

Form 13F Information Table Entry Total: 10,066

Form 13F Information Table Value Total: \$83,509,535,000

List of Other Included Managers:

01. 28-10264 Bank of America, N.A.
05. 28-10267 Banc of America Capital Management, LLC
08. 28-10265 Banc of America Securities LLC
11. 28-06748 Marsico Capital Management LLC
13. 28-10270 Bank of America Trust Company of Delaware NA
15. 28-10276 Banc of America E-commerce Holdings Inc.
17. 28-10269 NMS Services (Cayman) Inc.

| AUTHORITY | NAME OF ISSUER | ISSUE CLASS | CUSIP | VALUE (X1000) | SHARES/ PRN AMT | SH/ PRN CALL | PUT/ DSCRETN | INVSTMT MANAGERS | OTHER | VOTING SOLE |
|-------------------------------|----------------|-------------|-----------|------------------|--------------------|-----------------|-----------------|---------------------|-------|----------------|
| DAIMLERCHRYSLER AG 14191 | | ORD | D1668R123 | 765 | 21813 SH | | DEFINED | 01 | | 7622 |
| DAIMLERCHRYSLER AG 12141 | | ORD | D1668R123 | 1178 | 33592 SH | | OTHER | 01 | | 21451 |
| DAIMLERCHRYSLER AG ACE LTD | | ORD | D1668R123 | 701 | 20000 SH | | DEFINED | 08 | | 20000 |
| ACE LTD 26500 | | ORD | G0070K103 | 883 | 26688 SH | | OTHER | | | 26688 |
| ACE LTD 6021 | | ORD | G0070K103 | 3204 | 96856 SH | | DEFINED | 01 | | 70356 |
| ACE LTD 6021 | | ORD | G0070K103 | 263 | 7936 SH | | OTHER | 01 | | 1915 |
| ACE LTD | | ORD | G0070K103 | 46523 | 1406369 SH | | DEFINED | 05 | | 1406369 |
| ACE LTD | | ORD | G0070K103 | 255 | 7700 SH | | DEFINED | 08 | | 7700 |
| ACE LTD | | ORD | G0070K103 | 463 | 14000 SH | | DEFINED | 17 | | 14000 |
| AMDOCS LTD | | ORD | G02602103 | 180 | 9562 SH | | DEFINED | | | 9562 |
| AMDOCS LTD 1585 | | ORD | G02602103 | 3174 | 168835 SH | | DEFINED | 01 | | 167250 |
| AMDOCS LTD 415 | | ORD | G02602103 | 38 | 2030 SH | | OTHER | 01 | | 1615 |
| AMDOCS LTD | | ORD | G02602103 | | 5 SH | | DEFINED | 05 | | 5 |
| AMDOCS LTD | | ORD | G02602103 | 495 | 26316 SH | | DEFINED | 08 | | 26316 |
| AMDOCS LTD | | ORD | G02602103 | 376 | 20000 SH | CALL | DEFINED | 08 | | 20000 |
| AMDOCS LTD | | ORD | G02602103 | 618 | 32848 SH | | DEFINED | 17 | | 32848 |
| APEX SILVER MINES LTD | | ORD | G04074103 | 136 | 10150 SH | | DEFINED | 01 | | 10150 |
| APEX SILVER MINES LTD | | ORD | G04074103 | 52 | 3900 SH | | DEFINED | 08 | | 3900 |
| APEX SILVER MINES LTD | | ORD | G04074103 | 16 | 1222 SH | | DEFINED | 17 | | 1222 |
| ARCH CAP GROUP LTD | | ORD | G0450A105 | 164 | 4950 SH | | DEFINED | 08 | | 4950 |
| ARCH CAP GROUP LTD | | ORD | G0450A105 | 140 | 4248 SH | | DEFINED | 17 | | 4248 |
| ACCENTURE LTD BERMUDA | | CL A | G1150G111 | 406 | 18195 SH | | DEFINED | 01 | | 18195 |
| ACCENTURE LTD BERMUDA | | CL A | G1150G111 | 614 | 27500 SH | CALL | DEFINED | 08 | | 27500 |
| ACCENTURE LTD BERMUDA | | CL A | G1150G111 | 1309 | 58600 SH | | DEFINED | 17 | | 58600 |
| BUNGE LIMITED | | COM | G16962105 | 29 | 1050 SH | | DEFINED | 01 | | 1050 |
| BUNGE LIMITED | | COM | G16962105 | 6 | 200 SH | | OTHER | 01 | | 200 |
| BUNGE LIMITED | | COM | G16962105 | 107 | 3900 SH | | DEFINED | 08 | | 3900 |
| BUNGE LIMITED | | COM | G16962105 | 517 | 18800 SH | | DEFINED | 17 | | 18800 |
| CHINADOTCOM CORP 100 | | CL A | G2108N109 | 211 | 25500 SH | | DEFINED | 01 | | 25400 |
| COOPER INDS LTD | | CL A | G24182100 | 990 | 20612 SH | | OTHER | | | 20612 |
| COOPER INDS LTD | | CL A | G24182100 | 1057 | 22014 SH | | DEFINED | 01 | | 22014 |
| COOPER INDS LTD | | CL A | G24182100 | 3952 | 82288 SH | | DEFINED | 05 | | 82288 |
| COOPER INDS LTD | | CL A | G24182100 | 154 | 3200 SH | | DEFINED | 08 | | 3200 |
| COOPER INDS LTD | | CL A | G24182100 | 9654 | 201000 SH | CALL | DEFINED | 08 | | 201000 |
| COOPER INDS LTD | | CL A | G24182100 | 7205 | 150000 SH | PUT | DEFINED | 08 | | 150000 |
| COOPER INDS LTD 618000 | | CL A | G24182100 | 86 | 1800 SH | | DEFINED | 17 | | 1800 |
| COOPER INDS LTD | | CL A | G24182100 | 29683 | 618000 SH | | OTHER | 17 | | |
| ENDURANCE SPECIALTY HLDGS LT | | SHS | G30397106 | 1645 | 56336 SH | | DEFINED | 05 | | 56336 |
| XCELERA INC | | COM | G31611109 | 1 | 630 SH | | DEFINED | 01 | | 630 |
| XCELERA INC 23979 | | COM | G31611109 | 33 | 24379 SH | | OTHER | 01 | | 400 |
| EVEREST RE GROUP LTD | | COM | G3223R108 | 400 | 5325 SH | | DEFINED | 01 | | 5325 |
| EVEREST RE GROUP LTD 2675 | | COM | G3223R108 | 201 | 2675 SH | | OTHER | 01 | | |
| EVEREST RE GROUP LTD | | COM | G3223R108 | 8452 | 112457 SH | | DEFINED | 05 | | 112457 |
| EVEREST RE GROUP LTD | | COM | G3223R108 | 940 | 12500 SH | CALL | DEFINED | 08 | | 12500 |

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|------------------------------|------|-----------|-------|-----------|------|------------|--------|
| EVEREST RE GROUP LTD | COM | G3223R108 | 353 | 4700 SH | | DEFINED 17 | 4700 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 32 | 1300 SH | | DEFINED 01 | 1300 |
| FRESH DEL MONTE PRODUCE INC | ORD | G36738105 | 863 | 35096 SH | | DEFINED 17 | 35096 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 409 | 17080 SH | | OTHER | 17080 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 284 | 11866 SH | | DEFINED 01 | 11500 |
| 366 | | | | | | | |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 39 | 1646 SH | | OTHER 01 | 1081 |
| 265 300 | | | | | | | |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 30 | 1244 SH | | DEFINED 05 | 1244 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 5988 | 250000 SH | PUT | DEFINED 08 | 250000 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1618 | 30278 SH | | DEFINED 01 | 24595 |
| 5683 | | | | | | | |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1993 | 37303 SH | | OTHER 01 | 15324 |
| 21979 | | | | | | | |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 5434 | 101685 SH | | DEFINED 05 | 101685 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 144 | 2700 SH | | DEFINED 08 | 2700 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1496 | 28000 SH | CALL | DEFINED 08 | 28000 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 395 | 7400 SH | | DEFINED 17 | 7400 |
| IPC HLDGS LTD | ORD | G4933P101 | 4 | 100 SH | | DEFINED 08 | 100 |
| IPC HLDGS LTD | ORD | G4933P101 | 420 | 12000 SH | | DEFINED 17 | 12000 |
| MONTPELLIER RE HOLDINGS LTD | SHS | G62185106 | 693 | 23000 SH | | DEFINED 17 | 23000 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 75 | 2008 SH | | DEFINED 01 | 2008 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 29946 | 803714 SH | | DEFINED 05 | 803714 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 2862 | 76800 SH | | DEFINED 08 | 76800 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 633 | 17000 SH | CALL | DEFINED 08 | 17000 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 656 | 17600 SH | | DEFINED 17 | 17600 |
| NOBLE CORPORATION | SHS | G65422100 | 283 | 8316 SH | | DEFINED 01 | 8316 |
| NOBLE CORPORATION | SHS | G65422100 | 9534 | 280497 SH | | DEFINED 05 | 280497 |
| NOBLE CORPORATION | SHS | G65422100 | 1064 | 31300 SH | | DEFINED 08 | 31300 |
| NOBLE CORPORATION | SHS | G65422100 | 632 | 18600 SH | | DEFINED 17 | 18600 |
| OPENTV CORP | CL A | G67543101 | 105 | 31497 SH | | DEFINED 17 | 31497 |
| PARTNERRE LTD | COM | G6852T105 | 230 | 4543 SH | | OTHER 01 | 10 |
| 3808 725 | | | | | | | |
| PARTNERRE LTD | COM | G6852T105 | 10 | 200 SH | | DEFINED 08 | 200 |
| PARTNERRE LTD | COM | G6852T105 | 2052 | 40500 SH | CALL | DEFINED 08 | 40500 |
| PARTNERRE LTD | COM | G6852T105 | 326 | 6440 SH | | DEFINED 17 | 6440 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 48 | 1700 SH | | DEFINED 05 | 1700 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 733 | 26100 SH | | DEFINED 08 | 26100 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 703 | 25000 SH | CALL | DEFINED 08 | 25000 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 522 | 18582 SH | | DEFINED 17 | 18582 |
| RADICA GAMES LTD | ORD | G7342H107 | 350 | 50000 SH | | DEFINED 01 | 20000 |
| 30000 | | | | | | | |
| RADICA GAMES LTD | ORD | G7342H107 | 840 | 120000 SH | | OTHER 01 | 75000 |
| 45000 | | | | | | | |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 310 | 6800 SH | | OTHER 01 | 2000 |
| 1600 3200 | | | | | | | |
| RENAISSANCE RE HLDGS LTD | COM | G7496G103 | 388 | 8500 SH | | DEFINED 17 | 8500 |
| SINA CORP | ORD | G81477104 | 716 | 20048 SH | | DEFINED 01 | 20048 |
| SINA CORP | ORD | G81477104 | 1 | 25 SH | | OTHER 01 | 25 |
| UTI WORLDWIDE INC | ORD | G87210103 | 101 | 3306 SH | | DEFINED 01 | 2826 |
| 480 | | | | | | | |
| UTI WORLDWIDE INC | ORD | G87210103 | 2188 | 71653 SH | | DEFINED 05 | 71653 |
| UTI WORLDWIDE INC | ORD | G87210103 | 452 | 14793 SH | | DEFINED 17 | 14793 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 30 | 2500 SH | | DEFINED 01 | 2500 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 1 | 100 SH | | OTHER 01 | 100 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 1298 | 109000 SH | CALL | DEFINED 08 | 109000 |
| HILFIGER TOMMY CORP | ORD | G89152102 | 281 | 23610 SH | | DEFINED 17 | 23610 |
| TRANSOCEAN INC | ORD | G90078109 | 933 | 46660 SH | | DEFINED 01 | 41450 |
| 5210 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 777 | 38863 SH | | OTHER 01 | 5499 |
| 33364 | | | | | | | |
| TRANSOCEAN INC | ORD | G90078109 | 3438 | 171915 SH | | DEFINED 05 | 171915 |
| TRANSOCEAN INC | ORD | G90078109 | 32 | 1600 SH | | DEFINED 08 | 1600 |
| TRANSOCEAN INC | ORD | G90078109 | 1000 | 50000 SH | CALL | DEFINED 08 | 50000 |
| TRANSOCEAN INC | ORD | G90078109 | 50 | 2500 SH | | DEFINED 17 | 2500 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 10061 | 266301 SH | | DEFINED 05 | 266301 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 4296 | 113700 SH | | DEFINED 08 | 113700 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 378 | 10000 SH | PUT | DEFINED 08 | 10000 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 83 | 2206 SH | | DEFINED 17 | 2206 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 119 | 300 SH | | OTHER 01 | 300 |
| WHITE MTNS INS GROUP LTD | COM | G9618E107 | 23003 | 57938 SH | | DEFINED 17 | 57938 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 436 | 14166 SH | | DEFINED 01 | 14166 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 132 | 4300 SH | | OTHER 01 | |
| 4300 | | | | | | | |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 308 | 10000 SH | | DEFINED 08 | 10000 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 637 | 20716 SH | | DEFINED 17 | 20716 |
| XL CAP LTD | CL A | G98255105 | 232 | 3000 SH | | OTHER | 3000 |
| XL CAP LTD | CL A | G98255105 | 50932 | 657690 SH | | DEFINED 01 | 639949 |
| 17741 | | | | | | | |
| XL CAP LTD | CL A | G98255105 | 8422 | 108758 SH | | OTHER 01 | 37996 |
| 70762 | | | | | | | |
| XL CAP LTD | CL A | G98255105 | 10561 | 136377 SH | | DEFINED 05 | 136377 |
| XL CAP LTD | CL A | G98255105 | 294 | 3800 SH | | DEFINED 08 | 3800 |
| XL CAP LTD | CL A | G98255105 | 1549 | 20000 SH | CALL | DEFINED 08 | 20000 |
| XL CAP LTD | CL A | G98255105 | 302 | 3900 SH | PUT | DEFINED 08 | 3900 |
| XL CAP LTD | CL A | G98255105 | 13 | 166 SH | | DEFINED 11 | 166 |

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|--------------------------------------|-----------|-----------|-------|------------|-----------------|---------|
| XL CAP LTD 60 | CL A | G98255105 | 7 | 85 SH | DEFINED 13 | 25 |
| XL CAP LTD | CL A | G98255105 | 145 | 1872 SH | DEFINED 17 | 1872 |
| XL CAP LTD | CL A | G98255105 | 232 | 3000 SH | PUT DEFINED 17 | 3000 |
| ALCON INC | COM SHS | H01301102 | 2323 | 41373 SH | DEFINED 01 | 41373 |
| ALCON INC | COM SHS | H01301102 | 62 | 1100 SH | OTHER 01 | 1100 |
| UBS AG 1335 | NAMEN AKT | H8920M855 | 448 | 7967 SH | DEFINED 01 | 6632 |
| UBS AG 395 | NAMEN AKT | H8920M855 | 373 | 6635 SH | OTHER 01 | 6240 |
| UBS AG | NAMEN AKT | H8920M855 | 11 | 200 SH | DEFINED 08 | 200 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 518 | 11500 SH | DEFINED 17 | 11500 |
| SBS BROADCASTING SA | ORD | L8137F102 | 442 | 17746 SH | DEFINED 17 | 17746 |
| AUDICODES LTD 2245 | ORD | M15342104 | 152 | 20225 SH | DEFINED 01 | 17980 |
| AUDICODES LTD 680 | ORD | M15342104 | 5 | 680 SH | OTHER 01 | |
| AUDICODES LTD | ORD | M15342104 | 1718 | 229085 SH | DEFINED 05 | 229085 |
| CHECK POINT SOFTWARE TECH LT 100 | ORD | M22465104 | 1586 | 94172 SH | DEFINED 01 | 94072 |
| CHECK POINT SOFTWARE TECH LT 2155 | ORD | M22465104 | 69 | 4121 SH | OTHER 01 | 1966 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1012 | 60100 SH | DEFINED 08 | 60100 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 953 | 56600 SH | CALL DEFINED 08 | 56600 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1684 | 100000 SH | PUT DEFINED 08 | 100000 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 10 | 566 SH | DEFINED 17 | 566 |
| METALINK LTD | ORD | M69897102 | 543 | 106895 SH | DEFINED 01 | 106895 |
| M SYS FLASH DISK PIONEERS LT | ORD | M7061C100 | 22 | 1380 SH | DEFINED 01 | 1380 |
| M SYS FLASH DISK PIONEERS LT | ORD | M7061C100 | 25 | 1580 SH | OTHER 01 | 1580 |
| M SYS FLASH DISK PIONEERS LT | ORD | M7061C100 | 1 | 50 SH | DEFINED 08 | 50 |
| M SYS FLASH DISK PIONEERS LT | ORD | M7061C100 | 179 | 11400 SH | DEFINED 17 | 11400 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 86 | 1536 SH | DEFINED 01 | 1536 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 28 | 500 SH | OTHER 01 | 500 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 9247 | 164780 SH | DEFINED 05 | 164780 |
| TARO PHARMACEUTICAL INDS LTD | ORD | M8737E108 | 222 | 3950 SH | DEFINED 17 | 3950 |
| ASM INTL N V | COM | N07045102 | 83 | 5650 SH | DEFINED 01 | 5650 |
| ASM INTL N V | COM | N07045102 | 13 | 860 SH | OTHER 01 | 860 |
| ASM INTL N V | COM | N07045102 | 1 | 100 SH | DEFINED 08 | 100 |
| ASM INTL N V | COM | N07045102 | 123 | 8352 SH | DEFINED 17 | 8352 |
| ASML HLDG NV 18100 | N Y SHS | N07059111 | 501 | 38200 SH | DEFINED 01 | 20100 |
| ASML HLDG NV | N Y SHS | N07059111 | 19504 | 1486604 SH | DEFINED 05 | 1486604 |
| ASML HLDG NV | N Y SHS | N07059111 | 327 | 24900 SH | DEFINED 08 | 24900 |
| ASML HLDG NV | N Y SHS | N07059111 | 1312 | 100000 SH | PUT DEFINED 08 | 100000 |
| ASML HLDG NV | N Y SHS | N07059111 | 1027 | 78250 SH | DEFINED 17 | 78250 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 30 | 1068 SH | DEFINED 01 | 1068 |
| ROYAL CARIBBEAN CRUISES LTD 1000 | COM | V7780T103 | 37 | 1330 SH | OTHER 01 | 330 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 422 | 15000 SH | CALL DEFINED 01 | 15000 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 121 | 4300 SH | DEFINED 08 | 4300 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 5920 | 210600 SH | CALL DEFINED 08 | 210600 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1279 | 45500 SH | PUT DEFINED 08 | 45500 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 136 | 4850 SH | DEFINED 17 | 4850 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 267 | 9500 SH | CALL DEFINED 17 | 9500 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 491 | 34499 SH | OTHER | 34499 |
| FLEXTRONICS INTL LTD 26952 | ORD | Y2573F102 | 1328 | 93418 SH | DEFINED 01 | 66466 |
| FLEXTRONICS INTL LTD 62000 2798 | ORD | Y2573F102 | 3318 | 233356 SH | OTHER 01 | 168558 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 529 | 37199 SH | DEFINED 05 | 37199 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 125 | 8800 SH | DEFINED 08 | 8800 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 4144 | 291400 SH | CALL DEFINED 08 | 291400 |
| OMI CORP NEW 500 | COM | Y6476W104 | 36 | 5500 SH | DEFINED 01 | 5000 |
| OMI CORP NEW | COM | Y6476W104 | 298 | 45000 SH | DEFINED 17 | 45000 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 1151 | 27200 SH | DEFINED 01 | 27200 |
| TEKAY SHIPPING MARSHALL ISL 2800 | COM | Y8564W103 | 118 | 2800 SH | OTHER 01 | |
| AAR CORP 6000 | COM | 000361105 | 118 | 14750 SH | DEFINED 01 | 8750 |
| AAR CORP 140 | COM | 000361105 | 1 | 140 SH | OTHER 01 | |
| AAR CORP | COM | 000361105 | 1088 | 135675 SH | DEFINED 05 | 135675 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 335 | 143766 SH | DEFINED | 143766 |
| A D C TELECOMMUNICATIONS 18000 | COM | 000886101 | 13263 | 5687225 SH | DEFINED 01 | 5669225 |
| A D C TELECOMMUNICATIONS 1275 | COM | 000886101 | 50 | 21395 SH | OTHER 01 | 20120 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 855 | 366765 SH | DEFINED 05 | 366765 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 233 | 100000 SH | DEFINED 08 | 100000 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 23 | 10000 SH | CALL DEFINED 08 | 10000 |
| A D C TELECOMMUNICATIONS | COM | 000886101 | 41 | 17700 SH | DEFINED 17 | 17700 |
| ACM INCOME FUND INC 5000 | COM | 000912105 | 152 | 18521 SH | DEFINED 01 | 13521 |
| ACM INCOME FUND INC 12091 | COM | 000912105 | 281 | 34294 SH | OTHER 01 | 22203 |

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|-----------------------------|---------|-----------|-------|---------|----|---------|---------|---------|---------|
| ACM INCOME FUND INC | COM | 000912105 | 130 | 15840 | SH | DEFINED | 17 | 15840 | |
| ABM INDS INC | COM | 000957100 | 25 | 1739 | SH | DEFINED | 01 | | |
| 1739 | | | | | | | | | |
| ABM INDS INC | COM | 000957100 | 63856 | 4512805 | SH | OTHER | 01 | 1081739 | |
| 25157 3405909 | | | | | | | | | |
| ABM INDS INC | COM | 000957100 | 2775 | 196100 | SH | DEFINED | 05 | 196100 | |
| AFLAC INC | COM | 001055102 | 17746 | 549415 | SH | DEFINED | 01 | 460200 | |
| 89215 | | | | | | | | | |
| AFLAC INC | COM | 001055102 | 8394 | 259865 | SH | OTHER | 01 | 184284 | |
| 75581 | | | | | | | | | |
| AFLAC INC | COM | 001055102 | 10717 | 331791 | SH | DEFINED | 05 | 331791 | |
| AFLAC INC | COM | 001055102 | 594 | 18400 | SH | DEFINED | 08 | 18400 | |
| AFLAC INC | COM | 001055102 | 97 | 3000 | SH | DEFINED | 17 | 3000 | |
| AGCO CORP | COM | 001084102 | 30 | 1775 | SH | DEFINED | 01 | 1775 | |
| AGCO CORP | COM | 001084102 | 4 | 225 | SH | OTHER | 01 | | |
| 225 | | | | | | | | | |
| AGCO CORP | COM | 001084102 | 2643 | 154184 | SH | DEFINED | 05 | 154184 | |
| AGCO CORP | COM | 001084102 | 24 | 1385 | SH | DEFINED | 08 | 1385 | |
| AGCO CORP | COM | 001084102 | 632 | 36860 | SH | DEFINED | 17 | 36860 | |
| AGL RES INC | COM | 001204106 | 709 | 25185 | SH | DEFINED | 01 | 23085 | |
| 2100 | | | | | | | | | |
| AGL RES INC | COM | 001204106 | 521 | 18511 | SH | OTHER | 01 | 10682 | |
| 7829 | | | | | | | | | |
| AGL RES INC | COM | 001204106 | 6192 | 219811 | SH | DEFINED | 05 | 219811 | |
| AGL RES INC | COM | 001204106 | 8 | 300 | SH | DEFINED | 08 | 300 | |
| AES CORP | COM | 00130H105 | 698 | 94089 | SH | OTHER | | 94089 | |
| AES CORP | COM | 00130H105 | 35155 | 4737808 | SH | DEFINED | 01 | 3974577 | |
| 735683 27548 | | | | | | | | | |
| AES CORP | COM | 00130H105 | 1881 | 253486 | SH | OTHER | 01 | | |
| 253486 | | | | | | | | | |
| AES CORP | COM | 00130H105 | 18963 | 2555629 | SH | DEFINED | 05 | 2555629 | |
| AES CORP | COM | 00130H105 | 1306 | 175957 | SH | DEFINED | 08 | 175957 | |
| AES CORP | COM | 00130H105 | 1224 | 165000 | SH | CALL | DEFINED | 08 | 165000 |
| AES CORP | COM | 00130H105 | 3016 | 406500 | SH | PUT | DEFINED | 08 | 406500 |
| AES CORP | COM | 00130H105 | 87 | 11700 | SH | DEFINED | 17 | 11700 | |
| AMB PROPERTY CORP | COM | 00163T109 | 4236 | 137495 | SH | DEFINED | 01 | 137495 | |
| AMB PROPERTY CORP | COM | 00163T109 | 5103 | 165625 | SH | DEFINED | 05 | 165625 | |
| AMB PROPERTY CORP | COM | 00163T109 | 1652 | 53624 | SH | DEFINED | 17 | 53624 | |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 31325 | 1928872 | SH | DEFINED | | 1928872 | |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | | 4 | SH | DEFINED | 01 | 4 | |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 164 | 10100 | SH | DEFINED | 17 | 10100 | |
| AMR CORP | COM | 001765106 | 836 | 73026 | SH | DEFINED | | 73026 | |
| AMR CORP | COM | 001765106 | 168 | 14634 | SH | DEFINED | 01 | 14634 | |
| AMR CORP | COM | 001765106 | 27 | 2343 | SH | OTHER | 01 | 2268 | |
| 75 | | | | | | | | | |
| AMR CORP | COM | 001765106 | 3633 | 317300 | SH | DEFINED | 05 | 317300 | |
| AMR CORP | COM | 001765106 | 60 | 5247 | SH | DEFINED | 08 | 5247 | |
| AMR CORP | COM | 001765106 | 198 | 17300 | SH | CALL | DEFINED | 08 | 17300 |
| AMR CORP | COM | 001765106 | 2427 | 212000 | SH | PUT | DEFINED | 08 | 212000 |
| AMR CORP | COM | 001765106 | 447 | 39016 | SH | DEFINED | 17 | 39016 | |
| AOL TIME WARNER INC | COM | 00184A105 | 482 | 31925 | SH | OTHER | | 31925 | |
| AOL TIME WARNER INC | COM | 00184A105 | 58534 | 3873844 | SH | DEFINED | 01 | 3756768 | |
| 117076 | | | | | | | | | |
| AOL TIME WARNER INC | COM | 00184A105 | 16357 | 1082517 | SH | OTHER | 01 | 537302 | |
| 545215 | | | | | | | | | |
| AOL TIME WARNER INC | COM | 00184A105 | 5891 | 389900 | SH | CALL | DEFINED | 01 | 389900 |
| AOL TIME WARNER INC | COM | 00184A105 | 680 | 45000 | SH | PUT | DEFINED | 01 | 45000 |
| AOL TIME WARNER INC | COM | 00184A105 | 37712 | 2495814 | SH | DEFINED | 05 | 2495814 | |
| AOL TIME WARNER INC | COM | 00184A105 | 15899 | 1052200 | SH | DEFINED | 08 | 1052200 | |
| AOL TIME WARNER INC | COM | 00184A105 | 6162 | 407800 | SH | CALL | DEFINED | 08 | 407800 |
| AOL TIME WARNER INC | COM | 00184A105 | 19172 | 1268800 | SH | PUT | DEFINED | 08 | 1268800 |
| AOL TIME WARNER INC | COM | 00184A105 | 322 | 21326 | SH | DEFINED | 17 | 21326 | |
| AOL TIME WARNER INC | COM | 00184A105 | 4299 | 284500 | SH | CALL | DEFINED | 17 | 284500 |
| AOL TIME WARNER INC | COM | 00184A105 | 2696 | 178400 | SH | PUT | DEFINED | 17 | 178400 |
| ATI TECHNOLOGIES INC | COM | 001941103 | 3 | 200 | SH | DEFINED | 08 | 200 | |
| ATI TECHNOLOGIES INC | COM | 001941103 | 358 | 24100 | SH | DEFINED | 17 | 24100 | |
| AT&T CORP | COM NEW | 001957505 | 139 | 6471 | SH | DEFINED | 01 | 6471 | |
| AT&T CORP | COM NEW | 001957505 | 9616 | 446221 | SH | DEFINED | 05 | 446221 | |
| AT&T CORP | COM NEW | 001957505 | 9861 | 457580 | SH | DEFINED | 08 | 457580 | |
| AT&T CORP | COM NEW | 001957505 | 1401 | 65000 | SH | PUT | DEFINED | 08 | 65000 |
| AT&T CORP | COM NEW | 001957505 | 3603 | 167200 | SH | DEFINED | 17 | 167200 | |
| ATMI INC | COM | 00207R101 | 409 | 16150 | SH | DEFINED | 01 | 7250 | |
| 8900 | | | | | | | | | |
| ATMI INC | COM | 00207R101 | 5 | 200 | SH | OTHER | 01 | | |
| 200 | | | | | | | | | |
| ATMI INC | COM | 00207R101 | 3382 | 133400 | SH | DEFINED | 05 | 133400 | |
| ATMI INC | COM | 00207R101 | 25 | 1000 | SH | DEFINED | 17 | 1000 | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 6960 | 850896 | SH | DEFINED | 01 | 789560 | |
| 61336 | | | | | | | | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 5681 | 694479 | SH | OTHER | 01 | 107288 | |
| 587191 | | | | | | | | | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1636 | 200000 | SH | PUT | DEFINED | 01 | 200000 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 11527 | 1409124 | SH | DEFINED | 05 | 1409124 | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1524 | 186300 | SH | DEFINED | 08 | 186300 | |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 736 | 90000 | SH | CALL | DEFINED | 08 | 90000 |
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 1309 | 160000 | SH | PUT | DEFINED | 08 | 160000 |

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|--|----------|------------------|--------|---------|-----|---------|---------|---------|--------|
| AT&T WIRELESS SVCS INC | COM | 00209A106 | 130 | 15900 | SH | DEFINED | 17 | 15900 | |
| AVI BIOPHARMA INC | COM | 002346104 | 8 | 1551 | SH | DEFINED | 01 | 1551 | |
| AVI BIOPHARMA INC | COM | 002346104 | 129 | 25000 | SH | PUT | DEFINED | 08 | 25000 |
| AVX CORP NEW | COM | 002444107 | 108 | 7900 | SH | DEFINED | 08 | 7900 | |
| AVX CORP NEW | COM | 002444107 | 104 | 7625 | SH | DEFINED | 17 | 7625 | |
| AAIPHARMA INC | COM | 00252W104 | 15 | 900 | SH | DEFINED | 01 | 900 | |
| AAIPHARMA INC | COM | 00252W104 | 912 | 53154 | SH | DEFINED | 08 | 53154 | |
| AAIPHARMA INC | COM | 00252W104 | 74 | 4300 | SH | DEFINED | 17 | 4300 | |
| AASTROM BIOSCIENCES INC | COM | 00253U107 | 46 | 32500 | SH | OTHER | 01 | 32500 | |
| AARON RENTS INC 23400 | COM | 002535201 | 716 | 34200 | SH | DEFINED | 01 | 10800 | |
| AARON RENTS INC 112 | COM | 002535201 | 2 | 112 | SH | OTHER | 01 | | |
| AARON RENTS INC | COM | 002535201 | 3116 | 148712 | SH | DEFINED | 05 | 148712 | |
| ABBOTT LABS | COM | 002824100 | 883 | 20753 | SH | OTHER | | 20753 | |
| ABBOTT LABS 382775 | COM | 002824100 | 121728 | 2860816 | SH | DEFINED | 01 | 2478041 | |
| ABBOTT LABS 1252091 | COM | 002824100 | 137129 | 3222780 | SH | OTHER | 01 | 1970689 | |
| ABBOTT LABS | COM | 002824100 | 3510 | 82500 | SH | CALL | DEFINED | 01 | 82500 |
| ABBOTT LABS | COM | 002824100 | 3510 | 82500 | SH | PUT | DEFINED | 01 | 82500 |
| ABBOTT LABS | COM | 002824100 | 50609 | 1189400 | SH | DEFINED | 05 | 1189400 | |
| ABBOTT LABS | COM | 002824100 | 5086 | 119537 | SH | DEFINED | 08 | 119537 | |
| ABBOTT LABS | COM | 002824100 | 13 | 300 | SH | OTHER | 13 | 300 | |
| ABBOTT LABS | COM | 002824100 | 2113 | 49650 | SH | DEFINED | 17 | 49650 | |
| ABBOTT LABS | COM | 002824100 | 8170 | 192000 | SH | CALL | DEFINED | 17 | 192000 |
| ABBOTT LABS | COM | 002824100 | 1532 | 36000 | SH | PUT | DEFINED | 17 | 36000 |
| ABER DIAMOND CORP | COM | 002893105 | 312 | 11200 | SH | DEFINED | 17 | 11200 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 633 | 22839 | SH | OTHER | | 22839 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 679 | 24497 | SH | DEFINED | 01 | 24497 | |
| ABERCROMBIE & FITCH CO 375 | CL A | 002896207 | 17 | 599 | SH | OTHER | 01 | 224 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 12495 | 450926 | SH | DEFINED | 05 | 450926 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 348 | 12560 | SH | DEFINED | 08 | 12560 | |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 252 | 9100 | SH | DEFINED | 17 | 9100 | |
| ABERDEEN ASIA PACIFIC INCOM 5903 | COM | 003009107 | 34 | 5903 | SH | DEFINED | 01 | | |
| ABERDEEN ASIA PACIFIC INCOM 6200 1303 | COM | 003009107 | 242 | 42456 | SH | OTHER | 01 | 34953 | |
| ABERDEEN ASIA PACIFIC INCOM | COM | 003009107 | 146 | 25560 | SH | DEFINED | 17 | 25560 | |
| ABGENIX INC | NOTE | 3.500% 00339BAB3 | 1251 | 1400000 | PRN | DEFINED | 17 | 1400000 | |
| ABGENIX INC | COM | 00339B107 | 14 | 1000 | SH | DEFINED | 01 | 1000 | |
| ABGENIX INC | COM | 00339B107 | 1 | 100 | SH | DEFINED | 08 | 100 | |
| ABGENIX INC | COM | 00339B107 | 252 | 17400 | SH | DEFINED | 17 | 17400 | |
| ABRAMS INDS INC | COM | 003788106 | 638 | 160769 | SH | DEFINED | 01 | 160769 | |
| ACCREDITED HOME LENDRS HLDG | COM | 00437P107 | 72 | 3300 | SH | PUT | DEFINED | 08 | 3300 |
| ACCREDITED HOME LENDRS HLDG | COM | 00437P107 | 625 | 28800 | SH | DEFINED | 17 | 28800 | |
| ACCREDO HEALTH INC 4265 | COM | 00437V104 | 203 | 7265 | SH | DEFINED | 01 | 3000 | |
| ACCREDO HEALTH INC 1740 | COM | 00437V104 | 83 | 2975 | SH | OTHER | 01 | 1235 | |
| ACCREDO HEALTH INC | COM | 00437V104 | 5328 | 190350 | SH | DEFINED | 05 | 190350 | |
| ACCREDO HEALTH INC | COM | 00437V104 | 14 | 513 | SH | DEFINED | 08 | 513 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 7 | 577 | SH | DEFINED | 01 | 577 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 2140 | 178789 | SH | DEFINED | 05 | 178789 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 269 | 22450 | SH | DEFINED | 08 | 22450 | |
| ACTIVISION INC NEW | COM NEW | 004930202 | 16 | 1315 | SH | DEFINED | 17 | 1315 | |
| ACTION PERFORMANCE COS INC 4800 | COM | 004933107 | 420 | 17175 | SH | DEFINED | 01 | 12375 | |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 1873 | 76650 | SH | DEFINED | 05 | 76650 | |
| ACTION PERFORMANCE COS INC | COM | 004933107 | 450 | 18400 | SH | DEFINED | 08 | 18400 | |
| ACTEL CORP 13000 | COM | 004934105 | 1099 | 45846 | SH | DEFINED | 01 | 32846 | |
| ACTEL CORP 200 | COM | 004934105 | 5 | 200 | SH | OTHER | 01 | | |
| ACTEL CORP | COM | 004934105 | 2555 | 106575 | SH | DEFINED | 05 | 106575 | |
| ACTEL CORP | COM | 004934105 | 165 | 6900 | SH | DEFINED | 08 | 6900 | |
| ACTEL CORP | COM | 004934105 | 215 | 8963 | SH | DEFINED | 17 | 8963 | |
| ACTUANT CORP 450 | CL A NEW | 00508X203 | 178 | 3175 | SH | DEFINED | 01 | 2725 | |
| ACTUANT CORP 320 | CL A NEW | 00508X203 | 18 | 320 | SH | OTHER | 01 | | |
| ACTUANT CORP | CL A NEW | 00508X203 | 2581 | 45959 | SH | DEFINED | 05 | 45959 | |
| ACUITY BRANDS INC 13160 | COM | 00508Y102 | 457 | 25298 | SH | DEFINED | 01 | 12138 | |
| ACUITY BRANDS INC 12684 | COM | 00508Y102 | 229 | 12684 | SH | OTHER | 01 | | |
| ACUITY BRANDS INC | COM | 00508Y102 | 3333 | 184525 | SH | DEFINED | 05 | 184525 | |
| ACXIOM CORP | COM | 005125109 | 124 | 7850 | SH | DEFINED | 01 | 7850 | |
| ACXIOM CORP 125 | COM | 005125109 | 2 | 125 | SH | OTHER | 01 | | |
| ACXIOM CORP | COM | 005125109 | 2745 | 174301 | SH | DEFINED | 05 | 174301 | |
| ACXIOM CORP | COM | 005125109 | 90 | 5735 | SH | DEFINED | 08 | 5735 | |
| ADAMS EXPRESS CO | COM | 006212104 | 67 | 5694 | SH | DEFINED | 01 | 5694 | |
| ADAMS EXPRESS CO 1130 | COM | 006212104 | 146 | 12323 | SH | OTHER | 01 | 11193 | |

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|-------------------------------------|--------------|------------------|-------|----------|-----|---------|---------|----------|--------|
| ADAPTEC INC 1100 | COM | 00651F108 | 189 | 25040 | SH | DEFINED | 01 | 23940 | |
| ADAPTEC INC 6000 | COM | 00651F108 | 45 | 6000 | SH | OTHER | 01 | | |
| ADAPTEC INC | COM | 00651F108 | 3354 | 443600 | SH | DEFINED | 05 | 443600 | |
| ADAPTEC INC | COM | 00651F108 | 86 | 11400 | SH | DEFINED | 08 | 11400 | |
| ADAPTEC INC | COM | 00651F108 | 416 | 55000 | SH | CALL | DEFINED | 08 | 55000 |
| ADMINISTAFF INC 16000 | COM | 007094105 | 216 | 24299 | SH | DEFINED | 01 | 8299 | |
| ADMINISTAFF INC | COM | 007094105 | 1071 | 120450 | SH | DEFINED | 05 | 120450 | |
| ADMINISTAFF INC | COM | 007094105 | 20 | 2200 | SH | DEFINED | 08 | 2200 | |
| ADMINISTAFF INC | COM | 007094105 | 26 | 2900 | SH | DEFINED | 17 | 2900 | |
| ADOBE SYS INC 14800 | COM | 00724F101 | 3409 | 86555 | SH | DEFINED | 01 | 71755 | |
| ADOBE SYS INC 6015 | COM | 00724F101 | 614 | 15590 | SH | OTHER | 01 | 9575 | |
| ADOBE SYS INC | COM | 00724F101 | 7340 | 186338 | SH | DEFINED | 05 | 186338 | |
| ADOBE SYS INC | COM | 00724F101 | 98 | 2500 | SH | DEFINED | 08 | 2500 | |
| ADOBE SYS INC | COM | 00724F101 | 5515 | 140000 | SH | PUT | DEFINED | 08 | 140000 |
| ADOBE SYS INC | COM | 00724F101 | 185 | 4700 | SH | DEFINED | 17 | 4700 | |
| ADOLOR CORP | COM | 00724X102 | 1 | 45 | SH | DEFINED | 01 | 45 | |
| ADOLOR CORP | COM | 00724X102 | 367 | 20000 | SH | CALL | DEFINED | 08 | 20000 |
| ADOLOR CORP | COM | 00724X102 | 367 | 20000 | SH | PUT | DEFINED | 08 | 20000 |
| ADSTAR INC 15500 | COM | 00737P104 | 26 | 15500 | SH | OTHER | 01 | | |
| ADTRAN INC | COM | 00738A106 | 397 | 6470 | SH | DEFINED | 01 | 6470 | |
| ADTRAN INC 200 | COM | 00738A106 | 12 | 200 | SH | OTHER | 01 | | |
| ADTRAN INC | COM | 00738A106 | 276 | 4500 | SH | PUT | DEFINED | 01 | 4500 |
| ADTRAN INC | COM | 00738A106 | 4802 | 78321 | SH | DEFINED | 05 | 78321 | |
| ADTRAN INC | COM | 00738A106 | 55 | 900 | SH | DEFINED | 08 | 900 | |
| ADTRAN INC | COM | 00738A106 | 31 | 504 | SH | DEFINED | 17 | 504 | |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 1 | 100 | SH | DEFINED | 01 | 100 | |
| ADVANCED MARKETING SVCS INC | COM | 00753T105 | 776 | 75900 | SH | DEFINED | 05 | 75900 | |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 638 | 30440 | SH | DEFINED | 01 | 30440 | |
| ADVANCED FIBRE COMMUNICATION 225 | COM | 00754A105 | 46 | 2175 | SH | OTHER | 01 | 1950 | |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 3653 | 174361 | SH | DEFINED | 05 | 174361 | |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 195 | 9300 | SH | DEFINED | 08 | 9300 | |
| ADVANCED FIBRE COMMUNICATION | COM | 00754A105 | 84 | 4000 | SH | DEFINED | 17 | 4000 | |
| ADVO INC 7700 | COM | 007585102 | 437 | 10500 | SH | DEFINED | 01 | 2800 | |
| ADVO INC 175 | COM | 007585102 | 7 | 175 | SH | OTHER | 01 | | |
| ADVO INC | COM | 007585102 | 3645 | 87550 | SH | DEFINED | 05 | 87550 | |
| ADVO INC | COM | 007585102 | 71 | 1700 | SH | DEFINED | 17 | 1700 | |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 1 | 33 | SH | DEFINED | 01 | 33 | |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 2362 | 131500 | SH | DEFINED | 05 | 131500 | |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 835 | 46500 | SH | CALL | DEFINED | 08 | 46500 |
| AEROFLEX INC 15402 | COM | 007768104 | 361 | 41037 | SH | DEFINED | 01 | 25635 | |
| AEROFLEX INC 165 | COM | 007768104 | 1 | 165 | SH | OTHER | 01 | | |
| AEROFLEX INC | COM | 007768104 | 5748 | 653181 | SH | DEFINED | 05 | 653181 | |
| AEROFLEX INC | COM | 007768104 | 39 | 4464 | SH | DEFINED | 17 | 4464 | |
| AEROPOSTALE | COM | 007865108 | 1859 | 68715 | SH | DEFINED | 01 | 68715 | |
| AEROPOSTALE | COM | 007865108 | 946 | 34985 | SH | DEFINED | 17 | 34985 | |
| ADVANCEPCS 100 | COM | 00790K109 | 2130 | 46750 | SH | DEFINED | 01 | 46650 | |
| ADVANCEPCS 525 | COM | 00790K109 | 28 | 625 | SH | OTHER | 01 | 100 | |
| ADVANCEPCS | COM | 00790K109 | 8538 | 187357 | SH | DEFINED | 05 | 187357 | |
| ADVANCEPCS | COM | 00790K109 | 113 | 2490 | SH | DEFINED | 08 | 2490 | |
| ADVANCEPCS | COM | 00790K109 | 2743 | 60200 | SH | CALL | DEFINED | 08 | 60200 |
| ADVANCEPCS | COM | 00790K109 | 34318 | 753094 | SH | DEFINED | 17 | 753094 | |
| ADVANCED MICRO DEVICES INC | DBC | 4.750% 007903AE7 | 9807 | 11035000 | PRN | DEFINED | 17 | 11035000 | |
| ADVANCED MICRO DEVICES INC | NOTE | 4.500% 007903AF4 | 5307 | 3140000 | PRN | DEFINED | 08 | 3140000 | |
| ADVANCED MICRO DEVICES INC | NOTE | 4.500% 007903AF4 | 12376 | 7323000 | PRN | DEFINED | 17 | 7323000 | |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 2445 | 220109 | SH | DEFINED | 01 | 220109 | |
| ADVANCED MICRO DEVICES INC 170 | COM | 007903107 | 92 | 8260 | SH | OTHER | 01 | 8090 | |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1765 | 158905 | SH | DEFINED | 05 | 158905 | |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 17 | 1500 | SH | DEFINED | 08 | 1500 | |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 3600 | 324000 | SH | CALL | DEFINED | 08 | 324000 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1111 | 100000 | SH | PUT | DEFINED | 08 | 100000 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 160 | 14412 | SH | DEFINED | 17 | 14412 | |
| AEGON N V 4777 | ORD AMER REG | 007924103 | 2186 | 186854 | SH | DEFINED | 01 | 182077 | |
| AEGON N V 93401 | ORD AMER REG | 007924103 | 1793 | 153250 | SH | OTHER | 01 | 59849 | |
| AEGON N V | ORD AMER REG | 007924103 | 1 | 59 | SH | DEFINED | 05 | 59 | |
| AEGON N V | ORD AMER REG | 007924103 | 98 | 8352 | SH | DEFINED | 08 | 8352 | |
| ADVANCED ENERGY INDS 7823 | COM | 007973100 | 216 | 11450 | SH | DEFINED | 01 | 3627 | |
| ADVANCED ENERGY INDS 1204 | COM | 007973100 | 23 | 1204 | SH | OTHER | 01 | | |

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|---------------------------|--------------|-----------|-------|--------|----|---------|---------|--------|--------|
| AIRGAS INC | COM | 009363102 | 2649 | 148813 | SH | DEFINED | 05 | 148813 | |
| AIRGAS INC | COM | 009363102 | 28 | 1600 | SH | DEFINED | 17 | 1600 | |
| AIRTRAN HLDGS INC | COM | 00949P108 | 12 | 703 | SH | DEFINED | 01 | 703 | |
| AIRTRAN HLDGS INC | COM | 00949P108 | 17 | 1000 | SH | OTHER | 01 | 1000 | |
| AIRTRAN HLDGS INC | COM | 00949P108 | 496 | 29600 | SH | CALL | DEFINED | 08 | 29600 |
| AIRTRAN HLDGS INC | COM | 00949P108 | 37 | 2232 | SH | DEFINED | 17 | 2232 | |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 206 | 48130 | SH | DEFINED | | 48130 | |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | | 50 | SH | OTHER | 01 | 50 | |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 2 | 400 | SH | DEFINED | 08 | 400 | |
| AKZO NOBEL NV | SPONSORED AD | 010199305 | 51 | 1645 | SH | DEFINED | 01 | 855 | |
| 790 | | | | | | | | | |
| AKZO NOBEL NV | SPONSORED AD | 010199305 | 274 | 8792 | SH | OTHER | 01 | 4677 | |
| 4115 | | | | | | | | | |
| AKZO NOBEL NV | SPONSORED AD | 010199305 | | 10 | SH | DEFINED | 05 | 10 | |
| AKZO NOBEL NV | SPONSORED AD | 010199305 | 6 | 200 | SH | DEFINED | 08 | 200 | |
| ALASKA AIR GROUP INC | COM | 011659109 | 126 | 4525 | SH | DEFINED | 01 | 4525 | |
| ALASKA AIR GROUP INC | COM | 011659109 | 18 | 639 | SH | OTHER | 01 | 489 | |
| 150 | | | | | | | | | |
| ALASKA AIR GROUP INC | COM | 011659109 | 1545 | 55551 | SH | DEFINED | 05 | 55551 | |
| ALASKA AIR GROUP INC | COM | 011659109 | 25 | 900 | SH | DEFINED | 08 | 900 | |
| ALASKA AIR GROUP INC | COM | 011659109 | 5842 | 210000 | SH | CALL | DEFINED | 08 | 210000 |
| ALBANY INTL CORP | CL A | 012348108 | 730 | 23675 | SH | DEFINED | 01 | 6175 | |
| 17500 | | | | | | | | | |
| ALBANY INTL CORP | CL A | 012348108 | 2 | 75 | SH | OTHER | 01 | | |
| 75 | | | | | | | | | |
| ALBANY INTL CORP | CL A | 012348108 | 4709 | 152700 | SH | DEFINED | 05 | 152700 | |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 3 | 197 | SH | DEFINED | 08 | 197 | |
| ALBANY MOLECULAR RESH INC | COM | 012423109 | 216 | 14600 | SH | DEFINED | 17 | 14600 | |
| ALBEMARLE CORP | COM | 012653101 | 592 | 21552 | SH | DEFINED | 01 | 21552 | |
| ALBEMARLE CORP | COM | 012653101 | 2675 | 97432 | SH | OTHER | 01 | 92932 | |
| 4500 | | | | | | | | | |
| ALBEMARLE CORP | COM | 012653101 | 2296 | 83628 | SH | DEFINED | 05 | 83628 | |
| ALBEMARLE CORP | COM | 012653101 | 10 | 350 | SH | DEFINED | 08 | 350 | |
| ALBEMARLE CORP | COM | 012653101 | 8 | 300 | SH | DEFINED | 17 | 300 | |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 834 | 14173 | SH | DEFINED | 01 | 11273 | |
| 2400 | | | | | | | | | |
| 500 | | | | | | | | | |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 59 | 1000 | SH | OTHER | 01 | | |
| 1000 | | | | | | | | | |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 2657 | 45176 | SH | DEFINED | 05 | 45176 | |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 29 | 500 | SH | DEFINED | 08 | 500 | |
| ALBERTO CULVER CO | CL B CONV | 013068101 | 29 | 500 | SH | DEFINED | 17 | 500 | |
| ALBERTO CULVER CO | CL A | 013068200 | 19 | 336 | SH | DEFINED | 01 | 336 | |
| ALBERTO CULVER CO | CL A | 013068200 | 16356 | 285000 | SH | OTHER | 17 | | |
| 285000 | | | | | | | | | |
| ALBERTSONS INC | COM | 013104104 | 5307 | 258000 | SH | OTHER | | 258000 | |
| ALBERTSONS INC | COM | 013104104 | 3124 | 151851 | SH | DEFINED | 01 | 131999 | |
| 19852 | | | | | | | | | |
| ALBERTSONS INC | COM | 013104104 | 1453 | 70638 | SH | OTHER | 01 | 60870 | |
| 9768 | | | | | | | | | |
| ALBERTSONS INC | COM | 013104104 | 4385 | 213185 | SH | DEFINED | 05 | 213185 | |
| ALBERTSONS INC | COM | 013104104 | 1051 | 51100 | SH | DEFINED | 08 | 51100 | |
| ALBERTSONS INC | COM | 013104104 | 1207 | 58700 | SH | CALL | DEFINED | 08 | 58700 |
| ALCAN INC | COM | 013716105 | 586 | 15322 | SH | DEFINED | 01 | 14422 | |
| 900 | | | | | | | | | |
| ALCAN INC | COM | 013716105 | 262 | 6857 | SH | OTHER | 01 | 3032 | |
| 3825 | | | | | | | | | |
| ALCAN INC | COM | 013716105 | 2402 | 62787 | SH | DEFINED | 08 | 62787 | |
| ALCAN INC | COM | 013716105 | 3482 | 91000 | SH | CALL | DEFINED | 08 | 91000 |
| ALCAN INC | COM | 013716105 | 456 | 11910 | SH | DEFINED | 17 | 11910 | |
| ALCOA INC | COM | 013817101 | 11107 | 424575 | SH | DEFINED | 01 | 357572 | |
| 67003 | | | | | | | | | |
| ALCOA INC | COM | 013817101 | 9814 | 375149 | SH | OTHER | 01 | 238958 | |
| 136191 | | | | | | | | | |
| ALCOA INC | COM | 013817101 | 12157 | 464725 | SH | DEFINED | 05 | 464725 | |
| ALCOA INC | COM | 013817101 | 10 | 400 | SH | DEFINED | 08 | 400 | |
| ALCOA INC | COM | 013817101 | 916 | 35000 | SH | PUT | DEFINED | 08 | 35000 |
| ALCOA INC | COM | 013817101 | 1028 | 39308 | SH | DEFINED | 17 | 39308 | |
| ALCATEL | SPONSORED AD | 013904305 | 58 | 4909 | SH | DEFINED | 01 | 2746 | |
| 2163 | | | | | | | | | |
| ALCATEL | SPONSORED AD | 013904305 | 108 | 9158 | SH | OTHER | 01 | 4713 | |
| 4210 | | | | | | | | | |
| 235 | | | | | | | | | |
| ALCATEL | SPONSORED AD | 013904305 | | 34 | SH | DEFINED | 05 | 34 | |
| ALCATEL | SPONSORED AD | 013904305 | 1183 | 100000 | SH | DEFINED | 08 | 100000 | |
| ALDERWOODS GROUP INC | COM | 014383103 | 98 | 12500 | SH | DEFINED | 01 | 12500 | |
| ALDERWOODS GROUP INC | COM | 014383103 | 5 | 600 | SH | DEFINED | 17 | 600 | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 121 | 4275 | SH | DEFINED | 01 | 4275 | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 6 | 200 | SH | OTHER | 01 | | |
| 200 | | | | | | | | | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 2384 | 84075 | SH | DEFINED | 05 | 84075 | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 20 | 700 | SH | DEFINED | 08 | 700 | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 28 | 1000 | SH | DEFINED | 17 | 1000 | |
| ALLEGHANY CORP DEL | COM | 017175100 | 335 | 1714 | SH | OTHER | 01 | 1000 | |
| 714 | | | | | | | | | |
| ALLEGHENY ENERGY INC | COM | 017361106 | 376 | 41114 | SH | DEFINED | 01 | 37514 | |
| 3600 | | | | | | | | | |
| ALLEGHENY ENERGY INC | COM | 017361106 | 300 | 32799 | SH | OTHER | 01 | 1975 | |

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|--------------------------------------|---------------|-----------|-------|----------|-----|---------|----|---------|
| 30824 | | | | | | | | |
| ALLEGHENY ENERGY INC | COM | 017361106 | 864 | 94530 | SH | DEFINED | 05 | 94530 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 37 | 4009 | SH | DEFINED | 08 | 4009 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 104 | 11400 | SH | DEFINED | 17 | 11400 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 41 | 6219 | SH | DEFINED | 01 | 6219 |
| ALLEGHENY TECHNOLOGIES INC 8507 | COM | 01741R102 | 56 | 8552 | SH | OTHER | 01 | 45 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 250 | 38160 | SH | DEFINED | 05 | 38160 |
| ALLEGIANT BANCORP INC 10135 8377 | COM | 017476102 | 426 | 21096 | SH | OTHER | 01 | 2584 |
| ALLERGAN INC | NOTE | 018490AE2 | 3655 | 3744000 | PRN | DEFINED | 08 | 3744000 |
| ALLERGAN INC | NOTE | 018490AE2 | 8765 | 8978000 | PRN | DEFINED | 17 | 8978000 |
| ALLERGAN INC 15000000 | NOTE | 018490AE2 | 14644 | 15000000 | PRN | OTHER | 17 | |
| ALLERGAN INC | COM | 018490102 | 980 | 12452 | SH | OTHER | | 12452 |
| ALLERGAN INC 1660 | COM | 018490102 | 717 | 9107 | SH | DEFINED | 01 | 7447 |
| ALLERGAN INC 7748 | COM | 018490102 | 949 | 12056 | SH | OTHER | 01 | 4308 |
| ALLERGAN INC | COM | 018490102 | 11750 | 149239 | SH | DEFINED | 05 | 149239 |
| ALLERGAN INC | COM | 018490102 | 583 | 7400 | SH | DEFINED | 08 | 7400 |
| ALLERGAN INC | COM | 018490102 | 252 | 3200 | SH | DEFINED | 17 | 3200 |
| ALLETE INC | COM | 018522102 | 341 | 12465 | SH | DEFINED | 01 | 12465 |
| ALLETE INC 2792 | COM | 018522102 | 241 | 8792 | SH | OTHER | 01 | 6000 |
| ALLETE INC | COM | 018522102 | 4800 | 175320 | SH | DEFINED | 05 | 175320 |
| ALLIANCE CAP MGMT HLDG L P 200 | UNIT LTD PAR | 01855A101 | 703 | 21000 | SH | DEFINED | 01 | 20800 |
| ALLIANCE CAP MGMT HLDG L P 24485 | UNIT LTD PAR | 01855A101 | 1265 | 37770 | SH | OTHER | 01 | 13285 |
| ALLIANCE CAP MGMT HLDG L P | UNIT LTD PAR | 01855A101 | 104 | 3096 | SH | DEFINED | 17 | 3096 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 59 | 2900 | SH | DEFINED | 01 | 2900 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 43 | 2100 | SH | DEFINED | 05 | 2100 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 998 | 49200 | SH | DEFINED | 08 | 49200 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 963 | 47500 | SH | DEFINED | 08 | 47500 |
| ALLIANCE GAMING CORP | COM NEW | 01859P609 | 142 | 6984 | SH | DEFINED | 17 | 6984 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 1 | 175 | SH | DEFINED | 01 | 175 |
| ALLIANCE SEMICONDUCTOR CORP | COM | 01877H100 | 759 | 139500 | SH | DEFINED | 05 | 139500 |
| ALLIANCE WORLD DLR GV FD II 10000 | COM | 01879R106 | 151 | 12214 | SH | OTHER | 01 | 2214 |
| ALLIANT ENERGY CORP 3464 | COM | 018802108 | 37154 | 1688840 | SH | DEFINED | 01 | 1685376 |
| ALLIANT ENERGY CORP 2566 | COM | 018802108 | 263 | 11964 | SH | OTHER | 01 | 9398 |
| ALLIANT ENERGY CORP | COM | 018802108 | 4926 | 223896 | SH | DEFINED | 05 | 223896 |
| ALLIANT ENERGY CORP | COM | 018802108 | 4 | 200 | SH | DEFINED | 08 | 200 |
| ALLIANT ENERGY CORP | COM | 018802108 | 317 | 14400 | SH | DEFINED | 17 | 14400 |
| ALLIANT TECHSYSTEMS INC 1622 | COM | 018804104 | 171 | 3552 | SH | DEFINED | 01 | 1930 |
| ALLIANT TECHSYSTEMS INC 1005 | COM | 018804104 | 48 | 1005 | SH | OTHER | 01 | |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 7528 | 156675 | SH | DEFINED | 05 | 156675 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 2883 | 60000 | SH | DEFINED | 08 | 60000 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 312 | 6500 | SH | DEFINED | 17 | 6500 |
| ALLIED CAP CORP NEW 4720 | COM | 01903Q108 | 564 | 22924 | SH | DEFINED | 01 | 18204 |
| ALLIED CAP CORP NEW 8400 | COM | 01903Q108 | 719 | 29228 | SH | OTHER | 01 | 20828 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 12 | 500 | SH | DEFINED | 05 | 500 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 15 | 600 | SH | DEFINED | 08 | 600 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 344 | 14000 | SH | DEFINED | 08 | 14000 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 162 | 6600 | SH | DEFINED | 08 | 6600 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 79 | 3200 | SH | DEFINED | 17 | 3200 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 49 | 2000 | SH | DEFINED | 17 | 2000 |
| ALLIED WASTE INDS INC 2150 18900 | COM PAR\$.01N | 019589308 | 774 | 71677 | SH | DEFINED | 01 | 50627 |
| ALLIED WASTE INDS INC 3445 | COM PAR\$.01N | 019589308 | 37 | 3445 | SH | OTHER | 01 | |
| ALLIED WASTE INDS INC | COM PAR\$.01N | 019589308 | 1619 | 149885 | SH | DEFINED | 05 | 149885 |
| ALLIED WASTE INDS INC | COM PAR\$.01N | 019589308 | 390 | 36100 | SH | DEFINED | 08 | 36100 |
| ALLIED WASTE INDS INC | PFD SR C CO | 019589605 | 5914 | 95000 | SH | DEFINED | 01 | 95000 |
| ALLMERICA FINL CORP 3094 | COM | 019754100 | 93 | 3906 | SH | DEFINED | 01 | 812 |
| ALLMERICA FINL CORP | COM | 019754100 | 76 | 3194 | SH | OTHER | 01 | 3194 |
| ALLMERICA FINL CORP | COM | 019754100 | 2561 | 107567 | SH | DEFINED | 05 | 107567 |
| ALLMERICA FINL CORP | COM | 019754100 | 709 | 29798 | SH | DEFINED | 17 | 29798 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | | 58 | SH | DEFINED | 01 | 58 |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 59 | 14428 | SH | DEFINED | 17 | 14428 |
| ALLSTATE CORP 60340 | COM | 020002101 | 18554 | 507906 | SH | DEFINED | 01 | 447566 |
| ALLSTATE CORP 134568 | COM | 020002101 | 10610 | 290436 | SH | OTHER | 01 | 155868 |
| ALLSTATE CORP | COM | 020002101 | 16195 | 443322 | SH | DEFINED | 05 | 443322 |
| ALLSTATE CORP | COM | 020002101 | 796 | 21800 | SH | DEFINED | 08 | 21800 |
| ALLSTATE CORP | COM | 020002101 | 9505 | 260200 | SH | DEFINED | 08 | 260200 |
| ALLSTATE CORP | COM | 020002101 | 7 | 192 | SH | OTHER | 13 | 192 |

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|--------------------------------------|------|-----------|--------|----------|-----|---------|---------|----------|
| AMERICAN EAGLE OUTFITTERS NE 3630 | COM | 02553E106 | 54 | 3630 | SH | OTHER | 01 | |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 4320 | 289755 | SH | DEFINED | 05 | 289755 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 101 | 6747 | SH | DEFINED | 08 | 6747 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 189 | 12654 | SH | DEFINED | 17 | 12654 |
| AMERICAN ELEC PWR INC 22463 | COM | 025537101 | 126016 | 4200547 | SH | DEFINED | 01 | 4178084 |
| AMERICAN ELEC PWR INC 84927 | COM | 025537101 | 4244 | 141466 | SH | OTHER | 01 | 56539 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 25214 | 840475 | SH | DEFINED | 05 | 840475 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 4221 | 140700 | SH | DEFINED | 08 | 140700 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 3000 | 100000 | SH | PUT | DEFINED | 08 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 69 | 2300 | SH | DEFINED | 17 | 2300 |
| AMERICAN EXPRESS CO 143261 | COM | 025816109 | 107150 | 2377937 | SH | DEFINED | 01 | 2234676 |
| AMERICAN EXPRESS CO 824415 | COM | 025816109 | 71325 | 1582888 | SH | OTHER | 01 | 758473 |
| AMERICAN EXPRESS CO | COM | 025816109 | 59463 | 1319634 | SH | DEFINED | 05 | 1319634 |
| AMERICAN EXPRESS CO | COM | 025816109 | 194 | 4300 | SH | DEFINED | 08 | 4300 |
| AMERICAN EXPRESS CO | COM | 025816109 | 15460 | 343100 | SH | CALL | DEFINED | 08 |
| AMERICAN EXPRESS CO | COM | 025816109 | 16032 | 355800 | SH | PUT | DEFINED | 08 |
| AMERICAN EXPRESS CO | COM | 025816109 | 27 | 600 | SH | OTHER | 13 | 600 |
| AMERICAN EXPRESS CO | COM | 025816109 | 239 | 5300 | SH | DEFINED | 17 | 5300 |
| AMERICAN EXPRESS CO 141250 | COM | 025816109 | 6365 | 141250 | SH | OTHER | 17 | |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 170 | 7818 | SH | DEFINED | 01 | 7818 |
| AMERICAN FINL GROUP INC OHIO 241 | COM | 025932104 | 5 | 241 | SH | OTHER | 01 | |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 3073 | 141278 | SH | DEFINED | 05 | 141278 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 168 | 7708 | SH | DEFINED | 17 | 7708 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 178 | 12605 | SH | DEFINED | 01 | 12605 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 155 | 11000 | SH | DEFINED | 17 | 11000 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 185 | 9503 | SH | DEFINED | 01 | 9503 |
| AMERICAN GREETINGS CORP 45225 | CL A | 026375105 | 881 | 45335 | SH | OTHER | 01 | 110 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 615 | 31675 | SH | DEFINED | 05 | 31675 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 54 | 2800 | SH | DEFINED | 08 | 2800 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 447 | 23000 | SH | DEFINED | 17 | 23000 |
| AMERICAN HEALTHWAYS INC 5500 | COM | 02649V104 | 280 | 6675 | SH | DEFINED | 01 | 1175 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 2850 | 68000 | SH | DEFINED | 05 | 68000 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 21 | 500 | SH | DEFINED | 08 | 500 |
| AMERICAN HEALTHWAYS INC | COM | 02649V104 | 1366 | 32600 | SH | CALL | DEFINED | 08 |
| AMERICAN HOME MTG HLDGS INC | COM | 02660M108 | 561 | 31902 | SH | DEFINED | 01 | 31902 |
| AMERICAN HOME MTG HLDGS INC | COM | 02660M108 | 336 | 19151 | SH | DEFINED | 17 | 19151 |
| AMERICAN INTL GROUP INC | DBC | 026874AP2 | 11463 | 17500000 | PRN | DEFINED | 17 | 17500000 |
| AMERICAN INTL GROUP INC 35000000 | DBC | 026874AP2 | 22925 | 35000000 | PRN | OTHER | 17 | |
| AMERICAN INTL GROUP INC | COM | 026874107 | 9 | 150 | SH | DEFINED | | 150 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1408 | 24407 | SH | OTHER | | 24407 |
| AMERICAN INTL GROUP INC 277277 | COM | 026874107 | 326155 | 5652606 | SH | DEFINED | 01 | 5375329 |
| AMERICAN INTL GROUP INC 1469448 | COM | 026874107 | 176301 | 3055475 | SH | OTHER | 01 | 1586027 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 2885 | 50000 | SH | CALL | DEFINED | 01 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 2597 | 45000 | SH | PUT | DEFINED | 01 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 110233 | 1910449 | SH | DEFINED | 05 | 1910449 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 4270 | 74000 | SH | DEFINED | 08 | 74000 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 38624 | 669400 | SH | CALL | DEFINED | 08 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 27408 | 475000 | SH | PUT | DEFINED | 08 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 85 | 1480 | SH | DEFINED | 13 | 1480 |
| AMERICAN INTL GROUP INC 490 | COM | 026874107 | 29 | 508 | SH | OTHER | 13 | 18 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 17012 | 294840 | SH | DEFINED | 17 | 294840 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 54325 | 941500 | SH | CALL | DEFINED | 17 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 7991 | 138500 | SH | PUT | DEFINED | 17 |
| AMERICAN ITALIAN PASTA CO 400 | CL A | 027070101 | 233 | 6012 | SH | DEFINED | 01 | 5612 |
| AMERICAN ITALIAN PASTA CO 3325 | CL A | 027070101 | 129 | 3325 | SH | OTHER | 01 | |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 2761 | 71350 | SH | DEFINED | 05 | 71350 |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | 289 | 7460 | SH | DEFINED | 17 | 7460 |
| AMERICAN MGMT SYS INC 14400 | COM | 027352103 | 619 | 48300 | SH | DEFINED | 01 | 33900 |
| AMERICAN MGMT SYS INC 2803 | COM | 027352103 | 36 | 2803 | SH | OTHER | 01 | |
| AMERICAN MGMT SYS INC | COM | 027352103 | 2460 | 192050 | SH | DEFINED | 05 | 192050 |
| AMERICAN MGMT SYS INC | COM | 027352103 | 26 | 2000 | SH | DEFINED | 17 | 2000 |
| AMERICAN MED SYS HLDGS INC 4600 | COM | 02744M108 | 221 | 10150 | SH | DEFINED | 01 | 5550 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | 2965 | 136000 | SH | DEFINED | 05 | 136000 |
| AMERICAN MED SYS HLDGS INC | COM | 02744M108 | | 20 | SH | DEFINED | 08 | 20 |
| AMERICAN PWR CONVERSION CORP 300 | COM | 029066107 | 404 | 23362 | SH | DEFINED | 01 | 23062 |
| AMERICAN PWR CONVERSION CORP 7400 | COM | 029066107 | 228 | 13200 | SH | OTHER | 01 | 5800 |

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|------------------------------|------|---------|-----------|--------|----------|-----|---------|---------|----------|--------|
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 2212 | 127885 | SH | DEFINED | 05 | 127885 | |
| AMERICAN PWR CONVERSION CORP | COM | | 029066107 | 28 | 1647 | SH | DEFINED | 08 | 1647 | |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 767 | 9106 | SH | OTHER | | 9106 | |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 565 | 6711 | SH | DEFINED | 01 | 6711 | |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 122 | 1445 | SH | OTHER | 01 | 10 | |
| 1435 | | | | | | | | | | |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 9496 | 112715 | SH | DEFINED | 05 | 112715 | |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 135 | 1600 | SH | DEFINED | 08 | 1600 | |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 590 | 7000 | SH | CALL | DEFINED | 08 | 7000 |
| AMERICAN STD COS INC DEL | COM | | 029712106 | 726 | 8615 | SH | DEFINED | 17 | 8615 | |
| AMERICAN STS WTR CO | COM | | 029899101 | 103 | 4385 | SH | DEFINED | 01 | 2185 | |
| 2200 | | | | | | | | | | |
| AMERICAN STS WTR CO | COM | | 029899101 | 32 | 1350 | SH | OTHER | 01 | | |
| 1350 | | | | | | | | | | |
| AMERICAN STS WTR CO | COM | | 029899101 | 1475 | 62600 | SH | DEFINED | 05 | 62600 | |
| AMERICAN TOWER CORP | NOTE | 5.000% | 029912AF9 | 453 | 501000 | PRN | DEFINED | 17 | 501000 | |
| AMERICAN TOWER CORP | CL A | | 029912201 | 737 | 72625 | SH | DEFINED | 01 | 72625 | |
| AMERICAN TOWER CORP | CL A | | 029912201 | 10 | 1000 | SH | DEFINED | 08 | 1000 | |
| AMERICAN TOWER CORP | CL A | | 029912201 | 914 | 90000 | SH | CALL | DEFINED | 08 | 90000 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 1142 | 112500 | SH | PUT | DEFINED | 08 | 112500 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 386 | 38038 | SH | DEFINED | 17 | 38038 | |
| AMERICREDIT CORP | COM | | 03060R101 | 286 | 27772 | SH | DEFINED | 01 | 4000 | |
| 23772 | | | | | | | | | | |
| AMERICREDIT CORP | COM | | 03060R101 | 173 | 16800 | SH | OTHER | 01 | 10941 | |
| 5859 | | | | | | | | | | |
| AMERICREDIT CORP | COM | | 03060R101 | 3275 | 317920 | SH | DEFINED | 05 | 317920 | |
| AMERICREDIT CORP | COM | | 03060R101 | 289 | 28100 | SH | DEFINED | 08 | 28100 | |
| AMERICREDIT CORP | COM | | 03060R101 | 3348 | 325000 | SH | CALL | DEFINED | 08 | 325000 |
| AMERICREDIT CORP | COM | | 03060R101 | 1494 | 145000 | SH | PUT | DEFINED | 08 | 145000 |
| AMERICREDIT CORP | COM | | 03060R101 | 392 | 38036 | SH | DEFINED | 17 | 38036 | |
| AMERISOURCE HEALTH CORP | NOTE | 5.000% | 03071PAD4 | 1538 | 1305000 | PRN | DEFINED | 17 | 1305000 | |
| AMERUS GROUP CO | COM | | 03072M108 | 118 | 3458 | SH | DEFINED | 01 | 3004 | |
| 454 | | | | | | | | | | |
| AMERUS GROUP CO | COM | | 03072M108 | 2695 | 79277 | SH | DEFINED | 05 | 79277 | |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 885 | 16382 | SH | DEFINED | 01 | 16382 | |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 91 | 1687 | SH | OTHER | 01 | 683 | |
| 1004 | | | | | | | | | | |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 5839 | 108033 | SH | DEFINED | 05 | 108033 | |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 31 | 566 | SH | DEFINED | 08 | 566 | |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 1080 | 19989 | SH | DEFINED | 17 | 19989 | |
| AMERIGROUP CORP | COM | | 03073T102 | 653 | 14640 | SH | DEFINED | 01 | 2650 | |
| 5775 6215 | | | | | | | | | | |
| AMERIGROUP CORP | COM | | 03073T102 | 139 | 3125 | SH | OTHER | 01 | | |
| 3125 | | | | | | | | | | |
| AMERIGROUP CORP | COM | | 03073T102 | 4096 | 91775 | SH | DEFINED | 05 | 91775 | |
| AMERIGROUP CORP | COM | | 03073T102 | 31 | 700 | SH | DEFINED | 17 | 700 | |
| AMERITRADE HLDG CORP NEW | COM | | 03074K100 | 545 | 47615 | SH | DEFINED | 08 | 47615 | |
| AMERIGAS PARTNERS L P | UNIT | L P INT | 030975106 | 727 | 28950 | SH | DEFINED | 01 | 24950 | |
| 4000 | | | | | | | | | | |
| AMERIGAS PARTNERS L P | UNIT | L P INT | 030975106 | 538 | 21450 | SH | OTHER | 01 | 19350 | |
| 2100 | | | | | | | | | | |
| AMETEK INC NEW | COM | | 031100100 | 32 | 750 | SH | DEFINED | 01 | 750 | |
| AMETEK INC NEW | COM | | 031100100 | 55 | 1275 | SH | OTHER | 01 | | |
| 1275 | | | | | | | | | | |
| AMETEK INC NEW | COM | | 031100100 | 2876 | 67094 | SH | DEFINED | 05 | 67094 | |
| AMETEK INC NEW | COM | | 031100100 | 78 | 1830 | SH | DEFINED | 08 | 1830 | |
| AMETEK INC NEW | COM | | 031100100 | 11 | 250 | SH | DEFINED | 13 | 250 | |
| AMETEK INC NEW | COM | | 031100100 | 4 | 100 | SH | DEFINED | 17 | 100 | |
| AMGEN INC | NOTE | | 031162AE0 | 31135 | 40900000 | PRN | DEFINED | 17 | 40900000 | |
| AMGEN INC | COM | | 031162100 | 4 | 65 | SH | DEFINED | | 65 | |
| AMGEN INC | COM | | 031162100 | 1940 | 30066 | SH | OTHER | | 30066 | |
| AMGEN INC | COM | | 031162100 | 166921 | 2587128 | SH | DEFINED | 01 | 2460698 | |
| 126430 | | | | | | | | | | |
| AMGEN INC | COM | | 031162100 | 67099 | 1039967 | SH | OTHER | 01 | 563512 | |
| 476455 | | | | | | | | | | |
| AMGEN INC | COM | | 031162100 | 53083 | 822743 | SH | DEFINED | 05 | 822743 | |
| AMGEN INC | COM | | 031162100 | 1612 | 24979 | SH | DEFINED | 08 | 24979 | |
| AMGEN INC | COM | | 031162100 | 4787 | 74200 | SH | CALL | DEFINED | 08 | 74200 |
| AMGEN INC | COM | | 031162100 | 826 | 12800 | SH | PUT | DEFINED | 08 | 12800 |
| AMGEN INC | COM | | 031162100 | 637306 | 9877657 | SH | DEFINED | 11 | 7738028 | |
| 2139629 | | | | | | | | | | |
| AMGEN INC | COM | | 031162100 | 41 | 635 | SH | DEFINED | 13 | 517 | |
| 118 | | | | | | | | | | |
| AMGEN INC | COM | | 031162100 | 1 | 22 | SH | OTHER | 13 | | |
| 22 | | | | | | | | | | |
| AMGEN INC | COM | | 031162100 | 810 | 12561 | SH | DEFINED | 17 | 12561 | |
| AMGEN INC | COM | | 031162100 | 110 | 1702 | SH | OTHER | 17 | | |
| 1702 | | | | | | | | | | |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 16 | 1100 | SH | DEFINED | 05 | 1100 | |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 17 | 1200 | SH | DEFINED | 08 | 1200 | |
| AMKOR TECHNOLOGY INC | COM | | 031652100 | 380 | 26776 | SH | DEFINED | 17 | 26776 | |
| AMPHENOL CORP NEW | CL A | | 032095101 | 143 | 2750 | SH | DEFINED | 01 | 2750 | |
| AMPHENOL CORP NEW | CL A | | 032095101 | 62 | 1200 | SH | OTHER | 01 | 1200 | |
| AMPHENOL CORP NEW | CL A | | 032095101 | 13042 | 250575 | SH | DEFINED | 05 | 250575 | |
| AMPHENOL CORP NEW | CL A | | 032095101 | 291 | 5590 | SH | DEFINED | 17 | 5590 | |
| AMSOUTH BANCORPORATION | COM | | 032165102 | 65571 | 3090054 | SH | DEFINED | 01 | 3078872 | |

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|-----------------------------------|---------------|-----------|--------|-------------|---------|---------|----|---------|
| 11182 | | | | | | | | |
| AMSOUTH BANCORPORATION 6590 | COM | 032165102 | 740 | 34875 SH | OTHER | 01 | | 28285 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 3598 | 169550 SH | DEFINED | 05 | | 169550 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 1163 | 54800 SH | DEFINED | 08 | | 54800 |
| AMSOUTH BANCORPORATION | COM | 032165102 | 80 | 3792 SH | DEFINED | 17 | | 3792 |
| AMSURG CORP 13600 | COM | 03232P405 | 720 | 21800 SH | DEFINED | 01 | | 8200 |
| AMSURG CORP 300 | COM | 03232P405 | 10 | 300 SH | OTHER | 01 | | |
| AMSURG CORP | COM | 03232P405 | 2982 | 90325 SH | DEFINED | 05 | | 90325 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 188 | 6647 SH | DEFINED | 01 | | 6647 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 6 | 206 SH | DEFINED | 08 | | 206 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 990 | 35000 SH | PUT | DEFINED | 08 | 35000 |
| ANADARKO PETE CORP | COM | 032511107 | 495 | 11857 SH | OTHER | | | 11857 |
| ANADARKO PETE CORP 5580 | COM | 032511107 | 4469 | 107016 SH | DEFINED | 01 | | 101436 |
| ANADARKO PETE CORP 58909 | COM | 032511107 | 4324 | 103537 SH | OTHER | 01 | | 44628 |
| ANADARKO PETE CORP | COM | 032511107 | 5495 | 131576 SH | DEFINED | 05 | | 131576 |
| ANADARKO PETE CORP | COM | 032511107 | 2476 | 59300 SH | DEFINED | 08 | | 59300 |
| ANADARKO PETE CORP | COM | 032511107 | 14929 | 357500 SH | CALL | DEFINED | 08 | 357500 |
| ANADARKO PETE CORP | COM | 032511107 | 3758 | 90000 SH | PUT | DEFINED | 08 | 90000 |
| ANADARKO PETE CORP | COM | 032511107 | 1577 | 37756 SH | DEFINED | 17 | | 37756 |
| ANALOG DEVICES INC 9300 | COM | 032654105 | 4583 | 120533 SH | DEFINED | 01 | | 111233 |
| ANALOG DEVICES INC 47535 | COM | 032654105 | 3597 | 94603 SH | OTHER | 01 | | 47068 |
| ANALOG DEVICES INC | COM | 032654105 | 12977 | 341333 SH | DEFINED | 05 | | 341333 |
| ANALOG DEVICES INC | COM | 032654105 | 143 | 3765 SH | DEFINED | 08 | | 3765 |
| ANALOG DEVICES INC | COM | 032654105 | 27 | 700 SH | DEFINED | 17 | | 700 |
| ANALOGIC CORP 9800 | COM PAR \$0.0 | 032657207 | 624 | 12980 SH | DEFINED | 01 | | 3180 |
| ANALOGIC CORP 50 | COM PAR \$0.0 | 032657207 | 2 | 50 SH | OTHER | 01 | | |
| ANALOGIC CORP | COM PAR \$0.0 | 032657207 | 3037 | 63200 SH | DEFINED | 05 | | 63200 |
| ANALOGIC CORP | COM PAR \$0.0 | 032657207 | 48 | 1000 SH | DEFINED | 17 | | 1000 |
| ANAREN INC 1800 | COM | 032744104 | 161 | 12602 SH | DEFINED | 01 | | 10802 |
| ANAREN INC | COM | 032744104 | 2506 | 196216 SH | DEFINED | 05 | | 196216 |
| ANAREN INC | COM | 032744104 | 1 | 100 SH | DEFINED | 08 | | 100 |
| ANCHOR BANCORP WIS INC 6700 | COM | 032839102 | 294 | 12525 SH | DEFINED | 01 | | 5825 |
| ANCHOR BANCORP WIS INC 150 | COM | 032839102 | 4 | 150 SH | OTHER | 01 | | |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 2428 | 103400 SH | DEFINED | 05 | | 103400 |
| ANCHOR BANCORP WIS INC | COM | 032839102 | 19 | 800 SH | DEFINED | 17 | | 800 |
| ANDREW CORP | COM | 034425108 | 15 | 1243 SH | DEFINED | 01 | | 1243 |
| ANDREW CORP | COM | 034425108 | 152 | 12601 SH | OTHER | 01 | | 12601 |
| ANDREW CORP | COM | 034425108 | 1332 | 110265 SH | DEFINED | 05 | | 110265 |
| ANDREW CORP | COM | 034425108 | 2915 | 241300 SH | DEFINED | 08 | | 241300 |
| ANDREW CORP | COM | 034425108 | 510 | 42186 SH | DEFINED | 17 | | 42186 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 3 | 179 SH | DEFINED | 01 | | 179 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 13 | 700 SH | DEFINED | 05 | | 700 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 681 | 36512 SH | DEFINED | 08 | | 36512 |
| ANDRX CORP DEL | ANDRX GROUP | 034553107 | 221 | 11822 SH | DEFINED | 17 | | 11822 |
| ANGELICA CORP 10000 | COM | 034663104 | 325 | 17081 SH | DEFINED | 01 | | 7081 |
| ANGELICA CORP 1025 | COM | 034663104 | 19 | 1025 SH | OTHER | 01 | | |
| ANGELICA CORP | COM | 034663104 | 842 | 44325 SH | DEFINED | 05 | | 44325 |
| ANGLO AMERN PLC | ADR | 03485P102 | 136 | 7500 SH | DEFINED | 01 | | 7500 |
| ANGLO AMERN PLC 908 | ADR | 03485P102 | 127 | 7011 SH | OTHER | 01 | | 6103 |
| ANGLO AMERN PLC | ADR | 03485P102 | | 25 SH | DEFINED | 05 | | 25 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 4420 | 101262 SH | DEFINED | 01 | | 101262 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 2118 | 48518 SH | DEFINED | 05 | | 48518 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 1250 | 28637 SH | DEFINED | 08 | | 28637 |
| ANGIOTECH PHARMACEUTICALS IN | COM | 034918102 | 284 | 6512 SH | DEFINED | 17 | | 6512 |
| ANGLOGOLD LTD 565 500 | SPONSORED AD | 035128206 | 297 | 7885 SH | OTHER | 01 | | 6820 |
| ANGLOGOLD LTD | SPONSORED AD | 035128206 | 339 | 9000 SH | DEFINED | 08 | | 9000 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 3 | 65 SH | DEFINED | | | 65 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 833 | 16875 SH | OTHER | | | 16875 |
| ANHEUSER BUSCH COS INC 2979600 | COM | 035229103 | 525000 | 10640444 SH | DEFINED | 01 | | 7660844 |
| ANHEUSER BUSCH COS INC 9021493 | COM | 035229103 | 614000 | 12444267 SH | OTHER | 01 | | 3422774 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 23556 | 477416 SH | DEFINED | 05 | | 477416 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 5 | 100 SH | DEFINED | 08 | | 100 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 2857 | 57900 SH | CALL | DEFINED | 08 | 57900 |
| ANHEUSER BUSCH COS INC 764893 | COM | 035229103 | 139519 | 2827713 SH | DEFINED | 11 | | 2062820 |
| ANHEUSER BUSCH COS INC 99 | COM | 035229103 | 62 | 1265 SH | DEFINED | 13 | | 1166 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 15 | 301 SH | OTHER | 13 | | |

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|---------------------------|--------------|-----------|-------|-----------|-----------------|--|--------|
| 301 | | | | | | | |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 380 | 7700 SH | DEFINED 17 | | 7700 |
| ANIXTER INTL INC | COM | 035290105 | 20 | 875 SH | DEFINED 01 | | 875 |
| ANIXTER INTL INC | COM | 035290105 | 5 | 200 SH | OTHER 01 | | |
| 200 | | | | | | | |
| ANIXTER INTL INC | COM | 035290105 | 3314 | 145550 SH | DEFINED 05 | | 145550 |
| ANIXTER INTL INC | COM | 035290105 | 25 | 1100 SH | DEFINED 17 | | 1100 |
| ANNALY MTG MGMT INC | COM | 035710409 | 229 | 13936 SH | DEFINED 01 | | 3560 |
| 10376 | | | | | | | |
| ANNALY MTG MGMT INC | COM | 035710409 | 127 | 7725 SH | OTHER 01 | | 7725 |
| ANNALY MTG MGMT INC | COM | 035710409 | 11 | 680 SH | DEFINED 05 | | 680 |
| ANNALY MTG MGMT INC | COM | 035710409 | 2 | 100 SH | DEFINED 08 | | 100 |
| ANNALY MTG MGMT INC | COM | 035710409 | 76 | 4649 SH | DEFINED 17 | | 4649 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 518 | 16125 SH | DEFINED 01 | | 6025 |
| 10100 | | | | | | | |
| ANN TAYLOR STORES CORP | COM | 036115103 | 5 | 150 SH | OTHER 01 | | |
| 150 | | | | | | | |
| ANN TAYLOR STORES CORP | COM | 036115103 | 6065 | 188700 SH | DEFINED 05 | | 188700 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 643 | 20000 SH | PUT DEFINED 08 | | 20000 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 44 | 1380 SH | DEFINED 17 | | 1380 |
| ANSYS INC | COM | 03662Q105 | 422 | 11875 SH | DEFINED 01 | | 2784 |
| 9091 | | | | | | | |
| ANSYS INC | COM | 03662Q105 | 20 | 559 SH | OTHER 01 | | |
| 559 | | | | | | | |
| ANSYS INC | COM | 03662Q105 | 2422 | 68150 SH | DEFINED 05 | | 68150 |
| ANTHEM INC | COM | 03674B104 | 1182 | 16566 SH | DEFINED 01 | | 16566 |
| ANTHEM INC | COM | 03674B104 | 287 | 4030 SH | OTHER 01 | | 3247 |
| 783 | | | | | | | |
| ANTHEM INC | COM | 03674B104 | 4788 | 67130 SH | DEFINED 05 | | 67130 |
| ANTHEM INC | COM | 03674B104 | 1434 | 20100 SH | DEFINED 08 | | 20100 |
| ANTHEM INC | COM | 03674B104 | 208 | 2914 SH | DEFINED 17 | | 2914 |
| ANTEON INTL CORP | COM | 03674E108 | 31 | 1025 SH | DEFINED 01 | | 975 |
| 50 | | | | | | | |
| ANTEON INTL CORP | COM | 03674E108 | 3 | 100 SH | OTHER 01 | | |
| 100 | | | | | | | |
| ANTEON INTL CORP | COM | 03674E108 | 451 | 14725 SH | DEFINED 05 | | 14725 |
| ANTEON INTL CORP | COM | 03674E108 | 28 | 900 SH | DEFINED 17 | | 900 |
| ANTIGENICS INC DEL | COM | 037032109 | 196 | 16188 SH | OTHER 01 | | 15188 |
| 1000 | | | | | | | |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 24 | 1700 SH | DEFINED 08 | | 1700 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 137 | 9576 SH | DEFINED 17 | | 9576 |
| AON CORP | COM | 037389103 | 4581 | 219702 SH | DEFINED 01 | | 183552 |
| 36150 | | | | | | | |
| AON CORP | COM | 037389103 | 1826 | 87562 SH | OTHER 01 | | 62602 |
| 24960 | | | | | | | |
| AON CORP | COM | 037389103 | 5455 | 261636 SH | DEFINED 05 | | 261636 |
| AON CORP | COM | 037389103 | 177 | 8500 SH | DEFINED 08 | | 8500 |
| AON CORP | COM | 037389103 | 1380 | 66200 SH | CALL DEFINED 08 | | 66200 |
| AON CORP | COM | 037389103 | 104 | 5000 SH | PUT DEFINED 08 | | 5000 |
| AON CORP | COM | 037389103 | 315 | 15100 SH | DEFINED 17 | | 15100 |
| APACHE CORP | COM | 037411105 | 6099 | 87962 SH | DEFINED 01 | | 75677 |
| 12285 | | | | | | | |
| APACHE CORP | COM | 037411105 | 703 | 10142 SH | OTHER 01 | | 3387 |
| 6755 | | | | | | | |
| APACHE CORP | COM | 037411105 | 16279 | 234768 SH | DEFINED 05 | | 234768 |
| APACHE CORP | COM | 037411105 | 111 | 1600 SH | DEFINED 08 | | 1600 |
| APACHE CORP | COM | 037411105 | 2080 | 30000 SH | CALL DEFINED 08 | | 30000 |
| APACHE CORP | COM | 037411105 | 2080 | 30000 SH | PUT DEFINED 08 | | 30000 |
| APACHE CORP | COM | 037411105 | 159 | 2300 SH | DEFINED 17 | | 2300 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 319 | 8111 SH | DEFINED 01 | | 7211 |
| 700 200 | | | | | | | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 80 | 2037 SH | OTHER 01 | | |
| 2037 | | | | | | | |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 2516 | 63935 SH | DEFINED 05 | | 63935 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 369 | 9365 SH | DEFINED 08 | | 9365 |
| APHTON CORP | COM | 03759P101 | 56 | 10000 SH | DEFINED 08 | | 10000 |
| APOGEE ENTERPRISES INC | COM | 037598109 | 74 | 7125 SH | DEFINED 01 | | 1725 |
| 5400 | | | | | | | |
| APOGEE ENTERPRISES INC | COM | 037598109 | 2 | 200 SH | OTHER 01 | | |
| 200 | | | | | | | |
| APOGEE ENTERPRISES INC | COM | 037598109 | 1204 | 116475 SH | DEFINED 05 | | 116475 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 33 | 1577 SH | DEFINED 01 | | 340 |
| 1237 | | | | | | | |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 461 | 22083 SH | OTHER 01 | | 1237 |
| 1083 19763 | | | | | | | |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 3910 | 187424 SH | DEFINED 05 | | 187424 |
| APOGENT TECHNOLOGIES INC | COM | 03760A101 | 79 | 3800 SH | DEFINED 17 | | 3800 |
| APOLLO GROUP INC | CL A | 037604105 | 21465 | 325077 SH | DEFINED 01 | | 317567 |
| 610 6900 | | | | | | | |
| APOLLO GROUP INC | CL A | 037604105 | 202 | 3059 SH | OTHER 01 | | |
| 3059 | | | | | | | |
| APOLLO GROUP INC | CL A | 037604105 | 8719 | 132042 SH | DEFINED 05 | | 132042 |
| APOLLO GROUP INC | CL A | 037604105 | 218 | 3300 SH | DEFINED 08 | | 3300 |
| APOLLO GROUP INC | CL A | 037604105 | 33 | 500 SH | DEFINED 17 | | 500 |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 100 | 1500 SH | DEFINED 01 | | 1300 |
| 200 | | | | | | | |

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|---|--------------|-----------|-------|------------|---------|---------|--------|
| APOLLO GROUP INC 800 | COM UNV PHOE | 037604204 | 67 | 1000 SH | OTHER | 01 | 200 |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 13 | 200 SH | DEFINED | 05 | 200 |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 45 | 676 SH | DEFINED | 08 | 676 |
| APOLLO GROUP INC | COM UNV PHOE | 037604204 | 220 | 3300 SH | PUT | DEFINED | 17 |
| APPLE COMPUTER INC 6110 | COM | 037833100 | 1024 | 49434 SH | DEFINED | 01 | 43324 |
| APPLE COMPUTER INC 23495 | COM | 037833100 | 824 | 39788 SH | OTHER | 01 | 16293 |
| APPLE COMPUTER INC | COM | 037833100 | 3412 | 164690 SH | DEFINED | 05 | 164690 |
| APPLE COMPUTER INC | COM | 037833100 | 14146 | 682703 SH | DEFINED | 08 | 682703 |
| APPLE COMPUTER INC | COM | 037833100 | 4 | 200 SH | CALL | DEFINED | 08 |
| APPLE COMPUTER INC | COM | 037833100 | 6380 | 307900 SH | PUT | DEFINED | 08 |
| APPLE COMPUTER INC | COM | 037833100 | 22 | 1081 SH | DEFINED | 17 | 1081 |
| APPLEBEES INTL INC 300 | COM | 037899101 | 453 | 14375 SH | DEFINED | 01 | 14075 |
| APPLEBEES INTL INC 175 | COM | 037899101 | 536 | 17028 SH | OTHER | 01 | 16853 |
| APPLEBEES INTL INC | COM | 037899101 | 3542 | 112515 SH | DEFINED | 05 | 112515 |
| APPLEBEES INTL INC | COM | 037899101 | 23 | 722 SH | DEFINED | 08 | 722 |
| APPLEBEES INTL INC | COM | 037899101 | 416 | 13200 SH | DEFINED | 17 | 13200 |
| APRIA HEALTHCARE GROUP INC 13177 | COM | 037933108 | 480 | 17549 SH | DEFINED | 01 | 4372 |
| APRIA HEALTHCARE GROUP INC 175 | COM | 037933108 | 184 | 6725 SH | OTHER | 01 | 6550 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 3038 | 110958 SH | DEFINED | 05 | 110958 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 1063 | 38840 SH | DEFINED | 08 | 38840 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 3746 | 136800 SH | CALL | DEFINED | 08 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 225 | 8228 SH | DEFINED | 17 | 8228 |
| APPLERA CORP 1400 | COM AP BIO G | 038020103 | 1485 | 66547 SH | DEFINED | 01 | 65147 |
| APPLERA CORP 5617 | COM AP BIO G | 038020103 | 902 | 40433 SH | OTHER | 01 | 34816 |
| APPLERA CORP | COM AP BIO G | 038020103 | 3306 | 148200 SH | DEFINED | 05 | 148200 |
| APPLERA CORP | COM AP BIO G | 038020103 | 236 | 10573 SH | DEFINED | 08 | 10573 |
| APPLERA CORP 500 | COM CE GEN G | 038020202 | 93 | 7992 SH | DEFINED | 01 | 7492 |
| APPLERA CORP 4925 | COM CE GEN G | 038020202 | 100 | 8553 SH | OTHER | 01 | 3628 |
| APPLERA CORP | COM CE GEN G | 038020202 | 3721 | 318265 SH | DEFINED | 08 | 318265 |
| APPLERA CORP | COM CE GEN G | 038020202 | 355 | 30400 SH | DEFINED | 17 | 30400 |
| APPLICA INC 23000 | COM | 03815A106 | 243 | 40094 SH | DEFINED | 01 | 17094 |
| APPLICA INC | COM | 03815A106 | 708 | 117075 SH | DEFINED | 05 | 117075 |
| APPLIED FILMS CORP | COM | 038197109 | 3 | 100 SH | OTHER | 01 | 100 |
| APPLIED FILMS CORP | COM | 038197109 | 269 | 9020 SH | DEFINED | 08 | 9020 |
| APPLIED INDL TECHNOLOGIES IN 1100 | COM | 03820C105 | 58 | 2900 SH | DEFINED | 01 | 1800 |
| APPLIED INDL TECHNOLOGIES IN 125 | COM | 03820C105 | 2 | 125 SH | OTHER | 01 | |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 1524 | 76675 SH | DEFINED | 05 | 76675 |
| APPLIED INDL TECHNOLOGIES IN | COM | 03820C105 | 18 | 900 SH | DEFINED | 17 | 900 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 86 | 17641 SH | DEFINED | | 17641 |
| APPLIED MICRO CIRCUITS CORP 14550 4800 | COM | 03822W109 | 374 | 76943 SH | DEFINED | 01 | 57593 |
| APPLIED MICRO CIRCUITS CORP 4475 | COM | 03822W109 | 22 | 4475 SH | OTHER | 01 | |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 1164 | 239595 SH | DEFINED | 05 | 239595 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 195 | 40200 SH | DEFINED | 17 | 40200 |
| APPLIED MATLS INC 43200 | COM | 038222105 | 7383 | 407232 SH | DEFINED | 01 | 364032 |
| APPLIED MATLS INC 107650 | COM | 038222105 | 4081 | 225085 SH | OTHER | 01 | 117435 |
| APPLIED MATLS INC | COM | 038222105 | 14730 | 812467 SH | DEFINED | 05 | 812467 |
| APPLIED MATLS INC | COM | 038222105 | 1026 | 56600 SH | DEFINED | 08 | 56600 |
| APPLIED MATLS INC | COM | 038222105 | 18511 | 1021000 SH | CALL | DEFINED | 08 |
| APPLIED MATLS INC | COM | 038222105 | 18710 | 1032000 SH | PUT | DEFINED | 08 |
| APPLIED MATLS INC | COM | 038222105 | 167 | 9226 SH | DEFINED | 17 | 9226 |
| APTARGROUP INC 8300 | COM | 038336103 | 578 | 15743 SH | DEFINED | 01 | 7443 |
| APTARGROUP INC 95476 | COM | 038336103 | 3503 | 95476 SH | OTHER | 01 | |
| APTARGROUP INC | COM | 038336103 | 5707 | 155550 SH | DEFINED | 05 | 155550 |
| APTARGROUP INC | COM | 038336103 | 18 | 500 SH | DEFINED | 17 | 500 |
| AQUILA INC 1750 | COM | 03840P102 | 124 | 36551 SH | DEFINED | 01 | 34801 |
| AQUILA INC 3900 | COM | 03840P102 | 20 | 5962 SH | OTHER | 01 | 2062 |
| AQUILA INC | COM | 03840P102 | 1338 | 395748 SH | DEFINED | 05 | 395748 |
| AQUILA INC | COM | 03840P102 | 988 | 292447 SH | DEFINED | 17 | 292447 |
| ARAMARK CORP | CL B | 038521100 | 34 | 1374 SH | DEFINED | 01 | 1374 |
| ARAMARK CORP | CL B | 038521100 | 53 | 2100 SH | DEFINED | 05 | 2100 |
| ARAMARK CORP | CL B | 038521100 | 393 | 15700 SH | DEFINED | 08 | 15700 |
| ARBITRON INC 600 | COM | 03875Q108 | 48 | 1354 SH | DEFINED | 01 | 754 |
| ARBITRON INC | COM | 03875Q108 | 7 | 200 SH | OTHER | 01 | |

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|--|--------------|-----------|-------|-------------|--------------|----|---------|
| ASHLAND INC 2300 | COM | 044204105 | 222 | 6765 SH | OTHER | 01 | 4465 |
| ASHLAND INC | COM | 044204105 | 1058 | 32210 SH | DEFINED | 05 | 32210 |
| ASHLAND INC | COM | 044204105 | 102 | 3100 SH | DEFINED | 08 | 3100 |
| ASHLAND INC | COM | 044204105 | 394 | 12000 SH | DEFINED | 17 | 12000 |
| ASHWORTH INC 2100 | COM | 04516H101 | 19 | 2775 SH | DEFINED | 01 | 675 |
| ASHWORTH INC | COM | 04516H101 | 376 | 53825 SH | DEFINED | 05 | 53825 |
| ASK JEEVES INC 250 | COM | 045174109 | 4 | 250 SH | DEFINED | 01 | |
| ASK JEEVES INC | COM | 045174109 | 118 | 6800 SH | DEFINED | 08 | 6800 |
| ASK JEEVES INC | COM | 045174109 | 152 | 8749 SH | DEFINED | 17 | 8749 |
| ASTAINFO HLDGS INC | COM | 04518A104 | 280 | 41650 SH | DEFINED | 17 | 41650 |
| ASPECT COMMUNICATIONS CORP | COM | 04523Q102 | 240 | 28800 SH | DEFINED | 17 | 28800 |
| ASPECT MED SYS INC | COM | 045235108 | 369 | 35485 SH | DEFINED | | 35485 |
| ASPECT MED SYS INC | COM | 045235108 | 73 | 7040 SH | DEFINED | 01 | 7040 |
| ASSOCIATED BANC CORP | COM | 045487105 | 216 | 5700 SH | DEFINED | 01 | 5700 |
| ASSOCIATED BANC CORP 470 | COM | 045487105 | 3721 | 98199 SH | OTHER | 01 | 97729 |
| ASSOCIATED BANC CORP | COM | 045487105 | 5670 | 149651 SH | DEFINED | 05 | 149651 |
| ASSOCIATED BANC CORP | COM | 045487105 | 155 | 4100 SH | DEFINED | 08 | 4100 |
| ASTEC INDS INC | COM | 046224101 | 2 | 200 SH | DEFINED | 01 | 200 |
| ASTEC INDS INC | COM | 046224101 | 809 | 78550 SH | DEFINED | 05 | 78550 |
| ASTORIA FINL CORP | COM | 046265104 | 178 | 5775 SH | DEFINED | 01 | 5775 |
| ASTORIA FINL CORP 2390 | COM | 046265104 | 92 | 2990 SH | OTHER | 01 | 600 |
| ASTORIA FINL CORP | COM | 046265104 | 5071 | 164125 SH | DEFINED | 05 | 164125 |
| ASTORIA FINL CORP | COM | 046265104 | 1116 | 36124 SH | DEFINED | 17 | 36124 |
| ASTRAZENECA PLC | SPONSORED AD | 046353108 | 6 | 134 SH | DEFINED | 01 | 134 |
| ASTRAZENECA PLC 2100 | SPONSORED AD | 046353108 | 438 | 10096 SH | OTHER | 01 | 7996 |
| ASTRAZENECA PLC | SPONSORED AD | 046353108 | 10 | 240 SH | DEFINED | 05 | 240 |
| ASTRAZENECA PLC | SPONSORED AD | 046353108 | 432 | 9961 SH | DEFINED | 08 | 9961 |
| AT RD INC | COM | 04648K105 | 307 | 23000 SH | DEFINED | 17 | 23000 |
| ATHEROGENICS INC 1225 | COM | 047439104 | 475 | 28512 SH | DEFINED | 01 | 27287 |
| ATHEROGENICS INC | COM | 047439104 | 2288 | 137423 SH | DEFINED | 05 | 137423 |
| ATHEROGENICS INC | COM | 047439104 | 5 | 300 SH | DEFINED | 17 | 300 |
| ATLANTIC COAST AIRLINES HLDG 11200 | COM | 048396105 | 218 | 25625 SH | DEFINED | 01 | 14425 |
| ATLANTIC COAST AIRLINES HLDG | COM | 048396105 | 1613 | 189600 SH | DEFINED | 05 | 189600 |
| ATMEL CORP | SDCV | 049513AE4 | 1256 | 3200000 PRN | DEFINED | 08 | 3200000 |
| ATMEL CORP | COM | 049513104 | 428 | 106500 SH | DEFINED | 01 | 106500 |
| ATMEL CORP 1330 | COM | 049513104 | 5 | 1330 SH | OTHER | 01 | |
| ATMEL CORP | COM | 049513104 | 3819 | 950796 SH | DEFINED | 05 | 950796 |
| ATMOS ENERGY CORP 3700 | COM | 049560105 | 343 | 14334 SH | DEFINED | 01 | 10634 |
| ATMOS ENERGY CORP 18247 | COM | 049560105 | 437 | 18247 SH | OTHER | 01 | |
| ATMOS ENERGY CORP | COM | 049560105 | 4959 | 207150 SH | DEFINED | 05 | 207150 |
| ATRIX LABS INC | COM | 04962L101 | 27 | 1300 SH | DEFINED | 01 | 1300 |
| ATRIX LABS INC | COM | 04962L101 | 216 | 10500 SH | DEFINED | 08 | 10500 |
| ATRIX LABS INC | COM | 04962L101 | 165 | 7992 SH | DEFINED | 17 | 7992 |
| ATWOOD OCEANICS INC 525 | COM | 050095108 | 92 | 3850 SH | DEFINED | 01 | 3325 |
| ATWOOD OCEANICS INC | COM | 050095108 | 2272 | 94695 SH | DEFINED | 05 | 94695 |
| AUDIOVOX CORP 3100 | CL A | 050757103 | 121 | 9600 SH | DEFINED | 01 | 6500 |
| AUDIOVOX CORP 4200 | CL A | 050757103 | 53 | 4200 SH | OTHER | 01 | |
| AUDIOVOX CORP | CL A | 050757103 | 1235 | 98300 SH | DEFINED | 05 | 98300 |
| AUTODESK INC | COM | 052769106 | 238 | 13973 SH | DEFINED | 01 | 13973 |
| AUTODESK INC 600 | COM | 052769106 | 20 | 1200 SH | OTHER | 01 | 600 |
| AUTODESK INC | COM | 052769106 | 923 | 54205 SH | DEFINED | 05 | 54205 |
| AUTODESK INC | COM | 052769106 | 206 | 12077 SH | DEFINED | 08 | 12077 |
| AUTODESK INC | COM | 052769106 | 9 | 500 SH | DEFINED | 17 | 500 |
| AUTOLIV INC | COM | 052800109 | 255 | 8450 SH | DEFINED | 01 | 8450 |
| AUTOLIV INC 630 | COM | 052800109 | 19 | 630 SH | OTHER | 01 | |
| AUTOLIV INC | COM | 052800109 | 3 | 100 SH | DEFINED | 05 | 100 |
| AUTOLIV INC | COM | 052800109 | 18 | 600 SH | DEFINED | 08 | 600 |
| AUTOLIV INC | COM | 052800109 | 299 | 9900 SH | DEFINED | 17 | 9900 |
| AUTOMATIC DATA PROCESSING IN 136555 | NOTE | 053015AC7 | 2296 | 2544000 PRN | DEFINED | 17 | 2544000 |
| AUTOMATIC DATA PROCESSING IN 503271 | COM | 053015103 | 56617 | 1579282 SH | DEFINED | 01 | 1442727 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 42477 | 1184866 SH | OTHER | 01 | 681595 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 9798 | 273305 SH | DEFINED | 05 | 273305 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 18 | 500 SH | DEFINED | 08 | 500 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 287 | 8000 SH | CALL DEFINED | 08 | 8000 |
| AUTOMATIC DATA PROCESSING IN 500 | COM | 053015103 | 18 | 500 SH | DEFINED | 13 | |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 4 | 100 SH | DEFINED | 17 | 100 |
| AUTONATION INC | COM | 05329W102 | 5357 | 305413 SH | DEFINED | 01 | 305413 |

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|--------------------------|--------------|------------------|-------|----------|-----|---------|---------|---------|--------|
| AUTONATION INC | COM | 05329W102 | 2331 | 132910 | SH | DEFINED | 05 | 132910 | |
| AUTONATION INC | COM | 05329W102 | 412 | 23500 | SH | DEFINED | 08 | 23500 | |
| AUTONATION INC | COM | 05329W102 | 3508 | 200000 | SH | CALL | DEFINED | 08 | 200000 |
| AUTONATION INC | COM | 05329W102 | 1052 | 60000 | SH | PUT | DEFINED | 08 | 60000 |
| AUTONATION INC | COM | 05329W102 | 18 | 1000 | SH | DEFINED | 17 | 1000 | |
| AUTOZONE INC | COM | 053332102 | 1664 | 18588 | SH | DEFINED | 01 | 18588 | |
| AUTOZONE INC | COM | 053332102 | 271 | 3025 | SH | OTHER | 01 | 1700 | |
| 1325 | | | | | | | | | |
| AUTOZONE INC | COM | 053332102 | 3885 | 43390 | SH | DEFINED | 05 | 43390 | |
| AUTOZONE INC | COM | 053332102 | 4118 | 46000 | SH | DEFINED | 08 | 46000 | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 4109 | 87809 | SH | DEFINED | 01 | 87809 | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 138 | 2957 | SH | OTHER | 01 | 2957 | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 343 | 7330 | SH | DEFINED | 05 | 7330 | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 84 | 1800 | SH | DEFINED | 08 | 1800 | |
| AVALONBAY CMNTYS INC | COM | 053484101 | 1180 | 25216 | SH | DEFINED | 17 | 25216 | |
| AVAYA INC | NOTE | 053499AA7 | 10800 | 20000000 | PRN | OTHER | 17 | | |
| 20000000 | | | | | | | | | |
| AVAYA INC | COM | 053499109 | 1881 | 172600 | SH | OTHER | | 172600 | |
| AVAYA INC | COM | 053499109 | 3408 | 312622 | SH | DEFINED | 01 | 226812 | |
| 85810 | | | | | | | | | |
| AVAYA INC | COM | 053499109 | 342 | 31411 | SH | OTHER | 01 | 4186 | |
| 27225 | | | | | | | | | |
| AVAYA INC | COM | 053499109 | 5326 | 488665 | SH | DEFINED | 05 | 488665 | |
| AVAYA INC | COM | 053499109 | 32 | 2900 | SH | DEFINED | 08 | 2900 | |
| AVAYA INC | COM | 053499109 | 626 | 57411 | SH | DEFINED | 17 | 57411 | |
| AVENTIS | SPONSORED AD | 053561106 | 21 | 401 | SH | DEFINED | 01 | | |
| 401 | | | | | | | | | |
| AVENTIS | SPONSORED AD | 053561106 | 90 | 1715 | SH | OTHER | 01 | 1071 | |
| 420 | 224 | | | | | | | | |
| AVENTIS | SPONSORED AD | 053561106 | 173 | 3312 | SH | DEFINED | 17 | 3312 | |
| AVERY DENNISON CORP | COM | 053611109 | 7264 | 143790 | SH | DEFINED | 01 | 115995 | |
| 27795 | | | | | | | | | |
| AVERY DENNISON CORP | COM | 053611109 | 8364 | 165554 | SH | OTHER | 01 | 127553 | |
| 38001 | | | | | | | | | |
| AVERY DENNISON CORP | COM | 053611109 | 2680 | 53045 | SH | DEFINED | 05 | 53045 | |
| AVERY DENNISON CORP | COM | 053611109 | 56 | 1100 | SH | DEFINED | 08 | 1100 | |
| AVERY DENNISON CORP | COM | 053611109 | 18 | 350 | SH | DEFINED | 13 | 350 | |
| AVERY DENNISON CORP | COM | 053611109 | 318 | 6290 | SH | DEFINED | 17 | 6290 | |
| AVID TECHNOLOGY INC | COM | 05367P100 | 3439 | 64890 | SH | DEFINED | 01 | 54290 | |
| 10600 | | | | | | | | | |
| AVID TECHNOLOGY INC | COM | 05367P100 | 11 | 200 | SH | OTHER | 01 | | |
| 200 | | | | | | | | | |
| AVID TECHNOLOGY INC | COM | 05367P100 | 6799 | 128275 | SH | DEFINED | 05 | 128275 | |
| AVID TECHNOLOGY INC | COM | 05367P100 | 164 | 3100 | SH | DEFINED | 17 | 3100 | |
| AVIRON | NOTE | 5.250% 053762AD2 | 3584 | 3540000 | PRN | DEFINED | 01 | 3540000 | |
| AVISTA CORP | COM | 05379B107 | 191 | 12252 | SH | DEFINED | 01 | 9852 | |
| 2400 | | | | | | | | | |
| AVISTA CORP | COM | 05379B107 | 52 | 3350 | SH | OTHER | 01 | | |
| 3350 | | | | | | | | | |
| AVISTA CORP | COM | 05379B107 | 3039 | 195050 | SH | DEFINED | 05 | 195050 | |
| AVISTA CORP | COM | 05379B107 | 28 | 1800 | SH | DEFINED | 17 | 1800 | |
| AVNET INC | COM | 053807103 | 145 | 8757 | SH | DEFINED | 01 | 2849 | |
| 5908 | | | | | | | | | |
| AVNET INC | COM | 053807103 | 135 | 8158 | SH | OTHER | 01 | 6270 | |
| 1888 | | | | | | | | | |
| AVNET INC | COM | 053807103 | 4055 | 245447 | SH | DEFINED | 05 | 245447 | |
| AVNET INC | COM | 053807103 | 283 | 17140 | SH | DEFINED | 17 | 17140 | |
| AVOCENT CORP | COM | 053893103 | 300 | 9904 | SH | DEFINED | 01 | 8844 | |
| 1060 | | | | | | | | | |
| AVOCENT CORP | COM | 053893103 | 6 | 200 | SH | OTHER | 01 | | |
| 200 | | | | | | | | | |
| AVOCENT CORP | COM | 053893103 | 6274 | 207129 | SH | DEFINED | 05 | 207129 | |
| AVOCENT CORP | COM | 053893103 | 200 | 6589 | SH | DEFINED | 17 | 6589 | |
| AVON PRODS INC | COM | 054303102 | 4408 | 68277 | SH | DEFINED | 01 | 64551 | |
| 3726 | | | | | | | | | |
| AVON PRODS INC | COM | 054303102 | 5149 | 79754 | SH | OTHER | 01 | 19483 | |
| 60271 | | | | | | | | | |
| AVON PRODS INC | COM | 054303102 | 9886 | 153128 | SH | DEFINED | 05 | 153128 | |
| AVON PRODS INC | COM | 054303102 | 155 | 2400 | SH | DEFINED | 08 | 2400 | |
| AVON PRODS INC | COM | 054303102 | 239 | 3700 | SH | CALL | DEFINED | 08 | 3700 |
| AVON PRODS INC | COM | 054303102 | 77 | 1200 | SH | DEFINED | 17 | 1200 | |
| AVON PRODS INC | COM | 054303102 | 1001 | 15500 | SH | PUT | DEFINED | 17 | 15500 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 53 | 6393 | SH | DEFINED | 01 | 6393 | |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 331 | 39890 | SH | OTHER | 01 | 13031 | |
| 26859 | | | | | | | | | |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 3329 | 401142 | SH | DEFINED | 05 | 401142 | |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 1 | 100 | SH | DEFINED | 08 | 100 | |
| AZTAR CORP | COM | 054802103 | 706 | 39875 | SH | DEFINED | 01 | 8675 | |
| 31200 | | | | | | | | | |
| AZTAR CORP | COM | 054802103 | 2900 | 163750 | SH | DEFINED | 05 | 163750 | |
| AZTAR CORP | COM | 054802103 | 18 | 1000 | SH | DEFINED | 08 | 1000 | |
| AZTAR CORP | COM | 054802103 | 391 | 22052 | SH | DEFINED | 17 | 22052 | |
| AXCAN PHARMA INC | COM | 054923107 | 100 | 7374 | SH | DEFINED | 01 | 6334 | |
| 1040 | | | | | | | | | |
| AXCAN PHARMA INC | COM | 054923107 | 1074 | 79007 | SH | DEFINED | 05 | 79007 | |
| BB&T CORP | COM | 054937107 | 31922 | 888953 | SH | DEFINED | 01 | 838855 | |

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|------------------------|--------------|------------------|--------|---------|-----|---------|---------|---------|--------|
| 50098 | | | | | | | | | |
| BB&T CORP | COM | 054937107 | 8660 | 241146 | SH | OTHER | 01 | 183836 | |
| 57310 | | | | | | | | | |
| BB&T CORP | COM | 054937107 | 9367 | 260855 | SH | DEFINED | 05 | 260855 | |
| BB&T CORP | COM | 054937107 | 435 | 12100 | SH | DEFINED | 08 | 12100 | |
| BCE INC | COM | 05534B109 | 161 | 7364 | SH | DEFINED | 01 | 7364 | |
| BCE INC | COM | 05534B109 | 93 | 4265 | SH | OTHER | 01 | 3600 | |
| 665 | | | | | | | | | |
| BCE INC | COM | 05534B109 | 149 | 6800 | SH | DEFINED | 17 | 6800 | |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 101 | 6475 | SH | DEFINED | 01 | 4175 | |
| 2300 | | | | | | | | | |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 1 | 50 | SH | OTHER | 01 | | |
| 50 | | | | | | | | | |
| BEI TECHNOLOGIES INC | COM | 05538P104 | 923 | 59150 | SH | DEFINED | 05 | 59150 | |
| BISYS GROUP INC | COM | 055472104 | 52 | 3939 | SH | DEFINED | 01 | 3939 | |
| BISYS GROUP INC | COM | 055472104 | 42 | 3160 | SH | OTHER | 01 | 3160 | |
| BISYS GROUP INC | COM | 055472104 | 3213 | 244303 | SH | DEFINED | 05 | 244303 | |
| BISYS GROUP INC | COM | 055472104 | 6665 | 506862 | SH | DEFINED | 08 | 506862 | |
| BISYS GROUP INC | COM | 055472104 | 290 | 22020 | SH | DEFINED | 17 | 22020 | |
| BKF CAP GROUP INC | COM | 05548G102 | 227 | 9381 | SH | OTHER | 01 | 9381 | |
| BKF CAP GROUP INC | COM | 05548G102 | 39 | 1614 | SH | DEFINED | 17 | 1614 | |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 127 | 6575 | SH | DEFINED | 01 | 6575 | |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 2768 | 142892 | SH | DEFINED | 05 | 142892 | |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 2373 | 122500 | SH | DEFINED | 08 | 122500 | |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 114 | 5880 | SH | DEFINED | 17 | 5880 | |
| BJ SVCS CO | NOTE | 0.500% 055482AF0 | 6928 | 8488000 | PRN | DEFINED | 08 | 8488000 | |
| BJ SVCS CO | NOTE | 0.500% 055482AF0 | 1469 | 1800000 | PRN | DEFINED | 17 | 1800000 | |
| BJ SVCS CO | COM | 055482103 | 483 | 14132 | SH | DEFINED | 01 | 14132 | |
| BJ SVCS CO | COM | 055482103 | 148 | 4326 | SH | OTHER | 01 | 3311 | |
| 1015 | | | | | | | | | |
| BJ SVCS CO | COM | 055482103 | 7771 | 227415 | SH | DEFINED | 05 | 227415 | |
| BJ SVCS CO | COM | 055482103 | 3441 | 100700 | SH | DEFINED | 08 | 100700 | |
| BJ SVCS CO | COM | 055482103 | 342 | 10008 | SH | DEFINED | 17 | 10008 | |
| BOK FINL CORP | COM NEW | 05561Q201 | 200 | 5267 | SH | DEFINED | 01 | 5267 | |
| BOK FINL CORP | COM NEW | 05561Q201 | 1953 | 51467 | SH | OTHER | 01 | 46468 | |
| 4999 | | | | | | | | | |
| BOK FINL CORP | COM NEW | 05561Q201 | 4 | 100 | SH | DEFINED | 05 | 100 | |
| BP PLC | SPONSORED AD | 055622104 | 6 | 150 | SH | DEFINED | | 150 | |
| BP PLC | SPONSORED AD | 055622104 | 146500 | 3479818 | SH | DEFINED | 01 | 3167739 | |
| 312079 | | | | | | | | | |
| BP PLC | SPONSORED AD | 055622104 | 163622 | 3886503 | SH | OTHER | 01 | 2260362 | |
| 1626141 | | | | | | | | | |
| BP PLC | SPONSORED AD | 055622104 | 23502 | 558235 | SH | DEFINED | 05 | 558235 | |
| BP PLC | SPONSORED AD | 055622104 | 23173 | 550434 | SH | DEFINED | 08 | 550434 | |
| BP PLC | SPONSORED AD | 055622104 | 1389 | 33000 | SH | CALL | DEFINED | 08 | 33000 |
| BP PLC | SPONSORED AD | 055622104 | 10525 | 250000 | SH | PUT | DEFINED | 08 | 250000 |
| BP PLC | SPONSORED AD | 055622104 | 6 | 150 | SH | OTHER | 13 | 150 | |
| BP PLC | SPONSORED AD | 055622104 | 2625 | 62349 | SH | DEFINED | 17 | 62349 | |
| BP PLC | SPONSORED AD | 055622104 | 6736 | 160000 | SH | CALL | DEFINED | 17 | 160000 |
| BP PLC | SPONSORED AD | 055622104 | 6736 | 160000 | SH | PUT | DEFINED | 17 | 160000 |
| BRE PROPERTIES INC | CL A | 05564E106 | 47 | 1429 | SH | DEFINED | 01 | 1429 | |
| BRE PROPERTIES INC | CL A | 05564E106 | 82 | 2500 | SH | OTHER | 01 | 1900 | |
| 600 | | | | | | | | | |
| BRE PROPERTIES INC | CL A | 05564E106 | 151 | 4565 | SH | DEFINED | 17 | 4565 | |
| BOE FINL SVCS VA INC | COM | 05564W106 | 254 | 9628 | SH | DEFINED | 01 | 9628 | |
| BT GROUP PLC | ADR | 05577E101 | 42 | 1394 | SH | DEFINED | 01 | 586 | |
| 808 | | | | | | | | | |
| BT GROUP PLC | ADR | 05577E101 | 126 | 4172 | SH | OTHER | 01 | 2910 | |
| 1262 | | | | | | | | | |
| BT GROUP PLC | ADR | 05577E101 | 2 | 68 | SH | DEFINED | 05 | 68 | |
| BT GROUP PLC | ADR | 05577E101 | 42 | 1400 | SH | DEFINED | 08 | 1400 | |
| BMC SOFTWARE INC | COM | 055921100 | 3057 | 219462 | SH | DEFINED | 01 | 215762 | |
| 3700 | | | | | | | | | |
| BMC SOFTWARE INC | COM | 055921100 | 81 | 5796 | SH | OTHER | 01 | 2760 | |
| 3036 | | | | | | | | | |
| BMC SOFTWARE INC | COM | 055921100 | 1540 | 110530 | SH | DEFINED | 05 | 110530 | |
| BMC SOFTWARE INC | COM | 055921100 | 341 | 24511 | SH | DEFINED | 08 | 24511 | |
| BMC SOFTWARE INC | COM | 055921100 | 17 | 1200 | SH | DEFINED | 17 | 1200 | |
| BAKER HUGHES INC | COM | 057224107 | 296 | 10000 | SH | DEFINED | | 10000 | |
| BAKER HUGHES INC | COM | 057224107 | 15675 | 529746 | SH | DEFINED | 01 | 486073 | |
| 43673 | | | | | | | | | |
| BAKER HUGHES INC | COM | 057224107 | 8579 | 289915 | SH | OTHER | 01 | 94311 | |
| 195604 | | | | | | | | | |
| BAKER HUGHES INC | COM | 057224107 | 7068 | 238850 | SH | DEFINED | 05 | 238850 | |
| BAKER HUGHES INC | COM | 057224107 | 106 | 3595 | SH | DEFINED | 17 | 3595 | |
| BALDOR ELEC CO | COM | 057741100 | 115 | 5450 | SH | DEFINED | 01 | 1850 | |
| 3067 533 | | | | | | | | | |
| BALDOR ELEC CO | COM | 057741100 | 433 | 20533 | SH | OTHER | 01 | | |
| 20533 | | | | | | | | | |
| BALDOR ELEC CO | COM | 057741100 | 2878 | 136325 | SH | DEFINED | 05 | 136325 | |
| BALL CORP | COM | 058498106 | 822 | 15221 | SH | OTHER | | 15221 | |
| BALL CORP | COM | 058498106 | 12803 | 237091 | SH | DEFINED | 01 | 237091 | |
| BALL CORP | COM | 058498106 | 193 | 3565 | SH | OTHER | 01 | | |
| 3565 | | | | | | | | | |
| BALL CORP | COM | 058498106 | 1528 | 28304 | SH | DEFINED | 05 | 28304 | |
| BALL CORP | COM | 058498106 | 22 | 400 | SH | DEFINED | 08 | 400 | |

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|--|------|-----------|--------|---------|----|------|---------|----|---------|
| BALL CORP | COM | 058498106 | 12992 | 240600 | SH | CALL | DEFINED | 08 | 240600 |
| BALL CORP | COM | 058498106 | 205 | 3800 | SH | | DEFINED | 17 | 3800 |
| BALLARD PWR SYS INC 1000 | COM | 05858H104 | 39 | 2948 | SH | | DEFINED | 01 | 1948 |
| BALLARD PWR SYS INC 4800 | COM | 05858H104 | 92 | 6970 | SH | | OTHER | 01 | 2170 |
| BALLARD PWR SYS INC | COM | 05858H104 | 1 | 100 | SH | | DEFINED | 08 | 100 |
| BALLARD PWR SYS INC | COM | 05858H104 | 10 | 752 | SH | | DEFINED | 17 | 752 |
| BALLY TOTAL FITNESS HLDG COR 20125 | COM | 05873K108 | 270 | 31223 | SH | | DEFINED | 01 | 11098 |
| BALLY TOTAL FITNESS HLDG COR 75 | COM | 05873K108 | 1 | 75 | SH | | OTHER | 01 | |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 1272 | 147100 | SH | | DEFINED | 05 | 147100 |
| BALLY TOTAL FITNESS HLDG COR | COM | 05873K108 | 87 | 10000 | SH | | DEFINED | 17 | 10000 |
| BANCFIRST CORP 4010 | COM | 05945F103 | 213 | 4010 | SH | | OTHER | 01 | |
| BANCO SANTANDER CENT HISPANO 4132 | ADR | 05964H105 | 51 | 6000 | SH | | DEFINED | 01 | 1868 |
| BANCO SANTANDER CENT HISPANO | ADR | 05964H105 | 302 | 35524 | SH | | OTHER | 01 | 35524 |
| BANDAG INC | COM | 059815100 | 13 | 385 | SH | | DEFINED | 01 | 385 |
| BANDAG INC 66 | COM | 059815100 | 6 | 166 | SH | | OTHER | 01 | 100 |
| BANDAG INC | COM | 059815100 | 1326 | 39316 | SH | | DEFINED | 05 | 39316 |
| BANDAG INC | COM | 059815100 | 67 | 2000 | SH | | DEFINED | 17 | 2000 |
| BANK OF AMERICA CORPORATION 995791 | COM | 060505104 | 616270 | 7896849 | SH | | DEFINED | 01 | 6901058 |
| BANK OF AMERICA CORPORATION 2371389 | COM | 060505104 | 471858 | 6046365 | SH | | OTHER | 01 | 3674976 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 52379 | 671185 | SH | | DEFINED | 05 | 671185 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5073 | 65000 | SH | | DEFINED | 08 | 65000 |
| BANK OF GRANITE CORP | COM | 062401104 | 90 | 4800 | SH | | DEFINED | 01 | 4800 |
| BANK OF GRANITE CORP 8000 | COM | 062401104 | 150 | 8000 | SH | | OTHER | 01 | |
| BANK HAWAII CORP | COM | 062540109 | 4013 | 119503 | SH | | DEFINED | 05 | 119503 |
| BANK HAWAII CORP | COM | 062540109 | 30 | 900 | SH | | DEFINED | 17 | 900 |
| BANK MONTREAL QUE | COM | 063671101 | 744 | 21571 | SH | | DEFINED | 01 | 21571 |
| BANK MUT CORP | COM | 063748107 | 93 | 2200 | SH | | DEFINED | 01 | 2200 |
| BANK MUT CORP | COM | 063748107 | 21 | 500 | SH | | DEFINED | 08 | 500 |
| BANK MUT CORP | COM | 063748107 | 156 | 3683 | SH | | DEFINED | 17 | 3683 |
| BANK NEW YORK INC 45230 | COM | 064057102 | 17556 | 603075 | SH | | DEFINED | 01 | 557845 |
| BANK NEW YORK INC 45440 | COM | 064057102 | 6018 | 206738 | SH | | OTHER | 01 | 161298 |
| BANK NEW YORK INC | COM | 064057102 | 12324 | 423360 | SH | | DEFINED | 05 | 423360 |
| BANK NEW YORK INC | COM | 064057102 | 272 | 9330 | SH | | DEFINED | 08 | 9330 |
| BANK NEW YORK INC | COM | 064057102 | 873 | 30000 | SH | CALL | DEFINED | 08 | 30000 |
| BANK NEW YORK INC | COM | 064057102 | 1310 | 45000 | SH | PUT | DEFINED | 08 | 45000 |
| BANK NEW YORK INC | COM | 064057102 | 353 | 12142 | SH | | DEFINED | 17 | 12142 |
| BANK ONE CORP | COM | 06423A103 | 77300 | 2000000 | SH | | DEFINED | | 2000000 |
| BANK ONE CORP 126229 | COM | 06423A103 | 49081 | 1269888 | SH | | DEFINED | 01 | 1143659 |
| BANK ONE CORP 133734 | COM | 06423A103 | 15003 | 388163 | SH | | OTHER | 01 | 254429 |
| BANK ONE CORP | COM | 06423A103 | 966 | 25000 | SH | CALL | DEFINED | 01 | 25000 |
| BANK ONE CORP | COM | 06423A103 | 966 | 25000 | SH | PUT | DEFINED | 01 | 25000 |
| BANK ONE CORP | COM | 06423A103 | 24745 | 640245 | SH | | DEFINED | 05 | 640245 |
| BANK ONE CORP | COM | 06423A103 | 885 | 22900 | SH | | DEFINED | 08 | 22900 |
| BANK ONE CORP | COM | 06423A103 | 6230 | 161200 | SH | CALL | DEFINED | 08 | 161200 |
| BANK ONE CORP | COM | 06423A103 | 870 | 22500 | SH | PUT | DEFINED | 08 | 22500 |
| BANK ONE CORP | COM | 06423A103 | 33 | 850 | SH | | OTHER | 13 | 850 |
| BANK ONE CORP | COM | 06423A103 | 93 | 2400 | SH | | DEFINED | 17 | 2400 |
| BANK ONE CORP 49000 | COM | 06423A103 | 1894 | 49000 | SH | | OTHER | 17 | |
| BANK SOUTH CAROLINA CORP 1474 77198 | COM | 065066102 | 1972 | 143374 | SH | | OTHER | 01 | 64702 |
| BANKNORTH GROUP INC NEW 1385 | COM | 06646R107 | 310 | 10997 | SH | | DEFINED | 01 | 9612 |
| BANKNORTH GROUP INC NEW 5350 | COM | 06646R107 | 200 | 7084 | SH | | OTHER | 01 | 1734 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 9260 | 328119 | SH | | DEFINED | 05 | 328119 |
| BANKNORTH GROUP INC NEW | COM | 06646R107 | 11 | 400 | SH | | DEFINED | 08 | 400 |
| BANKUNITED FINL CORP 10100 | CL A | 06652B103 | 275 | 12950 | SH | | DEFINED | 01 | 2850 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 2603 | 122800 | SH | | DEFINED | 05 | 122800 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 61 | 2900 | SH | | DEFINED | 08 | 2900 |
| BANTA CORP | COM | 066821109 | 313 | 8700 | SH | | DEFINED | 01 | 8700 |
| BANTA CORP 168000 | COM | 066821109 | 6048 | 168000 | SH | | OTHER | 01 | |
| BANTA CORP | COM | 066821109 | 1857 | 51591 | SH | | DEFINED | 05 | 51591 |
| BANTA CORP | COM | 066821109 | 122 | 3400 | SH | | DEFINED | 17 | 3400 |
| BARCLAYS PLC 500 | ADR | 06738E204 | 614 | 19800 | SH | | DEFINED | 01 | 19300 |
| BARCLAYS PLC | ADR | 06738E204 | 946 | 30504 | SH | | OTHER | 01 | 30504 |
| BARCLAYS PLC | ADR | 06738E204 | 27 | 856 | SH | | DEFINED | 05 | 856 |
| BARD C R INC 13900 | COM | 067383109 | 3373 | 47502 | SH | | DEFINED | 01 | 33602 |

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|----------------------------------|--------------|-----------|-------|---------|----|---------|---------|---------|--------|
| BARD C R INC 2875 | COM | 067383109 | 441 | 6214 | SH | OTHER | 01 | 3339 | |
| BARD C R INC | COM | 067383109 | 5708 | 80390 | SH | DEFINED | 05 | 80390 | |
| BARD C R INC | COM | 067383109 | 1079 | 15200 | SH | DEFINED | 08 | 15200 | |
| BARD C R INC | COM | 067383109 | 8520 | 120000 | SH | CALL | DEFINED | 08 | 120000 |
| BARD C R INC | COM | 067383109 | 28 | 400 | SH | DEFINED | 17 | 400 | |
| BARNES & NOBLE INC | COM | 067774109 | 846 | 33304 | SH | OTHER | | 33304 | |
| BARNES & NOBLE INC 1200 | COM | 067774109 | 122 | 4811 | SH | DEFINED | 01 | 3611 | |
| BARNES & NOBLE INC 300 | COM | 067774109 | 38 | 1500 | SH | OTHER | 01 | 1200 | |
| BARNES & NOBLE INC | COM | 067774109 | 3409 | 134142 | SH | DEFINED | 05 | 134142 | |
| BARNES & NOBLE INC | COM | 067774109 | 462 | 18168 | SH | DEFINED | 08 | 18168 | |
| BARNES GROUP INC 9500 | COM | 067806109 | 348 | 13400 | SH | DEFINED | 01 | 3900 | |
| BARNES GROUP INC | COM | 067806109 | 2506 | 96550 | SH | DEFINED | 05 | 96550 | |
| BARRICK GOLD CORP | COM | 067901108 | 2504 | 133000 | SH | OTHER | | 133000 | |
| BARRICK GOLD CORP 1500 | COM | 067901108 | 190 | 10102 | SH | DEFINED | 01 | 8602 | |
| BARRICK GOLD CORP 7100 | COM | 067901108 | 285 | 15111 | SH | OTHER | 01 | 8011 | |
| BARRICK GOLD CORP | COM | 067901108 | 1 | 32 | SH | DEFINED | 05 | 32 | |
| BARRICK GOLD CORP | COM | 067901108 | 1431 | 75971 | SH | DEFINED | 08 | 75971 | |
| BARRICK GOLD CORP | COM | 067901108 | 847 | 45000 | SH | PUT | DEFINED | 08 | 45000 |
| BARRICK GOLD CORP | COM | 067901108 | 57 | 3046 | SH | DEFINED | 17 | 3046 | |
| BARR LABS INC | COM | 068306109 | 1228 | 18003 | SH | DEFINED | 01 | 18003 | |
| BARR LABS INC 400 | COM | 068306109 | 580 | 8497 | SH | OTHER | 01 | 8097 | |
| BARR LABS INC | COM | 068306109 | 19875 | 291385 | SH | DEFINED | 05 | 291385 | |
| BARR LABS INC | COM | 068306109 | 453 | 6645 | SH | DEFINED | 08 | 6645 | |
| BARR LABS INC | COM | 068306109 | 2728 | 40000 | SH | PUT | DEFINED | 08 | 40000 |
| BARR LABS INC | COM | 068306109 | 234 | 3437 | SH | DEFINED | 17 | 3437 | |
| BARRA INC 3700 | COM | 068313105 | 191 | 5100 | SH | DEFINED | 01 | 1400 | |
| BARRA INC 75 | COM | 068313105 | 3 | 75 | SH | OTHER | 01 | | |
| BARRA INC | COM | 068313105 | 3042 | 81075 | SH | DEFINED | 05 | 81075 | |
| BARRA INC | COM | 068313105 | 41 | 1100 | SH | DEFINED | 08 | 1100 | |
| BARRA INC | COM | 068313105 | 304 | 8100 | SH | DEFINED | 17 | 8100 | |
| BASSETT FURNITURE INDS INC | COM | 070203104 | 22 | 1558 | SH | DEFINED | 01 | 1558 | |
| BASSETT FURNITURE INDS INC 50 | COM | 070203104 | 1 | 50 | SH | OTHER | 01 | | |
| BASSETT FURNITURE INDS INC | COM | 070203104 | 643 | 46300 | SH | DEFINED | 05 | 46300 | |
| BAUSCH & LOMB INC 1200 2400 | COM | 071707103 | 1297 | 29376 | SH | DEFINED | 01 | 25776 | |
| BAUSCH & LOMB INC 4149 | COM | 071707103 | 183 | 4149 | SH | OTHER | 01 | | |
| BAUSCH & LOMB INC | COM | 071707103 | 2047 | 46365 | SH | DEFINED | 05 | 46365 | |
| BAUSCH & LOMB INC | COM | 071707103 | 442 | 10000 | SH | DEFINED | 08 | 10000 | |
| BAUSCH & LOMB INC | COM | 071707103 | 883 | 20000 | SH | PUT | DEFINED | 08 | 20000 |
| BAUSCH & LOMB INC | COM | 071707103 | 40 | 900 | SH | DEFINED | 17 | 900 | |
| BAXTER INTL INC 47951 | COM | 071813109 | 31233 | 1074760 | SH | DEFINED | 01 | 1026809 | |
| BAXTER INTL INC 243182 | COM | 071813109 | 30618 | 1053618 | SH | OTHER | 01 | 810436 | |
| BAXTER INTL INC | COM | 071813109 | 28620 | 984875 | SH | DEFINED | 05 | 984875 | |
| BAXTER INTL INC | COM | 071813109 | 4144 | 142600 | SH | DEFINED | 08 | 142600 | |
| BAXTER INTL INC | COM | 071813109 | 2618 | 90100 | SH | DEFINED | 17 | 90100 | |
| BAYER A G | SPONSORED AD | 072730302 | 73 | 3400 | SH | DEFINED | 01 | 3400 | |
| BAYER A G | SPONSORED AD | 072730302 | 22 | 1000 | SH | OTHER | 01 | 1000 | |
| BAYER A G | SPONSORED AD | 072730302 | 144 | 6696 | SH | DEFINED | 17 | 6696 | |
| BEA SYS INC | COM | 073325102 | 193 | 16000 | SH | DEFINED | | 16000 | |
| BEA SYS INC | COM | 073325102 | 60 | 5020 | SH | DEFINED | 01 | 5020 | |
| BEA SYS INC 1000 | COM | 073325102 | 24 | 2000 | SH | OTHER | 01 | 1000 | |
| BEA SYS INC | COM | 073325102 | 28 | 2300 | SH | DEFINED | 05 | 2300 | |
| BEA SYS INC | COM | 073325102 | 18 | 1500 | SH | DEFINED | 08 | 1500 | |
| BEA SYS INC | COM | 073325102 | 4575 | 380000 | SH | CALL | DEFINED | 08 | 380000 |
| BEA SYS INC | COM | 073325102 | 39 | 3200 | SH | DEFINED | 17 | 3200 | |
| BEAR STEARNS COS INC 700 | COM | 073902108 | 1114 | 14892 | SH | DEFINED | 01 | 14192 | |
| BEAR STEARNS COS INC 4693 | COM | 073902108 | 490 | 6554 | SH | OTHER | 01 | 1861 | |
| BEAR STEARNS COS INC | COM | 073902108 | 4677 | 62530 | SH | DEFINED | 05 | 62530 | |
| BEAR STEARNS COS INC | COM | 073902108 | 292 | 3900 | SH | DEFINED | 08 | 3900 | |
| BEAR STEARNS COS INC | COM | 073902108 | 3688 | 49300 | SH | CALL | DEFINED | 08 | 49300 |
| BEAR STEARNS COS INC | COM | 073902108 | 3792 | 50700 | SH | PUT | DEFINED | 08 | 50700 |
| BEAR STEARNS COS INC | COM | 073902108 | 187 | 2500 | SH | DEFINED | 17 | 2500 | |
| BEAR STEARNS COS INC | COM | 073902108 | 13778 | 184200 | SH | CALL | DEFINED | 17 | 184200 |
| BEARINGPOINT INC | COM | 074002106 | 6 | 700 | SH | DEFINED | 05 | 700 | |
| BEARINGPOINT INC | COM | 074002106 | 165 | 20650 | SH | DEFINED | 08 | 20650 | |
| BEARINGPOINT INC | COM | 074002106 | 591 | 74000 | SH | CALL | DEFINED | 08 | 74000 |
| BEARINGPOINT INC | COM | 074002106 | 132 | 16488 | SH | DEFINED | 17 | 16488 | |
| BEAZER HOMES USA INC | COM | 07556Q105 | 1194 | 14148 | SH | DEFINED | 01 | 14148 | |
| BEAZER HOMES USA INC | COM | 07556Q105 | 38 | 450 | SH | OTHER | 01 | 450 | |
| BEAZER HOMES USA INC | COM | 07556Q105 | 827 | 9800 | SH | CALL | DEFINED | 08 | 9800 |

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| BEAZER HOMES USA INC | COM | 07556Q105 | 397 | 4700 SH | PUT | DEFINED 08 | 4700 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 622 | 7374 SH | | DEFINED 17 | 7374 |
| BECKMAN COULTER INC | COM | 075811109 | 124 | 2725 SH | | DEFINED 01 | 2653 |
| 72 | | | | | | | |
| BECKMAN COULTER INC | COM | 075811109 | 131 | 2880 SH | | OTHER 01 | 2480 |
| 400 | | | | | | | |
| BECKMAN COULTER INC | COM | 075811109 | 5657 | 124222 SH | | DEFINED 05 | 124222 |
| BECKMAN COULTER INC | COM | 075811109 | 164 | 3600 SH | | DEFINED 08 | 3600 |
| BECKMAN COULTER INC | COM | 075811109 | 205 | 4500 SH | | DEFINED 17 | 4500 |
| BECTON DICKINSON & CO | COM | 075887109 | 16166 | 447574 SH | | DEFINED 01 | 390624 |
| 56950 | | | | | | | |
| BECTON DICKINSON & CO | COM | 075887109 | 6148 | 170204 SH | | OTHER 01 | 105377 |
| 64827 | | | | | | | |
| BECTON DICKINSON & CO | COM | 075887109 | 10721 | 296821 SH | | DEFINED 05 | 296821 |
| BECTON DICKINSON & CO | COM | 075887109 | 105 | 2900 SH | | DEFINED 08 | 2900 |
| BECTON DICKINSON & CO | COM | 075887109 | 657 | 18189 SH | | DEFINED 17 | 18189 |
| BED BATH & BEYOND INC | COM | 075896100 | 1890 | 49383 SH | | DEFINED 01 | 46283 |
| 3100 | | | | | | | |
| BED BATH & BEYOND INC | COM | 075896100 | 1383 | 36150 SH | | OTHER 01 | 26000 |
| 10150 | | | | | | | |
| BED BATH & BEYOND INC | COM | 075896100 | 11304 | 295375 SH | | DEFINED 05 | 295375 |
| BED BATH & BEYOND INC | COM | 075896100 | 148 | 3878 SH | | DEFINED 08 | 3878 |
| BED BATH & BEYOND INC | COM | 075896100 | 122 | 3200 SH | | DEFINED 17 | 3200 |
| BEL FUSE INC | CL B | 077347300 | 14 | 550 SH | | DEFINED 01 | 50 |
| 500 | | | | | | | |
| BEL FUSE INC | CL B | 077347300 | 1122 | 43975 SH | | DEFINED 05 | 43975 |
| BELDEN INC | COM | 077459105 | 121 | 6925 SH | | DEFINED 01 | 725 |
| 6200 | | | | | | | |
| BELDEN INC | COM | 077459105 | 11 | 650 SH | | OTHER 01 | |
| 650 | | | | | | | |
| BELDEN INC | COM | 077459105 | 1870 | 107050 SH | | DEFINED 05 | 107050 |
| BELL MICROPRODUCTS INC | COM | 078137106 | 69 | 10570 SH | | DEFINED 01 | 5670 |
| 4900 | | | | | | | |
| BELL MICROPRODUCTS INC | COM | 078137106 | 1 | 125 SH | | OTHER 01 | |
| 125 | | | | | | | |
| BELL MICROPRODUCTS INC | COM | 078137106 | 703 | 108050 SH | | DEFINED 05 | 108050 |
| BELL MICROPRODUCTS INC | COM | 078137106 | 1 | 100 SH | | DEFINED 08 | 100 |
| BELLSOUTH CORP | COM | 079860102 | 3 | 125 SH | | DEFINED | 125 |
| BELLSOUTH CORP | COM | 079860102 | 4843 | 204499 SH | | OTHER | 204499 |
| BELLSOUTH CORP | COM | 079860102 | 87952 | 3714186 SH | | DEFINED 01 | 3399026 |
| 315160 | | | | | | | |
| BELLSOUTH CORP | COM | 079860102 | 59651 | 2519037 SH | | OTHER 01 | 1686751 |
| 832286 | | | | | | | |
| BELLSOUTH CORP | COM | 079860102 | 47610 | 2010556 SH | | DEFINED 05 | 2010556 |
| BELLSOUTH CORP | COM | 079860102 | 118 | 5000 SH | | DEFINED 08 | 5000 |
| BELLSOUTH CORP | COM | 079860102 | 474 | 20000 SH | CALL | DEFINED 08 | 20000 |
| BELLSOUTH CORP | COM | 079860102 | 36 | 1515 SH | | DEFINED 13 | 1515 |
| BELLSOUTH CORP | COM | 079860102 | 158 | 6685 SH | | DEFINED 17 | 6685 |
| BELO CORP | COM SER A | 080555105 | 1185 | 48881 SH | | DEFINED 01 | 48081 |
| 800 | | | | | | | |
| BELO CORP | COM SER A | 080555105 | 1361 | 56140 SH | | OTHER 01 | 26640 |
| 29500 | | | | | | | |
| BELO CORP | COM SER A | 080555105 | 5524 | 227780 SH | | DEFINED 05 | 227780 |
| BELO CORP | COM SER A | 080555105 | 73 | 3000 SH | | DEFINED 08 | 3000 |
| BEMA GOLD CORP | COM | 08135F107 | 2 | 850 SH | | DEFINED 01 | 850 |
| BEMA GOLD CORP | COM | 08135F107 | 37 | 14450 SH | | OTHER 01 | 14450 |
| BEMIS INC | COM | 081437105 | 1643 | 37097 SH | | DEFINED 01 | 35097 |
| 2000 | | | | | | | |
| BEMIS INC | COM | 081437105 | 450 | 10150 SH | | OTHER 01 | 1400 |
| 8750 | | | | | | | |
| BEMIS INC | COM | 081437105 | 1981 | 44725 SH | | DEFINED 05 | 44725 |
| BEMIS INC | COM | 081437105 | 106 | 2400 SH | | DEFINED 08 | 2400 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 624 | 14754 SH | | DEFINED 01 | 4554 |
| 7950 2250 | | | | | | | |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 103 | 2425 SH | | OTHER 01 | |
| 2425 | | | | | | | |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 4575 | 108225 SH | | DEFINED 05 | 108225 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 63 | 1500 SH | | DEFINED 08 | 1500 |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 237 | 5600 SH | | DEFINED 17 | 5600 |
| BENNETT ENVIRONMENTAL INC | COM | 081906109 | 244 | 14400 SH | | DEFINED 17 | 14400 |
| BERKLEY W R CORP | COM | 084423102 | 1014 | 29599 SH | | DEFINED 01 | 29599 |
| BERKLEY W R CORP | COM | 084423102 | 1287 | 37575 SH | | OTHER 01 | 75 |
| 37500 | | | | | | | |
| BERKLEY W R CORP | COM | 084423102 | 6155 | 179655 SH | | DEFINED 05 | 179655 |
| BERKLEY W R CORP | COM | 084423102 | 17 | 500 SH | | DEFINED 08 | 500 |
| BERKLEY W R CORP | COM | 084423102 | 170 | 4950 SH | | DEFINED 17 | 4950 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 15075 | 201 SH | | DEFINED 01 | 169 |
| 32 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 19425 | 259 SH | | OTHER 01 | 83 |
| 176 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 24301 | 9736 SH | | DEFINED 01 | 9507 |
| 229 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 21331 | 8546 SH | | OTHER 01 | 3447 |
| 5099 | | | | | | | |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 12 | 5 SH | | DEFINED 05 | 5 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1293 | 518 SH | | DEFINED 17 | 518 |

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| BEST BUY INC 17900 | COM | 086516101 | 6350 | 133638 | SH | DEFINED | 01 | 115738 | |
| BEST BUY INC 14575 | COM | 086516101 | 1742 | 36655 | SH | OTHER | 01 | 22080 | |
| BEST BUY INC | COM | 086516101 | 9525 | 200440 | SH | DEFINED | 05 | 200440 | |
| BEST BUY INC | COM | 086516101 | 2232 | 46966 | SH | DEFINED | 08 | 46966 | |
| BEST BUY INC | COM | 086516101 | 7603 | 160000 | SH | CALL | DEFINED | 08 | 160000 |
| BEST BUY INC | COM | 086516101 | 6273 | 132000 | SH | PUT | DEFINED | 08 | 132000 |
| BEST BUY INC | COM | 086516101 | 554 | 11668 | SH | DEFINED | 17 | 11668 | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 50 | 8400 | SH | DEFINED | 01 | 8400 | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 148 | 25000 | SH | OTHER | 01 | 25000 | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 32 | 5400 | SH | DEFINED | 05 | 5400 | |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 290 | 49000 | SH | DEFINED | 17 | 49000 | |
| BIG LOTS INC 819 | COM | 089302103 | 150 | 9519 | SH | DEFINED | 01 | 8700 | |
| BIG LOTS INC 1338 | COM | 089302103 | 21 | 1338 | SH | OTHER | 01 | | |
| BIG LOTS INC | COM | 089302103 | 884 | 55925 | SH | DEFINED | 05 | 55925 | |
| BIG LOTS INC | COM | 089302103 | 16 | 1000 | SH | DEFINED | 08 | 1000 | |
| BIG LOTS INC | COM | 089302103 | 113 | 7175 | SH | DEFINED | 17 | 7175 | |
| BIO RAD LABS INC | CL A | 090572207 | 38 | 750 | SH | DEFINED | 01 | 750 | |
| BIO RAD LABS INC | CL A | 090572207 | 38 | 750 | SH | DEFINED | 05 | 750 | |
| BIO RAD LABS INC | CL A | 090572207 | 449 | 8800 | SH | DEFINED | 08 | 8800 | |
| BIO RAD LABS INC | CL A | 090572207 | 31 | 600 | SH | DEFINED | 17 | 600 | |
| BIOGEN INC 2800 | COM | 090597105 | 1200 | 31473 | SH | DEFINED | 01 | 28673 | |
| BIOGEN INC 10620 | COM | 090597105 | 427 | 11195 | SH | OTHER | 01 | 575 | |
| BIOGEN INC | COM | 090597105 | 3369 | 88372 | SH | DEFINED | 05 | 88372 | |
| BIOGEN INC | COM | 090597105 | 332 | 8700 | SH | DEFINED | 08 | 8700 | |
| BIOGEN INC | COM | 090597105 | 2375 | 62300 | SH | CALL | DEFINED | 08 | 62300 |
| BIOMARIN PHARMACEUTICAL INC 1250 | COM | 09061G101 | 84 | 10950 | SH | DEFINED | 01 | 9700 | |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 948 | 123736 | SH | DEFINED | 05 | 123736 | |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 467 | 61000 | SH | DEFINED | 08 | 61000 | |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 383 | 50000 | SH | CALL | DEFINED | 08 | 50000 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 1149 | 150000 | SH | PUT | DEFINED | 08 | 150000 |
| BIOMET INC 17475 | COM | 090613100 | 1303 | 38885 | SH | DEFINED | 01 | 21410 | |
| BIOMET INC 2100 | COM | 090613100 | 788 | 23512 | SH | OTHER | 01 | 21412 | |
| BIOMET INC | COM | 090613100 | 4131 | 123302 | SH | DEFINED | 05 | 123302 | |
| BIOMET INC | COM | 090613100 | 81 | 2431 | SH | DEFINED | 08 | 2431 | |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 1607 | 12453 | SH | DEFINED | 01 | 12453 | |
| BIOTECH HOLDERS TR 600 | DEPOSTRY RCP | 09067D201 | 103 | 800 | SH | OTHER | 01 | 200 | |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 39 | 300 | SH | DEFINED | 05 | 300 | |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 6968 | 54000 | SH | DEFINED | 08 | 54000 | |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 25950 | 201100 | SH | CALL | DEFINED | 08 | 201100 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 43370 | 336100 | SH | PUT | DEFINED | 08 | 336100 |
| BIOTECH HOLDERS TR | DEPOSTRY RCP | 09067D201 | 323 | 2500 | SH | DEFINED | 17 | 2500 | |
| BIOVAIL CORP | COM | 09067J109 | 44 | 1176 | SH | DEFINED | 01 | 1176 | |
| BIOVAIL CORP | COM | 09067J109 | 89 | 2400 | SH | OTHER | 01 | 2400 | |
| BIOVAIL CORP | COM | 09067J109 | 1029 | 27701 | SH | DEFINED | 08 | 27701 | |
| BIOVAIL CORP | COM | 09067J109 | 557 | 15000 | SH | CALL | DEFINED | 08 | 15000 |
| BIOVAIL CORP | COM | 09067J109 | 182 | 4902 | SH | DEFINED | 17 | 4902 | |
| BIOSITE INC 4500 | COM | 090945106 | 175 | 6190 | SH | DEFINED | 01 | 1690 | |
| BIOSITE INC 110 | COM | 090945106 | 3 | 110 | SH | OTHER | 01 | | |
| BIOSITE INC | COM | 090945106 | 1896 | 67000 | SH | DEFINED | 05 | 67000 | |
| BIOSITE INC | COM | 090945106 | 1186 | 41900 | SH | DEFINED | 08 | 41900 | |
| BIOSITE INC | COM | 090945106 | 566 | 20000 | SH | PUT | DEFINED | 08 | 20000 |
| BIOSITE INC | COM | 090945106 | 1285 | 45410 | SH | DEFINED | 17 | 45410 | |
| BLACK & DECKER CORP | COM | 091797100 | 2298 | 56672 | SH | DEFINED | 01 | 56672 | |
| BLACK & DECKER CORP 76004 | COM | 091797100 | 3336 | 82258 | SH | OTHER | 01 | 6254 | |
| BLACK & DECKER CORP | COM | 091797100 | 1494 | 36855 | SH | DEFINED | 05 | 36855 | |
| BLACK & DECKER CORP | COM | 091797100 | 112 | 2765 | SH | DEFINED | 08 | 2765 | |
| BLACK & DECKER CORP | COM | 091797100 | 172 | 4238 | SH | DEFINED | 17 | 4238 | |
| BLACK BOX CORP DEL 2100 1000 | COM | 091826107 | 450 | 11300 | SH | DEFINED | 01 | 8200 | |
| BLACK BOX CORP DEL 6125 | COM | 091826107 | 244 | 6125 | SH | OTHER | 01 | | |
| BLACK BOX CORP DEL | COM | 091826107 | 3168 | 79575 | SH | DEFINED | 05 | 79575 | |
| BLACK BOX CORP DEL | COM | 091826107 | 39 | 980 | SH | DEFINED | 08 | 980 | |
| BLACK BOX CORP DEL | COM | 091826107 | 170 | 4280 | SH | DEFINED | 17 | 4280 | |
| BLACK HILLS CORP | COM | 092113109 | 291 | 9425 | SH | DEFINED | 01 | 9425 | |
| BLACK HILLS CORP 1000 | COM | 092113109 | 242 | 7848 | SH | OTHER | 01 | 6848 | |
| BLACK HILLS CORP | COM | 092113109 | 2010 | 65136 | SH | DEFINED | 05 | 65136 | |
| BLACKROCK INVT QUALITY MUN T 4155 | COM | 09247D105 | 97 | 6951 | SH | DEFINED | 01 | 2796 | |
| BLACKROCK INVT QUALITY MUN T | COM | 09247D105 | 58 | 4170 | SH | OTHER | 01 | 4170 | |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 46 | 6000 | SH | DEFINED | 01 | 6000 | |
| BLACKROCK INCOME TR INC | COM | 09247F100 | 70 | 9284 | SH | OTHER | 01 | 9284 | |

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|------------------------------|------------|-----------|-------|-----------|---------|---------|--------|-------|
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 226 | 14016 SH | DEFINED | 01 | 14016 | |
| BLACKROCK FL INSD MUN 2008 T | COM | 09247H106 | 58 | 3600 SH | OTHER | 01 | 3600 | |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 134 | 7826 SH | DEFINED | 01 | 7826 | |
| BLACKROCK INSD MUN 2008 TRM | COM | 09247K109 | 276 | 16050 SH | OTHER | 01 | 11350 | |
| 4700 | | | | | | | | |
| BLACKROCK NY INSD MUN 2008 T | COM | 09247L107 | 205 | 12300 SH | OTHER | 01 | 12300 | |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 180 | 13407 SH | DEFINED | 01 | 13407 | |
| BLACKROCK MUN INCOME TR | SH BEN INT | 09248F109 | 19 | 1400 SH | OTHER | 01 | 1400 | |
| BLACKROCK FLA MUN INCOME TR | SH BEN INT | 09248H105 | 163 | 12000 SH | OTHER | 01 | 12000 | |
| BLOCK H & R INC | COM | 093671105 | 576 | 13340 SH | OTHER | | 13340 | |
| BLOCK H & R INC | COM | 093671105 | 9407 | 218012 SH | DEFINED | 01 | 180967 | |
| 37045 | | | | | | | | |
| BLOCK H & R INC | COM | 093671105 | 1913 | 44342 SH | OTHER | 01 | 26792 | |
| 17550 | | | | | | | | |
| BLOCK H & R INC | COM | 093671105 | 13901 | 322163 SH | DEFINED | 05 | 322163 | |
| BLOCK H & R INC | COM | 093671105 | 60 | 1400 SH | DEFINED | 08 | 1400 | |
| BLOCK H & R INC | COM | 093671105 | 1092 | 25303 SH | DEFINED | 17 | 25303 | |
| BLOCKBUSTER INC | CL A | 093679108 | 19 | 892 SH | DEFINED | 01 | 892 | |
| BLOCKBUSTER INC | CL A | 093679108 | 2 | 100 SH | DEFINED | 05 | 100 | |
| BLOCKBUSTER INC | CL A | 093679108 | 13 | 600 SH | DEFINED | 08 | 600 | |
| BLOCKBUSTER INC | CL A | 093679108 | 904 | 43041 SH | DEFINED | 17 | 43041 | |
| BLUE RHINO CORP | COM | 095811105 | 28 | 2564 SH | DEFINED | 01 | 2564 | |
| BLUE RHINO CORP | COM | 095811105 | 128 | 11528 SH | DEFINED | 08 | 11528 | |
| BLYTH INC | COM | 09643P108 | 61 | 2275 SH | DEFINED | 01 | 2275 | |
| BLYTH INC | COM | 09643P108 | 4 | 150 SH | OTHER | 01 | | |
| 150 | | | | | | | | |
| BLYTH INC | COM | 09643P108 | 2514 | 93177 SH | DEFINED | 05 | 93177 | |
| BLYTH INC | COM | 09643P108 | 69 | 2540 SH | DEFINED | 08 | 2540 | |
| BOB EVANS FARMS INC | COM | 096761101 | 241 | 9025 SH | DEFINED | 01 | 9025 | |
| BOB EVANS FARMS INC | COM | 096761101 | 1877 | 70280 SH | DEFINED | 05 | 70280 | |
| BOB EVANS FARMS INC | COM | 096761101 | | 10 SH | DEFINED | 08 | 10 | |
| BOB EVANS FARMS INC | COM | 096761101 | 118 | 4400 SH | DEFINED | 17 | 4400 | |
| BOCA RESORTS INC | CL A | 09688T106 | 487 | 37600 SH | DEFINED | 01 | 37600 | |
| BOCA RESORTS INC | CL A | 09688T106 | 2 | 159 SH | OTHER | 01 | 159 | |
| BOEING CO | COM | 097023105 | 4614 | 134402 SH | OTHER | | 134402 | |
| BOEING CO | COM | 097023105 | 25208 | 734296 SH | DEFINED | 01 | 698679 | |
| 35617 | | | | | | | | |
| BOEING CO | COM | 097023105 | 14583 | 424783 SH | OTHER | 01 | 240363 | |
| 184420 | | | | | | | | |
| BOEING CO | COM | 097023105 | 13883 | 404409 SH | DEFINED | 05 | 404409 | |
| BOEING CO | COM | 097023105 | 1974 | 57500 SH | PUT | DEFINED | 08 | 57500 |
| BOEING CO | COM | 097023105 | | 2 SH | DEFINED | 13 | 2 | |
| BOEING CO | COM | 097023105 | 5648 | 164520 SH | DEFINED | 17 | 164520 | |
| BOEING CO | COM | 097023105 | 6317 | 184000 SH | OTHER | 17 | | |
| 184000 | | | | | | | | |
| BOISE CASCADE CORP | COM | 097383103 | 351 | 12734 SH | DEFINED | 01 | 12734 | |
| BOISE CASCADE CORP | COM | 097383103 | 725 | 26272 SH | OTHER | 01 | 16172 | |
| 10100 | | | | | | | | |
| BOISE CASCADE CORP | COM | 097383103 | 794 | 28765 SH | DEFINED | 05 | 28765 | |
| BOISE CASCADE CORP | COM | 097383103 | 3651 | 132300 SH | DEFINED | 08 | 132300 | |
| BOISE CASCADE CORP | COM | 097383103 | 430 | 15569 SH | DEFINED | 17 | 15569 | |
| BOMBAY CO INC | COM | 097924104 | 414 | 42000 SH | DEFINED | 17 | 42000 | |
| BORDERS GROUP INC | COM | 099709107 | 61 | 3225 SH | DEFINED | 01 | 3225 | |
| BORDERS GROUP INC | COM | 099709107 | 6 | 300 SH | OTHER | 01 | | |
| 300 | | | | | | | | |
| BORDERS GROUP INC | COM | 099709107 | 3003 | 158711 SH | DEFINED | 05 | 158711 | |
| BORDERS GROUP INC | COM | 099709107 | 11 | 600 SH | DEFINED | 08 | 600 | |
| BORDERS GROUP INC | COM | 099709107 | 26 | 1400 SH | DEFINED | 17 | 1400 | |
| BORG WARNER INC | COM | 099724106 | 148 | 2183 SH | DEFINED | 01 | 2183 | |
| BORG WARNER INC | COM | 099724106 | 153 | 2262 SH | OTHER | 01 | 1537 | |
| 725 | | | | | | | | |
| BORG WARNER INC | COM | 099724106 | 3767 | 55515 SH | DEFINED | 05 | 55515 | |
| BORG WARNER INC | COM | 099724106 | 7 | 100 SH | DEFINED | 08 | 100 | |
| BORG WARNER INC | COM | 099724106 | 214 | 3155 SH | DEFINED | 17 | 3155 | |
| BORLAND SOFTWARE CORP | COM | 099849101 | 170 | 18500 SH | DEFINED | 01 | 16050 | |
| 2450 | | | | | | | | |
| BORLAND SOFTWARE CORP | COM | 099849101 | 2319 | 251753 SH | DEFINED | 05 | 251753 | |
| BORLAND SOFTWARE CORP | COM | 099849101 | 54 | 5900 SH | DEFINED | 08 | 5900 | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 180 | 18000 SH | DEFINED | 01 | 4100 | |
| 13900 | | | | | | | | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | | 41 SH | OTHER | 01 | | |
| 41 | | | | | | | | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 826 | 82575 SH | DEFINED | 05 | 82575 | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 235 | 23452 SH | DEFINED | 08 | 23452 | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 128 | 12844 SH | DEFINED | 17 | 12844 | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 356 | 15100 SH | DEFINED | 01 | 12500 | |
| 2600 | | | | | | | | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 2 | 75 SH | OTHER | 01 | | |
| 75 | | | | | | | | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 6268 | 266023 SH | DEFINED | 05 | 266023 | |
| BOSTON PRIVATE FINL HLDGS IN | COM | 101119105 | 28 | 1200 SH | DEFINED | 17 | 1200 | |
| BOSTON PROPERTIES INC | COM | 101121101 | 2418 | 55635 SH | DEFINED | 01 | 51040 | |
| 4595 | | | | | | | | |
| BOSTON PROPERTIES INC | COM | 101121101 | 661 | 15210 SH | OTHER | 01 | 14800 | |
| 410 | | | | | | | | |
| BOSTON PROPERTIES INC | COM | 101121101 | 5957 | 137041 SH | DEFINED | 05 | 137041 | |

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|--|--------------|-----------|--------|---------|-----|---------|---------|---------|--------|
| BOSTON PROPERTIES INC | COM | 101121101 | 96 | 2200 | SH | DEFINED | 08 | 2200 | |
| BOSTON PROPERTIES INC | COM | 101121101 | 689 | 15850 | SH | DEFINED | 17 | 15850 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1202 | 18840 | SH | OTHER | | 18840 | |
| BOSTON SCIENTIFIC CORP 16900 | COM | 101137107 | 8406 | 131754 | SH | DEFINED | 01 | 114854 | |
| BOSTON SCIENTIFIC CORP 12040 | COM | 101137107 | 2122 | 33262 | SH | OTHER | 01 | 21222 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 14454 | 226547 | SH | DEFINED | 05 | 226547 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3764 | 59002 | SH | DEFINED | 08 | 59002 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 36385 | 570300 | SH | CALL | DEFINED | 08 | 570300 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 5742 | 90000 | SH | PUT | DEFINED | 08 | 90000 |
| BOSTON SCIENTIFIC CORP 1825796 | COM | 101137107 | 523317 | 8202467 | SH | DEFINED | 11 | 6376671 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3032 | 47529 | SH | DEFINED | 17 | 47529 | |
| BOWATER INC | COM | 102183100 | 411 | 9775 | SH | DEFINED | 01 | 2575 | |
| 7200 | | | | | | | | | |
| BOWATER INC | COM | 102183100 | 379 | 9000 | SH | OTHER | 01 | 600 | |
| 8400 | | | | | | | | | |
| BOWATER INC | COM | 102183100 | 31699 | 753672 | SH | DEFINED | 05 | 753672 | |
| BOWATER INC | COM | 102183100 | 4 | 100 | SH | DEFINED | 08 | 100 | |
| BOWATER INC | COM | 102183100 | 1851 | 44000 | SH | CALL | DEFINED | 08 | 44000 |
| BOWATER INC | COM | 102183100 | 1052 | 25000 | SH | PUT | DEFINED | 08 | 25000 |
| BOWNE & CO INC | COM | 103043105 | 59 | 3917 | SH | DEFINED | 01 | 3917 | |
| BOWNE & CO INC 75 | COM | 103043105 | 5 | 315 | SH | OTHER | 01 | 240 | |
| BOWNE & CO INC | COM | 103043105 | 2013 | 134640 | SH | DEFINED | 05 | 134640 | |
| BOYD GAMING CORP | COM | 103304101 | 244 | 16000 | SH | DEFINED | 01 | 13775 | |
| 1325 900 | | | | | | | | | |
| BOYD GAMING CORP | COM | 103304101 | 14 | 900 | SH | OTHER | 01 | | |
| 900 | | | | | | | | | |
| BOYD GAMING CORP | COM | 103304101 | 3659 | 239800 | SH | DEFINED | 05 | 239800 | |
| BOYD GAMING CORP | COM | 103304101 | 3 | 200 | SH | DEFINED | 08 | 200 | |
| BOYD GAMING CORP | COM | 103304101 | 151 | 9864 | SH | DEFINED | 17 | 9864 | |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 943 | 34600 | SH | DEFINED | 08 | 34600 | |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 114 | 4200 | SH | DEFINED | 17 | 4200 | |
| BRADY CORP | CL A | 104674106 | 15481 | 486670 | SH | DEFINED | 01 | 480770 | |
| 5900 | | | | | | | | | |
| BRADY CORP | CL A | 104674106 | 2 | 75 | SH | OTHER | 01 | | |
| 75 | | | | | | | | | |
| BRADY CORP | CL A | 104674106 | 3175 | 99800 | SH | DEFINED | 05 | 99800 | |
| BRANDYWINE RLTY TR | SH BEN INT N | 105368203 | 565 | 21999 | SH | DEFINED | 01 | 21999 | |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 1904 | 49700 | SH | OTHER | | 49700 | |
| BRASIL TELECOM PARTICIPACOES 130 | SPON ADR PFD | 105530109 | 5 | 130 | SH | DEFINED | 01 | | |
| BRASIL TELECOM PARTICIPACOES 406 74 | SPON ADR PFD | 105530109 | 23 | 610 | SH | OTHER | 01 | 130 | |
| BRIGGS & STRATTON CORP 8400 | COM | 109043109 | 1022 | 17389 | SH | DEFINED | 01 | 8989 | |
| BRIGGS & STRATTON CORP 3959 | COM | 109043109 | 233 | 3959 | SH | OTHER | 01 | | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 5882 | 100100 | SH | DEFINED | 05 | 100100 | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 1334 | 22700 | SH | DEFINED | 08 | 22700 | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 76 | 1300 | SH | DEFINED | 17 | 1300 | |
| BRIGHAM EXPLORATION CO | COM | 109178103 | 687 | 101088 | SH | DEFINED | 05 | 101088 | |
| BRINKER INTL INC | DBC | 109641AC4 | 1698 | 2507000 | PRN | DEFINED | 08 | 2507000 | |
| BRINKER INTL INC | DBC | 109641AC4 | 579 | 854000 | PRN | DEFINED | 17 | 854000 | |
| BRINKER INTL INC | COM | 109641100 | 514 | 15421 | SH | OTHER | | 15421 | |
| BRINKER INTL INC 10315 | COM | 109641100 | 2299 | 68915 | SH | DEFINED | 01 | 58600 | |
| BRINKER INTL INC 350 1560 | COM | 109641100 | 430 | 12900 | SH | OTHER | 01 | 10990 | |
| BRINKER INTL INC | COM | 109641100 | 13728 | 411521 | SH | DEFINED | 05 | 411521 | |
| BRINKER INTL INC | COM | 109641100 | 229 | 6860 | SH | DEFINED | 08 | 6860 | |
| BRINKER INTL INC | COM | 109641100 | 93 | 2789 | SH | DEFINED | 17 | 2789 | |
| BRINKS CO | COM | 109696104 | 1910 | 110026 | SH | DEFINED | 05 | 110026 | |
| BRINKS CO | COM | 109696104 | 99 | 5725 | SH | DEFINED | 17 | 5725 | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 5772 | 224943 | SH | OTHER | | 224943 | |
| BRISTOL MYERS SQUIBB CO 435743 | COM | 110122108 | 96312 | 3753375 | SH | DEFINED | 01 | 3317632 | |
| BRISTOL MYERS SQUIBB CO 7370287 | COM | 110122108 | 250643 | 9767851 | SH | OTHER | 01 | 2397564 | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 42142 | 1642333 | SH | DEFINED | 05 | 1642333 | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 6036 | 235217 | SH | DEFINED | 08 | 235217 | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 26 | 1000 | SH | DEFINED | 13 | 1000 | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 2301 | 89666 | SH | DEFINED | 17 | 89666 | |
| BRISTOL MYERS SQUIBB CO 103000 | COM | 110122108 | 2643 | 103000 | SH | OTHER | 17 | | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 8340 | 325000 | SH | CALL | DEFINED | 17 | 325000 |
| BROADBAND HOLDRS TR | DEPOSITRY RC | 11130P104 | 2 | 200 | SH | DEFINED | 01 | 200 | |
| BROADBAND HOLDRS TR | DEPOSITRY RC | 11130P104 | 736 | 64000 | SH | DEFINED | 08 | 64000 | |
| BROADCOM CORP | CL A | 111320107 | 1204 | 45150 | SH | DEFINED | 01 | 45150 | |
| BROADCOM CORP 965 | CL A | 111320107 | 59 | 2195 | SH | OTHER | 01 | 1230 | |
| BROADCOM CORP | CL A | 111320107 | 3603 | 135140 | SH | DEFINED | 05 | 135140 | |
| BROADCOM CORP | CL A | 111320107 | 1484 | 55656 | SH | DEFINED | 08 | 55656 | |
| BROADCOM CORP | CL A | 111320107 | 1160 | 43500 | SH | CALL | DEFINED | 08 | 43500 |

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|------------------------------|--------------|--------|-----------|-------|---------|-----|------|---------|----|---------|
| BROADCOM CORP | CL A | | 111320107 | 4799 | 180000 | SH | PUT | DEFINED | 08 | 180000 |
| BROCADE COMMUNICATIONS SYS I | NOTE | 2.000% | 111621AB4 | 1601 | 1840000 | PRN | | DEFINED | 17 | 1840000 |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 653 | 125100 | SH | | DEFINED | 01 | 125100 |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 4 | 840 | SH | | OTHER | 01 | 840 |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 736 | 140949 | SH | | DEFINED | 08 | 140949 |
| BROCADE COMMUNICATIONS SYS I | COM | | 111621108 | 63 | 12000 | SH | CALL | DEFINED | 08 | 12000 |
| BROOKLINE BANCORP INC DEL | COM | | 11373M107 | 3435 | 232575 | SH | | DEFINED | 05 | 232575 |
| BROOKLINE BANCORP INC DEL | COM | | 11373M107 | 59 | 4000 | SH | | DEFINED | 08 | 4000 |
| BROOKLINE BANCORP INC DEL | COM | | 11373M107 | | 1 | SH | | DEFINED | 17 | 1 |
| BROOKS AUTOMATION INC | COM | | 114340102 | 3290 | 157400 | SH | | DEFINED | 05 | 157400 |
| BROOKS AUTOMATION INC | COM | | 114340102 | 2 | 100 | SH | | DEFINED | 08 | 100 |
| BROOKS AUTOMATION INC | COM | | 114340102 | 63 | 2992 | SH | | DEFINED | 17 | 2992 |
| BROOKTROUT INC | COM | | 114580103 | 37 | 4850 | SH | | DEFINED | 01 | 4850 |
| BROOKTROUT INC | COM | | 114580103 | 44 | 5700 | SH | | OTHER | 01 | 1900 |
| 3800 | | | | | | | | | | |
| BROOKTROUT INC | COM | | 114580103 | 456 | 59175 | SH | | DEFINED | 05 | 59175 |
| BROWN & BROWN INC | COM | | 115236101 | 191 | 6190 | SH | | DEFINED | 01 | 1725 |
| 4465 | | | | | | | | | | |
| BROWN & BROWN INC | COM | | 115236101 | 87 | 2825 | SH | | OTHER | 01 | 2825 |
| BROWN & BROWN INC | COM | | 115236101 | 4274 | 138845 | SH | | DEFINED | 05 | 138845 |
| BROWN & BROWN INC | COM | | 115236101 | 856 | 27800 | SH | | DEFINED | 08 | 27800 |
| BROWN FORMAN CORP | CL A | | 115637100 | 1933 | 23765 | SH | | DEFINED | 01 | 23765 |
| BROWN FORMAN CORP | CL A | | 115637100 | 183 | 2247 | SH | | OTHER | 01 | 2193 |
| 54 | | | | | | | | | | |
| BROWN FORMAN CORP | CL A | | 115637100 | 27 | 326 | SH | | DEFINED | 05 | 326 |
| BROWN FORMAN CORP | CL B | | 115637209 | 1901 | 24022 | SH | | DEFINED | 01 | 23622 |
| 400 | | | | | | | | | | |
| BROWN FORMAN CORP | CL B | | 115637209 | 2330 | 29455 | SH | | DEFINED | 05 | 29455 |
| BROWN FORMAN CORP | CL B | | 115637209 | 103 | 1300 | SH | | DEFINED | 08 | 1300 |
| BROWN FORMAN CORP | CL B | | 115637209 | 87 | 1100 | SH | | DEFINED | 17 | 1100 |
| BROWN TOM INC | COM NEW | | 115660201 | 181 | 7025 | SH | | DEFINED | 01 | 1845 |
| 5180 | | | | | | | | | | |
| BROWN TOM INC | COM NEW | | 115660201 | 44 | 1730 | SH | | OTHER | 01 | |
| 1730 | | | | | | | | | | |
| BROWN TOM INC | COM NEW | | 115660201 | 4870 | 189500 | SH | | DEFINED | 05 | 189500 |
| BROWN SHOE INC NEW | COM | | 115736100 | 817 | 25775 | SH | | DEFINED | 01 | 9075 |
| 16700 | | | | | | | | | | |
| BROWN SHOE INC NEW | COM | | 115736100 | 539 | 17005 | SH | | OTHER | 01 | |
| 17005 | | | | | | | | | | |
| BROWN SHOE INC NEW | COM | | 115736100 | 2756 | 86925 | SH | | DEFINED | 05 | 86925 |
| BROWN SHOE INC NEW | COM | | 115736100 | 399 | 12600 | SH | | DEFINED | 17 | 12600 |
| BRUNSWICK CORP | COM | | 117043109 | 409 | 15933 | SH | | OTHER | | 15933 |
| BRUNSWICK CORP | COM | | 117043109 | 388 | 15119 | SH | | DEFINED | 01 | 5544 |
| 9575 | | | | | | | | | | |
| BRUNSWICK CORP | COM | | 117043109 | 472 | 18385 | SH | | OTHER | 01 | 5275 |
| 3410 9700 | | | | | | | | | | |
| BRUNSWICK CORP | COM | | 117043109 | 1487 | 57895 | SH | | DEFINED | 05 | 57895 |
| BRUNSWICK CORP | COM | | 117043109 | 155 | 6048 | SH | | DEFINED | 17 | 6048 |
| BRUSH ENGINEERED MATLS INC | COM | | 117421107 | 101 | 9875 | SH | | DEFINED | 01 | 1775 |
| 8100 | | | | | | | | | | |
| BRUSH ENGINEERED MATLS INC | COM | | 117421107 | 1 | 100 | SH | | OTHER | 01 | |
| 100 | | | | | | | | | | |
| BRUSH ENGINEERED MATLS INC | COM | | 117421107 | 743 | 72525 | SH | | DEFINED | 05 | 72525 |
| BUCA INC | COM | | 117769109 | 126 | 24000 | SH | | DEFINED | 01 | 24000 |
| BUCA INC | COM | | 117769109 | 1 | 109 | SH | | DEFINED | 08 | 109 |
| BUCA INC | COM | | 117769109 | 267 | 51000 | SH | | DEFINED | 17 | 51000 |
| BUCKEYE PARTNERS L P | UNIT LTD PAR | | 118230101 | 206 | 5150 | SH | | DEFINED | 01 | 4150 |
| 1000 | | | | | | | | | | |
| BUCKEYE PARTNERS L P | UNIT LTD PAR | | 118230101 | 693 | 17326 | SH | | OTHER | 01 | 8801 |
| 8525 | | | | | | | | | | |
| BUCKEYE TECHNOLOGIES INC | COM | | 118255108 | 58 | 6375 | SH | | DEFINED | 01 | 775 |
| 5600 | | | | | | | | | | |
| BUCKEYE TECHNOLOGIES INC | COM | | 118255108 | 1447 | 159150 | SH | | DEFINED | 05 | 159150 |
| BUCKEYE TECHNOLOGIES INC | COM | | 118255108 | 65 | 7100 | SH | | DEFINED | 17 | 7100 |
| BUCKLE INC | COM | | 118440106 | 71 | 3700 | SH | | DEFINED | 01 | 3700 |
| BUCKLE INC | COM | | 118440106 | 23 | 1200 | SH | | DEFINED | 08 | 1200 |
| BUCKLE INC | COM | | 118440106 | 3852 | 200000 | SH | | OTHER | 17 | |
| 200000 | | | | | | | | | | |
| BUILDING MATLS HLDG CORP | COM | | 120113105 | 115 | 8775 | SH | | DEFINED | 01 | 1275 |
| 7500 | | | | | | | | | | |
| BUILDING MATLS HLDG CORP | COM | | 120113105 | 2 | 125 | SH | | OTHER | 01 | |
| 125 | | | | | | | | | | |
| BUILDING MATLS HLDG CORP | COM | | 120113105 | 791 | 60375 | SH | | DEFINED | 05 | 60375 |
| BURLINGTON COAT FACTORY | COM | | 121579106 | 133 | 7125 | SH | | DEFINED | 01 | 3225 |
| 3900 | | | | | | | | | | |
| BURLINGTON COAT FACTORY | COM | | 121579106 | 3 | 175 | SH | | OTHER | 01 | |
| 175 | | | | | | | | | | |
| BURLINGTON COAT FACTORY | COM | | 121579106 | 3430 | 183400 | SH | | DEFINED | 05 | 183400 |
| BURLINGTON NORTHN SANTA FE C | COM | | 12189T104 | 11444 | 396393 | SH | | DEFINED | 01 | 378999 |
| 17394 | | | | | | | | | | |
| BURLINGTON NORTHN SANTA FE C | COM | | 12189T104 | 7157 | 247893 | SH | | OTHER | 01 | 106719 |
| 141174 | | | | | | | | | | |
| BURLINGTON NORTHN SANTA FE C | COM | | 12189T104 | 5238 | 181430 | SH | | DEFINED | 05 | 181430 |
| BURLINGTON NORTHN SANTA FE C | COM | | 12189T104 | 8 | 284 | SH | | DEFINED | 08 | 284 |
| BURLINGTON NORTHN SANTA FE C | COM | | 12189T104 | 43 | 1500 | SH | | DEFINED | 17 | 1500 |
| BURLINGTON RES INC | COM | | 122014103 | 15684 | 325386 | SH | | DEFINED | 01 | 282935 |

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| 42451 | | | | | | | | |
| BURLINGTON RES INC | COM | 122014103 | 3255 | 67524 | SH | OTHER | 01 | 24206 |
| 43318 | | | | | | | | |
| BURLINGTON RES INC | COM | 122014103 | 9518 | 197460 | SH | DEFINED | 05 | 197460 |
| BURLINGTON RES INC | COM | 122014103 | 10 | 200 | SH | DEFINED | 08 | 200 |
| BURLINGTON RES INC | COM | 122014103 | 355 | 7374 | SH | DEFINED | 17 | 7374 |
| BUSINESS OBJECTS S A | SPONSORED AD | 12328X107 | 2 | 75 | SH | OTHER | 01 | 75 |
| BUSINESS OBJECTS S A | SPONSORED AD | 12328X107 | 1595 | 63899 | SH | DEFINED | 08 | 63899 |
| BUSINESS OBJECTS S A | SPONSORED AD | 12328X107 | 35 | 1411 | SH | DEFINED | 17 | 1411 |
| BUTLER MFG CO DEL | COM | 123655102 | 176 | 11573 | SH | DEFINED | 01 | 11573 |
| BUTLER MFG CO DEL | COM | 123655102 | 384 | 25250 | SH | DEFINED | 05 | 25250 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 272 | 14371 | SH | DEFINED | 01 | 3771 |
| 10400 | | | | | | | | |
| C&D TECHNOLOGIES INC | COM | 124661109 | 7 | 350 | SH | OTHER | 01 | |
| 350 | | | | | | | | |
| C&D TECHNOLOGIES INC | COM | 124661109 | 2118 | 111925 | SH | DEFINED | 05 | 111925 |
| C&D TECHNOLOGIES INC | COM | 124661109 | 13 | 700 | SH | DEFINED | 17 | 700 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 263 | 5268 | SH | OTHER | 01 | 268 |
| 5000 | | | | | | | | |
| CBRL GROUP INC | NOTE | 12489VAB2 | 1194 | 2500000 | PRN | DEFINED | 08 | 2500000 |
| CBRL GROUP INC | NOTE | 12489VAB2 | 1098 | 2300000 | PRN | DEFINED | 17 | 2300000 |
| CBRL GROUP INC | COM | 12489V106 | 156 | 4375 | SH | DEFINED | 01 | 4375 |
| CBRL GROUP INC | COM | 12489V106 | 66 | 1855 | SH | OTHER | 01 | 100 |
| 1755 | | | | | | | | |
| CBRL GROUP INC | COM | 12489V106 | 3514 | 98823 | SH | DEFINED | 05 | 98823 |
| CBRL GROUP INC | COM | 12489V106 | 5510 | 154938 | SH | DEFINED | 08 | 154938 |
| CBRL GROUP INC | COM | 12489V106 | 421 | 11835 | SH | DEFINED | 17 | 11835 |
| C COR NET CORP | COM | 125010108 | 245 | 37050 | SH | DEFINED | 01 | 22775 |
| 14275 | | | | | | | | |
| C COR NET CORP | COM | 125010108 | 3424 | 518827 | SH | DEFINED | 05 | 518827 |
| C D I CORP | COM | 125071100 | 189 | 7000 | SH | DEFINED | 01 | 1000 |
| 6000 | | | | | | | | |
| C D I CORP | COM | 125071100 | 2183 | 80750 | SH | DEFINED | 05 | 80750 |
| C D W CORP | COM | 12512N105 | 1384 | 24020 | SH | DEFINED | | 24020 |
| C D W CORP | COM | 12512N105 | 29 | 500 | SH | DEFINED | 01 | 500 |
| C D W CORP | COM | 12512N105 | 9689 | 168206 | SH | DEFINED | 05 | 168206 |
| C D W CORP | COM | 12512N105 | 371 | 6443 | SH | DEFINED | 08 | 6443 |
| C D W CORP | COM | 12512N105 | 714 | 12400 | SH | CALL | DEFINED 08 | 12400 |
| C D W CORP | COM | 12512N105 | 2304 | 40000 | SH | PUT | DEFINED 08 | 40000 |
| C D W CORP | COM | 12512N105 | 265 | 4600 | SH | DEFINED | 17 | 4600 |
| CEC ENTMT INC | COM | 125137109 | 585 | 14925 | SH | DEFINED | 01 | 3325 |
| 11600 | | | | | | | | |
| CEC ENTMT INC | COM | 125137109 | 4547 | 116000 | SH | DEFINED | 05 | 116000 |
| CEC ENTMT INC | COM | 125137109 | 1352 | 34500 | SH | DEFINED | 17 | 34500 |
| CH ENERGY GROUP INC | COM | 12541M102 | 153 | 3475 | SH | DEFINED | 01 | 3475 |
| CH ENERGY GROUP INC | COM | 12541M102 | 158 | 3600 | SH | OTHER | 01 | 350 |
| 3250 | | | | | | | | |
| CH ENERGY GROUP INC | COM | 12541M102 | 2764 | 62825 | SH | DEFINED | 05 | 62825 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 78 | 2100 | SH | DEFINED | 01 | 2100 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 28 | 760 | SH | OTHER | 01 | 460 |
| 300 | | | | | | | | |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 6407 | 171997 | SH | DEFINED | 05 | 171997 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 644 | 17300 | SH | DEFINED | 08 | 17300 |
| C H ROBINSON WORLDWIDE INC | COM | 12541W100 | 272 | 7308 | SH | DEFINED | 17 | 7308 |
| CIGNA CORP | COM | 125509109 | 3544 | 79371 | SH | DEFINED | 01 | 73274 |
| 6097 | | | | | | | | |
| CIGNA CORP | COM | 125509109 | 4794 | 107379 | SH | OTHER | 01 | 43464 |
| 63915 | | | | | | | | |
| CIGNA CORP | COM | 125509109 | 3006 | 67315 | SH | DEFINED | 05 | 67315 |
| CIGNA CORP | COM | 125509109 | 785 | 17586 | SH | DEFINED | 08 | 17586 |
| CIGNA CORP | COM | 125509109 | 1152 | 25800 | SH | CALL | DEFINED 08 | 25800 |
| CIGNA CORP | COM | 125509109 | 5474 | 122600 | SH | PUT | DEFINED 08 | 122600 |
| CIGNA CORP | COM | 125509109 | 353 | 7900 | SH | DEFINED | 17 | 7900 |
| CIT GROUP INC | COM | 125581108 | 29249 | 1017000 | SH | DEFINED | | 1017000 |
| CIT GROUP INC | COM | 125581108 | 3894 | 135400 | SH | OTHER | | 135400 |
| CIT GROUP INC | COM | 125581108 | 155 | 5400 | SH | DEFINED | 01 | 5400 |
| CIT GROUP INC | COM | 125581108 | 15521 | 539685 | SH | DEFINED | 05 | 539685 |
| CIT GROUP INC | COM | 125581108 | 12 | 400 | SH | DEFINED | 08 | 400 |
| CIT GROUP INC | COM | 125581108 | 5496 | 191100 | SH | PUT | DEFINED 08 | 191100 |
| CIT GROUP INC | COM | 125581108 | 371 | 12888 | SH | DEFINED | 17 | 12888 |
| CKE RESTAURANTS INC | COM | 12561E105 | 120 | 18576 | SH | DEFINED | 17 | 18576 |
| CLECO CORP NEW | COM | 12561W105 | 253 | 15453 | SH | DEFINED | 01 | 15453 |
| CLECO CORP NEW | COM | 12561W105 | 191 | 11670 | SH | OTHER | 01 | 2920 |
| 8750 | | | | | | | | |
| CLECO CORP NEW | COM | 12561W105 | 3084 | 188750 | SH | DEFINED | 05 | 188750 |
| CLECO CORP NEW | COM | 12561W105 | 5 | 300 | SH | DEFINED | 08 | 300 |
| CMGI INC | COM | 125750109 | 22 | 14000 | SH | DEFINED | 01 | 14000 |
| CMGI INC | COM | 125750109 | 22 | 14056 | SH | OTHER | 01 | 14056 |
| CMGI INC | COM | 125750109 | 63 | 41000 | SH | DEFINED | 08 | 41000 |
| CMS ENERGY CORP | COM | 125896100 | 309 | 41984 | SH | DEFINED | 01 | 41884 |
| 100 | | | | | | | | |
| CMS ENERGY CORP | COM | 125896100 | 90 | 12266 | SH | OTHER | 01 | 100 |
| 12166 | | | | | | | | |
| CMS ENERGY CORP | COM | 125896100 | 504 | 68350 | SH | DEFINED | 05 | 68350 |
| CMS ENERGY CORP | COM | 125896100 | 752 | 102000 | SH | DEFINED | 08 | 102000 |
| CMS ENERGY CORP | COM | 125896100 | 1142 | 155000 | SH | PUT | DEFINED 08 | 155000 |

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|--------------------------------------|--------------|------------------|-------|--------------|-----------------|----------|
| CPI CORP 5400 | COM | 125902106 | 121 | 6550 SH | DEFINED 01 | 1150 |
| CPI CORP | COM | 125902106 | 707 | 38450 SH | DEFINED 05 | 38450 |
| CNET INC | NOTE | 5.000% 125945AC9 | 369 | 400000 PRN | DEFINED 17 | 400000 |
| CSK AUTO CORP 3915 | COM | 125965103 | 176 | 11415 SH | OTHER 01 | 7500 |
| CSK AUTO CORP | COM | 125965103 | 161 | 10448 SH | DEFINED 17 | 10448 |
| CNA FINL CORP | COM | 126117100 | 65 | 3100 SH | DEFINED 01 | 3100 |
| CNA FINL CORP | COM | 126117100 | 44 | 2100 SH | OTHER 01 | 2100 |
| CNA FINL CORP | COM | 126117100 | 4099 | 195000 SH | PUT DEFINED 01 | 195000 |
| CNA FINL CORP | COM | 126117100 | 21 | 1000 SH | DEFINED 08 | 1000 |
| CNA FINL CORP | COM | 126117100 | 176 | 8356 SH | DEFINED 17 | 8356 |
| CNF INC | COM | 12612W104 | 15 | 475 SH | DEFINED 01 | 475 |
| CNF INC 49 | COM | 12612W104 | 11 | 349 SH | OTHER 01 | 300 |
| CNF INC | COM | 12612W104 | 3235 | 100928 SH | DEFINED 05 | 100928 |
| CNF INC | COM | 12612W104 | 615 | 19200 SH | DEFINED 08 | 19200 |
| CNF INC | COM | 12612W104 | 1202 | 37500 SH | PUT DEFINED 08 | 37500 |
| CNF INC | COM | 12612W104 | 16 | 500 SH | DEFINED 17 | 500 |
| CNET NETWORKS INC | COM | 12613R104 | 4 | 548 SH | OTHER 01 | 548 |
| CNET NETWORKS INC | COM | 12613R104 | 121 | 17222 SH | DEFINED 08 | 17222 |
| CNOOC LTD | SPONSORED AD | 126132109 | 5500 | 160013 SH | DEFINED | 160013 |
| CNOOC LTD 500 | SPONSORED AD | 126132109 | 20 | 570 SH | OTHER 01 | 70 |
| CNOOC LTD | SPONSORED AD | 126132109 | | 10 SH | DEFINED 05 | 10 |
| CNOOC LTD 9101 | SPONSORED AD | 126132109 | 12651 | 368077 SH | DEFINED 11 | 358976 |
| CSG SYS INTL INC | COM | 126349109 | 747 | 50419 SH | OTHER | 50419 |
| CSG SYS INTL INC | COM | 126349109 | 152 | 10271 SH | DEFINED 01 | 10271 |
| CSG SYS INTL INC | COM | 126349109 | 4794 | 323704 SH | DEFINED 05 | 323704 |
| CSG SYS INTL INC | COM | 126349109 | 52 | 3516 SH | DEFINED 08 | 3516 |
| CSG SYS INTL INC | COM | 126349109 | 341 | 23000 SH | DEFINED 17 | 23000 |
| CSX CORP | DBC | 126408GA5 | 30844 | 37500000 PRN | DEFINED 17 | 37500000 |
| CSX CORP 18190 | COM | 126408103 | 5408 | 184897 SH | DEFINED 01 | 166707 |
| CSX CORP 27249 | COM | 126408103 | 2354 | 80470 SH | OTHER 01 | 53221 |
| CSX CORP | COM | 126408103 | 26480 | 905298 SH | DEFINED 05 | 905298 |
| CSX CORP | COM | 126408103 | 14 | 462 SH | DEFINED 08 | 462 |
| CSX CORP | COM | 126408103 | 291 | 9960 SH | DEFINED 17 | 9960 |
| CTS CORP 24420 | COM | 126501105 | 629 | 51097 SH | DEFINED 01 | 26677 |
| CTS CORP 80 | COM | 126501105 | 1 | 80 SH | OTHER 01 | |
| CTS CORP | COM | 126501105 | 1983 | 161125 SH | DEFINED 05 | 161125 |
| CTS CORP | COM | 126501105 | 41 | 3300 SH | DEFINED 17 | 3300 |
| CUNO INC 480 | COM | 126583103 | 251 | 6405 SH | DEFINED 01 | 5825 |
| CUNO INC 150 | COM | 126583103 | 6 | 150 SH | OTHER 01 | |
| CUNO INC | COM | 126583103 | 4585 | 116992 SH | DEFINED 05 | 116992 |
| CVS CORP 7300 | COM | 126650100 | 3138 | 101046 SH | DEFINED 01 | 93746 |
| CVS CORP 19655 | COM | 126650100 | 925 | 29771 SH | OTHER 01 | 10116 |
| CVS CORP | COM | 126650100 | 8048 | 259124 SH | DEFINED 05 | 259124 |
| CVS CORP | COM | 126650100 | 2230 | 71800 SH | DEFINED 08 | 71800 |
| CVS CORP | COM | 126650100 | 1224 | 39400 SH | DEFINED 17 | 39400 |
| CV THERAPEUTICS INC | COM | 126667104 | 1 | 39 SH | DEFINED 01 | 39 |
| CV THERAPEUTICS INC | COM | 126667104 | 220 | 10000 SH | DEFINED 08 | 10000 |
| CV THERAPEUTICS INC | COM | 126667104 | 2202 | 100000 SH | CALL DEFINED 08 | 100000 |
| CABLEVISION SYS CORP 950 | CL A NY CABL | 12686C109 | 37 | 2054 SH | DEFINED 01 | 1104 |
| CABLEVISION SYS CORP 600 | CL A NY CABL | 12686C109 | 28 | 1550 SH | OTHER 01 | 950 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 31 | 1700 SH | DEFINED 05 | 1700 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 5638 | 311500 SH | DEFINED 08 | 311500 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 8167 | 451200 SH | CALL DEFINED 08 | 451200 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 6420 | 354700 SH | PUT DEFINED 08 | 354700 |
| CABLEVISION SYS CORP | CL A NY CABL | 12686C109 | 48 | 2679 SH | DEFINED 17 | 2679 |
| CABLE DESIGN TECHNOLOGIES CO 6900 | COM | 126924109 | 340 | 42545 SH | DEFINED 01 | 35645 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 1533 | 191600 SH | DEFINED 05 | 191600 |
| CABLE DESIGN TECHNOLOGIES CO | COM | 126924109 | 84 | 10445 SH | DEFINED 17 | 10445 |
| CABOT CORP | COM | 127055101 | 296 | 10368 SH | DEFINED 01 | 10368 |
| CABOT CORP 225 | COM | 127055101 | 12 | 425 SH | OTHER 01 | 200 |
| CABOT CORP | COM | 127055101 | 3583 | 125669 SH | DEFINED 05 | 125669 |
| CABOT CORP | COM | 127055101 | 51 | 1790 SH | DEFINED 17 | 1790 |
| CABOT CORP 121000 | COM | 127055101 | 3450 | 121000 SH | OTHER 17 | |
| CABOT MICROELECTRONICS CORP 1750 | COM | 12709P103 | 277 | 4975 SH | DEFINED 01 | 3225 |
| CABOT MICROELECTRONICS CORP 200 | COM | 12709P103 | 63 | 1131 SH | OTHER 01 | 931 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 2775 | 49876 SH | DEFINED 05 | 49876 |

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| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 92 | 1651 SH | DEFINED 08 | 1651 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 56 | 1000 SH | DEFINED 17 | 1000 |
| CABOT OIL & GAS CORP | COM | 127097103 | 176 | 6750 SH | DEFINED 01 | 795 |
| 5955 | | | | | | |
| CABOT OIL & GAS CORP | COM | 127097103 | 10 | 395 SH | OTHER 01 | |
| 395 | | | | | | |
| CABOT OIL & GAS CORP | COM | 127097103 | 3598 | 138400 SH | DEFINED 05 | 138400 |
| CABOT OIL & GAS CORP | COM | 127097103 | 23 | 900 SH | DEFINED 17 | 900 |
| CACI INTL INC | CL A | 127190304 | 279 | 6510 SH | DEFINED 01 | 5850 |
| 660 | | | | | | |
| CACI INTL INC | CL A | 127190304 | 705 | 16450 SH | OTHER 01 | 15250 |
| 1200 | | | | | | |
| CACI INTL INC | CL A | 127190304 | 4913 | 114650 SH | DEFINED 05 | 114650 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 14 | 577 SH | DEFINED 01 | 577 |
| CADBURY SCHWEPPEES PLC | ADR | 127209302 | 234 | 9334 SH | OTHER 01 | 7694 |
| 1640 | | | | | | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 144 | 10725 SH | DEFINED 01 | 10725 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 46 | 3400 SH | OTHER 01 | 3400 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 7429 | 554404 SH | DEFINED 05 | 554404 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 617 | 46020 SH | DEFINED 08 | 46020 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 29 | 2200 SH | DEFINED 17 | 2200 |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 4163 | 369395 SH | DEFINED 01 | 369395 |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 33 | 2932 SH | OTHER 01 | |
| 2932 | | | | | | |
| CADMUS COMMUNICATIONS CORP | COM | 127587103 | 17 | 1500 SH | DEFINED 17 | 1500 |
| CAL DIVE INTL INC | COM | 127914109 | 336 | 17200 SH | DEFINED 01 | 11825 |
| 5375 | | | | | | |
| CAL DIVE INTL INC | COM | 127914109 | 3 | 150 SH | OTHER 01 | |
| 150 | | | | | | |
| CAL DIVE INTL INC | COM | 127914109 | 6051 | 310159 SH | DEFINED 05 | 310159 |
| CAL DIVE INTL INC | COM | 127914109 | 105 | 5400 SH | DEFINED 17 | 5400 |
| CALIFORNIA MICRO DEVICES COR | COM | 130439102 | 73 | 10000 SH | DEFINED 01 | 10000 |
| CALIFORNIA PIZZA KITCHEN INC | COM | 13054D109 | 1289 | 74100 SH | DEFINED 01 | 74100 |
| CALLAWAY GOLF CO | COM | 131193104 | 54 | 3818 SH | DEFINED 01 | 3818 |
| CALLAWAY GOLF CO | COM | 131193104 | 44 | 3070 SH | OTHER 01 | |
| 3070 | | | | | | |
| CALLAWAY GOLF CO | COM | 131193104 | 2188 | 153299 SH | DEFINED 05 | 153299 |
| CALLAWAY GOLF CO | COM | 131193104 | 7 | 500 SH | DEFINED 08 | 500 |
| CALLAWAY GOLF CO | COM | 131193104 | 642 | 45000 SH | CALL DEFINED 08 | 45000 |
| CALPINE CORP | COM | 131347106 | 502 | 102689 SH | DEFINED 01 | 92713 |
| 3876 6100 | | | | | | |
| CALPINE CORP | COM | 131347106 | 73 | 14950 SH | OTHER 01 | |
| 14950 | | | | | | |
| CALPINE CORP | COM | 131347106 | 1748 | 357545 SH | DEFINED 05 | 357545 |
| CALPINE CORP | COM | 131347106 | 637 | 130300 SH | DEFINED 08 | 130300 |
| CALPINE CORP | COM | 131347106 | 20 | 4000 SH | CALL DEFINED 08 | 4000 |
| CALPINE CORP | COM | 131347106 | 1668 | 341200 SH | PUT DEFINED 08 | 341200 |
| CALPINE CORP | COM | 131347106 | 114 | 23268 SH | DEFINED 17 | 23268 |
| CAMBIOR INC | COM | 13201L103 | 28 | 10000 SH | OTHER 01 | 10000 |
| CAMBREX CORP | COM | 132011107 | 4 | 165 SH | DEFINED 01 | 165 |
| CAMBREX CORP | COM | 132011107 | 2326 | 102475 SH | DEFINED 05 | 102475 |
| CAMBREX CORP | COM | 132011107 | 30 | 1300 SH | DEFINED 17 | 1300 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 81 | 2100 SH | DEFINED 01 | 2100 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 43 | 1118 SH | OTHER 01 | 118 |
| 1000 | | | | | | |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 119 | 3095 SH | DEFINED 05 | 3095 |
| CAMPBELL SOUP CO | COM | 134429109 | 3225 | 121716 SH | DEFINED 01 | 118406 |
| 3310 | | | | | | |
| CAMPBELL SOUP CO | COM | 134429109 | 2249 | 84871 SH | OTHER 01 | 50355 |
| 34516 | | | | | | |
| CAMPBELL SOUP CO | COM | 134429109 | 5232 | 197425 SH | DEFINED 05 | 197425 |
| CAMPBELL SOUP CO | COM | 134429109 | 40 | 1500 SH | DEFINED 08 | 1500 |
| CAMPBELL SOUP CO | COM | 134429109 | 1590 | 60000 SH | CALL DEFINED 08 | 60000 |
| CAMPBELL SOUP CO | COM | 134429109 | 297 | 11200 SH | DEFINED 17 | 11200 |
| CANADIAN NATL RY CO | COM | 136375102 | 631 | 12133 SH | DEFINED 01 | 12133 |
| CANADIAN NATL RY CO | COM | 136375102 | 192 | 3686 SH | OTHER 01 | 1186 |
| 2500 | | | | | | |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 254 | 8362 SH | DEFINED 01 | 2750 |
| 5612 | | | | | | |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 115 | 3780 SH | OTHER 01 | 2880 |
| 900 | | | | | | |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 3861 | 127300 SH | DEFINED 05 | 127300 |
| CAPITAL AUTOMOTIVE REIT | COM SH BEN I | 139733109 | 30 | 1000 SH | DEFINED 17 | 1000 |
| CAPITAL BK CORP | COM | 139793103 | 157 | 10000 SH | DEFINED 01 | 10000 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 592 | 10383 SH | OTHER | 10383 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 9639 | 168991 SH | DEFINED 01 | 163891 |
| 5100 | | | | | | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 4307 | 75507 SH | OTHER 01 | 35485 |
| 40022 | | | | | | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 37766 | 662099 SH | DEFINED 05 | 662099 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1435 | 25162 SH | DEFINED 08 | 25162 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2515 | 44100 SH | DEFINED 17 | 44100 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 172 | 3018 SH | OTHER 17 | |
| 3018 | | | | | | |
| CAPITALSOURCE INC | COM | 14055X102 | 541 | 30900 SH | DEFINED 17 | 30900 |
| CAPTARIS INC | COM | 14071N104 | 69 | 12950 SH | DEFINED 01 | 2450 |

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| 10500 | | | | | | | | |
| CAPTARIS INC | COM | 14071N104 | 3 | 600 SH | OTHER | 01 | | |
| 600 | | | | | | | | |
| CAPTARIS INC | COM | 14071N104 | 697 | 131850 SH | DEFINED | 05 | | 131850 |
| CARBO CERAMICS INC | COM | 140781105 | 249 | 6875 SH | DEFINED | 01 | | 1575 |
| 5300 | | | | | | | | |
| CARBO CERAMICS INC | COM | 140781105 | 2 | 50 SH | OTHER | 01 | | |
| 50 | | | | | | | | |
| CARBO CERAMICS INC | COM | 140781105 | 2461 | 68050 SH | DEFINED | 05 | | 68050 |
| CARBO CERAMICS INC | COM | 140781105 | 29 | 800 SH | DEFINED | 17 | | 800 |
| CARAUSTAR INDS INC | COM | 140909102 | 3537 | 410277 SH | DEFINED | 01 | | 410277 |
| CARAUSTAR INDS INC | COM | 140909102 | 959 | 111250 SH | DEFINED | 05 | | 111250 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 3 | 45 SH | DEFINED | | | 45 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 71011 | 1216155 SH | DEFINED | 01 | | 1190529 |
| 25626 | | | | | | | | |
| CARDINAL HEALTH INC | COM | 14149Y108 | 13180 | 225719 SH | OTHER | 01 | | 131752 |
| 93967 | | | | | | | | |
| CARDINAL HEALTH INC | COM | 14149Y108 | 12828 | 219702 SH | DEFINED | 05 | | 219702 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 85 | 1450 SH | DEFINED | 08 | | 1450 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 7562 | 129500 SH | CALL | DEFINED | 08 | 129500 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 2079 | 35600 SH | PUT | DEFINED | 08 | 35600 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 5 | 90 SH | DEFINED | 13 | | |
| 90 | | | | | | | | |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1862 | 31895 SH | DEFINED | 17 | | 31895 |
| CAREER EDUCATION CORP | COM | 141665109 | 3902 | 86116 SH | DEFINED | 01 | | 82372 |
| 3744 | | | | | | | | |
| CAREER EDUCATION CORP | COM | 141665109 | 267 | 5894 SH | OTHER | 01 | | 4844 |
| 1050 | | | | | | | | |
| CAREER EDUCATION CORP | COM | 141665109 | 17873 | 394459 SH | DEFINED | 05 | | 394459 |
| CAREER EDUCATION CORP | COM | 141665109 | 642 | 14160 SH | DEFINED | 08 | | 14160 |
| CAREER EDUCATION CORP | COM | 141665109 | 120 | 2638 SH | DEFINED | 17 | | 2638 |
| CAREMARK RX INC | COM | 141705103 | 1525 | 67461 SH | DEFINED | 01 | | 47686 |
| 19775 | | | | | | | | |
| CAREMARK RX INC | COM | 141705103 | 611 | 27034 SH | OTHER | 01 | | 26468 |
| 566 | | | | | | | | |
| CAREMARK RX INC | COM | 141705103 | 45 | 2006 SH | DEFINED | 05 | | 2006 |
| CAREMARK RX INC | COM | 141705103 | 454 | 20100 SH | DEFINED | 08 | | 20100 |
| CAREMARK RX INC | COM | 141705103 | 6961 | 308000 SH | CALL | DEFINED | 08 | 308000 |
| CAREMARK RX INC | COM | 141705103 | 452 | 20000 SH | PUT | DEFINED | 08 | 20000 |
| CAREMARK RX INC | COM | 141705103 | 327693 | 14499688 SH | DEFINED | 11 | | 9978568 |
| 4521120 | | | | | | | | |
| CAREMARK RX INC | COM | 141705103 | 3197 | 141440 SH | DEFINED | 17 | | 141440 |
| CARLISLE COS INC | COM | 142339100 | 1034 | 23700 SH | DEFINED | 01 | | 23700 |
| CARLISLE COS INC | COM | 142339100 | 1012 | 23200 SH | OTHER | 01 | | 23100 |
| 100 | | | | | | | | |
| CARLISLE COS INC | COM | 142339100 | 2714 | 62226 SH | DEFINED | 05 | | 62226 |
| CARLISLE COS INC | COM | 142339100 | 48 | 1100 SH | DEFINED | 17 | | 1100 |
| CARMAX INC | COM | 143130102 | 3068 | 93938 SH | DEFINED | 01 | | 93938 |
| CARMAX INC | COM | 143130102 | 6880 | 210663 SH | DEFINED | 05 | | 210663 |
| CARMAX INC | COM | 143130102 | 208 | 6365 SH | DEFINED | 08 | | 6365 |
| CARMAX INC | COM | 143130102 | 11715 | 358700 SH | CALL | DEFINED | 08 | 358700 |
| CARMAX INC | COM | 143130102 | 872 | 26700 SH | DEFINED | 17 | | 26700 |
| CARNIVAL CORP | DBCV | 2.000% 143658AN2 | 4 | 4000 PRN | DEFINED | 01 | | 4000 |
| CARNIVAL CORP | DBCV | 2.000% 143658AN2 | 2585 | 2355000 PRN | DEFINED | 08 | | 2355000 |
| CARNIVAL CORP | DBCV | 2.000% 143658AN2 | 3786 | 3450000 PRN | DEFINED | 17 | | 3450000 |
| CARNIVAL CORP | NOTE | 143658AS1 | 144 | 228000 PRN | DEFINED | 08 | | 228000 |
| CARNIVAL CORP | NOTE | 143658AS1 | 5376 | 8500000 PRN | DEFINED | 17 | | 8500000 |
| CARNIVAL CORP | NOTE | 143658AS1 | 82699 | 130750000 PRN | OTHER | 17 | | |
| 130750000 | | | | | | | | |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 1 | 30 SH | DEFINED | 01 | | 30 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 29533 | 897927 SH | DEFINED | 05 | | 897927 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 5789 | 176000 SH | DEFINED | 08 | | 176000 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 2973 | 90400 SH | CALL | DEFINED | 08 | 90400 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 4052 | 123200 SH | PUT | DEFINED | 08 | 123200 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 602 | 18300 SH | DEFINED | 17 | | 18300 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 60 | 2799 SH | DEFINED | 01 | | 2799 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 1016 | 47365 SH | DEFINED | 05 | | 47365 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 71 | 3300 SH | DEFINED | 17 | | 3300 |
| CARREKER CORP | COM | 144433109 | 471 | 58525 SH | DEFINED | 01 | | 58525 |
| CARREKER CORP | COM | 144433109 | 42 | 5209 SH | OTHER | 01 | | |
| 5209 | | | | | | | | |
| CARREKER CORP | COM | 144433109 | 870 | 108050 SH | DEFINED | 05 | | 108050 |
| CASCADE NAT GAS CORP | COM | 147339105 | 36 | 1850 SH | DEFINED | 01 | | 1700 |
| 150 | | | | | | | | |
| CASCADE NAT GAS CORP | COM | 147339105 | 494 | 25196 SH | OTHER | 01 | | 23550 |
| 1646 | | | | | | | | |
| CASCADE NAT GAS CORP | COM | 147339105 | 866 | 44200 SH | DEFINED | 05 | | 44200 |
| CASEYS GEN STORES INC | COM | 147528103 | 532 | 37950 SH | DEFINED | 01 | | 11350 |
| 26600 | | | | | | | | |
| CASEYS GEN STORES INC | COM | 147528103 | 3292 | 234825 SH | DEFINED | 05 | | 234825 |
| CASEYS GEN STORES INC | COM | 147528103 | 27 | 1900 SH | DEFINED | 17 | | 1900 |
| CASH AMER INTL INC | COM | 14754D100 | 225 | 13725 SH | DEFINED | 01 | | 3125 |
| 10600 | | | | | | | | |
| CASH AMER INTL INC | COM | 14754D100 | 2 | 100 SH | OTHER | 01 | | |
| 100 | | | | | | | | |
| CASH AMER INTL INC | COM | 14754D100 | 1839 | 112125 SH | DEFINED | 05 | | 112125 |

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| CASH AMER INTL INC | COM | 14754D100 | 1081 | 65933 SH | DEFINED | 17 | 65933 |
| CASS INFORMATION SYS INC 37275 | COM | 14808P109 | 1224 | 37275 SH | OTHER | 01 | |
| CASTLE A M & CO | COM | 148411101 | | 75 SH | DEFINED | 01 | 75 |
| CASTLE A M & CO | COM | 148411101 | 280 | 63025 SH | DEFINED | 05 | 63025 |
| CATALINA MARKETING CORP | COM | 148867104 | 279 | 18350 SH | DEFINED | 01 | 18350 |
| CATALINA MARKETING CORP | COM | 148867104 | 1655 | 108934 SH | DEFINED | 05 | 108934 |
| CATALINA MARKETING CORP | COM | 148867104 | 759 | 49940 SH | DEFINED | 08 | 49940 |
| CATALINA MARKETING CORP | COM | 148867104 | 32 | 2100 SH | DEFINED | 17 | 2100 |
| CATAPULT COMMUNICATIONS CORP 3500 | COM | 149016107 | 47 | 3850 SH | DEFINED | 01 | 350 |
| CATAPULT COMMUNICATIONS CORP 100 | COM | 149016107 | 1 | 100 SH | OTHER | 01 | |
| CATAPULT COMMUNICATIONS CORP | COM | 149016107 | 671 | 54700 SH | DEFINED | 05 | 54700 |
| CATELLUS DEV CORP | COM | 149111106 | 171 | 6975 SH | DEFINED | 01 | 6975 |
| CATELLUS DEV CORP 75 | COM | 149111106 | 43 | 1761 SH | OTHER | 01 | 1686 |
| CATELLUS DEV CORP | COM | 149111106 | 5 | 200 SH | DEFINED | 08 | 200 |
| CATERPILLAR INC DEL 37354 | COM | 149123101 | 16590 | 240995 SH | DEFINED | 01 | 203641 |
| CATERPILLAR INC DEL 154187 | COM | 149123101 | 16730 | 243030 SH | OTHER | 01 | 88843 |
| CATERPILLAR INC DEL | COM | 149123101 | 13060 | 189717 SH | DEFINED | 05 | 189717 |
| CATERPILLAR INC DEL | COM | 149123101 | 14 | 200 SH | DEFINED | 08 | 200 |
| CATERPILLAR INC DEL | COM | 149123101 | 17210 | 250000 SH | CALL | DEFINED 08 | 250000 |
| CATERPILLAR INC DEL | COM | 149123101 | 11324 | 164500 SH | PUT | DEFINED 08 | 164500 |
| CATERPILLAR INC DEL 2163356 | COM | 149123101 | 659399 | 9578723 SH | DEFINED | 11 | 7415367 |
| CATERPILLAR INC DEL | COM | 149123101 | 446 | 6480 SH | DEFINED | 17 | 6480 |
| CATHAY BANCORP INC | COM | 149150104 | 210 | 4750 SH | DEFINED | 01 | 4750 |
| CATHAY BANCORP INC | COM | 149150104 | 27 | 600 SH | DEFINED | 17 | 600 |
| CATO CORP NEW 11400 | CL A | 149205106 | 487 | 24125 SH | DEFINED | 01 | 12725 |
| CATO CORP NEW 100 | CL A | 149205106 | 2 | 100 SH | OTHER | 01 | |
| CATO CORP NEW | CL A | 149205106 | 5568 | 276029 SH | DEFINED | 05 | 276029 |
| CATO CORP NEW | CL A | 149205106 | 52 | 2600 SH | DEFINED | 17 | 2600 |
| CEDAR FAIR L P | DEPOSITRY UN | 150185106 | 18260 | 652133 SH | DEFINED | 01 | 652133 |
| CEDAR FAIR L P 1757 | DEPOSITRY UN | 150185106 | 458 | 16357 SH | OTHER | 01 | 14600 |
| CELL THERAPEUTICS INC | COM | 150934107 | 170 | 15000 SH | OTHER | 01 | 15000 |
| CELL THERAPEUTICS INC | COM | 150934107 | 4 | 341 SH | DEFINED | 08 | 341 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 392 | 24725 SH | OTHER | | 24725 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 520 | 32760 SH | DEFINED | 01 | 32760 |
| CELESTICA INC 635 | SUB VTG SHS | 15101Q108 | 14 | 885 SH | OTHER | 01 | 250 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 28 | 1770 SH | DEFINED | 05 | 1770 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 2321 | 146342 SH | DEFINED | 08 | 146342 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 373 | 23500 SH | CALL | DEFINED 08 | 23500 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 2087 | 131600 SH | PUT | DEFINED 08 | 131600 |
| CELGENE CORP 400 | COM | 151020104 | 153 | 3540 SH | DEFINED | 01 | 3140 |
| CELGENE CORP | COM | 151020104 | 132 | 3057 SH | OTHER | 01 | 3057 |
| CELGENE CORP | COM | 151020104 | 52 | 1200 SH | DEFINED | 05 | 1200 |
| CELGENE CORP | COM | 151020104 | 225 | 5200 SH | DEFINED | 08 | 5200 |
| CELGENE CORP | COM | 151020104 | 1143 | 26400 SH | CALL | DEFINED 08 | 26400 |
| CELSION CORPORATION | COM | 15117N107 | 16 | 15000 SH | DEFINED | 01 | 15000 |
| CEMEX S A | SPON ADR 5 O | 151290889 | 4272 | 171236 SH | OTHER | | 171236 |
| CEMEX S A 730 | SPON ADR 5 O | 151290889 | 19 | 779 SH | DEFINED | 01 | 49 |
| CEMEX S A 2385 | SPON ADR 5 O | 151290889 | 79 | 3170 SH | OTHER | 01 | 785 |
| CEMEX S A | SPON ADR 5 O | 151290889 | 112 | 4500 SH | DEFINED | 08 | 4500 |
| CENDANT CORP 10800 | COM | 151313103 | 2233 | 119490 SH | DEFINED | 01 | 108690 |
| CENDANT CORP 38328 | COM | 151313103 | 772 | 41293 SH | OTHER | 01 | 2965 |
| CENDANT CORP | COM | 151313103 | 10551 | 564536 SH | DEFINED | 05 | 564536 |
| CENDANT CORP | COM | 151313103 | 92 | 4900 SH | DEFINED | 08 | 4900 |
| CENDANT CORP | COM | 151313103 | 4431 | 237100 SH | CALL | DEFINED 08 | 237100 |
| CENDANT CORP | COM | 151313103 | 22652 | 1212000 SH | PUT | DEFINED 08 | 1212000 |
| CENDANT CORP | COM | 151313103 | 328 | 17531 SH | DEFINED | 17 | 17531 |
| CENDANT CORP | COM | 151313103 | 1654 | 88500 SH | PUT | DEFINED 17 | 88500 |
| CENTENE CORP DEL 7924 | COM | 15135B101 | 486 | 15977 SH | DEFINED | 01 | 8053 |
| CENTENE CORP DEL | COM | 15135B101 | 5977 | 196669 SH | DEFINED | 05 | 196669 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 173 | 18872 SH | DEFINED | 01 | 18872 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 1339 | 146030 SH | DEFINED | 05 | 146030 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 843 | 91900 SH | DEFINED | 08 | 91900 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 1376 | 150000 SH | DEFINED | 17 | 150000 |
| CENTEX CORP | COM | 152312104 | 2842 | 36486 SH | DEFINED | 01 | 36486 |
| CENTEX CORP 2110 | COM | 152312104 | 1104 | 14180 SH | OTHER | 01 | 12070 |
| CENTEX CORP | COM | 152312104 | 2318 | 29760 SH | DEFINED | 05 | 29760 |
| CENTEX CORP | COM | 152312104 | 2889 | 37100 SH | DEFINED | 08 | 37100 |
| CENTEX CORP | COM | 152312104 | 234 | 3000 SH | DEFINED | 17 | 3000 |

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| CENTILLIUM COMMUNICATIONS IN | COM | | 152319109 | 289 | 40891 SH | DEFINED 01 | 40891 |
| CENTILLIUM COMMUNICATIONS IN | COM | | 152319109 | 130 | 18450 SH | DEFINED 08 | 18450 |
| CENTILLIUM COMMUNICATIONS IN | COM | | 152319109 | 277 | 39224 SH | DEFINED 17 | 39224 |
| CENTRAL PKG CORP | COM | | 154785109 | 73 | 5975 SH | DEFINED 01 | 5975 |
| CENTRAL PKG CORP | COM | | 154785109 | 1762 | 143825 SH | DEFINED 05 | 143825 |
| CENTRAL PKG CORP | COM | | 154785109 | 48 | 3900 SH | DEFINED 08 | 3900 |
| CENTRAL PKG CORP | COM | | 154785109 | 47 | 3800 SH | DEFINED 17 | 3800 |
| CENTRAL VT PUB SVC CORP 3401 | COM | | 155771108 | 161 | 7250 SH | DEFINED 01 | 3849 |
| CENTRAL VT PUB SVC CORP 1199 | COM | | 155771108 | 27 | 1199 SH | OTHER 01 | |
| CENTRAL VT PUB SVC CORP | COM | | 155771108 | 1101 | 49625 SH | DEFINED 05 | 49625 |
| CENTRAL VA BANKSHARES INC | COM | | 155792104 | 6 | 226 SH | DEFINED 01 | 226 |
| CENTRAL VA BANKSHARES INC 1870 | COM | | 155792104 | 362 | 14470 SH | OTHER 01 | 12600 |
| CENTURY ALUM CO | COM | | 156431108 | 1 | 100 SH | DEFINED 01 | 100 |
| CENTURY ALUM CO | COM | | 156431108 | 13 | 1210 SH | OTHER 01 | 1210 |
| CENTURY ALUM CO | COM | | 156431108 | 902 | 84215 SH | DEFINED 05 | 84215 |
| CENTURYTEL INC | DBC | 4.750% | 156700AH9 | 7342 | 6350000 PRN | DEFINED 08 | 6350000 |
| CENTURYTEL INC | COM | | 156700106 | 3 | 100 SH | DEFINED | 100 |
| CENTURYTEL INC | COM | | 156700106 | 1083 | 31954 SH | OTHER | 31954 |
| CENTURYTEL INC 76687 | COM | | 156700106 | 57812 | 1705862 SH | DEFINED 01 | 1629175 |
| CENTURYTEL INC 126853 | COM | | 156700106 | 8439 | 249018 SH | OTHER 01 | 122165 |
| CENTURYTEL INC | COM | | 156700106 | 3902 | 115135 SH | DEFINED 05 | 115135 |
| CENTURYTEL INC | COM | | 156700106 | 986 | 29100 SH | DEFINED 08 | 29100 |
| CENTURYTEL INC 260 | COM | | 156700106 | 9 | 260 SH | DEFINED 13 | |
| CENTURYTEL INC | COM | | 156700106 | 11704 | 345360 SH | DEFINED 17 | 345360 |
| CEPHALON INC | NOTE | 2.500% | 156708AE9 | 1284 | 1360000 PRN | DEFINED 17 | 1360000 |
| CEPHALON INC 8500 | COM | | 156708109 | 972 | 21175 SH | DEFINED 01 | 12675 |
| CEPHALON INC 371 | COM | | 156708109 | 17 | 371 SH | OTHER 01 | |
| CEPHALON INC | COM | | 156708109 | 10586 | 230675 SH | DEFINED 05 | 230675 |
| CEPHALON INC | COM | | 156708109 | 4174 | 90967 SH | DEFINED 08 | 90967 |
| CEPHALON INC | COM | | 156708109 | 18044 | 393200 SH | CALL DEFINED 08 | 393200 |
| CEPHALON INC | COM | | 156708109 | 10077 | 219600 SH | PUT DEFINED 08 | 219600 |
| CEPHALON INC | COM | | 156708109 | 4306 | 93836 SH | DEFINED 17 | 93836 |
| CERIDIAN CORP NEW 997 | COM | | 156779100 | 19 | 997 SH | DEFINED 01 | |
| CERIDIAN CORP NEW 250 25603 | COM | | 156779100 | 500 | 26850 SH | OTHER 01 | 997 |
| CERIDIAN CORP NEW | COM | | 156779100 | 5646 | 303249 SH | DEFINED 05 | 303249 |
| CERIDIAN CORP NEW | COM | | 156779100 | 6 | 300 SH | DEFINED 08 | 300 |
| CERIDIAN CORP NEW | COM | | 156779100 | 5 | 282 SH | DEFINED 17 | 282 |
| CERNER CORP 4600 | COM | | 156782104 | 1230 | 39845 SH | DEFINED 01 | 35245 |
| CERNER CORP 10600 | COM | | 156782104 | 327 | 10600 SH | OTHER 01 | |
| CERNER CORP | COM | | 156782104 | 4519 | 146400 SH | DEFINED 05 | 146400 |
| CERNER CORP | COM | | 156782104 | 1037 | 33593 SH | DEFINED 08 | 33593 |
| CERNER CORP | COM | | 156782104 | 1451 | 47000 SH | PUT DEFINED 08 | 47000 |
| CERNER CORP | COM | | 156782104 | 938 | 30400 SH | DEFINED 17 | 30400 |
| CERTEGY INC 187807 | COM | | 156880106 | 6039 | 188067 SH | DEFINED 01 | 260 |
| CERTEGY INC 27845 33172 | COM | | 156880106 | 6809 | 212048 SH | OTHER 01 | 151031 |
| CERTEGY INC | COM | | 156880106 | 4328 | 134801 SH | DEFINED 05 | 134801 |
| CERTEGY INC | COM | | 156880106 | 138 | 4300 SH | DEFINED 08 | 4300 |
| CHAD THERAPEUTICS INC | COM | | 157228107 | 61 | 28800 SH | DEFINED 01 | 28800 |
| CHAMPION ENTERPRISES INC 2603 | COM | | 158496109 | 30 | 4675 SH | DEFINED 01 | 2072 |
| CHAMPION ENTERPRISES INC 1297 | COM | | 158496109 | 8 | 1297 SH | OTHER 01 | |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 1488 | 234350 SH | DEFINED 05 | 234350 |
| CHARLES RIV LABS INTL INC 1320 | COM | | 159864107 | 63 | 2065 SH | DEFINED 01 | 745 |
| CHARLES RIV LABS INTL INC 150 | COM | | 159864107 | 25 | 825 SH | OTHER 01 | 675 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 2845 | 92715 SH | DEFINED 05 | 92715 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 75 | 2460 SH | DEFINED 08 | 2460 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 374 | 12200 SH | DEFINED 17 | 12200 |
| CHARTER ONE FINL INC | COM | | 160903100 | 5 | 150 SH | DEFINED | 150 |
| CHARTER ONE FINL INC | COM | | 160903100 | 1056 | 34507 SH | OTHER | 34507 |
| CHARTER ONE FINL INC 24773 | COM | | 160903100 | 3797 | 124086 SH | DEFINED 01 | 99313 |
| CHARTER ONE FINL INC 20679 | COM | | 160903100 | 1866 | 60993 SH | OTHER 01 | 40314 |
| CHARTER ONE FINL INC | COM | | 160903100 | 20558 | 671820 SH | DEFINED 05 | 671820 |
| CHARTER ONE FINL INC | COM | | 160903100 | 248 | 8100 SH | DEFINED 08 | 8100 |
| CHARTER ONE FINL INC | COM | | 160903100 | 572 | 18680 SH | DEFINED 17 | 18680 |
| CHARTER MUN MTG ACCEP CO | SH BEN INT | | 160908109 | 327 | 17800 SH | DEFINED 17 | 17800 |
| CHARTER COMMUNICATIONS INC D 3000 | CL A | | 16117M107 | 62 | 15005 SH | DEFINED 01 | 12005 |

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| CHARTER COMMUNICATIONS INC D 6000 | CL A | 16117M107 | 308 | 74760 SH | OTHER | 01 | 68760 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 16 | 4000 SH | DEFINED | 05 | 4000 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 104 | 25160 SH | DEFINED | 08 | 25160 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 449 | 109100 SH | CALL | DEFINED 08 | 109100 |
| CHARTER COMMUNICATIONS INC D | CL A | 16117M107 | 132 | 32000 SH | PUT | DEFINED 08 | 32000 |
| CHATEAU CMNTYS INC 4270 | COM | 161726104 | 127 | 4270 SH | DEFINED | 01 | |
| CHATEAU CMNTYS INC | COM | 161726104 | 5404 | 181600 SH | DEFINED | 17 | 181600 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 133 | 14500 SH | DEFINED | 01 | 14500 |
| CHECKERS DRIVE-IN RESTAURANT | COM NEW | 162809305 | 43 | 4700 SH | DEFINED | 17 | 4700 |
| CHECKFREE CORP NEW | COM | 162813109 | 126114 | 6271184 SH | DEFINED | | 6271184 |
| CHECKFREE CORP NEW | COM | 162813109 | 126 | 6278 SH | DEFINED | 01 | 6278 |
| CHECKFREE CORP NEW 444 | COM | 162813109 | 47 | 2329 SH | OTHER | 01 | 1885 |
| CHECKFREE CORP NEW | COM | 162813109 | 3237 | 160972 SH | DEFINED | 05 | 160972 |
| CHECKPOINT SYS INC 14200 | COM | 162825103 | 288 | 18250 SH | DEFINED | 01 | 4050 |
| CHECKPOINT SYS INC 200 | COM | 162825103 | 3 | 200 SH | OTHER | 01 | |
| CHECKPOINT SYS INC | COM | 162825103 | 2309 | 146125 SH | DEFINED | 05 | 146125 |
| CHECKPOINT SYS INC | COM | 162825103 | 47 | 3000 SH | DEFINED | 17 | 3000 |
| CHEESECAKE FACTORY INC 400 | COM | 163072101 | 393 | 10822 SH | DEFINED | 01 | 10422 |
| CHEESECAKE FACTORY INC 200 | COM | 163072101 | 113 | 3100 SH | OTHER | 01 | 2900 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 7843 | 216050 SH | DEFINED | 05 | 216050 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 110 | 3040 SH | DEFINED | 08 | 3040 |
| CHESAPEAKE CORP | COM | 165159104 | 998 | 44297 SH | DEFINED | 01 | 44297 |
| CHESAPEAKE CORP 15000 | COM | 165159104 | 1452 | 64416 SH | OTHER | 01 | 49416 |
| CHESAPEAKE CORP | COM | 165159104 | 1589 | 70475 SH | DEFINED | 05 | 70475 |
| CHESAPEAKE CORP | COM | 165159104 | 5 | 200 SH | DEFINED | 08 | 200 |
| CHESAPEAKE CORP | COM | 165159104 | 127 | 5625 SH | DEFINED | 17 | 5625 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 33 | 3050 SH | DEFINED | 01 | 3050 |
| CHESAPEAKE ENERGY CORP 500 | COM | 165167107 | 5 | 500 SH | OTHER | 01 | |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 794 | 73700 SH | DEFINED | 08 | 73700 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 517 | 48000 SH | DEFINED | 17 | 48000 |
| CHEVRONTEXACO CORP | COM | 166764100 | 715 | 10000 SH | DEFINED | | 10000 |
| CHEVRONTEXACO CORP | COM | 166764100 | 1786 | 24995 SH | OTHER | | 24995 |
| CHEVRONTEXACO CORP 142411 | COM | 166764100 | 254345 | 3559764 SH | DEFINED | 01 | 3417353 |
| CHEVRONTEXACO CORP 677723 | COM | 166764100 | 121233 | 1696749 SH | OTHER | 01 | 1019026 |
| CHEVRONTEXACO CORP | COM | 166764100 | 64624 | 904470 SH | DEFINED | 05 | 904470 |
| CHEVRONTEXACO CORP | COM | 166764100 | 2165 | 30300 SH | DEFINED | 08 | 30300 |
| CHEVRONTEXACO CORP | COM | 166764100 | 2144 | 30000 SH | CALL | DEFINED 08 | 30000 |
| CHEVRONTEXACO CORP | COM | 166764100 | 1786 | 25000 SH | PUT | DEFINED 08 | 25000 |
| CHEVRONTEXACO CORP 259 | COM | 166764100 | 64 | 900 SH | DEFINED | 13 | 641 |
| CHEVRONTEXACO CORP 41 | COM | 166764100 | 3 | 41 SH | OTHER | 13 | |
| CHEVRONTEXACO CORP | COM | 166764100 | 881 | 12331 SH | DEFINED | 17 | 12331 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY | 167250109 | 3450 | 127020 SH | DEFINED | 05 | 127020 |
| CHICOS FAS INC 150 | COM | 168615102 | 381 | 12425 SH | DEFINED | 01 | 12275 |
| CHICOS FAS INC 725 | COM | 168615102 | 38 | 1225 SH | OTHER | 01 | 500 |
| CHICOS FAS INC | COM | 168615102 | 5388 | 175835 SH | DEFINED | 05 | 175835 |
| CHICOS FAS INC | COM | 168615102 | 397 | 12965 SH | DEFINED | 08 | 12965 |
| CHILDRENS PL RETAIL STORES I 4400 | COM | 168905107 | 154 | 8925 SH | DEFINED | 01 | 4525 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 1915 | 111025 SH | DEFINED | 05 | 111025 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 10 | 600 SH | DEFINED | 08 | 600 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 26 | 1500 SH | DEFINED | 17 | 1500 |
| CHINA FD INC | COM | 169373107 | 215 | 8166 SH | OTHER | 01 | 8166 |
| CHINA MOBILE HONG KONG LTD | SPONSORED AD | 16941M109 | 248 | 19000 SH | DEFINED | 17 | 19000 |
| CHINA PETE & CHEM CORP | SPON ADR H S | 16941R108 | 14 | 500 SH | DEFINED | 01 | 500 |
| CHINA PETE & CHEM CORP | SPON ADR H S | 16941R108 | 5 | 200 SH | OTHER | 01 | 200 |
| CHINA PETE & CHEM CORP | SPON ADR H S | 16941R108 | 261 | 9550 SH | DEFINED | 17 | 9550 |
| CHINA TELECOM CORP LTD | SPON ADR H S | 169426103 | 490 | 19200 SH | DEFINED | 17 | 19200 |
| CHIPPAC INC | CL A | 169657103 | 217 | 36800 SH | DEFINED | 17 | 36800 |
| CHIRON CORP | COM | 170040109 | 400 | 7721 SH | DEFINED | 01 | 7721 |
| CHIRON CORP 3983 | COM | 170040109 | 333 | 6433 SH | OTHER | 01 | 2450 |
| CHIRON CORP | COM | 170040109 | 4614 | 89045 SH | DEFINED | 05 | 89045 |
| CHIRON CORP | COM | 170040109 | 33 | 645 SH | DEFINED | 08 | 645 |
| CHIRON CORP | COM | 170040109 | 4047 | 78100 SH | CALL | DEFINED 08 | 78100 |
| CHIRON CORP | COM | 170040109 | 1456 | 28100 SH | PUT | DEFINED 08 | 28100 |
| CHIRON CORP | COM | 170040109 | 127 | 2448 SH | DEFINED | 17 | 2448 |
| CHIRON CORP | COM | 170040109 | 1036 | 20000 SH | CALL | DEFINED 17 | 20000 |
| CHITTENDEN CORP | COM | 170228100 | 59 | 1975 SH | DEFINED | 01 | 1975 |
| CHITTENDEN CORP 50 | COM | 170228100 | 2 | 70 SH | OTHER | 01 | 20 |
| CHITTENDEN CORP | COM | 170228100 | 4328 | 145475 SH | DEFINED | 05 | 145475 |

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| CHOICEPOINT INC 33572 | COM | | 170388102 | 1125 | 33572 SH | DEFINED 01 | |
| CHOICEPOINT INC 25052 71561 | COM | | 170388102 | 5127 | 153047 SH | OTHER 01 | 56434 |
| CHOICEPOINT INC | COM | | 170388102 | 5864 | 175059 SH | DEFINED 05 | 175059 |
| CHOICEPOINT INC | COM | | 170388102 | 169 | 5040 SH | DEFINED 08 | 5040 |
| CHOICEPOINT INC | COM | | 170388102 | 214 | 6400 SH | DEFINED 17 | 6400 |
| CHORDIANT SOFTWARE INC | COM | | 170404107 | 213 | 70600 SH | DEFINED 17 | 70600 |
| CHRISTOPHER & BANKS CORP 12475 2280 | COM | | 171046105 | 923 | 38701 SH | DEFINED 01 | 23946 |
| CHRISTOPHER & BANKS CORP 1125 | COM | | 171046105 | 27 | 1125 SH | OTHER 01 | |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 3900 | 163463 SH | DEFINED 05 | 163463 |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 441 | 18500 SH | DEFINED 08 | 18500 |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 519 | 21741 SH | DEFINED 17 | 21741 |
| CHUBB CORP 45303 | COM | | 171232101 | 26332 | 405851 SH | DEFINED 01 | 360548 |
| CHUBB CORP 47049 | COM | | 171232101 | 9585 | 147730 SH | OTHER 01 | 100681 |
| CHUBB CORP | COM | | 171232101 | 10123 | 156020 SH | DEFINED 05 | 156020 |
| CHUBB CORP | COM | | 171232101 | 3804 | 58630 SH | DEFINED 08 | 58630 |
| CHUBB CORP | CORP UNIT % | | 171232309 | 277 | 10000 SH | DEFINED 08 | 10000 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 30 | 850 SH | DEFINED 01 | 850 |
| CHURCH & DWIGHT INC 2400 | COM | | 171340102 | 427 | 12200 SH | OTHER 01 | 9800 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 2863 | 81813 SH | DEFINED 05 | 81813 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 75 | 2130 SH | DEFINED 08 | 2130 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 108 | 3080 SH | DEFINED 17 | 3080 |
| CIBER INC 12600 | COM | | 17163B102 | 125 | 16500 SH | DEFINED 01 | 3900 |
| CIBER INC 1350 | COM | | 17163B102 | 10 | 1350 SH | OTHER 01 | |
| CIBER INC | COM | | 17163B102 | 2038 | 268175 SH | DEFINED 05 | 268175 |
| CIENA CORP | NOTE | 3.750% | 171779AA9 | 711 | 840000 PRN | DEFINED 17 | 840000 |
| CIENA CORP 6137 | COM | | 171779101 | 669 | 114163 SH | DEFINED 01 | 108026 |
| CIENA CORP 13220 | COM | | 171779101 | 301 | 51378 SH | OTHER 01 | 38158 |
| CIENA CORP | COM | | 171779101 | 1258 | 214610 SH | DEFINED 05 | 214610 |
| CIENA CORP | COM | | 171779101 | 19 | 3300 SH | DEFINED 08 | 3300 |
| CIMA LABS INC 3600 | COM | | 171796105 | 136 | 4875 SH | DEFINED 01 | 1275 |
| CIMA LABS INC | COM | | 171796105 | 1703 | 60925 SH | DEFINED 05 | 60925 |
| CIMA LABS INC | COM | | 171796105 | 17 | 616 SH | DEFINED 08 | 616 |
| CIMAREX ENERGY CO | COM | | 171798101 | 3641 | 185750 SH | DEFINED 05 | 185750 |
| CINCINNATI BELL INC NEW | COM | | 171871106 | 2523 | 495599 SH | DEFINED 05 | 495599 |
| CINCINNATI BELL INC NEW | COM | | 171871106 | 97 | 19000 SH | DEFINED 17 | 19000 |
| CINCINNATI FINL CORP | COM | | 172062101 | 5256 | 131398 SH | DEFINED 01 | 131398 |
| CINCINNATI FINL CORP 475 | COM | | 172062101 | 155 | 3883 SH | OTHER 01 | 3408 |
| CINCINNATI FINL CORP | COM | | 172062101 | 3193 | 79820 SH | DEFINED 05 | 79820 |
| CINCINNATI FINL CORP | COM | | 172062101 | 313 | 7813 SH | DEFINED 08 | 7813 |
| CINERGY CORP 8700 | COM | | 172474108 | 56081 | 1528089 SH | DEFINED 01 | 1519389 |
| CINERGY CORP 15665 | COM | | 172474108 | 2013 | 54840 SH | OTHER 01 | 39175 |
| CINERGY CORP | COM | | 172474108 | 3118 | 84955 SH | DEFINED 05 | 84955 |
| CINERGY CORP | COM | | 172474108 | 18 | 500 SH | DEFINED 08 | 500 |
| CINERGY CORP | COM | | 172474108 | 345 | 9400 SH | DEFINED 17 | 9400 |
| CIRCUIT CITY STORE INC 100 | COM | | 172737108 | 383 | 40153 SH | DEFINED 01 | 40053 |
| CIRCUIT CITY STORE INC 2588 | COM | | 172737108 | 97 | 10182 SH | OTHER 01 | 7594 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 965 | 101260 SH | DEFINED 05 | 101260 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 720 | 75600 SH | DEFINED 08 | 75600 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 839 | 88000 SH | CALL DEFINED 08 | 88000 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 720 | 75600 SH | DEFINED 17 | 75600 |
| CISCO SYS INC | COM | | 17275R102 | 1247 | 63637 SH | DEFINED | 63637 |
| CISCO SYS INC | COM | | 17275R102 | 2369 | 120925 SH | OTHER | 120925 |
| CISCO SYS INC 665518 | COM | | 17275R102 | 231733 | 11829161 SH | DEFINED 01 | 11163643 |
| CISCO SYS INC 1683600 | COM | | 17275R102 | 87411 | 4462033 SH | OTHER 01 | 2778433 |
| CISCO SYS INC | COM | | 17275R102 | 1273 | 65000 SH | CALL DEFINED 01 | 65000 |
| CISCO SYS INC | COM | | 17275R102 | 88838 | 4534876 SH | DEFINED 05 | 4534876 |
| CISCO SYS INC | COM | | 17275R102 | 25028 | 1277600 SH | CALL DEFINED 08 | 1277600 |
| CISCO SYS INC | COM | | 17275R102 | 10408 | 531300 SH | PUT DEFINED 08 | 531300 |
| CISCO SYS INC 9499916 | COM | | 17275R102 | 891182 | 45491674 SH | DEFINED 11 | 35991758 |
| CISCO SYS INC | COM | | 17275R102 | 34 | 1740 SH | DEFINED 13 | 1740 |
| CISCO SYS INC 260 | COM | | 17275R102 | 65 | 3339 SH | OTHER 13 | 3079 |
| CISCO SYS INC | COM | | 17275R102 | 61 | 3128 SH | DEFINED 17 | 3128 |
| CISCO SYS INC 6843 | COM | | 17275R102 | 134 | 6843 SH | OTHER 17 | |
| CISCO SYS INC | COM | | 17275R102 | 17809 | 909100 SH | CALL DEFINED 17 | 909100 |

| | | | | | | | | | |
|------------------------------|------|-----------|---------|----------|-----|------|---------|----|----------|
| CISCO SYS INC | COM | 17275R102 | 12929 | 660000 | SH | PUT | DEFINED | 17 | 660000 |
| CIRRUS LOGIC INC | COM | 172755100 | 3 | 590 | SH | | DEFINED | 01 | 590 |
| CIRRUS LOGIC INC | COM | 172755100 | 32 | 5825 | SH | | DEFINED | 08 | 5825 |
| CIRRUS LOGIC INC | COM | 172755100 | 89 | 16200 | SH | | DEFINED | 17 | 16200 |
| CINTAS CORP | COM | 172908105 | 692 | 18692 | SH | | DEFINED | 01 | 18692 |
| CINTAS CORP | COM | 172908105 | 258 | 6976 | SH | | OTHER | 01 | 5700 |
| 1276 | | | | | | | | | |
| CINTAS CORP | COM | 172908105 | 3004 | 81160 | SH | | DEFINED | 05 | 81160 |
| CINTAS CORP | COM | 172908105 | 118 | 3200 | SH | | DEFINED | 08 | 3200 |
| CINTAS CORP | COM | 172908105 | 189 | 5100 | SH | | DEFINED | 17 | 5100 |
| CITIGROUP INC | COM | 172967101 | 11 | 250 | SH | | DEFINED | | 250 |
| CITIGROUP INC | COM | 172967101 | 3849 | 84578 | SH | | OTHER | | 84578 |
| CITIGROUP INC | COM | 172967101 | 653030 | 14349145 | SH | | DEFINED | 01 | 13870868 |
| 478277 | | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 187980 | 4130531 | SH | | OTHER | 01 | 2474653 |
| 1655878 | | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 241293 | 5301978 | SH | | DEFINED | 05 | 5301978 |
| CITIGROUP INC | COM | 172967101 | 168 | 3700 | SH | | DEFINED | 08 | 3700 |
| CITIGROUP INC | COM | 172967101 | 1141968 | 25092689 | SH | | DEFINED | 11 | 18792392 |
| 6300297 | | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 114 | 2500 | SH | | DEFINED | 13 | 1508 |
| 992 | | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 3 | 58 | SH | | OTHER | 13 | |
| 58 | | | | | | | | | |
| CITIGROUP INC | COM | 172967101 | 2532 | 55630 | SH | | DEFINED | 17 | 55630 |
| CITIGROUP INC | COM | 172967101 | 11482 | 252300 | SH | | OTHER | 17 | |
| 252300 | | | | | | | | | |
| CITIZENS BKG CORP MICH | COM | 174420109 | 5 | 200 | SH | | DEFINED | 01 | 200 |
| CITIZENS BKG CORP MICH | COM | 174420109 | 154 | 5836 | SH | | OTHER | 01 | 5836 |
| CITIZENS BKG CORP MICH | COM | 174420109 | 63 | 2400 | SH | | DEFINED | 08 | 2400 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 610 | 54432 | SH | | DEFINED | 01 | 41075 |
| 2586 10771 | | | | | | | | | |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 98 | 8714 | SH | | OTHER | 01 | |
| 8714 | | | | | | | | | |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 2306 | 205670 | SH | | DEFINED | 05 | 205670 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 1132 | 101000 | SH | | DEFINED | 08 | 101000 |
| CITIZENS COMMUNICATIONS CO | COM | 17453B101 | 53 | 4700 | SH | | DEFINED | 17 | 4700 |
| CITRIX SYS INC | SDCV | 177376AB6 | 40744 | 90542000 | PRN | | OTHER | 17 | |
| 90542000 | | | | | | | | | |
| CITRIX SYS INC | COM | 177376100 | 1429 | 64566 | SH | | DEFINED | 01 | 60466 |
| 4100 | | | | | | | | | |
| CITRIX SYS INC | COM | 177376100 | 288 | 13030 | SH | | OTHER | 01 | 2620 |
| 10410 | | | | | | | | | |
| CITRIX SYS INC | COM | 177376100 | 10755 | 486006 | SH | | DEFINED | 05 | 486006 |
| CITRIX SYS INC | COM | 177376100 | 281 | 12700 | SH | | DEFINED | 08 | 12700 |
| CITRIX SYS INC | COM | 177376100 | 111 | 5000 | SH | CALL | DEFINED | 08 | 5000 |
| CITRIX SYS INC | COM | 177376100 | 2098 | 94800 | SH | | DEFINED | 17 | 94800 |
| CITY NATL CORP | COM | 178566105 | 693 | 13593 | SH | | OTHER | | 13593 |
| CITY NATL CORP | COM | 178566105 | 806 | 15818 | SH | | DEFINED | 01 | 14396 |
| 1422 | | | | | | | | | |
| CITY NATL CORP | COM | 178566105 | 13049 | 256071 | SH | | DEFINED | 05 | 256071 |
| CITY NATL CORP | COM | 178566105 | 99 | 1940 | SH | | DEFINED | 17 | 1940 |
| CLAIRES STORES INC | COM | 179584107 | 168 | 5025 | SH | | DEFINED | 01 | 5025 |
| CLAIRES STORES INC | COM | 179584107 | 7 | 200 | SH | | OTHER | 01 | |
| 200 | | | | | | | | | |
| CLAIRES STORES INC | COM | 179584107 | 3317 | 99127 | SH | | DEFINED | 05 | 99127 |
| CLAIRES STORES INC | COM | 179584107 | 130 | 3890 | SH | | DEFINED | 08 | 3890 |
| CLAIRES STORES INC | COM | 179584107 | 422 | 12600 | SH | | DEFINED | 17 | 12600 |
| CLARCOR INC | COM | 179895107 | 563 | 14425 | SH | | DEFINED | 01 | 12980 |
| 1445 | | | | | | | | | |
| CLARCOR INC | COM | 179895107 | 357 | 9155 | SH | | OTHER | 01 | |
| 9155 | | | | | | | | | |
| CLARCOR INC | COM | 179895107 | 4198 | 107635 | SH | | DEFINED | 05 | 107635 |
| CLARCOR INC | COM | 179895107 | 16 | 400 | SH | | DEFINED | 17 | 400 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 4 | 100 | SH | | DEFINED | | 100 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 383 | 9997 | SH | | OTHER | | 9997 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 142912 | 3731393 | SH | | DEFINED | 01 | 3674868 |
| 56525 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 23557 | 615060 | SH | | OTHER | 01 | 377193 |
| 237867 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 479 | 12500 | SH | CALL | DEFINED | 01 | 12500 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 35340 | 922704 | SH | | DEFINED | 05 | 922704 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2011 | 52500 | SH | | DEFINED | 08 | 52500 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 14860 | 388000 | SH | CALL | DEFINED | 08 | 388000 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 17917 | 467800 | SH | PUT | DEFINED | 08 | 467800 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 35 | 913 | SH | | DEFINED | 11 | 913 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 23 | 600 | SH | | DEFINED | 13 | 444 |
| 156 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 2 | 44 | SH | | OTHER | 13 | |
| 44 | | | | | | | | | |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 861 | 22488 | SH | | DEFINED | 17 | 22488 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 15 | 576 | SH | | DEFINED | 01 | 576 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 1 | 25 | SH | | OTHER | 01 | |
| 25 | | | | | | | | | |
| CLEVELAND CLIFFS INC | COM | 185896107 | 1052 | 41100 | SH | | DEFINED | 05 | 41100 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 39 | 1525 | SH | | DEFINED | 17 | 1525 |

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|--|------|-----------|--------|---------|----|---------|---------|---------|
| CLOROX CO DEL 30296 | COM | 189054109 | 13327 | 290533 | SH | DEFINED | 01 | 260237 |
| CLOROX CO DEL 74625 | COM | 189054109 | 9821 | 214105 | SH | OTHER | 01 | 139480 |
| CLOROX CO DEL | COM | 189054109 | 8644 | 188448 | SH | DEFINED | 05 | 188448 |
| CLOROX CO DEL | COM | 189054109 | 9 | 200 | SH | DEFINED | 08 | 200 |
| CLOROX CO DEL | COM | 189054109 | 133 | 2900 | SH | CALL | DEFINED | 2900 |
| CLOROX CO DEL | COM | 189054109 | 46 | 1000 | SH | PUT | DEFINED | 1000 |
| COACH INC | COM | 189754104 | 810 | 14842 | SH | DEFINED | 01 | 14842 |
| COACH INC 575 | COM | 189754104 | 73 | 1339 | SH | OTHER | 01 | 764 |
| COACH INC | COM | 189754104 | 10089 | 184786 | SH | DEFINED | 05 | 184786 |
| COACH INC | COM | 189754104 | 586 | 10740 | SH | DEFINED | 08 | 10740 |
| COACH INC | COM | 189754104 | 482 | 8825 | SH | DEFINED | 17 | 8825 |
| COACHMEN INDS INC | COM | 189873102 | 1 | 75 | SH | DEFINED | 01 | 75 |
| COACHMEN INDS INC 25 | COM | 189873102 | | 25 | SH | OTHER | 01 | |
| COACHMEN INDS INC | COM | 189873102 | 724 | 61825 | SH | DEFINED | 05 | 61825 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 160 | 3187 | SH | DEFINED | 01 | 3187 |
| COCA COLA BOTTLING CO CONS 1725 | COM | 191098102 | 86 | 1725 | SH | OTHER | 01 | |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 5 | 100 | SH | DEFINED | 08 | 100 |
| COCA COLA BOTTLING CO CONS | COM | 191098102 | 50 | 1000 | SH | DEFINED | 17 | 1000 |
| COCA COLA CO | COM | 191216100 | 5 | 110 | SH | DEFINED | | 110 |
| COCA COLA CO | COM | 191216100 | 766 | 17824 | SH | OTHER | | 17824 |
| COCA COLA CO 630321 | COM | 191216100 | 406640 | 9465551 | SH | DEFINED | 01 | 8835230 |
| COCA COLA CO 2135887 | COM | 191216100 | 241796 | 5628404 | SH | OTHER | 01 | 3492517 |
| COCA COLA CO | COM | 191216100 | 58895 | 1370935 | SH | DEFINED | 05 | 1370935 |
| COCA COLA CO | COM | 191216100 | 14276 | 332300 | SH | DEFINED | 08 | 332300 |
| COCA COLA CO | COM | 191216100 | 4296 | 100000 | SH | CALL | DEFINED | 100000 |
| COCA COLA CO | COM | 191216100 | 13318 | 310000 | SH | PUT | DEFINED | 310000 |
| COCA COLA CO 800 | COM | 191216100 | 41 | 950 | SH | DEFINED | 13 | 150 |
| COCA COLA CO | COM | 191216100 | 6463 | 150450 | SH | DEFINED | 17 | 150450 |
| COCA COLA CO 39000 | COM | 191216100 | 1675 | 39000 | SH | OTHER | 17 | |
| COCA COLA CO | COM | 191216100 | 15036 | 350000 | SH | PUT | DEFINED | 350000 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 30826 | 1617290 | SH | DEFINED | 01 | 1617290 |
| COCA COLA ENTERPRISES INC 1481 | COM | 191219104 | 91 | 4781 | SH | OTHER | 01 | 3300 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 4102 | 215240 | SH | DEFINED | 05 | 215240 |
| COGNEX CORP | COM | 192422103 | 419 | 15955 | SH | DEFINED | 01 | 9082 |
| COGNEX CORP 1200 | COM | 192422103 | 32 | 1200 | SH | OTHER | 01 | |
| COGNEX CORP | COM | 192422103 | 7714 | 293527 | SH | DEFINED | 05 | 293527 |
| COGNOS INC | COM | 19244C109 | 5 | 170 | SH | DEFINED | 01 | 170 |
| COGNOS INC | COM | 19244C109 | 45 | 1450 | SH | OTHER | 01 | 1450 |
| COGNOS INC | COM | 19244C109 | 217 | 7000 | SH | DEFINED | 08 | 7000 |
| COGNOS INC | COM | 19244C109 | 62 | 2000 | SH | PUT | DEFINED | 2000 |
| COGNIZANT TECHNOLOGY SOLUTIO 253 1507 | CL A | 192446102 | 518 | 14216 | SH | DEFINED | 01 | 12456 |
| COGNIZANT TECHNOLOGY SOLUTIO 750 | CL A | 192446102 | 27 | 750 | SH | OTHER | 01 | |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 12726 | 349037 | SH | DEFINED | 05 | 349037 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 26 | 700 | SH | DEFINED | 08 | 700 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 1458 | 40000 | SH | CALL | DEFINED | 40000 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 729 | 20000 | SH | PUT | DEFINED | 20000 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 270 | 7400 | SH | DEFINED | 17 | 7400 |
| COHEN & STEERS PREM INC RLTY | COM | 19247V104 | 3202 | 191190 | SH | DEFINED | 01 | 191190 |
| COHERENT INC 1670 | COM | 192479103 | 279 | 11335 | SH | DEFINED | 01 | 9665 |
| COHERENT INC 3705 | COM | 192479103 | 91 | 3705 | SH | OTHER | 01 | |
| COHERENT INC | COM | 192479103 | 3058 | 124175 | SH | DEFINED | 05 | 124175 |
| COHERENT INC | COM | 192479103 | 27 | 1100 | SH | DEFINED | 17 | 1100 |
| COHU INC 4800 | COM | 192576106 | 123 | 6265 | SH | DEFINED | 01 | 1465 |
| COHU INC 100 | COM | 192576106 | 2 | 100 | SH | OTHER | 01 | |
| COHU INC | COM | 192576106 | 1671 | 85425 | SH | DEFINED | 05 | 85425 |
| COHU INC | COM | 192576106 | 74 | 3800 | SH | DEFINED | 08 | 3800 |
| COHU INC | COM | 192576106 | 41 | 2100 | SH | DEFINED | 17 | 2100 |
| COINSTAR INC 7000 | COM | 19259P300 | 125 | 9300 | SH | DEFINED | 01 | 2300 |
| COINSTAR INC | COM | 19259P300 | 1205 | 89550 | SH | DEFINED | 05 | 89550 |
| COINSTAR INC | COM | 19259P300 | 259 | 19256 | SH | DEFINED | 17 | 19256 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1372 | 24550 | SH | OTHER | | 24550 |
| COLGATE PALMOLIVE CO 79743 | COM | 194162103 | 48709 | 871519 | SH | DEFINED | 01 | 791776 |
| COLGATE PALMOLIVE CO 413343 | COM | 194162103 | 44478 | 795818 | SH | OTHER | 01 | 382475 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 19775 | 353816 | SH | DEFINED | 05 | 353816 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 6 | 100 | SH | DEFINED | 08 | 100 |

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|--------------------------------------|--------------|------------------|--------|-------------|------|---------|----|---------|
| COLGATE PALMOLIVE CO | COM | 194162103 | 1118 | 20000 SH | CALL | DEFINED | 08 | 20000 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 290 | 5187 SH | | DEFINED | 17 | 5187 |
| COLONIAL BANCGROUP INC 350 | COM | 195493309 | 133 | 9200 SH | | DEFINED | 01 | 8850 |
| COLONIAL BANCGROUP INC 1412 | COM | 195493309 | 101 | 6974 SH | | OTHER | 01 | 5562 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 3685 | 255227 SH | | DEFINED | 05 | 255227 |
| COLONIAL PPTYS TR 6800 | COM SH BEN I | 195872106 | 361 | 10025 SH | | DEFINED | 01 | 3225 |
| COLONIAL PPTYS TR 2029 | COM SH BEN I | 195872106 | 73 | 2029 SH | | OTHER | 01 | |
| COLONIAL PPTYS TR | COM SH BEN I | 195872106 | 3970 | 110175 SH | | DEFINED | 05 | 110175 |
| COLUMBIA BANCORP | COM | 197227101 | 106 | 3960 SH | | DEFINED | 01 | 3960 |
| COLUMBIA BANCORP | COM | 197227101 | 229 | 8527 SH | | OTHER | 01 | 8527 |
| COLUMBIA LABS INC | COM | 197779101 | 254 | 21000 SH | | DEFINED | 08 | 21000 |
| COLUMBIA LABS INC | COM | 197779101 | 483 | 40000 SH | PUT | DEFINED | 08 | 40000 |
| COLUMBIA LABS INC | COM | 197779101 | 178 | 14736 SH | | DEFINED | 17 | 14736 |
| COLUMBIA SPORTSWEAR CO 525 | COM | 198516106 | 208 | 3950 SH | | DEFINED | 01 | 3425 |
| COLUMBIA SPORTSWEAR CO 825 | COM | 198516106 | 44 | 825 SH | | OTHER | 01 | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 3101 | 58786 SH | | DEFINED | 05 | 58786 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 11 | 200 SH | | DEFINED | 08 | 200 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 237 | 4485 SH | | DEFINED | 17 | 4485 |
| COMCAST CORP NEW | CL A | 20030N101 | 3460 | 112257 SH | | DEFINED | 01 | 112257 |
| COMCAST CORP NEW | CL A | 20030N101 | 36206 | 1174772 SH | | DEFINED | 05 | 1174772 |
| COMCAST CORP NEW | CL A | 20030N101 | 4924 | 159753 SH | | DEFINED | 08 | 159753 |
| COMCAST CORP NEW | CL A | 20030N101 | 1763 | 57201 SH | | DEFINED | 17 | 57201 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 763 | 25745 SH | | OTHER | | 25745 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 2600 | 87710 SH | | DEFINED | 01 | 87710 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 51345 | 1732304 SH | | DEFINED | 05 | 1732304 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 107 | 3600 SH | | DEFINED | 08 | 3600 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 889 | 30000 SH | CALL | DEFINED | 08 | 30000 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 741 | 25000 SH | PUT | DEFINED | 08 | 25000 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 3 | 98 SH | | DEFINED | 17 | 98 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 2964 | 100000 SH | CALL | DEFINED | 17 | 100000 |
| COMERICA INC | COM | 200340107 | 1196 | 25661 SH | | OTHER | | 25661 |
| COMERICA INC 3150 | COM | 200340107 | 218447 | 4687706 SH | | DEFINED | 01 | 4684556 |
| COMERICA INC 15758 | COM | 200340107 | 1361 | 29213 SH | | OTHER | 01 | 13455 |
| COMERICA INC | COM | 200340107 | 11875 | 254838 SH | | DEFINED | 05 | 254838 |
| COMERICA INC | COM | 200340107 | 199 | 4274 SH | | DEFINED | 08 | 4274 |
| COMERICA INC | COM | 200340107 | 94 | 2010 SH | | DEFINED | 17 | 2010 |
| COMFORCE CORP | COM | 20038K109 | 21 | 30000 SH | | OTHER | 01 | 30000 |
| COMMERCE BANCORP INC NJ 5585 | COM | 200519106 | 481 | 10030 SH | | DEFINED | 01 | 4445 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 133 | 2775 SH | | OTHER | 01 | 2775 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 7278 | 151903 SH | | DEFINED | 05 | 151903 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 1286 | 26850 SH | | DEFINED | 08 | 26850 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 278 | 5800 SH | | DEFINED | 17 | 5800 |
| COMMERCE BANCSHARES INC 6422 | COM | 200525103 | 9795 | 223890 SH | | DEFINED | 01 | 217468 |
| COMMERCE BANCSHARES INC 167883 | COM | 200525103 | 12210 | 279094 SH | | OTHER | 01 | 111211 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 61 | 1400 SH | | DEFINED | 05 | 1400 |
| COMMERCIAL CAP BANCORP INC | COM | 20162L105 | 524 | 33534 SH | | DEFINED | 17 | 33534 |
| COMMERCIAL FEDERAL CORPORATI 8700 | COM | 201647104 | 264 | 10825 SH | | DEFINED | 01 | 2125 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 4607 | 189200 SH | | DEFINED | 05 | 189200 |
| COMMERCIAL FEDERAL CORPORATI | COM | 201647104 | 351 | 14400 SH | | DEFINED | 08 | 14400 |
| COMMERCIAL METALS CO 7700 | COM | 201723103 | 199 | 10825 SH | | DEFINED | 01 | 3125 |
| COMMERCIAL METALS CO | COM | 201723103 | 2047 | 111450 SH | | DEFINED | 05 | 111450 |
| COMMERCIAL NET LEASE RLTY IN | COM | 202218103 | 34 | 2000 SH | | DEFINED | 01 | 2000 |
| COMMERCIAL NET LEASE RLTY IN 2911 | COM | 202218103 | 561 | 32927 SH | | OTHER | 01 | 30016 |
| COMMONWEALTH INDS INC DEL 8900 | COM | 203004106 | 43 | 8975 SH | | DEFINED | 01 | 75 |
| COMMONWEALTH INDS INC DEL | COM | 203004106 | 340 | 71325 SH | | DEFINED | 05 | 71325 |
| COMMONWEALTH TEL ENTERPRISES 8564 | COM | 203349105 | 781 | 19474 SH | | DEFINED | 01 | 10910 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 12685 | 316181 SH | | DEFINED | 05 | 316181 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 4 | 100 SH | | DEFINED | 08 | 100 |
| COMMONWEALTH TEL ENTERPRISES | COM | 203349105 | 409 | 10200 SH | | DEFINED | 17 | 10200 |
| COMMSCOPE INC | NOTE | 4.000% 203372AB3 | 251 | 271000 PRN | | DEFINED | 17 | 271000 |
| COMMSCOPE INC | COM | 203372107 | 132 | 10983 SH | | DEFINED | 01 | 10983 |
| COMMSCOPE INC 266 | COM | 203372107 | 15 | 1266 SH | | OTHER | 01 | 1000 |
| COMMSCOPE INC | COM | 203372107 | 1448 | 120093 SH | | DEFINED | 05 | 120093 |
| COMMSCOPE INC | COM | 203372107 | 23 | 1900 SH | | DEFINED | 17 | 1900 |
| COMMUNITY BK SYS INC | COM | 203607106 | 76 | 1732 SH | | DEFINED | 01 | 1732 |
| COMMUNITY BK SYS INC | COM | 203607106 | 105 | 2393 SH | | OTHER | 01 | 2393 |
| COMMUNITY BK SYS INC | COM | 203607106 | 40 | 900 SH | | DEFINED | 05 | 900 |
| COMMUNITY HEALTH SYS INC NEW | NOTE | 4.250% 203668AA6 | 1292 | 1300000 PRN | | DEFINED | 01 | 1300000 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 150 | 6931 SH | | DEFINED | 01 | 6931 |

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|--|-----------|---------|-----------|--------|----------|-----|---------|---------|----------|--------|
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 5375 | 247718 | SH | DEFINED | 05 | 247718 | |
| COMMUNITY HEALTH SYS INC NEW | COM | | 203668108 | 11 | 500 | SH | DEFINED | 08 | 500 | |
| COMMUNITY FIRST BANKSHARES I 10695 | COM | | 203902101 | 425 | 15975 | SH | DEFINED | 01 | 5280 | |
| COMMUNITY FIRST BANKSHARES I 105 | COM | | 203902101 | 3 | 105 | SH | OTHER | 01 | | |
| COMMUNITY FIRST BANKSHARES I | COM | | 203902101 | 4357 | 163660 | SH | DEFINED | 05 | 163660 | |
| COMPANHIA DE BEBIDAS DAS AME | SPON | ADR PFD | 20441W203 | 5221 | 241136 | SH | DEFINED | | 241136 | |
| COMPANHIA DE BEBIDAS DAS AME | SPON | ADR PFD | 20441W203 | 1126 | 52004 | SH | OTHER | | 52004 | |
| COMPANHIA DE BEBIDAS DAS AME 15318 | SPON | ADR PFD | 20441W203 | 11966 | 552684 | SH | DEFINED | 11 | 537366 | |
| COMPANHIA DE BEBIDAS DAS AME | SPON | ADR PFD | 20441W203 | 128 | 5904 | SH | DEFINED | 17 | 5904 | |
| COMPANHIA VALE DO RIO DOCE | SPON | ADR PFD | 204412100 | 565 | 15300 | SH | OTHER | | 15300 | |
| COMPANHIA VALE DO RIO DOCE 350 | SPON | ADR PFD | 204412100 | 13 | 350 | SH | OTHER | 01 | | |
| COMPANHIA VALE DO RIO DOCE | SPONSORED | AD | 204412209 | 3326 | 81477 | SH | DEFINED | | 81477 | |
| COMPANHIA VALE DO RIO DOCE | SPONSORED | AD | 204412209 | 1469 | 35975 | SH | OTHER | | 35975 | |
| COMPANHIA VALE DO RIO DOCE | SPONSORED | AD | 204412209 | 4 | 100 | SH | DEFINED | 08 | 100 | |
| COMPANHIA VALE DO RIO DOCE | SPONSORED | AD | 204412209 | 6851 | 167840 | SH | DEFINED | 11 | 167840 | |
| COMPASS BANCSHARES INC 3000 | COM | | 20449H109 | 3036 | 87488 | SH | DEFINED | 01 | 84488 | |
| COMPASS BANCSHARES INC 450 | COM | | 20449H109 | 193 | 5550 | SH | OTHER | 01 | 5100 | |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 8886 | 256080 | SH | DEFINED | 05 | 256080 | |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 42 | 1224 | SH | DEFINED | 08 | 1224 | |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 72 | 2065 | SH | DEFINED | 17 | 2065 | |
| COMPUTER ASSOC INTL INC | NOTE | 5.000% | 204912AR0 | 17364 | 13500000 | PRN | DEFINED | 01 | 13500000 | |
| COMPUTER ASSOC INTL INC 23780 | COM | | 204912109 | 151737 | 5811456 | SH | DEFINED | 01 | 5787676 | |
| COMPUTER ASSOC INTL INC 11365 20545 | COM | | 204912109 | 1775 | 67985 | SH | OTHER | 01 | 36075 | |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 20314 | 778000 | SH | CALL | DEFINED | 01 | 778000 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 11358 | 435000 | SH | PUT | DEFINED | 01 | 435000 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 7550 | 289180 | SH | DEFINED | 05 | 289180 | |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 6146 | 235379 | SH | DEFINED | 08 | 235379 | |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 13499 | 517000 | SH | CALL | DEFINED | 08 | 517000 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 548 | 21000 | SH | PUT | DEFINED | 08 | 21000 |
| COMPUTER ASSOC INTL INC | COM | | 204912109 | 1648 | 63114 | SH | DEFINED | 17 | 63114 | |
| COMPUTER PROGRAMS & SYS INC | COM | | 205306103 | 90 | 5000 | SH | DEFINED | 01 | 5000 | |
| COMPUTER PROGRAMS & SYS INC | COM | | 205306103 | 1473 | 81599 | SH | DEFINED | 05 | 81599 | |
| COMPUTER SCIENCES CORP 19200 | COM | | 205363104 | 2994 | 79688 | SH | DEFINED | 01 | 60488 | |
| COMPUTER SCIENCES CORP 24429 | COM | | 205363104 | 1074 | 28599 | SH | OTHER | 01 | 4170 | |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 6040 | 160767 | SH | DEFINED | 05 | 160767 | |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 8 | 200 | SH | DEFINED | 08 | 200 | |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 2818 | 75000 | SH | PUT | DEFINED | 08 | 75000 |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 381 | 10144 | SH | DEFINED | 17 | 10144 | |
| COMPUWARE CORP 12400 3700 | COM | | 205638109 | 979 | 182637 | SH | DEFINED | 01 | 166537 | |
| COMPUWARE CORP 1375 | COM | | 205638109 | 7 | 1375 | SH | OTHER | 01 | | |
| COMPUWARE CORP | COM | | 205638109 | 1198 | 223545 | SH | DEFINED | 05 | 223545 | |
| COMPUWARE CORP | COM | | 205638109 | 505 | 94187 | SH | DEFINED | 08 | 94187 | |
| COMPUWARE CORP | COM | | 205638109 | 536 | 100000 | SH | PUT | DEFINED | 08 | 100000 |
| COMPUWARE CORP | COM | | 205638109 | 270 | 50400 | SH | DEFINED | 17 | 50400 | |
| COMSTOCK RES INC | COM NEW | | 205768203 | 16 | 1200 | SH | DEFINED | 01 | 1200 | |
| COMSTOCK RES INC | COM NEW | | 205768203 | 362 | 27100 | SH | DEFINED | 17 | 27100 | |
| COMVERSE TECHNOLOGY INC 400 | COM PAR | \$0.1 | 205862402 | 399 | 26648 | SH | DEFINED | 01 | 26248 | |
| COMVERSE TECHNOLOGY INC 1370 | COM PAR | \$0.1 | 205862402 | 25 | 1695 | SH | OTHER | 01 | 325 | |
| COMVERSE TECHNOLOGY INC | COM PAR | \$0.1 | 205862402 | 1900 | 126920 | SH | DEFINED | 05 | 126920 | |
| COMVERSE TECHNOLOGY INC | COM PAR | \$0.1 | 205862402 | 6 | 400 | SH | DEFINED | 08 | 400 | |
| COMVERSE TECHNOLOGY INC | COM PAR | \$0.1 | 205862402 | 217 | 14500 | SH | DEFINED | 17 | 14500 | |
| CONAGRA FOODS INC 9670 | COM | | 205887102 | 51306 | 2415527 | SH | DEFINED | 01 | 2405857 | |
| CONAGRA FOODS INC 203257 | COM | | 205887102 | 5822 | 274117 | SH | OTHER | 01 | 70860 | |
| CONAGRA FOODS INC | COM | | 205887102 | 6755 | 318042 | SH | DEFINED | 05 | 318042 | |
| CONAGRA FOODS INC | COM | | 205887102 | 299 | 14100 | SH | DEFINED | 08 | 14100 | |
| CONAGRA FOODS INC | COM | | 205887102 | 1254 | 59032 | SH | DEFINED | 17 | 59032 | |
| CONCEPTUS INC | COM | | 206016107 | 4 | 300 | SH | DEFINED | 08 | 300 | |
| CONCEPTUS INC | COM | | 206016107 | 135 | 10296 | SH | DEFINED | 17 | 10296 | |
| CONCERTO SOFTWARE INC | COM | | 20602T106 | 388 | 44425 | SH | DEFINED | 05 | 44425 | |
| CONCORD CAMERA CORP | COM | | 206156101 | 1 | 125 | SH | DEFINED | 01 | 125 | |
| CONCORD CAMERA CORP 150 | COM | | 206156101 | 2 | 150 | SH | OTHER | 01 | | |
| CONCORD CAMERA CORP | COM | | 206156101 | 1186 | 111350 | SH | DEFINED | 05 | 111350 | |
| CONCORD CAMERA CORP | COM | | 206156101 | 144 | 13476 | SH | DEFINED | 17 | 13476 | |
| CONCORD COMMUNICATIONS INC 3400 | COM | | 206186108 | 83 | 6369 | SH | DEFINED | 01 | 2969 | |
| CONCORD COMMUNICATIONS INC 25 | COM | | 206186108 | | 25 | SH | OTHER | 01 | | |
| CONCORD COMMUNICATIONS INC | COM | | 206186108 | 993 | 76125 | SH | DEFINED | 05 | 76125 | |
| CONCORD COMMUNICATIONS INC | COM | | 206186108 | 1 | 100 | SH | DEFINED | 08 | 100 | |

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|---------------------------------------|---------|-----------|--------|----------|-----|---------|---------|---------|---------|
| CONCORD EFS INC 31600 | COM | 206197105 | 1664 | 121734 | SH | DEFINED | 01 | 90134 | |
| CONCORD EFS INC 10510 | COM | 206197105 | 443 | 32390 | SH | OTHER | 01 | 21880 | |
| CONCORD EFS INC | COM | 206197105 | 6084 | 445030 | SH | DEFINED | 05 | 445030 | |
| CONCORD EFS INC | COM | 206197105 | 946 | 69193 | SH | DEFINED | 08 | 69193 | |
| CONCORD EFS INC | COM | 206197105 | 608 | 44500 | SH | CALL | DEFINED | 08 | 44500 |
| CONCORD EFS INC | COM | 206197105 | 19269 | 1409600 | SH | PUT | DEFINED | 08 | 1409600 |
| CONCORD EFS INC | COM | 206197105 | 5338 | 390465 | SH | DEFINED | 17 | 390465 | |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 420 | 35775 | SH | DEFINED | 01 | 35775 | |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 12 | 1000 | SH | OTHER | 01 | 1000 | |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 26 | 2200 | SH | DEFINED | 08 | 2200 | |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 822 | 70000 | SH | CALL | DEFINED | 08 | 70000 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 427 | 75356 | SH | DEFINED | 01 | 75356 | |
| CONEXANT SYSTEMS INC 950 | COM | 207142100 | 96 | 16990 | SH | OTHER | 01 | 16040 | |
| CONEXANT SYSTEMS INC | COM | 207142100 | 1 | 100 | SH | DEFINED | 05 | 100 | |
| CONEXANT SYSTEMS INC | COM | 207142100 | 161 | 28400 | SH | DEFINED | 17 | 28400 | |
| CONMED CORP 10900 | COM | 207410101 | 372 | 18000 | SH | DEFINED | 01 | 7100 | |
| CONMED CORP 50 | COM | 207410101 | 1 | 50 | SH | OTHER | 01 | | |
| CONMED CORP | COM | 207410101 | 2619 | 126875 | SH | DEFINED | 05 | 126875 | |
| CONMED CORP | COM | 207410101 | 10 | 500 | SH | DEFINED | 08 | 500 | |
| CONNETICS CORP 900 | COM | 208192104 | 113 | 6280 | SH | DEFINED | 01 | 5380 | |
| CONNETICS CORP | COM | 208192104 | 1825 | 101089 | SH | DEFINED | 05 | 101089 | |
| CONNETICS CORP | COM | 208192104 | 273 | 15100 | SH | DEFINED | 17 | 15100 | |
| CONOCOPHILLIPS | COM | 20825C104 | 2338 | 42703 | SH | DEFINED | 01 | 42703 | |
| CONOCOPHILLIPS | COM | 20825C104 | 46378 | 847089 | SH | DEFINED | 05 | 847089 | |
| CONOCOPHILLIPS | COM | 20825C104 | 602 | 11000 | SH | DEFINED | 08 | 11000 | |
| CONOCOPHILLIPS | COM | 20825C104 | 50644 | 925000 | SH | CALL | DEFINED | 08 | 925000 |
| CONOCOPHILLIPS | COM | 20825C104 | 672 | 12270 | SH | DEFINED | 17 | 12270 | |
| CONSECO INC | COM NEW | 208464883 | 5332 | 295242 | SH | DEFINED | 08 | 295242 | |
| CONSOLIDATED EDISON INC 8999 | COM | 209115104 | 165108 | 4050730 | SH | DEFINED | 01 | 4041731 | |
| CONSOLIDATED EDISON INC 40368 | COM | 209115104 | 4439 | 108911 | SH | OTHER | 01 | 68543 | |
| CONSOLIDATED EDISON INC | COM | 209115104 | 5564 | 136510 | SH | DEFINED | 05 | 136510 | |
| CONSOLIDATED GRAPHICS INC 8200 | COM | 209341106 | 382 | 15015 | SH | DEFINED | 01 | 6815 | |
| CONSOLIDATED GRAPHICS INC 50 | COM | 209341106 | 1 | 50 | SH | OTHER | 01 | | |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 1559 | 61300 | SH | DEFINED | 05 | 61300 | |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 53 | 2100 | SH | DEFINED | 17 | 2100 | |
| CONSOLIDATED TOMOKA LD CO 500 | COM | 210226106 | 606 | 20890 | SH | OTHER | 01 | 20390 | |
| CONSTELLATION BRANDS INC 460 | CL A | 21036P108 | 303 | 9936 | SH | DEFINED | 01 | 9476 | |
| CONSTELLATION BRANDS INC 550 | CL A | 21036P108 | 17 | 550 | SH | OTHER | 01 | | |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 9740 | 319460 | SH | DEFINED | 05 | 319460 | |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 143 | 4700 | SH | DEFINED | 08 | 4700 | |
| CONSTELLATION ENERGY GROUP I 8485 | COM | 210371100 | 9804 | 273997 | SH | DEFINED | 01 | 265512 | |
| CONSTELLATION ENERGY GROUP I 43745 | COM | 210371100 | 5480 | 153161 | SH | OTHER | 01 | 109416 | |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 2867 | 80115 | SH | DEFINED | 05 | 80115 | |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 223 | 6225 | SH | DEFINED | 17 | 6225 | |
| CONTINENTAL AIRLS INC | CL B | 210795308 | | 7 | SH | DEFINED | 01 | 7 | |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 46 | 2800 | SH | DEFINED | 05 | 2800 | |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 829 | 50000 | SH | CALL | DEFINED | 08 | 50000 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 14326 | 864034 | SH | DEFINED | 17 | 864034 | |
| CONVERGYS CORP 71200 | COM | 212485106 | 923 | 50324 | SH | OTHER | | 50324 | |
| CONVERGYS CORP | COM | 212485106 | 4473 | 243897 | SH | DEFINED | 01 | 172697 | |
| CONVERGYS CORP 12415 | COM | 212485106 | 255 | 13925 | SH | OTHER | 01 | 1510 | |
| CONVERGYS CORP | COM | 212485106 | 8599 | 468882 | SH | DEFINED | 05 | 468882 | |
| COOPER CAMERON CORP 10000000 | DBC | 216640AB8 | 9800 | 10000000 | PRN | OTHER | 17 | | |
| COOPER CAMERON CORP 1500 | COM | 216640102 | 289 | 6260 | SH | DEFINED | 01 | 4760 | |
| COOPER CAMERON CORP 3237 | COM | 216640102 | 295 | 6376 | SH | OTHER | 01 | 3139 | |
| COOPER CAMERON CORP | COM | 216640102 | 5156 | 111568 | SH | DEFINED | 05 | 111568 | |
| COOPER CAMERON CORP | COM | 216640102 | 32 | 700 | SH | DEFINED | 08 | 700 | |
| COOPER CAMERON CORP | COM | 216640102 | 116 | 2500 | SH | DEFINED | 17 | 2500 | |
| COOPER COS INC 4654 | COM NEW | 216648402 | 737 | 18085 | SH | DEFINED | 01 | 13431 | |
| COOPER COS INC 4100 | COM NEW | 216648402 | 167 | 4100 | SH | OTHER | 01 | | |
| COOPER COS INC | COM NEW | 216648402 | 7463 | 183149 | SH | DEFINED | 05 | 183149 | |
| COOPER COS INC | COM NEW | 216648402 | 29 | 700 | SH | DEFINED | 08 | 700 | |
| COOPER COS INC | COM NEW | 216648402 | 77 | 1892 | SH | DEFINED | 17 | 1892 | |
| COOPER TIRE & RUBR CO | COM | 216831107 | 381 | 23981 | SH | DEFINED | 01 | 23981 | |

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|-----------------------------|------|-----------|-------|-------------|---------|---------|---------|
| COOPER TIRE & RUBR CO | COM | 216831107 | 7 | 470 SH | OTHER | 01 | 470 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 567 | 35705 SH | DEFINED | 05 | 35705 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 78 | 4900 SH | DEFINED | 08 | 4900 |
| COOPER TIRE & RUBR CO | COM | 216831107 | 27 | 1700 SH | DEFINED | 17 | 1700 |
| COORS ADOLPH CO | CL B | 217016104 | 314 | 5839 SH | DEFINED | 01 | 5839 |
| COORS ADOLPH CO | CL B | 217016104 | 27 | 500 SH | OTHER | 01 | 300 |
| 200 | | | | | | | |
| COORS ADOLPH CO | CL B | 217016104 | 931 | 17315 SH | DEFINED | 05 | 17315 |
| COORS ADOLPH CO | CL B | 217016104 | 75 | 1400 SH | DEFINED | 08 | 1400 |
| COORS ADOLPH CO | CL B | 217016104 | 67 | 1240 SH | DEFINED | 17 | 1240 |
| COPART INC | COM | 217204106 | 204 | 18769 SH | DEFINED | 01 | |
| 18769 | | | | | | | |
| COPART INC | COM | 217204106 | 123 | 11349 SH | OTHER | 01 | 7280 |
| 4069 | | | | | | | |
| COPART INC | COM | 217204106 | 1977 | 182085 SH | DEFINED | 05 | 182085 |
| CORILLIAN CORP | COM | 218725109 | 6 | 1417 SH | DEFINED | 01 | 1417 |
| CORILLIAN CORP | COM | 218725109 | 82 | 20000 SH | DEFINED | 17 | 20000 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 692 | 12111 SH | DEFINED | 01 | 12111 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 21 | 360 SH | OTHER | 01 | 210 |
| 150 | | | | | | | |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 5071 | 88800 SH | DEFINED | 05 | 88800 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 86 | 1500 SH | DEFINED | 08 | 1500 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 467 | 8183 SH | DEFINED | 17 | 8183 |
| CORIXA CORP | COM | 21887F100 | 13188 | 1632189 SH | DEFINED | | 1632189 |
| CORIXA CORP | COM | 21887F100 | 8 | 1003 SH | DEFINED | 01 | 1003 |
| CORIXA CORP | COM | 21887F100 | 10 | 1200 SH | OTHER | 01 | 1200 |
| CORIO INC | COM | 218875102 | 198 | 82300 SH | DEFINED | 17 | 82300 |
| CORN PRODS INTL INC | COM | 219023108 | 673 | 21132 SH | DEFINED | 01 | 18762 |
| 2370 | | | | | | | |
| CORN PRODS INTL INC | COM | 219023108 | 413 | 12974 SH | OTHER | 01 | 800 |
| 12174 | | | | | | | |
| CORN PRODS INTL INC | COM | 219023108 | 10762 | 337912 SH | DEFINED | 05 | 337912 |
| CORN PRODS INTL INC | COM | 219023108 | 3 | 100 SH | DEFINED | 08 | 100 |
| CORN PRODS INTL INC | COM | 219023108 | 25 | 800 SH | DEFINED | 17 | 800 |
| CORNING INC | DBC | 219350AJ4 | 5590 | 7367000 PRN | DEFINED | 08 | 7367000 |
| CORNING INC | COM | 219350105 | 3589 | 381042 SH | DEFINED | 01 | 312095 |
| 68947 | | | | | | | |
| CORNING INC | COM | 219350105 | 1731 | 183777 SH | OTHER | 01 | 81777 |
| 102000 | | | | | | | |
| CORNING INC | COM | 219350105 | 7428 | 788555 SH | DEFINED | 05 | 788555 |
| CORNING INC | COM | 219350105 | 2307 | 244875 SH | DEFINED | 08 | 244875 |
| CORNING INC | COM | 219350105 | 1680 | 178300 SH | PUT | DEFINED | 178300 |
| CORNING INC | COM | 219350105 | 942 | 100000 SH | DEFINED | 11 | 100000 |
| CORNING INC | COM | 219350105 | 497 | 52750 SH | DEFINED | 17 | 52750 |
| CORNING INC | COM | 219350105 | 14083 | 1495000 SH | OTHER | 17 | |
| 1495000 | | | | | | | |
| CORPORATE HIGH YIELD FD INC | COM | 219914108 | 110 | 12538 SH | DEFINED | 01 | 12538 |
| CORVIS CORP | COM | 221009103 | 48 | 37448 SH | DEFINED | | 37448 |
| CORVIS CORP | COM | 221009103 | 23 | 17500 SH | DEFINED | 01 | 17500 |
| COST PLUS INC CALIF | COM | 221485105 | 144 | 3900 SH | DEFINED | 01 | 800 |
| 3100 | | | | | | | |
| COST PLUS INC CALIF | COM | 221485105 | 7 | 200 SH | OTHER | 01 | |
| 200 | | | | | | | |
| COST PLUS INC CALIF | COM | 221485105 | 3338 | 90225 SH | DEFINED | 05 | 90225 |
| COST PLUS INC CALIF | COM | 221485105 | 7 | 200 SH | DEFINED | 08 | 200 |
| COST PLUS INC CALIF | COM | 221485105 | | 2 SH | DEFINED | 17 | 2 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 9347 | 300049 SH | DEFINED | 01 | 273499 |
| 26550 | | | | | | | |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 3459 | 111058 SH | OTHER | 01 | 92538 |
| 18520 | | | | | | | |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 7369 | 236559 SH | DEFINED | 05 | 236559 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 651 | 20900 SH | DEFINED | 08 | 20900 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2944 | 94500 SH | CALL | DEFINED | 94500 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2804 | 90000 SH | PUT | DEFINED | 90000 |
| COSTCO COMPANIES INC | NOTE | 22160QAC6 | 4683 | 6493000 PRN | DEFINED | 08 | 6493000 |
| COUNTRYWIDE FINANCIAL CORP | NOTE | 222372AE4 | 2053 | 2100000 PRN | DEFINED | 17 | 2100000 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 6618 | 84542 SH | DEFINED | 01 | 58682 |
| 160 25700 | | | | | | | |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 405 | 5170 SH | OTHER | 01 | |
| 5170 | | | | | | | |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 11619 | 148430 SH | DEFINED | 05 | 148430 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 376 | 4800 SH | DEFINED | 08 | 4800 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 13206 | 168700 SH | CALL | DEFINED | 168700 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 12251 | 156500 SH | PUT | DEFINED | 156500 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 5019 | 64117 SH | DEFINED | 17 | 64117 |
| COUSINS PPTYS INC | COM | 222795106 | 2305 | 83056 SH | DEFINED | 01 | 83056 |
| COUSINS PPTYS INC | COM | 222795106 | 493 | 17750 SH | OTHER | 01 | 11000 |
| 6750 | | | | | | | |
| COUSINS PPTYS INC | COM | 222795106 | 33 | 1200 SH | DEFINED | 08 | 1200 |
| COVANSYS CORP | COM | 22281W103 | 270 | 43520 SH | DEFINED | 01 | 43520 |
| COVANCE INC | COM | 222816100 | 76 | 3416 SH | DEFINED | 01 | 626 |
| 2790 | | | | | | | |
| COVANCE INC | COM | 222816100 | 473 | 21150 SH | OTHER | 01 | 12800 |
| 8350 | | | | | | | |
| COVANCE INC | COM | 222816100 | 2795 | 124895 SH | DEFINED | 05 | 124895 |
| COVANCE INC | COM | 222816100 | 291 | 13000 SH | DEFINED | 08 | 13000 |

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|--------------------------------------|--------------|-----------|-------|------------|---------|---------|---------|
| COVENTRY HEALTH CARE INC | COM | 222862104 | 319 | 6050 SH | DEFINED | 01 | 6050 |
| COVENTRY HEALTH CARE INC 200 | COM | 222862104 | 11 | 200 SH | OTHER | 01 | |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 6425 | 121830 SH | DEFINED | 05 | 121830 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 274 | 5200 SH | DEFINED | 08 | 5200 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 47 | 900 SH | DEFINED | 17 | 900 |
| COX COMMUNICATIONS INC NEW 4329 | CL A | 224044107 | 5226 | 165270 SH | DEFINED | 01 | 160941 |
| COX COMMUNICATIONS INC NEW 15046 | CL A | 224044107 | 796 | 25165 SH | OTHER | 01 | 10119 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 130 | 4100 SH | CALL | DEFINED | 4100 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 40082 | 1267600 SH | PUT | DEFINED | 1267600 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 44 | 1400 SH | DEFINED | 05 | 1400 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 6460 | 204300 SH | DEFINED | 08 | 204300 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 3254 | 102900 SH | CALL | DEFINED | 102900 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 5951 | 188200 SH | PUT | DEFINED | 188200 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 173 | 5480 SH | DEFINED | 17 | 5480 |
| COX COMMUNICATIONS INC NEW 3400 | CL A | 224044107 | 108 | 3400 SH | OTHER | 17 | |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 1749 | 55300 SH | CALL | DEFINED | 55300 |
| COX COMMUNICATIONS INC NEW | CL A | 224044107 | 1502 | 47500 SH | PUT | DEFINED | 47500 |
| CRANE CO | COM | 224399105 | 112 | 4766 SH | DEFINED | 01 | 4766 |
| CRANE CO 5351 | COM | 224399105 | 199 | 8484 SH | OTHER | 01 | 3133 |
| CRANE CO | COM | 224399105 | 683 | 29180 SH | DEFINED | 05 | 29180 |
| CRANE CO | COM | 224399105 | 122 | 5200 SH | DEFINED | 08 | 5200 |
| CRANE CO | COM | 224399105 | 26 | 1100 SH | DEFINED | 17 | 1100 |
| CREDENCE SYS CORP | COM | 225302108 | 81 | 7044 SH | DEFINED | 01 | 7044 |
| CREDENCE SYS CORP 250 | COM | 225302108 | 72 | 6250 SH | OTHER | 01 | 6000 |
| CREDENCE SYS CORP | COM | 225302108 | 1472 | 127973 SH | DEFINED | 05 | 127973 |
| CREDENCE SYS CORP | COM | 225302108 | 37 | 3209 SH | DEFINED | 17 | 3209 |
| CREDIT SUISSE HIGH YLD BND F | SH BEN INT | 22544F103 | 237 | 51100 SH | DEFINED | 01 | 51100 |
| CREE INC | COM | 225447101 | 90 | 4865 SH | DEFINED | 01 | 4865 |
| CREE INC 342 | COM | 225447101 | 23 | 1267 SH | OTHER | 01 | 925 |
| CREE INC | COM | 225447101 | 2753 | 148657 SH | DEFINED | 05 | 148657 |
| CREE INC | COM | 225447101 | 452 | 24432 SH | DEFINED | 08 | 24432 |
| CRESCENT REAL ESTATE EQUITIE | PFD CV A 6.7 | 225756204 | 41 | 2000 SH | DEFINED | 01 | 2000 |
| CRESCENT REAL ESTATE EQUITIE 8600 | PFD CV A 6.7 | 225756204 | 174 | 8600 SH | OTHER | 01 | |
| CRIIMI MAE INC | COM NEW | 226603504 | 478 | 46093 SH | DEFINED | 01 | 46093 |
| CROMPTON CORP | COM | 227116100 | 40 | 6938 SH | DEFINED | 01 | 6938 |
| CROMPTON CORP | COM | 227116100 | 3 | 462 SH | OTHER | 01 | 462 |
| CROMPTON CORP | COM | 227116100 | 1345 | 231452 SH | DEFINED | 05 | 231452 |
| CROMPTON CORP | COM | 227116100 | 5 | 840 SH | DEFINED | 08 | 840 |
| CROSS A T CO | CL A | 227478104 | | 75 SH | DEFINED | 01 | 75 |
| CROSS A T CO | CL A | 227478104 | 360 | 59950 SH | DEFINED | 05 | 59950 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | 1841 | 131500 SH | DEFINED | 05 | 131500 |
| CROSS CTRY HEALTHCARE INC | COM | 227483104 | | 33 SH | DEFINED | 08 | 33 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R109 | 260 | 12400 SH | DEFINED | 01 | 12400 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R109 | | 2 SH | DEFINED | 05 | 2 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R109 | 2 | 84 SH | DEFINED | 08 | 84 |
| CROSS TIMBERS RTY TR | TR UNIT | 22757R109 | 8 | 404 SH | DEFINED | 17 | 404 |
| CROSSROADS SYS INC | COM | 22765D100 | 196 | 80767 SH | DEFINED | | 80767 |
| CROWN AMERN RLTY TR | SH BEN INT | 228186102 | 17 | 1400 SH | DEFINED | 01 | 1400 |
| CROWN AMERN RLTY TR 2500 | SH BEN INT | 228186102 | 30 | 2500 SH | OTHER | 01 | |
| CROWN AMERN RLTY TR | SH BEN INT | 228186102 | 502 | 42178 SH | DEFINED | 17 | 42178 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 677 | 71896 SH | DEFINED | | 71896 |
| CROWN CASTLE INTL CORP 11200 | COM | 228227104 | 2334 | 248021 SH | DEFINED | 01 | 236821 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 107 | 11390 SH | OTHER | 01 | 11390 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 7 | 700 SH | DEFINED | 08 | 700 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 941 | 100000 SH | CALL | DEFINED | 100000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 941 | 100000 SH | PUT | DEFINED | 100000 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 165 | 17544 SH | DEFINED | 17 | 17544 |
| CROWN HOLDINGS INC | COM | 228368106 | 369 | 54667 SH | OTHER | | 54667 |
| CROWN HOLDINGS INC | COM | 228368106 | 64 | 9529 SH | DEFINED | 05 | 9529 |
| CROWN HOLDINGS INC | COM | 228368106 | 22 | 3200 SH | DEFINED | 08 | 3200 |
| CROWN HOLDINGS INC | COM | 228368106 | 169 | 25000 SH | PUT | DEFINED | 25000 |
| CRYOLIFE INC | COM | 228903100 | 318 | 51543 SH | DEFINED | 01 | 35143 |
| CRYOLIFE INC 16400 | COM | 228903100 | 572 | 92850 SH | DEFINED | 05 | 92850 |
| CRYOLIFE INC | COM | 228903100 | 10 | 1600 SH | DEFINED | 08 | 1600 |
| CRYOLIFE INC | COM | 228903100 | 56 | 9100 SH | DEFINED | 17 | 9100 |
| CRYSTALLEX INTL CORP | COM | 22942F101 | 23 | 10000 SH | OTHER | 01 | 10000 |
| CTI MOLECULAR IMAGING INC | COM | 22943D105 | 220 | 14900 SH | DEFINED | 01 | 14900 |
| CTI MOLECULAR IMAGING INC | COM | 22943D105 | 32 | 2160 SH | DEFINED | 17 | 2160 |
| CUBIC CORP 5100 | COM | 229669106 | 572 | 22765 SH | DEFINED | 01 | 17665 |
| CUBIC CORP 900 | COM | 229669106 | 23 | 900 SH | OTHER | 01 | |
| CUBIC CORP | COM | 229669106 | 2770 | 110275 SH | DEFINED | 05 | 110275 |
| CUBIC CORP | COM | 229669106 | 3 | 100 SH | DEFINED | 08 | 100 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 163 | 15000 SH | CALL | DEFINED | 15000 |

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|----------------------------|------|-----------|-------|------------|---------|---------|---------|
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 141 | 13032 SH | DEFINED | 17 | 13032 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 369 | 9921 SH | DEFINED | 01 | 9921 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 304 | 8175 SH | OTHER | 01 | 8000 |
| 175 | | | | | | | |
| CULLEN FROST BANKERS INC | COM | 229899109 | 3894 | 104580 SH | DEFINED | 05 | 104580 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 34 | 900 SH | DEFINED | 08 | 900 |
| CUMMINS INC | COM | 231021106 | 452 | 10178 SH | DEFINED | 01 | 7928 |
| 1300 950 | | | | | | | |
| CUMMINS INC | COM | 231021106 | 33 | 750 SH | OTHER | 01 | |
| 750 | | | | | | | |
| CUMMINS INC | COM | 231021106 | 1233 | 27760 SH | DEFINED | 05 | 27760 |
| CUMMINS INC | COM | 231021106 | 1328 | 29900 SH | DEFINED | 08 | 29900 |
| CUMMINS INC | COM | 231021106 | 1351 | 30400 SH | DEFINED | 17 | 30400 |
| CUMULUS MEDIA INC | CL A | 231082108 | 14435 | 840250 SH | DEFINED | | 840250 |
| CUMULUS MEDIA INC | CL A | 231082108 | 7 | 400 SH | DEFINED | 01 | 400 |
| CUMULUS MEDIA INC | CL A | 231082108 | 244 | 14178 SH | DEFINED | 05 | 14178 |
| CUMULUS MEDIA INC | CL A | 231082108 | 5774 | 336087 SH | DEFINED | 11 | 336087 |
| CURATIVE HEALTH SRVCS INC | COM | 23126W100 | 963 | 54125 SH | DEFINED | 05 | 54125 |
| CURATIVE HEALTH SRVCS INC | COM | 23126W100 | 4 | 200 SH | DEFINED | 08 | 200 |
| CURTISS WRIGHT CORP | COM | 231561101 | 145 | 2050 SH | DEFINED | 01 | 2050 |
| CURTISS WRIGHT CORP | COM | 231561101 | 134 | 1900 SH | OTHER | 01 | 350 |
| 1550 | | | | | | | |
| CURTISS WRIGHT CORP | COM | 231561101 | 3051 | 43200 SH | DEFINED | 05 | 43200 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 288 | 4016 SH | DEFINED | 01 | 4016 |
| CURTISS WRIGHT CORP | CL B | 231561408 | 35 | 490 SH | OTHER | 01 | 266 |
| 224 | | | | | | | |
| CYMER INC | COM | 232572107 | 852 | 20690 SH | DEFINED | 01 | 11865 |
| 8825 | | | | | | | |
| CYMER INC | COM | 232572107 | 27 | 650 SH | OTHER | 01 | |
| 650 | | | | | | | |
| CYMER INC | COM | 232572107 | 14095 | 342446 SH | DEFINED | 05 | 342446 |
| CYMER INC | COM | 232572107 | 52 | 1274 SH | DEFINED | 08 | 1274 |
| CYMER INC | COM | 232572107 | 1029 | 25000 SH | CALL | DEFINED | 25000 |
| CYMER INC | COM | 232572107 | 25 | 600 SH | DEFINED | 17 | 600 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 360 | 20382 SH | DEFINED | 01 | 20382 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 25 | 1400 SH | OTHER | 01 | 400 |
| 1000 | | | | | | | |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 4271 | 241584 SH | DEFINED | 05 | 241584 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 1764 | 99800 SH | DEFINED | 08 | 99800 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 1407 | 79608 SH | DEFINED | 17 | 79608 |
| CYTEC INDS INC | COM | 232820100 | 332 | 9088 SH | DEFINED | 01 | 9088 |
| CYTEC INDS INC | COM | 232820100 | 122 | 3353 SH | OTHER | 01 | 1780 |
| 1573 | | | | | | | |
| CYTEC INDS INC | COM | 232820100 | 2891 | 79202 SH | DEFINED | 05 | 79202 |
| CYTEC INDS INC | COM | 232820100 | 4 | 100 SH | DEFINED | 08 | 100 |
| CYTEC INDS INC | COM | 232820100 | 102 | 2800 SH | DEFINED | 17 | 2800 |
| D & K HEALTHCARE RES INC | COM | 232861104 | 2601 | 185000 SH | OTHER | 01 | |
| 185000 | | | | | | | |
| D & K HEALTHCARE RES INC | COM | 232861104 | 129 | 9200 SH | DEFINED | 08 | 9200 |
| CYTYC CORP | COM | 232946103 | 181 | 12060 SH | DEFINED | 01 | 12060 |
| CYTYC CORP | COM | 232946103 | 62 | 4160 SH | OTHER | 01 | 1000 |
| 3160 | | | | | | | |
| CYTYC CORP | COM | 232946103 | 3401 | 226612 SH | DEFINED | 05 | 226612 |
| CYTYC CORP | COM | 232946103 | 117 | 7780 SH | DEFINED | 08 | 7780 |
| CYTYC CORP | COM | 232946103 | 384 | 25600 SH | DEFINED | 17 | 25600 |
| DJ ORTHOPEDICS INC | COM | 23325G104 | 193 | 13800 SH | DEFINED | 17 | 13800 |
| DNP SELECT INCOME FD | COM | 23325P104 | 412 | 38949 SH | DEFINED | 01 | 30305 |
| 8644 | | | | | | | |
| DNP SELECT INCOME FD | COM | 23325P104 | 544 | 51513 SH | OTHER | 01 | 33221 |
| 18292 | | | | | | | |
| DQE INC | COM | 23329J104 | 33257 | 2153962 SH | DEFINED | 01 | 2153962 |
| DQE INC | COM | 23329J104 | 47 | 3062 SH | OTHER | 01 | 375 |
| 2687 | | | | | | | |
| DPL INC | COM | 233293109 | 37004 | 2157696 SH | DEFINED | 01 | 2154396 |
| 3300 | | | | | | | |
| DPL INC | COM | 233293109 | 1180 | 68810 SH | OTHER | 01 | 58899 |
| 9911 | | | | | | | |
| DPL INC | COM | 233293109 | 4441 | 258968 SH | DEFINED | 05 | 258968 |
| DPL INC | COM | 233293109 | 116 | 6791 SH | DEFINED | 08 | 6791 |
| DPL INC | COM | 233293109 | 47 | 2750 SH | DEFINED | 13 | 2750 |
| DPL INC | COM | 233293109 | 158 | 9200 SH | DEFINED | 17 | 9200 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 181 | 7500 SH | DEFINED | 01 | 2500 |
| 5000 | | | | | | | |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 2286 | 94725 SH | DEFINED | 05 | 94725 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 41 | 1700 SH | DEFINED | 08 | 1700 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 464 | 19215 SH | DEFINED | 17 | 19215 |
| D R HORTON INC | COM | 23331A109 | 2280 | 69739 SH | DEFINED | 01 | 64764 |
| 4975 | | | | | | | |
| D R HORTON INC | COM | 23331A109 | 114 | 3475 SH | OTHER | 01 | 3475 |
| D R HORTON INC | COM | 23331A109 | 10336 | 316095 SH | DEFINED | 05 | 316095 |
| D R HORTON INC | COM | 23331A109 | 981 | 30000 SH | CALL | DEFINED | 30000 |
| D R HORTON INC | COM | 23331A109 | 1548 | 47352 SH | DEFINED | 17 | 47352 |
| DSP GROUP INC | COM | 23332B106 | 610 | 24465 SH | DEFINED | 01 | 15145 |
| 9320 | | | | | | | |
| DSP GROUP INC | COM | 23332B106 | 12 | 480 SH | OTHER | 01 | |
| 480 | | | | | | | |

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|----------------------------|-----|-----------|--------|---------|----|---------|---------|---------|---------|
| DSP GROUP INC | COM | 23332B106 | 3005 | 120600 | SH | DEFINED | 05 | 120600 | |
| DSP GROUP INC | COM | 23332B106 | 37 | 1500 | SH | DEFINED | 08 | 1500 | |
| DSP GROUP INC | COM | 23332B106 | 42 | 1700 | SH | DEFINED | 17 | 1700 | |
| DST SYS INC DEL | COM | 233326107 | 810 | 21550 | SH | DEFINED | 01 | 21550 | |
| DST SYS INC DEL | COM | 233326107 | 30 | 804 | SH | OTHER | 01 | | |
| 804 | | | | | | | | | |
| DST SYS INC DEL | COM | 233326107 | 8836 | 235011 | SH | DEFINED | 05 | 235011 | |
| DST SYS INC DEL | COM | 233326107 | 289 | 7680 | SH | DEFINED | 08 | 7680 | |
| DST SYS INC DEL | COM | 233326107 | 1880 | 50000 | SH | CALL | DEFINED | 08 | 50000 |
| DST SYS INC DEL | COM | 233326107 | 504 | 13399 | SH | DEFINED | 17 | 13399 | |
| DTE ENERGY CO | COM | 233331107 | 556 | 15068 | SH | OTHER | | 15068 | |
| DTE ENERGY CO | COM | 233331107 | 191561 | 5192763 | SH | DEFINED | 01 | 5177595 | |
| 15168 | | | | | | | | | |
| DTE ENERGY CO | COM | 233331107 | 1428 | 38709 | SH | OTHER | 01 | 34810 | |
| 3899 | | | | | | | | | |
| DTE ENERGY CO | COM | 233331107 | 30145 | 817169 | SH | DEFINED | 05 | 817169 | |
| DTE ENERGY CO | COM | 233331107 | 22 | 600 | SH | DEFINED | 17 | 600 | |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 419 | 14820 | SH | DEFINED | 17 | 14820 | |
| DAKTRONICS INC | COM | 234264109 | 138 | 8653 | SH | DEFINED | 01 | 7425 | |
| 1228 | | | | | | | | | |
| DAKTRONICS INC | COM | 234264109 | 2174 | 135901 | SH | DEFINED | 05 | 135901 | |
| DAKTRONICS INC | COM | 234264109 | 18 | 1100 | SH | DEFINED | 08 | 1100 | |
| DANA CORP | COM | 235811106 | 190 | 12285 | SH | DEFINED | 01 | 11914 | |
| 371 | | | | | | | | | |
| DANA CORP | COM | 235811106 | 61 | 3967 | SH | OTHER | 01 | 1986 | |
| 1981 | | | | | | | | | |
| DANA CORP | COM | 235811106 | 1091 | 70724 | SH | DEFINED | 05 | 70724 | |
| DANA CORP | COM | 235811106 | 8 | 500 | SH | DEFINED | 08 | 500 | |
| DANA CORP | COM | 235811106 | 401 | 26000 | SH | CALL | DEFINED | 08 | 26000 |
| DANA CORP | COM | 235811106 | 1727 | 111950 | SH | DEFINED | 17 | 111950 | |
| DANAHER CORP DEL | COM | 235851102 | 1225 | 16588 | SH | DEFINED | 01 | 8139 | |
| 8449 | | | | | | | | | |
| DANAHER CORP DEL | COM | 235851102 | 711 | 9624 | SH | OTHER | 01 | 7844 | |
| 1780 | | | | | | | | | |
| DANAHER CORP DEL | COM | 235851102 | 5395 | 73040 | SH | DEFINED | 05 | 73040 | |
| DANAHER CORP DEL | COM | 235851102 | 185 | 2500 | SH | DEFINED | 08 | 2500 | |
| DANAHER CORP DEL | COM | 235851102 | 628 | 8500 | SH | CALL | DEFINED | 08 | 8500 |
| DANAHER CORP DEL | COM | 235851102 | 4284 | 58000 | SH | PUT | DEFINED | 08 | 58000 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 517 | 27231 | SH | OTHER | | 27231 | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1023 | 53862 | SH | DEFINED | 01 | 44462 | |
| 9400 | | | | | | | | | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 2367 | 124560 | SH | OTHER | 01 | 2092 | |
| 122468 | | | | | | | | | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 6943 | 365397 | SH | DEFINED | 05 | 365397 | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 82 | 4300 | SH | DEFINED | 08 | 4300 | |
| DARDEN RESTAURANTS INC | COM | 237194105 | 111 | 5841 | SH | DEFINED | 17 | 5841 | |
| DATASCOPE CORP | COM | 238113104 | 2 | 75 | SH | DEFINED | 01 | | |
| 75 | | | | | | | | | |
| DATASCOPE CORP | COM | 238113104 | 22 | 725 | SH | OTHER | 01 | 75 | |
| 25 | | | | | | | | | |
| 625 | | | | | | | | | |
| DATASCOPE CORP | COM | 238113104 | 1808 | 58825 | SH | DEFINED | 05 | 58825 | |
| DATASCOPE CORP | COM | 238113104 | 83 | 2700 | SH | DEFINED | 17 | 2700 | |
| DAVE & BUSTERS INC | COM | 23833N104 | 348 | 33764 | SH | DEFINED | 01 | 33764 | |
| DAVE & BUSTERS INC | COM | 23833N104 | 11 | 1056 | SH | OTHER | 01 | 1056 | |
| DAVE & BUSTERS INC | COM | 23833N104 | 55 | 5300 | SH | DEFINED | 17 | 5300 | |
| DAVITA INC | COM | 23918K108 | 29 | 900 | SH | DEFINED | 01 | 900 | |
| DAVITA INC | COM | 23918K108 | 19 | 600 | SH | DEFINED | 05 | 600 | |
| DAVITA INC | COM | 23918K108 | 3826 | 120200 | SH | DEFINED | 08 | 120200 | |
| DAVITA INC | COM | 23918K108 | 714 | 22440 | SH | DEFINED | 17 | 22440 | |
| DEAN FOODS CO NEW | COM | 242370104 | 4457 | 143627 | SH | DEFINED | 01 | 143627 | |
| DEAN FOODS CO NEW | COM | 242370104 | 71 | 2300 | SH | OTHER | 01 | 2300 | |
| DEAN FOODS CO NEW | COM | 242370104 | 9761 | 314555 | SH | DEFINED | 05 | 314555 | |
| DEAN FOODS CO NEW | COM | 242370104 | 9 | 300 | SH | DEFINED | 08 | 300 | |
| DEAN FOODS CO NEW | COM | 242370104 | 3181 | 102500 | SH | CALL | DEFINED | 08 | 102500 |
| DEAN FOODS CO NEW | COM | 242370104 | 279 | 9000 | SH | DEFINED | 17 | 9000 | |
| DEBT STRATEGIES FD INC NEW | COM | 24276Q109 | 127 | 18933 | SH | DEFINED | 01 | 18933 | |
| DEERE & CO | COM | 244199105 | 25637 | 480910 | SH | DEFINED | 01 | 467423 | |
| 13487 | | | | | | | | | |
| DEERE & CO | COM | 244199105 | 4376 | 82090 | SH | OTHER | 01 | 37946 | |
| 44144 | | | | | | | | | |
| DEERE & CO | COM | 244199105 | 6137 | 115120 | SH | DEFINED | 05 | 115120 | |
| DEERE & CO | COM | 244199105 | 53 | 1000 | SH | DEFINED | 08 | 1000 | |
| DEERE & CO | COM | 244199105 | 400 | 7500 | SH | DEFINED | 17 | 7500 | |
| DEL MONTE FOODS CO | COM | 24522P103 | 1341 | 153971 | SH | DEFINED | 01 | 138988 | |
| 14983 | | | | | | | | | |
| DEL MONTE FOODS CO | COM | 24522P103 | 1462 | 167834 | SH | OTHER | 01 | 124463 | |
| 43371 | | | | | | | | | |
| DEL MONTE FOODS CO | COM | 24522P103 | 50 | 5700 | SH | DEFINED | 05 | 5700 | |
| DEL MONTE FOODS CO | COM | 24522P103 | 401 | 46045 | SH | DEFINED | 08 | 46045 | |
| DELL INC | COM | 24702R101 | 299 | 8953 | SH | OTHER | | 8953 | |
| DELL INC | COM | 24702R101 | 6100 | 182530 | SH | DEFINED | 01 | 182530 | |
| DELL INC | COM | 24702R101 | 2507 | 75000 | SH | CALL | DEFINED | 01 | 75000 |
| DELL INC | COM | 24702R101 | 56876 | 1701844 | SH | DEFINED | 05 | 1701844 | |
| DELL INC | COM | 24702R101 | 5254 | 157200 | SH | DEFINED | 08 | 157200 | |
| DELL INC | COM | 24702R101 | 39436 | 1180000 | SH | CALL | DEFINED | 08 | 1180000 |
| DELL INC | COM | 24702R101 | 1671 | 50000 | SH | PUT | DEFINED | 08 | 50000 |

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|---------------------------------------|--------------|-----------|--------|----------|----|---------|---------|----------|--------|
| DELL INC 5492406 | COM | 24702R101 | 807124 | 24150934 | SH | DEFINED | 11 | 18658528 | |
| DELL INC | COM | 24702R101 | 4811 | 143968 | SH | DEFINED | 17 | 143968 | |
| DELL INC | COM | 24702R101 | 8205 | 245500 | SH | CALL | DEFINED | 17 | 245500 |
| DELPHI CORP 9485 | COM | 247126105 | 5145 | 568543 | SH | DEFINED | 01 | 559058 | |
| DELPHI CORP 39283 | COM | 247126105 | 632 | 69853 | SH | OTHER | 01 | 30570 | |
| DELPHI CORP | COM | 247126105 | 2396 | 264710 | SH | DEFINED | 05 | 264710 | |
| DELPHI CORP | COM | 247126105 | 3682 | 406900 | SH | DEFINED | 08 | 406900 | |
| DELPHI FINL GROUP INC 11800 | CL A | 247131105 | 948 | 20384 | SH | DEFINED | 01 | 8584 | |
| DELPHI FINL GROUP INC 50 | CL A | 247131105 | 2 | 50 | SH | OTHER | 01 | | |
| DELPHI FINL GROUP INC | CL A | 247131105 | 8049 | 173029 | SH | DEFINED | 05 | 173029 | |
| DELPHI FINL GROUP INC | CL A | 247131105 | 88 | 1900 | SH | DEFINED | 08 | 1900 | |
| DELPHI FINL GROUP INC | CL A | 247131105 | 47 | 1000 | SH | DEFINED | 17 | 1000 | |
| DELTA & PINE LD CO 1296 | COM | 247357106 | 505 | 21934 | SH | DEFINED | 01 | 20638 | |
| DELTA & PINE LD CO 304 | COM | 247357106 | 7 | 304 | SH | OTHER | 01 | | |
| DELTA & PINE LD CO | COM | 247357106 | 7784 | 338292 | SH | DEFINED | 05 | 338292 | |
| DELTA & PINE LD CO | COM | 247357106 | 218 | 9485 | SH | DEFINED | 17 | 9485 | |
| DELTA AIR LINES INC DEL 10100 | COM | 247361108 | 475 | 35689 | SH | DEFINED | 01 | 25589 | |
| DELTA AIR LINES INC DEL 2438 | COM | 247361108 | 333 | 25012 | SH | OTHER | 01 | 22574 | |
| DELTA AIR LINES INC DEL | COM | 247361108 | 15328 | 1152464 | SH | DEFINED | 05 | 1152464 | |
| DELTA AIR LINES INC DEL | COM | 247361108 | 133 | 10000 | SH | DEFINED | 08 | 10000 | |
| DELTA AIR LINES INC DEL | COM | 247361108 | 918 | 69000 | SH | PUT | DEFINED | 08 | 69000 |
| DELTA AIR LINES INC DEL | COM | 247361108 | 347 | 26100 | SH | DEFINED | 17 | 26100 | |
| DELTA APPAREL INC 20 | COM | 247368103 | | 20 | SH | DEFINED | 01 | | |
| DELTA APPAREL INC 86274 | COM | 247368103 | 1303 | 86294 | SH | OTHER | 01 | 20 | |
| DELTIC TIMBER CORP 300 | COM | 247850100 | 19 | 650 | SH | DEFINED | 01 | 350 | |
| DELTIC TIMBER CORP 25 | COM | 247850100 | 1 | 25 | SH | OTHER | 01 | | |
| DELTIC TIMBER CORP | COM | 247850100 | 1369 | 47325 | SH | DEFINED | 05 | 47325 | |
| DELTA WOODSIDE INDS INC NEW 50 | COM NEW | 247909203 | | 50 | SH | DEFINED | 01 | | |
| DELTA WOODSIDE INDS INC NEW 107817 | COM NEW | 247909203 | 291 | 107867 | SH | OTHER | 01 | 50 | |
| DELUXE CORP | COM | 248019101 | 611 | 15231 | SH | DEFINED | 01 | 15231 | |
| DELUXE CORP 1940 | COM | 248019101 | 600 | 14940 | SH | OTHER | 01 | 13000 | |
| DELUXE CORP | COM | 248019101 | 1042 | 25950 | SH | DEFINED | 05 | 25950 | |
| DELUXE CORP | COM | 248019101 | 292 | 7280 | SH | DEFINED | 17 | 7280 | |
| DENDRITE INTL INC 17600 | COM | 248239105 | 345 | 22700 | SH | DEFINED | 01 | 5100 | |
| DENDRITE INTL INC 150 | COM | 248239105 | 2 | 150 | SH | OTHER | 01 | | |
| DENDRITE INTL INC | COM | 248239105 | 2704 | 178100 | SH | DEFINED | 05 | 178100 | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 565 | 12611 | SH | OTHER | | 12611 | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 520 | 11591 | SH | DEFINED | 01 | 11591 | |
| DENTSPLY INTL INC NEW 647 | COM | 249030107 | 134 | 2997 | SH | OTHER | 01 | 2350 | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 13440 | 299724 | SH | DEFINED | 05 | 299724 | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 30 | 666 | SH | DEFINED | 08 | 666 | |
| DENTSPLY INTL INC NEW | COM | 249030107 | 576 | 12837 | SH | DEFINED | 17 | 12837 | |
| DEPARTMENT 56 INC 10500 | COM | 249509100 | 224 | 17675 | SH | DEFINED | 01 | 7175 | |
| DEPARTMENT 56 INC | COM | 249509100 | 829 | 65300 | SH | DEFINED | 05 | 65300 | |
| DEUTSCHE TELEKOM AG 2339 | SPONSORED AD | 251566105 | 155 | 10748 | SH | DEFINED | 01 | 8409 | |
| DEUTSCHE TELEKOM AG 3119 | SPONSORED AD | 251566105 | 250 | 17288 | SH | OTHER | 01 | 14169 | |
| DEUTSCHE TELEKOM AG | SPONSORED AD | 251566105 | 1 | 35 | SH | DEFINED | 05 | 35 | |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 292 | 9788 | SH | DEFINED | 01 | 9788 | |
| DEVELOPERS DIVERSIFIED RLTY 2860 | COM | 251591103 | 500 | 16731 | SH | OTHER | 01 | 13871 | |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 66 | 2200 | SH | DEFINED | 08 | 2200 | |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 56 | 1880 | SH | DEFINED | 17 | 1880 | |
| DEVON ENERGY CORP NEW 9123 | COM | 25179M103 | 3303 | 68535 | SH | DEFINED | 01 | 59412 | |
| DEVON ENERGY CORP NEW 10418 | COM | 25179M103 | 1172 | 24323 | SH | OTHER | 01 | 13905 | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 8513 | 176653 | SH | DEFINED | 05 | 176653 | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 5 | 100 | SH | DEFINED | 08 | 100 | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 313 | 6500 | SH | PUT | DEFINED | 08 | 6500 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | | 1 | SH | DEFINED | 11 | 1 | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 410 | 8511 | SH | DEFINED | 17 | 8511 | |
| DEVRY INC DEL | COM | 251893103 | 111 | 4710 | SH | DEFINED | 01 | 4710 | |
| DEVRY INC DEL | COM | 251893103 | 3383 | 142998 | SH | DEFINED | 05 | 142998 | |
| DEVRY INC DEL | COM | 251893103 | 83 | 3500 | SH | DEFINED | 08 | 3500 | |

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|------------------------------|--------------|------------------|--------|----------|-----|---------|---------|----------|
| DOWNEY FINL CORP | COM | 261018105 | 5661 | 121150 | SH | DEFINED | 05 | 121150 |
| DRESS BARN INC | COM | 261570105 | 219 | 15950 | SH | DEFINED | 01 | 650 |
| 15300 | | | | | | | | |
| DRESS BARN INC | COM | 261570105 | 1766 | 128925 | SH | DEFINED | 05 | 128925 |
| DREYERS GRAND ICE CREAM HL I | COM A CALL P | 261877104 | | 1 | SH | DEFINED | 01 | 1 |
| DREYERS GRAND ICE CREAM HL I | COM A CALL P | 261877104 | 150 | 1930 | SH | DEFINED | 08 | 1930 |
| DREYERS GRAND ICE CREAM HL I | COM A CALL P | 261877104 | 185720 | 2388380 | SH | DEFINED | 17 | 2388380 |
| DREYFUS STRATEGIC MUN S INC | COM | 261932107 | 114 | 12150 | SH | DEFINED | 01 | |
| 12150 | | | | | | | | |
| DREYFUS STRATEGIC MUN S INC | COM | 261932107 | 280 | 29852 | SH | OTHER | 01 | 23668 |
| 6184 | | | | | | | | |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 508 | 57778 | SH | DEFINED | 01 | 57778 |
| DREYFUS STRATEGIC MUN BD FD | COM | 26202F107 | 67 | 7664 | SH | OTHER | 01 | 5734 |
| 1930 | | | | | | | | |
| DRIL-QUIP INC | COM | 262037104 | 96 | 5675 | SH | DEFINED | 01 | 5675 |
| DRIL-QUIP INC | COM | 262037104 | 1163 | 68825 | SH | DEFINED | 05 | 68825 |
| DRUGSTORE COM INC | COM | 262241102 | 154 | 20100 | SH | DEFINED | 01 | 20100 |
| DRUGSTORE COM INC | COM | 262241102 | 4 | 500 | SH | OTHER | 01 | 500 |
| DSL NET INC | COM | 262506108 | 16 | 30000 | SH | OTHER | 01 | 30000 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 88124 | 2202561 | SH | DEFINED | 01 | 2091746 |
| 110815 | | | | | | | | |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 51579 | 1289158 | SH | OTHER | 01 | 753340 |
| 535818 | | | | | | | | |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 19156 | 478780 | SH | DEFINED | 05 | 478780 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 4753 | 118800 | SH | DEFINED | 08 | 118800 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 2001 | 50000 | SH | CALL | DEFINED | 50000 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 7502 | 187500 | SH | PUT | DEFINED | 187500 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 361 | 9022 | SH | DEFINED | 13 | 9022 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 769 | 19216 | SH | DEFINED | 17 | 19216 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 7202 | 180000 | SH | CALL | DEFINED | 180000 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 7202 | 180000 | SH | PUT | DEFINED | 180000 |
| DUANE READE INC | COM | 263578106 | 2 | 125 | SH | DEFINED | 01 | 125 |
| DUANE READE INC | COM | 263578106 | 1527 | 95725 | SH | DEFINED | 05 | 95725 |
| DUANE READE INC | COM | 263578106 | 144 | 9000 | SH | DEFINED | 08 | 9000 |
| DUANE READE INC | COM | 263578106 | 482 | 30200 | SH | DEFINED | 17 | 30200 |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 35 | 2452 | SH | DEFINED | 01 | 2452 |
| DUFF & PHELPS UTIL CORP BD T | COM | 26432K108 | 123 | 8524 | SH | OTHER | 01 | 2831 |
| 5693 | | | | | | | | |
| DUKE ENERGY CORP | NOTE | 1.750% 264399EJ1 | 33108 | 33400000 | PRN | DEFINED | 17 | 33400000 |
| DUKE ENERGY CORP | COM | 264399106 | 5320 | 298700 | SH | OTHER | | 298700 |
| DUKE ENERGY CORP | COM | 264399106 | 179643 | 10086625 | SH | DEFINED | 01 | 10058438 |
| 28187 | | | | | | | | |
| DUKE ENERGY CORP | COM | 264399106 | 7157 | 401862 | SH | OTHER | 01 | 228041 |
| 173821 | | | | | | | | |
| DUKE ENERGY CORP | COM | 264399106 | 17165 | 963780 | SH | DEFINED | 05 | 963780 |
| DUKE ENERGY CORP | COM | 264399106 | 39 | 2200 | SH | DEFINED | 08 | 2200 |
| DUKE ENERGY CORP | COM | 264399106 | 40 | 2264 | SH | DEFINED | 17 | 2264 |
| DUKE ENERGY CORP | COM | 264399106 | 3277 | 184000 | SH | OTHER | 17 | |
| 184000 | | | | | | | | |
| DUKE REALTY CORP | COM NEW | 264411505 | 546 | 18700 | SH | DEFINED | 01 | 18700 |
| DUKE REALTY CORP | COM NEW | 264411505 | 804 | 27521 | SH | OTHER | 01 | 21562 |
| 5959 | | | | | | | | |
| DUKE REALTY CORP | COM NEW | 264411505 | 105 | 3600 | SH | DEFINED | 08 | 3600 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 2444 | 58841 | SH | DEFINED | 01 | 58516 |
| 325 | | | | | | | | |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 2733 | 65797 | SH | OTHER | 01 | 58809 |
| 6988 | | | | | | | | |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 6243 | 150285 | SH | DEFINED | 05 | 150285 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 194 | 4660 | SH | DEFINED | 08 | 4660 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | | 1 | SH | DEFINED | 11 | 1 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 461 | 11100 | SH | DEFINED | 17 | 11100 |
| DURA AUTOMOTIVE SYSTEMS CORP | CL A | 265903104 | 109 | 11400 | SH | DEFINED | 17 | 11400 |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 243 | 10700 | SH | DEFINED | 01 | 2900 |
| 7800 | | | | | | | | |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 8 | 371 | SH | OTHER | 01 | |
| 371 | | | | | | | | |
| DUPONT PHOTOMASKS INC | COM | 26613X101 | 1929 | 84925 | SH | DEFINED | 05 | 84925 |
| DURECT CORP | COM | 266605104 | 49 | 15250 | SH | DEFINED | 01 | 15250 |
| DYAX CORP | COM | 26746E103 | 228 | 37192 | SH | DEFINED | 01 | 37192 |
| DYCOM INDS INC | COM | 267475101 | 350 | 17146 | SH | DEFINED | 01 | 17146 |
| DYCOM INDS INC | COM | 267475101 | 4 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | |
| DYCOM INDS INC | COM | 267475101 | 2009 | 98518 | SH | DEFINED | 05 | 98518 |
| DYCOM INDS INC | COM | 267475101 | 61 | 3000 | SH | DEFINED | 08 | 3000 |
| DYNEGY INC NEW | CL A | 26816Q101 | 141 | 39130 | SH | DEFINED | 01 | 34745 |
| 2885 | | | | | | | | |
| DYNEGY INC NEW | CL A | 26816Q101 | 34 | 9343 | SH | OTHER | 01 | |
| 9343 | | | | | | | | |
| DYNEGY INC NEW | CL A | 26816Q101 | 700 | 194490 | SH | DEFINED | 05 | 194490 |
| DYNEGY INC NEW | CL A | 26816Q101 | 2960 | 822200 | SH | CALL | DEFINED | 822200 |
| DYNEGY INC NEW | CL A | 26816Q101 | 1690 | 469500 | SH | PUT | DEFINED | 469500 |
| EGL INC | COM | 268484102 | 7 | 400 | SH | DEFINED | 01 | 400 |
| EGL INC | COM | 268484102 | 4 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | |
| EGL INC | COM | 268484102 | 1741 | 95726 | SH | DEFINED | 05 | 95726 |
| EGL INC | COM | 268484102 | 15 | 800 | SH | DEFINED | 17 | 800 |

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|------------------------------------|--------------|--------|-----------|-------|----------|-----|---------|---------|----------|--------|
| E M C CORP MASS 143935 | COM | | 268648102 | 23314 | 1845917 | SH | DEFINED | 01 | 1701982 | |
| E M C CORP MASS 337576 | COM | | 268648102 | 12906 | 1021820 | SH | OTHER | 01 | 684244 | |
| E M C CORP MASS | COM | | 268648102 | 13194 | 1044622 | SH | DEFINED | 05 | 1044622 | |
| E M C CORP MASS | COM | | 268648102 | 6709 | 531159 | SH | DEFINED | 08 | 531159 | |
| E M C CORP MASS | COM | | 268648102 | 2210 | 175000 | SH | PUT | DEFINED | 08 | 175000 |
| E M C CORP MASS 561218 | COM | | 268648102 | 36499 | 2889900 | SH | DEFINED | 11 | 2328682 | |
| E M C CORP MASS | COM | | 268648102 | 8 | 620 | SH | DEFINED | 13 | 620 | |
| E M C CORP MASS | COM | | 268648102 | 35 | 2800 | SH | OTHER | 13 | 2800 | |
| E M C CORP MASS | COM | | 268648102 | 59 | 4646 | SH | DEFINED | 17 | 4646 | |
| EMS TECHNOLOGIES INC | COM | | 26873N108 | 46 | 2700 | SH | DEFINED | 01 | 2700 | |
| EMS TECHNOLOGIES INC | COM | | 26873N108 | 170 | 10000 | SH | OTHER | 01 | 10000 | |
| EMS TECHNOLOGIES INC | COM | | 26873N108 | 46 | 2700 | SH | DEFINED | 05 | 2700 | |
| ENSCO INTL INC 10900 | COM | | 26874Q100 | 756 | 28189 | SH | DEFINED | 01 | 17289 | |
| ENSCO INTL INC 1705 | COM | | 26874Q100 | 66 | 2454 | SH | OTHER | 01 | 749 | |
| ENSCO INTL INC | COM | | 26874Q100 | 40431 | 1507489 | SH | DEFINED | 05 | 1507489 | |
| ENSCO INTL INC | COM | | 26874Q100 | 200 | 7450 | SH | DEFINED | 17 | 7450 | |
| ENI S P A | SPONSORED AD | | 26874R108 | 4699 | 61400 | SH | OTHER | | 61400 | |
| ENI S P A | SPONSORED AD | | 26874R108 | 132 | 1724 | SH | DEFINED | 01 | 1724 | |
| ENI S P A 280 | SPONSORED AD | | 26874R108 | 28 | 360 | SH | OTHER | 01 | 80 | |
| EOG RES INC 4300 | COM | | 26875P101 | 757 | 18129 | SH | DEFINED | 01 | 13829 | |
| EOG RES INC 17956 | COM | | 26875P101 | 1016 | 24331 | SH | OTHER | 01 | 6375 | |
| EOG RES INC | COM | | 26875P101 | 8099 | 194028 | SH | DEFINED | 05 | 194028 | |
| EOG RES INC | COM | | 26875P101 | 3364 | 80600 | SH | DEFINED | 08 | 80600 | |
| EOG RES INC | COM | | 26875P101 | 7810 | 187100 | SH | CALL | DEFINED | 08 | 187100 |
| EPIQ SYS INC 4111 | COM | | 26882D109 | 249 | 14641 | SH | DEFINED | 01 | 10530 | |
| EPIQ SYS INC | COM | | 26882D109 | 4188 | 246497 | SH | DEFINED | 05 | 246497 | |
| ESS TECHNOLOGY INC 6800 | COM | | 269151106 | 190 | 17600 | SH | DEFINED | 01 | 10800 | |
| ESS TECHNOLOGY INC | COM | | 269151106 | 1741 | 161525 | SH | DEFINED | 05 | 161525 | |
| ESS TECHNOLOGY INC | COM | | 269151106 | 201 | 18600 | SH | DEFINED | 08 | 18600 | |
| ESS TECHNOLOGY INC | COM | | 269151106 | 201 | 18600 | SH | DEFINED | 17 | 18600 | |
| E TRADE GROUP INC | NOTE | 6.000% | 269246AB0 | 1014 | 1040000 | PRN | DEFINED | 17 | 1040000 | |
| E TRADE GROUP INC | NOTE | 6.750% | 269246AD6 | 10638 | 10000000 | PRN | DEFINED | 17 | 10000000 | |
| E TRADE GROUP INC | COM | | 269246104 | 812 | 87656 | SH | DEFINED | 01 | 87656 | |
| E TRADE GROUP INC 935 | COM | | 269246104 | 9 | 935 | SH | OTHER | 01 | | |
| E TRADE GROUP INC | COM | | 269246104 | 6829 | 737510 | SH | DEFINED | 05 | 737510 | |
| E TRADE GROUP INC | COM | | 269246104 | 301 | 32529 | SH | DEFINED | 08 | 32529 | |
| E TRADE GROUP INC | COM | | 269246104 | 1565 | 169000 | SH | CALL | DEFINED | 08 | 169000 |
| E TRADE GROUP INC | COM | | 269246104 | 2057 | 222100 | SH | DEFINED | 17 | 222100 | |
| E TRADE GROUP INC | COM | | 269246104 | 93 | 10000 | SH | CALL | DEFINED | 17 | 10000 |
| EARTHLINK INC | COM | | 270321102 | 2 | 200 | SH | DEFINED | 01 | 200 | |
| EARTHLINK INC 200 | COM | | 270321102 | 2 | 200 | SH | OTHER | 01 | | |
| EARTHLINK INC | COM | | 270321102 | 1031 | 125276 | SH | DEFINED | 08 | 125276 | |
| EAST WEST BANCORP INC 8600 3500 | COM | | 27579R104 | 771 | 18025 | SH | DEFINED | 01 | 5925 | |
| EAST WEST BANCORP INC 3575 | COM | | 27579R104 | 153 | 3575 | SH | OTHER | 01 | | |
| EAST WEST BANCORP INC | COM | | 27579R104 | 4478 | 104750 | SH | DEFINED | 05 | 104750 | |
| EAST WEST BANCORP INC | COM | | 27579R104 | 192 | 4500 | SH | DEFINED | 08 | 4500 | |
| EAST WEST BANCORP INC | COM | | 27579R104 | 98 | 2300 | SH | DEFINED | 17 | 2300 | |
| EASTERN VA BANKSHARES INC | COM | | 277196101 | 454 | 16252 | SH | DEFINED | 01 | 16252 | |
| EASTERN VA BANKSHARES INC | COM | | 277196101 | 157 | 5615 | SH | OTHER | 01 | 5615 | |
| EASTGROUP PPTY INC | COM | | 277276101 | 208 | 7500 | SH | DEFINED | 01 | 7500 | |
| EASTGROUP PPTY INC | COM | | 277276101 | 8 | 280 | SH | OTHER | 01 | 280 | |
| EASTMAN CHEM CO 7581 | COM | | 277432100 | 99658 | 2974870 | SH | DEFINED | 01 | 2967289 | |
| EASTMAN CHEM CO 15899 | COM | | 277432100 | 1774 | 52964 | SH | OTHER | 01 | 37065 | |
| EASTMAN CHEM CO | COM | | 277432100 | 10962 | 327220 | SH | DEFINED | 05 | 327220 | |
| EASTMAN CHEM CO | COM | | 277432100 | 2335 | 69700 | SH | DEFINED | 08 | 69700 | |
| EASTMAN CHEM CO | COM | | 277432100 | 1578 | 47100 | SH | CALL | DEFINED | 08 | 47100 |
| EASTMAN CHEM CO | COM | | 277432100 | 178 | 5305 | SH | DEFINED | 17 | 5305 | |
| EASTMAN KODAK CO | COM | | 277461109 | 459 | 21941 | SH | OTHER | | 21941 | |
| EASTMAN KODAK CO 25107 | COM | | 277461109 | 6086 | 290619 | SH | DEFINED | 01 | 265512 | |
| EASTMAN KODAK CO 63375 | COM | | 277461109 | 4242 | 202593 | SH | OTHER | 01 | 139218 | |
| EASTMAN KODAK CO | COM | | 277461109 | 3693 | 176347 | SH | DEFINED | 05 | 176347 | |
| EASTMAN KODAK CO | COM | | 277461109 | 2218 | 105900 | SH | DEFINED | 08 | 105900 | |
| EASTMAN KODAK CO | COM | | 277461109 | 2722 | 130000 | SH | CALL | DEFINED | 08 | 130000 |
| EASTMAN KODAK CO | COM | | 277461109 | 3195 | 152600 | SH | PUT | DEFINED | 08 | 152600 |
| EASTMAN KODAK CO | COM | | 277461109 | 1024 | 48916 | SH | DEFINED | 17 | 48916 | |
| EATON CORP 650 | COM | | 278058102 | 4070 | 45924 | SH | DEFINED | 01 | 45274 | |
| EATON CORP | COM | | 278058102 | 6967 | 78618 | SH | OTHER | 01 | 24232 | |

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|-----------------------------|--------------|-----------|--------|----------|-----|---------|---------|---------|
| 54386 | | | | | | | | |
| EATON CORP | COM | 278058102 | 5006 | 56494 | SH | DEFINED | 05 | 56494 |
| EATON CORP | COM | 278058102 | 2283 | 25765 | SH | DEFINED | 08 | 25765 |
| EATON CORP | COM | 278058102 | 177 | 2000 | SH | PUT | DEFINED | 08 |
| EATON CORP | COM | 278058102 | 111 | 1250 | SH | DEFINED | 17 | 1250 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 67 | 2002 | SH | DEFINED | 01 | 2002 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 8 | 250 | SH | OTHER | 01 | |
| 250 | | | | | | | | |
| EATON VANCE CORP | COM NON VTG | 278265103 | 4715 | 140830 | SH | DEFINED | 05 | 140830 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 146 | 4350 | SH | DEFINED | 08 | 4350 |
| EBAY INC | COM | 278642103 | 8782 | 163714 | SH | DEFINED | 01 | 154344 |
| 9370 | | | | | | | | |
| EBAY INC | COM | 278642103 | 1041 | 19402 | SH | OTHER | 01 | 3942 |
| 15460 | | | | | | | | |
| EBAY INC | COM | 278642103 | 22691 | 423017 | SH | DEFINED | 05 | 423017 |
| EBAY INC | COM | 278642103 | 9126 | 170142 | SH | DEFINED | 08 | 170142 |
| EBAY INC | COM | 278642103 | 51183 | 954200 | SH | PUT | DEFINED | 08 |
| EBAY INC | COM | 278642103 | 361394 | 6737396 | SH | DEFINED | 11 | 5350117 |
| 1387279 | | | | | | | | |
| EBAY INC | COM | 278642103 | 139 | 2600 | SH | DEFINED | 17 | 2600 |
| EBOOKERS PLC | SPONSORED AD | 278725106 | 510 | 28000 | SH | DEFINED | 01 | 28000 |
| ECHOSTAR COMMUNICATIONS NEW | NOTE 4.875% | 278762AD1 | 2246 | 2205000 | PRN | DEFINED | 01 | 2205000 |
| ECHOSTAR COMMUNICATIONS NEW | NOTE 4.875% | 278762AD1 | 8761 | 8600000 | PRN | DEFINED | 08 | 8600000 |
| ECHOSTAR COMMUNICATIONS NEW | NOTE 4.875% | 278762AD1 | 408 | 400000 | PRN | DEFINED | 17 | 400000 |
| ECHOSTAR COMMUNICATIONS NEW | NOTE 5.750% | 278762AG4 | 207 | 190000 | PRN | DEFINED | 01 | 190000 |
| ECHOSTAR COMMUNICATIONS NEW | NOTE 5.750% | 278762AG4 | 6543 | 6010000 | PRN | DEFINED | 08 | 6010000 |
| ECHOSTAR COMMUNICATIONS NEW | NOTE 5.750% | 278762AG4 | 27219 | 25000000 | PRN | OTHER | 17 | |
| 25000000 | | | | | | | | |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 28048 | 732124 | SH | DEFINED | 01 | 732124 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 90 | 2350 | SH | OTHER | 01 | 1850 |
| 500 | | | | | | | | |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 352 | 9178 | SH | DEFINED | 05 | 9178 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 1127 | 29406 | SH | DEFINED | 08 | 29406 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 2107 | 55000 | SH | PUT | DEFINED | 08 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 138687 | 3620138 | SH | DEFINED | 11 | 2734999 |
| 885139 | | | | | | | | |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 31 | 800 | SH | DEFINED | 17 | 800 |
| ECLIPSYS CORP | COM | 278856109 | 1290 | 80100 | SH | DEFINED | 01 | 80100 |
| ECLIPSYS CORP | COM | 278856109 | 28 | 1750 | SH | OTHER | 01 | 150 |
| 1600 | | | | | | | | |
| ECLIPSYS CORP | COM | 278856109 | 2 | 100 | SH | DEFINED | 08 | 100 |
| ECLIPSYS CORP | COM | 278856109 | 1828 | 113548 | SH | DEFINED | 17 | 113548 |
| ECOLAB INC | COM | 278865100 | 10429 | 413036 | SH | DEFINED | 01 | 412336 |
| 700 | | | | | | | | |
| ECOLAB INC | COM | 278865100 | 1350 | 53476 | SH | OTHER | 01 | 16930 |
| 36546 | | | | | | | | |
| ECOLAB INC | COM | 278865100 | 8818 | 349243 | SH | DEFINED | 05 | 349243 |
| EDISON INTL | COM | 281020107 | 1199 | 62765 | SH | DEFINED | 01 | 61565 |
| 1200 | | | | | | | | |
| EDISON INTL | COM | 281020107 | 578 | 30254 | SH | OTHER | 01 | 15420 |
| 14834 | | | | | | | | |
| EDISON INTL | COM | 281020107 | 3972 | 207975 | SH | DEFINED | 05 | 207975 |
| EDISON INTL | COM | 281020107 | 8633 | 452000 | SH | CALL | DEFINED | 08 |
| EDISON INTL | COM | 281020107 | 191 | 10000 | SH | PUT | DEFINED | 08 |
| EDISON INTL | COM | 281020107 | 296 | 15500 | SH | DEFINED | 17 | 15500 |
| EDISON INTL | COM | 281020107 | 4775 | 250000 | SH | CALL | DEFINED | 17 |
| EDO CORP | COM | 281347104 | 2 | 100 | SH | DEFINED | 01 | 100 |
| EDO CORP | COM | 281347104 | 1 | 50 | SH | OTHER | 01 | |
| 50 | | | | | | | | |
| EDO CORP | COM | 281347104 | 1591 | 78550 | SH | DEFINED | 05 | 78550 |
| EDUCATION MGMT CORP | COM | 28139T101 | 476 | 8232 | SH | DEFINED | 01 | 7490 |
| 742 | | | | | | | | |
| EDUCATION MGMT CORP | COM | 28139T101 | 7 | 125 | SH | OTHER | 01 | |
| 125 | | | | | | | | |
| EDUCATION MGMT CORP | COM | 28139T101 | 8750 | 151328 | SH | DEFINED | 05 | 151328 |
| EDUCATION MGMT CORP | COM | 28139T101 | 164 | 2830 | SH | DEFINED | 08 | 2830 |
| EDUCATION MGMT CORP | COM | 28139T101 | 219 | 3787 | SH | DEFINED | 17 | 3787 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 993 | 36673 | SH | DEFINED | 01 | 35723 |
| 950 | | | | | | | | |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 1733 | 64003 | SH | OTHER | 01 | 60582 |
| 3421 | | | | | | | | |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 3415 | 126100 | SH | DEFINED | 05 | 126100 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 87 | 3200 | SH | DEFINED | 08 | 3200 |
| EDWARDS AG INC | COM | 281760108 | 4269 | 111148 | SH | DEFINED | 01 | 107211 |
| 3937 | | | | | | | | |
| EDWARDS AG INC | COM | 281760108 | 1271 | 33099 | SH | OTHER | 01 | 15444 |
| 17655 | | | | | | | | |
| EDWARDS AG INC | COM | 281760108 | 6233 | 162263 | SH | DEFINED | 05 | 162263 |
| EDWARDS AG INC | COM | 281760108 | 207 | 5400 | SH | DEFINED | 08 | 5400 |
| EDWARDS AG INC | COM | 281760108 | 123 | 3200 | SH | DEFINED | 17 | 3200 |
| EFUNDS CORP | COM | 28224R101 | 211 | 17073 | SH | DEFINED | 01 | 7303 |
| 9770 | | | | | | | | |
| EFUNDS CORP | COM | 28224R101 | 5 | 412 | SH | OTHER | 01 | |
| 412 | | | | | | | | |
| EFUNDS CORP | COM | 28224R101 | 2406 | 194475 | SH | DEFINED | 05 | 194475 |
| EFUNDS CORP | COM | 28224R101 | 2 | 200 | SH | DEFINED | 08 | 200 |

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|------------------------------|---------|------------------|--------|----------|-----|---------|---------|----------|
| EFUNDS CORP | COM | 28224R101 | 106 | 8600 | SH | DEFINED | 17 | 8600 |
| EL PASO CORP | COM | 28336L109 | 1655 | 226700 | SH | OTHER | | 226700 |
| EL PASO CORP | COM | 28336L109 | 4914 | 673106 | SH | DEFINED | 01 | 666175 |
| 6931 | | | | | | | | |
| EL PASO CORP | COM | 28336L109 | 580 | 79393 | SH | OTHER | 01 | 41360 |
| 38033 | | | | | | | | |
| EL PASO CORP | COM | 28336L109 | 7146 | 978967 | SH | DEFINED | 05 | 978967 |
| EL PASO CORP | COM | 28336L109 | 1597 | 218800 | SH | DEFINED | 08 | 218800 |
| EL PASO CORP | COM | 28336L109 | 702 | 96100 | SH | DEFINED | 17 | 96100 |
| EL PASO ELEC CO | COM NEW | 283677854 | 328 | 28436 | SH | DEFINED | 01 | 6436 |
| 22000 | | | | | | | | |
| EL PASO ELEC CO | COM NEW | 283677854 | 2570 | 222500 | SH | DEFINED | 05 | 222500 |
| ELAN FIN CORP LTD | NOTE | 284129AC7 | 119 | 200000 | PRN | DEFINED | 08 | 200000 |
| ELAN PLC | ADR | 284131208 | 228 | 43128 | SH | DEFINED | 01 | 40128 |
| 3000 | | | | | | | | |
| ELAN PLC | ADR | 284131208 | 67 | 12741 | SH | OTHER | 01 | 9341 |
| 3400 | | | | | | | | |
| ELAN PLC | ADR | 284131208 | 364 | 68731 | SH | DEFINED | 08 | 68731 |
| ELAN PLC | ADR | 284131208 | 747 | 141200 | SH | CALL | DEFINED | 141200 |
| ELAN PLC | ADR | 284131208 | 537 | 101500 | SH | PUT | DEFINED | 101500 |
| ELDORADO GOLD CORP NEW | COM | 284902103 | 95 | 36500 | SH | DEFINED | 17 | 36500 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 13 | 625 | SH | DEFINED | 01 | 225 |
| 400 | | | | | | | | |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 8 | 400 | SH | OTHER | 01 | 400 |
| ELECTRO SCIENTIFIC INDS | COM | 285229100 | 2337 | 111025 | SH | DEFINED | 05 | 111025 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1324 | 14362 | SH | OTHER | | 14362 |
| ELECTRONIC ARTS INC | COM | 285512109 | 16299 | 176812 | SH | DEFINED | 01 | 160812 |
| 16000 | | | | | | | | |
| ELECTRONIC ARTS INC | COM | 285512109 | 2591 | 28112 | SH | OTHER | 01 | 10382 |
| 17730 | | | | | | | | |
| ELECTRONIC ARTS INC | COM | 285512109 | 29316 | 318033 | SH | DEFINED | 05 | 318033 |
| ELECTRONIC ARTS INC | COM | 285512109 | 18 | 200 | SH | DEFINED | 08 | 200 |
| ELECTRONIC ARTS INC | COM | 285512109 | 7374 | 80000 | SH | CALL | DEFINED | 80000 |
| ELECTRONIC ARTS INC | COM | 285512109 | 938515 | 10181332 | SH | DEFINED | 11 | 7037058 |
| 3144274 | | | | | | | | |
| ELECTRONIC ARTS INC | COM | 285512109 | 27 | 290 | SH | DEFINED | 13 | 290 |
| ELECTRONIC ARTS INC | COM | 285512109 | 166 | 1800 | SH | DEFINED | 17 | 1800 |
| ELECTRONIC ARTS INC | COM | 285512109 | 8296 | 90000 | SH | CALL | DEFINED | 90000 |
| ELECTRONIC ARTS INC | COM | 285512109 | 8296 | 90000 | SH | PUT | DEFINED | 90000 |
| ELECTRONIC DATA SYS NEW | NOTE | 285661AB0 | 12908 | 16236000 | PRN | DEFINED | 08 | 16236000 |
| ELECTRONIC DATA SYS NEW | NOTE | 285661AB0 | 69 | 87000 | PRN | DEFINED | 17 | 87000 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 2364 | 117029 | SH | OTHER | | 117029 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 2281 | 112937 | SH | DEFINED | 01 | 102522 |
| 10415 | | | | | | | | |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 766 | 37899 | SH | OTHER | 01 | 21018 |
| 16881 | | | | | | | | |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 5410 | 267830 | SH | DEFINED | 05 | 267830 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 3313 | 164032 | SH | DEFINED | 08 | 164032 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 3636 | 180000 | SH | CALL | DEFINED | 180000 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 5656 | 280000 | SH | PUT | DEFINED | 280000 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 250 | 12400 | SH | DEFINED | 17 | 12400 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 69 | 2425 | SH | DEFINED | 01 | 725 |
| 1700 | | | | | | | | |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 3092 | 108238 | SH | DEFINED | 05 | 108238 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 220 | 7700 | SH | DEFINED | 08 | 7700 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 571 | 20000 | SH | CALL | DEFINED | 20000 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 1143 | 40000 | SH | PUT | DEFINED | 40000 |
| ELECTRONICS BOUTIQUE HLDGS C | COM | 286045109 | 5860 | 205117 | SH | DEFINED | 11 | 205117 |
| ELIZABETH ARDEN INC | COM | 28660G106 | 2262 | 137284 | SH | DEFINED | 01 | 137284 |
| ELKCORP | COM | 287456107 | 1844 | 78275 | SH | DEFINED | 05 | 78275 |
| EMCOR GROUP INC | COM | 29084Q100 | 95 | 2225 | SH | DEFINED | 01 | 2225 |
| EMCOR GROUP INC | COM | 29084Q100 | 33 | 770 | SH | OTHER | 01 | |
| 770 | | | | | | | | |
| EMCOR GROUP INC | COM | 29084Q100 | 2573 | 60475 | SH | DEFINED | 05 | 60475 |
| EMCOR GROUP INC | COM | 29084Q100 | 160 | 3772 | SH | DEFINED | 17 | 3772 |
| EMERSON ELEC CO | COM | 291011104 | 37550 | 713202 | SH | DEFINED | 01 | 624390 |
| 88812 | | | | | | | | |
| EMERSON ELEC CO | COM | 291011104 | 57096 | 1084447 | SH | OTHER | 01 | 475088 |
| 609359 | | | | | | | | |
| EMERSON ELEC CO | COM | 291011104 | 11733 | 222846 | SH | DEFINED | 05 | 222846 |
| EMERSON ELEC CO | COM | 291011104 | 353 | 6700 | SH | DEFINED | 08 | 6700 |
| EMERSON ELEC CO | COM | 291011104 | 13836 | 262800 | SH | CALL | DEFINED | 262800 |
| EMERSON ELEC CO | COM | 291011104 | 231 | 4385 | SH | DEFINED | 17 | 4385 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 57 | 2826 | SH | DEFINED | 01 | 2826 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 4 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 2278 | 112550 | SH | DEFINED | 05 | 112550 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 113 | 5600 | SH | DEFINED | 08 | 5600 |
| EMMIS COMMUNICATIONS CORP | CL A | 291525103 | 427 | 21112 | SH | DEFINED | 17 | 21112 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 145 | 6600 | SH | DEFINED | 01 | 6600 |
| EMPIRE DIST ELEC CO | COM | 291641108 | 120 | 5450 | SH | OTHER | 01 | 4400 |
| 1050 | | | | | | | | |
| EMULEX CORP | NOTE | 1.750% 292475AB6 | 353 | 380000 | PRN | DEFINED | 17 | 380000 |
| EMULEX CORP | COM NEW | 292475209 | 42 | 1650 | SH | DEFINED | 01 | 1650 |
| EMULEX CORP | COM NEW | 292475209 | 23 | 910 | SH | OTHER | 01 | 910 |
| EMULEX CORP | COM NEW | 292475209 | 20 | 800 | SH | DEFINED | 05 | 800 |

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|---------------------------------------|--------------|-----------|-------|------------|------------|--------|
| EMULEX CORP | COM NEW | 292475209 | 5 | 215 SH | DEFINED 08 | 215 |
| EMULEX CORP | COM NEW | 292475209 | 1076 | 42248 SH | DEFINED 17 | 42248 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 661 | 13530 SH | DEFINED 01 | 13530 |
| ENBRIDGE ENERGY PARTNERS L P 12000 | COM | 29250R106 | 693 | 14200 SH | OTHER 01 | 2200 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 39 | 800 SH | DEFINED 13 | 800 |
| ENCANA CORP 200 | COM | 292505104 | 530 | 14574 SH | DEFINED 01 | 14374 |
| ENCANA CORP 4312 | COM | 292505104 | 357 | 9826 SH | OTHER 01 | 5514 |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 140 | 23000 SH | DEFINED 01 | 23000 |
| ENDESA S A | SPONSORED AD | 29258N107 | 135 | 8668 SH | DEFINED 01 | 8668 |
| ENDESA S A | SPONSORED AD | 29258N107 | 396 | 25486 SH | OTHER 01 | 25486 |
| ENDESA S A | SPONSORED AD | 29258N107 | 2 | 100 SH | DEFINED 05 | 100 |
| ENDO PHARMACEUTICALS HLDGS I 30000 | COM | 29264F205 | 1047 | 51203 SH | DEFINED 01 | 21203 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 5585 | 273129 SH | DEFINED 05 | 273129 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 20 | 1000 SH | DEFINED 08 | 1000 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 348 | 17000 SH | DEFINED 17 | 17000 |
| ENERGEN CORP 14245 | COM | 29265N108 | 1215 | 33570 SH | DEFINED 01 | 19325 |
| ENERGEN CORP 1717 | COM | 29265N108 | 62 | 1717 SH | OTHER 01 | |
| ENERGEN CORP | COM | 29265N108 | 9056 | 250312 SH | DEFINED 05 | 250312 |
| ENERGY EAST CORP 300 | COM | 29266M109 | 623 | 27753 SH | DEFINED 01 | 27453 |
| ENERGY EAST CORP 7240 | COM | 29266M109 | 271 | 12071 SH | OTHER 01 | 4831 |
| ENERGY EAST CORP | COM | 29266M109 | 6646 | 296301 SH | DEFINED 05 | 296301 |
| ENERGIZER HLDGS INC 284067 | COM | 29266R108 | 19483 | 529862 SH | DEFINED 01 | 245795 |
| ENERGIZER HLDGS INC 2127972 | COM | 29266R108 | 81838 | 2225671 SH | OTHER 01 | 97699 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 6330 | 172146 SH | DEFINED 05 | 172146 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 470 | 12770 SH | DEFINED 08 | 12770 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 564 | 15332 SH | DEFINED 17 | 15332 |
| ENERPLUS RES FD 1000 | UNIT TR G NE | 29274D604 | 78 | 3000 SH | DEFINED 01 | 2000 |
| ENERPLUS RES FD 4400 | UNIT TR G NE | 29274D604 | 320 | 12300 SH | OTHER 01 | 7900 |
| ENGELHARD CORP | COM | 292845104 | 2839 | 102608 SH | DEFINED 01 | 102608 |
| ENGELHARD CORP 200 | COM | 292845104 | 6 | 200 SH | OTHER 01 | |
| ENGELHARD CORP | COM | 292845104 | 1644 | 59430 SH | DEFINED 05 | 59430 |
| ENGELHARD CORP | COM | 292845104 | 130 | 4700 SH | DEFINED 08 | 4700 |
| ENGELHARD CORP | COM | 292845104 | 30 | 1100 SH | DEFINED 17 | 1100 |
| ENGINEERED SUPPORT SYS INC 4700 | COM | 292866100 | 446 | 7363 SH | DEFINED 01 | 2663 |
| ENGINEERED SUPPORT SYS INC 50 | COM | 292866100 | 3 | 50 SH | OTHER 01 | |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 4151 | 68562 SH | DEFINED 05 | 68562 |
| ENGINEERED SUPPORT SYS INC | COM | 292866100 | 224 | 3700 SH | DEFINED 17 | 3700 |
| ENESCO GROUP INC 9200 | COM | 292973104 | 103 | 12875 SH | DEFINED 01 | 3675 |
| ENESCO GROUP INC 50 | COM | 292973104 | | 50 SH | OTHER 01 | |
| ENESCO GROUP INC | COM | 292973104 | 520 | 65050 SH | DEFINED 05 | 65050 |
| ENPRO INDS INC | COM | 29355X107 | 252 | 26162 SH | DEFINED 17 | 26162 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 26 | 6400 SH | DEFINED 01 | 6400 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 28 | 7100 SH | DEFINED 05 | 7100 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 2 | 600 SH | DEFINED 08 | 600 |
| ENTERASYS NETWORKS INC | COM | 293637104 | 232 | 57976 SH | DEFINED 17 | 57976 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 163 | 3645 SH | DEFINED 01 | 3645 |
| ENTERCOM COMMUNICATIONS CORP 199 | CL A | 293639100 | 15 | 339 SH | OTHER 01 | 140 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 13971 | 311712 SH | DEFINED 05 | 311712 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 143 | 3180 SH | DEFINED 08 | 3180 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 32 | 720 SH | DEFINED 17 | 720 |
| ENERGY CORP NEW 19350 | COM | 29364G103 | 697 | 12864 SH | OTHER | 12864 |
| ENERGY CORP NEW 11454 | COM | 29364G103 | 4130 | 76262 SH | DEFINED 01 | 56912 |
| ENERGY CORP NEW | COM | 29364G103 | 1068 | 19728 SH | OTHER 01 | 8274 |
| ENERGY CORP NEW | COM | 29364G103 | 7581 | 140005 SH | DEFINED 05 | 140005 |
| ENERGY CORP NEW | COM | 29364G103 | 103 | 1900 SH | DEFINED 08 | 1900 |
| ENERGY CORP NEW | COM | 29364G103 | 279 | 5146 SH | DEFINED 17 | 5146 |
| ENTERPRISE PRODS PARTNERS L 11845 | COM | 293792107 | 112 | 4950 SH | DEFINED 01 | 4950 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 591 | 26145 SH | OTHER 01 | 14300 |
| ENTERPRISE PRODS PARTNERS L | COM | 293792107 | 38 | 1700 SH | DEFINED 08 | 1700 |
| ENTREMED INC | COM | 29382F103 | 125 | 26400 SH | DEFINED 01 | 26400 |
| ENTREMED INC | COM | 29382F103 | 269 | 56800 SH | DEFINED 08 | 56800 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 141 | 12100 SH | DEFINED 01 | 12100 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 1350 | 115960 SH | DEFINED 08 | 115960 |
| ENZO BIOCHEM INC 5600 | COM | 294100102 | 213 | 10942 SH | DEFINED 01 | 5342 |

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|---------------------------------------|--------------|-----------|-------|------------|---------|------------|---------|
| ENZO BIOCHEM INC 210 | COM | 294100102 | 4 | 210 SH | OTHER | 01 | |
| ENZO BIOCHEM INC | COM | 294100102 | 2468 | 126476 SH | DEFINED | 05 | 126476 |
| EON LABS INC | COM | 29412E100 | 633 | 16500 SH | DEFINED | 01 | 16500 |
| EON LABS INC | COM | 29412E100 | 268 | 7000 SH | DEFINED | 17 | 7000 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 9 | 1000 SH | DEFINED | 01 | 1000 |
| EPICOR SOFTWARE CORP | COM | 29426L108 | 230 | 25500 SH | DEFINED | 17 | 25500 |
| EQUIDYNE CORP 66000 | COM | 29442R105 | 39 | 66000 SH | OTHER | 01 | |
| EQUIFAX INC 480988 | COM | 294429105 | 10954 | 491867 SH | DEFINED | 01 | 10879 |
| EQUIFAX INC 80865 | COM | 294429105 | 10526 | 472651 SH | OTHER | 01 | 391786 |
| EQUIFAX INC | COM | 294429105 | 3952 | 177446 SH | DEFINED | 05 | 177446 |
| EQUIFAX INC | COM | 294429105 | 27 | 1200 SH | DEFINED | 08 | 1200 |
| EQUIFAX INC | COM | 294429105 | 7 | 300 SH | DEFINED | 17 | 300 |
| EQUITABLE RES INC 2024 | COM | 294549100 | 736 | 17897 SH | DEFINED | 01 | 15873 |
| EQUITABLE RES INC 1975 | COM | 294549100 | 508 | 12369 SH | OTHER | 01 | 10394 |
| EQUITABLE RES INC | COM | 294549100 | 5222 | 127054 SH | DEFINED | 05 | 127054 |
| EQUITABLE RES INC | COM | 294549100 | 119 | 2900 SH | DEFINED | 08 | 2900 |
| EQUITABLE RES INC | COM | 294549100 | 4 | 100 SH | DEFINED | 17 | 100 |
| EQUITY INCOME FD | UT 1 EX SR-A | 294700703 | 1042 | 14353 SH | DEFINED | 01 | 14353 |
| EQUITY INCOME FD 2899 | UT 1 EX SR-A | 294700703 | 978 | 13469 SH | OTHER | 01 | 10570 |
| EQUITY OFFICE PROPERTIES TRU 35275 | COM | 294741103 | 10594 | 384805 SH | DEFINED | 01 | 349530 |
| EQUITY OFFICE PROPERTIES TRU 15653 | COM | 294741103 | 606 | 22025 SH | OTHER | 01 | 6372 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 37572 | 1364754 SH | DEFINED | 05 | 1364754 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 518 | 18800 SH | DEFINED | 08 | 18800 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 251 | 9100 SH | DEFINED | 17 | 9100 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 2460 | 84024 SH | DEFINED | 01 | 84024 |
| EQUITY RESIDENTIAL 12327 | SH BEN INT | 29476L107 | 876 | 29915 SH | OTHER | 01 | 17588 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 3872 | 132225 SH | DEFINED | 05 | 132225 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 439 | 15000 SH | DEFINED | 08 | 15000 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 20 | 700 SH | DEFINED | 17 | 700 |
| EQUITY RESIDENTIAL | PFD CV 1/10 | 29476L859 | 201 | 7725 SH | DEFINED | 01 | 7725 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 47 | 3200 SH | DEFINED | 01 | 3200 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 3675 | 250000 SH | CALL | DEFINED 08 | 250000 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 35 | 2355 SH | DEFINED | 17 | 2355 |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 1092 | 24125 SH | DEFINED | 01 | 24125 |
| ESCO TECHNOLOGIES INC 240 | COM | 296315104 | 11 | 240 SH | OTHER | 01 | |
| ESCO TECHNOLOGIES INC | COM | 296315104 | 36 | 800 SH | DEFINED | 05 | 800 |
| ESPEED INC | CL A | 296643109 | 77 | 3400 SH | DEFINED | 01 | 3400 |
| ESPEED INC | CL A | 296643109 | 23 | 1000 SH | DEFINED | 08 | 1000 |
| ESPEED INC | CL A | 296643109 | 203 | 9000 SH | DEFINED | 17 | 9000 |
| ESSEX PPTY TR INC | COM | 297178105 | 17 | 275 SH | DEFINED | 01 | 275 |
| ESSEX PPTY TR INC 325 | COM | 297178105 | 56 | 900 SH | OTHER | 01 | 575 |
| ESSEX PPTY TR INC | COM | 297178105 | 5260 | 83875 SH | DEFINED | 05 | 83875 |
| ESTERLINE TECHNOLOGIES CORP 4500 | COM | 297425100 | 253 | 13110 SH | DEFINED | 01 | 8610 |
| ESTERLINE TECHNOLOGIES CORP 2800 | COM | 297425100 | 54 | 2800 SH | OTHER | 01 | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 1766 | 91550 SH | DEFINED | 05 | 91550 |
| ETHAN ALLEN INTERIORS INC 10070 | COM | 297602104 | 1841 | 51125 SH | DEFINED | 01 | 41055 |
| ETHAN ALLEN INTERIORS INC 5180 | COM | 297602104 | 186 | 5180 SH | OTHER | 01 | |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 7953 | 220918 SH | DEFINED | 05 | 220918 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 7 | 200 SH | DEFINED | 08 | 200 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 5 | 200 SH | DEFINED | 01 | 200 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 59 | 2200 SH | OTHER | 01 | 2200 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 4200 | 155550 SH | DEFINED | 05 | 155550 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 340 | 12600 SH | DEFINED | 08 | 12600 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 810 | 30000 SH | PUT | DEFINED 08 | 30000 |
| EVERGREEN RES INC | COM NO PAR | 299900308 | 321 | 11872 SH | DEFINED | 17 | 11872 |
| EVOLVING SYS INC | COM | 30049R100 | 243 | 20550 SH | DEFINED | | 20550 |
| EXACT SCIENCES CORP 1671 | COM | 30063P105 | 156 | 11552 SH | DEFINED | 01 | 9881 |
| EXACT SCIENCES CORP | COM | 30063P105 | 2943 | 218023 SH | DEFINED | 05 | 218023 |
| EXAR CORP 5700 | COM | 300645108 | 135 | 9610 SH | DEFINED | 01 | 3910 |
| EXAR CORP 1200 | COM | 300645108 | 17 | 1200 SH | OTHER | 01 | |
| EXAR CORP | COM | 300645108 | 2400 | 170925 SH | DEFINED | 05 | 170925 |
| EXAR CORP | COM | 300645108 | 39 | 2800 SH | DEFINED | 08 | 2800 |
| EXAR CORP | COM | 300645108 | 159 | 11300 SH | DEFINED | 17 | 11300 |
| EXCHANGE NATL BANCSHARES INC 5985 | COM | 301309100 | 207 | 5985 SH | OTHER | 01 | |
| EXELON CORP 13568 | COM | 30161N101 | 5254 | 82739 SH | DEFINED | 01 | 69171 |

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|----------------------------------|------------|-----------|--------|----------|----|---------|---------|----------|
| EXELON CORP 42597 | COM | 30161N101 | 3438 | 54134 | SH | OTHER | 01 | 11537 |
| EXELON CORP | COM | 30161N101 | 13484 | 212350 | SH | DEFINED | 05 | 212350 |
| EXELON CORP | COM | 30161N101 | 19 | 300 | SH | DEFINED | 08 | 300 |
| EXELON CORP | COM | 30161N101 | 197 | 3100 | SH | DEFINED | 17 | 3100 |
| EXEGENICS INC | COM | 301610101 | 27 | 50000 | SH | DEFINED | 01 | 50000 |
| EXPEDITORS INTL WASH INC 2392 | COM | 302130109 | 290 | 8429 | SH | DEFINED | 01 | 6037 |
| EXPEDITORS INTL WASH INC 350 | COM | 302130109 | 169 | 4900 | SH | OTHER | 01 | 4550 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 11755 | 341708 | SH | DEFINED | 05 | 341708 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 812 | 23600 | SH | DEFINED | 08 | 23600 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 1720 | 50000 | SH | CALL | DEFINED | 50000 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 66 | 1918 | SH | DEFINED | 17 | 1918 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 3 | 225 | SH | DEFINED | 01 | 225 |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 731 | 52953 | SH | DEFINED | 17 | 52953 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 853 | 13962 | SH | OTHER | | 13962 |
| EXPRESS SCRIPTS INC 3623 | COM | 302182100 | 2746 | 44934 | SH | DEFINED | 01 | 41311 |
| EXPRESS SCRIPTS INC 28175 | COM | 302182100 | 1969 | 32225 | SH | OTHER | 01 | 4050 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 12021 | 196707 | SH | DEFINED | 05 | 196707 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 4296 | 70304 | SH | DEFINED | 08 | 70304 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1528 | 25000 | SH | CALL | DEFINED | 25000 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1419 | 23218 | SH | DEFINED | 17 | 23218 |
| EXTENDED STAY AMER INC | COM | 30224P101 | 105 | 7018 | SH | DEFINED | 01 | 7018 |
| EXTENDED STAY AMER INC 300 | COM | 30224P101 | 4 | 300 | SH | OTHER | 01 | |
| EXTENDED STAY AMER INC | COM | 30224P101 | 2880 | 192883 | SH | DEFINED | 05 | 192883 |
| EXTENDICARE INC CDA | SUB VTG SH | 30224T871 | 114 | 20000 | SH | DEFINED | 17 | 20000 |
| EXTREME NETWORKS INC | COM | 30226D106 | 252 | 39875 | SH | DEFINED | 01 | 39875 |
| EXTREME NETWORKS INC | COM | 30226D106 | 39 | 6200 | SH | OTHER | 01 | 6200 |
| EXULT INC DEL | COM | 302284104 | 29475 | 3666078 | SH | DEFINED | | 3666078 |
| EXULT INC DEL | COM | 302284104 | 32 | 4000 | SH | DEFINED | 01 | 4000 |
| EXULT INC DEL | COM | 302284104 | 23 | 2800 | SH | DEFINED | 08 | 2800 |
| EXULT INC DEL | COM | 302284104 | 80 | 10000 | SH | PUT | DEFINED | 10000 |
| EXULT INC DEL | COM | 302284104 | 373 | 46332 | SH | DEFINED | 17 | 46332 |
| EXXON MOBIL CORP | COM | 30231G102 | 11 | 300 | SH | DEFINED | | 300 |
| EXXON MOBIL CORP | COM | 30231G102 | 2882 | 78730 | SH | OTHER | | 78730 |
| EXXON MOBIL CORP 1207675 | COM | 30231G102 | 793119 | 21669917 | SH | DEFINED | 01 | 20462242 |
| EXXON MOBIL CORP 9120037 | COM | 30231G102 | 662257 | 18094455 | SH | OTHER | 01 | 8974418 |
| EXXON MOBIL CORP | COM | 30231G102 | 12810 | 350000 | SH | CALL | DEFINED | 350000 |
| EXXON MOBIL CORP | COM | 30231G102 | 12810 | 350000 | SH | PUT | DEFINED | 350000 |
| EXXON MOBIL CORP | COM | 30231G102 | 165168 | 4512788 | SH | DEFINED | 05 | 4512788 |
| EXXON MOBIL CORP | COM | 30231G102 | 1874 | 51200 | SH | DEFINED | 08 | 51200 |
| EXXON MOBIL CORP | COM | 30231G102 | 7569 | 206800 | SH | CALL | DEFINED | 206800 |
| EXXON MOBIL CORP | COM | 30231G102 | 91 | 2492 | SH | DEFINED | 13 | 2492 |
| EXXON MOBIL CORP 1292 | COM | 30231G102 | 50 | 1363 | SH | OTHER | 13 | 71 |
| EXXON MOBIL CORP | COM | 30231G102 | 655 | 17900 | SH | DEFINED | 17 | 17900 |
| FEI CO 5190 | COM | 30241L109 | 211 | 9030 | SH | DEFINED | 01 | 3840 |
| FEI CO 1310 | COM | 30241L109 | 31 | 1310 | SH | OTHER | 01 | |
| FEI CO | COM | 30241L109 | 3160 | 135375 | SH | DEFINED | 05 | 135375 |
| FEI CO | COM | 30241L109 | 2 | 100 | SH | DEFINED | 08 | 100 |
| FLIR SYS INC 8500 | COM | 302445101 | 947 | 37250 | SH | DEFINED | 01 | 28750 |
| FLIR SYS INC 100 | COM | 302445101 | 3 | 100 | SH | OTHER | 01 | |
| FLIR SYS INC | COM | 302445101 | 3568 | 140350 | SH | DEFINED | 05 | 140350 |
| FLIR SYS INC | COM | 302445101 | 38 | 1506 | SH | DEFINED | 08 | 1506 |
| FLIR SYS INC | COM | 302445101 | 8 | 300 | SH | DEFINED | 17 | 300 |
| FMC TECHNOLOGIES INC 629 | COM | 30249U101 | 29 | 1375 | SH | DEFINED | 01 | 746 |
| FMC TECHNOLOGIES INC 5512 | COM | 30249U101 | 118 | 5512 | SH | OTHER | 01 | |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 2867 | 133851 | SH | DEFINED | 05 | 133851 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 47 | 2200 | SH | DEFINED | 08 | 2200 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 300 | 14025 | SH | DEFINED | 17 | 14025 |
| F M C CORP | COM NEW | 302491303 | 4 | 175 | SH | DEFINED | 01 | 175 |
| F M C CORP 1900 | COM NEW | 302491303 | 50 | 2000 | SH | OTHER | 01 | 100 |
| F M C CORP | COM NEW | 302491303 | 1803 | 71560 | SH | DEFINED | 05 | 71560 |
| F M C CORP | COM NEW | 302491303 | 126 | 5000 | SH | DEFINED | 08 | 5000 |
| F M C CORP | COM NEW | 302491303 | 132 | 5256 | SH | DEFINED | 17 | 5256 |
| FNB CORP PA | COM | 302520101 | 334 | 9684 | SH | DEFINED | 01 | 9684 |
| FNB CORP PA 1045 | COM | 302520101 | 46 | 1337 | SH | OTHER | 01 | 292 |
| FNB CORP PA | COM | 302520101 | 3481 | 100902 | SH | DEFINED | 05 | 100902 |
| FPL GROUP INC | COM | 302571104 | 1059 | 16755 | SH | OTHER | | 16755 |
| FPL GROUP INC 30275 | COM | 302571104 | 17980 | 284487 | SH | DEFINED | 01 | 254212 |
| FPL GROUP INC | COM | 302571104 | 16407 | 259601 | SH | OTHER | 01 | 154119 |

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|------------------------------|--------------|-----------|--------|----------|----|---------|---------|----------|--------|
| 105482 | | | | | | | | | |
| FPL GROUP INC | COM | 302571104 | 32868 | 520070 | SH | DEFINED | 05 | 520070 | |
| FPL GROUP INC | COM | 302571104 | 542 | 8582 | SH | DEFINED | 17 | 8582 | |
| FAB INDS INC | COM | 302747100 | 336 | 46400 | SH | DEFINED | 01 | 46400 | |
| FTI CONSULTING INC | COM | 302941109 | 32 | 1843 | SH | DEFINED | 01 | 53 | |
| 1790 | | | | | | | | | |
| FTI CONSULTING INC | COM | 302941109 | 29 | 1700 | SH | OTHER | 01 | 220 | |
| 1480 | | | | | | | | | |
| FTI CONSULTING INC | COM | 302941109 | 144 | 8300 | SH | DEFINED | 08 | 8300 | |
| FTI CONSULTING INC | COM | 302941109 | 603 | 34752 | SH | DEFINED | 17 | 34752 | |
| FACTSET RESH SYS INC | COM | 303075105 | 983 | 22175 | SH | DEFINED | 01 | 4575 | |
| 17600 | | | | | | | | | |
| FACTSET RESH SYS INC | COM | 303075105 | 51 | 1150 | SH | OTHER | 01 | | |
| 1150 | | | | | | | | | |
| FACTSET RESH SYS INC | COM | 303075105 | 6547 | 147625 | SH | DEFINED | 05 | 147625 | |
| FACTSET RESH SYS INC | COM | 303075105 | 89 | 2000 | SH | DEFINED | 08 | 2000 | |
| FACTSET RESH SYS INC | COM | 303075105 | 175 | 3950 | SH | DEFINED | 17 | 3950 | |
| FAIR ISAAC CORP | COM | 303250104 | 874 | 14830 | SH | DEFINED | 01 | 14830 | |
| FAIR ISAAC CORP | COM | 303250104 | 324 | 5500 | SH | OTHER | 01 | 3850 | |
| 1650 | | | | | | | | | |
| FAIR ISAAC CORP | COM | 303250104 | 6077 | 103074 | SH | DEFINED | 05 | 103074 | |
| FAIR ISAAC CORP | COM | 303250104 | 525 | 8900 | SH | DEFINED | 08 | 8900 | |
| FAIR ISAAC CORP | COM | 303250104 | 6602 | 111972 | SH | DEFINED | 11 | 111972 | |
| FAIR ISAAC CORP | COM | 303250104 | 189 | 3200 | SH | DEFINED | 17 | 3200 | |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 702 | 42366 | SH | DEFINED | 01 | 29266 | |
| 13100 | | | | | | | | | |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 17 | 1000 | SH | OTHER | 01 | 1000 | |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 27200 | 1640547 | SH | DEFINED | 05 | 1640547 | |
| FALCON PRODS INC | COM | 306075102 | 137 | 24092 | SH | DEFINED | 01 | 24092 | |
| FALCON PRODS INC | COM | 306075102 | 483 | 84800 | SH | OTHER | 01 | 84800 | |
| FAMILY DLR STORES INC | COM | 307000109 | 591798 | 14835747 | SH | DEFINED | 01 | 14337757 | |
| 2780 495210 | | | | | | | | | |
| FAMILY DLR STORES INC | COM | 307000109 | 242 | 6070 | SH | OTHER | 01 | | |
| 6070 | | | | | | | | | |
| FAMILY DLR STORES INC | COM | 307000109 | 10342 | 259256 | SH | DEFINED | 05 | 259256 | |
| FAMILY DLR STORES INC | COM | 307000109 | 31 | 772 | SH | DEFINED | 08 | 772 | |
| FAMILY DLR STORES INC | COM | 307000109 | 44 | 1100 | SH | DEFINED | 17 | 1100 | |
| FARO TECHNOLOGIES INC | COM | 311642102 | 315 | 25000 | SH | DEFINED | 01 | 25000 | |
| FASTENAL CO | COM | 311900104 | 161 | 4275 | SH | DEFINED | 01 | 1925 | |
| 2350 | | | | | | | | | |
| FASTENAL CO | COM | 311900104 | 38 | 1000 | SH | OTHER | 01 | 750 | |
| 250 | | | | | | | | | |
| FASTENAL CO | COM | 311900104 | 5832 | 154399 | SH | DEFINED | 05 | 154399 | |
| FASTENAL CO | COM | 311900104 | 83 | 2200 | SH | DEFINED | 08 | 2200 | |
| FASTENAL CO | COM | 311900104 | 2266 | 60000 | SH | PUT | DEFINED | 08 | 60000 |
| FAUQUIER BANKSHARES INC VA | COM | 312059108 | 894 | 49000 | SH | DEFINED | 01 | 49000 | |
| FEDDERS CORP | COM NEW | 313135501 | 4 | 650 | SH | DEFINED | 01 | 150 | |
| 500 | | | | | | | | | |
| FEDDERS CORP | COM NEW | 313135501 | 684 | 118000 | SH | DEFINED | 05 | 118000 | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 44233 | 844955 | SH | DEFINED | 01 | 817790 | |
| 27165 | | | | | | | | | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 17196 | 328475 | SH | OTHER | 01 | 147592 | |
| 180883 | | | | | | | | | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 1047 | 20000 | SH | CALL | DEFINED | 01 | 20000 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 2026 | 38700 | SH | PUT | DEFINED | 01 | 38700 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 34844 | 665595 | SH | DEFINED | 05 | 665595 | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 23412 | 447212 | SH | DEFINED | 08 | 447212 | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 42262 | 807300 | SH | CALL | DEFINED | 08 | 807300 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 15721 | 300300 | SH | PUT | DEFINED | 08 | 300300 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 347 | 6624 | SH | DEFINED | 17 | 6624 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 4 | 60 | SH | DEFINED | | 60 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 793 | 11294 | SH | OTHER | | 11294 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 203670 | 2901284 | SH | DEFINED | 01 | 2846244 | |
| 55040 | | | | | | | | | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 77558 | 1104820 | SH | OTHER | 01 | 636811 | |
| 468009 | | | | | | | | | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 39572 | 563702 | SH | DEFINED | 05 | 563702 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2120 | 30200 | SH | DEFINED | 08 | 30200 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 759427 | 10818048 | SH | DEFINED | 11 | 8552921 | |
| 2265127 | | | | | | | | | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 29 | 410 | SH | DEFINED | 13 | 37 | |
| 373 | | | | | | | | | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 3 | 37 | SH | OTHER | 13 | | |
| 37 | | | | | | | | | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 1522 | 41286 | SH | DEFINED | 01 | 37400 | |
| 3886 | | | | | | | | | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 493 | 13364 | SH | OTHER | 01 | 3886 | |
| 1100 8378 | | | | | | | | | |
| FEDERAL REALTY INVT TR | SH BEN INT N | 313747206 | 689 | 18700 | SH | DEFINED | 17 | 18700 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 744 | 49925 | SH | DEFINED | 01 | | |
| 49925 | | | | | | | | | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 161 | 10797 | SH | OTHER | 01 | 6725 | |
| 3297 775 | | | | | | | | | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 1449 | 97278 | SH | DEFINED | 05 | 97278 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 336 | 22580 | SH | DEFINED | 08 | 22580 | |
| FEDERAL SIGNAL CORP | COM | 313855108 | 241 | 16200 | SH | DEFINED | 17 | 16200 | |

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|-----------------------------------|--------------|--|-----------|--------|-------------|-----------------|---------|
| FEDERATED DEPT STORES INC DE 1650 | COM | | 31410H101 | 2110 | 50353 SH | DEFINED 01 | 48703 |
| FEDERATED DEPT STORES INC DE 3769 | COM | | 31410H101 | 254 | 6053 SH | OTHER 01 | 2284 |
| FEDERATED DEPT STORES INC DE | COM | | 31410H101 | 4068 | 97086 SH | DEFINED 05 | 97086 |
| FEDERATED DEPT STORES INC DE | COM | | 31410H101 | 1219 | 29100 SH | DEFINED 08 | 29100 |
| FEDERATED DEPT STORES INC DE | COM | | 31410H101 | 450 | 10730 SH | DEFINED 17 | 10730 |
| FEDERATED INVS INC PA | CL B | | 314211103 | 39 | 1425 SH | DEFINED 01 | 1425 |
| FEDERATED INVS INC PA | CL B | | 314211103 | 8 | 285 SH | OTHER 01 | 285 |
| FEDERATED INVS INC PA | CL B | | 314211103 | 1421 | 51295 SH | DEFINED 05 | 51295 |
| FEDERATED INVS INC PA | CL B | | 314211103 | 244 | 8800 SH | DEFINED 08 | 8800 |
| FEDERATED INVS INC PA | CL B | | 314211103 | 571 | 20630 SH | DEFINED 17 | 20630 |
| FEDEX CORP 27875 | COM | | 31428X106 | 17863 | 277248 SH | DEFINED 01 | 249373 |
| FEDEX CORP 56936 | COM | | 31428X106 | 8199 | 127259 SH | OTHER 01 | 70323 |
| FEDEX CORP | COM | | 31428X106 | 20733 | 321796 SH | DEFINED 05 | 321796 |
| FEDEX CORP | COM | | 31428X106 | 99 | 1532 SH | DEFINED 08 | 1532 |
| FEDEX CORP | COM | | 31428X106 | 5947 | 92300 SH | CALL DEFINED 08 | 92300 |
| FEDEX CORP 2716514 | COM | | 31428X106 | 771779 | 11978566 SH | DEFINED 11 | 9262052 |
| FEDEX CORP | COM | | 31428X106 | 312 | 4845 SH | DEFINED 17 | 4845 |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PAR | | 315293100 | 638 | 28285 SH | DEFINED 01 | 28285 |
| FERRO CORP | COM | | 315405100 | 11 | 527 SH | DEFINED 01 | 527 |
| FERRO CORP | COM | | 315405100 | 58 | 2713 SH | OTHER 01 | 2713 |
| FERRO CORP | COM | | 315405100 | 1766 | 82696 SH | DEFINED 05 | 82696 |
| FERRO CORP | COM | | 315405100 | 68 | 3200 SH | DEFINED 08 | 3200 |
| F5 NETWORKS INC | COM | | 315616102 | 319 | 16600 SH | DEFINED 17 | 16600 |
| FIDELITY NATL FINL INC 8026 | COM | | 316326107 | 791 | 26317 SH | DEFINED 01 | 18291 |
| FIDELITY NATL FINL INC 17053 | COM | | 316326107 | 762 | 25344 SH | OTHER 01 | 8291 |
| FIDELITY NATL FINL INC | COM | | 316326107 | 8240 | 274125 SH | DEFINED 05 | 274125 |
| FIDELITY NATL FINL INC | COM | | 316326107 | 993 | 33025 SH | DEFINED 17 | 33025 |
| FIDELITY NATL FINL INC 409000 | COM | | 316326107 | 12295 | 409000 SH | OTHER 17 | |
| FIFTH THIRD BANCORP 113649 | COM | | 316773100 | 54743 | 985649 SH | DEFINED 01 | 872000 |
| FIFTH THIRD BANCORP 71975 | COM | | 316773100 | 16922 | 304687 SH | OTHER 01 | 232712 |
| FIFTH THIRD BANCORP | COM | | 316773100 | 15237 | 274340 SH | DEFINED 05 | 274340 |
| FIFTH THIRD BANCORP | COM | | 316773100 | 3416 | 61500 SH | DEFINED 08 | 61500 |
| FIFTH THIRD BANCORP | COM | | 316773100 | 1344 | 24200 SH | PUT DEFINED 08 | 24200 |
| FIFTH THIRD BANCORP 225 | COM | | 316773100 | 22 | 400 SH | DEFINED 13 | 175 |
| FILENET CORP 7600 | COM | | 316869106 | 232 | 11575 SH | DEFINED 01 | 3975 |
| FILENET CORP 1200 | COM | | 316869106 | 24 | 1200 SH | OTHER 01 | |
| FILENET CORP | COM | | 316869106 | 3124 | 155675 SH | DEFINED 05 | 155675 |
| FILENET CORP | COM | | 316869106 | 13 | 659 SH | DEFINED 17 | 659 |
| FINANCIAL FED CORP 1800 | COM | | 317492106 | 143 | 4700 SH | DEFINED 01 | 2900 |
| FINANCIAL FED CORP | COM | | 317492106 | 2319 | 76000 SH | DEFINED 05 | 76000 |
| FINANCIAL FED CORP | COM | | 317492106 | 27 | 900 SH | DEFINED 17 | 900 |
| FINISH LINE INC | CL A | | 317923100 | 4002 | 152160 SH | DEFINED 01 | 152160 |
| FIRST AMERN CORP CALIF 13020 | COM | | 318522307 | 601 | 24122 SH | DEFINED 01 | 11102 |
| FIRST AMERN CORP CALIF 220 | COM | | 318522307 | 5 | 220 SH | OTHER 01 | |
| FIRST AMERN CORP CALIF | COM | | 318522307 | 3951 | 158680 SH | DEFINED 05 | 158680 |
| FIRST AMERN CORP CALIF | COM | | 318522307 | 27 | 1100 SH | DEFINED 08 | 1100 |
| FIRST AMERN CORP CALIF | COM | | 318522307 | 520 | 20900 SH | DEFINED 17 | 20900 |
| FIRST BANCORP P R 7700 | COM | | 318672102 | 275 | 8950 SH | DEFINED 01 | 1250 |
| FIRST BANCORP P R 50 | COM | | 318672102 | 2 | 50 SH | OTHER 01 | |
| FIRST BANCORP P R | COM | | 318672102 | 5196 | 168975 SH | DEFINED 05 | 168975 |
| FIRST BANCORP P R | COM | | 318672102 | 249 | 8100 SH | DEFINED 17 | 8100 |
| FIRST CHARTER CORP 1350 | COM | | 319439105 | 878 | 44778 SH | DEFINED 01 | 43428 |
| FIRST CHARTER CORP | COM | | 319439105 | 34 | 1710 SH | OTHER 01 | 1710 |
| FIRST COMWLTH FINL CORP PA | COM | | 319829107 | 223 | 16940 SH | DEFINED 01 | 16940 |
| FIRST CONSULTING GROUP INC | COM | | 31986R103 | 50 | 10050 SH | DEFINED 17 | 10050 |
| FIRST DATA CORP | COM | | 319963104 | 7 | 175 SH | DEFINED | 175 |
| FIRST DATA CORP | COM | | 319963104 | 509 | 12746 SH | OTHER | 12746 |
| FIRST DATA CORP 85821 | COM | | 319963104 | 185272 | 4636435 SH | DEFINED 01 | 4550614 |
| FIRST DATA CORP 544249 | COM | | 319963104 | 52971 | 1325603 SH | OTHER 01 | 781354 |
| FIRST DATA CORP | COM | | 319963104 | 15803 | 395478 SH | DEFINED 05 | 395478 |
| FIRST DATA CORP | COM | | 319963104 | 16 | 400 SH | DEFINED 08 | 400 |
| FIRST DATA CORP | COM | | 319963104 | 3540 | 88600 SH | CALL DEFINED 08 | 88600 |
| FIRST DATA CORP 589 | COM | | 319963104 | 24 | 610 SH | DEFINED 13 | 21 |
| FIRST DATA CORP | COM | | 319963104 | 1 | 21 SH | OTHER 13 | |

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|------------------------------|---------|-----------|--------|----------|----|---------|---------|----------|--------|
| FIRST DATA CORP | COM | 319963104 | 414 | 10348 | SH | DEFINED | 17 | 10348 | |
| FIRST DATA CORP | COM | 319963104 | 799 | 20000 | SH | CALL | DEFINED | 17 | 20000 |
| FIRST DATA CORP | COM | 319963104 | 799 | 20000 | SH | PUT | DEFINED | 17 | 20000 |
| FIRST FINL BANCORP OH | COM | 320209109 | 44 | 3000 | SH | DEFINED | 01 | 3000 | |
| FIRST FINL BANCORP OH | COM | 320209109 | 111 | 7500 | SH | OTHER | 01 | 7500 | |
| FIRST FINL BANCORP OH | COM | 320209109 | 28 | 1900 | SH | DEFINED | 17 | 1900 | |
| FIRST FINL FD INC | COM | 320228109 | 130 | 8295 | SH | DEFINED | 01 | 8295 | |
| FIRST FINL FD INC | COM | 320228109 | 35 | 2201 | SH | OTHER | 01 | 2201 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 3197 | 107614 | SH | DEFINED | 01 | 107614 | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 1361 | 45818 | SH | OTHER | 01 | 26700 | |
| 19118 | | | | | | | | | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | 5989 | 201575 | SH | DEFINED | 05 | 201575 | |
| FIRST NATL CORP ORANGEBURG S | COM | 320942105 | 555 | 20937 | SH | DEFINED | 01 | 20937 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 1074 | 40912 | SH | DEFINED | 01 | 27430 | |
| 13482 | | | | | | | | | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 177 | 6725 | SH | OTHER | 01 | 6725 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 11728 | 446614 | SH | DEFINED | 05 | 446614 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 26 | 977 | SH | DEFINED | 08 | 977 | |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 3865 | 147200 | SH | CALL | DEFINED | 08 | 147200 |
| FIRST HEALTH GROUP CORP | COM | 320960107 | 488 | 18600 | SH | DEFINED | 17 | 18600 | |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 21 | 1400 | SH | DEFINED | 01 | 1400 | |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 47 | 3100 | SH | DEFINED | 05 | 3100 | |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 216 | 14316 | SH | DEFINED | 17 | 14316 | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 311 | 10083 | SH | DEFINED | 01 | 7283 | |
| 2800 | | | | | | | | | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 2 | 50 | SH | OTHER | 01 | | |
| 50 | | | | | | | | | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 1854 | 60150 | SH | DEFINED | 05 | 60150 | |
| FIRST TENN NATL CORP | COM | 337162101 | 6175 | 145426 | SH | DEFINED | 01 | 109701 | |
| 35725 | | | | | | | | | |
| FIRST TENN NATL CORP | COM | 337162101 | 714 | 16818 | SH | OTHER | 01 | 11642 | |
| 5176 | | | | | | | | | |
| FIRST TENN NATL CORP | COM | 337162101 | 6660 | 156844 | SH | DEFINED | 05 | 156844 | |
| FIRST TENN NATL CORP | COM | 337162101 | 221 | 5200 | SH | DEFINED | 08 | 5200 | |
| FIRST TENN NATL CORP | COM | 337162101 | 548 | 12900 | SH | DEFINED | 17 | 12900 | |
| FISERV INC | COM | 337738108 | 354 | 9764 | SH | DEFINED | 01 | 4653 | |
| 5111 | | | | | | | | | |
| FISERV INC | COM | 337738108 | 250 | 6897 | SH | OTHER | 01 | 4058 | |
| 2839 | | | | | | | | | |
| FISERV INC | COM | 337738108 | 10831 | 298450 | SH | DEFINED | 05 | 298450 | |
| FISERV INC | COM | 337738108 | 44 | 1200 | SH | DEFINED | 08 | 1200 | |
| FISERV INC | COM | 337738108 | 319 | 8788 | SH | DEFINED | 17 | 8788 | |
| FISHER COMMUNICATIONS INC | COM | 337756209 | 39568 | 843301 | SH | DEFINED | 01 | 462197 | |
| 381104 | | | | | | | | | |
| FISHER COMMUNICATIONS INC | COM | 337756209 | 2999 | 63908 | SH | OTHER | 01 | 58160 | |
| 5748 | | | | | | | | | |
| FIRSTFED FINL CORP | COM | 337907109 | 2484 | 62898 | SH | DEFINED | 01 | 55098 | |
| 7800 | | | | | | | | | |
| FIRSTFED FINL CORP | COM | 337907109 | 11 | 275 | SH | OTHER | 01 | | |
| 275 | | | | | | | | | |
| FIRSTFED FINL CORP | COM | 337907109 | 3057 | 77400 | SH | DEFINED | 05 | 77400 | |
| FIRSTMERIT CORP | COM | 337915102 | 384 | 15525 | SH | DEFINED | 01 | 15525 | |
| FIRSTMERIT CORP | COM | 337915102 | 83 | 3375 | SH | OTHER | 01 | 2000 | |
| 1375 | | | | | | | | | |
| FIRSTMERIT CORP | COM | 337915102 | 4272 | 172679 | SH | DEFINED | 05 | 172679 | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 661 | 28800 | SH | DEFINED | 01 | 6900 | |
| 21900 | | | | | | | | | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 6042 | 263250 | SH | DEFINED | 05 | 263250 | |
| FLAGSTAR BANCORP INC | COM | 337930101 | 461 | 20100 | SH | DEFINED | 17 | 20100 | |
| FIRSTENERGY CORP | COM | 337932107 | 2767 | 86751 | SH | DEFINED | 01 | 80173 | |
| 6578 | | | | | | | | | |
| FIRSTENERGY CORP | COM | 337932107 | 594 | 18615 | SH | OTHER | 01 | 3842 | |
| 14773 | | | | | | | | | |
| FIRSTENERGY CORP | COM | 337932107 | 19780 | 620070 | SH | DEFINED | 05 | 620070 | |
| FIRSTENERGY CORP | COM | 337932107 | 73 | 2300 | SH | DEFINED | 08 | 2300 | |
| FIRSTENERGY CORP | COM | 337932107 | 131 | 4100 | SH | PUT | DEFINED | 08 | 4100 |
| FIRSTENERGY CORP | COM | 337932107 | 51 | 1600 | SH | DEFINED | 17 | 1600 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 74 | 1870 | SH | DEFINED | 01 | 1870 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 71 | 1800 | SH | DEFINED | 05 | 1800 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 142331 | 3586056 | SH | DEFINED | 08 | 3586056 | |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 3969 | 100000 | SH | PUT | DEFINED | 08 | 100000 |
| FISHER SCIENTIFIC INTL INC | COM NEW | 338032204 | 903 | 22762 | SH | DEFINED | 17 | 22762 | |
| FLAG FINL CORP | COM | 33832H107 | 250 | 18730 | SH | DEFINED | 01 | 18730 | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 456944 | 15155700 | SH | DEFINED | | 15155700 | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 5014 | 166300 | SH | OTHER | | 166300 | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 26677 | 884804 | SH | DEFINED | 01 | 770749 | |
| 114055 | | | | | | | | | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 6070 | 201319 | SH | OTHER | 01 | 117756 | |
| 83563 | | | | | | | | | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 81864 | 2715221 | SH | DEFINED | 05 | 2715221 | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 142 | 4700 | SH | DEFINED | 08 | 4700 | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 7432 | 246500 | SH | CALL | DEFINED | 08 | 246500 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 2412 | 80000 | SH | PUT | DEFINED | 08 | 80000 |
| FLEETBOSTON FINL CORP | COM | 339030108 | 30 | 1000 | SH | DEFINED | 13 | 1000 | |
| FLEETBOSTON FINL CORP | COM | 339030108 | 1317 | 43668 | SH | DEFINED | 17 | 43668 | |

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|------------------------------|---------------|--|-----------|-------|------------|---------|---------|---------|
| FLEETWOOD ENTERPRISES INC | COM | | 339099103 | 11 | 1175 SH | DEFINED | 01 | 1175 |
| FLEETWOOD ENTERPRISES INC | COM | | 339099103 | 1 | 75 SH | OTHER | 01 | |
| 75 | | | | | | | | |
| FLEETWOOD ENTERPRISES INC | COM | | 339099103 | 1327 | 143150 SH | DEFINED | 05 | 143150 |
| FLEETWOOD ENTERPRISES INC | COM | | 339099103 | 176 | 19000 SH | DEFINED | 08 | 19000 |
| FLEETWOOD ENTERPRISES INC | COM | | 339099103 | 126 | 13600 SH | DEFINED | 17 | 13600 |
| FLORIDA BANKS INC | COM | | 340560101 | 117 | 10000 SH | DEFINED | 01 | 10000 |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 1026 | 20680 SH | DEFINED | 01 | 5980 |
| 14700 | | | | | | | | |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 5 | 100 SH | OTHER | 01 | |
| 100 | | | | | | | | |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 6530 | 131650 SH | DEFINED | 05 | 131650 |
| FLUOR CORP NEW | COM | | 343412102 | 2871 | 76908 SH | DEFINED | 01 | 76208 |
| 700 | | | | | | | | |
| FLUOR CORP NEW | COM | | 343412102 | 384 | 10280 SH | OTHER | 01 | 1973 |
| 8307 | | | | | | | | |
| FLUOR CORP NEW | COM | | 343412102 | 2229 | 59710 SH | DEFINED | 05 | 59710 |
| FLUOR CORP NEW | COM | | 343412102 | 15 | 400 SH | DEFINED | 08 | 400 |
| FLUOR CORP NEW | COM | | 343412102 | 67 | 1800 SH | DEFINED | 17 | 1800 |
| FLOWERS FOODS INC | COM | | 343498101 | 823 | 36094 SH | DEFINED | 01 | 20394 |
| 15700 | | | | | | | | |
| FLOWERS FOODS INC | COM | | 343498101 | 4446 | 195000 SH | DEFINED | 05 | 195000 |
| FLOWERS FOODS INC | COM | | 343498101 | 32 | 1400 SH | DEFINED | 17 | 1400 |
| FLOWERVE CORP | COM | | 34354P105 | 77 | 3800 SH | DEFINED | 01 | 3800 |
| FLOWERVE CORP | COM | | 34354P105 | 21 | 1050 SH | OTHER | 01 | 1050 |
| FLOWERVE CORP | COM | | 34354P105 | 2275 | 112059 SH | DEFINED | 05 | 112059 |
| FLOWERVE CORP | COM | | 34354P105 | 10 | 500 SH | DEFINED | 08 | 500 |
| FLOWERVE CORP | COM | | 34354P105 | 140 | 6912 SH | DEFINED | 17 | 6912 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNI | | 344419106 | 752 | 19700 SH | OTHER | | 19700 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNI | | 344419106 | 107 | 2808 SH | DEFINED | 17 | 2808 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNI | | 344419106 | 4540 | 119000 SH | OTHER | 17 | |
| 119000 | | | | | | | | |
| FOOT LOCKER INC | COM | | 344849104 | 16210 | 1000600 SH | DEFINED | 01 | 1000600 |
| FOOT LOCKER INC | COM | | 344849104 | 39 | 2400 SH | OTHER | 01 | 400 |
| 2000 | | | | | | | | |
| FOOT LOCKER INC | COM | | 344849104 | 32 | 2000 SH | DEFINED | 05 | 2000 |
| FOOT LOCKER INC | COM | | 344849104 | 53 | 3300 SH | DEFINED | 08 | 3300 |
| FOOT LOCKER INC | COM | | 344849104 | 1434 | 88500 SH | CALL | DEFINED | 88500 |
| FOOT LOCKER INC | COM | | 344849104 | 2066 | 127500 SH | PUT | DEFINED | 127500 |
| FOOTSTAR INC | COM | | 344912100 | 52 | 7733 SH | DEFINED | 01 | 2496 |
| 5237 | | | | | | | | |
| FOOTSTAR INC | COM | | 344912100 | 2 | 335 SH | OTHER | 01 | |
| 335 | | | | | | | | |
| FOOTSTAR INC | COM | | 344912100 | 834 | 123325 SH | DEFINED | 05 | 123325 |
| FOOTSTAR INC | COM | | 344912100 | 700 | 103600 SH | DEFINED | 08 | 103600 |
| FOOTSTAR INC | COM | | 344912100 | 700 | 103600 SH | DEFINED | 17 | 103600 |
| FORD MTR CO DEL | COM PAR \$0.0 | | 345370860 | 4268 | 396331 SH | OTHER | | 396331 |
| FORD MTR CO DEL | COM PAR \$0.0 | | 345370860 | 12133 | 1126598 SH | DEFINED | 01 | 983068 |
| 143530 | | | | | | | | |
| FORD MTR CO DEL | COM PAR \$0.0 | | 345370860 | 6045 | 561295 SH | OTHER | 01 | 291148 |
| 270147 | | | | | | | | |
| FORD MTR CO DEL | COM PAR \$0.0 | | 345370860 | 12974 | 1204599 SH | DEFINED | 05 | 1204599 |
| FORD MTR CO DEL | COM PAR \$0.0 | | 345370860 | 470 | 43600 SH | DEFINED | 08 | 43600 |
| FORD MTR CO DEL | COM PAR \$0.0 | | 345370860 | 2639 | 245000 SH | CALL | DEFINED | 245000 |
| FORD MTR CO DEL | COM PAR \$0.0 | | 345370860 | 256 | 23800 SH | DEFINED | 17 | 23800 |
| FORD MTR CO CAP TR II | PFD TR CV6.5 | | 345395206 | 1006 | 23230 SH | DEFINED | 01 | 23230 |
| FORD MTR CO CAP TR II | PFD TR CV6.5 | | 345395206 | 80 | 1848 SH | OTHER | 01 | 1600 |
| 248 | | | | | | | | |
| FORD MTR CO CAP TR II | PFD TR CV6.5 | | 345395206 | 215 | 4960 SH | DEFINED | 05 | 4960 |
| FOREST LABS INC | COM | | 345838106 | 4108 | 79839 SH | DEFINED | 01 | 67739 |
| 12100 | | | | | | | | |
| FOREST LABS INC | COM | | 345838106 | 1278 | 24843 SH | OTHER | 01 | 13460 |
| 11383 | | | | | | | | |
| FOREST LABS INC | COM | | 345838106 | 11440 | 222351 SH | DEFINED | 05 | 222351 |
| FOREST LABS INC | COM | | 345838106 | 988 | 19206 SH | DEFINED | 08 | 19206 |
| FOREST LABS INC | COM | | 345838106 | 180 | 3500 SH | DEFINED | 17 | 3500 |
| FOREST OIL CORP | COM PAR \$0.0 | | 346091705 | 860 | 35900 SH | DEFINED | 01 | 35900 |
| FOREST OIL CORP | COM PAR \$0.0 | | 346091705 | 3 | 109 SH | OTHER | 01 | 40 |
| 69 | | | | | | | | |
| FOREST OIL CORP | COM PAR \$0.0 | | 346091705 | 2585 | 107930 SH | DEFINED | 05 | 107930 |
| FOREST OIL CORP | COM PAR \$0.0 | | 346091705 | 240 | 10000 SH | DEFINED | 08 | 10000 |
| FOREST OIL CORP | COM PAR \$0.0 | | 346091705 | 31 | 1300 SH | DEFINED | 17 | 1300 |
| FORTUNE BRANDS INC | COM | | 349631101 | 8906 | 156929 SH | DEFINED | 01 | 152779 |
| 4150 | | | | | | | | |
| FORTUNE BRANDS INC | COM | | 349631101 | 5600 | 98686 SH | OTHER | 01 | 63868 |
| 34818 | | | | | | | | |
| FORTUNE BRANDS INC | COM | | 349631101 | 3959 | 69760 SH | DEFINED | 05 | 69760 |
| FORTUNE BRANDS INC | COM | | 349631101 | 85 | 1500 SH | DEFINED | 08 | 1500 |
| FORTUNE BRANDS INC | COM | | 349631101 | 6557 | 115550 SH | DEFINED | 17 | 115550 |
| FORTUNE BRANDS INC | COM | | 349631101 | 6810 | 120000 SH | OTHER | 17 | |
| 120000 | | | | | | | | |
| FORWARD AIR CORP | COM | | 349853101 | 399 | 14400 SH | DEFINED | 01 | 2800 |
| 11600 | | | | | | | | |
| FORWARD AIR CORP | COM | | 349853101 | 2696 | 97275 SH | DEFINED | 05 | 97275 |
| FORWARD AIR CORP | COM | | 349853101 | 44 | 1600 SH | DEFINED | 17 | 1600 |
| FOSSIL INC | COM | | 349882100 | 518 | 21325 SH | DEFINED | 01 | 6225 |

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|------------------------------|------------|------------------|--------|---------|-----|---------|---------|---------|
| 15100 | | | | | | | | |
| FOSSIL INC | COM | 349882100 | 5 | 200 | SH | OTHER | 01 | |
| 200 | | | | | | | | |
| FOSSIL INC | COM | 349882100 | 4828 | 198700 | SH | DEFINED | 05 | 198700 |
| FOSSIL INC | COM | 349882100 | 61 | 2500 | SH | DEFINED | 08 | 2500 |
| FOSSIL INC | COM | 349882100 | 125 | 5129 | SH | DEFINED | 17 | 5129 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 883 | 41068 | SH | DEFINED | | 41068 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 96 | 4465 | SH | DEFINED | 01 | 4465 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 27 | 1240 | SH | OTHER | 01 | 1240 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 184 | 8575 | SH | DEFINED | 05 | 8575 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 146 | 6800 | SH | DEFINED | 08 | 6800 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 4359 | 202729 | SH | DEFINED | 11 | 202729 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 34 | 1584 | SH | DEFINED | 17 | 1584 |
| 4 KIDS ENTMT INC | COM | 350865101 | 63 | 2975 | SH | DEFINED | 01 | 975 |
| 2000 | | | | | | | | |
| 4 KIDS ENTMT INC | COM | 350865101 | 2 | 100 | SH | OTHER | 01 | |
| 100 | | | | | | | | |
| 4 KIDS ENTMT INC | COM | 350865101 | 1167 | 55325 | SH | DEFINED | 05 | 55325 |
| 4 KIDS ENTMT INC | COM | 350865101 | 55 | 2600 | SH | DEFINED | 17 | 2600 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 61 | 1233 | SH | DEFINED | 01 | 1233 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 7 | 140 | SH | OTHER | 01 | 140 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 174 | 3491 | SH | DEFINED | 05 | 3491 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 300898 | 6040920 | SH | DEFINED | 11 | 4947702 |
| 1093218 | | | | | | | | |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 93 | 3305 | SH | DEFINED | 01 | 3305 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 115 | 4100 | SH | OTHER | 01 | 600 |
| 3500 | | | | | | | | |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 31 | 1100 | SH | DEFINED | 05 | 1100 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 112 | 4000 | SH | DEFINED | 08 | 4000 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 420 | 15000 | SH | CALL | DEFINED | 15000 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 994 | 35500 | SH | PUT | DEFINED | 35500 |
| FOX ENTMT GROUP INC | CL A | 35138T107 | 344 | 12300 | SH | DEFINED | 17 | 12300 |
| FRANKLIN RES INC | COM | 354613101 | 3335 | 75426 | SH | DEFINED | 01 | 74572 |
| 854 | | | | | | | | |
| FRANKLIN RES INC | COM | 354613101 | 1702 | 38497 | SH | OTHER | 01 | 34451 |
| 4046 | | | | | | | | |
| FRANKLIN RES INC | COM | 354613101 | 6299 | 142470 | SH | DEFINED | 05 | 142470 |
| FRANKLIN RES INC | COM | 354613101 | 424 | 9600 | SH | DEFINED | 08 | 9600 |
| FRANKLIN RES INC | COM | 354613101 | 1412 | 31932 | SH | DEFINED | 17 | 31932 |
| FRANKLIN UNVLT TR | SH BEN INT | 355145103 | 69 | 12750 | SH | DEFINED | 01 | 12750 |
| FREDS INC | CL A | 356108100 | 869 | 26362 | SH | DEFINED | 01 | 21382 |
| 4980 | | | | | | | | |
| FREDS INC | CL A | 356108100 | 15 | 470 | SH | OTHER | 01 | |
| 470 | | | | | | | | |
| FREDS INC | CL A | 356108100 | 5274 | 160012 | SH | DEFINED | 05 | 160012 |
| FREDS INC | CL A | 356108100 | 13 | 400 | SH | DEFINED | 08 | 400 |
| FREDS INC | CL A | 356108100 | 341 | 10332 | SH | DEFINED | 17 | 10332 |
| FREEPORT-MCMORAN COPPER & GO | NOTE | 7.000% 35671DAK1 | 1539 | 1350000 | PRN | DEFINED | 17 | 1350000 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 687 | 20769 | SH | DEFINED | 01 | 17142 |
| 3627 | | | | | | | | |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 631 | 19059 | SH | OTHER | 01 | 16879 |
| 2180 | | | | | | | | |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 2663 | 80450 | SH | DEFINED | 05 | 80450 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 3961 | 119665 | SH | DEFINED | 08 | 119665 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 43 | 1290 | SH | DEFINED | 13 | 1290 |
| FREEPORT-MCMORAN COPPER & GO | CL B | 35671D857 | 46 | 1400 | SH | DEFINED | 17 | 1400 |
| FREMONT GEN CORP | COM | 357288109 | 656 | 51575 | SH | DEFINED | 01 | 13275 |
| 38300 | | | | | | | | |
| FREMONT GEN CORP | COM | 357288109 | 4308 | 338925 | SH | DEFINED | 05 | 338925 |
| FREMONT GEN CORP | COM | 357288109 | 53 | 4200 | SH | DEFINED | 08 | 4200 |
| FREMONT GEN CORP | COM | 357288109 | 272 | 21404 | SH | DEFINED | 17 | 21404 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 583 | 33800 | SH | DEFINED | 01 | 33800 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 562 | 32596 | SH | DEFINED | 17 | 32596 |
| FRISCHS RESTAURANTS INC | COM | 358748101 | 291 | 12005 | SH | OTHER | 01 | 12005 |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 266 | 16169 | SH | DEFINED | 01 | 11770 |
| 4399 | | | | | | | | |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 7 | 401 | SH | OTHER | 01 | |
| 401 | | | | | | | | |
| FRONTIER AIRLINES INC NEW | COM | 359065109 | 2349 | 142900 | SH | DEFINED | 05 | 142900 |
| FRONTIER OIL CORP | COM | 35914P105 | 118 | 8025 | SH | DEFINED | 01 | 6525 |
| 1500 | | | | | | | | |
| FRONTIER OIL CORP | COM | 35914P105 | 1563 | 106350 | SH | DEFINED | 05 | 106350 |
| FRONTIER OIL CORP | COM | 35914P105 | 1 | 100 | SH | DEFINED | 08 | 100 |
| FRONTIER OIL CORP | COM | 35914P105 | 103 | 6984 | SH | DEFINED | 17 | 6984 |
| FULLER H B CO | COM | 359694106 | 215 | 8850 | SH | DEFINED | 01 | 2450 |
| 6400 | | | | | | | | |
| FULLER H B CO | COM | 359694106 | 143 | 5881 | SH | OTHER | 01 | |
| 5881 | | | | | | | | |
| FULLER H B CO | COM | 359694106 | 2928 | 120625 | SH | DEFINED | 05 | 120625 |
| FULLER H B CO | COM | 359694106 | 12 | 500 | SH | DEFINED | 08 | 500 |
| FULTON FINL CORP PA | COM | 360271100 | 61 | 3012 | SH | DEFINED | 01 | |
| 3012 | | | | | | | | |
| FULTON FINL CORP PA | COM | 360271100 | 279 | 13796 | SH | OTHER | 01 | 3012 |
| 3171 | 7613 | | | | | | | |
| FULTON FINL CORP PA | COM | 360271100 | 51 | 2500 | SH | DEFINED | 05 | 2500 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 73 | 3031 | SH | DEFINED | 01 | 3031 |

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|-----------------------------------|--------------|-----------|--------|------------|---------|------------|---------|
| FURNITURE BRANDS INTL INC 3213 | COM | 360921100 | 77 | 3213 SH | OTHER | 01 | |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 2725 | 113084 SH | DEFINED | 05 | 113084 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 147 | 6100 SH | DEFINED | 08 | 6100 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 178 | 7374 SH | DEFINED | 17 | 7374 |
| G & K SVCS INC 5100 | CL A | 361268105 | 674 | 19300 SH | DEFINED | 01 | 14200 |
| G & K SVCS INC | CL A | 361268105 | 3132 | 89750 SH | DEFINED | 05 | 89750 |
| GATX CORP | COM | 361448103 | 52 | 2450 SH | DEFINED | 01 | 2450 |
| GATX CORP 20000 | COM | 361448103 | 448 | 21180 SH | OTHER | 01 | 1180 |
| GATX CORP | COM | 361448103 | 2152 | 101747 SH | DEFINED | 05 | 101747 |
| GATX CORP | COM | 361448103 | 48 | 2284 SH | DEFINED | 17 | 2284 |
| GBC BANCORP CALIF 4600 | COM | 361475106 | 227 | 5950 SH | DEFINED | 01 | 1350 |
| GBC BANCORP CALIF | COM | 361475106 | 1919 | 50200 SH | DEFINED | 05 | 50200 |
| GABELLI EQUITY TR INC | COM | 362397101 | 19 | 2638 SH | DEFINED | 01 | 2638 |
| GABELLI EQUITY TR INC 1109 | COM | 362397101 | 191 | 26216 SH | OTHER | 01 | 25107 |
| GABLES RESIDENTIAL TR 2604 | SH BEN INT | 362418105 | 224 | 6926 SH | DEFINED | 01 | 4322 |
| GABLES RESIDENTIAL TR 2996 | SH BEN INT | 362418105 | 97 | 2996 SH | OTHER | 01 | |
| GABLES RESIDENTIAL TR | SH BEN INT | 362418105 | 3549 | 109800 SH | DEFINED | 05 | 109800 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 406 | 14364 SH | DEFINED | 01 | 14364 |
| GALLAGHER ARTHUR J & CO 1795 | COM | 363576109 | 220 | 7795 SH | OTHER | 01 | 6000 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 5218 | 184500 SH | DEFINED | 05 | 184500 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 174 | 6138 SH | DEFINED | 08 | 6138 |
| GALLAHER GROUP PLC 4100 | SPONSORED AD | 363595109 | 4049 | 107955 SH | DEFINED | 01 | 103855 |
| GALLAHER GROUP PLC 37716 | SPONSORED AD | 363595109 | 3201 | 85328 SH | OTHER | 01 | 47612 |
| GALLAHER GROUP PLC | SPONSORED AD | 363595109 | 3 | 80 SH | DEFINED | 05 | 80 |
| GAMESTOP CORP | CL A | 36466R101 | 107 | 6700 SH | DEFINED | 08 | 6700 |
| GAMESTOP CORP | CL A | 36466R101 | 1908 | 120000 SH | CALL | DEFINED 08 | 120000 |
| GAMESTOP CORP | CL A | 36466R101 | 429 | 27000 SH | DEFINED | 17 | 27000 |
| GANNETT INC | COM | 364730101 | 4 | 50 SH | DEFINED | | 50 |
| GANNETT INC 61299 | COM | 364730101 | 146078 | 1883417 SH | DEFINED | 01 | 1822118 |
| GANNETT INC 205097 | COM | 364730101 | 38110 | 491357 SH | OTHER | 01 | 286260 |
| GANNETT INC | COM | 364730101 | 12110 | 156136 SH | DEFINED | 05 | 156136 |
| GANNETT INC | COM | 364730101 | 225 | 2900 SH | DEFINED | 08 | 2900 |
| GANNETT INC 94 | COM | 364730101 | 20 | 260 SH | DEFINED | 13 | 166 |
| GANNETT INC 16 | COM | 364730101 | 1 | 16 SH | OTHER | 13 | |
| GANNETT INC | COM | 364730101 | 151 | 1946 SH | DEFINED | 17 | 1946 |
| GANNETT INC 33000 | COM | 364730101 | 2559 | 33000 SH | OTHER | 17 | |
| GAP INC DEL 123825 | COM | 364760108 | 14805 | 864799 SH | DEFINED | 01 | 740974 |
| GAP INC DEL 81124 | COM | 364760108 | 2720 | 158895 SH | OTHER | 01 | 77771 |
| GAP INC DEL | COM | 364760108 | 1027 | 60000 SH | CALL | DEFINED 01 | 60000 |
| GAP INC DEL | COM | 364760108 | 3424 | 200000 SH | PUT | DEFINED 01 | 200000 |
| GAP INC DEL | COM | 364760108 | 13609 | 794897 SH | DEFINED | 05 | 794897 |
| GAP INC DEL | COM | 364760108 | 6372 | 372200 SH | DEFINED | 08 | 372200 |
| GAP INC DEL | COM | 364760108 | 1162 | 67900 SH | CALL | DEFINED 08 | 67900 |
| GAP INC DEL | COM | 364760108 | 7930 | 463200 SH | PUT | DEFINED 08 | 463200 |
| GAP INC DEL | COM | 364760108 | 247 | 14400 SH | DEFINED | 17 | 14400 |
| GAP INC DEL 552000 | COM | 364760108 | 9450 | 552000 SH | OTHER | 17 | |
| GARDNER DENVER INC 5700 | COM | 365558105 | 150 | 7118 SH | DEFINED | 01 | 1418 |
| GARDNER DENVER INC 25 | COM | 365558105 | 1 | 25 SH | OTHER | 01 | |
| GARDNER DENVER INC | COM | 365558105 | 1449 | 68950 SH | DEFINED | 05 | 68950 |
| GARDNER DENVER INC | COM | 365558105 | 53 | 2500 SH | DEFINED | 17 | 2500 |
| GARTNER INC | CL B | 366651206 | 27 | 2525 SH | DEFINED | 01 | 2525 |
| GARTNER INC 1075 | CL B | 366651206 | 17 | 1569 SH | OTHER | 01 | 494 |
| GARTNER INC | CL B | 366651206 | 1716 | 157577 SH | DEFINED | 05 | 157577 |
| GARTNER INC | CL B | 366651206 | 45 | 4100 SH | DEFINED | 08 | 4100 |
| GATEWAY INC 400 | COM | 367626108 | 463 | 81781 SH | DEFINED | 01 | 81381 |
| GATEWAY INC | COM | 367626108 | 3 | 471 SH | OTHER | 01 | 471 |
| GATEWAY INC | COM | 367626108 | 861 | 152125 SH | DEFINED | 05 | 152125 |
| GATEWAY INC | COM | 367626108 | 42 | 7400 SH | DEFINED | 08 | 7400 |
| GATEWAY INC 600000 | COM | 367626108 | 3396 | 600000 SH | OTHER | 17 | |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 658 | 26800 SH | DEFINED | 17 | 26800 |
| GEN-PROBE INC NEW | COM | 36866T103 | 542 | 10000 SH | CALL | DEFINED 08 | 10000 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 2 | 500 SH | DEFINED | 01 | 500 |
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 2 | 400 SH | DEFINED | 08 | 400 |

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|---------------------------|-------------|-----------|---------|-------------|------|---------|----|----------|
| GEMSTAR-TV GUIDE INTL INC | COM | 36866W106 | 213 | 45000 SH | CALL | DEFINED | 08 | 45000 |
| GENCORP INC | COM | 368682100 | 75 | 8423 SH | | DEFINED | 01 | 2323 |
| 6100 | | | | | | | | |
| GENCORP INC | COM | 368682100 | 1577 | 176175 SH | | DEFINED | 05 | 176175 |
| GENENTECH INC | COM NEW | 368710406 | 20615 | 257238 SH | | DEFINED | 01 | 243243 |
| 13995 | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 10306 | 128602 SH | | OTHER | 01 | 102045 |
| 26557 | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 7588 | 94688 SH | | DEFINED | 05 | 94688 |
| GENENTECH INC | COM NEW | 368710406 | 7421 | 92600 SH | | DEFINED | 08 | 92600 |
| GENENTECH INC | COM NEW | 368710406 | 8014 | 100000 SH | CALL | DEFINED | 08 | 100000 |
| GENENTECH INC | COM NEW | 368710406 | 1811 | 22600 SH | PUT | DEFINED | 08 | 22600 |
| GENENTECH INC | COM NEW | 368710406 | 1287433 | 16064794 SH | | DEFINED | 11 | 11518353 |
| 4546441 | | | | | | | | |
| GENENTECH INC | COM NEW | 368710406 | 24 | 300 SH | | DEFINED | 13 | 300 |
| GENENTECH INC | COM NEW | 368710406 | 489 | 6100 SH | | DEFINED | 17 | 6100 |
| GENERAL AMERN INVS INC | COM | 368802104 | 245 | 8904 SH | | DEFINED | 01 | 8904 |
| GENERAL AMERN INVS INC | COM | 368802104 | 181 | 6573 SH | | OTHER | 01 | 1004 |
| 5569 | | | | | | | | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 320 | 38411 SH | | DEFINED | 01 | 15611 |
| 22800 | | | | | | | | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 1 | 75 SH | | OTHER | 01 | |
| 75 | | | | | | | | |
| GENERAL COMMUNICATION INC | CL A | 369385109 | 2028 | 243750 SH | | DEFINED | 05 | 243750 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 6 | 75 SH | | DEFINED | | 75 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 10748 | 137692 SH | | DEFINED | 01 | 133972 |
| 3720 | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2914 | 37324 SH | | OTHER | 01 | 22580 |
| 14744 | | | | | | | | |
| GENERAL DYNAMICS CORP | COM | 369550108 | 7409 | 94920 SH | | DEFINED | 05 | 94920 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 8 | 100 SH | | DEFINED | 08 | 100 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 22747 | 291400 SH | CALL | DEFINED | 08 | 291400 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 22996 | 294600 SH | PUT | DEFINED | 08 | 294600 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 118 | 1517 SH | | DEFINED | 17 | 1517 |
| GENERAL ELEC CO | COM | 369604103 | 12 | 400 SH | | DEFINED | | 400 |
| GENERAL ELEC CO | COM | 369604103 | 3561 | 119441 SH | | OTHER | | 119441 |
| GENERAL ELEC CO | COM | 369604103 | 1032177 | 34625180 SH | | DEFINED | 01 | 32562052 |
| 2063128 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 678449 | 22759110 SH | | OTHER | 01 | 12761159 |
| 9997951 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 50379 | 1690000 SH | CALL | DEFINED | 01 | 1690000 |
| GENERAL ELEC CO | COM | 369604103 | 101136 | 3392700 SH | PUT | DEFINED | 01 | 3392700 |
| GENERAL ELEC CO | COM | 369604103 | 174354 | 5848844 SH | | DEFINED | 05 | 5848844 |
| GENERAL ELEC CO | COM | 369604103 | 42 | 1400 SH | | DEFINED | 08 | 1400 |
| GENERAL ELEC CO | COM | 369604103 | 10284 | 345000 SH | CALL | DEFINED | 08 | 345000 |
| GENERAL ELEC CO | COM | 369604103 | 3160 | 106000 SH | PUT | DEFINED | 08 | 106000 |
| GENERAL ELEC CO | COM | 369604103 | 762068 | 25564181 SH | | DEFINED | 11 | 19579627 |
| 5984554 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 119 | 4000 SH | | DEFINED | 13 | 4000 |
| GENERAL ELEC CO | COM | 369604103 | 48 | 1609 SH | | OTHER | 13 | 109 |
| 1500 | | | | | | | | |
| GENERAL ELEC CO | COM | 369604103 | 615 | 20634 SH | | DEFINED | 17 | 20634 |
| GENERAL ELEC CO | COM | 369604103 | 16196 | 543300 SH | CALL | DEFINED | 17 | 543300 |
| GENERAL ELEC CO | COM | 369604103 | 17588 | 590000 SH | PUT | DEFINED | 17 | 590000 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 2005 | 27957 SH | | DEFINED | 01 | 27957 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 29 | 400 SH | | DEFINED | 05 | 400 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 136 | 1900 SH | | DEFINED | 08 | 1900 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 3227 | 45000 SH | PUT | DEFINED | 08 | 45000 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 122 | 1700 SH | | DEFINED | 17 | 1700 |
| GENERAL MLS INC | DBC | 370334A08 | 6392 | 9050000 PRN | | DEFINED | 17 | 9050000 |
| GENERAL MLS INC | COM | 370334104 | 37931 | 805839 SH | | DEFINED | 01 | 745914 |
| 59925 | | | | | | | | |
| GENERAL MLS INC | COM | 370334104 | 38053 | 808441 SH | | OTHER | 01 | 215887 |
| 592554 | | | | | | | | |
| GENERAL MLS INC | COM | 370334104 | 8439 | 179280 SH | | DEFINED | 05 | 179280 |
| GENERAL MLS INC | COM | 370334104 | 3413 | 72500 SH | | DEFINED | 08 | 72500 |
| GENERAL MLS INC | COM | 370334104 | 188 | 4000 SH | | DEFINED | 17 | 4000 |
| GENERAL MTRS CORP | COM | 370442105 | 352889 | 8621774 SH | | DEFINED | 01 | 8602960 |
| 18814 | | | | | | | | |
| GENERAL MTRS CORP | COM | 370442105 | 10981 | 268280 SH | | OTHER | 01 | 131748 |
| 136532 | | | | | | | | |
| GENERAL MTRS CORP | COM | 370442105 | 17462 | 426635 SH | | DEFINED | 05 | 426635 |
| GENERAL MTRS CORP | COM | 370442105 | 57 | 1400 SH | | DEFINED | 08 | 1400 |
| GENERAL MTRS CORP | DEB SR CV C | 370442717 | 55099 | 2044500 SH | | DEFINED | 08 | 2044500 |
| GENERAL MTRS CORP | DEB SR CV C | 370442717 | 3309 | 122800 SH | | DEFINED | 17 | 122800 |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 72 | 3150 SH | | DEFINED | 01 | 3150 |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 21 | 900 SH | | OTHER | 01 | |
| 900 | | | | | | | | |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 1553 | 67600 SH | | DEFINED | 08 | 67600 |
| GENERAL MTRS CORP | DEB SR CONV | 370442733 | 6441 | 280300 SH | | DEFINED | 17 | 280300 |
| GENERAL MTRS CORP | DEB SR CONV | 370442741 | 47456 | 1925200 SH | | DEFINED | 01 | 1925200 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 338 | 23644 SH | | DEFINED | 01 | 22438 |
| 1206 | | | | | | | | |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 424 | 29653 SH | | OTHER | 01 | 18057 |
| 11596 | | | | | | | | |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 5724 | 400000 SH | CALL | DEFINED | 01 | 400000 |

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|-----------------------------|---------------|-----------|--------|----------|-----|------|---------|----|----------|
| GENERAL MTRS CORP | CL H NEW | 370442832 | 7620 | 532500 | SH | PUT | DEFINED | 01 | 532500 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 87 | 6100 | SH | | DEFINED | 05 | 6100 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 253344 | 17703997 | SH | | DEFINED | 08 | 17703997 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 2075 | 145000 | SH | CALL | DEFINED | 08 | 145000 |
| GENERAL MTRS CORP | CL H NEW | 370442832 | 4719 | 329800 | SH | PUT | DEFINED | 08 | 329800 |
| GENESCO INC | COM | 371532102 | 865 | 53850 | SH | | DEFINED | 01 | 44050 |
| 9800 | | | | | | | | | |
| GENESCO INC | COM | 371532102 | | 25 | SH | | OTHER | 01 | |
| 25 | | | | | | | | | |
| GENESCO INC | COM | 371532102 | 2988 | 186025 | SH | | DEFINED | 05 | 186025 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 1 | 100 | SH | | DEFINED | 01 | 100 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | | 29 | SH | | DEFINED | 08 | 29 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 1850 | 164623 | SH | | DEFINED | 17 | 164623 |
| GENTEX CORP | COM | 371901109 | 278 | 7990 | SH | | DEFINED | 01 | 7990 |
| GENTEX CORP | COM | 371901109 | 478 | 13712 | SH | | OTHER | 01 | 13462 |
| 250 | | | | | | | | | |
| GENTEX CORP | COM | 371901109 | 5421 | 155646 | SH | | DEFINED | 05 | 155646 |
| GENTEX CORP | COM | 371901109 | 143 | 4100 | SH | | DEFINED | 08 | 4100 |
| GENTEX CORP | COM | 371901109 | 35 | 1000 | SH | | DEFINED | 17 | 1000 |
| GENTA INC | COM NEW | 37245M207 | 97 | 7650 | SH | | DEFINED | 01 | 7650 |
| GENTA INC | COM NEW | 37245M207 | 73 | 5750 | SH | | OTHER | 01 | 5750 |
| GENTA INC | COM NEW | 37245M207 | 186 | 14700 | SH | | DEFINED | 08 | 14700 |
| GENTA INC | COM NEW | 37245M207 | 127 | 10000 | SH | PUT | DEFINED | 08 | 10000 |
| GENUINE PARTS CO | COM | 372460105 | 10043 | 314052 | SH | | DEFINED | 01 | 308669 |
| 5383 | | | | | | | | | |
| GENUINE PARTS CO | COM | 372460105 | 4937 | 154365 | SH | | OTHER | 01 | 82623 |
| 71742 | | | | | | | | | |
| GENUINE PARTS CO | COM | 372460105 | 2655 | 83020 | SH | | DEFINED | 05 | 83020 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 10 | 885 | SH | | DEFINED | 01 | 885 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 225 | 19600 | SH | | DEFINED | 17 | 19600 |
| GENZYME CORP | SDCV 3.000% | 372917AK0 | 1066 | 1059000 | PRN | | DEFINED | 01 | 1059000 |
| GENZYME CORP | SDCV 3.000% | 372917AK0 | 875 | 870000 | PRN | | DEFINED | 08 | 870000 |
| GENZYME CORP | SDCV 3.000% | 372917AK0 | 57 | 57000 | PRN | | DEFINED | 17 | 57000 |
| GENZYME CORP | SDCV 3.000% | 372917AK0 | 28678 | 28500000 | PRN | | OTHER | 17 | |
| 28500000 | | | | | | | | | |
| GENZYME CORP | COM GENL DIV | 372917104 | 622 | 13425 | SH | | DEFINED | 01 | 9706 |
| 3719 | | | | | | | | | |
| GENZYME CORP | COM GENL DIV | 372917104 | 1034 | 22328 | SH | | OTHER | 01 | 14472 |
| 7856 | | | | | | | | | |
| GENZYME CORP | COM GENL DIV | 372917104 | 6078 | 131250 | SH | | DEFINED | 05 | 131250 |
| GENZYME CORP | COM GENL DIV | 372917104 | 70 | 1515 | SH | | DEFINED | 08 | 1515 |
| GENZYME CORP | COM GENL DIV | 372917104 | 10332 | 223100 | SH | CALL | DEFINED | 08 | 223100 |
| GENZYME CORP | COM GENL DIV | 372917104 | 12059 | 260400 | SH | PUT | DEFINED | 08 | 260400 |
| GENZYME CORP | COM GENL DIV | 372917104 | 824 | 17803 | SH | | DEFINED | 17 | 17803 |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 162 | 6950 | SH | | DEFINED | 01 | 2450 |
| 4500 | | | | | | | | | |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 1 | 25 | SH | | OTHER | 01 | |
| 25 | | | | | | | | | |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 3192 | 136700 | SH | | DEFINED | 05 | 136700 |
| GEORGIA GULF CORP | COM PAR \$0.0 | 373200203 | 2 | 100 | SH | | DEFINED | 08 | 100 |
| GEORGIA PAC CORP | COM | 373298108 | 2413 | 99564 | SH | | DEFINED | 01 | 89482 |
| 10082 | | | | | | | | | |
| GEORGIA PAC CORP | COM | 373298108 | 2723 | 112332 | SH | | OTHER | 01 | 51262 |
| 61070 | | | | | | | | | |
| GEORGIA PAC CORP | COM | 373298108 | 3543 | 146181 | SH | | DEFINED | 05 | 146181 |
| GEORGIA PAC CORP | COM | 373298108 | 245 | 10100 | SH | | DEFINED | 08 | 10100 |
| GEORGIA PAC CORP | COM | 373298108 | 1951 | 80500 | SH | CALL | DEFINED | 08 | 80500 |
| GEORGIA PAC CORP | COM | 373298108 | 1382 | 57000 | SH | PUT | DEFINED | 08 | 57000 |
| GEORGIA PAC CORP | COM | 373298108 | 46 | 1900 | SH | | DEFINED | 17 | 1900 |
| GEORGIA PAC CORP | COM | 373298108 | 7490 | 309000 | SH | PUT | DEFINED | 17 | 309000 |
| GERBER SCIENTIFIC INC | COM | 373730100 | 241 | 33900 | SH | | DEFINED | 01 | 11680 |
| 22220 | | | | | | | | | |
| GERBER SCIENTIFIC INC | COM | 373730100 | 6 | 780 | SH | | OTHER | 01 | |
| 780 | | | | | | | | | |
| GERBER SCIENTIFIC INC | COM | 373730100 | 792 | 111580 | SH | | DEFINED | 05 | 111580 |
| GERON CORP | COM | 374163103 | 14 | 1000 | SH | | DEFINED | 01 | 1000 |
| GERON CORP | COM | 374163103 | 15 | 1118 | SH | | OTHER | 01 | 1118 |
| GERON CORP | COM | 374163103 | 1027 | 75000 | SH | | DEFINED | 08 | 75000 |
| GETTY IMAGES INC | COM | 374276103 | 107 | 3043 | SH | | DEFINED | 01 | 3043 |
| GETTY IMAGES INC | COM | 374276103 | 18 | 500 | SH | | DEFINED | 05 | 500 |
| GETTY IMAGES INC | COM | 374276103 | 18 | 500 | SH | | DEFINED | 08 | 500 |
| GETTY IMAGES INC | COM | 374276103 | 169 | 4804 | SH | | DEFINED | 17 | 4804 |
| GILEAD SCIENCES INC | COM | 375558103 | 5465 | 97525 | SH | | DEFINED | 01 | 96525 |
| 1000 | | | | | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 386 | 6895 | SH | | OTHER | 01 | 1600 |
| 5295 | | | | | | | | | |
| GILEAD SCIENCES INC | COM | 375558103 | 32056 | 572013 | SH | | DEFINED | 05 | 572013 |
| GILEAD SCIENCES INC | COM | 375558103 | 2855 | 50946 | SH | | DEFINED | 08 | 50946 |
| GILEAD SCIENCES INC | COM | 375558103 | 1401 | 25000 | SH | CALL | DEFINED | 08 | 25000 |
| GILEAD SCIENCES INC | COM | 375558103 | 9560 | 170600 | SH | PUT | DEFINED | 08 | 170600 |
| GILEAD SCIENCES INC | COM | 375558103 | 745 | 13300 | SH | | DEFINED | 17 | 13300 |
| GILLETTE CO | COM | 375766102 | 25770 | 805831 | SH | | DEFINED | 01 | 637458 |
| 168373 | | | | | | | | | |
| GILLETTE CO | COM | 375766102 | 17823 | 557325 | SH | | OTHER | 01 | 402946 |
| 154379 | | | | | | | | | |
| GILLETTE CO | COM | 375766102 | 20730 | 648214 | SH | | DEFINED | 05 | 648214 |

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|--------------------------------------|-----|-----------|-------|---------|----|-------------|------------|---------|
| GOODRICH CORP 5205 | COM | 382388106 | 481 | 19830 | SH | OTHER | 01 | 14625 |
| GOODRICH CORP | COM | 382388106 | 25066 | 1034064 | SH | DEFINED | 05 | 1034064 |
| GOODRICH CORP | COM | 382388106 | 470 | 19400 | SH | DEFINED | 08 | 19400 |
| GOODRICH CORP | COM | 382388106 | 408 | 16820 | SH | DEFINED | 17 | 16820 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 888 | 135100 | SH | OTHER | | 135100 |
| GOODYEAR TIRE & RUBR CO 3830 | COM | 382550101 | 216 | 32925 | SH | DEFINED | 01 | 29095 |
| GOODYEAR TIRE & RUBR CO 23429 | COM | 382550101 | 296 | 45112 | SH | OTHER | 01 | 21683 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 544 | 82870 | SH | DEFINED | 05 | 82870 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 1628 | 247851 | SH | DEFINED | 08 | 247851 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 49 | 7400 | SH | CALL PUT | DEFINED 08 | 7400 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 1181 | 179800 | SH | DEFINED | 08 | 179800 |
| GOODYS FAMILY CLOTHING INC 13729 | COM | 382588101 | 180 | 18250 | SH | DEFINED | 01 | 4521 |
| GOODYS FAMILY CLOTHING INC 871 | COM | 382588101 | 9 | 871 | SH | OTHER | 01 | |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 1419 | 143950 | SH | DEFINED | 05 | 143950 |
| GOODYS FAMILY CLOTHING INC | COM | 382588101 | 57 | 5800 | SH | DEFINED | 17 | 5800 |
| GORMAN RUPP CO 176977 | COM | 383082104 | 4001 | 176977 | SH | OTHER | 01 | |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 7 | 2286 | SH | DEFINED | 01 | 2286 |
| GRACE W R & CO DEL NEW 1333 | COM | 38388F108 | 4 | 1333 | SH | OTHER | 01 | |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 550 | 177400 | SH | DEFINED | 08 | 177400 |
| GRACO INC | COM | 384109104 | 324 | 8625 | SH | DEFINED | 01 | 8625 |
| GRACO INC 175 | COM | 384109104 | 7 | 175 | SH | OTHER | 01 | |
| GRACO INC | COM | 384109104 | 3488 | 92900 | SH | DEFINED | 05 | 92900 |
| GRACO INC | COM | 384109104 | 34 | 900 | SH | DEFINED | 08 | 900 |
| GRAINGER W W INC 109717 | COM | 384802104 | 5498 | 115618 | SH | DEFINED | 01 | 5901 |
| GRAINGER W W INC 8461 1074549 | COM | 384802104 | 58447 | 1229171 | SH | OTHER | 01 | 146161 |
| GRAINGER W W INC | COM | 384802104 | 2087 | 43891 | SH | DEFINED | 05 | 43891 |
| GRAINGER W W INC | COM | 384802104 | 46 | 965 | SH | DEFINED | 08 | 965 |
| GRANITE CONSTR INC | COM | 387328107 | 107 | 5750 | SH | DEFINED | 01 | 5750 |
| GRANITE CONSTR INC | COM | 387328107 | 1574 | 84248 | SH | DEFINED | 05 | 84248 |
| GRANT PRIDECO INC | COM | 38821G101 | 117 | 11451 | SH | DEFINED | 01 | 11451 |
| GRANT PRIDECO INC 1088 | COM | 38821G101 | 38 | 3748 | SH | OTHER | 01 | 2660 |
| GRANT PRIDECO INC | COM | 38821G101 | 2514 | 246711 | SH | DEFINED | 05 | 246711 |
| GRANT PRIDECO INC | COM | 38821G101 | 1 | 100 | SH | DEFINED | 08 | 100 |
| GRANT PRIDECO INC | COM | 38821G101 | 35 | 3404 | SH | DEFINED | 17 | 3404 |
| GREAT ATLANTIC & PAC TEA INC 1669 | COM | 390064103 | 33 | 4019 | SH | DEFINED | 01 | 2350 |
| GREAT ATLANTIC & PAC TEA INC 631 | COM | 390064103 | 5 | 631 | SH | OTHER | 01 | |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 1244 | 153450 | SH | DEFINED | 05 | 153450 |
| GREAT ATLANTIC & PAC TEA INC | COM | 390064103 | 47 | 5800 | SH | DEFINED | 17 | 5800 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 75 | 3729 | SH | DEFINED | 01 | 3729 |
| GREAT LAKES CHEM CORP 6800 | COM | 390568103 | 161 | 8000 | SH | OTHER | 01 | 1200 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 480 | 23890 | SH | DEFINED | 05 | 23890 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 10 | 500 | SH | DEFINED | 08 | 500 |
| GREAT LAKES CHEM CORP | COM | 390568103 | 100 | 4990 | SH | DEFINED | 17 | 4990 |
| GREAT PLAINS ENERGY INC 2160 | COM | 391164100 | 64436 | 2125210 | SH | DEFINED | 01 | 2123050 |
| GREAT PLAINS ENERGY INC 32041 | COM | 391164100 | 1320 | 43543 | SH | OTHER | 01 | 11502 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 4264 | 140646 | SH | DEFINED | 05 | 140646 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 45 | 1500 | SH | DEFINED | 08 | 1500 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 21 | 700 | SH | DEFINED | 17 | 700 |
| GREATER BAY BANCORP | COM | 391648102 | 153 | 7325 | SH | DEFINED | 01 | 7325 |
| GREATER BAY BANCORP | COM | 391648102 | 2197 | 105525 | SH | DEFINED | 05 | 105525 |
| GREATER BAY BANCORP | COM | 391648102 | 194 | 9300 | SH | DEFINED | 17 | 9300 |
| GREEN MOUNTAIN PWR CORP 500 | COM | 393154109 | 39 | 1725 | SH | DEFINED | 01 | 1225 |
| GREEN MOUNTAIN PWR CORP 1000 | COM | 393154109 | 23 | 1000 | SH | OTHER | 01 | |
| GREEN MOUNTAIN PWR CORP | COM | 393154109 | 497 | 22025 | SH | DEFINED | 05 | 22025 |
| GREENPOINT FINL CORP | COM | 395384100 | 261 | 8737 | SH | DEFINED | 01 | 8737 |
| GREENPOINT FINL CORP 9254 | COM | 395384100 | 276 | 9254 | SH | OTHER | 01 | |
| GREENPOINT FINL CORP | COM | 395384100 | 8364 | 280103 | SH | DEFINED | 05 | 280103 |
| GREENPOINT FINL CORP | COM | 395384100 | 564 | 18890 | SH | DEFINED | 17 | 18890 |
| GREY GLOBAL GROUP INC | COM | 39787M108 | 260 | 342 | SH | DEFINED | 17 | 342 |
| GREY WOLF INC | COM | 397888108 | 841 | 241700 | SH | DEFINED | 01 | 241700 |
| GREY WOLF INC | COM | 397888108 | 51 | 14600 | SH | DEFINED | 05 | 14600 |
| GREY WOLF INC | COM | 397888108 | 2 | 500 | SH | DEFINED | 08 | 500 |
| GREY WOLF INC | COM | 397888108 | 125 | 36000 | SH | DEFINED | 17 | 36000 |
| GRIC COMMUNICATIONS INC | COM | 398081109 | 113 | 16100 | SH | DEFINED | 01 | 16100 |
| GRIC COMMUNICATIONS INC 300 | COM | 398081109 | 2 | 300 | SH | OTHER | 01 | |
| GRIFFON CORP | COM | 398433102 | 643 | 35794 | SH | DEFINED | 01 | 14031 |

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|------------------------------|--------------|-----------|-----------|--------|---------|---------|---------|--------|
| 21763 | | | | | | | | |
| GRIFFON CORP | COM | 398433102 | 5258 | 292746 | SH | DEFINED | 05 | 292746 |
| GRIFFON CORP | COM | 398433102 | 34 | 1900 | SH | DEFINED | 17 | 1900 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 208 | 6035 | SH | DEFINED | 01 | |
| 6035 | | | | | | | | |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 142 | 4125 | SH | OTHER | 01 | 1875 |
| 2250 | | | | | | | | |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 3139 | 90875 | SH | DEFINED | 05 | 90875 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 137 | 3960 | SH | DEFINED | 17 | 3960 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 1 | 25 | SH | DEFINED | 01 | 25 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 18 | 500 | SH | OTHER | 01 | |
| 500 | | | | | | | | |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 4 | 100 | SH | DEFINED | 08 | 100 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP O | 40049J206 | 14636 | 400000 | SH | OTHER | 17 | |
| 400000 | | | | | | | | |
| GTECH HLDGS CORP | COM | 400518106 | 287 | 6700 | SH | DEFINED | 01 | 6700 |
| GTECH HLDGS CORP | COM | 400518106 | 7 | 175 | SH | OTHER | 01 | |
| 175 | | | | | | | | |
| GTECH HLDGS CORP | COM | 400518106 | 5053 | 117932 | SH | DEFINED | 05 | 117932 |
| GTECH HLDGS CORP | COM | 400518106 | 239 | 5580 | SH | DEFINED | 08 | 5580 |
| GTECH HLDGS CORP | COM | 400518106 | 6415 | 149700 | SH | CALL | DEFINED | 149700 |
| GTECH HLDGS CORP | COM | 400518106 | 137 | 3200 | SH | DEFINED | 17 | 3200 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 1408 | 16700 | SH | DEFINED | | 16700 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 12561 | 149000 | SH | DEFINED | 01 | 149000 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 5 | 60 | SH | OTHER | 01 | 60 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 74563 | 884500 | SH | CALL | DEFINED | 884500 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 6660 | 79000 | SH | DEFINED | 08 | 79000 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 23604 | 280000 | SH | CALL | DEFINED | 280000 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 1686 | 20000 | SH | PUT | DEFINED | 20000 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 19389 | 230000 | SH | DEFINED | 17 | 230000 |
| GUCCI GROUP N V | COM NY REG | 401566104 | 8852 | 105000 | SH | CALL | DEFINED | 105000 |
| GUIDANT CORP | COM | 401698105 | 22020 | 470007 | SH | DEFINED | 01 | 430407 |
| 39600 | | | | | | | | |
| GUIDANT CORP | COM | 401698105 | 4424 | 94438 | SH | OTHER | 01 | 62820 |
| 31618 | | | | | | | | |
| GUIDANT CORP | COM | 401698105 | 13772 | 293966 | SH | DEFINED | 05 | 293966 |
| GUIDANT CORP | COM | 401698105 | 103 | 2200 | SH | DEFINED | 08 | 2200 |
| GUIDANT CORP | COM | 401698105 | 4685 | 100000 | SH | CALL | DEFINED | 100000 |
| GUIDANT CORP | COM | 401698105 | 6231 | 133000 | SH | PUT | DEFINED | 133000 |
| GUIDANT CORP | COM | 401698105 | 26 | 550 | SH | DEFINED | 13 | 550 |
| GUIDANT CORP | COM | 401698105 | 277 | 5902 | SH | DEFINED | 17 | 5902 |
| GUILFORD PHARMACEUTICALS INC | COM | 401829106 | 142 | 23000 | SH | DEFINED | 01 | 23000 |
| GUITAR CTR MGMT INC | NOTE | 4.000% | 402040AC3 | 1153 | 1000000 | PRN | OTHER | 17 |
| 1000000 | | | | | | | | |
| GUITAR CTR MGMT INC | COM | 402040109 | 16 | 500 | SH | DEFINED | 01 | 500 |
| GUITAR CTR MGMT INC | COM | 402040109 | 29 | 900 | SH | DEFINED | 08 | 900 |
| GUITAR CTR MGMT INC | COM | 402040109 | 322 | 10000 | SH | CALL | DEFINED | 10000 |
| GUITAR CTR MGMT INC | COM | 402040109 | 322 | 10000 | SH | PUT | DEFINED | 10000 |
| GUITAR CTR MGMT INC | COM | 402040109 | 29 | 900 | SH | DEFINED | 17 | 900 |
| GULFMARK OFFSHORE INC | COM | 402629109 | 493 | 34800 | SH | DEFINED | 01 | 34800 |
| GULFTERRA ENERGY PARTNERS LP | COM | 40274U108 | 225 | 5600 | SH | DEFINED | 01 | 5600 |
| GULFTERRA ENERGY PARTNERS LP | COM | 40274U108 | 140 | 3500 | SH | DEFINED | 08 | 3500 |
| GYMBOREE CORP | COM | 403777105 | 222 | 15750 | SH | DEFINED | 01 | 4750 |
| 11000 | | | | | | | | |
| GYMBOREE CORP | COM | 403777105 | 1 | 97 | SH | OTHER | 01 | |
| 97 | | | | | | | | |
| GYMBOREE CORP | COM | 403777105 | 1801 | 127825 | SH | DEFINED | 05 | 127825 |
| GYMBOREE CORP | COM | 403777105 | 3 | 200 | SH | DEFINED | 08 | 200 |
| HCA INC | COM | 404119109 | 5289 | 143476 | SH | DEFINED | 01 | 118976 |
| 24500 | | | | | | | | |
| HCA INC | COM | 404119109 | 1437 | 38975 | SH | OTHER | 01 | 24398 |
| 14577 | | | | | | | | |
| HCA INC | COM | 404119109 | 9122 | 247474 | SH | DEFINED | 05 | 247474 |
| HCA INC | COM | 404119109 | 41 | 1100 | SH | DEFINED | 08 | 1100 |
| HCA INC | COM | 404119109 | 16440 | 446000 | SH | CALL | DEFINED | 446000 |
| HCA INC | COM | 404119109 | 1160 | 31480 | SH | DEFINED | 17 | 31480 |
| HCA INC | COM | 404119109 | 14302 | 388000 | SH | OTHER | 17 | |
| 388000 | | | | | | | | |
| HCC INS HLDGS INC | NOTE | 1.300% | 404132AB8 | 3682 | 3700000 | PRN | DEFINED | 17 |
| HCC INS HLDGS INC | COM | 404132102 | 575 | 19775 | SH | DEFINED | 01 | 19775 |
| HCC INS HLDGS INC | COM | 404132102 | 76 | 2615 | SH | OTHER | 01 | |
| 2615 | | | | | | | | |
| HCC INS HLDGS INC | COM | 404132102 | 3768 | 129576 | SH | DEFINED | 05 | 129576 |
| HCC INS HLDGS INC | COM | 404132102 | 169 | 5800 | SH | DEFINED | 08 | 5800 |
| HCC INS HLDGS INC | COM | 404132102 | 1163 | 40000 | SH | PUT | DEFINED | 40000 |
| HRPT PPTYS TR | COM SH BEN I | 40426W101 | 2271 | 248489 | SH | DEFINED | 01 | 248489 |
| HRPT PPTYS TR | COM SH BEN I | 40426W101 | 61 | 6664 | SH | OTHER | 01 | 3664 |
| 3000 | | | | | | | | |
| HRPT PPTYS TR | COM SH BEN I | 40426W101 | 4 | 400 | SH | DEFINED | 08 | 400 |
| HRPT PPTYS TR | COM SH BEN I | 40426W101 | 945 | 103400 | SH | DEFINED | 17 | 103400 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 10837 | 164201 | SH | DEFINED | 01 | 160638 |
| 3563 | | | | | | | | |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 9074 | 137488 | SH | OTHER | 01 | 68509 |
| 68979 | | | | | | | | |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 227 | 3446 | SH | DEFINED | 05 | 3446 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 113 | 1716 | SH | DEFINED | 08 | 1716 |

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|-------------------------------------|-----------|---------|-----------|-------|---------|-----|------|---------|----|---------|
| HSBC HLDGS PLC | SPON | ADR NEW | 404280406 | 3300 | 50000 | SH | PUT | DEFINED | 08 | 50000 |
| HSBC HLDGS PLC | SPON | ADR NEW | 404280406 | 11 | 160 | SH | | DEFINED | 13 | 160 |
| HSBC HLDGS PLC | SPON | ADR NEW | 404280406 | 2891 | 43810 | SH | | DEFINED | 17 | 43810 |
| HAEMONETICS CORP 700 | COM | | 405024100 | 109 | 4625 | SH | | DEFINED | 01 | 3925 |
| HAEMONETICS CORP | COM | | 405024100 | 2272 | 96250 | SH | | DEFINED | 05 | 96250 |
| HAGGAR CORP 1200 | COM | | 405173105 | 24 | 1525 | SH | | DEFINED | 01 | 325 |
| HAGGAR CORP 175 | COM | | 405173105 | 3 | 175 | SH | | OTHER | 01 | |
| HAGGAR CORP | COM | | 405173105 | 408 | 26400 | SH | | DEFINED | 05 | 26400 |
| HAIN CELESTIAL GROUP INC 426 | COM | | 405217100 | 320 | 17632 | SH | | DEFINED | 01 | 17206 |
| HAIN CELESTIAL GROUP INC 8681 | COM | | 405217100 | 315 | 17356 | SH | | OTHER | 01 | 8675 |
| HAIN CELESTIAL GROUP INC | COM | | 405217100 | 2490 | 137325 | SH | | DEFINED | 05 | 137325 |
| HALLIBURTON CO | COM | | 406216101 | 403 | 16616 | SH | | OTHER | | 16616 |
| HALLIBURTON CO 2100 | COM | | 406216101 | 4975 | 205135 | SH | | DEFINED | 01 | 203035 |
| HALLIBURTON CO 45076 | COM | | 406216101 | 1682 | 69380 | SH | | OTHER | 01 | 24304 |
| HALLIBURTON CO | COM | | 406216101 | 5129 | 211490 | SH | | DEFINED | 05 | 211490 |
| HALLIBURTON CO | COM | | 406216101 | 17 | 700 | SH | | DEFINED | 08 | 700 |
| HALLIBURTON CO | COM | | 406216101 | 4244 | 175000 | SH | CALL | DEFINED | 08 | 175000 |
| HALLIBURTON CO | COM | | 406216101 | 15088 | 622182 | SH | | DEFINED | 17 | 622182 |
| HANCOCK FABRICS INC 5400 | COM | | 409900107 | 193 | 12248 | SH | | DEFINED | 01 | 6848 |
| HANCOCK FABRICS INC 25 | COM | | 409900107 | | 25 | SH | | OTHER | 01 | |
| HANCOCK FABRICS INC | COM | | 409900107 | 1270 | 80450 | SH | | DEFINED | 05 | 80450 |
| HANCOCK JOHN FINL SVCS INC 42020 | COM | | 410148106 | 2716 | 80354 | SH | | DEFINED | 01 | 38334 |
| HANCOCK JOHN FINL SVCS INC 11322 | COM | | 410148106 | 806 | 23841 | SH | | OTHER | 01 | 12519 |
| HANCOCK JOHN FINL SVCS INC | COM | | 410148106 | 592 | 17500 | SH | CALL | DEFINED | 01 | 17500 |
| HANCOCK JOHN FINL SVCS INC | COM | | 410148106 | 20504 | 606637 | SH | | DEFINED | 05 | 606637 |
| HANCOCK JOHN FINL SVCS INC | COM | | 410148106 | 431 | 12766 | SH | | DEFINED | 08 | 12766 |
| HANCOCK JOHN FINL SVCS INC | COM | | 410148106 | 575 | 17000 | SH | CALL | DEFINED | 08 | 17000 |
| HANCOCK JOHN FINL SVCS INC | COM | | 410148106 | 3813 | 112804 | SH | | DEFINED | 17 | 112804 |
| HANOVER CAP MTG HLDGS INC | COM | | 410761100 | 319 | 30198 | SH | | DEFINED | 01 | 30198 |
| HANOVER CAP MTG HLDGS INC | COM | | 410761100 | 159 | 15099 | SH | | DEFINED | 17 | 15099 |
| HANOVER COMPRESSOR CO | NOTE | 4.750% | 410768AC9 | 282 | 314000 | PRN | | DEFINED | 01 | 314000 |
| HANOVER COMPRESSOR CO | COM | | 410768105 | 67 | 6758 | SH | | DEFINED | 01 | 6758 |
| HANOVER COMPRESSOR CO 858 | COM | | 410768105 | 8 | 858 | SH | | OTHER | 01 | |
| HANOVER COMPRESSOR CO | COM | | 410768105 | 1462 | 147705 | SH | | DEFINED | 05 | 147705 |
| HARLAND JOHN H CO 26400 | COM | | 412693103 | 3346 | 126425 | SH | | DEFINED | 01 | 100025 |
| HARLAND JOHN H CO 3080 | COM | | 412693103 | 82 | 3080 | SH | | OTHER | 01 | |
| HARLAND JOHN H CO | COM | | 412693103 | 3718 | 140475 | SH | | DEFINED | 05 | 140475 |
| HARLAND JOHN H CO | COM | | 412693103 | 686 | 25900 | SH | | DEFINED | 17 | 25900 |
| HARLEY DAVIDSON INC 28306 | COM | | 412822108 | 55582 | 1153146 | SH | | DEFINED | 01 | 1124840 |
| HARLEY DAVIDSON INC 98605 | COM | | 412822108 | 11206 | 232494 | SH | | OTHER | 01 | 133889 |
| HARLEY DAVIDSON INC | COM | | 412822108 | 8451 | 175340 | SH | | DEFINED | 05 | 175340 |
| HARLEY DAVIDSON INC | COM | | 412822108 | 53 | 1100 | SH | | DEFINED | 08 | 1100 |
| HARLEY DAVIDSON INC | COM | | 412822108 | 6777 | 140600 | SH | CALL | DEFINED | 08 | 140600 |
| HARLEY DAVIDSON INC | COM | | 412822108 | 5553 | 115200 | SH | PUT | DEFINED | 08 | 115200 |
| HARLEY DAVIDSON INC 246052 | COM | | 412822108 | 83173 | 1725584 | SH | | DEFINED | 11 | 1479532 |
| HARLEY DAVIDSON INC 32 | COM | | 412822108 | 6 | 130 | SH | | DEFINED | 13 | 98 |
| HARLEY DAVIDSON INC 48 | COM | | 412822108 | 2 | 48 | SH | | OTHER | 13 | |
| HARLEY DAVIDSON INC | COM | | 412822108 | 43 | 900 | SH | | DEFINED | 17 | 900 |
| HARLEYSVILLE GROUP INC | COM | | 412824104 | 63 | 2725 | SH | | DEFINED | 01 | 2725 |
| HARLEYSVILLE GROUP INC | COM | | 412824104 | 54 | 2325 | SH | | OTHER | 01 | 2325 |
| HARLEYSVILLE GROUP INC | COM | | 412824104 | 102 | 4400 | SH | | DEFINED | 08 | 4400 |
| HARMAN INTL INDS INC 3290 | COM | | 413086109 | 1200 | 12200 | SH | | DEFINED | 01 | 8910 |
| HARMAN INTL INDS INC 2810 | COM | | 413086109 | 276 | 2810 | SH | | OTHER | 01 | |
| HARMAN INTL INDS INC | COM | | 413086109 | 13655 | 138840 | SH | | DEFINED | 05 | 138840 |
| HARMAN INTL INDS INC | COM | | 413086109 | 14362 | 146034 | SH | | DEFINED | 11 | 146034 |
| HARMAN INTL INDS INC | COM | | 413086109 | 59 | 600 | SH | | DEFINED | 17 | 600 |
| HARMONIC INC | COM | | 413160102 | 44 | 6950 | SH | | DEFINED | 01 | 6950 |
| HARMONIC INC | COM | | 413160102 | 9 | 1446 | SH | | OTHER | 01 | 1446 |
| HARMONIC INC | COM | | 413160102 | 1508 | 240875 | SH | | DEFINED | 05 | 240875 |
| HARMONIC INC | COM | | 413160102 | 232 | 37134 | SH | | DEFINED | 17 | 37134 |
| HARMONY GOLD MNG LTD | SPONSORED | AD | 413216300 | 727 | 50200 | SH | | DEFINED | 01 | 50200 |
| HARMONY GOLD MNG LTD 330 | SPONSORED | AD | 413216300 | 19 | 1330 | SH | | OTHER | 01 | 1000 |
| HARMONY GOLD MNG LTD | SPONSORED | AD | 413216300 | 206 | 14200 | SH | | DEFINED | 08 | 14200 |
| HARMONY GOLD MNG LTD | SPONSORED | AD | 413216300 | 435 | 30000 | SH | CALL | DEFINED | 08 | 30000 |

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|--|------|--------|-----------|-------|---------|-----|---------|----|---------|
| HAROLDS STORES INC | COM | | 413353103 | 28 | 12400 | SH | DEFINED | 01 | 12400 |
| HARRAHS ENTMT INC | COM | | 413619107 | 533 | 12651 | SH | OTHER | | 12651 |
| HARRAHS ENTMT INC 23500 | COM | | 413619107 | 6489 | 154098 | SH | DEFINED | 01 | 130598 |
| HARRAHS ENTMT INC 3161 | COM | | 413619107 | 198 | 4700 | SH | OTHER | 01 | 1539 |
| HARRAHS ENTMT INC | COM | | 413619107 | 11909 | 282807 | SH | DEFINED | 05 | 282807 |
| HARRAHS ENTMT INC | COM | | 413619107 | 3862 | 91703 | SH | DEFINED | 08 | 91703 |
| HARRAHS ENTMT INC | COM | | 413619107 | 7056 | 167555 | SH | DEFINED | 17 | 167555 |
| HARRAHS ENTMT INC | COM | | 413619107 | 4632 | 110000 | SH | DEFINED | 17 | 110000 |
| HARRIS CORP DEL | COM | | 413875105 | 784 | 21912 | SH | OTHER | | 21912 |
| HARRIS CORP DEL 7625 | COM | | 413875105 | 590 | 16490 | SH | DEFINED | 01 | 8865 |
| HARRIS CORP DEL 1000 | COM | | 413875105 | 912 | 25475 | SH | OTHER | 01 | 24475 |
| HARRIS CORP DEL | COM | | 413875105 | 12355 | 345200 | SH | DEFINED | 05 | 345200 |
| HARRIS CORP DEL | COM | | 413875105 | 4 | 100 | SH | DEFINED | 08 | 100 |
| HARSCO CORP | COM | | 415864107 | 984 | 25581 | SH | OTHER | | 25581 |
| HARSCO CORP 200 | COM | | 415864107 | 440 | 11425 | SH | DEFINED | 01 | 11225 |
| HARSCO CORP 5041 | COM | | 415864107 | 240 | 6243 | SH | OTHER | 01 | 1202 |
| HARSCO CORP | COM | | 415864107 | 3286 | 85410 | SH | DEFINED | 05 | 85410 |
| HARSCO CORP | COM | | 415864107 | 31 | 800 | SH | DEFINED | 17 | 800 |
| HARTE-HANKS INC | COM | | 416196103 | 252 | 13677 | SH | DEFINED | 01 | 13677 |
| HARTE-HANKS INC 333 | COM | | 416196103 | 6 | 333 | SH | OTHER | 01 | |
| HARTE-HANKS INC | COM | | 416196103 | 3319 | 180014 | SH | DEFINED | 05 | 180014 |
| HARTE-HANKS INC | COM | | 416196103 | 106 | 5740 | SH | DEFINED | 08 | 5740 |
| HARTFORD FINL SVCS GROUP INC 39457 | COM | | 416515104 | 39767 | 755596 | SH | DEFINED | 01 | 716139 |
| HARTFORD FINL SVCS GROUP INC 82713 | COM | | 416515104 | 9766 | 185566 | SH | OTHER | 01 | 102853 |
| HARTFORD FINL SVCS GROUP INC | COM | | 416515104 | 37537 | 713230 | SH | DEFINED | 05 | 713230 |
| HARTFORD FINL SVCS GROUP INC | COM | | 416515104 | 394 | 7481 | SH | DEFINED | 08 | 7481 |
| HARTFORD FINL SVCS GROUP INC 140 | COM | | 416515104 | 7 | 140 | SH | DEFINED | 13 | |
| HARTFORD FINL SVCS GROUP INC | COM | | 416515104 | 1468 | 27898 | SH | DEFINED | 17 | 27898 |
| HASBRO INC | DBC | 2.750% | 418056AN7 | 3363 | 3050000 | PRN | DEFINED | 17 | 3050000 |
| HASBRO INC 2850 | COM | | 418056107 | 505 | 27040 | SH | DEFINED | 01 | 24190 |
| HASBRO INC 5600 | COM | | 418056107 | 118 | 6337 | SH | OTHER | 01 | 737 |
| HASBRO INC | COM | | 418056107 | 2608 | 139611 | SH | DEFINED | 05 | 139611 |
| HASBRO INC | COM | | 418056107 | 2 | 100 | SH | DEFINED | 08 | 100 |
| HASBRO INC | COM | | 418056107 | 9093 | 486800 | SH | DEFINED | 08 | 486800 |
| HASBRO INC | COM | | 418056107 | 56 | 3000 | SH | DEFINED | 17 | 3000 |
| HAVERTY FURNITURE INC 9100 7500 | COM | | 419596101 | 1387 | 75900 | SH | DEFINED | 01 | 59300 |
| HAVERTY FURNITURE INC 46025 | COM | | 419596101 | 841 | 46025 | SH | OTHER | 01 | |
| HAVERTY FURNITURE INC | COM | | 419596101 | 1805 | 98725 | SH | DEFINED | 05 | 98725 |
| HAVERTY FURNITURE INC | COM | | 419596101 | 53 | 2900 | SH | DEFINED | 17 | 2900 |
| HAVERTY FURNITURE INC 42584 | CL A | | 419596200 | 899 | 48584 | SH | DEFINED | 01 | 6000 |
| HAVERTY FURNITURE INC 211004 | CL A | | 419596200 | 3904 | 211004 | SH | OTHER | 01 | |
| HAWAIIAN ELEC INDUSTRIES 1000 | COM | | 419870100 | 43609 | 1001823 | SH | DEFINED | 01 | 1000823 |
| HAWAIIAN ELEC INDUSTRIES 400 | COM | | 419870100 | 310 | 7115 | SH | OTHER | 01 | 6715 |
| HAWAIIAN ELEC INDUSTRIES | COM | | 419870100 | 3318 | 76218 | SH | DEFINED | 05 | 76218 |
| HEALTH CARE PPTY INVS INC 222 | COM | | 421915109 | 403 | 8624 | SH | DEFINED | 01 | 8402 |
| HEALTH CARE PPTY INVS INC 8458 | COM | | 421915109 | 812 | 17381 | SH | OTHER | 01 | 8923 |
| HEALTH CARE PPTY INVS INC | COM | | 421915109 | 70 | 1500 | SH | DEFINED | 08 | 1500 |
| HEALTH MGMT ASSOC INC NEW | NOTE | | 421933AD4 | 2216 | 2500000 | PRN | DEFINED | 08 | 2500000 |
| HEALTH MGMT ASSOC INC NEW | NOTE | | 421933AD4 | 2659 | 3000000 | PRN | DEFINED | 17 | 3000000 |
| HEALTH MGMT ASSOC INC NEW 5085 1400 | CL A | | 421933102 | 824 | 37780 | SH | DEFINED | 01 | 31295 |
| HEALTH MGMT ASSOC INC NEW 8330 | CL A | | 421933102 | 182 | 8330 | SH | OTHER | 01 | |
| HEALTH MGMT ASSOC INC NEW | CL A | | 421933102 | 13682 | 627331 | SH | DEFINED | 05 | 627331 |
| HEALTH MGMT ASSOC INC NEW | CL A | | 421933102 | 7 | 300 | SH | DEFINED | 08 | 300 |
| HEALTH MGMT ASSOC INC NEW | CL A | | 421933102 | 57 | 2600 | SH | DEFINED | 17 | 2600 |
| HEALTH CARE REIT INC | COM | | 42217K106 | 149 | 4825 | SH | DEFINED | 01 | 4825 |
| HEALTH CARE REIT INC 1800 | COM | | 42217K106 | 332 | 10750 | SH | OTHER | 01 | 8950 |
| HEALTH EXTRAS INC | COM | | 422211102 | 16660 | 1935000 | SH | DEFINED | 01 | 1935000 |
| HEALTH EXTRAS INC | COM | | 422211102 | 99 | 11500 | SH | DEFINED | 17 | 11500 |
| HEALTH NET INC | COM | | 42222G108 | 705 | 22257 | SH | OTHER | | 22257 |
| HEALTH NET INC | COM | | 42222G108 | 445 | 14038 | SH | DEFINED | 01 | 14038 |
| HEALTH NET INC 450 | COM | | 42222G108 | 62 | 1955 | SH | OTHER | 01 | 1505 |
| HEALTH NET INC | COM | | 42222G108 | 16274 | 513863 | SH | DEFINED | 05 | 513863 |

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|--|------|-----------|--------|-------------|-----------------|---------|
| HEALTH NET INC | COM | 42222G108 | 212 | 6700 SH | DEFINED 08 | 6700 |
| HEALTH NET INC | COM | 42222G108 | 527 | 16641 SH | DEFINED 17 | 16641 |
| HEARTLAND EXPRESS INC 10581 | COM | 422347104 | 462 | 19251 SH | DEFINED 01 | 8670 |
| HEARTLAND EXPRESS INC 2095 | COM | 422347104 | 50 | 2095 SH | OTHER 01 | |
| HEARTLAND EXPRESS INC | COM | 422347104 | 5115 | 212927 SH | DEFINED 05 | 212927 |
| HEARTLAND EXPRESS INC | COM | 422347104 | 2 | 100 SH | DEFINED 17 | 100 |
| HECLA MNG CO | COM | 422704106 | 10 | 1850 SH | DEFINED 01 | 1850 |
| HECLA MNG CO 2159 | COM | 422704106 | 17 | 3159 SH | OTHER 01 | 1000 |
| HECLA MNG CO | COM | 422704106 | 1 | 165 SH | DEFINED 08 | 165 |
| HECLA MNG CO | COM | 422704106 | 123 | 23472 SH | DEFINED 17 | 23472 |
| HEIDRICK & STRUGGLES INTL IN 1000 | COM | 422819102 | 26 | 1500 SH | DEFINED 01 | 500 |
| HEIDRICK & STRUGGLES INTL IN 100 | COM | 422819102 | 2 | 100 SH | OTHER 01 | |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 1270 | 74700 SH | DEFINED 05 | 74700 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 66 | 3900 SH | DEFINED 08 | 3900 |
| HEIDRICK & STRUGGLES INTL IN | COM | 422819102 | 32 | 1900 SH | DEFINED 17 | 1900 |
| HEINZ H J CO 38694 | COM | 423074103 | 26809 | 782062 SH | DEFINED 01 | 743368 |
| HEINZ H J CO 129298 | COM | 423074103 | 15384 | 448781 SH | OTHER 01 | 319483 |
| HEINZ H J CO | COM | 423074103 | 6517 | 190100 SH | DEFINED 05 | 190100 |
| HEINZ H J CO | COM | 423074103 | 17 | 500 SH | DEFINED 08 | 500 |
| HEINZ H J CO | COM | 423074103 | 106 | 3100 SH | DEFINED 17 | 3100 |
| HEINZ H J CO 276000 | COM | 423074103 | 9461 | 276000 SH | OTHER 17 | |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 2 | 125 SH | DEFINED 01 | 125 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 1700 | 103925 SH | DEFINED 05 | 103925 |
| HELIX TECHNOLOGY CORP | COM | 423319102 | 51 | 3100 SH | DEFINED 17 | 3100 |
| HELMERICH & PAYNE INC | COM | 423452101 | 30 | 1165 SH | DEFINED 01 | 1165 |
| HELMERICH & PAYNE INC 175 | COM | 423452101 | 5 | 175 SH | OTHER 01 | |
| HELMERICH & PAYNE INC | COM | 423452101 | 2656 | 101606 SH | DEFINED 05 | 101606 |
| HELMERICH & PAYNE INC | COM | 423452101 | 24 | 900 SH | DEFINED 08 | 900 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 292 | 16790 SH | DEFINED 01 | 16790 |
| HENRY JACK & ASSOC INC 16925 | COM | 426281101 | 451 | 25925 SH | OTHER 01 | 9000 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 3104 | 178510 SH | DEFINED 05 | 178510 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 107 | 6170 SH | DEFINED 08 | 6170 |
| HENRY JACK & ASSOC INC | COM | 426281101 | 228 | 13101 SH | DEFINED 17 | 13101 |
| HERCULES INC 300 | COM | 427056106 | 228 | 20127 SH | DEFINED 01 | 19827 |
| HERCULES INC 1100 | COM | 427056106 | 60 | 5300 SH | OTHER 01 | 4200 |
| HERCULES INC | COM | 427056106 | 592 | 52230 SH | DEFINED 05 | 52230 |
| HERCULES INC | COM | 427056106 | 196 | 17300 SH | DEFINED 08 | 17300 |
| HERCULES INC | COM | 427056106 | 2266 | 200000 SH | CALL DEFINED 08 | 200000 |
| HERCULES INC | COM | 427056106 | 194 | 17130 SH | DEFINED 17 | 17130 |
| HERSHEY FOODS CORP 4370 | COM | 427866108 | 5961 | 82016 SH | DEFINED 01 | 77646 |
| HERSHEY FOODS CORP 36235 | COM | 427866108 | 10029 | 137991 SH | OTHER 01 | 101756 |
| HERSHEY FOODS CORP | COM | 427866108 | 5971 | 82150 SH | DEFINED 05 | 82150 |
| HERSHEY FOODS CORP | COM | 427866108 | 36 | 500 SH | DEFINED 08 | 500 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 309 | 12670 SH | OTHER | 12670 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 7 | 300 SH | DEFINED 01 | 300 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 6194 | 254362 SH | DEFINED 05 | 254362 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 2 | 100 SH | DEFINED 08 | 100 |
| HEWLETT PACKARD CO | COM | 428236103 | 307 | 15846 SH | OTHER | 15846 |
| HEWLETT PACKARD CO 2040439 | COM | 428236103 | 61702 | 3187067 SH | DEFINED 01 | 1146628 |
| HEWLETT PACKARD CO 1409277 20409535 | COM | 428236103 | 477538 | 24666195 SH | OTHER 01 | 2847383 |
| HEWLETT PACKARD CO | COM | 428236103 | 75894 | 3920151 SH | DEFINED 05 | 3920151 |
| HEWLETT PACKARD CO | COM | 428236103 | 13653 | 705240 SH | DEFINED 08 | 705240 |
| HEWLETT PACKARD CO | COM | 428236103 | 2020 | 104329 SH | DEFINED 17 | 104329 |
| HEWLETT PACKARD CO | COM | 428236103 | 3214 | 166000 SH | CALL DEFINED 17 | 166000 |
| HIBERNIA CORP | CL A | 428656102 | 474 | 23389 SH | OTHER | 23389 |
| HIBERNIA CORP | CL A | 428656102 | 170 | 8400 SH | DEFINED 01 | 8400 |
| HIBERNIA CORP 500 | CL A | 428656102 | 204 | 10093 SH | OTHER 01 | 9593 |
| HIBERNIA CORP | CL A | 428656102 | 6516 | 321638 SH | DEFINED 05 | 321638 |
| HIBERNIA CORP | CL A | 428656102 | 69 | 3400 SH | DEFINED 08 | 3400 |
| HIBERNIA CORP | CL A | 428656102 | 77 | 3800 SH | DEFINED 17 | 3800 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 266 | 11143 SH | DEFINED 01 | 11143 |
| HIGHWOODS PPTYS INC 2600 | COM | 431284108 | 86 | 3600 SH | OTHER 01 | 1000 |
| HIGHWOODS PPTYS INC | COM | 431284108 | 31 | 1300 SH | DEFINED 08 | 1300 |
| HILB ROGAL & HAMILTON CO 3350 | COM | 431294107 | 163 | 5250 SH | DEFINED 01 | 1900 |
| HILB ROGAL & HAMILTON CO 1653 1320 | COM | 431294107 | 193 | 6228 SH | OTHER 01 | 3255 |
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 4210 | 135625 SH | DEFINED 05 | 135625 |

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|------------------------------|--------------|------------------|--------|-------------|---------|---------|---------|--------|
| HILB ROGAL & HAMILTON CO | COM | 431294107 | 31 | 1000 SH | DEFINED | 17 | 1000 | |
| HILLENBRAND INDS INC | COM | 431573104 | 295 | 5225 SH | DEFINED | 01 | 5225 | |
| HILLENBRAND INDS INC | COM | 431573104 | 133 | 2350 SH | OTHER | 01 | 2200 | |
| 150 | | | | | | | | |
| HILLENBRAND INDS INC | COM | 431573104 | 7081 | 125506 SH | DEFINED | 05 | 125506 | |
| HILLENBRAND INDS INC | COM | 431573104 | 465 | 8250 SH | DEFINED | 08 | 8250 | |
| HILLENBRAND INDS INC | COM | 431573104 | 265 | 4700 SH | DEFINED | 17 | 4700 | |
| HILTON HOTELS CORP | NOTE | 3.375% 432848AZ2 | 1053 | 1000000 PRN | DEFINED | 17 | 1000000 | |
| HILTON HOTELS CORP | COM | 432848109 | 5978 | 368546 SH | DEFINED | 01 | 368546 | |
| HILTON HOTELS CORP | COM | 432848109 | 184 | 11336 SH | OTHER | 01 | 4814 | |
| 6522 | | | | | | | | |
| HILTON HOTELS CORP | COM | 432848109 | 2967 | 182895 SH | DEFINED | 05 | 182895 | |
| HILTON HOTELS CORP | COM | 432848109 | 620 | 38200 SH | DEFINED | 08 | 38200 | |
| HILTON HOTELS CORP | COM | 432848109 | 722 | 44500 SH | CALL | DEFINED | 08 | 44500 |
| HILTON HOTELS CORP | COM | 432848109 | 1026 | 63271 SH | DEFINED | 17 | 63271 | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 845 | 49735 SH | DEFINED | 01 | 49735 | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 49 | 2900 SH | DEFINED | 05 | 2900 | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 73 | 4300 SH | DEFINED | 08 | 4300 | |
| HOLLYWOOD ENTMT CORP | COM | 436141105 | 483 | 28385 SH | DEFINED | 17 | 28385 | |
| HOLOGIC INC | COM | 436440101 | 1 | 100 SH | DEFINED | 01 | 100 | |
| HOLOGIC INC | COM | 436440101 | 1 | 50 SH | OTHER | 01 | | |
| 50 | | | | | | | | |
| HOLOGIC INC | COM | 436440101 | 1071 | 78775 SH | DEFINED | 05 | 78775 | |
| HOME DEPOT INC | COM | 437076102 | 5 | 160 SH | DEFINED | | 160 | |
| HOME DEPOT INC | COM | 437076102 | 704 | 22090 SH | OTHER | | 22090 | |
| HOME DEPOT INC | COM | 437076102 | 233252 | 7323460 SH | DEFINED | 01 | 7102598 | |
| 220862 | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 94599 | 2970126 SH | OTHER | 01 | 1943126 | |
| 1027000 | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 9794 | 307500 SH | CALL | DEFINED | 01 | 307500 |
| HOME DEPOT INC | COM | 437076102 | 9874 | 310000 SH | PUT | DEFINED | 01 | 310000 |
| HOME DEPOT INC | COM | 437076102 | 48657 | 1527691 SH | DEFINED | 05 | 1527691 | |
| HOME DEPOT INC | COM | 437076102 | 23193 | 728200 SH | DEFINED | 08 | 728200 | |
| HOME DEPOT INC | COM | 437076102 | 19110 | 600000 SH | CALL | DEFINED | 08 | 600000 |
| HOME DEPOT INC | COM | 437076102 | 52 | 1620 SH | DEFINED | 13 | 1550 | |
| 70 | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 31 | 980 SH | OTHER | 13 | | |
| 980 | | | | | | | | |
| HOME DEPOT INC | COM | 437076102 | 548 | 17199 SH | DEFINED | 17 | 17199 | |
| HOME DEPOT INC | COM | 437076102 | 23251 | 730000 SH | OTHER | 17 | | |
| 730000 | | | | | | | | |
| HOMESTORE INC | COM | 437852106 | 1656 | 600000 SH | DEFINED | | 600000 | |
| HOMESTORE INC | COM | 437852106 | 9 | 3421 SH | DEFINED | 01 | 3421 | |
| HOMESTORE INC | COM | 437852106 | 1 | 300 SH | DEFINED | 08 | 300 | |
| HON INDS INC | COM | 438092108 | 257 | 6950 SH | DEFINED | 01 | 6950 | |
| HON INDS INC | COM | 438092108 | 167 | 4515 SH | OTHER | 01 | 440 | |
| 4075 | | | | | | | | |
| HON INDS INC | COM | 438092108 | 4354 | 117802 SH | DEFINED | 05 | 117802 | |
| HON INDS INC | COM | 438092108 | 28 | 750 SH | DEFINED | 08 | 750 | |
| HON INDS INC | COM | 438092108 | 18 | 500 SH | DEFINED | 17 | 500 | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 87 | 4300 SH | DEFINED | 01 | 3900 | |
| 400 | | | | | | | | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 488 | 24204 SH | OTHER | 01 | 22404 | |
| 1800 | | | | | | | | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 2 | 80 SH | DEFINED | 05 | 80 | |
| HONEYWELL INTL INC | COM | 438516106 | 5 | 200 SH | DEFINED | | 200 | |
| HONEYWELL INTL INC | COM | 438516106 | 87374 | 3315903 SH | DEFINED | 01 | 3221849 | |
| 94054 | | | | | | | | |
| HONEYWELL INTL INC | COM | 438516106 | 29720 | 1127911 SH | OTHER | 01 | 636435 | |
| 491476 | | | | | | | | |
| HONEYWELL INTL INC | COM | 438516106 | 62733 | 2380749 SH | DEFINED | 05 | 2380749 | |
| HONEYWELL INTL INC | COM | 438516106 | 2213 | 84000 SH | DEFINED | 08 | 84000 | |
| HONEYWELL INTL INC | COM | 438516106 | 2906 | 110300 SH | CALL | DEFINED | 08 | 110300 |
| HONEYWELL INTL INC | COM | 438516106 | 137 | 5200 SH | PUT | DEFINED | 08 | 5200 |
| HONEYWELL INTL INC | COM | 438516106 | 57775 | 2192591 SH | DEFINED | 11 | 1474575 | |
| 718016 | | | | | | | | |
| HONEYWELL INTL INC | COM | 438516106 | 10 | 380 SH | DEFINED | 13 | 150 | |
| 230 | | | | | | | | |
| HONEYWELL INTL INC | COM | 438516106 | 187 | 7080 SH | DEFINED | 17 | 7080 | |
| HONEYWELL INTL INC | COM | 438516106 | 22134 | 840000 SH | OTHER | 17 | | |
| 840000 | | | | | | | | |
| HOOPER HOLMES INC | COM | 439104100 | 365 | 54925 SH | DEFINED | 01 | 40325 | |
| 14600 | | | | | | | | |
| HOOPER HOLMES INC | COM | 439104100 | 1787 | 268650 SH | DEFINED | 05 | 268650 | |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 29 | 2000 SH | DEFINED | 01 | 2000 | |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 1257 | 86620 SH | DEFINED | 05 | 86620 | |
| HORACE MANN EDUCATORS CORP N | COM | 440327104 | 28 | 1900 SH | DEFINED | 17 | 1900 | |
| HORMEL FOODS CORP | COM | 440452100 | 218 | 9498 SH | DEFINED | 01 | 9498 | |
| HORMEL FOODS CORP | COM | 440452100 | 267 | 11600 SH | OTHER | 01 | 1000 | |
| 10600 | | | | | | | | |
| HORMEL FOODS CORP | COM | 440452100 | 6447 | 280564 SH | DEFINED | 05 | 280564 | |
| HORMEL FOODS CORP | COM | 440452100 | 156 | 6810 SH | DEFINED | 08 | 6810 | |
| HOSPITALITY PPTYS TR | COM SH BEN I | 44106M102 | 388 | 11050 SH | DEFINED | 01 | | |
| 11050 | | | | | | | | |
| HOSPITALITY PPTYS TR | COM SH BEN I | 44106M102 | 615 | 17522 SH | OTHER | 01 | 12457 | |
| 1115 | 3950 | | | | | | | |

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|-----------------------------|------|----|--------|---|-----------|-------|--------|-----|---------|---------|--------|-------|
| HOSPITALITY PPTYS TR | COM | SH | BEN | I | 44106M102 | 4534 | 129249 | SH | DEFINED | 05 | 129249 | |
| HOST MARRIOTT CORP NEW | COM | | | | 44107P104 | 1133 | 105635 | SH | DEFINED | 01 | 105585 | |
| 50 | | | | | | | | | | | | |
| HOST MARRIOTT CORP NEW | COM | | | | 44107P104 | 75 | 6955 | SH | OTHER | 01 | 5325 | |
| 1630 | | | | | | | | | | | | |
| HOST MARRIOTT CORP NEW | COM | | | | 44107P104 | 50 | 4700 | SH | DEFINED | 05 | 4700 | |
| HOST MARRIOTT CORP NEW | COM | | | | 44107P104 | 85 | 7900 | SH | DEFINED | 08 | 7900 | |
| HOST MARRIOTT CORP NEW | COM | | | | 44107P104 | 502 | 46810 | SH | DEFINED | 17 | 46810 | |
| HOT TOPIC INC | COM | | | | 441339108 | 691 | 30656 | SH | DEFINED | 01 | 11981 | |
| 18675 | | | | | | | | | | | | |
| HOT TOPIC INC | COM | | | | 441339108 | 7 | 300 | SH | OTHER | 01 | | |
| 300 | | | | | | | | | | | | |
| HOT TOPIC INC | COM | | | | 441339108 | 4621 | 205011 | SH | DEFINED | 05 | 205011 | |
| HOT TOPIC INC | COM | | | | 441339108 | 121 | 5386 | SH | DEFINED | 17 | 5386 | |
| HOVNIANIAN ENTERPRISES INC | CL | A | | | 442487203 | 19 | 291 | SH | DEFINED | 01 | 291 | |
| HOVNIANIAN ENTERPRISES INC | CL | A | | | 442487203 | 3910 | 60740 | SH | DEFINED | 05 | 60740 | |
| HOVNIANIAN ENTERPRISES INC | CL | A | | | 442487203 | 167 | 2600 | SH | DEFINED | 08 | 2600 | |
| HOVNIANIAN ENTERPRISES INC | CL | A | | | 442487203 | 3167 | 49200 | SH | CALL | DEFINED | 08 | 49200 |
| HOVNIANIAN ENTERPRISES INC | CL | A | | | 442487203 | 2285 | 35500 | SH | PUT | DEFINED | 08 | 35500 |
| HOVNIANIAN ENTERPRISES INC | CL | A | | | 442487203 | 449 | 6981 | SH | DEFINED | 17 | 6981 | |
| HUBBELL INC | CL | A | | | 443510102 | 292 | 8211 | SH | DEFINED | 01 | 8211 | |
| HUBBELL INC | CL | A | | | 443510102 | 67 | 1888 | SH | OTHER | 01 | | |
| 1888 | | | | | | | | | | | | |
| HUBBELL INC | CL | B | | | 443510201 | 331 | 9063 | SH | DEFINED | 01 | 9063 | |
| HUBBELL INC | CL | B | | | 443510201 | 498 | 13641 | SH | OTHER | 01 | 1011 | |
| 12630 | | | | | | | | | | | | |
| HUBBELL INC | CL | B | | | 443510201 | 4398 | 120533 | SH | DEFINED | 05 | 120533 | |
| HUBBELL INC | CL | B | | | 443510201 | 128 | 3500 | SH | DEFINED | 08 | 3500 | |
| HUBBELL INC | CL | B | | | 443510201 | 106 | 2900 | SH | DEFINED | 17 | 2900 | |
| HUDSON UNITED BANCORP | COM | | | | 444165104 | 212 | 6025 | SH | DEFINED | 01 | 6025 | |
| HUDSON UNITED BANCORP | COM | | | | 444165104 | 278 | 7895 | SH | OTHER | 01 | 3000 | |
| 4895 | | | | | | | | | | | | |
| HUDSON UNITED BANCORP | COM | | | | 444165104 | 6400 | 181975 | SH | DEFINED | 05 | 181975 | |
| HUDSON UNITED BANCORP | COM | | | | 444165104 | 221 | 6295 | SH | DEFINED | 17 | 6295 | |
| HUFFY CORP | COM | | | | 444356109 | | 75 | SH | DEFINED | 01 | 75 | |
| HUFFY CORP | COM | | | | 444356109 | 379 | 62200 | SH | DEFINED | 05 | 62200 | |
| HUGHES SUPPLY INC | COM | | | | 444482103 | 157 | 4825 | SH | DEFINED | 01 | 1125 | |
| 3700 | | | | | | | | | | | | |
| HUGHES SUPPLY INC | COM | | | | 444482103 | 3144 | 96900 | SH | DEFINED | 05 | 96900 | |
| HUGHES SUPPLY INC | COM | | | | 444482103 | 3 | 100 | SH | DEFINED | 08 | 100 | |
| HUGHES SUPPLY INC | COM | | | | 444482103 | 110 | 3390 | SH | DEFINED | 17 | 3390 | |
| HUMANA INC | COM | | | | 444859102 | 490 | 27131 | SH | DEFINED | 01 | 22631 | |
| 2700 | | | | | | | | | | | | |
| 1800 | | | | | | | | | | | | |
| HUMANA INC | COM | | | | 444859102 | 60 | 3336 | SH | OTHER | 01 | | |
| 3336 | | | | | | | | | | | | |
| HUMANA INC | COM | | | | 444859102 | 1756 | 97270 | SH | DEFINED | 05 | 97270 | |
| HUMANA INC | COM | | | | 444859102 | 139 | 7700 | SH | DEFINED | 08 | 7700 | |
| HUMANA INC | COM | | | | 444859102 | 47 | 2600 | SH | DEFINED | 17 | 2600 | |
| HUMAN GENOME SCIENCES INC | NOTE | | 3.750% | | 444903AH1 | 301 | 350000 | PRN | DEFINED | 17 | 350000 | |
| HUMAN GENOME SCIENCES INC | COM | | | | 444903108 | 66 | 4825 | SH | DEFINED | 01 | 4025 | |
| 800 | | | | | | | | | | | | |
| HUMAN GENOME SCIENCES INC | COM | | | | 444903108 | 194 | 14160 | SH | OTHER | 01 | 8350 | |
| 5810 | | | | | | | | | | | | |
| HUMAN GENOME SCIENCES INC | COM | | | | 444903108 | 1777 | 129395 | SH | DEFINED | 08 | 129395 | |
| HUMAN GENOME SCIENCES INC | COM | | | | 444903108 | 1030 | 75000 | SH | CALL | DEFINED | 08 | 75000 |
| HUMAN GENOME SCIENCES INC | COM | | | | 444903108 | 158 | 11500 | SH | DEFINED | 17 | 11500 | |
| HUNT J B TRANS SVCS INC | COM | | | | 445658107 | 164 | 6275 | SH | DEFINED | 01 | 4675 | |
| 1600 | | | | | | | | | | | | |
| HUNT J B TRANS SVCS INC | COM | | | | 445658107 | 8 | 300 | SH | OTHER | 01 | | |
| 300 | | | | | | | | | | | | |
| HUNT J B TRANS SVCS INC | COM | | | | 445658107 | 4203 | 160497 | SH | DEFINED | 05 | 160497 | |
| HUNT J B TRANS SVCS INC | COM | | | | 445658107 | 31 | 1200 | SH | DEFINED | 08 | 1200 | |
| HUNT J B TRANS SVCS INC | COM | | | | 445658107 | 68 | 2600 | SH | DEFINED | 17 | 2600 | |
| HUNTINGTON BANCSHARES INC | COM | | | | 446150104 | 13940 | 702288 | SH | DEFINED | 01 | 688637 | |
| 13651 | | | | | | | | | | | | |
| HUNTINGTON BANCSHARES INC | COM | | | | 446150104 | 498 | 25106 | SH | OTHER | 01 | 12771 | |
| 12335 | | | | | | | | | | | | |
| HUNTINGTON BANCSHARES INC | COM | | | | 446150104 | 2833 | 142705 | SH | DEFINED | 05 | 142705 | |
| HUNTINGTON BANCSHARES INC | COM | | | | 446150104 | 351 | 17700 | SH | DEFINED | 08 | 17700 | |
| HUNTINGTON BANCSHARES INC | COM | | | | 446150104 | 89 | 4468 | SH | DEFINED | 17 | 4468 | |
| HUTCHINSON TECHNOLOGY INC | NOTE | | 2.250% | | 448407AE6 | 602 | 467000 | PRN | DEFINED | 17 | 467000 | |
| HUTCHINSON TECHNOLOGY INC | COM | | | | 448407106 | 856 | 26015 | SH | DEFINED | 01 | 9045 | |
| 16970 | | | | | | | | | | | | |
| HUTCHINSON TECHNOLOGY INC | COM | | | | 448407106 | 27 | 830 | SH | OTHER | 01 | | |
| 830 | | | | | | | | | | | | |
| HUTCHINSON TECHNOLOGY INC | COM | | | | 448407106 | 3873 | 117650 | SH | DEFINED | 05 | 117650 | |
| HUTCHINSON TECHNOLOGY INC | COM | | | | 448407106 | 395 | 12000 | SH | PUT | DEFINED | 08 | 12000 |
| HUTCHINSON TECHNOLOGY INC | COM | | | | 448407106 | 122 | 3704 | SH | DEFINED | 17 | 3704 | |
| HYDRIL CO | COM | | | | 448774109 | 190 | 9301 | SH | DEFINED | 01 | 3301 | |
| 6000 | | | | | | | | | | | | |
| HYDRIL CO | COM | | | | 448774109 | 1985 | 97150 | SH | DEFINED | 05 | 97150 | |
| HYDRIL CO | COM | | | | 448774109 | 53 | 2600 | SH | DEFINED | 17 | 2600 | |
| ICN PHARMACEUTICALS INC NEW | COM | | | | 448924100 | 155 | 9032 | SH | DEFINED | 01 | 9032 | |
| ICN PHARMACEUTICALS INC NEW | COM | | | | 448924100 | 402 | 23415 | SH | OTHER | 01 | 1945 | |
| 21470 | | | | | | | | | | | | |
| ICN PHARMACEUTICALS INC NEW | COM | | | | 448924100 | 2901 | 169085 | SH | DEFINED | 05 | 169085 | |

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|--|--------------|-----------|--------|-------------|-----------------|---------|
| IDACORP INC | COM | 451107106 | 1975 | 77466 SH | DEFINED 05 | 77466 |
| IDACORP INC | COM | 451107106 | 31 | 1200 SH | DEFINED 17 | 1200 |
| IDEX CORP 7800 | COM | 45167R104 | 383 | 10500 SH | DEFINED 01 | 2700 |
| IDEX CORP 125 | COM | 45167R104 | 5 | 125 SH | OTHER 01 | |
| IDEX CORP | COM | 45167R104 | 5164 | 141725 SH | DEFINED 05 | 141725 |
| IDINE REWARDS NETWORK INC | COM | 45168A100 | 89 | 5500 SH | DEFINED 01 | 5500 |
| IDINE REWARDS NETWORK INC | COM | 45168A100 | 1471 | 90525 SH | DEFINED 05 | 90525 |
| IDEXX LABS INC 16300 | COM | 45168D104 | 895 | 21025 SH | DEFINED 01 | 4725 |
| IDEXX LABS INC 125 | COM | 45168D104 | 5 | 125 SH | OTHER 01 | |
| IDEXX LABS INC | COM | 45168D104 | 6427 | 151050 SH | DEFINED 05 | 151050 |
| IDEXX LABS INC | COM | 45168D104 | 345 | 8101 SH | DEFINED 17 | 8101 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 26 | 3500 SH | DEFINED 05 | 3500 |
| IKON OFFICE SOLUTIONS INC | COM | 451713101 | 527 | 72150 SH | DEFINED 08 | 72150 |
| ILEX ONCOLOGY INC | COM | 451923106 | 296 | 17633 SH | DEFINED | 17633 |
| ILEX ONCOLOGY INC | COM | 451923106 | 231 | 13800 SH | DEFINED 17 | 13800 |
| ILLINOIS TOOL WKS INC 41463 | COM | 452308109 | 112948 | 1704613 SH | DEFINED 01 | 1663150 |
| ILLINOIS TOOL WKS INC 147311 | COM | 452308109 | 22455 | 338898 SH | OTHER 01 | 191587 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 11965 | 180572 SH | DEFINED 05 | 180572 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 358 | 5400 SH | DEFINED 08 | 5400 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 3313 | 50000 SH | CALL DEFINED 08 | 50000 |
| ILLINOIS TOOL WKS INC 100 | COM | 452308109 | 47 | 710 SH | DEFINED 13 | 610 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1664 | 25107 SH | DEFINED 17 | 25107 |
| IMATION CORP 200 | COM | 45245A107 | 2434 | 74535 SH | DEFINED 01 | 74335 |
| IMATION CORP 6741 | COM | 45245A107 | 296 | 9075 SH | OTHER 01 | 2334 |
| IMATION CORP | COM | 45245A107 | 2352 | 72038 SH | DEFINED 05 | 72038 |
| IMATION CORP | COM | 45245A107 | 3 | 100 SH | DEFINED 08 | 100 |
| IMATION CORP | COM | 45245A107 | 2122 | 65000 SH | CALL DEFINED 08 | 65000 |
| IMATION CORP | COM | 45245A107 | 26 | 800 SH | DEFINED 17 | 800 |
| IMCLONE SYS INC | NOTE 5.500% | 45245WAD1 | 1097 | 1118000 PRN | DEFINED 17 | 1118000 |
| IMCLONE SYS INC | COM | 45245W109 | 98 | 2528 SH | DEFINED 01 | 2528 |
| IMCLONE SYS INC 13964 | COM | 45245W109 | 544 | 13964 SH | OTHER 01 | |
| IMCLONE SYS INC | COM | 45245W109 | 1745 | 44839 SH | DEFINED 08 | 44839 |
| IMCLONE SYS INC | COM | 45245W109 | 1401 | 36000 SH | CALL DEFINED 08 | 36000 |
| IMCLONE SYS INC | COM | 45245W109 | 3975 | 102100 SH | PUT DEFINED 08 | 102100 |
| IMAGISTICS INTERNATIONAL INC 10736 2560 | COM | 45247T104 | 623 | 21488 SH | DEFINED 01 | 8192 |
| IMAGISTICS INTERNATIONAL INC 4992 | COM | 45247T104 | 145 | 4992 SH | OTHER 01 | |
| IMAGISTICS INTERNATIONAL INC | COM | 45247T104 | 2329 | 80362 SH | DEFINED 05 | 80362 |
| IMPAC MTG HLDGS INC 3655 | COM | 45254P102 | 1114 | 68815 SH | DEFINED 01 | 65160 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 29 | 1800 SH | OTHER 01 | 1800 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 552 | 34100 SH | DEFINED 17 | 34100 |
| IMPAX LABORATORIES INC | COM | 45256B101 | 478 | 38224 SH | DEFINED 17 | 38224 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 588 | 15800 SH | DEFINED 01 | 15800 |
| IMPERIAL OIL LTD 1584 | COM NEW | 453038408 | 204 | 5484 SH | OTHER 01 | 3900 |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 197 | 5300 SH | DEFINED 17 | 5300 |
| IMPERIAL SUGAR CO NEW | COM NEW | 453096208 | | 7 SH | DEFINED 01 | 7 |
| IMPERIAL SUGAR CO NEW | COM NEW | 453096208 | 129 | 12890 SH | DEFINED 17 | 12890 |
| INAMED CORP 6800 | COM | 453235103 | 4482 | 60998 SH | DEFINED 01 | 54198 |
| INAMED CORP 125 | COM | 453235103 | 9 | 125 SH | OTHER 01 | |
| INAMED CORP | COM | 453235103 | 7219 | 98250 SH | DEFINED 05 | 98250 |
| INAMED CORP | COM | 453235103 | 1580 | 21500 SH | DEFINED 08 | 21500 |
| INCO LTD 1000 | COM | 453258402 | 142 | 5100 SH | DEFINED 01 | 4100 |
| INCO LTD | COM | 453258402 | 28 | 1000 SH | OTHER 01 | 1000 |
| INCO LTD | COM | 453258402 | 3 | 100 SH | DEFINED 08 | 100 |
| INCO LTD | COM | 453258402 | 292 | 10510 SH | DEFINED 17 | 10510 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 153 | 4350 SH | DEFINED 01 | 4350 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 4 | 105 SH | OTHER 01 | 105 |
| INDEPENDENCE CMNTY BK CORP | COM | 453414104 | 3894 | 110922 SH | DEFINED 05 | 110922 |
| INDEPENDENCE FED SVGS BK | COM | 453432106 | 215 | 12100 SH | DEFINED 01 | 12100 |
| INDYMAC BANCORP INC | COM | 456607100 | 129 | 5568 SH | DEFINED 01 | 5568 |
| INDYMAC BANCORP INC | COM | 456607100 | 2615 | 112861 SH | DEFINED 05 | 112861 |
| INFINITY PPTY & CAS CORP | COM | 45665Q103 | 315 | 11200 SH | DEFINED 17 | 11200 |
| INFORMATICA CORP | COM | 45666Q102 | 1 | 200 SH | DEFINED 01 | 200 |
| INFORMATICA CORP | COM | 45666Q102 | 76 | 10200 SH | DEFINED 08 | 10200 |
| INFORMATION HLDGS INC | COM | 456727106 | 16 | 800 SH | DEFINED 01 | 800 |
| INFORMATION HLDGS INC | COM | 456727106 | 1664 | 83100 SH | DEFINED 05 | 83100 |
| INFOSPACE INC | COM NEW | 45678T201 | 314 | 15400 SH | DEFINED 17 | 15400 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED AD | 456788108 | 647 | 9500 SH | DEFINED 17 | 9500 |
| ING GROUP N V 636 | SPONSORED AD | 456837103 | 30 | 1613 SH | DEFINED 01 | 977 |

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|---------------------------------------|--------------|-----------|---------|----------|----|---------|------------|----------|
| ING GROUP N V 2888 | SPONSORED AD | 456837103 | 291 | 15754 | SH | OTHER | 01 | 12866 |
| ING GROUP N V | SPONSORED AD | 456837103 | | 15 | SH | DEFINED | 05 | 15 |
| ING GROUP N V | SPONSORED AD | 456837103 | 43 | 2300 | SH | DEFINED | 08 | 2300 |
| ING GROUP N V | SPONSORED AD | 456837103 | 133 | 7200 | SH | DEFINED | 17 | 7200 |
| INGRAM MICRO INC 21900 | CL A | 457153104 | 471 | 36100 | SH | DEFINED | 01 | 14200 |
| INGRAM MICRO INC | CL A | 457153104 | 67 | 5100 | SH | OTHER | 01 | 5100 |
| INGRAM MICRO INC | CL A | 457153104 | 11676 | 894700 | SH | DEFINED | 05 | 894700 |
| INSIGHT ENTERPRISES INC 14400 | COM | 45765U103 | 287 | 18825 | SH | DEFINED | 01 | 4425 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 3020 | 198450 | SH | DEFINED | 05 | 198450 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 42 | 2760 | SH | DEFINED | 08 | 2760 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 477 | 31370 | SH | DEFINED | 17 | 31370 |
| INPUT/OUTPUT INC | COM | 457652105 | 1 | 250 | SH | DEFINED | 01 | 250 |
| INPUT/OUTPUT INC 12997 | COM | 457652105 | 51 | 12997 | SH | OTHER | 01 | |
| INPUT/OUTPUT INC | COM | 457652105 | 798 | 204100 | SH | DEFINED | 05 | 204100 |
| INSITUFORM TECHNOLOGIES INC 8000 | CL A | 457667103 | 341 | 19190 | SH | DEFINED | 01 | 11190 |
| INSITUFORM TECHNOLOGIES INC 2740 | CL A | 457667103 | 49 | 2740 | SH | OTHER | 01 | |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 2064 | 116275 | SH | DEFINED | 05 | 116275 |
| INSPIRE PHARMACEUTICALS INC | COM | 457733103 | 280 | 16213 | SH | DEFINED | 01 | 16213 |
| INSTINET GROUP INC | COM | 457750107 | 47 | 10000 | SH | DEFINED | 01 | 10000 |
| INSURANCE AUTO AUCTIONS INC 600 | COM | 457875102 | 7 | 650 | SH | DEFINED | 01 | 50 |
| INSURANCE AUTO AUCTIONS INC | COM | 457875102 | 516 | 45875 | SH | DEFINED | 05 | 45875 |
| INTEGRA LIFESCIENCES HLDGS C 2700 | COM NEW | 457985208 | 104 | 3665 | SH | DEFINED | 01 | 965 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 3154 | 111475 | SH | DEFINED | 05 | 111475 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 167 | 5892 | SH | DEFINED | 08 | 5892 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 167 | 5892 | SH | DEFINED | 17 | 5892 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 1270 | 184093 | SH | DEFINED | 01 | 184093 |
| INTEGRATED ELECTRICAL SVC | COM | 45811E103 | 38 | 5500 | SH | DEFINED | 17 | 5500 |
| INTEGRATED CIRCUIT SYS INC 3360 | COM | 45811K208 | 363 | 12095 | SH | DEFINED | 01 | 8735 |
| INTEGRATED CIRCUIT SYS INC 875 | COM | 45811K208 | 50 | 1650 | SH | OTHER | 01 | 775 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 7147 | 237930 | SH | DEFINED | 05 | 237930 |
| INTEGRATED CIRCUIT SYS INC | COM | 45811K208 | 403 | 13423 | SH | DEFINED | 17 | 13423 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 312 | 25140 | SH | OTHER | | 25140 |
| INTEGRATED DEVICE TECHNOLOGY 15500 | COM | 458118106 | 546 | 43961 | SH | DEFINED | 01 | 28461 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 6280 | 505599 | SH | DEFINED | 05 | 505599 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 20 | 1600 | SH | DEFINED | 08 | 1600 |
| INTEL CORP | COM | 458140100 | 8 | 300 | SH | DEFINED | | 300 |
| INTEL CORP | COM | 458140100 | 3230 | 117373 | SH | OTHER | | 117373 |
| INTEL CORP 937043 | COM | 458140100 | 426060 | 15481841 | SH | DEFINED | 01 | 14544798 |
| INTEL CORP 2702439 | COM | 458140100 | 214478 | 7793533 | SH | OTHER | 01 | 5091094 |
| INTEL CORP | COM | 458140100 | 116184 | 4221787 | SH | DEFINED | 05 | 4221787 |
| INTEL CORP | COM | 458140100 | 85 | 3100 | SH | DEFINED | 08 | 3100 |
| INTEL CORP | COM | 458140100 | 13234 | 480900 | SH | CALL | DEFINED 08 | 480900 |
| INTEL CORP 13618133 | COM | 458140100 | 1495105 | 54327926 | SH | DEFINED | 11 | 40709793 |
| INTEL CORP | COM | 458140100 | 116 | 4225 | SH | DEFINED | 13 | 4225 |
| INTEL CORP 1700 | COM | 458140100 | 60 | 2181 | SH | OTHER | 13 | 481 |
| INTEL CORP | COM | 458140100 | 1734 | 63022 | SH | DEFINED | 17 | 63022 |
| INTEL CORP 444000 | COM | 458140100 | 12219 | 444000 | SH | OTHER | 17 | |
| INTEL CORP | COM | 458140100 | 1863 | 67700 | SH | CALL | DEFINED 17 | 67700 |
| INTER TEL INC 10200 | COM | 458372109 | 418 | 17025 | SH | DEFINED | 01 | 6825 |
| INTER TEL INC 150 | COM | 458372109 | 4 | 150 | SH | OTHER | 01 | |
| INTER TEL INC | COM | 458372109 | 2688 | 109500 | SH | DEFINED | 05 | 109500 |
| INTER TEL INC | COM | 458372109 | 93 | 3800 | SH | DEFINED | 08 | 3800 |
| INTER TEL INC | COM | 458372109 | 339 | 13800 | SH | DEFINED | 17 | 13800 |
| INTERACTIVECORP | COM | 45840Q101 | 4545 | 136971 | SH | DEFINED | 01 | 136971 |
| INTERACTIVECORP | COM | 45840Q101 | 77 | 2307 | SH | DEFINED | 05 | 2307 |
| INTERACTIVECORP | COM | 45840Q101 | 116 | 3500 | SH | DEFINED | 08 | 3500 |
| INTERACTIVECORP | COM | 45840Q101 | 446 | 13436 | SH | DEFINED | 17 | 13436 |
| INTERACTIVECORP | *W EXP 02/04 | 45840Q127 | 2373 | 56898 | SH | DEFINED | 08 | 56898 |
| INTERCEPT INC | COM | 45845L107 | 34 | 2500 | SH | DEFINED | 01 | 2500 |
| INTERCEPT INC | COM | 45845L107 | 545 | 40000 | SH | CALL | DEFINED 08 | 40000 |
| INTERCEPT INC | COM | 45845L107 | 550 | 40360 | SH | DEFINED | 17 | 40360 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 107 | 7100 | SH | DEFINED | 01 | 7100 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 108 | 7200 | SH | DEFINED | 08 | 7200 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 882 | 58684 | SH | DEFINED | 17 | 58684 |
| INTERFACE INC 7200 | CL A | 458665106 | 63 | 11650 | SH | DEFINED | 01 | 4250 |
| INTERFACE INC 28275 | CL A | 458665106 | 152 | 28275 | SH | OTHER | 01 | |

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|--|------|------------------|--------|----------|-----|---------|---------|----------|--------|
| INTERFACE INC | CL A | 458665106 | 1131 | 210225 | SH | DEFINED | 05 | 210225 | |
| INTERGRAPH CORP | COM | 458683109 | 47 | 2000 | SH | DEFINED | 01 | 2000 | |
| INTERGRAPH CORP | COM | 458683109 | 12 | 496 | SH | DEFINED | 08 | 496 | |
| INTERGRAPH CORP | COM | 458683109 | 378 | 16124 | SH | DEFINED | 17 | 16124 | |
| INTERMAGNETICS GEN CORP 7300 | COM | 458771102 | 214 | 9575 | SH | DEFINED | 01 | 2275 | |
| INTERMAGNETICS GEN CORP 150 | COM | 458771102 | 3 | 150 | SH | OTHER | 01 | | |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 1595 | 71325 | SH | DEFINED | 05 | 71325 | |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 7 | 300 | SH | DEFINED | 17 | 300 | |
| INTERMEDIATE MUNI FD INC | COM | 45880P104 | 355 | 35000 | SH | DEFINED | 01 | 35000 | |
| INTERMEDIATE MUNI FD INC 1711 | COM | 45880P104 | 35 | 3422 | SH | OTHER | 01 | 1711 | |
| INTERMET CORP | COM | 45881K104 | 1 | 125 | SH | DEFINED | 01 | 125 | |
| INTERMET CORP | COM | 45881K104 | 2 | 460 | SH | OTHER | 01 | 460 | |
| INTERMET CORP | COM | 45881K104 | 441 | 102510 | SH | DEFINED | 05 | 102510 | |
| INTERMUNE INC | COM | 45884X103 | 484 | 25300 | SH | DEFINED | | 25300 | |
| INTERMUNE INC | COM | 45884X103 | | 25 | SH | DEFINED | 01 | 25 | |
| INTERMUNE INC | COM | 45884X103 | 4 | 200 | SH | DEFINED | 08 | 200 | |
| INTEGRATED ALARM SVCS GROUP | COM | 45890M109 | 127 | 15145 | SH | DEFINED | 17 | 15145 | |
| INTERNATIONAL BANCSHARES COR | COM | 459044103 | 1394 | 33521 | SH | DEFINED | 01 | 33521 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 5 | 55 | SH | DEFINED | | 55 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1691 | 19144 | SH | OTHER | | 19144 | |
| INTERNATIONAL BUSINESS MACHS 322881 | COM | 459200101 | 286092 | 3238902 | SH | DEFINED | 01 | 2916021 | |
| INTERNATIONAL BUSINESS MACHS 670927 | COM | 459200101 | 154807 | 1752595 | SH | OTHER | 01 | 1081668 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 23399 | 264900 | SH | CALL | DEFINED | 01 | 264900 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 22524 | 255000 | SH | PUT | DEFINED | 01 | 255000 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 100045 | 1132624 | SH | DEFINED | 05 | 1132624 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 115 | 1300 | SH | DEFINED | 08 | 1300 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 21729 | 246000 | SH | CALL | DEFINED | 08 | 246000 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 46815 | 530000 | SH | PUT | DEFINED | 08 | 530000 |
| INTERNATIONAL BUSINESS MACHS 374 | COM | 459200101 | 92 | 1045 | SH | DEFINED | 13 | 671 | |
| INTERNATIONAL BUSINESS MACHS 26 | COM | 459200101 | 2 | 26 | SH | OTHER | 13 | | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 9947 | 112614 | SH | DEFINED | 17 | 112614 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 60064 | 680000 | SH | CALL | DEFINED | 17 | 680000 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 60064 | 680000 | SH | PUT | DEFINED | 17 | 680000 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 433 | 13085 | SH | OTHER | | 13085 | |
| INTERNATIONAL FLAVORS&FRAGRA 400 | COM | 459506101 | 2471 | 74696 | SH | DEFINED | 01 | 74296 | |
| INTERNATIONAL FLAVORS&FRAGRA 4703 | COM | 459506101 | 331 | 10003 | SH | OTHER | 01 | 5300 | |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 1569 | 47425 | SH | DEFINED | 05 | 47425 | |
| INTERNATIONAL GAME TECHNOLOG 19100 | COM | 459902102 | 2159 | 76690 | SH | DEFINED | 01 | 57590 | |
| INTERNATIONAL GAME TECHNOLOG 9160 | COM | 459902102 | 578 | 20520 | SH | OTHER | 01 | 11360 | |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 10569 | 375442 | SH | DEFINED | 05 | 375442 | |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 51 | 1800 | SH | DEFINED | 08 | 1800 | |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1292 | 45900 | SH | CALL | DEFINED | 08 | 45900 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 4121 | 146400 | SH | PUT | DEFINED | 08 | 146400 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 8424 | 299248 | SH | DEFINED | 17 | 299248 | |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 450 | 16000 | SH | PUT | DEFINED | 17 | 16000 |
| INTERNATIONAL MULTIFOODS COR 8300 | COM | 460043102 | 466 | 19963 | SH | DEFINED | 01 | 11663 | |
| INTERNATIONAL MULTIFOODS COR | COM | 460043102 | 2022 | 86575 | SH | DEFINED | 05 | 86575 | |
| INTL PAPER CO | DBC | 460146BM4 | 1594 | 3000000 | PRN | DEFINED | 08 | 3000000 | |
| INTL PAPER CO | DBC | 460146BM4 | 14397 | 27100000 | PRN | DEFINED | 17 | 27100000 | |
| INTL PAPER CO | COM | 460146103 | 5 | 125 | SH | DEFINED | | 125 | |
| INTL PAPER CO | COM | 460146103 | 275 | 7041 | SH | OTHER | | 7041 | |
| INTL PAPER CO 39469 | COM | 460146103 | 17699 | 453581 | SH | DEFINED | 01 | 414112 | |
| INTL PAPER CO 140211 | COM | 460146103 | 13184 | 337884 | SH | OTHER | 01 | 197673 | |
| INTL PAPER CO | COM | 460146103 | 28884 | 740242 | SH | DEFINED | 05 | 740242 | |
| INTL PAPER CO | COM | 460146103 | 179 | 4600 | SH | DEFINED | 08 | 4600 | |
| INTL PAPER CO | COM | 460146103 | 6122 | 156900 | SH | CALL | DEFINED | 08 | 156900 |
| INTL PAPER CO | COM | 460146103 | 15308 | 392300 | SH | PUT | DEFINED | 08 | 392300 |
| INTL PAPER CO | COM | 460146103 | 67 | 1726 | SH | DEFINED | 17 | 1726 | |
| INTERNATIONAL RECTIFIER CORP | NOTE | 4.250% 460254AE5 | 2477 | 2600000 | PRN | DEFINED | 08 | 2600000 | |
| INTERNATIONAL RECTIFIER CORP | NOTE | 4.250% 460254AE5 | 1626 | 1707000 | PRN | DEFINED | 17 | 1707000 | |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 102 | 2713 | SH | DEFINED | 01 | 2713 | |
| INTERNATIONAL RECTIFIER CORP 300 | COM | 460254105 | 49 | 1300 | SH | OTHER | 01 | 1000 | |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 4911 | 131160 | SH | DEFINED | 05 | 131160 | |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 1447 | 38644 | SH | DEFINED | 08 | 38644 | |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 1572 | 42000 | SH | PUT | DEFINED | 08 | 42000 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 6126 | 163610 | SH | DEFINED | 17 | 163610 | |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 303 | 6905 | SH | DEFINED | 01 | 6905 | |
| INTERNATIONAL SPEEDWAY CORP 200 | CL A | 460335201 | 18 | 400 | SH | OTHER | 01 | 200 | |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 4745 | 108115 | SH | DEFINED | 05 | 108115 | |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 148 | 3367 | SH | DEFINED | 08 | 3367 | |

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|------------------------------|--------------|------------------|-------|----------|-----|---------|---------|---------|
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 544 | 12400 | SH | DEFINED | 17 | 12400 |
| INTERNET CAP GROUP INC | COM | 46059C106 | 17 | 37396 | SH | DEFINED | 01 | 37396 |
| INTERNET CAP GROUP INC | COM | 46059C106 | 3 | 6200 | SH | OTHER | 01 | 200 |
| 6000 | | | | | | | | |
| INTERNET CAP GROUP INC | COM | 46059C106 | 132 | 289410 | SH | DEFINED | 17 | 289410 |
| INTERNET INFRASTRUCTR HOLDS | DEPOSTRY RCP | 46059V104 | 144 | 42000 | SH | DEFINED | 08 | 42000 |
| INTERNET HOLDERS TR | DEPOSIT RCPT | 46059W102 | 4 | 100 | SH | OTHER | 01 | |
| 100 | | | | | | | | |
| INTERNET HOLDERS TR | DEPOSIT RCPT | 46059W102 | 1003 | 23600 | SH | DEFINED | 17 | 23600 |
| INTERNET SEC SYS INC | COM | 46060X107 | 19 | 1527 | SH | DEFINED | 01 | 1527 |
| INTERNET SEC SYS INC | COM | 46060X107 | 8 | 602 | SH | OTHER | 01 | 430 |
| 172 | | | | | | | | |
| INTERNET SEC SYS INC | COM | 46060X107 | 1261 | 100882 | SH | DEFINED | 05 | 100882 |
| INTERNET SEC SYS INC | COM | 46060X107 | 523 | 41800 | SH | DEFINED | 08 | 41800 |
| INTERNET SEC SYS INC | COM | 46060X107 | 396 | 31700 | SH | DEFINED | 17 | 31700 |
| INTERSIL CORP | CL A | 46069S109 | 477 | 20024 | SH | DEFINED | 01 | 20024 |
| INTERSIL CORP | CL A | 46069S109 | 24 | 1000 | SH | OTHER | 01 | 1000 |
| INTERSIL CORP | CL A | 46069S109 | 6698 | 281427 | SH | DEFINED | 05 | 281427 |
| INTERSIL CORP | CL A | 46069S109 | 1364 | 57329 | SH | DEFINED | 17 | 57329 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 796 | 56347 | SH | OTHER | | 56347 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 2734 | 193661 | SH | DEFINED | 01 | 193661 |
| 300 | | | | | | | | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 464 | 32839 | SH | OTHER | 01 | 18037 |
| 14802 | | | | | | | | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 2707 | 191686 | SH | DEFINED | 05 | 191686 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 18 | 1300 | SH | DEFINED | 08 | 1300 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 932 | 66000 | SH | CALL | DEFINED | 66000 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 233 | 16500 | SH | PUT | DEFINED | 16500 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 312 | 22075 | SH | DEFINED | 17 | 22075 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 16 | 1080 | SH | DEFINED | 01 | 1080 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 1363 | 90866 | SH | DEFINED | 05 | 90866 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 11 | 760 | SH | DEFINED | 08 | 760 |
| INTERSTATE BAKERIES CORP DEL | COM | 46072H108 | 338 | 22500 | SH | CALL | DEFINED | 22500 |
| INTERWOVEN INC | COM | 46114T102 | 4573 | 1700000 | SH | DEFINED | 01 | 1700000 |
| INTERWOVEN INC | COM | 46114T102 | 2 | 780 | SH | OTHER | 01 | 780 |
| INTERWOVEN INC | COM | 46114T102 | 1 | 400 | SH | DEFINED | 08 | 400 |
| INTERVOICE INC NEW | COM | 461142101 | 43 | 4800 | SH | DEFINED | 01 | 4800 |
| INTERVOICE INC NEW | COM | 461142101 | 80 | 9000 | SH | DEFINED | 17 | 9000 |
| INTUIT | COM | 461202103 | 797 | 16513 | SH | OTHER | | 16513 |
| INTUIT | COM | 461202103 | 896 | 18576 | SH | DEFINED | 01 | 17701 |
| 375 | 500 | | | | | | | |
| INTUIT | COM | 461202103 | 113 | 2351 | SH | OTHER | 01 | |
| 2351 | | | | | | | | |
| INTUIT | COM | 461202103 | 8691 | 180165 | SH | DEFINED | 05 | 180165 |
| INTUIT | COM | 461202103 | 19 | 400 | SH | DEFINED | 08 | 400 |
| INTUIT | COM | 461202103 | 3907 | 81000 | SH | PUT | DEFINED | 81000 |
| INVACARE CORP | COM | 461203101 | 678 | 18050 | SH | DEFINED | 01 | 9150 |
| 7900 | 1000 | | | | | | | |
| INVACARE CORP | COM | 461203101 | 39 | 1050 | SH | OTHER | 01 | |
| 1050 | | | | | | | | |
| INVACARE CORP | COM | 461203101 | 4972 | 132300 | SH | DEFINED | 05 | 132300 |
| INVACARE CORP | COM | 461203101 | 45 | 1200 | SH | DEFINED | 17 | 1200 |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | 1 | 58 | SH | DEFINED | 01 | 58 |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | 255 | 10048 | SH | OTHER | 01 | 10048 |
| INVESTMENT GRADE MUN INCOME | COM | 461368102 | 70 | 4722 | SH | DEFINED | 01 | 4722 |
| INVESTMENT GRADE MUN INCOME | COM | 461368102 | 87 | 5870 | SH | OTHER | 01 | 990 |
| 4880 | | | | | | | | |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 104 | 5404 | SH | DEFINED | 01 | 4679 |
| 725 | | | | | | | | |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 1839 | 95890 | SH | DEFINED | 05 | 95890 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 901 | 46980 | SH | DEFINED | 08 | 46980 |
| INVITROGEN CORP | NOTE | 5.500% 46185RAB6 | 1185 | 1150000 | PRN | DEFINED | 01 | 1150000 |
| INVITROGEN CORP | NOTE | 2.250% 46185RAD2 | 37356 | 38070000 | PRN | OTHER | 17 | |
| 38070000 | | | | | | | | |
| INVITROGEN CORP | COM | 46185R100 | 49 | 850 | SH | DEFINED | 01 | 850 |
| INVITROGEN CORP | COM | 46185R100 | 29 | 500 | SH | OTHER | 01 | 500 |
| INVITROGEN CORP | COM | 46185R100 | 3439 | 59350 | SH | DEFINED | 05 | 59350 |
| INVITROGEN CORP | COM | 46185R100 | 3113 | 53726 | SH | DEFINED | 08 | 53726 |
| INVITROGEN CORP | COM | 46185R100 | 771 | 13300 | SH | CALL | DEFINED | 13300 |
| INVITROGEN CORP | COM | 46185R100 | 3934 | 67900 | SH | DEFINED | 17 | 67900 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 236 | 9685 | SH | DEFINED | 01 | 2785 |
| 6900 | | | | | | | | |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 1811 | 74400 | SH | DEFINED | 05 | 74400 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 41 | 1700 | SH | DEFINED | 08 | 1700 |
| INVISION TECHNOLOGIES INC | COM | 461851107 | 152 | 6264 | SH | DEFINED | 17 | 6264 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 76 | 2400 | SH | DEFINED | 01 | 2400 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 1516 | 48075 | SH | OTHER | 01 | |
| 48075 | | | | | | | | |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 4180 | 132517 | SH | DEFINED | 05 | 132517 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 325 | 10300 | SH | DEFINED | 08 | 10300 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 417 | 13220 | SH | DEFINED | 17 | 13220 |
| IOMEGA CORP | COM NEW | 462030305 | 594 | 53300 | SH | DEFINED | 01 | 53200 |
| 100 | | | | | | | | |
| IOMEGA CORP | COM NEW | 462030305 | 36 | 3200 | SH | DEFINED | 05 | 3200 |
| IOMEGA CORP | COM NEW | 462030305 | 9 | 850 | SH | DEFINED | 08 | 850 |
| IONICS INC | COM | 462218108 | 56 | 2300 | SH | DEFINED | 01 | 2300 |

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|---------------------------|---------------|-----------|--------|-------------|---------|---------|---------|
| IONICS INC 2575 | COM | 462218108 | 63 | 2575 SH | OTHER | 01 | |
| IONICS INC | COM | 462218108 | 1718 | 70250 SH | DEFINED | 05 | 70250 |
| IRON MTN INC PA | COM | 462846106 | 284 | 7900 SH | DEFINED | 01 | 7900 |
| IRON MTN INC PA | COM | 462846106 | 14 | 400 SH | DEFINED | 05 | 400 |
| IRON MTN INC PA | COM | 462846106 | 542 | 15100 SH | DEFINED | 17 | 15100 |
| IRWIN FINL CORP 9800 | COM | 464119106 | 302 | 12425 SH | DEFINED | 01 | 2625 |
| IRWIN FINL CORP | COM | 464119106 | 3048 | 125450 SH | DEFINED | 05 | 125450 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 6096 | 554651 SH | DEFINED | 11 | 554651 |
| ISHARES INC | MSCI JAPAN | 464286848 | 6369 | 727065 SH | DEFINED | 01 | 727065 |
| ISHARES INC 16490 | MSCI JAPAN | 464286848 | 154 | 17590 SH | OTHER | 01 | 1100 |
| ISHARES TR 68993 | S&P 500 INDE | 464287200 | 6892 | 68993 SH | DEFINED | 01 | |
| ISHARES TR 164878 | S&P 500 INDE | 464287200 | 23364 | 233871 SH | OTHER | 01 | 68993 |
| ISHARES TR | S&P 500 INDE | 464287200 | 40 | 400 SH | DEFINED | 08 | 400 |
| ISHARES TR | 20+ YR TRS B | 464287432 | 7331 | 83100 SH | DEFINED | 08 | 83100 |
| ISHARES TR | 20+ YR TRS B | 464287432 | 792 | 8977 SH | DEFINED | 17 | 8977 |
| ISHARES TR | MSCI EAFE ID | 464287465 | 4304 | 36787 SH | DEFINED | 01 | 36787 |
| ISHARES TR 2625 | MSCI EAFE ID | 464287465 | 1515 | 12948 SH | OTHER | 01 | 10323 |
| ISHARES TR 2567 | S&P MIDCAP 4 | 464287507 | 2602 | 25492 SH | DEFINED | 01 | 22925 |
| ISHARES TR | S&P MIDCAP 4 | 464287507 | 10 | 100 SH | OTHER | 01 | 100 |
| ISHARES TR | GLMN SCHS SO | 464287515 | 2735 | 81243 SH | DEFINED | 01 | 81243 |
| ISHARES TR | GLDM SCHS SE | 464287523 | 4035 | 77000 SH | DEFINED | 08 | 77000 |
| ISHARES TR | GLDM SCHS NE | 464287531 | 6299 | 265900 SH | DEFINED | 08 | 265900 |
| ISHARES TR | GLDM SACHS T | 464287549 | 3646 | 89800 SH | DEFINED | 08 | 89800 |
| ISHARES TR 550 | NASDAQ BIO IN | 464287556 | 339 | 4725 SH | DEFINED | 01 | 4175 |
| ISHARES TR | NASDAQ BIO IN | 464287556 | 4942 | 68875 SH | DEFINED | 05 | 68875 |
| ISHARES TR | NASDAQ BIO IN | 464287556 | 119742 | 1668873 SH | DEFINED | 08 | 1668873 |
| ISHARES TR | RUSSELL1000V | 464287598 | 1139 | 22150 SH | DEFINED | 01 | 22150 |
| ISHARES TR | RUSSELL1000V | 464287598 | 618 | 12028 SH | DEFINED | 05 | 12028 |
| ISHARES TR | RUSSELL1000V | 464287598 | 17234 | 335234 SH | DEFINED | 08 | 335234 |
| ISHARES TR | RUSSELL1000G | 464287614 | 8755 | 205425 SH | DEFINED | 05 | 205425 |
| ISHARES TR | RUSSELL1000G | 464287614 | 9666 | 226800 SH | DEFINED | 08 | 226800 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 1853 | 34650 SH | DEFINED | 01 | 34650 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 29 | 550 SH | OTHER | 01 | 550 |
| ISHARES TR 987 | RUSL 2000 VA | 464287630 | 1007 | 7266 SH | DEFINED | 01 | 6279 |
| ISHARES TR | RUSL 2000 VA | 464287630 | 21 | 150 SH | OTHER | 01 | 150 |
| ISHARES TR | RUSL 2000 VA | 464287630 | 5986 | 43200 SH | DEFINED | 08 | 43200 |
| ISHARES TR | RUSL 2000 GR | 464287648 | 79 | 1501 SH | DEFINED | 01 | 1501 |
| ISHARES TR 2100 | RUSL 2000 GR | 464287648 | 110 | 2100 SH | OTHER | 01 | |
| ISHARES TR | RUSL 2000 GR | 464287648 | 1052 | 20000 SH | DEFINED | 05 | 20000 |
| ISHARES TR | RUSL 2000 GR | 464287648 | 7505 | 142700 SH | DEFINED | 08 | 142700 |
| ISHARES TR 625 | RUSSELL 2000 | 464287655 | 1222 | 12590 SH | DEFINED | 01 | 10537 |
| ISHARES TR 8400 | RUSSELL 2000 | 464287655 | 815 | 8400 SH | OTHER | 01 | |
| ISHARES TR | RUSSELL 2000 | 464287655 | 7910 | 81500 SH | DEFINED | 05 | 81500 |
| ISHARES TR | DJ US UTILS | 464287697 | 2493 | 46500 SH | DEFINED | 08 | 46500 |
| ISHARES TR | DJ US UTILS | 464287697 | 7267 | 135556 SH | DEFINED | 17 | 135556 |
| ISHARES TR | S&P MIDCP VA | 464287705 | 1422 | 14975 SH | DEFINED | 01 | 14975 |
| ISHARES TR | S&P MIDCP VA | 464287705 | 18382 | 193540 SH | DEFINED | 08 | 193540 |
| ISHARES TR | DJ US TELECO | 464287713 | 2105 | 110375 SH | DEFINED | 08 | 110375 |
| ISHARES TR | DJ US TECH S | 464287721 | 362 | 8400 SH | DEFINED | 01 | 8400 |
| ISHARES TR | DJ US TECH S | 464287721 | 13 | 300 SH | OTHER | 01 | 300 |
| ISHARES TR | DJ US HEALTH | 464287762 | 76 | 1440 SH | DEFINED | 01 | 1440 |
| ISHARES TR | DJ US HEALTH | 464287762 | 18410 | 348800 SH | DEFINED | 08 | 348800 |
| ISHARES TR 18600 | S&P SMLCAP 6 | 464287804 | 2552 | 21738 SH | DEFINED | 01 | 3138 |
| ISHARES TR 1800 | S&P SMLCAP 6 | 464287804 | 3082 | 26260 SH | OTHER | 01 | 24460 |
| ISHARES TR | S&P SMLCAP 6 | 464287804 | 45097 | 384195 SH | DEFINED | 08 | 384195 |
| ISHARES TR | S&P SMLCP VA | 464287879 | 485 | 5615 SH | DEFINED | 01 | 5615 |
| ISHARES TR | S&P SMLCP GR | 464287887 | 4726 | 60000 SH | DEFINED | 08 | 60000 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 132 | 20300 SH | DEFINED | 01 | 20300 |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | 65 | 10000 SH | CALL | DEFINED | 10000 |
| ISLAND PAC INC | COM | 464478106 | 24 | 10900 SH | DEFINED | 08 | 10900 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 408 | 20600 SH | DEFINED | 17 | 20600 |
| ISPAT INTL N V | NY REG SH CL | 464899103 | 56 | 10000 SH | DEFINED | 01 | 10000 |
| ITRON INC 10000 | COM | 465741106 | 259 | 12900 SH | DEFINED | 01 | 2900 |
| ITRON INC 282 | COM | 465741106 | 6 | 282 SH | OTHER | 01 | |
| ITRON INC | COM | 465741106 | 1849 | 92150 SH | DEFINED | 05 | 92150 |
| ITRON INC | COM | 465741106 | 2 | 100 SH | DEFINED | 08 | 100 |
| IVAX CORP | NOTE 5.500% | 465823AD4 | 1195 | 1172000 PRN | DEFINED | 17 | 1172000 |
| IVAX CORP | NOTE 4.500% | 465823AG7 | 196 | 200000 PRN | DEFINED | 01 | 200000 |
| IVAX CORP | COM | 465823102 | 271 | 13831 SH | DEFINED | 01 | 13831 |
| IVAX CORP | COM | 465823102 | 619 | 31582 SH | OTHER | 01 | 29632 |

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|------------------------------|---------|------------------|--------|----------|-----|---------|---------|---------|
| 1950 | | | | | | | | |
| IVAX CORP | COM | 465823102 | 7801 | 398031 | SH | DEFINED | 05 | 398031 |
| IVAX CORP | COM | 465823102 | 693 | 35370 | SH | DEFINED | 08 | 35370 |
| IVAX CORP | COM | 465823102 | 451 | 23000 | SH | CALL | DEFINED | 23000 |
| IVAX CORP | COM | 465823102 | 1739 | 88700 | SH | DEFINED | 17 | 88700 |
| IVILLAGE INC | COM | 46588H105 | 2 | 723 | SH | DEFINED | 01 | 723 |
| IVILLAGE INC | COM | 46588H105 | 42 | 18900 | SH | DEFINED | 17 | 18900 |
| J & J SNACK FOODS CORP | COM | 466032109 | 256 | 7150 | SH | DEFINED | 01 | 1250 |
| 5900 | | | | | | | | |
| J & J SNACK FOODS CORP | COM | 466032109 | 1534 | 42875 | SH | DEFINED | 05 | 42875 |
| J & J SNACK FOODS CORP | COM | 466032109 | 4 | 100 | SH | DEFINED | 17 | 100 |
| J ALEXANDER CORP | COM | 466096104 | 770 | 160000 | SH | DEFINED | 01 | 160000 |
| JDS UNIPHASE CORP | COM | 46612J101 | 1140 | 316755 | SH | DEFINED | 01 | 302255 |
| 14500 | | | | | | | | |
| JDS UNIPHASE CORP | COM | 46612J101 | 436 | 121055 | SH | OTHER | 01 | 100220 |
| 20835 | | | | | | | | |
| JDS UNIPHASE CORP | COM | 46612J101 | 2359 | 655250 | SH | DEFINED | 05 | 655250 |
| JDS UNIPHASE CORP | COM | 46612J101 | 630 | 175000 | SH | CALL | DEFINED | 175000 |
| JDS UNIPHASE CORP | COM | 46612J101 | 555 | 154109 | SH | DEFINED | 17 | 154109 |
| JDS UNIPHASE CORP | COM | 46612J101 | 180 | 50000 | SH | CALL | DEFINED | 50000 |
| JDS UNIPHASE CORP | COM | 46612J101 | 504 | 140000 | SH | PUT | DEFINED | 140000 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 370 | 24950 | SH | DEFINED | 01 | 12750 |
| 12200 | | | | | | | | |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 27 | 1800 | SH | OTHER | 01 | |
| 1800 | | | | | | | | |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 1938 | 130875 | SH | DEFINED | 05 | 130875 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 1 | 100 | SH | DEFINED | 08 | 100 |
| JDA SOFTWARE GROUP INC | COM | 46612K108 | 233 | 15701 | SH | DEFINED | 17 | 15701 |
| J JILL GROUP INC | COM | 466189107 | 56 | 4800 | SH | DEFINED | 01 | 2300 |
| 2500 | | | | | | | | |
| J JILL GROUP INC | COM | 466189107 | 926 | 80050 | SH | DEFINED | 05 | 80050 |
| J JILL GROUP INC | COM | 466189107 | 1 | 107 | SH | DEFINED | 08 | 107 |
| JLG INDS INC | COM | 466210101 | 2 | 200 | SH | DEFINED | 01 | 200 |
| JLG INDS INC | COM | 466210101 | 1973 | 171300 | SH | DEFINED | 05 | 171300 |
| JMAR TECHNOLOGIES INC | COM | 466212107 | 18 | 8000 | SH | DEFINED | 01 | 8000 |
| JMAR TECHNOLOGIES INC | COM | 466212107 | 16 | 7000 | SH | OTHER | 01 | 7000 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 4910 | 143010 | SH | OTHER | | 143010 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 182107 | 5304589 | SH | DEFINED | 01 | 5133548 |
| 171041 | | | | | | | | |
| J P MORGAN CHASE & CO | COM | 46625H100 | 40764 | 1187405 | SH | OTHER | 01 | 662573 |
| 524832 | | | | | | | | |
| J P MORGAN CHASE & CO | COM | 46625H100 | 64750 | 1886098 | SH | DEFINED | 05 | 1886098 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 5949 | 173300 | SH | DEFINED | 08 | 173300 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 7319 | 213200 | SH | CALL | DEFINED | 213200 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 64461 | 1877700 | SH | PUT | DEFINED | 1877700 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 24 | 700 | SH | DEFINED | 13 | 700 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 3872 | 112800 | SH | DEFINED | 17 | 112800 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 15950 | 464600 | SH | CALL | DEFINED | 464600 |
| J P MORGAN CHASE & CO | COM | 46625H100 | 20838 | 607000 | SH | PUT | DEFINED | 607000 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 497 | 13125 | SH | DEFINED | 01 | 5050 |
| 8075 | | | | | | | | |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 5700 | 150685 | SH | DEFINED | 05 | 150685 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 8 | 200 | SH | DEFINED | 08 | 200 |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | 46626E205 | 76 | 2000 | SH | DEFINED | 17 | 2000 |
| JABIL CIRCUIT INC | NOTE | 1.750% 466313AA1 | 10000 | 10000000 | PRN | OTHER | | |
| 10000000 | | | | | | | | |
| JABIL CIRCUIT INC | COM | 466313103 | 50 | 1922 | SH | DEFINED | 01 | 1832 |
| 90 | | | | | | | | |
| JABIL CIRCUIT INC | COM | 466313103 | 64 | 2475 | SH | OTHER | 01 | |
| 2475 | | | | | | | | |
| JABIL CIRCUIT INC | COM | 466313103 | 2472 | 94895 | SH | DEFINED | 05 | 94895 |
| JABIL CIRCUIT INC | COM | 466313103 | 551 | 21138 | SH | DEFINED | 08 | 21138 |
| JABIL CIRCUIT INC | COM | 466313103 | 1563 | 60000 | SH | PUT | DEFINED | 60000 |
| JABIL CIRCUIT INC | COM | 466313103 | 26 | 987 | SH | DEFINED | 17 | 987 |
| JACK IN THE BOX INC | COM | 466367109 | 290 | 16275 | SH | DEFINED | 01 | 4475 |
| 11800 | | | | | | | | |
| JACK IN THE BOX INC | COM | 466367109 | 2703 | 151875 | SH | DEFINED | 05 | 151875 |
| JACK IN THE BOX INC | COM | 466367109 | 692 | 38900 | SH | DEFINED | 08 | 38900 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1069 | 23700 | SH | DEFINED | 01 | 23700 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 83 | 1850 | SH | OTHER | 01 | 450 |
| 1400 | | | | | | | | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 14175 | 314302 | SH | DEFINED | 05 | 314302 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 169 | 3740 | SH | DEFINED | 08 | 3740 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 25440 | 564086 | SH | DEFINED | 11 | 296427 |
| 267659 | | | | | | | | |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 339 | 7525 | SH | DEFINED | 17 | 7525 |
| JAKKS PAC INC | COM | 47012E106 | 172 | 13966 | SH | DEFINED | 01 | 6566 |
| 7400 | | | | | | | | |
| JAKKS PAC INC | COM | 47012E106 | 2 | 179 | SH | OTHER | 01 | |
| 179 | | | | | | | | |
| JAKKS PAC INC | COM | 47012E106 | 1286 | 104650 | SH | DEFINED | 05 | 104650 |
| JAKKS PAC INC | COM | 47012E106 | 2 | 200 | SH | DEFINED | 08 | 200 |
| JAKKS PAC INC | COM | 47012E106 | 343 | 27917 | SH | DEFINED | 17 | 27917 |
| JANUS CAP GROUP INC | COM | 47102X105 | 203 | 14519 | SH | DEFINED | 01 | 14519 |
| JANUS CAP GROUP INC | COM | 47102X105 | 2185 | 156378 | SH | DEFINED | 05 | 156378 |
| JANUS CAP GROUP INC | COM | 47102X105 | 2016 | 144300 | SH | DEFINED | 08 | 144300 |

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|-------------------------------------|--------------|------------------|--------|---------|-----|------|---------|----|---------|
| JANUS CAP GROUP INC | COM | 47102X105 | 6576 | 470700 | SH | CALL | DEFINED | 08 | 470700 |
| JANUS CAP GROUP INC | COM | 47102X105 | 6345 | 454200 | SH | PUT | DEFINED | 08 | 454200 |
| JANUS CAP GROUP INC | COM | 47102X105 | 196 | 14012 | SH | | DEFINED | 17 | 14012 |
| JARDEN CORP | COM | 471109108 | 950 | 25170 | SH | | DEFINED | 01 | 25170 |
| JARDEN CORP | COM | 471109108 | 393 | 10400 | SH | | DEFINED | 08 | 10400 |
| JEFFERIES GROUP INC NEW 22500 | COM | 472319102 | 819 | 28475 | SH | | DEFINED | 01 | 5975 |
| JEFFERIES GROUP INC NEW 300 | COM | 472319102 | 9 | 300 | SH | | OTHER | 01 | |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 7118 | 247566 | SH | | DEFINED | 05 | 247566 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 7191 | 250124 | SH | | DEFINED | 11 | 250124 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 95 | 3300 | SH | | DEFINED | 17 | 3300 |
| JEFFERSON PILOT CORP 37460 | COM | 475070108 | 181149 | 4081777 | SH | | DEFINED | 01 | 4044317 |
| JEFFERSON PILOT CORP 506520 | COM | 475070108 | 45441 | 1023917 | SH | | OTHER | 01 | 517397 |
| JEFFERSON PILOT CORP | COM | 475070108 | 3064 | 69050 | SH | | DEFINED | 05 | 69050 |
| JEFFERSON PILOT CORP | COM | 475070108 | 391 | 8800 | SH | | DEFINED | 08 | 8800 |
| JEFFERSON PILOT CORP | COM | 475070108 | 222 | 5000 | SH | CALL | DEFINED | 08 | 5000 |
| JEFFERSON PILOT CORP | COM | 475070108 | 222 | 5000 | SH | PUT | DEFINED | 08 | 5000 |
| JEFFERSON PILOT CORP | COM | 475070108 | 3839 | 86500 | SH | | DEFINED | 17 | 86500 |
| JEFFERSON PILOT CORP | COM | 475070108 | 178 | 4000 | SH | CALL | DEFINED | 17 | 4000 |
| JEFFERSON PILOT CORP | COM | 475070108 | 44 | 1000 | SH | PUT | DEFINED | 17 | 1000 |
| JETBLUE AWYS CORP 450 | COM | 477143101 | 4110 | 67513 | SH | | DEFINED | 01 | 67063 |
| JETBLUE AWYS CORP | COM | 477143101 | 33 | 550 | SH | | OTHER | 01 | 550 |
| JETBLUE AWYS CORP | COM | 477143101 | 8506 | 139710 | SH | | DEFINED | 05 | 139710 |
| JETBLUE AWYS CORP | COM | 477143101 | 49 | 800 | SH | | DEFINED | 08 | 800 |
| JETBLUE AWYS CORP | COM | 477143101 | 3044 | 50000 | SH | CALL | DEFINED | 08 | 50000 |
| JETBLUE AWYS CORP 2238413 | COM | 477143101 | 251345 | 4128526 | SH | | DEFINED | 11 | 1890113 |
| JETBLUE AWYS CORP | COM | 477143101 | 91320 | 1500000 | SH | | DEFINED | 17 | 1500000 |
| JO-ANN STORES INC 14300 1000 | CL A | 47758P109 | 541 | 19400 | SH | | DEFINED | 01 | 4100 |
| JO-ANN STORES INC 75 | CL A | 47758P109 | 2 | 75 | SH | | OTHER | 01 | |
| JO-ANN STORES INC | CL A | 47758P109 | 2494 | 89400 | SH | | DEFINED | 05 | 89400 |
| JO-ANN STORES INC | CL B NON VTG | 47758P208 | 240 | 9820 | SH | | DEFINED | 17 | 9820 |
| JOHNSON & JOHNSON | COM | 478160104 | 7 | 145 | SH | | DEFINED | | 145 |
| JOHNSON & JOHNSON | COM | 478160104 | 1886 | 38091 | SH | | OTHER | | 38091 |
| JOHNSON & JOHNSON 382778 | COM | 478160104 | 375388 | 7580530 | SH | | DEFINED | 01 | 7197752 |
| JOHNSON & JOHNSON 1738114 | COM | 478160104 | 199366 | 4025962 | SH | | OTHER | 01 | 2287848 |
| JOHNSON & JOHNSON | COM | 478160104 | 2476 | 50000 | SH | CALL | DEFINED | 01 | 50000 |
| JOHNSON & JOHNSON | COM | 478160104 | 94791 | 1914200 | SH | | DEFINED | 05 | 1914200 |
| JOHNSON & JOHNSON | COM | 478160104 | 12722 | 256916 | SH | | DEFINED | 08 | 256916 |
| JOHNSON & JOHNSON | COM | 478160104 | 12256 | 247500 | SH | CALL | DEFINED | 08 | 247500 |
| JOHNSON & JOHNSON | COM | 478160104 | 5566 | 112400 | SH | PUT | DEFINED | 08 | 112400 |
| JOHNSON & JOHNSON 532 | COM | 478160104 | 34 | 685 | SH | | DEFINED | 13 | 153 |
| JOHNSON & JOHNSON 58 | COM | 478160104 | 3 | 58 | SH | | OTHER | 13 | |
| JOHNSON & JOHNSON | COM | 478160104 | 2530 | 51100 | SH | | DEFINED | 17 | 51100 |
| JOHNSON & JOHNSON | COM | 478160104 | 25255 | 510000 | SH | CALL | DEFINED | 17 | 510000 |
| JOHNSON CTLS INC 3157 | COM | 478366107 | 18717 | 197859 | SH | | DEFINED | 01 | 194702 |
| JOHNSON CTLS INC 33434 | COM | 478366107 | 7850 | 82984 | SH | | OTHER | 01 | 49550 |
| JOHNSON CTLS INC | COM | 478366107 | 4069 | 43015 | SH | | DEFINED | 05 | 43015 |
| JOHNSON CTLS INC | COM | 478366107 | 132 | 1400 | SH | | DEFINED | 08 | 1400 |
| JONES APPAREL GROUP INC 17182 | COM | 480074103 | 835 | 27889 | SH | | DEFINED | 01 | 10707 |
| JONES APPAREL GROUP INC 4300 743 | COM | 480074103 | 539 | 18025 | SH | | OTHER | 01 | 12982 |
| JONES APPAREL GROUP INC | COM | 480074103 | 2794 | 93365 | SH | | DEFINED | 05 | 93365 |
| JONES APPAREL GROUP INC | COM | 480074103 | 12 | 400 | SH | | DEFINED | 08 | 400 |
| JONES APPAREL GROUP INC | COM | 480074103 | 1048 | 35000 | SH | CALL | DEFINED | 08 | 35000 |
| JONES APPAREL GROUP INC / | NOTE | 480081AD0 | 993 | 1809000 | PRN | | DEFINED | 08 | 1809000 |
| JOURNAL REGISTER CO | COM | 481138105 | 23 | 1200 | SH | | DEFINED | 01 | 1200 |
| JOURNAL REGISTER CO | COM | 481138105 | 281 | 15000 | SH | | DEFINED | 08 | 15000 |
| JUNIPER NETWORKS INC | NOTE | 4.750% 48203RAA2 | 234 | 240000 | PRN | | DEFINED | 17 | 240000 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 175 | 11638 | SH | | DEFINED | 01 | 11638 |
| JUNIPER NETWORKS INC 55 | COM | 48203R104 | 8 | 503 | SH | | OTHER | 01 | 448 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 60 | 4000 | SH | | DEFINED | 05 | 4000 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 752 | 50100 | SH | | DEFINED | 08 | 50100 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 3 | 220 | SH | | DEFINED | 17 | 220 |
| KLA-TENCOR CORP | COM | 482480100 | 894 | 17319 | SH | | DEFINED | 01 | 17319 |
| KLA-TENCOR CORP 2920 | COM | 482480100 | 265 | 5135 | SH | | OTHER | 01 | 2215 |
| KLA-TENCOR CORP | COM | 482480100 | 10731 | 207962 | SH | | DEFINED | 05 | 207962 |
| KLA-TENCOR CORP | COM | 482480100 | 26 | 500 | SH | | DEFINED | 08 | 500 |
| KLA-TENCOR CORP | COM | 482480100 | 3798 | 73600 | SH | CALL | DEFINED | 08 | 73600 |
| KLA-TENCOR CORP | COM | 482480100 | 686 | 13300 | SH | PUT | DEFINED | 08 | 13300 |
| KLA-TENCOR CORP | COM | 482480100 | 57 | 1100 | SH | | DEFINED | 17 | 1100 |

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|------------------------------|--------------|-----------|-------|-----------|---------|---------|--------|-------|
| KT CORP | SPONSORED AD | 48268K101 | 10979 | 550900 SH | OTHER | | 550900 | |
| KT CORP | SPONSORED AD | 48268K101 | 9 | 460 SH | DEFINED | 01 | 460 | |
| KT CORP | SPONSORED AD | 48268K101 | 55 | 2780 SH | OTHER | 01 | 1690 | |
| 1090 | | | | | | | | |
| K-SWISS INC | CL A | 482686102 | 129 | 3575 SH | DEFINED | 01 | 2175 | |
| 1400 | | | | | | | | |
| K-SWISS INC | CL A | 482686102 | 39 | 1075 SH | OTHER | 01 | | |
| 1075 | | | | | | | | |
| K-SWISS INC | CL A | 482686102 | 2669 | 74150 SH | DEFINED | 05 | 74150 | |
| K-SWISS INC | CL A | 482686102 | 27 | 747 SH | DEFINED | 08 | 747 | |
| K-SWISS INC | CL A | 482686102 | 54 | 1500 SH | DEFINED | 17 | 1500 | |
| K2 INC | COM | 482732104 | 410 | 27578 SH | DEFINED | 01 | 6578 | |
| 21000 | | | | | | | | |
| K2 INC | COM | 482732104 | | 25 SH | OTHER | 01 | | |
| 25 | | | | | | | | |
| K2 INC | COM | 482732104 | 1883 | 126825 SH | DEFINED | 05 | 126825 | |
| K V PHARMACEUTICAL CO | CL B CONV | 482740107 | 5633 | 246501 SH | DEFINED | 01 | 246501 | |
| KAMAN CORP | CL A | 483548103 | 137 | 10600 SH | DEFINED | 01 | 546 | |
| 10054 | | | | | | | | |
| KAMAN CORP | CL A | 483548103 | 6 | 446 SH | OTHER | 01 | | |
| 446 | | | | | | | | |
| KAMAN CORP | CL A | 483548103 | 1250 | 96475 SH | DEFINED | 05 | 96475 | |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 65 | 1400 SH | DEFINED | 01 | 1400 | |
| KANEB PIPE LINE PARTNERS L P | SR PREF UNIT | 484169107 | 365 | 7883 SH | OTHER | 01 | 500 | |
| 7383 | | | | | | | | |
| KANEB SERVICES LLC | COM | 484173109 | 947 | 35546 SH | DEFINED | 01 | 35246 | |
| 300 | | | | | | | | |
| KANEB SERVICES LLC | COM | 484173109 | 346 | 13000 SH | OTHER | 01 | 10300 | |
| 2700 | | | | | | | | |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 1250 | 27300 SH | DEFINED | 01 | 27300 | |
| KANSAS CITY LIFE INS CO | COM | 484836101 | 137 | 3000 SH | OTHER | 01 | 3000 | |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 353 | 31904 SH | DEFINED | 01 | 31904 | |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 317 | 28661 SH | OTHER | 01 | | |
| 28661 | | | | | | | | |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 2722 | 245850 SH | DEFINED | 05 | 245850 | |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 6 | 500 SH | DEFINED | 08 | 500 | |
| KAYDON CORP | COM | 486587108 | 79 | 3325 SH | DEFINED | 01 | 3325 | |
| KAYDON CORP | COM | 486587108 | 2654 | 111800 SH | DEFINED | 05 | 111800 | |
| KB HOME | COM | 48666K109 | 126 | 2112 SH | DEFINED | 01 | 1617 | |
| 495 | | | | | | | | |
| KB HOME | COM | 48666K109 | 60 | 1002 SH | OTHER | 01 | 335 | |
| 667 | | | | | | | | |
| KB HOME | COM | 48666K109 | 2267 | 38000 SH | PUT | DEFINED | 01 | 38000 |
| KB HOME | COM | 48666K109 | 1355 | 22705 SH | DEFINED | 05 | 22705 | |
| KB HOME | COM | 48666K109 | 1282 | 21488 SH | DEFINED | 08 | 21488 | |
| KB HOME | COM | 48666K109 | 119 | 2000 SH | CALL | DEFINED | 08 | 2000 |
| KB HOME | COM | 48666K109 | 1611 | 27000 SH | PUT | DEFINED | 08 | 27000 |
| KB HOME | COM | 48666K109 | 704 | 11793 SH | DEFINED | 17 | 11793 | |
| KB HOME | COM | 48666K109 | 597 | 10000 SH | CALL | DEFINED | 17 | 10000 |
| KEANE INC | COM | 486665102 | 40 | 3100 SH | DEFINED | 01 | 2900 | |
| 200 | | | | | | | | |
| KEANE INC | COM | 486665102 | 3 | 200 SH | OTHER | 01 | | |
| 200 | | | | | | | | |
| KEANE INC | COM | 486665102 | 1653 | 129323 SH | DEFINED | 05 | 129323 | |
| KEANE INC | COM | 486665102 | 42 | 3300 SH | DEFINED | 17 | 3300 | |
| KEITHLEY INSTRS INC | COM | 487584104 | 102 | 7225 SH | DEFINED | 01 | 6425 | |
| 800 | | | | | | | | |
| KEITHLEY INSTRS INC | COM | 487584104 | 2 | 175 SH | OTHER | 01 | | |
| 175 | | | | | | | | |
| KEITHLEY INSTRS INC | COM | 487584104 | 937 | 66225 SH | DEFINED | 05 | 66225 | |
| KELLOGG CO | COM | 487836108 | 1168 | 35012 SH | OTHER | | 35012 | |
| KELLOGG CO | COM | 487836108 | 5527 | 165714 SH | DEFINED | 01 | 148225 | |
| 17489 | | | | | | | | |
| KELLOGG CO | COM | 487836108 | 6801 | 203931 SH | OTHER | 01 | 110449 | |
| 93482 | | | | | | | | |
| KELLOGG CO | COM | 487836108 | 6875 | 206144 SH | DEFINED | 05 | 206144 | |
| KELLOGG CO | COM | 487836108 | 67 | 2000 SH | DEFINED | 08 | 2000 | |
| KELLOGG CO | COM | 487836108 | 762 | 22840 SH | DEFINED | 17 | 22840 | |
| KELLWOOD CO | COM | 488044108 | 894 | 26725 SH | DEFINED | 01 | 5525 | |
| 21200 | | | | | | | | |
| KELLWOOD CO | COM | 488044108 | 37 | 1100 SH | OTHER | 01 | | |
| 1100 | | | | | | | | |
| KELLWOOD CO | COM | 488044108 | 4074 | 121800 SH | DEFINED | 05 | 121800 | |
| KELLWOOD CO | COM | 488044108 | 177 | 5300 SH | DEFINED | 17 | 5300 | |
| KELLY SVCS INC | CL A | 488152208 | 101 | 4070 SH | DEFINED | 01 | 4070 | |
| KELLY SVCS INC | CL A | 488152208 | 6 | 260 SH | OTHER | 01 | 110 | |
| 150 | | | | | | | | |
| KELLY SVCS INC | CL A | 488152208 | 1800 | 72251 SH | DEFINED | 05 | 72251 | |
| KEMET CORP | COM | 488360108 | 80 | 6300 SH | DEFINED | 01 | 6300 | |
| KEMET CORP | COM | 488360108 | 64 | 5000 SH | OTHER | 01 | 5000 | |
| KEMET CORP | COM | 488360108 | 2256 | 177103 SH | DEFINED | 05 | 177103 | |
| KEMET CORP | COM | 488360108 | 43 | 3400 SH | DEFINED | 08 | 3400 | |
| KENNAMETAL INC | COM | 489170100 | 36 | 975 SH | DEFINED | 01 | 975 | |
| KENNAMETAL INC | COM | 489170100 | 6 | 150 SH | OTHER | 01 | | |
| 150 | | | | | | | | |
| KENNAMETAL INC | COM | 489170100 | 2711 | 72476 SH | DEFINED | 05 | 72476 | |

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|------------------------------|--------------|--------|-----------|-------|------------|-----------------|--------|
| KENNAMETAL INC | COM | | 489170100 | 30 | 800 SH | DEFINED 17 | 800 |
| KERR MCGEE CORP | SDCV | 5.250% | 492386AP2 | 257 | 245000 PRN | DEFINED 01 | 245000 |
| KERR MCGEE CORP | COM | | 492386107 | 629 | 14090 SH | OTHER | 14090 |
| KERR MCGEE CORP | COM | | 492386107 | 1284 | 28759 SH | DEFINED 01 | 23659 |
| 5100 | | | | | | | |
| KERR MCGEE CORP | COM | | 492386107 | 1824 | 40854 SH | OTHER 01 | 2577 |
| 38277 | | | | | | | |
| KERR MCGEE CORP | COM | | 492386107 | 2807 | 62891 SH | DEFINED 05 | 62891 |
| KERR MCGEE CORP | COM | | 492386107 | 259 | 5800 SH | DEFINED 08 | 5800 |
| KERR MCGEE CORP | COM | | 492386107 | 45 | 1000 SH | DEFINED 17 | 1000 |
| KEYCORP NEW | COM | | 493267108 | 6397 | 250178 SH | DEFINED 01 | 192047 |
| 58131 | | | | | | | |
| KEYCORP NEW | COM | | 493267108 | 2902 | 113498 SH | OTHER 01 | 76407 |
| 37091 | | | | | | | |
| KEYCORP NEW | COM | | 493267108 | 8139 | 318306 SH | DEFINED 05 | 318306 |
| KEYCORP NEW | COM | | 493267108 | 289 | 11300 SH | DEFINED 08 | 11300 |
| KEYCORP NEW | COM | | 493267108 | 1088 | 42561 SH | DEFINED 17 | 42561 |
| KEYSPAN CORP | COM | | 49337W100 | 2301 | 65594 SH | DEFINED 01 | 63960 |
| 1634 | | | | | | | |
| KEYSPAN CORP | COM | | 49337W100 | 657 | 18731 SH | OTHER 01 | 11605 |
| 7126 | | | | | | | |
| KEYSPAN CORP | COM | | 49337W100 | 3712 | 105810 SH | DEFINED 05 | 105810 |
| KEYSPAN CORP | COM | | 49337W100 | 158 | 4490 SH | DEFINED 17 | 4490 |
| KILROY RLTY CORP | COM | | 49427F108 | 206 | 7225 SH | DEFINED 01 | 2725 |
| 4500 | | | | | | | |
| KILROY RLTY CORP | COM | | 49427F108 | 1 | 50 SH | OTHER 01 | |
| 50 | | | | | | | |
| KILROY RLTY CORP | COM | | 49427F108 | 3310 | 115950 SH | DEFINED 05 | 115950 |
| KIMBERLY CLARK CORP | COM | | 494368103 | 45456 | 885746 SH | DEFINED 01 | 809297 |
| 76449 | | | | | | | |
| KIMBERLY CLARK CORP | COM | | 494368103 | 40837 | 795736 SH | OTHER 01 | 453528 |
| 342208 | | | | | | | |
| KIMBERLY CLARK CORP | COM | | 494368103 | 25004 | 487220 SH | DEFINED 05 | 487220 |
| KIMCO REALTY CORP | COM | | 49446R109 | 1454 | 35480 SH | DEFINED 01 | 35480 |
| KIMCO REALTY CORP | COM | | 49446R109 | 34 | 825 SH | OTHER 01 | 150 |
| 675 | | | | | | | |
| KIMCO REALTY CORP | COM | | 49446R109 | 119 | 2898 SH | DEFINED 08 | 2898 |
| KINDER MORGAN INC KANS | COM | | 49455P101 | 1167 | 21599 SH | DEFINED 01 | 19549 |
| 2050 | | | | | | | |
| KINDER MORGAN INC KANS | COM | | 49455P101 | 187 | 3465 SH | OTHER 01 | 1500 |
| 1965 | | | | | | | |
| KINDER MORGAN INC KANS | COM | | 49455P101 | 3176 | 58795 SH | DEFINED 05 | 58795 |
| KINDER MORGAN INC KANS | COM | | 49455P101 | 416 | 7700 SH | DEFINED 17 | 7700 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTN | | 494550106 | 2355 | 55019 SH | DEFINED 01 | 53629 |
| 1390 | | | | | | | |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTN | | 494550106 | 2947 | 68865 SH | OTHER 01 | 13440 |
| 55425 | | | | | | | |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTN | | 494550106 | 428 | 10000 SH | CALL DEFINED 08 | 10000 |
| KINDRED HEALTHCARE INC | COM | | 494580103 | 457 | 12200 SH | DEFINED 17 | 12200 |
| KING PHARMACEUTICALS INC | DBCV | 2.750% | 495582AG3 | 364 | 400000 PRN | DEFINED 17 | 400000 |
| KING PHARMACEUTICALS INC | COM | | 495582108 | 1346 | 88873 SH | DEFINED 01 | 86673 |
| 2200 | | | | | | | |
| KING PHARMACEUTICALS INC | COM | | 495582108 | 359 | 23691 SH | OTHER 01 | 1605 |
| 22086 | | | | | | | |
| KING PHARMACEUTICALS INC | COM | | 495582108 | 2167 | 143020 SH | DEFINED 05 | 143020 |
| KING PHARMACEUTICALS INC | COM | | 495582108 | 943 | 62268 SH | DEFINED 08 | 62268 |
| KING PHARMACEUTICALS INC | COM | | 495582108 | 114 | 7500 SH | PUT DEFINED 08 | 7500 |
| KING PHARMACEUTICALS INC | COM | | 495582108 | 476 | 31440 SH | DEFINED 17 | 31440 |
| KINROSS GOLD CORP | COM NEW | | 496902206 | 179 | 24000 SH | DEFINED 17 | 24000 |
| KIRBY CORP | COM | | 497266106 | 13265 | 462206 SH | DEFINED 01 | 450506 |
| 11700 | | | | | | | |
| KIRBY CORP | COM | | 497266106 | 3 | 100 SH | OTHER 01 | |
| 100 | | | | | | | |
| KIRBY CORP | COM | | 497266106 | 3136 | 109275 SH | DEFINED 05 | 109275 |
| KMART HLDG CORPORATION | COM | | 498780105 | 3881 | 155695 SH | DEFINED 08 | 155695 |
| KMART HLDG CORPORATION | COM | | 498780105 | 5983 | 240000 SH | PUT DEFINED 08 | 240000 |
| KNIGHT RIDDER INC | COM | | 499040103 | 5269 | 78990 SH | DEFINED 01 | 76190 |
| 2800 | | | | | | | |
| KNIGHT RIDDER INC | COM | | 499040103 | 860 | 12900 SH | OTHER 01 | 11700 |
| 1200 | | | | | | | |
| KNIGHT RIDDER INC | COM | | 499040103 | 2894 | 43383 SH | DEFINED 05 | 43383 |
| KNIGHT RIDDER INC | COM | | 499040103 | 40 | 600 SH | DEFINED 08 | 600 |
| KNIGHT RIDDER INC | COM | | 499040103 | 78 | 1176 SH | DEFINED 17 | 1176 |
| KNIGHT TRANSN INC | COM | | 499064103 | 588 | 23339 SH | DEFINED 01 | 7589 |
| 15750 | | | | | | | |
| KNIGHT TRANSN INC | COM | | 499064103 | 5602 | 222198 SH | DEFINED 05 | 222198 |
| KNIGHT TRANSN INC | COM | | 499064103 | 5 | 200 SH | DEFINED 08 | 200 |
| KNIGHT TRANSN INC | COM | | 499064103 | 28 | 1100 SH | DEFINED 17 | 1100 |
| KOGER EQUITY INC | COM | | 500228101 | 160 | 8506 SH | DEFINED 01 | 8506 |
| KOGER EQUITY INC | COM | | 500228101 | 76 | 4020 SH | OTHER 01 | 4020 |
| KOHL'S CORP | COM | | 500255104 | 2974 | 55583 SH | DEFINED 01 | 52488 |
| 3095 | | | | | | | |
| KOHL'S CORP | COM | | 500255104 | 699 | 13070 SH | OTHER 01 | 7842 |
| 5228 | | | | | | | |
| KOHL'S CORP | COM | | 500255104 | 9212 | 172195 SH | DEFINED 05 | 172195 |
| KOHL'S CORP | COM | | 500255104 | 2220 | 41500 SH | DEFINED 08 | 41500 |

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|-------------------------------------|--------------|-----------|-------|---------|----|------|---------|----|---------|
| KOHL'S CORP | COM | 500255104 | 25402 | 474800 | SH | CALL | DEFINED | 08 | 474800 |
| KOHL'S CORP | COM | 500255104 | 1070 | 20000 | SH | PUT | DEFINED | 08 | 20000 |
| KOHL'S CORP | COM | 500255104 | 155 | 2900 | SH | | DEFINED | 17 | 2900 |
| KONINKLIJKE AHOLD N V 837 | SPON ADR NEW | 500467303 | 8 | 837 | SH | | DEFINED | 01 | |
| KONINKLIJKE AHOLD N V 7490 3308 | SPON ADR NEW | 500467303 | 132 | 13885 | SH | | OTHER | 01 | 3087 |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | | 10 | SH | | DEFINED | 05 | 10 |
| KONINKLIJKE PHILIPS ELECTRS 1819 | NY REG SH NE | 500472303 | 697 | 30410 | SH | | DEFINED | 01 | 28591 |
| KONINKLIJKE PHILIPS ELECTRS 1003 | NY REG SH NE | 500472303 | 633 | 27611 | SH | | OTHER | 01 | 26608 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | | 10 | SH | | DEFINED | 05 | 10 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | 8368 | 365090 | SH | | DEFINED | 08 | 365090 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NE | 500472303 | 32 | 1410 | SH | | DEFINED | 17 | 1410 |
| KOOKMIN BK NEW | SPONSORED AD | 50049M109 | 1726 | 52455 | SH | | DEFINED | 01 | 52455 |
| KOOKMIN BK NEW 280 | SPONSORED AD | 50049M109 | 9 | 280 | SH | | OTHER | 01 | |
| KOPIN CORP 16900 | COM | 500600101 | 156 | 22625 | SH | | DEFINED | 01 | 5725 |
| KOPIN CORP 100 | COM | 500600101 | 1 | 100 | SH | | OTHER | 01 | |
| KOPIN CORP | COM | 500600101 | 2038 | 295775 | SH | | DEFINED | 05 | 295775 |
| KOPIN CORP | COM | 500600101 | 37 | 5400 | SH | | DEFINED | 08 | 5400 |
| KOPIN CORP | COM | 500600101 | 37 | 5400 | SH | | DEFINED | 17 | 5400 |
| KOREA ELECTRIC PWR | SPONSORED AD | 500631106 | 4264 | 405300 | SH | | OTHER | | 405300 |
| KOREA ELECTRIC PWR 150 | SPONSORED AD | 500631106 | 2 | 190 | SH | | DEFINED | 01 | 40 |
| KOREA ELECTRIC PWR 5957 2188 | SPONSORED AD | 500631106 | 104 | 9930 | SH | | OTHER | 01 | 1785 |
| KOREA FD | COM | 500634100 | 196 | 12661 | SH | | DEFINED | 01 | 12661 |
| KORN FERRY INTL | COM NEW | 500643200 | 4 | 450 | SH | | DEFINED | 01 | 450 |
| KORN FERRY INTL 200 | COM NEW | 500643200 | 2 | 200 | SH | | OTHER | 01 | |
| KORN FERRY INTL | COM NEW | 500643200 | 629 | 76281 | SH | | DEFINED | 05 | 76281 |
| KORN FERRY INTL | COM NEW | 500643200 | 103 | 12500 | SH | | DEFINED | 17 | 12500 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 690 | 20000 | SH | | DEFINED | 01 | 20000 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 7 | 200 | SH | | DEFINED | 08 | 200 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 1553 | 45000 | SH | PUT | DEFINED | 08 | 45000 |
| KOS PHARMACEUTICALS INC | COM | 500648100 | 310 | 8996 | SH | | DEFINED | 17 | 8996 |
| KRAFT FOODS INC 1600 | CL A | 50075N104 | 7739 | 262345 | SH | | DEFINED | 01 | 260745 |
| KRAFT FOODS INC 1040 | CL A | 50075N104 | 610 | 20673 | SH | | OTHER | 01 | 19633 |
| KRAFT FOODS INC | CL A | 50075N104 | 74 | 2510 | SH | | DEFINED | 05 | 2510 |
| KRAFT FOODS INC | CL A | 50075N104 | 1330 | 45100 | SH | | DEFINED | 08 | 45100 |
| KRAFT FOODS INC | CL A | 50075N104 | 1623 | 55000 | SH | PUT | DEFINED | 08 | 55000 |
| KRAFT FOODS INC 341000 | CL A | 50075N104 | 10060 | 341000 | SH | | OTHER | 17 | |
| KRISPY KREME DOUGHNUTS INC 1700 | COM | 501014104 | 625 | 16242 | SH | | DEFINED | 01 | 14542 |
| KRISPY KREME DOUGHNUTS INC 1675 | COM | 501014104 | 215 | 5575 | SH | | OTHER | 01 | 3900 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 4558 | 118400 | SH | | DEFINED | 05 | 118400 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 157 | 4080 | SH | | DEFINED | 08 | 4080 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 413 | 10727 | SH | | DEFINED | 17 | 10727 |
| KROGER CO | COM | 501044101 | 5217 | 291915 | SH | | OTHER | | 291915 |
| KROGER CO 5000 | COM | 501044101 | 6306 | 352857 | SH | | DEFINED | 01 | 347857 |
| KROGER CO 16684 | COM | 501044101 | 869 | 48602 | SH | | OTHER | 01 | 31918 |
| KROGER CO | COM | 501044101 | 19614 | 1097579 | SH | | DEFINED | 05 | 1097579 |
| KROGER CO | COM | 501044101 | 2187 | 122400 | SH | | DEFINED | 08 | 122400 |
| KROGER CO | COM | 501044101 | 61 | 3400 | SH | | DEFINED | 17 | 3400 |
| KROGER CO | COM | 501044101 | 894 | 50000 | SH | PUT | DEFINED | 17 | 50000 |
| KROLL INC 12400 | COM | 501049100 | 290 | 15600 | SH | | DEFINED | 01 | 3200 |
| KROLL INC 125 | COM | 501049100 | 2 | 125 | SH | | OTHER | 01 | |
| KROLL INC | COM | 501049100 | 3322 | 178600 | SH | | DEFINED | 05 | 178600 |
| KROLL INC | COM | 501049100 | 750 | 40300 | SH | | DEFINED | 08 | 40300 |
| KROLL INC | COM | 501049100 | 870 | 46784 | SH | | DEFINED | 17 | 46784 |
| KRONOS INC 7400 | COM | 501052104 | 503 | 9500 | SH | | DEFINED | 01 | 2100 |
| KRONOS INC 100 | COM | 501052104 | 5 | 100 | SH | | OTHER | 01 | |
| KRONOS INC | COM | 501052104 | 4642 | 87725 | SH | | DEFINED | 05 | 87725 |
| KRONOS INC | COM | 501052104 | 11 | 200 | SH | | DEFINED | 08 | 200 |
| KRONOS INC | COM | 501052104 | 26 | 500 | SH | | DEFINED | 17 | 500 |
| KULICKE & SOFFA INDS INC 5200 | COM | 501242101 | 93 | 8550 | SH | | DEFINED | 01 | 3350 |
| KULICKE & SOFFA INDS INC 1300 | COM | 501242101 | 14 | 1300 | SH | | OTHER | 01 | |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 2213 | 203925 | SH | | DEFINED | 05 | 203925 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 7 | 600 | SH | | DEFINED | 08 | 600 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 144 | 13240 | SH | | DEFINED | 17 | 13240 |

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|---|------------|--------|-----------|-------|---------|-----|---------|---------|---------|
| LSI LOGIC CORP | NOTE | 4.000% | 502161AG7 | 7049 | 7372000 | PRN | DEFINED | 08 | 7372000 |
| LSI LOGIC CORP 6000 | COM | | 502161102 | 330 | 36752 | SH | DEFINED | 01 | 30752 |
| LSI LOGIC CORP 775 | COM | | 502161102 | 263 | 29291 | SH | OTHER | 01 | 28516 |
| LSI LOGIC CORP | COM | | 502161102 | 1551 | 172485 | SH | DEFINED | 05 | 172485 |
| LSI LOGIC CORP | COM | | 502161102 | 2866 | 318777 | SH | DEFINED | 08 | 318777 |
| LSI LOGIC CORP | COM | | 502161102 | 674 | 75000 | SH | CALL | DEFINED | 08 |
| LSI LOGIC CORP | COM | | 502161102 | 4001 | 445100 | SH | PUT | DEFINED | 08 |
| LSI LOGIC CORP | COM | | 502161102 | 1375 | 152990 | SH | DEFINED | 17 | 152990 |
| LTX CORP 1598 | COM | | 502392103 | 240 | 21309 | SH | DEFINED | 01 | 19711 |
| LTX CORP 568 | COM | | 502392103 | 6 | 568 | SH | OTHER | 01 | |
| LTX CORP | COM | | 502392103 | 3898 | 345357 | SH | DEFINED | 05 | 345357 |
| LTX CORP | COM | | 502392103 | 11 | 940 | SH | DEFINED | 17 | 940 |
| L-3 COMMUNICATIONS HLDGS INC 3000 | COM | | 502424104 | 351 | 8110 | SH | DEFINED | 01 | 5110 |
| L-3 COMMUNICATIONS HLDGS INC 1342 | COM | | 502424104 | 322 | 7442 | SH | OTHER | 01 | 6100 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 8459 | 195593 | SH | DEFINED | 05 | 195593 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 94 | 2170 | SH | DEFINED | 08 | 2170 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 15964 | 369100 | SH | CALL | DEFINED | 08 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 401 | 9265 | SH | DEFINED | 17 | 9265 |
| LA QUINTA CORP | PAIRED CTF | | 50419U202 | 1336 | 214400 | SH | DEFINED | 01 | 214400 |
| LA QUINTA CORP | PAIRED CTF | | 50419U202 | 2 | 400 | SH | DEFINED | 08 | 400 |
| LA QUINTA CORP | PAIRED CTF | | 50419U202 | 668 | 107200 | SH | DEFINED | 17 | 107200 |
| LA Z BOY INC | COM | | 505336107 | 838 | 37753 | SH | DEFINED | 01 | 37753 |
| LA Z BOY INC 1125 | COM | | 505336107 | 182 | 8207 | SH | OTHER | 01 | 7082 |
| LA Z BOY INC | COM | | 505336107 | 4857 | 218777 | SH | DEFINED | 05 | 218777 |
| LA Z BOY INC | COM | | 505336107 | 13 | 600 | SH | DEFINED | 08 | 600 |
| LA Z BOY INC | COM | | 505336107 | 16 | 720 | SH | DEFINED | 17 | 720 |
| LABONE INC NEW | COM | | 50540L105 | 308 | 13223 | SH | DEFINED | | 13223 |
| LABONE INC NEW | COM | | 50540L105 | 819 | 35100 | SH | DEFINED | 01 | 35100 |
| LABONE INC NEW 2775 | COM | | 50540L105 | 65 | 2775 | SH | OTHER | 01 | |
| LABONE INC NEW | COM | | 50540L105 | 54 | 2300 | SH | DEFINED | 17 | 2300 |
| LABORATORY CORP AMER HLDGS | NOTE | | 50540RAC6 | 1567 | 2250000 | PRN | DEFINED | 17 | 2250000 |
| LABORATORY CORP AMER HLDGS 2828 | COM NEW | | 50540R409 | 5213 | 181641 | SH | DEFINED | 01 | 178813 |
| LABORATORY CORP AMER HLDGS 1000 2952 | COM NEW | | 50540R409 | 212 | 7400 | SH | OTHER | 01 | 3448 |
| LABORATORY CORP AMER HLDGS | COM NEW | | 50540R409 | 63 | 2200 | SH | DEFINED | 05 | 2200 |
| LABORATORY CORP AMER HLDGS | COM NEW | | 50540R409 | 7207 | 251100 | SH | CALL | DEFINED | 08 |
| LABORATORY CORP AMER HLDGS | COM NEW | | 50540R409 | 8610 | 300000 | SH | PUT | DEFINED | 08 |
| LABORATORY CORP AMER HLDGS | COM NEW | | 50540R409 | 409 | 14248 | SH | DEFINED | 17 | 14248 |
| LABOR READY INC 7700 | COM NEW | | 50540I208 | 104 | 10300 | SH | DEFINED | 01 | 2600 |
| LABOR READY INC 200 | COM NEW | | 50540I208 | 2 | 200 | SH | OTHER | 01 | |
| LABOR READY INC | COM NEW | | 50540I208 | 1724 | 171525 | SH | DEFINED | 05 | 171525 |
| LABRANCHE & CO INC | COM | | 505447102 | 71 | 4850 | SH | DEFINED | 01 | 4850 |
| LABRANCHE & CO INC 92 | COM | | 505447102 | 1 | 92 | SH | OTHER | 01 | |
| LABRANCHE & CO INC | COM | | 505447102 | 1785 | 122291 | SH | DEFINED | 05 | 122291 |
| LABRANCHE & CO INC | COM | | 505447102 | 310 | 21200 | SH | DEFINED | 08 | 21200 |
| LABRANCHE & CO INC | COM | | 505447102 | 481 | 32936 | SH | DEFINED | 17 | 32936 |
| LACLEDE GROUP INC 3000 | COM | | 505597104 | 1353 | 50086 | SH | DEFINED | 01 | 47086 |
| LACLEDE GROUP INC 41361 | COM | | 505597104 | 1399 | 51790 | SH | OTHER | 01 | 10429 |
| LACLEDE GROUP INC | COM | | 505597104 | 2053 | 76000 | SH | DEFINED | 05 | 76000 |
| LAM RESEARCH CORP | COM | | 512807108 | 352 | 15822 | SH | OTHER | | 15822 |
| LAM RESEARCH CORP | COM | | 512807108 | 244 | 10987 | SH | DEFINED | 01 | 10987 |
| LAM RESEARCH CORP | COM | | 512807108 | 22 | 1000 | SH | OTHER | 01 | 1000 |
| LAM RESEARCH CORP | COM | | 512807108 | 5764 | 259270 | SH | DEFINED | 05 | 259270 |
| LAM RESEARCH CORP | COM | | 512807108 | 77 | 3450 | SH | DEFINED | 08 | 3450 |
| LAM RESEARCH CORP | COM | | 512807108 | 386 | 17376 | SH | DEFINED | 17 | 17376 |
| LAMAR ADVERTISING CO | CL A | | 512815101 | 61 | 2071 | SH | DEFINED | 01 | 2071 |
| LAMAR ADVERTISING CO | CL A | | 512815101 | 5924 | 201103 | SH | DEFINED | 05 | 201103 |
| LAMAR ADVERTISING CO | CL A | | 512815101 | 429 | 14570 | SH | DEFINED | 08 | 14570 |
| LANCASTER COLONY CORP | COM | | 513847103 | 218 | 5475 | SH | DEFINED | 01 | 5475 |
| LANCASTER COLONY CORP | COM | | 513847103 | 2900 | 72684 | SH | DEFINED | 05 | 72684 |
| LANCASTER COLONY CORP | COM | | 513847103 | 88 | 2200 | SH | DEFINED | 08 | 2200 |
| LANCE INC | COM | | 514606102 | 1029 | 103478 | SH | DEFINED | 01 | 103478 |
| LANCE INC 10550 | COM | | 514606102 | 365 | 36710 | SH | OTHER | 01 | 26160 |
| LANCE INC | COM | | 514606102 | 1166 | 117325 | SH | DEFINED | 05 | 117325 |
| LANCE INC | COM | | 514606102 | 34 | 3400 | SH | DEFINED | 17 | 3400 |
| LANDAMERICA FINL GROUP INC 613 | COM | | 514936103 | 912 | 19897 | SH | DEFINED | 01 | 19284 |
| LANDAMERICA FINL GROUP INC 8893 | COM | | 514936103 | 408 | 8893 | SH | OTHER | 01 | |
| LANDAMERICA FINL GROUP INC | COM | | 514936103 | 3856 | 84125 | SH | DEFINED | 05 | 84125 |
| LANDRYS RESTAURANTS INC | COM | | 51508L103 | 200 | 9725 | SH | DEFINED | 01 | 2625 |

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|------------------------------------|------|-----------|-------|--------------|---------|------------|----------|
| 7100 | | | | | | | |
| LANDRYS RESTAURANTS INC 414 | COM | 51508L103 | 9 | 414 SH | OTHER | 01 | |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 2427 | 117800 SH | DEFINED | 05 | 117800 |
| LANDRYS RESTAURANTS INC | COM | 51508L103 | 138 | 6696 SH | DEFINED | 17 | 6696 |
| LANDSTAR SYS INC 3100 | COM | 515098101 | 238 | 3875 SH | DEFINED | 01 | 775 |
| LANDSTAR SYS INC 75 | COM | 515098101 | 5 | 75 SH | OTHER | 01 | |
| LANDSTAR SYS INC | COM | 515098101 | 4021 | 65475 SH | DEFINED | 05 | 65475 |
| LANDSTAR SYS INC | COM | 515098101 | 67 | 1088 SH | DEFINED | 17 | 1088 |
| LARGE SCALE BIOLOGY CORP | COM | 517053104 | 44 | 36500 SH | DEFINED | 01 | 36500 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 113 | 15732 SH | DEFINED | 01 | 15732 |
| LATTICE SEMICONDUCTOR CORP 1458 | COM | 518415104 | 10 | 1458 SH | OTHER | 01 | |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 1638 | 228162 SH | DEFINED | 05 | 228162 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 18 | 2500 SH | DEFINED | 08 | 2500 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 18 | 2500 SH | DEFINED | 17 | 2500 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 342 | 10020 SH | OTHER | | 10020 |
| LAUDER ESTEE COS INC 2600 | CL A | 518439104 | 1723 | 50524 SH | DEFINED | 01 | 47924 |
| LAUDER ESTEE COS INC 6470 | CL A | 518439104 | 901 | 26430 SH | OTHER | 01 | 19960 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 59 | 1739 SH | DEFINED | 05 | 1739 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 20 | 600 SH | DEFINED | 08 | 600 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 17 | 500 SH | DEFINED | 13 | 500 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 263 | 7700 SH | DEFINED | 17 | 7700 |
| LAWSON PRODS INC 2200 | COM | 520776105 | 72 | 2650 SH | DEFINED | 01 | 450 |
| LAWSON PRODS INC 25 | COM | 520776105 | 1 | 25 SH | OTHER | 01 | |
| LAWSON PRODS INC | COM | 520776105 | 1093 | 40475 SH | DEFINED | 05 | 40475 |
| LAWSON SOFTWARE INC 2625 | COM | 520780107 | 128 | 17996 SH | DEFINED | 01 | 15371 |
| LAWSON SOFTWARE INC | COM | 520780107 | 2041 | 287850 SH | DEFINED | 05 | 287850 |
| LAWSON SOFTWARE INC | COM | 520780107 | 275 | 38800 SH | DEFINED | 17 | 38800 |
| LAYNE CHRISTENSEN CO | COM | 521050104 | 1431 | 149183 SH | DEFINED | 01 | 149183 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 684 | 18000 SH | DEFINED | 01 | 18000 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 426 | 11200 SH | DEFINED | 08 | 11200 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 623 | 16400 SH | DEFINED | 17 | 16400 |
| LEAR CORP | NOTE | 521865AG0 | 2171 | 4500000 PRN | DEFINED | 17 | 4500000 |
| LEAR CORP | COM | 521865105 | 3 | 60 SH | DEFINED | | 60 |
| LEAR CORP | COM | 521865105 | 831 | 15786 SH | OTHER | | 15786 |
| LEAR CORP 7987 | COM | 521865105 | 51127 | 971252 SH | DEFINED | 01 | 963265 |
| LEAR CORP 62741 | COM | 521865105 | 6279 | 119290 SH | OTHER | 01 | 56549 |
| LEAR CORP | COM | 521865105 | 13873 | 263549 SH | DEFINED | 05 | 263549 |
| LEAR CORP | COM | 521865105 | 63 | 1200 SH | DEFINED | 08 | 1200 |
| LEAR CORP 130 | COM | 521865105 | 7 | 130 SH | DEFINED | 13 | |
| LEAR CORP | COM | 521865105 | 340 | 6460 SH | DEFINED | 17 | 6460 |
| LEE ENTERPRISES INC 500 | COM | 523768109 | 91 | 2350 SH | DEFINED | 01 | 1850 |
| LEE ENTERPRISES INC 175 | COM | 523768109 | 26 | 675 SH | OTHER | 01 | 500 |
| LEE ENTERPRISES INC | COM | 523768109 | 3547 | 91730 SH | DEFINED | 05 | 91730 |
| LEGATO SYS INC | COM | 524651106 | 1729 | 152996 SH | DEFINED | 01 | 152996 |
| LEGATO SYS INC | COM | 524651106 | 2700 | 238898 SH | DEFINED | 05 | 238898 |
| LEGATO SYS INC | COM | 524651106 | 104 | 9190 SH | DEFINED | 08 | 9190 |
| LEGATO SYS INC | COM | 524651106 | 16 | 1400 SH | CALL | DEFINED 08 | 1400 |
| LEGATO SYS INC | COM | 524651106 | 5749 | 508791 SH | DEFINED | 17 | 508791 |
| LEGGETT & PLATT INC 65127 | COM | 524660107 | 3112 | 143892 SH | DEFINED | 01 | 78765 |
| LEGGETT & PLATT INC 1550 | COM | 524660107 | 7061 | 326425 SH | OTHER | 01 | 324875 |
| LEGGETT & PLATT INC | COM | 524660107 | 2004 | 92665 SH | DEFINED | 05 | 92665 |
| LEGGETT & PLATT INC | COM | 524660107 | 30 | 1400 SH | DEFINED | 08 | 1400 |
| LEGG MASON INC | NOTE | 524901AG0 | 7680 | 12800000 PRN | DEFINED | 17 | 12800000 |
| LEGG MASON INC | COM | 524901105 | 343 | 4750 SH | DEFINED | 01 | 4750 |
| LEGG MASON INC 450 | COM | 524901105 | 95 | 1316 SH | OTHER | 01 | 866 |
| LEGG MASON INC | COM | 524901105 | 17435 | 241487 SH | DEFINED | 05 | 241487 |
| LEGG MASON INC | COM | 524901105 | 11094 | 153650 SH | DEFINED | 08 | 153650 |
| LEGG MASON INC | COM | 524901105 | 3610 | 50000 SH | CALL | DEFINED 08 | 50000 |
| LEGG MASON INC | COM | 524901105 | 158 | 2182 SH | DEFINED | 17 | 2182 |
| LEHMAN BROS HLDGS INC 8000000 | FRNT | 524908EC0 | 7986 | 8000000 PRN | OTHER | 17 | |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 639 | 9253 SH | OTHER | | 9253 |
| LEHMAN BROS HLDGS INC 5255 | COM | 524908100 | 5651 | 81799 SH | DEFINED | 01 | 76544 |
| LEHMAN BROS HLDGS INC 19378 | COM | 524908100 | 4283 | 62006 SH | OTHER | 01 | 42628 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 28066 | 406279 SH | DEFINED | 05 | 406279 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 573 | 8300 SH | DEFINED | 08 | 8300 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 18541 | 268400 SH | CALL | DEFINED 08 | 268400 |

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|----------------------------|------------|--------|-----------|--------|----------|-----|------|---------|----|----------|
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 4697 | 68000 | SH | PUT | DEFINED | 08 | 68000 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 14624 | 211691 | SH | | DEFINED | 11 | 211661 |
| 30 | | | | | | | | | | |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 1299 | 18800 | SH | | DEFINED | 17 | 18800 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 2521 | 36500 | SH | CALL | DEFINED | 17 | 36500 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 3489 | 50500 | SH | PUT | DEFINED | 17 | 50500 |
| LENNAR CORP | NOTE | | 526057AF1 | 7209 | 12244000 | PRN | | DEFINED | 17 | 12244000 |
| LENNAR CORP | CL A | | 526057104 | 813 | 10454 | SH | | OTHER | | 10454 |
| LENNAR CORP | CL A | | 526057104 | 1097 | 14096 | SH | | DEFINED | 01 | 14096 |
| LENNAR CORP | CL A | | 526057104 | 65 | 837 | SH | | OTHER | 01 | 14 |
| 823 | | | | | | | | | | |
| LENNAR CORP | CL A | | 526057104 | 15178 | 195119 | SH | | DEFINED | 05 | 195119 |
| LENNAR CORP | CL A | | 526057104 | 2155 | 27700 | SH | | DEFINED | 08 | 27700 |
| LENNAR CORP | CL A | | 526057104 | 590241 | 7587624 | SH | | DEFINED | 11 | 5224423 |
| 2363201 | | | | | | | | | | |
| LENNAR CORP | CL A | | 526057104 | 63 | 816 | SH | | DEFINED | 17 | 816 |
| LENNAR CORP | CL A | | 526057104 | 132 | 1700 | SH | | OTHER | 17 | |
| 1700 | | | | | | | | | | |
| LENNAR CORP | CL B | | 526057302 | 2 | 21 | SH | | DEFINED | 05 | 21 |
| LENNAR CORP | CL B | | 526057302 | 1044 | 13920 | SH | | DEFINED | 08 | 13920 |
| LENNAR CORP | CL B | | 526057302 | 21623 | 288390 | SH | | DEFINED | 11 | 217439 |
| 70951 | | | | | | | | | | |
| LENNAR CORP | CL B | | 526057302 | 13 | 170 | SH | | OTHER | 17 | |
| 170 | | | | | | | | | | |
| LENNOX INTL INC | COM | | 526107107 | 838 | 57375 | SH | | DEFINED | 01 | 47575 |
| 9800 | | | | | | | | | | |
| LENNOX INTL INC | COM | | 526107107 | 3516 | 240650 | SH | | DEFINED | 05 | 240650 |
| LENNOX INTL INC | COM | | 526107107 | 16 | 1100 | SH | | DEFINED | 08 | 1100 |
| LENNOX INTL INC | COM | | 526107107 | 18 | 1200 | SH | | DEFINED | 17 | 1200 |
| LEUCADIA NATL CORP | COM | | 527288104 | 288 | 7600 | SH | | DEFINED | 01 | 7600 |
| LEUCADIA NATL CORP | COM | | 527288104 | 10 | 255 | SH | | OTHER | 01 | 80 |
| 175 | | | | | | | | | | |
| LEUCADIA NATL CORP | COM | | 527288104 | 4578 | 120938 | SH | | DEFINED | 05 | 120938 |
| LEUCADIA NATL CORP | COM | | 527288104 | 38 | 1000 | SH | | DEFINED | 08 | 1000 |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 6619 | 1221265 | SH | | DEFINED | 01 | 831015 |
| 390250 | | | | | | | | | | |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 450 | 83116 | SH | | OTHER | 01 | 82366 |
| 750 | | | | | | | | | | |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 18 | 3300 | SH | | DEFINED | 05 | 3300 |
| LEVEL 3 COMMUNICATIONS INC | COM | | 52729N100 | 91 | 16795 | SH | | DEFINED | 08 | 16795 |
| LEXAR MEDIA INC | COM | | 52886P104 | 192 | 11250 | SH | | DEFINED | 01 | 11250 |
| LEXAR MEDIA INC | COM | | 52886P104 | 68 | 4000 | SH | | OTHER | 01 | 4000 |
| LEXAR MEDIA INC | COM | | 52886P104 | 3 | 200 | SH | | DEFINED | 08 | 200 |
| LEXAR MEDIA INC | COM | | 52886P104 | 997 | 58451 | SH | | DEFINED | 17 | 58451 |
| LEXICON GENETICS INC | COM | | 528872104 | 7 | 1260 | SH | | OTHER | 01 | 1260 |
| LEXICON GENETICS INC | COM | | 528872104 | 47 | 9200 | SH | | DEFINED | 17 | 9200 |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 17 | 882 | SH | | DEFINED | 01 | 882 |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 38 | 2000 | SH | | OTHER | 01 | 2000 |
| LEXINGTON CORP PPTYS TR | COM | | 529043101 | 1297 | 67700 | SH | | DEFINED | 05 | 67700 |
| LEXMARK INTL NEW | CL A | | 529771107 | 6190 | 98243 | SH | | DEFINED | 01 | 80353 |
| 890 | | | | | | | | | | |
| 17000 | | | | | | | | | | |
| LEXMARK INTL NEW | CL A | | 529771107 | 304 | 4830 | SH | | OTHER | 01 | |
| 4830 | | | | | | | | | | |
| LEXMARK INTL NEW | CL A | | 529771107 | 9471 | 150304 | SH | | DEFINED | 05 | 150304 |
| LEXMARK INTL NEW | CL A | | 529771107 | 1260 | 20000 | SH | PUT | DEFINED | 08 | 20000 |
| LEXMARK INTL NEW | CL A | | 529771107 | 202 | 3200 | SH | | DEFINED | 17 | 3200 |
| LIBBEY INC | COM | | 529898108 | 94 | 3375 | SH | | DEFINED | 01 | 3375 |
| LIBBEY INC | COM | | 529898108 | 1504 | 54075 | SH | | DEFINED | 05 | 54075 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | | 530158104 | 63 | 7513 | SH | | DEFINED | 01 | 7513 |
| LIBERTY ALL STAR EQUITY FD | SH BEN INT | | 530158104 | 52 | 6159 | SH | | OTHER | 01 | 6159 |
| LIBERTY CORP S C | COM | | 530370105 | 518 | 12356 | SH | | DEFINED | 01 | 12356 |
| LIBERTY CORP S C | COM | | 530370105 | 379 | 9030 | SH | | OTHER | 01 | 9030 |
| LIBERTY MEDIA CORP | DEB | 4.000% | 530715AG6 | 37089 | 55983000 | PRN | | DEFINED | 08 | 55983000 |
| LIBERTY MEDIA CORP | DEB | 4.000% | 530715AG6 | 265 | 400000 | PRN | | DEFINED | 17 | 400000 |
| LIBERTY MEDIA CORP | DEB | 3.750% | 530715AL5 | 2 | 3000 | PRN | | DEFINED | 01 | 3000 |
| LIBERTY MEDIA CORP | DEB | 3.750% | 530715AL5 | 3401 | 5497000 | PRN | | DEFINED | 08 | 5497000 |
| LIBERTY MEDIA CORP | DEB | 3.250% | 530715AR2 | 202 | 208000 | PRN | | DEFINED | 01 | 208000 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 24906 | 2498051 | SH | | DEFINED | 01 | 1914282 |
| 573825 | | | | | | | | | | |
| 9944 | | | | | | | | | | |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 13838 | 1387938 | SH | | OTHER | 01 | |
| 1387938 | | | | | | | | | | |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 1271 | 127500 | SH | PUT | DEFINED | 01 | 127500 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 184 | 18465 | SH | | DEFINED | 05 | 18465 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 740 | 74200 | SH | | DEFINED | 08 | 74200 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 2414 | 242100 | SH | CALL | DEFINED | 08 | 242100 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 2454 | 246100 | SH | PUT | DEFINED | 08 | 246100 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 1553 | 155768 | SH | | DEFINED | 17 | 155768 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 209 | 21000 | SH | CALL | DEFINED | 17 | 21000 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 997 | 100000 | SH | PUT | DEFINED | 17 | 100000 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 1162 | 31425 | SH | | DEFINED | 01 | 31425 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 96 | 2603 | SH | | OTHER | 01 | 286 |
| 2317 | | | | | | | | | | |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 5944 | 160735 | SH | | DEFINED | 05 | 160735 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 4 | 100 | SH | | DEFINED | 08 | 100 |
| LIFECCELL CORP | COM | | 531927101 | 131 | 22200 | SH | | DEFINED | 01 | 22200 |
| LIFEPPOINT INC | COM | | 53215R100 | 9 | 20900 | SH | | DEFINED | 08 | 20900 |

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|---------------------------------|------|-----------|--------|---------|----|---------|---------|---------|
| LIFEPOINT HOSPITALS INC 1010 | COM | 53219L109 | 313 | 12952 | SH | DEFINED | 01 | 11942 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 1 | 52 | SH | OTHER | 01 | 52 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 1903 | 78687 | SH | DEFINED | 05 | 78687 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 57 | 2360 | SH | DEFINED | 08 | 2360 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 2721 | 112500 | SH | CALL | DEFINED | 112500 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 96 | 3950 | SH | DEFINED | 17 | 3950 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 13 | 1000 | SH | DEFINED | 01 | 1000 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 129 | 10000 | SH | DEFINED | 08 | 10000 |
| LILLY ELI & CO | COM | 532457108 | 4 | 75 | SH | DEFINED | | 75 |
| LILLY ELI & CO | COM | 532457108 | 593 | 9985 | SH | OTHER | | 9985 |
| LILLY ELI & CO 135602 | COM | 532457108 | 145568 | 2450640 | SH | DEFINED | 01 | 2315038 |
| LILLY ELI & CO 460828 | COM | 532457108 | 65626 | 1104809 | SH | OTHER | 01 | 643981 |
| LILLY ELI & CO | COM | 532457108 | 43686 | 735459 | SH | DEFINED | 05 | 735459 |
| LILLY ELI & CO | COM | 532457108 | 5239 | 88202 | SH | DEFINED | 08 | 88202 |
| LILLY ELI & CO | COM | 532457108 | 5940 | 100000 | SH | CALL | DEFINED | 100000 |
| LILLY ELI & CO | COM | 532457108 | 891 | 15000 | SH | PUT | DEFINED | 15000 |
| LILLY ELI & CO 45 | COM | 532457108 | 19133 | 322096 | SH | DEFINED | 11 | 322051 |
| LILLY ELI & CO 280 | COM | 532457108 | 36 | 610 | SH | DEFINED | 13 | 330 |
| LILLY ELI & CO | COM | 532457108 | 760 | 12800 | SH | DEFINED | 17 | 12800 |
| LILLY ELI & CO 172000 | COM | 532457108 | 10217 | 172000 | SH | OTHER | 17 | |
| LILLY ELI & CO | COM | 532457108 | 5940 | 100000 | SH | CALL | DEFINED | 100000 |
| LIMITED BRANDS INC 27800 | COM | 532716107 | 4368 | 289631 | SH | DEFINED | 01 | 261831 |
| LIMITED BRANDS INC 8379 | COM | 532716107 | 253 | 16801 | SH | OTHER | 01 | 8422 |
| LIMITED BRANDS INC | COM | 532716107 | 49987 | 3314804 | SH | DEFINED | 05 | 3314804 |
| LIMITED BRANDS INC | COM | 532716107 | 994 | 65900 | SH | DEFINED | 08 | 65900 |
| LIMITED BRANDS INC | COM | 532716107 | 1508 | 100000 | SH | CALL | DEFINED | 100000 |
| LIMITED BRANDS INC | COM | 532716107 | 2655 | 176075 | SH | DEFINED | 17 | 176075 |
| LIN TV CORP | CL A | 532774106 | 10124 | 476190 | SH | DEFINED | | 476190 |
| LIN TV CORP | CL A | 532774106 | 2 | 100 | SH | DEFINED | 05 | 100 |
| LIN TV CORP | CL A | 532774106 | 4 | 200 | SH | DEFINED | 08 | 200 |
| LINCARE HLDGS INC 2970 | COM | 532791100 | 2132 | 58229 | SH | DEFINED | 01 | 55259 |
| LINCARE HLDGS INC 375 | COM | 532791100 | 178 | 4850 | SH | OTHER | 01 | 4475 |
| LINCARE HLDGS INC | COM | 532791100 | 14636 | 399789 | SH | DEFINED | 05 | 399789 |
| LINCARE HLDGS INC | COM | 532791100 | 1 | 21 | SH | DEFINED | 08 | 21 |
| LINCOLN NATL CORP IND 7910 | COM | 534187109 | 13314 | 376324 | SH | DEFINED | 01 | 368414 |
| LINCOLN NATL CORP IND 41074 | COM | 534187109 | 6917 | 195500 | SH | OTHER | 01 | 154426 |
| LINCOLN NATL CORP IND | COM | 534187109 | 4242 | 119896 | SH | DEFINED | 05 | 119896 |
| LINCOLN NATL CORP IND | COM | 534187109 | 424 | 11985 | SH | DEFINED | 08 | 11985 |
| LINCOLN NATL CORP IND | COM | 534187109 | 364 | 10302 | SH | DEFINED | 17 | 10302 |
| LINDSAY MFG CO | COM | 535555106 | 154 | 7650 | SH | DEFINED | 01 | 7650 |
| LINDSAY MFG CO | COM | 535555106 | 940 | 46750 | SH | DEFINED | 05 | 46750 |
| LINEAR TECHNOLOGY CORP 14600 | COM | 535678106 | 3716 | 103412 | SH | DEFINED | 01 | 88812 |
| LINEAR TECHNOLOGY CORP 44600 | COM | 535678106 | 2832 | 78824 | SH | OTHER | 01 | 34224 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 13749 | 382666 | SH | DEFINED | 05 | 382666 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 325 | 9044 | SH | DEFINED | 17 | 9044 |
| LINENS N THINGS INC 11300 | COM | 535679104 | 512 | 21522 | SH | DEFINED | 01 | 10222 |
| LINENS N THINGS INC 1200 | COM | 535679104 | 29 | 1200 | SH | OTHER | 01 | |
| LINENS N THINGS INC | COM | 535679104 | 4403 | 185150 | SH | DEFINED | 05 | 185150 |
| LINENS N THINGS INC | COM | 535679104 | 29 | 1200 | SH | DEFINED | 08 | 1200 |
| LINENS N THINGS INC | COM | 535679104 | 311 | 13063 | SH | DEFINED | 17 | 13063 |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 7 | 1000 | SH | DEFINED | 01 | 1000 |
| LIONBRIDGE TECHNOLOGIES INC | COM | 536252109 | 109 | 14500 | SH | DEFINED | 17 | 14500 |
| LIZ CLAIBORNE INC 7700 | COM | 539320101 | 2302 | 67601 | SH | DEFINED | 01 | 59901 |
| LIZ CLAIBORNE INC 9205 | COM | 539320101 | 430 | 12633 | SH | OTHER | 01 | 3428 |
| LIZ CLAIBORNE INC | COM | 539320101 | 3948 | 115960 | SH | DEFINED | 05 | 115960 |
| LIZ CLAIBORNE INC | COM | 539320101 | 311 | 9125 | SH | DEFINED | 17 | 9125 |
| LOCKHEED MARTIN CORP 22737 | COM | 539830109 | 110465 | 2393604 | SH | DEFINED | 01 | 2370867 |
| LOCKHEED MARTIN CORP 308079 | COM | 539830109 | 27820 | 602823 | SH | OTHER | 01 | 294744 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 20555 | 445388 | SH | DEFINED | 05 | 445388 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 194 | 4200 | SH | DEFINED | 08 | 4200 |
| LOCKHEED MARTIN CORP 1227303 | COM | 539830109 | 176632 | 3827339 | SH | DEFINED | 11 | 2600036 |
| LOCKHEED MARTIN CORP 437 | COM | 539830109 | 25 | 545 | SH | DEFINED | 13 | 108 |
| LOCKHEED MARTIN CORP 33 | COM | 539830109 | 2 | 33 | SH | OTHER | 13 | |

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|--------------------------------------|--------------|--------|-----------|--------|----------|-----|---------|----|----------|
| LOCKHEED MARTIN CORP | COM | | 539830109 | 1411 | 30564 | SH | DEFINED | 17 | 30564 |
| LOCKHEED MARTIN CORP 130000 | COM | | 539830109 | 6000 | 130000 | SH | OTHER | 17 | |
| LOEWS CORP | NOTE | 3.125% | 540424AL2 | 977 | 1050000 | PRN | DEFINED | 01 | 1050000 |
| LOEWS CORP | COM | | 540424108 | 1659 | 41100 | SH | OTHER | | 41100 |
| LOEWS CORP 800 | COM | | 540424108 | 1548 | 38341 | SH | DEFINED | 01 | 37541 |
| LOEWS CORP 8843 | COM | | 540424108 | 422 | 10443 | SH | OTHER | 01 | 1600 |
| LOEWS CORP | COM | | 540424108 | 4706 | 116560 | SH | DEFINED | 05 | 116560 |
| LOEWS CORP | COM | | 540424108 | 202 | 5000 | SH | DEFINED | 08 | 5000 |
| LOEWS CORP | COM | | 540424108 | 583 | 14448 | SH | DEFINED | 17 | 14448 |
| LOEWS CORP 125000 | COM | | 540424108 | 5046 | 125000 | SH | OTHER | 17 | |
| LOEWS CORP | CAROLNA GP S | | 540424207 | 30 | 1300 | SH | DEFINED | 01 | 1300 |
| LOEWS CORP | CAROLNA GP S | | 540424207 | 39 | 1700 | SH | DEFINED | 05 | 1700 |
| LOEWS CORP | CAROLNA GP S | | 540424207 | 18 | 800 | SH | DEFINED | 08 | 800 |
| LOEWS CORP | CAROLNA GP S | | 540424207 | 235 | 10200 | SH | DEFINED | 17 | 10200 |
| LONE STAR STEAKHOUSE SALOON 17200 | COM | | 542307103 | 462 | 22100 | SH | DEFINED | 01 | 4900 |
| LONE STAR STEAKHOUSE SALOON 1800 | COM | | 542307103 | 38 | 1800 | SH | OTHER | 01 | |
| LONE STAR STEAKHOUSE SALOON | COM | | 542307103 | 2127 | 101750 | SH | DEFINED | 05 | 101750 |
| LONE STAR STEAKHOUSE SALOON | COM | | 542307103 | 31 | 1500 | SH | DEFINED | 08 | 1500 |
| LONE STAR TECHNOLOGIES INC 4100 | COM | | 542312103 | 256 | 18950 | SH | DEFINED | 01 | 14850 |
| LONE STAR TECHNOLOGIES INC | COM | | 542312103 | 1591 | 117950 | SH | DEFINED | 05 | 117950 |
| LONGS DRUG STORES CORP | COM | | 543162101 | 20 | 975 | SH | DEFINED | 01 | 975 |
| LONGS DRUG STORES CORP 2500 | COM | | 543162101 | 50 | 2500 | SH | OTHER | 01 | |
| LONGS DRUG STORES CORP | COM | | 543162101 | 1525 | 75780 | SH | DEFINED | 05 | 75780 |
| LONGS DRUG STORES CORP | COM | | 543162101 | 628 | 31200 | SH | DEFINED | 08 | 31200 |
| LONGS DRUG STORES CORP | COM | | 543162101 | 225 | 11200 | SH | DEFINED | 17 | 11200 |
| LONGVIEW FIBRE CO | COM | | 543213102 | 46 | 4750 | SH | DEFINED | 01 | 4750 |
| LONGVIEW FIBRE CO 28345 | COM | | 543213102 | 707 | 72395 | SH | OTHER | 01 | 44050 |
| LONGVIEW FIBRE CO | COM | | 543213102 | 1012 | 103594 | SH | DEFINED | 05 | 103594 |
| LOUISIANA PAC CORP | COM | | 546347105 | 175 | 12667 | SH | DEFINED | 01 | 12667 |
| LOUISIANA PAC CORP 9827 | COM | | 546347105 | 211 | 15316 | SH | OTHER | 01 | 5489 |
| LOUISIANA PAC CORP | COM | | 546347105 | 724 | 52575 | SH | DEFINED | 05 | 52575 |
| LOUISIANA PAC CORP | COM | | 546347105 | 1082 | 78500 | SH | DEFINED | 08 | 78500 |
| LOUISIANA PAC CORP | COM | | 546347105 | 174 | 12623 | SH | DEFINED | 17 | 12623 |
| LOWES COS INC | NOTE | 0.861% | 548661CG0 | 3228 | 3100000 | PRN | DEFINED | 17 | 3100000 |
| LOWES COS INC 34363 | COM | | 548661107 | 56584 | 1090248 | SH | DEFINED | 01 | 1055885 |
| LOWES COS INC 208191 | COM | | 548661107 | 18564 | 357696 | SH | OTHER | 01 | 149505 |
| LOWES COS INC | COM | | 548661107 | 24298 | 468166 | SH | DEFINED | 05 | 468166 |
| LOWES COS INC | COM | | 548661107 | 5055 | 97400 | SH | DEFINED | 08 | 97400 |
| LOWES COS INC | COM | | 548661107 | 7012 | 135100 | SH | DEFINED | 08 | 135100 |
| LOWES COS INC 3231336 | COM | | 548661107 | 685855 | 13214937 | SH | DEFINED | 11 | 9983601 |
| LOWES COS INC | COM | | 548661107 | 2892 | 55715 | SH | DEFINED | 17 | 55715 |
| LOWES COS INC 71000 | COM | | 548661107 | 3685 | 71000 | SH | OTHER | 17 | |
| LUBRIZOL CORP 2515 | COM | | 549271104 | 708 | 21807 | SH | DEFINED | 01 | 19292 |
| LUBRIZOL CORP 4575 | COM | | 549271104 | 239 | 7350 | SH | OTHER | 01 | 2775 |
| LUBRIZOL CORP | COM | | 549271104 | 3393 | 104558 | SH | DEFINED | 05 | 104558 |
| LUCENT TECHNOLOGIES INC | DBC | 2.750% | 549463AG2 | 15100 | 16085000 | PRN | DEFINED | 08 | 16085000 |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 5473 | 2533700 | SH | OTHER | | 2533700 |
| LUCENT TECHNOLOGIES INC 107071 | COM | | 549463107 | 2280 | 1055540 | SH | DEFINED | 01 | 948469 |
| LUCENT TECHNOLOGIES INC 247874 | COM | | 549463107 | 1025 | 474693 | SH | OTHER | 01 | 226819 |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 4084 | 1890735 | SH | DEFINED | 05 | 1890735 |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 431 | 199315 | SH | DEFINED | 08 | 199315 |
| LUCENT TECHNOLOGIES INC | COM | | 549463107 | 18 | 8280 | SH | DEFINED | 17 | 8280 |
| LYDALL INC DEL 200 | COM | | 550819106 | 11 | 875 | SH | DEFINED | 01 | 675 |
| LYDALL INC DEL | COM | | 550819106 | 775 | 64500 | SH | DEFINED | 05 | 64500 |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 51727 | 4047494 | SH | DEFINED | 01 | 4047494 |
| LYONDELL CHEMICAL CO 171 | COM | | 552078107 | 2 | 171 | SH | OTHER | 01 | |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 4202 | 328794 | SH | DEFINED | 05 | 328794 |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 915 | 71600 | SH | DEFINED | 08 | 71600 |
| LYONDELL CHEMICAL CO | COM | | 552078107 | 181 | 14196 | SH | DEFINED | 17 | 14196 |
| M & T BK CORP 250 | COM | | 55261F104 | 1161 | 13301 | SH | DEFINED | 01 | 13051 |
| M & T BK CORP 3950 | COM | | 55261F104 | 962 | 11020 | SH | OTHER | 01 | 7070 |
| M & T BK CORP | COM | | 55261F104 | 21274 | 243689 | SH | DEFINED | 05 | 243689 |
| M & T BK CORP | COM | | 55261F104 | 150 | 1715 | SH | DEFINED | 08 | 1715 |
| M & T BK CORP | COM | | 55261F104 | 96 | 1100 | SH | DEFINED | 17 | 1100 |

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|--|--------------|-----------|--------|------------|-----------------|---------|
| MAF BANCORP INC 4396 | COM | 55261R108 | 296 | 7737 SH | DEFINED 01 | 3341 |
| MAF BANCORP INC 504 | COM | 55261R108 | 19 | 504 SH | OTHER 01 | |
| MAF BANCORP INC | COM | 55261R108 | 4273 | 111850 SH | DEFINED 05 | 111850 |
| MAF BANCORP INC | COM | 55261R108 | 66 | 1736 SH | DEFINED 17 | 1736 |
| MBIA INC 300 | COM | 55262C100 | 8938 | 162596 SH | DEFINED 01 | 162296 |
| MBIA INC 51464 | COM | 55262C100 | 3590 | 65314 SH | OTHER 01 | 13850 |
| MBIA INC | COM | 55262C100 | 4812 | 87535 SH | DEFINED 05 | 87535 |
| MBIA INC | COM | 55262C100 | 368 | 6700 SH | DEFINED 08 | 6700 |
| MBIA INC | COM | 55262C100 | 1099 | 20000 SH | CALL DEFINED 08 | 20000 |
| MBIA INC | COM | 55262C100 | 330 | 6000 SH | PUT DEFINED 08 | 6000 |
| MBIA INC | COM | 55262C100 | 275 | 5000 SH | DEFINED 17 | 5000 |
| MBNA CORP | COM | 55262L100 | 3 | 150 SH | DEFINED | 150 |
| MBNA CORP | COM | 55262L100 | 1362 | 59747 SH | OTHER | 59747 |
| MBNA CORP 143086 | COM | 55262L100 | 122094 | 5354985 SH | DEFINED 01 | 5211899 |
| MBNA CORP 386652 | COM | 55262L100 | 21889 | 960042 SH | OTHER 01 | 573390 |
| MBNA CORP | COM | 55262L100 | 17601 | 771987 SH | DEFINED 05 | 771987 |
| MBNA CORP | COM | 55262L100 | 30 | 1300 SH | DEFINED 08 | 1300 |
| MBNA CORP | COM | 55262L100 | 2820 | 123700 SH | CALL DEFINED 08 | 123700 |
| MBNA CORP | COM | 55262L100 | 440 | 19300 SH | PUT DEFINED 08 | 19300 |
| MBNA CORP 627 | COM | 55262L100 | 31 | 1350 SH | DEFINED 13 | 723 |
| MBNA CORP 123 | COM | 55262L100 | 3 | 123 SH | OTHER 13 | |
| MBNA CORP | COM | 55262L100 | 4078 | 178839 SH | DEFINED 17 | 178839 |
| MBNA CORP | COM | 55262L100 | 1124 | 49300 SH | CALL DEFINED 17 | 49300 |
| MBNA CORP | COM | 55262L100 | 616 | 27000 SH | PUT DEFINED 17 | 27000 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 928 | 20900 SH | DEFINED 01 | 20900 |
| M D C HLDGS INC 4345 2553 | COM | 552676108 | 518 | 9594 SH | DEFINED 01 | 2696 |
| M D C HLDGS INC 1280 | COM | 552676108 | 69 | 1280 SH | OTHER 01 | |
| M D C HLDGS INC | COM | 552676108 | 6573 | 121730 SH | DEFINED 05 | 121730 |
| M D C HLDGS INC 667168 | COM | 552676108 | 132769 | 2458683 SH | DEFINED 11 | 1791515 |
| MDU RES GROUP INC | COM | 552690109 | 306 | 9070 SH | DEFINED 01 | 9070 |
| MDU RES GROUP INC 10149 | COM | 552690109 | 618 | 18299 SH | OTHER 01 | 8150 |
| MDU RES GROUP INC | COM | 552690109 | 5188 | 153590 SH | DEFINED 05 | 153590 |
| MDU RES GROUP INC | COM | 552690109 | 20 | 600 SH | DEFINED 17 | 600 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 13 | 1156 SH | DEFINED 01 | 1156 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 11 | 1000 SH | OTHER 01 | 1000 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 415 | 38044 SH | DEFINED 17 | 38044 |
| MFA MTG INVTS INC | COM | 55272X102 | 107 | 11232 SH | DEFINED 17 | 11232 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 284 | 41068 SH | DEFINED 01 | 41068 |
| MFS INTER INCOME TR | SH BEN INT | 55273C107 | 132 | 19081 SH | OTHER 01 | 19081 |
| MFS MULTIMARKET INCOME TR 14954 | SH BEN INT | 552737108 | 92 | 14954 SH | DEFINED 01 | |
| MFS MULTIMARKET INCOME TR 700 11123 | SH BEN INT | 552737108 | 253 | 41077 SH | OTHER 01 | 29254 |
| MFS MUN INCOME TR | SH BEN INT | 552738106 | 43 | 5900 SH | DEFINED 01 | 5900 |
| MFS MUN INCOME TR 29700 | SH BEN INT | 552738106 | 248 | 33700 SH | OTHER 01 | 4000 |
| MGIC INVT CORP WIS 5600 | COM | 552848103 | 3689 | 70847 SH | DEFINED 01 | 65247 |
| MGIC INVT CORP WIS 19694 | COM | 552848103 | 1435 | 27554 SH | OTHER 01 | 7860 |
| MGIC INVT CORP WIS | COM | 552848103 | 781 | 15000 SH | CALL DEFINED 01 | 15000 |
| MGIC INVT CORP WIS | COM | 552848103 | 2208 | 42400 SH | PUT DEFINED 01 | 42400 |
| MGIC INVT CORP WIS | COM | 552848103 | 3676 | 70594 SH | DEFINED 05 | 70594 |
| MGIC INVT CORP WIS | COM | 552848103 | 130 | 2500 SH | DEFINED 08 | 2500 |
| MGIC INVT CORP WIS | COM | 552848103 | 4947 | 95000 SH | CALL DEFINED 08 | 95000 |
| MGIC INVT CORP WIS | COM | 552848103 | 1562 | 30000 SH | PUT DEFINED 08 | 30000 |
| MGIC INVT CORP WIS | COM | 552848103 | 5586 | 107280 SH | DEFINED 11 | 107280 |
| MGIC INVT CORP WIS | COM | 552848103 | 12 | 225 SH | OTHER 13 | 225 |
| MGIC INVT CORP WIS | COM | 552848103 | 143 | 2742 SH | DEFINED 17 | 2742 |
| MGIC INVT CORP WIS 80000 | COM | 552848103 | 4166 | 80000 SH | OTHER 17 | |
| MGI PHARMA INC 8700 | COM | 552880106 | 4670 | 120952 SH | DEFINED 01 | 112252 |
| MGI PHARMA INC | COM | 552880106 | 4960 | 128475 SH | DEFINED 05 | 128475 |
| MGI PHARMA INC | COM | 552880106 | 284 | 7364 SH | DEFINED 08 | 7364 |
| MGI PHARMA INC | COM | 552880106 | 772 | 20000 SH | PUT DEFINED 08 | 20000 |
| MGI PHARMA INC | COM | 552880106 | 220 | 5700 SH | DEFINED 17 | 5700 |
| MGM MIRAGE 700 | COM | 552953101 | 121 | 3310 SH | DEFINED 01 | 2610 |
| MGM MIRAGE | COM | 552953101 | 33 | 900 SH | OTHER 01 | 900 |
| MGM MIRAGE | COM | 552953101 | 22 | 600 SH | DEFINED 05 | 600 |
| MGM MIRAGE | COM | 552953101 | 80 | 2200 SH | DEFINED 08 | 2200 |
| MGM MIRAGE | COM | 552953101 | 233 | 6380 SH | DEFINED 17 | 6380 |
| MI DEVS INC | CL A SUB VTG | 55304X104 | 68 | 3000 SH | DEFINED 01 | 3000 |

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|----------------------------|--------------|-----------|------|------------|-----------------|---------|
| MI DEVS INC | CL A SUB VTG | 55304X104 | 341 | 15000 SH | DEFINED 08 | 15000 |
| MIM CORP | COM | 553044108 | 2 | 300 SH | DEFINED 08 | 300 |
| MIM CORP | COM | 553044108 | 3023 | 403000 SH | OTHER 17 | |
| 403000 | | | | | | |
| MKS INSTRUMENT INC | COM | 55306N104 | 351 | 16228 SH | OTHER | 16228 |
| MKS INSTRUMENT INC | COM | 55306N104 | 151 | 6975 SH | DEFINED 01 | 6225 |
| 750 | | | | | | |
| MKS INSTRUMENT INC | COM | 55306N104 | 5620 | 259450 SH | DEFINED 05 | 259450 |
| MKS INSTRUMENT INC | COM | 55306N104 | 52 | 2400 SH | DEFINED 08 | 2400 |
| MPS GROUP INC | COM | 553409103 | 77 | 8500 SH | DEFINED 01 | 8500 |
| MPS GROUP INC | COM | 553409103 | 3 | 350 SH | OTHER 01 | |
| 350 | | | | | | |
| MPS GROUP INC | COM | 553409103 | 1904 | 211582 SH | DEFINED 05 | 211582 |
| MPS GROUP INC | COM | 553409103 | 173 | 19200 SH | DEFINED 17 | 19200 |
| MRO SOFTWARE INC | COM | 55347W105 | 22 | 1625 SH | DEFINED 01 | 870 |
| 755 | | | | | | |
| MRO SOFTWARE INC | COM | 55347W105 | 5 | 395 SH | OTHER 01 | |
| 395 | | | | | | |
| MRO SOFTWARE INC | COM | 55347W105 | 1334 | 97725 SH | DEFINED 05 | 97725 |
| MRO SOFTWARE INC | COM | 55347W105 | 55 | 4000 SH | DEFINED 17 | 4000 |
| MTI TECHNOLOGY CORP | COM | 553903105 | 51 | 30000 SH | DEFINED 01 | 30000 |
| MACDERMID INC | COM | 554273102 | 295 | 11150 SH | DEFINED 01 | 2450 |
| 8700 | | | | | | |
| MACDERMID INC | COM | 554273102 | 3 | 125 SH | OTHER 01 | |
| 125 | | | | | | |
| MACDERMID INC | COM | 554273102 | 3513 | 132825 SH | DEFINED 05 | 132825 |
| MACERICH CO | COM | 554382101 | 72 | 1900 SH | DEFINED 01 | 1900 |
| MACERICH CO | COM | 554382101 | 57 | 1500 SH | DEFINED 08 | 1500 |
| MACERICH CO | COM | 554382101 | 113 | 3000 SH | DEFINED 17 | 3000 |
| MACK CALI RLTY CORP | COM | 554489104 | 252 | 6421 SH | DEFINED 01 | 6175 |
| 246 | | | | | | |
| MACK CALI RLTY CORP | COM | 554489104 | 210 | 5350 SH | OTHER 01 | 5350 |
| MACK CALI RLTY CORP | COM | 554489104 | 4620 | 117850 SH | DEFINED 05 | 117850 |
| MACROVISION CORP | COM | 555904101 | 113 | 6102 SH | DEFINED 01 | 3667 |
| 2435 | | | | | | |
| MACROVISION CORP | COM | 555904101 | 28 | 1500 SH | OTHER 01 | 1300 |
| 200 | | | | | | |
| MACROVISION CORP | COM | 555904101 | 1829 | 98872 SH | DEFINED 05 | 98872 |
| MACROVISION CORP | COM | 555904101 | 24 | 1300 SH | DEFINED 08 | 1300 |
| MACROVISION CORP | COM | 555904101 | 20 | 1100 SH | DEFINED 17 | 1100 |
| MACROMEDIA INC | COM | 556100105 | 238 | 9742 SH | DEFINED 01 | 9492 |
| 250 | | | | | | |
| MACROMEDIA INC | COM | 556100105 | 73 | 2975 SH | OTHER 01 | 2750 |
| 225 | | | | | | |
| MACROMEDIA INC | COM | 556100105 | 3107 | 126977 SH | DEFINED 05 | 126977 |
| MACROMEDIA INC | COM | 556100105 | 152 | 6200 SH | DEFINED 08 | 6200 |
| MACROMEDIA INC | COM | 556100105 | 303 | 12368 SH | DEFINED 17 | 12368 |
| MAGMA DESIGN AUTOMATION | COM | 559181102 | 420 | 21406 SH | DEFINED 08 | 21406 |
| MAGMA DESIGN AUTOMATION | COM | 559181102 | 1531 | 78087 SH | DEFINED 17 | 78087 |
| MAGNA ENTMT CORP | CL A | 559211107 | 4521 | 1100000 SH | DEFINED 01 | 1100000 |
| MAGNA INTL INC | CL A | 559222401 | 106 | 1475 SH | OTHER 01 | |
| 1475 | | | | | | |
| MAGNA INTL INC | CL A | 559222401 | 608 | 8427 SH | DEFINED 08 | 8427 |
| MAGNA INTL INC | CL A | 559222401 | 541 | 7500 SH | DEFINED 17 | 7500 |
| MAGNETEK INC | COM | 559424106 | 40 | 8137 SH | DEFINED 01 | 8137 |
| MAGNETEK INC | COM | 559424106 | 465 | 93850 SH | DEFINED 05 | 93850 |
| MAGUIRE PPTYS INC | COM | 559775101 | 1027 | 50082 SH | DEFINED 01 | 50082 |
| MAGUIRE PPTYS INC | COM | 559775101 | 513 | 25041 SH | DEFINED 17 | 25041 |
| MAIN STR BKS INC NEW | COM | 56034R102 | 299 | 11970 SH | DEFINED 01 | 11970 |
| MANAGED MUNS PORTFOLIO INC | COM | 561662107 | 11 | 1058 SH | DEFINED 01 | 1058 |
| MANAGED MUNS PORTFOLIO INC | COM | 561662107 | 140 | 13178 SH | OTHER 01 | 13178 |
| MANDALAY RESORT GROUP | COM | 562567107 | 548 | 13828 SH | OTHER | 13828 |
| MANDALAY RESORT GROUP | COM | 562567107 | 893 | 22557 SH | DEFINED 01 | 22557 |
| MANDALAY RESORT GROUP | COM | 562567107 | 44 | 1100 SH | OTHER 01 | 300 |
| 800 | | | | | | |
| MANDALAY RESORT GROUP | COM | 562567107 | 20 | 500 SH | CALL DEFINED 01 | 500 |
| MANDALAY RESORT GROUP | COM | 562567107 | 4823 | 121750 SH | DEFINED 05 | 121750 |
| MANDALAY RESORT GROUP | COM | 562567107 | 99 | 2500 SH | DEFINED 08 | 2500 |
| MANDALAY RESORT GROUP | COM | 562567107 | 7981 | 201500 SH | CALL DEFINED 08 | 201500 |
| MANDALAY RESORT GROUP | COM | 562567107 | 3169 | 80000 SH | PUT DEFINED 08 | 80000 |
| MANDALAY RESORT GROUP | COM | 562567107 | 9387 | 236986 SH | DEFINED 11 | 236986 |
| MANDALAY RESORT GROUP | COM | 562567107 | 532 | 13432 SH | DEFINED 17 | 13432 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 531 | 20475 SH | DEFINED 01 | 9540 |
| 10935 | | | | | | |
| MANHATTAN ASSOCS INC | COM | 562750109 | 13 | 489 SH | OTHER 01 | |
| 489 | | | | | | |
| MANHATTAN ASSOCS INC | COM | 562750109 | 6177 | 238225 SH | DEFINED 05 | 238225 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 3 | 100 SH | DEFINED 08 | 100 |
| MANHATTAN ASSOCS INC | COM | 562750109 | 133 | 5112 SH | DEFINED 17 | 5112 |
| MANITOWOC INC | COM | 563571108 | 3 | 125 SH | DEFINED 01 | 125 |
| MANITOWOC INC | COM | 563571108 | 15 | 675 SH | OTHER 01 | 675 |
| MANITOWOC INC | COM | 563571108 | 2283 | 105250 SH | DEFINED 05 | 105250 |
| MANITOWOC INC | COM | 563571108 | 229 | 10580 SH | DEFINED 17 | 10580 |
| MANOR CARE INC NEW | COM | 564055101 | 1291 | 43020 SH | DEFINED 01 | 31720 |
| 900 10400 | | | | | | |
| MANOR CARE INC NEW | COM | 564055101 | 70 | 2325 SH | OTHER 01 | |

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|-------------------------------------|-------------|-----------|-------|---------|----|---------|---------|--------|--------|
| MASCO CORP 66638 | COM | 574599106 | 8196 | 334796 | SH | OTHER | 01 | 268158 | |
| MASCO CORP | COM | 574599106 | 6691 | 273335 | SH | DEFINED | 05 | 273335 | |
| MASCO CORP | COM | 574599106 | 1288 | 52600 | SH | DEFINED | 08 | 52600 | |
| MASCO CORP | COM | 574599106 | 3917 | 160000 | SH | PUT | DEFINED | 08 | 160000 |
| MASCO CORP | COM | 574599106 | 40 | 1629 | SH | DEFINED | 17 | 1629 | |
| MASCO CORP 321000 | COM | 574599106 | 7858 | 321000 | SH | OTHER | 17 | | |
| MASONITE INTL CORP | COM | 575384102 | 412 | 17441 | SH | DEFINED | 17 | 17441 | |
| MASSEY ENERGY CORP 17126 | COM | 576206106 | 434 | 32625 | SH | DEFINED | 01 | 15499 | |
| MASSEY ENERGY CORP 5306 | COM | 576206106 | 71 | 5306 | SH | OTHER | 01 | | |
| MASSEY ENERGY CORP | COM | 576206106 | 4290 | 322550 | SH | DEFINED | 05 | 322550 | |
| MASSEY ENERGY CORP | COM | 576206106 | 57 | 4300 | SH | DEFINED | 08 | 4300 | |
| MASSEY ENERGY CORP | COM | 576206106 | 665 | 50000 | SH | CALL | DEFINED | 08 | 50000 |
| MASSEY ENERGY CORP | COM | 576206106 | 31 | 2300 | SH | DEFINED | 17 | 2300 | |
| MASSMUTUAL CORPORATE INVS IN | COM | 576292106 | 391 | 17700 | SH | DEFINED | 01 | 17700 | |
| MASSMUTUAL CORPORATE INVS IN | COM | 576292106 | 13 | 600 | SH | OTHER | 01 | 600 | |
| MASTEC INC | COM | 576323109 | 47 | 4800 | SH | DEFINED | 01 | 4800 | |
| MASTEC INC | COM | 576323109 | 23 | 2400 | SH | DEFINED | 05 | 2400 | |
| MASTEC INC | COM | 576323109 | 208 | 21400 | SH | DEFINED | 17 | 21400 | |
| MATERIAL SCIENCES CORP 4900 | COM | 576674105 | 59 | 5775 | SH | DEFINED | 01 | 875 | |
| MATERIAL SCIENCES CORP | COM | 576674105 | 576 | 56400 | SH | DEFINED | 05 | 56400 | |
| MATERIAL SCIENCES CORP | COM | 576674105 | 46 | 4500 | SH | DEFINED | 17 | 4500 | |
| MATRIXONE INC | COM | 57685P304 | 1374 | 278071 | SH | DEFINED | | 278071 | |
| MATRIXONE INC | COM | 57685P304 | | 100 | SH | DEFINED | 08 | 100 | |
| MATSUSHITA ELEC INDL 90 | ADR | 576879209 | 1 | 90 | SH | DEFINED | 01 | | |
| MATSUSHITA ELEC INDL 4853 2347 | ADR | 576879209 | 143 | 11930 | SH | OTHER | 01 | 4730 | |
| MATSUSHITA ELEC INDL | ADR | 576879209 | | 15 | SH | DEFINED | 05 | 15 | |
| MATTEL INC | COM | 577081102 | 670 | 35341 | SH | OTHER | | 35341 | |
| MATTEL INC 48410 | COM | 577081102 | 5272 | 278076 | SH | DEFINED | 01 | 229666 | |
| MATTEL INC 15401 | COM | 577081102 | 1211 | 63862 | SH | OTHER | 01 | 48461 | |
| MATTEL INC | COM | 577081102 | 6958 | 367001 | SH | DEFINED | 05 | 367001 | |
| MATTEL INC | COM | 577081102 | 7713 | 406800 | SH | DEFINED | 08 | 406800 | |
| MATTEL INC | COM | 577081102 | 152 | 8000 | SH | DEFINED | 17 | 8000 | |
| MAXIM INTEGRATED PRODS INC 48375 | COM | 57772K101 | 15909 | 403874 | SH | DEFINED | 01 | 355499 | |
| MAXIM INTEGRATED PRODS INC 8096 | COM | 57772K101 | 939 | 23829 | SH | OTHER | 01 | 15733 | |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 15779 | 400591 | SH | DEFINED | 05 | 400591 | |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 102 | 2600 | SH | DEFINED | 08 | 2600 | |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 7287 | 185000 | SH | CALL | DEFINED | 08 | 185000 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 5121 | 130000 | SH | PUT | DEFINED | 08 | 130000 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 71 | 1802 | SH | DEFINED | 17 | 1802 | |
| MAXTOR CORP 725 | COM NEW | 577729205 | 1626 | 133625 | SH | DEFINED | 01 | 132900 | |
| MAXTOR CORP 50 | COM NEW | 577729205 | 46 | 3753 | SH | OTHER | 01 | 3703 | |
| MAXTOR CORP | COM NEW | 577729205 | 3276 | 269200 | SH | DEFINED | 08 | 269200 | |
| MAXTOR CORP | COM NEW | 577729205 | 4868 | 400000 | SH | CALL | DEFINED | 08 | 400000 |
| MAXTOR CORP | COM NEW | 577729205 | 491 | 40308 | SH | DEFINED | 17 | 40308 | |
| MAY DEPT STORES CO 101563 | COM | 577778103 | 13671 | 555070 | SH | DEFINED | 01 | 453507 | |
| MAY DEPT STORES CO 752768 | COM | 577778103 | 27363 | 1110947 | SH | OTHER | 01 | 358179 | |
| MAY DEPT STORES CO | COM | 577778103 | 15111 | 613521 | SH | DEFINED | 05 | 613521 | |
| MAY DEPT STORES CO | COM | 577778103 | 1377 | 55900 | SH | DEFINED | 08 | 55900 | |
| MAVERICK TUBE CORP | COM | 577914104 | 3 | 200 | SH | DEFINED | 01 | 200 | |
| MAVERICK TUBE CORP 150 | COM | 577914104 | 18 | 1150 | SH | OTHER | 01 | 1000 | |
| MAVERICK TUBE CORP | COM | 577914104 | 2619 | 168775 | SH | DEFINED | 05 | 168775 | |
| MAVERICK TUBE CORP | COM | 577914104 | 26 | 1700 | SH | DEFINED | 17 | 1700 | |
| MAXIMUS INC 10900 | COM | 577933104 | 555 | 16100 | SH | DEFINED | 01 | 5200 | |
| MAXIMUS INC 75 | COM | 577933104 | 3 | 75 | SH | OTHER | 01 | | |
| MAXIMUS INC | COM | 577933104 | 3231 | 93800 | SH | DEFINED | 05 | 93800 | |
| MAXIMUS INC | COM | 577933104 | 69 | 2000 | SH | DEFINED | 08 | 2000 | |
| MAXIMUS INC | COM | 577933104 | 45 | 1300 | SH | DEFINED | 17 | 1300 | |
| MAYTAG CORP 3642 | COM | 578592107 | 951 | 38105 | SH | DEFINED | 01 | 34463 | |
| MAYTAG CORP 3850 | COM | 578592107 | 284 | 11372 | SH | OTHER | 01 | 7522 | |
| MAYTAG CORP | COM | 578592107 | 940 | 37650 | SH | DEFINED | 05 | 37650 | |
| MAYTAG CORP | COM | 578592107 | 1869 | 74865 | SH | DEFINED | 08 | 74865 | |
| MCCORMICK & CO INC 11700 | COM NON VTG | 579780206 | 2216 | 80806 | SH | DEFINED | 01 | 69106 | |
| MCCORMICK & CO INC 17630 | COM NON VTG | 579780206 | 1657 | 60416 | SH | OTHER | 01 | 42786 | |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 11689 | 426285 | SH | DEFINED | 05 | 426285 | |

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|---------------------------------------|-------------|-----------|-------|---------|----|---------|------------|---------|
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 373 | 13610 | SH | DEFINED | 08 | 13610 |
| MCDATA CORP | CL B | 580031102 | 2 | 177 | SH | OTHER | 01 | 177 |
| MCDATA CORP | CL B | 580031102 | 1 | 50 | SH | DEFINED | 08 | 50 |
| MCDATA CORP | CL B | 580031102 | 396 | 33600 | SH | DEFINED | 17 | 33600 |
| MCDATA CORP 1334 | CL A | 580031201 | 9723 | 814979 | SH | DEFINED | 01 | 813645 |
| MCDATA CORP 1212 | CL A | 580031201 | 49 | 4093 | SH | OTHER | 01 | 2881 |
| MCDATA CORP | CL A | 580031201 | 2770 | 232193 | SH | DEFINED | 05 | 232193 |
| MCDATA CORP | CL A | 580031201 | 450 | 37726 | SH | DEFINED | 08 | 37726 |
| MCDATA CORP | CL A | 580031201 | 1 | 103 | SH | OTHER | 13 | 103 |
| MCDATA CORP | CL A | 580031201 | 33 | 2800 | SH | DEFINED | 17 | 2800 |
| MCDERMOTT INTL INC | COM | 580037109 | 80 | 13952 | SH | DEFINED | 01 | 13952 |
| MCDERMOTT INTL INC 10 | COM | 580037109 | | 40 | SH | OTHER | 01 | 30 |
| MCDERMOTT INTL INC | COM | 580037109 | 2 | 400 | SH | DEFINED | 05 | 400 |
| MCDERMOTT INTL INC | COM | 580037109 | 31 | 5500 | SH | DEFINED | 08 | 5500 |
| MCDERMOTT INTL INC | COM | 580037109 | 31 | 5500 | SH | DEFINED | 17 | 5500 |
| MCDONALDS CORP | COM | 580135101 | 5330 | 226424 | SH | OTHER | | 226424 |
| MCDONALDS CORP 201600 | COM | 580135101 | 52154 | 2215538 | SH | DEFINED | 01 | 2013938 |
| MCDONALDS CORP 799586 | COM | 580135101 | 34919 | 1483404 | SH | OTHER | 01 | 683818 |
| MCDONALDS CORP | COM | 580135101 | 47159 | 2003343 | SH | DEFINED | 05 | 2003343 |
| MCDONALDS CORP | COM | 580135101 | 8503 | 361236 | SH | DEFINED | 08 | 361236 |
| MCDONALDS CORP | COM | 580135101 | 4072 | 173000 | SH | CALL | DEFINED 08 | 173000 |
| MCDONALDS CORP | COM | 580135101 | 3390 | 144000 | SH | PUT | DEFINED 08 | 144000 |
| MCDONALDS CORP | COM | 580135101 | 1994 | 84700 | SH | DEFINED | 17 | 84700 |
| MCDONALDS CORP | COM | 580135101 | 3183 | 135200 | SH | CALL | DEFINED 17 | 135200 |
| MCG CAPITAL CORP 6842 | COM | 58047P107 | 107 | 6842 | SH | DEFINED | 01 | |
| MCG CAPITAL CORP 4665 | COM | 58047P107 | 90 | 5775 | SH | OTHER | 01 | 1110 |
| MCGRAW HILL COS INC | COM | 580645109 | 704 | 11325 | SH | OTHER | | 11325 |
| MCGRAW HILL COS INC 18775 | COM | 580645109 | 38138 | 613848 | SH | DEFINED | 01 | 595073 |
| MCGRAW HILL COS INC 152409 | COM | 580645109 | 18647 | 300135 | SH | OTHER | 01 | 147726 |
| MCGRAW HILL COS INC | COM | 580645109 | 8714 | 140254 | SH | DEFINED | 05 | 140254 |
| MCGRAW HILL COS INC | COM | 580645109 | 31 | 500 | SH | DEFINED | 08 | 500 |
| MCGRAW HILL COS INC | COM | 580645109 | 391 | 6300 | SH | DEFINED | 17 | 6300 |
| MCKESSON CORP 29311 | COM | 58155Q103 | 1572 | 47229 | SH | DEFINED | 01 | 17918 |
| MCKESSON CORP 2825 26989 | COM | 58155Q103 | 2029 | 60943 | SH | OTHER | 01 | 31129 |
| MCKESSON CORP | COM | 58155Q103 | 4641 | 139420 | SH | DEFINED | 05 | 139420 |
| MCKESSON CORP | COM | 58155Q103 | 23 | 700 | SH | DEFINED | 08 | 700 |
| MCKESSON CORP | COM | 58155Q103 | 1574 | 47277 | SH | DEFINED | 17 | 47277 |
| MEADE INSTRUMENTS CORP | COM | 583062104 | 9 | 2700 | SH | DEFINED | 01 | 2700 |
| MEADE INSTRUMENTS CORP | COM | 583062104 | 1 | 345 | SH | OTHER | 01 | 345 |
| MEADE INSTRUMENTS CORP | COM | 583062104 | 256 | 78900 | SH | DEFINED | 05 | 78900 |
| MEADWESTVACO CORP 12475 | COM | 583334107 | 5046 | 197869 | SH | DEFINED | 01 | 185394 |
| MEADWESTVACO CORP 35060 | COM | 583334107 | 2462 | 96540 | SH | OTHER | 01 | 61480 |
| MEADWESTVACO CORP | COM | 583334107 | 2429 | 95243 | SH | DEFINED | 05 | 95243 |
| MEADWESTVACO CORP | COM | 583334107 | 89 | 3500 | SH | DEFINED | 08 | 3500 |
| MEADWESTVACO CORP | COM | 583334107 | 166 | 6500 | SH | DEFINED | 17 | 6500 |
| MEDALLION FINL CORP | COM | 583928106 | 1 | 100 | SH | DEFINED | 08 | 100 |
| MEDALLION FINL CORP | COM | 583928106 | 1254 | 199100 | SH | DEFINED | 17 | 199100 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 35 | 1348 | SH | OTHER | | 1348 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 590 | 22752 | SH | DEFINED | 01 | 22752 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 4991 | 192483 | SH | DEFINED | 05 | 192483 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 876 | 33788 | SH | DEFINED | 08 | 33788 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 908 | 35000 | SH | CALL | DEFINED 08 | 35000 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | | 1 | SH | DEFINED | 11 | 1 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 8 | 321 | SH | DEFINED | 17 | 321 |
| MEDIA GEN INC | CL A | 584404107 | 725 | 11860 | SH | DEFINED | 01 | 11860 |
| MEDIA GEN INC 875 | CL A | 584404107 | 189 | 3090 | SH | OTHER | 01 | 2215 |
| MEDIA GEN INC | CL A | 584404107 | 2904 | 47535 | SH | DEFINED | 05 | 47535 |
| MEDIA GEN INC | CL A | 584404107 | 31 | 500 | SH | DEFINED | 17 | 500 |
| MEDIACOM COMMUNICATIONS CORP 18500 | CL A | 58446K105 | 124 | 18500 | SH | OTHER | 01 | |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 129 | 19200 | SH | DEFINED | 17 | 19200 |
| MEDICAL STAFFING NETWK HLDGS | COM | 58463F104 | 86 | 11400 | SH | DEFINED | 01 | 11400 |
| MEDICIS PHARMACEUTICAL CORP 8217 | CL A NEW | 584690309 | 791 | 13494 | SH | DEFINED | 01 | 5277 |
| MEDICIS PHARMACEUTICAL CORP 100 | CL A NEW | 584690309 | 6 | 100 | SH | OTHER | 01 | |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 10678 | 182210 | SH | DEFINED | 05 | 182210 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 23 | 400 | SH | DEFINED | 08 | 400 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 451 | 7700 | SH | DEFINED | 17 | 7700 |
| MEDIMMUNE INC | COM | 584699102 | 886 | 26813 | SH | OTHER | | 26813 |
| MEDIMMUNE INC 100 | COM | 584699102 | 3955 | 119752 | SH | DEFINED | 01 | 119652 |

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|-------------------------------------|------|--------|-----------|--------|--------------|---------|---------|----------|--------|
| MEDIMMUNE INC 4966 | COM | | 584699102 | 245 | 7407 SH | OTHER | 01 | 2441 | |
| MEDIMMUNE INC | COM | | 584699102 | 8020 | 242817 SH | DEFINED | 05 | 242817 | |
| MEDIMMUNE INC | COM | | 584699102 | 974 | 29485 SH | DEFINED | 08 | 29485 | |
| MEDIMMUNE INC | COM | | 584699102 | 2147 | 65000 SH | PUT | DEFINED | 08 | 65000 |
| MEDIMMUNE INC | COM | | 584699102 | 720 | 21800 SH | DEFINED | 17 | 21800 | |
| MEDTRONIC INC | DBC | 1.250% | 585055AB2 | 26720 | 26100000 PRN | DEFINED | 17 | 26100000 | |
| MEDTRONIC INC | COM | | 585055106 | 1438 | 30639 SH | DEFINED | | 30639 | |
| MEDTRONIC INC 133859 | COM | | 585055106 | 182050 | 3880011 SH | DEFINED | 01 | 3746152 | |
| MEDTRONIC INC 519897 | COM | | 585055106 | 54935 | 1170817 SH | OTHER | 01 | 650920 | |
| MEDTRONIC INC | COM | | 585055106 | 40192 | 856616 SH | DEFINED | 05 | 856616 | |
| MEDTRONIC INC | COM | | 585055106 | 7038 | 150000 SH | CALL | DEFINED | 08 | 150000 |
| MEDTRONIC INC 441061 | COM | | 585055106 | 53244 | 1134783 SH | DEFINED | 11 | 693722 | |
| MEDTRONIC INC 436 | COM | | 585055106 | 23 | 500 SH | DEFINED | 13 | 64 | |
| MEDTRONIC INC 64 | COM | | 585055106 | 3 | 64 SH | OTHER | 13 | | |
| MEDTRONIC INC | COM | | 585055106 | 1177 | 25075 SH | DEFINED | 17 | 25075 | |
| MEDTRONIC INC 2038 | COM | | 585055106 | 96 | 2038 SH | OTHER | 17 | | |
| MELLON FINL CORP | COM | | 58551A108 | 746 | 24736 SH | OTHER | | 24736 | |
| MELLON FINL CORP 40160 | COM | | 58551A108 | 14721 | 488421 SH | DEFINED | 01 | 448261 | |
| MELLON FINL CORP 66949 | COM | | 58551A108 | 12041 | 399515 SH | OTHER | 01 | 332566 | |
| MELLON FINL CORP | COM | | 58551A108 | 42545 | 1411572 SH | DEFINED | 05 | 1411572 | |
| MELLON FINL CORP | COM | | 58551A108 | 593 | 19669 SH | DEFINED | 08 | 19669 | |
| MELLON FINL CORP | COM | | 58551A108 | 7 | 245 SH | OTHER | 13 | 245 | |
| MELLON FINL CORP | COM | | 58551A108 | 210 | 6963 SH | DEFINED | 17 | 6963 | |
| MELLON FINL CORP | COM | | 58551A108 | 211 | 7000 SH | PUT | DEFINED | 17 | 7000 |
| MEMBERWORKS INC 2700 | COM | | 586002107 | 97 | 3050 SH | DEFINED | 01 | 350 | |
| MEMBERWORKS INC 125 | COM | | 586002107 | 4 | 125 SH | OTHER | 01 | | |
| MEMBERWORKS INC | COM | | 586002107 | 1600 | 50475 SH | DEFINED | 05 | 50475 | |
| MEMBERWORKS INC | COM | | 586002107 | 29 | 900 SH | DEFINED | 17 | 900 | |
| MENS WEARHOUSE INC 8700 2229 | COM | | 587118100 | 438 | 17074 SH | DEFINED | 01 | 6145 | |
| MENS WEARHOUSE INC 1250 | COM | | 587118100 | 32 | 1250 SH | OTHER | 01 | | |
| MENS WEARHOUSE INC | COM | | 587118100 | 4214 | 164300 SH | DEFINED | 05 | 164300 | |
| MENS WEARHOUSE INC | COM | | 587118100 | 5 | 200 SH | DEFINED | 08 | 200 | |
| MENTOR CORP MINN 13400 | COM | | 587188103 | 394 | 17300 SH | DEFINED | 01 | 3900 | |
| MENTOR CORP MINN 650 | COM | | 587188103 | 15 | 650 SH | OTHER | 01 | | |
| MENTOR CORP MINN | COM | | 587188103 | 4531 | 198725 SH | DEFINED | 05 | 198725 | |
| MENTOR GRAPHICS CORP 700 | COM | | 587200106 | 78 | 4450 SH | DEFINED | 01 | 3750 | |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 13 | 750 SH | OTHER | 01 | 750 | |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 2456 | 139622 SH | DEFINED | 05 | 139622 | |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 2052 | 116666 SH | DEFINED | 08 | 116666 | |
| MENTOR GRAPHICS CORP | COM | | 587200106 | 416 | 23629 SH | DEFINED | 17 | 23629 | |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 2811 | 70276 SH | DEFINED | 01 | 70276 | |
| MERCANTILE BANKSHARES CORP 17100 | COM | | 587405101 | 6563 | 164064 SH | OTHER | 01 | 146964 | |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 6502 | 162555 SH | DEFINED | 05 | 162555 | |
| MERCK & CO INC | COM | | 589331107 | 566 | 11179 SH | OTHER | | 11179 | |
| MERCK & CO INC 487451 | COM | | 589331107 | 129689 | 2562012 SH | DEFINED | 01 | 2074561 | |
| MERCK & CO INC 1917748 | COM | | 589331107 | 191965 | 3792285 SH | OTHER | 01 | 1874537 | |
| MERCK & CO INC | COM | | 589331107 | 76344 | 1508180 SH | DEFINED | 05 | 1508180 | |
| MERCK & CO INC | COM | | 589331107 | 7346 | 145125 SH | DEFINED | 08 | 145125 | |
| MERCK & CO INC | COM | | 589331107 | 4556 | 90000 SH | CALL | DEFINED | 08 | 90000 |
| MERCK & CO INC | COM | | 589331107 | 52 | 1030 SH | OTHER | 13 | 1030 | |
| MERCK & CO INC | COM | | 589331107 | 792 | 15650 SH | DEFINED | 17 | 15650 | |
| MERCURY COMPUTER SYS 4200 | COM | | 589378108 | 118 | 5510 SH | DEFINED | 01 | 1310 | |
| MERCURY COMPUTER SYS 90 | COM | | 589378108 | 2 | 90 SH | OTHER | 01 | | |
| MERCURY COMPUTER SYS | COM | | 589378108 | 1920 | 90000 SH | DEFINED | 05 | 90000 | |
| MERCURY COMPUTER SYS | COM | | 589378108 | 53 | 2500 SH | DEFINED | 17 | 2500 | |
| MERCURY GENL CORP NEW | COM | | 589400100 | 794 | 17740 SH | DEFINED | 01 | 17740 | |
| MERCURY GENL CORP NEW | COM | | 589400100 | 22 | 500 SH | DEFINED | 05 | 500 | |
| MERCURY GENL CORP NEW | COM | | 589400100 | 31 | 700 SH | DEFINED | 17 | 700 | |
| MERCURY INTERACTIVE CORP | NOTE | 4.750% | 589405AB5 | 169 | 170000 PRN | DEFINED | 01 | 170000 | |
| MERCURY INTERACTIVE CORP | NOTE | 4.750% | 589405AB5 | 10812 | 10880000 PRN | DEFINED | 08 | 10880000 | |
| MERCURY INTERACTIVE CORP 180 | COM | | 589405109 | 382 | 8373 SH | DEFINED | 01 | 8193 | |
| MERCURY INTERACTIVE CORP 600 | COM | | 589405109 | 27 | 600 SH | OTHER | 01 | | |
| MERCURY INTERACTIVE CORP | COM | | 589405109 | 1777 | 38980 SH | DEFINED | 05 | 38980 | |

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|------------------------------|------|-----------|--------|----------|-----|------|---------|----|----------|
| MERCURY INTERACTIVE CORP | COM | 589405109 | 575 | 12600 | SH | | DEFINED | 08 | 12600 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 2873 | 63000 | SH | CALL | DEFINED | 08 | 63000 |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 5294 | 116100 | SH | PUT | DEFINED | 08 | 116100 |
| MEREDITH CORP | COM | 589433101 | 1258 | 27244 | SH | | DEFINED | 01 | 27144 |
| 100 | | | | | | | | | |
| MEREDITH CORP | COM | 589433101 | 146 | 3160 | SH | | OTHER | 01 | 2960 |
| 200 | | | | | | | | | |
| MEREDITH CORP | COM | 589433101 | 1111 | 24065 | SH | | DEFINED | 05 | 24065 |
| MEREDITH CORP | COM | 589433101 | 55 | 1200 | SH | | DEFINED | 08 | 1200 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 52 | 7300 | SH | | DEFINED | 01 | 7300 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 4 | 500 | SH | | OTHER | 01 | |
| 500 | | | | | | | | | |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 295 | 41667 | SH | | DEFINED | 17 | 41667 |
| MERISTAR HOSPITALITY CORP | COM | 58984Y103 | 1310 | 185000 | SH | | OTHER | 17 | |
| 185000 | | | | | | | | | |
| MERIT MED SYS INC | COM | 589889104 | 267 | 12082 | SH | | DEFINED | 01 | 10352 |
| 1730 | | | | | | | | | |
| MERIT MED SYS INC | COM | 589889104 | 3881 | 175613 | SH | | DEFINED | 05 | 175613 |
| MERIT MED SYS INC | COM | 589889104 | 9 | 400 | SH | | DEFINED | 08 | 400 |
| MERRILL LYNCH & CO INC | FRNT | 590188A73 | 20366 | 20000000 | PRN | | DEFINED | 17 | 20000000 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 5 | 100 | SH | | DEFINED | | 100 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1111 | 20754 | SH | | OTHER | | 20754 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 224644 | 4196596 | SH | | DEFINED | 01 | 4093491 |
| 103105 | | | | | | | | | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 62810 | 1173354 | SH | | OTHER | 01 | 547521 |
| 625833 | | | | | | | | | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1927 | 36000 | SH | PUT | DEFINED | 01 | 36000 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 62010 | 1158425 | SH | | DEFINED | 05 | 1158425 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1670 | 31200 | SH | | DEFINED | 08 | 31200 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 25903 | 483900 | SH | CALL | DEFINED | 08 | 483900 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 13238 | 247300 | SH | PUT | DEFINED | 08 | 247300 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 734051 | 13712889 | SH | | DEFINED | 11 | 10385269 |
| 3327620 | | | | | | | | | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 71 | 1320 | SH | | DEFINED | 13 | 1201 |
| 119 | | | | | | | | | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 7 | 131 | SH | | OTHER | 13 | |
| 131 | | | | | | | | | |
| MERRILL LYNCH & CO INC | COM | 590188108 | 7826 | 146203 | SH | | DEFINED | 17 | 146203 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 8163 | 152500 | SH | CALL | DEFINED | 17 | 152500 |
| MESA AIR GROUP INC | COM | 590479101 | 125 | 11250 | SH | | DEFINED | 01 | 3101 |
| 8149 | | | | | | | | | |
| MESA AIR GROUP INC | COM | 590479101 | 4 | 351 | SH | | OTHER | 01 | |
| 351 | | | | | | | | | |
| MESA AIR GROUP INC | COM | 590479101 | 1488 | 133825 | SH | | DEFINED | 05 | 133825 |
| MESA AIR GROUP INC | COM | 590479101 | 1 | 100 | SH | | DEFINED | 08 | 100 |
| METASOLV INC | COM | 59139P104 | 352 | 157825 | SH | | DEFINED | | 157825 |
| METHANEX CORP | COM | 59151K108 | 349 | 37200 | SH | | DEFINED | 17 | 37200 |
| METHODE ELECTRS INC | CL A | 591520200 | 274 | 23275 | SH | | DEFINED | 01 | 6375 |
| 16900 | | | | | | | | | |
| METHODE ELECTRS INC | CL A | 591520200 | 2 | 200 | SH | | OTHER | 01 | |
| 200 | | | | | | | | | |
| METHODE ELECTRS INC | CL A | 591520200 | 1856 | 157550 | SH | | DEFINED | 05 | 157550 |
| METHODE ELECTRS INC | CL A | 591520200 | 28 | 2400 | SH | | DEFINED | 17 | 2400 |
| METLIFE INC | COM | 59156R108 | 3349 | 119407 | SH | | DEFINED | 01 | 108945 |
| 1144 9318 | | | | | | | | | |
| METLIFE INC | COM | 59156R108 | 300 | 10702 | SH | | OTHER | 01 | |
| 10702 | | | | | | | | | |
| METLIFE INC | COM | 59156R108 | 11190 | 398933 | SH | | DEFINED | 05 | 398933 |
| METLIFE INC | COM | 59156R108 | 690 | 24600 | SH | | DEFINED | 08 | 24600 |
| METLIFE INC | COM | 59156R108 | 274 | 9772 | SH | | DEFINED | 17 | 9772 |
| METLIFE INC | COM | 59156R108 | 97 | 3460 | SH | | OTHER | 17 | |
| 3460 | | | | | | | | | |
| METRIS COS INC | COM | 591598107 | 196 | 47625 | SH | | DEFINED | 01 | 47625 |
| METRIS COS INC | COM | 591598107 | 1 | 300 | SH | | OTHER | 01 | 300 |
| METRIS COS INC | COM | 591598107 | 62 | 15000 | SH | CALL | DEFINED | 08 | 15000 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 54603 | 3559500 | SH | | DEFINED | 01 | 3559500 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 5 | 300 | SH | | DEFINED | 05 | 300 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 1677 | 109300 | SH | CALL | DEFINED | 08 | 109300 |
| METRO GOLDWYN MAYER INC | COM | 591610100 | 168 | 10975 | SH | | DEFINED | 17 | 10975 |
| METRO ONE TELECOMMUNICATIONS | COM | 59163F105 | 1 | 200 | SH | | DEFINED | 01 | 200 |
| METRO ONE TELECOMMUNICATIONS | COM | 59163F105 | 343 | 98400 | SH | | DEFINED | 05 | 98400 |
| MICHAELS STORES INC | COM | 594087108 | 177 | 4335 | SH | | DEFINED | 01 | 1120 |
| 3215 | | | | | | | | | |
| MICHAELS STORES INC | COM | 594087108 | 169 | 4150 | SH | | OTHER | 01 | 3700 |
| 450 | | | | | | | | | |
| MICHAELS STORES INC | COM | 594087108 | 5530 | 135669 | SH | | DEFINED | 05 | 135669 |
| MICHAELS STORES INC | COM | 594087108 | 265 | 6500 | SH | | DEFINED | 08 | 6500 |
| MICHAELS STORES INC | COM | 594087108 | 1304 | 32000 | SH | CALL | DEFINED | 08 | 32000 |
| MICHAELS STORES INC | COM | 594087108 | 120 | 2943 | SH | | DEFINED | 17 | 2943 |
| MICREL INC | COM | 594793101 | 8 | 632 | SH | | DEFINED | 01 | 632 |
| MICREL INC | COM | 594793101 | 2289 | 187800 | SH | | DEFINED | 05 | 187800 |
| MICREL INC | COM | 594793101 | 26 | 2140 | SH | | DEFINED | 08 | 2140 |
| MICREL INC | COM | 594793101 | 539 | 44178 | SH | | DEFINED | 17 | 44178 |
| MICROS SYS INC | COM | 594901100 | 742 | 21875 | SH | | DEFINED | 01 | 15775 |
| 6100 | | | | | | | | | |
| MICROS SYS INC | COM | 594901100 | 2 | 50 | SH | | OTHER | 01 | |

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|---------------------------------------|----------|--------|-----------|--------|-------------|------|------------|----------|
| 50 | | | | | | | | |
| MICROS SYS INC | COM | | 594901100 | 2569 | 75725 SH | | DEFINED 05 | 75725 |
| MICROSOFT CORP | COM | | 594918104 | 10 | 350 SH | | DEFINED | 350 |
| MICROSOFT CORP | COM | | 594918104 | 3123 | 112322 SH | | OTHER | 112322 |
| MICROSOFT CORP 1018444 | COM | | 594918104 | 496257 | 17850954 SH | | DEFINED 01 | 16832510 |
| MICROSOFT CORP 2923175 | COM | | 594918104 | 226311 | 8140666 SH | | OTHER 01 | 5217491 |
| MICROSOFT CORP | COM | | 594918104 | 158460 | 5700000 SH | PUT | DEFINED 01 | 5700000 |
| MICROSOFT CORP | COM | | 594918104 | 170019 | 6115784 SH | | DEFINED 05 | 6115784 |
| MICROSOFT CORP | COM | | 594918104 | 1701 | 61200 SH | | DEFINED 08 | 61200 |
| MICROSOFT CORP | COM | | 594918104 | 4226 | 152000 SH | PUT | DEFINED 08 | 152000 |
| MICROSOFT CORP 1425 | COM | | 594918104 | 120 | 4330 SH | | DEFINED 13 | 2905 |
| MICROSOFT CORP 175 | COM | | 594918104 | 5 | 175 SH | | OTHER 13 | |
| MICROSOFT CORP | COM | | 594918104 | 21744 | 782159 SH | | DEFINED 17 | 782159 |
| MICROSOFT CORP | COM | | 594918104 | 11398 | 410000 SH | PUT | DEFINED 17 | 410000 |
| MICROSTRATEGY INC | CL A NEW | | 594972408 | 5 | 100 SH | | DEFINED 08 | 100 |
| MICROSTRATEGY INC | CL A NEW | | 594972408 | 276 | 6000 SH | CALL | DEFINED 08 | 6000 |
| MICROCHIP TECHNOLOGY INC | COM | | 595017104 | 1040 | 43402 SH | | DEFINED 01 | 43402 |
| MICROCHIP TECHNOLOGY INC 7100 | COM | | 595017104 | 586 | 24475 SH | | OTHER 01 | 17375 |
| MICROCHIP TECHNOLOGY INC | COM | | 595017104 | 13298 | 555006 SH | | DEFINED 05 | 555006 |
| MICROCHIP TECHNOLOGY INC | COM | | 595017104 | 26 | 1100 SH | | DEFINED 17 | 1100 |
| MICROMUSE INC | COM | | 595094103 | 42 | 5110 SH | | DEFINED 01 | 5110 |
| MICROMUSE INC 700 | COM | | 595094103 | 6 | 700 SH | | OTHER 01 | |
| MICROMUSE INC | COM | | 595094103 | 72 | 8759 SH | | DEFINED 08 | 8759 |
| MICROMUSE INC | COM | | 595094103 | 142 | 17316 SH | | DEFINED 17 | 17316 |
| MICRON TECHNOLOGY INC | NOTE | 2.500% | 595112AG8 | 880 | 662000 PRN | | DEFINED 17 | 662000 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 3935 | 293200 SH | | OTHER | 293200 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 1023 | 76208 SH | | DEFINED 01 | 76208 |
| MICRON TECHNOLOGY INC 15795 | COM | | 595112103 | 257 | 19185 SH | | OTHER 01 | 3390 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 3712 | 276625 SH | | DEFINED 05 | 276625 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 1747 | 130200 SH | | DEFINED 08 | 130200 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 13758 | 1025200 SH | CALL | DEFINED 08 | 1025200 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 1511 | 112600 SH | PUT | DEFINED 08 | 112600 |
| MICRON TECHNOLOGY INC | COM | | 595112103 | 1903 | 141822 SH | | DEFINED 17 | 141822 |
| MICROSEMI CORP 15105 | COM | | 595137100 | 577 | 38108 SH | | DEFINED 01 | 23003 |
| MICROSEMI CORP 1420 | COM | | 595137100 | 21 | 1420 SH | | OTHER 01 | |
| MICROSEMI CORP | COM | | 595137100 | 4814 | 317988 SH | | DEFINED 05 | 317988 |
| MICROSEMI CORP | COM | | 595137100 | 47 | 3100 SH | | DEFINED 17 | 3100 |
| MID ATLANTIC MED SVCS INC 15500 | COM | | 59523C107 | 1322 | 25712 SH | | DEFINED 01 | 10212 |
| MID ATLANTIC MED SVCS INC 175 | COM | | 59523C107 | 9 | 175 SH | | OTHER 01 | |
| MID ATLANTIC MED SVCS INC | COM | | 59523C107 | 10787 | 209750 SH | | DEFINED 05 | 209750 |
| MID ATLANTIC MED SVCS INC | COM | | 59523C107 | 574 | 11165 SH | | DEFINED 17 | 11165 |
| MIDAS GROUP INC 2167 | COM | | 595626102 | 104 | 7938 SH | | DEFINED 01 | 5771 |
| MIDAS GROUP INC 333 | COM | | 595626102 | 4 | 333 SH | | OTHER 01 | |
| MIDAS GROUP INC | COM | | 595626102 | 792 | 60150 SH | | DEFINED 05 | 60150 |
| MIDCAP SPDR TR 33739 | UNIT | SER 1 | 595635103 | 3290 | 35239 SH | | DEFINED 01 | 1500 |
| MIDCAP SPDR TR 18396 18341 | UNIT | SER 1 | 595635103 | 7455 | 79866 SH | | OTHER 01 | 43129 |
| MIDWAY GAMES INC | COM | | 598148104 | 1 | 225 SH | | DEFINED 01 | 225 |
| MIDWAY GAMES INC | COM | | 598148104 | 549 | 185375 SH | | DEFINED 05 | 185375 |
| MILACRON INC | COM | | 598709103 | 68 | 29707 SH | | DEFINED 01 | 29707 |
| MILACRON INC 1680 | COM | | 598709103 | 4 | 1680 SH | | OTHER 01 | |
| MILACRON INC | COM | | 598709103 | 310 | 134950 SH | | DEFINED 05 | 134950 |
| MILLENNIUM PHARMACEUTICALS I 1000 | COM | | 599902103 | 648 | 41910 SH | | DEFINED 01 | 40910 |
| MILLENNIUM PHARMACEUTICALS I 10193 | COM | | 599902103 | 318 | 20593 SH | | OTHER 01 | 10400 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 12903 | 835137 SH | | DEFINED 05 | 835137 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 1731 | 112066 SH | | DEFINED 08 | 112066 |
| MILLENNIUM PHARMACEUTICALS I | COM | | 599902103 | 261 | 16900 SH | PUT | DEFINED 08 | 16900 |
| MILLER HERMAN INC | COM | | 600544100 | 2943 | 129252 SH | | DEFINED 01 | 129252 |
| MILLER HERMAN INC 2215 | COM | | 600544100 | 50 | 2215 SH | | OTHER 01 | |
| MILLER HERMAN INC | COM | | 600544100 | 3389 | 148843 SH | | DEFINED 05 | 148843 |
| MILLER HERMAN INC | COM | | 600544100 | 151 | 6625 SH | | DEFINED 08 | 6625 |
| MILLIPORE CORP 50 | COM | | 601073109 | 504 | 10942 SH | | DEFINED 01 | 10892 |
| MILLIPORE CORP 215 | COM | | 601073109 | 50 | 1085 SH | | OTHER 01 | 870 |
| MILLIPORE CORP | COM | | 601073109 | 1070 | 23240 SH | | DEFINED 05 | 23240 |
| MILLIPORE CORP | COM | | 601073109 | 19 | 419 SH | | DEFINED 08 | 419 |
| MILLIPORE CORP | COM | | 601073109 | 198 | 4300 SH | | DEFINED 17 | 4300 |

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|--|--------------|-----------|-------|------------|-----------------|---------|
| MILLS CORP | COM | 601148109 | 114 | 2900 SH | DEFINED 01 | 2900 |
| MILLS CORP 2800 | COM | 601148109 | 110 | 2800 SH | OTHER 01 | |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 125 | 2450 SH | DEFINED 01 | 2450 |
| MINERALS TECHNOLOGIES INC 75 | COM | 603158106 | 4 | 75 SH | OTHER 01 | |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 2077 | 40804 SH | DEFINED 05 | 40804 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 5 | 100 SH | DEFINED 08 | 100 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 31 | 600 SH | DEFINED 17 | 600 |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | | 115 SH | DEFINED 01 | 115 |
| MIPS TECHNOLOGIES INC | CL B | 604567206 | 79 | 19783 SH | DEFINED 08 | 19783 |
| MISSION RESOURCES CORP | COM | 605109107 | 2555 | 1069233 SH | DEFINED | 1069233 |
| MISSION WEST PPTYS INC | COM | 605203108 | 161 | 13000 SH | DEFINED 01 | 13000 |
| mitsubishi Tokyo Finl Group 165 | SPONSORED AD | 606816106 | 1 | 165 SH | DEFINED 01 | |
| mitsubishi Tokyo Finl Group 7041 4182 | SPONSORED AD | 606816106 | 84 | 13038 SH | OTHER 01 | 1815 |
| MOBILE MINI INC 11200 | COM | 60740F105 | 293 | 15025 SH | DEFINED 01 | 3825 |
| MOBILE MINI INC 50 | COM | 60740F105 | 1 | 50 SH | OTHER 01 | |
| MOBILE MINI INC | COM | 60740F105 | 1261 | 64750 SH | DEFINED 05 | 64750 |
| MOBILE MINI INC | COM | 60740F105 | 127 | 6500 SH | DEFINED 08 | 6500 |
| MOBILE TELESYSTEMS OJSC | SPONSORED AD | 607409109 | 6664 | 90600 SH | DEFINED | 90600 |
| MOBILE TELESYSTEMS OJSC | SPONSORED AD | 607409109 | 2 | 31 SH | DEFINED 01 | 31 |
| MOBILE TELESYSTEMS OJSC | SPONSORED AD | 607409109 | 4 | 50 SH | OTHER 01 | 50 |
| MOBILE TELESYSTEMS OJSC | SPONSORED AD | 607409109 | 1 | 10 SH | DEFINED 05 | 10 |
| MOBILE TELESYSTEMS OJSC 5000 | SPONSORED AD | 607409109 | 15176 | 206341 SH | DEFINED 11 | 201341 |
| MODINE MFG CO | COM | 607828100 | 5 | 225 SH | DEFINED 01 | 225 |
| MODINE MFG CO 25 | COM | 607828100 | 1 | 25 SH | OTHER 01 | |
| MODINE MFG CO | COM | 607828100 | 1658 | 69285 SH | DEFINED 05 | 69285 |
| MOHAWK INDS INC | COM | 608190104 | 478 | 6698 SH | OTHER | 6698 |
| MOHAWK INDS INC | COM | 608190104 | 317 | 4450 SH | DEFINED 01 | 4450 |
| MOHAWK INDS INC 500 | COM | 608190104 | 50 | 697 SH | OTHER 01 | 197 |
| MOHAWK INDS INC | COM | 608190104 | 13785 | 193284 SH | DEFINED 05 | 193284 |
| MOHAWK INDS INC | COM | 608190104 | 107 | 1500 SH | DEFINED 08 | 1500 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 2 | 135 SH | DEFINED 01 | 135 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 37 | 2100 SH | DEFINED 08 | 2100 |
| MOLECULAR DEVICES CORP | COM | 60851C107 | 139 | 8000 SH | DEFINED 17 | 8000 |
| MOLEX INC 2092 | COM | 608554101 | 750 | 26257 SH | DEFINED 01 | 24165 |
| MOLEX INC 3100 | COM | 608554101 | 89 | 3100 SH | OTHER 01 | |
| MOLEX INC | COM | 608554101 | 3014 | 105456 SH | DEFINED 05 | 105456 |
| MOLEX INC | COM | 608554101 | 20 | 700 SH | DEFINED 08 | 700 |
| MOLEX INC | CL A | 608554200 | 37 | 1521 SH | DEFINED 01 | 1521 |
| MOLEX INC 2382 | CL A | 608554200 | 58 | 2382 SH | OTHER 01 | |
| MOLEX INC | CL A | 608554200 | 2077 | 84864 SH | DEFINED 17 | 84864 |
| MONACO COACH CORP | COM | 60886R103 | 82 | 4970 SH | DEFINED 01 | 4970 |
| MONACO COACH CORP 75 | COM | 60886R103 | 1 | 75 SH | OTHER 01 | |
| MONACO COACH CORP | COM | 60886R103 | 1916 | 115775 SH | DEFINED 05 | 115775 |
| MONACO COACH CORP | COM | 60886R103 | 2 | 100 SH | DEFINED 08 | 100 |
| MONSANTO CO NEW | COM | 61166W101 | 999 | 41746 SH | OTHER | 41746 |
| MONSANTO CO NEW 62391 | COM | 61166W101 | 13978 | 583861 SH | DEFINED 01 | 521470 |
| MONSANTO CO NEW 128713 | COM | 61166W101 | 4702 | 196400 SH | OTHER 01 | 67687 |
| MONSANTO CO NEW | COM | 61166W101 | 5551 | 231889 SH | DEFINED 05 | 231889 |
| MONSANTO CO NEW | COM | 61166W101 | 2899 | 121081 SH | DEFINED 08 | 121081 |
| MONSANTO CO NEW | COM | 61166W101 | 236 | 9865 SH | DEFINED 17 | 9865 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 177 | 7003 SH | DEFINED 01 | 7003 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 1618 | 64144 SH | DEFINED 05 | 64144 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 121 | 4800 SH | DEFINED 08 | 4800 |
| MONSTER WORLDWIDE INC 374169 | COM | 611742107 | 45918 | 1820701 SH | DEFINED 11 | 1446532 |
| MONY GROUP INC 126 | COM | 615337102 | 103 | 3161 SH | DEFINED 01 | 3035 |
| MONY GROUP INC 818 | COM | 615337102 | 49 | 1518 SH | OTHER 01 | 700 |
| MONY GROUP INC | COM | 615337102 | 3100 | 95246 SH | DEFINED 05 | 95246 |
| MONY GROUP INC | COM | 615337102 | 39 | 1200 SH | DEFINED 08 | 1200 |
| MOODYS CORP 650 | COM | 615369105 | 5405 | 98334 SH | DEFINED 01 | 97684 |
| MOODYS CORP 15687 | COM | 615369105 | 8542 | 155398 SH | OTHER 01 | 139711 |
| MOODYS CORP | COM | 615369105 | 3959 | 72020 SH | DEFINED 05 | 72020 |
| MOODYS CORP | COM | 615369105 | 247 | 4500 SH | DEFINED 08 | 4500 |
| MOODYS CORP | COM | 615369105 | 286 | 5200 SH | CALL DEFINED 08 | 5200 |
| MOODYS CORP | COM | 615369105 | 137 | 2500 SH | DEFINED 17 | 2500 |
| MOORE WALLACE INC | COM | 615857109 | 649 | 45687 SH | DEFINED 17 | 45687 |
| MORGAN STANLEY | COM NEW | 617446448 | 82206 | 1629132 SH | DEFINED 01 | 1553874 |

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|------------------------------------|--------------|-----------|-------|---------|----|-------|---------|----|---------|
| 75258 | | | | | | | | | |
| MORGAN STANLEY 243339 | COM NEW | 617446448 | 39192 | 776697 | SH | OTHER | 01 | | 533358 |
| MORGAN STANLEY | COM NEW | 617446448 | 1615 | 32000 | SH | PUT | DEFINED | 01 | 32000 |
| MORGAN STANLEY | COM NEW | 617446448 | 31344 | 621163 | SH | | DEFINED | 05 | 621163 |
| MORGAN STANLEY | COM NEW | 617446448 | 1399 | 27731 | SH | | DEFINED | 08 | 27731 |
| MORGAN STANLEY | COM NEW | 617446448 | 29065 | 576000 | SH | CALL | DEFINED | 08 | 576000 |
| MORGAN STANLEY | COM NEW | 617446448 | 9587 | 190000 | SH | PUT | DEFINED | 08 | 190000 |
| MORGAN STANLEY | COM NEW | 617446448 | 26 | 525 | SH | | OTHER | 13 | 525 |
| MORGAN STANLEY | MUN INCOME I | 61745P437 | 31 | 3528 | SH | | DEFINED | 01 | 3528 |
| MORGAN STANLEY | MUN INCOME I | 61745P437 | 176 | 19800 | SH | | OTHER | 01 | 19800 |
| MORGAN STANLEY 1000 | MUN INCM OPP | 61745P452 | 7 | 1000 | SH | | DEFINED | 01 | |
| MORGAN STANLEY 17125 4000 | MUN INCM OPP | 61745P452 | 163 | 22125 | SH | | OTHER | 01 | 1000 |
| MORGAN STANLEY | QULTY MUN SE | 61745P585 | 5 | 333 | SH | | DEFINED | 01 | 333 |
| MORGAN STANLEY | QULTY MUN SE | 61745P585 | 164 | 11667 | SH | | OTHER | 01 | 11667 |
| MORGAN STANLEY | INSD MUN INC | 61745P791 | 59 | 4026 | SH | | DEFINED | 01 | 4026 |
| MORGAN STANLEY | INSD MUN INC | 61745P791 | 217 | 14839 | SH | | OTHER | 01 | 14839 |
| MOTOROLA INC | COM | 620076109 | 4758 | 398192 | SH | | OTHER | | 398192 |
| MOTOROLA INC 192170 | COM | 620076109 | 47911 | 4009293 | SH | | DEFINED | 01 | 3817123 |
| MOTOROLA INC 588586 | COM | 620076109 | 19020 | 1591616 | SH | | OTHER | 01 | 1003030 |
| MOTOROLA INC | COM | 620076109 | 13134 | 1099079 | SH | | DEFINED | 05 | 1099079 |
| MOTOROLA INC | COM | 620076109 | 8683 | 726600 | SH | | DEFINED | 08 | 726600 |
| MOTOROLA INC | COM | 620076109 | 112 | 9340 | SH | | DEFINED | 17 | 9340 |
| MOVIE GALLERY INC 8925 4780 | COM | 624581104 | 374 | 18915 | SH | | DEFINED | 01 | 5210 |
| MOVIE GALLERY INC 2375 | COM | 624581104 | 47 | 2375 | SH | | OTHER | 01 | |
| MOVIE GALLERY INC | COM | 624581104 | 2754 | 139225 | SH | | DEFINED | 05 | 139225 |
| MOVIE GALLERY INC | COM | 624581104 | 2 | 100 | SH | | DEFINED | 08 | 100 |
| MUELLER INDS INC 8205 | COM | 624756102 | 392 | 15408 | SH | | DEFINED | 01 | 7203 |
| MUELLER INDS INC 490 | COM | 624756102 | 12 | 490 | SH | | OTHER | 01 | |
| MUELLER INDS INC | COM | 624756102 | 4275 | 167979 | SH | | DEFINED | 05 | 167979 |
| MUELLER INDS INC | COM | 624756102 | 5 | 200 | SH | | DEFINED | 08 | 200 |
| MUELLER INDS INC | COM | 624756102 | 62 | 2430 | SH | | DEFINED | 17 | 2430 |
| MUNI HOLDINGS CALIF INSD FD I | COM | 625933106 | 322 | 22410 | SH | | DEFINED | 01 | 22410 |
| MUNIASSETS FD INC | COM | 62618Q106 | 12 | 1000 | SH | | DEFINED | 01 | 1000 |
| MUNIASSETS FD INC | COM | 62618Q106 | 136 | 11800 | SH | | OTHER | 01 | 11800 |
| MUNICIPAL ADVANTAGE FD INC | COM | 626189104 | 1 | 102 | SH | | DEFINED | 01 | 102 |
| MUNICIPAL ADVANTAGE FD INC 9500 | COM | 626189104 | 430 | 31500 | SH | | OTHER | 01 | 22000 |
| MUNI HOLDINGS FLA INSD FD | COM | 62624W105 | 92 | 6404 | SH | | DEFINED | 01 | 6404 |
| MUNI HOLDINGS FLA INSD FD 6500 | COM | 62624W105 | 138 | 9604 | SH | | OTHER | 01 | 3104 |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 112 | 8005 | SH | | DEFINED | 01 | 8005 |
| MUNIYIELD CALIF INS FD | COM | 62629L104 | 249 | 17840 | SH | | OTHER | 01 | 17840 |
| MUNIVEST FD II INC | COM | 62629P105 | 93 | 6500 | SH | | DEFINED | 01 | 6500 |
| MUNIVEST FD II INC | COM | 62629P105 | 220 | 15280 | SH | | OTHER | 01 | 15280 |
| MUNIVEST FD INC | COM | 626295109 | 86 | 9500 | SH | | DEFINED | 01 | 9500 |
| MUNIVEST FD INC 3000 | COM | 626295109 | 91 | 10000 | SH | | OTHER | 01 | 7000 |
| MUNIYIELD FLA FD | COM | 626297105 | 122 | 9000 | SH | | DEFINED | 01 | 9000 |
| MUNIYIELD FLA FD | COM | 626297105 | 32 | 2385 | SH | | OTHER | 01 | 2385 |
| MUNIYIELD INSD FD INC | COM | 62630E107 | 319 | 21922 | SH | | DEFINED | 01 | 21922 |
| MUNIYIELD INSD FD INC 2968 | COM | 62630E107 | 93 | 6364 | SH | | OTHER | 01 | 3396 |
| MUNIYIELD QUALITY FD II | COM | 62630T104 | 87 | 7002 | SH | | DEFINED | 01 | 7002 |
| MUNIYIELD QUALITY FD II | COM | 62630T104 | 45 | 3610 | SH | | OTHER | 01 | 3610 |
| MUNIYIELD QUALITY FD INC | COM | 626302103 | 124 | 8659 | SH | | DEFINED | 01 | 8659 |
| MUNIYIELD QUALITY FD INC 285 | COM | 626302103 | 107 | 7465 | SH | | OTHER | 01 | 7180 |
| MURPHY OIL CORP | COM | 626717102 | 2008 | 34185 | SH | | DEFINED | 01 | 34185 |
| MURPHY OIL CORP 17326 | COM | 626717102 | 1667 | 28376 | SH | | OTHER | 01 | 11050 |
| MURPHY OIL CORP | COM | 626717102 | 10978 | 186865 | SH | | DEFINED | 05 | 186865 |
| MURPHY OIL CORP | COM | 626717102 | 4984 | 84840 | SH | | DEFINED | 08 | 84840 |
| MURPHY OIL CORP | COM | 626717102 | 2791 | 47500 | SH | PUT | DEFINED | 08 | 47500 |
| MYERS INDS INC 4800 | COM | 628464109 | 50 | 4950 | SH | | DEFINED | 01 | 150 |
| MYERS INDS INC | COM | 628464109 | 1202 | 120043 | SH | | DEFINED | 05 | 120043 |
| MYERS INDS INC | COM | 628464109 | 33 | 3300 | SH | | DEFINED | 17 | 3300 |
| MYKROLIS CORP | COM | 62852P103 | 49 | 4001 | SH | | DEFINED | 01 | 4001 |
| MYKROLIS CORP | COM | 62852P103 | 7 | 541 | SH | | OTHER | 01 | 541 |
| MYKROLIS CORP | COM | 62852P103 | 32 | 2600 | SH | | DEFINED | 05 | 2600 |
| MYKROLIS CORP | COM | 62852P103 | 282 | 23200 | SH | | DEFINED | 17 | 23200 |
| MYLAN LABS INC 3375 | COM | 628530107 | 829 | 21443 | SH | | DEFINED | 01 | 18068 |
| MYLAN LABS INC 2912 | COM | 628530107 | 927 | 23994 | SH | | OTHER | 01 | 21082 |
| MYLAN LABS INC | COM | 628530107 | 14071 | 364059 | SH | | DEFINED | 05 | 364059 |
| MYLAN LABS INC | COM | 628530107 | 3873 | 100211 | SH | | DEFINED | 08 | 100211 |

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|-----------------------------|--------------|-----------|--------|----------|-----|------|---------|----|---------|
| MYLAN LABS INC | COM | 628530107 | 6431 | 166400 | SH | CALL | DEFINED | 08 | 166400 |
| MYLAN LABS INC | COM | 628530107 | 2126 | 55000 | SH | PUT | DEFINED | 08 | 55000 |
| MYLAN LABS INC | COM | 628530107 | 394 | 10200 | SH | | DEFINED | 17 | 10200 |
| NBTY INC | COM | 628782104 | 593 | 25406 | SH | | DEFINED | 01 | 5781 |
| 14925 4700 | | | | | | | | | |
| NBTY INC | COM | 628782104 | 53 | 2275 | SH | | OTHER | 01 | |
| 2275 | | | | | | | | | |
| NBTY INC | COM | 628782104 | 6624 | 283700 | SH | | DEFINED | 05 | 283700 |
| NBTY INC | COM | 628782104 | 126 | 5400 | SH | | DEFINED | 17 | 5400 |
| NCO GROUP INC | COM | 628858102 | 159 | 6825 | SH | | DEFINED | 01 | 2125 |
| 4700 | | | | | | | | | |
| NCO GROUP INC | COM | 628858102 | 2 | 100 | SH | | OTHER | 01 | |
| 100 | | | | | | | | | |
| NCO GROUP INC | COM | 628858102 | 2544 | 108950 | SH | | DEFINED | 05 | 108950 |
| NCO GROUP INC | COM | 628858102 | 2 | 75 | SH | | DEFINED | 08 | 75 |
| NCO GROUP INC | COM | 628858102 | 1996 | 85500 | SH | | DEFINED | 17 | 85500 |
| NCR CORP NEW | COM | 62886E108 | 727 | 22933 | SH | | DEFINED | 01 | 21876 |
| 1057 | | | | | | | | | |
| NCR CORP NEW | COM | 62886E108 | 136 | 4303 | SH | | OTHER | 01 | 2469 |
| 1834 | | | | | | | | | |
| NCR CORP NEW | COM | 62886E108 | 7766 | 245070 | SH | | DEFINED | 05 | 245070 |
| NCR CORP NEW | COM | 62886E108 | 193 | 6100 | SH | | DEFINED | 08 | 6100 |
| NASB FINL INC | COM | 628968109 | 208 | 6222 | SH | | OTHER | 01 | 6222 |
| NII HLDGS INC | CL B NEW | 62913F201 | 407 | 6863 | SH | | DEFINED | 17 | 6863 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 496 | 17800 | SH | | DEFINED | 08 | 17800 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 2549 | 91500 | SH | PUT | DEFINED | 08 | 91500 |
| NSD BANCORP INC | COM | 62938D108 | 1163 | 43575 | SH | | DEFINED | 01 | 43575 |
| NTL INC DEL | COM | 62940M104 | 5052 | 109175 | SH | | DEFINED | | 109175 |
| NTL INC DEL | COM | 62940M104 | 2142 | 46300 | SH | | DEFINED | 08 | 46300 |
| NTL INC DEL | COM | 62940M104 | 12071 | 260885 | SH | | DEFINED | 11 | 253349 |
| 7536 | | | | | | | | | |
| NTL INC DEL | COM | 62940M104 | 307 | 6630 | SH | | DEFINED | 17 | 6630 |
| NTN COMMUNUNICATIONS INC | COM NEW | 629410309 | 491 | 170000 | SH | | DEFINED | 01 | 170000 |
| NUI CORP | COM | 629431107 | 148 | 9904 | SH | | DEFINED | 01 | 6104 |
| 3800 | | | | | | | | | |
| NUI CORP | COM | 629431107 | 956 | 63925 | SH | | DEFINED | 05 | 63925 |
| NVR INC | COM | 62944T105 | 1985 | 4255 | SH | | DEFINED | 01 | 998 |
| 2938 319 | | | | | | | | | |
| NVR INC | COM | 62944T105 | 111 | 237 | SH | | OTHER | 01 | |
| 237 | | | | | | | | | |
| NVR INC | COM | 62944T105 | 14453 | 30982 | SH | | DEFINED | 05 | 30982 |
| NVR INC | COM | 62944T105 | 1 | 2 | SH | | DEFINED | 08 | 2 |
| NVR INC | COM | 62944T105 | 327 | 700 | SH | | DEFINED | 17 | 700 |
| NWH INC | COM | 62946E106 | 917 | 47525 | SH | | DEFINED | 01 | 47525 |
| NABORS INDS INC | DBC | 629568AF3 | 12925 | 20000000 | PRN | | OTHER | | |
| 20000000 | | | | | | | | | |
| NABORS INDS INC | DBC | 629568AF3 | 12925 | 20000000 | PRN | | OTHER | 17 | |
| 20000000 | | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 2326 | 71732 | SH | | DEFINED | 01 | 71532 |
| 200 | | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 694 | 21407 | SH | | OTHER | 01 | 21107 |
| 300 | | | | | | | | | |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 11347 | 350000 | SH | CALL | DEFINED | 01 | 350000 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 464 | 14300 | SH | PUT | DEFINED | 01 | 14300 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 104577 | 3225692 | SH | | DEFINED | 08 | 3225692 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 25677 | 792000 | SH | CALL | DEFINED | 08 | 792000 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 13616 | 420000 | SH | PUT | DEFINED | 08 | 420000 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 10212 | 315000 | SH | | DEFINED | 17 | 315000 |
| NASH FINCH CO | COM | 631158102 | 126 | 8150 | SH | | DEFINED | 01 | 4350 |
| 3800 | | | | | | | | | |
| NASH FINCH CO | COM | 631158102 | 50 | 3200 | SH | | OTHER | 01 | |
| 3200 | | | | | | | | | |
| NASH FINCH CO | COM | 631158102 | 749 | 48350 | SH | | DEFINED | 05 | 48350 |
| NATIONAL AUSTRALIA BK LTD | SPONSORED AD | 632525408 | 566 | 5426 | SH | | OTHER | 01 | 5426 |
| NATIONAL CITY CORP | COM | 635405103 | 26819 | 910361 | SH | | DEFINED | 01 | 771617 |
| 138744 | | | | | | | | | |
| NATIONAL CITY CORP | COM | 635405103 | 16280 | 552620 | SH | | OTHER | 01 | 535894 |
| 16726 | | | | | | | | | |
| NATIONAL CITY CORP | COM | 635405103 | 14292 | 485117 | SH | | DEFINED | 05 | 485117 |
| NATIONAL CITY CORP | COM | 635405103 | 359 | 12200 | SH | | DEFINED | 08 | 12200 |
| NATIONAL CITY CORP | COM | 635405103 | 921 | 31267 | SH | | DEFINED | 17 | 31267 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 6814 | 273878 | SH | | DEFINED | 01 | 273878 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 370 | 14853 | SH | | OTHER | 01 | 8993 |
| 5860 | | | | | | | | | |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 14010 | 563108 | SH | | DEFINED | 05 | 563108 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 102 | 4100 | SH | | DEFINED | 08 | 4100 |
| NATIONAL COMMERCE FINL CORP | COM | 63545P104 | 158 | 6340 | SH | | DEFINED | 17 | 6340 |
| NATIONAL HEALTH REALTY INC | COM | 635905102 | 268 | 17700 | SH | | DEFINED | 01 | 17700 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 46233 | 2023341 | SH | | DEFINED | 01 | 2023341 |
| 1000 | | | | | | | | | |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 172 | 7545 | SH | | OTHER | 01 | 350 |
| 7195 | | | | | | | | | |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 3806 | 166550 | SH | | DEFINED | 05 | 166550 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 11 | 500 | SH | | DEFINED | 08 | 500 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 27 | 1200 | SH | | DEFINED | 17 | 1200 |
| NATIONAL GRID TRANSCO PLC | SPONSORED AD | 636274102 | 604 | 18477 | SH | | DEFINED | 01 | 18332 |

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| 145 | | | | | | | | |
| NATIONAL GRID TRANSCO PLC | SPONSORED AD | 636274102 | 34 | 1055 SH | OTHER | 01 | | |
| 1055 | | | | | | | | |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 520 | 28500 SH | DEFINED | 01 | | 28500 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 15 | 843 SH | OTHER | 01 | | 243 |
| 600 | | | | | | | | |
| NATIONAL INSTRS CORP | COM | 636518102 | 170 | 4250 SH | DEFINED | 01 | | 4250 |
| NATIONAL INSTRS CORP | COM | 636518102 | 8 | 200 SH | OTHER | 01 | | |
| 200 | | | | | | | | |
| NATIONAL INSTRS CORP | COM | 636518102 | 4204 | 104891 SH | DEFINED | 05 | | 104891 |
| NATIONAL INSTRS CORP | COM | 636518102 | 115 | 2880 SH | DEFINED | 08 | | 2880 |
| NATIONAL-OILWELL INC | COM | 637071101 | 13 | 720 SH | DEFINED | 01 | | 720 |
| NATIONAL-OILWELL INC | COM | 637071101 | 38 | 2098 SH | OTHER | 01 | | 2000 |
| 98 | | | | | | | | |
| NATIONAL-OILWELL INC | COM | 637071101 | 3143 | 173290 SH | DEFINED | 05 | | 173290 |
| NATIONAL-OILWELL INC | COM | 637071101 | 47 | 2564 SH | DEFINED | 17 | | 2564 |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 15 | 425 SH | DEFINED | 01 | | 25 |
| 400 | | | | | | | | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 7 | 200 SH | OTHER | 01 | | |
| 200 | | | | | | | | |
| NATIONAL PRESTO INDS INC | COM | 637215104 | 936 | 27250 SH | DEFINED | 05 | | 27250 |
| NATIONAL PROCESSING INC | COM | 637229105 | 336 | 17400 SH | DEFINED | 17 | | 17400 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1334 | 41312 SH | DEFINED | 01 | | 41312 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 113 | 3485 SH | OTHER | 01 | | 150 |
| 3335 | | | | | | | | |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 2787 | 86306 SH | DEFINED | 05 | | 86306 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 90 | 2800 SH | DEFINED | 08 | | 2800 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 3746 | 116000 SH | CALL | DEFINED | 08 | 116000 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 3229 | 100000 SH | PUT | DEFINED | 08 | 100000 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1418 | 43900 SH | DEFINED | 17 | | 43900 |
| NATIONS GOVT INCOME TERM 200 | COM | 638583104 | 91 | 9139 SH | DEFINED | 01 | | 6639 |
| 2500 | | | | | | | | |
| NATIONS GOVT INCOME TERM 200 | COM | 638583104 | 14 | 1370 SH | OTHER | 01 | | |
| 1370 | | | | | | | | |
| NATIONS GOVT INCOME 2004 | COM | 638584102 | 97 | 9700 SH | DEFINED | 01 | | 9700 |
| NATIONS GOVT INCOME 2004 | COM | 638584102 | 184 | 18369 SH | OTHER | 01 | | |
| 18369 | | | | | | | | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 203 | 6486 SH | DEFINED | 01 | | 5269 |
| 1217 | | | | | | | | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 53 | 1683 SH | OTHER | 01 | | 795 |
| 888 | | | | | | | | |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 3 | 100 SH | DEFINED | 05 | | 100 |
| NATIONWIDE FINL SVCS INC | CL A | 638612101 | 329 | 10500 SH | DEFINED | 17 | | 10500 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 897 | 51292 SH | DEFINED | 01 | | 51292 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 14 | 800 SH | OTHER | 01 | | 800 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 404 | 23071 SH | DEFINED | 17 | | 23071 |
| NATURES SUNSHINE PRODUCTS IN | COM | 639027101 | 96 | 11575 SH | DEFINED | 01 | | 75 |
| 11500 | | | | | | | | |
| NATURES SUNSHINE PRODUCTS IN | COM | 639027101 | 545 | 65700 SH | DEFINED | 05 | | 65700 |
| NATURES SUNSHINE PRODUCTS IN | COM | 639027101 | 33 | 4000 SH | DEFINED | 17 | | 4000 |
| NAUTILUS GROUP INC | COM | 63910B102 | 1814 | 143750 SH | DEFINED | 05 | | 143750 |
| NAUTILUS GROUP INC | COM | 63910B102 | 59 | 4700 SH | DEFINED | 17 | | 4700 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 153 | 4096 SH | DEFINED | 01 | | 4006 |
| 90 | | | | | | | | |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 9 | 235 SH | OTHER | 01 | | |
| 235 | | | | | | | | |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 1242 | 33325 SH | DEFINED | 05 | | 33325 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 30 | 800 SH | DEFINED | 08 | | 800 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 3913 | 104973 SH | DEFINED | 17 | | 104973 |
| NAVIGANT INTL INC | COM | 63935R108 | 140 | 10000 SH | DEFINED | 01 | | 10000 |
| NAVIGANT INTL INC | COM | 63935R108 | 1 | 92 SH | OTHER | 01 | | 92 |
| NDCHEALTH CORP | COM | 639480102 | 979 | 46726 SH | DEFINED | 01 | | 36926 |
| 9800 | | | | | | | | |
| NDCHEALTH CORP | COM | 639480102 | 3079 | 146975 SH | DEFINED | 05 | | 146975 |
| NDCHEALTH CORP | COM | 639480102 | 524 | 25000 SH | PUT | DEFINED | 08 | 25000 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 129 | 3085 SH | DEFINED | 01 | | 3085 |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 214 | 5128 SH | OTHER | 01 | | 4928 |
| 200 | | | | | | | | |
| NEIMAN MARCUS GROUP INC | CL A | 640204202 | 4025 | 96519 SH | DEFINED | 05 | | 96519 |
| NELSON THOMAS INC | COM | 640376109 | 2988 | 216375 SH | DEFINED | 01 | | 207575 |
| 8800 | | | | | | | | |
| NELSON THOMAS INC | COM | 640376109 | 996 | 72100 SH | DEFINED | 05 | | 72100 |
| NELSON THOMAS INC | COM | 640376109 | 33 | 2400 SH | DEFINED | 17 | | 2400 |
| NEOFORMA COM INC | COM NEW | 640475505 | 318 | 22629 SH | DEFINED | 17 | | 22629 |
| NEORX CORP | COM PAR \$0.0 | 640520300 | 98 | 15800 SH | DEFINED | 08 | | 15800 |
| NEOWARE SYS INC | COM | 64065P102 | 2222 | 130192 SH | DEFINED | 05 | | 130192 |
| NEOWARE SYS INC | COM | 64065P102 | 26 | 1500 SH | DEFINED | 08 | | 1500 |
| NETBANK INC | COM | 640933107 | 61 | 4873 SH | DEFINED | 01 | | 4873 |
| NETBANK INC | COM | 640933107 | 10 | 800 SH | DEFINED | 08 | | 800 |
| NETBANK INC | COM | 640933107 | 261 | 20900 SH | DEFINED | 17 | | 20900 |
| NETWORKS ASSOCS INC | COM | 640938106 | 755 | 54843 SH | OTHER | | | 54843 |
| NETWORKS ASSOCS INC | COM | 640938106 | 1724 | 125273 SH | DEFINED | 01 | | 125273 |
| NETWORKS ASSOCS INC | COM | 640938106 | 17 | 1260 SH | OTHER | 01 | | 760 |
| 500 | | | | | | | | |
| NETWORKS ASSOCS INC | COM | 640938106 | 206 | 15000 SH | CALL | DEFINED | 01 | 15000 |
| NETWORKS ASSOCS INC | COM | 640938106 | 4572 | 332250 SH | DEFINED | 05 | | 332250 |

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| NETWORKS ASSOCS INC | COM | 640938106 | 11963 | 869440 | SH | DEFINED | 08 | 869440 | |
| NETWORKS ASSOCS INC | COM | 640938106 | 3834 | 278600 | SH | PUT | DEFINED | 08 | 278600 |
| NETWORKS ASSOCS INC | COM | 640938106 | 1196 | 86896 | SH | DEFINED | 17 | 86896 | |
| NET2PHONE | COM | 64108N106 | 6313 | 1000500 | SH | DEFINED | 01 | 1000500 | |
| NET2PHONE | COM | 64108N106 | 82 | 13000 | SH | DEFINED | 08 | 13000 | |
| NET2PHONE | COM | 64108N106 | 6310 | 1000000 | SH | OTHER | 17 | | |
| 1000000 | | | | | | | | | |
| NETFLIX COM INC | COM | 64110L106 | 17 | 500 | SH | DEFINED | 01 | 500 | |
| NETFLIX COM INC | COM | 64110L106 | 34 | 1000 | SH | DEFINED | 08 | 1000 | |
| NETFLIX COM INC | COM | 64110L106 | 264 | 7880 | SH | DEFINED | 17 | 7880 | |
| NETEGRITY INC | COM | 64110P107 | 488 | 48873 | SH | DEFINED | 01 | 32973 | |
| 15900 | | | | | | | | | |
| NETEGRITY INC | COM | 64110P107 | 10 | 1000 | SH | OTHER | 01 | | |
| 1000 | | | | | | | | | |
| NETEGRITY INC | COM | 64110P107 | 1563 | 156625 | SH | DEFINED | 05 | 156625 | |
| NETEGRITY INC | COM | 64110P107 | 11 | 1100 | SH | DEFINED | 08 | 1100 | |
| NETEGRITY INC | COM | 64110P107 | 229 | 22900 | SH | DEFINED | 17 | 22900 | |
| NETEASE COM INC | SPONSORED AD | 64110W102 | 223 | 4000 | SH | DEFINED | 01 | 4000 | |
| NETEASE COM INC | SPONSORED AD | 64110W102 | 252 | 4505 | SH | DEFINED | 08 | 4505 | |
| NETOPIA INC | COM | 64114K104 | 543 | 79500 | SH | DEFINED | 01 | 79500 | |
| NETIQ CORP | COM | 64115P102 | 74 | 6168 | SH | DEFINED | 01 | 6100 | |
| 68 | | | | | | | | | |
| NETIQ CORP | COM | 64115P102 | 16 | 1376 | SH | OTHER | 01 | 321 | |
| 1055 | | | | | | | | | |
| NETIQ CORP | COM | 64115P102 | 154 | 12900 | SH | DEFINED | 08 | 12900 | |
| NETIQ CORP | COM | 64115P102 | 580 | 48600 | SH | DEFINED | 17 | 48600 | |
| NETSCREEN TECHNOLOGIES INC | COM | 64117V107 | 206 | 9286 | SH | DEFINED | 01 | 9286 | |
| NETSCREEN TECHNOLOGIES INC | COM | 64117V107 | 378 | 17000 | SH | DEFINED | 08 | 17000 | |
| NETSCREEN TECHNOLOGIES INC | COM | 64117V107 | 695 | 31251 | SH | DEFINED | 17 | 31251 | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 2549 | 124155 | SH | DEFINED | 01 | 87655 | |
| 36500 | | | | | | | | | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 598 | 29140 | SH | OTHER | 01 | 22105 | |
| 7035 | | | | | | | | | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 8742 | 425814 | SH | DEFINED | 05 | 425814 | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 55 | 2700 | SH | DEFINED | 08 | 2700 | |
| NETWORK APPLIANCE INC | COM | 64120L104 | 488 | 23750 | SH | DEFINED | 17 | 23750 | |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 1652 | 180500 | SH | DEFINED | 01 | 172900 | |
| 7600 | | | | | | | | | |
| NETWORK EQUIP TECHNOLOGIES | COM | 641208103 | 902 | 98625 | SH | DEFINED | 05 | 98625 | |
| NETWORK ENGINES INC | COM | 64121A107 | 272 | 42500 | SH | DEFINED | 17 | 42500 | |
| NEUBERGER BERMAN INC | COM | 641234109 | 134 | 3200 | SH | DEFINED | 01 | 3200 | |
| NEUBERGER BERMAN INC | COM | 641234109 | 20 | 475 | SH | OTHER | 01 | | |
| 475 | | | | | | | | | |
| NEUBERGER BERMAN INC | COM | 641234109 | 5972 | 142629 | SH | DEFINED | 05 | 142629 | |
| NEUBERGER BERMAN INC | COM | 641234109 | 161 | 3850 | SH | DEFINED | 08 | 3850 | |
| NEUBERGER BERMAN INC | COM | 641234109 | 8061 | 192530 | SH | DEFINED | 17 | 192530 | |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 522 | 18412 | SH | DEFINED | 01 | 5412 | |
| 13000 | | | | | | | | | |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 4230 | 149087 | SH | DEFINED | 05 | 149087 | |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 3 | 100 | SH | DEFINED | 08 | 100 | |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 142 | 5000 | SH | PUT | DEFINED | 08 | 5000 |
| NEW CENTURY FINANCIAL CORP | COM | 64352D101 | 1302 | 45895 | SH | DEFINED | 17 | 45895 | |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 282 | 10575 | SH | DEFINED | 01 | 2335 | |
| 8240 | | | | | | | | | |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 6 | 210 | SH | OTHER | 01 | | |
| 210 | | | | | | | | | |
| NEW ENGLAND BUSINESS SVC INC | COM | 643872104 | 1574 | 59110 | SH | DEFINED | 05 | 59110 | |
| NEW FOCUS INC | COM | 644383101 | 165 | 36728 | SH | DEFINED | 01 | 36728 | |
| NEW FOCUS INC | COM | 644383101 | | 100 | SH | DEFINED | 08 | 100 | |
| NEW FRONTIER MEDIA INC | COM | 644398109 | 127 | 33400 | SH | DEFINED | 17 | 33400 | |
| NEW JERSEY RES | COM | 646025106 | 251 | 6975 | SH | DEFINED | 01 | 6125 | |
| 850 | | | | | | | | | |
| NEW JERSEY RES | COM | 646025106 | 117 | 3245 | SH | OTHER | 01 | 295 | |
| 2950 | | | | | | | | | |
| NEW JERSEY RES | COM | 646025106 | 4072 | 112975 | SH | DEFINED | 05 | 112975 | |
| NEW PLAN EXCEL RLTY TR INC | NOTE | 3.750% 648053AB2 | 6461 | 6350000 | PRN | DEFINED | 08 | 6350000 | |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 474 | 20355 | SH | DEFINED | 01 | 20355 | |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 760 | 32610 | SH | OTHER | 01 | 7190 | |
| 25420 | | | | | | | | | |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 4607 | 197710 | SH | DEFINED | 05 | 197710 | |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 7 | 282 | SH | DEFINED | 17 | 282 | |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 548 | 17390 | SH | DEFINED | 01 | 17390 | |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 448 | 14208 | SH | OTHER | 01 | 13333 | |
| 875 | | | | | | | | | |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 8868 | 281439 | SH | DEFINED | 05 | 281439 | |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 304 | 9640 | SH | DEFINED | 08 | 9640 | |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 945 | 30000 | SH | CALL | DEFINED | 08 | 30000 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 213 | 6746 | SH | DEFINED | 17 | 6746 | |
| NEW YORK TIMES CO | CL A | 650111107 | 3218 | 74054 | SH | DEFINED | 01 | 65054 | |
| 9000 | | | | | | | | | |
| NEW YORK TIMES CO | CL A | 650111107 | 385 | 8856 | SH | OTHER | 01 | 7115 | |
| 1741 | | | | | | | | | |
| NEW YORK TIMES CO | CL A | 650111107 | 4119 | 94770 | SH | DEFINED | 05 | 94770 | |
| NEW YORK TIMES CO | CL A | 650111107 | 13 | 300 | SH | DEFINED | 08 | 300 | |
| NEW YORK TIMES CO | CL A | 650111107 | 126 | 2900 | SH | DEFINED | 17 | 2900 | |
| NEWCASTLE INVT CORP | COM | 65105M108 | 4724 | 205474 | SH | DEFINED | 01 | 205474 | |

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|------------------------------------|--------------|-----------|-------|-------------|---------|---------|---------|
| NEWCASTLE INVT CORP | COM | 65105M108 | 708 | 30793 SH | DEFINED | 17 | 30793 |
| NEWELL RUBBERMAID INC 32407 | COM | 651229106 | 1776 | 81944 SH | DEFINED | 01 | 49537 |
| NEWELL RUBBERMAID INC 15653 | COM | 651229106 | 4613 | 212874 SH | OTHER | 01 | 197221 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 2876 | 132735 SH | DEFINED | 05 | 132735 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 934 | 43100 SH | DEFINED | 08 | 43100 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 141 | 6500 SH | PUT | DEFINED | 6500 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 52 | 2400 SH | DEFINED | 17 | 2400 |
| NEWFIELD EXPL CO 35500 | COM | 651290108 | 1727 | 44783 SH | DEFINED | 01 | 9283 |
| NEWFIELD EXPL CO 1108 | COM | 651290108 | 43 | 1108 SH | OTHER | 01 | |
| NEWFIELD EXPL CO | COM | 651290108 | 9946 | 257875 SH | DEFINED | 05 | 257875 |
| NEWFIELD EXPL CO | COM | 651290108 | 35 | 900 SH | DEFINED | 08 | 900 |
| NEWFIELD EXPL CO | COM | 651290108 | 316 | 8186 SH | DEFINED | 17 | 8186 |
| NEWHALL LAND & FARMING CO CA | DEPOSITARY R | 651426108 | 1956 | 49500 SH | DEFINED | 17 | 49500 |
| NEWMONT MINING CORP 500 | COM | 651639106 | 1865 | 47713 SH | DEFINED | 01 | 47213 |
| NEWMONT MINING CORP 14730 | COM | 651639106 | 1251 | 32011 SH | OTHER | 01 | 17281 |
| NEWMONT MINING CORP | COM | 651639106 | 7662 | 196015 SH | DEFINED | 05 | 196015 |
| NEWMONT MINING CORP | COM | 651639106 | 579 | 14800 SH | DEFINED | 08 | 14800 |
| NEWMONT MINING CORP | COM | 651639106 | 18404 | 470800 SH | CALL | DEFINED | 470800 |
| NEWMONT MINING CORP | COM | 651639106 | 6514 | 166647 SH | DEFINED | 17 | 166647 |
| NEWPORT CORP 960 | COM | 651824104 | 70 | 4959 SH | DEFINED | 01 | 3999 |
| NEWPORT CORP 50 | COM | 651824104 | 14 | 1010 SH | OTHER | 01 | 960 |
| NEWPORT CORP | COM | 651824104 | 1108 | 78578 SH | DEFINED | 05 | 78578 |
| NEWPORT CORP | COM | 651824104 | 575 | 40769 SH | DEFINED | 08 | 40769 |
| NEWPORT CORP | COM | 651824104 | 55 | 3900 SH | DEFINED | 17 | 3900 |
| NEWS AMER INC | NOTE | 652482AZ3 | 2492 | 4500000 PRN | DEFINED | 17 | 4500000 |
| NEWS CORP LTD | ADR NEW | 652487703 | 9099 | 277413 SH | DEFINED | | 277413 |
| NEWS CORP LTD | ADR NEW | 652487703 | 2677 | 81605 SH | OTHER | | 81605 |
| NEWS CORP LTD | ADR NEW | 652487703 | 7 | 200 SH | DEFINED | 01 | 200 |
| NEWS CORP LTD | ADR NEW | 652487703 | 103 | 3150 SH | OTHER | 01 | 3150 |
| NEWS CORP LTD | ADR NEW | 652487703 | | 10 SH | DEFINED | 05 | 10 |
| NEWS CORP LTD | ADR NEW | 652487703 | 1666 | 50800 SH | DEFINED | 08 | 50800 |
| NEWS CORP LTD 14212 | ADR NEW | 652487703 | 20528 | 625866 SH | DEFINED | 11 | 611654 |
| NEWS CORP LTD | ADR NEW | 652487703 | 2 | 65 SH | DEFINED | 17 | 65 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 224 | 8200 SH | DEFINED | | 8200 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 93 | 3400 SH | DEFINED | 08 | 3400 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 911 | 33400 SH | CALL | DEFINED | 33400 |
| NEWS CORP LTD | SP ADR PFD | 652487802 | 1291 | 47300 SH | DEFINED | 17 | 47300 |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% | 65332VAY9 | 252 | 270000 PRN | DEFINED | 01 | 270000 |
| NEXTEL COMMUNICATIONS INC 20000 | NOTE 5.250% | 65332VAY9 | 19 | 20000 PRN | OTHER | 01 | |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1220 | 61906 SH | OTHER | | 61906 |
| NEXTEL COMMUNICATIONS INC 18620 | CL A | 65332V103 | 2154 | 109272 SH | DEFINED | 01 | 90652 |
| NEXTEL COMMUNICATIONS INC 18338 | CL A | 65332V103 | 1117 | 56676 SH | OTHER | 01 | 38338 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 2957 | 150000 SH | CALL | DEFINED | 150000 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 11849 | 601185 SH | DEFINED | 05 | 601185 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 359 | 18200 SH | DEFINED | 08 | 18200 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 13994 | 710000 SH | CALL | DEFINED | 710000 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 11077 | 561990 SH | DEFINED | 11 | 561990 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 1470 | 74568 SH | DEFINED | 17 | 74568 |
| NEXTEL COMMUNICATIONS INC | CL A | 65332V103 | 13797 | 700000 SH | CALL | DEFINED | 700000 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 5453 | 694684 SH | DEFINED | | 694684 |
| NEXTEL PARTNERS INC | CL A | 65333F107 | 2 | 200 SH | DEFINED | 08 | 200 |
| NEXEN INC | COM | 65334H102 | 3 | 120 SH | OTHER | 01 | 120 |
| NEXEN INC | COM | 65334H102 | 260 | 9500 SH | DEFINED | 17 | 9500 |
| NICOR INC 1700 | COM | 654086107 | 47313 | 1346403 SH | DEFINED | 01 | 1344703 |
| NICOR INC 3868 | COM | 654086107 | 1091 | 31054 SH | OTHER | 01 | 27186 |
| NICOR INC | COM | 654086107 | 739 | 21020 SH | DEFINED | 05 | 21020 |
| NICOR INC | COM | 654086107 | 49 | 1400 SH | DEFINED | 17 | 1400 |
| NIKE INC 1200 | CL B | 654106103 | 2454 | 40354 SH | DEFINED | 01 | 39154 |
| NIKE INC 4662 | CL B | 654106103 | 1208 | 19862 SH | OTHER | 01 | 15200 |
| NIKE INC | CL B | 654106103 | 14901 | 245000 SH | CALL | DEFINED | 245000 |
| NIKE INC | CL B | 654106103 | 7629 | 125435 SH | DEFINED | 05 | 125435 |
| NIKE INC | CL B | 654106103 | 101 | 1665 SH | DEFINED | 08 | 1665 |
| NIKE INC | CL B | 654106103 | 1825 | 30000 SH | CALL | DEFINED | 30000 |
| NIKE INC | CL B | 654106103 | 5056 | 83133 SH | DEFINED | 17 | 83133 |
| NIKE INC 69000 | CL B | 654106103 | 4197 | 69000 SH | OTHER | 17 | |
| 99 CENTS ONLY STORES | COM | 65440K106 | 178 | 5518 SH | DEFINED | 01 | 5518 |
| 99 CENTS ONLY STORES 241 | COM | 65440K106 | 8 | 241 SH | OTHER | 01 | |
| 99 CENTS ONLY STORES | COM | 65440K106 | 4690 | 145032 SH | DEFINED | 05 | 145032 |

| | | | | | | | | | |
|---|--------------|-----------|-------|---------|----|---------|---------|---------|--------|
| 99 CENTS ONLY STORES | COM | 65440K106 | 343 | 10600 | SH | DEFINED | 08 | 10600 | |
| 99 CENTS ONLY STORES | COM | 65440K106 | 132 | 4090 | SH | DEFINED | 17 | 4090 | |
| NIPPON TELEG & TEL CORP 897 | SPONSORED AD | 654624105 | 64 | 2830 | SH | DEFINED | 01 | 1933 | |
| NIPPON TELEG & TEL CORP 3688 | SPONSORED AD | 654624105 | 179 | 7920 | SH | OTHER | 01 | 4232 | |
| NIPPON TELEG & TEL CORP NISOURCE INC 8500 | SPONSORED AD | 654624105 | 1 | 30 | SH | DEFINED | 05 | 30 | |
| NISOURCE INC 11314 | COM | 65473P105 | 93460 | 4677671 | SH | DEFINED | 01 | 4669171 | |
| NISOURCE INC 11314 | COM | 65473P105 | 908 | 45451 | SH | OTHER | 01 | 34137 | |
| NISOURCE INC | COM | 65473P105 | 3573 | 178835 | SH | DEFINED | 05 | 178835 | |
| NISOURCE INC | COM | 65473P105 | 903 | 45200 | SH | DEFINED | 08 | 45200 | |
| NISOURCE INC | COM | 65473P105 | 521 | 26100 | SH | DEFINED | 17 | 26100 | |
| NOKIA CORP 59160 | SPONSORED AD | 654902204 | 6666 | 427335 | SH | DEFINED | 01 | 368175 | |
| NOKIA CORP 78518 | SPONSORED AD | 654902204 | 5248 | 336438 | SH | OTHER | 01 | 257920 | |
| NOKIA CORP | SPONSORED AD | 654902204 | 1824 | 116935 | SH | DEFINED | 05 | 116935 | |
| NOKIA CORP | SPONSORED AD | 654902204 | 13262 | 850100 | SH | DEFINED | 08 | 850100 | |
| NOKIA CORP | SPONSORED AD | 654902204 | 314 | 20100 | SH | CALL | DEFINED | 08 | 20100 |
| NOKIA CORP | SPONSORED AD | 654902204 | 3214 | 206000 | SH | DEFINED | 17 | 206000 | |
| NOKIA CORP | SPONSORED AD | 654902204 | 3476 | 222800 | SH | CALL | DEFINED | 17 | 222800 |
| NOKIA CORP | SPONSORED AD | 654902204 | 519 | 33300 | SH | PUT | DEFINED | 17 | 33300 |
| NOBLE ENERGY INC | COM | 655044105 | 4401 | 114908 | SH | DEFINED | 05 | 114908 | |
| NOBLE ENERGY INC | COM | 655044105 | 11 | 300 | SH | DEFINED | 08 | 300 | |
| NOBLE ENERGY INC | COM | 655044105 | 75 | 1971 | SH | DEFINED | 17 | 1971 | |
| NORANDA INC | COM | 655422103 | 25 | 2400 | SH | DEFINED | 01 | 2400 | |
| NORANDA INC | COM | 655422103 | 237 | 23100 | SH | DEFINED | 17 | 23100 | |
| NORDSON CORP | COM | 655663102 | 5 | 175 | SH | DEFINED | 01 | 175 | |
| NORDSON CORP 125 | COM | 655663102 | 3 | 125 | SH | OTHER | 01 | | |
| NORDSON CORP | COM | 655663102 | 1771 | 68397 | SH | DEFINED | 05 | 68397 | |
| NORDSON CORP | COM | 655663102 | 47 | 1830 | SH | DEFINED | 08 | 1830 | |
| NORDSTROM INC 5200 | COM | 655664100 | 13742 | 553892 | SH | DEFINED | 01 | 548692 | |
| NORDSTROM INC 18905 | COM | 655664100 | 4674 | 188380 | SH | OTHER | 01 | 169475 | |
| NORDSTROM INC | COM | 655664100 | 10200 | 411141 | SH | DEFINED | 05 | 411141 | |
| NORDSTROM INC | COM | 655664100 | 129 | 5200 | SH | DEFINED | 08 | 5200 | |
| NORDSTROM INC | COM | 655664100 | 157 | 6320 | SH | DEFINED | 17 | 6320 | |
| NORFOLK SOUTHERN CORP 22748 | COM | 655844108 | 10940 | 591349 | SH | DEFINED | 01 | 568601 | |
| NORFOLK SOUTHERN CORP 144615 | COM | 655844108 | 10268 | 555029 | SH | OTHER | 01 | 410414 | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 7759 | 419404 | SH | DEFINED | 05 | 419404 | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 141 | 7600 | SH | DEFINED | 08 | 7600 | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 153 | 8280 | SH | DEFINED | 17 | 8280 | |
| NORTEL NETWORKS CORP NEW 50700 | COM | 656568102 | 735 | 179293 | SH | DEFINED | 01 | 128593 | |
| NORTEL NETWORKS CORP NEW 65823 | COM | 656568102 | 881 | 214894 | SH | OTHER | 01 | 149071 | |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 7091 | 1729526 | SH | DEFINED | 05 | 1729526 | |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 205 | 50000 | SH | PUT | DEFINED | 08 | 50000 |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 4 | 1000 | SH | DEFINED | 13 | 1000 | |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 340 | 83045 | SH | DEFINED | 17 | 83045 | |
| NORTEL NETWORKS CORP NEW | COM | 656568102 | 615 | 150000 | SH | PUT | DEFINED | 17 | 150000 |
| NORTH FORK BANCORPORATION NY 2950 | COM | 659424105 | 755 | 21717 | SH | DEFINED | 01 | 18767 | |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 137 | 3950 | SH | OTHER | 01 | 3950 | |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 2611 | 75140 | SH | DEFINED | 05 | 75140 | |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 181 | 5200 | SH | DEFINED | 08 | 5200 | |
| NORTH FORK BANCORPORATION NY | COM | 659424105 | 291 | 8385 | SH | DEFINED | 17 | 8385 | |
| NORTHEAST UTILS 928 | COM | 664397106 | 19 | 1060 | SH | DEFINED | 01 | 1060 | |
| NORTHEAST UTILS | COM | 664397106 | 64 | 3554 | SH | OTHER | 01 | 2626 | |
| NORTHEAST UTILS | COM | 664397106 | 4926 | 274900 | SH | DEFINED | 05 | 274900 | |
| NORTHEAST UTILS 220000 | COM | 664397106 | 3942 | 220000 | SH | OTHER | 17 | | |
| NORTHERN BORDER PARTNERS L P 2088 | UNIT LTD PAR | 664785102 | 459 | 10566 | SH | DEFINED | 01 | 8478 | |
| NORTHERN BORDER PARTNERS L P 16298 | UNIT LTD PAR | 664785102 | 1226 | 28236 | SH | OTHER | 01 | 11938 | |
| NORTHERN BORDER PARTNERS L P | UNIT LTD PAR | 664785102 | 35 | 800 | SH | DEFINED | 13 | 800 | |
| NORTHERN TR CORP 700 | COM | 665859104 | 8522 | 201219 | SH | DEFINED | 01 | 200519 | |
| NORTHERN TR CORP 55440 | COM | 665859104 | 4991 | 117848 | SH | OTHER | 01 | 62408 | |
| NORTHERN TR CORP | COM | 665859104 | 4489 | 106000 | SH | DEFINED | 05 | 106000 | |
| NORTHERN TR CORP | COM | 665859104 | 1326 | 31300 | SH | DEFINED | 08 | 31300 | |
| NORTHERN TR CORP | COM | 665859104 | 72 | 1700 | SH | DEFINED | 17 | 1700 | |
| NORTHGATE EXPL LTD | COM | 666416102 | 32 | 20000 | SH | OTHER | 01 | 20000 | |
| NORTHROP GRUMMAN CORP 14989 | COM | 666807102 | 4668 | 54137 | SH | DEFINED | 01 | 39148 | |
| NORTHROP GRUMMAN CORP 41135 | COM | 666807102 | 5753 | 66723 | SH | OTHER | 01 | 25588 | |

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|---------------------------------------|---------|--------|-----------|-------|--------|-----|---------|---------|--------|--------|
| NUVEEN INSD QUALITY MUN FD I 2175 | COM | | 67062N103 | 186 | 11535 | SH | OTHER | 01 | 9360 | |
| NUVEEN PERFORMANCE PLUS MUN 1700 | COM | | 67062P108 | 387 | 26346 | SH | DEFINED | 01 | 24646 | |
| NUVEEN PERFORMANCE PLUS MUN 5638 | COM | | 67062P108 | 534 | 36359 | SH | OTHER | 01 | 30721 | |
| NUVEEN PREM INCOME MUN FD | COM | | 67062T100 | 330 | 22998 | SH | DEFINED | 01 | 22998 | |
| NUVEEN PREM INCOME MUN FD 2000 | COM | | 67062T100 | 191 | 13302 | SH | OTHER | 01 | 11302 | |
| NUVEEN MUN MKT OPPORTUNITY F | COM | | 67062W103 | 389 | 27185 | SH | DEFINED | 01 | 27185 | |
| NUVEEN MUN MKT OPPORTUNITY F 2500 | COM | | 67062W103 | 157 | 10934 | SH | OTHER | 01 | 8434 | |
| NUVEEN PREM INCOME MUN FD 2 | COM | | 67063W102 | 100 | 6896 | SH | DEFINED | 01 | 6896 | |
| NUVEEN PREM INCOME MUN FD 2 1294 | COM | | 67063W102 | 562 | 38894 | SH | OTHER | 01 | 37600 | |
| NUVEEN VA PREM INCOME MUN FD | COM | | 67064R102 | 48 | 2913 | SH | DEFINED | 01 | 2913 | |
| NUVEEN VA PREM INCOME MUN FD 1107 | COM | | 67064R102 | 304 | 18413 | SH | OTHER | 01 | 17306 | |
| NVIDIA CORP 35400 | COM | | 67066G104 | 1087 | 68095 | SH | DEFINED | 01 | 32695 | |
| NVIDIA CORP 4632 | COM | | 67066G104 | 305 | 19101 | SH | OTHER | 01 | 14469 | |
| NVIDIA CORP | COM | | 67066G104 | 2105 | 131816 | SH | DEFINED | 05 | 131816 | |
| NVIDIA CORP | COM | | 67066G104 | 12322 | 771600 | SH | DEFINED | 08 | 771600 | |
| NVIDIA CORP | COM | | 67066G104 | 629 | 39400 | SH | DEFINED | 17 | 39400 | |
| NUVEEN CA DIVIDEND ADV MUN F | COM SHS | | 67066Y105 | 113 | 7610 | SH | DEFINED | 01 | 7610 | |
| NUVEEN CA DIVIDEND ADV MUN F | COM SHS | | 67066Y105 | 36 | 2400 | SH | OTHER | 01 | 2400 | |
| NUVEEN DIV ADVANTAGE MUN FD | COM | | 67070F100 | 374 | 25001 | SH | DEFINED | 01 | 25001 | |
| NUVEEN DIV ADVANTAGE MUN FD 334 | COM | | 67070F100 | 5 | 334 | SH | OTHER | 01 | | |
| NYFIX INC | COM | | 670712108 | 610 | 109000 | SH | DEFINED | | 109000 | |
| NYFIX INC | COM | | 670712108 | 10 | 1850 | SH | DEFINED | 01 | 1850 | |
| NYFIX INC | COM | | 670712108 | 697 | 124425 | SH | DEFINED | 05 | 124425 | |
| NUVELO INC | COM | | 67072M103 | 407 | 154864 | SH | DEFINED | 08 | 154864 | |
| O CHARLEYS INC 13000 | COM | | 670823103 | 347 | 23500 | SH | DEFINED | 01 | 10500 | |
| O CHARLEYS INC | COM | | 670823103 | 1402 | 95075 | SH | DEFINED | 05 | 95075 | |
| O CHARLEYS INC | COM | | 670823103 | 145 | 9864 | SH | DEFINED | 17 | 9864 | |
| OGE ENERGY CORP 3208 | COM | | 670837103 | 21394 | 947057 | SH | DEFINED | 01 | 943849 | |
| OGE ENERGY CORP 86508 | COM | | 670837103 | 2784 | 123229 | SH | OTHER | 01 | 36721 | |
| OGE ENERGY CORP | COM | | 670837103 | 3938 | 174323 | SH | DEFINED | 05 | 174323 | |
| OM GROUP INC 3000 | COM | | 670872100 | 176 | 11993 | SH | DEFINED | 01 | 8993 | |
| OM GROUP INC | COM | | 670872100 | 1654 | 113000 | SH | DEFINED | 05 | 113000 | |
| OM GROUP INC | COM | | 670872100 | 2855 | 195000 | SH | CALL | DEFINED | 08 | 195000 |
| OM GROUP INC | COM | | 670872100 | 2269 | 155000 | SH | PUT | DEFINED | 08 | 155000 |
| OM GROUP INC | COM | | 670872100 | 122 | 8300 | SH | DEFINED | 17 | 8300 | |
| NUVEEN MUN VALUE FD INC 6666 | COM | | 670928100 | 532 | 58089 | SH | DEFINED | 01 | 51423 | |
| NUVEEN MUN VALUE FD INC 11535 | COM | | 670928100 | 2526 | 275719 | SH | OTHER | 01 | 264184 | |
| NUVEEN FLA INVT QUALITY MUN | COM | | 670970102 | 107 | 6850 | SH | DEFINED | 01 | 6850 | |
| NUVEEN FLA INVT QUALITY MUN 9500 | COM | | 670970102 | 259 | 16643 | SH | OTHER | 01 | 7143 | |
| NUVEEN SELECT QUALITY MUN FD | COM | | 670973106 | 578 | 39025 | SH | DEFINED | 01 | 39025 | |
| NUVEEN SELECT QUALITY MUN FD | COM | | 670973106 | 207 | 14000 | SH | OTHER | 01 | 14000 | |
| NUVEEN QUALITY INCOME MUN FD | COM | | 670977107 | 1283 | 89221 | SH | DEFINED | 01 | 89221 | |
| NUVEEN QUALITY INCOME MUN FD 13500 | COM | | 670977107 | 580 | 40325 | SH | OTHER | 01 | 26825 | |
| NUVEEN TEX QUALITY INCOME MU | COM | | 670983105 | 126 | 8781 | SH | DEFINED | 01 | 8781 | |
| NUVEEN TEX QUALITY INCOME MU 11341 | COM | | 670983105 | 237 | 16441 | SH | OTHER | 01 | 5100 | |
| NUVEEN INSD MUN OPPORTUNITY | COM | | 670984103 | 783 | 49800 | SH | DEFINED | 01 | 49800 | |
| NUVEEN INSD MUN OPPORTUNITY 1594 | COM | | 670984103 | 141 | 8951 | SH | OTHER | 01 | 7357 | |
| NUVEEN CALIF QUALITY INCM MU | COM | | 670985100 | 46 | 3000 | SH | DEFINED | 01 | 3000 | |
| NUVEEN CALIF QUALITY INCM MU | COM | | 670985100 | 245 | 16000 | SH | OTHER | 01 | 16000 | |
| NUVEEN PREMIER INSD MUN INCO | COM | | 670987106 | 232 | 14994 | SH | DEFINED | 01 | 14994 | |
| NUVEEN PREMIER INSD MUN INCO 3500 | COM | | 670987106 | 107 | 6900 | SH | OTHER | 01 | 3400 | |
| NUVEEN PREMIER MUN INCOME FD | COM | | 670988104 | 119 | 8105 | SH | DEFINED | 01 | 8105 | |
| NUVEEN PREMIER MUN INCOME FD 799 | COM | | 670988104 | 30 | 2033 | SH | OTHER | 01 | 1234 | |
| NUVEEN INSD FLA PREM INCOME | COM | | 67101V108 | 117 | 7335 | SH | DEFINED | 01 | 7335 | |
| NUVEEN INSD FLA PREM INCOME 7883 | COM | | 67101V108 | 425 | 26605 | SH | OTHER | 01 | 18722 | |
| OSI PHARMACEUTICALS INC | NOTE | 4.000% | 671040AB9 | 773 | 806000 | PRN | DEFINED | 17 | 806000 | |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 1756 | 53774 | SH | DEFINED | 01 | 53774 | |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 83 | 2550 | SH | OTHER | 01 | 2550 | |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 60 | 1832 | SH | DEFINED | 08 | 1832 | |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 735 | 22500 | SH | CALL | DEFINED | 08 | 22500 |
| OSI PHARMACEUTICALS INC | COM | | 671040103 | 1495 | 45800 | SH | DEFINED | 17 | 45800 | |
| OCCIDENTAL PETE CORP DEL | COM | | 674599105 | 747 | 21208 | SH | OTHER | | 21208 | |
| OCCIDENTAL PETE CORP DEL | COM | | 674599105 | 9872 | 280202 | SH | DEFINED | 01 | 269902 | |

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|-----------------------------------|--------------|-----------|-------|-------------|---------|---------|----|---------|
| 10300 | | | | | | | | |
| OCCIDENTAL PETE CORP DEL 20222 | COM | 674599105 | 1856 | 52691 SH | OTHER | 01 | | 32469 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 21663 | 614891 SH | DEFINED | 05 | | 614891 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 53 | 1500 SH | DEFINED | 08 | | 1500 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1762 | 50000 SH | CALL | DEFINED | 08 | 50000 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 2466 | 70000 SH | PUT | DEFINED | 08 | 70000 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 166 | 4720 SH | DEFINED | 17 | | 4720 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 6518 | 185000 SH | CALL | DEFINED | 17 | 185000 |
| OCEANEERING INTL INC 5700 | COM | 675232102 | 208 | 8825 SH | DEFINED | 01 | | 3125 |
| OCEANEERING INTL INC 1475 | COM | 675232102 | 35 | 1475 SH | OTHER | 01 | | |
| OCEANEERING INTL INC | COM | 675232102 | 2470 | 105000 SH | DEFINED | 05 | | 105000 |
| OCEANEERING INTL INC | COM | 675232102 | 223 | 9500 SH | DEFINED | 17 | | 9500 |
| OCWEN FINL CORP 13895 | COM | 675746101 | 63 | 13895 SH | OTHER | 01 | | |
| ODYSSEY HEALTHCARE INC 8300 | COM | 67611V101 | 401 | 13438 SH | DEFINED | 01 | | 5138 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 4498 | 150825 SH | DEFINED | 05 | | 150825 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 9 | 300 SH | DEFINED | 08 | | 300 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 57 | 1911 SH | DEFINED | 17 | | 1911 |
| OFFICEMAX INC 3000 | COM | 67622M108 | 28 | 3000 SH | DEFINED | 01 | | |
| OFFICEMAX INC | COM | 67622M108 | 4 | 400 SH | DEFINED | 08 | | 400 |
| OFFICEMAX INC | COM | 67622M108 | 6821 | 727979 SH | DEFINED | 17 | | 727979 |
| OFFICE DEPOT INC 5960 | COM | 676220106 | 926 | 65879 SH | DEFINED | 01 | | 59919 |
| OFFICE DEPOT INC 2823 32340 | COM | 676220106 | 658 | 46815 SH | OTHER | 01 | | 11652 |
| OFFICE DEPOT INC | COM | 676220106 | 2220 | 157986 SH | DEFINED | 05 | | 157986 |
| OFFICE DEPOT INC | COM | 676220106 | 5501 | 391500 SH | DEFINED | 08 | | 391500 |
| OFFICE DEPOT INC | COM | 676220106 | 4191 | 298300 SH | PUT | DEFINED | 08 | 298300 |
| OFFICE DEPOT INC | COM | 676220106 | 172 | 12268 SH | DEFINED | 17 | | 12268 |
| OFFSHORE LOGISTICS INC 5600 | COM | 676255102 | 177 | 8700 SH | DEFINED | 01 | | 3100 |
| OFFSHORE LOGISTICS INC 641 | COM | 676255102 | 13 | 641 SH | OTHER | 01 | | |
| OFFSHORE LOGISTICS INC | COM | 676255102 | 1822 | 89750 SH | DEFINED | 05 | | 89750 |
| OHIO CAS CORP 1602 | COM | 677240103 | 23 | 1602 SH | DEFINED | 01 | | |
| OHIO CAS CORP 12910 14298 | COM | 677240103 | 417 | 28810 SH | OTHER | 01 | | 1602 |
| OHIO CAS CORP | COM | 677240103 | 1787 | 123483 SH | DEFINED | 05 | | 123483 |
| OHIO CAS CORP | COM | 677240103 | 136 | 9400 SH | DEFINED | 08 | | 9400 |
| OHIO CAS CORP | COM | 677240103 | 343 | 23705 SH | DEFINED | 17 | | 23705 |
| OIL SVC HOLDERS TR | DEPOSTRY RCP | 678002106 | 153 | 2650 SH | DEFINED | 01 | | 2650 |
| OIL SVC HOLDERS TR | DEPOSTRY RCP | 678002106 | 49 | 850 SH | OTHER | 01 | | 850 |
| OIL SVC HOLDERS TR | DEPOSTRY RCP | 678002106 | 47468 | 824100 SH | DEFINED | 08 | | 824100 |
| OIL SVC HOLDERS TR | DEPOSTRY RCP | 678002106 | 576 | 10000 SH | CALL | DEFINED | 08 | 10000 |
| OLD NATL BANCORP IND | COM | 680033107 | 9 | 420 SH | DEFINED | 01 | | 420 |
| OLD NATL BANCORP IND | COM | 680033107 | 1412 | 63194 SH | OTHER | 01 | | 63194 |
| OLD NATL BANCORP IND | COM | 680033107 | 2 | 100 SH | DEFINED | 05 | | 100 |
| OLD REP INTL CORP | COM | 680223104 | 526 | 15906 SH | DEFINED | 01 | | 15906 |
| OLD REP INTL CORP 3225 | COM | 680223104 | 381 | 11500 SH | OTHER | 01 | | 8275 |
| OLD REP INTL CORP | COM | 680223104 | 8146 | 246189 SH | DEFINED | 05 | | 246189 |
| OLD REP INTL CORP | COM | 680223104 | 3 | 100 SH | DEFINED | 08 | | 100 |
| OLD REP INTL CORP | COM | 680223104 | 470 | 14200 SH | DEFINED | 17 | | 14200 |
| OLIN CORP 7320 | COM PAR \$1 | 680665205 | 1105 | 69823 SH | DEFINED | 01 | | 62503 |
| OLIN CORP 739582 | COM PAR \$1 | 680665205 | 13518 | 854480 SH | OTHER | 01 | | 114898 |
| OLIN CORP | COM PAR \$1 | 680665205 | 1873 | 118405 SH | DEFINED | 05 | | 118405 |
| OLIN CORP | COM PAR \$1 | 680665205 | 106 | 6700 SH | DEFINED | 08 | | 6700 |
| OLIN CORP | COM PAR \$1 | 680665205 | 76 | 4800 SH | DEFINED | 17 | | 4800 |
| OMNICARE INC | COM | 681904108 | 104 | 2896 SH | DEFINED | 01 | | 2896 |
| OMNICARE INC 350 | COM | 681904108 | 13 | 350 SH | OTHER | 01 | | |
| OMNICARE INC | COM | 681904108 | 7444 | 206436 SH | DEFINED | 05 | | 206436 |
| OMNICARE INC | COM | 681904108 | 1103 | 30600 SH | DEFINED | 17 | | 30600 |
| OMNICOM GROUP INC | NOTE | 681919AM8 | 2882 | 2900000 PRN | DEFINED | 17 | | 2900000 |
| OMNICOM GROUP INC | COM | 681919106 | 14985 | 208557 SH | DEFINED | 01 | | 208557 |
| OMNICOM GROUP INC 12859 | COM | 681919106 | 2692 | 37466 SH | OTHER | 01 | | 24607 |
| OMNICOM GROUP INC | COM | 681919106 | 6542 | 91055 SH | DEFINED | 05 | | 91055 |
| OMNICOM GROUP INC | COM | 681919106 | 399 | 5550 SH | DEFINED | 08 | | 5550 |
| OMNICOM GROUP INC | COM | 681919106 | 4498 | 62600 SH | CALL | DEFINED | 08 | 62600 |
| OMNICOM GROUP INC | COM | 681919106 | 19479 | 271100 SH | PUT | DEFINED | 08 | 271100 |
| OMNICOM GROUP INC | COM | 681919106 | 320 | 4459 SH | DEFINED | 17 | | 4459 |
| OMNICOM GROUP INC | COM | 681919106 | 1581 | 22000 SH | CALL | DEFINED | 17 | 22000 |
| OMNICOM GROUP INC | COM | 681919106 | 287 | 4000 SH | PUT | DEFINED | 17 | 4000 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 322 | 7630 SH | DEFINED | 01 | | 7630 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 118 | 2800 SH | DEFINED | 08 | | 2800 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 844 | 20000 SH | DEFINED | 17 | | 20000 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 1 | 200 SH | DEFINED | 01 | | 200 |

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|---------------------------------------|------------|-----------|-------|------------|-------------|------------|---------|
| OMNOVA SOLUTIONS INC 571 | COM | 682129101 | 2 | 571 SH | OTHER | 01 | |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 559 | 159125 SH | DEFINED | 05 | 159125 |
| ON ASSIGNMENT INC | COM | 682159108 | 1 | 125 SH | DEFINED | 01 | 125 |
| ON ASSIGNMENT INC | COM | 682159108 | 1 | 180 SH | OTHER | 01 | 180 |
| ON ASSIGNMENT INC | COM | 682159108 | 529 | 100175 SH | DEFINED | 05 | 100175 |
| ONEOK INC NEW | COM | 682680103 | 150 | 7437 SH | DEFINED | 01 | 7437 |
| ONEOK INC NEW 825 | COM | 682680103 | 17 | 825 SH | OTHER | 01 | |
| ONEOK INC NEW | COM | 682680103 | 3073 | 152354 SH | DEFINED | 05 | 152354 |
| ONEOK INC NEW | COM | 682680103 | 2 | 100 SH | DEFINED | 08 | 100 |
| ONEOK INC NEW | COM | 682680103 | 347 | 17200 SH | DEFINED | 17 | 17200 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 11 | 500 SH | DEFINED | 01 | 500 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 18 | 830 SH | OTHER | 01 | 830 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 267 | 12373 SH | DEFINED | 08 | 12373 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 60 | 2800 SH | DEFINED | 17 | 2800 |
| OPEN TEXT CORP | COM | 683715106 | 21 | 615 SH | DEFINED | 01 | 615 |
| OPEN TEXT CORP | COM | 683715106 | 92 | 2700 SH | OTHER | 01 | 2700 |
| OPEN TEXT CORP | COM | 683715106 | 3 | 100 SH | DEFINED | 08 | 100 |
| OPEN TEXT CORP | COM | 683715106 | 92 | 2700 SH | DEFINED | 17 | 2700 |
| OPENWAVE SYS INC | COM | 683718100 | 89 | 21061 SH | DEFINED | | 21061 |
| OPENWAVE SYS INC 900 | COM | 683718100 | 546 | 129605 SH | DEFINED | 01 | 128705 |
| OPENWAVE SYS INC 9430 | COM | 683718100 | 182 | 43165 SH | OTHER | 01 | 33735 |
| OPENWAVE SYS INC | COM | 683718100 | 14 | 3371 SH | DEFINED | 08 | 3371 |
| OPENWAVE SYS INC | COM | 683718100 | 16 | 3744 SH | DEFINED | 17 | 3744 |
| OPLINK COMMUNICATIONS INC | COM | 68375Q106 | 1 | 400 SH | DEFINED | 08 | 400 |
| OPLINK COMMUNICATIONS INC | COM | 68375Q106 | 1568 | 619800 SH | DEFINED | 17 | 619800 |
| OPNET TECHNOLOGIES INC 166 | COM | 683757108 | 18 | 1471 SH | DEFINED | 01 | 1305 |
| OPNET TECHNOLOGIES INC 50 | COM | 683757108 | 1 | 50 SH | OTHER | 01 | |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 434 | 34745 SH | DEFINED | 05 | 34745 |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 54 | 4300 SH | DEFINED | 17 | 4300 |
| ORACLE CORP 485656 | COM | 68389X105 | 40433 | 3594086 SH | DEFINED | 01 | 3108430 |
| ORACLE CORP 531720 | COM | 68389X105 | 16380 | 1455973 SH | OTHER | 01 | 924253 |
| ORACLE CORP | COM | 68389X105 | 41589 | 3696777 SH | DEFINED | 05 | 3696777 |
| ORACLE CORP | COM | 68389X105 | 54 | 4800 SH | DEFINED | 08 | 4800 |
| ORACLE CORP | COM | 68389X105 | 1947 | 173100 SH | CALL PUT | DEFINED 08 | 173100 |
| ORACLE CORP | COM | 68389X105 | 5850 | 520000 SH | DEFINED | 08 | 520000 |
| ORACLE CORP | COM | 68389X105 | 3576 | 317850 SH | DEFINED | 17 | 317850 |
| OPPENHEIMER MULTI-SECTOR INC | SH BEN INT | 683933105 | 48 | 5902 SH | DEFINED | 01 | 5902 |
| OPPENHEIMER MULTI-SECTOR INC 10405 | SH BEN INT | 683933105 | 177 | 21605 SH | OTHER | 01 | 11200 |
| ORASURE TECHNOLOGIES INC | COM | 68554V108 | 95 | 10000 SH | DEFINED | 08 | 10000 |
| O REILLY AUTOMOTIVE INC 15091 | COM | 686091109 | 5627 | 152897 SH | DEFINED | 01 | 137806 |
| O REILLY AUTOMOTIVE INC 925 | COM | 686091109 | 325 | 8825 SH | OTHER | 01 | 7900 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 4040 | 109770 SH | DEFINED | 05 | 109770 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 70 | 1900 SH | DEFINED | 08 | 1900 |
| ORPHAN MED INC | COM | 687303107 | 163 | 14500 SH | DEFINED | 01 | 14500 |
| ORTHOLOGIC CORP | COM | 68750J107 | 244 | 45000 SH | DEFINED | 08 | 45000 |
| ORTHODONTIC CTRS AMER INC 20218 | COM | 68750P103 | 236 | 29993 SH | DEFINED | 01 | 9775 |
| ORTHODONTIC CTRS AMER INC 7760 | COM | 68750P103 | 79 | 10050 SH | OTHER | 01 | 2290 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 2335 | 296324 SH | DEFINED | 05 | 296324 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 31 | 3900 SH | DEFINED | 08 | 3900 |
| ORTHODONTIC CTRS AMER INC | COM | 68750P103 | 173 | 21972 SH | DEFINED | 17 | 21972 |
| OSHKOSH B GOSH INC 1575 | CL A | 688222207 | 171 | 6650 SH | DEFINED | 01 | 5075 |
| OSHKOSH B GOSH INC 3625 | CL A | 688222207 | 93 | 3625 SH | OTHER | 01 | |
| OSHKOSH B GOSH INC | CL A | 688222207 | 1228 | 47700 SH | DEFINED | 05 | 47700 |
| OSHKOSH TRUCK CORP 9400 | COM | 688239201 | 605 | 15275 SH | DEFINED | 01 | 5875 |
| OSHKOSH TRUCK CORP 700 | COM | 688239201 | 28 | 700 SH | OTHER | 01 | |
| OSHKOSH TRUCK CORP | COM | 688239201 | 5775 | 145800 SH | DEFINED | 05 | 145800 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 4 | 100 SH | DEFINED | 08 | 100 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 273 | 6900 SH | DEFINED | 17 | 6900 |
| OSTEOTECH INC 1500 | COM | 688582105 | 20 | 2375 SH | DEFINED | 01 | 875 |
| OSTEOTECH INC 25 | COM | 688582105 | | 25 SH | OTHER | 01 | |
| OSTEOTECH INC | COM | 688582105 | 569 | 68925 SH | DEFINED | 05 | 68925 |
| OSTEOTECH INC | COM | 688582105 | 845 | 102400 SH | DEFINED | 08 | 102400 |
| OSTEOTECH INC | COM | 688582105 | 912 | 110600 SH | DEFINED | 17 | 110600 |
| OTTER TAIL CORP | COM | 689648103 | 78 | 3000 SH | DEFINED | 01 | 3000 |
| OTTER TAIL CORP 900 | COM | 689648103 | 171 | 6544 SH | OTHER | 01 | 5644 |
| OTTER TAIL CORP | COM | 689648103 | 4 | 135 SH | DEFINED | 05 | 135 |

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|-------------------------------------|--------------|-----------|-------|-----------|---------|------------|--------|
| OTTER TAIL CORP | COM | 689648103 | 29 | 1100 SH | DEFINED | 17 | 1100 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 290 | 7650 SH | DEFINED | 01 | 7650 |
| OUTBACK STEAKHOUSE INC 750 | COM | 689899102 | 40 | 1050 SH | OTHER | 01 | 300 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 5766 | 152262 SH | DEFINED | 05 | 152262 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 145 | 3820 SH | DEFINED | 08 | 3820 |
| OUTBACK STEAKHOUSE INC | COM | 689899102 | 45 | 1200 SH | DEFINED | 17 | 1200 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 6 | 250 SH | DEFINED | 01 | 250 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 1821 | 70462 SH | DEFINED | 05 | 70462 |
| OVERTURE SVCS INC | COM | 69039R100 | 75 | 2850 SH | DEFINED | 01 | 2850 |
| OVERTURE SVCS INC | COM | 69039R100 | 5 | 172 SH | OTHER | 01 | 172 |
| OVERTURE SVCS INC | COM | 69039R100 | 3422 | 129975 SH | DEFINED | 05 | 129975 |
| OVERTURE SVCS INC | COM | 69039R100 | 103 | 3930 SH | DEFINED | 08 | 3930 |
| OVERTURE SVCS INC | COM | 69039R100 | 2273 | 86315 SH | DEFINED | 17 | 86315 |
| OWENS & MINOR INC NEW 7300 | COM | 690732102 | 619 | 25689 SH | DEFINED | 01 | 18389 |
| OWENS & MINOR INC NEW 5000 | COM | 690732102 | 121 | 5000 SH | OTHER | 01 | |
| OWENS & MINOR INC NEW | COM | 690732102 | 3422 | 142000 SH | DEFINED | 05 | 142000 |
| OWENS & MINOR INC NEW | COM | 690732102 | 77 | 3200 SH | DEFINED | 17 | 3200 |
| OWENS ILL INC | COM NEW | 690768403 | 1241 | 108709 SH | DEFINED | 01 | 108709 |
| OWENS ILL INC | COM NEW | 690768403 | 18 | 1600 SH | DEFINED | 05 | 1600 |
| OWENS ILL INC | COM NEW | 690768403 | 2225 | 194800 SH | DEFINED | 08 | 194800 |
| OWENS ILL INC | COM NEW | 690768403 | 142 | 12420 SH | DEFINED | 17 | 12420 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 348 | 8421 SH | DEFINED | 01 | 8421 |
| OXFORD HEALTH PLANS INC 1495 | COM | 691471106 | 62 | 1495 SH | OTHER | 01 | |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 6981 | 168997 SH | DEFINED | 05 | 168997 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 1132 | 27393 SH | DEFINED | 08 | 27393 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 847 | 20500 SH | CALL | DEFINED 08 | 20500 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 1173 | 28400 SH | PUT | DEFINED 08 | 28400 |
| OXFORD HEALTH PLANS INC | COM | 691471106 | 454 | 11000 SH | DEFINED | 17 | 11000 |
| OXFORD INDS INC | COM | 691497309 | 93 | 1450 SH | DEFINED | 01 | 1450 |
| OXFORD INDS INC 1400 | COM | 691497309 | 1016 | 15832 SH | OTHER | 01 | 14432 |
| OXFORD INDS INC | COM | 691497309 | 2165 | 33725 SH | DEFINED | 05 | 33725 |
| OXIGENE INC | COM | 691828107 | 365 | 30000 SH | CALL | DEFINED 08 | 30000 |
| PC-TEL INC 3400 | COM | 69325Q105 | 66 | 6217 SH | DEFINED | 01 | 2817 |
| PC-TEL INC 125 | COM | 69325Q105 | 1 | 125 SH | OTHER | 01 | |
| PC-TEL INC | COM | 69325Q105 | 891 | 83375 SH | DEFINED | 05 | 83375 |
| PC-TEL INC | COM | 69325Q105 | 6 | 600 SH | DEFINED | 08 | 600 |
| PC-TEL INC | COM | 69325Q105 | 159 | 14900 SH | DEFINED | 17 | 14900 |
| PDF SOLUTIONS INC | COM | 693282105 | 69 | 6152 SH | DEFINED | | 6152 |
| PDF SOLUTIONS INC | COM | 693282105 | 354 | 31451 SH | DEFINED | 01 | 31451 |
| PG&E CORP | COM | 69331C108 | 3381 | 141468 SH | DEFINED | 01 | 141468 |
| PG&E CORP 9509 | COM | 69331C108 | 358 | 14960 SH | OTHER | 01 | 5451 |
| PG&E CORP | COM | 69331C108 | 13713 | 573762 SH | DEFINED | 05 | 573762 |
| PG&E CORP | COM | 69331C108 | 9213 | 385500 SH | CALL | DEFINED 08 | 385500 |
| PG&E CORP | COM | 69331C108 | 777 | 32500 SH | PUT | DEFINED 08 | 32500 |
| PG&E CORP | COM | 69331C108 | 2943 | 123136 SH | DEFINED | 17 | 123136 |
| P F CHANGS CHINA BISTRO INC 1600 | COM | 69333Y108 | 167 | 3678 SH | DEFINED | 01 | 2078 |
| P F CHANGS CHINA BISTRO INC 1100 | COM | 69333Y108 | 50 | 1100 SH | OTHER | 01 | |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 4759 | 104950 SH | DEFINED | 05 | 104950 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 193 | 4265 SH | DEFINED | 17 | 4265 |
| PMC-SIERRA INC | COM | 69344F106 | 496 | 37593 SH | DEFINED | | 37593 |
| PMC-SIERRA INC | COM | 69344F106 | 158 | 11966 SH | DEFINED | 01 | 11966 |
| PMC-SIERRA INC 158 | COM | 69344F106 | 20 | 1507 SH | OTHER | 01 | 1349 |
| PMC-SIERRA INC | COM | 69344F106 | 1025 | 77710 SH | DEFINED | 05 | 77710 |
| PMC-SIERRA INC | COM | 69344F106 | 527 | 39985 SH | DEFINED | 08 | 39985 |
| PMC-SIERRA INC | COM | 69344F106 | 660 | 50000 SH | CALL | DEFINED 08 | 50000 |
| PMC-SIERRA INC | COM | 69344F106 | 114 | 8632 SH | DEFINED | 17 | 8632 |
| PMI GROUP INC | COM | 69344M101 | 1140 | 33787 SH | OTHER | | 33787 |
| PMI GROUP INC | COM | 69344M101 | 538 | 15953 SH | DEFINED | 01 | 15953 |
| PMI GROUP INC 75 | COM | 69344M101 | 3 | 75 SH | OTHER | 01 | |
| PMI GROUP INC | COM | 69344M101 | 14355 | 425338 SH | DEFINED | 05 | 425338 |
| PMI GROUP INC | COM | 69344M101 | 290 | 8600 SH | DEFINED | 08 | 8600 |
| PMI GROUP INC | COM | 69344M101 | 148 | 4392 SH | DEFINED | 17 | 4392 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 660 | 13880 SH | OTHER | | 13880 |
| PNC FINL SVCS GROUP INC 14530 | COM | 693475105 | 5934 | 124711 SH | DEFINED | 01 | 110181 |
| PNC FINL SVCS GROUP INC 46049 | COM | 693475105 | 3731 | 78424 SH | OTHER | 01 | 32375 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 9583 | 201414 SH | DEFINED | 05 | 201414 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 357 | 7503 SH | DEFINED | 08 | 7503 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 48 | 1000 SH | PUT | DEFINED 08 | 1000 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 860 | 18084 SH | DEFINED | 17 | 18084 |
| POSCO | SPONSORED AD | 693483109 | 678 | 23700 SH | OTHER | | 23700 |
| POSCO 400 | SPONSORED AD | 693483109 | 25 | 870 SH | OTHER | 01 | 470 |

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|------------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|-------|
| POSCO | SPONSORED AD | 693483109 | 6 | 200 | SH | DEFINED | 08 | 200 | |
| PNM RES INC | COM | 69349H107 | 68 | 2437 | SH | DEFINED | 01 | 2437 | |
| PNM RES INC | COM | 69349H107 | 462 | 16462 | SH | OTHER | 01 | 13250 | |
| 3212 | | | | | | | | | |
| PNM RES INC | COM | 69349H107 | 2288 | 81612 | SH | DEFINED | 05 | 81612 | |
| PPG INDS INC | COM | 693506107 | 12667 | 242566 | SH | DEFINED | 01 | 209666 | |
| 32900 | | | | | | | | | |
| PPG INDS INC | COM | 693506107 | 4276 | 81885 | SH | OTHER | 01 | 52289 | |
| 29596 | | | | | | | | | |
| PPG INDS INC | COM | 693506107 | 37606 | 720140 | SH | DEFINED | 05 | 720140 | |
| PPG INDS INC | COM | 693506107 | 783 | 15000 | SH | DEFINED | 08 | 15000 | |
| PPG INDS INC | COM | 693506107 | 57 | 1100 | SH | DEFINED | 17 | 1100 | |
| PPL CORP | COM | 69351T106 | 159975 | 3906591 | SH | DEFINED | 01 | 3889566 | |
| 17025 | | | | | | | | | |
| PPL CORP | COM | 69351T106 | 943 | 23023 | SH | OTHER | 01 | 9513 | |
| 13510 | | | | | | | | | |
| PPL CORP | COM | 69351T106 | 5775 | 141019 | SH | DEFINED | 05 | 141019 | |
| PPL CORP | COM | 69351T106 | 921 | 22500 | SH | DEFINED | 08 | 22500 | |
| PPL CORP | COM | 69351T106 | 210 | 5128 | SH | DEFINED | 17 | 5128 | |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 105 | 18400 | SH | DEFINED | 01 | 6000 | |
| 12400 | | | | | | | | | |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 1424 | 250700 | SH | DEFINED | 05 | 250700 | |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 5 | 900 | SH | DEFINED | 08 | 900 | |
| PSS WORLD MED INC | COM | 69366A100 | 385 | 43795 | SH | DEFINED | 01 | 43795 | |
| PSS WORLD MED INC | COM | 69366A100 | 1 | 165 | SH | DEFINED | 08 | 165 | |
| PTEK HLDGS INC | COM | 69366M104 | 391 | 47500 | SH | DEFINED | 17 | 47500 | |
| PACCAR INC | COM | 693718108 | 411453 | 5531028 | SH | DEFINED | 01 | 5305542 | |
| 225486 | | | | | | | | | |
| PACCAR INC | COM | 693718108 | 13446 | 180747 | SH | OTHER | 01 | 173219 | |
| 7528 | | | | | | | | | |
| PACCAR INC | COM | 693718108 | 8661 | 116423 | SH | DEFINED | 05 | 116423 | |
| PACCAR INC | COM | 693718108 | 112 | 1500 | SH | DEFINED | 08 | 1500 | |
| PACCAR INC | COM | 693718108 | 327 | 4400 | SH | DEFINED | 17 | 4400 | |
| PACER INTL INC TENN | COM | 69373H106 | 46 | 2300 | SH | DEFINED | 05 | 2300 | |
| PACER INTL INC TENN | COM | 69373H106 | 550 | 27500 | SH | DEFINED | 17 | 27500 | |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 702 | 23036 | SH | DEFINED | 01 | 23036 | |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 589 | 19316 | SH | OTHER | 01 | 18666 | |
| 650 | | | | | | | | | |
| PACIFIC CAP BANCORP NEW | COM | 69404P101 | 40 | 1300 | SH | DEFINED | 17 | 1300 | |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 125 | 3520 | SH | DEFINED | 01 | 3520 | |
| PACIFIC NORTHWEST BANCORP | COM | 69466M103 | 2150 | 60313 | SH | DEFINED | 17 | 60313 | |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 676 | 32709 | SH | DEFINED | 01 | 8109 | |
| 24600 | | | | | | | | | |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 5 | 262 | SH | OTHER | 01 | | |
| 262 | | | | | | | | | |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 6914 | 334680 | SH | DEFINED | 05 | 334680 | |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 401 | 19412 | SH | DEFINED | 17 | 19412 | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 125 | 2571 | SH | DEFINED | 01 | 2571 | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 10 | 199 | SH | OTHER | 01 | 74 | |
| 125 | | | | | | | | | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 3717 | 76165 | SH | DEFINED | 05 | 76165 | |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 1708 | 35000 | SH | CALL | DEFINED | 08 | 35000 |
| PACIFICARE HEALTH SYS DEL | COM | 695112102 | 9311 | 190800 | SH | DEFINED | 17 | 190800 | |
| PACKAGING CORP AMER | COM | 695156109 | 12 | 625 | SH | DEFINED | 01 | 625 | |
| PACKAGING CORP AMER | COM | 695156109 | 7 | 375 | SH | OTHER | 01 | | |
| 375 | | | | | | | | | |
| PACKAGING CORP AMER | COM | 695156109 | 4107 | 211479 | SH | DEFINED | 05 | 211479 | |
| PACKAGING CORP AMER | COM | 695156109 | 12 | 630 | SH | DEFINED | 08 | 630 | |
| PACKETEER INC | COM | 695210104 | 98 | 8110 | SH | DEFINED | 01 | 8110 | |
| PACKETEER INC | COM | 695210104 | 26 | 2195 | SH | OTHER | 01 | 1045 | |
| 1150 | | | | | | | | | |
| PACKETEER INC | COM | 695210104 | 1358 | 112725 | SH | DEFINED | 05 | 112725 | |
| PACKETEER INC | COM | 695210104 | 27 | 2200 | SH | DEFINED | 17 | 2200 | |
| PACTIV CORP | COM | 695257105 | 1828 | 90139 | SH | DEFINED | 01 | 90139 | |
| PACTIV CORP | COM | 695257105 | 289 | 14256 | SH | OTHER | 01 | 2348 | |
| 11908 | | | | | | | | | |
| PACTIV CORP | COM | 695257105 | 1573 | 77560 | SH | DEFINED | 05 | 77560 | |
| PACTIV CORP | COM | 695257105 | 120 | 5900 | SH | DEFINED | 08 | 5900 | |
| PACTIV CORP | COM | 695257105 | 406 | 20000 | SH | CALL | DEFINED | 08 | 20000 |
| PACTIV CORP | COM | 695257105 | 251 | 12385 | SH | DEFINED | 17 | 12385 | |
| PALL CORP | COM | 696429307 | 531 | 23681 | SH | DEFINED | 01 | 22381 | |
| 1300 | | | | | | | | | |
| PALL CORP | COM | 696429307 | 557 | 24807 | SH | OTHER | 01 | 984 | |
| 23823 | | | | | | | | | |
| PALL CORP | COM | 696429307 | 2296 | 102305 | SH | DEFINED | 05 | 102305 | |
| PALL CORP | COM | 696429307 | 33 | 1472 | SH | DEFINED | 08 | 1472 | |
| PALL CORP | COM | 696429307 | 291 | 12946 | SH | DEFINED | 17 | 12946 | |
| PALM INC | COM NEW | 696642206 | 242 | 12500 | SH | DEFINED | 01 | 12500 | |
| PANAMSAT CORP NEW | COM | 697933109 | 1169 | 80700 | SH | DEFINED | 01 | 80700 | |
| PANAMSAT CORP NEW | COM | 697933109 | 2 | 160 | SH | OTHER | 01 | 160 | |
| PANAMSAT CORP NEW | COM | 697933109 | 46 | 3169 | SH | DEFINED | 17 | 3169 | |
| PANERA BREAD CO | CL A | 69840W108 | 511 | 12450 | SH | DEFINED | 01 | 2950 | |
| 9300 | | | | | | | | | |
| 200 | | | | | | | | | |
| PANERA BREAD CO | CL A | 69840W108 | 29 | 700 | SH | OTHER | 01 | | |
| 700 | | | | | | | | | |
| PANERA BREAD CO | CL A | 69840W108 | 5204 | 126900 | SH | DEFINED | 05 | 126900 | |

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|--------------------------------------|------|-----------|------|-----------|------|------------|--------|
| PANERA BREAD CO | CL A | 69840W108 | 103 | 2500 SH | PUT | DEFINED 08 | 2500 |
| PANERA BREAD CO | CL A | 69840W108 | 39 | 944 SH | | DEFINED 17 | 944 |
| PAPA JOHNS INTL INC 7600 | COM | 698813102 | 313 | 12625 SH | | DEFINED 01 | 5025 |
| PAPA JOHNS INTL INC | COM | 698813102 | 2085 | 84050 SH | | DEFINED 05 | 84050 |
| PAPA JOHNS INTL INC | COM | 698813102 | 3 | 120 SH | | DEFINED 08 | 120 |
| PAPA JOHNS INTL INC | COM | 698813102 | 45 | 1800 SH | | DEFINED 17 | 1800 |
| PARALLEL PETE CORP DEL | COM | 699157103 | 67 | 20000 SH | | DEFINED 01 | 20000 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 62 | 19567 SH | | DEFINED 01 | 19567 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 3 | 800 SH | | OTHER 01 | 800 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 374 | 118795 SH | | DEFINED 05 | 118795 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 83 | 26400 SH | | DEFINED 08 | 26400 |
| PARAMETRIC TECHNOLOGY CORP | COM | 699173100 | 29 | 9360 SH | | DEFINED 17 | 9360 |
| PAREXEL INTL CORP 8200 | COM | 699462107 | 170 | 11125 SH | | DEFINED 01 | 2925 |
| PAREXEL INTL CORP | COM | 699462107 | 1708 | 112050 SH | | DEFINED 05 | 112050 |
| PAREXEL INTL CORP | COM | 699462107 | 21 | 1400 SH | | DEFINED 08 | 1400 |
| PAREXEL INTL CORP | COM | 699462107 | 43 | 2800 SH | | DEFINED 17 | 2800 |
| PARK ELECTROCHEMICAL CORP 3190 | COM | 700416209 | 107 | 4700 SH | | DEFINED 01 | 1510 |
| PARK ELECTROCHEMICAL CORP 110 | COM | 700416209 | 3 | 110 SH | | OTHER 01 | |
| PARK ELECTROCHEMICAL CORP | COM | 700416209 | 1854 | 81475 SH | | DEFINED 05 | 81475 |
| PARK PL ENTMT CORP | COM | 700690100 | 626 | 69451 SH | | DEFINED 01 | 69451 |
| PARK PL ENTMT CORP 4984 | COM | 700690100 | 59 | 6584 SH | | OTHER 01 | 1600 |
| PARK PL ENTMT CORP | COM | 700690100 | 5534 | 614165 SH | | DEFINED 05 | 614165 |
| PARKER HANNIFIN CORP 1275 | COM | 701094104 | 2648 | 59250 SH | | DEFINED 01 | 57975 |
| PARKER HANNIFIN CORP 7775 | COM | 701094104 | 647 | 14480 SH | | OTHER 01 | 6705 |
| PARKER HANNIFIN CORP | COM | 701094104 | 3802 | 85056 SH | | DEFINED 05 | 85056 |
| PARKER HANNIFIN CORP | COM | 701094104 | 58 | 1300 SH | | DEFINED 08 | 1300 |
| PARKER HANNIFIN CORP | COM | 701094104 | 1788 | 40000 SH | PUT | DEFINED 08 | 40000 |
| PARKER HANNIFIN CORP | COM | 701094104 | 114 | 2555 SH | | DEFINED 17 | 2555 |
| PARKWAY PPTYS INC | COM | 70159Q104 | 350 | 8000 SH | | DEFINED 01 | 8000 |
| PATINA OIL & GAS CORP 2300 | COM | 703224105 | 213 | 5875 SH | | DEFINED 01 | 3575 |
| PATINA OIL & GAS CORP 125 | COM | 703224105 | 5 | 125 SH | | OTHER 01 | |
| PATINA OIL & GAS CORP | COM | 703224105 | 5062 | 139668 SH | | DEFINED 05 | 139668 |
| PATINA OIL & GAS CORP | COM | 703224105 | 7 | 200 SH | | DEFINED 08 | 200 |
| PATINA OIL & GAS CORP | COM | 703224105 | 6 | 170 SH | | DEFINED 17 | 170 |
| PATTERSON DENTAL CO 1800 | COM | 703412106 | 3550 | 61649 SH | | DEFINED 01 | 59849 |
| PATTERSON DENTAL CO 1225 | COM | 703412106 | 71 | 1225 SH | | OTHER 01 | |
| PATTERSON DENTAL CO | COM | 703412106 | 7978 | 138552 SH | | DEFINED 05 | 138552 |
| PATTERSON DENTAL CO | COM | 703412106 | 138 | 2396 SH | | DEFINED 08 | 2396 |
| PATTERSON DENTAL CO | COM | 703412106 | 322 | 5600 SH | | DEFINED 17 | 5600 |
| PATTERSON UTI ENERGY INC 395 | COM | 703481101 | 3670 | 135565 SH | | DEFINED 01 | 135170 |
| PATTERSON UTI ENERGY INC 365 | COM | 703481101 | 10 | 365 SH | | OTHER 01 | |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 6044 | 223283 SH | | DEFINED 05 | 223283 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 3491 | 128976 SH | | DEFINED 08 | 128976 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 422 | 15600 SH | | DEFINED 17 | 15600 |
| PATTERSON UTI ENERGY INC 2731 | COM | 703481101 | 74 | 2731 SH | | OTHER 17 | |
| PAXAR CORP 1688 | COM | 704227107 | 49 | 3800 SH | | DEFINED 01 | 2112 |
| PAXAR CORP 10253 | COM | 704227107 | 131 | 10253 SH | | OTHER 01 | |
| PAXAR CORP | COM | 704227107 | 2056 | 160650 SH | | DEFINED 05 | 160650 |
| PAYCHEX INC 2550 | COM | 704326107 | 2751 | 80674 SH | | DEFINED 01 | 78124 |
| PAYCHEX INC 15330 | COM | 704326107 | 1213 | 35578 SH | | OTHER 01 | 20248 |
| PAYCHEX INC | COM | 704326107 | 7101 | 208250 SH | | DEFINED 05 | 208250 |
| PAYCHEX INC | COM | 704326107 | 71 | 2083 SH | | DEFINED 08 | 2083 |
| PAYCHEX INC | COM | 704326107 | 668 | 19600 SH | | DEFINED 17 | 19600 |
| PAYLESS SHOESOURCE INC 5850 | COM | 704379106 | 88 | 6804 SH | | DEFINED 01 | 954 |
| PAYLESS SHOESOURCE INC 35726 | COM | 704379106 | 826 | 63804 SH | | OTHER 01 | 28078 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 1786 | 138031 SH | | DEFINED 05 | 138031 |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 1165 | 90000 SH | CALL | DEFINED 08 | 90000 |
| PEABODY ENERGY CORP | COM | 704549104 | 89 | 2852 SH | | DEFINED 01 | 2852 |
| PEABODY ENERGY CORP 50 | COM | 704549104 | 2 | 50 SH | | OTHER 01 | |
| PEABODY ENERGY CORP | COM | 704549104 | 3451 | 110000 SH | | DEFINED 05 | 110000 |
| PEABODY ENERGY CORP | COM | 704549104 | 9 | 300 SH | | DEFINED 08 | 300 |
| PEABODY ENERGY CORP | COM | 704549104 | 293 | 9351 SH | | DEFINED 17 | 9351 |
| PEAPACK-GLADSTONE FINL CORP 38546 | COM | 704699107 | 1198 | 38546 SH | | OTHER 01 | |
| PEDIATRIX MED GROUP | COM | 705324101 | 735 | 15955 SH | | DEFINED 01 | 5405 |

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|------------------------------|-------------|-----------|-------|---------|----|---------|---------|---------|--------|
| 1900 | 8650 | | | | | | | | |
| PEDIATRIX MED GROUP | COM | 705324101 | 290 | 6300 | SH | OTHER | 01 | | |
| 6300 | | | | | | | | | |
| PEDIATRIX MED GROUP | COM | 705324101 | 4598 | 99850 | SH | DEFINED | 05 | 99850 | |
| PEDIATRIX MED GROUP | COM | 705324101 | 64 | 1400 | SH | DEFINED | 08 | 1400 | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 193 | 13954 | SH | DEFINED | 01 | 9033 | |
| 4921 | | | | | | | | | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 11 | 829 | SH | OTHER | 01 | | |
| 829 | | | | | | | | | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 2880 | 208580 | SH | DEFINED | 05 | 208580 | |
| PEGASUS SOLUTIONS INC | COM | 705906105 | 44 | 3217 | SH | DEFINED | 08 | 3217 | |
| PENFORD CORP | COM | 707051108 | 72 | 5550 | SH | DEFINED | 01 | | |
| 5550 | | | | | | | | | |
| PENFORD CORP | COM | 707051108 | 84 | 6429 | SH | OTHER | 01 | 1750 | |
| 4000 | 679 | | | | | | | | |
| PENFORD CORP | COM | 707051108 | 498 | 38325 | SH | DEFINED | 05 | 38325 | |
| PENN ENGR & MFG CORP | CL A | 707389102 | 1719 | 121487 | SH | OTHER | 01 | | |
| 121487 | | | | | | | | | |
| PENN ENGR & MFG CORP | COM NON VTG | 707389300 | 8302 | 538738 | SH | OTHER | 01 | | |
| 538738 | | | | | | | | | |
| PENN NATL GAMING INC | COM | 707569109 | 488 | 22900 | SH | DEFINED | 17 | 22900 | |
| PENN VA RESOURCES PARTNERS L | COM | 707884102 | 314 | 10500 | SH | OTHER | 01 | 10000 | |
| 500 | | | | | | | | | |
| PENNEY J C INC | COM | 708160106 | 3034 | 141972 | SH | DEFINED | 01 | 106410 | |
| 35562 | | | | | | | | | |
| PENNEY J C INC | COM | 708160106 | 2127 | 99538 | SH | OTHER | 01 | 38651 | |
| 60887 | | | | | | | | | |
| PENNEY J C INC | COM | 708160106 | 2845 | 133115 | SH | DEFINED | 05 | 133115 | |
| PENNEY J C INC | COM | 708160106 | 4148 | 194100 | SH | DEFINED | 08 | 194100 | |
| PENNEY J C INC | COM | 708160106 | 942 | 44100 | SH | CALL | DEFINED | 08 | 44100 |
| PENNEY J C INC | COM | 708160106 | 1255 | 58709 | SH | DEFINED | 17 | 58709 | |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 321 | 9600 | SH | DEFINED | 01 | 9600 | |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 87 | 2600 | SH | OTHER | 01 | 2000 | |
| 600 | | | | | | | | | |
| PENTAIR INC | COM | 709631105 | 569 | 14260 | SH | OTHER | | 14260 | |
| PENTAIR INC | COM | 709631105 | 207 | 5195 | SH | DEFINED | 01 | 4795 | |
| 400 | | | | | | | | | |
| PENTAIR INC | COM | 709631105 | 111 | 2788 | SH | OTHER | 01 | 1578 | |
| 1210 | | | | | | | | | |
| PENTAIR INC | COM | 709631105 | 9967 | 249980 | SH | DEFINED | 05 | 249980 | |
| PENTAIR INC | COM | 709631105 | 12 | 300 | SH | DEFINED | 08 | 300 | |
| PENTAIR INC | COM | 709631105 | 166 | 4155 | SH | DEFINED | 17 | 4155 | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 190 | 8738 | SH | DEFINED | 01 | 5738 | |
| 3000 | | | | | | | | | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 72 | 3300 | SH | OTHER | 01 | 2051 | |
| 1249 | | | | | | | | | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 2959 | 135985 | SH | DEFINED | 05 | 135985 | |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 78 | 3600 | SH | DEFINED | 17 | 3600 | |
| PEOPLES ENERGY CORP | COM | 711030106 | 40221 | 972001 | SH | DEFINED | 01 | 972001 | |
| PEOPLES ENERGY CORP | COM | 711030106 | 716 | 17313 | SH | OTHER | 01 | 15373 | |
| 1940 | | | | | | | | | |
| PEOPLES ENERGY CORP | COM | 711030106 | 716 | 17315 | SH | DEFINED | 05 | 17315 | |
| PEOPLES ENERGY CORP | COM | 711030106 | 17 | 400 | SH | DEFINED | 08 | 400 | |
| PEOPLESOFT INC | COM | 712713106 | 2418 | 132341 | SH | DEFINED | 01 | 129441 | |
| 2900 | | | | | | | | | |
| PEOPLESOFT INC | COM | 712713106 | 70 | 3857 | SH | OTHER | 01 | 2350 | |
| 1507 | | | | | | | | | |
| PEOPLESOFT INC | COM | 712713106 | 1370 | 75000 | SH | CALL | DEFINED | 01 | 75000 |
| PEOPLESOFT INC | COM | 712713106 | 1096 | 60000 | SH | PUT | DEFINED | 01 | 60000 |
| PEOPLESOFT INC | COM | 712713106 | 3158 | 172875 | SH | DEFINED | 05 | 172875 | |
| PEOPLESOFT INC | COM | 712713106 | 2700 | 147800 | SH | CALL | DEFINED | 08 | 147800 |
| PEOPLESOFT INC | COM | 712713106 | 3179 | 174008 | SH | DEFINED | 17 | 174008 | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 234 | 15316 | SH | DEFINED | 01 | 3350 | |
| 11966 | | | | | | | | | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 8 | 509 | SH | OTHER | 01 | | |
| 509 | | | | | | | | | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 3475 | 227125 | SH | DEFINED | 05 | 227125 | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 1193 | 78000 | SH | DEFINED | 08 | 78000 | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 20 | 1327 | SH | DEFINED | 13 | 1327 | |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 849 | 55504 | SH | DEFINED | 17 | 55504 | |
| PEPCO HOLDINGS INC | COM | 713291102 | 97564 | 5646054 | SH | DEFINED | 01 | 5646054 | |
| PEPCO HOLDINGS INC | COM | 713291102 | 5990 | 346633 | SH | DEFINED | 05 | 346633 | |
| PEPCO HOLDINGS INC | COM | 713291102 | 29 | 1700 | SH | DEFINED | 17 | 1700 | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 541 | 26289 | SH | DEFINED | 01 | 23589 | |
| 2700 | | | | | | | | | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 11 | 518 | SH | OTHER | 01 | | |
| 518 | | | | | | | | | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 9178 | 445951 | SH | DEFINED | 05 | 445951 | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 14 | 700 | SH | DEFINED | 08 | 700 | |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 200 | 9700 | SH | DEFINED | 17 | 9700 | |
| PEPSIAMERICAS INC | COM | 71343P200 | 66 | 4582 | SH | DEFINED | 01 | 4582 | |
| PEPSIAMERICAS INC | COM | 71343P200 | 208 | 14330 | SH | OTHER | 01 | 13830 | |
| 500 | | | | | | | | | |
| PEPSIAMERICAS INC | COM | 71343P200 | 4237 | 292388 | SH | DEFINED | 05 | 292388 | |
| PEPSIAMERICAS INC | COM | 71343P200 | 14 | 1000 | SH | DEFINED | 08 | 1000 | |
| PEPSICO INC | COM | 713448108 | 4 | 80 | SH | DEFINED | | 80 | |

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|---|--------------|-----------|--------|-------------|---------|---------|----------|
| PEPSICO INC | COM | 713448108 | 1854 | 40457 SH | OTHER | | 40457 |
| PEPSICO INC 308229 | COM | 713448108 | 945581 | 20632368 SH | DEFINED | 01 | 20324139 |
| PEPSICO INC 2342792 | COM | 713448108 | 202030 | 4408256 SH | OTHER | 01 | 2065464 |
| PEPSICO INC | COM | 713448108 | 68403 | 1492539 SH | DEFINED | 05 | 1492539 |
| PEPSICO INC | COM | 713448108 | 9 | 200 SH | DEFINED | 08 | 200 |
| PEPSICO INC | COM | 713448108 | 5298 | 115600 SH | CALL | DEFINED | 115600 |
| PEPSICO INC | COM | 713448108 | 62 | 1345 SH | DEFINED | 13 | 1345 |
| PEPSICO INC | COM | 713448108 | 2 | 48 SH | OTHER | 13 | 48 |
| PEPSICO INC | COM | 713448108 | 133 | 2900 SH | DEFINED | 17 | 2900 |
| PEPSICO INC | COM | 713448108 | 1833 | 40000 SH | CALL | DEFINED | 40000 |
| PEPSICO INC | COM | 713448108 | 1833 | 40000 SH | PUT | DEFINED | 40000 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 2701 | 169212 SH | DEFINED | 01 | 169212 |
| PER-SE TECHNOLOGIES INC | COM NEW | 713569309 | 57 | 3600 SH | DEFINED | 17 | 3600 |
| PERFORMANCE FOOD GROUP CO 325 | COM | 713755106 | 15 | 365 SH | DEFINED | 01 | 40 |
| PERFORMANCE FOOD GROUP CO 925 | COM | 713755106 | 51 | 1250 SH | OTHER | 01 | 325 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 7401 | 181700 SH | DEFINED | 05 | 181700 |
| PERFORMANCE FOOD GROUP CO | COM | 713755106 | 41 | 1008 SH | DEFINED | 17 | 1008 |
| PERICOM SEMICONDUCTOR CORP 7830 | COM | 713831105 | 89 | 8925 SH | DEFINED | 01 | 1095 |
| PERICOM SEMICONDUCTOR CORP 95 | COM | 713831105 | 1 | 95 SH | OTHER | 01 | |
| PERICOM SEMICONDUCTOR CORP | COM | 713831105 | 1042 | 104875 SH | DEFINED | 05 | 104875 |
| PERKINELMER INC 5100 1600 | COM | 714046109 | 355 | 23186 SH | DEFINED | 01 | 16486 |
| PERKINELMER INC 9763 | COM | 714046109 | 149 | 9763 SH | OTHER | 01 | |
| PERKINELMER INC | COM | 714046109 | 1782 | 116398 SH | DEFINED | 05 | 116398 |
| PERKINELMER INC | COM | 714046109 | 635 | 41500 SH | DEFINED | 08 | 41500 |
| PERKINELMER INC | COM | 714046109 | 197 | 12900 SH | DEFINED | 17 | 12900 |
| PERRIGO CO | COM | 714290103 | 104 | 8175 SH | DEFINED | 01 | 8175 |
| PERRIGO CO 221 | COM | 714290103 | 3 | 221 SH | OTHER | 01 | |
| PERRIGO CO | COM | 714290103 | 1808 | 141997 SH | DEFINED | 05 | 141997 |
| PERRIGO CO | COM | 714290103 | 122 | 9600 SH | DEFINED | 08 | 9600 |
| PERRIGO CO | COM | 714290103 | 187 | 14700 SH | DEFINED | 17 | 14700 |
| PETROCHINA CO LTD | SPONSORED A | 71646E100 | 31 | 930 SH | DEFINED | 01 | 930 |
| PETROCHINA CO LTD | SPONSORED A | 71646E100 | 10 | 300 SH | OTHER | 01 | 300 |
| PETROCHINA CO LTD | SPONSORED A | 71646E100 | 637 | 19000 SH | DEFINED | 08 | 19000 |
| PETROCHINA CO LTD | SPONSORED A | 71646E100 | 1005 | 29969 SH | DEFINED | 17 | 29969 |
| PETROLEO BRASILEIRO SA PETRO 260 | SPONSORED AD | 71654V101 | 2707 | 127400 SH | OTHER | | 127400 |
| PETROLEO BRASILEIRO SA PETRO 1680 580 | SPONSORED AD | 71654V101 | 6 | 260 SH | DEFINED | 01 | |
| PETROLEO BRASILEIRO SA PETRO 1680 580 | SPONSORED AD | 71654V101 | 59 | 2780 SH | OTHER | 01 | 520 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED AD | 71654V408 | 2038 | 88875 SH | OTHER | | 88875 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED AD | 71654V408 | 5 | 200 SH | OTHER | 01 | 200 |
| PETROLEUM & RES CORP 1604 | COM | 716549100 | 96 | 4498 SH | DEFINED | 01 | 2894 |
| PETROLEUM & RES CORP 5723 | COM | 716549100 | 177 | 8313 SH | OTHER | 01 | 2590 |
| PETSMART INC | COM | 716768106 | 163 | 7175 SH | DEFINED | 01 | 7175 |
| PETSMART INC 2575 | COM | 716768106 | 59 | 2575 SH | OTHER | 01 | |
| PETSMART INC | COM | 716768106 | 6550 | 287770 SH | DEFINED | 05 | 287770 |
| PETSMART INC | COM | 716768106 | 80 | 3500 SH | DEFINED | 08 | 3500 |
| PETSMART INC | COM | 716768106 | 3414 | 150000 SH | CALL | DEFINED | 150000 |
| PETSMART INC | COM | 716768106 | 3414 | 150000 SH | PUT | DEFINED | 150000 |
| PETSMART INC | COM | 716768106 | 188 | 8250 SH | DEFINED | 17 | 8250 |
| PFIZER INC | COM | 717081103 | 10 | 332 SH | DEFINED | | 332 |
| PFIZER INC | COM | 717081103 | 3233 | 106416 SH | OTHER | | 106416 |
| PFIZER INC 1151324 | COM | 717081103 | 603258 | 19857068 SH | DEFINED | 01 | 18705744 |
| PFIZER INC 4845451 | COM | 717081103 | 322077 | 10601622 SH | OTHER | 01 | 5756171 |
| PFIZER INC | COM | 717081103 | 162517 | 5349486 SH | DEFINED | 05 | 5349486 |
| PFIZER INC | COM | 717081103 | 22110 | 727775 SH | DEFINED | 08 | 727775 |
| PFIZER INC | COM | 717081103 | 15494 | 510000 SH | CALL | DEFINED | 510000 |
| PFIZER INC | COM | 717081103 | 7671 | 252500 SH | PUT | DEFINED | 252500 |
| PFIZER INC 1585 | COM | 717081103 | 274 | 9017 SH | DEFINED | 13 | 7432 |
| PFIZER INC 100 | COM | 717081103 | 3 | 100 SH | OTHER | 13 | |
| PFIZER INC | COM | 717081103 | 4060 | 133645 SH | DEFINED | 17 | 133645 |
| PFIZER INC 335000 | COM | 717081103 | 10177 | 335000 SH | OTHER | 17 | |
| PFIZER INC | COM | 717081103 | 6076 | 200000 SH | CALL | DEFINED | 200000 |
| PFIZER INC | COM | 717081103 | 6076 | 200000 SH | PUT | DEFINED | 200000 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 149 | 2000 SH | OTHER | 01 | 2000 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RC | 71712A206 | 3457 | 46500 SH | DEFINED | 17 | 46500 |
| PHARMACEUTICAL PROD DEV INC 14350 6030 | COM | 717124101 | 664 | 27675 SH | DEFINED | 01 | 7295 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 94 | 3925 SH | OTHER | 01 | |

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|-------------------------------------|---------------|-----------|------|-----------|---------|---------|--------|
| PITNEY BOWES INC 16680 | COM | 724479100 | 7149 | 186551 SH | OTHER | 01 | 169871 |
| PITNEY BOWES INC | COM | 724479100 | 7424 | 193735 SH | DEFINED | 05 | 193735 |
| PITNEY BOWES INC | COM | 724479100 | 186 | 4850 SH | DEFINED | 08 | 4850 |
| PITNEY BOWES INC | COM | 724479100 | 88 | 2300 SH | DEFINED | 17 | 2300 |
| PIXELWORKS INC | COM | 72581M107 | 23 | 2600 SH | DEFINED | 01 | 2600 |
| PIXELWORKS INC | COM | 72581M107 | 22 | 2500 SH | DEFINED | 05 | 2500 |
| PIXELWORKS INC | COM | 72581M107 | 4159 | 479100 SH | DEFINED | 17 | 479100 |
| PIXAR | COM | 725811103 | 616 | 9246 SH | OTHER | | 9246 |
| PIXAR | COM | 725811103 | 95 | 1430 SH | DEFINED | 01 | 1430 |
| PIXAR | COM | 725811103 | 67 | 1000 SH | OTHER | 01 | |
| 1000 | | | | | | | |
| PIXAR | COM | 725811103 | 65 | 973 SH | DEFINED | 05 | 973 |
| PIXAR | COM | 725811103 | 7 | 100 SH | DEFINED | 08 | 100 |
| PIXAR | COM | 725811103 | 1666 | 25000 SH | CALL | DEFINED | 25000 |
| PIXAR | COM | 725811103 | 31 | 466 SH | DEFINED | 17 | 466 |
| PLACER DOME INC 1000 | COM | 725906101 | 21 | 1531 SH | DEFINED | 01 | 531 |
| PLACER DOME INC 12986 | COM | 725906101 | 226 | 16455 SH | OTHER | 01 | 3469 |
| PLACER DOME INC | COM | 725906101 | 2 | 130 SH | DEFINED | 05 | 130 |
| PLACER DOME INC | COM | 725906101 | 226 | 16400 SH | DEFINED | 08 | 16400 |
| PLACER DOME INC | COM | 725906101 | 660 | 48000 SH | CALL | DEFINED | 48000 |
| PLACER DOME INC | COM | 725906101 | 37 | 2664 SH | DEFINED | 17 | 2664 |
| PLAINS ALL AMERN PIPELINE L 5300 | UNIT LTD PAR | 726503105 | 403 | 13400 SH | DEFINED | 01 | 13400 |
| PLAINS ALL AMERN PIPELINE L 5300 | UNIT LTD PAR | 726503105 | 287 | 9545 SH | OTHER | 01 | 4245 |
| PLAINS RES INC | COM PAR \$0.1 | 726540503 | 171 | 13725 SH | DEFINED | 01 | 13725 |
| PLAINS RES INC | COM PAR \$0.1 | 726540503 | 1171 | 94075 SH | DEFINED | 05 | 94075 |
| PLANAR SYS INC 10700 | COM | 726900103 | 282 | 13275 SH | DEFINED | 01 | 2575 |
| PLANAR SYS INC 50 | COM | 726900103 | 1 | 50 SH | OTHER | 01 | |
| PLANAR SYS INC | COM | 726900103 | 1371 | 64450 SH | DEFINED | 05 | 64450 |
| PLANAR SYS INC | COM | 726900103 | 55 | 2600 SH | DEFINED | 17 | 2600 |
| PLANTRONICS INC NEW | COM | 727493108 | 181 | 7575 SH | DEFINED | 01 | 7575 |
| PLANTRONICS INC NEW | COM | 727493108 | 2122 | 88906 SH | DEFINED | 05 | 88906 |
| PLANTRONICS INC NEW | COM | 727493108 | 64 | 2680 SH | DEFINED | 08 | 2680 |
| PLANTRONICS INC NEW | COM | 727493108 | 272 | 11400 SH | DEFINED | 17 | 11400 |
| PLEXUS CORP 1304 | COM | 729132100 | 351 | 22613 SH | DEFINED | 01 | 21309 |
| PLEXUS CORP | COM | 729132100 | 3515 | 226184 SH | DEFINED | 05 | 226184 |
| PLEXUS CORP | COM | 729132100 | 3 | 200 SH | DEFINED | 08 | 200 |
| PLEXUS CORP | COM | 729132100 | 31 | 2016 SH | DEFINED | 17 | 2016 |
| PLUM CREEK TIMBER CO INC 26922 | COM | 729251108 | 1371 | 53876 SH | DEFINED | 01 | 26954 |
| PLUM CREEK TIMBER CO INC 28778 | COM | 729251108 | 2664 | 104725 SH | OTHER | 01 | 75947 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 2514 | 98828 SH | DEFINED | 05 | 98828 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 193 | 7600 SH | DEFINED | 08 | 7600 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 377 | 14800 SH | DEFINED | 17 | 14800 |
| POGO PRODUCING CO 2000 | COM | 730448107 | 386 | 8534 SH | DEFINED | 01 | 6534 |
| POGO PRODUCING CO 2975 | COM | 730448107 | 225 | 4975 SH | OTHER | 01 | 2000 |
| POGO PRODUCING CO | COM | 730448107 | 5852 | 129235 SH | DEFINED | 05 | 129235 |
| POGO PRODUCING CO | COM | 730448107 | 5 | 100 SH | DEFINED | 08 | 100 |
| POGO PRODUCING CO | COM | 730448107 | 18 | 400 SH | DEFINED | 17 | 400 |
| POLARIS INDS INC 3700 | COM | 731068102 | 408 | 5500 SH | DEFINED | 01 | 1800 |
| POLARIS INDS INC 802 | COM | 731068102 | 59 | 802 SH | OTHER | 01 | |
| POLARIS INDS INC | COM | 731068102 | 6826 | 92050 SH | DEFINED | 05 | 92050 |
| POLARIS INDS INC | COM | 731068102 | 15 | 200 SH | DEFINED | 08 | 200 |
| POLARIS INDS INC | COM | 731068102 | 133 | 1800 SH | DEFINED | 17 | 1800 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 50 | 1870 SH | DEFINED | 01 | 1870 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 6 | 230 SH | OTHER | 01 | 230 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 268 | 10000 SH | CALL | DEFINED | 10000 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 268 | 10000 SH | PUT | DEFINED | 10000 |
| POLYCOM INC | COM | 73172K104 | 525 | 31583 SH | DEFINED | 01 | 31583 |
| POLYCOM INC | COM | 73172K104 | 3338 | 200983 SH | DEFINED | 05 | 200983 |
| POLYCOM INC | COM | 73172K104 | 12 | 700 SH | DEFINED | 08 | 700 |
| POLYCOM INC | COM | 73172K104 | 1292 | 77800 SH | DEFINED | 17 | 77800 |
| POLYMEDICA CORP 4200 | COM | 731738100 | 156 | 5877 SH | DEFINED | 01 | 1677 |
| POLYMEDICA CORP 50 | COM | 731738100 | 1 | 50 SH | OTHER | 01 | |
| POLYMEDICA CORP | COM | 731738100 | 2837 | 107050 SH | DEFINED | 05 | 107050 |
| POLYMEDICA CORP | COM | 731738100 | 265 | 10000 SH | DEFINED | 08 | 10000 |
| POLYMEDICA CORP | COM | 731738100 | 63 | 2376 SH | DEFINED | 17 | 2376 |
| POLYONE CORP | COM | 73179P106 | 2 | 450 SH | DEFINED | 01 | 450 |
| POLYONE CORP | COM | 73179P106 | 1436 | 365425 SH | DEFINED | 05 | 365425 |
| POPE & TALBOT INC 3740 | COM | 732827100 | 36 | 2375 SH | DEFINED | 01 | 2375 |
| POPE & TALBOT INC 3740 | COM | 732827100 | 69 | 4532 SH | OTHER | 01 | 792 |
| POPE & TALBOT INC | COM | 732827100 | 951 | 62915 SH | DEFINED | 05 | 62915 |

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|-------------------------------------|--------------|-----------|------|-----------|-----------------|--------|
| POPULAR INC 2344 | COM | 733174106 | 93 | 2344 SH | DEFINED 01 | |
| POPULAR INC 3000 2756 | COM | 733174106 | 322 | 8100 SH | OTHER 01 | 2344 |
| POPULAR INC | COM | 733174106 | 12 | 300 SH | DEFINED 05 | 300 |
| POPULAR INC | COM | 733174106 | 394 | 9899 SH | DEFINED 17 | 9899 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 236 | 9300 SH | DEFINED 17 | 9300 |
| PORTUGAL TELECOM SGPS S A | SPONSORED AD | 737273102 | 3384 | 430000 SH | OTHER | 430000 |
| PORTUGAL TELECOM SGPS S A | SPONSORED AD | 737273102 | 2 | 219 SH | DEFINED 01 | 219 |
| PORTUGAL TELECOM SGPS S A 3075 | SPONSORED AD | 737273102 | 68 | 8674 SH | OTHER 01 | 5599 |
| POSSIS MEDICAL INC 7408 | COM | 737407106 | 175 | 11275 SH | DEFINED 01 | 3867 |
| POSSIS MEDICAL INC 992 | COM | 737407106 | 15 | 992 SH | OTHER 01 | |
| POSSIS MEDICAL INC | COM | 737407106 | 1237 | 79500 SH | DEFINED 05 | 79500 |
| POSSIS MEDICAL INC | COM | 737407106 | 5 | 300 SH | DEFINED 08 | 300 |
| POST PPTYS INC | COM | 737464107 | 379 | 13902 SH | DEFINED 01 | 13902 |
| POST PPTYS INC | COM | 737464107 | 30 | 1100 SH | OTHER 01 | 1100 |
| POST PPTYS INC | COM | 737464107 | 153 | 5626 SH | DEFINED 17 | 5626 |
| POTLATCH CORP 16000 | COM | 737628107 | 616 | 20710 SH | DEFINED 01 | 4710 |
| POTLATCH CORP 15000 | COM | 737628107 | 928 | 31234 SH | OTHER 01 | 16234 |
| POTLATCH CORP | COM | 737628107 | 1730 | 58219 SH | DEFINED 05 | 58219 |
| POWER INTEGRATIONS INC 9600 | COM | 739276103 | 543 | 16350 SH | DEFINED 01 | 6750 |
| POWER INTEGRATIONS INC 200 | COM | 739276103 | 7 | 200 SH | OTHER 01 | |
| POWER INTEGRATIONS INC | COM | 739276103 | 4221 | 127000 SH | DEFINED 05 | 127000 |
| POWER-ONE INC 5900 1800 | COM | 739308104 | 431 | 41383 SH | DEFINED 01 | 33683 |
| POWER-ONE INC 275 | COM | 739308104 | 3 | 275 SH | OTHER 01 | |
| POWER-ONE INC | COM | 739308104 | 647 | 62170 SH | DEFINED 05 | 62170 |
| POWER-ONE INC | COM | 739308104 | 91 | 8700 SH | DEFINED 08 | 8700 |
| POWER-ONE INC | COM | 739308104 | | 34 SH | DEFINED 17 | 34 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 81 | 12140 SH | DEFINED 01 | 12140 |
| POWERWAVE TECHNOLOGIES INC 11490 | COM | 739363109 | 76 | 11490 SH | OTHER 01 | |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 849 | 127898 SH | DEFINED 05 | 127898 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 531 | 79900 SH | DEFINED 08 | 79900 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 631 | 95100 SH | DEFINED 17 | 95100 |
| PRACTICEWORKS INC | COM | 739419109 | 1030 | 48000 SH | DEFINED 17 | 48000 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 68 | 10000 SH | DEFINED 01 | 10000 |
| PRAECIS PHARMACEUTICALS INC | COM | 739421105 | 1 | 200 SH | OTHER 01 | 200 |
| PRAXAIR INC 25075 | COM | 74005P104 | 9905 | 159895 SH | DEFINED 01 | 134820 |
| PRAXAIR INC 13575 | COM | 74005P104 | 1678 | 27090 SH | OTHER 01 | 13515 |
| PRAXAIR INC | COM | 74005P104 | 8138 | 131368 SH | DEFINED 05 | 131368 |
| PRAXAIR INC | COM | 74005P104 | 859 | 13860 SH | DEFINED 17 | 13860 |
| PRE PAID LEGAL SVCS INC 3400 | COM | 740065107 | 100 | 4275 SH | DEFINED 01 | 875 |
| PRE PAID LEGAL SVCS INC 125 | COM | 740065107 | 3 | 125 SH | OTHER 01 | |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 1713 | 73150 SH | DEFINED 05 | 73150 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 5 | 200 SH | DEFINED 08 | 200 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 186 | 7948 SH | DEFINED 17 | 7948 |
| PRECISION CASTPARTS CORP 4800 | COM | 740189105 | 210 | 5975 SH | DEFINED 01 | 1175 |
| PRECISION CASTPARTS CORP 175 | COM | 740189105 | 175 | 4975 SH | OTHER 01 | 4800 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 3802 | 108308 SH | DEFINED 05 | 108308 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 190 | 5400 SH | DEFINED 08 | 5400 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 439 | 12500 SH | DEFINED 17 | 12500 |
| PRECISION DRILLING CORP | COM | 74022D100 | 130 | 3451 SH | DEFINED 01 | 3451 |
| PRECISION DRILLING CORP 507 | COM | 74022D100 | 38 | 1020 SH | OTHER 01 | 513 |
| PRECISION DRILLING CORP | COM | 74022D100 | 1702 | 45197 SH | DEFINED 05 | 45197 |
| PRECISION DRILLING CORP | COM | 74022D100 | 753 | 20000 SH | CALL DEFINED 08 | 20000 |
| PRESIDENTIAL LIFE CORP 2500 | COM | 740884101 | 52 | 3450 SH | DEFINED 01 | 950 |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 1795 | 118000 SH | DEFINED 05 | 118000 |
| PRESSTEK INC | COM | 741113104 | 83 | 11290 SH | DEFINED 01 | 11290 |
| PRESSTEK INC | COM | 741113104 | 7 | 983 SH | OTHER 01 | 983 |
| PRESSTEK INC | COM | 741113104 | 51 | 6900 SH | DEFINED 17 | 6900 |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 3 | 275 SH | DEFINED 01 | 275 |
| PRICE COMMUNICATIONS CORP | COM NEW | 741437305 | 1363 | 109958 SH | DEFINED 05 | 109958 |
| PRICE LEGACY CORP 23334 | COM | 74144P106 | 82 | 23334 SH | OTHER 01 | |
| PRICE T ROWE GROUP INC 1600 | COM | 74144T108 | 587 | 14228 SH | DEFINED 01 | 12628 |
| PRICE T ROWE GROUP INC 680 | COM | 74144T108 | 237 | 5730 SH | OTHER 01 | 5050 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 3031 | 73430 SH | DEFINED 05 | 73430 |

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|---------------------------------------|---------------|-----------|--------|--------------|-----------------|---------|
| PRICE T ROWE GROUP INC | COM | 74144T108 | 186 | 4500 SH | DEFINED 08 | 4500 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 293 | 7100 SH | DEFINED 17 | 7100 |
| PRICELINE COM INC | COM NEW | 741503403 | 280 | 9625 SH | DEFINED 01 | 9625 |
| PRICELINE COM INC | COM NEW | 741503403 | 616 | 21200 SH | DEFINED 08 | 21200 |
| PRICELINE COM INC | COM NEW | 741503403 | 4070 | 140166 SH | DEFINED 17 | 140166 |
| PRIDE INTL INC DEL 2003 13100 | COM | 74153Q102 | 882 | 52022 SH | DEFINED 01 | 36919 |
| PRIDE INTL INC DEL 445 | COM | 74153Q102 | 8 | 445 SH | OTHER 01 | |
| PRIDE INTL INC DEL | COM | 74153Q102 | 23681 | 1397130 SH | DEFINED 05 | 1397130 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 1209 | 71300 SH | DEFINED 08 | 71300 |
| PRIME MED SVCS INC NEW | COM | 74156D108 | 378 | 84000 SH | DEFINED | 84000 |
| PRIMA ENERGY CORP 1100 | COM PAR \$0.0 | 741901201 | 29 | 1150 SH | DEFINED 01 | 50 |
| PRIMA ENERGY CORP 25 | COM PAR \$0.0 | 741901201 | 1 | 25 SH | OTHER 01 | |
| PRIMA ENERGY CORP | COM PAR \$0.0 | 741901201 | 1289 | 50650 SH | DEFINED 05 | 50650 |
| PRIMA ENERGY CORP | COM PAR \$0.0 | 741901201 | 3 | 100 SH | DEFINED 17 | 100 |
| PRIME HOSPITALITY CORP 1500 | COM | 741917108 | 15 | 1725 SH | DEFINED 01 | 225 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 1564 | 179975 SH | DEFINED 05 | 179975 |
| PRIME HOSPITALITY CORP | COM | 741917108 | 1 | 100 SH | DEFINED 08 | 100 |
| PRINCIPAL FINANCIAL GROUP IN 32824 | COM | 74251V102 | 4003 | 129178 SH | DEFINED 01 | 96354 |
| PRINCIPAL FINANCIAL GROUP IN 11043 | COM | 74251V102 | 374 | 12059 SH | OTHER 01 | 1016 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 7905 | 255097 SH | DEFINED 05 | 255097 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 282 | 9100 SH | DEFINED 08 | 9100 |
| PRIORITY HEALTHCARE CORP 2075 1835 | CL B | 74264T102 | 150 | 7290 SH | DEFINED 01 | 3380 |
| PRIORITY HEALTHCARE CORP 1500 | CL B | 74264T102 | 31 | 1500 SH | OTHER 01 | |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 3695 | 179375 SH | DEFINED 05 | 179375 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 2 | 99 SH | DEFINED 08 | 99 |
| PRIORITY HEALTHCARE CORP | CL B | 74264T102 | 514 | 24960 SH | DEFINED 17 | 24960 |
| PROCTER & GAMBLE CO | COM | 742718109 | 6 | 65 SH | DEFINED | 65 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1718 | 18511 SH | OTHER | 18511 |
| PROCTER & GAMBLE CO 475600 | COM | 742718109 | 390851 | 4210849 SH | DEFINED 01 | 3735249 |
| PROCTER & GAMBLE CO 1421445 | COM | 742718109 | 518423 | 5585251 SH | OTHER 01 | 4163806 |
| PROCTER & GAMBLE CO | COM | 742718109 | 76296 | 821983 SH | DEFINED 05 | 821983 |
| PROCTER & GAMBLE CO | COM | 742718109 | 56 | 600 SH | DEFINED 08 | 600 |
| PROCTER & GAMBLE CO | COM | 742718109 | 4864 | 52400 SH | CALL DEFINED 08 | 52400 |
| PROCTER & GAMBLE CO | COM | 742718109 | 8493 | 91500 SH | PUT DEFINED 08 | 91500 |
| PROCTER & GAMBLE CO 1023205 | COM | 742718109 | 260518 | 2806705 SH | DEFINED 11 | 1783500 |
| PROCTER & GAMBLE CO | COM | 742718109 | 121 | 1300 SH | DEFINED 13 | 1300 |
| PROCTER & GAMBLE CO 200 | COM | 742718109 | 31 | 330 SH | OTHER 13 | 130 |
| PROCTER & GAMBLE CO | COM | 742718109 | 828 | 8920 SH | DEFINED 17 | 8920 |
| PROCTER & GAMBLE CO | COM | 742718109 | 12438 | 134000 SH | CALL DEFINED 17 | 134000 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1021 | 11000 SH | PUT DEFINED 17 | 11000 |
| PROGRESS ENERGY INC 4767 | COM | 743263105 | 13508 | 303827 SH | DEFINED 01 | 299060 |
| PROGRESS ENERGY INC 55375 | COM | 743263105 | 6197 | 139390 SH | OTHER 01 | 84015 |
| PROGRESS ENERGY INC | COM | 743263105 | 5117 | 115090 SH | DEFINED 05 | 115090 |
| PROGRESS SOFTWARE CORP 20975 | COM | 743312100 | 676 | 31230 SH | DEFINED 01 | 10255 |
| PROGRESS SOFTWARE CORP 200 | COM | 743312100 | 4 | 200 SH | OTHER 01 | |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 5448 | 251887 SH | DEFINED 05 | 251887 |
| PROGRESS SOFTWARE CORP | COM | 743312100 | 84 | 3900 SH | DEFINED 17 | 3900 |
| PROGRESSIVE CORP OHIO 9140 | COM | 743315103 | 3152 | 45603 SH | DEFINED 01 | 36463 |
| PROGRESSIVE CORP OHIO 19497 | COM | 743315103 | 1940 | 28067 SH | OTHER 01 | 8570 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 7373 | 106687 SH | DEFINED 05 | 106687 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 470 | 6800 SH | DEFINED 08 | 6800 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 136 | 1970 SH | DEFINED 17 | 1970 |
| PROLOGIS | SH BEN INT | 743410102 | 187 | 6197 SH | DEFINED 01 | 6197 |
| PROLOGIS 1200 | SH BEN INT | 743410102 | 315 | 10418 SH | OTHER 01 | 9218 |
| PROLOGIS | SH BEN INT | 743410102 | 2679 | 88560 SH | DEFINED 05 | 88560 |
| PROLOGIS | SH BEN INT | 743410102 | 284 | 9400 SH | DEFINED 08 | 9400 |
| PROQUEST COMPANY | COM | 74346P102 | 58 | 2200 SH | DEFINED 01 | 2200 |
| PROQUEST COMPANY | COM | 74346P102 | 153 | 5832 SH | DEFINED 17 | 5832 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 359 | 12022 SH | DEFINED 01 | 12022 |
| PROTECTIVE LIFE CORP 148 | COM | 743674103 | 258 | 8658 SH | OTHER 01 | 8510 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 4201 | 140751 SH | DEFINED 05 | 140751 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 9 | 300 SH | DEFINED 08 | 300 |
| PROTEIN DESIGN LABS INC 15000000 | NOTE 5.500% | 74369LAB9 | 15431 | 15000000 PRN | OTHER 17 | |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 196 | 13948 SH | DEFINED 01 | 12623 |

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|-----------------------------|------------|-----------|--------|------------|---------|---------|----|---------|
| 1325 | | | | | | | | |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 11 | 800 SH | OTHER | 01 | | |
| 800 | | | | | | | | |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 4727 | 336464 SH | DEFINED | 05 | | 336464 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 5907 | 420404 SH | DEFINED | 08 | | 420404 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 3175 | 226000 SH | CALL | DEFINED | 08 | 226000 |
| PROTEIN DESIGN LABS INC | COM | 74369L103 | 999 | 71100 SH | PUT | DEFINED | 08 | 71100 |
| PROTON ENERGY SYS INC | COM | 74371K101 | 104 | 40000 SH | DEFINED | 01 | | 40000 |
| PROTON ENERGY SYS INC | COM | 74371K101 | | 60 SH | DEFINED | 08 | | 60 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 328 | 11583 SH | DEFINED | 01 | | 11583 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 283 | 9989 SH | OTHER | 01 | | 789 |
| 9200 | | | | | | | | |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 3092 | 109110 SH | DEFINED | 05 | | 109110 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 20 | 700 SH | DEFINED | 17 | | 700 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 2 | 100 SH | DEFINED | 08 | | 100 |
| PROVIDENT FINL SVCS INC | COM | 74386T105 | 195 | 10175 SH | DEFINED | 17 | | 10175 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 31 | 1125 SH | DEFINED | 01 | | 1125 |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 6 | 200 SH | OTHER | 01 | | |
| 200 | | | | | | | | |
| PROVIDENT FINL GROUP INC | COM | 743866105 | 2768 | 98972 SH | DEFINED | 05 | | 98972 |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 361 | 27900 SH | DEFINED | 01 | | 19975 |
| 7925 | | | | | | | | |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 6285 | 485292 SH | DEFINED | 05 | | 485292 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 2527 | 214335 SH | DEFINED | 01 | | 192435 |
| 21900 | | | | | | | | |
| PROVIDIAN FINL CORP | COM | 74406A102 | 378 | 32102 SH | OTHER | 01 | | 18712 |
| 13390 | | | | | | | | |
| PROVIDIAN FINL CORP | COM | 74406A102 | 2744 | 232732 SH | DEFINED | 05 | | 232732 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 97 | 8200 SH | DEFINED | 08 | | 8200 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 4156 | 352500 SH | CALL | DEFINED | 08 | 352500 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 5895 | 500000 SH | PUT | DEFINED | 08 | 500000 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 1595 | 135252 SH | DEFINED | 17 | | 135252 |
| PROVIDIAN FINL CORP | COM | 74406A102 | 12 | 1000 SH | PUT | DEFINED | 17 | 1000 |
| PROXIM CORP | CL A | 744283102 | 614 | 409200 SH | DEFINED | | | 409200 |
| PROXIM CORP | CL A | 744283102 | | 1 SH | DEFINED | 05 | | 1 |
| PROXIM CORP | CL A | 744283102 | 1 | 528 SH | DEFINED | 08 | | 528 |
| PRUDENTIAL FINL INC | COM | 744320102 | 488 | 13064 SH | OTHER | | | 13064 |
| PRUDENTIAL FINL INC | COM | 744320102 | 6961 | 186335 SH | DEFINED | 01 | | 179903 |
| 6432 | | | | | | | | |
| PRUDENTIAL FINL INC | COM | 744320102 | 1024 | 27419 SH | OTHER | 01 | | 3411 |
| 24008 | | | | | | | | |
| PRUDENTIAL FINL INC | COM | 744320102 | 12354 | 330685 SH | DEFINED | 05 | | 330685 |
| PRUDENTIAL FINL INC | COM | 744320102 | 2681 | 71750 SH | DEFINED | 08 | | 71750 |
| PRUDENTIAL FINL INC | COM | 744320102 | 6442 | 172425 SH | DEFINED | 17 | | 172425 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 134115 | 3193224 SH | DEFINED | 01 | | 3164531 |
| 28693 | | | | | | | | |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 1751 | 41690 SH | OTHER | 01 | | 30626 |
| 11064 | | | | | | | | |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 7014 | 167006 SH | DEFINED | 05 | | 167006 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 481 | 11445 SH | DEFINED | 17 | | 11445 |
| PUBLIC STORAGE INC | COM | 74460D109 | 318 | 8115 SH | DEFINED | 01 | | 8115 |
| PUBLIC STORAGE INC | COM | 74460D109 | 110 | 2799 SH | OTHER | 01 | | 2199 |
| 600 | | | | | | | | |
| PUBLIC STORAGE INC | COM | 74460D109 | 20 | 500 SH | DEFINED | 05 | | 500 |
| PUBLIC STORAGE INC | COM | 74460D109 | 118 | 3001 SH | DEFINED | 08 | | 3001 |
| PUGET ENERGY INC NEW | COM | 745310102 | 176 | 7846 SH | DEFINED | 01 | | 7646 |
| 200 | | | | | | | | |
| PUGET ENERGY INC NEW | COM | 745310102 | 351 | 15644 SH | OTHER | 01 | | 11144 |
| 4500 | | | | | | | | |
| PUGET ENERGY INC NEW | COM | 745310102 | 4277 | 190687 SH | DEFINED | 05 | | 190687 |
| PUGET ENERGY INC NEW | COM | 745310102 | 85 | 3800 SH | DEFINED | 08 | | 3800 |
| PULITZER INC | COM | 745769109 | 14 | 266 SH | DEFINED | 01 | | |
| 266 | | | | | | | | |
| PULITZER INC | COM | 745769109 | 262 | 5028 SH | OTHER | 01 | | 856 |
| 1957 2215 | | | | | | | | |
| PULTE HOMES INC | COM | 745867101 | 3395 | 49923 SH | DEFINED | 01 | | 47963 |
| 1460 500 | | | | | | | | |
| PULTE HOMES INC | COM | 745867101 | 90 | 1330 SH | OTHER | 01 | | |
| 1330 | | | | | | | | |
| PULTE HOMES INC | COM | 745867101 | 3673 | 54013 SH | DEFINED | 05 | | 54013 |
| PULTE HOMES INC | COM | 745867101 | 1706 | 25079 SH | DEFINED | 17 | | 25079 |
| PUTNAM HIGH INCOME BOND FD | SH BEN INT | 746779107 | 94 | 12500 SH | OTHER | 01 | | 12500 |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | 746781103 | 24 | 3497 SH | DEFINED | 01 | | 3497 |
| PUTNAM HIGH YIELD MUN TR | SH BEN INT | 746781103 | 98 | 14425 SH | OTHER | 01 | | 500 |
| 13925 | | | | | | | | |
| PUTNAM MANAGED MUN INCOM TR | COM | 746823103 | 27 | 3500 SH | DEFINED | 01 | | 3500 |
| PUTNAM MANAGED MUN INCOM TR | COM | 746823103 | 65 | 8500 SH | OTHER | 01 | | 8500 |
| PUTNAM MASTER INCOME TR | SH BEN INT | 74683K104 | 28 | 4175 SH | DEFINED | 01 | | 4175 |
| PUTNAM MASTER INCOME TR | SH BEN INT | 74683K104 | 93 | 13800 SH | OTHER | 01 | | 13800 |
| PUTNAM MUN BD FD INC | SH BEN INT | 74683V100 | 39 | 3058 SH | DEFINED | 01 | | 3058 |
| PUTNAM MUN BD FD INC | SH BEN INT | 74683V100 | 139 | 11052 SH | OTHER | 01 | | 11052 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 59 | 9250 SH | DEFINED | 01 | | 9250 |
| PUTNAM PREMIER INCOME TR | SH BEN INT | 746853100 | 13 | 2042 SH | OTHER | 01 | | 900 |
| 1142 | | | | | | | | |
| QLT INC | COM | 746927102 | 254 | 15900 SH | DEFINED | 17 | | 15900 |
| QRS CORP | COM | 74726X105 | 25 | 2975 SH | DEFINED | 01 | | 468 |

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|------------------------------|-------------|-----------|--------|----------|-----|---------|---------|---------|
| 2507 | | | | | | | | |
| QRS CORP | COM | 74726X105 | 2 | 193 | SH | OTHER | 01 | |
| 193 | | | | | | | | |
| QRS CORP | COM | 74726X105 | 537 | 63350 | SH | DEFINED | 05 | 63350 |
| QLOGIC CORP | COM | 747277101 | 728 | 15480 | SH | DEFINED | 01 | 13180 |
| 2300 | | | | | | | | |
| QLOGIC CORP | COM | 747277101 | 158 | 3367 | SH | OTHER | 01 | 1050 |
| 2317 | | | | | | | | |
| QLOGIC CORP | COM | 747277101 | 2436 | 51824 | SH | DEFINED | 05 | 51824 |
| QLOGIC CORP | COM | 747277101 | 9 | 200 | SH | DEFINED | 08 | 200 |
| QLOGIC CORP | COM | 747277101 | 306 | 6500 | SH | CALL | DEFINED | 6500 |
| QLOGIC CORP | COM | 747277101 | 47 | 1000 | SH | PUT | DEFINED | 1000 |
| QLOGIC CORP | COM | 747277101 | 790 | 16800 | SH | DEFINED | 17 | 16800 |
| QUAKER CHEM CORP | COM | 747316107 | 3 | 150 | SH | DEFINED | 01 | 150 |
| QUAKER CHEM CORP | COM | 747316107 | 42 | 1800 | SH | OTHER | 01 | 1800 |
| QUAKER CHEM CORP | COM | 747316107 | 876 | 37675 | SH | DEFINED | 05 | 37675 |
| QUALCOMM INC | COM | 747525103 | 63422 | 1521999 | SH | DEFINED | 01 | 1492501 |
| 29498 | | | | | | | | |
| QUALCOMM INC | COM | 747525103 | 12857 | 308533 | SH | OTHER | 01 | 158949 |
| 149584 | | | | | | | | |
| QUALCOMM INC | COM | 747525103 | 16406 | 393714 | SH | DEFINED | 05 | 393714 |
| QUALCOMM INC | COM | 747525103 | 113 | 2700 | SH | DEFINED | 08 | 2700 |
| QUALCOMM INC | COM | 747525103 | 482436 | 11577540 | SH | DEFINED | 11 | 8978581 |
| 2598959 | | | | | | | | |
| QUALCOMM INC | COM | 747525103 | 33 | 800 | SH | DEFINED | 13 | 670 |
| 130 | | | | | | | | |
| QUALCOMM INC | COM | 747525103 | 3541 | 84978 | SH | DEFINED | 17 | 84978 |
| QUANTA SVCS INC | COM | 74762E102 | 301 | 36346 | SH | DEFINED | 01 | 36346 |
| QUANTA SVCS INC | COM | 74762E102 | 91 | 10985 | SH | OTHER | 01 | 200 |
| 10785 | | | | | | | | |
| QUANTA SVCS INC | COM | 74762E102 | 1956 | 236527 | SH | DEFINED | 05 | 236527 |
| QUANTA SVCS INC | COM | 74762E102 | 2 | 200 | SH | DEFINED | 08 | 200 |
| QUANEX CORP | COM | 747620102 | 591 | 17575 | SH | DEFINED | 01 | 5875 |
| 11700 | | | | | | | | |
| QUANEX CORP | COM | 747620102 | 2424 | 72150 | SH | DEFINED | 05 | 72150 |
| QUANEX CORP | COM | 747620102 | 155 | 4600 | SH | DEFINED | 17 | 4600 |
| QUANTUM CORP | COM DSSG | 747906204 | 14 | 4551 | SH | DEFINED | 01 | 1751 |
| 2800 | | | | | | | | |
| QUANTUM CORP | COM DSSG | 747906204 | 10 | 3300 | SH | OTHER | 01 | 3300 |
| QUANTUM CORP | COM DSSG | 747906204 | 1106 | 358981 | SH | DEFINED | 05 | 358981 |
| QUEST DIAGNOSTICS INC | DBCV 1.750% | 74834LAF7 | 9087 | 9008000 | PRN | DEFINED | 08 | 9008000 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 1009 | 16639 | SH | OTHER | | 16639 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 5315 | 87644 | SH | DEFINED | 01 | 86844 |
| 800 | | | | | | | | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 830 | 13693 | SH | OTHER | 01 | 3063 |
| 10630 | | | | | | | | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 12028 | 198352 | SH | DEFINED | 05 | 198352 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 497 | 8200 | SH | DEFINED | 08 | 8200 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 12025 | 198300 | SH | CALL | DEFINED | 198300 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 373991 | 6167397 | SH | DEFINED | 11 | 4721923 |
| 1445474 | | | | | | | | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 73 | 1200 | SH | DEFINED | 17 | 1200 |
| QUEST SOFTWARE INC | COM | 74834T103 | 76 | 6235 | SH | DEFINED | 01 | 6235 |
| QUEST SOFTWARE INC | COM | 74834T103 | 7964 | 654929 | SH | DEFINED | 05 | 654929 |
| QUEST SOFTWARE INC | COM | 74834T103 | 117 | 9650 | SH | DEFINED | 08 | 9650 |
| QUEST SOFTWARE INC | COM | 74834T103 | 547 | 45000 | SH | DEFINED | 17 | 45000 |
| QUESTAR CORP | COM | 748356102 | 1902 | 61741 | SH | DEFINED | 01 | 51141 |
| 10600 | | | | | | | | |
| QUESTAR CORP | COM | 748356102 | 970 | 31495 | SH | OTHER | 01 | 27876 |
| 3619 | | | | | | | | |
| QUESTAR CORP | COM | 748356102 | 5181 | 168149 | SH | DEFINED | 05 | 168149 |
| QUESTAR CORP | COM | 748356102 | 108 | 3500 | SH | DEFINED | 17 | 3500 |
| QUICKLOGIC CORP | COM | 74837P108 | 81 | 12114 | SH | DEFINED | 01 | 12114 |
| QUICKLOGIC CORP | COM | 74837P108 | 7 | 1000 | SH | DEFINED | 08 | 1000 |
| QUIKSILVER INC | COM | 74838C106 | 296 | 18575 | SH | DEFINED | 01 | 4375 |
| 14200 | | | | | | | | |
| QUIKSILVER INC | COM | 74838C106 | 3 | 175 | SH | OTHER | 01 | |
| 175 | | | | | | | | |
| QUIKSILVER INC | COM | 74838C106 | 3700 | 231950 | SH | DEFINED | 05 | 231950 |
| QUIKSILVER INC | COM | 74838C106 | 167 | 10472 | SH | DEFINED | 17 | 10472 |
| QUIDEL CORP | COM | 74838J101 | 48 | 7250 | SH | OTHER | 01 | 7250 |
| QUIDEL CORP | COM | 74838J101 | 37 | 5600 | SH | DEFINED | 17 | 5600 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 877 | 258083 | SH | DEFINED | 01 | 234773 |
| 23310 | | | | | | | | |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 420 | 123460 | SH | OTHER | 01 | 65238 |
| 58222 | | | | | | | | |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 2764 | 813020 | SH | DEFINED | 05 | 813020 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 80 | 23400 | SH | DEFINED | 08 | 23400 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 230 | 67500 | SH | CALL | DEFINED | 67500 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 102 | 30000 | SH | PUT | DEFINED | 30000 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 156 | 45792 | SH | DEFINED | 17 | 45792 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 454 | 11223 | SH | DEFINED | 01 | 11223 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 95 | 2341 | SH | OTHER | 01 | 1281 |
| 1060 | | | | | | | | |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 3339 | 82618 | SH | DEFINED | 05 | 82618 |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 331 | 8200 | SH | DEFINED | 17 | 8200 |

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|--|--------------|--------|-----------|-------|-------------|-----------------|---------|
| RLI CORP 6300 | COM | | 749607107 | 258 | 7825 SH | DEFINED 01 | 1525 |
| RLI CORP 75 | COM | | 749607107 | 2 | 75 SH | OTHER 01 | |
| RLI CORP | COM | | 749607107 | 3587 | 108950 SH | DEFINED 05 | 108950 |
| RPM INTL INC | COM | | 749685103 | 21 | 1596 SH | DEFINED 01 | 1596 |
| RPM INTL INC 24645 | COM | | 749685103 | 403 | 30895 SH | OTHER 01 | 6250 |
| RPM INTL INC | COM | | 749685103 | 3106 | 237838 SH | DEFINED 05 | 237838 |
| RPM INTL INC | COM | | 749685103 | 30 | 2300 SH | DEFINED 08 | 2300 |
| RPM INTL INC | COM | | 749685103 | 232 | 17800 SH | DEFINED 17 | 17800 |
| RSA SEC INC | COM | | 749719100 | 247 | 17171 SH | DEFINED 01 | 17171 |
| RSA SEC INC | COM | | 749719100 | 2 | 170 SH | OTHER 01 | 170 |
| RSA SEC INC | COM | | 749719100 | 1713 | 119092 SH | DEFINED 05 | 119092 |
| RSA SEC INC | COM | | 749719100 | 147 | 10200 SH | DEFINED 08 | 10200 |
| RSA SEC INC | COM | | 749719100 | 109 | 7596 SH | DEFINED 17 | 7596 |
| RTI INTL METALS INC 9900 | COM | | 74973W107 | 110 | 10500 SH | DEFINED 01 | 600 |
| RTI INTL METALS INC | COM | | 74973W107 | 961 | 91375 SH | DEFINED 05 | 91375 |
| RF MICRODEVICES INC | NOTE | 3.750% | 749941AB6 | 7329 | 7384000 PRN | DEFINED 08 | 7384000 |
| RF MICRODEVICES INC 1375 | COM | | 749941100 | 454 | 49150 SH | DEFINED 01 | 47775 |
| RF MICRODEVICES INC 1685 | COM | | 749941100 | 16 | 1685 SH | OTHER 01 | |
| RF MICRODEVICES INC | COM | | 749941100 | 5229 | 565865 SH | DEFINED 05 | 565865 |
| RF MICRODEVICES INC | COM | | 749941100 | 1635 | 176900 SH | DEFINED 08 | 176900 |
| RF MICRODEVICES INC | COM | | 749941100 | 610 | 66028 SH | DEFINED 17 | 66028 |
| RADIAN GROUP INC | DBCV | 2.250% | 750236AF8 | 1563 | 1521000 PRN | DEFINED 08 | 1521000 |
| RADIAN GROUP INC | COM | | 750236101 | 649 | 14606 SH | DEFINED 01 | 14606 |
| RADIAN GROUP INC | COM | | 750236101 | 8462 | 190593 SH | DEFINED 05 | 190593 |
| RADIAN GROUP INC | COM | | 750236101 | 22 | 500 SH | DEFINED 08 | 500 |
| RADIAN GROUP INC | COM | | 750236101 | 1820 | 41000 SH | CALL DEFINED 08 | 41000 |
| RADIAN GROUP INC | COM | | 750236101 | 138 | 3100 SH | PUT DEFINED 08 | 3100 |
| RADIAN GROUP INC | COM | | 750236101 | 203 | 4582 SH | DEFINED 17 | 4582 |
| RADIANT SYSTEMS INC 2870 | COM | | 75025N102 | 356 | 58375 SH | DEFINED 01 | 55505 |
| RADIANT SYSTEMS INC 330 | COM | | 75025N102 | 2 | 330 SH | OTHER 01 | |
| RADIANT SYSTEMS INC | COM | | 75025N102 | 701 | 114890 SH | DEFINED 05 | 114890 |
| RADIANT SYSTEMS INC | COM | | 75025N102 | 22 | 3600 SH | DEFINED 17 | 3600 |
| RADIOLOGIX INC | COM | | 75040K109 | 31 | 10000 SH | OTHER 01 | 10000 |
| RADIO ONE INC 2100 | CL D NON VTG | | 75040P405 | 288 | 20035 SH | DEFINED 01 | 17935 |
| RADIO ONE INC | CL D NON VTG | | 75040P405 | 3187 | 221939 SH | DEFINED 05 | 221939 |
| RADIO ONE INC | CL D NON VTG | | 75040P405 | 40 | 2815 SH | DEFINED 08 | 2815 |
| RADIO ONE INC | CL D NON VTG | | 75040P405 | 125 | 8712 SH | DEFINED 17 | 8712 |
| RADIOSHACK CORP 2500 | COM | | 750438103 | 19036 | 670040 SH | DEFINED 01 | 667540 |
| RADIOSHACK CORP 36035 | COM | | 750438103 | 1803 | 63459 SH | OTHER 01 | 27424 |
| RADIOSHACK CORP | COM | | 750438103 | 3923 | 138069 SH | DEFINED 05 | 138069 |
| RADIOSHACK CORP | COM | | 750438103 | 594 | 20900 SH | DEFINED 08 | 20900 |
| RADIOSHACK CORP | COM | | 750438103 | 97 | 3400 SH | DEFINED 17 | 3400 |
| RADISYS CORP 7800 | COM | | 750459109 | 180 | 9975 SH | DEFINED 01 | 2175 |
| RADISYS CORP | COM | | 750459109 | 1430 | 79325 SH | DEFINED 05 | 79325 |
| RADISYS CORP | COM | | 750459109 | 38 | 2100 SH | DEFINED 17 | 2100 |
| RAILAMERICA INC 2625 | COM | | 750753105 | 338 | 39283 SH | DEFINED 01 | 36658 |
| RAILAMERICA INC | COM | | 750753105 | 2286 | 265836 SH | DEFINED 05 | 265836 |
| RAINBOW TECHNOLOGIES INC 18900 | COM | | 750862104 | 234 | 25605 SH | DEFINED 01 | 6705 |
| RAINBOW TECHNOLOGIES INC 900 | COM | | 750862104 | 8 | 900 SH | OTHER 01 | |
| RAINBOW TECHNOLOGIES INC | COM | | 750862104 | 1101 | 120450 SH | DEFINED 05 | 120450 |
| RAINBOW TECHNOLOGIES INC | COM | | 750862104 | 42 | 4600 SH | DEFINED 17 | 4600 |
| RALCORP HLDGS INC NEW 4834 120407 | COM | | 751028101 | 4698 | 169587 SH | DEFINED 01 | 44346 |
| RALCORP HLDGS INC NEW 667229 | COM | | 751028101 | 18482 | 667229 SH | OTHER 01 | |
| RALCORP HLDGS INC NEW | COM | | 751028101 | 3607 | 130225 SH | DEFINED 05 | 130225 |
| RALCORP HLDGS INC NEW | COM | | 751028101 | 44 | 1600 SH | DEFINED 17 | 1600 |
| RARE HOSPITALITY INTL INC 14475 | COM | | 753820109 | 627 | 25185 SH | DEFINED 01 | 10710 |
| RARE HOSPITALITY INTL INC 2077 | COM | | 753820109 | 52 | 2077 SH | OTHER 01 | |
| RARE HOSPITALITY INTL INC | COM | | 753820109 | 7096 | 284866 SH | DEFINED 05 | 284866 |
| RARE HOSPITALITY INTL INC | COM | | 753820109 | 25 | 1000 SH | DEFINED 08 | 1000 |
| RARE HOSPITALITY INTL INC | COM | | 753820109 | 3 | 140 SH | DEFINED 17 | 140 |
| RAYMOND JAMES FINANCIAL INC 16300 500 | COM | | 754730109 | 786 | 21625 SH | DEFINED 01 | 4825 |
| RAYMOND JAMES FINANCIAL INC 700 | COM | | 754730109 | 25 | 700 SH | OTHER 01 | |
| RAYMOND JAMES FINANCIAL INC | COM | | 754730109 | 7614 | 209475 SH | DEFINED 05 | 209475 |
| RAYONIER INC 3000 | COM | | 754907103 | 136 | 3343 SH | DEFINED 01 | 343 |

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|----------------------------------|--------------|------------------|-------|------------|---------|---------|--------|
| RAYONIER INC 886 | COM | 754907103 | 289 | 7114 SH | OTHER | 01 | 6228 |
| RAYONIER INC | COM | 754907103 | 3456 | 85123 SH | DEFINED | 05 | 85123 |
| RAYONIER INC | COM | 754907103 | 37 | 900 SH | DEFINED | 08 | 900 |
| RAYONIER INC | COM | 754907103 | 191 | 4700 SH | DEFINED | 17 | 4700 |
| RAYOVAC CORP | COM | 755081106 | 58 | 4000 SH | DEFINED | 01 | 4000 |
| RAYOVAC CORP 2930 | COM | 755081106 | 44 | 3030 SH | OTHER | 01 | 100 |
| RAYOVAC CORP | COM | 755081106 | 521 | 35700 SH | DEFINED | 17 | 35700 |
| RAYTHEON CO 22895 | COM NEW | 755111507 | 16439 | 587115 SH | DEFINED | 01 | 564220 |
| RAYTHEON CO 159268 | COM NEW | 755111507 | 7897 | 282036 SH | OTHER | 01 | 122768 |
| RAYTHEON CO | COM NEW | 755111507 | 19321 | 690048 SH | DEFINED | 05 | 690048 |
| RAYTHEON CO | COM NEW | 755111507 | 2484 | 88700 SH | DEFINED | 08 | 88700 |
| RAYTHEON CO | COM NEW | 755111507 | 137 | 4881 SH | DEFINED | 17 | 4881 |
| READERS DIGEST ASSN INC | COM | 755267101 | 8 | 600 SH | DEFINED | 01 | 600 |
| READERS DIGEST ASSN INC 44 | COM | 755267101 | 9 | 664 SH | OTHER | 01 | 620 |
| READERS DIGEST ASSN INC | COM | 755267101 | 2807 | 200677 SH | DEFINED | 05 | 200677 |
| READERS DIGEST ASSN INC | COM | 755267101 | 86 | 6158 SH | DEFINED | 08 | 6158 |
| READERS DIGEST ASSN INC | COM | 755267101 | 32 | 2300 SH | DEFINED | 17 | 2300 |
| REALNETWORKS INC | COM | 75605L104 | 4 | 600 SH | DEFINED | 05 | 600 |
| REALNETWORKS INC | COM | 75605L104 | 224 | 34500 SH | DEFINED | 08 | 34500 |
| REALTY INCOME CORP | COM | 756109104 | 169 | 4250 SH | DEFINED | 01 | 4250 |
| REALTY INCOME CORP | COM | 756109104 | 52 | 1300 SH | OTHER | 01 | 1300 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 883 | 38200 SH | DEFINED | 01 | 38200 |
| RECKSON ASSOCS RLTY CORP 1650 | COM | 75621K106 | 38 | 1650 SH | OTHER | 01 | |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 35 | 1500 SH | DEFINED | 08 | 1500 |
| RECKSON ASSOCS RLTY CORP | COM | 75621K106 | 432 | 18700 SH | DEFINED | 17 | 18700 |
| RECKSON ASSOCS RLTY CORP | PFD CV SER A | 75621K205 | 596 | 23808 SH | DEFINED | 01 | 23808 |
| RED HAT INC | COM | 756577102 | 37 | 3745 SH | DEFINED | 01 | 3745 |
| RED HAT INC | COM | 756577102 | 1 | 100 SH | OTHER | 01 | 100 |
| RED HAT INC | COM | 756577102 | 430 | 43023 SH | DEFINED | 08 | 43023 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 4927 | 193529 SH | DEFINED | 05 | 193529 |
| RED ROBIN GOURMET BURGERS IN | COM | 75689M101 | 476 | 18709 SH | DEFINED | 17 | 18709 |
| REDBACK NETWORKS INC | COM | 757209101 | | 100 SH | OTHER | 01 | 100 |
| REDBACK NETWORKS INC | COM | 757209101 | 211 | 339600 SH | DEFINED | 08 | 339600 |
| REDWOOD TR INC 400 | COM | 758075402 | 516 | 12175 SH | DEFINED | 01 | 11775 |
| REDWOOD TR INC | COM | 758075402 | 1734 | 40900 SH | DEFINED | 08 | 40900 |
| REDWOOD TR INC | COM | 758075402 | 267 | 6300 SH | CALL | DEFINED | 6300 |
| REDWOOD TR INC | COM | 758075402 | 1743 | 41100 SH | DEFINED | 17 | 41100 |
| REEBOK INTL LTD 829 200 | COM | 758110100 | 758 | 22685 SH | DEFINED | 01 | 21656 |
| REEBOK INTL LTD 681 | COM | 758110100 | 23 | 681 SH | OTHER | 01 | |
| REEBOK INTL LTD | COM | 758110100 | 1031 | 30830 SH | DEFINED | 05 | 30830 |
| REEBOK INTL LTD | COM | 758110100 | 4306 | 128800 SH | DEFINED | 08 | 128800 |
| REEBOK INTL LTD | COM | 758110100 | 273 | 8175 SH | DEFINED | 17 | 8175 |
| REGAL BELOIT CORP 1600 | COM | 758750103 | 90 | 4425 SH | DEFINED | 01 | 2825 |
| REGAL BELOIT CORP 150 | COM | 758750103 | 3 | 150 SH | OTHER | 01 | |
| REGAL BELOIT CORP | COM | 758750103 | 2083 | 102125 SH | DEFINED | 05 | 102125 |
| REGAL ENTMT GROUP | CL A | 758766109 | 78 | 4200 SH | DEFINED | 01 | 4200 |
| REGAL ENTMT GROUP | CL A | 758766109 | 2 | 100 SH | DEFINED | 05 | 100 |
| REGAL ENTMT GROUP | CL A | 758766109 | 20 | 1100 SH | DEFINED | 08 | 1100 |
| REGAL ENTMT GROUP | CL A | 758766109 | 128 | 6900 SH | PUT | DEFINED | 6900 |
| REGENCY CTRS CORP | COM | 758849103 | 2675 | 72600 SH | DEFINED | 01 | 72600 |
| REGENCY CTRS CORP | COM | 758849103 | 369 | 10000 SH | OTHER | 01 | 10000 |
| REGENCY CTRS CORP | COM | 758849103 | 1327 | 36000 SH | DEFINED | 17 | 36000 |
| REGENERON PHARMACEUTICALS | NOTE | 5.500% 75886FAB3 | 894 | 920000 PRN | DEFINED | 17 | 920000 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 1073 | 60750 SH | DEFINED | 01 | 60750 |
| REGENERON PHARMACEUTICALS 450 | COM | 75886F107 | 43 | 2450 SH | OTHER | 01 | 2000 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 3686 | 208625 SH | DEFINED | 05 | 208625 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 2 | 100 SH | DEFINED | 08 | 100 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 177 | 10000 SH | CALL | DEFINED | 10000 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 42 | 2400 SH | DEFINED | 17 | 2400 |
| REGENERATION TECH INC DEL | COM | 75886N100 | 1337 | 148500 SH | DEFINED | 01 | 148500 |
| REGENERATION TECH INC DEL | COM | 75886N100 | 2 | 196 SH | DEFINED | 08 | 196 |
| REGIS CORP MINN 13570 | COM | 758932107 | 684 | 21300 SH | DEFINED | 01 | 7730 |
| REGIS CORP MINN 180 | COM | 758932107 | 6 | 180 SH | OTHER | 01 | |
| REGIS CORP MINN | COM | 758932107 | 6045 | 188325 SH | DEFINED | 05 | 188325 |
| REGIS CORP MINN | COM | 758932107 | 51 | 1600 SH | DEFINED | 08 | 1600 |
| REGIS CORP MINN | COM | 758932107 | 246 | 7650 SH | DEFINED | 17 | 7650 |
| REGIONS FINL CORP 1900 | COM | 758940100 | 2050 | 59850 SH | DEFINED | 01 | 57950 |
| REGIONS FINL CORP 19511 | COM | 758940100 | 1254 | 36610 SH | OTHER | 01 | 17099 |
| REGIONS FINL CORP | COM | 758940100 | 4910 | 143360 SH | DEFINED | 05 | 143360 |
| REGIONS FINL CORP | COM | 758940100 | 560 | 16343 SH | DEFINED | 08 | 16343 |

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|--|--------------|-----------|-------|------------|---------|---------|---------|-------|
| REGIONS FINL CORP | COM | 758940100 | 520 | 15188 SH | DEFINED | 17 | 15188 | |
| REGIONAL BK HOLDRS TR 300 | DEPOSITRY RC | 75902E100 | 34 | 300 SH | OTHER | 01 | | |
| REGIONAL BK HOLDRS TR REHABCARE GROUP INC 1600 | DEPOSITRY RC | 75902E100 | 11217 | 99000 SH | PUT | DEFINED | 08 | 99000 |
| REHABCARE GROUP INC 1600 | COM | 759148109 | 46 | 2675 SH | DEFINED | 01 | 1075 | |
| REHABCARE GROUP INC | COM | 759148109 | 1116 | 65450 SH | DEFINED | 05 | 65450 | |
| REINSURANCE GROUP AMER INC | PFD TR INC E | 759351307 | 205 | 3500 SH | DEFINED | 01 | 3500 | |
| RELIANCE STEEL & ALUMINUM CO 5000 | COM | 759509102 | 216 | 9750 SH | DEFINED | 01 | 4750 | |
| RELIANCE STEEL & ALUMINUM CO 2100 | COM | 759509102 | 47 | 2100 SH | OTHER | 01 | | |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 2932 | 132150 SH | DEFINED | 05 | 132150 | |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 29 | 1300 SH | DEFINED | 17 | 1300 | |
| RELIANT RES INC 3939 | COM | 75952B105 | 88 | 17229 SH | DEFINED | 01 | 13290 | |
| RELIANT RES INC 13440 | COM | 75952B105 | 138 | 26957 SH | OTHER | 01 | 13517 | |
| RELIANT RES INC | COM | 75952B105 | 5777 | 1128300 SH | DEFINED | 05 | 1128300 | |
| RELIANT RES INC | COM | 75952B105 | 787 | 153800 SH | DEFINED | 08 | 153800 | |
| REMEC INC 2500 | COM | 759543101 | 177 | 17321 SH | DEFINED | 01 | 14821 | |
| REMEC INC | COM | 759543101 | 2620 | 256907 SH | DEFINED | 05 | 256907 | |
| REMEC INC | COM | 759543101 | 5 | 450 SH | DEFINED | 08 | 450 | |
| REMEC INC | COM | 759543101 | 36 | 3528 SH | DEFINED | 17 | 3528 | |
| REMINGTON OIL & GAS CORP 9385 | COM | 759594302 | 305 | 16783 SH | DEFINED | 01 | 7398 | |
| REMINGTON OIL & GAS CORP 25 | COM | 759594302 | | 25 SH | OTHER | 01 | | |
| REMINGTON OIL & GAS CORP | COM | 759594302 | 4161 | 229265 SH | DEFINED | 05 | 229265 | |
| REPLIGEN CORP | COM | 759916109 | 193 | 35800 SH | DEFINED | 17 | 35800 | |
| RENAL CARE GROUP INC 16850 6239 | COM | 759930100 | 981 | 28739 SH | DEFINED | 01 | 5650 | |
| RENAL CARE GROUP INC 3425 | COM | 759930100 | 117 | 3425 SH | OTHER | 01 | | |
| RENAL CARE GROUP INC | COM | 759930100 | 7445 | 218000 SH | DEFINED | 05 | 218000 | |
| RENT A CTR INC NEW 21399 | COM | 76009N100 | 689 | 21399 SH | DEFINED | 01 | | |
| RENT A CTR INC NEW 7788 2365 | COM | 76009N100 | 650 | 20189 SH | OTHER | 01 | 10036 | |
| RENT A CTR INC NEW | COM | 76009N100 | 7937 | 246325 SH | DEFINED | 05 | 246325 | |
| RENT A CTR INC NEW | COM | 76009N100 | | 1 SH | DEFINED | 08 | 1 | |
| RENT A CTR INC NEW | COM | 76009N100 | 293 | 9100 SH | DEFINED | 17 | 9100 | |
| REPSOL YPF S A | SPONSORED AD | 76026T205 | 2411 | 146400 SH | OTHER | | 146400 | |
| REPSOL YPF S A 4926 1446 | SPONSORED AD | 76026T205 | 125 | 7567 SH | OTHER | 01 | 1195 | |
| REPSOL YPF S A | SPONSORED AD | 76026T205 | | 25 SH | DEFINED | 05 | 25 | |
| REPSOL YPF S A | SPONSORED AD | 76026T205 | 79 | 4800 SH | DEFINED | 08 | 4800 | |
| REPUBLIC BANCORP INC 7200 | COM | 760282103 | 117 | 8775 SH | DEFINED | 01 | 1575 | |
| REPUBLIC BANCORP INC | COM | 760282103 | 3048 | 228800 SH | DEFINED | 05 | 228800 | |
| REPUBLIC SVCS INC | COM | 760759100 | 269 | 11900 SH | DEFINED | 01 | 11900 | |
| REPUBLIC SVCS INC 825 | COM | 760759100 | 19 | 825 SH | OTHER | 01 | | |
| REPUBLIC SVCS INC | COM | 760759100 | 7408 | 327200 SH | DEFINED | 05 | 327200 | |
| REPUBLIC SVCS INC | COM | 760759100 | 195 | 8600 SH | DEFINED | 08 | 8600 | |
| REPUBLIC SVCS INC | COM | 760759100 | 462 | 20400 SH | DEFINED | 17 | 20400 | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 481 | 12600 SH | DEFINED | 01 | 12600 | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 4 | 100 SH | DEFINED | 08 | 100 | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 191 | 5000 SH | CALL | DEFINED | 08 | 5000 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 283 | 7404 SH | DEFINED | 17 | 7404 | |
| RESMED INC 4900 | COM | 761152107 | 279 | 6350 SH | DEFINED | 01 | 1450 | |
| RESMED INC 125 | COM | 761152107 | 5 | 125 SH | OTHER | 01 | | |
| RESMED INC | COM | 761152107 | 6104 | 138800 SH | DEFINED | 05 | 138800 | |
| RESMED INC | COM | 761152107 | 22 | 500 SH | DEFINED | 08 | 500 | |
| RESMED INC | COM | 761152107 | 31 | 700 SH | DEFINED | 17 | 700 | |
| RESPIRONICS INC 13050 | COM | 761230101 | 1075 | 25700 SH | DEFINED | 01 | 12650 | |
| RESPIRONICS INC | COM | 761230101 | 17644 | 421795 SH | DEFINED | 05 | 421795 | |
| RETEK INC | COM | 76128Q109 | 128 | 18942 SH | DEFINED | 01 | 18942 | |
| RETEK INC | COM | 76128Q109 | 738 | 109406 SH | DEFINED | 05 | 109406 | |
| RETEK INC | COM | 76128Q109 | 28 | 4180 SH | DEFINED | 08 | 4180 | |
| RETEK INC | COM | 76128Q109 | 17 | 2592 SH | DEFINED | 17 | 2592 | |
| REUTERS GROUP PLC 790 | SPONSORED AD | 76132M102 | 82 | 3797 SH | DEFINED | 01 | 3007 | |
| REUTERS GROUP PLC 24096 | SPONSORED AD | 76132M102 | 830 | 38333 SH | OTHER | 01 | 14237 | |
| REUTERS GROUP PLC | SPONSORED AD | 76132M102 | 11 | 500 SH | DEFINED | 08 | 500 | |
| REYNOLDS & REYNOLDS CO 11570 | CL A | 761695105 | 319 | 11570 SH | DEFINED | 01 | | |
| REYNOLDS & REYNOLDS CO 6750 13430 | CL A | 761695105 | 875 | 31750 SH | OTHER | 01 | 11570 | |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 3822 | 138734 SH | DEFINED | 05 | 138734 | |
| REYNOLDS & REYNOLDS CO | CL A | 761695105 | 101 | 3650 SH | DEFINED | 08 | 3650 | |

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|------------------------------------|------|-----------|--------|---------|----|---------|---------|---------|--------|
| REYNOLDS R J TOB HLDGS INC 3400 | COM | 76182K105 | 147183 | 3722378 | SH | DEFINED | 01 | 3718978 | |
| REYNOLDS R J TOB HLDGS INC 133 | COM | 76182K105 | 127 | 3208 | SH | OTHER | 01 | 3075 | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 1813 | 45845 | SH | DEFINED | 05 | 45845 | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 4369 | 110500 | SH | DEFINED | 08 | 110500 | |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 5180 | 131000 | SH | CALL | DEFINED | 08 | 131000 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 4943 | 125000 | SH | PUT | DEFINED | 08 | 125000 |
| REYNOLDS R J TOB HLDGS INC | COM | 76182K105 | 209 | 5280 | SH | DEFINED | 17 | 5280 | |
| RIGGS NATL CORP WASH DC 11600 | COM | 766570105 | 341 | 21353 | SH | DEFINED | 01 | 9753 | |
| RIGGS NATL CORP WASH DC 350 | COM | 766570105 | 6 | 350 | SH | OTHER | 01 | | |
| RIGGS NATL CORP WASH DC | COM | 766570105 | 2073 | 129900 | SH | DEFINED | 05 | 129900 | |
| RITA MED SYS INC DEL | COM | 76774E103 | 1029 | 332018 | SH | DEFINED | | 332018 | |
| RITE AID CORP | COM | 767754104 | 109 | 21219 | SH | DEFINED | 01 | 21219 | |
| RITE AID CORP 4200 | COM | 767754104 | 34 | 6650 | SH | OTHER | 01 | 2450 | |
| RITE AID CORP | COM | 767754104 | 20 | 3900 | SH | DEFINED | 05 | 3900 | |
| RITE AID CORP | COM | 767754104 | 335 | 64900 | SH | DEFINED | 08 | 64900 | |
| ROADWAY CORP 5400 | COM | 769742107 | 344 | 7050 | SH | DEFINED | 01 | 1650 | |
| ROADWAY CORP 50 | COM | 769742107 | 2 | 50 | SH | OTHER | 01 | | |
| ROADWAY CORP | COM | 769742107 | 4176 | 85625 | SH | DEFINED | 05 | 85625 | |
| ROADWAY CORP | COM | 769742107 | 3658 | 75000 | SH | CALL | DEFINED | 08 | 75000 |
| ROADWAY CORP | COM | 769742107 | 1170 | 24000 | SH | PUT | DEFINED | 08 | 24000 |
| ROADWAY CORP | COM | 769742107 | 4548 | 93248 | SH | DEFINED | 17 | 93248 | |
| ROBBINS & MYERS INC 2500 | COM | 770196103 | 73 | 3275 | SH | DEFINED | 01 | 775 | |
| ROBBINS & MYERS INC 1000 | COM | 770196103 | 22 | 1000 | SH | OTHER | 01 | | |
| ROBBINS & MYERS INC | COM | 770196103 | 1274 | 57275 | SH | DEFINED | 05 | 57275 | |
| ROBERT HALF INTL INC | COM | 770323103 | 348 | 17860 | SH | DEFINED | 01 | 17860 | |
| ROBERT HALF INTL INC 1200 | COM | 770323103 | 234 | 12000 | SH | OTHER | 01 | 10800 | |
| ROBERT HALF INTL INC | COM | 770323103 | 1604 | 82235 | SH | DEFINED | 05 | 82235 | |
| ROBERT HALF INTL INC | COM | 770323103 | 133 | 6800 | SH | DEFINED | 08 | 6800 | |
| ROBERT HALF INTL INC | COM | 770323103 | 25 | 1300 | SH | DEFINED | 17 | 1300 | |
| ROCK-TENN CO 6100 | CL A | 772739207 | 1534 | 105227 | SH | DEFINED | 01 | 99127 | |
| ROCK-TENN CO | CL A | 772739207 | 2062 | 141425 | SH | DEFINED | 05 | 141425 | |
| ROCK-TENN CO | CL A | 772739207 | 26 | 1800 | SH | DEFINED | 17 | 1800 | |
| ROCKWELL AUTOMATION INC 17055 | COM | 773903109 | 2000 | 76174 | SH | DEFINED | 01 | 59119 | |
| ROCKWELL AUTOMATION INC 34966 | COM | 773903109 | 2789 | 106260 | SH | OTHER | 01 | 71294 | |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 2904 | 110639 | SH | DEFINED | 05 | 110639 | |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 299 | 11400 | SH | DEFINED | 08 | 11400 | |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 23 | 894 | SH | DEFINED | 13 | 894 | |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 56 | 2148 | SH | DEFINED | 17 | 2148 | |
| ROCKWELL COLLINS INC | COM | 774341101 | 815 | 32289 | SH | OTHER | | 32289 | |
| ROCKWELL COLLINS INC 255 | COM | 774341101 | 1949 | 77198 | SH | DEFINED | 01 | 76943 | |
| ROCKWELL COLLINS INC 26904 | COM | 774341101 | 1622 | 64251 | SH | OTHER | 01 | 37347 | |
| ROCKWELL COLLINS INC | COM | 774341101 | 6057 | 239871 | SH | DEFINED | 05 | 239871 | |
| ROCKWELL COLLINS INC | COM | 774341101 | 23 | 912 | SH | DEFINED | 08 | 912 | |
| ROCKWELL COLLINS INC | COM | 774341101 | 1093 | 43300 | SH | CALL | DEFINED | 08 | 43300 |
| ROCKWELL COLLINS INC | COM | 774341101 | 23 | 894 | SH | DEFINED | 13 | 894 | |
| ROCKWELL COLLINS INC | COM | 774341101 | 177 | 7025 | SH | DEFINED | 17 | 7025 | |
| ROGERS CORP 5240 | COM | 775133101 | 244 | 7875 | SH | DEFINED | 01 | 2635 | |
| ROGERS CORP 210 | COM | 775133101 | 7 | 210 | SH | OTHER | 01 | | |
| ROGERS CORP | COM | 775133101 | 2270 | 73175 | SH | DEFINED | 05 | 73175 | |
| ROHM & HAAS CO 34500 | COM | 775371107 | 3165 | 94630 | SH | DEFINED | 01 | 60130 | |
| ROHM & HAAS CO 6230 | COM | 775371107 | 2913 | 87093 | SH | OTHER | 01 | 80863 | |
| ROHM & HAAS CO | COM | 775371107 | 3542 | 105885 | SH | DEFINED | 05 | 105885 | |
| ROHM & HAAS CO | COM | 775371107 | 70 | 2100 | SH | DEFINED | 08 | 2100 | |
| ROHM & HAAS CO | COM | 775371107 | 214 | 6404 | SH | DEFINED | 17 | 6404 | |
| ROLLINS INC | COM | 775711104 | 79 | 4425 | SH | DEFINED | 01 | 4425 | |
| ROLLINS INC 200 | COM | 775711104 | 11 | 590 | SH | OTHER | 01 | 390 | |
| ROLLINS INC | COM | 775711104 | 1632 | 91497 | SH | DEFINED | 05 | 91497 | |
| ROLLINS INC | COM | 775711104 | 50 | 2830 | SH | DEFINED | 08 | 2830 | |
| ROLLINS INC | COM | 775711104 | 808 | 45300 | SH | DEFINED | 17 | 45300 | |
| ROPER INDS INC NEW | COM | 776696106 | 224 | 5150 | SH | DEFINED | 01 | 5150 | |
| ROPER INDS INC NEW 3950 | COM | 776696106 | 189 | 4350 | SH | OTHER | 01 | 400 | |
| ROPER INDS INC NEW | COM | 776696106 | 5697 | 130825 | SH | DEFINED | 05 | 130825 | |
| ROSLYN BANCORP INC | COM | 778162107 | 32 | 1375 | SH | DEFINED | 01 | 1375 | |
| ROSLYN BANCORP INC | COM | 778162107 | 3614 | 153791 | SH | DEFINED | 05 | 153791 | |
| ROSLYN BANCORP INC | COM | 778162107 | 222 | 9443 | SH | DEFINED | 08 | 9443 | |

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|------------------------------|--------------|-----------|--------|---------------|-----------------|---------|
| ROSLYN BANCORP INC | COM | 778162107 | 1156 | 49183 SH | DEFINED 17 | 49183 |
| ROSS STORES INC | COM | 778296103 | 546 | 11760 SH | DEFINED 01 | 11760 |
| ROSS STORES INC | COM | 778296103 | 29 | 625 SH | OTHER 01 | 50 |
| 575 | | | | | | |
| ROSS STORES INC | COM | 778296103 | 12775 | 275379 SH | DEFINED 05 | 275379 |
| ROSS STORES INC | COM | 778296103 | 42 | 900 SH | DEFINED 08 | 900 |
| ROSS STORES INC | COM | 778296103 | 42 | 900 SH | DEFINED 17 | 900 |
| ROTO ROOTER INC NEW | COM | 778787101 | 1398 | 39325 SH | DEFINED 05 | 39325 |
| ROUSE CO | COM | 779273101 | 4096 | 98233 SH | DEFINED 01 | 98233 |
| ROUSE CO | COM | 779273101 | 1062 | 25458 SH | OTHER 01 | 20658 |
| 4800 | | | | | | |
| ROUSE CO | COM | 779273101 | 8 | 200 SH | DEFINED 05 | 200 |
| ROUSE CO | COM | 779273101 | 99 | 2365 SH | DEFINED 08 | 2365 |
| ROUSE CO | COM | 779273101 | 1151 | 27600 SH | DEFINED 17 | 27600 |
| ROWAN COS INC | COM | 779382100 | 267 | 10857 SH | DEFINED 01 | 10857 |
| ROWAN COS INC | COM | 779382100 | 99 | 4032 SH | OTHER 01 | 947 |
| 3085 | | | | | | |
| ROWAN COS INC | COM | 779382100 | 1111 | 45210 SH | DEFINED 05 | 45210 |
| ROWAN COS INC | COM | 779382100 | 17 | 700 SH | DEFINED 08 | 700 |
| ROWAN COS INC | COM | 779382100 | 211 | 8600 SH | DEFINED 17 | 8600 |
| ROXIO INC | COM | 780008108 | 246 | 28305 SH | DEFINED 01 | 14669 |
| 13636 | | | | | | |
| ROXIO INC | COM | 780008108 | 1 | 164 SH | OTHER 01 | |
| 164 | | | | | | |
| ROXIO INC | COM | 780008108 | 1054 | 121375 SH | DEFINED 05 | 121375 |
| ROXIO INC | COM | 780008108 | 376 | 43265 SH | DEFINED 08 | 43265 |
| ROXIO INC | COM | 780008108 | 376 | 43265 SH | DEFINED 17 | 43265 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 1847 | 42086 SH | DEFINED 01 | 42086 |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 307 | 6993 SH | OTHER 01 | 4602 |
| 2391 | | | | | | |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF | 780097705 | 29 | 1000 SH | DEFINED 01 | 1000 |
| ROYAL BK SCOTLAND GROUP PLC | SP ADR PREF | 780097705 | 231 | 8078 SH | OTHER 01 | 600 |
| 7478 | | | | | | |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 780153AK8 | 1337 | 3100000 PRN | DEFINED 17 | 3100000 |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 780153AK8 | 48835 | 113240000 PRN | OTHER 17 | |
| 113240000 | | | | | | |
| ROYAL CARIBBEAN CRUISES LTD | NOTE | 780153AM4 | 240 | 500000 PRN | DEFINED 17 | 500000 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 48406 | 1095162 SH | DEFINED 01 | 1040287 |
| 54875 | | | | | | |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 54726 | 1238149 SH | OTHER 01 | 753821 |
| 484328 | | | | | | |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | | 10 SH | DEFINED 05 | 10 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 184911 | 4183517 SH | DEFINED 08 | 4183517 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 1658 | 37500 SH | CALL DEFINED 08 | 37500 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 66 | 1500 SH | DEFINED 17 | 1500 |
| ROYAL DUTCH PETE CO | NY REG EUR . | 780257804 | 44 | 1000 SH | CALL DEFINED 17 | 1000 |
| ROYCE MICRO-CAP TR INC | COM | 780915104 | 32 | 2940 SH | DEFINED 01 | 1988 |
| 952 | | | | | | |
| ROYCE MICRO-CAP TR INC | COM | 780915104 | 197 | 17942 SH | OTHER 01 | |
| 17942 | | | | | | |
| RUBY TUESDAY INC | COM | 781182100 | 273 | 11340 SH | DEFINED 01 | 3536 |
| 7804 | | | | | | |
| RUBY TUESDAY INC | COM | 781182100 | 193 | 8004 SH | OTHER 01 | 7804 |
| 200 | | | | | | |
| RUBY TUESDAY INC | COM | 781182100 | 3180 | 131900 SH | DEFINED 05 | 131900 |
| RUBY TUESDAY INC | COM | 781182100 | 181 | 7500 SH | DEFINED 08 | 7500 |
| RUBY TUESDAY INC | COM | 781182100 | 140 | 5800 SH | DEFINED 17 | 5800 |
| RUDDICK CORP | COM | 781258108 | 1798 | 115696 SH | DEFINED 01 | 115696 |
| RUDDICK CORP | COM | 781258108 | 31 | 2000 SH | OTHER 01 | 2000 |
| RUDDICK CORP | COM | 781258108 | 1456 | 93693 SH | DEFINED 05 | 93693 |
| RUDDICK CORP | COM | 781258108 | 26 | 1700 SH | DEFINED 17 | 1700 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 284 | 14671 SH | DEFINED 01 | 8971 |
| 5700 | | | | | | |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 3 | 150 SH | OTHER 01 | |
| 150 | | | | | | |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 1361 | 70350 SH | DEFINED 05 | 70350 |
| RUSS BERRIE & CO | COM | 782233100 | 256 | 7600 SH | DEFINED 01 | 600 |
| 7000 | | | | | | |
| RUSS BERRIE & CO | COM | 782233100 | 7 | 198 SH | OTHER 01 | |
| 198 | | | | | | |
| RUSS BERRIE & CO | COM | 782233100 | 3089 | 91700 SH | DEFINED 05 | 91700 |
| RUSS BERRIE & CO | COM | 782233100 | 27 | 800 SH | DEFINED 17 | 800 |
| RUSSELL CORP | COM | 782352108 | 607 | 37250 SH | DEFINED 01 | 8650 |
| 28600 | | | | | | |
| RUSSELL CORP | COM | 782352108 | 1 | 50 SH | OTHER 01 | |
| 50 | | | | | | |
| RUSSELL CORP | COM | 782352108 | 2637 | 161800 SH | DEFINED 05 | 161800 |
| RUSSELL CORP | COM | 782352108 | 171 | 10516 SH | DEFINED 17 | 10516 |
| RYANAIR HLDGS PLC | SPONSORED AD | 783513104 | 16609 | 410605 SH | DEFINED | 410605 |
| RYANAIR HLDGS PLC | SPONSORED AD | 783513104 | 313 | 7746 SH | DEFINED 05 | 7746 |
| RYANAIR HLDGS PLC | SPONSORED AD | 783513104 | 168101 | 4155782 SH | DEFINED 11 | 3493855 |
| 661927 | | | | | | |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 520 | 40633 SH | DEFINED 01 | 10833 |
| 15700 14100 | | | | | | |
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 194 | 15150 SH | OTHER 01 | |
| 15150 | | | | | | |

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|------------------------------|--------------|-----------|---------|----------|-----|---------|---------|----------|
| RYANS FAMILY STEAK HOUSE INC | COM | 783519101 | 2542 | 198750 | SH | DEFINED | 05 | 198750 |
| RYDER SYS INC | COM | 783549108 | 398 | 13588 | SH | DEFINED | 01 | 10588 |
| 2300 700 | | | | | | | | |
| RYDER SYS INC | COM | 783549108 | 1716 | 58515 | SH | DEFINED | 05 | 58515 |
| RYDER SYS INC | COM | 783549108 | 111 | 3800 | SH | DEFINED | 08 | 3800 |
| RYDER SYS INC | COM | 783549108 | 580 | 19768 | SH | DEFINED | 17 | 19768 |
| RYERSON TULL INC NEW | COM | 78375P107 | 188 | 24043 | SH | DEFINED | 01 | 22963 |
| 980 100 | | | | | | | | |
| RYERSON TULL INC NEW | COM | 78375P107 | 6 | 720 | SH | OTHER | 01 | |
| 720 | | | | | | | | |
| RYERSON TULL INC NEW | COM | 78375P107 | 778 | 99770 | SH | DEFINED | 05 | 99770 |
| RYLAND GROUP INC | COM | 783764103 | 848 | 11605 | SH | DEFINED | 01 | 2805 |
| 8800 | | | | | | | | |
| RYLAND GROUP INC | COM | 783764103 | 13 | 171 | SH | OTHER | 01 | |
| 171 | | | | | | | | |
| RYLAND GROUP INC | COM | 783764103 | 8009 | 109550 | SH | DEFINED | 05 | 109550 |
| RYLAND GROUP INC | COM | 783764103 | 29 | 400 | SH | DEFINED | 08 | 400 |
| RYLAND GROUP INC | COM | 783764103 | 5337 | 73000 | SH | CALL | DEFINED | 73000 |
| RYLAND GROUP INC | COM | 783764103 | 526 | 7200 | SH | DEFINED | 17 | 7200 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 134 | 6000 | SH | DEFINED | | 6000 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 3978 | 178797 | SH | OTHER | | 178797 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 184997 | 8314462 | SH | DEFINED | 01 | 7935522 |
| 378940 | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 89245 | 4011001 | SH | OTHER | 01 | 2068873 |
| 1942128 | | | | | | | | |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 63787 | 2866816 | SH | DEFINED | 05 | 2866816 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 107 | 4800 | SH | DEFINED | 08 | 4800 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 9732 | 437400 | SH | CALL | DEFINED | 437400 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 1113 | 50000 | SH | PUT | DEFINED | 50000 |
| SBC COMMUNICATIONS INC | COM | 78387G103 | 5015 | 225400 | SH | DEFINED | 17 | 225400 |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 36 | 3275 | SH | DEFINED | 01 | 2141 |
| 1134 | | | | | | | | |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 15 | 1341 | SH | OTHER | 01 | |
| 1341 | | | | | | | | |
| SBS TECHNOLOGIES INC | COM | 78387P103 | 673 | 61875 | SH | DEFINED | 05 | 61875 |
| SCM MICROSYSTEMS INC | COM | 784018103 | 22 | 3075 | SH | DEFINED | 01 | 1315 |
| 1760 | | | | | | | | |
| SCM MICROSYSTEMS INC | COM | 784018103 | 3 | 440 | SH | OTHER | 01 | |
| 440 | | | | | | | | |
| SCM MICROSYSTEMS INC | COM | 784018103 | 441 | 60375 | SH | DEFINED | 05 | 60375 |
| SCPIE HLDGS INC | COM | 78402P104 | 40 | 3950 | SH | DEFINED | 01 | 2150 |
| 1800 | | | | | | | | |
| SCPIE HLDGS INC | COM | 78402P104 | 469 | 46925 | SH | DEFINED | 05 | 46925 |
| SCP POOL CORP | COM | 784028102 | 830 | 29819 | SH | DEFINED | 01 | 12746 |
| 17073 | | | | | | | | |
| SCP POOL CORP | COM | 784028102 | 277 | 9937 | SH | OTHER | 01 | 9787 |
| 150 | | | | | | | | |
| SCP POOL CORP | COM | 784028102 | 3919 | 140837 | SH | DEFINED | 05 | 140837 |
| SEI INVESTMENTS CO | COM | 784117103 | 71 | 2175 | SH | DEFINED | 01 | 2175 |
| SEI INVESTMENTS CO | COM | 784117103 | 294 | 9025 | SH | OTHER | 01 | 8400 |
| 625 | | | | | | | | |
| SEI INVESTMENTS CO | COM | 784117103 | 6937 | 213119 | SH | DEFINED | 05 | 213119 |
| SEI INVESTMENTS CO | COM | 784117103 | 249 | 7645 | SH | DEFINED | 08 | 7645 |
| SEI INVESTMENTS CO | COM | 784117103 | 62 | 1900 | SH | DEFINED | 17 | 1900 |
| SK TELECOM LTD | SPONSORED AD | 78440P108 | 2013 | 112853 | SH | OTHER | | 112853 |
| SK TELECOM LTD | SPONSORED AD | 78440P108 | 2 | 100 | SH | DEFINED | 01 | 100 |
| SK TELECOM LTD | SPONSORED AD | 78440P108 | 9 | 505 | SH | OTHER | 01 | 505 |
| SLM CORP | COM | 78442P106 | 272833 | 7002888 | SH | DEFINED | 01 | 7002888 |
| SLM CORP | COM | 78442P106 | 18822 | 483119 | SH | DEFINED | 05 | 483119 |
| SLM CORP | COM | 78442P106 | 534 | 13708 | SH | DEFINED | 08 | 13708 |
| SLM CORP | COM | 78442P106 | 10889 | 279500 | SH | CALL | DEFINED | 279500 |
| SLM CORP | COM | 78442P106 | 4675 | 120000 | SH | PUT | DEFINED | 120000 |
| SLM CORP | COM | 78442P106 | 1423162 | 36528801 | SH | DEFINED | 11 | 26232295 |
| 10296506 | | | | | | | | |
| SLM CORP | COM | 78442P106 | 249 | 6400 | SH | DEFINED | 17 | 6400 |
| SLM CORP | COM | 78442P106 | 203017 | 5210900 | SH | OTHER | 17 | |
| 5210900 | | | | | | | | |
| SPDR TR | UNIT SER 1 | 78462F103 | 436478 | 4366966 | SH | DEFINED | 01 | 4039010 |
| 327956 | | | | | | | | |
| SPDR TR | UNIT SER 1 | 78462F103 | 58421 | 584499 | SH | OTHER | 01 | 363925 |
| 19465 201109 | | | | | | | | |
| SPDR TR | UNIT SER 1 | 78462F103 | 3283 | 32850 | SH | DEFINED | 05 | 32850 |
| SPDR TR | UNIT SER 1 | 78462F103 | 179173 | 1792629 | SH | DEFINED | 08 | 1792629 |
| SPDR TR | UNIT SER 1 | 78462F103 | 15075 | 150829 | SH | DEFINED | 17 | 150829 |
| SPSS INC | COM | 78462K102 | 2218 | 131475 | SH | DEFINED | | 131475 |
| SPSS INC | COM | 78462K102 | 99 | 5875 | SH | DEFINED | 01 | 1375 |
| 4500 | | | | | | | | |
| SPSS INC | COM | 78462K102 | 2 | 125 | SH | OTHER | 01 | |
| 125 | | | | | | | | |
| SPSS INC | COM | 78462K102 | 1245 | 73825 | SH | DEFINED | 05 | 73825 |
| SPS TECHNOLOGIES INC | COM | 784626103 | 269 | 5975 | SH | DEFINED | 01 | 1010 |
| 4965 | | | | | | | | |
| SPS TECHNOLOGIES INC | COM | 784626103 | 6 | 135 | SH | OTHER | 01 | |
| 135 | | | | | | | | |
| SPS TECHNOLOGIES INC | COM | 784626103 | 2566 | 57030 | SH | DEFINED | 05 | 57030 |
| SPX CORP | NOTE | 784635AD6 | 949 | 1500000 | PRN | DEFINED | 17 | 1500000 |

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|-------------------------------------|--------------|-----------|-------|-----------|-----------------|--------|
| SPX CORP | COM | 784635104 | 124 | 2745 SH | DEFINED 01 | 2745 |
| SPX CORP 1554 | COM | 784635104 | 73 | 1610 SH | OTHER 01 | 56 |
| SPX CORP | COM | 784635104 | 7061 | 155946 SH | DEFINED 05 | 155946 |
| SPX CORP | COM | 784635104 | 14 | 300 SH | DEFINED 08 | 300 |
| SPX CORP | COM | 784635104 | 1372 | 30300 SH | CALL DEFINED 08 | 30300 |
| SPX CORP | COM | 784635104 | 635 | 14030 SH | DEFINED 17 | 14030 |
| SABA SOFTWARE INC | COM NEW | 784932600 | 125 | 33887 SH | DEFINED 01 | 33887 |
| SWS GROUP INC 22000 | COM | 78503N107 | 542 | 27475 SH | DEFINED 01 | 5475 |
| SWS GROUP INC 623 | COM | 78503N107 | 12 | 623 SH | OTHER 01 | |
| SWS GROUP INC | COM | 78503N107 | 1783 | 90475 SH | DEFINED 05 | 90475 |
| SABRE HLDGS CORP | CL A | 785905100 | 352 | 16366 SH | DEFINED 01 | 16366 |
| SABRE HLDGS CORP 8411 | CL A | 785905100 | 183 | 8505 SH | OTHER 01 | 94 |
| SABRE HLDGS CORP | CL A | 785905100 | 1427 | 66425 SH | DEFINED 05 | 66425 |
| SABRE HLDGS CORP | CL A | 785905100 | 501 | 23300 SH | DEFINED 08 | 23300 |
| SABRE HLDGS CORP | CL A | 785905100 | 1891 | 88000 SH | CALL DEFINED 08 | 88000 |
| SABRE HLDGS CORP | CL A | 785905100 | 501 | 23300 SH | DEFINED 17 | 23300 |
| SAFECO CORP 553388 | COM | 786429100 | 33544 | 948911 SH | DEFINED 01 | 395523 |
| SAFECO CORP 21005 | COM | 786429100 | 5764 | 163065 SH | OTHER 01 | 142060 |
| SAFECO CORP | COM | 786429100 | 2784 | 78755 SH | DEFINED 05 | 78755 |
| SAFECO CORP | COM | 786429100 | 127 | 3594 SH | DEFINED 08 | 3594 |
| SAFECO CORP | COM | 786429100 | 18 | 500 SH | DEFINED 17 | 500 |
| SAFENET INC | COM | 78645R107 | 1086 | 30071 SH | DEFINED | 30071 |
| SAFENET INC | COM | 78645R107 | 94 | 2600 SH | DEFINED 01 | 2600 |
| SAFEWAY INC | COM NEW | 786514208 | 4994 | 217700 SH | OTHER | 217700 |
| SAFEWAY INC 21525 | COM NEW | 786514208 | 5732 | 249885 SH | DEFINED 01 | 228360 |
| SAFEWAY INC 13062 | COM NEW | 786514208 | 2059 | 89762 SH | OTHER 01 | 76700 |
| SAFEWAY INC | COM NEW | 786514208 | 4857 | 211725 SH | DEFINED 05 | 211725 |
| SAFEWAY INC | COM NEW | 786514208 | 1321 | 57600 SH | DEFINED 08 | 57600 |
| SAFEWAY INC | COM NEW | 786514208 | 16976 | 740000 SH | CALL DEFINED 08 | 740000 |
| ST JOE CO 450 | COM | 790148100 | 38 | 1200 SH | DEFINED 01 | 750 |
| ST JOE CO | COM | 790148100 | 223 | 6950 SH | OTHER 01 | 6950 |
| ST JOE CO | COM | 790148100 | 3 | 100 SH | DEFINED 05 | 100 |
| ST JOE CO | COM | 790148100 | 10 | 300 SH | DEFINED 08 | 300 |
| ST JUDE MED INC 2900 | COM | 790849103 | 2384 | 44334 SH | DEFINED 01 | 41434 |
| ST JUDE MED INC 10530 | COM | 790849103 | 1227 | 22820 SH | OTHER 01 | 12290 |
| ST JUDE MED INC | COM | 790849103 | 645 | 12000 SH | CALL DEFINED 01 | 12000 |
| ST JUDE MED INC | COM | 790849103 | 5988 | 111368 SH | DEFINED 05 | 111368 |
| ST JUDE MED INC | COM | 790849103 | 3785 | 70396 SH | DEFINED 08 | 70396 |
| ST JUDE MED INC | COM | 790849103 | 9248 | 172000 SH | CALL DEFINED 08 | 172000 |
| ST JUDE MED INC | COM | 790849103 | 280 | 5200 SH | DEFINED 17 | 5200 |
| ST MARY LD & EXPL CO 15300 | COM | 792228108 | 503 | 19885 SH | DEFINED 01 | 4585 |
| ST MARY LD & EXPL CO 250 | COM | 792228108 | 6 | 250 SH | OTHER 01 | |
| ST MARY LD & EXPL CO | COM | 792228108 | 3100 | 122425 SH | DEFINED 05 | 122425 |
| ST MARY LD & EXPL CO | COM | 792228108 | 8 | 300 SH | DEFINED 08 | 300 |
| ST PAUL COS INC 8008 | COM | 792860108 | 9172 | 247697 SH | DEFINED 01 | 239689 |
| ST PAUL COS INC 83090 | COM | 792860108 | 4273 | 115392 SH | OTHER 01 | 32302 |
| ST PAUL COS INC | COM | 792860108 | 4119 | 111230 SH | DEFINED 05 | 111230 |
| ST PAUL COS INC | COM | 792860108 | 259 | 7000 SH | DEFINED 08 | 7000 |
| ST PAUL COS INC | COM | 792860108 | 26 | 700 SH | DEFINED 17 | 700 |
| ST PAUL COS INC | EQUITY UNIT | 792860306 | 4396 | 63030 SH | DEFINED 17 | 63030 |
| SAKS INC 410 | COM | 79377W108 | 57 | 4985 SH | DEFINED 01 | 4575 |
| SAKS INC 400 | COM | 79377W108 | 5 | 400 SH | OTHER 01 | |
| SAKS INC | COM | 79377W108 | 3339 | 289630 SH | DEFINED 05 | 289630 |
| SAKS INC | COM | 79377W108 | 9 | 800 SH | DEFINED 08 | 800 |
| SALOMON BROTHERS FD INC | COM | 795477108 | 323 | 30202 SH | DEFINED 01 | 30202 |
| SALOMON BROTHERS FD INC 5656 | COM | 795477108 | 71 | 6656 SH | OTHER 01 | 1000 |
| SALOMON BROS 2008 WORLDWIDE 6200 | COM | 79548R103 | 68 | 6200 SH | DEFINED 01 | |
| SALOMON BROS 2008 WORLDWIDE 3800 | COM | 79548R103 | 265 | 24200 SH | OTHER 01 | 20400 |
| SALTON INC 15400 | COM | 795757103 | 248 | 24940 SH | DEFINED 01 | 9540 |
| SALTON INC | COM | 795757103 | 584 | 58650 SH | DEFINED 05 | 58650 |
| SALTON INC | COM | 795757103 | 37 | 3700 SH | DEFINED 17 | 3700 |
| SAN JUAN BASIN RTY TR | UNIT BEN INT | 798241105 | 895 | 49500 SH | DEFINED 01 | 49500 |
| SAN PAOLO-IMI S P A | SPONSORED AD | 799175104 | 2494 | 125000 SH | OTHER | 125000 |
| SAN PAOLO-IMI S P A 1092 | SPONSORED AD | 799175104 | 22 | 1092 SH | OTHER 01 | |

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|--------------------------------|--------------|-----------|-------|----------|-----|---------|---------|----------|
| SANDISK CORP | COM | 80004C101 | 5619 | 88184 | SH | DEFINED | 01 | 88184 |
| SANDISK CORP 688 | COM | 80004C101 | 155 | 2438 | SH | OTHER | 01 | 1750 |
| SANDISK CORP | COM | 80004C101 | 10071 | 158044 | SH | DEFINED | 05 | 158044 |
| SANDISK CORP | COM | 80004C101 | 69 | 1090 | SH | DEFINED | 08 | 1090 |
| SANDISK CORP | COM | 80004C101 | 9080 | 142500 | SH | PUT | DEFINED | 142500 |
| SANDISK CORP | COM | 80004C101 | 350 | 5500 | SH | DEFINED | 17 | 5500 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 275 | 8403 | SH | DEFINED | 01 | 8403 |
| SANDY SPRING BANCORP INC | COM | 800363103 | 237 | 7234 | SH | OTHER | 01 | 7234 |
| SANMINA SCI CORP | SDCV | 800907AD9 | 7794 | 15785000 | PRN | DEFINED | 08 | 15785000 |
| SANMINA SCI CORP | SDCV | 800907AD9 | 296 | 600000 | PRN | DEFINED | 17 | 600000 |
| SANMINA SCI CORP 7042 20458 | COM | 800907107 | 1735 | 179593 | SH | DEFINED | 01 | 152093 |
| SANMINA SCI CORP 14318 | COM | 800907107 | 138 | 14318 | SH | OTHER | 01 | |
| SANMINA SCI CORP | COM | 800907107 | 3312 | 342884 | SH | DEFINED | 05 | 342884 |
| SANMINA SCI CORP | COM | 800907107 | 347 | 35947 | SH | DEFINED | 08 | 35947 |
| SANMINA SCI CORP | COM | 800907107 | 7 | 700 | SH | DEFINED | 17 | 700 |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 2 | 50 | SH | DEFINED | 01 | 50 |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 14 | 455 | SH | OTHER | 01 | 455 |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | | 10 | SH | DEFINED | 05 | 10 |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 1388 | 45636 | SH | DEFINED | 08 | 45636 |
| SAP AKTIENGESELLSCHAFT | SPONSORED AD | 803054204 | 70 | 2302 | SH | DEFINED | 17 | 2302 |
| SAPIENT CORP | COM | 803062108 | 92 | 25682 | SH | DEFINED | 01 | 25682 |
| SARA LEE CORP 26128 | COM | 803111103 | 11281 | 614454 | SH | DEFINED | 01 | 588326 |
| SARA LEE CORP 254540 | COM | 803111103 | 11404 | 621158 | SH | OTHER | 01 | 366618 |
| SARA LEE CORP | COM | 803111103 | 6962 | 379220 | SH | DEFINED | 05 | 379220 |
| SARA LEE CORP | COM | 803111103 | 231 | 12600 | SH | DEFINED | 08 | 12600 |
| SARA LEE CORP | COM | 803111103 | 18 | 1000 | SH | CALL | DEFINED | 1000 |
| SARA LEE CORP | COM | 803111103 | 144 | 7848 | SH | DEFINED | 17 | 7848 |
| SAUL CTRS INC 23500 | COM | 804395101 | 650 | 24500 | SH | DEFINED | 01 | 1000 |
| SAUL CTRS INC 1000 | COM | 804395101 | 27 | 1000 | SH | OTHER | 01 | |
| SAVANNAH BANCORP INC 17968 | COM | 804748101 | 529 | 21165 | SH | DEFINED | 01 | 3197 |
| SAVANNAH BANCORP INC 1300 | COM | 804748101 | 918 | 36746 | SH | OTHER | 01 | 35446 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 1343 | 265900 | SH | DEFINED | 05 | 265900 |
| SAVVIS COMMUNICATIONS CORP | COM | 805423100 | 29 | 25050 | SH | DEFINED | 01 | 25050 |
| SAVVIS COMMUNICATIONS CORP | COM | 805423100 | | 100 | SH | OTHER | 01 | 100 |
| SAXON CAPITAL INC 5559 | COM | 80556P302 | 95 | 5559 | SH | DEFINED | 01 | |
| SAXON CAPITAL INC 4055 | COM | 80556P302 | 81 | 4745 | SH | OTHER | 01 | 690 |
| SCANA CORP NEW 4000 | COM | 80589M102 | 53148 | 1551775 | SH | DEFINED | 01 | 1547775 |
| SCANA CORP NEW 12612 | COM | 80589M102 | 1420 | 41463 | SH | OTHER | 01 | 28851 |
| SCANA CORP NEW | COM | 80589M102 | 7729 | 225667 | SH | DEFINED | 05 | 225667 |
| SCANSOFT INC | COM | 80603P107 | 4363 | 1038856 | SH | DEFINED | | 1038856 |
| SCANSOFT INC 5160 | COM | 80603P107 | 22 | 5160 | SH | DEFINED | 01 | |
| SCANSOFT INC 2666 | COM | 80603P107 | 34 | 7992 | SH | OTHER | 01 | 5326 |
| SCANSOURCE INC | COM | 806037107 | 4080 | 111747 | SH | DEFINED | 01 | 111747 |
| SCANSOURCE INC | COM | 806037107 | 193 | 5275 | SH | DEFINED | 17 | 5275 |
| SCHEIN HENRY INC | COM | 806407102 | 152 | 2675 | SH | DEFINED | 01 | 2675 |
| SCHEIN HENRY INC 150 | COM | 806407102 | 9 | 150 | SH | OTHER | 01 | |
| SCHEIN HENRY INC | COM | 806407102 | 5011 | 88370 | SH | DEFINED | 05 | 88370 |
| SCHEIN HENRY INC | COM | 806407102 | 13 | 226 | SH | DEFINED | 08 | 226 |
| SCHEIN HENRY INC | COM | 806407102 | 99 | 1747 | SH | DEFINED | 17 | 1747 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2208 | 144900 | SH | OTHER | | 144900 |
| SCHERING PLOUGH CORP 161059 | COM | 806605101 | 24678 | 1619273 | SH | DEFINED | 01 | 1458214 |
| SCHERING PLOUGH CORP 554182 | COM | 806605101 | 25272 | 1658250 | SH | OTHER | 01 | 1104068 |
| SCHERING PLOUGH CORP | COM | 806605101 | 11310 | 742148 | SH | DEFINED | 05 | 742148 |
| SCHERING PLOUGH CORP | COM | 806605101 | 3523 | 231183 | SH | DEFINED | 08 | 231183 |
| SCHERING PLOUGH CORP | COM | 806605101 | 3002 | 197000 | SH | CALL | DEFINED | 197000 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1829 | 120000 | SH | PUT | DEFINED | 120000 |
| SCHERING PLOUGH CORP | COM | 806605101 | 10 | 650 | SH | OTHER | 13 | 650 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2889 | 189578 | SH | DEFINED | 17 | 189578 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1372 | 90000 | SH | CALL | DEFINED | 90000 |
| SCHERING PLOUGH CORP | COM | 806605101 | 3353 | 220000 | SH | PUT | DEFINED | 220000 |
| SCHLUMBERGER LTD 48394 | COM | 806857108 | 42570 | 879541 | SH | DEFINED | 01 | 831147 |
| SCHLUMBERGER LTD 198346 | COM | 806857108 | 21052 | 434963 | SH | OTHER | 01 | 236617 |
| SCHLUMBERGER LTD | COM | 806857108 | 14786 | 305500 | SH | DEFINED | 05 | 305500 |
| SCHLUMBERGER LTD | COM | 806857108 | 3596 | 74300 | SH | DEFINED | 08 | 74300 |
| SCHLUMBERGER LTD | COM | 806857108 | 15 | 315 | SH | OTHER | 13 | 315 |
| SCHLUMBERGER LTD | COM | 806857108 | 2565 | 53000 | SH | DEFINED | 17 | 53000 |

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|------------------------------|--------------|-----------|-------|--------|----|------|---------|----|--------|
| SCHLUMBERGER LTD | COM | 806857108 | 9680 | 200000 | SH | PUT | DEFINED | 17 | 200000 |
| SCHOLASTIC CORP | COM | 807066105 | 32 | 1101 | SH | | DEFINED | 01 | 1101 |
| SCHOLASTIC CORP | COM | 807066105 | 1 | 44 | SH | | OTHER | 01 | |
| 44 | | | | | | | | | |
| SCHOLASTIC CORP | COM | 807066105 | 2293 | 79650 | SH | | DEFINED | 05 | 79650 |
| SCHOLASTIC CORP | COM | 807066105 | 85 | 2960 | SH | | DEFINED | 08 | 2960 |
| SCHOLASTIC CORP | COM | 807066105 | 2159 | 75000 | SH | CALL | DEFINED | 08 | 75000 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 133 | 4700 | SH | | DEFINED | 01 | 2930 |
| 1770 | | | | | | | | | |
| SCHOOL SPECIALTY INC | COM | 807863105 | 4 | 130 | SH | | OTHER | 01 | |
| 130 | | | | | | | | | |
| SCHOOL SPECIALTY INC | COM | 807863105 | 2171 | 76975 | SH | | DEFINED | 05 | 76975 |
| SCHOOL SPECIALTY INC | COM | 807863105 | 31 | 1100 | SH | | DEFINED | 17 | 1100 |
| SCHULMAN A INC | COM | 808194104 | 3289 | 207217 | SH | | DEFINED | 01 | 207217 |
| SCHULMAN A INC | COM | 808194104 | 1610 | 101430 | SH | | OTHER | 01 | 101405 |
| 25 | | | | | | | | | |
| SCHULMAN A INC | COM | 808194104 | 1866 | 117550 | SH | | DEFINED | 05 | 117550 |
| SCHULMAN A INC | COM | 808194104 | 27 | 1700 | SH | | DEFINED | 08 | 1700 |
| SCHULMAN A INC | COM | 808194104 | 111 | 7000 | SH | | DEFINED | 17 | 7000 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 5371 | 451001 | SH | | DEFINED | 01 | 450501 |
| 500 | | | | | | | | | |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1835 | 154105 | SH | | OTHER | 01 | 88841 |
| 65264 | | | | | | | | | |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 7709 | 647310 | SH | | DEFINED | 05 | 647310 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 548 | 46000 | SH | | DEFINED | 08 | 46000 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 236 | 9335 | SH | | DEFINED | 01 | 3854 |
| 5481 | | | | | | | | | |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 16 | 619 | SH | | OTHER | 01 | |
| 619 | | | | | | | | | |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 1720 | 68125 | SH | | DEFINED | 05 | 68125 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 2420 | 302506 | SH | | DEFINED | 01 | 302506 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 8 | 1000 | SH | | OTHER | 01 | 1000 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 276 | 34500 | SH | | DEFINED | 17 | 34500 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 6963 | 223518 | SH | | DEFINED | 01 | 189946 |
| 2872 30700 | | | | | | | | | |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 400 | 12856 | SH | | OTHER | 01 | |
| 12856 | | | | | | | | | |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 4107 | 131855 | SH | | DEFINED | 05 | 131855 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 187 | 6000 | SH | | DEFINED | 08 | 6000 |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 439 | 14100 | SH | | DEFINED | 17 | 14100 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 9 | 800 | SH | | DEFINED | 08 | 800 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 289 | 25351 | SH | | DEFINED | 17 | 25351 |
| SCOTTISH PWR PLC | SPON ADR FIN | 81013T705 | 343 | 14480 | SH | | DEFINED | 01 | 14364 |
| 116 | | | | | | | | | |
| SCOTTISH PWR PLC | SPON ADR FIN | 81013T705 | 543 | 22915 | SH | | OTHER | 01 | 10396 |
| 12519 | | | | | | | | | |
| SCOTTS CO | CL A | 810186106 | 254 | 4650 | SH | | DEFINED | 01 | 2250 |
| 2400 | | | | | | | | | |
| SCOTTS CO | CL A | 810186106 | 5 | 100 | SH | | OTHER | 01 | |
| 100 | | | | | | | | | |
| SCOTTS CO | CL A | 810186106 | 6929 | 126675 | SH | | DEFINED | 05 | 126675 |
| SCOTTS CO | CL A | 810186106 | 547 | 10000 | SH | CALL | DEFINED | 08 | 10000 |
| SCOTTS CO | CL A | 810186106 | 230 | 4205 | SH | | DEFINED | 17 | 4205 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 551 | 6469 | SH | | OTHER | | 6469 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 109 | 1280 | SH | | DEFINED | 01 | 1280 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 271 | 3180 | SH | | OTHER | 01 | 3180 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 6174 | 72555 | SH | | DEFINED | 05 | 72555 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 35 | 414 | SH | | DEFINED | 17 | 414 |
| SCUDDER MUN INCOME TR | COM SH BEN I | 81118R604 | 110 | 9230 | SH | | DEFINED | 01 | 9230 |
| SCUDDER MUN INCOME TR | COM SH BEN I | 81118R604 | 97 | 8180 | SH | | OTHER | 01 | 4280 |
| 3900 | | | | | | | | | |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 103 | 4925 | SH | | DEFINED | 01 | 1285 |
| 3640 | | | | | | | | | |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 5 | 260 | SH | | OTHER | 01 | |
| 260 | | | | | | | | | |
| SEACOAST FINL SVCS CORP | COM | 81170Q106 | 2288 | 109860 | SH | | DEFINED | 05 | 109860 |
| SEACOR SMIT INC | COM | 811904101 | 58 | 1600 | SH | | DEFINED | 01 | 1600 |
| SEACOR SMIT INC | COM | 811904101 | 1 | 25 | SH | | OTHER | 01 | |
| 25 | | | | | | | | | |
| SEACOR SMIT INC | COM | 811904101 | 2706 | 74800 | SH | | DEFINED | 05 | 74800 |
| SEACOR SMIT INC | COM | 811904101 | 33 | 900 | SH | | DEFINED | 08 | 900 |
| SEALED AIR CORP NEW | COM | 81211K100 | 6462 | 136813 | SH | | DEFINED | 01 | 103206 |
| 33607 | | | | | | | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 630 | 13344 | SH | | OTHER | 01 | 5532 |
| 7812 | | | | | | | | | |
| SEALED AIR CORP NEW | COM | 81211K100 | 7221 | 152880 | SH | | DEFINED | 05 | 152880 |
| SEALED AIR CORP NEW | COM | 81211K100 | 1856 | 39300 | SH | | DEFINED | 08 | 39300 |
| SEALED AIR CORP NEW | COM | 81211K100 | 3235 | 68500 | SH | CALL | DEFINED | 08 | 68500 |
| SEALED AIR CORP NEW | COM | 81211K100 | 3981 | 84300 | SH | PUT | DEFINED | 08 | 84300 |
| SEALED AIR CORP NEW | COM | 81211K100 | 47 | 1000 | SH | | DEFINED | 17 | 1000 |
| SEARS ROEBUCK & CO | COM | 812387108 | 12288 | 281006 | SH | | DEFINED | 01 | 270668 |
| 10338 | | | | | | | | | |
| SEARS ROEBUCK & CO | COM | 812387108 | 4250 | 97191 | SH | | OTHER | 01 | 64806 |
| 32385 | | | | | | | | | |
| SEARS ROEBUCK & CO | COM | 812387108 | 6179 | 141310 | SH | | DEFINED | 05 | 141310 |
| SEARS ROEBUCK & CO | COM | 812387108 | 1745 | 39900 | SH | | DEFINED | 08 | 39900 |

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|--------------------------------------|--------------|-----------|-------|-----------|---------|------------|--------|
| SERENA SOFTWARE INC 490 | COM | 817492101 | 9 | 490 SH | OTHER | 01 | |
| SERENA SOFTWARE INC | COM | 817492101 | 3193 | 173075 SH | DEFINED | 05 | 173075 |
| SERENA SOFTWARE INC | COM | 817492101 | 2 | 100 SH | DEFINED | 08 | 100 |
| SERENA SOFTWARE INC | COM | 817492101 | 221 | 12000 SH | DEFINED | 17 | 12000 |
| SERVICE CORP INTL | COM | 817565104 | 15 | 3326 SH | DEFINED | 01 | 3326 |
| SERVICE CORP INTL 2500 | COM | 817565104 | 53 | 11617 SH | OTHER | 01 | 9117 |
| SERVICE CORP INTL | COM | 817565104 | 4 | 900 SH | DEFINED | 08 | 900 |
| SERVICEMASTER CO 12150 | COM | 81760N109 | 1765 | 172018 SH | DEFINED | 01 | 159868 |
| SERVICEMASTER CO | COM | 81760N109 | 143 | 13930 SH | OTHER | 01 | 13930 |
| SERVICEMASTER CO | COM | 81760N109 | 93 | 9100 SH | DEFINED | 08 | 9100 |
| SERVICEMASTER CO | COM | 81760N109 | 298 | 29000 SH | DEFINED | 17 | 29000 |
| SHARPER IMAGE CORP | COM | 820013100 | 7 | 300 SH | DEFINED | 08 | 300 |
| SHARPER IMAGE CORP | COM | 820013100 | 256 | 11048 SH | DEFINED | 17 | 11048 |
| SHAW COMMUNICATIONS INC | CL B CONV | 82028K200 | 332 | 27300 SH | DEFINED | 17 | 27300 |
| SHAW GROUP INC | COM | 820280105 | 2 | 175 SH | DEFINED | 01 | 175 |
| SHAW GROUP INC | COM | 820280105 | 1581 | 150450 SH | DEFINED | 05 | 150450 |
| SHAW GROUP INC | COM | 820280105 | 512 | 48700 SH | DEFINED | 08 | 48700 |
| SHAW GROUP INC | COM | 820280105 | 1524 | 145000 SH | PUT | DEFINED 08 | 145000 |
| SHAW GROUP INC | COM | 820280105 | 189 | 18000 SH | DEFINED | 17 | 18000 |
| SHELL TRANS & TRADING PLC | ADR NY SHS N | 822703609 | 1352 | 35810 SH | DEFINED | 01 | 35810 |
| SHELL TRANS & TRADING PLC 7912 | ADR NY SHS N | 822703609 | 1322 | 35002 SH | OTHER | 01 | 27090 |
| SHELL TRANS & TRADING PLC | ADR NY SHS N | 822703609 | | 10 SH | DEFINED | 05 | 10 |
| SHELL TRANS & TRADING PLC | ADR NY SHS N | 822703609 | 19 | 500 SH | DEFINED | 08 | 500 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 2613 | 88845 SH | OTHER | | 88845 |
| SHERWIN WILLIAMS CO 57600 | COM | 824348106 | 6703 | 227904 SH | DEFINED | 01 | 170304 |
| SHERWIN WILLIAMS CO 10457 | COM | 824348106 | 1058 | 35977 SH | OTHER | 01 | 25520 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 6222 | 211545 SH | DEFINED | 05 | 211545 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 129 | 4400 SH | DEFINED | 08 | 4400 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 3022 | 102762 SH | DEFINED | 17 | 102762 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED AD | 82481R106 | 1165 | 52700 SH | OTHER | | 52700 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED AD | 82481R106 | 102 | 4620 SH | DEFINED | 01 | 4620 |
| SHIRE PHARMACEUTICALS GRP PL 1147 | SPONSORED AD | 82481R106 | 37 | 1686 SH | OTHER | 01 | 539 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED AD | 82481R106 | 85 | 3853 SH | DEFINED | 05 | 3853 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED AD | 82481R106 | 126 | 5700 SH | DEFINED | 08 | 5700 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED AD | 82481R106 | 7222 | 326800 SH | CALL | DEFINED 08 | 326800 |
| SHIRE PHARMACEUTICALS GRP PL | SPONSORED AD | 82481R106 | 142 | 6408 SH | DEFINED | 17 | 6408 |
| SHOPKO STORES INC 7000 | COM | 824911101 | 143 | 9550 SH | DEFINED | 01 | 2550 |
| SHOPKO STORES INC | COM | 824911101 | 1865 | 124300 SH | DEFINED | 05 | 124300 |
| SHOPKO STORES INC | COM | 824911101 | 9 | 600 SH | DEFINED | 08 | 600 |
| SHOLODGE INC 100000 | COM | 825034101 | 373 | 100000 SH | OTHER | 01 | |
| SHUFFLE MASTER INC 12961 | COM | 825549108 | 598 | 21988 SH | DEFINED | 01 | 9027 |
| SHUFFLE MASTER INC 100 | COM | 825549108 | 3 | 100 SH | OTHER | 01 | |
| SHUFFLE MASTER INC | COM | 825549108 | 4992 | 183593 SH | DEFINED | 05 | 183593 |
| SHURGARD STORAGE CTRS INC 4850 | COM | 82567D104 | 274 | 7758 SH | DEFINED | 01 | 2908 |
| SHURGARD STORAGE CTRS INC 17325 | COM | 82567D104 | 612 | 17325 SH | OTHER | 01 | |
| SHURGARD STORAGE CTRS INC | COM | 82567D104 | 6515 | 184550 SH | DEFINED | 05 | 184550 |
| SICOR INC | COM | 825846108 | 113 | 5850 SH | DEFINED | 01 | 5850 |
| SICOR INC | COM | 825846108 | 4667 | 241675 SH | DEFINED | 05 | 241675 |
| SICOR INC | COM | 825846108 | 2377 | 123090 SH | DEFINED | 08 | 123090 |
| SICOR INC | COM | 825846108 | 182 | 9400 SH | CALL | DEFINED 08 | 9400 |
| SIEBEL SYS INC 800 | COM | 826170102 | 639 | 65504 SH | DEFINED | 01 | 64704 |
| SIEBEL SYS INC 27480 | COM | 826170102 | 362 | 37095 SH | OTHER | 01 | 9615 |
| SIEBEL SYS INC | COM | 826170102 | 2298 | 235425 SH | DEFINED | 05 | 235425 |
| SIEBEL SYS INC | COM | 826170102 | 1578 | 161700 SH | DEFINED | 08 | 161700 |
| SIEBEL SYS INC | COM | 826170102 | 49 | 5000 SH | PUT | DEFINED 08 | 5000 |
| SIEBEL SYS INC | COM | 826170102 | 1593 | 163202 SH | DEFINED | 17 | 163202 |
| SIERRA HEALTH SVCS INC 2300 | COM | 826322109 | 79 | 3850 SH | DEFINED | 01 | 1550 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 2409 | 117250 SH | DEFINED | 05 | 117250 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 12 | 600 SH | DEFINED | 08 | 600 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 492 | 23944 SH | DEFINED | 17 | 23944 |
| SIERRA PAC RES NEW 402 | COM | 826428104 | 18 | 3682 SH | DEFINED | 01 | 3682 |
| SIERRA PAC RES NEW | COM | 826428104 | 12 | 2418 SH | OTHER | 01 | 2016 |
| SIERRA PAC RES NEW | COM | 826428104 | 1153 | 237646 SH | DEFINED | 05 | 237646 |
| SIGMA ALDRICH CORP 1270 | COM | 826552101 | 6975 | 133753 SH | DEFINED | 01 | 132483 |
| SIGMA ALDRICH CORP 217045 | COM | 826552101 | 13214 | 253393 SH | OTHER | 01 | 36348 |
| SIGMA ALDRICH CORP | COM | 826552101 | 2908 | 55766 SH | DEFINED | 05 | 55766 |
| SIGMA ALDRICH CORP | COM | 826552101 | 117 | 2244 SH | DEFINED | 08 | 2244 |

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|--------------------------------------|--------------|-----------|-------|---------|-----|---------|---------|---------|
| SIGMA ALDRICH CORP | COM | 826552101 | 1182 | 22664 | SH | DEFINED | 17 | 22664 |
| SIGMA DESIGNS INC | COM | 826565103 | 111 | 12888 | SH | DEFINED | 17 | 12888 |
| SILICON LABORATORIES INC | COM | 826919102 | 795 | 17689 | SH | DEFINED | | 17689 |
| SILICON LABORATORIES INC | COM | 826919102 | 360 | 8011 | SH | DEFINED | 01 | 8011 |
| SILICON LABORATORIES INC | COM | 826919102 | 7 | 152 | SH | OTHER | 01 | 152 |
| SILICON LABORATORIES INC | COM | 826919102 | 4488 | 99920 | SH | DEFINED | 05 | 99920 |
| SILICON LABORATORIES INC | COM | 826919102 | 607 | 13508 | SH | DEFINED | 08 | 13508 |
| SILICON LABORATORIES INC | COM | 826919102 | 966 | 21502 | SH | DEFINED | 17 | 21502 |
| SILGAN HOLDINGS INC | COM | 827048109 | 35 | 1090 | SH | DEFINED | 01 | 1090 |
| SILGAN HOLDINGS INC | COM | 827048109 | 2 | 60 | SH | DEFINED | 08 | 60 |
| SILGAN HOLDINGS INC | COM | 827048109 | 166 | 5200 | SH | DEFINED | 17 | 5200 |
| SILICON STORAGE TECHNOLOGY I 300 | COM | 827057100 | 13 | 1500 | SH | DEFINED | 01 | 1200 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 3 | 390 | SH | OTHER | 01 | 390 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 2 | 265 | SH | DEFINED | 08 | 265 |
| SILICON STORAGE TECHNOLOGY I | COM | 827057100 | 545 | 62300 | SH | DEFINED | 17 | 62300 |
| SILICON VY BANCSHARES | COM | 827064106 | 495 | 17922 | SH | DEFINED | 01 | 17922 |
| SILICON VY BANCSHARES | COM | 827064106 | 1940 | 70286 | SH | DEFINED | 05 | 70286 |
| SILICON VY BANCSHARES | COM | 827064106 | 17 | 600 | SH | DEFINED | 08 | 600 |
| SILICON VY BANCSHARES | COM | 827064106 | 828 | 30000 | SH | PUT | DEFINED | 30000 |
| SILICON VY BANCSHARES | COM | 827064106 | 49 | 1776 | SH | DEFINED | 17 | 1776 |
| SILVER STD RES INC | COM | 82823L106 | 61 | 9100 | SH | DEFINED | 01 | 9100 |
| SILVER STD RES INC | COM | 82823L106 | 20 | 3000 | SH | OTHER | 01 | |
| SIMMONS 1ST NATL CORP | CL A \$5 PAR | 828730200 | 473 | 20548 | SH | DEFINED | 01 | 20548 |
| SIMMONS 1ST NATL CORP | CL A \$5 PAR | 828730200 | 49 | 2134 | SH | OTHER | 01 | 2134 |
| SIMON PPTY GROUP INC NEW 1700 | COM | 828806109 | 1047 | 24014 | SH | DEFINED | 01 | 22314 |
| SIMON PPTY GROUP INC NEW 3535 | COM | 828806109 | 248 | 5697 | SH | OTHER | 01 | 2162 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 4117 | 94460 | SH | DEFINED | 05 | 94460 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 436 | 10000 | SH | DEFINED | 08 | 10000 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 2179 | 50000 | SH | CALL | DEFINED | 50000 |
| SIMPSON MANUFACTURING CO INC 5300 | COM | 829073105 | 449 | 10987 | SH | DEFINED | 01 | 5687 |
| SIMPSON MANUFACTURING CO INC 50 | COM | 829073105 | 2 | 50 | SH | OTHER | 01 | |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 4202 | 102775 | SH | DEFINED | 05 | 102775 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 29 | 700 | SH | DEFINED | 17 | 700 |
| SIMULA INC | COM | 829206101 | 30 | 10700 | SH | OTHER | 01 | 10700 |
| SINCLAIR BROADCAST GROUP INC 8100 | CL A | 829226109 | 119 | 11600 | SH | OTHER | 01 | 3500 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 390 | 38164 | SH | DEFINED | 17 | 38164 |
| SINCLAIR BROADCAST GROUP INC | PF D CV EXCH | 829226505 | 667 | 15685 | SH | DEFINED | 01 | 15685 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 31 | 76500 | SH | DEFINED | 01 | 76500 |
| SIRIUS SATELLITE RADIO INC 1800 | COM | 82966U103 | 12 | 6500 | SH | OTHER | 01 | 4700 |
| SIX FLAGS INC | COM | 83001P109 | 276 | 52552 | SH | DEFINED | 01 | 52552 |
| SIX FLAGS INC | COM | 83001P109 | 988 | 187821 | SH | DEFINED | 05 | 187821 |
| SIX FLAGS INC | COM | 83001P109 | 44 | 8325 | SH | DEFINED | 17 | 8325 |
| SKYLINE CORP 300 | COM | 830830105 | 14 | 450 | SH | DEFINED | 01 | 150 |
| SKYLINE CORP 100 | COM | 830830105 | 3 | 100 | SH | OTHER | 01 | |
| SKYLINE CORP | COM | 830830105 | 1071 | 33450 | SH | DEFINED | 05 | 33450 |
| SKYWEST INC 16507 | COM | 830879102 | 593 | 34225 | SH | DEFINED | 01 | 17718 |
| SKYWEST INC 193 | COM | 830879102 | 3 | 193 | SH | OTHER | 01 | |
| SKYWEST INC | COM | 830879102 | 7768 | 448495 | SH | DEFINED | 05 | 448495 |
| SKYWEST INC | COM | 830879102 | 26 | 1500 | SH | DEFINED | 17 | 1500 |
| SKYWORKS SOLUTIONS INC | NOTE 4.750% | 83088MAB8 | 1357 | 1100000 | PRN | DEFINED | 17 | 1100000 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 1 | 78 | SH | DEFINED | 01 | 78 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 5700 | 626370 | SH | DEFINED | 05 | 626370 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 195 | 21401 | SH | DEFINED | 17 | 21401 |
| SMITH A O 11700 | COM | 831865209 | 410 | 14650 | SH | DEFINED | 01 | 2950 |
| SMITH A O 100 | COM | 831865209 | 3 | 100 | SH | OTHER | 01 | |
| SMITH A O | COM | 831865209 | 3508 | 125225 | SH | DEFINED | 05 | 125225 |
| SMITH A O | COM | 831865209 | 166 | 5912 | SH | DEFINED | 17 | 5912 |
| SMITH INTL INC 400 | COM | 832110100 | 725 | 20140 | SH | DEFINED | 01 | 19740 |
| SMITH INTL INC 6650 | COM | 832110100 | 297 | 8250 | SH | OTHER | 01 | 1600 |
| SMITH INTL INC | COM | 832110100 | 12192 | 338845 | SH | DEFINED | 05 | 338845 |
| SMITH INTL INC | COM | 832110100 | 900 | 25000 | SH | DEFINED | 08 | 25000 |
| SMITH INTL INC | COM | 832110100 | 820 | 22800 | SH | PUT | DEFINED | 22800 |
| SMITH INTL INC | COM | 832110100 | 43 | 1204 | SH | DEFINED | 17 | 1204 |
| SMITHFIELD FOODS INC 2000 | COM | 832248108 | 125 | 6485 | SH | DEFINED | 01 | 4485 |
| SMITHFIELD FOODS INC | COM | 832248108 | 35 | 1800 | SH | OTHER | 01 | 1800 |
| SMITHFIELD FOODS INC | COM | 832248108 | 4250 | 221365 | SH | DEFINED | 05 | 221365 |
| SMITHFIELD FOODS INC | COM | 832248108 | 19 | 1000 | SH | DEFINED | 08 | 1000 |
| SMITHFIELD FOODS INC | COM | 832248108 | 103 | 5379 | SH | DEFINED | 17 | 5379 |
| SMUCKER J M CO | COM NEW | 832696405 | 2 | 36 | SH | DEFINED | 01 | 36 |

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|---------------------------------------|---------|-----------|-------|---------|-----|-----------------|---------|
| SMUCKER J M CO | COM NEW | 832696405 | 4279 | 101493 | SH | DEFINED 05 | 101493 |
| SMUCKER J M CO | COM NEW | 832696405 | 83 | 1964 | SH | DEFINED 17 | 1964 |
| SMURFIT-STONE CONTAINER CORP 20000 | COM | 832727101 | 299 | 20000 | SH | OTHER 01 | |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 25 | 1700 | SH | DEFINED 05 | 1700 |
| SMURFIT-STONE CONTAINER CORP | COM | 832727101 | 42 | 2800 | SH | DEFINED 08 | 2800 |
| SNAP ON INC 3030 900 | COM | 833034101 | 441 | 15938 | SH | DEFINED 01 | 12008 |
| SNAP ON INC 5608 | COM | 833034101 | 155 | 5608 | SH | OTHER 01 | |
| SNAP ON INC | COM | 833034101 | 1624 | 58720 | SH | DEFINED 05 | 58720 |
| SNAP ON INC | COM | 833034101 | 111 | 4000 | SH | DEFINED 08 | 4000 |
| SOHU COM INC | COM | 83408W103 | 2752 | 88251 | SH | DEFINED | 88251 |
| SOHU COM INC | COM | 83408W103 | 150 | 4800 | SH | DEFINED 08 | 4800 |
| SOHU COM INC | COM | 83408W103 | 6382 | 204686 | SH | DEFINED 11 | 198813 |
| 5873 | | | | | | | |
| SOHU COM INC | COM | 83408W103 | 47 | 1503 | SH | DEFINED 17 | 1503 |
| SOLA INTL INC 8721 | COM | 834092108 | 232 | 14525 | SH | DEFINED 01 | 5804 |
| SOLA INTL INC 829 | COM | 834092108 | 13 | 829 | SH | OTHER 01 | |
| SOLA INTL INC | COM | 834092108 | 1751 | 109450 | SH | DEFINED 05 | 109450 |
| SOLA INTL INC | COM | 834092108 | 98 | 6100 | SH | DEFINED 17 | 6100 |
| SOLECTRON CORP | NOTE | 834182AL1 | 2871 | 5092000 | PRN | DEFINED 08 | 5092000 |
| SOLECTRON CORP | NOTE | 834182AL1 | 282 | 500000 | PRN | DEFINED 17 | 500000 |
| SOLECTRON CORP 26300 | COM | 834182107 | 7419 | 1268136 | SH | DEFINED 01 | 1241836 |
| SOLECTRON CORP 2391 | COM | 834182107 | 173 | 29606 | SH | OTHER 01 | 27215 |
| SOLECTRON CORP | COM | 834182107 | 21740 | 3716312 | SH | DEFINED 05 | 3716312 |
| SOLECTRON CORP | COM | 834182107 | 904 | 154578 | SH | DEFINED 08 | 154578 |
| SOLUTIA INC 876 | COM | 834376105 | 269 | 67500 | SH | DEFINED 01 | 66624 |
| SOLUTIA INC 45287 | COM | 834376105 | 193 | 48365 | SH | OTHER 01 | 3078 |
| SOLUTIA INC | COM | 834376105 | 28 | 7000 | SH | DEFINED 05 | 7000 |
| SOLUTIA INC | COM | 834376105 | 120 | 30073 | SH | DEFINED 08 | 30073 |
| SOMERA COMMUNICATION | COM | 834458101 | 817 | 446474 | SH | DEFINED 17 | 446474 |
| SONIC AUTOMOTIVE INC 8413 | CL A | 83545G102 | 202 | 8413 | SH | DEFINED 01 | |
| SONIC AUTOMOTIVE INC 4800 4676 | CL A | 83545G102 | 272 | 11300 | SH | OTHER 01 | 1824 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 2 | 100 | SH | DEFINED 05 | 100 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 243 | 10100 | SH | DEFINED 08 | 10100 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 296 | 12293 | SH | DEFINED 17 | 12293 |
| SONIC CORP 10950 750 | COM | 835451105 | 509 | 20200 | SH | DEFINED 01 | 8500 |
| SONIC CORP 750 | COM | 835451105 | 19 | 750 | SH | OTHER 01 | |
| SONIC CORP | COM | 835451105 | 4262 | 169125 | SH | DEFINED 05 | 169125 |
| SONIC CORP | COM | 835451105 | 55 | 2200 | SH | DEFINED 08 | 2200 |
| SONIC SOLUTIONS | COM | 835460106 | 1839 | 131900 | SH | DEFINED 17 | 131900 |
| SONICWALL INC | COM | 835470105 | 906 | 156727 | SH | DEFINED 01 | 156727 |
| SONICWALL INC 14185 | COM | 835470105 | 82 | 14185 | SH | OTHER 01 | |
| SONOCO PRODS CO | COM | 835495102 | 15174 | 691276 | SH | DEFINED 01 | 691276 |
| SONOCO PRODS CO 100 | COM | 835495102 | 376 | 17138 | SH | OTHER 01 | 17038 |
| SONOCO PRODS CO | COM | 835495102 | 4312 | 196435 | SH | DEFINED 05 | 196435 |
| SONOCO PRODS CO | COM | 835495102 | 132 | 6000 | SH | DEFINED 08 | 6000 |
| SONOCO PRODS CO | COM | 835495102 | 29 | 1300 | SH | DEFINED 17 | 1300 |
| SONY CORP 1220 | ADR NEW | 835699307 | 348 | 9995 | SH | DEFINED 01 | 8775 |
| SONY CORP 420 320 | ADR NEW | 835699307 | 245 | 7040 | SH | OTHER 01 | 6300 |
| SONY CORP | ADR NEW | 835699307 | 3480 | 100000 | SH | CALL DEFINED 08 | 100000 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 3 | 300 | SH | DEFINED 01 | 300 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 1351 | 124879 | SH | DEFINED 05 | 124879 |
| SOTHEBYS HLDGS INC | CL A | 835898107 | 137 | 12650 | SH | DEFINED 08 | 12650 |
| SONUS NETWORKS INC | COM | 835916107 | 887 | 128064 | SH | DEFINED 01 | 128064 |
| SONUS NETWORKS INC | COM | 835916107 | 197 | 28500 | SH | DEFINED 17 | 28500 |
| SOURCECORP 13070 | COM | 836167106 | 609 | 26175 | SH | DEFINED 01 | 13105 |
| SOURCECORP 130 | COM | 836167106 | 3 | 130 | SH | OTHER 01 | |
| SOURCECORP | COM | 836167106 | 1738 | 74675 | SH | DEFINED 05 | 74675 |
| SOURCECORP | COM | 836167106 | 33 | 1398 | SH | DEFINED 08 | 1398 |
| SOUTH FINL GROUP INC 5300 | COM | 837841105 | 6205 | 247893 | SH | DEFINED 01 | 242593 |
| SOUTH FINL GROUP INC 5591 | COM | 837841105 | 140 | 5591 | SH | OTHER 01 | |
| SOUTH FINL GROUP INC | COM | 837841105 | 4792 | 191450 | SH | DEFINED 05 | 191450 |
| SOUTH FINL GROUP INC | COM | 837841105 | 43 | 1700 | SH | DEFINED 08 | 1700 |
| SOUTH FINL GROUP INC | COM | 837841105 | 20 | 800 | SH | DEFINED 17 | 800 |
| SOUTH JERSEY INDS INC 500 | COM | 838518108 | 38 | 1000 | SH | DEFINED 01 | 500 |

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|------------------------------|--------------|-----------|--------|---------|----|---------|---------|---------|
| SOUTH JERSEY INDS INC | COM | 838518108 | 42 | 1112 | SH | OTHER | 01 | 1112 |
| SOUTH JERSEY INDS INC | COM | 838518108 | 174 | 4600 | SH | DEFINED | 17 | 4600 |
| SOUTH STR FINL CORP | COM | 840468102 | 287 | 28400 | SH | DEFINED | 01 | 28400 |
| SOUTHERN CO | COM | 842587107 | 258242 | 8798707 | SH | DEFINED | 01 | 8713176 |
| 85531 | | | | | | | | |
| SOUTHERN CO | COM | 842587107 | 55506 | 1891182 | SH | OTHER | 01 | 1038624 |
| 852558 | | | | | | | | |
| SOUTHERN CO | COM | 842587107 | 10872 | 370440 | SH | DEFINED | 05 | 370440 |
| SOUTHERN CO | COM | 842587107 | 34 | 1170 | SH | DEFINED | 13 | 889 |
| 281 | | | | | | | | |
| SOUTHERN CO | COM | 842587107 | 3 | 89 | SH | OTHER | 13 | |
| 89 | | | | | | | | |
| SOUTHERN CO | COM | 842587107 | 4106 | 139886 | SH | DEFINED | 17 | 139886 |
| SOUTHERN PERU COPPER CORP | COM | 843611104 | 237 | 10700 | SH | DEFINED | 17 | 10700 |
| SOUTHERN UN CO NEW | COM | 844030106 | 41 | 2390 | SH | DEFINED | 01 | 1530 |
| 860 | | | | | | | | |
| SOUTHERN UN CO NEW | COM | 844030106 | 9 | 523 | SH | OTHER | 01 | |
| 523 | | | | | | | | |
| SOUTHERN UN CO NEW | COM | 844030106 | 4990 | 293539 | SH | DEFINED | 05 | 293539 |
| SOUTHERN UN CO NEW | COM | 844030106 | 2623 | 154300 | SH | DEFINED | 08 | 154300 |
| SOUTHERN UN CO NEW | COM | 844030106 | 390 | 22920 | SH | DEFINED | 17 | 22920 |
| SOUTHTRUST CORP | COM | 844730101 | 4482 | 152643 | SH | DEFINED | 01 | 116843 |
| 35800 | | | | | | | | |
| SOUTHTRUST CORP | COM | 844730101 | 1180 | 40190 | SH | OTHER | 01 | 11180 |
| 29010 | | | | | | | | |
| SOUTHTRUST CORP | COM | 844730101 | 7183 | 244667 | SH | DEFINED | 05 | 244667 |
| SOUTHTRUST CORP | COM | 844730101 | 335 | 11426 | SH | DEFINED | 08 | 11426 |
| SOUTHTRUST CORP | COM | 844730101 | 294 | 10000 | SH | CALL | DEFINED | 10000 |
| SOUTHTRUST CORP | COM | 844730101 | 12452 | 424124 | SH | DEFINED | 17 | 424124 |
| SOUTHTRUST CORP | COM | 844730101 | 1345 | 45800 | SH | CALL | DEFINED | 45800 |
| SOUTHTRUST CORP | COM | 844730101 | 73 | 2500 | SH | PUT | DEFINED | 2500 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 28783 | 1626141 | SH | DEFINED | 01 | 1430550 |
| 195591 | | | | | | | | |
| SOUTHWEST AIRLS CO | COM | 844741108 | 13149 | 742891 | SH | OTHER | 01 | 536299 |
| 206592 | | | | | | | | |
| SOUTHWEST AIRLS CO | COM | 844741108 | 7155 | 404210 | SH | DEFINED | 05 | 404210 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 565 | 31900 | SH | DEFINED | 08 | 31900 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 46 | 2608 | SH | DEFINED | 17 | 2608 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 605 | 16575 | SH | DEFINED | 01 | 9575 |
| 7000 | | | | | | | | |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 5315 | 145650 | SH | DEFINED | 05 | 145650 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 1649 | 45200 | SH | DEFINED | 08 | 45200 |
| SOUTHWEST BANCORPORATION TEX | COM | 84476R109 | 47 | 1300 | SH | DEFINED | 17 | 1300 |
| SOUTHWEST GAS CORP | COM | 844895102 | 435 | 19144 | SH | DEFINED | 01 | 6844 |
| 12300 | | | | | | | | |
| SOUTHWEST GAS CORP | COM | 844895102 | 34 | 1500 | SH | OTHER | 01 | |
| 1500 | | | | | | | | |
| SOUTHWEST GAS CORP | COM | 844895102 | 3465 | 152625 | SH | DEFINED | 05 | 152625 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 704 | 38875 | SH | DEFINED | 01 | 21029 |
| 17846 | | | | | | | | |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 101 | 5554 | SH | OTHER | 01 | |
| 5554 | | | | | | | | |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 2991 | 165225 | SH | DEFINED | 05 | 165225 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 78 | 4300 | SH | DEFINED | 17 | 4300 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 677 | 36520 | SH | OTHER | | 36520 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 507 | 27339 | SH | DEFINED | 01 | 27339 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 422 | 22748 | SH | OTHER | 01 | 7998 |
| 14750 | | | | | | | | |
| SOVEREIGN BANCORP INC | COM | 845905108 | 11139 | 600466 | SH | DEFINED | 05 | 600466 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 186 | 10000 | SH | DEFINED | 08 | 10000 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 623 | 33600 | SH | CALL | DEFINED | 33600 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 666 | 35900 | SH | PUT | DEFINED | 35900 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 790 | 42600 | SH | DEFINED | 17 | 42600 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 30 | 1000 | SH | DEFINED | 01 | 1000 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 918 | 31100 | SH | DEFINED | 08 | 31100 |
| SPEEDWAY MOTORSPORTS INC | COM | 847788106 | 32 | 1100 | SH | DEFINED | 17 | 1100 |
| SPHERION CORP | COM | 848420105 | 125 | 17900 | SH | DEFINED | 01 | 4900 |
| 13000 | | | | | | | | |
| SPHERION CORP | COM | 848420105 | 1654 | 237625 | SH | DEFINED | 05 | 237625 |
| SPINNAKER EXPL CO | COM | 84855W109 | 167 | 6950 | SH | DEFINED | 01 | 1890 |
| 5060 | | | | | | | | |
| SPINNAKER EXPL CO | COM | 84855W109 | 44 | 1840 | SH | OTHER | 01 | |
| 1840 | | | | | | | | |
| SPINNAKER EXPL CO | COM | 84855W109 | 3278 | 136600 | SH | DEFINED | 05 | 136600 |
| SPINNAKER EXPL CO | COM | 84855W109 | 1200 | 50000 | SH | DEFINED | 08 | 50000 |
| SPORTSLINE COM INC | COM | 848934105 | 30 | 25000 | SH | DEFINED | 01 | 25000 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 245 | 7776 | SH | DEFINED | 05 | 7776 |
| SPORTS AUTH INC NEW | COM | 84917U109 | 5859 | 186240 | SH | DEFINED | 11 | 186240 |
| SPRINT CORP | COM FON GROU | 852061100 | 3382 | 224000 | SH | OTHER | | 224000 |
| SPRINT CORP | COM FON GROU | 852061100 | 12827 | 849498 | SH | DEFINED | 01 | 730959 |
| 118539 | | | | | | | | |
| SPRINT CORP | COM FON GROU | 852061100 | 5017 | 332219 | SH | OTHER | 01 | 158342 |
| 173877 | | | | | | | | |
| SPRINT CORP | COM FON GROU | 852061100 | 11247 | 744815 | SH | DEFINED | 05 | 744815 |
| SPRINT CORP | COM FON GROU | 852061100 | 85 | 5600 | SH | DEFINED | 08 | 5600 |
| SPRINT CORP | COM FON GROU | 852061100 | 785 | 52000 | SH | DEFINED | 17 | 52000 |

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|---------------------------------------|---------------|-----------|-------|--------|---------|---------|----|--------|
| SPRINT CORP 18956 | PCS COM SER | 852061506 | 2612 | 455823 | SH | DEFINED | 01 | 436867 |
| SPRINT CORP 107304 | PCS COM SER | 852061506 | 1142 | 199295 | SH | OTHER | 01 | 91991 |
| SPRINT CORP | PCS COM SER | 852061506 | 2999 | 523382 | SH | DEFINED | 05 | 523382 |
| SPRINT CORP | PCS COM SER | 852061506 | 3298 | 575650 | SH | DEFINED | 08 | 575650 |
| SPRINT CORP | PCS COM SER | 852061506 | 35 | 6120 | SH | DEFINED | 17 | 6120 |
| STAAR SURGICAL CO | COM PAR \$0.0 | 852312305 | 194 | 18300 | SH | DEFINED | 17 | 18300 |
| STAGE STORES INC | COM NEW | 85254C305 | 71 | 2800 | SH | DEFINED | 08 | 2800 |
| STAGE STORES INC | COM NEW | 85254C305 | 7450 | 293300 | SH CALL | DEFINED | 08 | 293300 |
| STAGE STORES INC | COM NEW | 85254C305 | 15 | 600 | SH | DEFINED | 17 | 600 |
| STAMPS COM INC | COM | 852857101 | 4 | 675 | SH | DEFINED | 01 | 675 |
| STAMPS COM INC | COM | 852857101 | 56 | 9600 | SH | DEFINED | 17 | 9600 |
| STANCORP FINL GROUP INC | COM | 852891100 | 141 | 2450 | SH | DEFINED | 01 | 2450 |
| STANCORP FINL GROUP INC 913 | COM | 852891100 | 52 | 913 | SH | OTHER | 01 | |
| STANCORP FINL GROUP INC | COM | 852891100 | 3445 | 59964 | SH | DEFINED | 05 | 59964 |
| STANCORP FINL GROUP INC | COM | 852891100 | 6 | 100 | SH | DEFINED | 08 | 100 |
| STANDARD MICROSYSTEMS CORP 3180 | COM | 853626109 | 145 | 5375 | SH | DEFINED | 01 | 2195 |
| STANDARD MICROSYSTEMS CORP 145 | COM | 853626109 | 4 | 145 | SH | OTHER | 01 | |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 1903 | 70545 | SH | DEFINED | 05 | 70545 |
| STANDARD MTR PRODS INC 9400 | COM | 853666105 | 196 | 19367 | SH | DEFINED | 01 | 9967 |
| STANDARD MTR PRODS INC | COM | 853666105 | 880 | 87150 | SH | DEFINED | 05 | 87150 |
| STANDARD PAC CORP NEW 2200 | COM | 85375C101 | 230 | 6081 | SH | DEFINED | 01 | 3881 |
| STANDARD PAC CORP NEW 1250 | COM | 85375C101 | 47 | 1250 | SH | OTHER | 01 | |
| STANDARD PAC CORP NEW | COM | 85375C101 | 5171 | 136450 | SH | DEFINED | 05 | 136450 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 8 | 200 | SH | DEFINED | 08 | 200 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 34 | 894 | SH | DEFINED | 17 | 894 |
| STANDARD REGISTER CO 8000 | COM | 853887107 | 211 | 12725 | SH | DEFINED | 01 | 4725 |
| STANDARD REGISTER CO 7700 | COM | 853887107 | 128 | 7700 | SH | OTHER | 01 | |
| STANDARD REGISTER CO | COM | 853887107 | 2030 | 122275 | SH | DEFINED | 05 | 122275 |
| STANDEX INTL CORP 1900 | COM | 854231107 | 79 | 3250 | SH | DEFINED | 01 | 1350 |
| STANDEX INTL CORP 1225 | COM | 854231107 | 30 | 1225 | SH | OTHER | 01 | |
| STANDEX INTL CORP | COM | 854231107 | 1267 | 52150 | SH | DEFINED | 05 | 52150 |
| STANLEY WKS | COM | 854616109 | 475 | 16074 | SH | DEFINED | 01 | 16074 |
| STANLEY WKS 2500 | COM | 854616109 | 334 | 11313 | SH | OTHER | 01 | 8813 |
| STANLEY WKS | COM | 854616109 | 1343 | 45490 | SH | DEFINED | 05 | 45490 |
| STANLEY WKS | COM | 854616109 | 2 | 65 | SH | DEFINED | 08 | 65 |
| STAPLES INC 900 | COM | 855030102 | 1741 | 73040 | SH | DEFINED | 01 | 72140 |
| STAPLES INC 13827 | COM | 855030102 | 464 | 19477 | SH | OTHER | 01 | 5650 |
| STAPLES INC | COM | 855030102 | 12296 | 515785 | SH | DEFINED | 05 | 515785 |
| STAPLES INC | COM | 855030102 | 5908 | 247816 | SH | DEFINED | 08 | 247816 |
| STAPLES INC | COM | 855030102 | 422 | 17700 | SH | DEFINED | 17 | 17700 |
| STAR GAS PARTNERS L P | UNIT LTD PAR | 85512C105 | 127 | 5750 | SH | DEFINED | 01 | 5750 |
| STAR GAS PARTNERS L P 1500 | UNIT LTD PAR | 85512C105 | 81 | 3700 | SH | OTHER | 01 | 2200 |
| STARBUCKS CORP 14600 | COM | 855244109 | 4710 | 163558 | SH | DEFINED | 01 | 148958 |
| STARBUCKS CORP 15065 | COM | 855244109 | 2982 | 103553 | SH | OTHER | 01 | 88488 |
| STARBUCKS CORP | COM | 855244109 | 9120 | 316676 | SH | DEFINED | 05 | 316676 |
| STARBUCKS CORP | COM | 855244109 | 13104 | 455000 | SH CALL | DEFINED | 08 | 455000 |
| STARBUCKS CORP | COM | 855244109 | 1685 | 58500 | SH PUT | DEFINED | 08 | 58500 |
| STARBUCKS CORP 106190 | COM | 855244109 | 15939 | 553449 | SH | DEFINED | 11 | 447259 |
| STARBUCKS CORP | COM | 855244109 | 2326 | 80763 | SH | DEFINED | 17 | 80763 |
| STARTEK INC 7000 | COM | 85569C107 | 290 | 9075 | SH | DEFINED | 01 | 2075 |
| STARTEK INC 50 | COM | 85569C107 | 2 | 50 | SH | OTHER | 01 | |
| STARTEK INC | COM | 85569C107 | 2020 | 63125 | SH | DEFINED | 05 | 63125 |
| STARWOOD HOTELS&RESORTS WRLD 11490 | PAIRED CTF | 85590A203 | 7200 | 206896 | SH | DEFINED | 01 | 195406 |
| STARWOOD HOTELS&RESORTS WRLD 25843 | PAIRED CTF | 85590A203 | 1757 | 50487 | SH | OTHER | 01 | 24644 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 696 | 20000 | SH PUT | DEFINED | 01 | 20000 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 29114 | 836598 | SH | DEFINED | 05 | 836598 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 1425 | 40947 | SH | DEFINED | 08 | 40947 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 174 | 5000 | SH CALL | DEFINED | 08 | 5000 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 70 | 2000 | SH PUT | DEFINED | 08 | 2000 |
| STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF | 85590A203 | 303 | 8700 | SH | DEFINED | 17 | 8700 |
| STATE STR CORP | COM | 857477103 | 6999 | 155537 | SH | DEFINED | 01 | 155537 |
| STATE STR CORP 61670 | COM | 857477103 | 10165 | 225886 | SH | OTHER | 01 | 164216 |

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|--|---------------|-----------|-------|-----------|-----------------|--------|
| STATE STR CORP | COM | 857477103 | 7182 | 159605 SH | DEFINED 05 | 159605 |
| STATE STR CORP | COM | 857477103 | 3875 | 86100 SH | DEFINED 08 | 86100 |
| STATE STR CORP | COM | 857477103 | 149 | 3300 SH | DEFINED 17 | 3300 |
| STATEN IS BANCORP INC 27110 | COM | 857550107 | 688 | 35375 SH | DEFINED 01 | 8265 |
| STATEN IS BANCORP INC 315 | COM | 857550107 | 6 | 315 SH | OTHER 01 | |
| STATEN IS BANCORP INC | COM | 857550107 | 4969 | 255450 SH | DEFINED 05 | 255450 |
| STATEN IS BANCORP INC | COM | 857550107 | | 18 SH | DEFINED 17 | 18 |
| STATION CASINOS INC | COM | 857689103 | 464 | 15160 SH | DEFINED 01 | 15160 |
| STEAK N SHAKE CO 9600 | COM | 857873103 | 186 | 12475 SH | DEFINED 01 | 2875 |
| STEAK N SHAKE CO | COM | 857873103 | 1769 | 118700 SH | DEFINED 05 | 118700 |
| STEEL DYNAMICS INC 11500 | COM | 858119100 | 286 | 18825 SH | DEFINED 01 | 7325 |
| STEEL DYNAMICS INC | COM | 858119100 | 3087 | 202950 SH | DEFINED 05 | 202950 |
| STEEL DYNAMICS INC | COM | 858119100 | 84 | 5500 SH | DEFINED 08 | 5500 |
| STEEL TECHNOLOGIES INC 4900 | COM | 858147101 | 179 | 14350 SH | DEFINED 01 | 9450 |
| STEEL TECHNOLOGIES INC | COM | 858147101 | 485 | 38900 SH | DEFINED 05 | 38900 |
| STEIN MART INC 100 | COM | 858375108 | 55 | 10100 SH | DEFINED 01 | 10000 |
| STEIN MART INC | COM | 858375108 | 896 | 165975 SH | DEFINED 05 | 165975 |
| STEMCELLS INC | COM | 85857R105 | 53 | 30000 SH | DEFINED 08 | 30000 |
| STERLING BANCSHARES INC 10300 | COM | 858907108 | 202 | 16925 SH | DEFINED 01 | 6625 |
| STERLING BANCSHARES INC 50 | COM | 858907108 | 1 | 50 SH | OTHER 01 | |
| STERLING BANCSHARES INC | COM | 858907108 | 2260 | 189450 SH | DEFINED 05 | 189450 |
| STERICYCLE INC 550 300 | COM | 858912108 | 419 | 8858 SH | DEFINED 01 | 8008 |
| STERICYCLE INC 300 | COM | 858912108 | 14 | 300 SH | OTHER 01 | |
| STERICYCLE INC | COM | 858912108 | 13840 | 292908 SH | DEFINED 05 | 292908 |
| STERICYCLE INC | COM | 858912108 | 10 | 218 SH | DEFINED 08 | 218 |
| STERICYCLE INC | COM | 858912108 | 373 | 7900 SH | DEFINED 17 | 7900 |
| STERIS CORP | COM | 859152100 | 37 | 1600 SH | DEFINED 01 | 1600 |
| STERIS CORP 200 | COM | 859152100 | 5 | 200 SH | OTHER 01 | |
| STERIS CORP | COM | 859152100 | 3245 | 140985 SH | DEFINED 05 | 140985 |
| STERIS CORP | COM | 859152100 | 92 | 4015 SH | DEFINED 08 | 4015 |
| STEWART & STEVENSON SVCS INC 5600 800 | COM | 860342104 | 157 | 10450 SH | DEFINED 01 | 4050 |
| STEWART & STEVENSON SVCS INC 50 | COM | 860342104 | 1 | 50 SH | OTHER 01 | |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 1724 | 114800 SH | DEFINED 05 | 114800 |
| STEWART & STEVENSON SVCS INC | COM | 860342104 | 17 | 1100 SH | DEFINED 08 | 1100 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 32 | 8500 SH | DEFINED 01 | 8500 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 2 | 600 SH | OTHER 01 | 600 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 29 | 7500 SH | DEFINED 05 | 7500 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 381 | 100300 SH | DEFINED 08 | 100300 |
| STEWART ENTERPRISES INC | CL A | 860370105 | 72 | 19000 SH | DEFINED 17 | 19000 |
| STEWART INFORMATION SVCS COR 8900 | COM | 860372101 | 449 | 15901 SH | DEFINED 01 | 7001 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 2213 | 78350 SH | DEFINED 05 | 78350 |
| STEWART INFORMATION SVCS COR | COM | 860372101 | 71 | 2500 SH | DEFINED 17 | 2500 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 150 | 6250 SH | DEFINED 01 | 6250 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | | 15 SH | OTHER 01 | 15 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 1203 | 50000 SH | DEFINED 08 | 50000 |
| STONE ENERGY CORP 24300 | COM | 861642106 | 1261 | 35745 SH | DEFINED 01 | 11445 |
| STONE ENERGY CORP 1570 | COM | 861642106 | 55 | 1570 SH | OTHER 01 | |
| STONE ENERGY CORP | COM | 861642106 | 4267 | 120950 SH | DEFINED 05 | 120950 |
| STONE ENERGY CORP | COM | 861642106 | 360 | 10200 SH | DEFINED 08 | 10200 |
| STONE ENERGY CORP | COM | 861642106 | 385 | 10900 SH | DEFINED 17 | 10900 |
| STORA ENSO CORP 25744 2450 | SPON ADR REP | 86210M106 | 1077 | 88031 SH | OTHER 01 | 59837 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 276 | 11430 SH | DEFINED 01 | 11430 |
| STORAGE TECHNOLOGY CORP 750 | COM PAR \$0.1 | 862111200 | 18 | 750 SH | OTHER 01 | |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 5380 | 222855 SH | DEFINED 05 | 222855 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 14839 | 614700 SH | CALL DEFINED 08 | 614700 |
| STORAGE TECHNOLOGY CORP | COM PAR \$0.1 | 862111200 | 109 | 4500 SH | DEFINED 17 | 4500 |
| STRATEGIC GLOBAL INCOME FD | COM | 862719101 | 219 | 15052 SH | DEFINED 01 | 15052 |
| STRIDE RITE CORP 3900 | COM | 863314100 | 134 | 12364 SH | DEFINED 01 | 8464 |
| STRIDE RITE CORP 150 | COM | 863314100 | 2 | 150 SH | OTHER 01 | |
| STRIDE RITE CORP | COM | 863314100 | 1773 | 164125 SH | DEFINED 05 | 164125 |
| STRYKER CORP 500 | COM | 863667101 | 1912 | 25387 SH | DEFINED 01 | 24887 |
| STRYKER CORP 7975 | COM | 863667101 | 1919 | 25487 SH | OTHER 01 | 17512 |
| STRYKER CORP | COM | 863667101 | 8594 | 114120 SH | DEFINED 05 | 114120 |
| STRYKER CORP | COM | 863667101 | 38 | 500 SH | DEFINED 08 | 500 |

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| STRYKER CORP | COM | 863667101 | 228 | 3031 SH | DEFINED 17 | 3031 |
| STURM RUGER & CO INC | COM | 864159108 | 1 | 125 SH | DEFINED 01 | 125 |
| STURM RUGER & CO INC | COM | 864159108 | 1107 | 107250 SH | DEFINED 05 | 107250 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PAR | 864482104 | 212 | 7025 SH | DEFINED 01 | 7025 |
| SUBURBAN PROPANE PARTNERS L | UNIT LTD PAR | 864482104 | 21 | 700 SH | OTHER 01 | 700 |
| SUN LIFE FINL INC | COM | 866796105 | 2574 | 118903 SH | DEFINED 01 | 103755 |
| 15148 | | | | | | |
| SUN LIFE FINL INC | COM | 866796105 | 572 | 26440 SH | OTHER 01 | 14238 |
| 12202 | | | | | | |
| SUN LIFE FINL INC | COM | 866796105 | 154 | 7100 SH | DEFINED 08 | 7100 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 5892 | 1780012 SH | DEFINED 01 | 1451712 |
| 328300 | | | | | | |
| SUN MICROSYSTEMS INC | COM | 866810104 | 5191 | 1568296 SH | OTHER 01 | 1339145 |
| 229151 | | | | | | |
| SUN MICROSYSTEMS INC | COM | 866810104 | 4868 | 1470750 SH | DEFINED 05 | 1470750 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 1162 | 351120 SH | DEFINED 08 | 351120 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 298 | 90000 SH | CALL DEFINED 08 | 90000 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 645 | 195000 SH | PUT DEFINED 08 | 195000 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 301 | 91053 SH | DEFINED 17 | 91053 |
| SUNCOR ENERGY INC | COM | 867229106 | 1846 | 99504 SH | DEFINED 01 | 98504 |
| 1000 | | | | | | |
| SUNCOR ENERGY INC | COM | 867229106 | 122 | 6600 SH | OTHER 01 | 6400 |
| 200 | | | | | | |
| SUNGARD DATA SYS INC | COM | 867363103 | 2461 | 93542 SH | DEFINED 01 | 41267 |
| 52275 | | | | | | |
| SUNGARD DATA SYS INC | COM | 867363103 | 1149 | 43690 SH | OTHER 01 | 32475 |
| 11215 | | | | | | |
| SUNGARD DATA SYS INC | COM | 867363103 | 6331 | 240612 SH | DEFINED 05 | 240612 |
| SUNGARD DATA SYS INC | COM | 867363103 | 247 | 9400 SH | DEFINED 08 | 9400 |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 124 | 4000 SH | DEFINED 01 | 4000 |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 496 | 16000 SH | OTHER 01 | 16000 |
| SUNOCO INC | COM | 86764P109 | 440 | 10932 SH | DEFINED 01 | 4785 |
| 6147 | | | | | | |
| SUNOCO INC | COM | 86764P109 | 717 | 17829 SH | OTHER 01 | 11980 |
| 1896 3953 | | | | | | |
| SUNOCO INC | COM | 86764P109 | 1497 | 37225 SH | DEFINED 05 | 37225 |
| SUNOCO INC | COM | 86764P109 | 1390 | 34561 SH | DEFINED 08 | 34561 |
| SUNRISE SENIOR LIVING INC | NOTE 5.250% | 86768KAE6 | 1156 | 1155000 PRN | DEFINED 01 | 1155000 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 290 | 11055 SH | DEFINED 01 | 6240 |
| 4815 | | | | | | |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 196 | 7475 SH | OTHER 01 | 200 |
| 7275 | | | | | | |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 2411 | 91925 SH | DEFINED 05 | 91925 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 13 | 500 SH | DEFINED 08 | 500 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 10 | 400 SH | DEFINED 17 | 400 |
| SUNTRUST BKS INC | COM | 867914103 | 21979 | 364068 SH | DEFINED 01 | 322789 |
| 41279 | | | | | | |
| SUNTRUST BKS INC | COM | 867914103 | 28451 | 471280 SH | OTHER 01 | 253509 |
| 217771 | | | | | | |
| SUNTRUST BKS INC | COM | 867914103 | 8851 | 146605 SH | DEFINED 05 | 146605 |
| SUNTRUST BKS INC | COM | 867914103 | 603 | 9981 SH | DEFINED 08 | 9981 |
| SUNTRUST BKS INC | COM | 867914103 | 573 | 9492 SH | DEFINED 17 | 9492 |
| SUPERCONDUCTOR TECHNOLOGIES | COM | 867931107 | 96 | 25000 SH | DEFINED 17 | 25000 |
| SUPERGEN INC | COM | 868059106 | 36 | 4800 SH | DEFINED 01 | 4800 |
| SUPERGEN INC | COM | 868059106 | 10 | 1300 SH | OTHER 01 | |
| 1300 | | | | | | |
| SUPERGEN INC | COM | 868059106 | 345 | 46100 SH | DEFINED 08 | 46100 |
| SUPERGEN INC | COM | 868059106 | 785 | 105000 SH | CALL DEFINED 08 | 105000 |
| SUPERGEN INC | COM | 868059106 | 374 | 50000 SH | PUT DEFINED 08 | 50000 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 179 | 4425 SH | DEFINED 01 | 4425 |
| SUPERIOR INDS INTL INC | COM | 868168105 | 12 | 300 SH | OTHER 01 | |
| 300 | | | | | | |
| SUPERIOR INDS INTL INC | COM | 868168105 | 2193 | 54073 SH | DEFINED 05 | 54073 |
| SUPERTEX INC | COM | 868532102 | 48 | 2650 SH | DEFINED 01 | 750 |
| 1900 | | | | | | |
| SUPERTEX INC | COM | 868532102 | 2 | 125 SH | OTHER 01 | |
| 125 | | | | | | |
| SUPERTEX INC | COM | 868532102 | 958 | 53425 SH | DEFINED 05 | 53425 |
| SUPERVALU INC | NOTE | 868536AP8 | 775 | 2500000 PRN | DEFINED 17 | 2500000 |
| SUPERVALU INC | COM | 868536103 | 750 | 31419 SH | DEFINED 01 | 27394 |
| 2925 1100 | | | | | | |
| SUPERVALU INC | COM | 868536103 | 32 | 1322 SH | OTHER 01 | |
| 1322 | | | | | | |
| SUPERVALU INC | COM | 868536103 | 2460 | 103120 SH | DEFINED 05 | 103120 |
| SUPERVALU INC | COM | 868536103 | 12 | 500 SH | DEFINED 08 | 500 |
| SUPERVALU INC | COM | 868536103 | 379 | 15900 SH | DEFINED 17 | 15900 |
| SUREWEST COMMUNICATIONS | COM | 868733106 | 163 | 4900 SH | DEFINED 01 | 4900 |
| SUREWEST COMMUNICATIONS | COM | 868733106 | 37 | 1120 SH | OTHER 01 | 1120 |
| SURMODICS INC | COM | 868873100 | 104 | 3875 SH | DEFINED 01 | 775 |
| 3100 | | | | | | |
| SURMODICS INC | COM | 868873100 | 1 | 25 SH | OTHER 01 | |
| 25 | | | | | | |
| SURMODICS INC | COM | 868873100 | 1904 | 70975 SH | DEFINED 05 | 70975 |
| SURMODICS INC | COM | 868873100 | 563 | 21000 SH | DEFINED 08 | 21000 |
| SURMODICS INC | COM | 868873100 | 958 | 35700 SH | DEFINED 17 | 35700 |
| SUSQUEHANNA BANCSHARES INC P | COM | 869099101 | 234 | 9100 SH | DEFINED 01 | 6370 |

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| 2730 | | | | | | | | | |
| SUSQUEHANNA BANCSHARES INC P | COM | | 869099101 | 4 | 170 SH | | OTHER | 01 | |
| 170 | | | | | | | | | |
| SUSQUEHANNA BANCSHARES INC P | COM | | 869099101 | 4178 | 162550 SH | | DEFINED | 05 | 162550 |
| SWIFT ENERGY CO | COM | | 870738101 | 171 | 12125 SH | | DEFINED | 01 | 2165 |
| 9960 | | | | | | | | | |
| SWIFT ENERGY CO | COM | | 870738101 | 1 | 40 SH | | OTHER | 01 | |
| 40 | | | | | | | | | |
| SWIFT ENERGY CO | COM | | 870738101 | 1670 | 118350 SH | | DEFINED | 05 | 118350 |
| SWIFT TRANSN CO | COM | | 870756103 | 203 | 8959 SH | | DEFINED | 01 | 8959 |
| SWIFT TRANSN CO | COM | | 870756103 | 868 | 38250 SH | | OTHER | 01 | 38250 |
| SWIFT TRANSN CO | COM | | 870756103 | 3868 | 170483 SH | | DEFINED | 05 | 170483 |
| SWIFT TRANSN CO | COM | | 870756103 | 9 | 400 SH | | DEFINED | 08 | 400 |
| SWIFT TRANSN CO | COM | | 870756103 | 284 | 12500 SH | CALL | DEFINED | 08 | 12500 |
| SWIFT TRANSN CO | COM | | 870756103 | 15 | 648 SH | | DEFINED | 17 | 648 |
| SYBASE INC | COM | | 871130100 | 236 | 13875 SH | | DEFINED | 01 | 13875 |
| SYBASE INC | COM | | 871130100 | 9 | 558 SH | | OTHER | 01 | 208 |
| 350 | | | | | | | | | |
| SYBASE INC | COM | | 871130100 | 3281 | 192910 SH | | DEFINED | 05 | 192910 |
| SYBASE INC | COM | | 871130100 | 118 | 6920 SH | | DEFINED | 08 | 6920 |
| SYBASE INC | COM | | 871130100 | 379 | 22300 SH | | DEFINED | 17 | 22300 |
| SYBRON DENTAL SPECIALTIES IN | COM | | 871142105 | 456 | 18175 SH | | DEFINED | 01 | 4975 |
| 13200 | | | | | | | | | |
| SYBRON DENTAL SPECIALTIES IN | COM | | 871142105 | 4 | 150 SH | | OTHER | 01 | |
| 150 | | | | | | | | | |
| SYBRON DENTAL SPECIALTIES IN | COM | | 871142105 | 4120 | 164325 SH | | DEFINED | 05 | 164325 |
| SYBRON DENTAL SPECIALTIES IN | COM | | 871142105 | 35 | 1400 SH | | DEFINED | 08 | 1400 |
| SYBRON DENTAL SPECIALTIES IN | COM | | 871142105 | 1254 | 50000 SH | CALL | DEFINED | 08 | 50000 |
| SYBRON DENTAL SPECIALTIES IN | COM | | 871142105 | 231 | 9200 SH | | DEFINED | 17 | 9200 |
| SYCAMORE NETWORKS INC | COM | | 871206108 | 40 | 8125 SH | | DEFINED | 01 | 8125 |
| SYCAMORE NETWORKS INC | COM | | 871206108 | 11 | 2236 SH | | OTHER | 01 | 2236 |
| SYCAMORE NETWORKS INC | COM | | 871206108 | 37 | 7500 SH | | DEFINED | 05 | 7500 |
| SYKES ENTERPRISES INC | COM | | 871237103 | 2833 | 427988 SH | | DEFINED | 01 | 292460 |
| 135528 | | | | | | | | | |
| SYKES ENTERPRISES INC | COM | | 871237103 | 49 | 7400 SH | | DEFINED | 17 | 7400 |
| SYLVAN LEARNING SYS INC | COM | | 871399101 | 8 | 305 SH | | DEFINED | 01 | 305 |
| SYLVAN LEARNING SYS INC | COM | | 871399101 | 3 | 125 SH | | OTHER | 01 | |
| 125 | | | | | | | | | |
| SYLVAN LEARNING SYS INC | COM | | 871399101 | 2396 | 87412 SH | | DEFINED | 05 | 87412 |
| SYLVAN LEARNING SYS INC | COM | | 871399101 | 3 | 100 SH | | DEFINED | 08 | 100 |
| SYLVAN LEARNING SYS INC | COM | | 871399101 | 268 | 9767 SH | | DEFINED | 17 | 9767 |
| SYMANTEC CORP | NOTE | 3.000% | 871503AB4 | 1268 | 670000 PRN | | DEFINED | 08 | 670000 |
| SYMANTEC CORP | NOTE | 3.000% | 871503AB4 | 903 | 477000 PRN | | DEFINED | 17 | 477000 |
| SYMANTEC CORP | COM | | 871503108 | 529 | 8369 SH | | OTHER | | 8369 |
| SYMANTEC CORP | COM | | 871503108 | 3436 | 54368 SH | | DEFINED | 01 | 53968 |
| 400 | | | | | | | | | |
| SYMANTEC CORP | COM | | 871503108 | 69 | 1088 SH | | OTHER | 01 | 93 |
| 995 | | | | | | | | | |
| SYMANTEC CORP | COM | | 871503108 | 11198 | 177207 SH | | DEFINED | 05 | 177207 |
| SYMANTEC CORP | COM | | 871503108 | 972 | 15376 SH | | DEFINED | 08 | 15376 |
| SYMANTEC CORP | COM | | 871503108 | 948 | 15000 SH | CALL | DEFINED | 08 | 15000 |
| SYMANTEC CORP | COM | | 871503108 | 2566 | 40600 SH | PUT | DEFINED | 08 | 40600 |
| SYMANTEC CORP | COM | | 871503108 | 8847 | 140000 SH | CALL | DEFINED | 17 | 140000 |
| SYMBOL TECHNOLOGIES INC | COM | | 871508107 | 661 | 55311 SH | | DEFINED | 01 | 43011 |
| 1800 | | | | | | | | | |
| 10500 | | | | | | | | | |
| SYMBOL TECHNOLOGIES INC | COM | | 871508107 | 120 | 10026 SH | | OTHER | 01 | |
| 10026 | | | | | | | | | |
| SYMBOL TECHNOLOGIES INC | COM | | 871508107 | 7534 | 630450 SH | | DEFINED | 05 | 630450 |
| SYMBOL TECHNOLOGIES INC | COM | | 871508107 | 42 | 3500 SH | | DEFINED | 08 | 3500 |
| SYMBOL TECHNOLOGIES INC | COM | | 871508107 | 6276 | 525192 SH | | DEFINED | 17 | 525192 |
| SYMMETRICOM INC | COM | | 871543104 | 2 | 300 SH | | DEFINED | 01 | 300 |
| SYMMETRICOM INC | COM | | 871543104 | 1063 | 167975 SH | | DEFINED | 05 | 167975 |
| SYMYX TECHNOLOGIES | COM | | 871558108 | 232 | 10775 SH | | OTHER | 01 | 10775 |
| SYMYX TECHNOLOGIES | COM | | 871558108 | 433 | 20100 SH | | DEFINED | 08 | 20100 |
| SYMYX TECHNOLOGIES | COM | | 871558108 | 862 | 40000 SH | PUT | DEFINED | 08 | 40000 |
| SYNOPSYS INC | COM | | 871607107 | 1201 | 38850 SH | | DEFINED | 01 | 38850 |
| SYNOPSYS INC | COM | | 871607107 | 66 | 2144 SH | | OTHER | 01 | 994 |
| 1150 | | | | | | | | | |
| SYNOPSYS INC | COM | | 871607107 | 12618 | 408206 SH | | DEFINED | 05 | 408206 |
| SYNOPSYS INC | COM | | 871607107 | 348 | 11269 SH | | DEFINED | 08 | 11269 |
| SYNOPSYS INC | COM | | 871607107 | 80 | 2600 SH | | DEFINED | 17 | 2600 |
| SYNOVUS FINL CORP | COM | | 87161C105 | 6461 | 258534 SH | | DEFINED | 01 | 198534 |
| 60000 | | | | | | | | | |
| SYNOVUS FINL CORP | COM | | 87161C105 | 4691 | 187725 SH | | OTHER | 01 | 115706 |
| 72019 | | | | | | | | | |
| SYNOVUS FINL CORP | COM | | 87161C105 | 3663 | 146560 SH | | DEFINED | 05 | 146560 |
| SYNOVUS FINL CORP | COM | | 87161C105 | 1055 | 42200 SH | | DEFINED | 08 | 42200 |
| SYNOVUS FINL CORP | COM | | 87161C105 | 20 | 800 SH | | DEFINED | 17 | 800 |
| SYPRIS SOLUTIONS INC | COM | | 871655106 | 182 | 13279 SH | | DEFINED | 01 | 11359 |
| 1920 | | | | | | | | | |
| SYPRIS SOLUTIONS INC | COM | | 871655106 | 2856 | 208019 SH | | DEFINED | 05 | 208019 |
| SYSCO CORP | COM | | 871829107 | 44923 | 1373383 SH | | DEFINED | 01 | 1207303 |
| 166080 | | | | | | | | | |
| SYSCO CORP | COM | | 871829107 | 38715 | 1183569 SH | | OTHER | 01 | 958356 |
| 225213 | | | | | | | | | |
| SYSCO CORP | COM | | 871829107 | 10218 | 312380 SH | | DEFINED | 05 | 312380 |

| | | | | | | |
|--|--------------|-----------|--------|-------------|-----------------|---------|
| SYSCO CORP | COM | 871829107 | 62 | 1900 SH | DEFINED 08 | 1900 |
| SYSCO CORP | COM | 871829107 | 22 | 680 SH | DEFINED 13 | 680 |
| SYSCO CORP | COM | 871829107 | 2 | 67 SH | OTHER 13 | 67 |
| SYSTEMS & COMPUTER TECHNOLOG 10600 | COM | 871873105 | 257 | 24605 SH | DEFINED 01 | 14005 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 1523 | 145925 SH | DEFINED 05 | 145925 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 52 | 5013 SH | DEFINED 08 | 5013 |
| SYSTEMS & COMPUTER TECHNOLOG | COM | 871873105 | 53 | 5100 SH | DEFINED 17 | 5100 |
| TBC CORP 5200 | COM | 872180104 | 261 | 10400 SH | DEFINED 01 | 5200 |
| TBC CORP | COM | 872180104 | 2300 | 91825 SH | DEFINED 05 | 91825 |
| TCF FINL CORP 1675 | COM | 872275102 | 320 | 6675 SH | DEFINED 01 | 5000 |
| TCF FINL CORP | COM | 872275102 | 146 | 3050 SH | OTHER 01 | 3050 |
| TCF FINL CORP | COM | 872275102 | 7015 | 146292 SH | DEFINED 05 | 146292 |
| TCF FINL CORP | COM | 872275102 | 301 | 6285 SH | DEFINED 08 | 6285 |
| TCF FINL CORP | COM | 872275102 | 192 | 4000 SH | DEFINED 17 | 4000 |
| TCW CONV SECS FD INC | COM | 872340104 | 101 | 22323 SH | DEFINED 01 | 22323 |
| TCW CONV SECS FD INC 3300 | COM | 872340104 | 26 | 5650 SH | OTHER 01 | 2350 |
| TDC A/S | SPONSORED AD | 87236N102 | 14 | 890 SH | OTHER 01 | 890 |
| TDC A/S | SPONSORED AD | 87236N102 | 1672 | 110000 SH | DEFINED 08 | 110000 |
| TECO ENERGY INC 38000 | COM | 872375100 | 3318 | 240085 SH | DEFINED 01 | 202085 |
| TECO ENERGY INC 48544 | COM | 872375100 | 3569 | 258258 SH | OTHER 01 | 209714 |
| TECO ENERGY INC | COM | 872375100 | 1209 | 87495 SH | DEFINED 05 | 87495 |
| TECO ENERGY INC | COM | 872375100 | 18 | 1330 SH | DEFINED 08 | 1330 |
| TEPPCO PARTNERS L P | UT LTD PARTN | 872384102 | 406 | 11470 SH | DEFINED 01 | 11470 |
| TEPPCO PARTNERS L P 5025 | UT LTD PARTN | 872384102 | 581 | 16425 SH | OTHER 01 | 11400 |
| THQ INC | COM NEW | 872443403 | 150 | 9175 SH | DEFINED 01 | 9175 |
| THQ INC | COM NEW | 872443403 | 2514 | 153575 SH | DEFINED 05 | 153575 |
| THQ INC | COM NEW | 872443403 | 681 | 41600 SH | DEFINED 08 | 41600 |
| THQ INC | COM NEW | 872443403 | 7367 | 450000 SH | CALL DEFINED 08 | 450000 |
| THQ INC | COM NEW | 872443403 | 545 | 33300 SH | DEFINED 17 | 33300 |
| TJX COS INC NEW | NOTE | 872540AL3 | 6 | 8000 PRN | DEFINED 08 | 8000 |
| TJX COS INC NEW | NOTE | 872540AL3 | 1641 | 2100000 PRN | DEFINED 17 | 2100000 |
| TJX COS INC NEW 4300 | COM | 872540109 | 2853 | 146913 SH | DEFINED 01 | 142613 |
| TJX COS INC NEW 13700 | COM | 872540109 | 978 | 50340 SH | OTHER 01 | 36640 |
| TJX COS INC NEW | COM | 872540109 | 5787 | 298010 SH | DEFINED 05 | 298010 |
| TJX COS INC NEW | COM | 872540109 | 1311 | 67500 SH | DEFINED 08 | 67500 |
| TJX COS INC NEW | COM | 872540109 | 2226 | 114600 SH | CALL DEFINED 08 | 114600 |
| TJX COS INC NEW | COM | 872540109 | 1159 | 59700 SH | PUT DEFINED 08 | 59700 |
| TJX COS INC NEW | COM | 872540109 | 699 | 35977 SH | DEFINED 17 | 35977 |
| TJX COS INC NEW | COM | 872540109 | 2622 | 135000 SH | CALL DEFINED 17 | 135000 |
| TXU CORP 3350 | COM | 873168108 | 7024 | 298120 SH | DEFINED 01 | 294770 |
| TXU CORP 18033 | COM | 873168108 | 940 | 39885 SH | OTHER 01 | 21852 |
| TXU CORP | COM | 873168108 | 3594 | 152565 SH | DEFINED 05 | 152565 |
| TXU CORP | COM | 873168108 | 370 | 15700 SH | DEFINED 08 | 15700 |
| TXU CORP | COM | 873168108 | 71 | 3000 SH | CALL DEFINED 08 | 3000 |
| TXU CORP | COM | 873168108 | 122 | 5196 SH | DEFINED 17 | 5196 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 7983 | 737097 SH | DEFINED | 737097 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 1167 | 107801 SH | DEFINED 01 | 107801 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | 32 | 2965 SH | OTHER 01 | 2965 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED AD | 874039100 | | 29 SH | DEFINED 05 | 29 |
| TAIWAN SEMICONDUCTOR MFG LTD 43635 | SPONSORED AD | 874039100 | 18370 | 1696252 SH | DEFINED 11 | 1652617 |
| TAKE-TWO INTERACTIVE SOFTWARE 15800 | COM | 874054109 | 772 | 22600 SH | DEFINED 01 | 6800 |
| TAKE-TWO INTERACTIVE SOFTWARE 200 | COM | 874054109 | 7 | 200 SH | OTHER 01 | |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 6145 | 179875 SH | DEFINED 05 | 179875 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 20 | 600 SH | DEFINED 08 | 600 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 683 | 20000 SH | PUT DEFINED 08 | 20000 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 34 | 1008 SH | DEFINED 17 | 1008 |
| TALISMAN ENERGY INC 2500 | COM | 87425E103 | 239 | 5037 SH | OTHER 01 | 2537 |
| TALISMAN ENERGY INC | COM | 87425E103 | 66 | 1400 SH | DEFINED 17 | 1400 |
| TALX CORP 6100 | COM | 874918105 | 223 | 8990 SH | DEFINED 01 | 2890 |
| TALX CORP 25500 | COM | 874918105 | 632 | 25500 SH | OTHER 01 | |
| TALX CORP | COM | 874918105 | 1460 | 58950 SH | DEFINED 05 | 58950 |
| TALX CORP | COM | 874918105 | 30 | 1200 SH | DEFINED 17 | 1200 |
| TARGET CORP | COM | 87612E106 | 5 | 130 SH | DEFINED | 130 |
| TARGET CORP 140268 | COM | 87612E106 | 183810 | 4884662 SH | DEFINED 01 | 4744394 |
| TARGET CORP 890414 | COM | 87612E106 | 75787 | 2013998 SH | OTHER 01 | 1123584 |
| TARGET CORP | COM | 87612E106 | 18747 | 498191 SH | DEFINED 05 | 498191 |
| TARGET CORP | COM | 87612E106 | 4484 | 119169 SH | DEFINED 08 | 119169 |

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|---------------------------|--------------|------------------|-------|----------|-----|------|---------|----|---------|
| TARGET CORP | COM | 87612E106 | 5321 | 141400 | SH | CALL | DEFINED | 08 | 141400 |
| TARGET CORP | COM | 87612E106 | 2423 | 64400 | SH | PUT | DEFINED | 08 | 64400 |
| TARGET CORP | COM | 87612E106 | 56 | 1500 | SH | | DEFINED | 13 | 745 |
| 755 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 2 | 65 | SH | | OTHER | 13 | |
| 65 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 7317 | 194447 | SH | | DEFINED | 17 | 194447 |
| TARGET CORP | COM | 87612E106 | 4102 | 109000 | SH | | OTHER | 17 | |
| 109000 | | | | | | | | | |
| TARGET CORP | COM | 87612E106 | 11477 | 305000 | SH | CALL | DEFINED | 17 | 305000 |
| TARGET CORP | COM | 87612E106 | 3763 | 100000 | SH | PUT | DEFINED | 17 | 100000 |
| TASTY BAKING CO | COM | 876553306 | 1403 | 141175 | SH | | DEFINED | 01 | 141175 |
| TASTY BAKING CO | COM | 876553306 | 98 | 9900 | SH | | OTHER | 01 | |
| 9900 | | | | | | | | | |
| TAUBMAN CTRS INC | COM | 876664103 | 2195 | 112000 | SH | | DEFINED | 01 | 112000 |
| TAUBMAN CTRS INC | COM | 876664103 | 1443 | 73618 | SH | | DEFINED | 17 | 73618 |
| TECH DATA CORP | SDCV | 2.000% 878237AC0 | 838 | 900000 | PRN | | DEFINED | 17 | 900000 |
| TECH DATA CORP | COM | 878237106 | 27 | 878 | SH | | DEFINED | 01 | |
| 878 | | | | | | | | | |
| TECH DATA CORP | COM | 878237106 | 69 | 2225 | SH | | OTHER | 01 | 1378 |
| 847 | | | | | | | | | |
| TECH DATA CORP | COM | 878237106 | 3560 | 115402 | SH | | DEFINED | 05 | 115402 |
| TECH DATA CORP | COM | 878237106 | 518 | 16792 | SH | | DEFINED | 08 | 16792 |
| TECH DATA CORP | COM | 878237106 | 129 | 4177 | SH | | DEFINED | 17 | 4177 |
| TECHNE CORP | COM | 878377100 | 727 | 22860 | SH | | DEFINED | 01 | 10160 |
| 8450 4250 | | | | | | | | | |
| TECHNE CORP | COM | 878377100 | 369 | 11595 | SH | | OTHER | 01 | |
| 11595 | | | | | | | | | |
| TECHNE CORP | COM | 878377100 | 5612 | 176525 | SH | | DEFINED | 05 | 176525 |
| TECHNE CORP | COM | 878377100 | 6 | 200 | SH | | DEFINED | 08 | 200 |
| TECHNE CORP | COM | 878377100 | 388 | 12200 | SH | | DEFINED | 17 | 12200 |
| TECHNITROL INC | COM | 878555101 | 23 | 1250 | SH | | DEFINED | 01 | 350 |
| 900 | | | | | | | | | |
| TECHNITROL INC | COM | 878555101 | 2981 | 161900 | SH | | DEFINED | 05 | 161900 |
| TECHNITROL INC | COM | 878555101 | 7 | 400 | SH | | DEFINED | 08 | 400 |
| TECHNITROL INC | COM | 878555101 | 26 | 1400 | SH | | DEFINED | 17 | 1400 |
| TECUMSEH PRODS CO | CL A | 878895200 | 82 | 2200 | SH | | DEFINED | 01 | 2200 |
| TECUMSEH PRODS CO | CL A | 878895200 | 7 | 175 | SH | | OTHER | 01 | |
| 175 | | | | | | | | | |
| TECUMSEH PRODS CO | CL A | 878895200 | 1398 | 37472 | SH | | DEFINED | 05 | 37472 |
| TECUMSEH PRODS CO | CL A | 878895200 | 87 | 2341 | SH | | DEFINED | 17 | 2341 |
| TEKELEC | COM | 879101103 | 77 | 4925 | SH | | DEFINED | 01 | 4925 |
| TEKELEC | COM | 879101103 | 8155 | 519766 | SH | | DEFINED | 05 | 519766 |
| TEKELEC | COM | 879101103 | 2 | 100 | SH | | DEFINED | 08 | 100 |
| TEKELEC | COM | 879101103 | 7 | 423 | SH | | DEFINED | 17 | 423 |
| TEKTRONIX INC | COM | 879131100 | 142 | 5752 | SH | | DEFINED | 01 | 5752 |
| TEKTRONIX INC | COM | 879131100 | 109 | 4394 | SH | | OTHER | 01 | 4069 |
| 325 | | | | | | | | | |
| TEKTRONIX INC | COM | 879131100 | 1011 | 40855 | SH | | DEFINED | 05 | 40855 |
| TEKTRONIX INC | COM | 879131100 | 273 | 11015 | SH | | DEFINED | 08 | 11015 |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 4769 | 342100 | SH | | OTHER | | 342100 |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | | 17 | SH | | OTHER | 01 | 17 |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 184 | 13200 | SH | | DEFINED | 08 | 13200 |
| TELECOM HLDERS TR | DEPOSITRY RC | 87927P200 | 4739 | 193900 | SH | | DEFINED | 01 | 193900 |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 78 | 18178 | SH | | DEFINED | 01 | 18178 |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 170 | 11661 | SH | | DEFINED | 01 | 3453 |
| 8208 | | | | | | | | | |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 18 | 1217 | SH | | OTHER | 01 | |
| 1217 | | | | | | | | | |
| TELEDYNE TECHNOLOGIES INC | COM | 879360105 | 2008 | 138000 | SH | | DEFINED | 05 | 138000 |
| TELEFLEX INC | COM | 879369106 | 21 | 475 | SH | | DEFINED | 01 | |
| 475 | | | | | | | | | |
| TELEFLEX INC | COM | 879369106 | 669 | 15400 | SH | | OTHER | 01 | 11675 |
| 2300 1425 | | | | | | | | | |
| TELEFLEX INC | COM | 879369106 | 3485 | 80242 | SH | | DEFINED | 05 | 80242 |
| TELEFLEX INC | COM | 879369106 | 35 | 800 | SH | | DEFINED | 08 | 800 |
| TELEFLEX INC | COM | 879369106 | 138 | 3168 | SH | | DEFINED | 17 | 3168 |
| TELEFONICA MOVILES S A | SPONSORED AD | 87938V105 | 3755 | 454100 | SH | | DEFINED | 08 | 454100 |
| TELEFONICA S A | SPONSORED AD | 879382208 | 561 | 15816 | SH | | DEFINED | 01 | 14867 |
| 949 | | | | | | | | | |
| TELEFONICA S A | SPONSORED AD | 879382208 | 985 | 27795 | SH | | OTHER | 01 | 25052 |
| 2743 | | | | | | | | | |
| TELEFONICA S A | SPONSORED AD | 879382208 | | 10 | SH | | DEFINED | 05 | 10 |
| TELEFONOS DE MEXICO S A | DBCX 4.250% | 879403AD5 | 3 | 3000 | PRN | | DEFINED | 01 | 3000 |
| TELEFONOS DE MEXICO S A | DBCX 4.250% | 879403AD5 | 4863 | 4542000 | PRN | | DEFINED | 08 | 4542000 |
| TELEFONOS DE MEXICO S A | DBCX 4.250% | 879403AD5 | 37472 | 35000000 | PRN | | OTHER | 17 | |
| 35000000 | | | | | | | | | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 9367 | 306609 | SH | | OTHER | | 306609 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 69 | 2254 | SH | | DEFINED | 01 | 1486 |
| 768 | | | | | | | | | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 1030 | 33709 | SH | | OTHER | 01 | 18762 |
| 14947 | | | | | | | | | |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 6852 | 224300 | SH | | DEFINED | 08 | 224300 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 3819 | 125000 | SH | PUT | DEFINED | 08 | 125000 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 8 | 250 | SH | | DEFINED | 13 | 250 |
| TELEFONOS DE MEXICO S A | SPON ADR ORD | 879403780 | 19909 | 651700 | SH | | DEFINED | 17 | 651700 |

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|------------------------------|---------|--------|-----|-----------|-------|---------|-----|------|---------|----|---------|
| TELEFONOS DE MEXICO S A | SPON | ADR | ORD | 879403780 | 16497 | 540000 | SH | PUT | DEFINED | 17 | 540000 |
| TELEPHONE & DATA SYS INC | COM | | | 879433100 | 110 | 1950 | SH | | DEFINED | 01 | 1950 |
| TELEPHONE & DATA SYS INC | COM | | | 879433100 | 6599 | 116710 | SH | | DEFINED | 05 | 116710 |
| TELEPHONE & DATA SYS INC | COM | | | 879433100 | 57 | 1000 | SH | | DEFINED | 08 | 1000 |
| TELEPHONE & DATA SYS INC | COM | | | 879433100 | 28 | 500 | SH | | DEFINED | 17 | 500 |
| TELLABS INC | COM | | | 879664100 | 825 | 121082 | SH | | OTHER | | 121082 |
| TELLABS INC | COM | | | 879664100 | 164 | 24121 | SH | | DEFINED | 01 | 8992 |
| 15129 | | | | | | | | | | | |
| TELLABS INC | COM | | | 879664100 | 255 | 37454 | SH | | OTHER | 01 | 23704 |
| 3379 10371 | | | | | | | | | | | |
| TELLABS INC | COM | | | 879664100 | 1535 | 225404 | SH | | DEFINED | 05 | 225404 |
| TELLABS INC | COM | | | 879664100 | 9 | 1300 | SH | | DEFINED | 08 | 1300 |
| TELLABS INC | COM | | | 879664100 | 477 | 70000 | SH | CALL | DEFINED | 08 | 70000 |
| TELLABS INC | COM | | | 879664100 | 4 | 600 | SH | | OTHER | 13 | 600 |
| TELLIUM INC | COM | | | 87967E107 | 1 | 726 | SH | | DEFINED | 01 | 726 |
| TELLIUM INC | COM | | | 87967E107 | 103 | 75000 | SH | | DEFINED | 17 | 75000 |
| TELUS CORP | NON-VTG | SHS | | 87971M202 | 46 | 2920 | SH | | OTHER | 01 | 270 |
| 1766 884 | | | | | | | | | | | |
| TELUS CORP | NON-VTG | SHS | | 87971M202 | 205 | 13000 | SH | | DEFINED | 17 | 13000 |
| TEMPLE INLAND INC | COM | | | 879868107 | 301 | 6210 | SH | | DEFINED | 01 | 6210 |
| TEMPLE INLAND INC | COM | | | 879868107 | 138 | 2849 | SH | | OTHER | 01 | 1316 |
| 1533 | | | | | | | | | | | |
| TEMPLE INLAND INC | COM | | | 879868107 | 1279 | 26350 | SH | | DEFINED | 05 | 26350 |
| TEMPLE INLAND INC | COM | | | 879868107 | 155 | 3200 | SH | | DEFINED | 08 | 3200 |
| TEMPLE INLAND INC | COM | | | 879868107 | 24 | 500 | SH | | OTHER | 13 | |
| 500 | | | | | | | | | | | |
| TEMPLE INLAND INC | COM | | | 879868107 | 102 | 2108 | SH | | DEFINED | 17 | 2108 |
| TELETECH HOLDINGS INC | COM | | | 879939106 | 5679 | 905696 | SH | | DEFINED | | 905696 |
| TEMPLETON EMERG MKTS INCOME | COM | | | 880192109 | 170 | 13566 | SH | | DEFINED | 01 | 13566 |
| TEMPLETON EMERG MKTS INCOME | COM | | | 880192109 | 4 | 354 | SH | | OTHER | 01 | |
| 354 | | | | | | | | | | | |
| TEMPLETON GLOBAL INCOME FD I | COM | | | 880198106 | 122 | 14509 | SH | | DEFINED | 01 | 14509 |
| TEMPLETON GLOBAL INCOME FD I | COM | | | 880198106 | 116 | 13800 | SH | | OTHER | 01 | 12200 |
| 1600 | | | | | | | | | | | |
| TENET HEALTHCARE CORP | COM | | | 88033G100 | 848 | 58543 | SH | | DEFINED | 01 | 58543 |
| TENET HEALTHCARE CORP | COM | | | 88033G100 | 151 | 10402 | SH | | OTHER | 01 | 9337 |
| 1065 | | | | | | | | | | | |
| TENET HEALTHCARE CORP | COM | | | 88033G100 | 5358 | 370017 | SH | | DEFINED | 05 | 370017 |
| TENET HEALTHCARE CORP | COM | | | 88033G100 | 31 | 2140 | SH | | DEFINED | 08 | 2140 |
| TENET HEALTHCARE CORP | COM | | | 88033G100 | 2614 | 180500 | SH | CALL | DEFINED | 08 | 180500 |
| TENET HEALTHCARE CORP | COM | | | 88033G100 | 4043 | 279200 | SH | PUT | DEFINED | 08 | 279200 |
| TENNECO AUTOMOTIVE INC | COM | | | 880349105 | 3 | 430 | SH | | DEFINED | 01 | 430 |
| TENNECO AUTOMOTIVE INC | COM | | | 880349105 | 6 | 1013 | SH | | OTHER | 01 | 540 |
| 473 | | | | | | | | | | | |
| TENNECO AUTOMOTIVE INC | COM | | | 880349105 | 58 | 9200 | SH | | DEFINED | 17 | 9200 |
| TERADYNE INC | SDCV | 3.750% | | 880770AD4 | 1418 | 1377000 | PRN | | DEFINED | 17 | 1377000 |
| TERADYNE INC | COM | | | 880770102 | 512 | 27552 | SH | | OTHER | | 27552 |
| TERADYNE INC | COM | | | 880770102 | 306 | 16476 | SH | | DEFINED | 01 | 16476 |
| TERADYNE INC | COM | | | 880770102 | 15 | 795 | SH | | OTHER | 01 | 170 |
| 625 | | | | | | | | | | | |
| TERADYNE INC | COM | | | 880770102 | 1618 | 87010 | SH | | DEFINED | 05 | 87010 |
| TERADYNE INC | COM | | | 880770102 | 2946 | 158373 | SH | | DEFINED | 08 | 158373 |
| TERADYNE INC | COM | | | 880770102 | 1088 | 58482 | SH | | DEFINED | 17 | 58482 |
| TERAYON COMMUNICATION SYS | COM | | | 880775101 | 397 | 68954 | SH | | DEFINED | | 68954 |
| TERAYON COMMUNICATION SYS | COM | | | 880775101 | 8 | 1400 | SH | | DEFINED | 01 | 1000 |
| 400 | | | | | | | | | | | |
| TERAYON COMMUNICATION SYS | COM | | | 880775101 | 14 | 2478 | SH | | OTHER | 01 | 2478 |
| TERAYON COMMUNICATION SYS | COM | | | 880775101 | 1 | 100 | SH | | DEFINED | 08 | 100 |
| TEREX CORP NEW | COM | | | 880779103 | 165 | 8900 | SH | | DEFINED | 08 | 8900 |
| TEREX CORP NEW | COM | | | 880779103 | 355 | 19136 | SH | | DEFINED | 17 | 19136 |
| TERRA NITROGEN CO L P | COM | UNIT | | 881005201 | 92 | 19950 | SH | | OTHER | 01 | |
| 12950 7000 | | | | | | | | | | | |
| TESORO PETE CORP | COM | | | 881609101 | 846 | 100000 | SH | | DEFINED | 08 | 100000 |
| TESORO PETE CORP | COM | | | 881609101 | 244 | 28800 | SH | | DEFINED | 17 | 28800 |
| TETRA TECHNOLOGIES INC DEL | COM | | | 88162F105 | 242 | 11712 | SH | | DEFINED | 01 | 2612 |
| 9100 | | | | | | | | | | | |
| TETRA TECHNOLOGIES INC DEL | COM | | | 88162F105 | 1929 | 93550 | SH | | DEFINED | 05 | 93550 |
| TETRA TECHNOLOGIES INC DEL | COM | | | 88162F105 | 70 | 3400 | SH | | DEFINED | 17 | 3400 |
| TETRA TECH INC NEW | COM | | | 88162G103 | 533 | 26700 | SH | | DEFINED | 01 | 11600 |
| 15100 | | | | | | | | | | | |
| TETRA TECH INC NEW | COM | | | 88162G103 | 3 | 175 | SH | | OTHER | 01 | |
| 175 | | | | | | | | | | | |
| TETRA TECH INC NEW | COM | | | 88162G103 | 4623 | 231375 | SH | | DEFINED | 05 | 231375 |
| TETRA TECH INC NEW | COM | | | 88162G103 | 14 | 700 | SH | | DEFINED | 08 | 700 |
| TETRA TECH INC NEW | COM | | | 88162G103 | 184 | 9200 | SH | | DEFINED | 17 | 9200 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | | 881624209 | 1564 | 27342 | SH | | DEFINED | 01 | 27342 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | | 881624209 | 253 | 4420 | SH | | OTHER | 01 | 820 |
| 3600 | | | | | | | | | | | |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | | 881624209 | 6725 | 117565 | SH | | DEFINED | 05 | 117565 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | | 881624209 | 136 | 2369 | SH | | DEFINED | 08 | 2369 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | | 881624209 | 143 | 2497 | SH | | OTHER | 17 | |
| 2497 | | | | | | | | | | | |
| TEXAS INDS INC | COM | | | 882491103 | 578 | 23501 | SH | | DEFINED | 01 | 23501 |
| TEXAS INDS INC | COM | | | 882491103 | 102 | 4151 | SH | | OTHER | 01 | |
| 4151 | | | | | | | | | | | |
| TEXAS INDS INC | COM | | | 882491103 | 2066 | 83975 | SH | | DEFINED | 05 | 83975 |

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|----------------------------------|---------|-----------|--------|------------|---------|------------|---------|
| TEXAS INDS INC | COM | 882491103 | 34 | 1400 SH | DEFINED | 08 | 1400 |
| TEXAS INDS INC | COM | 882491103 | 27 | 1100 SH | DEFINED | 17 | 1100 |
| TEXAS INSTRS INC | COM | 882508104 | 1261 | 55300 SH | OTHER | | 55300 |
| TEXAS INSTRS INC 100150 | COM | 882508104 | 123659 | 5423646 SH | DEFINED | 01 | 5323496 |
| TEXAS INSTRS INC 717746 | COM | 882508104 | 33040 | 1449130 SH | OTHER | 01 | 731384 |
| TEXAS INSTRS INC | COM | 882508104 | 21212 | 930358 SH | DEFINED | 05 | 930358 |
| TEXAS INSTRS INC | COM | 882508104 | 1720 | 75430 SH | DEFINED | 08 | 75430 |
| TEXAS INSTRS INC | COM | 882508104 | 6498 | 285000 SH | CALL | DEFINED 08 | 285000 |
| TEXAS INSTRS INC | COM | 882508104 | 1140 | 50000 SH | PUT | DEFINED 08 | 50000 |
| TEXAS INSTRS INC 229 | COM | 882508104 | 7 | 320 SH | DEFINED | 13 | 91 |
| TEXAS INSTRS INC 91 | COM | 882508104 | 2 | 91 SH | OTHER | 13 | |
| TEXAS INSTRS INC | COM | 882508104 | 52 | 2260 SH | DEFINED | 17 | 2260 |
| TEXAS INSTRS INC | COM | 882508104 | 1368 | 60000 SH | CALL | DEFINED 17 | 60000 |
| TEXTRON INC 5050 | COM | 883203101 | 5048 | 127954 SH | DEFINED | 01 | 122904 |
| TEXTRON INC 4419 | COM | 883203101 | 1294 | 32794 SH | OTHER | 01 | 28375 |
| TEXTRON INC | COM | 883203101 | 2576 | 65295 SH | DEFINED | 05 | 65295 |
| TEXTRON INC | COM | 883203101 | 79 | 2000 SH | DEFINED | 08 | 2000 |
| TEXTRON INC | COM | 883203101 | 142 | 3600 SH | DEFINED | 17 | 3600 |
| TEXTRON INC 2090465 | COM | 883203101 | 82469 | 2090465 SH | OTHER | 17 | |
| THERAGENICS CORP | COM | 883375107 | 1 | 150 SH | DEFINED | 01 | 150 |
| THERAGENICS CORP | COM | 883375107 | 680 | 119225 SH | DEFINED | 05 | 119225 |
| THERASENSE INC | COM | 883381105 | 1001 | 80000 SH | DEFINED | 01 | 80000 |
| THERMO ELECTRON CORP 100 | COM | 883556102 | 340 | 15671 SH | DEFINED | 01 | 15571 |
| THERMO ELECTRON CORP 6654 | COM | 883556102 | 473 | 21793 SH | OTHER | 01 | 15139 |
| THERMO ELECTRON CORP | COM | 883556102 | 1604 | 73920 SH | DEFINED | 05 | 73920 |
| THERMO ELECTRON CORP | COM | 883556102 | 122 | 5600 SH | DEFINED | 08 | 5600 |
| THERMO ELECTRON CORP | COM | 883556102 | 226 | 10400 SH | DEFINED | 17 | 10400 |
| THESTREET COM 1850000 | COM | 88368Q103 | 8029 | 1850000 SH | OTHER | 17 | |
| THIRD WAVE TECHNOLOGIES INC | COM | 88428W108 | 8892 | 2753050 SH | DEFINED | | 2753050 |
| THOMAS & BETTS CORP 3540 1100 | COM | 884315102 | 223 | 14052 SH | DEFINED | 01 | 9412 |
| THOMAS & BETTS CORP 260 | COM | 884315102 | 4 | 260 SH | OTHER | 01 | |
| THOMAS & BETTS CORP | COM | 884315102 | 654 | 41245 SH | DEFINED | 05 | 41245 |
| THOMAS & BETTS CORP | COM | 884315102 | 73 | 4600 SH | DEFINED | 08 | 4600 |
| THOMAS & BETTS CORP | COM | 884315102 | 92 | 5800 SH | DEFINED | 17 | 5800 |
| THOMAS INDS INC | COM | 884425109 | 91 | 3175 SH | DEFINED | 01 | 3175 |
| THOMAS INDS INC 50 | COM | 884425109 | 6 | 207 SH | OTHER | 01 | 157 |
| THOMAS INDS INC | COM | 884425109 | 1956 | 68575 SH | DEFINED | 05 | 68575 |
| THOR INDS INC 10500 | COM | 885160101 | 856 | 15850 SH | DEFINED | 01 | 5350 |
| THOR INDS INC 36100 | COM | 885160101 | 1950 | 36100 SH | OTHER | 01 | |
| THOR INDS INC | COM | 885160101 | 6682 | 123700 SH | DEFINED | 05 | 123700 |
| THOR INDS INC | COM | 885160101 | 248 | 4600 SH | DEFINED | 17 | 4600 |
| THORATEC CORP | COM NEW | 885175307 | 132 | 7750 SH | DEFINED | 01 | 7750 |
| THORATEC CORP | COM NEW | 885175307 | 104 | 6100 SH | DEFINED | 08 | 6100 |
| THORATEC CORP | COM NEW | 885175307 | 32 | 1900 SH | DEFINED | 17 | 1900 |
| THORNBURG MTG INC 11119 | COM | 885218107 | 465 | 18341 SH | DEFINED | 01 | 7222 |
| THORNBURG MTG INC 17862 | COM | 885218107 | 763 | 30137 SH | OTHER | 01 | 12275 |
| THORNBURG MTG INC | COM | 885218107 | 89 | 3531 SH | DEFINED | 17 | 3531 |
| 3COM CORP 1450 | COM | 885535104 | 306 | 51826 SH | DEFINED | 01 | 50376 |
| 3COM CORP 8625 | COM | 885535104 | 674 | 113979 SH | OTHER | 01 | 105354 |
| 3COM CORP | COM | 885535104 | 4489 | 759511 SH | DEFINED | 05 | 759511 |
| 3COM CORP | COM | 885535104 | 59 | 10000 SH | DEFINED | 08 | 10000 |
| THREE FIVE SYS INC | COM | 88554L108 | 226 | 40973 SH | DEFINED | 01 | 40973 |
| THREE FIVE SYS INC | COM | 88554L108 | 468 | 84875 SH | DEFINED | 05 | 84875 |
| THREE FIVE SYS INC | COM | 88554L108 | 22 | 3999 SH | DEFINED | 13 | 3999 |
| 3M CO | COM | 88579Y101 | 4 | 60 SH | DEFINED | | 60 |
| 3M CO | COM | 88579Y101 | 876 | 12688 SH | OTHER | | 12688 |
| 3M CO 182380 | COM | 88579Y101 | 199836 | 2893239 SH | DEFINED | 01 | 2710859 |
| 3M CO 690736 | COM | 88579Y101 | 111444 | 1613498 SH | OTHER | 01 | 922762 |
| 3M CO | COM | 88579Y101 | 38550 | 558128 SH | DEFINED | 05 | 558128 |
| 3M CO | COM | 88579Y101 | 83 | 1200 SH | DEFINED | 08 | 1200 |
| 3M CO 50 | COM | 88579Y101 | 7 | 100 SH | DEFINED | 13 | 50 |
| 3M CO | COM | 88579Y101 | 3 | 50 SH | OTHER | 13 | |
| 3M CO | COM | 88579Y101 | 311 | 4504 SH | DEFINED | 17 | 4504 |

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|------------------------------|---------------|-----------|--------|-------------|---------|---------|----------|
| TIBCO SOFTWARE INC | COM | 88632Q103 | 84 | 15700 SH | DEFINED | 01 | 15700 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 28 | 5200 SH | DEFINED | 05 | 5200 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 38 | 7100 SH | DEFINED | 08 | 7100 |
| TIDEWATER INC | COM | 886423102 | 115 | 4070 SH | DEFINED | 01 | 4070 |
| TIDEWATER INC | COM | 886423102 | 23 | 824 SH | OTHER | 01 | |
| 824 | | | | | | | |
| TIDEWATER INC | COM | 886423102 | 3477 | 122865 SH | DEFINED | 05 | 122865 |
| TIDEWATER INC | COM | 886423102 | 181 | 6400 SH | DEFINED | 17 | 6400 |
| TIER TECHNOLOGIES INC | CL B | 88650Q100 | 120 | 13500 SH | DEFINED | 17 | 13500 |
| TIFFANY & CO NEW | COM | 886547108 | 664 | 17774 SH | DEFINED | 01 | 17774 |
| TIFFANY & CO NEW | COM | 886547108 | 235 | 6296 SH | OTHER | 01 | 3500 |
| 2796 | | | | | | | |
| TIFFANY & CO NEW | COM | 886547108 | 10745 | 287827 SH | DEFINED | 05 | 287827 |
| TIFFANY & CO NEW | COM | 886547108 | 15 | 400 SH | DEFINED | 08 | 400 |
| TIFFANY & CO NEW | COM | 886547108 | 1867 | 50000 SH | PUT | DEFINED | 50000 |
| TIFFANY & CO NEW | COM | 886547108 | 751223 | 20123838 SH | DEFINED | 11 | 15014268 |
| 5109570 | | | | | | | |
| TIFFANY & CO NEW | COM | 886547108 | 144 | 3850 SH | DEFINED | 17 | 3850 |
| TIMBERLAND CO | CL A | 887100105 | 266 | 6225 SH | DEFINED | 01 | 5225 |
| 1000 | | | | | | | |
| TIMBERLAND CO | CL A | 887100105 | 9 | 200 SH | OTHER | 01 | |
| 200 | | | | | | | |
| TIMBERLAND CO | CL A | 887100105 | 3078 | 72162 SH | DEFINED | 05 | 72162 |
| TIMBERLAND CO | CL A | 887100105 | 101 | 2360 SH | DEFINED | 08 | 2360 |
| TIMBERLAND CO | CL A | 887100105 | 183 | 4282 SH | DEFINED | 17 | 4282 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 2169 | 234258 SH | DEFINED | 01 | 234258 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 2 | 260 SH | OTHER | 01 | 260 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 14 | 1500 SH | DEFINED | 17 | 1500 |
| TIMKEN CO | COM | 887389104 | 214 | 14025 SH | DEFINED | 01 | 12425 |
| 1600 | | | | | | | |
| TIMKEN CO | COM | 887389104 | 80 | 5275 SH | OTHER | 01 | |
| 5275 | | | | | | | |
| TIMKEN CO | COM | 887389104 | 5325 | 349425 SH | DEFINED | 05 | 349425 |
| TIPPERARY CORP | COM PAR \$0.0 | 888002300 | 84 | 40000 SH | DEFINED | 01 | 40000 |
| TITAN CORP | COM | 888266103 | 25 | 1187 SH | DEFINED | 01 | 602 |
| 585 | | | | | | | |
| TITAN CORP | COM | 888266103 | 5 | 250 SH | OTHER | 01 | |
| 250 | | | | | | | |
| TITAN CORP | COM | 888266103 | 3397 | 162984 SH | DEFINED | 05 | 162984 |
| TITAN CORP | COM | 888266103 | 18 | 875 SH | DEFINED | 08 | 875 |
| TITAN CORP | COM | 888266103 | 2501 | 120000 SH | DEFINED | 17 | 120000 |
| TIVO INC | COM | 888706108 | 37 | 4965 SH | OTHER | 01 | |
| 4965 | | | | | | | |
| TIVO INC | COM | 888706108 | 37 | 5000 SH | DEFINED | 08 | 5000 |
| TIVO INC | COM | 888706108 | 15 | 2000 SH | CALL | DEFINED | 2000 |
| TIVO INC | COM | 888706108 | 76 | 10200 SH | PUT | DEFINED | 10200 |
| TIVO INC | COM | 888706108 | 70 | 9432 SH | DEFINED | 17 | 9432 |
| TOLL BROTHERS INC | COM | 889478103 | 1054 | 34639 SH | DEFINED | 01 | 34639 |
| TOLL BROTHERS INC | COM | 889478103 | 123 | 4050 SH | OTHER | 01 | 3800 |
| 250 | | | | | | | |
| TOLL BROTHERS INC | COM | 889478103 | 4523 | 148700 SH | DEFINED | 05 | 148700 |
| TOLL BROTHERS INC | COM | 889478103 | 15 | 500 SH | DEFINED | 08 | 500 |
| TOLL BROTHERS INC | COM | 889478103 | 2434 | 80000 SH | CALL | DEFINED | 80000 |
| TOLL BROTHERS INC | COM | 889478103 | 456 | 15000 SH | PUT | DEFINED | 15000 |
| TOLL BROTHERS INC | COM | 889478103 | 490 | 16094 SH | DEFINED | 17 | 16094 |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 332 | 20662 SH | DEFINED | 01 | 14192 |
| 6470 | | | | | | | |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 2235 | 139091 SH | DEFINED | 05 | 139091 |
| TOLLGRADE COMMUNICATIONS INC | COM | 889542106 | 10 | 600 SH | DEFINED | 08 | 600 |
| TOO INC | COM | 890333107 | 153 | 10375 SH | DEFINED | 01 | 3660 |
| 6715 | | | | | | | |
| TOO INC | COM | 890333107 | 1 | 88 SH | OTHER | 01 | |
| 88 | | | | | | | |
| TOO INC | COM | 890333107 | 2123 | 144125 SH | DEFINED | 05 | 144125 |
| TOO INC | COM | 890333107 | 27 | 1800 SH | DEFINED | 17 | 1800 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 50 | 1621 SH | DEFINED | 01 | 1621 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 443 | 14291 SH | OTHER | 01 | 13200 |
| 1091 | | | | | | | |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 3258 | 105084 SH | DEFINED | 05 | 105084 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 91 | 2925 SH | DEFINED | 08 | 2925 |
| TOOTSIE ROLL INDS INC | COM | 890516107 | 77 | 2475 SH | DEFINED | 17 | 2475 |
| TORCHMARK CORP | COM | 891027104 | 821 | 20207 SH | DEFINED | 01 | 19699 |
| 508 | | | | | | | |
| TORCHMARK CORP | COM | 891027104 | 3173 | 78075 SH | OTHER | 01 | 71750 |
| 6325 | | | | | | | |
| TORCHMARK CORP | COM | 891027104 | 2266 | 55765 SH | DEFINED | 05 | 55765 |
| TORCHMARK CORP | COM | 891027104 | 658 | 16200 SH | DEFINED | 08 | 16200 |
| TORCHMARK CORP | COM | 891027104 | 20 | 500 SH | DEFINED | 17 | 500 |
| TORO CO | COM | 891092108 | 958 | 21285 SH | DEFINED | 01 | 5785 |
| 15500 | | | | | | | |
| TORO CO | COM | 891092108 | 5 | 100 SH | OTHER | 01 | |
| 100 | | | | | | | |
| TORO CO | COM | 891092108 | 5020 | 111550 SH | DEFINED | 05 | 111550 |
| TORO CO | COM | 891092108 | 486 | 10800 SH | DEFINED | 17 | 10800 |
| TOTAL ENTMT RESTAURANT CORP | COM | 89150E100 | 108 | 10000 SH | DEFINED | 01 | 10000 |
| TOTAL S A | SPONSORED AD | 89151E109 | 125 | 1651 SH | DEFINED | 01 | 1190 |

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|----------------------------|--------------|-----------|-------|----------|-----|---------|---------|----------|
| TRIAD GTY INC | COM | 895925105 | 3705 | 75494 | SH | DEFINED | 05 | 75494 |
| TRIARC COS INC | CL A | 895927101 | 39 | 3900 | SH | OTHER | 01 | |
| 3900 | | | | | | | | |
| TRIARC COS INC | CL A | 895927101 | 4 | 400 | SH | DEFINED | 08 | 400 |
| TRIARC COS INC | CL A | 895927101 | 451 | 44800 | SH | DEFINED | 17 | 44800 |
| TRIARC COS INC | CL B SER 1 | 895927309 | 2535 | 243725 | SH | DEFINED | 05 | 243725 |
| TRIBUNE CO NEW | COM | 896047107 | 34406 | 749594 | SH | DEFINED | 01 | 698084 |
| 51510 | | | | | | | | |
| TRIBUNE CO NEW | COM | 896047107 | 21787 | 474659 | SH | OTHER | 01 | 431614 |
| 43045 | | | | | | | | |
| TRIBUNE CO NEW | COM | 896047107 | 11964 | 260661 | SH | DEFINED | 05 | 260661 |
| TRIBUNE CO NEW | COM | 896047107 | 12 | 260 | SH | OTHER | 13 | 260 |
| TRIBUNE CO NEW | COM | 896047107 | 127 | 2760 | SH | DEFINED | 17 | 2760 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 388 | 16850 | SH | DEFINED | 01 | 6150 |
| 10700 | | | | | | | | |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 3 | 150 | SH | OTHER | 01 | |
| 150 | | | | | | | | |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 3256 | 141275 | SH | DEFINED | 05 | 141275 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 106 | 4600 | SH | DEFINED | 08 | 4600 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 315 | 13666 | SH | DEFINED | 17 | 13666 |
| TRIMERIS INC | COM | 896263100 | 25 | 1000 | SH | DEFINED | 01 | 1000 |
| TRIMERIS INC | COM | 896263100 | 3 | 100 | SH | DEFINED | 08 | 100 |
| TRIMERIS INC | COM | 896263100 | 113 | 4500 | SH | CALL | DEFINED | 4500 |
| TRIMERIS INC | COM | 896263100 | 281 | 11200 | SH | PUT | DEFINED | 11200 |
| TRIMERIS INC | COM | 896263100 | 18 | 700 | SH | DEFINED | 17 | 700 |
| TRINITY INDS INC | COM | 896522109 | 83 | 3225 | SH | DEFINED | 01 | 3225 |
| TRINITY INDS INC | COM | 896522109 | 51 | 1975 | SH | OTHER | 01 | 1800 |
| 175 | | | | | | | | |
| TRINITY INDS INC | COM | 896522109 | 2424 | 93772 | SH | DEFINED | 05 | 93772 |
| TRIPATH TECHNOLOGY INC | COM | 89672P104 | 74 | 20000 | SH | DEFINED | 01 | 20000 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 145 | 25708 | SH | DEFINED | 01 | 22658 |
| 3050 | | | | | | | | |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 3214 | 568764 | SH | DEFINED | 05 | 568764 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 15 | 2664 | SH | DEFINED | 17 | 2664 |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 261 | 8745 | SH | DEFINED | 01 | 7790 |
| 955 | | | | | | | | |
| TRIUMPH GROUP INC NEW | COM | 896818101 | 4831 | 162126 | SH | DEFINED | 05 | 162126 |
| TRIZETTO GROUP INC | COM | 896882107 | 758 | 113167 | SH | DEFINED | 01 | 113167 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 971 | 78525 | SH | DEFINED | 01 | 78525 |
| TRUSTCO BK CORP N Y | COM | 898349105 | 1 | 75 | SH | OTHER | 01 | |
| 75 | | | | | | | | |
| TRUSTCO BK CORP N Y | COM | 898349105 | 3658 | 295950 | SH | DEFINED | 05 | 295950 |
| TUPPERWARE CORP | COM | 899896104 | 92 | 6866 | SH | DEFINED | 01 | 6116 |
| 750 | | | | | | | | |
| TUPPERWARE CORP | COM | 899896104 | 211 | 15746 | SH | OTHER | 01 | 15746 |
| TUPPERWARE CORP | COM | 899896104 | 370 | 27645 | SH | DEFINED | 05 | 27645 |
| TUPPERWARE CORP | COM | 899896104 | 547 | 40900 | SH | DEFINED | 08 | 40900 |
| TUPPERWARE CORP | COM | 899896104 | 134 | 10000 | SH | CALL | DEFINED | 10000 |
| TUPPERWARE CORP | COM | 899896104 | 1091 | 81572 | SH | DEFINED | 17 | 81572 |
| TURKISH INVT FD INC | COM | 900145103 | 69 | 10000 | SH | OTHER | 01 | |
| 10000 | | | | | | | | |
| TUT SYSTEMS | COM | 901103101 | 120 | 26000 | SH | DEFINED | 01 | 26000 |
| TUT SYSTEMS | COM | 901103101 | 13 | 2770 | SH | OTHER | 01 | 2770 |
| TV AZTECA S A DE C V | SPONSORED AD | 901145102 | 706 | 94168 | SH | DEFINED | | 94168 |
| TYCO INTL GROUP S A | DBCW 2.750% | 902118BF4 | 16444 | 15000000 | PRN | DEFINED | 17 | 15000000 |
| TYCO INTL GROUP S A | DBCW 3.125% | 902118BG2 | 5613 | 5000000 | PRN | DEFINED | 08 | 5000000 |
| TYCO INTL LTD NEW | NOTE | 902124AC0 | 16885 | 22000000 | PRN | DEFINED | 08 | 22000000 |
| TYCO INTL LTD NEW | COM | 902124106 | 4779 | 233900 | SH | OTHER | | 233900 |
| TYCO INTL LTD NEW | COM | 902124106 | 39682 | 1942335 | SH | DEFINED | 01 | 1860764 |
| 81571 | | | | | | | | |
| TYCO INTL LTD NEW | COM | 902124106 | 10353 | 506770 | SH | OTHER | 01 | 209272 |
| 297498 | | | | | | | | |
| TYCO INTL LTD NEW | COM | 902124106 | 21734 | 1063813 | SH | DEFINED | 05 | 1063813 |
| TYCO INTL LTD NEW | COM | 902124106 | 1845 | 90300 | SH | DEFINED | 08 | 90300 |
| TYCO INTL LTD NEW | COM | 902124106 | 5594 | 273800 | SH | CALL | DEFINED | 273800 |
| TYCO INTL LTD NEW | COM | 902124106 | 7516 | 367900 | SH | PUT | DEFINED | 367900 |
| TYCO INTL LTD NEW | COM | 902124106 | | 1 | SH | DEFINED | 11 | 1 |
| TYCO INTL LTD NEW | COM | 902124106 | 12 | 565 | SH | DEFINED | 13 | 565 |
| TYCO INTL LTD NEW | COM | 902124106 | 1666 | 81547 | SH | DEFINED | 17 | 81547 |
| TYLER TECHNOLOGIES INC | COM | 902252105 | 89 | 12500 | SH | DEFINED | 01 | 12500 |
| TYSON FOODS INC | CL A | 902494103 | 901 | 63781 | SH | OTHER | | 63781 |
| TYSON FOODS INC | CL A | 902494103 | 1033 | 73115 | SH | DEFINED | 01 | 72615 |
| 500 | | | | | | | | |
| TYSON FOODS INC | CL A | 902494103 | 66 | 4690 | SH | OTHER | 01 | 3128 |
| 1562 | | | | | | | | |
| TYSON FOODS INC | CL A | 902494103 | 10139 | 717560 | SH | DEFINED | 05 | 717560 |
| TYSON FOODS INC | CL A | 902494103 | 85 | 6000 | SH | DEFINED | 08 | 6000 |
| TYSON FOODS INC | CL A | 902494103 | 421 | 29780 | SH | DEFINED | 17 | 29780 |
| UCBH HOLDINGS INC | COM | 90262T308 | 771 | 25525 | SH | DEFINED | 01 | 3925 |
| 21600 | | | | | | | | |
| UCBH HOLDINGS INC | COM | 90262T308 | 6300 | 208465 | SH | DEFINED | 05 | 208465 |
| UCBH HOLDINGS INC | COM | 90262T308 | 9 | 300 | SH | DEFINED | 08 | 300 |
| UCBH HOLDINGS INC | COM | 90262T308 | 8794 | 291006 | SH | DEFINED | 11 | 291006 |
| UCBH HOLDINGS INC | COM | 90262T308 | 9 | 300 | SH | DEFINED | 17 | 300 |
| UGI CORP NEW | COM | 902681105 | 1238 | 42788 | SH | DEFINED | 01 | 16034 |
| 26154 | 600 | | | | | | | |

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|-------------------------------|-------------|-----------|--------|------------|---------|------------|---------|
| UGI CORP NEW 1596 | COM | 902681105 | 46 | 1596 SH | OTHER | 01 | |
| UGI CORP NEW | COM | 902681105 | 5625 | 194434 SH | DEFINED | 05 | 194434 |
| UGI CORP NEW | COM | 902681105 | 234 | 8100 SH | DEFINED | 17 | 8100 |
| UICI 10400 | COM | 902737105 | 256 | 20399 SH | DEFINED | 01 | 9999 |
| UICI 24 | COM | 902737105 | | 24 SH | OTHER | 01 | |
| UICI | COM | 902737105 | 2474 | 197325 SH | DEFINED | 05 | 197325 |
| UICI | COM | 902737105 | 227 | 18100 SH | DEFINED | 08 | 18100 |
| UICI | COM | 902737105 | 132 | 10500 SH | DEFINED | 17 | 10500 |
| UIL HLDG CORP 9150 | COM | 902748102 | 513 | 14675 SH | DEFINED | 01 | 5525 |
| UIL HLDG CORP 750 | COM | 902748102 | 26 | 750 SH | OTHER | 01 | |
| UIL HLDG CORP | COM | 902748102 | 2454 | 70135 SH | DEFINED | 05 | 70135 |
| UIL HLDG CORP | COM | 902748102 | 28 | 800 SH | DEFINED | 17 | 800 |
| UMB FINL CORP | COM | 902788108 | 89 | 1890 SH | DEFINED | 01 | 1890 |
| UMB FINL CORP 11002 | COM | 902788108 | 799 | 16947 SH | OTHER | 01 | 5945 |
| UST INC | COM | 902911106 | 1544 | 43900 SH | OTHER | | 43900 |
| UST INC | COM | 902911106 | 182095 | 5176081 SH | DEFINED | 01 | 5176081 |
| UST INC 26034 | COM | 902911106 | 2817 | 80081 SH | OTHER | 01 | 54047 |
| UST INC | COM | 902911106 | 2824 | 80260 SH | DEFINED | 05 | 80260 |
| UST INC | COM | 902911106 | 70 | 2000 SH | DEFINED | 08 | 2000 |
| UST INC 165000 | COM | 902911106 | 5805 | 165000 SH | OTHER | 17 | |
| US BANCORP DEL | COM NEW | 902973304 | 4695 | 195700 SH | DEFINED | | 195700 |
| US BANCORP DEL | COM NEW | 902973304 | 1841 | 76748 SH | OTHER | | 76748 |
| US BANCORP DEL 278196 | COM NEW | 902973304 | 73456 | 3061951 SH | DEFINED | 01 | 2783755 |
| US BANCORP DEL 896043 | COM NEW | 902973304 | 45146 | 1881867 SH | OTHER | 01 | 985824 |
| US BANCORP DEL | COM NEW | 902973304 | 78470 | 3270939 SH | DEFINED | 05 | 3270939 |
| US BANCORP DEL | COM NEW | 902973304 | 288 | 12000 SH | DEFINED | 08 | 12000 |
| US BANCORP DEL | COM NEW | 902973304 | 2905 | 121100 SH | CALL | DEFINED 08 | 121100 |
| US BANCORP DEL | COM NEW | 902973304 | 46 | 1900 SH | PUT | DEFINED 08 | 1900 |
| US BANCORP DEL | COM NEW | 902973304 | 290 | 12102 SH | DEFINED | 17 | 12102 |
| US BANCORP DEL 433000 | COM NEW | 902973304 | 10388 | 433000 SH | OTHER | 17 | |
| US BANCORP DEL | COM NEW | 902973304 | 840 | 35000 SH | CALL | DEFINED 17 | 35000 |
| URS CORP NEW 10000 | COM | 903236107 | 255 | 13150 SH | DEFINED | 01 | 3150 |
| URS CORP NEW | COM | 903236107 | 2771 | 142850 SH | DEFINED | 05 | 142850 |
| USANA HEALTH SCIENCES INC | COM | 90328M107 | 426 | 8700 SH | DEFINED | 17 | 8700 |
| U S G CORP | COM NEW | 903293405 | 207 | 12013 SH | DEFINED | 01 | 12013 |
| U S G CORP | COM NEW | 903293405 | 1948 | 113000 SH | DEFINED | 08 | 113000 |
| U S G CORP | COM NEW | 903293405 | 172 | 10000 SH | CALL | DEFINED 08 | 10000 |
| U S G CORP | COM NEW | 903293405 | 1155 | 67000 SH | PUT | DEFINED 08 | 67000 |
| US LEC CORP | CL A | 90331S109 | 101 | 19373 SH | DEFINED | 01 | 19373 |
| US ONCOLOGY INC 33500 | COM | 90338W103 | 553 | 75599 SH | DEFINED | 01 | 42099 |
| US ONCOLOGY INC 350 | COM | 90338W103 | 3 | 350 SH | OTHER | 01 | |
| US ONCOLOGY INC | COM | 90338W103 | 5065 | 692859 SH | DEFINED | 05 | 692859 |
| UBIQUITEL INC | COM | 903474302 | 163 | 104986 SH | DEFINED | 01 | 104986 |
| UBIQUITEL INC | COM | 903474302 | 51 | 32900 SH | DEFINED | 17 | 32900 |
| ULTIMATE ELECTRS INC 1030 | COM | 903849107 | 178 | 18975 SH | DEFINED | 01 | 17945 |
| ULTIMATE ELECTRS INC 870 | COM | 903849107 | 8 | 870 SH | OTHER | 01 | |
| ULTIMATE ELECTRS INC | COM | 903849107 | 555 | 59000 SH | DEFINED | 05 | 59000 |
| ULTIMATE ELECTRS INC | COM | 903849107 | 1 | 100 SH | DEFINED | 08 | 100 |
| ULTRA PETROLEUM CORP 12000 | COM | 903914109 | 167 | 12000 SH | OTHER | 01 | |
| ULTRA PETROLEUM CORP | COM | 903914109 | 264 | 18900 SH | DEFINED | 17 | 18900 |
| ULTRATECH INC 1840 | COM | 904034105 | 1176 | 41668 SH | DEFINED | 01 | 39828 |
| ULTRATECH INC 1800 | COM | 904034105 | 51 | 1800 SH | OTHER | 01 | |
| ULTRATECH INC | COM | 904034105 | 2658 | 94175 SH | DEFINED | 05 | 94175 |
| ULTRATECH INC | COM | 904034105 | 206 | 7287 SH | DEFINED | 08 | 7287 |
| ULTRATECH INC | COM | 904034105 | 52 | 1825 SH | DEFINED | 17 | 1825 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD | 90458E107 | 9531 | 481383 SH | DEFINED | 11 | 481383 |
| UNIFI INC | COM | 904677101 | 22 | 4559 SH | DEFINED | 01 | 4559 |
| UNIFI INC 9853 | COM | 904677101 | 47 | 9853 SH | OTHER | 01 | |
| UNIFI INC | COM | 904677101 | 524 | 109180 SH | DEFINED | 05 | 109180 |
| UNILEVER N V 1697 | N Y SHS NEW | 904784709 | 2017 | 34086 SH | DEFINED | 01 | 32389 |
| UNILEVER N V 6295 | N Y SHS NEW | 904784709 | 1784 | 30147 SH | OTHER | 01 | 23852 |
| UNILEVER N V | N Y SHS NEW | 904784709 | | 1 SH | DEFINED | 05 | 1 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 829 | 14000 SH | DEFINED | 08 | 14000 |
| UNION BANKSHARES CORP | COM | 905399101 | 346 | 11400 SH | DEFINED | 01 | 11400 |

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|---|--------------|-----------|-------|------------|---------|------------|---------|
| UNION BANKSHARES CORP | COM | 905399101 | 12 | 400 SH | OTHER | 01 | 400 |
| UNION PAC CORP 11518 | COM | 907818108 | 22580 | 388174 SH | DEFINED | 01 | 376656 |
| UNION PAC CORP 192795 | COM | 907818108 | 19297 | 331742 SH | OTHER | 01 | 138947 |
| UNION PAC CORP | COM | 907818108 | 7281 | 125161 SH | DEFINED | 05 | 125161 |
| UNION PAC CORP | COM | 907818108 | 4851 | 83400 SH | DEFINED | 08 | 83400 |
| UNION PAC CORP | COM | 907818108 | 19196 | 330000 SH | PUT | DEFINED 08 | 330000 |
| UNION PAC CORP | COM | 907818108 | 29 | 500 SH | DEFINED | 17 | 500 |
| UNION PLANTERS CORP 88341 | COM | 908068109 | 3348 | 105826 SH | DEFINED | 01 | 17485 |
| UNION PLANTERS CORP 29221 | COM | 908068109 | 3762 | 118885 SH | OTHER | 01 | 89664 |
| UNION PLANTERS CORP | COM | 908068109 | 4031 | 127387 SH | DEFINED | 05 | 127387 |
| UNION PLANTERS CORP | COM | 908068109 | 497 | 15697 SH | DEFINED | 08 | 15697 |
| UNION PLANTERS CORP | COM | 908068109 | 105 | 3320 SH | DEFINED | 17 | 3320 |
| UNIONBANCAL CORP | COM | 908906100 | 67 | 1350 SH | DEFINED | 01 | 1350 |
| UNIONBANCAL CORP | COM | 908906100 | 15 | 300 SH | OTHER | 01 | 300 |
| UNIONBANCAL CORP | COM | 908906100 | 25 | 500 SH | DEFINED | 05 | 500 |
| UNIONBANCAL CORP | COM | 908906100 | 104 | 2100 SH | DEFINED | 08 | 2100 |
| UNIONBANCAL CORP | COM | 908906100 | 342 | 6900 SH | DEFINED | 17 | 6900 |
| UNISOURCE ENERGY CORP 13792 | COM | 909205106 | 270 | 14175 SH | DEFINED | 01 | 383 |
| UNISOURCE ENERGY CORP 408 | COM | 909205106 | 8 | 408 SH | OTHER | 01 | |
| UNISOURCE ENERGY CORP | COM | 909205106 | 2837 | 149175 SH | DEFINED | 05 | 149175 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 25 | 1300 SH | DEFINED | 08 | 1300 |
| UNISYS CORP | COM | 909214108 | 2726 | 201500 SH | OTHER | | 201500 |
| UNISYS CORP | COM | 909214108 | 355 | 26264 SH | DEFINED | 01 | 26264 |
| UNISYS CORP 26825 | COM | 909214108 | 435 | 32125 SH | OTHER | 01 | 5300 |
| UNISYS CORP | COM | 909214108 | 19225 | 1420894 SH | DEFINED | 05 | 1420894 |
| UNISYS CORP | COM | 909214108 | 9 | 700 SH | DEFINED | 08 | 700 |
| UNIT CORP 13139 611 | COM | 909218109 | 370 | 19620 SH | DEFINED | 01 | 5870 |
| UNIT CORP 1111 | COM | 909218109 | 21 | 1111 SH | OTHER | 01 | |
| UNIT CORP | COM | 909218109 | 3525 | 187100 SH | DEFINED | 05 | 187100 |
| UNIT CORP | COM | 909218109 | 334 | 17716 SH | DEFINED | 17 | 17716 |
| UNITED BANKSHARES INC WEST V 6643 2457 | COM | 909907107 | 2978 | 99419 SH | DEFINED | 01 | 90319 |
| UNITED BANKSHARES INC WEST V 5607 | COM | 909907107 | 168 | 5607 SH | OTHER | 01 | |
| UNITED BANKSHARES INC WEST V | COM | 909907107 | 5105 | 170450 SH | DEFINED | 05 | 170450 |
| UNITED DOMINION REALTY TR IN 3246 | COM | 910197102 | 1920 | 104861 SH | DEFINED | 01 | 101615 |
| UNITED DOMINION REALTY TR IN 18746 | COM | 910197102 | 1089 | 59492 SH | OTHER | 01 | 40746 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 4459 | 243515 SH | DEFINED | 05 | 243515 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 55 | 3000 SH | DEFINED | 13 | 3000 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 29 | 1600 SH | DEFINED | 17 | 1600 |
| UNITED MICROELECTRONICS CORP | SPONSORED AD | 910873207 | 19 | 4125 SH | DEFINED | 01 | 4125 |
| UNITED MICROELECTRONICS CORP | SPONSORED AD | 910873207 | 677 | 150000 SH | DEFINED | 17 | 150000 |
| UNITED NATL BANCORP N J 600 | COM | 910909100 | 1934 | 58223 SH | DEFINED | 01 | 57623 |
| UNITED NATL BANCORP N J 2453 | COM | 910909100 | 101 | 3053 SH | OTHER | 01 | 600 |
| UNITED NAT FOODS INC | COM | 911163103 | 17 | 500 SH | DEFINED | 01 | 500 |
| UNITED NAT FOODS INC | COM | 911163103 | 8 | 250 SH | OTHER | 01 | 250 |
| UNITED NAT FOODS INC | COM | 911163103 | 2637 | 79450 SH | DEFINED | 05 | 79450 |
| UNITED NAT FOODS INC | COM | 911163103 | 30 | 900 SH | DEFINED | 17 | 900 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 879 | 13775 SH | OTHER | | 13775 |
| UNITED PARCEL SERVICE INC 10550 | CL B | 911312106 | 98501 | 1543900 SH | DEFINED | 01 | 1533350 |
| UNITED PARCEL SERVICE INC 47870 | CL B | 911312106 | 32550 | 510184 SH | OTHER | 01 | 462314 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 36538 | 572702 SH | DEFINED | 05 | 572702 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 555 | 8700 SH | DEFINED | 08 | 8700 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 274 | 4300 SH | DEFINED | 13 | 4300 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 513 | 8038 SH | DEFINED | 17 | 8038 |
| UNITED RENTALS INC | COM | 911363109 | 766 | 47619 SH | DEFINED | | 47619 |
| UNITED RENTALS INC 4284 | COM | 911363109 | 168 | 10429 SH | DEFINED | 01 | 6145 |
| UNITED RENTALS INC | COM | 911363109 | 34 | 2125 SH | OTHER | 01 | 2125 |
| UNITED RENTALS INC | COM | 911363109 | 2548 | 158374 SH | DEFINED | 05 | 158374 |
| UNITED RENTALS INC | COM | 911363109 | 362 | 22500 SH | DEFINED | 08 | 22500 |
| UNITED STATES STL CORP NEW 4304 | COM | 912909108 | 81 | 4380 SH | DEFINED | 01 | 76 |
| UNITED STATES STL CORP NEW 1000 667 | COM | 912909108 | 115 | 6246 SH | OTHER | 01 | 4579 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 959 | 52150 SH | DEFINED | 05 | 52150 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 682 | 37100 SH | DEFINED | 08 | 37100 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 605 | 32900 SH | DEFINED | 17 | 32900 |
| UNITED STATES STL CORP NEW | PFD CV B 7% | 912909207 | 151 | 2270 SH | DEFINED | 05 | 2270 |
| UNITED STATES STL CORP NEW | PFD CV B 7% | 912909207 | 309 | 4650 SH | DEFINED | 17 | 4650 |
| UNITED STATIONERS INC | COM | 913004107 | 966 | 25625 SH | DEFINED | 01 | 5325 |

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|------------------------------|------------|-----------|---------|-------------|---------|---------|----|----------|
| 20300 | | | | | | | | |
| UNITED STATIONERS INC | COM | 913004107 | 52 | 1375 SH | OTHER | 01 | | |
| 1375 | | | | | | | | |
| UNITED STATIONERS INC | COM | 913004107 | 5453 | 144675 SH | DEFINED | 05 | | 144675 |
| UNITED STATIONERS INC | COM | 913004107 | 659 | 17482 SH | DEFINED | 17 | | 17482 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3 | 40 SH | DEFINED | | | 40 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1371 | 17735 SH | OTHER | | | 17735 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 156122 | 2020214 SH | DEFINED | 01 | | 1947955 |
| 72259 | | | | | | | | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 59184 | 765844 SH | OTHER | 01 | | 403670 |
| 362174 | | | | | | | | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 74278 | 961153 SH | DEFINED | 05 | | 961153 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 2852 | 36900 SH | DEFINED | 08 | | 36900 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 7728 | 100000 SH | PUT | DEFINED | 08 | 100000 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 20 | 255 SH | DEFINED | 13 | | 203 |
| 52 | | | | | | | | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 2 | 28 SH | OTHER | 13 | | |
| 28 | | | | | | | | |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 46 | 600 SH | DEFINED | 17 | | 600 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 8501 | 110000 SH | OTHER | 17 | | |
| 110000 | | | | | | | | |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 23 | 1000 SH | OTHER | 01 | | 1000 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 280 | 12400 SH | DEFINED | 17 | | 12400 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3 | 60 SH | DEFINED | | | 60 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 709 | 14080 SH | OTHER | | | 14080 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 77720 | 1544510 SH | DEFINED | 01 | | 1505016 |
| 39494 | | | | | | | | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 13166 | 261649 SH | OTHER | 01 | | 148054 |
| 113595 | | | | | | | | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 29537 | 586989 SH | DEFINED | 05 | | 586989 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1472302 | 29258792 SH | DEFINED | 11 | | 21755094 |
| 7503698 | | | | | | | | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 6 | 120 SH | DEFINED | 13 | | |
| 120 | | | | | | | | |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 750 | 14914 SH | DEFINED | 17 | | 14914 |
| UNITRIN INC | COM | 913275103 | 2729 | 89604 SH | DEFINED | 01 | | 89604 |
| UNITRIN INC | COM | 913275103 | 336 | 11035 SH | OTHER | 01 | | 4140 |
| 6895 | | | | | | | | |
| UNITRIN INC | COM | 913275103 | 4184 | 137349 SH | DEFINED | 05 | | 137349 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 136 | 6300 SH | DEFINED | 01 | | 6300 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 56 | 2600 SH | DEFINED | 05 | | 2600 |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 11 | 500 SH | DEFINED | 08 | | 500 |
| UNIVERSAL CORP VA | COM | 913456109 | 1346 | 31951 SH | DEFINED | 01 | | 31951 |
| UNIVERSAL CORP VA | COM | 913456109 | 2528 | 59999 SH | OTHER | 01 | | 57130 |
| 2869 | | | | | | | | |
| UNIVERSAL CORP VA | COM | 913456109 | 2121 | 50352 SH | DEFINED | 05 | | 50352 |
| UNIVERSAL CORP VA | COM | 913456109 | 46 | 1100 SH | DEFINED | 17 | | 1100 |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 193 | 7875 SH | DEFINED | 01 | | 475 |
| 7400 | | | | | | | | |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 2 | 75 SH | OTHER | 01 | | |
| 75 | | | | | | | | |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 1872 | 76300 SH | DEFINED | 05 | | 76300 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 22 | 825 SH | DEFINED | 01 | | 825 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 257 | 9475 SH | OTHER | 01 | | 8500 |
| 975 | | | | | | | | |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 5 | 200 SH | DEFINED | 17 | | 200 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 187 | 3772 SH | DEFINED | 01 | | 3272 |
| 500 | | | | | | | | |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 54 | 1100 SH | OTHER | 01 | | 1100 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 5825 | 117795 SH | DEFINED | 05 | | 117795 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 166 | 3350 SH | DEFINED | 08 | | 3350 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 3837 | 120170 SH | DEFINED | 01 | | 120170 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 131 | 4098 SH | OTHER | 01 | | 1920 |
| 2178 | | | | | | | | |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 9867 | 309013 SH | DEFINED | 05 | | 309013 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 102429 | 3207928 SH | DEFINED | 08 | | 3207928 |
| UNIVISION COMMUNICATIONS INC | CL A | 914906102 | 20924 | 655306 SH | DEFINED | 17 | | 655306 |
| UNOCAL CORP | COM | 915289102 | 7187 | 228025 SH | DEFINED | 01 | | 227393 |
| 632 | | | | | | | | |
| UNOCAL CORP | COM | 915289102 | 2549 | 80879 SH | OTHER | 01 | | 43339 |
| 37540 | | | | | | | | |
| UNOCAL CORP | COM | 915289102 | 4070 | 129140 SH | DEFINED | 05 | | 129140 |
| UNOCAL CORP | COM | 915289102 | 816 | 25900 SH | DEFINED | 17 | | 25900 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 737 | 49888 SH | OTHER | | | 49888 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1384 | 93733 SH | DEFINED | 01 | | 92833 |
| 900 | | | | | | | | |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 283 | 19147 SH | OTHER | 01 | | 14445 |
| 4702 | | | | | | | | |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 2490 | 168571 SH | DEFINED | 05 | | 168571 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 486 | 32900 SH | DEFINED | 08 | | 32900 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 424 | 28700 SH | DEFINED | 17 | | 28700 |
| UNOCAL CORP | COM | 917047102 | 308 | 11800 SH | DEFINED | 01 | | 3994 |
| 7806 | | | | | | | | |
| URBAN OUTFITTERS INC | COM | 917047102 | 10 | 394 SH | OTHER | 01 | | |
| 394 | | | | | | | | |
| URBAN OUTFITTERS INC | COM | 917047102 | 4340 | 166550 SH | DEFINED | 05 | | 166550 |

| | | | | | | | | |
|-------------------------------|--------------|-----------|-------|-----------|---------|---------|--------|--------|
| URBAN OUTFITTERS INC | COM | 917047102 | 185 | 7097 SH | DEFINED | 17 | 7097 | |
| USF CORP | COM | 91729Q101 | 133 | 4200 SH | DEFINED | 01 | 4200 | |
| USF CORP | COM | 91729Q101 | 3651 | 115575 SH | DEFINED | 05 | 115575 | |
| UTILITIES HOLDRS TR | DEPOSITRY RC | 918019100 | 11009 | 149360 SH | DEFINED | 08 | 149360 | |
| UTSTARCOM INC | COM | 918076100 | 20009 | 629220 SH | DEFINED | 01 | 625951 | |
| 3269 | | | | | | | | |
| UTSTARCOM INC | COM | 918076100 | 50 | 1575 SH | OTHER | 01 | 1575 | |
| UTSTARCOM INC | COM | 918076100 | 22 | 700 SH | DEFINED | 05 | 700 | |
| UTSTARCOM INC | COM | 918076100 | 3775 | 118704 SH | DEFINED | 08 | 118704 | |
| UTSTARCOM INC | COM | 918076100 | 429 | 13500 SH | CALL | DEFINED | 08 | 13500 |
| UTSTARCOM INC | COM | 918076100 | 241 | 7579 SH | DEFINED | 17 | 7579 | |
| VCA ANTECH INC | COM | 918194101 | 430 | 18262 SH | DEFINED | 01 | 15937 | |
| 2325 | | | | | | | | |
| VCA ANTECH INC | COM | 918194101 | 6064 | 257494 SH | DEFINED | 05 | 257494 | |
| VCA ANTECH INC | COM | 918194101 | 31 | 1300 SH | DEFINED | 17 | 1300 | |
| V F CORP | COM | 918204108 | 4483 | 115209 SH | DEFINED | 01 | 112649 | |
| 2560 | | | | | | | | |
| V F CORP | COM | 918204108 | 1108 | 28471 SH | OTHER | 01 | 25485 | |
| 2986 | | | | | | | | |
| V F CORP | COM | 918204108 | 1982 | 50935 SH | DEFINED | 05 | 50935 | |
| V F CORP | COM | 918204108 | 1517 | 39000 SH | DEFINED | 08 | 39000 | |
| V F CORP | COM | 918204108 | 401 | 10300 SH | DEFINED | 17 | 10300 | |
| VAIL RESORTS INC | COM | 91879Q109 | 496 | 34700 SH | DEFINED | 01 | 34700 | |
| VAIL RESORTS INC | COM | 91879Q109 | 1 | 100 SH | OTHER | 01 | 100 | |
| VAIL RESORTS INC | COM | 91879Q109 | 202 | 14100 SH | DEFINED | 17 | 14100 | |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 253 | 9596 SH | DEFINED | 01 | 9596 | |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 2809 | 106395 SH | DEFINED | 05 | 106395 | |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 83 | 3140 SH | DEFINED | 08 | 3140 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 401 | 10472 SH | OTHER | | 10472 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4873 | 127322 SH | DEFINED | 01 | 124922 | |
| 2400 | | | | | | | | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 471 | 12317 SH | OTHER | 01 | 6626 | |
| 5691 | | | | | | | | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 8931 | 233374 SH | DEFINED | 05 | 233374 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4267 | 111500 SH | DEFINED | 08 | 111500 | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4784 | 125000 SH | CALL | DEFINED | 08 | 125000 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 3421 | 89400 SH | PUT | DEFINED | 08 | 89400 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1161 | 30344 SH | DEFINED | 17 | 30344 | |
| VALMONT INDS INC | COM | 920253101 | 64 | 3229 SH | DEFINED | 01 | 1579 | |
| 1650 | | | | | | | | |
| VALMONT INDS INC | COM | 920253101 | 7 | 350 SH | OTHER | 01 | | |
| 350 | | | | | | | | |
| VALMONT INDS INC | COM | 920253101 | 1938 | 97925 SH | DEFINED | 05 | 97925 | |
| VALMONT INDS INC | COM | 920253101 | 10 | 500 SH | DEFINED | 08 | 500 | |
| VALSPAR CORP | COM | 920355104 | 220 | 4725 SH | DEFINED | 01 | 4725 | |
| VALSPAR CORP | COM | 920355104 | 8 | 175 SH | OTHER | 01 | | |
| 175 | | | | | | | | |
| VALSPAR CORP | COM | 920355104 | 4794 | 102762 SH | DEFINED | 05 | 102762 | |
| VALSPAR CORP | COM | 920355104 | 132 | 2840 SH | DEFINED | 08 | 2840 | |
| VALUECLICK INC | COM | 92046N102 | 122 | 14500 SH | DEFINED | 01 | 14500 | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 231 | 14583 SH | DEFINED | 01 | 12472 | |
| 2111 | | | | | | | | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 3525 | 222277 SH | DEFINED | 05 | 222277 | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 95 | 6000 SH | DEFINED | 08 | 6000 | |
| VALUEVISION MEDIA INC | CL A | 92047K107 | 27 | 1700 SH | DEFINED | 17 | 1700 | |
| VAN KAMPEN CALIF MUN TR | SH BEN INT | 920910106 | 120 | 12300 SH | DEFINED | 01 | 12300 | |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 199 | 12041 SH | DEFINED | 01 | 12041 | |
| VAN KAMPEN TR INSD MUNS | COM | 920928108 | 91 | 5494 SH | OTHER | 01 | 4185 | |
| 1309 | | | | | | | | |
| VAN KAMPEN TR INVNT GRADE MUN | COM | 920929106 | 62 | 4034 SH | DEFINED | 01 | 4034 | |
| VAN KAMPEN TR INVNT GRADE MUN | COM | 920929106 | 241 | 15590 SH | OTHER | 01 | 11700 | |
| 3890 | | | | | | | | |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 87 | 11000 SH | DEFINED | 01 | 11000 | |
| VAN KAMPEN SENIOR INCOME TR | COM | 920961109 | 556 | 69996 SH | OTHER | 01 | 63000 | |
| 6996 | | | | | | | | |
| VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT | 921124103 | 287 | 17865 SH | DEFINED | 01 | 17865 | |
| VARCO INTL INC DEL | COM | 922122106 | 454 | 26875 SH | DEFINED | 01 | 25200 | |
| 1675 | | | | | | | | |
| VARCO INTL INC DEL | COM | 922122106 | 7 | 405 SH | OTHER | 01 | | |
| 405 | | | | | | | | |
| VARCO INTL INC DEL | COM | 922122106 | 6384 | 377540 SH | DEFINED | 05 | 377540 | |
| VARCO INTL INC DEL | COM | 922122106 | 1336 | 79000 SH | DEFINED | 08 | 79000 | |
| VARCO INTL INC DEL | COM | 922122106 | 2114 | 125000 SH | PUT | DEFINED | 08 | 125000 |
| VARCO INTL INC DEL | COM | 922122106 | 108 | 6400 SH | DEFINED | 17 | 6400 | |
| VARIAN MED SYS INC | COM | 92220P105 | 1312 | 22826 SH | DEFINED | 01 | 22826 | |
| VARIAN MED SYS INC | COM | 92220P105 | 233 | 4050 SH | OTHER | 01 | 1800 | |
| 2250 | | | | | | | | |
| VARIAN MED SYS INC | COM | 92220P105 | 7988 | 138972 SH | DEFINED | 05 | 138972 | |
| VARIAN MED SYS INC | COM | 92220P105 | 213 | 3700 SH | DEFINED | 08 | 3700 | |
| VARIAN MED SYS INC | COM | 92220P105 | 351 | 6100 SH | DEFINED | 17 | 6100 | |
| VARIAN INC | COM | 922206107 | 43 | 1375 SH | DEFINED | 01 | 1375 | |
| VARIAN INC | COM | 922206107 | 31 | 1000 SH | OTHER | 01 | | |
| 1000 | | | | | | | | |
| VARIAN INC | COM | 922206107 | 2165 | 69010 SH | DEFINED | 05 | 69010 | |
| VARIAN INC | COM | 922206107 | 54 | 1730 SH | DEFINED | 08 | 1730 | |
| VARIAN INC | COM | 922206107 | 336 | 10700 SH | DEFINED | 17 | 10700 | |

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|--------------------------------------|--------------|--|-----------|--------|---------|-----|---------|---------|---------|
| VARIAN SEMICONDUCTOR EQUIPMN 7000 | COM | | 922207105 | 454 | 12125 | SH | DEFINED | 01 | 5125 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | | 922207105 | 7119 | 190093 | SH | DEFINED | 05 | 190093 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | | 922207105 | 4 | 100 | SH | DEFINED | 08 | 100 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | | 922207105 | 32 | 864 | SH | DEFINED | 17 | 864 |
| VASTERA INC | COM | | 92239N109 | 338 | 65800 | SH | DEFINED | 01 | 65800 |
| VAXGEN INC 640 | COM NEW | | 922390208 | 8 | 640 | SH | DEFINED | 01 | |
| VAXGEN INC 100 360 | COM NEW | | 922390208 | 37 | 3100 | SH | OTHER | 01 | 2640 |
| VAXGEN INC | COM NEW | | 922390208 | 774 | 64100 | SH | DEFINED | 08 | 64100 |
| VAXGEN INC | COM NEW | | 922390208 | 483 | 40000 | SH | CALL | DEFINED | 08 |
| VECTREN CORP 2730 | COM | | 92240G101 | 311 | 13186 | SH | DEFINED | 01 | 10456 |
| VECTREN CORP 1906 | COM | | 92240G101 | 473 | 20028 | SH | OTHER | 01 | 18122 |
| VECTREN CORP | COM | | 92240G101 | 3580 | 151555 | SH | DEFINED | 05 | 151555 |
| VECTOR GROUP LTD | COM | | 92240M108 | 92 | 6405 | SH | DEFINED | 01 | 6405 |
| VECTOR GROUP LTD | COM | | 92240M108 | 2 | 150 | SH | DEFINED | 08 | 150 |
| VECTOR GROUP LTD | COM | | 92240M108 | 144 | 10000 | SH | PUT | DEFINED | 08 |
| VECTOR GROUP LTD | COM | | 92240M108 | 30 | 2100 | SH | DEFINED | 17 | 2100 |
| VEECO INSTRS INC DEL 2200 | COM | | 922417100 | 171 | 8567 | SH | DEFINED | 01 | 6367 |
| VEECO INSTRS INC DEL | COM | | 922417100 | 2387 | 119650 | SH | DEFINED | 05 | 119650 |
| VEECO INSTRS INC DEL | COM | | 922417100 | 2 | 100 | SH | DEFINED | 08 | 100 |
| VEECO INSTRS INC DEL | COM | | 922417100 | | 2 | SH | DEFINED | 17 | 2 |
| VENTAS INC | COM | | 92276F100 | 1077 | 62924 | SH | DEFINED | 01 | 62924 |
| VENTAS INC | COM | | 92276F100 | 355 | 20712 | SH | DEFINED | 17 | 20712 |
| VENTANA MED SYS INC | COM | | 92276H106 | 678 | 16838 | SH | DEFINED | 01 | 16838 |
| VENTANA MED SYS INC | COM | | 92276H106 | 48 | 1200 | SH | DEFINED | 17 | 1200 |
| VANGUARD INDEX TR | STK MRK VIPE | | 922908769 | 1426 | 14930 | SH | DEFINED | 01 | 14930 |
| VANGUARD INDEX TR | STK MRK VIPE | | 922908769 | 143 | 1500 | SH | OTHER | 01 | 1500 |
| VENATOR GROUP INC | NOTE 5.500% | | 922944AB9 | 725 | 640000 | PRN | DEFINED | 17 | 640000 |
| VERITY INC 10390 | COM | | 92343C106 | 192 | 14678 | SH | DEFINED | 01 | 4288 |
| VERITY INC 610 | COM | | 92343C106 | 8 | 610 | SH | OTHER | 01 | |
| VERITY INC | COM | | 92343C106 | 2091 | 159500 | SH | DEFINED | 05 | 159500 |
| VERITY INC | COM | | 92343C106 | 457 | 34896 | SH | DEFINED | 17 | 34896 |
| VERISIGN INC 26 | COM | | 92343E102 | 256 | 18988 | SH | DEFINED | 01 | 18962 |
| VERISIGN INC 1571 | COM | | 92343E102 | 67 | 4941 | SH | OTHER | 01 | 3370 |
| VERISIGN INC | COM | | 92343E102 | 28 | 2105 | SH | DEFINED | 05 | 2105 |
| VERITAS DGC INC 34236 | COM | | 92343P107 | 363 | 45475 | SH | DEFINED | 01 | 11239 |
| VERITAS DGC INC 1064 | COM | | 92343P107 | 8 | 1064 | SH | OTHER | 01 | |
| VERITAS DGC INC | COM | | 92343P107 | 1298 | 162700 | SH | DEFINED | 05 | 162700 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 166 | 5125 | SH | DEFINED | | 5125 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 4954 | 152725 | SH | OTHER | | 152725 |
| VERIZON COMMUNICATIONS 298534 | COM | | 92343V104 | 245507 | 7568046 | SH | DEFINED | 01 | 7269512 |
| VERIZON COMMUNICATIONS 1460392 | COM | | 92343V104 | 105021 | 3237407 | SH | OTHER | 01 | 1777015 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 639 | 19700 | SH | CALL | DEFINED | 01 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 960 | 29600 | SH | PUT | DEFINED | 01 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 112535 | 3469008 | SH | DEFINED | 05 | 3469008 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 3 | 100 | SH | DEFINED | 08 | 100 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 17203 | 530300 | SH | CALL | DEFINED | 08 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 10828 | 333800 | SH | PUT | DEFINED | 08 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 79 | 2420 | SH | DEFINED | 13 | 2420 |
| VERIZON COMMUNICATIONS 120 | COM | | 92343V104 | 6 | 196 | SH | OTHER | 13 | 76 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 32 | 1000 | SH | DEFINED | 17 | 1000 |
| VERITAS SOFTWARE CO 16195 | COM | | 923436109 | 6510 | 206529 | SH | DEFINED | 01 | 190334 |
| VERITAS SOFTWARE CO 17058 | COM | | 923436109 | 1167 | 37032 | SH | OTHER | 01 | 19974 |
| VERITAS SOFTWARE CO | COM | | 923436109 | 8043 | 255171 | SH | DEFINED | 05 | 255171 |
| VERITAS SOFTWARE CO | COM | | 923436109 | 1499 | 47561 | SH | DEFINED | 08 | 47561 |
| VERITAS SOFTWARE CO | COM | | 923436109 | 4342 | 137765 | SH | DEFINED | 11 | 137765 |
| VERITAS SOFTWARE CO | COM | | 923436109 | 1736 | 55069 | SH | DEFINED | 17 | 55069 |
| VERTEX PHARMACEUTICALS INC | COM | | 92532F100 | 37 | 2971 | SH | DEFINED | 01 | 2971 |
| VERTEX PHARMACEUTICALS INC 60 | COM | | 92532F100 | 22 | 1810 | SH | OTHER | 01 | 1750 |
| VERTEX PHARMACEUTICALS INC | COM | | 92532F100 | 1922 | 156243 | SH | DEFINED | 05 | 156243 |
| VERTEX PHARMACEUTICALS INC | COM | | 92532F100 | 1241 | 100916 | SH | DEFINED | 08 | 100916 |
| VERTEX PHARMACEUTICALS INC | COM | | 92532F100 | 246 | 20000 | SH | CALL | DEFINED | 08 |
| VERTEX PHARMACEUTICALS INC | COM | | 92532F100 | 26 | 2100 | SH | DEFINED | 17 | 2100 |
| VIAD CORP | COM | | 92552R109 | 158 | 6628 | SH | DEFINED | 01 | 6628 |
| VIAD CORP 786 | COM | | 92552R109 | 60 | 2510 | SH | OTHER | 01 | 1724 |
| VIAD CORP | COM | | 92552R109 | 4311 | 180520 | SH | DEFINED | 05 | 180520 |
| VIAD CORP | COM | | 92552R109 | 158 | 6600 | SH | DEFINED | 08 | 6600 |
| VIAD CORP | COM | | 92552R109 | 346 | 14500 | SH | DEFINED | 17 | 14500 |

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|------------------------------------|--------------|-----------|--------|----------|-----|-----------------|----------|
| VIASAT INC 11160 | COM | 92552V100 | 415 | 23273 | SH | DEFINED 01 | 12113 |
| VIASAT INC 740 | COM | 92552V100 | 13 | 740 | SH | OTHER 01 | |
| VIASAT INC | COM | 92552V100 | 2069 | 115975 | SH | DEFINED 05 | 115975 |
| VIACOM INC 350 | CL A | 925524100 | 2232 | 58115 | SH | DEFINED 01 | 57765 |
| VIACOM INC 6765 | CL A | 925524100 | 474 | 12337 | SH | OTHER 01 | 5572 |
| VIACOM INC | CL A | 925524100 | 157 | 4096 | SH | DEFINED 17 | 4096 |
| VIACOM INC | CL B | 925524308 | 3 | 80 | SH | DEFINED | 80 |
| VIACOM INC | CL B | 925524308 | 963 | 25132 | SH | OTHER | 25132 |
| VIACOM INC 64500 | CL B | 925524308 | 116741 | 3048072 | SH | DEFINED 01 | 2983572 |
| VIACOM INC 636843 | CL B | 925524308 | 46008 | 1201256 | SH | OTHER 01 | 564413 |
| VIACOM INC | CL B | 925524308 | 40061 | 1045980 | SH | DEFINED 05 | 1045980 |
| VIACOM INC | CL B | 925524308 | 10125 | 264353 | SH | DEFINED 08 | 264353 |
| VIACOM INC 5405789 | CL B | 925524308 | 746587 | 19493123 | SH | DEFINED 11 | 14087334 |
| VIACOM INC 106 | CL B | 925524308 | 7 | 180 | SH | DEFINED 13 | 74 |
| VIACOM INC 74 | CL B | 925524308 | 3 | 74 | SH | OTHER 13 | |
| VIACOM INC | CL B | 925524308 | 1049 | 27400 | SH | DEFINED 17 | 27400 |
| VIACOM INC 41000 | CL B | 925524308 | 1570 | 41000 | SH | OTHER 17 | |
| VIASYS HEALTHCARE INC 4901 | COM NEW | 92553Q209 | 170 | 8438 | SH | DEFINED 01 | 3537 |
| VIASYS HEALTHCARE INC 1444 | COM NEW | 92553Q209 | 29 | 1444 | SH | OTHER 01 | |
| VIASYS HEALTHCARE INC | COM NEW | 92553Q209 | 2498 | 123675 | SH | DEFINED 05 | 123675 |
| VICOR CORP 5000 | COM | 925815102 | 134 | 14000 | SH | DEFINED 01 | 9000 |
| VICOR CORP 3200 | COM | 925815102 | 31 | 3200 | SH | OTHER 01 | |
| VICOR CORP | COM | 925815102 | 1632 | 171025 | SH | DEFINED 05 | 171025 |
| VIGNETTE CORP | COM | 926734104 | 492 | 214099 | SH | DEFINED 01 | 214099 |
| VIGNETTE CORP | COM | 926734104 | 46 | 20000 | SH | OTHER 01 | 20000 |
| VIGNETTE CORP | COM | 926734104 | 3 | 1450 | SH | DEFINED 08 | 1450 |
| VINTAGE PETE INC 3900 | COM | 927460105 | 66 | 6100 | SH | DEFINED 01 | 2200 |
| VINTAGE PETE INC 200 | COM | 927460105 | 2 | 200 | SH | OTHER 01 | |
| VINTAGE PETE INC | COM | 927460105 | 2837 | 260750 | SH | DEFINED 05 | 260750 |
| VINTAGE PETE INC | COM | 927460105 | 12 | 1100 | SH | DEFINED 08 | 1100 |
| VINTAGE PETE INC | COM | 927460105 | 22 | 2000 | SH | DEFINED 17 | 2000 |
| VIRAGE LOGIC CORP 1928 | COM | 92763R104 | 101 | 13294 | SH | DEFINED 01 | 11366 |
| VIRAGE LOGIC CORP | COM | 92763R104 | 1623 | 213606 | SH | DEFINED 05 | 213606 |
| VIRGINIA COMM BANCORP INC 40762 | COM | 92778Q109 | 889 | 40762 | SH | OTHER 01 | |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 200 | 11400 | SH | DEFINED 01 | 11400 |
| VISHAY INTERTECHNOLOGY INC 112 | COM | 928298108 | 60 | 3448 | SH | OTHER 01 | 3336 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 5696 | 325100 | SH | DEFINED 05 | 325100 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 6338 | 361749 | SH | DEFINED 08 | 361749 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 245 | 14000 | SH | DEFINED 08 | 14000 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 203 | 11560 | SH | DEFINED 17 | 11560 |
| VISTEON CORP 2630 | COM | 92839U107 | 113 | 17114 | SH | DEFINED 01 | 14484 |
| VISTEON CORP 1996 | COM | 92839U107 | 52 | 7855 | SH | OTHER 01 | 5859 |
| VISTEON CORP | COM | 92839U107 | 415 | 62875 | SH | DEFINED 05 | 62875 |
| VISTEON CORP | COM | 92839U107 | 11 | 1700 | SH | DEFINED 08 | 1700 |
| VISTEON CORP | COM | 92839U107 | 253 | 38300 | SH | DEFINED 17 | 38300 |
| VISX INC DEL | COM | 92844S105 | 341 | 17925 | SH | DEFINED 01 | 17925 |
| VISX INC DEL 200 | COM | 92844S105 | 4 | 200 | SH | OTHER 01 | |
| VISX INC DEL | COM | 92844S105 | 1855 | 97352 | SH | DEFINED 05 | 97352 |
| VISX INC DEL | COM | 92844S105 | 97 | 5080 | SH | DEFINED 08 | 5080 |
| VISX INC DEL | COM | 92844S105 | 162 | 8506 | SH | DEFINED 17 | 8506 |
| VITAL IMAGES INC 13000 | COM | 92846N104 | 243 | 13000 | SH | OTHER 01 | |
| VITAL SIGNS INC 3300 | COM | 928469105 | 104 | 3575 | SH | DEFINED 01 | 275 |
| VITAL SIGNS INC | COM | 928469105 | 1634 | 56200 | SH | DEFINED 05 | 56200 |
| VITESSE SEMICONDUCTOR CORP | SDCV 4.000% | 928497AB2 | 268 | 280000 | PRN | DEFINED 17 | 280000 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | 55 | 43218 | SH | DEFINED 01 | 43218 |
| VITESSE SEMICONDUCTOR CORP 300 | COM | 928497106 | 6 | 980 | SH | OTHER 01 | 680 |
| VITESSE SEMICONDUCTOR CORP | COM | 928497106 | | 48 | SH | DEFINED 08 | 48 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 11 | 640 | SH | DEFINED 01 | 640 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 6 | 320 | SH | OTHER 01 | 320 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 7827 | 440700 | SH | DEFINED 08 | 440700 |
| VIVENDI UNIVERSAL | SPON ADR NEW | 92851S204 | 87 | 4900 | SH | CALL DEFINED 08 | 4900 |

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| VIVUS INC | COM | 928551100 | 52 | 14800 | SH | DEFINED | 01 | 14800 |
| VIVUS INC | COM | 928551100 | 1 | 177 | SH | DEFINED | 08 | 177 |
| VODAFONE GROUP PLC NEW 22370 | SPONSORED AD | 92857W100 | 6342 | 313184 | SH | DEFINED | 01 | 290814 |
| VODAFONE GROUP PLC NEW 261074 | SPONSORED AD | 92857W100 | 9717 | 479863 | SH | OTHER | 01 | 218789 |
| VODAFONE GROUP PLC NEW | SPONSORED AD | 92857W100 | 2859 | 141200 | SH | DEFINED | 08 | 141200 |
| VODAFONE GROUP PLC NEW | SPONSORED AD | 92857W100 | 567 | 28000 | SH | CALL | DEFINED | 28000 |
| VOLT INFORMATION SCIENCES IN 4500 | COM | 928703107 | 90 | 5475 | SH | DEFINED | 01 | 975 |
| VOLT INFORMATION SCIENCES IN | COM | 928703107 | 1026 | 62200 | SH | DEFINED | 05 | 62200 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 163 | 3400 | SH | DEFINED | 01 | 3400 |
| VORNADO RLTY TR 1610 | SH BEN INT | 929042109 | 218 | 4540 | SH | OTHER | 01 | 2930 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 142 | 2965 | SH | DEFINED | 08 | 2965 |
| VULCAN MATLS CO 92100 | COM | 929160109 | 4195 | 105114 | SH | DEFINED | 01 | 13014 |
| VULCAN MATLS CO 24350 | COM | 929160109 | 1443 | 36150 | SH | OTHER | 01 | 11800 |
| VULCAN MATLS CO | COM | 929160109 | 1966 | 49265 | SH | DEFINED | 05 | 49265 |
| VULCAN MATLS CO | COM | 929160109 | 4 | 100 | SH | DEFINED | 08 | 100 |
| VULCAN MATLS CO | COM | 929160109 | 77 | 1926 | SH | DEFINED | 17 | 1926 |
| WFS FINL INC | COM | 92923B106 | 4 | 100 | SH | DEFINED | 08 | 100 |
| WFS FINL INC | COM | 92923B106 | 1766 | 47700 | SH | DEFINED | 17 | 47700 |
| WCI CMNTYS INC | COM | 92923C104 | 8 | 510 | SH | OTHER | 01 | 510 |
| WCI CMNTYS INC | COM | 92923C104 | 237 | 14385 | SH | DEFINED | 05 | 14385 |
| WCI CMNTYS INC | COM | 92923C104 | 5729 | 347212 | SH | DEFINED | 11 | 347212 |
| WD-40 CO 400 | COM | 929236107 | 3164 | 99510 | SH | DEFINED | 01 | 99110 |
| WD-40 CO 600 | COM | 929236107 | 51 | 1600 | SH | OTHER | 01 | 1000 |
| WD-40 CO | COM | 929236107 | 2110 | 66350 | SH | DEFINED | 05 | 66350 |
| WGL HLDGS INC 900 | COM | 92924F106 | 576 | 20889 | SH | DEFINED | 01 | 19989 |
| WGL HLDGS INC 1200 | COM | 92924F106 | 268 | 9700 | SH | OTHER | 01 | 8500 |
| WGL HLDGS INC | COM | 92924F106 | 2719 | 98590 | SH | DEFINED | 05 | 98590 |
| WGL HLDGS INC | COM | 92924F106 | 19 | 700 | SH | DEFINED | 17 | 700 |
| W-H ENERGY SVCS INC 2300 | COM | 92925E108 | 52 | 2925 | SH | DEFINED | 01 | 625 |
| W-H ENERGY SVCS INC | COM | 92925E108 | 1994 | 112000 | SH | DEFINED | 05 | 112000 |
| WMS INDS INC | COM | 929297109 | 80 | 3550 | SH | DEFINED | 01 | 3550 |
| WMS INDS INC | COM | 929297109 | 2711 | 119625 | SH | DEFINED | 05 | 119625 |
| WMS INDS INC | COM | 929297109 | 96 | 4230 | SH | DEFINED | 08 | 4230 |
| W P CAREY & CO LLC | COM | 92930Y107 | 38 | 1200 | SH | DEFINED | 01 | 1200 |
| W P CAREY & CO LLC 1619 | COM | 92930Y107 | 252 | 7935 | SH | OTHER | 01 | 6316 |
| WPS RESOURCES CORP 1000 | COM | 92931B106 | 151 | 3668 | SH | DEFINED | 01 | 2668 |
| WPS RESOURCES CORP 10150 | COM | 92931B106 | 619 | 15022 | SH | OTHER | 01 | 4872 |
| WPS RESOURCES CORP | COM | 92931B106 | 2748 | 66698 | SH | DEFINED | 05 | 66698 |
| WPS RESOURCES CORP | COM | 92931B106 | 12 | 300 | SH | DEFINED | 17 | 300 |
| WABASH NATL CORP 10400 | COM | 929566107 | 198 | 12425 | SH | DEFINED | 01 | 2025 |
| WABASH NATL CORP 25 | COM | 929566107 | | 25 | SH | OTHER | 01 | |
| WABASH NATL CORP | COM | 929566107 | 1774 | 111225 | SH | DEFINED | 05 | 111225 |
| WABASH NATL CORP | COM | 929566107 | 148 | 9300 | SH | DEFINED | 08 | 9300 |
| WABASH NATL CORP | COM | 929566107 | 424 | 26590 | SH | DEFINED | 17 | 26590 |
| WABTEC CORP 15600 | COM | 929740108 | 1016 | 64100 | SH | DEFINED | 01 | 48500 |
| WABTEC CORP 4500 | COM | 929740108 | 319 | 20120 | SH | OTHER | 01 | 15620 |
| WABTEC CORP | COM | 929740108 | 360 | 22700 | SH | DEFINED | 17 | 22700 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 3 | 75 | SH | DEFINED | | 75 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1110 | 26937 | SH | OTHER | | 26937 |
| WACHOVIA CORP 2ND NEW 136149 | COM | 929903102 | 125282 | 3041569 | SH | DEFINED | 01 | 2905420 |
| WACHOVIA CORP 2ND NEW 601612 | COM | 929903102 | 80784 | 1961257 | SH | OTHER | 01 | 1359645 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 64096 | 1556102 | SH | DEFINED | 05 | 1556102 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 6095 | 147984 | SH | DEFINED | 08 | 147984 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 288 | 7000 | SH | CALL | DEFINED | 7000 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 5462 | 132600 | SH | PUT | DEFINED | 132600 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 234 | 5691 | SH | DEFINED | 17 | 5691 |
| WADDELL & REED FINL INC | CL A | 930059100 | 120 | 5101 | SH | DEFINED | 01 | 5101 |
| WADDELL & REED FINL INC 275 | CL A | 930059100 | 6 | 275 | SH | OTHER | 01 | |
| WADDELL & REED FINL INC | CL A | 930059100 | 3983 | 168979 | SH | DEFINED | 05 | 168979 |
| WADDELL & REED FINL INC | CL A | 930059100 | 116 | 4920 | SH | DEFINED | 08 | 4920 |
| WADDELL & REED FINL INC | CL A | 930059100 | 453 | 19200 | SH | DEFINED | 17 | 19200 |
| WAL MART STORES INC | COM | 931142103 | 10 | 185 | SH | DEFINED | | 185 |
| WAL MART STORES INC | COM | 931142103 | 2205 | 39485 | SH | OTHER | | 39485 |
| WAL MART STORES INC 225647 | COM | 931142103 | 511411 | 9156875 | SH | DEFINED | 01 | 8931228 |

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|-------------------------------------|------------|-----------|--------|----------|----|---------|---------|---------|
| WAL MART STORES INC 2319072 | COM | 931142103 | 229617 | 4111311 | SH | OTHER | 01 | 1792239 |
| WAL MART STORES INC | COM | 931142103 | 142677 | 2554649 | SH | DEFINED | 05 | 2554649 |
| WAL MART STORES INC | COM | 931142103 | 10002 | 179087 | SH | DEFINED | 08 | 179087 |
| WAL MART STORES INC | COM | 931142103 | 28288 | 506500 | SH | CALL | DEFINED | 08 |
| WAL MART STORES INC 1867328 | COM | 931142103 | 559511 | 10018100 | SH | DEFINED | 11 | 8150772 |
| WAL MART STORES INC | COM | 931142103 | 42 | 760 | SH | DEFINED | 13 | 760 |
| WAL MART STORES INC 380 | COM | 931142103 | 39 | 695 | SH | OTHER | 13 | 315 |
| WAL MART STORES INC | COM | 931142103 | 496 | 8875 | SH | DEFINED | 17 | 8875 |
| WAL MART STORES INC | COM | 931142103 | 8378 | 150000 | SH | PUT | DEFINED | 17 |
| WALGREEN CO 84391 | COM | 931422109 | 36880 | 1203662 | SH | DEFINED | 01 | 1119271 |
| WALGREEN CO 703030 | COM | 931422109 | 44596 | 1455495 | SH | OTHER | 01 | 752465 |
| WALGREEN CO | COM | 931422109 | 16828 | 549225 | SH | DEFINED | 05 | 549225 |
| WALGREEN CO | COM | 931422109 | 3731 | 121758 | SH | DEFINED | 08 | 121758 |
| WALGREEN CO | COM | 931422109 | 2182 | 71200 | SH | CALL | DEFINED | 08 |
| WALGREEN CO | COM | 931422109 | 3064 | 100000 | SH | PUT | DEFINED | 08 |
| WALGREEN CO | COM | 931422109 | 460 | 15000 | SH | DEFINED | 17 | 15000 |
| WARNACO GROUP INC | CL A NEW | 934390402 | 762 | 48956 | SH | DEFINED | 08 | 48956 |
| WARNACO GROUP INC | CL A NEW | 934390402 | 358 | 23021 | SH | DEFINED | 17 | 23021 |
| WASHINGTON FED INC 4553 | COM | 938824109 | 733 | 29088 | SH | DEFINED | 01 | 24535 |
| WASHINGTON FED INC 7297 | COM | 938824109 | 184 | 7297 | SH | OTHER | 01 | |
| WASHINGTON FED INC | COM | 938824109 | 3563 | 141390 | SH | DEFINED | 05 | 141390 |
| WASHINGTON FED INC | COM | 938824109 | 60 | 2400 | SH | DEFINED | 08 | 2400 |
| WASHINGTON MUT INC | COM | 939322103 | 1605 | 40768 | SH | OTHER | | 40768 |
| WASHINGTON MUT INC 92900 | COM | 939322103 | 17442 | 443021 | SH | DEFINED | 01 | 350121 |
| WASHINGTON MUT INC 68889 | COM | 939322103 | 8119 | 206218 | SH | OTHER | 01 | 137329 |
| WASHINGTON MUT INC | COM | 939322103 | 27486 | 698158 | SH | DEFINED | 05 | 698158 |
| WASHINGTON MUT INC | COM | 939322103 | 102 | 2600 | SH | DEFINED | 08 | 2600 |
| WASHINGTON MUT INC | COM | 939322103 | 2059 | 52288 | SH | DEFINED | 17 | 52288 |
| WASHINGTON MUT INC 450000 | COM | 939322103 | 17717 | 450000 | SH | OTHER | 17 | |
| WASHINGTON POST CO 50 | CL B | 939640108 | 1260 | 1894 | SH | DEFINED | 01 | 1844 |
| WASHINGTON POST CO 20 | CL B | 939640108 | 80285 | 120730 | SH | OTHER | 01 | 120710 |
| WASHINGTON POST CO | CL B | 939640108 | 12852 | 19327 | SH | DEFINED | 05 | 19327 |
| WASHINGTON POST CO | CL B | 939640108 | 346 | 520 | SH | DEFINED | 08 | 520 |
| WASHINGTON POST CO | CL B | 939640108 | 133 | 200 | SH | DEFINED | 17 | 200 |
| WASHINGTON REAL ESTATE INV 14800 | SH BEN INT | 939653101 | 1294 | 44629 | SH | DEFINED | 01 | 29829 |
| WASHINGTON REAL ESTATE INV 5994 | SH BEN INT | 939653101 | 1150 | 39656 | SH | OTHER | 01 | 33662 |
| WASTE CONNECTIONS INC 4425 3175 | COM | 941053100 | 426 | 12135 | SH | DEFINED | 01 | 4535 |
| WASTE CONNECTIONS INC 1625 | COM | 941053100 | 57 | 1625 | SH | OTHER | 01 | |
| WASTE CONNECTIONS INC | COM | 941053100 | 4191 | 119425 | SH | DEFINED | 05 | 119425 |
| WASTE CONNECTIONS INC | COM | 941053100 | 4 | 100 | SH | DEFINED | 08 | 100 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1923 | 73500 | SH | OTHER | | 73500 |
| WASTE MGMT INC DEL 12100 | COM | 94106L109 | 4677 | 178735 | SH | DEFINED | 01 | 166635 |
| WASTE MGMT INC DEL 37849 | COM | 94106L109 | 1632 | 62343 | SH | OTHER | 01 | 24494 |
| WASTE MGMT INC DEL | COM | 94106L109 | 14033 | 536227 | SH | DEFINED | 05 | 536227 |
| WASTE MGMT INC DEL | COM | 94106L109 | 840 | 32100 | SH | DEFINED | 08 | 32100 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1701 | 65000 | SH | PUT | DEFINED | 08 |
| WASTE MGMT INC DEL 364000 | COM | 94106L109 | 9526 | 364000 | SH | OTHER | 17 | |
| WATERS CORP 1700 | COM | 941848103 | 363 | 13236 | SH | DEFINED | 01 | 11536 |
| WATERS CORP 2275 | COM | 941848103 | 84 | 3075 | SH | OTHER | 01 | 800 |
| WATERS CORP | COM | 941848103 | 1621 | 59095 | SH | DEFINED | 05 | 59095 |
| WATERS CORP | COM | 941848103 | 107 | 3906 | SH | DEFINED | 08 | 3906 |
| WATERS CORP | COM | 941848103 | 270 | 9830 | SH | DEFINED | 17 | 9830 |
| WATSCO INC 5000 | COM | 942622200 | 98 | 5125 | SH | DEFINED | 01 | 125 |
| WATSCO INC 25 | COM | 942622200 | | 25 | SH | OTHER | 01 | |
| WATSCO INC | COM | 942622200 | 2119 | 110900 | SH | DEFINED | 05 | 110900 |
| WATSON PHARMACEUTICALS INC 12500 | COM | 942683103 | 18093 | 433994 | SH | DEFINED | 01 | 421494 |
| WATSON PHARMACEUTICALS INC 7375 | COM | 942683103 | 455 | 10915 | SH | OTHER | 01 | 3540 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 32076 | 769391 | SH | DEFINED | 05 | 769391 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 344 | 8250 | SH | DEFINED | 08 | 8250 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 2501 | 60000 | SH | CALL | DEFINED | 08 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 368 | 8832 | SH | DEFINED | 17 | 8832 |

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|---------------------------------------|------------|--------|-----------|--------|--------------|-----------------|--|---------|
| WATSON WYATT & CO HLDGS 16895 | CL A | | 942712100 | 707 | 31424 SH | DEFINED 01 | | 14529 |
| WATSON WYATT & CO HLDGS 2660 | CL A | | 942712100 | 60 | 2660 SH | OTHER 01 | | |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 6452 | 286631 SH | DEFINED 05 | | 286631 |
| WATSON WYATT & CO HLDGS | CL A | | 942712100 | 9 | 400 SH | DEFINED 17 | | 400 |
| WATTS INDS INC | CL A | | 942749102 | 6 | 325 SH | DEFINED 01 | | 325 |
| WATTS INDS INC 3300 | CL A | | 942749102 | 58 | 3300 SH | OTHER 01 | | |
| WATTS INDS INC | CL A | | 942749102 | 1913 | 108575 SH | DEFINED 05 | | 108575 |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 44 | 3625 SH | DEFINED 01 | | 3625 |
| WAUSAU-MOSINEE PAPER CORP 175 | COM | | 943315101 | 63 | 5175 SH | OTHER 01 | | 5000 |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 1277 | 104555 SH | DEFINED 05 | | 104555 |
| WAUSAU-MOSINEE PAPER CORP | COM | | 943315101 | 18 | 1500 SH | DEFINED 17 | | 1500 |
| WAYPOINT FINL CORP 800 | COM | | 946756103 | 27 | 1357 SH | DEFINED 01 | | 557 |
| WAYPOINT FINL CORP | COM | | 946756103 | 2697 | 134527 SH | DEFINED 05 | | 134527 |
| WEATHERFORD INTL INC 25000000 | DBCV | | 947074AB6 | 15563 | 25000000 PRN | OTHER 17 | | |
| WEBEX COMMUNICATIONS INC 11600 | COM | | 94767L109 | 279 | 14800 SH | DEFINED 01 | | 3200 |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 3376 | 178825 SH | DEFINED 05 | | 178825 |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 1699 | 90000 SH | CALL DEFINED 08 | | 90000 |
| WEBEX COMMUNICATIONS INC | COM | | 94767L109 | 423 | 22400 SH | DEFINED 17 | | 22400 |
| WEBMETHODS INC | COM | | 94768C108 | 97 | 12139 SH | DEFINED 01 | | 12139 |
| WEBMETHODS INC | COM | | 94768C108 | | 50 SH | OTHER 01 | | 50 |
| WEBMETHODS INC | COM | | 94768C108 | 44 | 5500 SH | DEFINED 08 | | 5500 |
| WEBMETHODS INC | COM | | 94768C108 | 287 | 35750 SH | DEFINED 17 | | 35750 |
| WEBSense INC 3700 | COM | | 947684106 | 118 | 5500 SH | DEFINED 01 | | 1800 |
| WEBSense INC 800 | COM | | 947684106 | 17 | 800 SH | OTHER 01 | | |
| WEBSense INC | COM | | 947684106 | 1985 | 92825 SH | DEFINED 05 | | 92825 |
| WEBSense INC | COM | | 947684106 | 2 | 100 SH | DEFINED 08 | | 100 |
| WEBMD CORP | NOTE | 3.250% | 94769MAC9 | 222 | 194000 PRN | DEFINED 08 | | 194000 |
| WEBMD CORP 667 | COM | | 94769M105 | 474 | 52982 SH | DEFINED 01 | | 52315 |
| WEBMD CORP 113 | COM | | 94769M105 | 177 | 19780 SH | OTHER 01 | | 19667 |
| WEBMD CORP | COM | | 94769M105 | 29 | 3200 SH | DEFINED 05 | | 3200 |
| WEBMD CORP | COM | | 94769M105 | 3538 | 395300 SH | DEFINED 08 | | 395300 |
| WEBMD CORP | COM | | 94769M105 | 148 | 16500 SH | DEFINED 17 | | 16500 |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 90 | 2265 SH | DEFINED 01 | | 2265 |
| WEBSTER FINL CORP CONN 2325 | COM | | 947890109 | 93 | 2325 SH | OTHER 01 | | |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 3706 | 92921 SH | DEFINED 05 | | 92921 |
| WEBSTER FINL CORP CONN | COM | | 947890109 | 48 | 1200 SH | DEFINED 08 | | 1200 |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 8 | 200 SH | DEFINED 01 | | 200 |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 75 | 1800 SH | DEFINED 05 | | 1800 |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 780 | 18743 SH | DEFINED 08 | | 18743 |
| WEIGHT WATCHERS INTL INC NEW | COM | | 948626106 | 358 | 8600 SH | DEFINED 17 | | 8600 |
| WEINGARTEN RLTY INVS | SH BEN INT | | 948741103 | 759 | 16875 SH | DEFINED 01 | | 16875 |
| WEINGARTEN RLTY INVS 6800 | SH BEN INT | | 948741103 | 823 | 18289 SH | OTHER 01 | | 11489 |
| WEINGARTEN RLTY INVS | SH BEN INT | | 948741103 | 54 | 1200 SH | DEFINED 08 | | 1200 |
| WEIS MKTS INC | COM | | 948849104 | 14 | 400 SH | DEFINED 01 | | 400 |
| WEIS MKTS INC 4000 | COM | | 948849104 | 136 | 4000 SH | OTHER 01 | | |
| WEIS MKTS INC | COM | | 948849104 | 109 | 3200 SH | DEFINED 17 | | 3200 |
| WELLMAN INC 9050 | COM | | 949702104 | 88 | 11750 SH | DEFINED 01 | | 2700 |
| WELLMAN INC 650 | COM | | 949702104 | 5 | 650 SH | OTHER 01 | | |
| WELLMAN INC | COM | | 949702104 | 1045 | 139175 SH | DEFINED 05 | | 139175 |
| WELLPOINT HEALTH NETWORK NEW | COM | | 94973H108 | 620 | 8041 SH | OTHER | | 8041 |
| WELLPOINT HEALTH NETWORK NEW 17542 | COM | | 94973H108 | 2184 | 28334 SH | DEFINED 01 | | 10792 |
| WELLPOINT HEALTH NETWORK NEW 3705 | COM | | 94973H108 | 1491 | 19343 SH | OTHER 01 | | 15638 |
| WELLPOINT HEALTH NETWORK NEW | COM | | 94973H108 | 8456 | 109708 SH | DEFINED 05 | | 109708 |
| WELLPOINT HEALTH NETWORK NEW | COM | | 94973H108 | 8 | 100 SH | DEFINED 08 | | 100 |
| WELLPOINT HEALTH NETWORK NEW | COM | | 94973H108 | 4239 | 55000 SH | CALL DEFINED 08 | | 55000 |
| WELLPOINT HEALTH NETWORK NEW | COM | | 94973H108 | 1927 | 25000 SH | PUT DEFINED 08 | | 25000 |
| WELLPOINT HEALTH NETWORK NEW | COM | | 94973H108 | 581 | 7536 SH | DEFINED 17 | | 7536 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 7 | 135 SH | DEFINED | | 135 |
| WELLS FARGO & CO NEW 661022 | COM | | 949746101 | 265851 | 5162147 SH | DEFINED 01 | | 4501125 |
| WELLS FARGO & CO NEW 907495 | COM | | 949746101 | 125669 | 2440174 SH | OTHER 01 | | 1532679 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 58495 | 1135821 SH | DEFINED 05 | | 1135821 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 5239 | 101727 SH | DEFINED 08 | | 101727 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 13133 | 255000 SH | CALL DEFINED 08 | | 255000 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 62140 | 1206600 SH | PUT DEFINED 08 | | 1206600 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 14 | 270 SH | DEFINED 13 | | 270 |
| WELLS FARGO & CO NEW | COM | | 949746101 | 17 | 324 SH | OTHER 13 | | 54 |

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|--------------------------------------|--------------|-----------|-------|------------|---------|------------|---------|
| WHOLE FOODS MKT INC 3450 | COM | 966837106 | 1628 | 29496 SH | OTHER | 01 | 26046 |
| WHOLE FOODS MKT INC | COM | 966837106 | 6676 | 120947 SH | DEFINED | 05 | 120947 |
| WHOLE FOODS MKT INC | COM | 966837106 | 6 | 100 SH | DEFINED | 08 | 100 |
| WHOLE FOODS MKT INC | COM | 966837106 | 4361 | 79000 SH | CALL | DEFINED 08 | 79000 |
| WHOLE FOODS MKT INC | COM | 966837106 | 99 | 1800 SH | DEFINED | 17 | 1800 |
| WILEY JOHN & SONS INC 500 | CL A | 968223206 | 70 | 2700 SH | DEFINED | 01 | 2200 |
| WILEY JOHN & SONS INC 1800 | CL A | 968223206 | 60 | 2300 SH | OTHER | 01 | 500 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 260 | 10000 SH | DEFINED | 05 | 10000 |
| WILLIAMS COS INC DEL 24000 | COM | 969457100 | 1303 | 138282 SH | DEFINED | 01 | 114282 |
| WILLIAMS COS INC DEL 95716 | COM | 969457100 | 1192 | 126522 SH | OTHER | 01 | 30806 |
| WILLIAMS COS INC DEL | COM | 969457100 | 3479 | 369280 SH | DEFINED | 05 | 369280 |
| WILLIAMS COS INC DEL | COM | 969457100 | 73 | 7800 SH | DEFINED | 08 | 7800 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1291 | 137000 SH | CALL | DEFINED 08 | 137000 |
| WILLIAMS COS INC DEL | COM | 969457100 | 126 | 13400 SH | PUT | DEFINED 08 | 13400 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1991 | 211409 SH | DEFINED | 17 | 211409 |
| WILLIAMS SONOMA INC | COM | 969904101 | 1026 | 38031 SH | DEFINED | 01 | 38031 |
| WILLIAMS SONOMA INC 869 | COM | 969904101 | 277 | 10269 SH | OTHER | 01 | 9400 |
| WILLIAMS SONOMA INC | COM | 969904101 | 6387 | 236742 SH | DEFINED | 05 | 236742 |
| WILLIAMS SONOMA INC | COM | 969904101 | 205 | 7580 SH | DEFINED | 08 | 7580 |
| WILLIAMS SONOMA INC | COM | 969904101 | 700 | 25954 SH | DEFINED | 17 | 25954 |
| WILMINGTON TRUST CORP | COM | 971807102 | 329 | 10702 SH | DEFINED | 01 | 10702 |
| WILMINGTON TRUST CORP 12000 | COM | 971807102 | 2169 | 70500 SH | OTHER | 01 | 58500 |
| WILMINGTON TRUST CORP | COM | 971807102 | 4111 | 133663 SH | DEFINED | 05 | 133663 |
| WILMINGTON TRUST CORP | COM | 971807102 | 120 | 3900 SH | DEFINED | 08 | 3900 |
| WILMINGTON TRUST CORP | COM | 971807102 | 155 | 5030 SH | DEFINED | 17 | 5030 |
| WILSON GREATBATCH TECHNOLOGI 2600 | COM | 972232102 | 126 | 3500 SH | DEFINED | 01 | 900 |
| WILSON GREATBATCH TECHNOLOGI 1750 | COM | 972232102 | 63 | 1750 SH | OTHER | 01 | |
| WILSON GREATBATCH TECHNOLOGI | COM | 972232102 | 3137 | 87025 SH | DEFINED | 05 | 87025 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 26 | 4641 SH | DEFINED | 01 | 4641 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 921 | 161907 SH | DEFINED | 05 | 161907 |
| WINN DIXIE STORES INC 17700 | COM | 974280109 | 1952 | 202278 SH | DEFINED | 01 | 184578 |
| WINN DIXIE STORES INC 21261 | COM | 974280109 | 313 | 32425 SH | OTHER | 01 | 11164 |
| WINN DIXIE STORES INC | COM | 974280109 | 1486 | 154015 SH | DEFINED | 05 | 154015 |
| WINN DIXIE STORES INC | COM | 974280109 | 177 | 18324 SH | DEFINED | 17 | 18324 |
| WINNEBAGO INDS INC 8900 | COM | 974637100 | 516 | 11580 SH | DEFINED | 01 | 2680 |
| WINNEBAGO INDS INC 75 | COM | 974637100 | 3 | 75 SH | OTHER | 01 | |
| WINNEBAGO INDS INC | COM | 974637100 | 3685 | 82650 SH | DEFINED | 05 | 82650 |
| WINNEBAGO INDS INC | COM | 974637100 | 94 | 2100 SH | DEFINED | 08 | 2100 |
| WINNEBAGO INDS INC | COM | 974637100 | 252 | 5655 SH | DEFINED | 17 | 5655 |
| WINSTON HOTELS INC | COM | 97563A102 | 305 | 33500 SH | DEFINED | 01 | 33500 |
| WINSTON HOTELS INC | COM | 97563A102 | 7 | 800 SH | OTHER | 01 | 800 |
| WINTRUST FINANCIAL CORP 1800 | COM | 97650W108 | 272 | 7200 SH | DEFINED | 01 | 5400 |
| WINTRUST FINANCIAL CORP | COM | 97650W108 | 3026 | 80050 SH | DEFINED | 05 | 80050 |
| WIRELESS HOLDERS TR | DEPOSITRY RC | 97653L208 | 8145 | 199545 SH | DEFINED | 01 | 199545 |
| WIRELESS HOLDERS TR | DEPOSITRY RC | 97653L208 | 4482 | 109800 SH | DEFINED | 08 | 109800 |
| WISCONSIN ENERGY CORP 6287 | COM | 976657106 | 5997 | 196159 SH | DEFINED | 01 | 189872 |
| WISCONSIN ENERGY CORP 214055 | COM | 976657106 | 8921 | 291806 SH | OTHER | 01 | 77751 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 7263 | 237586 SH | DEFINED | 05 | 237586 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 246 | 8050 SH | DEFINED | 17 | 8050 |
| WOLVERINE TUBE INC 1630 | COM | 978093102 | 8 | 1950 SH | DEFINED | 01 | 320 |
| WOLVERINE TUBE INC 270 | COM | 978093102 | 1 | 270 SH | OTHER | 01 | |
| WOLVERINE TUBE INC | COM | 978093102 | 208 | 49245 SH | DEFINED | 05 | 49245 |
| WOLVERINE WORLD WIDE INC 22100 | COM | 978097103 | 609 | 31400 SH | DEFINED | 01 | 9300 |
| WOLVERINE WORLD WIDE INC 150 | COM | 978097103 | 3 | 150 SH | OTHER | 01 | |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 3518 | 181350 SH | DEFINED | 05 | 181350 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 6 | 300 SH | DEFINED | 08 | 300 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 10 | 500 SH | DEFINED | 17 | 500 |
| WOODWARD GOVERNOR CO 6175 125 | COM | 980745103 | 310 | 7150 SH | DEFINED | 01 | 850 |
| WOODWARD GOVERNOR CO 125 | COM | 980745103 | 5 | 125 SH | OTHER | 01 | |
| WOODWARD GOVERNOR CO | COM | 980745103 | 2132 | 49125 SH | DEFINED | 05 | 49125 |
| WORTHINGTON INDS INC 2825 | COM | 981811102 | 31503 | 2508185 SH | DEFINED | 01 | 2505360 |
| WORTHINGTON INDS INC 11050 14575 | COM | 981811102 | 327 | 26050 SH | OTHER | 01 | 425 |

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| WORTHINGTON INDS INC | COM | 981811102 | 512 | 40730 SH | DEFINED 05 | 40730 |
| WORTHINGTON INDS INC | COM | 981811102 | 5 | 400 SH | DEFINED 08 | 400 |
| WRIGHT MED GROUP INC 1894 | COM | 98235T107 | 335 | 13274 SH | DEFINED 01 | 11380 |
| WRIGHT MED GROUP INC | COM | 98235T107 | 5095 | 201871 SH | DEFINED 05 | 201871 |
| WRIGHT MED GROUP INC | COM | 98235T107 | 297 | 11775 SH | DEFINED 17 | 11775 |
| WRIGLEY WM JR CO 27449 | COM | 982526105 | 7162 | 129511 SH | DEFINED 01 | 102062 |
| WRIGLEY WM JR CO 15917 | COM | 982526105 | 6976 | 126145 SH | OTHER 01 | 110228 |
| WRIGLEY WM JR CO | COM | 982526105 | 7794 | 140945 SH | DEFINED 05 | 140945 |
| WRIGLEY WM JR CO | COM | 982526105 | 17 | 300 SH | DEFINED 08 | 300 |
| WRIGLEY WM JR CO | COM | 982526105 | 77 | 1400 SH | DEFINED 17 | 1400 |
| WYETH | COM | 983024100 | 5 | 100 SH | DEFINED | 100 |
| WYETH | COM | 983024100 | 131312 | 2848413 SH | DEFINED 01 | 2683452 |
| WYETH 164961 | COM | 983024100 | 150453 | 3263613 SH | OTHER 01 | 1895226 |
| WYETH 1368387 | COM | 983024100 | 29797 | 646357 SH | DEFINED 05 | 646357 |
| WYETH | COM | 983024100 | 3191 | 69225 SH | DEFINED 08 | 69225 |
| WYETH | COM | 983024100 | 6708 | 145500 SH | CALL DEFINED 08 | 145500 |
| WYETH | COM | 983024100 | 23 | 500 SH | DEFINED 13 | 500 |
| WYETH | COM | 983024100 | 3 | 75 SH | OTHER 13 | 75 |
| WYETH | COM | 983024100 | 47 | 1010 SH | DEFINED 17 | 1010 |
| WYETH 192000 | COM | 983024100 | 8851 | 192000 SH | OTHER 17 | |
| WYETH | COM | 983024100 | 1037 | 22500 SH | CALL DEFINED 17 | 22500 |
| WYETH | COM | 983024100 | 1037 | 22500 SH | PUT DEFINED 17 | 22500 |
| WYNDHAM INTL INC | CL A | 983101106 | 191 | 340214 SH | DEFINED 01 | 340214 |
| WYNDHAM INTL INC 1073 | CL A | 983101106 | 1 | 1073 SH | OTHER 01 | |
| WYNDHAM INTL INC | CL A | 983101106 | | 500 SH | DEFINED 08 | 500 |
| WYNN RESORTS LTD | COM | 983134107 | 3716 | 204424 SH | DEFINED | 204424 |
| WYNN RESORTS LTD | COM | 983134107 | 180 | 9911 SH | DEFINED 05 | 9911 |
| WYNN RESORTS LTD | COM | 983134107 | 302 | 16600 SH | DEFINED 08 | 16600 |
| WYNN RESORTS LTD | COM | 983134107 | 5 | 300 SH | CALL DEFINED 08 | 300 |
| WYNN RESORTS LTD 193662 | COM | 983134107 | 83454 | 4590419 SH | DEFINED 11 | 4396757 |
| WYNN RESORTS LTD | COM | 983134107 | 247 | 13600 SH | DEFINED 17 | 13600 |
| XL CAP LTD | DBC | 98372PAB4 | 1715 | 2700000 PRN | DEFINED 17 | 2700000 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 804 | 51880 SH | DEFINED 01 | 51880 |
| XM SATELLITE RADIO HLDGS INC 1000 | CL A | 983759101 | 55 | 3540 SH | OTHER 01 | 2540 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 33 | 2100 SH | DEFINED 08 | 2100 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 406 | 26173 SH | DEFINED 17 | 26173 |
| XM SATELLITE RADIO HLDGS INC 296000 | CL A | 983759101 | 4588 | 296000 SH | OTHER 17 | |
| XTO ENERGY INC | COM | 98385X106 | 621 | 29607 SH | DEFINED 01 | 5607 |
| XTO ENERGY INC 24000 | COM | 98385X106 | 584 | 27810 SH | OTHER 01 | 25040 |
| XTO ENERGY INC 2770 | COM | 98385X106 | 7847 | 373842 SH | DEFINED 05 | 373842 |
| XTO ENERGY INC | COM | 98385X106 | 241 | 11466 SH | DEFINED 08 | 11466 |
| XTO ENERGY INC | COM | 98385X106 | 834 | 39717 SH | DEFINED 17 | 39717 |
| X-RITE INC | COM | 983857103 | 2 | 200 SH | DEFINED 01 | 200 |
| X-RITE INC 25 | COM | 983857103 | | 25 SH | OTHER 01 | |
| X-RITE INC | COM | 983857103 | 937 | 82375 SH | DEFINED 05 | 82375 |
| XCEL ENERGY INC 1310 | COM | 98389B100 | 2943 | 190238 SH | DEFINED 01 | 188928 |
| XCEL ENERGY INC 51578 | COM | 98389B100 | 1185 | 76599 SH | OTHER 01 | 25021 |
| XCEL ENERGY INC | COM | 98389B100 | 2956 | 191055 SH | DEFINED 05 | 191055 |
| XCEL ENERGY INC | COM | 98389B100 | 71 | 4600 SH | DEFINED 08 | 4600 |
| XANSER CORP | COM | 98389J103 | 277 | 105850 SH | DEFINED 01 | 105850 |
| XILINX INC | COM | 983919101 | 639 | 22478 SH | OTHER | 22478 |
| XILINX INC 43150 | COM | 983919101 | 24190 | 850860 SH | DEFINED 01 | 807710 |
| XILINX INC 511923 | COM | 983919101 | 19489 | 685495 SH | OTHER 01 | 173572 |
| XILINX INC | COM | 983919101 | 7146 | 251367 SH | DEFINED 05 | 251367 |
| XILINX INC | COM | 983919101 | 60 | 2100 SH | DEFINED 08 | 2100 |
| XILINX INC | COM | 983919101 | 938 | 33000 SH | CALL DEFINED 08 | 33000 |
| XILINX INC | COM | 983919101 | 142 | 5000 SH | PUT DEFINED 08 | 5000 |
| XILINX INC | COM | 983919101 | 38 | 1342 SH | DEFINED 17 | 1342 |
| XILINX INC | COM | 983919101 | 3420 | 120300 SH | CALL DEFINED 17 | 120300 |
| XILINX INC | COM | 983919101 | 4316 | 151800 SH | PUT DEFINED 17 | 151800 |
| XEROX CORP | COM | 984121103 | 3858 | 376000 SH | OTHER | 376000 |
| XEROX CORP 45000 | COM | 984121103 | 1316 | 128220 SH | DEFINED 01 | 83220 |
| XEROX CORP 20717 | COM | 984121103 | 862 | 83992 SH | OTHER 01 | 63275 |
| XEROX CORP | COM | 984121103 | 4394 | 428290 SH | DEFINED 05 | 428290 |
| XEROX CORP | COM | 984121103 | 34 | 3300 SH | DEFINED 08 | 3300 |
| XEROX CORP | COM | 984121103 | 63 | 6100 SH | DEFINED 17 | 6100 |
| XEROX CORP | PF | 984121509 | 13441 | 131339 SH | DEFINED 17 | 131339 |

| | | | | | | | | | | |
|----------------------------------|------|--------|-----------|--------|----------|-----|---------|---------|----------|--------|
| YAHOO INC 3100 | COM | | 984332106 | 7014 | 198197 | SH | DEFINED | 01 | 195097 | |
| YAHOO INC 8115 | COM | | 984332106 | 430 | 12141 | SH | OTHER | 01 | 4026 | |
| YAHOO INC | COM | | 984332106 | 10176 | 287550 | SH | DEFINED | 05 | 287550 | |
| YAHOO INC | COM | | 984332106 | 2130 | 60199 | SH | DEFINED | 08 | 60199 | |
| YAHOO INC | COM | | 984332106 | 3716 | 105000 | SH | CALL | DEFINED | 08 | 105000 |
| YAHOO INC | COM | | 984332106 | 11502 | 325000 | SH | PUT | DEFINED | 08 | 325000 |
| YAHOO INC | COM | | 984332106 | 336 | 9495 | SH | DEFINED | 17 | 9495 | |
| YAHOO INC | COM | | 984332106 | 3539 | 100000 | SH | CALL | DEFINED | 17 | 100000 |
| YANKEE CANDLE INC 2665 | COM | | 984757104 | 68 | 2665 | SH | OTHER | 01 | | |
| YANKEE CANDLE INC | COM | | 984757104 | 762 | 29900 | SH | DEFINED | 17 | 29900 | |
| YELLOW CORP 4600 | COM | | 985509108 | 669 | 22425 | SH | DEFINED | 01 | 17825 | |
| YELLOW CORP 1275 | COM | | 985509108 | 38 | 1275 | SH | OTHER | 01 | | |
| YELLOW CORP | COM | | 985509108 | 3742 | 125475 | SH | DEFINED | 05 | 125475 | |
| YELLOW CORP | COM | | 985509108 | 819 | 27479 | SH | DEFINED | 08 | 27479 | |
| YELLOW CORP | COM | | 985509108 | 298 | 10000 | SH | CALL | DEFINED | 08 | 10000 |
| YELLOW CORP | COM | | 985509108 | 1044 | 35000 | SH | PUT | DEFINED | 08 | 35000 |
| YELLOW CORP | COM | | 985509108 | 360 | 12085 | SH | DEFINED | 17 | 12085 | |
| YORK INTL CORP NEW | COM | | 986670107 | 131 | 3775 | SH | DEFINED | 01 | 3775 | |
| YORK INTL CORP NEW | COM | | 986670107 | 7 | 200 | SH | OTHER | 01 | 200 | |
| YORK INTL CORP NEW | COM | | 986670107 | 2827 | 81740 | SH | DEFINED | 05 | 81740 | |
| YORK INTL CORP NEW | COM | | 986670107 | 291 | 8400 | SH | DEFINED | 17 | 8400 | |
| YOUNG & RUBICAM INC | NOTE | 3.000% | 987425AC9 | 9950 | 10000000 | PRN | DEFINED | 01 | 10000000 | |
| YOUNG & RUBICAM INC 10000000 | NOTE | 3.000% | 987425AC9 | 9950 | 10000000 | PRN | OTHER | 17 | | |
| YUM BRANDS INC | COM | | 988498101 | 712 | 24035 | SH | DEFINED | 01 | 24035 | |
| YUM BRANDS INC | COM | | 988498101 | 7107 | 239941 | SH | DEFINED | 05 | 239941 | |
| YUM BRANDS INC | COM | | 988498101 | 326 | 11000 | SH | DEFINED | 08 | 11000 | |
| YUM BRANDS INC | COM | | 988498101 | 130 | 4400 | SH | DEFINED | 17 | 4400 | |
| Z TEL TECHNOLOGIES INC | COM | | 988792107 | 3007 | 1279500 | SH | DEFINED | | 1279500 | |
| Z TEL TECHNOLOGIES INC | COM | | 988792107 | 122 | 51975 | SH | DEFINED | 01 | 51975 | |
| ZALE CORP NEW 10500 | COM | | 988858106 | 605 | 13625 | SH | DEFINED | 01 | 3125 | |
| ZALE CORP NEW 700 | COM | | 988858106 | 31 | 700 | SH | OTHER | 01 | | |
| ZALE CORP NEW | COM | | 988858106 | 5126 | 115425 | SH | DEFINED | 05 | 115425 | |
| ZALE CORP NEW | COM | | 988858106 | 27 | 600 | SH | DEFINED | 17 | 600 | |
| ZEBRA TECHNOLOGIES CORP 8224 | CL A | | 989207105 | 674 | 13100 | SH | DEFINED | 01 | 4876 | |
| ZEBRA TECHNOLOGIES CORP 1601 | CL A | | 989207105 | 82 | 1601 | SH | OTHER | 01 | | |
| ZEBRA TECHNOLOGIES CORP | CL A | | 989207105 | 10264 | 199375 | SH | DEFINED | 05 | 199375 | |
| ZEBRA TECHNOLOGIES CORP | CL A | | 989207105 | 4 | 79 | SH | DEFINED | 08 | 79 | |
| ZEBRA TECHNOLOGIES CORP | CL A | | 989207105 | 100 | 1950 | SH | DEFINED | 17 | 1950 | |
| ZENITH NATL INS CORP 940 | COM | | 989390109 | 81 | 2900 | SH | DEFINED | 01 | 1960 | |
| ZENITH NATL INS CORP 160 | COM | | 989390109 | 4 | 160 | SH | OTHER | 01 | | |
| ZENITH NATL INS CORP | COM | | 989390109 | 2183 | 78460 | SH | DEFINED | 05 | 78460 | |
| ZIMMER HLDGS INC 45994 | COM | | 98956P102 | 16455 | 298636 | SH | DEFINED | 01 | 252642 | |
| ZIMMER HLDGS INC 698756 | COM | | 98956P102 | 48552 | 881159 | SH | OTHER | 01 | 182403 | |
| ZIMMER HLDGS INC | COM | | 98956P102 | 23553 | 427455 | SH | DEFINED | 05 | 427455 | |
| ZIMMER HLDGS INC | COM | | 98956P102 | 614 | 11150 | SH | DEFINED | 08 | 11150 | |
| ZIMMER HLDGS INC 2395263 | COM | | 98956P102 | 425851 | 7728699 | SH | DEFINED | 11 | 5333436 | |
| ZIONS BANCORPORATION | COM | | 989701107 | 782 | 13973 | SH | OTHER | | 13973 | |
| ZIONS BANCORPORATION 1030 500 | COM | | 989701107 | 737 | 13160 | SH | DEFINED | 01 | 11630 | |
| ZIONS BANCORPORATION 830 | COM | | 989701107 | 46 | 830 | SH | OTHER | 01 | | |
| ZIONS BANCORPORATION | COM | | 989701107 | 7048 | 125873 | SH | DEFINED | 05 | 125873 | |
| ZIONS BANCORPORATION | COM | | 989701107 | 241 | 4300 | SH | DEFINED | 08 | 4300 | |
| ZIONS BANCORPORATION | COM | | 989701107 | 280 | 5000 | SH | CALL | DEFINED | 08 | 5000 |
| ZIONS BANCORPORATION | COM | | 989701107 | 652 | 11650 | SH | DEFINED | 17 | 11650 | |
| ZIONS BANCORPORATION | COM | | 989701107 | 8958 | 160000 | SH | CALL | DEFINED | 17 | 160000 |
| ZIX CORP | COM | | 98974P100 | 39 | 4767 | SH | DEFINED | 01 | 4767 | |
| ZIX CORP | COM | | 98974P100 | 2 | 301 | SH | OTHER | 01 | 301 | |
| ZIX CORP | COM | | 98974P100 | 734 | 90625 | SH | DEFINED | 05 | 90625 | |
| ZIX CORP | COM | | 98974P100 | 2 | 200 | SH | DEFINED | 08 | 200 | |
| ZORAN CORP 553 | COM | | 98975F101 | 213 | 10860 | SH | DEFINED | 01 | 10307 | |
| ZORAN CORP 464 | COM | | 98975F101 | 9 | 464 | SH | OTHER | 01 | | |
| ZORAN CORP | COM | | 98975F101 | 2089 | 106739 | SH | DEFINED | 05 | 106739 | |
| ZORAN CORP | COM | | 98975F101 | 246 | 12570 | SH | DEFINED | 17 | 12570 | |
| ZOLTEK COS INC 62000 | COM | | 98975W104 | 174 | 62000 | SH | OTHER | 01 | | |
| ZWEIG FD | COM | | 989834106 | 50 | 10693 | SH | DEFINED | 01 | 10693 | |
| ZWEIG FD | COM | | 989834106 | 4 | 914 | SH | OTHER | 01 | 914 | |

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