

Form 13F

Form 13F Cover Page

Report for the Quarter Ended June 30, 2004

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 028-00158

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Charles F. Bowman
Charlotte, NC
August 6, 2004

Report Type:

13F HOLDINGS REPORT
 13F NOTICE
 13F COMBINATION REPORT

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 8

Form 13F Information Table Entry Total: 17,684

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

List of Other Included Managers:

01. 028-10264 Bank of America, N.A.
05. 028-10267 Banc of America Capital Management, LLC
08. 028-10265 Banc of America Securities LLC
13. 028-10270 Bank of America Trust Company of Delaware NA
17. 028-10269 NMS Services (Cayman) Inc.
18. 028-10891 Banc of America Investment Services, Inc

AFLAC INC 122759	COM	001055102	106236	2603176	SH	DEFINED	22	2480417	
AFLAC INC 400	COM	001055102	28494	698207	SH	OTHER	22	697807	
AGCO CORP	COM	001084102	183	9000	SH	DEFINED	01	9000	
AGCO CORP 50	COM	001084102	1	50	SH	OTHER	01		
AGCO CORP	COM	001084102	3950	193934	SH	DEFINED	05	193934	
AGCO CORP	COM	001084102	1015	49830	SH	DEFINED	08	49830	
AGCO CORP	COM	001084102	304	14934	SH	DEFINED	17	14934	
AGCO CORP 2800	COM	001084102	14699	721600	SH	DEFINED	21	718800	
AGCO CORP 5400	COM	001084102	2201	108049	SH	DEFINED	22	102649	
AGCO CORP	COM	001084102	179	8800	SH	OTHER	22	8800	
AGL RES INC 500	COM	001204106	441	15169	SH	DEFINED	01	14669	
AGL RES INC 7028	COM	001204106	536	18436	SH	OTHER	01	11408	
AGL RES INC	COM	001204106	3985	137170	SH	DEFINED	05	137170	
AGL RES INC	COM	001204106	396	13618	SH	DEFINED	08	13618	
AGL RES INC 6700	COM	001204106	244	8400	SH	DEFINED	22	1700	
AGL RES INC	COM	001204106	61	2112	SH	OTHER	22	2112	
AES CORP 15748	COM	00130H105	18243	1837191	SH	DEFINED	01	1821443	
AES CORP 42993	COM	00130H105	2429	244597	SH	OTHER	01	201604	
AES CORP	COM	00130H105	17264	1738569	SH	DEFINED	05	1738569	
AES CORP	COM	00130H105	777	78203	SH	DEFINED	08	78203	
AES CORP 500	COM	00130H105	5	500	SH	DEFINED	18		
AES CORP	COM	00130H105	3809	383601	SH	DEFINED	21	383601	
AES CORP 2350	COM	00130H105	183	18450	SH	DEFINED	22	16100	
AES CORP	COM	00130H105	7	727	SH	OTHER	22	727	
AMB PROPERTY CORP	COM	00163T109	2501	72233	SH	DEFINED	01	72233	
AMB PROPERTY CORP	COM	00163T109	6060	175000	SH	DEFINED	05	175000	
AMB PROPERTY CORP	COM	00163T109	250	7228	SH	DEFINED	08	7228	
AMB PROPERTY CORP	COM	00163T109	2186	63127	SH	DEFINED	17	63127	
AMB PROPERTY CORP	COM	00163T109	346	10000	SH	DEFINED	21	10000	
AMB PROPERTY CORP 1000	COM	00163T109	360	10400	SH	DEFINED	22	9400	
AMB PROPERTY CORP	COM	00163T109	173	5000	SH	OTHER	22	5000	
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	122	4175	SH	DEFINED	01	4175	
AMLI RESIDENTIAL PPTYS TR 1290	SH BEN INT	001735109	38	1290	SH	OTHER	01		
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	114	3900	SH	DEFINED	08	3900	
AMLI RESIDENTIAL PPTYS TR 2000	SH BEN INT	001735109	103	3500	SH	DEFINED	22	1500	
AMN HEALTHCARE SERVICES INC	COM	001744101	1	62	SH	DEFINED	01	62	
AMN HEALTHCARE SERVICES INC	COM	001744101	66	4300	SH	DEFINED	17	4300	
AMN HEALTHCARE SERVICES INC	COM	001744101	12414	811888	SH	DEFINED		811888	
AMR CORP	COM	001765106	57	4735	SH	DEFINED	01	4735	
AMR CORP	COM	001765106	27	2268	SH	OTHER	01	2268	
AMR CORP	COM	001765106	7085	585019	SH	DEFINED	05	585019	
AMR CORP	COM	001765106	788	65091	SH	DEFINED	08	65091	
AMR CORP	COM	001765106	4636	382800	SH	CALL	DEFINED	08	382800
AMR CORP	COM	001765106	1123	92700	SH	DEFINED	17	92700	
AMR CORP	COM	001765106	615	50750	SH	DEFINED	20	50750	
AMR CORP 103250	COM	001765106	13905	1148210	SH	DEFINED	21	1044960	
AMR CORP 600	COM	001765106	999	82475	SH	DEFINED	22	81875	
AMR CORP	COM	001765106	91	7500	SH	OTHER	22	7500	
AMR CORP	COM	001765106	1038	85677	SH	DEFINED		85677	
AT&T CORP 347900	COM NEW	001957505	13976	955315	SH	DEFINED	05	607415	
AT&T CORP	COM NEW	001957505	14603	998124	SH	DEFINED	08	998124	
AT&T CORP	COM NEW	001957505	6013	411000	SH	CALL	DEFINED	08	411000
AT&T CORP	COM NEW	001957505	84	5770	SH	DEFINED	17	5770	
AT&T CORP	COM NEW	001957505	1362	93110	SH	DEFINED	21	93110	
AT&T CORP 20937	COM NEW	001957505	2996	204792	SH	DEFINED	22	183855	
AT&T CORP 105	COM NEW	001957505	3045	208152	SH	OTHER	22	208047	
ASA LTD	COM	002050102	144	4000	SH	DEFINED	01	4000	
ASA LTD	COM	002050102	93	2570	SH	DEFINED	22	2570	
ASA LTD	COM	002050102	115	3190	SH	OTHER	22	3190	
ATMI INC 600	COM	00207R101	77	2825	SH	DEFINED	01	2225	
ATMI INC	COM	00207R101	3567	130625	SH	DEFINED	05	130625	
ATMI INC	COM	00207R101	73	2672	SH	DEFINED	08	2672	
ATMI INC	COM	00207R101	565	20700	SH	DEFINED	21	20700	
ATMI INC	COM	00207R101	1401	51300	SH	OTHER	22	1000	

50300									
AT&T WIRELESS SVCS INC 15945	COM	00209A106	20168	1408352	SH	DEFINED	01		1392407
AT&T WIRELESS SVCS INC 588122	COM	00209A106	8587	599646	SH	OTHER	01		11524
AT&T WIRELESS SVCS INC	COM	00209A106	20104	1403934	SH	DEFINED	05		1403934
AT&T WIRELESS SVCS INC	COM	00209A106	16507	1152710	SH	DEFINED	08		1152710
AT&T WIRELESS SVCS INC	COM	00209A106	4856	339100	SH	CALL	DEFINED	08	339100
AT&T WIRELESS SVCS INC	COM	00209A106	7892	551100	SH	PUT	DEFINED	08	551100
AT&T WIRELESS SVCS INC	COM	00209A106	7660	534934	SH	DEFINED	17		534934
AT&T WIRELESS SVCS INC 6298	COM	00209A106	90	6298	SH	DEFINED	18		
AT&T WIRELESS SVCS INC	COM	00209A106	22878	1597604	SH	DEFINED	21		1597604
AT&T WIRELESS SVCS INC 36973	COM	00209A106	4831	337378	SH	DEFINED	22		300405
AT&T WIRELESS SVCS INC	COM	00209A106	8160	569832	SH	OTHER	22		569832
AU OPTRONICS CORP	SPONSORED AD	002255107	2943	180100	SH	DEFINED	08		180100
AU OPTRONICS CORP	SPONSORED AD	002255107	4118	252000	SH	PUT	DEFINED	08	252000
AU OPTRONICS CORP 831	SPONSORED AD	002255107	148	9075	SH	DEFINED	21		8244
AU OPTRONICS CORP	SPONSORED AD	002255107	10	625	SH	DEFINED	22		625
AVX CORP NEW	COM	002444107	204	14100	SH	DEFINED	08		14100
AVX CORP NEW	COM	002444107	32	2200	SH	DEFINED	17		2200
AVX CORP NEW	COM	002444107	877	60670	SH	DEFINED	20		60670
AVX CORP NEW 87100	COM	002444107	46579	3223460	SH	DEFINED	21		3136360
AVX CORP NEW 103240	COM	002444107	2416	167189	SH	DEFINED	22		63949
AVX CORP NEW	COM	002444107	103	7150	SH	OTHER	22		7150
AXS-ONE INC	COM	002458107	341	119649	SH	DEFINED	17		119649
AAIPHARMA INC	COM	00252W104	5	900	SH	DEFINED	01		900
AAIPHARMA INC	COM	00252W104	163	30000	SH	CALL	DEFINED	08	30000
AARON RENTS INC 38300	COM	002535201	1544	46600	SH	DEFINED	01		8300
AARON RENTS INC 100	COM	002535201	3	100	SH	OTHER	01		
AARON RENTS INC	COM	002535201	5762	173862	SH	DEFINED	05		173862
AARON RENTS INC	COM	002535201	129	3900	SH	DEFINED	08		3900
AARON RENTS INC	COM	002535201	166	5000	SH	DEFINED	17		5000
AARON RENTS INC	COM	002535201	726	21900	SH	DEFINED	21		21900
ABAXIS INC 1310	COM	002567105	25	1310	SH	OTHER	01		
ABAXIS INC	COM	002567105	182	9600	SH	DEFINED	17		9600
ABAXIS INC 13500	COM	002567105	256	13500	SH	OTHER	22		
ABBOTT LABS 269065	COM	002824100	112025	2748404	SH	DEFINED	01		2479339
ABBOTT LABS 1149983	COM	002824100	111452	2734344	SH	OTHER	01		1584361
ABBOTT LABS 187800	COM	002824100	71560	1755650	SH	DEFINED	05		1567850
ABBOTT LABS	COM	002824100	5517	135343	SH	DEFINED	08		135343
ABBOTT LABS	COM	002824100	6114	150000	SH	CALL	DEFINED	08	150000
ABBOTT LABS	COM	002824100	8	200	SH	OTHER	13		200
ABBOTT LABS	COM	002824100	6481	159000	SH	DEFINED	17		159000
ABBOTT LABS 23466	COM	002824100	956	23466	SH	DEFINED	18		
ABBOTT LABS 300	COM	002824100	36768	902071	SH	DEFINED	21		901771
ABBOTT LABS 288716	COM	002824100	115061	2822902	SH	DEFINED	22		2534186
ABBOTT LABS	COM	002824100	80500	1974975	SH	OTHER	22		1974975
ABERCROMBIE & FITCH CO	CL A	002896207	322	8300	SH	DEFINED	01		8300
ABERCROMBIE & FITCH CO 225	CL A	002896207	10	249	SH	OTHER	01		24
ABERCROMBIE & FITCH CO	CL A	002896207	7827	201981	SH	DEFINED	05		201981
ABERCROMBIE & FITCH CO	CL A	002896207	28094	725011	SH	DEFINED	08		725011
ABERCROMBIE & FITCH CO	CL A	002896207	2538	65500	SH	CALL	DEFINED	08	65500
ABERCROMBIE & FITCH CO	CL A	002896207	388	10000	SH	PUT	DEFINED	08	10000
ABERCROMBIE & FITCH CO	CL A	002896207	85	2200	SH	DEFINED	17		2200
ABERCROMBIE & FITCH CO	CL A	002896207	13141	339125	SH	DEFINED	21		339125
ABERCROMBIE & FITCH CO 64660	CL A	002896207	48274	1245786	SH	DEFINED	22		1181126
ABERCROMBIE & FITCH CO 75	CL A	002896207	10290	265550	SH	OTHER	22		265475
ABERDEEN ASIA PACIFIC INCOM 8946	COM	003009107	78	13597	SH	DEFINED	01		4651
ABERDEEN ASIA PACIFIC INCOM 6200	COM	003009107	224	38896	SH	OTHER	01		32696
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	229	39800	SH	DEFINED	22		39800
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	46	8072	SH	OTHER	22		8072
ABGENIX INC	COM	00339B107	49	4200	SH	DEFINED	08		4200
ABGENIX INC	COM	00339B107	229	19570	SH	DEFINED	17		19570
ABGENIX INC 2500	COM	00339B107	29	2500	SH	DEFINED	18		

ABGENIX INC	COM	00339B107	3469	296000	SH	DEFINED	21	296000
ABGENIX INC	NOTE	3.500% 00339BAB3	325	350000	PRN	DEFINED	08	350000
ABIOMED INC	COM	003654100	50	4000	SH	DEFINED	01	4000
ABIOMED INC	COM	003654100	94	7500	SH	DEFINED	17	7500
ABIOMED INC	COM	003654100	6	500	SH	DEFINED	22	500
ABRAMS INDS INC	COM	003788106	615	144817	SH	DEFINED	01	144817
ABRAXAS PETE CORP	COM	003830106	208	125200	SH	DEFINED	08	125200
ABRAXAS PETE CORP	COM	003830106	2	1000	SH	DEFINED	22	1000
ACACIA RESH CORP	ACACIA TCH C	003881307	93	14417	SH	DEFINED	17	14417
ABITIBI-CONSOLIDATED INC	COM	003924107	3	395	SH	DEFINED	01	395
ABITIBI-CONSOLIDATED INC	COM	003924107	206	30000	SH	DEFINED	21	30000
ACADIA PHARMACEUTICALS INC	COM	004225108	807	130213	SH	DEFINED	08	130213
ACCREDITED HOME LENDRS HLDG	COM	00437P107	65	2300	SH	DEFINED	08	2300
ACCREDITED HOME LENDRS HLDG	COM	00437P107	988	35100	SH	DEFINED	17	35100
ACCREDO HEALTH INC	COM	00437V104	712	18290	SH	DEFINED	01	8900
3925 5465								
ACCREDO HEALTH INC	COM	00437V104	146	3750	SH	OTHER	01	
3750								
ACCREDO HEALTH INC	COM	00437V104	8205	210650	SH	DEFINED	05	210650
ACCREDO HEALTH INC	COM	00437V104	23	600	SH	DEFINED	08	600
ACCREDO HEALTH INC	COM	00437V104	10248	263100	SH	DEFINED	21	263100
ACCREDO HEALTH INC	COM	00437V104	534	13700	SH	OTHER	22	100
13600								
ACE CASH EXPRESS INC	COM	004403101	131	5100	SH	DEFINED	17	5100
ACE CASH EXPRESS INC	COM	004403101	3247	126400	SH	DEFINED	21	118800
7600								
ACE CASH EXPRESS INC	COM	004403101	626	24384	SH	DEFINED	22	23545
839								
ACE CASH EXPRESS INC	COM	004403101	67	2616	SH	OTHER	22	2616
ACETO CORP	COM	004446100	97	5520	SH	DEFINED	01	4433
1087								
ACETO CORP	COM	004446100	1945	110507	SH	DEFINED	05	110507
ACETO CORP	COM	004446100	3428	194800	SH	DEFINED	21	183500
11300								
ACETO CORP	COM	004446100	642	36465	SH	DEFINED	22	35165
1300								
ACETO CORP	COM	004446100	72	4100	SH	OTHER	22	4100
ACTIVISION INC NEW	COM NEW	004930202	274	17212	SH	DEFINED	01	17212
ACTIVISION INC NEW	COM NEW	004930202	14	875	SH	OTHER	01	
875								
ACTIVISION INC NEW	COM NEW	004930202	4667	293505	SH	DEFINED	05	293505
ACTIVISION INC NEW	COM NEW	004930202	3953	248638	SH	DEFINED	08	248638
ACTIVISION INC NEW	COM NEW	004930202	1682	105791	SH	DEFINED	17	105791
ACTIVISION INC NEW	COM NEW	004930202	16461	1035268	SH	DEFINED	21	1019990
15278								
ACTIVISION INC NEW	COM NEW	004930202	823	51749	SH	DEFINED	22	49949
1800								
ACTIVISION INC NEW	COM NEW	004930202	89	5625	SH	OTHER	22	5625
ACTION PERFORMANCE COS INC	COM	004933107	102	6800	SH	DEFINED	01	1800
5000								
ACTION PERFORMANCE COS INC	COM	004933107	1180	78325	SH	DEFINED	05	78325
ACTION PERFORMANCE COS INC	COM	004933107	345	22917	SH	DEFINED	08	22917
ACTION PERFORMANCE COS INC	COM	004933107	497	33000	SH	DEFINED	08	33000
ACTION PERFORMANCE COS INC	COM	004933107	39	2600	SH	DEFINED	17	2600
ACTION PERFORMANCE COS INC	COM	004933107	4092	271500	SH	DEFINED	21	271500
ACTION PERFORMANCE COS INC	COM	004933107	169	11200	SH	DEFINED	22	11200
ACTION PERFORMANCE COS INC	COM	004933107	59	3900	SH	OTHER	22	3900
ACTEL CORP	COM	004934105	405	21875	SH	DEFINED	01	8875
13000								
ACTEL CORP	COM	004934105	4	200	SH	OTHER	01	
200								
ACTEL CORP	COM	004934105	2121	114675	SH	DEFINED	05	114675
ACTEL CORP	COM	004934105	37	2000	SH	DEFINED	17	2000
ACTEL CORP	COM	004934105	6107	330100	SH	DEFINED	21	319000
11100								
ACTEL CORP	COM	004934105	191	10300	SH	DEFINED	22	
10300								
ACTIVE POWER INC	COM	00504W100	8	2434	SH	OTHER	01	2434
ACTIVE POWER INC	COM	00504W100	160	50000	SH	DEFINED	21	50000
ACTIVCARD CORP	COM	00506J107	25	3500	SH	DEFINED	05	3500
ACTIVCARD CORP	COM	00506J107	118	16356	SH	DEFINED	17	16356
ACTIVCARD CORP	COM	00506J107	2168	299400	SH	DEFINED	21	299400
ACTIVCARD CORP	COM	00506J107	94	12940	SH	DEFINED	22	12940
ACTIVCARD CORP	COM	00506J107	33	4500	SH	OTHER	22	4500
ACTUATE CORP	COM	00508B102	336	85106	SH	DEFINED	17	85106
ACTUATE CORP	COM	00508B102	57	14525	SH	DEFINED	22	14525
ACTUANT CORP	CL A NEW	00508X203	236	6050	SH	DEFINED	01	5025
1025								
ACTUANT CORP	CL A NEW	00508X203	3866	99149	SH	DEFINED	05	99149
ACTUANT CORP	CL A NEW	00508X203	542	13900	SH	DEFINED	17	13900
ACTUANT CORP	CL A NEW	00508X203	19	484	SH	DEFINED	22	
484								
ACUITY BRANDS INC	COM	00508Y102	828	30678	SH	DEFINED	01	10418
20260								
ACUITY BRANDS INC	COM	00508Y102	251	9284	SH	OTHER	01	

9284							
ACUITY BRANDS INC	COM	00508Y102	5387	199525	SH	DEFINED 05	199525
ACUITY BRANDS INC	COM	00508Y102	119	4400	SH	DEFINED 08	4400
ACUITY BRANDS INC	COM	00508Y102	78	2900	SH	DEFINED 17	2900
ACUITY BRANDS INC	COM	00508Y102	761	28200	SH	DEFINED 21	28200
ACUSPHERE INC	COM	00511R870	3418	534000	SH	DEFINED 21	534000
ACUSPHERE INC	COM	00511R870	3797	593214	SH	DEFINED 22	582371
10843							
ACUSPHERE INC	COM	00511R870	9387	1466701	SH	DEFINED	1466701
ACXIOM CORP	COM	005125109	372	14975	SH	DEFINED 01	14975
ACXIOM CORP	COM	005125109	2	75	SH	OTHER 01	
75							
ACXIOM CORP	COM	005125109	4546	183071	SH	DEFINED 05	183071
ACXIOM CORP	COM	005125109	247	9963	SH	DEFINED 08	9963
ACXIOM CORP	COM	005125109	839	33771	SH	DEFINED 17	33771
ACXIOM CORP	COM	005125109	9612	387096	SH	DEFINED 21	384331
2765							
ACXIOM CORP	COM	005125109	1035	41681	SH	DEFINED 22	36981
4700							
ACXIOM CORP	COM	005125109	67	2700	SH	OTHER 22	2700
ADAMS EXPRESS CO	COM	006212104	150	11829	SH	DEFINED 01	11829
ADAMS EXPRESS CO	COM	006212104	161	12661	SH	OTHER 01	11531
1130							
ADAMS EXPRESS CO	COM	006212104	132	10341	SH	DEFINED 22	9314
1027							
ADAMS EXPRESS CO	COM	006212104	44	3485	SH	OTHER 22	3485
ADAPTEC INC	COM	00651F108	244	28871	SH	DEFINED 01	27771
1100							
ADAPTEC INC	COM	00651F108	51	6000	SH	OTHER 01	
6000							
ADAPTEC INC	COM	00651F108	3976	470025	SH	DEFINED 05	470025
ADAPTEC INC	COM	00651F108	2523	298194	SH	DEFINED 08	298194
ADAPTEC INC	COM	00651F108	427	50458	SH	DEFINED 17	50458
ADAPTEC INC	COM	00651F108	616	72800	SH	DEFINED 21	72800
ADMINISTAFF INC	COM	007094105	366	22050	SH	DEFINED 01	7750
14300							
ADMINISTAFF INC	COM	007094105	2085	125575	SH	DEFINED 05	125575
ADMINISTAFF INC	COM	007094105	88	5300	SH	DEFINED 08	5300
ADMINISTAFF INC	COM	007094105	174	10500	SH	DEFINED 17	10500
ADMINISTAFF INC	COM	007094105	292	17600	SH	DEFINED 21	17600
ADOBE SYS INC	COM	00724F101	1851	39816	SH	DEFINED 01	39816
ADOBE SYS INC	COM	00724F101	541	11625	SH	OTHER 01	10200
1425							
ADOBE SYS INC	COM	00724F101	8418	181042	SH	DEFINED 05	181042
ADOBE SYS INC	COM	00724F101	2864	61587	SH	DEFINED 08	61587
ADOBE SYS INC	COM	00724F101	158	3400	SH	DEFINED 17	3400
ADOBE SYS INC	COM	00724F101	9537	205093	SH	DEFINED 21	205093
ADOBE SYS INC	COM	00724F101	5279	113517	SH	DEFINED 22	111967
1550							
ADOBE SYS INC	COM	00724F101	481	10350	SH	OTHER 22	10350
ADOLOR CORP	COM	00724X102	377	29720	SH	DEFINED 08	29720
ADOLOR CORP	COM	00724X102	269	21200	SH	DEFINED 17	21200
ADOLOR CORP	COM	00724X102	35	2781	SH	OTHER 22	2781
ADSTAR INC	COM	00737P104	26	12000	SH	OTHER 01	
12000							
ADTRAN INC	COM	00738A106	220	6600	SH	DEFINED 01	6600
ADTRAN INC	COM	00738A106	13	400	SH	OTHER 01	
400							
ADTRAN INC	COM	00738A106	10476	313936	SH	DEFINED 05	313936
ADTRAN INC	COM	00738A106	60	1800	SH	DEFINED 08	1800
ADTRAN INC	COM	00738A106	5	158	SH	DEFINED 17	158
ADTRAN INC	COM	00738A106	558	16710	SH	DEFINED 20	16710
ADTRAN INC	COM	00738A106	7370	220870	SH	DEFINED 21	220120
750							
ADTRAN INC	COM	00738A106	737	22100	SH	DEFINED 22	16800
5300							
ADTRAN INC	COM	00738A106	17	500	SH	OTHER 22	500
ADVANCE AUTO PARTS INC	COM	00751Y106	12	275	SH	DEFINED 01	275
ADVANCE AUTO PARTS INC	COM	00751Y106	18	400	SH	DEFINED 05	400
ADVANCE AUTO PARTS INC	COM	00751Y106	841	19029	SH	DEFINED 08	19029
ADVANCE AUTO PARTS INC	COM	00751Y106	165	3740	SH	DEFINED 17	3740
ADVANCE AUTO PARTS INC	COM	00751Y106	327	7400	SH	DEFINED 20	7400
ADVANCE AUTO PARTS INC	COM	00751Y106	8348	188955	SH	DEFINED 21	182685
6270							
ADVANCE AUTO PARTS INC	COM	00751Y106	358	8100	SH	DEFINED 22	
8100							
ADVANCE AUTO PARTS INC	COM	00751Y106	9	200	SH	OTHER 22	
200							
ADVANCED DIGITAL INFORMATION	COM	007525108	1	75	SH	DEFINED 01	75
ADVANCED DIGITAL INFORMATION	COM	007525108	427	44046	SH	DEFINED 17	44046
ADVANCED DIGITAL INFORMATION	COM	007525108	536	55300	SH	DEFINED 21	55300
ADVANCED DIGITAL INFORMATION	COM	007525108	24	2520	SH	DEFINED 22	2520
ADVANCED DIGITAL INFORMATION	COM	007525108	9	900	SH	OTHER 22	900
ADVANCED MARKETING SVCS INC	COM	00753T105	16	1250	SH	DEFINED 01	1250
ADVANCED MARKETING SVCS INC	COM	00753T105	1030	79750	SH	DEFINED 05	79750

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

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

2407										
AGERE SYS INC	CL B		00845V209	44	20508	SH	OTHER	22	20508	
AGERE SYS INC	NOTE	6.500%	00845VAA8	3932	3390000	PRN	DEFINED	08	3390000	
AGILENT TECHNOLOGIES INC	COM		00846U101	4699	160499	SH	DEFINED	01		
160499										
AGILENT TECHNOLOGIES INC	COM		00846U101	120729	4123246	SH	OTHER	01	3459883	
612408										
50955										
AGILENT TECHNOLOGIES INC	COM		00846U101	16991	580285	SH	DEFINED	05	580285	
AGILENT TECHNOLOGIES INC	COM		00846U101	984	33612	SH	DEFINED	08	33612	
AGILENT TECHNOLOGIES INC	COM		00846U101	3953	135000	SH	CALL	DEFINED	08	135000
AGILENT TECHNOLOGIES INC	COM		00846U101	293	10000	SH	PUT	DEFINED	08	10000
AGILENT TECHNOLOGIES INC	COM		00846U101	688	23500	SH	DEFINED	17	23500	
AGILENT TECHNOLOGIES INC	COM		00846U101	7	255	SH	DEFINED	18		
255										
AGILENT TECHNOLOGIES INC	COM		00846U101	22929	783094	SH	DEFINED	21	778094	
5000										
AGILENT TECHNOLOGIES INC	COM		00846U101	13460	459690	SH	DEFINED	22	425309	
34381										
AGILENT TECHNOLOGIES INC	COM		00846U101	3571	121949	SH	OTHER	22	121949	
AGILENT TECHNOLOGIES INC	DBC	3.000%	00846UAB7	526	500000	PRN	DEFINED	08	500000	
AGILE SOFTWARE CORP DEL	COM		00846X105	1	100	SH	OTHER	01	100	
AGILE SOFTWARE CORP DEL	COM		00846X105	469	53570	SH	DEFINED	17	53570	
AGILE SOFTWARE CORP DEL	COM		00846X105	7596	868110	SH	DEFINED	21	839110	
29000										
AGILE SOFTWARE CORP DEL	COM		00846X105	250	28590	SH	DEFINED	22	500	
28090										
AGNICO EAGLE MINES LTD	COM		008474108	119	9000	SH	DEFINED	01	8000	
1000										
AGNICO EAGLE MINES LTD	COM		008474108	22	1650	SH	OTHER	01		
1650										
AGNICO EAGLE MINES LTD	COM		008474108	365	27600	SH	DEFINED	17	27600	
AGNICO EAGLE MINES LTD	COM		008474108	16	1221	SH	DEFINED	22	1221	
AGNICO EAGLE MINES LTD	COM		008474108	4	300	SH	OTHER	22	300	
AGILYSYS INC	COM		00847J105	2422	175650	SH	DEFINED	05	175650	
AGILYSYS INC	COM		00847J105	120	8700	SH	DEFINED	08	8700	
AGILYSYS INC	COM		00847J105	8041	583129	SH	DEFINED	21	579529	
3600										
AGILYSYS INC	COM		00847J105	1476	107070	SH	DEFINED	22	98970	
8100										
AGILYSYS INC	COM		00847J105	32	2300	SH	OTHER	22	2300	
AIR METHODS CORP	COM	PAR \$.06	009128307	2955	341230	SH	DEFINED	08	341230	
AIR METHODS CORP	COM	PAR \$.06	009128307	3256	376000	SH	PUT	DEFINED	08	376000
AIR PRODS & CHEMS INC	COM		009158106	11801	224993	SH	DEFINED	01	203253	
21740										
AIR PRODS & CHEMS INC	COM		009158106	6865	130892	SH	OTHER	01	68071	
62821										
AIR PRODS & CHEMS INC	COM		009158106	11625	221631	SH	DEFINED	05	110931	
110700										
AIR PRODS & CHEMS INC	COM		009158106	798	15215	SH	DEFINED	08	15215	
AIR PRODS & CHEMS INC	COM		009158106	5	100	SH	DEFINED	17	100	
AIR PRODS & CHEMS INC	COM		009158106	76551	1459507	SH	DEFINED	21	1459507	
AIR PRODS & CHEMS INC	COM		009158106	91843	1751059	SH	DEFINED	22	1685961	
65098										
AIR PRODS & CHEMS INC	COM		009158106	29790	567978	SH	OTHER	22	567678	
300										
AIRGAS INC	COM		009363102	145	6060	SH	DEFINED	01	6060	
AIRGAS INC	COM		009363102	6	250	SH	OTHER	01		
250										
AIRGAS INC	COM		009363102	8041	336295	SH	DEFINED	05	336295	
AIRGAS INC	COM		009363102	36	1500	SH	DEFINED	08	1500	
AIRGAS INC	COM		009363102	160	6700	SH	DEFINED	17	6700	
AIRGAS INC	COM		009363102	273	11400	SH	DEFINED	20	11400	
AIRGAS INC	COM		009363102	21799	911720	SH	DEFINED	21	887945	
23775										
AIRGAS INC	COM		009363102	2215	92640	SH	DEFINED	22	64900	
27740										
AIRGAS INC	COM		009363102	7	300	SH	OTHER	22	300	
AIRGATE PCS INC	COM	NEW	009367301	106	5800	SH	DEFINED	17	5800	
AIRGATE PCS INC	COM	NEW	009367301	463	25309	SH	DEFINED	21	25309	
AIRNET SYS INC	COM		009417106	3579	798900	SH	DEFINED	21	788800	
10100										
AIRNET SYS INC	COM		009417106	1275	284616	SH	DEFINED	22	266516	
18100										
AIRNET SYS INC	COM		009417106	11	2400	SH	OTHER	22	2400	
AIRTRAN HLDGS INC	COM		00949P108	10807	764284	SH	DEFINED	01	761559	
2725										
AIRTRAN HLDGS INC	COM		00949P108	4714	333390	SH	DEFINED	05	333390	
AIRTRAN HLDGS INC	COM		00949P108	1342	94909	SH	DEFINED	08	94909	
AIRTRAN HLDGS INC	COM		00949P108	7	500	SH	DEFINED	22	500	
AIRTRAN HLDGS INC	COM		00949P108	1	100	SH	OTHER	22	100	
AIRSPAN NETWORKS INC	COM		00950H102	78	14000	SH	DEFINED	17	14000	
AIRSPAN NETWORKS INC	COM		00950H102	11	2000	SH	OTHER	22	2000	
AKAMAI TECHNOLOGIES INC	COM		00971T101	26	1450	SH	DEFINED	01	1450	
AKAMAI TECHNOLOGIES INC	COM		00971T101	1	50	SH	OTHER	01	50	
AKAMAI TECHNOLOGIES INC	COM		00971T101	13	700	SH	DEFINED	05	700	

AKAMAI TECHNOLOGIES INC	COM	00971T101	88	4911 SH	DEFINED 08	4911
AKAMAI TECHNOLOGIES INC	COM	00971T101	22	1250 SH	DEFINED 22	1250
AKAMAI TECHNOLOGIES INC	COM	00971T101	864	48130 SH	DEFINED	48130
AKZO NOBEL NV	SPONSORED AD	010199305	41	1112 SH	DEFINED 01	1112
AKZO NOBEL NV	SPONSORED AD	010199305	210	5645 SH	OTHER 01	3685
1960						
AKZO NOBEL NV	SPONSORED AD	010199305	67	1800 SH	DEFINED 22	1800
ALAMO GROUP INC	COM	011311107	1371	86200 SH	DEFINED 21	86200
ALAMO GROUP INC	COM	011311107	59	3740 SH	DEFINED 22	3740
ALAMO GROUP INC	COM	011311107	21	1300 SH	OTHER 22	1300
ALAMOSA HLDGS INC	COM	011589108	60	8227 SH	DEFINED 01	8227
ALAMOSA HLDGS INC	COM	011589108	750	102000 SH	OTHER 01	102000
ALAMOSA HLDGS INC	COM	011589108	60	8100 SH	DEFINED 05	8100
ALAMOSA HLDGS INC	COM	011589108	1	165 SH	DEFINED 08	165
ALAMOSA HLDGS INC	COM	011589108	894	121700 SH	DEFINED 17	121700
ALASKA AIR GROUP INC	COM	011659109	42	1750 SH	DEFINED 01	1750
ALASKA AIR GROUP INC	COM	011659109	12	514 SH	OTHER 01	489
25						
ALASKA AIR GROUP INC	COM	011659109	1354	56736 SH	DEFINED 05	56736
ALASKA AIR GROUP INC	COM	011659109	105	4400 SH	DEFINED 17	4400
ALBANY INTL CORP	CL A	012348108	874	26050 SH	DEFINED 01	6650
19400						
ALBANY INTL CORP	CL A	012348108	3	75 SH	OTHER 01	
75						
ALBANY INTL CORP	CL A	012348108	5382	160375 SH	DEFINED 05	160375
ALBANY INTL CORP	CL A	012348108	27	800 SH	DEFINED 08	800
ALBANY INTL CORP	CL A	012348108	27368	815484 SH	DEFINED 21	808994
6490						
ALBANY INTL CORP	CL A	012348108	5214	155357 SH	DEFINED 22	140557
14800						
ALBANY INTL CORP	CL A	012348108	37	1100 SH	OTHER 22	1100
ALBANY MOLECULAR RESH INC	COM	012423109	71	5500 SH	DEFINED 08	5500
ALBANY MOLECULAR RESH INC	COM	012423109	146	11292 SH	DEFINED 17	11292
ALBANY MOLECULAR RESH INC	COM	012423109	1121	86673 SH	DEFINED 22	84673
2000						
ALBANY MOLECULAR RESH INC	COM	012423109	26	2000 SH	OTHER 22	2000
ALBEMARLE CORP	COM	012653101	607	19186 SH	DEFINED 01	19186
ALBEMARLE CORP	COM	012653101	2821	89134 SH	OTHER 01	85034
4100						
ALBEMARLE CORP	COM	012653101	2782	87898 SH	DEFINED 05	87898
ALBEMARLE CORP	COM	012653101	47	1500 SH	DEFINED 08	1500
ALBEMARLE CORP	COM	012653101	11131	351690 SH	DEFINED 21	351690
ALBEMARLE CORP	COM	012653101	2840	89730 SH	DEFINED 22	81830
7900						
ALBEMARLE CORP	COM	012653101	66	2080 SH	OTHER 22	2080
ALBERTO CULVER CO	COM	013068101	883	17610 SH	DEFINED 01	15310
2300						
ALBERTO CULVER CO	COM	013068101	75	1500 SH	OTHER 01	
1500						
ALBERTO CULVER CO	COM	013068101	6948	138578 SH	DEFINED 05	43878
94700						
ALBERTO CULVER CO	COM	013068101	917	18281 SH	DEFINED 08	18281
ALBERTO CULVER CO	COM	013068101	84	1675 SH	DEFINED 17	1675
ALBERTO CULVER CO	COM	013068101	1601	31922 SH	DEFINED 20	31922
ALBERTO CULVER CO	COM	013068101	55128	1099482 SH	DEFINED 21	1090555
8927						
ALBERTO CULVER CO	COM	013068101	8127	162078 SH	DEFINED 22	133734
28344						
ALBERTO CULVER CO	COM	013068101	213	4250 SH	OTHER 22	4250
ALBERTSONS INC	COM	013104104	2628	99016 SH	DEFINED 01	87141
11875						
ALBERTSONS INC	COM	013104104	1706	64277 SH	OTHER 01	57009
7268						
ALBERTSONS INC	COM	013104104	9727	366512 SH	DEFINED 05	173412
193100						
ALBERTSONS INC	COM	013104104	948	35713 SH	DEFINED 08	35713
ALBERTSONS INC	COM	013104104	185	6971 SH	DEFINED 17	6971
ALBERTSONS INC	COM	013104104	17461	657913 SH	DEFINED 21	657913
ALBERTSONS INC	COM	013104104	1116	42056 SH	DEFINED 22	39152
2904						
ALBERTSONS INC	COM	013104104	639	24079 SH	OTHER 22	24079
ALCAN INC	COM	013716105	642	15501 SH	DEFINED 01	14351
1150						
ALCAN INC	COM	013716105	165	3988 SH	OTHER 01	2863
1125						
ALCAN INC	COM	013716105	132	3200 SH	DEFINED 17	3200
ALCAN INC	COM	013716105	80	1928 SH	DEFINED 22	1253
675						
ALCAN INC	COM	013716105	1036	25031 SH	OTHER 22	25031
ALCOA INC	COM	013817101	97871	2963098 SH	DEFINED 01	2902130
60968						
ALCOA INC	COM	013817101	21397	647820 SH	OTHER 01	265478
382342						
ALCOA INC	COM	013817101	62519	1892786 SH	DEFINED 05	1641286
251500						

ALLERGAN INC	COM	018490102	2301	25707	SH	DEFINED	08	25707
ALLERGAN INC	COM	018490102	492	5500	SH	DEFINED	17	5500
ALLERGAN INC	COM	018490102	6653	74322	SH	DEFINED	21	74322
ALLERGAN INC	COM	018490102	16565	185048	SH	DEFINED	22	174497
10551								
ALLERGAN INC	COM	018490102	3074	34337	SH	OTHER	22	34337
ALLETE INC	COM	018522102	559	16775	SH	DEFINED	01	16775
ALLETE INC	COM	018522102	286	8592	SH	OTHER	01	5800
2792								
ALLETE INC	COM	018522102	6228	187020	SH	DEFINED	05	187020
ALLETE INC	COM	018522102	306	9200	SH	DEFINED	08	9200
ALLETE INC	COM	018522102	1578	47400	SH	DEFINED	17	47400
ALLETE INC	COM	018522102	11079	332700	SH	DEFINED	21	332700
ALLETE INC	COM	018522102	1114	33468	SH	DEFINED	22	33468
ALLETE INC	COM	018522102	337	10112	SH	OTHER	22	10112
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	38	2050	SH	OTHER	01	2050
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	70	3800	SH	DEFINED	17	3800
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	5035	273630	SH	DEFINED	21	273630
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	279	15170	SH	DEFINED	22	15170
ALLIANCE ATLANTIS COMMUNICAT	CL B NON-VTG	01853E204	98	5300	SH	OTHER	22	5300
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	584	17200	SH	DEFINED	01	17000
200								
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	320	9435	SH	OTHER	01	5535
3900								
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	2336	68800	SH	DEFINED	17	68800
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	465	13705	SH	DEFINED	22	
13705								
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	1714	50480	SH	OTHER	22	45835
4645								
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1	25	SH	DEFINED	01	25
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2247	53190	SH	DEFINED	05	53190
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1251	29615	SH	DEFINED	08	29615
ALLIANCE DATA SYSTEMS CORP	COM	018581108	507	12000	SH	DEFINED	21	12000
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2	42	SH	DEFINED	22	
42								
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1698	40200	SH	OTHER	22	42
40158								
ALLIANCE GAMING CORP	COM NEW	01859P609	15	850	SH	DEFINED	01	850
ALLIANCE GAMING CORP	COM NEW	01859P609	15	900	SH	OTHER	01	
900								
ALLIANCE GAMING CORP	COM NEW	01859P609	494	28802	SH	DEFINED	08	28802
ALLIANCE GAMING CORP	COM NEW	01859P609	1030	60000	SH	DEFINED	08	60000
ALLIANCE GAMING CORP	COM NEW	01859P609	334	19454	SH	DEFINED	17	19454
ALLIANCE GAMING CORP	COM NEW	01859P609	4566	266100	SH	DEFINED	21	254500
11600								
ALLIANCE GAMING CORP	COM NEW	01859P609	733	42700	SH	DEFINED	22	41300
1400								
ALLIANCE GAMING CORP	COM NEW	01859P609	74	4300	SH	OTHER	22	4300
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	14	2300	SH	DEFINED	01	2300
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	878	147525	SH	DEFINED	05	147525
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	139	23400	SH	DEFINED	21	23400
ALLIANCE SEMICONDUCTOR CORP	COM	01877H100	6	1000	SH	DEFINED	22	1000
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	175	3744	SH	DEFINED	01	
3744								
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	378	8100	SH	OTHER	01	8100
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	121	2600	SH	DEFINED	08	2600
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	28	600	SH	OTHER	22	600
ALLIANCE WORLD DLR GV FD II	COM	01879R106	135	12214	SH	OTHER	01	2214
10000								
ALLIANCE WORLD DLR GV FD II	COM	01879R106	50	4554	SH	DEFINED	22	
4554								
ALLIANCE WORLD DLR GV FD II	COM	01879R106	102	9235	SH	OTHER	22	8408
827								
ALLIANT ENERGY CORP	COM	018802108	36605	1403555	SH	DEFINED	01	1402552
1003								
ALLIANT ENERGY CORP	COM	018802108	198	7586	SH	OTHER	01	6137
1449								
ALLIANT ENERGY CORP	COM	018802108	6152	235886	SH	DEFINED	05	235886
ALLIANT ENERGY CORP	COM	018802108	219	8389	SH	DEFINED	08	8389
ALLIANT ENERGY CORP	COM	018802108	689	26400	SH	DEFINED	17	26400
ALLIANT ENERGY CORP	COM	018802108	1107	42435	SH	DEFINED	22	38135
4300								
ALLIANT ENERGY CORP	COM	018802108	110	4201	SH	OTHER	22	4201
ALLIANT TECHSYSTEMS INC	COM	018804104	184	2902	SH	DEFINED	01	2902
ALLIANT TECHSYSTEMS INC	COM	018804104	55	866	SH	OTHER	01	841
25								
ALLIANT TECHSYSTEMS INC	COM	018804104	5001	78960	SH	DEFINED	05	78960
ALLIANT TECHSYSTEMS INC	COM	018804104	493	7777	SH	DEFINED	08	7777
ALLIANT TECHSYSTEMS INC	COM	018804104	310	4900	SH	DEFINED	17	4900
ALLIANT TECHSYSTEMS INC	COM	018804104	12158	191950	SH	DEFINED	21	191950
ALLIANT TECHSYSTEMS INC	COM	018804104	1521	24007	SH	DEFINED	22	24007
ALLIANT TECHSYSTEMS INC	COM	018804104	665	10500	SH	OTHER	22	10500
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10	018805101	274	25000	SH	DEFINED	08	25000
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10	018805101	4	400	SH	DEFINED	22	400
ALLIANZ AKTIENGESELLSCHAFT	SP ADR 1/10	018805101	9	800	SH	OTHER	22	800

ALLIED CAP CORP NEW 5950	COM	01903Q108	397	16259	SH	DEFINED	01	10309	
ALLIED CAP CORP NEW 8400	COM	01903Q108	761	31158	SH	OTHER	01	22758	
ALLIED CAP CORP NEW	COM	01903Q108	15	600	SH	DEFINED	05	600	
ALLIED CAP CORP NEW	COM	01903Q108	61	2500	SH	DEFINED	08	2500	
ALLIED CAP CORP NEW	COM	01903Q108	696	28500	SH	CALL	DEFINED	08	28500
ALLIED CAP CORP NEW	COM	01903Q108	59	2400	SH	DEFINED	17	2400	
ALLIED CAP CORP NEW 8747	COM	01903Q108	214	8747	SH	DEFINED	22		
ALLIED CAP CORP NEW 1553	COM	01903Q108	402	16472	SH	OTHER	22	14919	
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	46	1500	SH	DEFINED	01	1500	
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	3	90	SH	OTHER	01	90	
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	2262	73000	SH	DEFINED	21	73000	
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	205	6600	SH	DEFINED	22	6600	
ALLIED IRISH BKS P L C	SPON ADR ORD	019228402	124	4000	SH	OTHER	22	4000	
ALLIED WASTE INDS INC 5100	COM PAR\$.01N	019589308	515	39078	SH	DEFINED	01	33978	
ALLIED WASTE INDS INC 935	COM PAR\$.01N	019589308	12	935	SH	OTHER	01		
ALLIED WASTE INDS INC 304700	COM PAR\$.01N	019589308	6692	507769	SH	DEFINED	05	203069	
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	1324	100488	SH	DEFINED	08	100488	
ALLIED WASTE INDS INC	COM PAR\$.01N	019589308	3051	231477	SH	DEFINED	21	231477	
ALLIED WASTE INDS INC 2180	COM PAR\$.01N	019589308	178	13470	SH	DEFINED	22	11290	
ALLIED WASTE INDS INC	PFD SR C CO	019589605	3111	43642	SH	DEFINED	05	43642	
ALLIED WASTE INDS INC	PFD SR C CO	019589605	344	4830	SH	DEFINED	17	4830	
ALLIED WASTE INDS INC	SDCV 4.250%	019589AD2	352	357000	PRN	DEFINED	17	357000	
ALLMERICA FINL CORP 643	COM	019754100	308	9105	SH	DEFINED	01	8462	
ALLMERICA FINL CORP	COM	019754100	52	1539	SH	OTHER	01	1539	
ALLMERICA FINL CORP	COM	019754100	3837	113532	SH	DEFINED	05	113532	
ALLMERICA FINL CORP	COM	019754100	34	1000	SH	DEFINED	08	1000	
ALLMERICA FINL CORP	COM	019754100	3287	97261	SH	DEFINED	17	97261	
ALLMERICA FINL CORP	COM	019754100	644	19040	SH	DEFINED	20	19040	
ALLMERICA FINL CORP 25500	COM	019754100	27068	800830	SH	DEFINED	21	775330	
ALLMERICA FINL CORP 32774	COM	019754100	1154	34150	SH	DEFINED	22	1376	
ALLMERICA FINL CORP	COM	019754100	27	788	SH	OTHER	22	788	
ALLOS THERAPEUTICS INC	COM	019777101	722	320800	SH	CALL	DEFINED	08	320800
ALLOY INC 12700	COM	019855105	10709	1741300	SH	DEFINED	21	1728600	
ALLOY INC 34500	COM	019855105	2867	466150	SH	DEFINED	22	431650	
ALLSCRIPTS HEALTHCARE SOLUTI 2000	COM	01988P108		58	SH	DEFINED	01	58	
ALLSCRIPTS HEALTHCARE SOLUTI 2000	COM	01988P108	16	2000	SH	OTHER	01		
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	4437	565894	SH	DEFINED	08	565894	
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	203	25861	SH	DEFINED	17	25861	
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	1568	200000	SH	DEFINED	21	200000	
ALLSTATE CORP 17040	COM	020002101	21281	457154	SH	DEFINED	01	440114	
ALLSTATE CORP 161591	COM	020002101	12869	276458	SH	OTHER	01	114867	
ALLSTATE CORP 1300	COM	020002101	16691	358564	SH	DEFINED	05	357264	
ALLSTATE CORP	COM	020002101	2151	46218	SH	DEFINED	08	46218	
ALLSTATE CORP	COM	020002101	4962	106600	SH	CALL	DEFINED	08	106600
ALLSTATE CORP	COM	020002101	2328	50000	SH	PUT	DEFINED	08	50000
ALLSTATE CORP	COM	020002101	7336	157602	SH	DEFINED	17	157602	
ALLSTATE CORP 749300	COM	020002101	34880	749300	SH	OTHER	17		
ALLSTATE CORP	COM	020002101	9310	200000	SH	CALL	DEFINED	17	200000
ALLSTATE CORP	COM	020002101	9310	200000	SH	PUT	DEFINED	17	200000
ALLSTATE CORP	COM	020002101	6279	134885	SH	DEFINED	21	134885	
ALLSTATE CORP 16442	COM	020002101	9298	199747	SH	DEFINED	22	183305	
ALLSTATE CORP	COM	020002101	2678	57524	SH	OTHER	22	57524	
ALLTEL CORP 54067	COM	020039103	11785	232822	SH	DEFINED	01	178755	
ALLTEL CORP 49655	COM	020039103	3499	69120	SH	OTHER	01	19465	
ALLTEL CORP	COM	020039103	7687	151865	SH	DEFINED	05	151865	
ALLTEL CORP	COM	020039103	536	10594	SH	DEFINED	08	10594	
ALLTEL CORP	COM	020039103	238	4700	SH	DEFINED	17	4700	
ALLTEL CORP	COM	020039103	1828	36118	SH	DEFINED	21	36118	
ALLTEL CORP 4516	COM	020039103	3807	75215	SH	DEFINED	22	70699	
ALLTEL CORP	COM	020039103	758	14969	SH	OTHER	22	14969	
ALLTEL CORP	COM	020039103	200	3958	SH	DEFINED		3958	
ALLTEL CORP	CORP UNT 7.7	020039822	390	7770	SH	DEFINED	17	7770	
ALPHARMA INC	CL A	020813101	681	33275	SH	DEFINED	01	14675	

18600								
ALPHARMA INC 75	CL A	020813101	2	75 SH	OTHER	01		
ALPHARMA INC	CL A	020813101	4859	237275 SH	DEFINED	05		237275
ALPHARMA INC	CL A	020813101	211	10300 SH	DEFINED	08		10300
ALPHARMA INC	CL A	020813101	31	1500 SH	DEFINED	17		1500
ALPHARMA INC	CL A	020813101	711	34700 SH	DEFINED	21		34700
ALSTOM	SPONSORED AD	021244108		75 SH	DEFINED	01		75
ALSTOM	SPONSORED AD	021244108		35 SH	OTHER	01		35
ALSTOM	SPONSORED AD	021244108	66	57000 SH	DEFINED	08		57000
ALTERA CORP 7600 14440	COM	021441100	1498	67596 SH	DEFINED	01		45556
ALTERA CORP 7035	COM	021441100	156	7035 SH	OTHER	01		
ALTERA CORP	COM	021441100	4122	186005 SH	DEFINED	05		186005
ALTERA CORP	COM	021441100	302	13637 SH	DEFINED	08		13637
ALTERA CORP	COM	021441100	917	41380 SH	DEFINED	20		41380
ALTERA CORP 62300	COM	021441100	58533	2641382 SH	DEFINED	21		2579082
ALTERA CORP 46960	COM	021441100	19620	885376 SH	DEFINED	22		838416
ALTERA CORP 100	COM	021441100	4002	180587 SH	OTHER	22		180487
ALTIRIS INC 18500	COM	02148M100	14968	542110 SH	DEFINED	21		523610
ALTIRIS INC 17930	COM	02148M100	495	17930 SH	DEFINED	22		
ALTRIA GROUP INC	COM	02209S103	1882594	37614262 SH	DEFINED	01		37614262
ALTRIA GROUP INC	COM	02209S103	3754	75000 SH	PUT	DEFINED	01	75000
ALTRIA GROUP INC 388501	COM	02209S103	155326	3103416 SH	DEFINED	05		2714915
ALTRIA GROUP INC	COM	02209S103	10877	217322 SH	DEFINED	08		217322
ALTRIA GROUP INC	COM	02209S103	21597	431500 SH	PUT	DEFINED	08	431500
ALTRIA GROUP INC	COM	02209S103	11732	234405 SH	DEFINED	17		234405
ALTRIA GROUP INC 4000000	COM	02209S103	200200	4000000 SH	OTHER	17		
ALTRIA GROUP INC	COM	02209S103	9009	180000 SH	PUT	DEFINED	17	180000
ALTRIA GROUP INC 3915	COM	02209S103	196	3915 SH	DEFINED	18		
ALTRIA GROUP INC	COM	02209S103	5664	113170 SH	DEFINED	20		113170
ALTRIA GROUP INC 39570	COM	02209S103	114243	2282571 SH	DEFINED	21		2243001
ALTRIA GROUP INC 171002	COM	02209S103	43492	868981 SH	DEFINED	22		697979
ALTRIA GROUP INC 50	COM	02209S103	31828	635920 SH	OTHER	22		635870
ALUMINA LTD	SPONSORED AD	022205108	598	40000 SH	DEFINED	21		40000
ALZA CORP	SDCV	02261WAB5	2935	3818000 PRN	DEFINED	08		3818000
AMAZON COM INC 200	COM	023135106	1694	31134 SH	DEFINED	01		30934
AMAZON COM INC 650	COM	023135106	88	1617 SH	OTHER	01		967
AMAZON COM INC	COM	023135106	125	2300 SH	DEFINED	05		2300
AMAZON COM INC	COM	023135106	60	1100 SH	DEFINED	08		1100
AMAZON COM INC	COM	023135106	28032	515300 SH	CALL	DEFINED	08	515300
AMAZON COM INC	COM	023135106	5440	100000 SH	PUT	DEFINED	08	100000
AMAZON COM INC	COM	023135106	39374	723786 SH	DEFINED	17		723786
AMAZON COM INC	COM	023135106	1045	19210 SH	DEFINED	21		19210
AMAZON COM INC 230	COM	023135106	660	12140 SH	DEFINED	22		11910
AMAZON COM INC	COM	023135106	67	1238 SH	OTHER	22		1238
AMAZON COM INC	NOTE	4.750% 023135AF3	4	4000 PRN	DEFINED	01		4000
AMAZON COM INC	NOTE	4.750% 023135AF3	13259	13276000 PRN	DEFINED	08		13276000
AMAZON COM INC	NOTE	4.750% 023135AF3	1502	1504000 PRN	DEFINED	17		1504000
AMAZON COM INC 36000	NOTE	4.750% 023135AF3	36	36000 PRN	DEFINED	18		
AMBAC FINL GROUP INC 7800	COM	023139108	3394	46213 SH	DEFINED	01		38413
AMBAC FINL GROUP INC 11196	COM	023139108	1414	19252 SH	OTHER	01		8056
AMBAC FINL GROUP INC	COM	023139108	4293	58453 SH	DEFINED	05		58453
AMBAC FINL GROUP INC	COM	023139108	245	3336 SH	DEFINED	08		3336
AMBAC FINL GROUP INC	COM	023139108	330	4500 SH	DEFINED	17		4500
AMBAC FINL GROUP INC 500	COM	023139108	37	500 SH	DEFINED	18		
AMBAC FINL GROUP INC	COM	023139108	1009	13740 SH	DEFINED	20		13740
AMBAC FINL GROUP INC	COM	023139108	66428	904524 SH	DEFINED	21		904524
AMBAC FINL GROUP INC 5680	COM	023139108	9249	125938 SH	DEFINED	22		120258
AMBAC FINL GROUP INC	COM	023139108	662	9015 SH	OTHER	22		9015
AMCOL INTL CORP	COM	02341W103	28	1500 SH	DEFINED	01		1500
AMCOL INTL CORP 6100	COM	02341W103	4260	224800 SH	DEFINED	21		218700
AMCOL INTL CORP 600	COM	02341W103	452	23860 SH	DEFINED	22		23260

AMCOL INTL CORP	COM	02341W103	74	3900	SH	OTHER	22	3900
AMEDISYS INC	COM	023436108	211	6400	SH	DEFINED	17	6400
AMERADA HESS CORP 6875 325	COM	023551104	25206	318297	SH	DEFINED	01	311097
AMERADA HESS CORP 5655	COM	023551104	448	5655	SH	OTHER	01	
AMERADA HESS CORP 68200	COM	023551104	10710	135247	SH	DEFINED	05	67047
AMERADA HESS CORP	COM	023551104	1375	17367	SH	DEFINED	08	17367
AMERADA HESS CORP	COM	023551104	119	1500	SH	DEFINED	17	1500
AMERADA HESS CORP	COM	023551104	39369	497142	SH	DEFINED	21	497142
AMERADA HESS CORP 1800	COM	023551104	3139	39640	SH	DEFINED	22	37840
AMERADA HESS CORP	COM	023551104	479	6050	SH	OTHER	22	6050
AMERADA HESS CORP	PFD CV ACES	023551401	652	9000	SH	DEFINED	08	9000
AMERADA HESS CORP	PFD CV ACES	023551401	271	3738	SH	DEFINED	17	3738
AMERADA HESS CORP	PFD CV ACES	023551401	127	1750	SH	DEFINED	22	1750
AMERCO	COM	023586100	376	15900	SH	DEFINED	08	15900
AMERCO	COM	023586100	85	3600	SH	DEFINED	17	3600
AMEREN CORP 9500	COM	023608102	269292	6268431	SH	DEFINED	01	6258931
AMEREN CORP 147397	COM	023608102	8695	202397	SH	OTHER	01	55000
AMEREN CORP	COM	023608102	3645	84854	SH	DEFINED	05	84854
AMEREN CORP	COM	023608102	2550	59363	SH	DEFINED	08	59363
AMEREN CORP	COM	023608102	55910	1301443	SH	DEFINED	17	1301443
AMEREN CORP	COM	023608102	7164	166764	SH	DEFINED	21	166764
AMEREN CORP 4215	COM	023608102	1874	43625	SH	DEFINED	22	39410
AMEREN CORP	COM	023608102	936	21777	SH	OTHER	22	21777
AMERICA ONLINE INC DEL	NOTE	02364JAC8	6	10000	PRN	OTHER	01	10000
AMERICA ONLINE INC DEL	NOTE	02364JAC8	227	358000	PRN	DEFINED	17	358000
AMERICA SVC GROUP INC	COM	02364L109	83	2400	SH	DEFINED	08	2400
AMERICA SVC GROUP INC	COM	02364L109	188	5400	SH	DEFINED	17	5400
AMERICA SVC GROUP INC 5018	COM	02364L109	3058	87996	SH	DEFINED	21	82978
AMERICA SVC GROUP INC 603	COM	02364L109	582	16741	SH	DEFINED	22	16138
AMERICA SVC GROUP INC	COM	02364L109	61	1759	SH	OTHER	22	1759
AMERICA MOVIL S A DE C V 38500	SPON ADR L S	02364W105	2332	64124	SH	DEFINED	01	25624
AMERICA MOVIL S A DE C V 17800	SPON ADR L S	02364W105	962	26449	SH	OTHER	01	8649
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	884	24312	SH	DEFINED	17	24312
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	113	3100	SH	DEFINED	21	3100
AMERICA MOVIL S A DE C V 100	SPON ADR L S	02364W105	87	2384	SH	DEFINED	22	2284
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	153	4200	SH	OTHER	22	4200
AMERICA WEST HLDG CORP	CL B	023657208		50	SH	DEFINED	01	50
AMERICA WEST HLDG CORP	CL B	023657208	5	500	SH	DEFINED	08	500
AMERICA WEST HLDG CORP	CL B	023657208	1439	158500	SH	DEFINED	17	158500
AMERICA WEST HLDG CORP	CL B	023657208	2	200	SH	DEFINED	22	200
AMCORE FINL INC	COM	023912108	2	55	SH	DEFINED	01	55
AMCORE FINL INC	COM	023912108	425	14094	SH	DEFINED	17	14094
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	18	500	SH	DEFINED	05	500
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	2691	74009	SH	DEFINED	08	74009
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	607	16700	SH	DEFINED	17	16700
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	4	115	SH	DEFINED	22	115
AMERICAN CAPITAL STRATEGIES	COM	024937104	79	2830	SH	DEFINED	01	2830
AMERICAN CAPITAL STRATEGIES 5670	COM	024937104	490	17470	SH	OTHER	01	11800
AMERICAN CAPITAL STRATEGIES	COM	024937104	36	1300	SH	DEFINED	05	1300
AMERICAN CAPITAL STRATEGIES	COM	024937104	385	13755	SH	DEFINED	08	13755
AMERICAN CAPITAL STRATEGIES	COM	024937104	58	2075	SH	DEFINED	17	2075
AMERICAN CAPITAL STRATEGIES 5400	COM	024937104	151	5400	SH	DEFINED	22	
AMERICAN CAPITAL STRATEGIES 19700	COM	024937104	759	27100	SH	OTHER	22	7400
AMERICAN ELEC PWR INC 28646	COM	025537101	201656	6301736	SH	DEFINED	01	6273090
AMERICAN ELEC PWR INC 73464	COM	025537101	4228	132125	SH	OTHER	01	58661
AMERICAN ELEC PWR INC 13500	COM	025537101	32033	1001046	SH	DEFINED	05	987546
AMERICAN ELEC PWR INC	COM	025537101	4270	133437	SH	DEFINED	08	133437
AMERICAN ELEC PWR INC	COM	025537101	161939	5060594	SH	DEFINED	17	5060594
AMERICAN ELEC PWR INC	COM	025537101	44973	1405421	SH	DEFINED	21	1405421
AMERICAN ELEC PWR INC 24510	COM	025537101	16448	513985	SH	DEFINED	22	489475
AMERICAN ELEC PWR INC	COM	025537101	3846	120179	SH	OTHER	22	120179
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	281	9710	SH	DEFINED	01	9710
AMERICAN EAGLE OUTFITTERS NE 3120	COM	02553E106	90	3120	SH	OTHER	01	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	4408	152488	SH	DEFINED	05	152488
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	119	4100	SH	DEFINED	08	4100

AMERICAN INTL GROUP INC 8700	COM		026874107	144070	2021191	SH	OTHER	22	2012491	
AMERICAN INTL GROUP INC	COM		026874107	51	712	SH	DEFINED		712	
AMERICAN INTL GROUP INC 30000000	DBC	V	026874AP2	19688	30000000	PRN	OTHER	17		
AMERICAN ITALIAN PASTA CO 1900	CL	A	027070101	98	3200	SH	DEFINED	01	1300	
AMERICAN ITALIAN PASTA CO 200	CL	A	027070101	6	200	SH	OTHER	01		
AMERICAN ITALIAN PASTA CO	CL	A	027070101	2301	75500	SH	DEFINED	05	75500	
AMERICAN ITALIAN PASTA CO	CL	A	027070101	150	4928	SH	DEFINED	08	4928	
AMERICAN ITALIAN PASTA CO	CL	A	027070101	171	5600	SH	DEFINED	17	5600	
AMERICAN ITALIAN PASTA CO	CL	A	027070101	366	12000	SH	DEFINED	21	12000	
AMERICAN MED SYS HLDGS INC 6300	COM		02744M108	354	10500	SH	DEFINED	01	4200	
AMERICAN MED SYS HLDGS INC	COM		02744M108	4871	144550	SH	DEFINED	05	144550	
AMERICAN MED SYS HLDGS INC	COM		02744M108	182	5400	SH	DEFINED	08	5400	
AMERICAN MED SYS HLDGS INC	COM		02744M108	745	22100	SH	DEFINED	21	22100	
AMERICAN MED SYS HLDGS INC 14800	COM		02744M108	499	14800	SH	OTHER	22		
AMERICAN NATL INS CO	COM		028591105	56	610	SH	OTHER	01	610	
AMERICAN NATL INS CO	COM		028591105	123	1330	SH	DEFINED	08	1330	
AMERICAN NATL INS CO	COM		028591105	28	300	SH	OTHER	22	300	
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	25	825	SH	DEFINED	01	825	
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	3	100	SH	DEFINED	05	100	
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	589	19385	SH	DEFINED	08	19385	
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	608	20000	SH	PUT	DEFINED	08	20000
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	215	7076	SH	DEFINED	17	7076	
AMERICAN PHARMACEUTICALS PTN 3000	COM		02886P109	91	3000	SH	DEFINED	18		
AMERICAN PHARMACEUTICALS PTN	COM		02886P109	6	200	SH	OTHER	22	200	
AMERICAN PWR CONVERSION CORP	COM		029066107	480	24449	SH	DEFINED	01	24449	
AMERICAN PWR CONVERSION CORP 8810	COM		029066107	330	16790	SH	OTHER	01	7980	
AMERICAN PWR CONVERSION CORP	COM		029066107	1825	92894	SH	DEFINED	05	92894	
AMERICAN PWR CONVERSION CORP	COM		029066107	232	11787	SH	DEFINED	08	11787	
AMERICAN PWR CONVERSION CORP	COM		029066107	216	11000	SH	DEFINED	17	11000	
AMERICAN PWR CONVERSION CORP	COM		029066107	922	46920	SH	DEFINED	20	46920	
AMERICAN PWR CONVERSION CORP	COM		029066107	12463	634238	SH	DEFINED	21	634238	
AMERICAN PWR CONVERSION CORP 17420	COM		029066107	1907	97038	SH	DEFINED	22	79618	
AMERICAN PWR CONVERSION CORP	COM		029066107	456	23227	SH	OTHER	22	23227	
AMERICAN REAL ESTATE PARTNR	DEPOSITRY	UN	029169109	6	273	SH	DEFINED	01	273	
AMERICAN REAL ESTATE PARTNR	DEPOSITRY	UN	029169109	773	36000	SH	DEFINED	08	36000	
AMERICAN REAL ESTATE PARTNR	DEPOSITRY	UN	029169109	601	28000	SH	DEFINED	17	28000	
AMERICAN REAL ESTATE PARTNR	DEPOSITRY	UN	029169109	11	500	SH	DEFINED	22	500	
AMERICAN REAL ESTATE PARTNR	DEPOSITRY	UN	029169109	7	322	SH	OTHER	22	322	
AMERICAN STD COS INC DEL	COM		029712106	768	19053	SH	DEFINED	01	19053	
AMERICAN STD COS INC DEL 4335	COM		029712106	199	4935	SH	OTHER	01	600	
AMERICAN STD COS INC DEL	COM		029712106	9391	232973	SH	DEFINED	05	232973	
AMERICAN STD COS INC DEL	COM		029712106	9797	243047	SH	DEFINED	08	243047	
AMERICAN STD COS INC DEL	COM		029712106	1111	27549	SH	DEFINED	17	27549	
AMERICAN STD COS INC DEL	COM		029712106	3443	85420	SH	DEFINED	21	85420	
AMERICAN STD COS INC DEL 1500	COM		029712106	780	19361	SH	DEFINED	22	17861	
AMERICAN STD COS INC DEL	COM		029712106	74	1827	SH	OTHER	22	1827	
AMERICAN STS WTR CO 1350	COM		029899101	86	3700	SH	DEFINED	01	2350	
AMERICAN STS WTR CO 1400	COM		029899101	33	1400	SH	OTHER	01		
AMERICAN STS WTR CO	COM		029899101	1530	65850	SH	DEFINED	05	65850	
AMERICAN STS WTR CO	COM		029899101	87	3748	SH	DEFINED	08	3748	
AMERICAN STS WTR CO 1400	COM		029899101	7295	313900	SH	DEFINED	21	312500	
AMERICAN STS WTR CO 3253	COM		029899101	1013	43585	SH	DEFINED	22	40332	
AMERICAN TOWER CORP	CL	A	029912201	706	46425	SH	DEFINED	01	46425	
AMERICAN TOWER CORP	CL	A	029912201	24	1600	SH	DEFINED	05	1600	
AMERICAN TOWER CORP	CL	A	029912201	284	18683	SH	DEFINED	08	18683	
AMERICAN TOWER CORP	CL	A	029912201	11225	738500	SH	CALL	DEFINED	08	738500
AMERICAN TOWER CORP	CL	A	029912201	11145	733200	SH	PUT	DEFINED	08	733200
AMERICAN TOWER CORP	CL	A	029912201	399	26249	SH	DEFINED	17	26249	
AMERICAN TOWER CORP	CL	A	029912201	207	13600	SH	DEFINED	21	13600	
AMERICAN TOWER CORP 12100	CL	A	029912201	184	12100	SH	DEFINED	22		
AMERICAN TOWER CORP 49800	CL	A	029912201	2408	158396	SH	OTHER	22	108596	
AMERICAN TOWER CORP	NOTE	5.000%	029912AF9	352	358000	PRN	DEFINED	17	358000	
AMERICAN SUPERCONDUCTOR CORP	COM		030111108	170	13000	SH	DEFINED	17	13000	
AMERICAN SUPERCONDUCTOR CORP 150	COM		030111108	11	850	SH	DEFINED	22	700	
AMERICAN SUPERCONDUCTOR CORP	COM		030111108	3	200	SH	OTHER	22	200	
AMERICAN VANGUARD CORP	COM		030371108	525	15575	SH	DEFINED	05	15575	
AMERICAN VANGUARD CORP	COM		030371108	78	2300	SH	DEFINED	17	2300	

AMERICREDIT CORP 24726	COM	03060R101	585	29947	SH	DEFINED	01	5221	
AMERICREDIT CORP 400	COM	03060R101	300	15375	SH	OTHER	01	14975	
AMERICREDIT CORP	COM	03060R101	6542	334975	SH	DEFINED	05	334975	
AMERICREDIT CORP	COM	03060R101	1273	65160	SH	DEFINED	08	65160	
AMERICREDIT CORP	COM	03060R101	977	50000	SH	CALL	DEFINED	08	50000
AMERICREDIT CORP	COM	03060R101	705	36100	SH	DEFINED	17	36100	
AMERICREDIT CORP 39870	COM	03060R101	3318	169870	SH	DEFINED	22	130000	
AMERICREDIT CORP	COM	03060R101	7451	381512	SH	DEFINED		381512	
AMERICAS CAR MART INC	COM	03062T105	36	1200	SH	DEFINED	01	1200	
AMERICAS CAR MART INC	COM	03062T105	2158	71866	SH	DEFINED	17	71866	
AMERICAS CAR MART INC 24500	COM	03062T105	736	24500	SH	OTHER	22		
AMERISTAR CASINOS INC	COM	03070Q101	17	500	SH	OTHER	01	500	
AMERISTAR CASINOS INC	COM	03070Q101	510	15200	SH	DEFINED	08	15200	
AMERISTAR CASINOS INC	COM	03070Q101	52	1550	SH	DEFINED	17	1550	
AMERISOURCE HEALTH CORP	NOTE	5.000% 03071PAD4	1537	1305000	PRN	DEFINED	17	1305000	
AMERUS GROUP CO	COM	03072M108	144	3474	SH	DEFINED	01	3474	
AMERUS GROUP CO	COM	03072M108	3446	83237	SH	DEFINED	05	83237	
AMERUS GROUP CO	COM	03072M108	237	5736	SH	DEFINED	08	5736	
AMERUS GROUP CO	COM	03072M108	12752	308027	SH	DEFINED	21	308027	
AMERUS GROUP CO 6200	COM	03072M108	2825	68226	SH	DEFINED	22	62026	
AMERUS GROUP CO	COM	03072M108	70	1700	SH	OTHER	22	1700	
AMERISOURCEBERGEN CORP	COM	03073E105	627	10496	SH	DEFINED	01	10496	
AMERISOURCEBERGEN CORP 30	COM	03073E105	11	185	SH	OTHER	01	155	
AMERISOURCEBERGEN CORP	COM	03073E105	6542	109437	SH	DEFINED	05	109437	
AMERISOURCEBERGEN CORP	COM	03073E105	23464	392505	SH	DEFINED	08	392505	
AMERISOURCEBERGEN CORP	COM	03073E105	13002	217500	SH	PUT	DEFINED	08	217500
AMERISOURCEBERGEN CORP	COM	03073E105	1555	26009	SH	DEFINED	17	26009	
AMERISOURCEBERGEN CORP 5175	COM	03073E105	309	5175	SH	DEFINED	18		
AMERISOURCEBERGEN CORP	COM	03073E105	5365	89751	SH	DEFINED	21	89751	
AMERISOURCEBERGEN CORP 600	COM	03073E105	389	6505	SH	DEFINED	22	5905	
AMERISOURCEBERGEN CORP	COM	03073E105	15	250	SH	OTHER	22	250	
AMERIGROUP CORP 8350 5790	COM	03073T102	905	18403	SH	DEFINED	01	4263	
AMERIGROUP CORP 3150	COM	03073T102	155	3150	SH	OTHER	01		
AMERIGROUP CORP	COM	03073T102	5649	114825	SH	DEFINED	05	114825	
AMERIGROUP CORP	COM	03073T102	394	8007	SH	DEFINED	08	8007	
AMERIGROUP CORP	COM	03073T102	84	1700	SH	DEFINED	17	1700	
AMERIGROUP CORP	COM	03073T102	807	16400	SH	DEFINED	21	16400	
AMERIGROUP CORP 2400	COM	03073T102	118	2400	SH	OTHER	22		
AMERITRADE HLDG CORP NEW	COM	03074K100	36	3200	SH	DEFINED	08	3200	
AMERITRADE HLDG CORP NEW	COM	03074K100	568	50000	SH	CALL	DEFINED	08	50000
AMERITRADE HLDG CORP NEW	COM	03074K100	54	4775	SH	DEFINED	17	4775	
AMERITRADE HLDG CORP NEW 890	COM	03074K100	10	890	SH	DEFINED	18		
AMERIGAS PARTNERS L P 4000	UNIT L P INT	030975106	175	6750	SH	DEFINED	01	2750	
AMERIGAS PARTNERS L P 1600	UNIT L P INT	030975106	319	12300	SH	OTHER	01	10700	
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	122	4700	SH	DEFINED	08	4700	
AMERIGAS PARTNERS L P 450	UNIT L P INT	030975106	32	1250	SH	DEFINED	22	800	
AMERIGAS PARTNERS L P	UNIT L P INT	030975106	267	10300	SH	OTHER	22	10300	
AMETEK INC NEW	COM	031100100	234	7570	SH	DEFINED	01	7570	
AMETEK INC NEW 2920	COM	031100100	90	2920	SH	OTHER	01		
AMETEK INC NEW	COM	031100100	4407	142613	SH	DEFINED	05	142613	
AMETEK INC NEW	COM	031100100	111	3601	SH	DEFINED	08	3601	
AMETEK INC NEW	COM	031100100	43	1390	SH	DEFINED	17	1390	
AMETEK INC NEW	COM	031100100	12743	412400	SH	DEFINED	21	412400	
AMETEK INC NEW 6000	COM	031100100	1562	50534	SH	DEFINED	22	44534	
AMETEK INC NEW	COM	031100100	339	10960	SH	OTHER	22	10960	
AMGEN INC 99568	COM	031162100	149152	2733216	SH	DEFINED	01	2633648	
AMGEN INC 559550	COM	031162100	58460	1071282	SH	OTHER	01	511732	
AMGEN INC 57700	COM	031162100	42370	776426	SH	DEFINED	05	718726	
AMGEN INC	COM	031162100	2168	39720	SH	DEFINED	08	39720	
AMGEN INC	COM	031162100	2729	50000	SH	CALL	DEFINED	08	50000
AMGEN INC 48	COM	031162100	61	1109	SH	DEFINED	13	1061	
AMGEN INC 122	COM	031162100	7	122	SH	OTHER	13		
AMGEN INC	COM	031162100	7648	140153	SH	DEFINED	17	140153	

AMGEN INC 1702	COM		031162100	93	1702 SH	OTHER	17		
AMGEN INC 11665	COM		031162100	637	11665 SH	DEFINED	18		
AMGEN INC	COM		031162100	3755	68805 SH	DEFINED	20	68805	
AMGEN INC 145627	COM		031162100	119401	2188038 SH	DEFINED	21	2042411	
AMGEN INC 60165	COM		031162100	26248	480995 SH	DEFINED	22	420830	
AMGEN INC	COM		031162100	17746	325199 SH	OTHER	22	325199	
AMGEN INC	NOTE		031162AEO	15125	20578000 PRN	DEFINED	08	20578000	
AMGEN INC	NOTE		031162AEO	691	940000 PRN	DEFINED	17	940000	
AMGEN INC 55000000	NOTE		031162AEO	40425	55000000 PRN	OTHER	17		
AMIS HLDGS INC	COM		031538101	635	37500 SH	DEFINED	17	37500	
AMKOR TECHNOLOGY INC	COM		031652100	1	75 SH	DEFINED	01	75	
AMKOR TECHNOLOGY INC	COM		031652100	32	3900 SH	DEFINED	08	3900	
AMKOR TECHNOLOGY INC	COM		031652100	231	28250 SH	DEFINED	20	28250	
AMKOR TECHNOLOGY INC	COM		031652100	3890	475600 SH	DEFINED	21	475600	
AMKOR TECHNOLOGY INC 9945	COM		031652100	335	41005 SH	DEFINED	22	31060	
AMKOR TECHNOLOGY INC	COM		031652100	6	730 SH	OTHER	22	730	
AMKOR TECHNOLOGY INC	NOTE	5.750%	031652ANO	195	200000 PRN	DEFINED	17	200000	
AMPHENOL CORP NEW	CL A		032095101	67	2000 SH	OTHER	01	2000	
AMPHENOL CORP NEW	CL A		032095101	10757	322838 SH	DEFINED	05	322838	
AMPHENOL CORP NEW	CL A		032095101	113	3400 SH	DEFINED	08	3400	
AMPHENOL CORP NEW	CL A		032095101	1333	40000 SH	PUT	DEFINED	08	40000
AMPHENOL CORP NEW	CL A		032095101	144	4330 SH	DEFINED	17	4330	
AMPHENOL CORP NEW	CL A		032095101	2120	63630 SH	DEFINED	20	63630	
AMPHENOL CORP NEW 67800	CL A		032095101	118631	3560362 SH	DEFINED	21	3492562	
AMPHENOL CORP NEW 86100	CL A		032095101	7551	226634 SH	DEFINED	22	140534	
AMPHENOL CORP NEW	CL A		032095101	251	7540 SH	OTHER	22	7540	
AMSOUTH BANCORPORATION 12582	COM		032165102	72779	2857448 SH	DEFINED	01	2844866	
AMSOUTH BANCORPORATION 7995	COM		032165102	582	22837 SH	OTHER	01	14842	
AMSOUTH BANCORPORATION	COM		032165102	4140	162560 SH	DEFINED	05	162560	
AMSOUTH BANCORPORATION	COM		032165102	301	11821 SH	DEFINED	08	11821	
AMSOUTH BANCORPORATION	COM		032165102	856	33618 SH	DEFINED	17	33618	
AMSOUTH BANCORPORATION	COM		032165102	944	37044 SH	DEFINED	21	37044	
AMSOUTH BANCORPORATION 5500	COM		032165102	1752	68794 SH	DEFINED	22	63294	
AMSOUTH BANCORPORATION	COM		032165102	509	19971 SH	OTHER	22	19971	
AMSURG CORP 24100	COM		03232P405	798	31746 SH	DEFINED	01	7646	
AMSURG CORP 99	COM		03232P405	2	99 SH	OTHER	01		
AMSURG CORP	COM		03232P405	3777	150287 SH	DEFINED	05	150287	
AMSURG CORP	COM		03232P405	4900	194999 SH	DEFINED	21	194999	
AMYLIN PHARMACEUTICALS INC	COM		032346108	146	6425 SH	DEFINED	01	6425	
AMYLIN PHARMACEUTICALS INC	COM		032346108	7	300 SH	DEFINED	05	300	
AMYLIN PHARMACEUTICALS INC	COM		032346108	23	1000 SH	DEFINED	08	1000	
AMYLIN PHARMACEUTICALS INC	COM		032346108	2451	107500 SH	CALL	DEFINED	08	107500
AMYLIN PHARMACEUTICALS INC	COM		032346108	425	18654 SH	DEFINED	17	18654	
AMYLIN PHARMACEUTICALS INC	COM		032346108	1432	62820 SH	DEFINED	20	62820	
AMYLIN PHARMACEUTICALS INC 5025	COM		032346108	17965	787952 SH	DEFINED	21	782927	
AMYLIN PHARMACEUTICALS INC 18580	COM		032346108	1792	78590 SH	DEFINED	22	60010	
AMYLIN PHARMACEUTICALS INC	COM		032346108	38	1650 SH	OTHER	22	1650	
AMYLIN PHARMACEUTICALS INC	NOTE	2.250%	032346AB4	842	840000 PRN	DEFINED	17	840000	
ANADARKO PETE CORP 3097	COM		032511107	4618	78804 SH	DEFINED	01	75707	
ANADARKO PETE CORP 63400	COM		032511107	5507	93968 SH	OTHER	01	30568	
ANADARKO PETE CORP	COM		032511107	8321	142005 SH	DEFINED	05	142005	
ANADARKO PETE CORP	COM		032511107	3267	55748 SH	DEFINED	08	55748	
ANADARKO PETE CORP	COM		032511107	229	3900 SH	DEFINED	17	3900	
ANADARKO PETE CORP 2000	COM		032511107	117	2000 SH	DEFINED	18		
ANADARKO PETE CORP	COM		032511107	15222	259763 SH	DEFINED	21	259763	
ANADARKO PETE CORP 19442	COM		032511107	9879	168585 SH	DEFINED	22	149143	
ANADARKO PETE CORP	COM		032511107	9358	159695 SH	OTHER	22	159695	
ANADIGICS INC	COM		032515108	3209	624300 SH	DEFINED	21	624300	
ANADIGICS INC 10400	COM		032515108	607	118050 SH	DEFINED	22	107650	
ANADIGICS INC	COM		032515108	12	2238 SH	OTHER	22	2238	
ANALOG DEVICES INC 3125	COM		032654105	3634	77189 SH	DEFINED	01	74064	
ANALOG DEVICES INC 34624	COM		032654105	3778	80256 SH	OTHER	01	45632	
ANALOG DEVICES INC	COM		032654105	9732	206709 SH	DEFINED	05	172809	

33900							
ANALOG DEVICES INC	COM	032654105	483	10265 SH	DEFINED 08		10265
ANALOG DEVICES INC	COM	032654105	348	7400 SH	DEFINED 17		7400
ANALOG DEVICES INC	COM	032654105	42709	907160 SH	DEFINED 21		874445
32715							
ANALOG DEVICES INC	COM	032654105	100290	2130198 SH	DEFINED 22		2014966
115232							
ANALOG DEVICES INC	COM	032654105	28936	614609 SH	OTHER 22		614409
200							
ANALOGIC CORP	COM PAR \$0.0	032657207	38	905 SH	DEFINED 01		905
ANALOGIC CORP	COM PAR \$0.0	032657207	2425	57150 SH	DEFINED 05		57150
ANALOGIC CORP	COM PAR \$0.0	032657207	13060	307800 SH	DEFINED 21		306700
1100							
ANALOGIC CORP	COM PAR \$0.0	032657207	2325	54806 SH	DEFINED 22		50106
4700							
ANALOGIC CORP	COM PAR \$0.0	032657207	55	1300 SH	OTHER 22		1300
ANALYSTS INTL CORP	COM	032681108	3134	1017500 SH	DEFINED 21		1006600
10900							
ANALYSTS INTL CORP	COM	032681108	998	324000 SH	DEFINED 22		292700
31300							
ANAREN INC	COM	032744104	118	7250 SH	DEFINED 01		5825
1425							
ANAREN INC	COM	032744104	2422	148224 SH	DEFINED 05		148224
ANAREN INC	COM	032744104	4136	253100 SH	DEFINED 21		253100
ANAREN INC	COM	032744104	175	10720 SH	DEFINED 22		10020
700							
ANAREN INC	COM	032744104	80	4900 SH	OTHER 22		4900
ANCHOR BANCORP WIS INC	COM	032839102	256	9700 SH	DEFINED 01		3000
6700							
ANCHOR BANCORP WIS INC	COM	032839102	4	150 SH	OTHER 01		
150							
ANCHOR BANCORP WIS INC	COM	032839102	2797	105775 SH	DEFINED 05		105775
ANCHOR BANCORP WIS INC	COM	032839102	385	14575 SH	DEFINED 17		14575
ANCHOR BANCORP WIS INC	COM	032839102	6525	246800 SH	DEFINED 21		246800
ANCHOR BANCORP WIS INC	COM	032839102	1750	66200 SH	DEFINED 22		61000
5200							
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	2043	150971 SH	DEFINED 05		150971
ANCHOR GLASS CONTAINER CP NE	COM NEW	03304B300	162	12000 SH	DEFINED 17		12000
ANDREW CORP	COM	034425108	249	12450 SH	DEFINED 01		12450
ANDREW CORP	COM	034425108	266	13301 SH	OTHER 01		12601
700							
ANDREW CORP	COM	034425108	1456	72786 SH	DEFINED 05		72786
ANDREW CORP	COM	034425108	131	6538 SH	DEFINED 08		6538
ANDREW CORP	COM	034425108	354	17700 SH	CALL DEFINED 08		17700
ANDREW CORP	COM	034425108	729	36410 SH	DEFINED 20		36410
ANDREW CORP	COM	034425108	37392	1868687 SH	DEFINED 21		1865762
2925							
ANDREW CORP	COM	034425108	4550	227400 SH	DEFINED 22		174650
52750							
ANDREW CORP	COM	034425108	255	12720 SH	OTHER 22		12720
ANDREW CORP	NOTE 3.250%	034425AB4	1679	1000000 PRN	DEFINED 08		1000000
ANDRX CORP DEL	ANDRX GROUP	034553107	52	1866 SH	DEFINED 01		1866
ANDRX CORP DEL	ANDRX GROUP	034553107	20	700 SH	DEFINED 05		700
ANDRX CORP DEL	ANDRX GROUP	034553107	1378	49324 SH	DEFINED 08		49324
ANDRX CORP DEL	ANDRX GROUP	034553107	346	12400 SH	DEFINED 17		12400
ANDRX CORP DEL	ANDRX GROUP	034553107	559	20000 SH	DEFINED 21		20000
ANDRX CORP DEL	ANDRX GROUP	034553107	426	15240 SH	DEFINED 22		14830
410							
ANGELICA CORP	COM	034663104	418	16657 SH	DEFINED 01		6657
10000							
ANGELICA CORP	COM	034663104	26	1025 SH	OTHER 01		
1025							
ANGELICA CORP	COM	034663104	1159	46150 SH	DEFINED 05		46150
ANGELICA CORP	COM	034663104	2709	107900 SH	DEFINED 21		107900
ANGELICA CORP	COM	034663104	109	4340 SH	DEFINED 22		4340
ANGELICA CORP	COM	034663104	38	1500 SH	OTHER 22		1500
ANGLO AMERN PLC	ADR	03485P102	157	7500 SH	DEFINED 01		7500
ANGLO AMERN PLC	ADR	03485P102	153	7311 SH	OTHER 01		6403
908							
ANGLO AMERN PLC	ADR	03485P102	68	3246 SH	DEFINED 22		3246
ANGLO AMERN PLC	ADR	03485P102	41	1956 SH	OTHER 22		1956
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	147	7300 SH	DEFINED 01		5850
1450							
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	2728	135373 SH	DEFINED 05		135373
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	7254	360000 SH	DEFINED 08		360000
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	590	29300 SH	DEFINED 17		29300
ANGIOTECH PHARMACEUTICALS IN	COM	034918102	354	17590 SH	DEFINED 18		
17590							
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	24	750 SH	DEFINED 01		250
500							
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	238	7385 SH	OTHER 01		6820
565							
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	93	2900 SH	DEFINED 08		2900
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	43	1336 SH	DEFINED 22		1336
ANGLOGOLD ASHANTI LTD	SPONSORED AD	035128206	57	1758 SH	OTHER 22		1758

ANHEUSER BUSCH COS INC 204857	COM	035229103	278243	5152648	SH	DEFINED 01	4947791
ANHEUSER BUSCH COS INC 9351079	COM	035229103	615322	11394859	SH	OTHER 01	2043780
ANHEUSER BUSCH COS INC	COM	035229103	23634	437663	SH	DEFINED 05	437663
ANHEUSER BUSCH COS INC	COM	035229103	3412	63177	SH	DEFINED 08	63177
ANHEUSER BUSCH COS INC	COM	035229103	90	1667	SH	DEFINED 13	1667
ANHEUSER BUSCH COS INC 530	COM	035229103	41	751	SH	OTHER 13	221
ANHEUSER BUSCH COS INC	COM	035229103	92	1700	SH	DEFINED 17	1700
ANHEUSER BUSCH COS INC 2508	COM	035229103	135	2508	SH	DEFINED 18	
ANHEUSER BUSCH COS INC	COM	035229103	4737	87721	SH	DEFINED 21	87721
ANHEUSER BUSCH COS INC 117320	COM	035229103	45344	839711	SH	DEFINED 22	722391
ANHEUSER BUSCH COS INC	COM	035229103	28986	536778	SH	OTHER 22	536778
ANIMAS CORP DEL	COM	03525Y105	3979	213333	SH	DEFINED 08	213333
ANIMAS CORP DEL	COM	03525Y105	5	250	SH	DEFINED 22	250
ANIXTER INTL INC	COM	035290105	126	3700	SH	DEFINED 01	3700
ANIXTER INTL INC 25	COM	035290105	1	25	SH	OTHER 01	
ANIXTER INTL INC	COM	035290105	5277	155075	SH	DEFINED 05	155075
ANIXTER INTL INC	COM	035290105	37	1100	SH	DEFINED 08	1100
ANIXTER INTL INC 6900	COM	035290105	7641	224530	SH	DEFINED 21	217630
ANIXTER INTL INC 112829	COM	035290105	4721	138733	SH	DEFINED 22	25904
ANIXTER INTL INC	COM	035290105	138	4065	SH	OTHER 22	4065
ANNALY MTG MGMT INC 3803	COM	035710409	64	3803	SH	DEFINED 01	
ANNALY MTG MGMT INC 968	COM	035710409	548	32340	SH	OTHER 01	31372
ANNALY MTG MGMT INC	COM	035710409	1	80	SH	DEFINED 05	80
ANNALY MTG MGMT INC	COM	035710409	1534	90453	SH	DEFINED 08	90453
ANNALY MTG MGMT INC 873	COM	035710409	15	873	SH	DEFINED 22	
ANNALY MTG MGMT INC 8877	COM	035710409	374	22050	SH	OTHER 22	13173
ANNNTAYLOR STORES CORP	COM	036115103	303	10450	SH	DEFINED 01	10450
ANNNTAYLOR STORES CORP 224	COM	036115103	6	224	SH	OTHER 01	
ANNNTAYLOR STORES CORP	COM	036115103	4248	146584	SH	DEFINED 05	146584
ANNNTAYLOR STORES CORP	COM	036115103	370	12762	SH	DEFINED 08	12762
ANNNTAYLOR STORES CORP	COM	036115103	66	2275	SH	DEFINED 17	2275
ANNNTAYLOR STORES CORP 450	COM	036115103	13	450	SH	DEFINED 22	
ANNNTAYLOR STORES CORP 14650	COM	036115103	438	15100	SH	OTHER 22	450
ANSYS INC 9150 300	COM	03662Q105	657	13974	SH	DEFINED 01	4524
ANSYS INC 559	COM	03662Q105	26	559	SH	OTHER 01	
ANSYS INC	COM	03662Q105	4804	102205	SH	DEFINED 05	102205
ANSYS INC	COM	03662Q105	80	1700	SH	DEFINED 17	1700
ANSYS INC	COM	03662Q105	479	10200	SH	DEFINED 21	10200
ANTHEM INC	COM	03674B104	1622	18106	SH	DEFINED 01	18106
ANTHEM INC 1143	COM	03674B104	281	3139	SH	OTHER 01	1996
ANTHEM INC	COM	03674B104	5852	65339	SH	DEFINED 05	65339
ANTHEM INC	COM	03674B104	8678	96896	SH	DEFINED 08	96896
ANTHEM INC	COM	03674B104	1289	14396	SH	DEFINED 17	14396
ANTHEM INC 10300	COM	03674B104	49802	556078	SH	DEFINED 21	545778
ANTHEM INC 24122	COM	03674B104	52862	590238	SH	DEFINED 22	566116
ANTHEM INC	COM	03674B104	6423	71718	SH	OTHER 22	71718
ANTEON INTL CORP 778	COM	03674E108	144	4424	SH	DEFINED 01	3646
ANTEON INTL CORP 100	COM	03674E108	3	100	SH	OTHER 01	
ANTEON INTL CORP	COM	03674E108	2841	87079	SH	DEFINED 05	87079
ANTEON INTL CORP	COM	03674E108	62	1900	SH	DEFINED 08	1900
ANTEON INTL CORP	COM	03674E108	294	9000	SH	DEFINED 17	9000
ANTEON INTL CORP	COM	03674E108	285	8750	SH	DEFINED 20	8750
ANTEON INTL CORP 16175	COM	03674E108	14892	456530	SH	DEFINED 21	440355
ANTEON INTL CORP 17210	COM	03674E108	561	17210	SH	DEFINED 22	
ANTEON INTL CORP 2700	COM	03674E108	88	2700	SH	OTHER 22	
ANSWERTHINK INC	COM	036916104	136	23700	SH	DEFINED 17	23700
ANSWERTHINK INC 93500	COM	036916104	536	93500	SH	DEFINED 22	
ANTHRACITE CAP INC	COM	037023108	91	7626	SH	DEFINED 01	7626
ANTHRACITE CAP INC	COM	037023108	79	6600	SH	DEFINED 17	6600

ANTIGENICS INC DEL 1000	COM		037032109	13	1500	SH	DEFINED	01	500	
ANTIGENICS INC DEL	COM		037032109	104	12181	SH	OTHER	01	12181	
ANTIGENICS INC DEL	COM		037032109	184	21500	SH	DEFINED	08	21500	
ANTIGENICS INC DEL	COM		037032109	2	200	SH	DEFINED	22	200	
ANWORTH MORTGAGE ASSET CP	COM		037347101	76	6364	SH	DEFINED	01	6364	
ANWORTH MORTGAGE ASSET CP	COM		037347101	353	29730	SH	DEFINED	08	29730	
ANWORTH MORTGAGE ASSET CP	COM		037347101	1012	85200	SH	DEFINED	17	85200	
ANWORTH MORTGAGE ASSET CP	COM		037347101	2	200	SH	OTHER	22	200	
AON CORP 1995	COM		037389103	3353	117767	SH	DEFINED	01	115772	
AON CORP 55739	COM		037389103	3174	111494	SH	OTHER	01	55755	
AON CORP	COM		037389103	2705	95000	SH	CALL	DEFINED	01	95000
AON CORP	COM		037389103	4122	144799	SH	DEFINED	05	144799	
AON CORP	COM		037389103	266	9333	SH	DEFINED	08	9333	
AON CORP	COM		037389103	170	5965	SH	DEFINED	17	5965	
AON CORP	COM		037389103	1017	35731	SH	DEFINED	21	35731	
AON CORP 1950	COM		037389103	1503	52775	SH	DEFINED	22	50825	
AON CORP	COM		037389103	906	31817	SH	OTHER	22	31817	
AON CORP	DBC	3.500%	037389A10	1671	1196000	PRN	DEFINED	08	1196000	
APACHE CORP 20309	COM		037411105	62673	1439104	SH	DEFINED	01	1418795	
APACHE CORP 150480	COM		037411105	7558	173539	SH	OTHER	01	23059	
APACHE CORP 142400	COM		037411105	23795	546385	SH	DEFINED	05	403985	
APACHE CORP	COM		037411105	2435	55904	SH	DEFINED	08	55904	
APACHE CORP	COM		037411105	871	20000	SH	CALL	DEFINED	08	20000
APACHE CORP 120	COM		037411105	8	190	SH	DEFINED	13	70	
APACHE CORP 14417	COM		037411105	241	5540	SH	DEFINED	17	5540	
APACHE CORP 14417	COM		037411105	628	14417	SH	DEFINED	18		
APACHE CORP 89770	COM		037411105	2830	64992	SH	DEFINED	20	64992	
APACHE CORP 76812	COM		037411105	27067	621510	SH	DEFINED	21	531740	
APACHE CORP 4500	COM		037411105	28325	650409	SH	DEFINED	22	573597	
APARTMENT INVT & MGMT CO 2037	CL A		03748R101	259	8305	SH	DEFINED	01	8305	
APARTMENT INVT & MGMT CO 5000	CL A		03748R101	63	2037	SH	OTHER	01		
APARTMENT INVT & MGMT CO	CL A		03748R101	1334	42845	SH	DEFINED	05	42845	
APARTMENT INVT & MGMT CO	CL A		03748R101	83	2669	SH	DEFINED	08	2669	
APARTMENT INVT & MGMT CO	CL A		03748R101	12	400	SH	DEFINED	17	400	
APARTMENT INVT & MGMT CO	CL A		03748R101	11075	355770	SH	DEFINED	21	355770	
APARTMENT INVT & MGMT CO	CL A		03748R101	7663	246173	SH	DEFINED	22	241173	
APARTMENT INVT & MGMT CO 5600	CL A		03748R101	146	4682	SH	OTHER	22	4682	
APOGEE ENTERPRISES INC 7570	COM		037598109	87	8375	SH	DEFINED	01	2775	
APOGEE ENTERPRISES INC	COM		037598109	1251	120275	SH	DEFINED	05	120275	
APOGEE ENTERPRISES INC	COM		037598109	189	18200	SH	DEFINED	21	18200	
APOLLO GROUP INC 2852	CL A		037604105	3253	36849	SH	DEFINED	01	29279	
APOLLO GROUP INC 66800	CL A		037604105	252	2852	SH	OTHER	01		
APOLLO GROUP INC	CL A		037604105	16287	184472	SH	DEFINED	05	117672	
APOLLO GROUP INC	CL A		037604105	549	6219	SH	DEFINED	08	6219	
APOLLO GROUP INC	CL A		037604105	246	2790	SH	DEFINED	17	2790	
APOLLO GROUP INC	CL A		037604105	1623	18378	SH	DEFINED	21	18378	
APOLLO GROUP INC 3580	CL A		037604105	1052	11913	SH	DEFINED	22	8333	
APOLLO GROUP INC	CL A		037604105	491	5557	SH	OTHER	22	5557	
APOLLO GROUP INC 1000	COM UNV	PHOE	037604204	88	1000	SH	OTHER	01		
APOLLO GROUP INC	COM UNV	PHOE	037604204	18	200	SH	DEFINED	05	200	
APOLLO GROUP INC	COM UNV	PHOE	037604204	9	100	SH	DEFINED	08	100	
APOLLO GROUP INC	COM UNV	PHOE	037604204	2015	23000	SH	CALL	DEFINED	08	23000
APOLLO GROUP INC	COM UNV	PHOE	037604204	228	2600	SH	DEFINED	22	2600	
APOGENT TECHNOLOGIES INC 705	COM		03760A101	405	12664	SH	DEFINED	01	12664	
APOGENT TECHNOLOGIES INC	COM		03760A101	23	705	SH	OTHER	01		
APOGENT TECHNOLOGIES INC	COM		03760A101	6092	190374	SH	DEFINED	05	190374	
APOGENT TECHNOLOGIES INC	COM		03760A101	456	14247	SH	DEFINED	08	14247	
APOGENT TECHNOLOGIES INC 152095	COM		03760A101	4867	152095	SH	DEFINED	22		
APOGENT TECHNOLOGIES INC 972	COM		03760A101	127	3975	SH	OTHER	22	3003	
APOGENT TECHNOLOGIES INC	DEBT	2.250%	03760AAE1	554	500000	PRN	DEFINED	08	500000	
APOGEE TECHNOLOGY INC	COM		03760F100	17	2000	SH	DEFINED	22	2000	

APOGEE TECHNOLOGY INC	COM	03760F100	113	13400	SH	OTHER	22	13400
APOLLO INVT CORP	COM	03761U106	63	4600	SH	DEFINED	05	4600
APOLLO INVT CORP	COM	03761U106	682	49538	SH	DEFINED	08	49538
APOLLO INVT CORP	COM	03761U106	443	32200	SH	DEFINED	17	32200
APPLE COMPUTER INC 3110	COM	037833100	1731	53187	SH	DEFINED	01	50077
APPLE COMPUTER INC 23205	COM	037833100	926	28465	SH	OTHER	01	5260
APPLE COMPUTER INC	COM	037833100	5387	165553	SH	DEFINED	05	165553
APPLE COMPUTER INC	COM	037833100	504	15493	SH	DEFINED	08	15493
APPLE COMPUTER INC	COM	037833100	55045	1691600	SH	CALL	DEFINED	1691600
APPLE COMPUTER INC	COM	037833100	22778	700000	SH	PUT	DEFINED	700000
APPLE COMPUTER INC	COM	037833100	3074	94455	SH	DEFINED	17	94455
APPLE COMPUTER INC	COM	037833100	1251	38442	SH	DEFINED	21	38442
APPLE COMPUTER INC 1300	COM	037833100	752	23106	SH	DEFINED	22	21806
APPLE COMPUTER INC	COM	037833100	225	6900	SH	OTHER	22	6900
APPLEBEES INTL INC 499	COM	037899101	310	13475	SH	DEFINED	01	12976
APPLEBEES INTL INC 3637	COM	037899101	531	23085	SH	OTHER	01	19448
APPLEBEES INTL INC	COM	037899101	4014	174369	SH	DEFINED	05	174369
APPLEBEES INTL INC	COM	037899101	171	7450	SH	DEFINED	08	7450
APPLEBEES INTL INC 14137	COM	037899101	1230	53429	SH	DEFINED	22	39292
APPLEBEES INTL INC	COM	037899101	139	6037	SH	OTHER	22	6037
APRIA HEALTHCARE GROUP INC 8227	COM	037933108	422	14699	SH	DEFINED	01	6472
APRIA HEALTHCARE GROUP INC 175	COM	037933108	133	4650	SH	OTHER	01	4475
APRIA HEALTHCARE GROUP INC	COM	037933108	3031	105618	SH	DEFINED	05	105618
APRIA HEALTHCARE GROUP INC	COM	037933108	333	11612	SH	DEFINED	08	11612
APRIA HEALTHCARE GROUP INC	COM	037933108	984	34300	SH	DEFINED	17	34300
APPLERA CORP	COM AP BIO G	038020103	1337	61471	SH	DEFINED	01	61471
APPLERA CORP 7075	COM AP BIO G	038020103	849	39041	SH	OTHER	01	31966
APPLERA CORP 211100	COM AP BIO G	038020103	6909	317638	SH	DEFINED	05	106538
APPLERA CORP	COM AP BIO G	038020103	89	4094	SH	DEFINED	08	4094
APPLERA CORP	COM AP BIO G	038020103	226	10400	SH	DEFINED	17	10400
APPLERA CORP	COM AP BIO G	038020103	10877	500104	SH	DEFINED	21	500104
APPLERA CORP 5764	COM AP BIO G	038020103	2223	102214	SH	DEFINED	22	96450
APPLERA CORP	COM AP BIO G	038020103	348	15994	SH	OTHER	22	15994
APPLERA CORP 500	COM CE GEN G	038020202	35	3000	SH	DEFINED	01	2500
APPLERA CORP 4925	COM CE GEN G	038020202	92	7953	SH	OTHER	01	3028
APPLERA CORP	COM CE GEN G	038020202	821	71321	SH	DEFINED	08	71321
APPLERA CORP	COM CE GEN G	038020202	513	44600	SH	DEFINED	17	44600
APPLERA CORP 60	COM CE GEN G	038020202	170	14728	SH	DEFINED	22	14668
APPLERA CORP	COM CE GEN G	038020202	19	1664	SH	OTHER	22	1664
APPLICA INC 14400	COM	03815A106	220	24725	SH	DEFINED	01	10325
APPLICA INC	COM	03815A106	979	110050	SH	DEFINED	05	110050
APPLICA INC	COM	03815A106	67	7500	SH	CALL	DEFINED	7500
APPLICA INC	COM	03815A106	1627	182800	SH	DEFINED	21	182800
APPLICA INC	COM	03815A106	5	600	SH	DEFINED	22	600
APPLIED DIGITAL SOLUTIONS 180	COM NEW	038188306	5	2100	SH	DEFINED	22	1920
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	246	100243	SH	OTHER	22	100243
APPLIED FILMS CORP 623	COM	038197109	107	3686	SH	DEFINED	01	3063
APPLIED FILMS CORP 100	COM	038197109	3	100	SH	OTHER	01	
APPLIED FILMS CORP	COM	038197109	2130	73397	SH	DEFINED	05	73397
APPLIED FILMS CORP	COM	038197109	149	5136	SH	DEFINED	17	5136
APPLIED FILMS CORP 10900	COM	038197109	4849	167100	SH	DEFINED	21	156200
APPLIED FILMS CORP 1400	COM	038197109	1204	41500	SH	DEFINED	22	40100
APPLIED FILMS CORP	COM	038197109	113	3910	SH	OTHER	22	3910
APPLIED INDL TECHNOLOGIES IN 1100	COM	03820C105	74	2450	SH	DEFINED	01	1350
APPLIED INDL TECHNOLOGIES IN 125	COM	03820C105	4	125	SH	OTHER	01	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2475	82175	SH	DEFINED	05	82175
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	386	12800	SH	DEFINED	21	12800
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	45	1500	SH	OTHER	22	1500
APPLIED MATLS INC 36375	COM	038222105	7685	391715	SH	DEFINED	01	355340
APPLIED MATLS INC 98110	COM	038222105	3617	184335	SH	OTHER	01	86225
APPLIED MATLS INC	COM	038222105	15838	807217	SH	DEFINED	05	807217

APPLIED MATLS INC	COM	038222105	6173	314644	SH	DEFINED	08	314644	
APPLIED MATLS INC	COM	038222105	12643	644400	SH	CALL	DEFINED	08	644400
APPLIED MATLS INC	COM	038222105	10251	522500	SH	PUT	DEFINED	08	522500
APPLIED MATLS INC	COM	038222105	753	38364	SH		DEFINED	17	38364
APPLIED MATLS INC	COM	038222105	1279	65178	SH		DEFINED	18	
65178									
APPLIED MATLS INC	COM	038222105	1917	97700	SH		DEFINED	20	97700
APPLIED MATLS INC	COM	038222105	49522	2524065	SH		DEFINED	21	2272940
251125									
APPLIED MATLS INC	COM	038222105	7016	357578	SH		DEFINED	22	312468
45110									
APPLIED MATLS INC	COM	038222105	3755	191410	SH		OTHER	22	191410
APPLIED MICRO CIRCUITS CORP	COM	03822W109	385	72405	SH		DEFINED	01	72405
APPLIED MICRO CIRCUITS CORP	COM	03822W109	22	4225	SH		OTHER	01	2750
1475									
APPLIED MICRO CIRCUITS CORP	COM	03822W109	739	138907	SH		DEFINED	05	138907
APPLIED MICRO CIRCUITS CORP	COM	03822W109	62	11704	SH		DEFINED	08	11704
APPLIED MICRO CIRCUITS CORP	COM	03822W109	623	117150	SH		DEFINED	17	117150
APPLIED MICRO CIRCUITS CORP	COM	03822W109	1529	287350	SH		DEFINED	20	287350
APPLIED MICRO CIRCUITS CORP	COM	03822W109	10519	1977314	SH		DEFINED	21	1395514
581800									
APPLIED MICRO CIRCUITS CORP	COM	03822W109	52	9708	SH		DEFINED	22	2408
7300									
APPLIED MICRO CIRCUITS CORP	COM	03822W109	34	6400	SH		OTHER	22	6400
APTARGROUP INC	COM	038336103	693	15855	SH		DEFINED	01	9955
5900									
APTARGROUP INC	COM	038336103	24	550	SH		OTHER	01	
550									
APTARGROUP INC	COM	038336103	6942	158900	SH		DEFINED	05	158900
APTARGROUP INC	COM	038336103	315	7200	SH		DEFINED	17	7200
APTARGROUP INC	COM	038336103	4609	105500	SH		DEFINED	21	105500
APTARGROUP INC	COM	038336103	155	3540	SH		DEFINED	22	240
3300									
APTARGROUP INC	COM	038336103	218	5000	SH		OTHER	22	5000
AQUA AMERICA INC	COM	03836W103	3941	196539	SH		DEFINED	05	196539
AQUA AMERICA INC	COM	03836W103	76	3800	SH		DEFINED	08	3800
AQUA AMERICA INC	COM	03836W103	4374	218176	SH		DEFINED	21	218176
AQUA AMERICA INC	COM	03836W103	1884	93981	SH		DEFINED	22	86682
7299									
AQUA AMERICA INC	COM	03836W103	176	8782	SH		OTHER	22	8782
AQUANTIVE INC	COM	03839G105	365	36950	SH		DEFINED	17	36950
AQUANTIVE INC	COM	03839G105	399	40346	SH		DEFINED		40346
AQUILA INC	COM	03840P102	167	46876	SH		DEFINED	01	46876
AQUILA INC	COM	03840P102	10	2900	SH		OTHER	01	1500
1400									
AQUILA INC	COM	03840P102	1474	414138	SH		DEFINED	05	414138
AQUILA INC	COM	03840P102	1382	388100	SH		DEFINED	08	388100
AQUILA INC	COM	03840P102	2503	703010	SH		DEFINED	17	703010
AQUILA INC	COM	03840P102	4	1000	SH		DEFINED	18	
1000									
AQUILA INC	COM	03840P102	12	3312	SH		DEFINED	22	3312
AQUILA INC	COM	03840P102	4	1226	SH		OTHER	22	1226
ARAMARK CORP	CL B	038521100	40	1400	SH		DEFINED	01	1400
ARAMARK CORP	CL B	038521100	35	1200	SH		DEFINED	05	1200
ARAMARK CORP	CL B	038521100	6	200	SH		DEFINED	08	200
ARAMARK CORP	CL B	038521100	142	4953	SH		DEFINED	17	4953
ARAMARK CORP	CL B	038521100	1438	50000	SH		DEFINED	21	50000
ARAMARK CORP	CL B	038521100	3	100	SH		DEFINED	22	
100									
ARAMARK CORP	CL B	038521100	707	24600	SH		OTHER	22	100
24500									
ARBITRON INC	COM	03875Q108	194	5300	SH		DEFINED	01	2500
2800									
ARBITRON INC	COM	03875Q108	6	175	SH		OTHER	01	
175									
ARBITRON INC	COM	03875Q108	4956	135700	SH		DEFINED	05	135700
ARBITRON INC	COM	03875Q108	80	2200	SH		DEFINED	08	2200
ARBITRON INC	COM	03875Q108	301	8240	SH		DEFINED	17	8240
ARBITRON INC	COM	03875Q108	5628	154100	SH		DEFINED	21	146100
8000									
ARBITRON INC	COM	03875Q108	960	26275	SH		DEFINED	22	25375
900									
ARBITRON INC	COM	03875Q108	102	2800	SH		OTHER	22	2800
ARBOR RLTY TR INC	COM	038923108	1195	59898	SH		DEFINED	17	59898
ARCH CHEMICALS INC	COM	03937R102	875	30369	SH		DEFINED	01	26709
3660									
ARCH CHEMICALS INC	COM	03937R102	9970	345943	SH		OTHER	01	37064
308879									
ARCH CHEMICALS INC	COM	03937R102	2818	97775	SH		DEFINED	05	97775
ARCH CHEMICALS INC	COM	03937R102	110	3800	SH		DEFINED	08	3800
ARCH CHEMICALS INC	COM	03937R102	110	3800	SH		DEFINED	17	3800
ARCH CHEMICALS INC	COM	03937R102	444	15400	SH		DEFINED	21	15400
ARCH CHEMICALS INC	COM	03937R102	12	414	SH		OTHER	22	414
ARCH COAL INC	COM	039380100	229	6247	SH		DEFINED	01	6247
ARCH COAL INC	COM	039380100	126	3442	SH		OTHER	01	307

3135							
ARCH COAL INC	COM	039380100	4345	118735	SH	DEFINED 05	118735
ARCH COAL INC	COM	039380100	709	19378	SH	DEFINED 08	19378
ARCH COAL INC	COM	039380100	491	13420	SH	DEFINED 20	13420
ARCH COAL INC	COM	039380100	15301	418180	SH	DEFINED 21	404205
13975							
ARCH COAL INC	COM	039380100	2347	64141	SH	DEFINED 22	47971
16170							
ARCH COAL INC	COM	039380100	29	800	SH	OTHER 22	800
ARCH WIRELESS INC	CL A	039392709	1123	39400	SH	DEFINED 17	39400
ARCHER DANIELS MIDLAND CO	COM	039483102	2990	178199	SH	DEFINED 01	176950
1249							
ARCHER DANIELS MIDLAND CO	COM	039483102	839	49998	SH	OTHER 01	10151
39847							
ARCHER DANIELS MIDLAND CO	COM	039483102	10122	603238	SH	DEFINED 05	317938
285300							
ARCHER DANIELS MIDLAND CO	COM	039483102	1364	81300	SH	DEFINED 08	81300
ARCHER DANIELS MIDLAND CO	COM	039483102	38	2262	SH	DEFINED 13	2262
ARCHER DANIELS MIDLAND CO	COM	039483102	263	15700	SH	DEFINED 17	15700
ARCHER DANIELS MIDLAND CO	COM	039483102	1255	74796	SH	DEFINED 21	74796
ARCHER DANIELS MIDLAND CO	COM	039483102	2121	126393	SH	DEFINED 22	124493
1900							
ARCHER DANIELS MIDLAND CO	COM	039483102	553	32970	SH	OTHER 22	32970
ARCHSTONE SMITH TR	COM	039583109	840	28632	SH	DEFINED 01	19022
9610							
ARCHSTONE SMITH TR	COM	039583109	708	24132	SH	OTHER 01	14159
9973							
ARCHSTONE SMITH TR	COM	039583109	33478	1141437	SH	DEFINED 05	1141437
ARCHSTONE SMITH TR	COM	039583109	783	26708	SH	DEFINED 08	26708
ARCHSTONE SMITH TR	COM	039583109	1	35	SH	DEFINED 17	35
ARCHSTONE SMITH TR	COM	039583109	33927	1156737	SH	DEFINED 21	1156737
ARCHSTONE SMITH TR	COM	039583109	6778	231084	SH	DEFINED 22	212916
18168							
ARCHSTONE SMITH TR	COM	039583109	251	8565	SH	OTHER 22	8565
ARCTIC CAT INC	COM	039670104	361	13115	SH	DEFINED 01	2815
10300							
ARCTIC CAT INC	COM	039670104	3	125	SH	OTHER 01	
125							
ARCTIC CAT INC	COM	039670104	2697	97950	SH	DEFINED 05	97950
ARCTIC CAT INC	COM	039670104	127	4600	SH	DEFINED 08	4600
ARCTIC CAT INC	COM	039670104	74	2700	SH	DEFINED 17	2700
ARCTIC CAT INC	COM	039670104	380	13800	SH	DEFINED 21	13800
ARDEN RLTY INC	COM	039793104	1126	38288	SH	DEFINED 01	38288
ARDEN RLTY INC	COM	039793104	6	200	SH	OTHER 01	200
ARDEN RLTY INC	COM	039793104	242	8219	SH	DEFINED 08	8219
ARDEN RLTY INC	COM	039793104	136	4639	SH	DEFINED 17	4639
ARDEN RLTY INC	COM	039793104	489	16610	SH	DEFINED 22	14600
2010							
ARDEN RLTY INC	COM	039793104	59	2000	SH	OTHER 22	2000
ARGONAUT GROUP INC	COM	040157109	18	966	SH	OTHER 01	3
963							
ARGONAUT GROUP INC	COM	040157109	61	3300	SH	DEFINED 08	3300
ARGONAUT GROUP INC	COM	040157109	111	6000	SH	DEFINED 17	6000
ARGONAUT GROUP INC	COM	040157109	25	1378	SH	DEFINED 22	278
1100							
ARGONAUT GROUP INC	COM	040157109	82	4451	SH	OTHER 22	4451
ARGOSY GAMING CO	COM	040228108	524	13925	SH	DEFINED 01	4125
9800							
ARGOSY GAMING CO	COM	040228108	4943	131450	SH	DEFINED 05	131450
ARGOSY GAMING CO	COM	040228108	23	600	SH	DEFINED 08	600
ARGOSY GAMING CO	COM	040228108	733	19500	SH	DEFINED 21	19500
ARIAD PHARMACEUTICALS INC	COM	04033A100	50	6725	SH	DEFINED 01	6725
ARIAD PHARMACEUTICALS INC	COM	04033A100	590	78821	SH	DEFINED 17	78821
ARIAD PHARMACEUTICALS INC	COM	04033A100	7	1000	SH	OTHER 22	1000
ARIBA INC	COM	04033V104	2	775	SH	DEFINED 01	775
ARIBA INC	COM	04033V104	2	759	SH	OTHER 01	759
ARIBA INC	COM	04033V104	150	75140	SH	DEFINED 08	75140
ARIBA INC	COM	04033V104	291	146000	SH	DEFINED 08	146000
ARIBA INC	COM	04033V104	8	3950	SH	DEFINED 22	2950
1000							
ARIBA INC	COM	04033V104		100	SH	OTHER 22	100
ARKANSAS BEST CORP DEL	COM	040790107	537	16305	SH	DEFINED 01	5505
10800							
ARKANSAS BEST CORP DEL	COM	040790107	5	150	SH	OTHER 01	
150							
ARKANSAS BEST CORP DEL	COM	040790107	3805	115575	SH	DEFINED 05	115575
ARKANSAS BEST CORP DEL	COM	040790107	69	2100	SH	DEFINED 08	2100
ARKANSAS BEST CORP DEL	COM	040790107	89	2700	SH	DEFINED 17	2700
ARKANSAS BEST CORP DEL	COM	040790107	16058	487800	SH	DEFINED 21	484900
2900							
ARKANSAS BEST CORP DEL	COM	040790107	3167	96200	SH	DEFINED 22	85500
10700							
ARM HLDGS PLC	SPONSORED AD	042068106	98	14800	SH	DEFINED 17	14800
ARM HLDGS PLC	SPONSORED AD	042068106	7070	1063170	SH	DEFINED 21	1063170
ARM HLDGS PLC	SPONSORED AD	042068106	561	84300	SH	DEFINED 22	84300

ARMOR HOLDINGS INC 7900	COM	042260109	393	11570	SH	DEFINED 01	3670
ARMOR HOLDINGS INC 150	COM	042260109	5	150	SH	OTHER 01	
ARMOR HOLDINGS INC	COM	042260109	4877	143450	SH	DEFINED 05	143450
ARMOR HOLDINGS INC	COM	042260109	24	700	SH	DEFINED 08	700
ARMOR HOLDINGS INC	COM	042260109	102	3000	SH	DEFINED 17	3000
ARMOR HOLDINGS INC 17790	COM	042260109	34657	1019325	SH	DEFINED 21	1001535
ARMOR HOLDINGS INC 26400	COM	042260109	5976	175770	SH	DEFINED 22	149370
ARMOR HOLDINGS INC	COM	042260109	37	1100	SH	OTHER 22	1100
ARQULE INC	COM	04269E107	12	2245	SH	DEFINED 01	2245
ARQULE INC 1125	COM	04269E107	7	1325	SH	OTHER 01	200
ARQULE INC	COM	04269E107	636	120650	SH	DEFINED 05	120650
ARQULE INC	COM	04269E107	61	11600	SH	DEFINED 17	11600
ARQULE INC	COM	04269E107	101	19100	SH	DEFINED 21	19100
ARQULE INC	COM	04269E107	1	200	SH	DEFINED 22	200
ARRIS GROUP INC	COM	04269Q100	1	125	SH	DEFINED 01	125
ARRIS GROUP INC	COM	04269Q100	877	147714	SH	DEFINED 08	147714
ARRIS GROUP INC	COM	04269Q100	182	30600	SH	DEFINED 17	30600
ARRAY BIOPHARMA INC	COM	04269X105	419	52748	SH	OTHER 01	52748
ARRAY BIOPHARMA INC	COM	04269X105	405	51000	SH	DEFINED 17	51000
ARROW ELECTRS INC	COM	042735100	388	14475	SH	DEFINED 01	14475
ARROW ELECTRS INC	COM	042735100	6579	245297	SH	DEFINED 05	245297
ARROW ELECTRS INC	COM	042735100	702	26178	SH	DEFINED 08	26178
ARROW ELECTRS INC	COM	042735100	378	14100	SH	DEFINED 17	14100
ARROW ELECTRS INC	COM	042735100	13238	493600	SH	DEFINED 21	493600
ARROW ELECTRS INC 6000	COM	042735100	1388	51750	SH	DEFINED 22	45750
ARROW ELECTRS INC	COM	042735100	477	17800	SH	OTHER 22	17800
ARROW ELECTRS INC	DBC	042735AY6	3127	5900000	PRN	DEFINED 08	5900000
ARROW FINL CORP	COM	042744102	20	657	SH	DEFINED 01	657
ARROW FINL CORP 2000	COM	042744102	61	2000	SH	OTHER 01	
ARROW FINL CORP	COM	042744102	331	10885	SH	DEFINED 22	10885
ART TECHNOLOGY GROUP INC	COM	04289L107		150	SH	DEFINED 01	150
ART TECHNOLOGY GROUP INC	COM	04289L107		260	SH	OTHER 01	260
ART TECHNOLOGY GROUP INC	COM	04289L107	34	28200	SH	DEFINED 17	28200
ART TECHNOLOGY GROUP INC	COM	04289L107	2	1750	SH	DEFINED 22	1750
ARTISAN COMPONENTS INC 16500	COM	042923102	6636	257200	SH	DEFINED 21	240700
ARTISAN COMPONENTS INC 1800	COM	042923102	1295	50200	SH	DEFINED 22	48400
ARTISAN COMPONENTS INC	COM	042923102	142	5500	SH	OTHER 22	5500
ARTESYN TECHNOLOGIES INC 17400	COM	043127109	205	22825	SH	DEFINED 01	5425
ARTESYN TECHNOLOGIES INC	COM	043127109	1600	177750	SH	DEFINED 05	177750
ARTESYN TECHNOLOGIES INC	COM	043127109	225	25000	SH	DEFINED 08	25000
ARTESYN TECHNOLOGIES INC 55500	COM	043127109	14529	1614380	SH	DEFINED 21	1558880
ARTESYN TECHNOLOGIES INC 53900	COM	043127109	485	53900	SH	DEFINED 22	
ARTESYN TECHNOLOGIES INC	COM	043127109	4	466	SH	OTHER 22	466
ARTHROCARE CORP 1000	COM	043136100	75	2575	SH	DEFINED 01	1575
ARTHROCARE CORP 125	COM	043136100	4	125	SH	OTHER 01	
ARTHROCARE CORP	COM	043136100	2608	89800	SH	DEFINED 05	89800
ARTHROCARE CORP 47550	COM	043136100	39838	1371840	SH	DEFINED 21	1324290
ARTHROCARE CORP 45660	COM	043136100	1326	45660	SH	DEFINED 22	
ARTS WAY MFG INC	COM	043168103	158	30000	SH	DEFINED 01	30000
ARVINMERITOR INC	COM	043353101	95	4859	SH	DEFINED 01	4859
ARVINMERITOR INC	COM	043353101	5	246	SH	OTHER 01	246
ARVINMERITOR INC	COM	043353101	2874	146861	SH	DEFINED 05	146861
ARVINMERITOR INC	COM	043353101	23	1200	SH	DEFINED 08	1200
ARVINMERITOR INC	COM	043353101	252	12900	SH	DEFINED 17	12900
ARVINMERITOR INC 2135	COM	043353101	78	3995	SH	DEFINED 22	1860
ARVINMERITOR INC	COM	043353101	70	3586	SH	OTHER 22	3586
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	2008	125565	SH	DEFINED 05	125565
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	13	800	SH	DEFINED 08	800
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	130	8138	SH	DEFINED 17	8138
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	44	2750	SH	DEFINED 21	2750
ASCENTIAL SOFTWARE CORP	COM NEW	04362P207	2	102	SH	DEFINED 22	102
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	107	12800	SH	DEFINED 17	12800
ASHLAND INC 89	COM	044204105	1759	33310	SH	DEFINED 01	33221
ASHLAND INC 2300	COM	044204105	404	7650	SH	OTHER 01	5350
ASHLAND INC	COM	044204105	5164	97783	SH	DEFINED 05	97783
ASHLAND INC	COM	044204105	709	13422	SH	DEFINED 08	13422

ASHLAND INC	COM	044204105	267	5057 SH	DEFINED 17	5057
ASHLAND INC 757448	COM	044204105	40001	757448 SH	OTHER 17	
ASHLAND INC	COM	044204105	746	14120 SH	DEFINED 20	14120
ASHLAND INC 1050	COM	044204105	9462	179176 SH	DEFINED 21	178126
ASHLAND INC 4630	COM	044204105	1087	20580 SH	DEFINED 22	15950
ASHLAND INC	COM	044204105	142	2680 SH	OTHER 22	2680
ASHWORTH INC 2400	COM	04516H101	36	4275 SH	DEFINED 01	1875
ASHWORTH INC	COM	04516H101	504	60650 SH	DEFINED 05	60650
ASHWORTH INC	COM	04516H101	74	8900 SH	DEFINED 21	8900
ASK JEEVES INC	COM	045174109	11	275 SH	DEFINED 01	275
ASK JEEVES INC 250	COM	045174109	142	3650 SH	OTHER 01	3400
ASK JEEVES INC	COM	045174109	12	300 SH	DEFINED 05	300
ASK JEEVES INC	COM	045174109	794	20338 SH	DEFINED 08	20338
ASK JEEVES INC	COM	045174109	742	19010 SH	DEFINED 20	19010
ASK JEEVES INC 12200	COM	045174109	13704	351125 SH	DEFINED 21	338925
ASK JEEVES INC 19620	COM	045174109	766	19620 SH	DEFINED 22	
ASK JEEVES INC 540	COM	045174109	21	540 SH	OTHER 22	
ASK JEEVES INC	COM	045174109	7274	186366 SH	DEFINED	186366
ASK JEEVES INC	NOTE	045174AB5	8555	3570000 PRN	DEFINED 17	3570000
ASIAINFO HLDGS INC	COM	04518A104	100	19000 SH	DEFINED 17	19000
ASPECT COMMUNICATIONS CORP	COM	04523Q102	3	215 SH	DEFINED 01	215
ASPECT COMMUNICATIONS CORP	COM	04523Q102	206	14500 SH	DEFINED 08	14500
ASPECT COMMUNICATIONS CORP	COM	04523Q102	576	40567 SH	DEFINED 17	40567
ASPECT COMMUNICATIONS CORP 51700	COM	04523Q102	21119	1487270 SH	DEFINED 21	1435570
ASPECT COMMUNICATIONS CORP 49650	COM	04523Q102	705	49650 SH	DEFINED 22	
ASPEN TECHNOLOGY INC	COM	045327103	37	5090 SH	OTHER 01	5090
ASPEN TECHNOLOGY INC	COM	045327103	712	98110 SH	DEFINED 17	98110
ASSET ACCEP CAP CORP	COM	04543P100	217	12700 SH	DEFINED 17	12700
ASSET ACCEP CAP CORP	COM	04543P100	17	1000 SH	OTHER 22	1000
ASSOCIATED BANC CORP	COM	045487105	3720	125538 SH	DEFINED 01	125538
ASSOCIATED BANC CORP 1180	COM	045487105	35	1180 SH	OTHER 01	
ASSOCIATED BANC CORP	COM	045487105	6934	234020 SH	DEFINED 05	234020
ASSOCIATED BANC CORP	COM	045487105	117	3950 SH	DEFINED 17	3950
ASSOCIATED BANC CORP	COM	045487105	805	27170 SH	DEFINED 21	27170
ASSOCIATED BANC CORP	COM	045487105	96	3250 SH	DEFINED 22	3250
ASSOCIATED BANC CORP	COM	045487105	13	450 SH	OTHER 22	450
ASSOCIATED ESTATES RLTY CORP	COM	045604105	3	400 SH	DEFINED 01	400
ASSOCIATED ESTATES RLTY CORP	COM	045604105	12	1516 SH	OTHER 01	1516
ASSOCIATED ESTATES RLTY CORP	COM	045604105	109	13600 SH	DEFINED 17	13600
ASSOCIATED ESTATES RLTY CORP	COM	045604105	2	300 SH	DEFINED 22	300
ASSURANT INC	COM	04621X108	99	3770 SH	DEFINED 08	3770
ASSURANT INC	COM	04621X108	7989	302828 SH	DEFINED 17	302828
ASTEC INDS INC	COM	046224101	30	1575 SH	DEFINED 01	1575
ASTEC INDS INC 75	COM	046224101	1	75 SH	OTHER 01	
ASTEC INDS INC	COM	046224101	1558	82750 SH	DEFINED 05	82750
ASTEC INDS INC	COM	046224101	247	13100 SH	DEFINED 21	13100
ASTORIA FINL CORP	COM	046265104	383	10457 SH	DEFINED 01	10457
ASTORIA FINL CORP 1585	COM	046265104	58	1585 SH	OTHER 01	
ASTORIA FINL CORP	COM	046265104	6086	166370 SH	DEFINED 05	166370
ASTORIA FINL CORP	COM	046265104	640	17505 SH	DEFINED 17	17505
ASTORIA FINL CORP	COM	046265104	252	6882 SH	DEFINED 22	6882
ASTORIA FINL CORP	COM	046265104	90	2450 SH	OTHER 22	2450
ASTRAZENECA PLC	SPONSORED AD	046353108	59	1283 SH	DEFINED 01	1283
ASTRAZENECA PLC 2100	SPONSORED AD	046353108	511	11197 SH	OTHER 01	9097
ASTRAZENECA PLC	SPONSORED AD	046353108	6390	140000 SH	PUT DEFINED 08	140000
ASTRAZENECA PLC	SPONSORED AD	046353108	7102	155600 SH	DEFINED 21	155600
ASTRAZENECA PLC 1275	SPONSORED AD	046353108	101	2209 SH	DEFINED 22	934
ASTRAZENECA PLC	SPONSORED AD	046353108	492	10778 SH	OTHER 22	10778
ASTRONICS CORP	COM	046433108	304	57477 SH	DEFINED 22	57477
AT RD INC	COM	04648K105	2	200 SH	DEFINED 08	200
AT RD INC	COM	04648K105	125	16371 SH	DEFINED 17	16371
AT RD INC 30700	COM	04648K105	3363	439600 SH	DEFINED 21	408900
AT RD INC 2900	COM	04648K105	625	81700 SH	DEFINED 22	78800
AT RD INC	COM	04648K105	69	9000 SH	OTHER 22	9000
ASYST TECHNOLOGY CORP	COM	04648X107	2	165 SH	DEFINED 01	165
ASYST TECHNOLOGY CORP 7815	COM	04648X107	81	7825 SH	OTHER 01	10
ASYST TECHNOLOGY CORP	COM	04648X107	112	10787 SH	DEFINED 17	10787

ASYST TECHNOLOGY CORP 1400	COM	04648X107	2116	204600	SH	DEFINED 21	203200
ASYST TECHNOLOGY CORP 5400	COM	04648X107	512	49500	SH	DEFINED 22	44100
ATHEROGENICS INC	COM	047439104	447	23512	SH	DEFINED 01	23512
ATHEROGENICS INC 750	COM	047439104	19	1000	SH	OTHER 01	250
ATHEROGENICS INC	COM	047439104	1463	76900	SH	DEFINED 05	76900
ATHEROGENICS INC	COM	047439104	2	100	SH	DEFINED 08	100
ATHEROGENICS INC 7400	COM	047439104	141	7400	SH	OTHER 22	
ATHEROS COMMUNICATIONS INC	COM	04743P108	1750	165742	SH	DEFINED 05	165742
ATHEROS COMMUNICATIONS INC	COM	04743P108	125	11800	SH	DEFINED 17	11800
ATLANTIC COAST AIRLINES HLDG 11200	COM	048396105	96	16650	SH	DEFINED 01	5450
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1139	198400	SH	DEFINED 05	198400
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1	100	SH	DEFINED 08	100
ATLANTIC COAST AIRLINES HLDG	COM	048396105	273	47500	SH	DEFINED 08	47500
ATLANTIC COAST AIRLINES HLDG	COM	048396105	1099	191406	SH	DEFINED 21	191406
ATLANTIC COAST AIRLINES HLDG 6980	COM	048396105	40	6980	SH	DEFINED 22	
ATLANTIC COAST AIRLINES HLDG 46420	COM	048396105	321	55900	SH	OTHER 22	9480
ATLAS AMER INC	COM	049167109	871	43200	SH	DEFINED 21	43200
ATLAS AMER INC	COM	049167109	38	1900	SH	DEFINED 22	1900
ATLAS AMER INC	COM	049167109	14	700	SH	OTHER 22	700
ATMEL CORP	COM	049513104	439	74125	SH	DEFINED 01	74125
ATMEL CORP 1175	COM	049513104	7	1175	SH	OTHER 01	
ATMEL CORP	COM	049513104	5984	1010861	SH	DEFINED 05	1010861
ATMEL CORP	COM	049513104	89	15090	SH	DEFINED 08	15090
ATMEL CORP	COM	049513104	118	20000	SH	DEFINED 21	20000
ATMEL CORP 110	COM	049513104	61	10310	SH	DEFINED 22	10200
ATMOS ENERGY CORP 2100	COM	049560105	368	14392	SH	DEFINED 01	12292
ATMOS ENERGY CORP 6532	COM	049560105	167	6532	SH	OTHER 01	
ATMOS ENERGY CORP	COM	049560105	5779	225725	SH	DEFINED 05	225725
ATMOS ENERGY CORP	COM	049560105	230	8974	SH	DEFINED 08	8974
ATMOS ENERGY CORP	COM	049560105	241	9400	SH	DEFINED 17	9400
ATMOS ENERGY CORP	COM	049560105	888	34700	SH	DEFINED 21	34700
ATMOS ENERGY CORP	COM	049560105	25	973	SH	DEFINED 22	973
ATMOS ENERGY CORP	COM	049560105	23	900	SH	OTHER 22	900
ATRIX LABS INC	COM	04962L101	17	500	SH	OTHER 01	500
ATRIX LABS INC	COM	04962L101	377	11000	SH	DEFINED 17	11000
ATRIX LABS INC 8300	COM	04962L101	4676	136400	SH	DEFINED 21	128100
ATRIX LABS INC 900	COM	04962L101	915	26700	SH	DEFINED 22	25800
ATRIX LABS INC	COM	04962L101	99	2900	SH	OTHER 22	2900
ATWOOD OCEANICS INC	COM	050095108	38	900	SH	DEFINED 01	900
ATWOOD OCEANICS INC	COM	050095108	2423	58025	SH	DEFINED 05	58025
ATWOOD OCEANICS INC 11500	COM	050095108	22148	530490	SH	DEFINED 21	518990
ATWOOD OCEANICS INC 14190	COM	050095108	3102	74290	SH	DEFINED 22	60100
AUDIOVOX CORP 3100	CL A	050757103	164	9700	SH	DEFINED 01	6600
AUDIOVOX CORP 4200	CL A	050757103	71	4200	SH	OTHER 01	
AUDIOVOX CORP	CL A	050757103	1695	100400	SH	DEFINED 05	100400
AUDIOVOX CORP	CL A	050757103	78	4600	SH	DEFINED 17	4600
AUDIOVOX CORP	CL A	050757103	258	15300	SH	DEFINED 21	15300
AUGUST TECHNOLOGY CORP	COM	05106U105	94	7500	SH	DEFINED 17	7500
AUGUST TECHNOLOGY CORP 14000	COM	05106U105	2981	237700	SH	DEFINED 21	223700
AUGUST TECHNOLOGY CORP 1600	COM	05106U105	588	46900	SH	DEFINED 22	45300
AUGUST TECHNOLOGY CORP	COM	05106U105	63	5000	SH	OTHER 22	5000
AUTHENTIDATE HLDG CORP	COM	052666104	172	15700	SH	DEFINED 17	15700
AUTOBYTEL INC 1925	COM	05275N106	107	11825	SH	DEFINED 01	9900
AUTOBYTEL INC	COM	05275N106	1736	191233	SH	DEFINED 05	191233
AUTOBYTEL INC	COM	05275N106	1	100	SH	DEFINED 22	100
AUTODESK INC	COM	052769106	508	11876	SH	DEFINED 01	11876
AUTODESK INC 400	COM	052769106	51	1200	SH	OTHER 01	800
AUTODESK INC	COM	052769106	3150	73584	SH	DEFINED 05	73584
AUTODESK INC	COM	052769106	755	17646	SH	DEFINED 08	17646
AUTODESK INC	COM	052769106	150	3500	SH	DEFINED 17	3500
AUTODESK INC 143000	COM	052769106	6122	143000	SH	DEFINED 18	
AUTODESK INC	COM	052769106	1318	30780	SH	DEFINED 20	30780
AUTODESK INC	COM	052769106	22315	521250	SH	DEFINED 21	504350

16900									
AUTODESK INC	COM	052769106	1216	28398	SH	DEFINED	22	2088	
26310									
AUTODESK INC	COM	052769106	78	1830	SH	OTHER	22	1830	
AUTOLIV INC	COM	052800109	73	1729	SH	DEFINED	01	1729	
AUTOLIV INC	COM	052800109	27	651	SH	OTHER	01	306	
345									
AUTOLIV INC	COM	052800109	21	500	SH	DEFINED	05	500	
AUTOLIV INC	COM	052800109	63	1500	SH	DEFINED	08	1500	
AUTOLIV INC	COM	052800109	139	3300	SH	DEFINED	17	3300	
AUTOLIV INC	COM	052800109	1293	30630	SH	DEFINED	20	30630	
AUTOLIV INC	COM	052800109	51008	1208731	SH	DEFINED	21	1182431	
26300									
AUTOLIV INC	COM	052800109	2742	64974	SH	DEFINED	22	30184	
34790									
AUTOLIV INC	COM	052800109	49	1164	SH	OTHER	22	1164	
AUTOMATIC DATA PROCESSING IN	COM	053015103	41090	981129	SH	DEFINED	01	837744	
143385									
AUTOMATIC DATA PROCESSING IN	COM	053015103	40035	955940	SH	OTHER	01	546093	
409847									
AUTOMATIC DATA PROCESSING IN	COM	053015103	2094	50000	SH	DEFINED	01	50000	
AUTOMATIC DATA PROCESSING IN	COM	053015103	10969	261905	SH	DEFINED	05	261905	
AUTOMATIC DATA PROCESSING IN	COM	053015103	3018	72060	SH	DEFINED	08	72060	
AUTOMATIC DATA PROCESSING IN	COM	053015103	201	4800	SH	DEFINED	17	4800	
AUTOMATIC DATA PROCESSING IN	COM	053015103	17	400	SH	DEFINED	18		
400									
AUTOMATIC DATA PROCESSING IN	COM	053015103	13278	317050	SH	DEFINED	21	317050	
AUTOMATIC DATA PROCESSING IN	COM	053015103	164238	3921625	SH	DEFINED	22	3673558	
248067									
AUTOMATIC DATA PROCESSING IN	COM	053015103	113966	2721243	SH	OTHER	22	2720543	
700									
AUTONATION INC	COM	05329W102	2694	157550	SH	DEFINED	01	157550	
AUTONATION INC	COM	05329W102	10	575	SH	OTHER	01		
575									
AUTONATION INC	COM	05329W102	2183	127675	SH	DEFINED	05	127675	
AUTONATION INC	COM	05329W102	711	41608	SH	DEFINED	08	41608	
AUTONATION INC	COM	05329W102	421	24600	SH	DEFINED	17	24600	
AUTONATION INC	COM	05329W102	457	26704	SH	DEFINED	21	26704	
AUTONATION INC	COM	05329W102	132	7700	SH	DEFINED	22	6900	
800									
AUTOZONE INC	COM	053332102	1611	20115	SH	DEFINED	01	19665	
450									
AUTOZONE INC	COM	053332102	297	3705	SH	OTHER	01	1230	
2475									
AUTOZONE INC	COM	053332102	7469	93250	SH	DEFINED	05	42250	
51000									
AUTOZONE INC	COM	053332102	984	12288	SH	DEFINED	08	12288	
AUTOZONE INC	COM	053332102	3909	48800	SH	CALL	DEFINED	08	48800
AUTOZONE INC	COM	053332102	582	7262	SH	DEFINED	17	7262	
AUTOZONE INC	COM	053332102	664	8288	SH	DEFINED	21	8288	
AUTOZONE INC	COM	053332102	201	2511	SH	DEFINED	22	2311	
200									
AUTOZONE INC	COM	053332102	4	50	SH	OTHER	22	50	
AVALONBAY CMNTYS INC	COM	053484101	2865	50691	SH	DEFINED	01	50691	
AVALONBAY CMNTYS INC	COM	053484101	224	3957	SH	OTHER	01	3957	
AVALONBAY CMNTYS INC	COM	053484101	396	7015	SH	DEFINED	05	7015	
AVALONBAY CMNTYS INC	COM	053484101	599	10598	SH	DEFINED	08	10598	
AVALONBAY CMNTYS INC	COM	053484101	32	574	SH	DEFINED	17	574	
AVALONBAY CMNTYS INC	COM	053484101	24880	440200	SH	DEFINED	21	440000	
200									
AVALONBAY CMNTYS INC	COM	053484101	2570	45470	SH	DEFINED	22	35880	
9590									
AVALONBAY CMNTYS INC	COM	053484101	512	9061	SH	OTHER	22	9061	
AVANIR PHARMACEUTICALS	CL A	05348P104	255	151500	SH	DEFINED	17	151500	
AVANEX CORP	COM	05348W109	104	26625	SH	DEFINED	01	26625	
AVANEX CORP	COM	05348W109		50	SH	OTHER	01	50	
AVANEX CORP	COM	05348W109	3112	800000	SH	DEFINED	08	800000	
AVANEX CORP	COM	05348W109	16	4000	SH	OTHER	22	4000	
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	3	1000	SH	DEFINED	01	1000	
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	192	72200	SH	DEFINED	17	72200	
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	13	5000	SH	OTHER	22	5000	
AVAYA INC	COM	053499109	2223	140794	SH	DEFINED	01	127994	
9579	3221								
AVAYA INC	COM	053499109	447	28281	SH	OTHER	01		
28281									
AVAYA INC	COM	053499109	5067	320919	SH	DEFINED	05	264619	
56300									
AVAYA INC	COM	053499109	1245	78824	SH	DEFINED	08	78824	
AVAYA INC	COM	053499109	204	12900	SH	DEFINED	17	12900	
AVAYA INC	COM	053499109	13	800	SH	DEFINED	18		
800									
AVAYA INC	COM	053499109	1311	83010	SH	DEFINED	20	83010	
AVAYA INC	COM	053499109	23462	1485907	SH	DEFINED	21	1321612	
164295									
AVAYA INC	COM	053499109	3864	244709	SH	DEFINED	22	216703	

28006									
AVAYA INC	COM	053499109	489	30959	SH	OTHER	22		30959
AVAYA INC	NOTE	053499AA7	12125	20000000	PRN	OTHER	17		
20000000									
AVENTIS	SPONSORED AD	053561106	9	119	SH	DEFINED	01		19
100									
AVENTIS	SPONSORED AD	053561106	79	1040	SH	OTHER	01		770
270									
AVENTIS	SPONSORED AD	053561106	76	1000	SH	DEFINED	21		1000
AVENTIS	SPONSORED AD	053561106	249	3275	SH	DEFINED	22		3175
100									
AVENTIS	SPONSORED AD	053561106	236	3100	SH	OTHER	22		3100
AVERY DENNISON CORP	COM	053611109	6960	108726	SH	DEFINED	01		86001
22725									
AVERY DENNISON CORP	COM	053611109	7833	122373	SH	OTHER	01		89801
32572									
AVERY DENNISON CORP	COM	053611109	3331	52035	SH	DEFINED	05		52035
AVERY DENNISON CORP	COM	053611109	519	8105	SH	DEFINED	08		8105
AVERY DENNISON CORP	COM	053611109	22	350	SH	DEFINED	13		350
AVERY DENNISON CORP	COM	053611109	17	270	SH	DEFINED	18		
270									
AVERY DENNISON CORP	COM	053611109	2554	39900	SH	DEFINED	20		39900
AVERY DENNISON CORP	COM	053611109	42808	668766	SH	DEFINED	21		589741
79025									
AVERY DENNISON CORP	COM	053611109	19429	303527	SH	DEFINED	22		294544
8983									
AVERY DENNISON CORP	COM	053611109	5865	91633	SH	OTHER	22		91633
AVICI SYS INC	COM NEW	05367L802	136	10450	SH	DEFINED	22		10450
AVID TECHNOLOGY INC	COM	05367P100	757	13880	SH	DEFINED	01		3880
10000									
AVID TECHNOLOGY INC	COM	05367P100	11	200	SH	OTHER	01		
200									
AVID TECHNOLOGY INC	COM	05367P100	7735	141750	SH	DEFINED	05		141750
AVID TECHNOLOGY INC	COM	05367P100	166	3043	SH	DEFINED	08		3043
AVID TECHNOLOGY INC	COM	05367P100	1141	20900	SH	DEFINED	21		20900
AVIGEN INC	COM	053690103	38	11286	SH	DEFINED	22		11286
AVISTA CORP	COM	05379B107	389	21143	SH	DEFINED	01		14043
7100									
AVISTA CORP	COM	05379B107	27	1475	SH	OTHER	01		
1475									
AVISTA CORP	COM	05379B107	3824	207625	SH	DEFINED	05		207625
AVISTA CORP	COM	05379B107	28	1500	SH	DEFINED	08		1500
AVISTA CORP	COM	05379B107	591	32100	SH	DEFINED	21		32100
AVISTA CORP	COM	05379B107	5	285	SH	DEFINED	22		285
AVISTA CORP	COM	05379B107	37	2000	SH	OTHER	22		2000
AVNET INC	COM	053807103	360	15850	SH	DEFINED	01		11646
4204									
AVNET INC	COM	053807103	154	6804	SH	OTHER	01		5754
1050									
AVNET INC	COM	053807103	5811	256007	SH	DEFINED	05		256007
AVNET INC	COM	053807103	476	20954	SH	DEFINED	08		20954
AVNET INC	COM	053807103	400	17600	SH	DEFINED	17		17600
AVNET INC	COM	053807103	12276	540800	SH	DEFINED	21		540800
AVNET INC	COM	053807103	4365	192299	SH	DEFINED	22		185263
7036									
AVNET INC	COM	053807103	107	4700	SH	OTHER	22		4700
AVNET INC	DBCX	2.000% 053807AL7	6423	6480000	PRN	DEFINED	08		6480000
AVNET INC	DBCX	2.000% 053807AL7	783	790000	PRN	DEFINED	17		790000
AVOCENT CORP	COM	053893103	407	11069	SH	DEFINED	01		9909
1160									
AVOCENT CORP	COM	053893103	7	200	SH	OTHER	01		
200									
AVOCENT CORP	COM	053893103	8093	220281	SH	DEFINED	05		220281
AVOCENT CORP	COM	053893103	113	3064	SH	DEFINED	08		3064
AVOCENT CORP	COM	053893103	18	500	SH	DEFINED	22		
500									
AVOCENT CORP	COM	053893103	533	14500	SH	OTHER	22		500
14000									
AVON PRODS INC	COM	054303102	6048	131070	SH	DEFINED	01		122485
8585									
AVON PRODS INC	COM	054303102	7024	152230	SH	OTHER	01		35784
116446									
AVON PRODS INC	COM	054303102	17682	383219	SH	DEFINED	05		228919
154300									
AVON PRODS INC	COM	054303102	19489	422379	SH	DEFINED	08		422379
AVON PRODS INC	COM	054303102	2768	60000	SH	DEFINED	08	PUT	60000
AVON PRODS INC	COM	054303102	46	1000	SH	DEFINED	17		1000
AVON PRODS INC	COM	054303102	309	6700	SH	DEFINED	18		
6700									
AVON PRODS INC	COM	054303102	2576	55820	SH	DEFINED	20		55820
AVON PRODS INC	COM	054303102	65163	1412296	SH	DEFINED	21		1303226
109070									
AVON PRODS INC	COM	054303102	65952	1429380	SH	DEFINED	22		1363436
65944									
AVON PRODS INC	COM	054303102	18032	390812	SH	OTHER	22		390612

200							
AXA	SPONSORED AD	054536107	31	1386	SH	DEFINED 01	1050
336							
AXA	SPONSORED AD	054536107	74	3354	SH	OTHER 01	2504
850							
AXA	SPONSORED AD	054536107	84	3800	SH	DEFINED 08	3800
AXA	SPONSORED AD	054536107	26	1180	SH	DEFINED 18	
1180							
AXA	SPONSORED AD	054536107	235	10600	SH	DEFINED 21	10600
AXA	SPONSORED AD	054536107	552	24952	SH	DEFINED 22	23924
1028							
AXA	SPONSORED AD	054536107	47	2132	SH	OTHER 22	2132
AXCELIS TECHNOLOGIES INC	COM	054540109	165	13230	SH	DEFINED 01	13230
AXCELIS TECHNOLOGIES INC	COM	054540109	433	34822	SH	OTHER 01	10321
24501							
AXCELIS TECHNOLOGIES INC	COM	054540109	5234	420742	SH	DEFINED 05	420742
AXCELIS TECHNOLOGIES INC	COM	054540109	31	2452	SH	DEFINED 08	2452
AXCELIS TECHNOLOGIES INC	COM	054540109		6	SH	DEFINED 17	6
AXCELIS TECHNOLOGIES INC	COM	054540109	18122	1456790	SH	DEFINED 21	1407690
49100							
AXCELIS TECHNOLOGIES INC	COM	054540109	489	39326	SH	DEFINED 22	1186
38140							
AXCELIS TECHNOLOGIES INC	COM	054540109	33	2652	SH	OTHER 22	2652
AXONYX INC	COM	05461R101	108	20600	SH	DEFINED 17	20600
AXONYX INC	COM	05461R101	26	5000	SH	DEFINED 22	
5000							
AXONYX INC	COM	05461R101	190	36200	SH	OTHER 22	5000
31200							
AZTAR CORP	COM	054802103	1021	36475	SH	DEFINED 01	5275
31200							
AZTAR CORP	COM	054802103	4642	165775	SH	DEFINED 05	165775
AZTAR CORP	COM	054802103	76	2700	SH	DEFINED 08	2700
AZTAR CORP	COM	054802103	378	13500	SH	DEFINED 17	13500
AZTAR CORP	COM	054802103	641	22900	SH	DEFINED 21	22900
AXCAN PHARMA INC	COM	054923107	163	7723	SH	DEFINED 01	6483
1240							
AXCAN PHARMA INC	COM	054923107	2425	114915	SH	DEFINED 05	114915
BB&T CORP	COM	054937107	26686	721834	SH	DEFINED 01	691736
30098							
BB&T CORP	COM	054937107	8194	221636	SH	OTHER 01	124075
97561							
BB&T CORP	COM	054937107	18670	505007	SH	DEFINED 05	337007
168000							
BB&T CORP	COM	054937107	859	23246	SH	DEFINED 08	23246
BB&T CORP	COM	054937107	78	2110	SH	DEFINED 17	2110
BB&T CORP	COM	054937107	235	6350	SH	DEFINED 18	
6350							
BB&T CORP	COM	054937107	3646	98620	SH	DEFINED 21	98620
BB&T CORP	COM	054937107	1887	51041	SH	DEFINED 22	46441
4600							
BB&T CORP	COM	054937107	1082	29266	SH	OTHER 22	29266
B A S F A G	SPONSORED AD	055262505	3	55	SH	DEFINED 01	55
B A S F A G	SPONSORED AD	055262505	30	555	SH	OTHER 01	40
515							
B A S F A G	SPONSORED AD	055262505	569	10569	SH	DEFINED 22	10569
B A S F A G	SPONSORED AD	055262505	2	30	SH	OTHER 22	30
BEI TECHNOLOGIES INC	COM	05538P104	146	5150	SH	DEFINED 01	1750
3400							
BEI TECHNOLOGIES INC	COM	05538P104	1	50	SH	OTHER 01	
50							
BEI TECHNOLOGIES INC	COM	05538P104	1856	65550	SH	DEFINED 05	65550
BEI TECHNOLOGIES INC	COM	05538P104	277	9800	SH	DEFINED 21	9800
BISYS GROUP INC	COM	055472104	11436	813344	SH	DEFINED 01	813344
BISYS GROUP INC	COM	055472104	56	3985	SH	OTHER 01	3160
825							
BISYS GROUP INC	COM	055472104	3602	256203	SH	DEFINED 05	256203
BISYS GROUP INC	COM	055472104	37	2641	SH	DEFINED 08	2641
BISYS GROUP INC	COM	055472104	662	47105	SH	DEFINED 17	47105
BISYS GROUP INC	COM	055472104	1989	141500	SH	DEFINED 21	141500
BISYS GROUP INC	COM	055472104	7	480	SH	DEFINED 22	
480							
BISYS GROUP INC	COM	055472104	620	44100	SH	OTHER 22	1280
42820							
BISYS GROUP INC	NOTE	4.000% 055472AB0	198	200000	PRN	DEFINED 17	200000
BJ SVCS CO	COM	055482103	804	17534	SH	DEFINED 01	17534
BJ SVCS CO	COM	055482103	251	5480	SH	OTHER 01	4730
750							
BJ SVCS CO	COM	055482103	8856	193197	SH	DEFINED 05	193197
BJ SVCS CO	COM	055482103	395	8624	SH	DEFINED 08	8624
BJ SVCS CO	COM	055482103	2292	50000	SH	DEFINED 08	50000
BJ SVCS CO	COM	055482103	454	9900	SH	DEFINED 17	9900
BJ SVCS CO	COM	055482103	713	15560	SH	DEFINED 20	15560
BJ SVCS CO	COM	055482103	28998	632591	SH	DEFINED 21	632591
BJ SVCS CO	COM	055482103	2746	59902	SH	DEFINED 22	53527
6375							

BJ SVCS CO	COM	055482103	106	2310	SH	OTHER	22	2310	
BJ SVCS CO	NOTE	0.500% 055482AF0	19576	23133000	PRN	DEFINED	08	23133000	
BJ SVCS CO	NOTE	0.500% 055482AF0	846	1000000	PRN	DEFINED	17	1000000	
BKF CAP GROUP INC	COM	05548G102	273	9381	SH	OTHER	01	9381	
BKF CAP GROUP INC	COM	05548G102	213	7331	SH	DEFINED	17	7331	
BKF CAP GROUP INC	COM	05548G102	70	2417	SH	DEFINED	22	2417	
BJS WHOLESALE CLUB INC	COM	05548J106	248	9925	SH	DEFINED	01	9925	
BJS WHOLESALE CLUB INC	COM	05548J106	3728	149112	SH	DEFINED	05	149112	
BJS WHOLESALE CLUB INC	COM	05548J106	339	13570	SH	DEFINED	08	13570	
BJS WHOLESALE CLUB INC	COM	05548J106	2323	92900	SH	DEFINED	21	92900	
BJS WHOLESALE CLUB INC	COM	05548J106	224	8950	SH	DEFINED	22	3350	
5600									
BJS WHOLESALE CLUB INC	COM	05548J106	105	4200	SH	OTHER	22	4200	
BOK FINL CORP	COM NEW	05561Q201	213	5425	SH	DEFINED	01	5425	
BOK FINL CORP	COM NEW	05561Q201	2013	51259	SH	OTHER	01	47347	
3912									
BOK FINL CORP	COM NEW	05561Q201	4	100	SH	DEFINED	05	100	
BOK FINL CORP	COM NEW	05561Q201	20	506	SH	DEFINED	08	506	
BP PLC	SPONSORED AD	055622104	159752	2982111	SH	DEFINED	01	2688780	
293331									
BP PLC	SPONSORED AD	055622104	192927	3601392	SH	OTHER	01	2087666	
1513726									
BP PLC	SPONSORED AD	055622104	35665	665773	SH	DEFINED	05	665773	
BP PLC	SPONSORED AD	055622104	43	800	SH	DEFINED	08	800	
BP PLC	SPONSORED AD	055622104	11057	206400	SH	CALL	DEFINED	08	206400
BP PLC	SPONSORED AD	055622104	5	100	SH	OTHER	13	100	
BP PLC	SPONSORED AD	055622104	134731	2515041	SH	DEFINED	21	2332199	
182842									
BP PLC	SPONSORED AD	055622104	275479	5142404	SH	DEFINED	22	4821304	
321100									
BP PLC	SPONSORED AD	055622104	152503	2846806	SH	OTHER	22	2845996	
810									
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	123	3765	SH	DEFINED	08	3765	
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	98	3000	SH	DEFINED	22	800	
2200									
BP PRUDHOE BAY RTY TR	UNIT BEN INT	055630107	130	4000	SH	OTHER	22	4000	
BRE PROPERTIES INC	CL A	05564E106	136	3904	SH	DEFINED	01	3904	
BRE PROPERTIES INC	CL A	05564E106	96	2764	SH	OTHER	01	1900	
864									
BRE PROPERTIES INC	CL A	05564E106	10	300	SH	DEFINED	08	300	
BRE PROPERTIES INC	CL A	05564E106	35	1000	SH	DEFINED	22		
1000									
BRE PROPERTIES INC	CL A	05564E106	125	3600	SH	OTHER	22	3600	
BT GROUP PLC	ADR	05577E101	20	559	SH	DEFINED	01	559	
BT GROUP PLC	ADR	05577E101	51	1398	SH	OTHER	01	1398	
BT GROUP PLC	ADR	05577E101	102	2800	SH	DEFINED	17	2800	
BT GROUP PLC	ADR	05577E101	41	1131	SH	DEFINED	22	206	
925									
BT GROUP PLC	ADR	05577E101	119	3250	SH	OTHER	22	3250	
BMC SOFTWARE INC	COM	055921100	4653	251490	SH	DEFINED	01	248290	
3200									
BMC SOFTWARE INC	COM	055921100	104	5595	SH	OTHER	01	4460	
1135									
BMC SOFTWARE INC	COM	055921100	1839	99407	SH	DEFINED	05	99407	
BMC SOFTWARE INC	COM	055921100	187	10088	SH	DEFINED	08	10088	
BMC SOFTWARE INC	COM	055921100	43	2300	SH	DEFINED	17	2300	
BMC SOFTWARE INC	COM	055921100	697	37690	SH	DEFINED	20	37690	
BMC SOFTWARE INC	COM	055921100	9297	502527	SH	DEFINED	21	502527	
BMC SOFTWARE INC	COM	055921100	1128	60989	SH	DEFINED	22	48194	
12795									
BMC SOFTWARE INC	COM	055921100	37	2010	SH	OTHER	22	2010	
BAKER HUGHES INC	COM	057224107	11595	307956	SH	DEFINED	01	307956	
BAKER HUGHES INC	COM	057224107	8271	219689	SH	OTHER	01	89835	
129854									
BAKER HUGHES INC	COM	057224107	5865	155766	SH	DEFINED	05	155766	
BAKER HUGHES INC	COM	057224107	533	14162	SH	DEFINED	08	14162	
BAKER HUGHES INC	COM	057224107	393	10440	SH	DEFINED	17	10440	
BAKER HUGHES INC	COM	057224107	3432	91166	SH	DEFINED	21	91166	
BAKER HUGHES INC	COM	057224107	44735	1188178	SH	DEFINED	22	1093159	
95019									
BAKER HUGHES INC	COM	057224107	20021	531758	SH	OTHER	22	531633	
125									
BALDOR ELEC CO	COM	057741100	50	2150	SH	DEFINED	01	1617	
533									
BALDOR ELEC CO	COM	057741100	24	1033	SH	OTHER	01	1033	
BALDOR ELEC CO	COM	057741100	3233	138475	SH	DEFINED	05	138475	
BALDOR ELEC CO	COM	057741100	509	21799	SH	DEFINED	21	21799	
BALDOR ELEC CO	COM	057741100	9	400	SH	DEFINED	22	400	
BALL CORP	COM	058498106	387	5377	SH	DEFINED	01	5377	
BALL CORP	COM	058498106	236	3279	SH	OTHER	01		
3279									
BALL CORP	COM	058498106	2029	28162	SH	DEFINED	05	28162	
BALL CORP	COM	058498106	734	10183	SH	DEFINED	08	10183	
BALL CORP	COM	058498106	285	3962	SH	DEFINED	17	3962	
BALL CORP	COM	058498106	2939	40790	SH	DEFINED	21	40790	

BALL CORP 200	COM	058498106	116	1616 SH	DEFINED 22	1416
BALL CORP	COM	058498106	195	2700 SH	OTHER 22	2700
BALLARD PWR SYS INC 300	COM	05858H104	28	3050 SH	DEFINED 01	2750
BALLARD PWR SYS INC 3900	COM	05858H104	48	5263 SH	OTHER 01	1363
BALLARD PWR SYS INC 350	COM	05858H104	48	5225 SH	DEFINED 22	4875
BALLARD PWR SYS INC	COM	05858H104	24	2620 SH	OTHER 22	2620
BALLY TOTAL FITNESS HLDG COR 2425	COM	05873K108	28	5500 SH	DEFINED 01	3075
BALLY TOTAL FITNESS HLDG COR 75	COM	05873K108		75 SH	OTHER 01	
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	713	142600 SH	DEFINED 05	142600
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	1763	352500 SH	DEFINED 21	352500
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	96	19250 SH	DEFINED 22	19250
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	25	4900 SH	OTHER 22	4900
BANCFIRST CORP 4010	COM	05945F103	240	4010 SH	OTHER 01	
BANCFIRST CORP	COM	05945F103	1258	21050 SH	DEFINED 21	21050
BANCFIRST CORP	COM	05945F103	54	910 SH	DEFINED 22	910
BANCFIRST CORP	COM	05945F103	18	300 SH	OTHER 22	300
BANCO SANTANDER CENT HISPANO 4221	ADR	05964H105	63	6000 SH	DEFINED 01	1779
BANCO SANTANDER CENT HISPANO	ADR	05964H105	374	35613 SH	OTHER 01	35613
BANCO SANTANDER CENT HISPANO	ADR	05964H105	40	3801 SH	DEFINED 22	3801
BANCO SANTANDER CENT HISPANO	ADR	05964H105	10	978 SH	OTHER 22	978
BANCORP RHODE ISLAND INC 6200	COM	059690107	217	6200 SH	DEFINED 22	
BANCORP RHODE ISLAND INC 6300	COM	059690107	753	21500 SH	OTHER 22	15200
BANCORPSOUTH INC	COM	059692103	1	65 SH	DEFINED 01	65
BANCORPSOUTH INC	COM	059692103	11	500 SH	DEFINED 05	500
BANCORPSOUTH INC	COM	059692103	34	1500 SH	DEFINED 08	1500
BANCORPSOUTH INC	COM	059692103	2	100 SH	DEFINED 17	100
BANCORPSOUTH INC	COM	059692103	3591	159400 SH	DEFINED 21	159400
BANCORPSOUTH INC	COM	059692103	155	6880 SH	DEFINED 22	6880
BANCORPSOUTH INC	COM	059692103	54	2400 SH	OTHER 22	2400
BANCTRUST FINANCIAL GP	COM	05978R107	1931	110200 SH	DEFINED 21	110200
BANCTRUST FINANCIAL GP	COM	05978R107	83	4730 SH	DEFINED 22	4730
BANCTRUST FINANCIAL GP	COM	05978R107	30	1700 SH	OTHER 22	1700
BANDAG INC	COM	059815100	61	1360 SH	DEFINED 01	1360
BANDAG INC 75	COM	059815100	3	75 SH	OTHER 01	
BANDAG INC	COM	059815100	1830	41101 SH	DEFINED 05	41101
BANDAG INC	COM	059815100	37	826 SH	DEFINED 08	826
BANK OF AMERICA CORPORATION 934388	COM	060505104	643754	7607584 SH	DEFINED 01	6673196
BANK OF AMERICA CORPORATION 2384973	COM	060505104	471767	5575125 SH	OTHER 01	3190152
BANK OF AMERICA CORPORATION	COM	060505104	75627	893730 SH	DEFINED 05	893730
BANK OF AMERICA CORPORATION	COM	060505104	150	1776 SH	DEFINED 08	1776
BANK OF AMERICA CORPORATION 6680	COM	060505104	565	6680 SH	DEFINED 18	
BANK OF AMERICA CORPORATION 1854	COM	060505104	26540	313641 SH	DEFINED 21	311787
BANK OF AMERICA CORPORATION 2021980	COM	060505104	171100	2021980 SH	DEFINED 22	
BANK OF AMERICA CORPORATION 2031643	COM	060505104	173332	2048363 SH	OTHER 22	16720
BANK OF AMERICA CORPORATION	COM	060505104	32579	385000 SH	DEFINED	385000
BANK OF AMERICA CORPORATION	DEBT	060505AT1	11816	11200000 PRN	DEFINED 01	11200000
BANK OF GRANITE CORP 4000	COM	062401104	84	4000 SH	OTHER 01	
BANK OF GRANITE CORP	COM	062401104	3200	153193 SH	DEFINED 21	153193
BANK OF GRANITE CORP	COM	062401104	148	7083 SH	DEFINED 22	7083
BANK OF GRANITE CORP	COM	062401104	48	2300 SH	OTHER 22	2300
BANK HAWAII CORP	COM	062540109	5124	113313 SH	DEFINED 05	113313
BANK HAWAII CORP	COM	062540109	240	5303 SH	DEFINED 08	5303
BANK HAWAII CORP 100	COM	062540109	91	2006 SH	DEFINED 22	1906
BANK HAWAII CORP	COM	062540109	5	100 SH	OTHER 22	100
BANK MONTREAL QUE	COM	063671101	576	14383 SH	DEFINED 01	14383
BANK MONTREAL QUE	COM	063671101	145	3620 SH	DEFINED 22	3620
BANK NEW YORK INC 14250	COM	064057102	11740	398221 SH	DEFINED 01	383971
BANK NEW YORK INC 46596	COM	064057102	4886	165743 SH	OTHER 01	119147
BANK NEW YORK INC 105400	COM	064057102	15191	515304 SH	DEFINED 05	409904
BANK NEW YORK INC	COM	064057102	1195	40519 SH	DEFINED 08	40519
BANK NEW YORK INC	COM	064057102	528	17926 SH	DEFINED 17	17926
BANK NEW YORK INC	COM	064057102	7370	250000 SH	CALL DEFINED 17	250000
BANK NEW YORK INC	COM	064057102	7370	250000 SH	PUT DEFINED 17	250000

BANK NEW YORK INC 1000	COM	064057102	29	1000	SH	DEFINED	18	
BANK NEW YORK INC	COM	064057102	964	32700	SH	DEFINED	20	32700
BANK NEW YORK INC 81485	COM	064057102	67757	2298402	SH	DEFINED	21	2216917
BANK NEW YORK INC 155959	COM	064057102	55715	1889914	SH	DEFINED	22	1733955
BANK NEW YORK INC	COM	064057102	17889	606830	SH	OTHER	22	606830
BANK ONE CORP 106199	COM	06423A103	39901	782364	SH	DEFINED	01	676165
BANK ONE CORP 190227	COM	06423A103	20087	393860	SH	OTHER	01	203633
BANK ONE CORP 75100	COM	06423A103	36066	707172	SH	DEFINED	05	632072
BANK ONE CORP	COM	06423A103	2172	42588	SH	DEFINED	08	42588
BANK ONE CORP	COM	06423A103	5355	105000	SH	CALL	DEFINED	105000
BANK ONE CORP	COM	06423A103	33	650	SH	OTHER	13	650
BANK ONE CORP	COM	06423A103	5294	103813	SH	DEFINED	17	103813
BANK ONE CORP 7500	COM	06423A103	383	7500	SH	DEFINED	18	
BANK ONE CORP	COM	06423A103	5613	110055	SH	DEFINED	20	110055
BANK ONE CORP 221800	COM	06423A103	115411	2262956	SH	DEFINED	21	2041156
BANK ONE CORP 30055	COM	06423A103	31829	624101	SH	DEFINED	22	594046
BANK ONE CORP 727	COM	06423A103	5357	105030	SH	OTHER	22	104303
BANK SOUTH CAROLINA CORP 1474 77198	COM	065066102	1936	143374	SH	OTHER	01	64702
BANK UTD CORP LITIGATN CONT	CTF RT CONTG	065416117		200	SH	DEFINED	01	200
BANK UTD CORP LITIGATN CONT	CTF RT CONTG	065416117	5	73500	SH	DEFINED	21	73500
BANKATLANTIC BANCORP	CL A	065908501	63	3400	SH	DEFINED	01	3400
BANKATLANTIC BANCORP	CL A	065908501	9	500	SH	OTHER	01	500
BANKATLANTIC BANCORP	CL A	065908501	2392	129650	SH	DEFINED	05	129650
BANKATLANTIC BANCORP	CL A	065908501	37	2000	SH	DEFINED	08	2000
BANKATLANTIC BANCORP	CL A	065908501	773	41900	SH	DEFINED	17	41900
BANKNORTH GROUP INC NEW 1585	COM	06646R107	1460	44960	SH	DEFINED	01	43375
BANKNORTH GROUP INC NEW 7650	COM	06646R107	311	9584	SH	OTHER	01	1934
BANKNORTH GROUP INC NEW	COM	06646R107	11886	365959	SH	DEFINED	05	365959
BANKNORTH GROUP INC NEW	COM	06646R107	868	26728	SH	DEFINED	08	26728
BANKNORTH GROUP INC NEW	COM	06646R107	21157	651400	SH	DEFINED	21	651400
BANKNORTH GROUP INC NEW 5083	COM	06646R107	4877	150155	SH	DEFINED	22	145072
BANKNORTH GROUP INC NEW	COM	06646R107	3266	100569	SH	OTHER	22	100569
BANKUNITED FINL CORP 10100	CL A	06652B103	386	14950	SH	DEFINED	01	4850
BANKUNITED FINL CORP 825	CL A	06652B103	21	825	SH	OTHER	01	
BANKUNITED FINL CORP	CL A	06652B103	3426	132775	SH	DEFINED	05	132775
BANKUNITED FINL CORP	CL A	06652B103	303	11733	SH	DEFINED	17	11733
BANKUNITED FINL CORP	CL A	06652B103	513	19900	SH	DEFINED	21	19900
BANTA CORP	COM	066821109	308	6940	SH	DEFINED	01	6940
BANTA CORP 150000	COM	066821109	6662	150000	SH	OTHER	01	
BANTA CORP	COM	066821109	2340	52696	SH	DEFINED	05	52696
BANTA CORP	COM	066821109	18	400	SH	DEFINED	08	400
BANTA CORP 3500	COM	066821109	355	8000	SH	OTHER	22	4500
BARD C R INC	COM	067383109	668	11793	SH	DEFINED	01	11793
BARD C R INC 460	COM	067383109	467	8238	SH	OTHER	01	7778
BARD C R INC	COM	067383109	3437	60663	SH	DEFINED	05	60663
BARD C R INC	COM	067383109	867	15300	SH	DEFINED	08	15300
BARD C R INC	COM	067383109	358	6315	SH	DEFINED	17	6315
BARD C R INC	COM	067383109	591	10426	SH	DEFINED	21	10426
BARD C R INC 15044	COM	067383109	852	15044	SH	DEFINED	22	
BARD C R INC 256	COM	067383109	3257	57500	SH	OTHER	22	57244
BARCLAYS PLC	ADR	06738E204	522	14981	SH	DEFINED	01	14981
BARCLAYS PLC 200	ADR	06738E204	978	28044	SH	OTHER	01	27844
BARCLAYS PLC	ADR	06738E204	35	1008	SH	DEFINED	22	1008
BARNES & NOBLE INC 1200	COM	067774109	421	12385	SH	DEFINED	01	11185
BARNES & NOBLE INC 300	COM	067774109	51	1500	SH	OTHER	01	1200
BARNES & NOBLE INC	COM	067774109	5033	148114	SH	DEFINED	05	148114
BARNES & NOBLE INC	COM	067774109	612	18000	SH	DEFINED	08	18000
BARNES & NOBLE INC	COM	067774109	106	3125	SH	DEFINED	17	3125
BARNES & NOBLE INC	COM	067774109	2695	79300	SH	DEFINED	21	79300
BARNES & NOBLE INC 10200	COM	067774109	5436	159966	SH	DEFINED	22	149766

BARNES & NOBLE INC	COM	067774109	127	3750 SH	OTHER	22	3750	
BARNES GROUP INC 9500	COM	067806109	375	12955 SH	DEFINED	01	3455	
BARNES GROUP INC	COM	067806109	2994	103325 SH	DEFINED	05	103325	
BARNES GROUP INC	COM	067806109	180	6200 SH	DEFINED	17	6200	
BARNES GROUP INC	COM	067806109	443	15300 SH	DEFINED	21	15300	
BARNES GROUP INC 374815	COM	067806109	10862	374815 SH	DEFINED	22		
BARNES GROUP INC 1807019	COM	067806109	65507	2260425 SH	OTHER	22	453406	
BARRICK GOLD CORP	COM	067901108	105	5325 SH	DEFINED	01	5325	
BARRICK GOLD CORP 6600	COM	067901108	217	10967 SH	OTHER	01	4367	
BARRICK GOLD CORP	COM	067901108	8129	411600 SH	DEFINED	08	411600	
BARRICK GOLD CORP	COM	067901108	278	14080 SH	DEFINED	17	14080	
BARRICK GOLD CORP	COM	067901108	6571	332700 SH	DEFINED	21	332700	
BARRICK GOLD CORP 1160	COM	067901108	74	3768 SH	DEFINED	22	2608	
BARRICK GOLD CORP	COM	067901108	73	3694 SH	OTHER	22	3694	
BARR PHARMACEUTICALS INC	COM	068306109	492	14600 SH	DEFINED	01	14600	
BARR PHARMACEUTICALS INC 599	COM	068306109	429	12741 SH	OTHER	01	12142	
BARR PHARMACEUTICALS INC	COM	068306109	14105	418551 SH	DEFINED	05	418551	
BARR PHARMACEUTICALS INC	COM	068306109	696	20659 SH	DEFINED	08	20659	
BARR PHARMACEUTICALS INC	COM	068306109	1118	33182 SH	DEFINED	20	33182	
BARR PHARMACEUTICALS INC 450	COM	068306109	13459	399389 SH	DEFINED	21	398939	
BARR PHARMACEUTICALS INC 16996	COM	068306109	1653	49061 SH	DEFINED	22	32065	
BARR PHARMACEUTICALS INC	COM	068306109	268	7964 SH	OTHER	22	7964	
BARRIER THERAPEUTICS INC	COM	06850R108	422	30100 SH	DEFINED	17	30100	
BASSETT FURNITURE INDS INC	COM	070203104	49	2258 SH	DEFINED	01	2258	
BASSETT FURNITURE INDS INC 50	COM	070203104	1	50 SH	OTHER	01		
BASSETT FURNITURE INDS INC	COM	070203104	1066	48975 SH	DEFINED	05	48975	
BASSETT FURNITURE INDS INC	COM	070203104	76	3500 SH	DEFINED	17	3500	
BASSETT FURNITURE INDS INC 3900	COM	070203104	5678	260950 SH	DEFINED	21	257050	
BASSETT FURNITURE INDS INC 8000	COM	070203104	2111	97034 SH	DEFINED	22	89034	
BAUSCH & LOMB INC 1000	COM	071707103	1242	19092 SH	DEFINED	01	17892	
BAUSCH & LOMB INC 3971	COM	071707103	258	3971 SH	OTHER	01		
BAUSCH & LOMB INC 67700	COM	071707103	6404	98410 SH	DEFINED	05	30710	
BAUSCH & LOMB INC	COM	071707103	5438	83575 SH	DEFINED	08	83575	
BAUSCH & LOMB INC	COM	071707103	115	1775 SH	DEFINED	17	1775	
BAUSCH & LOMB INC	COM	071707103	1666	25600 SH	DEFINED	20	25600	
BAUSCH & LOMB INC 51880	COM	071707103	12861	197651 SH	DEFINED	21	145771	
BAUSCH & LOMB INC 300	COM	071707103	807	12400 SH	DEFINED	22	12100	
BAUSCH & LOMB INC	COM	071707103	150	2307 SH	OTHER	22	2307	
BAXTER INTL INC 32437	COM	071813109	17738	514007 SH	DEFINED	01	481570	
BAXTER INTL INC 194816	COM	071813109	31304	907101 SH	OTHER	01	712285	
BAXTER INTL INC 8600	COM	071813109	10481	303703 SH	DEFINED	05	295103	
BAXTER INTL INC	COM	071813109	13823	400552 SH	DEFINED	08	400552	
BAXTER INTL INC	COM	071813109	1780	51591 SH	DEFINED	17	51591	
BAXTER INTL INC 4500	COM	071813109	155	4500 SH	DEFINED	18		
BAXTER INTL INC 21800	COM	071813109	19675	570118 SH	DEFINED	21	548318	
BAXTER INTL INC 23558	COM	071813109	13551	392673 SH	DEFINED	22	369115	
BAXTER INTL INC	COM	071813109	8155	236321 SH	OTHER	22	236321	
BAXTER INTL INC	CORP UNITS 7	071813406	113	1986 SH	DEFINED	17	1986	
BAXTER INTL INC 3750	CORP UNITS 7	071813406	410	7200 SH	DEFINED	22	3450	
BAXTER INTL INC	CORP UNITS 7	071813406	578	10150 SH	OTHER	22	10150	
BE AEROSPACE INC	COM	073302101		25 SH	DEFINED	01	25	
BE AEROSPACE INC	COM	073302101	130	17100 SH	DEFINED	17	17100	
BE AEROSPACE INC	COM	073302101	379	50000 SH	DEFINED	21	50000	
BEA SYS INC	COM	073325102	33	3975 SH	DEFINED	01	3975	
BEA SYS INC 31000	COM	073325102	263	32000 SH	OTHER	01	1000	
BEA SYS INC	COM	073325102	16	2000 SH	DEFINED	05	2000	
BEA SYS INC	COM	073325102	615	74866 SH	DEFINED	08	74866	
BEA SYS INC	COM	073325102	247	30000 SH	CALL	DEFINED	08	30000
BEA SYS INC	COM	073325102	72	8814 SH	DEFINED	17	8814	
BEA SYS INC	COM	073325102	205	24890 SH	DEFINED	20	24890	
BEA SYS INC	COM	073325102	3913	475990 SH	DEFINED	21	475990	

BEA SYS INC 47602	COM	073325102	391	47602	SH	DEFINED	22		
BEA SYS INC 6068	COM	073325102	379	46110	SH	OTHER	22	40042	
BEA SYS INC	NOTE	4.000% 073325AD4	5106	5190000	PRN	DEFINED	08	5190000	
BEA SYS INC 7800000	NOTE	4.000% 073325AD4	7673	7800000	PRN	OTHER	17		
BEA SYS INC	NOTE	4.000% 073325AD4	271	275000	PRN	OTHER	22	275000	
BEAR STEARNS COS INC 300	COM	073902108	1851	21953	SH	DEFINED	01	21653	
BEAR STEARNS COS INC 5023	COM	073902108	585	6944	SH	OTHER	01	1921	
BEAR STEARNS COS INC 54800	COM	073902108	9111	108061	SH	DEFINED	05	53261	
BEAR STEARNS COS INC	COM	073902108	1043	12372	SH	DEFINED	08	12372	
BEAR STEARNS COS INC	COM	073902108	5413	64200	SH	CALL	DEFINED	08	64200
BEAR STEARNS COS INC	COM	073902108	2498	29630	SH	DEFINED	17	29630	
BEAR STEARNS COS INC 1900	COM	073902108	160	1900	SH	DEFINED	18		
BEAR STEARNS COS INC	COM	073902108	17413	206534	SH	DEFINED	21	206534	
BEAR STEARNS COS INC 300	COM	073902108	1791	21245	SH	DEFINED	22	20945	
BEAR STEARNS COS INC	COM	073902108	171	2032	SH	OTHER	22	2032	
BEAZER HOMES USA INC 325	COM	07556Q105	166	1650	SH	DEFINED	01	1325	
BEAZER HOMES USA INC	COM	07556Q105	3274	32636	SH	DEFINED	05	32636	
BEAZER HOMES USA INC	COM	07556Q105	1215	12117	SH	DEFINED	08	12117	
BEAZER HOMES USA INC	COM	07556Q105	4012	40000	SH	CALL	DEFINED	08	40000
BEAZER HOMES USA INC	COM	07556Q105	752	7500	SH	DEFINED	17	7500	
BECKMAN COULTER INC	COM	075811109	684	11210	SH	DEFINED	01	11210	
BECKMAN COULTER INC 1800	COM	075811109	260	4258	SH	OTHER	01	2458	
BECKMAN COULTER INC	COM	075811109	7994	131057	SH	DEFINED	05	131057	
BECKMAN COULTER INC	COM	075811109	1529	25061	SH	DEFINED	08	25061	
BECKMAN COULTER INC	COM	075811109	1940	31800	SH	DEFINED	21	31800	
BECKMAN COULTER INC 1400	COM	075811109	682	11188	SH	DEFINED	22	9788	
BECKMAN COULTER INC	COM	075811109	173	2830	SH	OTHER	22	2830	
BECTON DICKINSON & CO 10804	COM	075887109	8343	161056	SH	DEFINED	01	150252	
BECTON DICKINSON & CO 67937	COM	075887109	7502	144818	SH	OTHER	01	76881	
BECTON DICKINSON & CO 104300	COM	075887109	12962	250240	SH	DEFINED	05	145940	
BECTON DICKINSON & CO	COM	075887109	1120	21612	SH	DEFINED	08	21612	
BECTON DICKINSON & CO	COM	075887109	367	7092	SH	DEFINED	17	7092	
BECTON DICKINSON & CO	COM	075887109	14271	275499	SH	DEFINED	21	275499	
BECTON DICKINSON & CO 8438	COM	075887109	10703	206622	SH	DEFINED	22	198184	
BECTON DICKINSON & CO	COM	075887109	5643	108935	SH	OTHER	22	108935	
BED BATH & BEYOND INC 3050	COM	075896100	1912	49727	SH	DEFINED	01	46677	
BED BATH & BEYOND INC 1507	COM	075896100	1235	32107	SH	OTHER	01	30600	
BED BATH & BEYOND INC 16900	COM	075896100	12007	312268	SH	DEFINED	05	295368	
BED BATH & BEYOND INC	COM	075896100	432	11246	SH	DEFINED	08	11246	
BED BATH & BEYOND INC	COM	075896100	4099	106600	SH	CALL	DEFINED	08	106600
BED BATH & BEYOND INC	COM	075896100	1407	36600	SH	DEFINED	17	36600	
BED BATH & BEYOND INC 9250	COM	075896100	356	9250	SH	DEFINED	18		
BED BATH & BEYOND INC	COM	075896100	444	11540	SH	DEFINED	20	11540	
BED BATH & BEYOND INC	COM	075896100	44438	1155747	SH	DEFINED	21	1155747	
BED BATH & BEYOND INC 29525	COM	075896100	9682	251801	SH	DEFINED	22	222276	
BED BATH & BEYOND INC	COM	075896100	1741	45287	SH	OTHER	22	45287	
BEL FUSE INC 500	CL B	077347300	59	1425	SH	DEFINED	01	925	
BEL FUSE INC	CL B	077347300	2002	48000	SH	DEFINED	05	48000	
BEL FUSE INC	CL B	077347300	313	7500	SH	DEFINED	21	7500	
BEL FUSE INC	CL B	077347300	92	2200	SH	DEFINED	22	2200	
BELDEN INC 6200	COM	077459105	182	8475	SH	DEFINED	01	2275	
BELDEN INC	COM	077459105	2435	113625	SH	DEFINED	05	113625	
BELDEN INC	COM	077459105	366	17100	SH	DEFINED	21	17100	
BELL MICROPRODUCTS INC 9200	COM	078137106	133	16475	SH	DEFINED	01	7275	
BELL MICROPRODUCTS INC 125	COM	078137106	1	125	SH	OTHER	01		
BELL MICROPRODUCTS INC	COM	078137106	999	123500	SH	DEFINED	05	123500	
BELL MICROPRODUCTS INC	COM	078137106	146	18000	SH	DEFINED	21	18000	
BELLSOUTH CORP 217051	COM	079860102	68535	2613860	SH	DEFINED	01	2396809	
BELLSOUTH CORP 888446	COM	079860102	61313	2338398	SH	OTHER	01	1449952	

BELLSOUTH CORP 363200	COM	079860102	57639	2198302	SH	DEFINED	05	1835102
BELLSOUTH CORP	COM	079860102	2053	78281	SH	DEFINED	08	78281
BELLSOUTH CORP	COM	079860102	60	2300	SH	CALL	DEFINED	2300
BELLSOUTH CORP	COM	079860102	59	2249	SH	DEFINED	13	2249
BELLSOUTH CORP	COM	079860102	7162	273141	SH	DEFINED	17	273141
BELLSOUTH CORP	COM	079860102	5244	200000	SH	CALL	DEFINED	200000
BELLSOUTH CORP	COM	079860102	5244	200000	SH	PUT	DEFINED	200000
BELLSOUTH CORP	COM	079860102	80417	3067025	SH	DEFINED	21	3067025
BELLSOUTH CORP 218391	COM	079860102	85551	3262828	SH	DEFINED	22	3044437
BELLSOUTH CORP 100	COM	079860102	44090	1681553	SH	OTHER	22	1681453
BELO CORP 800	COM SER A	080555105	866	32266	SH	DEFINED	01	31466
BELO CORP 12200	COM SER A	080555105	476	17740	SH	OTHER	01	5540
BELO CORP	COM SER A	080555105	6517	242730	SH	DEFINED	05	242730
BELO CORP	COM SER A	080555105	107	4000	SH	DEFINED	08	4000
BELO CORP	COM SER A	080555105	5	200	SH	DEFINED	17	200
BELO CORP	COM SER A	080555105	4189	156000	SH	DEFINED	21	156000
BELO CORP 124994	COM SER A	080555105	21561	803007	SH	DEFINED	22	678013
BELO CORP	COM SER A	080555105	47537	1770460	SH	OTHER	22	1770460
BEMA GOLD CORP	COM	08135F107	27	10000	SH	OTHER	01	10000
BEMA GOLD CORP	COM	08135F107	435	160000	SH	CALL	DEFINED	160000
BEMA GOLD CORP	COM	08135F107	43	15668	SH	DEFINED	22	15668
BEMIS INC	COM	081437105	803	28440	SH	DEFINED	01	28440
BEMIS INC 15700	COM	081437105	500	17700	SH	OTHER	01	2000
BEMIS INC	COM	081437105	1672	59180	SH	DEFINED	05	59180
BEMIS INC	COM	081437105	759	26869	SH	DEFINED	08	26869
BEMIS INC	COM	081437105	302	10696	SH	DEFINED	21	10696
BEMIS INC 49396	COM	081437105	1395	49396	SH	DEFINED	22	
BEMIS INC 67948	COM	081437105	37870	1340530	SH	OTHER	22	1272582
BENCHMARK ELECTRS INC 15300	COM	08160H101	661	22718	SH	DEFINED	01	7418
BENCHMARK ELECTRS INC 250	COM	08160H101	7	250	SH	OTHER	01	
BENCHMARK ELECTRS INC	COM	08160H101	5393	185312	SH	DEFINED	05	185312
BENCHMARK ELECTRS INC	COM	08160H101	451	15515	SH	DEFINED	08	15515
BENCHMARK ELECTRS INC	COM	08160H101	294	10100	SH	DEFINED	17	10100
BENCHMARK ELECTRS INC 33500	COM	08160H101	54910	1886953	SH	DEFINED	21	1853453
BENCHMARK ELECTRS INC 42085	COM	08160H101	8669	297907	SH	DEFINED	22	255822
BENCHMARK ELECTRS INC	COM	08160H101	42	1450	SH	OTHER	22	1450
BENNETT ENVIRONMENTAL INC	COM	081906109	2176	173500	SH	DEFINED	21	173500
BERKLEY W R CORP	COM	084423102	244	5687	SH	DEFINED	01	5687
BERKLEY W R CORP 37500	COM	084423102	1618	37675	SH	OTHER	01	175
BERKLEY W R CORP	COM	084423102	8098	188545	SH	DEFINED	05	188545
BERKLEY W R CORP	COM	084423102	99	2300	SH	DEFINED	08	2300
BERKLEY W R CORP 13000	COM	084423102	618	14400	SH	OTHER	22	1400
BERKSHIRE HATHAWAY INC DEL 22	CL A	084670108	17345	195	SH	DEFINED	01	173
BERKSHIRE HATHAWAY INC DEL 176	CL A	084670108	23305	262	SH	OTHER	01	86
BERKSHIRE HATHAWAY INC DEL 5	CL A	084670108	6760	76	SH	DEFINED	22	71
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	16723	188	SH	OTHER	22	188
BERKSHIRE HATHAWAY INC DEL 214	CL B	084670207	27866	9430	SH	DEFINED	01	9216
BERKSHIRE HATHAWAY INC DEL 4797	CL B	084670207	23596	7985	SH	OTHER	01	3188
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	15	5	SH	DEFINED	05	5
BERKSHIRE HATHAWAY INC DEL 135	CL B	084670207	399	135	SH	DEFINED	18	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	2556	865	SH	DEFINED	20	865
BERKSHIRE HATHAWAY INC DEL 4705	CL B	084670207	48013	16248	SH	DEFINED	21	11543
BERKSHIRE HATHAWAY INC DEL 931	CL B	084670207	35516	12019	SH	DEFINED	22	11088
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	32112	10867	SH	OTHER	22	10867
BERRY PETE CO	CL A	085789105	2	75	SH	DEFINED	01	75
BERRY PETE CO	CL A	085789105	232	7876	SH	DEFINED	08	7876
BERRY PETE CO	CL A	085789105	106	3600	SH	DEFINED	17	3600
BEST BUY INC 16800	COM	086516101	5975	117763	SH	DEFINED	01	100963
BEST BUY INC 18882	COM	086516101	1640	32328	SH	OTHER	01	13446
BEST BUY INC	COM	086516101	11069	218157	SH	DEFINED	05	172857

45300								
BEST BUY INC	COM	086516101	5609	110545	SH	DEFINED	08	110545
BEST BUY INC	COM	086516101	2177	42900	SH PUT	DEFINED	08	42900
BEST BUY INC	COM	086516101	1437	28317	SH	DEFINED	17	28317
BEST BUY INC	COM	086516101	1913	37700	SH	DEFINED	20	37700
BEST BUY INC	COM	086516101	53802	1060346	SH	DEFINED	21	984146
76200								
BEST BUY INC	COM	086516101	59816	1178882	SH	DEFINED	22	1111152
67730								
BEST BUY INC	COM	086516101	13727	270528	SH	OTHER	22	270353
175								
BEVERLY ENTERPRISES INC	COM NEW	087851309	1	75	SH	DEFINED	01	75
BEVERLY ENTERPRISES INC	COM NEW	087851309	291	33861	SH	DEFINED	08	33861
BEVERLY ENTERPRISES INC	COM NEW	087851309	358	41600	SH	DEFINED	17	41600
BEVERLY ENTERPRISES INC	COM NEW	087851309	16	1830	SH	DEFINED	18	
1830								
BEVERLY ENTERPRISES INC	COM NEW	087851309	8566	996100	SH	DEFINED	21	986000
10100								
BEVERLY ENTERPRISES INC	COM NEW	087851309	2630	305800	SH	DEFINED	22	242200
63600								
BEVERLY ENTERPRISES INC	COM NEW	087851309	315	36600	SH	OTHER	22	36600
BHP BILLITON LTD	SPONSORED AD	088606108	18	1000	SH	DEFINED	01	1000
BHP BILLITON LTD	SPONSORED AD	088606108	141	8032	SH	OTHER	01	3447
4585								
BHP BILLITON LTD	SPONSORED AD	088606108	70	4000	SH	DEFINED	21	4000
BHP BILLITON LTD	SPONSORED AD	088606108	55	3134	SH	DEFINED	22	
3134								
BHP BILLITON LTD	SPONSORED AD	088606108	1824	104100	SH	OTHER	22	92234
11866								
BIG LOTS INC	COM	089302103	146	10106	SH	DEFINED	01	10106
BIG LOTS INC	COM	089302103	14	1001	SH	OTHER	01	781
220								
BIG LOTS INC	COM	089302103	790	54648	SH	DEFINED	05	54648
BIG LOTS INC	COM	089302103	306	21166	SH	DEFINED	08	21166
BIG LOTS INC	COM	089302103	652	45100	SH	DEFINED	17	45100
BIG LOTS INC	COM	089302103	5667	391901	SH	DEFINED	21	391901
BIG LOTS INC	COM	089302103	53	3690	SH	DEFINED	22	2390
1300								
BIG LOTS INC	COM	089302103	14	1000	SH	OTHER	22	1000
BINDVIEW DEV CORP	COM	090327107	12	3411	SH	DEFINED	01	3411
BINDVIEW DEV CORP	COM	090327107	26	7325	SH	OTHER	01	7325
BINDVIEW DEV CORP	COM	090327107	375	107202	SH	DEFINED	17	107202
BINDVIEW DEV CORP	COM	090327107	7733	2209300	SH	DEFINED	21	2209300
BINDVIEW DEV CORP	COM	090327107	2204	629800	SH	DEFINED	22	581189
48611								
BIO IMAGING TECHNOLOGIES INC	COM	09056N103	46	10000	SH	DEFINED	18	
10000								
BIO RAD LABS INC	CL A	090572207	59	1000	SH	OTHER	01	1000
BIO RAD LABS INC	CL A	090572207	100	1700	SH	DEFINED	08	1700
BIO RAD LABS INC	CL A	090572207	159	2700	SH	DEFINED	17	2700
BIO RAD LABS INC	CL A	090572207	4353	73950	SH	DEFINED	21	67650
6300								
BIO RAD LABS INC	CL A	090572207	971	16500	SH	DEFINED	22	16000
500								
BIO RAD LABS INC	CL A	090572207	94	1600	SH	OTHER	22	1600
BIOCRYSST PHARMACEUTICALS	COM	09058V103	52	7500	SH	DEFINED	17	7500
BIOCRYSST PHARMACEUTICALS	COM	09058V103	69	10000	SH	DEFINED	18	
10000								
BIOMET INC	COM	090613100	7540	169677	SH	DEFINED	01	124164
45513								
BIOMET INC	COM	090613100	426	9577	SH	OTHER	01	
9577								
BIOMET INC	COM	090613100	15249	343144	SH	DEFINED	05	215044
128100								
BIOMET INC	COM	090613100	479	10783	SH	DEFINED	08	10783
BIOMET INC	COM	090613100	1027	23100	SH	DEFINED	17	23100
BIOMET INC	COM	090613100	19441	437465	SH	DEFINED	21	434965
2500								
BIOMET INC	COM	090613100	3677	82746	SH	DEFINED	22	79312
3434								
BIOMET INC	COM	090613100	797	17936	SH	OTHER	22	17936
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	12	2000	SH	DEFINED	01	2000
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	186	31037	SH	DEFINED	17	31037
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1	200	SH	DEFINED	18	
200								
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	6559	1093205	SH	DEFINED	21	1060815
32390								
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1493	248860	SH	DEFINED	22	239560
9300								
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	64	10700	SH	OTHER	22	10700
BIOGEN IDEC INC	COM	09062X103	3	40	SH	DEFINED	01	40
BIOGEN IDEC INC	COM	09062X103	18517	292755	SH	DEFINED	05	292755
BIOGEN IDEC INC	COM	09062X103	608	9606	SH	DEFINED	08	9606
BIOGEN IDEC INC	COM	09062X103	21587	341300	SH CALL	DEFINED	08	341300
BIOGEN IDEC INC	COM	09062X103	1360	21500	SH PUT	DEFINED	08	21500

BIOGEN IDEC INC	COM	09062X103	910	14386 SH	DEFINED 17	14386
BIOGEN IDEC INC	COM	09062X103	52246	826025 SH	DEFINED 21	826025
BIOGEN IDEC INC	COM	09062X103	1249	19743 SH	DEFINED 22	6513
13230						
BIOGEN IDEC INC	COM	09062X103	1422	22485 SH	OTHER 22	22485
BIOPURE CORP	CL A	09065H105		530 SH	DEFINED 01	530
BIOPURE CORP	CL A	09065H105		410 SH	OTHER 01	410
BIOPURE CORP	CL A	09065H105	9	12472 SH	DEFINED 22	11472
1000						
BIOPURE CORP	CL A	09065H105	1	1750 SH	OTHER 22	1750
BIOSPHERE MEDICAL INC	COM	09066V103	34	10500 SH	DEFINED 22	10500
BIOSPHERE MEDICAL INC	COM	09066V103	3	1000 SH	OTHER 22	1000
BIOVERIS CORP	COM	090676107	6026	724239 SH	DEFINED 01	724239
BIOVERIS CORP	COM	090676107	10	1200 SH	OTHER 22	1200
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	2042	13940 SH	DEFINED 01	13940
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	44	300 SH	OTHER 01	200
100						
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	59	400 SH	DEFINED 05	400
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	33350	227725 SH	DEFINED 08	227725
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	14645	100000 SH	CALL DEFINED 08	100000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	9519	65000 SH	PUT DEFINED 08	65000
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	1011	6900 SH	DEFINED 17	6900
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	51	350 SH	DEFINED 22	350
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	208	1417 SH	OTHER 22	1417
BIOVAIL CORP	COM	09067J109	301	15846 SH	DEFINED 08	15846
BIOVAIL CORP	COM	09067J109	949	50000 SH	CALL DEFINED 08	50000
BIOVAIL CORP	COM	09067J109	3371	177600 SH	PUT DEFINED 08	177600
BIOVAIL CORP	COM	09067J109	144	7600 SH	DEFINED 17	7600
BIOVAIL CORP	COM	09067J109	4942	260390 SH	DEFINED 21	260390
BIOVAIL CORP	COM	09067J109	26	1395 SH	DEFINED 22	1395
BIOVAIL CORP	COM	09067J109	8	400 SH	OTHER 22	400
BIOLASE TECHNOLOGY INC	COM	090911108	1367	101525 SH	DEFINED 05	101525
BIOLASE TECHNOLOGY INC	COM	090911108	217	16100 SH	DEFINED 21	16100
BIOLASE TECHNOLOGY INC	COM	090911108	61	4500 SH	DEFINED 22	3500
1000						
BIOSITE INC	COM	090945106	83	1850 SH	DEFINED 01	1450
400						
BIOSITE INC	COM	090945106	9	200 SH	OTHER 01	
200						
BIOSITE INC	COM	090945106	2964	65725 SH	DEFINED 05	65725
BIOSITE INC	COM	090945106	235	5213 SH	DEFINED 08	5213
BIOSITE INC	COM	090945106	152	3378 SH	DEFINED 17	3378
BIOSITE INC	COM	090945106	469	10400 SH	DEFINED 21	10400
BLACK & DECKER CORP	COM	091797100	1065	17149 SH	DEFINED 01	17149
BLACK & DECKER CORP	COM	091797100	3828	61615 SH	OTHER 01	5254
56361						
BLACK & DECKER CORP	COM	091797100	2252	36253 SH	DEFINED 05	36253
BLACK & DECKER CORP	COM	091797100	504	8108 SH	DEFINED 08	8108
BLACK & DECKER CORP	COM	091797100	497	8000 SH	DEFINED 17	8000
BLACK & DECKER CORP	COM	091797100	15533	250000 SH	OTHER 17	
250000						
BLACK & DECKER CORP	COM	091797100	1732	27878 SH	DEFINED 21	27878
BLACK & DECKER CORP	COM	091797100	2453	39488 SH	DEFINED 22	30388
9100						
BLACK & DECKER CORP	COM	091797100	987	15883 SH	OTHER 22	15783
100						
BLACK BOX CORP DEL	COM	091826107	423	8950 SH	DEFINED 01	7450
1500						
BLACK BOX CORP DEL	COM	091826107	241	5100 SH	OTHER 01	
5100						
BLACK BOX CORP DEL	COM	091826107	3758	79525 SH	DEFINED 05	79525
BLACK BOX CORP DEL	COM	091826107	184	3900 SH	DEFINED 08	3900
BLACK BOX CORP DEL	COM	091826107	4093	86600 SH	DEFINED 21	86600
BLACK BOX CORP DEL	COM	091826107	158	3340 SH	DEFINED 22	3340
BLACK BOX CORP DEL	COM	091826107	52	1100 SH	OTHER 22	1100
BLACK HILLS CORP	COM	092113109	137	4355 SH	DEFINED 01	4355
BLACK HILLS CORP	COM	092113109	153	4849 SH	OTHER 01	3874
975						
BLACK HILLS CORP	COM	092113109	2161	68606 SH	DEFINED 05	68606
BLACK HILLS CORP	COM	092113109	153	4865 SH	DEFINED 08	4865
BLACK HILLS CORP	COM	092113109	17	550 SH	DEFINED 22	550
BLACKROCK INSD MUN TERM TR I	COM	092474105	63	5815 SH	DEFINED 01	5815
BLACKROCK INSD MUN TERM TR I	COM	092474105	52	4834 SH	OTHER 01	4834
BLACKROCK INSD MUN TERM TR I	COM	092474105	39	3599 SH	OTHER 22	3599
BLACKROCK INSD MUN INCOME TR	COM	092479104	463	35600 SH	OTHER 22	35600
BLACKROCK INVT QUALITY MUN T	COM	09247D105	122	8951 SH	DEFINED 01	4796
4155						
BLACKROCK INVT QUALITY MUN T	COM	09247D105	57	4170 SH	OTHER 01	4170
BLACKROCK INCOME TR INC	COM	09247F100	41	6000 SH	DEFINED 01	6000
BLACKROCK INCOME TR INC	COM	09247F100	64	9284 SH	OTHER 01	9284
BLACKROCK INCOME TR INC	COM	09247F100	2	273 SH	DEFINED 22	273
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	215	14016 SH	DEFINED 01	14016
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	65	4225 SH	OTHER 01	3600
625						
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	146	9500 SH	OTHER 22	9500

BLACKROCK INSD MUN 2008 TRM	COM	09247K109	96	5959 SH	DEFINED 01	5959
BLACKROCK INSD MUN 2008 TRM 4700	COM	09247K109	155	9567 SH	OTHER 01	4867
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	40	2500 SH	OTHER 22	2500
BLACKROCK MUN TARGET TERM TR	COM	09247M105	39	3698 SH	OTHER 01	3698
BLACKROCK MUN TARGET TERM TR	COM	09247M105	78	7332 SH	DEFINED 22	7332
BLACKROCK MUN TARGET TERM TR	COM	09247M105	160	15000 SH	OTHER 22	15000
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	32	2500 SH	DEFINED 01	2500
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	18	1400 SH	OTHER 01	1400
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	51	4000 SH	DEFINED 22	4000
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	312	24598 SH	OTHER 22	24598
BLACKROCK N J MUN INCOME TR	SH BEN INT	09248J101	271	20300 SH	DEFINED 22	20300
BLOCK H & R INC 21495	COM	093671105	1519	31865 SH	DEFINED 01	10370
BLOCK H & R INC 11470	COM	093671105	2676	56130 SH	OTHER 01	44660
BLOCK H & R INC 42700	COM	093671105	8930	187288 SH	DEFINED 05	144588
BLOCK H & R INC	COM	093671105	935	19614 SH	DEFINED 08	19614
BLOCK H & R INC	COM	093671105	2556	53600 SH	CALL DEFINED 08	53600
BLOCK H & R INC	COM	093671105	831	17432 SH	DEFINED 21	17432
BLOCK H & R INC 2620	COM	093671105	3920	82209 SH	DEFINED 22	79589
BLOCK H & R INC	COM	093671105	2089	43823 SH	OTHER 22	43823
BLOCKBUSTER INC	CL A	093679108		25 SH	DEFINED 01	25
BLOCKBUSTER INC	CL A	093679108	816	53765 SH	DEFINED 08	53765
BLOCKBUSTER INC	CL A	093679108	36	2400 SH	DEFINED 17	2400
BLOCKBUSTER INC 740366	CL A	093679108	11239	740366 SH	OTHER 17	
BLOCKBUSTER INC	CL A	093679108	5	335 SH	DEFINED 22	335
BLUE CHIP VALUE FD INC 2000	COM	095333100	35	5333 SH	OTHER 01	3333
BLUE CHIP VALUE FD INC	COM	095333100	165	24921 SH	DEFINED 22	24921
BLUE COAT SYSTEMS INC	COM NEW	09534T508	255	7600 SH	DEFINED 17	7600
BLUE COAT SYSTEMS INC 20	COM NEW	09534T508	1	20 SH	DEFINED 22	
BLYTH INC	COM	09643P108	172	4984 SH	DEFINED 01	4984
BLYTH INC 125	COM	09643P108	4	125 SH	OTHER 01	
BLYTH INC	COM	09643P108	3334	96677 SH	DEFINED 05	96677
BLYTH INC	COM	09643P108	176	5100 SH	DEFINED 17	5100
BLYTH INC	COM	09643P108	121	3500 SH	OTHER 22	3500
BOB EVANS FARMS INC	COM	096761101	241	8800 SH	DEFINED 01	8800
BOB EVANS FARMS INC 173	COM	096761101	5	173 SH	OTHER 01	
BOB EVANS FARMS INC	COM	096761101	2041	74535 SH	DEFINED 05	74535
BOB EVANS FARMS INC	COM	096761101	75	2752 SH	DEFINED 08	2752
BOB EVANS FARMS INC	COM	096761101	88	3200 SH	DEFINED 17	3200
BOB EVANS FARMS INC	COM	096761101	2672	97600 SH	DEFINED 21	97600
BOB EVANS FARMS INC	COM	096761101	116	4250 SH	DEFINED 22	4250
BOB EVANS FARMS INC	COM	096761101	41	1500 SH	OTHER 22	1500
BOCA RESORTS INC	CL A	09688T106	400	20200 SH	DEFINED 01	20200
BOCA RESORTS INC	CL A	09688T106	3	159 SH	OTHER 01	159
BOCA RESORTS INC	CL A	09688T106	67	3400 SH	DEFINED 08	3400
BOCA RESORTS INC 100	CL A	09688T106	2	100 SH	DEFINED 22	
BOEING CO 46461	COM	097023105	93205	1824336 SH	DEFINED 01	1777875
BOEING CO 282193	COM	097023105	32165	629569 SH	OTHER 01	347376
BOEING CO	COM	097023105	52028	1018359 SH	DEFINED 05	1018359
BOEING CO	COM	097023105	7539	147566 SH	DEFINED 08	147566
BOEING CO	COM	097023105	2555	50000 SH	PUT DEFINED 08	50000
BOEING CO 190	COM	097023105	16	305 SH	DEFINED 13	115
BOEING CO	COM	097023105	10730	210020 SH	DEFINED 17	210020
BOEING CO 22629	COM	097023105	1156	22629 SH	DEFINED 18	
BOEING CO	COM	097023105	2139	41875 SH	DEFINED 20	41875
BOEING CO 86425	COM	097023105	25867	506297 SH	DEFINED 21	419872
BOEING CO 27529	COM	097023105	18584	363746 SH	DEFINED 22	336217
BOEING CO 400	COM	097023105	9832	192437 SH	OTHER 22	192037
BOISE CASCADE CORP	COM	097383103	629	16703 SH	DEFINED 01	16703
BOISE CASCADE CORP 10801	COM	097383103	983	26129 SH	OTHER 01	15328
BOISE CASCADE CORP	COM	097383103	1540	40915 SH	DEFINED 05	40915
BOISE CASCADE CORP	COM	097383103	5641	149879 SH	DEFINED 08	149879
BOISE CASCADE CORP	COM	097383103	2703	71819 SH	DEFINED 17	71819
BOISE CASCADE CORP 1400000	COM	097383103	52696	1400000 SH	OTHER 17	
BOISE CASCADE CORP	COM	097383103	14032	372800 SH	DEFINED 21	372800
BOISE CASCADE CORP	COM	097383103	1512	40166 SH	DEFINED 22	39866

300								
BOISE CASCADE CORP	COM	097383103	98	2600 SH	OTHER	22		2600
BOMBAY CO INC	COM	097924104	784	127900 SH	DEFINED	17		127900
BOMBAY CO INC	COM	097924104	4048	660400 SH	DEFINED	21		625700
34700								
BOMBAY CO INC	COM	097924104	685	111700 SH	DEFINED	22		107800
3900								
BOMBAY CO INC	COM	097924104	74	12000 SH	OTHER	22		12000
BONE CARE INTL INC	COM	098072101	5	200 SH	DEFINED	01		
200								
BONE CARE INTL INC	COM	098072101	4108	175400 SH	DEFINED	21		164600
10800								
BONE CARE INTL INC	COM	098072101	787	33600 SH	DEFINED	22		32400
1200								
BONE CARE INTL INC	COM	098072101	87	3700 SH	OTHER	22		3700
BOOTS & COOTS/INTL WELL CTRL	COM NEW	099469504	25	20000 SH	DEFINED	22		20000
BORDERS GROUP INC	COM	099709107	272	11590 SH	DEFINED	01		11590
BORDERS GROUP INC	COM	099709107	7	300 SH	OTHER	01		
300								
BORDERS GROUP INC	COM	099709107	3873	165246 SH	DEFINED	05		165246
BORDERS GROUP INC	COM	099709107	138	5900 SH	DEFINED	08		5900
BORDERS GROUP INC	COM	099709107	113	4825 SH	DEFINED	17		4825
BORDERS GROUP INC	COM	099709107	18082	771400 SH	DEFINED	21		771400
BORDERS GROUP INC	COM	099709107	1607	68559 SH	DEFINED	22		68019
540								
BORDERS GROUP INC	COM	099709107	130	5540 SH	OTHER	22		5540
BORG WARNER INC	COM	099724106	225	5141 SH	DEFINED	01		3891
1250								
BORG WARNER INC	COM	099724106	213	4874 SH	OTHER	01		4324
550								
BORG WARNER INC	COM	099724106	5218	119225 SH	DEFINED	05		119225
BORG WARNER INC	COM	099724106	419	9571 SH	DEFINED	08		9571
BORG WARNER INC	COM	099724106	355	8100 SH	DEFINED	17		8100
BORG WARNER INC	COM	099724106	13118	299700 SH	DEFINED	21		299700
BORG WARNER INC	COM	099724106	1042	23810 SH	DEFINED	22		23260
550								
BORG WARNER INC	COM	099724106	153	3500 SH	OTHER	22		3500
BORLAND SOFTWARE CORP	COM	099849101	120	14100 SH	DEFINED	01		11575
2525								
BORLAND SOFTWARE CORP	COM	099849101	2087	245859 SH	DEFINED	05		245859
BORLAND SOFTWARE CORP	COM	099849101	637	75000 SH	CALL DEFINED	08		75000
BORLAND SOFTWARE CORP	COM	099849101	382	45000 SH	DEFINED	21		45000
BORLAND SOFTWARE CORP	COM	099849101	1	150 SH	DEFINED	22		
150								
BOSTON COMMUNICATIONS GROUP	COM	100582105	69	6725 SH	DEFINED	01		2225
4500								
BOSTON COMMUNICATIONS GROUP	COM	100582105	2	175 SH	OTHER	01		
175								
BOSTON COMMUNICATIONS GROUP	COM	100582105	807	78725 SH	DEFINED	05		78725
BOSTON COMMUNICATIONS GROUP	COM	100582105	33	3200 SH	DEFINED	17		3200
BOSTON COMMUNICATIONS GROUP	COM	100582105	124	12100 SH	DEFINED	21		12100
BOSTON COMMUNICATIONS GROUP	COM	100582105	5	500 SH	DEFINED	22		500
BOSTON LIFE SCIENCES INC	COM NEW	100843408		300 SH	DEFINED	01		300
BOSTON LIFE SCIENCES INC	COM NEW	100843408	5	5000 SH	DEFINED	22		5000
BOSTON LIFE SCIENCES INC	COM NEW	100843408	5	5000 SH	OTHER	22		5000
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	439	18942 SH	DEFINED	01		12817
6125								
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	2	75 SH	OTHER	01		
75								
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	6903	298077 SH	DEFINED	05		298077
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	97	4200 SH	DEFINED	17		4200
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	4398	189900 SH	DEFINED	21		180200
9700								
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	813	35100 SH	DEFINED	22		34000
1100								
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	83	3600 SH	OTHER	22		3600
BOSTON PROPERTIES INC	COM	101121101	7634	152440 SH	DEFINED	01		148300
4140								
BOSTON PROPERTIES INC	COM	101121101	840	16780 SH	OTHER	01		16050
730								
BOSTON PROPERTIES INC	COM	101121101	15780	315101 SH	DEFINED	05		315101
BOSTON PROPERTIES INC	COM	101121101	1826	36470 SH	DEFINED	08		36470
BOSTON PROPERTIES INC	COM	101121101	2444	48802 SH	DEFINED	17		48802
BOSTON PROPERTIES INC	COM	101121101	12359	246785 SH	DEFINED	21		246385
400								
BOSTON PROPERTIES INC	COM	101121101	2444	48800 SH	DEFINED	22		32955
15845								
BOSTON PROPERTIES INC	COM	101121101	742	14815 SH	OTHER	22		14815
BOSTON SCIENTIFIC CORP	COM	101137107	5229	122171 SH	DEFINED	01		89021
33150								
BOSTON SCIENTIFIC CORP	COM	101137107	2549	59563 SH	OTHER	01		36443
23120								
BOSTON SCIENTIFIC CORP	COM	101137107	21341	498625 SH	DEFINED	05		410025
88600								
BOSTON SCIENTIFIC CORP	COM	101137107	5063	118301 SH	DEFINED	08		118301

BOSTON SCIENTIFIC CORP	COM	101137107	10512	245600	SH	CALL	DEFINED	08	245600
BOSTON SCIENTIFIC CORP	COM	101137107	18254	426500	SH	PUT	DEFINED	08	426500
BOSTON SCIENTIFIC CORP	COM	101137107	1021	23855	SH		DEFINED	17	23855
BOSTON SCIENTIFIC CORP	COM	101137107	2912	68030	SH		DEFINED	20	68030
BOSTON SCIENTIFIC CORP 104825	COM	101137107	56474	1319488	SH		DEFINED	21	1214663
BOSTON SCIENTIFIC CORP 71800	COM	101137107	11647	272132	SH		DEFINED	22	200332
BOSTON SCIENTIFIC CORP 900	COM	101137107	3168	74010	SH		OTHER	22	73110
BOWATER INC	COM	102183100	340	8170	SH		DEFINED	01	8170
BOWATER INC 11400	COM	102183100	499	12000	SH		OTHER	01	600
BOWATER INC	COM	102183100	4921	118333	SH		DEFINED	05	118333
BOWATER INC	COM	102183100	2096	50387	SH		DEFINED	08	50387
BOWATER INC 1000	COM	102183100	51599	1240655	SH		DEFINED	21	1239655
BOWATER INC 25457	COM	102183100	17234	414378	SH		DEFINED	22	388921
BOWATER INC 100	COM	102183100	3159	75966	SH		OTHER	22	75866
BOWNE & CO INC	COM	103043105	92	5800	SH		DEFINED	01	5800
BOWNE & CO INC 25	COM	103043105	4	265	SH		OTHER	01	240
BOWNE & CO INC	COM	103043105	2323	146590	SH		DEFINED	05	146590
BOWNE & CO INC	COM	103043105	368	23200	SH		DEFINED	21	23200
BOYD GAMING CORP 625 900	COM	103304101	339	12750	SH		DEFINED	01	11225
BOYD GAMING CORP 900	COM	103304101	24	900	SH		OTHER	01	
BOYD GAMING CORP	COM	103304101	7844	295233	SH		DEFINED	05	295233
BOYD GAMING CORP	COM	103304101	82	3100	SH		DEFINED	08	3100
BOYD GAMING CORP	COM	103304101	808	30400	SH		DEFINED	17	30400
BOYD GAMING CORP	COM	103304101	13	500	SH		DEFINED	22	500
BOYKIN LODGING CO	COM	103430104	6	800	SH		DEFINED	01	800
BOYKIN LODGING CO	COM	103430104	56	7300	SH		DEFINED	17	7300
BOYKIN LODGING CO	COM	103430104	2391	312600	SH		DEFINED	21	312600
BOYKIN LODGING CO	COM	103430104	104	13550	SH		DEFINED	22	13550
BOYKIN LODGING CO	COM	103430104	36	4700	SH		OTHER	22	4700
BRADLEY PHARMACEUTICALS INC	COM	104576103	1	25	SH		DEFINED	01	25
BRADLEY PHARMACEUTICALS INC	COM	104576103	411	14736	SH		DEFINED	08	14736
BRADLEY PHARMACEUTICALS INC	COM	104576103	99	3553	SH		DEFINED	17	3553
BRADLEY PHARMACEUTICALS INC 11500	COM	104576103	321	11500	SH		OTHER	22	
BRADY CORP 5900	CL A	104674106	17868	387595	SH		DEFINED	01	381695
BRADY CORP 1075	CL A	104674106	50	1075	SH		OTHER	01	
BRADY CORP	CL A	104674106	4925	106825	SH		DEFINED	05	106825
BRADY CORP	CL A	104674106	143	3100	SH		DEFINED	08	3100
BRADY CORP	CL A	104674106	728	15800	SH		DEFINED	21	15800
BRANDYWINE RLTY TR	SH BEN INT N	105368203	620	22817	SH		DEFINED	01	22817
BRANDYWINE RLTY TR	SH BEN INT N	105368203	338	12446	SH		DEFINED	08	12446
BRANDYWINE RLTY TR	SH BEN INT N	105368203	49	1800	SH		DEFINED	17	1800
BRANDYWINE RLTY TR	SH BEN INT N	105368203	3263	120000	SH		DEFINED	21	120000
BRANDYWINE RLTY TR	SH BEN INT N	105368203	120	4409	SH		DEFINED	22	4409
BRANDYWINE RLTY TR	SH BEN INT N	105368203	71	2600	SH		OTHER	22	2600
BRASCAN CORP	CL A LTD VT	10549P606	70	2475	SH		DEFINED	01	2475
BRASCAN CORP 5700	CL A LTD VT	10549P606	179	6345	SH		OTHER	01	645
BRASCAN CORP	CL A LTD VT	10549P606	97	3450	SH		DEFINED	17	3450
BRASCAN CORP	CL A LTD VT	10549P606	139	4933	SH		DEFINED	22	4933
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	12	401	SH		DEFINED	01	401
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	2447	79700	SH		DEFINED	21	79700
BRIGGS & STRATTON CORP 8400	COM	109043109	1303	14753	SH		DEFINED	01	6353
BRIGGS & STRATTON CORP 3959	COM	109043109	350	3959	SH		OTHER	01	
BRIGGS & STRATTON CORP	COM	109043109	9482	107325	SH		DEFINED	05	107325
BRIGGS & STRATTON CORP	COM	109043109	618	6996	SH		DEFINED	08	6996
BRIGGS & STRATTON CORP	COM	109043109	191	2165	SH		DEFINED	17	2165
BRIGGS & STRATTON CORP	COM	109043109	6927	78400	SH		DEFINED	21	78400
BRIGGS & STRATTON CORP	COM	109043109	285	3230	SH		DEFINED	22	3230
BRIGGS & STRATTON CORP	COM	109043109	256	2900	SH		OTHER	22	2900
BRIGHAM EXPLORATION CO	COM	109178103	2047	222542	SH		DEFINED	05	222542
BRIGHAM EXPLORATION CO	COM	109178103	172	18700	SH		DEFINED	17	18700
BRIGHTPOINT INC	COM NEW	109473405	207	15100	SH		DEFINED	17	15100
BRIGHTPOINT INC	COM NEW	109473405	739	53900	SH		DEFINED	21	53900
BRIGHTPOINT INC	COM NEW	109473405	11	780	SH		DEFINED	22	780
BRIGHTPOINT INC	COM NEW	109473405	1	100	SH		OTHER	22	100
BRINKER INTL INC	COM	109641100	390	11440	SH		DEFINED	01	11440
BRINKER INTL INC 500	COM	109641100	40	1175	SH		OTHER	01	675
BRINKER INTL INC	COM	109641100	12754	373801	SH		DEFINED	05	373801
BRINKER INTL INC	COM	109641100	705	20661	SH		DEFINED	08	20661

BRINKER INTL INC	COM	109641100	10	300 SH	DEFINED 17	300
BRINKER INTL INC	COM	109641100	252	7400 SH	DEFINED 18	
7400						
BRINKER INTL INC	COM	109641100	21593	632850 SH	DEFINED 21	632850
BRINKER INTL INC	COM	109641100	2162	63370 SH	DEFINED 22	62920
450						
BRINKER INTL INC	COM	109641100	169	4950 SH	OTHER 22	4950
BRINKER INTL INC	DBC	109641AC4	4985	7567000 PRN	DEFINED 08	7567000
BRINKS CO	COM	109696104	4116	120166 SH	DEFINED 05	120166
BRINKS CO	COM	109696104	199	5804 SH	DEFINED 08	5804
BRINKS CO	COM	109696104	31575	921900 SH	DEFINED 21	921900
BRINKS CO	COM	109696104	3003	87686 SH	DEFINED 22	87081
605						
BRINKS CO	COM	109696104	950	27733 SH	OTHER 22	27733
BRISTOL MYERS SQUIBB CO	COM	110122108	385596	15738611 SH	DEFINED 01	15437669
300942						
BRISTOL MYERS SQUIBB CO	COM	110122108	213927	8731731 SH	OTHER 01	1934171
6797560						
BRISTOL MYERS SQUIBB CO	COM	110122108	57909	2363651 SH	DEFINED 05	1994851
368800						
BRISTOL MYERS SQUIBB CO	COM	110122108	7176	292890 SH	DEFINED 08	292890
BRISTOL MYERS SQUIBB CO	COM	110122108	10522	429480 SH	DEFINED 17	429480
BRISTOL MYERS SQUIBB CO	COM	110122108	32253	1316444 SH	DEFINED 21	1303044
13400						
BRISTOL MYERS SQUIBB CO	COM	110122108	77358	3157474 SH	DEFINED 22	2887355
270119						
BRISTOL MYERS SQUIBB CO	COM	110122108	57205	2334907 SH	OTHER 22	2333607
1300						
BRISTOL WEST HLDGS INC	COM	11037M105	1423	78203 SH	DEFINED 05	78203
BRISTOL WEST HLDGS INC	COM	11037M105	131	7200 SH	DEFINED 17	7200
BRISTOL WEST HLDGS INC	COM	11037M105	6594	362500 SH	DEFINED 21	362500
BRISTOL WEST HLDGS INC	COM	11037M105	1650	90700 SH	DEFINED 22	83293
7407						
BROADCOM CORP	CL A	111320107	1194	25630 SH	DEFINED 01	23950
1680						
BROADCOM CORP	CL A	111320107	322	6915 SH	OTHER 01	5455
1460						
BROADCOM CORP	CL A	111320107	6353	136332 SH	DEFINED 05	136332
BROADCOM CORP	CL A	111320107	6044	129709 SH	DEFINED 08	129709
BROADCOM CORP	CL A	111320107	2330	50000 SH	DEFINED 08	50000
BROADCOM CORP	CL A	111320107	2188	46948 SH	DEFINED 17	46948
BROADCOM CORP	CL A	111320107	2296	49280 SH	DEFINED 20	49280
BROADCOM CORP	CL A	111320107	30375	651816 SH	DEFINED 21	552041
99775						
BROADCOM CORP	CL A	111320107	2450	52583 SH	DEFINED 22	43753
8830						
BROADCOM CORP	CL A	111320107	22	470 SH	OTHER 22	470
BROCADE COMMUNICATIONS SYS I	COM	111621108	61	10225 SH	DEFINED 01	10225
BROCADE COMMUNICATIONS SYS I	COM	111621108	4	700 SH	OTHER 01	700
BROCADE COMMUNICATIONS SYS I	COM	111621108	351	58709 SH	DEFINED 08	58709
BROCADE COMMUNICATIONS SYS I	COM	111621108	245	41000 SH	DEFINED 17	41000
BROCADE COMMUNICATIONS SYS I	COM	111621108	19	3150 SH	DEFINED 22	2590
560						
BROCADE COMMUNICATIONS SYS I	COM	111621108	9	1500 SH	OTHER 22	1500
BROCADE COMMUNICATIONS SYS I	NOTE	2.000% 111621AB4	1448	1600000 PRN	DEFINED 17	1600000
BROOKFIELD PPTYS CORP	COM	112900105	12713	442200 SH	DEFINED 21	442200
BROOKFIELD PPTYS CORP	COM	112900105	897	31200 SH	DEFINED 22	27800
3400						
BROOKLINE BANCORP INC DEL	COM	11373M107	3775	257325 SH	DEFINED 05	257325
BROOKLINE BANCORP INC DEL	COM	11373M107	69	4700 SH	DEFINED 08	4700
BROOKLINE BANCORP INC DEL	COM	11373M107	574	39100 SH	DEFINED 21	39100
BROOKLINE BANCORP INC DEL	COM	11373M107	101	6870 SH	DEFINED 22	5870
1000						
BROOKLINE BANCORP INC DEL	COM	11373M107	101	6853 SH	OTHER 22	6853
BROOKS AUTOMATION INC	COM	114340102	3972	197125 SH	DEFINED 05	197125
BROOKS AUTOMATION INC	COM	114340102	108	5380 SH	DEFINED 08	5380
BROOKS AUTOMATION INC	COM	114340102	276	13674 SH	DEFINED 17	13674
BROOKS AUTOMATION INC	COM	114340102	5817	288700 SH	DEFINED 21	267600
21100						
BROOKS AUTOMATION INC	COM	114340102	1084	53812 SH	DEFINED 22	52012
1800						
BROOKS AUTOMATION INC	COM	114340102	109	5400 SH	OTHER 22	5400
BROOKTROUT INC	COM	114580103	115	10650 SH	DEFINED 01	2850
7800						
BROOKTROUT INC	COM	114580103	2	200 SH	OTHER 01	
200						
BROOKTROUT INC	COM	114580103	809	74775 SH	DEFINED 05	74775
BROOKTROUT INC	COM	114580103	94	8700 SH	DEFINED 21	8700
BROOKTROUT INC	COM	114580103	3	279 SH	OTHER 22	279
BROWN & BROWN INC	COM	115236101	398	9240 SH	DEFINED 01	5170
4070						
BROWN & BROWN INC	COM	115236101	122	2825 SH	OTHER 01	2825
BROWN & BROWN INC	COM	115236101	6285	145835 SH	DEFINED 05	145835
BROWN & BROWN INC	COM	115236101	249	5775 SH	DEFINED 08	5775
BROWN & BROWN INC	COM	115236101	3	60 SH	DEFINED 22	60

BROWN FORMAN CORP	CL A	115637100	2179	45350 SH	DEFINED 01	45350
BROWN FORMAN CORP	CL A	115637100	213	4441 SH	OTHER 01	4386
55						
BROWN FORMAN CORP	CL A	115637100	31	652 SH	DEFINED 05	652
BROWN FORMAN CORP	CL B	115637209	2471	51181 SH	DEFINED 01	51181
BROWN FORMAN CORP	CL B	115637209	2731	56577 SH	DEFINED 05	56577
BROWN FORMAN CORP	CL B	115637209	804	16647 SH	DEFINED 08	16647
BROWN FORMAN CORP	CL B	115637209	592	12262 SH	DEFINED 21	12262
BROWN FORMAN CORP	CL B	115637209	320	6620 SH	DEFINED 22	4970
1650						
BROWN FORMAN CORP	CL B	115637209	357	7400 SH	OTHER 22	7400
BROWN SHOE INC NEW	COM	115736100	678	16570 SH	DEFINED 01	8303
8267						
BROWN SHOE INC NEW	COM	115736100	950	23207 SH	OTHER 01	
23207						
BROWN SHOE INC NEW	COM	115736100	3669	89650 SH	DEFINED 05	89650
BROWN SHOE INC NEW	COM	115736100	569	13900 SH	DEFINED 17	13900
BROWN SHOE INC NEW	COM	115736100	491	12000 SH	DEFINED 21	12000
BRUNSWICK CORP	COM	117043109	614	15052 SH	DEFINED 01	12452
2600						
BRUNSWICK CORP	COM	117043109	3	70 SH	OTHER 01	
70						
BRUNSWICK CORP	COM	117043109	2653	65030 SH	DEFINED 05	65030
BRUNSWICK CORP	COM	117043109	294	7204 SH	DEFINED 08	7204
BRUNSWICK CORP	COM	117043109	101	2475 SH	DEFINED 17	2475
BRUNSWICK CORP	COM	117043109	393	9630 SH	DEFINED 20	9630
BRUNSWICK CORP	COM	117043109	14621	358351 SH	DEFINED 21	358351
BRUNSWICK CORP	COM	117043109	1678	41117 SH	DEFINED 22	28687
12430						
BRUNSWICK CORP	COM	117043109	10	240 SH	OTHER 22	240
BRUSH ENGINEERED MATLS INC	COM	117421107	310	16400 SH	DEFINED 01	4900
11500						
BRUSH ENGINEERED MATLS INC	COM	117421107	2	100 SH	OTHER 01	
100						
BRUSH ENGINEERED MATLS INC	COM	117421107	1516	80225 SH	DEFINED 05	80225
BRUSH ENGINEERED MATLS INC	COM	117421107	3444	182200 SH	DEFINED 21	182200
BRUSH ENGINEERED MATLS INC	COM	117421107	798	42200 SH	DEFINED 22	38791
3409						
BRUSH ENGINEERED MATLS INC	COM	117421107	21	1118 SH	OTHER 22	1118
BRYN MAWR BK CORP	COM	117665109	37	1616 SH	DEFINED 17	1616
BRYN MAWR BK CORP	COM	117665109	4442	195870 SH	DEFINED 21	195870
BRYN MAWR BK CORP	COM	117665109	242	10654 SH	DEFINED 22	9694
960						
BRYN MAWR BK CORP	COM	117665109	85	3760 SH	OTHER 22	3760
BUCA INC	COM	117769109	11	2000 SH	DEFINED 01	2000
BUCA INC	COM	117769109	5379	1009100 SH	DEFINED 21	1009100
BUCA INC	COM	117769109	86	16100 SH	DEFINED 22	16100
BUCA INC	COM	117769109	33	6200 SH	OTHER 22	6200
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	294	7250 SH	DEFINED 01	7250
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	843	20800 SH	OTHER 01	10925
9875						
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	631	15555 SH	DEFINED 22	11755
3800						
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	653	16100 SH	OTHER 22	16100
BUCKEYE TECHNOLOGIES INC	COM	118255108	163	14150 SH	DEFINED 01	4650
9500						
BUCKEYE TECHNOLOGIES INC	COM	118255108	7	625 SH	OTHER 01	
625						
BUCKEYE TECHNOLOGIES INC	COM	118255108	1919	166875 SH	DEFINED 05	166875
BUCKEYE TECHNOLOGIES INC	COM	118255108	4284	372500 SH	DEFINED 21	365200
7300						
BUCKEYE TECHNOLOGIES INC	COM	118255108	1718	149400 SH	DEFINED 22	137400
12000						
BUCKLE INC	COM	118440106	59	2100 SH	DEFINED 08	2100
BUCKLE INC	COM	118440106	79	2800 SH	DEFINED 17	2800
BUCKLE INC	COM	118440106	16235	574700 SH	DEFINED 21	570700
4000						
BUCKLE INC	COM	118440106	3201	113300 SH	DEFINED 22	104700
8600						
BUILDING MATLS HLDG CORP	COM	120113105	98	5175 SH	DEFINED 01	1875
3300						
BUILDING MATLS HLDG CORP	COM	120113105	21	1125 SH	OTHER 01	
1125						
BUILDING MATLS HLDG CORP	COM	120113105	1102	58225 SH	DEFINED 05	58225
BUILDING MATLS HLDG CORP	COM	120113105	38	2000 SH	DEFINED 17	2000
BUILDING MATLS HLDG CORP	COM	120113105	2121	112043 SH	DEFINED 21	112043
BUILDING MATLS HLDG CORP	COM	120113105	84	4450 SH	DEFINED 22	4450
BUILDING MATLS HLDG CORP	COM	120113105	28	1500 SH	OTHER 22	1500
BURLINGTON COAT FACTORY	COM	121579106	165	8570 SH	DEFINED 01	4670
3900						
BURLINGTON COAT FACTORY	COM	121579106	3714	192450 SH	DEFINED 05	192450
BURLINGTON COAT FACTORY	COM	121579106	21	1100 SH	DEFINED 08	1100
BURLINGTON COAT FACTORY	COM	121579106	571	29600 SH	DEFINED 21	29600
BURLINGTON NORTHN SANTA FE C	COM	12189T104	8175	233106 SH	DEFINED 01	228337
4769						

BURLINGTON NORTHN SANTA FE C	COM	12189T104	8059	229793	SH	OTHER	01	89162
140631								
BURLINGTON NORTHN SANTA FE C	COM	12189T104	6097	173845	SH	DEFINED	05	173845
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1034	29474	SH	DEFINED	08	29474
BURLINGTON NORTHN SANTA FE C	COM	12189T104	224	6400	SH	DEFINED	17	6400
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1406	40089	SH	DEFINED	21	40089
BURLINGTON NORTHN SANTA FE C	COM	12189T104	11188	319008	SH	DEFINED	22	307719
11289								
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2600	74151	SH	OTHER	22	74151
BURLINGTON RES INC	COM	122014103	6881	190180	SH	DEFINED	01	146794
43386								
BURLINGTON RES INC	COM	122014103	4663	128890	SH	OTHER	01	50792
78098								
BURLINGTON RES INC	COM	122014103	6971	192670	SH	DEFINED	05	192670
BURLINGTON RES INC	COM	122014103	2239	61875	SH	DEFINED	08	61875
BURLINGTON RES INC	COM	122014103	54	1500	SH	DEFINED	17	1500
BURLINGTON RES INC	COM	122014103	6259	173000	SH	DEFINED	18	
173000								
BURLINGTON RES INC	COM	122014103	529	14620	SH	DEFINED	20	14620
BURLINGTON RES INC	COM	122014103	5572	154001	SH	DEFINED	21	125061
28940								
BURLINGTON RES INC	COM	122014103	2603	71933	SH	DEFINED	22	65588
6345								
BURLINGTON RES INC	COM	122014103	2052	56704	SH	OTHER	22	56704
C&D TECHNOLOGIES INC	COM	124661109	315	17650	SH	DEFINED	01	4250
13200								
C&D TECHNOLOGIES INC	COM	124661109	4	200	SH	OTHER	01	
200								
C&D TECHNOLOGIES INC	COM	124661109	2106	118125	SH	DEFINED	05	118125
C&D TECHNOLOGIES INC	COM	124661109	118	6600	SH	DEFINED	17	6600
C&D TECHNOLOGIES INC	COM	124661109	3493	195900	SH	DEFINED	21	195900
C&D TECHNOLOGIES INC	COM	124661109	137	7680	SH	DEFINED	22	7680
C&D TECHNOLOGIES INC	COM	124661109	48	2700	SH	OTHER	22	2700
CB BANCSHARES INC HAWAII	COM	124785106	1411	15247	SH	DEFINED	17	15247
CBL & ASSOC PPTYS INC	COM	124830100	2	30	SH	DEFINED	01	30
CBL & ASSOC PPTYS INC	COM	124830100	356	6468	SH	OTHER	01	268
6200								
CBL & ASSOC PPTYS INC	COM	124830100	625	11361	SH	DEFINED	08	11361
CBL & ASSOC PPTYS INC	COM	124830100	259	4700	SH	DEFINED	17	4700
CBRL GROUP INC	COM	12489V106	250	8115	SH	DEFINED	01	8115
CBRL GROUP INC	COM	12489V106	70	2255	SH	OTHER	01	300
1955								
CBRL GROUP INC	COM	12489V106	3182	103133	SH	DEFINED	05	103133
CBRL GROUP INC	COM	12489V106	988	32022	SH	DEFINED	08	32022
CBRL GROUP INC	COM	12489V106	201	6500	SH	DEFINED	17	6500
CBRL GROUP INC	COM	12489V106	11674	378400	SH	DEFINED	21	365100
13300								
CBRL GROUP INC	COM	12489V106	455	14750	SH	DEFINED	22	2200
12550								
CBRL GROUP INC	COM	12489V106	22	700	SH	OTHER	22	700
C COR NET CORP	COM	125010108	475	46125	SH	DEFINED	01	17675
28450								
C COR NET CORP	COM	125010108	2	175	SH	OTHER	01	
175								
C COR NET CORP	COM	125010108	4785	464999	SH	DEFINED	05	464999
C COR NET CORP	COM	125010108	891	86551	SH	DEFINED	08	86551
C COR NET CORP	COM	125010108	154	15000	SH	DEFINED	17	15000
C COR NET CORP	COM	125010108	293	28500	SH	DEFINED	21	28500
C D I CORP	COM	125071100	144	4175	SH	DEFINED	01	1275
2900								
C D I CORP	COM	125071100	18	525	SH	OTHER	01	
525								
C D I CORP	COM	125071100	2920	84400	SH	DEFINED	05	84400
C D I CORP	COM	125071100	111	3200	SH	DEFINED	17	3200
C D I CORP	COM	125071100	450	13000	SH	DEFINED	21	13000
C D W CORP	COM	12512N105	19633	307917	SH	DEFINED	05	307917
C D W CORP	COM	12512N105	118	1850	SH	DEFINED	08	1850
C D W CORP	COM	12512N105	10	159	SH	DEFINED	17	159
C D W CORP	COM	12512N105	1167	18300	SH	DEFINED	20	18300
C D W CORP	COM	12512N105	14400	225845	SH	DEFINED	21	225545
300								
C D W CORP	COM	12512N105	1288	20205	SH	DEFINED	22	3430
16775								
C D W CORP	COM	12512N105	740	11610	SH	OTHER	22	11610
CEC ENTMT INC	COM	125137109	891	30187	SH	DEFINED	01	6787
23400								
CEC ENTMT INC	COM	125137109	5321	180325	SH	DEFINED	05	180325
CEC ENTMT INC	COM	125137109	103	3500	SH	DEFINED	08	3500
CEC ENTMT INC	COM	125137109	65	2200	SH	DEFINED	17	2200
CEC ENTMT INC	COM	125137109	9784	331557	SH	DEFINED	21	327396
4161								
CEC ENTMT INC	COM	125137109	2713	91938	SH	DEFINED	22	82038
9900								
CH ENERGY GROUP INC	COM	12541M102	103	2225	SH	DEFINED	01	2225
CH ENERGY GROUP INC	COM	12541M102	117	2525	SH	OTHER	01	825

1700							
CH ENERGY GROUP INC	COM	12541M102	3064	65975	SH	DEFINED 05	65975
CH ENERGY GROUP INC	COM	12541M102	6831	147100	SH	DEFINED 21	147100
CH ENERGY GROUP INC	COM	12541M102	472	10154	SH	DEFINED 22	9954
200							
CH ENERGY GROUP INC	COM	12541M102	192	4140	SH	OTHER 22	4140
C H ROBINSON WORLDWIDE INC	COM	12541W100	292	6375	SH	DEFINED 01	6375
C H ROBINSON WORLDWIDE INC	COM	12541W100	17	360	SH	OTHER 01	60
300							
C H ROBINSON WORLDWIDE INC	COM	12541W100	8312	181332	SH	DEFINED 05	181332
C H ROBINSON WORLDWIDE INC	COM	12541W100	87	1888	SH	DEFINED 08	1888
C H ROBINSON WORLDWIDE INC	COM	12541W100	151	3300	SH	DEFINED 17	3300
C H ROBINSON WORLDWIDE INC	COM	12541W100	69	1500	SH	OTHER 22	
1500							
CIGNA CORP	COM	125509109	4524	65752	SH	DEFINED 01	58630
7122							
CIGNA CORP	COM	125509109	6496	94408	SH	OTHER 01	40782
53626							
CIGNA CORP	COM	125509109	4720	68598	SH	DEFINED 05	68598
CIGNA CORP	COM	125509109	4410	64094	SH	DEFINED 08	64094
CIGNA CORP	COM	125509109	217	3150	SH	DEFINED 17	3150
CIGNA CORP	COM	125509109	22987	334065	SH	DEFINED 21	334065
CIGNA CORP	COM	125509109	44783	650816	SH	DEFINED 22	616017
34799							
CIGNA CORP	COM	125509109	22471	326567	SH	OTHER 22	326567
CIT GROUP INC	COM	125581108	15526	405490	SH	DEFINED 05	405490
CIT GROUP INC	COM	125581108	3309	86412	SH	DEFINED 08	86412
CIT GROUP INC	COM	125581108	1053	27500	SH	PUT DEFINED 08	27500
CIT GROUP INC	COM	125581108	2400	62671	SH	DEFINED 17	62671
CIT GROUP INC	COM	125581108	459	12000	SH	PUT DEFINED 17	12000
CIT GROUP INC	COM	125581108	90	2350	SH	DEFINED 21	2350
CIT GROUP INC	COM	125581108	29	768	SH	DEFINED 22	768
CKE RESTAURANTS INC	NOTE	4.000% 12561EAG0	407	240000	PRN	DEFINED 17	240000
CLECO CORP NEW	COM	12561W105	319	17763	SH	DEFINED 01	17763
CLECO CORP NEW	COM	12561W105	203	11286	SH	OTHER 01	2936
8350							
CLECO CORP NEW	COM	12561W105	3577	198950	SH	DEFINED 05	198950
CLECO CORP NEW	COM	12561W105	282	15704	SH	DEFINED 08	15704
CLECO CORP NEW	COM	12561W105	566	31500	SH	DEFINED 21	31500
CLECO CORP NEW	COM	12561W105	104	5768	SH	DEFINED 22	2068
3700							
CLECO CORP NEW	COM	12561W105	250	13907	SH	OTHER 22	13907
CMGI INC	COM	125750109	1	300	SH	DEFINED 01	300
CMGI INC	COM	125750109	343	175778	SH	DEFINED 17	175778
CMGI INC	COM	125750109	11	5634	SH	DEFINED 22	2634
3000							
CMGI INC	COM	125750109	6	3300	SH	OTHER 22	3300
CMS ENERGY CORP	COM	125896100	592	64826	SH	DEFINED 01	54116
10710							
CMS ENERGY CORP	COM	125896100	102	11165	SH	OTHER 01	
11165							
CMS ENERGY CORP	COM	125896100	4553	498685	SH	DEFINED 05	96385
402300							
CMS ENERGY CORP	COM	125896100	5818	637260	SH	DEFINED 08	637260
CMS ENERGY CORP	COM	125896100	1233	135100	SH	DEFINED 17	135100
CMS ENERGY CORP	COM	125896100	1749	191600	SH	DEFINED 21	191600
CMS ENERGY CORP	COM	125896100	47	5100	SH	DEFINED 22	4600
500							
CMS ENERGY CORP	COM	125896100	33	3600	SH	OTHER 22	3600
CPI CORP	COM	125902106	143	9725	SH	DEFINED 01	3725
6000							
CPI CORP	COM	125902106	596	40500	SH	DEFINED 05	40500
CPI CORP	COM	125902106	26	1800	SH	DEFINED 17	1800
CPI CORP	COM	125902106	79	5400	SH	DEFINED 21	5400
CSS INDS INC	COM	125906107	42	1200	SH	DEFINED 08	1200
CSS INDS INC	COM	125906107	32	900	SH	DEFINED 17	900
CSS INDS INC	COM	125906107	3735	106600	SH	DEFINED 21	106600
CSS INDS INC	COM	125906107	163	4650	SH	DEFINED 22	4650
CSS INDS INC	COM	125906107	60	1700	SH	OTHER 22	1700
CNA FINL CORP	COM	126117100	62	2100	SH	OTHER 01	2100
CNA FINL CORP	COM	126117100	1364	46100	SH	DEFINED 08	46100
CNA FINL CORP	COM	126117100	1746	59000	SH	PUT DEFINED 08	59000
CNA FINL CORP	COM	126117100	231	7794	SH	DEFINED 17	7794
CNA FINL CORP	COM	126117100	9	303	SH	OTHER 22	303
CNA SURETY CORP	COM	12612L108	24	2200	SH	DEFINED 17	2200
CNA SURETY CORP	COM	12612L108	2815	257100	SH	DEFINED 21	257100
CNA SURETY CORP	COM	12612L108	115	10490	SH	DEFINED 22	8490
2000							
CNA SURETY CORP	COM	12612L108	61	5600	SH	OTHER 22	5600
CNF INC	COM	12612W104	351	8450	SH	DEFINED 01	8450
CNF INC	COM	12612W104	12	300	SH	OTHER 01	300
CNF INC	COM	12612W104	4452	107123	SH	DEFINED 05	107123
CNF INC	COM	12612W104	481	11569	SH	DEFINED 08	11569
CNF INC	COM	12612W104	1222	29400	SH	DEFINED 17	29400
CNF INC	COM	12612W104	12420	298850	SH	DEFINED 21	298850

CNF INC	COM	12612W104	1171	28168	SH	DEFINED	22	28168
CNF INC	COM	12612W104	83	2000	SH	OTHER	22	2000
CNOOC LTD	SPONSORED AD	126132109	3	70	SH	OTHER	01	70
CNOOC LTD	SPONSORED AD	126132109	4	100	SH	DEFINED	22	100
CNS INC	COM	126136100	68	6800	SH	DEFINED	08	6800
CNS INC	COM	126136100	53	5300	SH	DEFINED	17	5300
CNET NETWORKS INC	COM	12613R104	1	50	SH	DEFINED	01	50
CNET NETWORKS INC	COM	12613R104	6	548	SH	OTHER	01	548
CNET NETWORKS INC	COM	12613R104	80	7188	SH	DEFINED	08	7188
CNET NETWORKS INC	COM	12613R104	901	81375	SH	DEFINED	17	81375
CNET NETWORKS INC 45700	COM	12613R104	14394	1300290	SH	DEFINED	21	1254590
CNET NETWORKS INC 55150	COM	12613R104	624	56336	SH	DEFINED	22	1186
CRH PLC	ADR	12626K203	2	105	SH	OTHER	01	105
CRH PLC 1000	ADR	12626K203	22	1000	SH	DEFINED	22	
CRH PLC 9000	ADR	12626K203	219	10000	SH	OTHER	22	1000
CSG SYS INTL INC	COM	126349109	138	6650	SH	DEFINED	01	6650
CSG SYS INTL INC	COM	126349109	2280	110149	SH	DEFINED	05	110149
CSG SYS INTL INC	COM	126349109	31	1500	SH	DEFINED	08	1500
CSG SYS INTL INC	COM	126349109	46	2200	SH	DEFINED	17	2200
CSX CORP 9714	COM	126408103	5225	159436	SH	DEFINED	01	149722
CSX CORP 26263	COM	126408103	2462	75141	SH	OTHER	01	48878
CSX CORP	COM	126408103	3251	99217	SH	DEFINED	05	99217
CSX CORP	COM	126408103	499	15235	SH	DEFINED	08	15235
CSX CORP	COM	126408103	703	21463	SH	DEFINED	21	21463
CSX CORP 2850	COM	126408103	3681	112320	SH	DEFINED	22	109470
CSX CORP	COM	126408103	2115	64543	SH	OTHER	22	64543
CT COMMUNICATIONS INC 1000	COM NEW	126426402	15	1000	SH	OTHER	01	
CT COMMUNICATIONS INC	COM NEW	126426402	59	3900	SH	DEFINED	08	3900
CT COMMUNICATIONS INC	COM NEW	126426402	47	3100	SH	DEFINED	17	3100
CT COMMUNICATIONS INC 4800	COM NEW	126426402	4696	311996	SH	DEFINED	21	307196
CT COMMUNICATIONS INC 9996	COM NEW	126426402	1910	126896	SH	DEFINED	22	116900
CTS CORP 21205	COM	126501105	572	47400	SH	DEFINED	01	26100
CTS CORP 95	COM	126501105	1	95	SH	OTHER	01	
CTS CORP	COM	126501105	2076	172175	SH	DEFINED	05	172175
CTS CORP	COM	126501105	63	5200	SH	DEFINED	17	5200
CTS CORP	COM	126501105	288	23900	SH	DEFINED	21	23900
CUNO INC 100	COM	126583103	339	6347	SH	DEFINED	01	6247
CUNO INC 630	COM	126583103	61	1150	SH	OTHER	01	520
CUNO INC	COM	126583103	6177	115783	SH	DEFINED	05	115783
CUNO INC	COM	126583103	48	900	SH	DEFINED	08	900
CUNO INC 4900	COM	126583103	5178	97050	SH	DEFINED	21	92150
CUNO INC 16375	COM	126583103	1555	29149	SH	DEFINED	22	12774
CUNO INC	COM	126583103	357	6700	SH	OTHER	22	6700
CVS CORP 235	COM	126650100	3769	89701	SH	DEFINED	01	89466
CVS CORP 22625	COM	126650100	1320	31406	SH	OTHER	01	8781
CVS CORP 6300	COM	126650100	8356	198847	SH	DEFINED	05	192547
CVS CORP	COM	126650100	537	12768	SH	DEFINED	08	12768
CVS CORP	COM	126650100	16195	385400	SH	DEFINED	08	385400
CVS CORP	COM	126650100	1301	30950	SH	DEFINED	17	30950
CVS CORP	COM	126650100	1539	36630	SH	DEFINED	20	36630
CVS CORP 71840	COM	126650100	12193	290175	SH	DEFINED	21	218335
CVS CORP 65903	COM	126650100	23701	564030	SH	DEFINED	22	498127
CVS CORP	COM	126650100	15223	362289	SH	OTHER	22	362289
CV THERAPEUTICS INC	COM	126667104	25	1500	SH	DEFINED	01	1500
CV THERAPEUTICS INC	COM	126667104	37	2205	SH	OTHER	01	2205
CV THERAPEUTICS INC	COM	126667104	114	6829	SH	DEFINED	08	6829
CV THERAPEUTICS INC 2400	COM	126667104	4575	273000	SH	DEFINED	21	270600
CV THERAPEUTICS INC 5500	COM	126667104	1249	74500	SH	DEFINED	22	69000
CV THERAPEUTICS INC	NOTE	4.750% 126667AB0	3448	3405000	PRN	DEFINED	17	3405000
CABLEVISION SYS CORP	CL A NY CABL	12686C109	10	504	SH	DEFINED	01	504
CABLEVISION SYS CORP	CL A NY CABL	12686C109	24	1200	SH	DEFINED	05	1200
CABLEVISION SYS CORP	CL A NY CABL	12686C109	9448	480800	SH	DEFINED	08	480800

CABLEVISION SYS CORP	CL A NY CABL	12686C109	590	30000	SH	CALL	DEFINED	08	30000
CABLEVISION SYS CORP	CL A NY CABL	12686C109	1185	60314	SH		DEFINED	17	60314
CABLEVISION SYS CORP	CL A NY CABL	12686C109	100	5100	SH		DEFINED	21	5100
CABLEVISION SYS CORP	CL A NY CABL	12686C109	142	7242	SH		DEFINED	22	5043
2199									
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	469	44225	SH		DEFINED	01	38325
5900									
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	11	1000	SH		OTHER	01	
1000									
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	1999	188625	SH		DEFINED	05	188625
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	2791	263300	SH		DEFINED	21	263300
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	108	10210	SH		DEFINED	22	10210
CABLE DESIGN TECHNOLOGIES CO	COM	126924109	39	3700	SH		OTHER	22	3700
CABOT CORP	COM	127055101	247	6075	SH		DEFINED	01	6075
CABOT CORP	COM	127055101	17	425	SH		OTHER	01	200
225									
CABOT CORP	COM	127055101	5386	132329	SH		DEFINED	05	132329
CABOT CORP	COM	127055101	155	3800	SH		DEFINED	08	3800
CABOT CORP	COM	127055101	883	21700	SH		DEFINED	17	21700
CABOT CORP	COM	127055101	22505	552950	SH		DEFINED	22	550850
2100									
CABOT CORP	COM	127055101	15983	392700	SH		OTHER	22	392700
CABOT OIL & GAS CORP	COM	127097103	368	8705	SH		DEFINED	01	2750
5955									
CABOT OIL & GAS CORP	COM	127097103	17	395	SH		OTHER	01	
395									
CABOT OIL & GAS CORP	COM	127097103	6098	144150	SH		DEFINED	05	144150
CABOT OIL & GAS CORP	COM	127097103	251	5931	SH		DEFINED	08	5931
CABOT OIL & GAS CORP	COM	127097103	922	21800	SH		DEFINED	21	21800
CABOT OIL & GAS CORP	COM	127097103	5423	128194	SH		DEFINED	22	128194
CABOT OIL & GAS CORP	COM	127097103	1392	32917	SH		OTHER	22	32917
CABOT MICROELECTRONICS CORP	COM	12709P103	116	3801	SH		DEFINED	01	1181
2620									
CABOT MICROELECTRONICS CORP	COM	12709P103	48	1556	SH		OTHER	01	1481
75									
CABOT MICROELECTRONICS CORP	COM	12709P103	1609	52561	SH		DEFINED	05	52561
CABOT MICROELECTRONICS CORP	COM	12709P103	859	28070	SH		DEFINED	08	28070
CABOT MICROELECTRONICS CORP	COM	12709P103	1684	55000	SH	PUT	DEFINED	08	55000
CABOT MICROELECTRONICS CORP	COM	12709P103	260	8500	SH		DEFINED	17	8500
CABOT MICROELECTRONICS CORP	COM	12709P103	2101	68631	SH		DEFINED	22	68631
CABOT MICROELECTRONICS CORP	COM	12709P103	2292	74869	SH		OTHER	22	74869
CACI INTL INC	CL A	127190304	428	10595	SH		DEFINED	01	9185
1410									
CACI INTL INC	CL A	127190304	681	16850	SH		OTHER	01	12700
4150									
CACI INTL INC	CL A	127190304	6378	157725	SH		DEFINED	05	157725
CACI INTL INC	CL A	127190304	615	15218	SH		DEFINED	08	15218
CACI INTL INC	CL A	127190304	154	3800	SH		DEFINED	17	3800
CACI INTL INC	CL A	127190304	2	60	SH		DEFINED	18	
60									
CACI INTL INC	CL A	127190304	22415	554290	SH		DEFINED	21	535390
18900									
CACI INTL INC	CL A	127190304	754	18640	SH		DEFINED	22	400
18240									
CADBURY SCHWEPPE PLC	ADR	127209302	77	2186	SH		DEFINED	01	2186
CADBURY SCHWEPPE PLC	ADR	127209302	291	8300	SH		OTHER	01	6160
2140									
CADBURY SCHWEPPE PLC	ADR	127209302	3777	107679	SH		DEFINED	22	105629
2050									
CADBURY SCHWEPPE PLC	ADR	127209302	2106	60048	SH		OTHER	22	60048
CADENCE DESIGN SYSTEM INC	COM	127387108	347	23700	SH		DEFINED	01	23700
CADENCE DESIGN SYSTEM INC	COM	127387108	46	3150	SH		OTHER	01	3150
CADENCE DESIGN SYSTEM INC	COM	127387108	8501	581084	SH		DEFINED	05	581084
CADENCE DESIGN SYSTEM INC	COM	127387108	1401	95790	SH		DEFINED	08	95790
CADENCE DESIGN SYSTEM INC	COM	127387108	25	1737	SH		DEFINED	17	1737
CADENCE DESIGN SYSTEM INC	COM	127387108	619	42335	SH		DEFINED	22	42335
CADENCE DESIGN SYSTEM INC	COM	127387108	45	3100	SH		OTHER	22	3100
CADENCE DESIGN SYSTEM INC	NOTE	127387AB4	355	330000	PRN		DEFINED	08	330000
CADMUS COMMUNICATIONS CORP	COM	127587103	5066	343478	SH		DEFINED	01	343478
CADMUS COMMUNICATIONS CORP	COM	127587103	65	4432	SH		OTHER	01	1500
2932									
CADMUS COMMUNICATIONS CORP	COM	127587103	22	1500	SH		DEFINED	08	1500
CAESARS ENTMT INC	COM	127687101	9791	652740	SH		DEFINED	05	652740
CAESARS ENTMT INC	COM	127687101	99	6600	SH		DEFINED	08	6600
CAESARS ENTMT INC	COM	127687101	100	6675	SH		DEFINED	17	6675
CAESARS ENTMT INC	COM	127687101	150	10000	SH		DEFINED	21	10000
CAESARS ENTMT INC	COM	127687101	24	1600	SH		OTHER	22	1600
CAL DIVE INTL INC	COM	127914109	201	6625	SH		DEFINED	01	2925
3700									
CAL DIVE INTL INC	COM	127914109	5	150	SH		OTHER	01	
150									
CAL DIVE INTL INC	COM	127914109	4991	164600	SH		DEFINED	05	164600
CAL DIVE INTL INC	COM	127914109	288	9500	SH		DEFINED	08	9500
CAL DIVE INTL INC	COM	127914109	267	8800	SH		DEFINED	17	8800
CAL DIVE INTL INC	COM	127914109	16467	543107	SH		DEFINED	21	525007

18100									
CAL DIVE INTL INC	COM	127914109	536	17670	SH	DEFINED	22		
17670									
CAL DIVE INTL INC	COM	127914109	400	13200	SH	OTHER	22		
13200									
CALGON CARBON CORP	COM	129603106	1089	162500	SH	DEFINED	21	162500	
CALIFORNIA MICRO DEVICES COR	COM	130439102	122	10600	SH	DEFINED	17	10600	
CALIFORNIA MICRO DEVICES COR	COM	130439102	115	10000	SH	DEFINED	18		
10000									
CALIFORNIA MICRO DEVICES COR	COM	130439102	531	46040	SH	DEFINED	21	46040	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	144	7500	SH	DEFINED	01	7500	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	667	34812	SH	DEFINED	17	34812	
CALIFORNIA PIZZA KITCHEN INC	COM	13054D109	2738	142900	SH	DEFINED	21	142900	
CALIFORNIA WTR SVC GROUP	COM	130788102	14	500	SH	DEFINED	01	500	
CALIFORNIA WTR SVC GROUP	COM	130788102	91	3300	SH	OTHER	01	100	
3200									
CALIFORNIA WTR SVC GROUP	COM	130788102	22	800	SH	DEFINED	17	800	
CALIFORNIA WTR SVC GROUP	COM	130788102	7188	260900	SH	DEFINED	21	260900	
CALIFORNIA WTR SVC GROUP	COM	130788102	997	36200	SH	DEFINED	22	33280	
2920									
CALIPER LIFE SCIENCES INC	COM	130872104	499	107316	SH	DEFINED	17	107316	
CALLAWAY GOLF CO	COM	131193104	61	5406	SH	DEFINED	01	5406	
CALLAWAY GOLF CO	COM	131193104	55	4855	SH	OTHER	01		
4855									
CALLAWAY GOLF CO	COM	131193104	1806	159264	SH	DEFINED	05	159264	
CALLAWAY GOLF CO	COM	131193104	24	2100	SH	DEFINED	08	2100	
CALLAWAY GOLF CO	COM	131193104	236	20800	SH	DEFINED	17	20800	
CALLAWAY GOLF CO	COM	131193104	3761	331700	SH	DEFINED	21	330000	
1700									
CALLAWAY GOLF CO	COM	131193104	688	60700	SH	DEFINED	22	46200	
14500									
CALLAWAY GOLF CO	COM	131193104	170	15000	SH	OTHER	22	15000	
CALLIDUS SOFTWARE INC	COM	13123E500	565	108300	SH	DEFINED	17	108300	
CALLON PETE CO DEL	COM	13123X102	198	13900	SH	DEFINED	17	13900	
CALPINE CORP	COM	131347106	133	30675	SH	DEFINED	01	29675	
1000									
CALPINE CORP	COM	131347106	59	13584	SH	OTHER	01	10824	
2760									
CALPINE CORP	COM	131347106	216	50000	SH	PUT	DEFINED	01	50000
CALPINE CORP	COM	131347106	833	192763	SH	DEFINED	05	192763	
CALPINE CORP	COM	131347106	1669	386420	SH	DEFINED	08	386420	
CALPINE CORP	COM	131347106	3541	819600	SH	CALL	DEFINED	08	819600
CALPINE CORP	COM	131347106	2191	507100	SH	PUT	DEFINED	08	507100
CALPINE CORP	COM	131347106	1399	323800	SH	DEFINED	17	323800	
CALPINE CORP	COM	131347106		50	SH	DEFINED	18		
50									
CALPINE CORP	COM	131347106	1840	425926	SH	DEFINED	21	425926	
CALPINE CORP	COM	131347106	217	50295	SH	DEFINED	22	47495	
2800									
CALPINE CORP	COM	131347106	6	1500	SH	OTHER	22	1500	
CAMBREX CORP	COM	132011107	58	2313	SH	DEFINED	01	2313	
CAMBREX CORP	COM	132011107	2756	109250	SH	DEFINED	05	109250	
CAMBREX CORP	COM	132011107	3	100	SH	DEFINED	17	100	
CAMBREX CORP	COM	132011107	9350	370600	SH	DEFINED	21	367400	
3200									
CAMBREX CORP	COM	132011107	2137	84700	SH	DEFINED	22	78300	
6400									
CAMBIOR INC	COM	13201L103	1	500	SH	DEFINED	01	500	
CAMBIOR INC	COM	13201L103	27	10000	SH	OTHER	01	10000	
CAMBIOR INC	COM	13201L103		100	SH	OTHER	22	100	
CAMBRIDGE ANTIBODY TECH GP	SPONSORED AD	132148107	560	60000	SH	DEFINED	08	60000	
CAMDEN NATL CORP	COM	133034108	887	26822	SH	DEFINED	22	26522	
300									
CAMDEN PPTY TR	SH BEN INT	133131102	26	564	SH	DEFINED	01	464	
100									
CAMDEN PPTY TR	SH BEN INT	133131102	50	1096	SH	OTHER	01	96	
1000									
CAMDEN PPTY TR	SH BEN INT	133131102	3153	68834	SH	DEFINED	05	68834	
CAMDEN PPTY TR	SH BEN INT	133131102	206	4500	SH	DEFINED	22		
4500									
CAMDEN PPTY TR	SH BEN INT	133131102	681	14867	SH	OTHER	22	10517	
4350									
CAMECO CORP	COM	13321L108	101	1730	SH	DEFINED	01	1330	
400									
CAMECO CORP	COM	13321L108	208	3556	SH	OTHER	01	3556	
CAMECO CORP	COM	13321L108	621	10600	SH	OTHER	22	10600	
CAMPBELL SOUP CO	COM	134429109	2578	95899	SH	DEFINED	01	92282	
3617									
CAMPBELL SOUP CO	COM	134429109	2289	85167	SH	OTHER	01	36350	
48817									
CAMPBELL SOUP CO	COM	134429109	10200	379462	SH	DEFINED	05	201462	
178000									
CAMPBELL SOUP CO	COM	134429109	918	34148	SH	DEFINED	08	34148	
CAMPBELL SOUP CO	COM	134429109	108	4000	SH	DEFINED	17	4000	
CAMPBELL SOUP CO	COM	134429109	1116	41531	SH	DEFINED	21	41531	

CAMPBELL SOUP CO 3600	COM	134429109	1655	61569 SH	DEFINED 22	57969
CAMPBELL SOUP CO	COM	134429109	1981	73700 SH	OTHER 22	73700
CANADIAN NATL RY CO	COM	136375102	793	18199 SH	DEFINED 01	18199
CANADIAN NATL RY CO 3750	COM	136375102	241	5529 SH	OTHER 01	1779
CANADIAN NATL RY CO	COM	136375102	22	500 SH	DEFINED 08	500
CANADIAN NATL RY CO	COM	136375102	3888	89195 SH	DEFINED 21	89195
CANADIAN NATL RY CO 1200	COM	136375102	692	15870 SH	DEFINED 22	14670
CANADIAN NATL RY CO	COM	136375102	39	900 SH	OTHER 22	900
CANADIAN NAT RES LTD	COM	136385101	320	10700 SH	DEFINED 17	10700
CANADIAN NAT RES LTD	COM	136385101	1	34 SH	OTHER 22	34
CANADIAN PAC RY LTD 2387	COM	13645T100	119	4812 SH	OTHER 01	2425
CANADIAN PAC RY LTD 534	COM	13645T100	46	1850 SH	DEFINED 22	1316
CANADIAN PAC RY LTD	COM	13645T100	84	3404 SH	OTHER 22	3404
CANON INC	ADR	138006309	2	43 SH	DEFINED 01	43
CANON INC	ADR	138006309	47	880 SH	OTHER 01	880
CANON INC	ADR	138006309	1271	23800 SH	DEFINED 21	23800
CANON INC	ADR	138006309	111	2080 SH	DEFINED 22	2080
CANON INC	ADR	138006309	449	8400 SH	OTHER 22	8400
CAPITAL AUTOMOTIVE REIT 3387	COM SH BEN I	139733109	763	26019 SH	DEFINED 01	22632
CAPITAL AUTOMOTIVE REIT 450	COM SH BEN I	139733109	112	3830 SH	OTHER 01	3380
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	4441	151400 SH	DEFINED 05	151400
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	106	3600 SH	DEFINED 08	3600
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	106	3600 SH	DEFINED 17	3600
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	704	24000 SH	DEFINED 21	24000
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	15	500 SH	DEFINED 22	500
CAPITAL BK CORP	COM	139793103	164	10000 SH	DEFINED 01	10000
CAPITAL CROSSING BK	COM	140071101	189	3400 SH	DEFINED 17	3400
CAPITAL CROSSING BK	COM	140071101	855	15400 SH	DEFINED 22	15400
CAPITAL ENVIRONMENTAL RESOUR	COM	14008M104	603	118900 SH	DEFINED 21	118900
CAPITAL ENVIRONMENTAL RESOUR	COM	14008M104	641	126392 SH	DEFINED 22	126392
CAPITAL ONE FINL CORP	COM	14040H105	6309	92268 SH	DEFINED 01	92268
CAPITAL ONE FINL CORP 40810	COM	14040H105	4887	71468 SH	OTHER 01	30658
CAPITAL ONE FINL CORP 29800	COM	14040H105	11636	170167 SH	DEFINED 05	140367
CAPITAL ONE FINL CORP	COM	14040H105	2393	34993 SH	DEFINED 08	34993
CAPITAL ONE FINL CORP	COM	14040H105	4904	71710 SH	DEFINED 17	71710
CAPITAL ONE FINL CORP 3018	COM	14040H105	206	3018 SH	OTHER 17	
CAPITAL ONE FINL CORP	COM	14040H105	3325	48621 SH	DEFINED 21	48621
CAPITAL ONE FINL CORP 1450	COM	14040H105	3979	58193 SH	DEFINED 22	56743
CAPITAL ONE FINL CORP	COM	14040H105	2364	34575 SH	OTHER 22	34575
CAPITAL SR LIVING CORP	COM	140475104	400	83200 SH	DEFINED 21	83200
CAPITAL SR LIVING CORP	COM	140475104	17	3610 SH	DEFINED 22	3610
CAPITAL SR LIVING CORP	COM	140475104	6	1300 SH	OTHER 22	1300
CAPITALSOURCE INC	COM	14055X102	593	24255 SH	DEFINED 08	24255
CAPITALSOURCE INC	COM	14055X102	1232	50400 SH	DEFINED 17	50400
CAPITALSOURCE INC 3500	COM	14055X102	86	3500 SH	OTHER 22	
CAPITOL BANCORP LTD	COM	14056D105	4364	167779 SH	DEFINED 21	167779
CAPITOL BANCORP LTD 600	COM	14056D105	183	7030 SH	DEFINED 22	6430
CAPITOL BANCORP LTD	COM	14056D105	78	3000 SH	OTHER 22	3000
CAPITOL FED FINL	COM	14057C106	30	1000 SH	DEFINED 01	1000
CAPITOL FED FINL 50000	COM	14057C106	1495	50000 SH	OTHER 01	
CAPITOL FED FINL	COM	14057C106	92	3070 SH	DEFINED 08	3070
CAPSTONE TURBINE CORP	COM	14067D102	89	41000 SH	DEFINED 17	41000
CAPSTEAD MTG CORP	PFD B CV \$1.	14067E308	113	8500 SH	OTHER 01	8500
CAPSTEAD MTG CORP	PFD B CV \$1.	14067E308	20	1500 SH	DEFINED 22	1500
CAPSTEAD MTG CORP	COM NO PAR	14067E506		25 SH	DEFINED 01	25
CAPSTEAD MTG CORP 300	COM NO PAR	14067E506	4	300 SH	OTHER 01	
CAPSTEAD MTG CORP	COM NO PAR	14067E506	333	24790 SH	DEFINED 08	24790
CAPSTEAD MTG CORP	COM NO PAR	14067E506	3	250 SH	OTHER 22	250
CAPTARIS INC 16900	COM	14071N104	146	22625 SH	DEFINED 01	5725
CAPTARIS INC 725	COM	14071N104	5	725 SH	OTHER 01	
CAPTARIS INC	COM	14071N104	974	150750 SH	DEFINED 05	150750
CAPTARIS INC	COM	14071N104	106	16412 SH	DEFINED 17	16412
CAPTARIS INC	COM	14071N104	3251	503300 SH	DEFINED 21	503300
CAPTARIS INC	COM	14071N104	134	20730 SH	DEFINED 22	20730
CAPTARIS INC	COM	14071N104	47	7200 SH	OTHER 22	7200
CAPTIVA SOFTWARE CORP DEL 20500	COM	14073T109	3519	363200 SH	DEFINED 21	342700
CAPTIVA SOFTWARE CORP DEL	COM	14073T109	686	70777 SH	DEFINED 22	68286

CARLISLE COS INC	COM		142339100	1050	16860	SH	OTHER	22	16860	
CARMAX INC	COM		143130102	4820	220373	SH	DEFINED	05	220373	
CARMAX INC	COM		143130102	1112	50855	SH	DEFINED	08	50855	
CARMAX INC	COM		143130102	3613	165200	SH	CALL	DEFINED	08	165200
CARMAX INC	COM		143130102	772	35300	SH	DEFINED	17	35300	
CARMAX INC	COM		143130102	6539	298988	SH	DEFINED	21	298988	
CARMAX INC	COM		143130102	142	6486	SH	DEFINED	22		
6486										
CARMAX INC	COM		143130102	383	17528	SH	OTHER	22	9961	
7567										
CARMIKE CINEMAS INC	COM		143436400	70	1775	SH	DEFINED	01	1775	
CARMIKE CINEMAS INC	COM		143436400	60	1525	SH	DEFINED	05	1525	
CARMIKE CINEMAS INC	COM		143436400	514	13023	SH	DEFINED	17	13023	
CARNIVAL CORP	PAIRED CTF		143658300	2	47	SH	DEFINED	01	47	
CARNIVAL CORP	PAIRED CTF		143658300	43553	926649	SH	DEFINED	05	926649	
CARNIVAL CORP	PAIRED CTF		143658300	4523	96227	SH	DEFINED	08	96227	
CARNIVAL CORP	PAIRED CTF		143658300	259	5500	SH	CALL	DEFINED	08	5500
CARNIVAL CORP	PAIRED CTF		143658300	1563	33260	SH	DEFINED	17	33260	
CARNIVAL CORP	PAIRED CTF		143658300	32420	689784	SH	DEFINED	21	689784	
CARNIVAL CORP	PAIRED CTF		143658300	10992	233870	SH	DEFINED	22	208630	
25240										
CARNIVAL CORP	PAIRED CTF		143658300	556	11835	SH	OTHER	22	11835	
CARNIVAL CORP	NOTE		143658AS1	119	148000	PRN	DEFINED	08	148000	
CARNIVAL CORP	NOTE		143658AS1	114958	143250000	PRN	OTHER	17		
143250000										
CARNIVAL CORP	DBC	1.132%	143658AV4	20507	26375000	PRN	DEFINED	08	26375000	
CARPENTER TECHNOLOGY CORP	COM		144285103	852	25024	SH	DEFINED	01	6624	
18400										
CARPENTER TECHNOLOGY CORP	COM		144285103	3618	106259	SH	DEFINED	05	106259	
CARPENTER TECHNOLOGY CORP	COM		144285103	58	1700	SH	DEFINED	08	1700	
CARPENTER TECHNOLOGY CORP	COM		144285103	109	3200	SH	DEFINED	17	3200	
CARPENTER TECHNOLOGY CORP	COM		144285103	11557	339400	SH	DEFINED	21	339400	
CARPENTER TECHNOLOGY CORP	COM		144285103	320	9390	SH	DEFINED	22	8990	
400										
CARPENTER TECHNOLOGY CORP	COM		144285103	150	4392	SH	OTHER	22	4392	
CARRAMERICA RLTY CORP	COM		144418100	88	2900	SH	DEFINED	01	2900	
CARRAMERICA RLTY CORP	COM		144418100	45	1500	SH	OTHER	01		
1500										
CARRAMERICA RLTY CORP	COM		144418100	58	1919	SH	DEFINED	08	1919	
CARRAMERICA RLTY CORP	COM		144418100	251	8300	SH	DEFINED	17	8300	
CARRAMERICA RLTY CORP	COM		144418100	3	100	SH	DEFINED	22		
100										
CARRAMERICA RLTY CORP	COM		144418100	77	2536	SH	OTHER	22	1636	
900										
CARREKER CORP	COM		144433109	227	22700	SH	DEFINED	01	4600	
18100										
CARREKER CORP	COM		144433109	6	600	SH	OTHER	01		
600										
CARREKER CORP	COM		144433109	1189	118700	SH	DEFINED	05	118700	
CARREKER CORP	COM		144433109	954	95236	SH	DEFINED	17	95236	
CARREKER CORP	COM		144433109	50	5000	SH	DEFINED	18		
5000										
CARREKER CORP	COM		144433109	3524	351700	SH	DEFINED	21	351700	
CARREKER CORP	COM		144433109	779	77700	SH	DEFINED	22	71499	
6201										
CARRIER ACCESS CORP	COM		144460102	123	10300	SH	DEFINED	17	10300	
CARRIZO OIL & CO INC	COM		144577103	3872	379200	SH	DEFINED	21	379200	
CARRIZO OIL & CO INC	COM		144577103	167	16380	SH	DEFINED	22	16380	
CARRIZO OIL & CO INC	COM		144577103	58	5700	SH	OTHER	22	5700	
CARTER INC	COM		146229109	26	900	SH	DEFINED	05	900	
CARTER INC	COM		146229109	119	4100	SH	DEFINED	17	4100	
CARTER INC	COM		146229109	311	10700	SH	OTHER	22		
10700										
CASCADE NAT GAS CORP	COM		147339105	20	925	SH	DEFINED	01	925	
CASCADE NAT GAS CORP	COM		147339105	553	25050	SH	OTHER	01	25000	
50										
CASCADE NAT GAS CORP	COM		147339105	1037	46975	SH	DEFINED	05	46975	
CASCADE NAT GAS CORP	COM		147339105	6535	296110	SH	DEFINED	21	294710	
1400										
CASCADE NAT GAS CORP	COM		147339105	1495	67732	SH	DEFINED	22	63672	
4060										
CASCADE NAT GAS CORP	COM		147339105	29	1300	SH	OTHER	22	1300	
CASELLA WASTE SYS INC	CL A		147448104		25	SH	DEFINED	01	25	
CASELLA WASTE SYS INC	CL A		147448104	5416	411890	SH	DEFINED	21	411890	
CASELLA WASTE SYS INC	CL A		147448104	233	17710	SH	DEFINED	22	16810	
900										
CASELLA WASTE SYS INC	CL A		147448104	93	7100	SH	OTHER	22	7100	
CASEYS GEN STORES INC	COM		147528103	697	38075	SH	DEFINED	01	11475	
26600										
CASEYS GEN STORES INC	COM		147528103	4473	244425	SH	DEFINED	05	244425	
CASEYS GEN STORES INC	COM		147528103	57	3103	SH	DEFINED	08	3103	
CASEYS GEN STORES INC	COM		147528103	29	1600	SH	DEFINED	17	1600	
CASEYS GEN STORES INC	COM		147528103	8889	485745	SH	DEFINED	21	479535	
6210										
CASEYS GEN STORES INC	COM		147528103	1988	108645	SH	DEFINED	22	99445	

9200								
CASH AMER INTL INC	COM	14754D100	458	19900 SH	DEFINED	01		5200
14700								
CASH AMER INTL INC	COM	14754D100	2	100 SH	OTHER	01		
100								
CASH AMER INTL INC	COM	14754D100	3035	131950 SH	DEFINED	05		131950
CASH AMER INTL INC	COM	14754D100	202	8797 SH	DEFINED	17		8797
CASH AMER INTL INC	COM	14754D100	7199	313010 SH	DEFINED	21		313010
CASH AMER INTL INC	COM	14754D100	284	12340 SH	DEFINED	22		3360
8980								
CASH AMER INTL INC	COM	14754D100	423	18380 SH	OTHER	22		18380
CASS INFORMATION SYS INC	COM	14808P109	1632	41002 SH	OTHER	01		
41002								
CASTLE A M & CO	COM	148411101	11	1025 SH	DEFINED	01		1025
CASTLE A M & CO	COM	148411101	711	66100 SH	DEFINED	05		66100
CASTLE A M & CO	COM	148411101	113	10499 SH	DEFINED	21		10499
CASTLE A M & CO	COM	148411101	164	15299 SH	OTHER	22		15299
CASUAL MALE RETAIL GRP INC	COM	148711104	122	16700 SH	DEFINED	21		
16700								
CATALINA MARKETING CORP	COM	148867104	212	11600 SH	DEFINED	01		11600
CATALINA MARKETING CORP	COM	148867104	2030	110979 SH	DEFINED	05		110979
CATALINA MARKETING CORP	COM	148867104	46	2500 SH	DEFINED	08		2500
CATALINA MARKETING CORP	COM	148867104	106	5800 SH	DEFINED	17		5800
CATALINA MARKETING CORP	COM	148867104	12115	662400 SH	DEFINED	21		659200
3200								
CATALINA MARKETING CORP	COM	148867104	2059	112570 SH	DEFINED	22		102870
9700								
CATALINA MARKETING CORP	COM	148867104	42	2300 SH	OTHER	22		2300
CATALYST SEMICONDUCTOR INC	COM	148881105	213	31300 SH	DEFINED	17		31300
CATAPULT COMMUNICATIONS CORP	COM	149016107	93	4050 SH	DEFINED	01		1450
2600								
CATAPULT COMMUNICATIONS CORP	COM	149016107	3	125 SH	OTHER	01		
125								
CATAPULT COMMUNICATIONS CORP	COM	149016107	1318	57300 SH	DEFINED	05		57300
CATAPULT COMMUNICATIONS CORP	COM	149016107	48	2100 SH	DEFINED	08		2100
CATAPULT COMMUNICATIONS CORP	COM	149016107	200	8700 SH	DEFINED	21		8700
CATELLUS DEV CORP NEW	COM	149113102	131	5299 SH	DEFINED	01		5299
CATELLUS DEV CORP NEW	COM	149113102	89	3600 SH	DEFINED	08		3600
CATELLUS DEV CORP NEW	COM	149113102	14	572 SH	DEFINED	22		572
CATELLUS DEV CORP NEW	COM	149113102	29	1169 SH	OTHER	22		1169
CATERPILLAR INC DEL	COM	149123101	19916	250703 SH	DEFINED	01		219287
31416								
CATERPILLAR INC DEL	COM	149123101	18832	237057 SH	OTHER	01		73280
163777								
CATERPILLAR INC DEL	COM	149123101	5410	68100 SH	PUT	DEFINED	01	68100
CATERPILLAR INC DEL	COM	149123101	13292	167327 SH	DEFINED	05		167327
CATERPILLAR INC DEL	COM	149123101	11999	151039 SH	DEFINED	08		151039
CATERPILLAR INC DEL	COM	149123101	65760	827800 SH	CALL	DEFINED	08	827800
CATERPILLAR INC DEL	COM	149123101	318	4000 SH	DEFINED	17		4000
CATERPILLAR INC DEL	COM	149123101	2024	25475 SH	DEFINED	20		25475
CATERPILLAR INC DEL	COM	149123101	37128	467372 SH	DEFINED	21		415122
52250								
CATERPILLAR INC DEL	COM	149123101	12303	154874 SH	DEFINED	22		143174
11700								
CATERPILLAR INC DEL	COM	149123101	9826	123696 SH	OTHER	22		123696
CATHAY GENERAL BANCORP	COM	149150104	273	4100 SH	DEFINED	01		4100
CATHAY GENERAL BANCORP	COM	149150104	58	864 SH	DEFINED	08		864
CATHAY GENERAL BANCORP	COM	149150104	987	14800 SH	DEFINED	22		14800
CATHAY GENERAL BANCORP	COM	149150104	273	4100 SH	OTHER	22		4100
CATO CORP NEW	CL A	149205106	162	7215 SH	DEFINED	01		1815
5400								
CATO CORP NEW	CL A	149205106	1	25 SH	OTHER	01		
25								
CATO CORP NEW	CL A	149205106	2070	92225 SH	DEFINED	05		92225
CATO CORP NEW	CL A	149205106	305	13600 SH	DEFINED	21		13600
CAVCO INDS INC DEL	COM	149568107		5 SH	DEFINED	05		5
CAVCO INDS INC DEL	COM	149568107	198	5000 SH	DEFINED	17		5000
CAVCO INDS INC DEL	COM	149568107	794	20000 SH	DEFINED	21		20000
CAVCO INDS INC DEL	COM	149568107	3	80 SH	DEFINED	22		65
15								
CAVCO INDS INC DEL	COM	149568107	8	196 SH	OTHER	22		196
CEDAR FAIR L P	DEPOSITRY UN	150185106	20508	650018 SH	DEFINED	01		12155
637863								
CEDAR FAIR L P	DEPOSITRY UN	150185106	258	8170 SH	OTHER	01		7540
630								
CEDAR FAIR L P	DEPOSITRY UN	150185106	57	1800 SH	DEFINED	08		1800
CEDAR FAIR L P	DEPOSITRY UN	150185106	159	5030 SH	DEFINED	17		5030
CEDAR FAIR L P	DEPOSITRY UN	150185106	543	17200 SH	DEFINED	21		17200
CEDAR FAIR L P	DEPOSITRY UN	150185106	57	1800 SH	DEFINED	22		1200
600								
CEDAR FAIR L P	DEPOSITRY UN	150185106	202	6400 SH	OTHER	22		6400
CELL THERAPEUTICS INC	COM	150934107	111	15000 SH	OTHER	01		15000
CELL THERAPEUTICS INC	COM	150934107	111	15000 SH	CALL	DEFINED	08	15000
CELL THERAPEUTICS INC	COM	150934107	114	15505 SH	DEFINED	17		15505
CELL THERAPEUTICS INC	COM	150934107	34	4559 SH	DEFINED			4559

CELESTICA INC	SUB VTG SHS	15101Q108	23	1132 SH	DEFINED 01	1132
CELESTICA INC	SUB VTG SHS	15101Q108	18	885 SH	OTHER 01	250
635						
CELESTICA INC	SUB VTG SHS	15101Q108	178	8900 SH	DEFINED 17	8900
CELESTICA INC	SUB VTG SHS	15101Q108	10789	540800 SH	DEFINED 21	540800
CELESTICA INC	SUB VTG SHS	15101Q108	220	11050 SH	DEFINED 22	10900
150						
CELESTICA INC	SUB VTG SHS	15101Q108	84	4225 SH	OTHER 22	4225
CELGENE CORP	COM	151020104	227	3960 SH	DEFINED 01	3960
CELGENE CORP	COM	151020104	244	4257 SH	OTHER 01	4057
200						
CELGENE CORP	COM	151020104	52	900 SH	DEFINED 05	900
CELGENE CORP	COM	151020104	1676	29278 SH	DEFINED 08	29278
CELGENE CORP	COM	151020104	5297	92500 SH	CALL DEFINED 08	92500
CELGENE CORP	COM	151020104	10021	175000 SH	PUT DEFINED 08	175000
CELGENE CORP	COM	151020104	1288	22500 SH	DEFINED 21	22500
CELGENE CORP	COM	151020104	115	2000 SH	DEFINED 22	1500
500						
CELGENE CORP	COM	151020104	633	11050 SH	OTHER 22	11050
CEMEX S A	SPON ADR 5 O	151290889	246	8441 SH	DEFINED 01	8441
CEMEX S A	SPON ADR 5 O	151290889	28	970 SH	OTHER 01	55
915						
CEMEX S A	SPON ADR 5 O	151290889	227	7800 SH	DEFINED 17	7800
CEMEX S A	SPON ADR 5 O	151290889	13566	466200 SH	DEFINED 21	466200
CEMEX S A	SPON ADR 5 O	151290889	712	24453 SH	DEFINED 22	24453
CENDANT CORP	COM	151313103	3610	147465 SH	DEFINED 01	144865
2600						
CENDANT CORP	COM	151313103	421	17200 SH	OTHER 01	7235
9965						
CENDANT CORP	COM	151313103	18501	755744 SH	DEFINED 05	484044
271700						
CENDANT CORP	COM	151313103	1647	67264 SH	DEFINED 08	67264
CENDANT CORP	COM	151313103	977	39906 SH	DEFINED 17	39906
CENDANT CORP	COM	151313103	103977	4247421 SH	DEFINED 21	4247421
CENDANT CORP	COM	151313103	38224	1561454 SH	DEFINED 22	1421729
139725						
CENDANT CORP	COM	151313103	2495	101925 SH	OTHER 22	101925
CENDANT CORP	DBC 3.875%	151313AN3	1658	1537000 PRN	DEFINED 08	1537000
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	125	17486 SH	DEFINED 01	14033
3453						
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	2222	311652 SH	DEFINED 05	311652
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	5348	750000 SH	DEFINED 21	750000
CENTENE CORP DEL	COM	15135B101	621	16100 SH	DEFINED 01	6576
8524 1000						
CENTENE CORP DEL	COM	15135B101	39	1000 SH	OTHER 01	
1000						
CENTENE CORP DEL	COM	15135B101	7174	186088 SH	DEFINED 05	186088
CENTENE CORP DEL	COM	15135B101	81	2100 SH	DEFINED 17	2100
CENTENE CORP DEL	COM	15135B101	517	13400 SH	DEFINED 21	13400
CENTENE CORP DEL	COM	15135B101	116	3000 SH	OTHER 22	
3000						
CENTER BANCORP INC	COM	151408101	7	661 SH	DEFINED 22	661
CENTER BANCORP INC	COM	151408101	143	12801 SH	OTHER 22	12801
CENTERPOINT PPTYS TR	COM	151895109	38	500 SH	DEFINED 01	500
CENTERPOINT PPTYS TR	COM	151895109	73	949 SH	DEFINED 08	949
CENTERPOINT PPTYS TR	COM	151895109	18986	247375 SH	DEFINED 21	247375
CENTERPOINT PPTYS TR	COM	151895109	1344	17510 SH	DEFINED 22	15500
2010						
CENTERPOINT PPTYS TR	COM	151895109	8	100 SH	OTHER 22	100
CENTERPOINT ENERGY INC	COM	15189T107	68	5932 SH	DEFINED 01	5932
CENTERPOINT ENERGY INC	COM	15189T107	1627	141498 SH	DEFINED 05	141498
CENTERPOINT ENERGY INC	COM	15189T107	4683	407248 SH	DEFINED 08	407248
CENTERPOINT ENERGY INC	COM	15189T107	3910	340000 SH	DEFINED 17	340000
CENTERPOINT ENERGY INC	COM	15189T107	2720	236512 SH	DEFINED 21	236512
CENTERPOINT ENERGY INC	COM	15189T107	450	39142 SH	DEFINED 22	36214
2928						
CENTERPOINT ENERGY INC	COM	15189T107	334	29063 SH	OTHER 22	29063
CENTERPOINT ENERGY INC	NOTE 3.750%	15189TAC1	505	445000 PRN	DEFINED 08	445000
CENTEX CORP	COM	152312104	3052	66713 SH	DEFINED 01	66613
100						
CENTEX CORP	COM	152312104	2492	54460 SH	OTHER 01	47880
6580						
CENTEX CORP	COM	152312104	6548	143118 SH	DEFINED 05	63318
79800						
CENTEX CORP	COM	152312104	701	15327 SH	DEFINED 08	15327
CENTEX CORP	COM	152312104	30181	659700 SH	CALL DEFINED 08	659700
CENTEX CORP	COM	152312104	562	12284 SH	DEFINED 21	12284
CENTEX CORP	COM	152312104	1398	30568 SH	DEFINED 22	29568
1000						
CENTEX CORP	COM	152312104	915	19990 SH	OTHER 22	19990
CENTRAL FGHT LINES INC NEV	COM	153491105	174	21700 SH	DEFINED 17	21700
CENTRAL FD CDA LTD	CL A	153501101	129	24553 SH	DEFINED 22	24553
CENTRAL FD CDA LTD	CL A	153501101	40	7600 SH	OTHER 22	7600
CENTRAL GARDEN & PET CO	COM	153527106	68	1900 SH	DEFINED 17	1900
CENTRAL GARDEN & PET CO	COM	153527106	6975	194990 SH	DEFINED 21	194990

CENTRAL GARDEN & PET CO	COM	153527106	148	4150 SH	DEFINED 22	4150
CENTRAL GARDEN & PET CO	COM	153527106	50	1400 SH	OTHER 22	1400
CENTRAL PKG CORP	COM	154785109	132	7075 SH	DEFINED 01	7075
CENTRAL PKG CORP	COM	154785109	2847	152325 SH	DEFINED 05	152325
CENTRAL PKG CORP	COM	154785109	2	100 SH	DEFINED 08	100
CENTRAL PKG CORP	COM	154785109	2319	124100 SH	DEFINED 21	124100
CENTRAL VT PUB SVC CORP 3401	COM	155771108	164	8000 SH	DEFINED 01	4599
CENTRAL VT PUB SVC CORP 1199	COM	155771108	25	1199 SH	OTHER 01	
CENTRAL VT PUB SVC CORP	COM	155771108	1081	52750 SH	DEFINED 05	52750
CENTRAL VT PUB SVC CORP	COM	155771108	57	2800 SH	DEFINED 17	2800
CENTRAL VT PUB SVC CORP	COM	155771108	4435	216470 SH	DEFINED 21	216470
CENTRAL VT PUB SVC CORP 1695	COM	155771108	195	9524 SH	DEFINED 22	7829
CENTRAL VT PUB SVC CORP	COM	155771108	175	8517 SH	OTHER 22	8517
CENTRAL VA BANKSHARES INC	COM	155792104	6	237 SH	DEFINED 01	237
CENTRAL VA BANKSHARES INC 1963	COM	155792104	398	14563 SH	OTHER 01	12600
CENTURY ALUM CO 33790	COM	156431108	1060	42775 SH	DEFINED 01	8985
CENTURY ALUM CO 1210	COM	156431108	30	1210 SH	OTHER 01	
CENTURY ALUM CO	COM	156431108	3966	159965 SH	DEFINED 05	159965
CENTURY ALUM CO	COM	156431108	264	10651 SH	DEFINED 08	10651
CENTURY ALUM CO	COM	156431108	124	5000 SH	DEFINED 17	5000
CENTURY ALUM CO	COM	156431108	496	20000 SH	DEFINED 21	20000
CENTURY BUSINESS SVCS INC	COM	156490104	29	6700 SH	DEFINED 01	6700
CENTURY BUSINESS SVCS INC	COM	156490104	1063	243884 SH	DEFINED 21	243884
CENTURY BUSINESS SVCS INC	COM	156490104	46	10552 SH	DEFINED 22	10552
CENTURY BUSINESS SVCS INC	COM	156490104	16	3678 SH	OTHER 22	3678
CENTURYTEL INC 41762	COM	156700106	8566	285157 SH	DEFINED 01	243395
CENTURYTEL INC 32307	COM	156700106	2671	88911 SH	OTHER 01	56604
CENTURYTEL INC	COM	156700106	1051	35000 SH	PUT DEFINED 01	35000
CENTURYTEL INC	COM	156700106	1953	65012 SH	DEFINED 05	65012
CENTURYTEL INC	COM	156700106	589	19596 SH	DEFINED 08	19596
CENTURYTEL INC 440	COM	156700106	13	440 SH	OTHER 13	
CENTURYTEL INC	COM	156700106	647	21546 SH	DEFINED 17	21546
CENTURYTEL INC	COM	156700106	2034	67700 SH	DEFINED 20	67700
CENTURYTEL INC 112600	COM	156700106	25281	841594 SH	DEFINED 21	728994
CENTURYTEL INC 9955	COM	156700106	5721	190435 SH	DEFINED 22	180480
CENTURYTEL INC	COM	156700106	580	19321 SH	OTHER 22	19321
CENTURYTEL INC	DBC	4.750% 156700AH9	822	743000 PRN	DEFINED 08	743000
CEPHALON INC	COM	156708109	401	7433 SH	DEFINED 01	7433
CEPHALON INC 50	COM	156708109	3	50 SH	OTHER 01	
CEPHALON INC	COM	156708109	6472	119845 SH	DEFINED 05	119845
CEPHALON INC	COM	156708109	1378	25513 SH	DEFINED 08	25513
CEPHALON INC	COM	156708109	1080	20000 SH	CALL DEFINED 08	20000
CEPHALON INC	COM	156708109	540	10000 SH	PUT DEFINED 08	10000
CEPHALON INC	COM	156708109	177	3280 SH	DEFINED 17	3280
CEPHALON INC	COM	156708109	567	10500 SH	DEFINED 21	10500
CEPHALON INC	COM	156708109	425	7865 SH	DEFINED 22	7865
CEPHALON INC	COM	156708109	14	250 SH	OTHER 22	250
CEPHALON INC	NOTE	2.500% 156708AE9	3797	3950000 PRN	DEFINED 08	3950000
CEPHALON INC	NOTE	2.500% 156708AE9	1999	2080000 PRN	DEFINED 17	2080000
CEPHALON INC	NOTE	156708AJ8	1102	1025000 PRN	DEFINED 08	1025000
CERES GROUP INC	COM	156772105	95	15500 SH	DEFINED 17	15500
CERIDIAN CORP NEW 14957	COM	156779100	337	14957 SH	DEFINED 01	
CERIDIAN CORP NEW 250 12543	COM	156779100	566	25150 SH	OTHER 01	12357
CERIDIAN CORP NEW	COM	156779100	7111	316054 SH	DEFINED 05	316054
CERIDIAN CORP NEW	COM	156779100	59	2600 SH	DEFINED 08	2600
CERIDIAN CORP NEW 505	COM	156779100	11	505 SH	DEFINED 22	
CERIDIAN CORP NEW 48695	COM	156779100	1107	49200 SH	OTHER 22	505
CERNER CORP	COM	156782104	1262	28307 SH	DEFINED 01	28307
CERNER CORP 22800	COM	156782104	1484	33290 SH	OTHER 01	10490
CERNER CORP	COM	156782104	7174	160925 SH	DEFINED 05	160925
CERNER CORP	COM	156782104	65	1463 SH	DEFINED 08	1463
CERNER CORP	COM	156782104	107	2400 SH	DEFINED 17	2400
CERNER CORP 16000	COM	156782104	22135	496530 SH	DEFINED 21	480530
CERNER CORP 15960	COM	156782104	711	15960 SH	DEFINED 22	
CERNER CORP	COM	156782104	4	100 SH	OTHER 22	100
CERTEGY INC	COM	156880106	7289	187867 SH	DEFINED 01	

187867									
CERTEGY INC	COM	156880106	8146	209948	SH	OTHER	01	148991	
27845 33112									
CERTEGY INC	COM	156880106	5245	135171	SH	DEFINED	05	135171	
CERTEGY INC	COM	156880106	140	3600	SH	DEFINED	08	3600	
CERTEGY INC	COM	156880106	711	18333	SH	DEFINED	22	13033	
5300									
CERTEGY INC	COM	156880106	899	23181	SH	OTHER	22	23181	
CEVA INC	COM	157210105	650	82153	SH	DEFINED	17	82153	
CEVA INC	COM	157210105		1	SH	DEFINED	21	1	
CEVA INC	COM	157210105	1	100	SH	OTHER	22	100	
CHAD THERAPEUTICS INC	COM	157228107	123	28800	SH	DEFINED	01	28800	
CHAMPION ENTERPRISES INC	COM	158496109	383	41725	SH	DEFINED	01	28822	
12903									
CHAMPION ENTERPRISES INC	COM	158496109	12	1297	SH	OTHER	01		
1297									
CHAMPION ENTERPRISES INC	COM	158496109	2831	308350	SH	DEFINED	05	308350	
CHAMPION ENTERPRISES INC	COM	158496109	550	59900	SH	DEFINED	17	59900	
CHAMPION ENTERPRISES INC	COM	158496109	429	46700	SH	DEFINED	21	46700	
CHAMPION ENTERPRISES INC	COM	158496109	1	100	SH	DEFINED	22	100	
CHARLES RIVER ASSOCIATES	COM	159852102	260	8400	SH	OTHER	22		
8400									
CHARLES RIV LABS INTL INC	COM	159864107	422	8625	SH	DEFINED	01	8625	
CHARLES RIV LABS INTL INC	COM	159864107	23	475	SH	OTHER	01		
475									
CHARLES RIV LABS INTL INC	COM	159864107	4786	97940	SH	DEFINED	05	97940	
CHARLES RIV LABS INTL INC	COM	159864107	527	10781	SH	DEFINED	08	10781	
CHARLES RIV LABS INTL INC	COM	159864107	792	16200	SH	DEFINED	17	16200	
CHARLES RIV LABS INTL INC	COM	159864107	89	1811	SH	DEFINED	22		
1811									
CHARLES RIV LABS INTL INC	COM	159864107	127	2600	SH	OTHER	22	1811	
789									
CHARTER ONE FINL INC	COM	160903100	4003	90585	SH	DEFINED	01	77487	
13098									
CHARTER ONE FINL INC	COM	160903100	4334	98083	SH	OTHER	01	60901	
37182									
CHARTER ONE FINL INC	COM	160903100	4635	104877	SH	DEFINED	05	104877	
CHARTER ONE FINL INC	COM	160903100	397	8978	SH	DEFINED	08	8978	
CHARTER ONE FINL INC	COM	160903100	110475	2500000	SH	OTHER	17		
2500000									
CHARTER ONE FINL INC	COM	160903100	25668	580855	SH	DEFINED	21	580855	
CHARTER ONE FINL INC	COM	160903100	15878	359315	SH	DEFINED	22	340622	
18693									
CHARTER ONE FINL INC	COM	160903100	7346	166245	SH	OTHER	22	166245	
CHARTERMAC	SH BEN INT	160908109	71	3600	SH	DEFINED	08	3600	
CHARTERMAC	SH BEN INT	160908109	220	11200	SH	DEFINED	17	11200	
CHARTERMAC	SH BEN INT	160908109	54	2767	SH	DEFINED	22	2767	
CHARTERMAC	SH BEN INT	160908109	12	600	SH	OTHER	22	600	
CHARLOTTE RUSSE HLDG INC	COM	161048103	6	300	SH	DEFINED	08	300	
CHARLOTTE RUSSE HLDG INC	COM	161048103	515	24100	SH	DEFINED	17	24100	
CHARTER COMMUNICATIONS INC D	CL A	16117M107	1	330	SH	DEFINED	01	330	
CHARTER COMMUNICATIONS INC D	CL A	16117M107	179	45760	SH	OTHER	01	40760	
5000									
CHARTER COMMUNICATIONS INC D	CL A	16117M107	745	190500	SH	CALL	DEFINED	08	190500
CHARTER COMMUNICATIONS INC D	CL A	16117M107	696	178000	SH	PUT	DEFINED	08	178000
CHARTER COMMUNICATIONS INC D	CL A	16117M107	170	43500	SH	DEFINED	17	43500	
CHARTER COMMUNICATIONS INC D	CL A	16117M107	70	17800	SH	PUT	DEFINED	17	17800
CHARTER COMMUNICATIONS INC D	CL A	16117M107	12	3100	SH	DEFINED	18		
3100									
CHARTER COMMUNICATIONS INC D	CL A	16117M107	23	6000	SH	DEFINED	22	6000	
CHARTER COMMUNICATIONS INC D	CL A	16117M107	3	750	SH	OTHER	22	750	
CHARTER COMMUNICATIONS INC D	NOTE	5.750% 16117MAB3	267	280000	PRN	OTHER	22	280000	
CHARTERED SEMICONDUCTOR MFG	ADR	16133R106	187	23000	SH	DEFINED	08	23000	
CHATTEM INC	COM	162456107	1	25	SH	DEFINED	01	25	
CHATTEM INC	COM	162456107	66	2300	SH	DEFINED	08	2300	
CHATTEM INC	COM	162456107	3060	106000	SH	CALL	DEFINED	08	106000
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	96	8400	SH	DEFINED	08	8400	
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	122	10700	SH	DEFINED	17	10700	
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	10311	906100	SH	DEFINED	21	899100	
7000									
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	2337	205392	SH	DEFINED	22	189592	
15800									
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	14	1200	SH	OTHER	22	1200	
CHECKFREE CORP NEW	COM	162813109	305	10175	SH	DEFINED	01	10175	
CHECKFREE CORP NEW	COM	162813109	70	2335	SH	OTHER	01	1885	
450									
CHECKFREE CORP NEW	COM	162813109	5394	179807	SH	DEFINED	05	179807	
CHECKFREE CORP NEW	COM	162813109	120	4000	SH	DEFINED	08	4000	
CHECKFREE CORP NEW	COM	162813109	15	500	SH	DEFINED	22	500	
CHECKFREE CORP NEW	COM	162813109	131111	4370358	SH	DEFINED		4370358	
CHECKPOINT SYS INC	COM	162825103	422	23550	SH	DEFINED	01	8550	
15000									
CHECKPOINT SYS INC	COM	162825103	4	200	SH	OTHER	01		
200									
CHECKPOINT SYS INC	COM	162825103	3117	173850	SH	DEFINED	05	173850	

CHECKPOINT SYS INC	COM	162825103	65	3600 SH	DEFINED 08	3600
CHECKPOINT SYS INC	COM	162825103	37	2050 SH	DEFINED 17	2050
CHECKPOINT SYS INC	COM	162825103	3821	213100 SH	DEFINED 21	213100
CHECKPOINT SYS INC	COM	162825103	146	8140 SH	DEFINED 22	8140
CHECKPOINT SYS INC	COM	162825103	50	2800 SH	OTHER 22	2800
CHEESECAKE FACTORY INC 300	COM	163072101	282	7075 SH	DEFINED 01	6775
CHEESECAKE FACTORY INC 200	COM	163072101	20	500 SH	OTHER 01	300
CHEESECAKE FACTORY INC	COM	163072101	10760	270408 SH	DEFINED 05	270408
CHEESECAKE FACTORY INC	COM	163072101	107	2684 SH	DEFINED 08	2684
CHEESECAKE FACTORY INC	COM	163072101	4715	118500 SH	CALL DEFINED 08	118500
CHEESECAKE FACTORY INC 2475	COM	163072101	98	2475 SH	DEFINED 22	
CHEESECAKE FACTORY INC 6425	COM	163072101	354	8900 SH	OTHER 22	2475
CHELSEA PPTY GROUP INC	COM	163421100	130526	2001325 SH	DEFINED 01	2001325
CHELSEA PPTY GROUP INC 1700	COM	163421100	111	1700 SH	OTHER 01	
CHELSEA PPTY GROUP INC	COM	163421100	7	100 SH	DEFINED 05	100
CHELSEA PPTY GROUP INC	COM	163421100	762	11684 SH	DEFINED 08	11684
CHELSEA PPTY GROUP INC	COM	163421100	13502	207020 SH	DEFINED 21	207020
CHELSEA PPTY GROUP INC 2190	COM	163421100	991	15190 SH	DEFINED 22	13000
CHEMED CORP NEW	COM	16359R103	2459	50700 SH	DEFINED 05	50700
CHEMED CORP NEW	COM	16359R103	377	7766 SH	DEFINED 17	7766
CHEMED CORP NEW 8000	COM	16359R103	11312	233230 SH	DEFINED 21	225230
CHEMED CORP NEW 7200	COM	16359R103	349	7200 SH	DEFINED 22	
CHEMICAL FINL CORP	COM	163731102	1	25 SH	DEFINED 01	25
CHEMICAL FINL CORP	COM	163731102	5699	154496 SH	DEFINED 21	154496
CHEMICAL FINL CORP 300	COM	163731102	242	6570 SH	DEFINED 22	6270
CHEMICAL FINL CORP	COM	163731102	96	2600 SH	OTHER 22	2600
CHEROKEE INTL CORP	COM	164450108	39	3400 SH	DEFINED 17	3400
CHEROKEE INTL CORP 2100	COM	164450108	727	63740 SH	DEFINED 21	61640
CHEROKEE INTL CORP 8190	COM	164450108	93	8190 SH	DEFINED 22	
CHESAPEAKE CORP	COM	165159104	1031	38650 SH	DEFINED 01	38650
CHESAPEAKE CORP 11300	COM	165159104	1548	58016 SH	OTHER 01	46716
CHESAPEAKE CORP	COM	165159104	2415	90525 SH	DEFINED 05	90525
CHESAPEAKE CORP	COM	165159104	120	4500 SH	DEFINED 17	4500
CHESAPEAKE CORP	COM	165159104	344	12900 SH	DEFINED 21	12900
CHESAPEAKE ENERGY CORP	COM	165167107	203	13798 SH	DEFINED 01	13798
CHESAPEAKE ENERGY CORP 1500	COM	165167107	77	5200 SH	OTHER 01	3700
CHESAPEAKE ENERGY CORP	COM	165167107	24	1600 SH	DEFINED 05	1600
CHESAPEAKE ENERGY CORP	COM	165167107	20029	1360637 SH	DEFINED 08	1360637
CHESAPEAKE ENERGY CORP	COM	165167107	3933	267177 SH	DEFINED 17	267177
CHESAPEAKE ENERGY CORP	COM	165167107	12	800 SH	DEFINED 22	800
CHESAPEAKE ENERGY CORP	COM	165167107	2129	144600 SH	OTHER 22	144600
CHESAPEAKE ENERGY CORP	PFD CONV 6%	165167701	590	8800 SH	DEFINED 08	8800
CHEVRONTEXACO CORP 112288	COM	166764100	302715	3216612 SH	DEFINED 01	3104324
CHEVRONTEXACO CORP 700565	COM	166764100	153598	1632111 SH	OTHER 01	931546
CHEVRONTEXACO CORP 241600	COM	166764100	107991	1147500 SH	DEFINED 05	905900
CHEVRONTEXACO CORP	COM	166764100	10284	109280 SH	DEFINED 08	109280
CHEVRONTEXACO CORP	COM	166764100	7792	82800 SH	PUT DEFINED 08	82800
CHEVRONTEXACO CORP 24	COM	166764100	79	835 SH	DEFINED 13	811
CHEVRONTEXACO CORP 441	COM	166764100	42	441 SH	OTHER 13	
CHEVRONTEXACO CORP	COM	166764100	774	8224 SH	DEFINED 17	8224
CHEVRONTEXACO CORP	COM	166764100	4706	50000 SH	CALL DEFINED 17	50000
CHEVRONTEXACO CORP	COM	166764100	4706	50000 SH	PUT DEFINED 17	50000
CHEVRONTEXACO CORP 500	COM	166764100	47	500 SH	DEFINED 18	
CHEVRONTEXACO CORP 1000	COM	166764100	38663	410825 SH	DEFINED 21	409825
CHEVRONTEXACO CORP 97720	COM	166764100	122558	1302287 SH	DEFINED 22	1204567
CHEVRONTEXACO CORP	COM	166764100	66031	701632 SH	OTHER 22	701632
CHEVRONTEXACO CORP	COM	166764100	4047	43000 SH	DEFINED	43000
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY	167250109	4081	146525 SH	DEFINED 05	146525
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY	167250109	181	6482 SH	DEFINED 17	6482
CHICAGO BRIDGE & IRON CO N V 9200	N Y REGISTRY	167250109	18373	659700 SH	DEFINED 21	650500
CHICAGO BRIDGE & IRON CO N V 8600	N Y REGISTRY	167250109	4495	161400 SH	DEFINED 22	152800
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY	167250109	95	3400 SH	OTHER 22	3400

CHICAGO MERCANTILE HLDGS INC	CL A	167760107	14	100 SH	DEFINED 05	100
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	823	5700 SH	DEFINED 17	5700
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	8734	60500 SH	DEFINED 21	60500
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	3858	26720 SH	DEFINED 22	23800
2920						
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	364	2520 SH	OTHER 22	2520
CHICOS FAS INC	COM	168615102	1025	22700 SH	DEFINED 01	22450
250						
CHICOS FAS INC	COM	168615102	227	5025 SH	OTHER 01	3300
1725						
CHICOS FAS INC	COM	168615102	8554	189415 SH	DEFINED 05	189415
CHICOS FAS INC	COM	168615102	2063	45692 SH	DEFINED 08	45692
CHICOS FAS INC	COM	168615102	181	4000 SH	DEFINED 17	4000
CHICOS FAS INC	COM	168615102	23299	515930 SH	DEFINED 21	515930
CHICOS FAS INC	COM	168615102	3666	81188 SH	DEFINED 22	66513
14675						
CHICOS FAS INC	COM	168615102	655	14500 SH	OTHER 22	14500
CHILDRENS PL RETAIL STORES I	COM	168905107	399	16950 SH	DEFINED 01	6850
10100						
CHILDRENS PL RETAIL STORES I	COM	168905107	1	50 SH	OTHER 01	
50						
CHILDRENS PL RETAIL STORES I	COM	168905107	2884	122600 SH	DEFINED 05	122600
CHILDRENS PL RETAIL STORES I	COM	168905107	224	9510 SH	DEFINED 17	9510
CHILDRENS PL RETAIL STORES I	COM	168905107	419	17800 SH	DEFINED 21	17800
CHINA FD INC	COM	169373107	229	7966 SH	OTHER 01	7966
CHINA FD INC	COM	169373107	4	134 SH	DEFINED 22	134
CHINA FD INC	COM	169373107	217	7545 SH	OTHER 22	7545
CHINA TELECOM CORP LTD	SPON ADR H S	169426103	314	8900 SH	DEFINED 17	8900
CHINA TELECOM CORP LTD	SPON ADR H S	169426103	35	1000 SH	DEFINED 22	1000
CHIPPAC INC	CL A	169657103		25 SH	DEFINED 01	25
CHIPPAC INC	CL A	169657103	226	36102 SH	DEFINED 17	36102
CHIPPAC INC	CL A	169657103	2855	455300 SH	DEFINED 21	450700
4600						
CHIPPAC INC	CL A	169657103	729	116200 SH	DEFINED 22	107300
8900						
CHOICE HOTELS INTL INC	COM	169905106	25	500 SH	OTHER 01	500
CHOICE HOTELS INTL INC	COM	169905106	145	2900 SH	DEFINED 08	2900
CHOICE HOTELS INTL INC	COM	169905106	105	2100 SH	DEFINED 17	2100
CHOICE HOTELS INTL INC	COM	169905106	1896	37800 SH	DEFINED 21	37800
CHOICE HOTELS INTL INC	COM	169905106	186	3700 SH	OTHER 22	
3700						
CHIQUITA BRANDS INTL INC	COM	170032809	1	25 SH	DEFINED 01	25
CHIQUITA BRANDS INTL INC	COM	170032809	67	3200 SH	DEFINED 08	3200
CHIQUITA BRANDS INTL INC	COM	170032809	180	8600 SH	DEFINED 17	8600
CHIQUITA BRANDS INTL INC	COM	170032809	3324	158900 SH	DEFINED 21	158900
CHIQUITA BRANDS INTL INC	COM	170032809	21	1005 SH	DEFINED 22	
1005						
CHIQUITA BRANDS INTL INC	COM	170032809	255	12200 SH	OTHER 22	5905
6295						
CHIRON CORP	COM	170040109	637	14259 SH	DEFINED 01	14259
CHIRON CORP	COM	170040109	263	5893 SH	OTHER 01	2750
3143						
CHIRON CORP	COM	170040109	3915	87706 SH	DEFINED 05	87706
CHIRON CORP	COM	170040109	174	3888 SH	DEFINED 08	3888
CHIRON CORP	COM	170040109	2009	45000 SH	CALL DEFINED 08	45000
CHIRON CORP	COM	170040109	2874	64375 SH	DEFINED 17	64375
CHIRON CORP	COM	170040109	981	21970 SH	DEFINED 21	21970
CHIRON CORP	COM	170040109	281	6290 SH	DEFINED 22	5290
1000						
CHIRON CORP	COM	170040109	345	7736 SH	OTHER 22	7736
CHIRON CORP	BCV 1.625%	170040AG4	17827	18402000 PRN	DEFINED 08	18402000
CHITTENDEN CORP	COM	170228100	248	7045 SH	DEFINED 01	4665
2380						
CHITTENDEN CORP	COM	170228100	2	70 SH	OTHER 01	
70						
CHITTENDEN CORP	COM	170228100	5413	154000 SH	DEFINED 05	154000
CHITTENDEN CORP	COM	170228100	32	900 SH	DEFINED 08	900
CHITTENDEN CORP	COM	170228100	6970	198300 SH	DEFINED 21	198300
CHITTENDEN CORP	COM	170228100	1040	29577 SH	DEFINED 22	3890
25687						
CHITTENDEN CORP	COM	170228100	368	10475 SH	OTHER 22	10475
CHOICEPOINT INC	COM	170388102	1724	37752 SH	DEFINED 01	
37752						
CHOICEPOINT INC	COM	170388102	6988	153047 SH	OTHER 01	60734
24932 67381						
CHOICEPOINT INC	COM	170388102	8577	187849 SH	DEFINED 05	187849
CHOICEPOINT INC	COM	170388102	539	11800 SH	DEFINED 08	11800
CHOICEPOINT INC	COM	170388102	461	10100 SH	DEFINED 17	10100
CHOICEPOINT INC	COM	170388102	950	20800 SH	DEFINED 20	20800
CHOICEPOINT INC	COM	170388102	17426	381642 SH	DEFINED 21	381642
CHOICEPOINT INC	COM	170388102	1270	27806 SH	DEFINED 22	8931
18875						
CHOICEPOINT INC	COM	170388102	1007	22061 SH	OTHER 22	22061
CHORDIANT SOFTWARE INC	COM	170404107		25 SH	DEFINED 01	25
CHORDIANT SOFTWARE INC	COM	170404107	1641	359912 SH	DEFINED 17	359912

CHRISTOPHER & BANKS CORP 23300	COM		171046105	525	29664	SH	DEFINED 01	6364
CHRISTOPHER & BANKS CORP	COM		171046105	3120	176188	SH	DEFINED 05	176188
CHRISTOPHER & BANKS CORP	COM		171046105	221	12460	SH	DEFINED 17	12460
CHRISTOPHER & BANKS CORP	COM		171046105	441	24900	SH	DEFINED 21	24900
CHRISTOPHER & BANKS CORP 35900	COM		171046105	636	35900	SH	DEFINED 22	
CHRONIMED INC	COM		171164106	2011	246700	SH	DEFINED 21	246700
CHRONIMED INC	COM		171164106	87	10720	SH	DEFINED 22	10720
CHRONIMED INC	COM		171164106	30	3700	SH	OTHER 22	3700
CHUBB CORP 18253	COM		171232101	32168	471810	SH	DEFINED 01	453557
CHUBB CORP 61249	COM		171232101	9059	132874	SH	OTHER 01	71625
CHUBB CORP 73800	COM		171232101	15069	221014	SH	DEFINED 05	147214
CHUBB CORP	COM		171232101	2394	35108	SH	DEFINED 08	35108
CHUBB CORP	COM		171232101	11	168	SH	DEFINED 17	168
CHUBB CORP	COM		171232101	29520	432966	SH	DEFINED 21	432966
CHUBB CORP 31216	COM		171232101	30577	448477	SH	DEFINED 22	417261
CHUBB CORP	COM		171232101	6564	96271	SH	OTHER 22	96271
CHUBB CORP	CORP UNIT %		171232309	277	10000	SH	DEFINED 08	10000
CHUBB CORP	CORP UNIT %		171232309	55	1974	SH	DEFINED 17	1974
CHURCH & DWIGHT INC	COM		171340102	152	3325	SH	DEFINED 01	3325
CHURCH & DWIGHT INC 2400	COM		171340102	430	9400	SH	OTHER 01	7000
CHURCH & DWIGHT INC	COM		171340102	3988	87103	SH	DEFINED 05	87103
CHURCH & DWIGHT INC	COM		171340102	98	2130	SH	DEFINED 08	2130
CHURCH & DWIGHT INC	COM		171340102	613	13400	SH	DEFINED 17	13400
CHURCH & DWIGHT INC	COM		171340102	80	1750	SH	DEFINED 22	1750
CIBER INC 18200	COM		17163B102	225	27425	SH	DEFINED 01	9225
CIBER INC 1350	COM		17163B102	11	1350	SH	OTHER 01	
CIBER INC	COM		17163B102	2206	268400	SH	DEFINED 05	268400
CIBER INC	COM		17163B102	328	39900	SH	DEFINED 21	39900
CIENA CORP 2337	COM		171779101	252	68000	SH	DEFINED 01	65663
CIENA CORP 8320	COM		171779101	165	44541	SH	OTHER 01	36221
CIENA CORP	COM		171779101	875	236513	SH	DEFINED 05	236513
CIENA CORP	COM		171779101	4297	1161422	SH	DEFINED 08	1161422
CIENA CORP	COM		171779101	703	190000	SH	CALL DEFINED 08	190000
CIENA CORP	COM		171779101	1	300	SH	DEFINED 17	300
CIENA CORP 3552	COM		171779101	13	3552	SH	DEFINED 18	
CIENA CORP	COM		171779101	209	56519	SH	DEFINED 21	56519
CIENA CORP 2113	COM		171779101	399	107707	SH	DEFINED 22	105594
CIENA CORP	COM		171779101	6	1700	SH	OTHER 22	1700
CIENA CORP	COM		171779101	698	188667	SH	DEFINED	188667
CIENA CORP	NOTE	3.750%	171779AA9	1125	1280000	PRN	DEFINED 17	1280000
CIMA LABS INC 3600	COM		171796105	177	5250	SH	DEFINED 01	1650
CIMA LABS INC 175	COM		171796105	6	175	SH	OTHER 01	
CIMA LABS INC	COM		171796105	2206	65400	SH	DEFINED 05	65400
CIMA LABS INC	COM		171796105	327	9700	SH	DEFINED 21	9700
CIMAREX ENERGY CO	COM		171798101	5963	197250	SH	DEFINED 05	197250
CIMAREX ENERGY CO	COM		171798101	103	3400	SH	DEFINED 08	3400
CIMAREX ENERGY CO	COM		171798101	339	11200	SH	DEFINED 17	11200
CIMAREX ENERGY CO	COM		171798101	10348	342300	SH	DEFINED 21	342300
CIMAREX ENERGY CO 8800	COM		171798101	1645	54410	SH	DEFINED 22	45610
CIMAREX ENERGY CO	COM		171798101	358	11847	SH	OTHER 22	11847
CINCINNATI BELL INC NEW	COM		171871106	2305	519104	SH	DEFINED 05	519104
CINCINNATI BELL INC NEW	COM		171871106		100	SH	DEFINED 08	100
CINCINNATI BELL INC NEW	COM		171871106	201	45200	SH	DEFINED 17	45200
CINCINNATI BELL INC NEW 500	COM		171871106	2	500	SH	DEFINED 22	
CINCINNATI BELL INC NEW	COM		171871106	28	6224	SH	OTHER 22	6224
CINCINNATI FINL CORP	COM		172062101	6128	140805	SH	DEFINED 01	140805
CINCINNATI FINL CORP 288	COM		172062101	259	5948	SH	OTHER 01	5660
CINCINNATI FINL CORP 95300	COM		172062101	7614	174948	SH	DEFINED 05	79648
CINCINNATI FINL CORP	COM		172062101	982	22561	SH	DEFINED 08	22561
CINCINNATI FINL CORP	COM		172062101	15251	350437	SH	DEFINED 21	350437
CINCINNATI FINL CORP 499	COM		172062101	2253	51777	SH	DEFINED 22	51278
CINCINNATI FINL CORP	COM		172062101	628	14441	SH	OTHER 22	14441
CINERGY CORP 10450	COM		172474108	207176	5452013	SH	DEFINED 01	5441563
CINERGY CORP	COM		172474108	1941	51083	SH	OTHER 01	32888

18195							
CINERGY CORP	COM	172474108	3181	83699	SH	DEFINED 05	83699
CINERGY CORP	COM	172474108	594	15643	SH	DEFINED 08	15643
CINERGY CORP	COM	172474108	6854	180374	SH	DEFINED 21	180374
CINERGY CORP	COM	172474108	690	18147	SH	DEFINED 22	9197
8950							
CINERGY CORP	COM	172474108	575	15124	SH	OTHER 22	15124
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	1924	262800	SH	DEFINED 21	244800
18000							
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	373	51000	SH	DEFINED 22	
51000							
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	1124	153514	SH	OTHER 22	56700
96814							
CIRCUIT CITY STORE INC	COM	172737108	1761	135973	SH	DEFINED 01	135873
100							
CIRCUIT CITY STORE INC	COM	172737108	109	8431	SH	OTHER 01	7626
805							
CIRCUIT CITY STORE INC	COM	172737108	1231	95047	SH	DEFINED 05	95047
CIRCUIT CITY STORE INC	COM	172737108	202	15637	SH	DEFINED 08	15637
CIRCUIT CITY STORE INC	COM	172737108	10347	799000	SH	CALL DEFINED 08	799000
CIRCUIT CITY STORE INC	COM	172737108	9382	724500	SH	PUT DEFINED 08	724500
CIRCUIT CITY STORE INC	COM	172737108	3638	280913	SH	DEFINED 17	280913
CIRCUIT CITY STORE INC	COM	172737108	904	69772	SH	DEFINED 21	69772
CIRCUIT CITY STORE INC	COM	172737108	357	27600	SH	DEFINED 22	
27600							
CIRCUIT CITY STORE INC	COM	172737108	566	43700	SH	OTHER 22	37600
6100							
CIRCOR INTL INC	COM	17273K109	92	4500	SH	DEFINED 08	4500
CIRCOR INTL INC	COM	17273K109	175	8600	SH	DEFINED 17	8600
CIRCOR INTL INC	COM	17273K109	7846	384800	SH	DEFINED 21	380900
3900							
CIRCOR INTL INC	COM	17273K109	2473	121300	SH	DEFINED 22	113200
8100							
CIRRUS LOGIC INC	COM	172755100	3	550	SH	DEFINED 01	550
CIRRUS LOGIC INC	COM	172755100	417	69441	SH	DEFINED 08	69441
CIRRUS LOGIC INC	COM	172755100	55	9200	SH	DEFINED 22	9200
CISCO SYS INC	COM	17275R102	248474	10484146	SH	DEFINED 01	9731482
752664							
CISCO SYS INC	COM	17275R102	110416	4658901	SH	OTHER 01	2742003
1916898							
CISCO SYS INC	COM	17275R102	27492	1160000	SH	CALL DEFINED 01	1160000
CISCO SYS INC	COM	17275R102	15287	645000	SH	PUT DEFINED 01	645000
CISCO SYS INC	COM	17275R102	115939	4891938	SH	DEFINED 05	3596338
1295600							
CISCO SYS INC	COM	17275R102	6119	258205	SH	DEFINED 08	258205
CISCO SYS INC	COM	17275R102	30490	1286500	SH	CALL DEFINED 08	1286500
CISCO SYS INC	COM	17275R102	10902	460000	SH	PUT DEFINED 08	460000
CISCO SYS INC	COM	17275R102	64	2683	SH	DEFINED 13	2683
CISCO SYS INC	COM	17275R102	86	3639	SH	OTHER 13	3189
450							
CISCO SYS INC	COM	17275R102	16779	707979	SH	DEFINED 17	707979
CISCO SYS INC	COM	17275R102	162	6843	SH	OTHER 17	
6843							
CISCO SYS INC	COM	17275R102	32588	1375000	SH	CALL DEFINED 17	1375000
CISCO SYS INC	COM	17275R102	16590	700000	SH	PUT DEFINED 17	700000
CISCO SYS INC	COM	17275R102	3005	126774	SH	DEFINED 18	
126774							
CISCO SYS INC	COM	17275R102	3685	155500	SH	DEFINED 20	155500
CISCO SYS INC	COM	17275R102	210811	8894974	SH	DEFINED 21	8407519
487455							
CISCO SYS INC	COM	17275R102	284022	11984037	SH	DEFINED 22	11239527
744510							
CISCO SYS INC	COM	17275R102	105882	4467600	SH	OTHER 22	4465700
1900							
CISCO SYS INC	COM	17275R102	133	5597	SH	DEFINED	5597
CITADEL BROADCASTING CORP	COM	17285T106	7	505	SH	DEFINED 08	505
CITADEL BROADCASTING CORP	COM	17285T106	540	37055	SH	DEFINED 17	37055
CITADEL BROADCASTING CORP	COM	17285T106	2777	190600	SH	DEFINED 21	190600
CINTAS CORP	COM	172908105	1248	26183	SH	DEFINED 01	26183
CINTAS CORP	COM	172908105	295	6186	SH	OTHER 01	3136
3050							
CINTAS CORP	COM	172908105	6530	136973	SH	DEFINED 05	84673
52300							
CINTAS CORP	COM	172908105	292	6132	SH	DEFINED 08	6132
CINTAS CORP	COM	172908105	117	2450	SH	DEFINED 17	2450
CINTAS CORP	COM	172908105	5970	125232	SH	DEFINED 21	125232
CINTAS CORP	COM	172908105	454	9514	SH	DEFINED 22	9014
500							
CINTAS CORP	COM	172908105	94	1975	SH	OTHER 22	1975
CITIGROUP INC	COM	172967101	630483	13558774	SH	DEFINED 01	13254482
304292							
CITIGROUP INC	COM	172967101	182404	3922661	SH	OTHER 01	2037277
1885384							
CITIGROUP INC	COM	172967101	291800	6275277	SH	DEFINED 05	5464777
810500							

CITIGROUP INC	COM	172967101	13843	297694	SH	DEFINED	08	297694	
CITIGROUP INC	COM	172967101	94	2020	SH	DEFINED	13	1818	
202									
CITIGROUP INC	COM	172967101	31	658	SH	OTHER	13		
658									
CITIGROUP INC	COM	172967101	6860	147518	SH	DEFINED	17	147518	
CITIGROUP INC	COM	172967101	1527	32832	SH	DEFINED	18		
32832									
CITIGROUP INC	COM	172967101	10203	219426	SH	DEFINED	20	219426	
CITIGROUP INC	COM	172967101	350221	7531629	SH	DEFINED	21	7001964	
529665									
CITIGROUP INC	COM	172967101	430835	9265272	SH	DEFINED	22	8600344	
664928									
CITIGROUP INC	COM	172967101	173131	3723239	SH	OTHER	22	3721919	
1320									
CITIGROUP INC	COM	172967101	72	1551	SH	DEFINED		1551	
CITIGROUP INC	*W EXP 99/99	172967127	151	173300	SH	DEFINED	21	173300	
CITIGROUP INC	*W EXP 99/99	172967127	2	2350	SH	DEFINED	22	2350	
CITIGROUP GLOBAL MKTS HLDG I	NOTE 3.000%	173073AA5	223	250000	PRN	OTHER	22	250000	
CITIZENS COMMUNICATIONS CO	COM	17453B101	473	39086	SH	DEFINED	01	30615	
8471									
CITIZENS COMMUNICATIONS CO	COM	17453B101	99	8200	SH	OTHER	01	7200	
1000									
CITIZENS COMMUNICATIONS CO	COM	17453B101	1609	132963	SH	DEFINED	05	132963	
CITIZENS COMMUNICATIONS CO	COM	17453B101	102	8442	SH	DEFINED	08	8442	
CITIZENS COMMUNICATIONS CO	COM	17453B101	769	63538	SH	DEFINED	17	63538	
CITIZENS COMMUNICATIONS CO	COM	17453B101	751	62100	SH	DEFINED	20	62100	
CITIZENS COMMUNICATIONS CO	COM	17453B101	4774	394559	SH	DEFINED	21	272759	
121800									
CITIZENS COMMUNICATIONS CO	COM	17453B101	379	31334	SH	DEFINED	22	30212	
1122									
CITIZENS COMMUNICATIONS CO	COM	17453B101	82	6809	SH	OTHER	22	6809	
CITRIX SYS INC	COM	177376100	5597	274924	SH	DEFINED	01	272174	
2750									
CITRIX SYS INC	COM	177376100	270	13240	SH	OTHER	01		
13240									
CITRIX SYS INC	COM	177376100	10525	516942	SH	DEFINED	05	396842	
120100									
CITRIX SYS INC	COM	177376100	572	28099	SH	DEFINED	08	28099	
CITRIX SYS INC	COM	177376100	81	4000	SH	DEFINED	17	4000	
CITRIX SYS INC	COM	177376100	1258	61800	SH	DEFINED	20	61800	
CITRIX SYS INC	COM	177376100	28479	1398773	SH	DEFINED	21	1241898	
156875									
CITRIX SYS INC	COM	177376100	3511	172465	SH	DEFINED	22	140875	
31590									
CITRIX SYS INC	COM	177376100	4	200	SH	OTHER	22	200	
CITY NATL CORP	COM	178566105	757	11521	SH	DEFINED	01	10499	
1022									
CITY NATL CORP	COM	178566105	17111	260445	SH	DEFINED	05	260445	
CITY NATL CORP	COM	178566105	171	2600	SH	DEFINED	08	2600	
CITY NATL CORP	COM	178566105	30941	470950	SH	DEFINED	21	470950	
CITY NATL CORP	COM	178566105	2740	41710	SH	DEFINED	22	39210	
2500									
CITY NATL CORP	COM	178566105	232	3530	SH	OTHER	22	3530	
CLAIRES STORES INC	COM	179584107	336	15500	SH	DEFINED	01	15500	
CLAIRES STORES INC	COM	179584107	9	400	SH	OTHER	01		
400									
CLAIRES STORES INC	COM	179584107	4544	209409	SH	DEFINED	05	209409	
CLAIRES STORES INC	COM	179584107	219	10080	SH	DEFINED	08	10080	
CLAIRES STORES INC	COM	179584107	364	16760	SH	DEFINED	17	16760	
CLAIRES STORES INC	COM	179584107	22	1000	SH	OTHER	22	1000	
CLARCOR INC	COM	179895107	712	15550	SH	DEFINED	01	5105	
10445									
CLARCOR INC	COM	179895107	7	155	SH	OTHER	01		
155									
CLARCOR INC	COM	179895107	5204	113635	SH	DEFINED	05	113635	
CLARCOR INC	COM	179895107	126	2758	SH	DEFINED	08	2758	
CLARCOR INC	COM	179895107	73	1600	SH	DEFINED	17	1600	
CLARCOR INC	COM	179895107	769	16800	SH	DEFINED	21	16800	
CLARCOR INC	COM	179895107	18	400	SH	OTHER	22	400	
CLARUS CORP	COM	182707109	132	11484	SH	DEFINED	17	11484	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	70741	1914504	SH	DEFINED	01	1835669	
78835									
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	25060	678210	SH	OTHER	01	408238	
269972									
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	46118	1248116	SH	DEFINED	05	1063916	
184200									
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	2125	57522	SH	DEFINED	08	57522	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	44133	1194400	SH	CALL	DEFINED	08	1194400
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3603	97500	SH	PUT	DEFINED	08	97500
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	17	455	SH	DEFINED	13	455	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5	144	SH	OTHER	13	144	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	3987	107906	SH	DEFINED	17	107906	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	6355	172000	SH	CALL	DEFINED	17	172000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5653	153000	SH	PUT	DEFINED	17	153000

CLEAR CHANNEL COMMUNICATIONS 6400	COM	184502102	27166	735199	SH	DEFINED	21	728799
CLEAR CHANNEL COMMUNICATIONS 3733	COM	184502102	9218	249471	SH	DEFINED	22	245738
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	65	1749	SH	OTHER	22	1749
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	133	3596	SH	DEFINED		3596
CLEVELAND CLIFFS INC 5200	COM	185896107	375	6643	SH	DEFINED	01	1443
CLEVELAND CLIFFS INC 25	COM	185896107	1	25	SH	OTHER	01	
CLEVELAND CLIFFS INC	COM	185896107	2619	46450	SH	DEFINED	05	46450
CLEVELAND CLIFFS INC	COM	185896107	237	4200	SH	DEFINED	17	4200
CLEVELAND CLIFFS INC	COM	185896107	400	7100	SH	DEFINED	21	7100
CLOROX CO DEL 7596	COM	189054109	14062	261466	SH	DEFINED	01	253870
CLOROX CO DEL 101583	COM	189054109	9785	181938	SH	OTHER	01	80355
CLOROX CO DEL 103000	COM	189054109	15582	289735	SH	DEFINED	05	186735
CLOROX CO DEL	COM	189054109	1698	31569	SH	DEFINED	08	31569
CLOROX CO DEL	COM	189054109	538	10000	SH	CALL	DEFINED	10000
CLOROX CO DEL	COM	189054109	59	1100	SH	DEFINED	17	1100
CLOROX CO DEL 20592	COM	189054109	1107	20592	SH	DEFINED	18	
CLOROX CO DEL	COM	189054109	39844	740869	SH	DEFINED	21	740869
CLOROX CO DEL 30700	COM	189054109	11373	211474	SH	DEFINED	22	180774
CLOROX CO DEL	COM	189054109	3039	56516	SH	OTHER	22	56516
COACH INC	COM	189754104	1577	34892	SH	DEFINED	01	34892
COACH INC 1750	COM	189754104	144	3178	SH	OTHER	01	1428
COACH INC	COM	189754104	24640	545248	SH	DEFINED	05	545248
COACH INC	COM	189754104	3188	70540	SH	DEFINED	08	70540
COACH INC	COM	189754104	1283	28400	SH	DEFINED	17	28400
COACH INC 56100	COM	189754104	26601	588640	SH	DEFINED	21	532540
COACH INC 13050	COM	189754104	3282	72631	SH	DEFINED	22	59581
COACH INC	COM	189754104	452	10000	SH	OTHER	22	10000
COACHMEN INDS INC	COM	189873102	16	1025	SH	DEFINED	01	1025
COACHMEN INDS INC 25	COM	189873102		25	SH	OTHER	01	
COACHMEN INDS INC	COM	189873102	1048	65525	SH	DEFINED	05	65525
COACHMEN INDS INC	COM	189873102	166	10400	SH	DEFINED	21	10400
COACHMEN INDS INC	COM	189873102	80	5000	SH	DEFINED	22	5000
COCA COLA BOTTLING CO CONS	COM	191098102	184	3187	SH	DEFINED	01	3187
COCA COLA BOTTLING CO CONS 1200	COM	191098102	69	1200	SH	OTHER	01	
COCA COLA BOTTLING CO CONS	COM	191098102	23	400	SH	DEFINED	17	400
COCA COLA CO 584309	COM	191216100	412829	8178064	SH	DEFINED	01	7593755
COCA COLA CO 1905819	COM	191216100	244918	4851788	SH	OTHER	01	2945969
COCA COLA CO	COM	191216100	11358	225000	SH	PUT	DEFINED	225000
COCA COLA CO 588200	COM	191216100	98868	1958563	SH	DEFINED	05	1370363
COCA COLA CO	COM	191216100	16542	327698	SH	DEFINED	08	327698
COCA COLA CO 200	COM	191216100	33	645	SH	DEFINED	13	445
COCA COLA CO 500	COM	191216100	25	500	SH	OTHER	13	
COCA COLA CO	COM	191216100	964	19087	SH	DEFINED	17	19087
COCA COLA CO	COM	191216100	22312	442000	SH	PUT	DEFINED	442000
COCA COLA CO 52328	COM	191216100	2642	52328	SH	DEFINED	18	
COCA COLA CO	COM	191216100	2953	58490	SH	DEFINED	20	58490
COCA COLA CO 125863	COM	191216100	112814	2234825	SH	DEFINED	21	2108962
COCA COLA CO 231485	COM	191216100	162321	3215554	SH	DEFINED	22	2984069
COCA COLA CO 500	COM	191216100	82743	1639132	SH	OTHER	22	1638632
COCA COLA ENTERPRISES INC	COM	191219104	47179	1627424	SH	DEFINED	01	1627424
COCA COLA ENTERPRISES INC 233	COM	191219104	158	5433	SH	OTHER	01	5200
COCA COLA ENTERPRISES INC	COM	191219104	6223	214674	SH	DEFINED	05	214674
COCA COLA ENTERPRISES INC	COM	191219104	1138	39252	SH	DEFINED	08	39252
COCA COLA ENTERPRISES INC	COM	191219104	209	7200	SH	DEFINED	17	7200
COCA COLA ENTERPRISES INC	COM	191219104	809	27900	SH	DEFINED	20	27900
COCA COLA ENTERPRISES INC 9600	COM	191219104	10293	355055	SH	DEFINED	21	345455
COCA COLA ENTERPRISES INC 3200	COM	191219104	862	29720	SH	DEFINED	22	26520
COCA COLA ENTERPRISES INC	COM	191219104	298	10283	SH	OTHER	22	10283
COCA-COLA FEMSA S A DE C V	SPON ADR REP	191241108	70	3177	SH	OTHER	01	

3177									
COCA-COLA FEMSA S A DE C V	SPON ADR REP	191241108	8213	370100	SH	DEFINED	21	370100	
COCA-COLA FEMSA S A DE C V	SPON ADR REP	191241108	186	8400	SH	OTHER	22	8400	
COEUR D ALENE MINES CORP IDA	COM	192108108	56	13770	SH	DEFINED	01	13770	
COEUR D ALENE MINES CORP IDA	COM	192108108	35	8502	SH	OTHER	01	5375	
3127									
COEUR D ALENE MINES CORP IDA	COM	192108108	1101	269876	SH	DEFINED	05	269876	
COEUR D ALENE MINES CORP IDA	COM	192108108	316	77556	SH	DEFINED	08	77556	
COEUR D ALENE MINES CORP IDA	COM	192108108	203	49800	SH	DEFINED	17	49800	
COEUR D ALENE MINES CORP IDA	COM	192108108	6	1500	SH	DEFINED	22		
1500									
COEUR D ALENE MINES CORP IDA	COM	192108108	46	11294	SH	OTHER	22	2200	
9094									
COGNEX CORP	COM	192422103	448	11650	SH	DEFINED	01	5850	
5800									
COGNEX CORP	COM	192422103	46	1200	SH	OTHER	01		
1200									
COGNEX CORP	COM	192422103	7591	197275	SH	DEFINED	05	197275	
COGNEX CORP	COM	192422103	1154	30000	SH	DEFINED	21	30000	
COGNEX CORP	COM	192422103	31	800	SH	DEFINED	22		
800									
COGNEX CORP	COM	192422103	258	6700	SH	OTHER	22	800	
5900									
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	456	17927	SH	DEFINED	01	16551	
1356	20								
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	8	300	SH	OTHER	01		
300									
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	18467	726755	SH	DEFINED	05	726755	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	511	20091	SH	DEFINED	08	20091	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	1437	56550	SH	DEFINED	20	56550	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	54941	2162170	SH	DEFINED	21	2022620	
139550									
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	4491	176734	SH	DEFINED	22	119660	
57074									
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	164	6473	SH	OTHER	22	6473	
COGNOS INC	COM	19244C109	4	100	SH	DEFINED	01	100	
COGNOS INC	COM	19244C109	92	2550	SH	OTHER	01	2550	
COGNOS INC	COM	19244C109	210	5800	SH	DEFINED	08	5800	
COHERENT INC	COM	192479103	271	9075	SH	DEFINED	01	6075	
3000									
COHERENT INC	COM	192479103	69	2300	SH	OTHER	01		
2300									
COHERENT INC	COM	192479103	3930	131650	SH	DEFINED	05	131650	
COHERENT INC	COM	192479103	21	700	SH	DEFINED	08	700	
COHERENT INC	COM	192479103	597	20000	SH	DEFINED	21	20000	
COHU INC	COM	192576106	30	1575	SH	DEFINED	01	1575	
COHU INC	COM	192576106	1708	89700	SH	DEFINED	05	89700	
COHU INC	COM	192576106	270	14200	SH	DEFINED	21	14200	
COINSTAR INC	COM	19259P300	267	12175	SH	DEFINED	01	5175	
7000									
COINSTAR INC	COM	19259P300	2046	93125	SH	DEFINED	05	93125	
COINSTAR INC	COM	19259P300	79	3600	SH	DEFINED	08	3600	
COINSTAR INC	COM	19259P300	99	4525	SH	DEFINED	17	4525	
COINSTAR INC	COM	19259P300	310	14100	SH	DEFINED	21	14100	
COINSTAR INC	COM	19259P300	784	35700	SH	DEFINED	22		
35700									
COINSTAR INC	COM	19259P300	25	1157	SH	OTHER	22	457	
700									
COLE NATIONAL CORP NEW	CL A	193290103	852	36500	SH	DEFINED	21	36500	
COLGATE PALMOLIVE CO	COM	194162103	44722	765138	SH	DEFINED	01	708949	
56189									
COLGATE PALMOLIVE CO	COM	194162103	39867	682062	SH	OTHER	01	293984	
388078									
COLGATE PALMOLIVE CO	COM	194162103	24809	424451	SH	DEFINED	05	294851	
129600									
COLGATE PALMOLIVE CO	COM	194162103	3906	66831	SH	DEFINED	08	66831	
COLGATE PALMOLIVE CO	COM	194162103	1920	32857	SH	DEFINED	18		
32857									
COLGATE PALMOLIVE CO	COM	194162103	1845	31565	SH	DEFINED	20	31565	
COLGATE PALMOLIVE CO	COM	194162103	79727	1364029	SH	DEFINED	21	1207239	
156790									
COLGATE PALMOLIVE CO	COM	194162103	47358	810236	SH	DEFINED	22	761973	
48263									
COLGATE PALMOLIVE CO	COM	194162103	19096	326700	SH	OTHER	22	323300	
3400									
COLONIAL BANCGROUP INC	COM	195493309	702	38634	SH	DEFINED	01	38284	
350									
COLONIAL BANCGROUP INC	COM	195493309	49	2680	SH	OTHER	01	470	
2210									
COLONIAL BANCGROUP INC	COM	195493309	4950	272412	SH	DEFINED	05	272412	
COLONIAL BANCGROUP INC	COM	195493309	287	15800	SH	DEFINED	08	15800	
COLONIAL BANCGROUP INC	COM	195493309	574	31580	SH	DEFINED	17	31580	
COLONIAL BANCGROUP INC	COM	195493309	7	400	SH	OTHER	22	400	
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	17	2891	SH	DEFINED	22	2891	
COLONIAL HIGH INCOME MUN TR	SH BEN INT	195743109	46	7709	SH	OTHER	22	7709	

COLONIAL PPTYS TR 6800	COM SH BEN I	195872106	479	12440	SH	DEFINED	01	5640	
COLONIAL PPTYS TR 1900	COM SH BEN I	195872106	73	1900	SH	OTHER	01		
COLONIAL PPTYS TR	COM SH BEN I	195872106	4610	119650	SH	DEFINED	05	119650	
COLONIAL PPTYS TR	COM SH BEN I	195872106	12	300	SH	DEFINED	17	300	
COLONIAL PPTYS TR	COM SH BEN I	195872106	690	17900	SH	DEFINED	21	17900	
COLUMBIA BANCORP	COM	197227101	116	3960	SH	DEFINED	01	3960	
COLUMBIA BANCORP	COM	197227101	251	8585	SH	OTHER	01	8585	
COLUMBIA BKG SYS INC	COM	197236102	60	2700	SH	DEFINED	17	2700	
COLUMBIA BKG SYS INC	COM	197236102	2240	100800	SH	DEFINED	21	100800	
COLUMBIA BKG SYS INC	COM	197236102	27	1200	SH	DEFINED	22	1200	
COLUMBIA BKG SYS INC	COM	197236102	9	400	SH	OTHER	22	400	
COLUMBIA LABS INC	COM	197779101	5	1384	SH	DEFINED	08	1384	
COLUMBIA LABS INC	COM	197779101	35	10000	SH	DEFINED	22	10000	
COLUMBIA LABS INC	COM	197779101	21	6000	SH	OTHER	22	6000	
COLUMBIA SPORTSWEAR CO	COM	198516106	6	110	SH	DEFINED	01	110	
COLUMBIA SPORTSWEAR CO 665	COM	198516106	36	665	SH	OTHER	01		
COLUMBIA SPORTSWEAR CO	COM	198516106	3242	59348	SH	DEFINED	05	59348	
COLUMBIA SPORTSWEAR CO	COM	198516106	684	12530	SH	DEFINED	20	12530	
COLUMBIA SPORTSWEAR CO 11600	COM	198516106	17479	320007	SH	DEFINED	21	308407	
COLUMBIA SPORTSWEAR CO 13590	COM	198516106	742	13590	SH	DEFINED	22		
COLUMBIA SPORTSWEAR CO 320	COM	198516106	17	320	SH	OTHER	22		
COMFORT SYS USA INC	COM	199908104	125	19500	SH	DEFINED	17	19500	
COMFORT SYS USA INC	COM	199908104	2641	413350	SH	DEFINED	21	413350	
COMFORT SYS USA INC 10000	COM	199908104	114	17890	SH	DEFINED	22	7890	
COMFORT SYS USA INC	COM	199908104	104	16200	SH	OTHER	22	16200	
COMCAST HOLDINGS CORP	ZONES CV2% P	200300507	21449	543000	SH	DEFINED	08	543000	
COMCAST HOLDINGS CORP 760200	ZONES CV2% P	200300507	30028	760200	SH	OTHER	17		
COMCAST CORP NEW 66800	CL A	20030N101	64	2264	SH	DEFINED	01	2264	
COMCAST CORP NEW	CL A	20030N101	33707	1199553	SH	DEFINED	05	1132753	
COMCAST CORP NEW	CL A	20030N101	1310	46616	SH	DEFINED	08	46616	
COMCAST CORP NEW	CL A	20030N101	3813	135687	SH	DEFINED	17	135687	
COMCAST CORP NEW 11385	CL A	20030N101	320	11385	SH	DEFINED	18		
COMCAST CORP NEW	CL A	20030N101	3166	112679	SH	DEFINED	20	112679	
COMCAST CORP NEW 229962	CL A	20030N101	64282	2287599	SH	DEFINED	21	2057637	
COMCAST CORP NEW 88834	CL A	20030N101	33070	1176885	SH	DEFINED	22	1088051	
COMCAST CORP NEW 168	CL A	20030N101	22427	798131	SH	OTHER	22	797963	
COMCAST CORP NEW	CL A SPL	20030N200	1519	55000	SH	CALL	DEFINED	01	55000
COMCAST CORP NEW	CL A SPL	20030N200	3562	129000	SH	PUT	DEFINED	01	129000
COMCAST CORP NEW	CL A SPL	20030N200	42403	1535781	SH	DEFINED	05	1535781	
COMCAST CORP NEW	CL A SPL	20030N200	1554	56286	SH	DEFINED	08	56286	
COMCAST CORP NEW	CL A SPL	20030N200	5301	192000	SH	CALL	DEFINED	08	192000
COMCAST CORP NEW	CL A SPL	20030N200	133	4800	SH	PUT	DEFINED	08	4800
COMCAST CORP NEW	CL A SPL	20030N200	720	26086	SH	DEFINED	17	26086	
COMCAST CORP NEW	CL A SPL	20030N200	2761	100000	SH	CALL	DEFINED	17	100000
COMCAST CORP NEW 4000	CL A SPL	20030N200	110	4000	SH	DEFINED	18		
COMCAST CORP NEW 1800	CL A SPL	20030N200	16470	596530	SH	DEFINED	21	594730	
COMCAST CORP NEW 74900	CL A SPL	20030N200	3385	122596	SH	DEFINED	22	47696	
COMCAST CORP NEW	CL A SPL	20030N200	3987	144390	SH	OTHER	22	144390	
COMERICA INC 7330	COM	200340107	36017	656292	SH	DEFINED	01	648962	
COMERICA INC 15413	COM	200340107	1808	32943	SH	OTHER	01	17530	
COMERICA INC 85300	COM	200340107	36840	671275	SH	DEFINED	05	585975	
COMERICA INC	COM	200340107	700	12757	SH	DEFINED	08	12757	
COMERICA INC	COM	200340107	384	7000	SH	CALL	DEFINED	08	7000
COMERICA INC	COM	200340107	1242	22632	SH	DEFINED	17	22632	
COMERICA INC	COM	200340107	11497	209488	SH	DEFINED	21	209488	
COMERICA INC 4899	COM	200340107	2901	52863	SH	DEFINED	22	47964	
COMERICA INC	COM	200340107	1894	34509	SH	OTHER	22	34509	
COMFORCE CORP	COM	20038K109	24	10000	SH	DEFINED	01	10000	
COMFORCE CORP	COM	20038K109	72	30000	SH	OTHER	01	30000	
COMMERCE BANCORP INC NJ 4727	COM	200519106	1028	18695	SH	DEFINED	01	13968	
COMMERCE BANCORP INC NJ	COM	200519106	141	2572	SH	OTHER	01	2572	
COMMERCE BANCORP INC NJ	COM	200519106	9080	165053	SH	DEFINED	05	165053	
COMMERCE BANCORP INC NJ	COM	200519106	3645	66259	SH	DEFINED	08	66259	
COMMERCE BANCORP INC NJ	COM	200519106	825	15000	SH	CALL	DEFINED	08	15000

COMMERCE BANCORP INC NJ	COM	200519106	528	9600 SH	DEFINED 17	9600
COMMERCE BANCORP INC NJ	COM	200519106	462	8400 SH	DEFINED 21	8400
COMMERCE BANCORP INC NJ	COM	200519106	935	16999 SH	DEFINED 22	16549
450						
COMMERCE BANCORP INC NJ	COM	200519106	2180	39632 SH	OTHER 22	39632
COMMERCE BANCSHARES INC	COM	200525103	10466	227789 SH	DEFINED 01	219447
8342						
COMMERCE BANCSHARES INC	COM	200525103	11954	260172 SH	OTHER 01	110737
149435						
COMMERCE BANCSHARES INC	COM	200525103	69	1500 SH	DEFINED 05	1500
COMMERCE BANCSHARES INC	COM	200525103	129	2800 SH	DEFINED 08	2800
COMMERCE BANCSHARES INC	COM	200525103	55	1200 SH	DEFINED 22	1200
COMMERCE BANCSHARES INC	COM	200525103	2735	59537 SH	OTHER 22	59537
COMMERCE GROUP INC MASS	COM	200641108	118	2400 SH	DEFINED 08	2400
COMMERCE GROUP INC MASS	COM	200641108	3821	77400 SH	DEFINED 21	77400
COMMERCE GROUP INC MASS	COM	200641108	583	11816 SH	DEFINED 22	11816
COMMERCE GROUP INC MASS	COM	200641108	4150	84055 SH	OTHER 22	84055
COMMERCIAL CAP BANCORP INC	COM	20162L105	288	16600 SH	DEFINED 17	16600
COMMERCIAL CAP BANCORP INC	COM	20162L105	4492	258596 SH	DEFINED 21	243330
15266						
COMMERCIAL CAP BANCORP INC	COM	20162L105	919	52926 SH	DEFINED 22	51063
1863						
COMMERCIAL CAP BANCORP INC	COM	20162L105	98	5632 SH	OTHER 22	5632
COMMERCIAL FEDERAL CORPORATI	COM	201647104	363	13405 SH	DEFINED 01	4705
8700						
COMMERCIAL FEDERAL CORPORATI	COM	201647104	4984	183900 SH	DEFINED 05	183900
COMMERCIAL FEDERAL CORPORATI	COM	201647104	49	1800 SH	DEFINED 08	1800
COMMERCIAL FEDERAL CORPORATI	COM	201647104	732	27000 SH	DEFINED 21	27000
COMMERCIAL METALS CO	COM	201723103	587	18075 SH	DEFINED 01	4775
13300						
COMMERCIAL METALS CO	COM	201723103	4353	134150 SH	DEFINED 05	134150
COMMERCIAL METALS CO	COM	201723103	10	300 SH	DEFINED 08	300
COMMERCIAL METALS CO	COM	201723103	623	19190 SH	DEFINED 21	19190
COMMERCIAL METALS CO	COM	201723103	664	20476 SH	DEFINED 22	20476
COMMERCIAL METALS CO	COM	201723103	97	3000 SH	OTHER 22	3000
COMMERCIAL NET LEASE RLTY IN	COM	202218103	92	5375 SH	DEFINED 01	5375
COMMERCIAL NET LEASE RLTY IN	COM	202218103	238	13816 SH	OTHER 01	9816
4000						
COMMERCIAL NET LEASE RLTY IN	COM	202218103	3719	216225 SH	DEFINED 05	216225
COMMERCIAL NET LEASE RLTY IN	COM	202218103	588	34200 SH	DEFINED 21	34200
COMMONWEALTH INDS INC DEL	COM	203004106	147	14250 SH	DEFINED 01	1850
12400						
COMMONWEALTH INDS INC DEL	COM	203004106	825	79800 SH	DEFINED 05	79800
COMMONWEALTH INDS INC DEL	COM	203004106	110	10600 SH	DEFINED 21	10600
COMMONWEALTH TEL ENTERPRISES	COM	203349105	184	4100 SH	DEFINED 01	2100
2000						
COMMONWEALTH TEL ENTERPRISES	COM	203349105	4077	91075 SH	DEFINED 05	91075
COMMONWEALTH TEL ENTERPRISES	COM	203349105	416	9300 SH	DEFINED 17	9300
COMMONWEALTH TEL ENTERPRISES	COM	203349105	640	14300 SH	DEFINED 21	14300
COMMONWEALTH TEL ENTERPRISES	COM	203349105	23	523 SH	DEFINED 22	523
COMMONWEALTH TEL ENTERPRISES	COM	203349105	83	1850 SH	OTHER 22	1850
COMMSCOPE INC	COM	203372107	232	10825 SH	DEFINED 01	10825
COMMSCOPE INC	COM	203372107	21	1000 SH	OTHER 01	1000
COMMSCOPE INC	COM	203372107	2794	130253 SH	DEFINED 05	130253
COMMSCOPE INC	COM	203372107	15	700 SH	DEFINED 08	700
COMMSCOPE INC	COM	203372107	1	46 SH	DEFINED 22	46
COMMUNITY BANCORP NEW JERSEY	COM	20343B109	457	24078 SH	DEFINED 22	24078
COMMUNITY BK SYS INC	COM	203607106	172	7564 SH	DEFINED 01	7564
COMMUNITY BK SYS INC	COM	203607106	12	536 SH	OTHER 01	
536						
COMMUNITY BK SYS INC	COM	203607106	43	1900 SH	DEFINED 05	1900
COMMUNITY BK SYS INC	COM	203607106	397	17400 SH	DEFINED 22	17400
COMMUNITY BK SYS INC	COM	203607106	410	17984 SH	OTHER 22	17984
COMMUNITY HEALTH SYS INC NEW	COM	203668108	282	10550 SH	DEFINED 01	10550
COMMUNITY HEALTH SYS INC NEW	COM	203668108	13	475 SH	OTHER 01	
475						
COMMUNITY HEALTH SYS INC NEW	COM	203668108	5616	209800 SH	DEFINED 05	209800
COMMUNITY HEALTH SYS INC NEW	COM	203668108	158	5900 SH	DEFINED 08	5900
COMMUNITY HEALTH SYS INC NEW	COM	203668108	813	30383 SH	DEFINED 17	30383
COMMUNITY HEALTH SYS INC NEW	COM	203668108	525	19630 SH	DEFINED 20	19630
COMMUNITY HEALTH SYS INC NEW	COM	203668108	14579	544615 SH	DEFINED 21	543065
1550						
COMMUNITY HEALTH SYS INC NEW	COM	203668108	1511	56443 SH	DEFINED 22	44078
12365						
COMMUNITY HEALTH SYS INC NEW	COM	203668108	30	1120 SH	OTHER 22	1120
COMMUNITY HEALTH SYS INC NEW	NOTE	4.250% 203668AA6	1354	1300000 PRN	DEFINED 18	
1300000						
COMMUNITY FIRST BANKSHARES I	COM	203902101	435	13500 SH	DEFINED 01	2805
10695						
COMMUNITY FIRST BANKSHARES I	COM	203902101	3	105 SH	OTHER 01	
105						
COMMUNITY FIRST BANKSHARES I	COM	203902101	5360	166510 SH	DEFINED 05	166510
COMMUNITY FIRST BANKSHARES I	COM	203902101	15	468 SH	DEFINED 08	468
COMMUNITY FIRST BANKSHARES I	COM	203902101	785	24400 SH	DEFINED 21	24400
COMMUNITY TR BANCORP INC	COM	204149108	27	900 SH	DEFINED 17	900

COMMUNITY TR BANCORP INC	COM	204149108	2851	93461	SH	DEFINED	21	93461	
COMMUNITY TR BANCORP INC	COM	204149108	122	3990	SH	DEFINED	22	3990	
COMMUNITY TR BANCORP INC	COM	204149108	44	1430	SH	OTHER	22	1430	
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	8	210	SH	OTHER	01		
210									
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	2936	75100	SH	DEFINED	21	75100	
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	2749	70300	SH	DEFINED	22	70150	
150									
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	6	150	SH	OTHER	22	150	
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	447	9400	SH	DEFINED	17	9400	
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	4042	85000	SH	DEFINED	21	85000	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	2	108	SH	DEFINED	01	108	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	42	2100	SH	OTHER	01	2100	
COMPANIA ANONIMA NACIONL TEL	SPON ADR D	204421101	4483	222500	SH	DEFINED	21	222500	
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	22	1000	SH	DEFINED	01	1000	
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	78	3510	SH	OTHER	01	3510	
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	1105	50000	SH	DEFINED	21	50000	
COMPASS BANCSHARES INC	COM	20449H109	8967	208541	SH	DEFINED	01	205541	
3000									
COMPASS BANCSHARES INC	COM	20449H109	239	5550	SH	OTHER	01	3000	
2550									
COMPASS BANCSHARES INC	COM	20449H109	11197	260395	SH	DEFINED	05	260395	
COMPASS BANCSHARES INC	COM	20449H109	675	15697	SH	DEFINED	08	15697	
COMPASS BANCSHARES INC	COM	20449H109	225	5239	SH	DEFINED	17	5239	
COMPASS BANCSHARES INC	COM	20449H109	14	316	SH	DEFINED	22		
316									
COMPASS BANCSHARES INC	COM	20449H109	447	10400	SH	OTHER	22	716	
9684									
COMPASS MINERALS INTL INC	COM	20451N101	164	8438	SH	DEFINED	08	8438	
COMPASS MINERALS INTL INC	COM	20451N101	287	14800	SH	DEFINED	17	14800	
COMPUCOM SYS INC	COM	204780100	311	68500	SH	DEFINED	01	68500	
COMPUCOM SYS INC	COM	204780100	2259	497500	SH	DEFINED	21	497500	
COMPUCOM SYS INC	COM	204780100	99	21710	SH	DEFINED	22	21710	
COMPUCOM SYS INC	COM	204780100	34	7500	SH	OTHER	22	7500	
COMPUCREDIT CORP	COM	20478N100	140	8100	SH	DEFINED	08	8100	
COMPUCREDIT CORP	COM	20478N100	329	19000	SH	DEFINED	17	19000	
COMPUDYNE CORP	COM PAR \$0.7	204795306	492	43000	SH	DEFINED	22	43000	
COMPUDYNE CORP	COM PAR \$0.7	204795306	50	4400	SH	OTHER	22	4400	
COMPUTER ASSOC INTL INC	COM	204912109	245852	8761644	SH	DEFINED	01	8715969	
45675									
COMPUTER ASSOC INTL INC	COM	204912109	2139	76236	SH	OTHER	01	62046	
14190									
COMPUTER ASSOC INTL INC	COM	204912109	11224	400000	SH	CALL	DEFINED	01	400000
COMPUTER ASSOC INTL INC	COM	204912109	7537	268610	SH	DEFINED	05	268610	
COMPUTER ASSOC INTL INC	COM	204912109	2085	74315	SH	DEFINED	08	74315	
COMPUTER ASSOC INTL INC	COM	204912109	35805	1276000	SH	CALL	DEFINED	08	1276000
COMPUTER ASSOC INTL INC	COM	204912109	18960	675700	SH	PUT	DEFINED	08	675700
COMPUTER ASSOC INTL INC	COM	204912109	4283	152640	SH	DEFINED	17	152640	
COMPUTER ASSOC INTL INC	COM	204912109	1194	42535	SH	DEFINED	20	42535	
COMPUTER ASSOC INTL INC	COM	204912109	10237	364827	SH	DEFINED	21	278682	
86145									
COMPUTER ASSOC INTL INC	COM	204912109	1813	64629	SH	DEFINED	22	62929	
1700									
COMPUTER ASSOC INTL INC	COM	204912109	462	16465	SH	OTHER	22	16465	
COMPUTER ASSOC INTL INC	NOTE	5.000% 204912AR0	2211	1790000	PRN	DEFINED	08	1790000	
COMPUTER ASSOC INTL INC	NOTE	5.000% 204912AR0	16673	13500000	PRN	DEFINED	17	13500000	
COMPUTER NETWORK TECHNOLOGY	NOTE	3.000% 204925AC5	553	640000	PRN	DEFINED	17	640000	
COMPUTER SCIENCES CORP	COM	205363104	886	19079	SH	DEFINED	01	18679	
400									
COMPUTER SCIENCES CORP	COM	205363104	1214	26145	SH	OTHER	01	5250	
20895									
COMPUTER SCIENCES CORP	COM	205363104	7289	156989	SH	DEFINED	05	88389	
68600									
COMPUTER SCIENCES CORP	COM	205363104	420	9049	SH	DEFINED	08	9049	
COMPUTER SCIENCES CORP	COM	205363104	2568	55300	SH	CALL	DEFINED	08	55300
COMPUTER SCIENCES CORP	COM	205363104	845	18200	SH	PUT	DEFINED	08	18200
COMPUTER SCIENCES CORP	COM	205363104	209	4500	SH	DEFINED	17	4500	
COMPUTER SCIENCES CORP	COM	205363104	9051	194941	SH	DEFINED	21	194941	
COMPUTER SCIENCES CORP	COM	205363104	11466	246953	SH	DEFINED	22	240098	
6855									
COMPUTER SCIENCES CORP	COM	205363104	773	16642	SH	OTHER	22	16642	
COMPUTER TASK GROUP INC	COM	205477102	6	1500	SH	OTHER	01		
1500									
COMPUTER TASK GROUP INC	COM	205477102	6439	1630200	SH	DEFINED	21	1630200	
COMPUTER TASK GROUP INC	COM	205477102	2162	547241	SH	DEFINED	22	504441	
42800									
COMPUTER TASK GROUP INC	COM	205477102	24	6000	SH	OTHER	22	6000	
COMPUWARE CORP	COM	205638109	539	81688	SH	DEFINED	01	74388	
7300									
COMPUWARE CORP	COM	205638109	11	1640	SH	OTHER	01		
1640									
COMPUWARE CORP	COM	205638109	1644	249067	SH	DEFINED	05	216667	
32400									
COMPUWARE CORP	COM	205638109	129	19541	SH	DEFINED	08	19541	
COMPUWARE CORP	COM	205638109	254	38436	SH	DEFINED	21	38436	

COMPUWARE CORP 4462	COM	205638109	1225	185570	SH	DEFINED 22	181108
COMSTOCK RES INC	COM NEW	205768203	24	1225	SH	DEFINED 01	1225
COMSTOCK RES INC	COM NEW	205768203	114	5876	SH	DEFINED 08	5876
COMSTOCK RES INC	COM NEW	205768203	68	3500	SH	DEFINED 17	3500
COMSTOCK RES INC 14500	COM NEW	205768203	282	14500	SH	OTHER 22	
COMVERSE TECHNOLOGY INC 200	COM PAR \$0.1	205862402	363	18195	SH	DEFINED 01	17995
COMVERSE TECHNOLOGY INC 750	COM PAR \$0.1	205862402	55	2775	SH	OTHER 01	2025
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1705	85484	SH	DEFINED 05	85484
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1296	65002	SH	DEFINED 08	65002
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	1486	74500	SH	DEFINED 08	74500
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	177	8897	SH	DEFINED 17	8897
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	2109	105760	SH	DEFINED 20	105760
COMVERSE TECHNOLOGY INC 5375	COM PAR \$0.1	205862402	28328	1420671	SH	DEFINED 21	1415296
COMVERSE TECHNOLOGY INC 33855	COM PAR \$0.1	205862402	3019	151385	SH	DEFINED 22	117530
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	59	2960	SH	OTHER 22	2960
CONAGRA FOODS INC 244650	COM	205887102	57219	2112974	SH	DEFINED 01	1868324
CONAGRA FOODS INC 175595	COM	205887102	6792	250828	SH	OTHER 01	75233
CONAGRA FOODS INC 215800	COM	205887102	14119	521385	SH	DEFINED 05	305585
CONAGRA FOODS INC	COM	205887102	1568	57888	SH	DEFINED 08	57888
CONAGRA FOODS INC	COM	205887102	118	4364	SH	DEFINED 17	4364
CONAGRA FOODS INC	COM	205887102	43039	1589331	SH	DEFINED 21	1589331
CONAGRA FOODS INC 72546	COM	205887102	20227	746938	SH	DEFINED 22	674392
CONAGRA FOODS INC	COM	205887102	5243	193616	SH	OTHER 22	193616
COMPUTER HORIZONS CORP	COM	205908106	1365	342861	SH	DEFINED 21	342861
COMPUTER HORIZONS CORP	COM	205908106	60	14960	SH	DEFINED 22	14960
COMPUTER HORIZONS CORP	COM	205908106	21	5200	SH	OTHER 22	5200
CONCEPTUS INC	COM	206016107	306	27187	SH	DEFINED 17	27187
CONCEPTUS INC 17500	COM	206016107	3488	309800	SH	DEFINED 21	292300
CONCEPTUS INC 2100	COM	206016107	676	60000	SH	DEFINED 22	57900
CONCEPTUS INC	COM	206016107	81	7200	SH	OTHER 22	7200
CONCORD CAMERA CORP 1300	COM	206156101	11	3275	SH	DEFINED 01	1975
CONCORD CAMERA CORP 150	COM	206156101		150	SH	OTHER 01	
CONCORD CAMERA CORP	COM	206156101	399	121000	SH	DEFINED 05	121000
CONCORD CAMERA CORP	COM	206156101	63	19200	SH	DEFINED 21	19200
CONCORD COMMUNICATIONS INC 3400	COM	206186108	76	6650	SH	DEFINED 01	3250
CONCORD COMMUNICATIONS INC 250	COM	206186108	3	250	SH	OTHER 01	
CONCORD COMMUNICATIONS INC	COM	206186108	914	80075	SH	DEFINED 05	80075
CONCORD COMMUNICATIONS INC	COM	206186108	621	54440	SH	DEFINED 17	54440
CONCORD COMMUNICATIONS INC	COM	206186108	138	12100	SH	DEFINED 21	12100
CONCORD COMMUNICATIONS INC 300	COM	206186108	3	300	SH	OTHER 22	
CONCUR TECHNOLOGIES INC	COM	206708109	11	1000	SH	OTHER 01	1000
CONCUR TECHNOLOGIES INC 27400	COM	206708109	293	27400	SH	OTHER 22	
CONEXANT SYSTEMS INC	COM	207142100	163	37617	SH	DEFINED 01	37617
CONEXANT SYSTEMS INC 900	COM	207142100	87	20099	SH	OTHER 01	19199
CONEXANT SYSTEMS INC	COM	207142100	14	3300	SH	DEFINED 05	3300
CONEXANT SYSTEMS INC	COM	207142100	2359	544849	SH	DEFINED 08	544849
CONEXANT SYSTEMS INC	COM	207142100	1594	368215	SH	DEFINED 17	368215
CONEXANT SYSTEMS INC 1125	COM	207142100	5	1125	SH	DEFINED 18	
CONEXANT SYSTEMS INC	COM	207142100	47	10814	SH	DEFINED 22	10814
CONEXANT SYSTEMS INC	COM	207142100	19	4422	SH	OTHER 22	4422
CONMED CORP 10900	COM	207410101	416	15175	SH	DEFINED 01	4275
CONMED CORP 50	COM	207410101	1	50	SH	OTHER 01	
CONMED CORP	COM	207410101	3706	135250	SH	DEFINED 05	135250
CONMED CORP	COM	207410101	110	4000	SH	DEFINED 08	4000
CONMED CORP	COM	207410101	135	4915	SH	DEFINED 17	4915
CONMED CORP	COM	207410101	540	19700	SH	DEFINED 21	19700
CONMED CORP 600	COM	207410101	142	5175	SH	DEFINED 22	4575
CONMED CORP	COM	207410101	16	600	SH	OTHER 22	600
CONNECTICUT WTR SVC INC	COM	207797101	6	225	SH	OTHER 01	225
CONNECTICUT WTR SVC INC	COM	207797101	18	687	SH	DEFINED 08	687
CONNECTICUT WTR SVC INC 200	COM	207797101	188	7273	SH	DEFINED 22	7073

CONNECTICUT WTR SVC INC	COM	207797101	155	5986 SH	OTHER	22	5986	
CONNETICS CORP 1695	COM	208192104	173	8572 SH	DEFINED	01	6877	
CONNETICS CORP	COM	208192104	3478	172162 SH	DEFINED	05	172162	
CONNETICS CORP	COM	208192104	1420	70287 SH	DEFINED	17	70287	
CONNETICS CORP 20000	COM	208192104	11703	579370 SH	DEFINED	21	559370	
CONNETICS CORP 18900	COM	208192104	382	18900 SH	DEFINED	22		
CONNS INC	COM	208242107	392	24850 SH	DEFINED	17	24850	
CONOCOPHILLIPS	COM	20825C104	1007	13194 SH	DEFINED	01	13194	
CONOCOPHILLIPS 135600	COM	20825C104	66420	870620 SH	DEFINED	05	735020	
CONOCOPHILLIPS	COM	20825C104	11583	151831 SH	DEFINED	08	151831	
CONOCOPHILLIPS	COM	20825C104	107	1400 SH	DEFINED	17	1400	
CONOCOPHILLIPS 654	COM	20825C104	50	654 SH	DEFINED	18		
CONOCOPHILLIPS	COM	20825C104	2318	30385 SH	DEFINED	20	30385	
CONOCOPHILLIPS 112575	COM	20825C104	150641	1974583 SH	DEFINED	21	1862008	
CONOCOPHILLIPS 127077	COM	20825C104	177313	2324193 SH	DEFINED	22	2197116	
CONOCOPHILLIPS 566	COM	20825C104	58542	767357 SH	OTHER	22	766791	
CONSECO INC	COM NEW	208464883	2192	110154 SH	DEFINED	08	110154	
CONSECO INC	COM NEW	208464883	5843	293610 SH	DEFINED	17	293610	
CONSECO INC 19	COM NEW	208464883	1	70 SH	DEFINED	22	51	
CONSECO INC	COM NEW	208464883		1 SH	OTHER	22	1	
CONSOL ENERGY INC 50	COM	20854P109	2	50 SH	DEFINED	01		
CONSOL ENERGY INC 450	COM	20854P109	25	700 SH	OTHER	01	250	
CONSOL ENERGY INC	COM	20854P109	25	700 SH	DEFINED	05	700	
CONSOL ENERGY INC	COM	20854P109	1344	37329 SH	DEFINED	08	37329	
CONSOL ENERGY INC	COM	20854P109	1091	30300 SH	DEFINED	17	30300	
CONSOL ENERGY INC	COM	20854P109	3283	91200 SH	DEFINED	21	91200	
CONSOL ENERGY INC 1900	COM	20854P109	1292	35900 SH	DEFINED	22	34000	
CONSOL ENERGY INC	COM	20854P109	36	1000 SH	OTHER	22	1000	
CONSOLIDATED EDISON INC 5794	COM	209115104	265059	6666482 SH	DEFINED	01	6660688	
CONSOLIDATED EDISON INC 38191	COM	209115104	4026	101260 SH	OTHER	01	63069	
CONSOLIDATED EDISON INC	COM	209115104	5215	131151 SH	DEFINED	05	131151	
CONSOLIDATED EDISON INC	COM	209115104	442	11128 SH	DEFINED	08	11128	
CONSOLIDATED EDISON INC	COM	209115104	1193	30000 SH	CALL	DEFINED	08	30000
CONSOLIDATED EDISON INC	COM	209115104	69928	1758745 SH	DEFINED	17	1758745	
CONSOLIDATED EDISON INC 200	COM	209115104	64664	1626349 SH	DEFINED	21	1626149	
CONSOLIDATED EDISON INC 105526	COM	209115104	75505	1899014 SH	DEFINED	22	1793488	
CONSOLIDATED EDISON INC 225	COM	209115104	27254	685474 SH	OTHER	22	685249	
CONSOLIDATED EDISON INC	COM	209115104		3 SH	DEFINED		3	
CONSOLIDATED GRAPHICS INC 7600	COM	209341106	579	13150 SH	DEFINED	01	5550	
CONSOLIDATED GRAPHICS INC 50	COM	209341106	2	50 SH	OTHER	01		
CONSOLIDATED GRAPHICS INC	COM	209341106	2825	64125 SH	DEFINED	05	64125	
CONSOLIDATED GRAPHICS INC	COM	209341106	119	2700 SH	DEFINED	08	2700	
CONSOLIDATED GRAPHICS INC	COM	209341106	123	2800 SH	DEFINED	17	2800	
CONSOLIDATED GRAPHICS INC	COM	209341106	8562	194380 SH	DEFINED	21	194380	
CONSOLIDATED GRAPHICS INC 420	COM	209341106	348	7890 SH	DEFINED	22	7470	
CONSOLIDATED GRAPHICS INC	COM	209341106	137	3120 SH	OTHER	22	3120	
CONSOLIDATED TOMOKA LD CO 500	COM	210226106	70	1843 SH	DEFINED	01	1343	
CONSOLIDATED TOMOKA LD CO 6687	COM	210226106	534	14147 SH	OTHER	01	7460	
CONSOLIDATED TOMOKA LD CO	COM	210226106	4	100 SH	OTHER	22	100	
CONSTELLATION BRANDS INC	CL A	21036P108	273	7341 SH	DEFINED	01	7341	
CONSTELLATION BRANDS INC	CL A	21036P108	20	550 SH	OTHER	01	550	
CONSTELLATION BRANDS INC	CL A	21036P108	8420	226758 SH	DEFINED	05	226758	
CONSTELLATION BRANDS INC	CL A	21036P108	779	20968 SH	DEFINED	08	20968	
CONSTELLATION BRANDS INC	CL A	21036P108	1857	50000 SH	CALL	DEFINED	08	50000
CONSTELLATION BRANDS INC	CL A	21036P108	31	837 SH	DEFINED	17	837	
CONSTELLATION BRANDS INC 1200	CL A	21036P108	45	1200 SH	DEFINED	18		
CONSTELLATION BRANDS INC	CL A	21036P108	2235	60185 SH	DEFINED	20	60185	
CONSTELLATION BRANDS INC 20645	CL A	21036P108	9624	259210 SH	DEFINED	21	238565	
CONSTELLATION BRANDS INC 100	CL A	21036P108	113	3050 SH	DEFINED	22	2950	
CONSTELLATION BRANDS INC	CL A	21036P108	100	2700 SH	OTHER	22	2700	

CONSTELLATION ENERGY GROUP I 8415	COM	210371100	6347	167480	SH	DEFINED 01	159065
CONSTELLATION ENERGY GROUP I 33447	COM	210371100	5069	133744	SH	OTHER 01	100297
CONSTELLATION ENERGY GROUP I	COM	210371100	5385	142094	SH	DEFINED 05	142094
CONSTELLATION ENERGY GROUP I	COM	210371100	3212	84742	SH	DEFINED 08	84742
CONSTELLATION ENERGY GROUP I	COM	210371100	156	4125	SH	DEFINED 17	4125
CONSTELLATION ENERGY GROUP I	COM	210371100	9626	253987	SH	DEFINED 21	253987
CONSTELLATION ENERGY GROUP I 4275	COM	210371100	2466	65068	SH	DEFINED 22	60793
CONSTELLATION ENERGY GROUP I	COM	210371100	2632	69434	SH	OTHER 22	69434
CONTINENTAL AIRLS INC	CL B	210795308	9	800	SH	DEFINED 05	800
CONTINENTAL AIRLS INC	CL B	210795308	10143	892052	SH	DEFINED 17	892052
CONTINENTAL AIRLS INC	CL B	210795308		35	SH	DEFINED 22	35
CONVERGYS CORP 27510	COM	212485106	1042	67659	SH	DEFINED 01	40149
CONVERGYS CORP 5590	COM	212485106	86	5590	SH	OTHER 01	
CONVERGYS CORP 225500	COM	212485106	4877	316658	SH	DEFINED 05	91158
CONVERGYS CORP	COM	212485106	486	31530	SH	DEFINED 08	31530
CONVERGYS CORP	COM	212485106	2	100	SH	DEFINED 17	100
CONVERGYS CORP	COM	212485106	4401	285780	SH	DEFINED 21	285780
CONVERGYS CORP 11400	COM	212485106	987	64095	SH	DEFINED 22	52695
CONVERGYS CORP	COM	212485106	101	6574	SH	OTHER 22	6574
COOPER CAMERON CORP 1500	COM	216640102	246	5045	SH	DEFINED 01	3545
COOPER CAMERON CORP 3046	COM	216640102	277	5685	SH	OTHER 01	2639
COOPER CAMERON CORP	COM	216640102	5568	114333	SH	DEFINED 05	114333
COOPER CAMERON CORP	COM	216640102	1585	32547	SH	DEFINED 08	32547
COOPER CAMERON CORP	COM	216640102	668	13723	SH	DEFINED 17	13723
COOPER CAMERON CORP	COM	216640102	1948	40000	SH	DEFINED 21	40000
COOPER CAMERON CORP	COM	216640102	8	154	SH	DEFINED 22	154
COOPER CAMERON CORP	COM	216640102	46	948	SH	OTHER 22	948
COOPER COS INC 4629	COM NEW	216648402	1045	16541	SH	DEFINED 01	11912
COOPER COS INC 4100	COM NEW	216648402	259	4100	SH	OTHER 01	
COOPER COS INC	COM NEW	216648402	12025	190363	SH	DEFINED 05	190363
COOPER COS INC	COM NEW	216648402	406	6420	SH	DEFINED 08	6420
COOPER COS INC	COM NEW	216648402	1364	21600	SH	DEFINED 21	21600
COOPER COS INC 500	COM NEW	216648402	32	500	SH	DEFINED 22	
COOPER COS INC 2500	COM NEW	216648402	190	3000	SH	OTHER 22	500
COOPER TIRE & RUBR CO	COM	216831107	305	13254	SH	DEFINED 01	13254
COOPER TIRE & RUBR CO 2630	COM	216831107	72	3150	SH	OTHER 01	520
COOPER TIRE & RUBR CO	COM	216831107	891	38745	SH	DEFINED 05	38745
COOPER TIRE & RUBR CO	COM	216831107	453	19694	SH	DEFINED 08	19694
COOPER TIRE & RUBR CO	COM	216831107	35	1515	SH	DEFINED 17	1515
COOPER TIRE & RUBR CO	COM	216831107	11056	480675	SH	DEFINED 21	480675
COOPER TIRE & RUBR CO 7625	COM	216831107	2175	94585	SH	DEFINED 22	86960
COOPER TIRE & RUBR CO	COM	216831107	192	8350	SH	OTHER 22	8350
COORS ADOLPH CO 725	CL B	217016104	553	7642	SH	DEFINED 01	6917
COORS ADOLPH CO 1275	CL B	217016104	92	1275	SH	OTHER 01	
COORS ADOLPH CO	CL B	217016104	1369	18920	SH	DEFINED 05	18920
COORS ADOLPH CO	CL B	217016104	195	2699	SH	DEFINED 08	2699
COORS ADOLPH CO	CL B	217016104	81	1125	SH	DEFINED 17	1125
COORS ADOLPH CO	CL B	217016104	378	5229	SH	DEFINED 21	5229
COORS ADOLPH CO 330	CL B	217016104	163	2248	SH	DEFINED 22	1918
COPART INC 19128	COM	217204106	637	23859	SH	DEFINED 01	4731
COPART INC	COM	217204106	280	10499	SH	OTHER 01	10499
COPART INC	COM	217204106	5108	191295	SH	DEFINED 05	191295
COPART INC	COM	217204106	17	652	SH	DEFINED 08	652
COPART INC	COM	217204106	134	5000	SH	DEFINED 17	5000
COPART INC	COM	217204106	2270	85000	SH	DEFINED 21	85000
COPPER MTN NETWORKS INC	COM NEW	217510205	4	300	SH	DEFINED 08	300
COPPER MTN NETWORKS INC	COM NEW	217510205	1451	116173	SH	DEFINED 17	116173
COPPER MTN NETWORKS INC	COM NEW	217510205	2	140	SH	DEFINED 22	140
COPPER MTN NETWORKS INC	COM NEW	217510205		10	SH	OTHER 22	10
CORILLIAN CORP	COM	218725109	9	1700	SH	DEFINED 17	1700
CORILLIAN CORP 54300	COM	218725109	4405	874100	SH	DEFINED 21	819800
CORILLIAN CORP 5945	COM	218725109	859	170458	SH	DEFINED 22	164513
CORILLIAN CORP	COM	218725109	94	18642	SH	OTHER 22	18642
CORINTHIAN COLLEGES INC	COM	218868107	290	11730	SH	DEFINED 01	11730

CORINTHIAN COLLEGES INC 600	COM		218868107	102	4140 SH	OTHER	01	3540	
CORINTHIAN COLLEGES INC	COM		218868107	4724	190945 SH	DEFINED	05	190945	
CORINTHIAN COLLEGES INC	COM		218868107	440	17773 SH	DEFINED	08	17773	
CORINTHIAN COLLEGES INC	COM		218868107	30	1200 SH	PUT	DEFINED	08	1200
CORINTHIAN COLLEGES INC	COM		218868107	87	3500 SH	DEFINED	17	3500	
CORINTHIAN COLLEGES INC 40100	COM		218868107	28258	1142184 SH	DEFINED	21	1102084	
CORINTHIAN COLLEGES INC 37800	COM		218868107	935	37800 SH	DEFINED	22		
CORINTHIAN COLLEGES INC 13900	COM		218868107	351	14200 SH	OTHER	22	300	
CORIO INC	COM		218875102	338	157289 SH	DEFINED	17	157289	
CORIXA CORP	COM		21887F100	5	1003 SH	DEFINED	01	1003	
CORIXA CORP	COM		21887F100	1	200 SH	OTHER	01	200	
CORIXA CORP	COM		21887F100	219	46916 SH	DEFINED	17	46916	
CORIXA CORP	COM		21887F100	7622	1632189 SH	DEFINED		1632189	
CORIXA CORP	NOTE	4.250%	21887FAC4	656	746000 PRN	DEFINED	17	746000	
CORN PRODS INTL INC 2320	COM		219023108	866	18600 SH	DEFINED	01	16280	
CORN PRODS INTL INC 12324	COM		219023108	583	12524 SH	OTHER	01	200	
CORN PRODS INTL INC	COM		219023108	15203	326598 SH	DEFINED	05	326598	
CORN PRODS INTL INC	COM		219023108	121	2600 SH	DEFINED	08	2600	
CORN PRODS INTL INC	COM		219023108	251	5400 SH	DEFINED	17	5400	
CORN PRODS INTL INC 1900	COM		219023108	20519	440800 SH	DEFINED	21	438900	
CORN PRODS INTL INC 6995	COM		219023108	3561	76500 SH	DEFINED	22	69505	
CORN PRODS INTL INC	COM		219023108	508	10918 SH	OTHER	22	10918	
CORNELL COMPANIES INC 5700	COM		219141108	12716	935000 SH	DEFINED	21	929300	
CORNELL COMPANIES INC 13500	COM		219141108	2237	164500 SH	DEFINED	22	151000	
CORNERSTONE RLTY INCOME TR I	COM		21922V102	11	1275 SH	DEFINED	01	1275	
CORNERSTONE RLTY INCOME TR I 3550	COM		21922V102	31	3550 SH	OTHER	01		
CORNERSTONE RLTY INCOME TR I	COM		21922V102	70	8000 SH	DEFINED	22	8000	
CORNING INC 16347	COM		219350105	4691	359209 SH	DEFINED	01	342862	
CORNING INC 218422	COM		219350105	3020	231203 SH	OTHER	01	12781	
CORNING INC 341500	COM		219350105	14125	1081513 SH	DEFINED	05	740013	
CORNING INC	COM		219350105	6510	498493 SH	DEFINED	08	498493	
CORNING INC	COM		219350105	387	29600 SH	DEFINED	17	29600	
CORNING INC 5800	COM		219350105	3887	297609 SH	DEFINED	21	291809	
CORNING INC 214825	COM		219350105	3467	265482 SH	DEFINED	22	50657	
CORNING INC	COM		219350105	6417	491321 SH	OTHER	22	491321	
CORPORATE EXECUTIVE BRD CO	COM		21988R102	6	100 SH	DEFINED	01	100	
CORPORATE EXECUTIVE BRD CO	COM		21988R102	6	100 SH	DEFINED	05	100	
CORPORATE EXECUTIVE BRD CO	COM		21988R102	81	1400 SH	DEFINED	08	1400	
CORPORATE EXECUTIVE BRD CO 25650	COM		21988R102	50367	871553 SH	DEFINED	21	845903	
CORPORATE EXECUTIVE BRD CO 37390	COM		21988R102	4339	75075 SH	DEFINED	22	37685	
CORPORATE EXECUTIVE BRD CO	COM		21988R102	1196	20700 SH	OTHER	22	20700	
CORPORATE HIGH YIELD FD INC	COM		219914108	73	8888 SH	DEFINED	01	8888	
CORPORATE HIGH YIELD FD INC	COM		219914108	19	2277 SH	DEFINED	22	2277	
CORPORATE HIGH YIELD FD III 2173	COM		219925104	101	12673 SH	DEFINED	22	10500	
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T108	1	25 SH	DEFINED	01	25	
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T108	17	675 SH	OTHER	01	675	
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T108	122	4900 SH	DEFINED	17	4900	
CORPORATE OFFICE PPTYS TR 2200	SH BEN INT		22002T108	13194	530950 SH	DEFINED	21	528750	
CORPORATE OFFICE PPTYS TR 5230	SH BEN INT		22002T108	2264	91100 SH	DEFINED	22	85870	
CORPORATE OFFICE PPTYS TR	SH BEN INT		22002T108	157	6300 SH	OTHER	22	6300	
CORRECTIONAL PPTYS TR	COM		22025E104	147	5013 SH	DEFINED	01	5013	
CORRECTIONAL PPTYS TR	COM		22025E104	88	3000 SH	OTHER	01	3000	
CORRECTIONAL PPTYS TR	COM		22025E104	15	500 SH	OTHER	22	500	
CORUS BANKSHARES INC	COM		220873103	230	5600 SH	DEFINED	08	5600	
CORUS BANKSHARES INC	COM		220873103	32	790 SH	DEFINED	17	790	
CORUS BANKSHARES INC	COM		220873103	5846	142200 SH	DEFINED	21	142200	
CORUS BANKSHARES INC	COM		220873103	254	6180 SH	DEFINED	22	6180	
CORUS BANKSHARES INC	COM		220873103	86	2100 SH	OTHER	22	2100	
CORVIS CORP	COM		221009103	22	15275 SH	DEFINED	01	15275	
CORVIS CORP	COM		221009103	37	26580 SH	DEFINED	21	26580	
CORVIS CORP	COM		221009103	2	1200 SH	DEFINED	22	1200	
CORVIS CORP	COM		221009103	7	5100 SH	OTHER	22	5100	
CORVIS CORP	COM		221009103	53	37448 SH	DEFINED		37448	
COSI INC	COM		22122P101	118	19900 SH	DEFINED	17	19900	

COST PLUS INC CALIF 3100	COM	221485105	189	5825 SH	DEFINED 01	2725
COST PLUS INC CALIF 200	COM	221485105	6	200 SH	OTHER 01	
COST PLUS INC CALIF	COM	221485105	3135	96600 SH	DEFINED 05	96600
COST PLUS INC CALIF	COM	221485105	206	6346 SH	DEFINED 17	6346
COST PLUS INC CALIF 10800	COM	221485105	10024	308900 SH	DEFINED 21	298100
COST PLUS INC CALIF 1200	COM	221485105	827	25500 SH	DEFINED 22	24300
COST PLUS INC CALIF	COM	221485105	130	4000 SH	OTHER 22	4000
COSTCO WHSL CORP NEW 25950	COM	22160K105	5798	140792 SH	DEFINED 01	114842
COSTCO WHSL CORP NEW 16790	COM	22160K105	4188	101704 SH	OTHER 01	84914
COSTCO WHSL CORP NEW	COM	22160K105	8753	212557 SH	DEFINED 05	212557
COSTCO WHSL CORP NEW	COM	22160K105	2723	66114 SH	DEFINED 08	66114
COSTCO WHSL CORP NEW	COM	22160K105	5621	136500 SH	CALL DEFINED 08	136500
COSTCO WHSL CORP NEW	COM	22160K105	107	2600 SH	DEFINED 17	2600
COSTCO WHSL CORP NEW 1662	COM	22160K105	68	1662 SH	DEFINED 18	
COSTCO WHSL CORP NEW 56400	COM	22160K105	116432	2827386 SH	DEFINED 21	2770986
COSTCO WHSL CORP NEW 98275	COM	22160K105	44306	1075905 SH	DEFINED 22	977630
COSTCO WHSL CORP NEW	COM	22160K105	3798	92238 SH	OTHER 22	92238
COSTAR GROUP INC 1000	COM	22160N109	46	1000 SH	DEFINED 22	
COSTAR GROUP INC 7800	COM	22160N109	404	8800 SH	OTHER 22	1000
COSTCO COMPANIES INC	NOTE	22160QAC6	5585	5934000 PRN	DEFINED 08	5934000
COTT CORP QUE	COM	22163N106	3659	112929 SH	DEFINED	112929
COUNTRYWIDE FINANCIAL CORP 1464 898	COM	222372104	13921	198160 SH	DEFINED 01	195798
COUNTRYWIDE FINANCIAL CORP 3816	COM	222372104	268	3816 SH	OTHER 01	
COUNTRYWIDE FINANCIAL CORP 94100	COM	222372104	17680	251667 SH	DEFINED 05	157567
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1355	19290 SH	DEFINED 08	19290
COUNTRYWIDE FINANCIAL CORP	COM	222372104	857	12200 SH	PUT DEFINED 08	12200
COUNTRYWIDE FINANCIAL CORP	COM	222372104	3854	54865 SH	DEFINED 17	54865
COUNTRYWIDE FINANCIAL CORP 750	COM	222372104	53	750 SH	DEFINED 18	
COUNTRYWIDE FINANCIAL CORP	COM	222372104	19480	277295 SH	DEFINED 21	277295
COUNTRYWIDE FINANCIAL CORP 3650	COM	222372104	15319	218060 SH	DEFINED 22	214410
COUNTRYWIDE FINANCIAL CORP	COM	222372104	144	2045 SH	OTHER 22	2045
COUSINS PPTYS INC	COM	222795106	907	27514 SH	DEFINED 01	27514
COUSINS PPTYS INC 14250	COM	222795106	2515	76325 SH	OTHER 01	62075
COUSINS PPTYS INC	COM	222795106	382	11600 SH	DEFINED 17	11600
COUSINS PPTYS INC	COM	222795106	45815	1390450 SH	DEFINED 21	1390450
COUSINS PPTYS INC 10250	COM	222795106	3043	92350 SH	DEFINED 22	82100
COVANCE INC 1645	COM	222816100	254	6571 SH	DEFINED 01	4926
COVANCE INC 12200	COM	222816100	910	23600 SH	OTHER 01	11400
COVANCE INC	COM	222816100	5139	133210 SH	DEFINED 05	133210
COVANCE INC	COM	222816100	581	15071 SH	DEFINED 08	15071
COVANCE INC	COM	222816100	79	2039 SH	DEFINED 17	2039
COVANCE INC 1075	COM	222816100	54	1412 SH	DEFINED 22	337
COVANCE INC	COM	222816100	217	5625 SH	OTHER 22	5625
COVANSYS CORP	COM	22281W103	8	752 SH	DEFINED 01	752
COVANSYS CORP	COM	22281W103	145	14000 SH	DEFINED 17	14000
COVENANT TRANS INC	CL A	22284P105	41	2425 SH	DEFINED 01	2425
COVENANT TRANS INC	CL A	22284P105	137	8000 SH	DEFINED 17	8000
COVENANT TRANS INC	CL A	22284P105	2383	139450 SH	DEFINED 21	139450
COVENANT TRANS INC	CL A	22284P105	104	6060 SH	DEFINED 22	6060
COVENANT TRANS INC	CL A	22284P105	36	2100 SH	OTHER 22	2100
COVENTRY HEALTH CARE INC	COM	222862104	700	14325 SH	DEFINED 01	14325
COVENTRY HEALTH CARE INC 300	COM	222862104	15	300 SH	OTHER 01	
COVENTRY HEALTH CARE INC	COM	222862104	9207	188272 SH	DEFINED 05	188272
COVENTRY HEALTH CARE INC	COM	222862104	331	6763 SH	DEFINED 08	6763
COVENTRY HEALTH CARE INC	COM	222862104	103	2100 SH	DEFINED 17	2100
COVENTRY HEALTH CARE INC	COM	222862104	7616	155750 SH	DEFINED 21	155750
COVENTRY HEALTH CARE INC 5000	COM	222862104	851	17400 SH	DEFINED 22	12400
COVENTRY HEALTH CARE INC	COM	222862104	245	5000 SH	OTHER 22	5000
COX COMMUNICATIONS INC NEW 4329	CL A	224044107	2775	99864 SH	DEFINED 01	95535
COX COMMUNICATIONS INC NEW 8714	CL A	224044107	496	17833 SH	OTHER 01	9119

COX COMMUNICATIONS INC NEW	CL A	224044107	39	1400	SH	DEFINED	05	1400	
COX COMMUNICATIONS INC NEW	CL A	224044107	21760	783000	SH	DEFINED	08	783000	
COX COMMUNICATIONS INC NEW	CL A	224044107	5725	206000	SH	CALL	DEFINED	08	206000
COX COMMUNICATIONS INC NEW	CL A	224044107	1609	57900	SH	PUT	DEFINED	08	57900
COX COMMUNICATIONS INC NEW	CL A	224044107	659	23731	SH	DEFINED	17	23731	
COX COMMUNICATIONS INC NEW	CL A	224044107	94	3400	SH	OTHER	17		
3400									
COX COMMUNICATIONS INC NEW	CL A	224044107	278	10000	SH	PUT	DEFINED	17	10000
COX COMMUNICATIONS INC NEW	CL A	224044107	44	1575	SH	DEFINED	21	1575	
COX COMMUNICATIONS INC NEW	CL A	224044107	1731	62290	SH	DEFINED	22	56169	
6121									
COX COMMUNICATIONS INC NEW	CL A	224044107	476	17138	SH	OTHER	22	17138	
CP SHIPS LTD	COM	22409V102	31	1736	SH	OTHER	01	1212	
524									
CP SHIPS LTD	COM	22409V102	143	8000	SH	PUT	DEFINED	08	8000
CP SHIPS LTD	COM	22409V102	3	175	SH	DEFINED	22		
175									
CP SHIPS LTD	COM	22409V102	9	520	SH	OTHER	22	425	
95									
CRANE CO	COM	224399105	442	14082	SH	DEFINED	01	12832	
1250									
CRANE CO	COM	224399105	68	2155	SH	OTHER	01		
2155									
CRANE CO	COM	224399105	4636	147690	SH	DEFINED	05	37390	
110300									
CRANE CO	COM	224399105	437	13919	SH	DEFINED	08	13919	
CRANE CO	COM	224399105	187	5948	SH	DEFINED	21	5948	
CRANE CO	COM	224399105	367	11700	SH	DEFINED	22	11500	
200									
CRANE CO	COM	224399105	171	5450	SH	OTHER	22	5450	
CRAWFORD & CO	CL B	224633107	20	4050	SH	DEFINED	01	4050	
CRAWFORD & CO	CL B	224633107	35	7000	SH	DEFINED	22	7000	
CRAWFORD & CO	CL A	224633206	19	4050	SH	DEFINED	01	4050	
CRAWFORD & CO	CL A	224633206	35	7500	SH	DEFINED	22	7500	
CRAY INC	COM	225223106	1264	191010	SH	DEFINED	01	191010	
CRAY INC	COM	225223106	134	20252	SH	DEFINED	17	20252	
CRAY INC	COM	225223106	10584	1598800	SH	DEFINED	21	1574000	
24800									
CRAY INC	COM	225223106	2668	403000	SH	DEFINED	22	375900	
27100									
CRAY INC	COM	225223106	62	9350	SH	OTHER	22	9350	
CREDENCE SYS CORP	COM	225302108	164	11850	SH	DEFINED	01	11850	
CREDENCE SYS CORP	COM	225302108	83	6000	SH	OTHER	01	6000	
CREDENCE SYS CORP	COM	225302108	2860	207228	SH	DEFINED	05	207228	
CREDENCE SYS CORP	COM	225302108	448	32436	SH	DEFINED	08	32436	
CREDENCE SYS CORP	COM	225302108	157	11400	SH	DEFINED	17	11400	
CREDENCE SYS CORP	COM	225302108	45019	3262250	SH	DEFINED	21	3149250	
113000									
CREDENCE SYS CORP	COM	225302108	1465	106130	SH	DEFINED	22		
106130									
CREDENCE SYS CORP	COM	225302108	275	19900	SH	OTHER	22	30	
19870									
CREDENCE SYS CORP	NOTE 1.500%	225302AF5	2897	2051000	PRN	DEFINED	17	2051000	
CREDIT SUISSE GROUP	SPONSORED AD	225401108	57	1600	SH	OTHER	01	1600	
CREDIT SUISSE GROUP	SPONSORED AD	225401108	90	2500	SH	DEFINED	21	2500	
CREDIT SUISSE GROUP	SPONSORED AD	225401108	100	2800	SH	DEFINED	22		
2800									
CREDIT SUISSE GROUP	SPONSORED AD	225401108	132	3700	SH	OTHER	22	3000	
700									
CREE INC	COM	225447101	292	12620	SH	DEFINED	01	12620	
CREE INC	COM	225447101	6	250	SH	OTHER	01	125	
125									
CREE INC	COM	225447101	3655	157902	SH	DEFINED	05	157902	
CREE INC	COM	225447101	717	30970	SH	DEFINED	08	30970	
CREE INC	COM	225447101	354	15300	SH	DEFINED	17	15300	
CREE INC	COM	225447101	7	300	SH	DEFINED	22	300	
CREO INC	COM	225606102	201	22800	SH	DEFINED	17	22800	
CRESCENT REAL ESTATE EQUITIE	COM	225756105	122	7578	SH	DEFINED	01	7578	
CRESCENT REAL ESTATE EQUITIE	COM	225756105	57	3525	SH	OTHER	01	400	
3125									
CRESCENT REAL ESTATE EQUITIE	COM	225756105	26	1600	SH	DEFINED	08	1600	
CRESCENT REAL ESTATE EQUITIE	COM	225756105	202	12500	SH	DEFINED	17	12500	
CRESCENT REAL ESTATE EQUITIE	COM	225756105	35	2200	SH	DEFINED	22	2200	
CRESCENT REAL ESTATE EQUITIE	COM	225756105	16	1000	SH	OTHER	22	1000	
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	301	15072	SH	DEFINED	01	15072	
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	172	8600	SH	OTHER	01		
8600									
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	357	17851	SH	DEFINED	17	17851	
CRESCENT REAL ESTATE EQUITIE	PFD CV A 6.7	225756204	20	1000	SH	OTHER	22	1000	
CRIMI MAE INC	COM NEW	226603504	547	45685	SH	DEFINED	01	45685	
CRITICAL THERAPEUTICS INC	COM	22674T105	182	26000	SH	DEFINED	17	26000	
CRITICAL THERAPEUTICS INC	COM	22674T105	2246	320800	SH	DEFINED	21	320800	
CRITICAL THERAPEUTICS INC	COM	22674T105	554	79200	SH	DEFINED	22	72877	
6323									
CROMPTON CORP	COM	227116100	50	7991	SH	DEFINED	01	7991	

CROMPTON CORP 1875	COM	227116100	15	2337	SH	OTHER	01	462	
CROMPTON CORP	COM	227116100	1528	242502	SH	DEFINED	05	242502	
CROMPTON CORP	COM	227116100	1466	232754	SH	DEFINED	22	232754	
CROMPTON CORP	COM	227116100	1036	164468	SH	OTHER	22	164468	
CROSS A T CO	CL A	227478104	5	975	SH	DEFINED	01	975	
CROSS A T CO	CL A	227478104	148	31025	SH	DEFINED	05	31025	
CROSS A T CO	CL A	227478104	191	40000	SH	DEFINED	08	40000	
CROSS A T CO	CL A	227478104	48	10000	SH	DEFINED	21	10000	
CROSS A T CO	CL A	227478104	486	101785	SH	DEFINED	22	101785	
CROSS A T CO	CL A	227478104	7430	1557600	SH	OTHER	22	1557600	
CROSS CTRY HEALTHCARE INC	COM	227483104	2467	135950	SH	DEFINED	05	135950	
CROSS CTRY HEALTHCARE INC	COM	227483104	363	20000	SH	DEFINED	17	20000	
CROSS CTRY HEALTHCARE INC	COM	227483104	3597	198200	SH	DEFINED	21	198200	
CROSS CTRY HEALTHCARE INC	COM	227483104	140	7707	SH	DEFINED	22	7707	
CROSS CTRY HEALTHCARE INC	COM	227483104	49	2700	SH	OTHER	22	2700	
CROSSROADS SYS INC	COM	22765D100	26	15000	SH	OTHER	22	15000	
CROSSROADS SYS INC	COM	22765D100	87	51099	SH	DEFINED		51099	
CROSSTEX ENERGY INC	COM	22765Y104	44	1100	SH	DEFINED	17	1100	
CROSSTEX ENERGY INC	COM	22765Y104	295	7361	SH	DEFINED	22	7361	
CROSSTEX ENERGY INC	COM	22765Y104	70	1739	SH	OTHER	22	1739	
CROWN CASTLE INTL CORP 184	COM	228227104	3	184	SH	DEFINED	01		
CROWN CASTLE INTL CORP 8266	COM	228227104	127	8640	SH	OTHER	01	374	
CROWN CASTLE INTL CORP	COM	228227104	5540	375573	SH	DEFINED	05	375573	
CROWN CASTLE INTL CORP	COM	228227104	2213	150000	SH	DEFINED	08	150000	
CROWN CASTLE INTL CORP	COM	228227104	2950	200000	SH	CALL	DEFINED	08	200000
CROWN CASTLE INTL CORP	COM	228227104	3319	225000	SH	PUT	DEFINED	08	225000
CROWN CASTLE INTL CORP	COM	228227104	94	6400	SH	DEFINED	17	6400	
CROWN CASTLE INTL CORP	COM	228227104	7977	540790	SH	DEFINED	21	540790	
CROWN CASTLE INTL CORP 69600	COM	228227104	2445	165790	SH	DEFINED	22	96190	
CROWN CASTLE INTL CORP	COM	228227104	44	3000	SH	OTHER	22	3000	
CROWN CASTLE INTL CORP	COM	228227104	1060	71896	SH	DEFINED		71896	
CROWN HOLDINGS INC	COM	228368106	55	5500	SH	DEFINED	05	5500	
CROWN HOLDINGS INC	COM	228368106	1291	129500	SH	DEFINED	08	129500	
CROWN HOLDINGS INC	COM	228368106	1157	116000	SH	PUT	DEFINED	08	116000
CROWN HOLDINGS INC	COM	228368106	9936	996600	SH	DEFINED	21	996600	
CROWN HOLDINGS INC	COM	228368106	937	93950	SH	DEFINED	22	93950	
CROWN HOLDINGS INC	COM	228368106	61	6140	SH	OTHER	22	6140	
CRUCELL N V 52400	SPONSORED AD	228769105	456	55002	SH	OTHER	22	2602	
CRYOLIFE INC	COM	228903100	170	32325	SH	DEFINED	01	32325	
CRYOLIFE INC	COM	228903100	513	97400	SH	DEFINED	05	97400	
CRYOLIFE INC	COM	228903100	1	231	SH	DEFINED	08	231	
CRYOLIFE INC	COM	228903100	81	15400	SH	DEFINED	21	15400	
CRYOLIFE INC	COM	228903100	3	600	SH	OTHER	22	600	
CRYPTOLOGIC INC	COM	228906103	16	900	SH	DEFINED	08	900	
CRYPTOLOGIC INC	COM	228906103	745	41320	SH	DEFINED	17	41320	
CRYSTALLEX INTL CORP	COM	22942F101	25	10000	SH	OTHER	01	10000	
CRYSTALLEX INTL CORP	COM	22942F101		100	SH	OTHER	22	100	
CTI MOLECULAR IMAGING INC	COM	22943D105		22	SH	DEFINED	01	22	
CTI MOLECULAR IMAGING INC	COM	22943D105	1	100	SH	DEFINED	08	100	
CTI MOLECULAR IMAGING INC 38100	COM	22943D105	540	38100	SH	DEFINED	22		
CUBIC CORP 5100	COM	229669106	433	20690	SH	DEFINED	01	15590	
CUBIC CORP 1050	COM	229669106	22	1050	SH	OTHER	01		
CUBIC CORP	COM	229669106	2421	115650	SH	DEFINED	05	115650	
CUBIC CORP	COM	229669106	155	7400	SH	DEFINED	17	7400	
CUBIC CORP	COM	229669106	370	17700	SH	DEFINED	21	17700	
CUBIST PHARMACEUTICALS INC	COM	229678107	11	1000	SH	DEFINED	01	1000	
CUBIST PHARMACEUTICALS INC	COM	229678107	153	13819	SH	DEFINED	17	13819	
CUBIST PHARMACEUTICALS INC	COM	229678107	222	20000	SH	DEFINED	21	20000	
CUBIST PHARMACEUTICALS INC	COM	229678107	6	500	SH	DEFINED	22	500	
CULLEN FROST BANKERS INC	COM	229899109	215	4800	SH	DEFINED	01	4800	
CULLEN FROST BANKERS INC 175	COM	229899109	276	6175	SH	OTHER	01	6000	
CULLEN FROST BANKERS INC	COM	229899109	4873	108895	SH	DEFINED	05	108895	
CULLEN FROST BANKERS INC	COM	229899109	78	1743	SH	DEFINED	08	1743	
CULLEN FROST BANKERS INC	COM	229899109	8961	200250	SH	DEFINED	21	200250	
CULLEN FROST BANKERS INC	COM	229899109	869	19420	SH	DEFINED	22	19420	
CULLEN FROST BANKERS INC	COM	229899109	58	1300	SH	OTHER	22	1300	
CULP INC	COM	230215105	42	5400	SH	DEFINED	08	5400	
CULP INC	COM	230215105	62	8000	SH	DEFINED	17	8000	
CULP INC	COM	230215105	217	27900	SH	DEFINED	21	27900	
CULP INC	COM	230215105	9	1200	SH	DEFINED	22	1200	
CULP INC	COM	230215105	4	500	SH	OTHER	22	500	
CUMMINS INC 420	COM	231021106	389	6217	SH	DEFINED	01	5797	
CUMMINS INC 2650	COM	231021106	172	2750	SH	OTHER	01	100	
CUMMINS INC	COM	231021106	4502	72031	SH	DEFINED	05	72031	

CUMMINS INC	COM	231021106	250	3994 SH	DEFINED 08	3994
CUMMINS INC	COM	231021106	50	800 SH	DEFINED 17	800
CUMMINS INC	COM	231021106	387	6194 SH	DEFINED 21	6194
CUMMINS INC	COM	231021106	125	2000 SH	DEFINED 22	1900
100						
CUMULUS MEDIA INC	CL A	231082108	2	108 SH	DEFINED 01	108
CUMULUS MEDIA INC	CL A	231082108	346	20570 SH	DEFINED 05	20570
CUMULUS MEDIA INC	CL A	231082108	4139	246200 SH	DEFINED 21	230800
15400						
CUMULUS MEDIA INC	CL A	231082108	784	46628 SH	DEFINED 22	41528
5100						
CUMULUS MEDIA INC	CL A	231082108	145	8600 SH	OTHER 22	8600
CUMULUS MEDIA INC	CL A	231082108	352859	20991013 SH	DEFINED	20991013
CURAGEN CORP	SDCV 6.000%	23126RAC5	206	210000 PRN	DEFINED 17	210000
CURATIVE HEALTH SRVCS INC	COM	23126W100	481	55500 SH	DEFINED 05	55500
CURATIVE HEALTH SRVCS INC	COM	23126W100	52	6000 SH	DEFINED 17	6000
CURATIVE HEALTH SRVCS INC	COM	23126W100	74	8600 SH	DEFINED 21	8600
CURTISS WRIGHT CORP	COM	231561101	367	6525 SH	DEFINED 01	6525
CURTISS WRIGHT CORP	COM	231561101	208	3700 SH	OTHER 01	300
3400						
CURTISS WRIGHT CORP	COM	231561101	5169	92000 SH	DEFINED 05	92000
CURTISS WRIGHT CORP	COM	231561101	73	1300 SH	DEFINED 08	1300
CURTISS WRIGHT CORP	COM	231561101	781	13900 SH	DEFINED 21	13900
CURTISS WRIGHT CORP	COM	231561101	29	516 SH	DEFINED 22	516
CURTISS WRIGHT CORP	COM	231561101	4	80 SH	OTHER 22	80
CURTISS WRIGHT CORP	CL B	231561408	131	2432 SH	DEFINED 01	2432
CURTISS WRIGHT CORP	CL B	231561408	43	800 SH	OTHER 01	352
448						
CURTISS WRIGHT CORP	CL B	231561408	95	1762 SH	DEFINED 22	1762
CURTISS WRIGHT CORP	CL B	231561408	314	5844 SH	OTHER 22	5844
CYBERGUARD CORP	COM	231910100		15 SH	DEFINED 01	15
CYBERGUARD CORP	COM	231910100		60 SH	OTHER 01	
60						
CYBERGUARD CORP	COM	231910100	218	26762 SH	DEFINED 17	26762
CYBERGUARD CORP	COM	231910100	24	3000 SH	OTHER 22	
3000						
CYBERSOURCE CORP	COM	23251J106	113	13500 SH	DEFINED 17	13500
CYBERONICS INC	COM	23251P102	52	1550 SH	DEFINED 01	1550
CYBERONICS INC	COM	23251P102	3264	97850 SH	DEFINED 05	97850
CYBERONICS INC	COM	23251P102	67	2000 SH	DEFINED 08	2000
CYBERONICS INC	COM	23251P102	2085	62500 SH	CALL DEFINED 08	62500
CYBERONICS INC	COM	23251P102	417	12500 SH	PUT DEFINED 08	12500
CYBERONICS INC	COM	23251P102	1007	30200 SH	DEFINED 17	30200
CYBERONICS INC	COM	23251P102	517	15500 SH	DEFINED 21	15500
CYBERONICS INC	COM	23251P102	53	1600 SH	OTHER 22	
1600						
CYMER INC	COM	232572107	642	17140 SH	DEFINED 01	8265
8875						
CYMER INC	COM	232572107	16	425 SH	OTHER 01	
425						
CYMER INC	COM	232572107	12884	344123 SH	DEFINED 05	344123
CYMER INC	COM	232572107	593	15827 SH	DEFINED 08	15827
CYMER INC	COM	232572107	914	24400 SH	DEFINED 21	24400
CYMER INC	COM	232572107	15	400 SH	DEFINED 22	
400						
CYMER INC	COM	232572107	794	21200 SH	OTHER 22	400
20800						
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	141	10300 SH	DEFINED 17	10300
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	9	687 SH	DEFINED 22	687
CYPRESS SEMICONDUCTOR CORP	COM	232806109	322	22675 SH	DEFINED 01	22675
CYPRESS SEMICONDUCTOR CORP	COM	232806109	20	1400 SH	OTHER 01	400
1000						
CYPRESS SEMICONDUCTOR CORP	COM	232806109	3726	262599 SH	DEFINED 05	262599
CYPRESS SEMICONDUCTOR CORP	COM	232806109	8683	611886 SH	DEFINED 08	611886
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1703	120000 SH	CALL DEFINED 08	120000
CYPRESS SEMICONDUCTOR CORP	COM	232806109	523	36862 SH	DEFINED 17	36862
CYPRESS SEMICONDUCTOR CORP	COM	232806109	14	1000 SH	DEFINED 18	
1000						
CYPRESS SEMICONDUCTOR CORP	COM	232806109	218	15370 SH	DEFINED 21	15370
CYPRESS SEMICONDUCTOR CORP	COM	232806109	1	100 SH	DEFINED 22	100
CYPRESS SEMICONDUCTOR CORP	COM	232806109	189	13350 SH	OTHER 22	13350
CYPRESS SEMICONDUCTOR CORP	NOTE 3.750%	232806AF6	991	1000000 PRN	DEFINED 08	1000000
CYTEC INDS INC	COM	232820100	164	3609 SH	DEFINED 01	3609
CYTEC INDS INC	COM	232820100	112	2463 SH	OTHER 01	1454
1009						
CYTEC INDS INC	COM	232820100	3741	82312 SH	DEFINED 05	82312
CYTEC INDS INC	COM	232820100	327	7193 SH	DEFINED 08	7193
CYTEC INDS INC	COM	232820100	586	12900 SH	DEFINED 17	12900
CYTEC INDS INC	COM	232820100	4190	92200 SH	DEFINED 21	92200
CYTEC INDS INC	COM	232820100	249	5483 SH	DEFINED 22	5383
100						
CYTEC INDS INC	COM	232820100	149	3273 SH	OTHER 22	3273
CYTOGEN CORP	COM NEW	232824300	122	7700 SH	DEFINED 17	7700
CYTOGEN CORP	COM NEW	232824300	3466	218000 SH	DEFINED 21	205200
12800						

CYTOGEN CORP 1542	COM NEW	232824300	698	43923 SH	DEFINED 22	42381
CYTOGEN CORP	COM NEW	232824300	68	4305 SH	OTHER 22	4305
CYTOKINETICS INC	COM	23282W100	202	13600 SH	DEFINED 17	13600
D & K HEALTHCARE RES INC 180000	COM	232861104	2160	180000 SH	OTHER 01	
D & K HEALTHCARE RES INC	COM	232861104	220	18300 SH	DEFINED 17	18300
D & K HEALTHCARE RES INC	COM	232861104	2	200 SH	DEFINED 22	200
CYTYC CORP	COM	232946103	291	11453 SH	DEFINED 01	11453
CYTYC CORP 425	COM	232946103	11	425 SH	OTHER 01	
CYTYC CORP	COM	232946103	5950	234522 SH	DEFINED 05	234522
CYTYC CORP	COM	232946103	628	24754 SH	DEFINED 08	24754
CYTYC CORP	COM	232946103	2149	84700 SH	DEFINED 17	84700
CYTYC CORP 7500	COM	232946103	19129	754000 SH	DEFINED 21	746500
CYTYC CORP 8500	COM	232946103	4106	161863 SH	DEFINED 22	153363
CYTYC CORP	COM	232946103	63	2500 SH	OTHER 22	2500
DDI CORP	COM PAR \$.0	233162304	96	11700 SH	DEFINED 17	11700
DHB INDS INC	COM	23321E103	271	17824 SH	DEFINED 08	17824
DHB INDS INC	COM	23321E103	30	2000 SH	DEFINED 22	2000
DNP SELECT INCOME FD	COM	23325P104	315	29905 SH	DEFINED 01	29905
DNP SELECT INCOME FD 20407	COM	23325P104	510	48461 SH	OTHER 01	28054
DNP SELECT INCOME FD 37345	COM	23325P104	649	61662 SH	DEFINED 22	24317
DNP SELECT INCOME FD	COM	23325P104	445	42264 SH	OTHER 22	42264
DPL INC 3150	COM	233293109	15499	798071 SH	DEFINED 01	794921
DPL INC 9461	COM	233293109	1273	65572 SH	OTHER 01	56111
DPL INC	COM	233293109	5246	270128 SH	DEFINED 05	270128
DPL INC	COM	233293109	183	9400 SH	DEFINED 08	9400
DPL INC	COM	233293109	2314	119176 SH	DEFINED 17	119176
DPL INC 1500	COM	233293109	29	1500 SH	DEFINED 21	
DPL INC 5580	COM	233293109	133	6844 SH	DEFINED 22	1264
DPL INC	COM	233293109	57	2930 SH	OTHER 22	2930
DRS TECHNOLOGIES INC 5000	COM	23330X100	233	7300 SH	DEFINED 01	2300
DRS TECHNOLOGIES INC	COM	23330X100	3617	113375 SH	DEFINED 05	113375
DRS TECHNOLOGIES INC	COM	23330X100	124	3900 SH	DEFINED 08	3900
DRS TECHNOLOGIES INC 10000	COM	23330X100	6160	193100 SH	DEFINED 21	183100
DRS TECHNOLOGIES INC 1200	COM	23330X100	1118	35050 SH	DEFINED 22	33850
DRS TECHNOLOGIES INC	COM	23330X100	118	3700 SH	OTHER 22	3700
D R HORTON INC 7772	COM	23331A109	895	31504 SH	DEFINED 01	23732
D R HORTON INC 500	COM	23331A109	136	4775 SH	OTHER 01	4275
D R HORTON INC	COM	23331A109	14073	495534 SH	DEFINED 05	495534
D R HORTON INC	COM	23331A109	639	22502 SH	DEFINED 08	22502
D R HORTON INC	COM	23331A109	994	35000 SH	PUT DEFINED 08	35000
D R HORTON INC	COM	23331A109	912	32128 SH	DEFINED 17	32128
D R HORTON INC 1450	COM	23331A109	41	1450 SH	DEFINED 22	
D R HORTON INC 12750	COM	23331A109	601	21150 SH	OTHER 22	8400
DST SYS INC DEL	COM	233326107	453	9425 SH	DEFINED 01	9425
DST SYS INC DEL 175	COM	233326107	8	175 SH	OTHER 01	
DST SYS INC DEL	COM	233326107	8618	179206 SH	DEFINED 05	179206
DST SYS INC DEL	COM	233326107	2265	47102 SH	DEFINED 08	47102
DST SYS INC DEL	COM	233326107	159	3300 SH	DEFINED 17	3300
DST SYS INC DEL	COM	233326107	498	10350 SH	DEFINED 20	10350
DST SYS INC DEL	COM	233326107	42912	892330 SH	DEFINED 21	892330
DST SYS INC DEL 3880	COM	233326107	2825	58750 SH	DEFINED 22	54870
DST SYS INC DEL	COM	233326107	374	7780 SH	OTHER 22	7780
DST SYS INC DEL	DBCV 4.125%	233326AB3	11496	9197000 PRN	DEFINED 08	9197000
DST SYS INC DEL	DBCV 3.625%	233326AD9	238	200000 PRN	DEFINED 08	200000
DST SYS INC DEL	DBCV 3.625%	233326AD9	238	200000 PRN	DEFINED 17	200000
DSP GROUP INC 9320	COM	23332B106	366	13450 SH	DEFINED 01	4130
DSP GROUP INC 480	COM	23332B106	13	480 SH	OTHER 01	
DSP GROUP INC	COM	23332B106	3525	129400 SH	DEFINED 05	129400
DSP GROUP INC	COM	23332B106	98	3600 SH	DEFINED 08	3600
DSP GROUP INC	COM	23332B106	79	2900 SH	DEFINED 17	2900
DSP GROUP INC 6700	COM	23332B106	3737	137200 SH	DEFINED 21	130500
DSP GROUP INC	COM	23332B106	632	23200 SH	DEFINED 22	22451

749								
DSP GROUP INC	COM	23332B106	68	2500 SH	OTHER	22		2500
DTE ENERGY CO	COM	233331107	253282	6247703 SH	DEFINED	01		6235880
11823								
DTE ENERGY CO	COM	233331107	1604	39556 SH	OTHER	01		35294
4262								
DTE ENERGY CO	COM	233331107	33996	838568 SH	DEFINED	05		838568
DTE ENERGY CO	COM	233331107	362	8936 SH	DEFINED	08		8936
DTE ENERGY CO	COM	233331107	9166	226104 SH	DEFINED	21		226104
DTE ENERGY CO	COM	233331107	1201	29633 SH	DEFINED	22		22641
6992								
DTE ENERGY CO	COM	233331107	509	12548 SH	OTHER	22		12548
DTF TAX-FREE INCOME INC	COM	23334J107	197	13730 SH	DEFINED	22		13730
DADE BEHRING HLDGS INC	COM	23342J206	523	11000 SH	DEFINED	08		11000
DADE BEHRING HLDGS INC	COM	23342J206	290	6100 SH	DEFINED	17		6100
DADE BEHRING HLDGS INC	COM	23342J206	10	200 SH	DEFINED	21		
200								
DAKTRONICS INC	COM	234264109	201	8072 SH	DEFINED	01		6585
1487								
DAKTRONICS INC	COM	234264109	5832	233737 SH	DEFINED	05		233737
DAKTRONICS INC	COM	234264109	312	12500 SH	DEFINED	21		12500
DAKTRONICS INC	COM	234264109	7	300 SH	DEFINED	22		300
DANA CORP	COM	235811106	794	40502 SH	DEFINED	01		34281
5850	371							
DANA CORP	COM	235811106	65	3296 SH	OTHER	01		
3296								
DANA CORP	COM	235811106	4974	253792 SH	DEFINED	05		96792
157000								
DANA CORP	COM	235811106	249	12700 SH	DEFINED	08		12700
DANA CORP	COM	235811106	180	9200 SH	DEFINED	17		9200
DANA CORP	COM	235811106	2490	127032 SH	DEFINED	21		124507
2525								
DANA CORP	COM	235811106	1250	63753 SH	DEFINED	22		45871
17882								
DANA CORP	COM	235811106	1317	67176 SH	OTHER	22		67176
DANAHER CORP DEL	COM	235851102	2592	49990 SH	DEFINED	01		49540
450								
DANAHER CORP DEL	COM	235851102	119	2290 SH	OTHER	01		
2290								
DANAHER CORP DEL	COM	235851102	7325	141265 SH	DEFINED	05		141265
DANAHER CORP DEL	COM	235851102	2544	49069 SH	DEFINED	08		49069
DANAHER CORP DEL	COM	235851102	591	11400 SH	CALL	DEFINED	08	11400
DANAHER CORP DEL	COM	235851102	251	4840 SH	DEFINED	17		4840
DANAHER CORP DEL	COM	235851102	2952	56942 SH	DEFINED	21		56942
DANAHER CORP DEL	COM	235851102	19936	384502 SH	DEFINED	22		323893
60609								
DANAHER CORP DEL	COM	235851102	5786	111588 SH	OTHER	22		111488
100								
DANIELSON HLDG CORP	COM	236274106	115	16600 SH	DEFINED	17		16600
DANKA BUSINESS SYS PLC	SPONSORED AD	236277109	8419	1866780 SH	DEFINED	21		1866780
DANKA BUSINESS SYS PLC	SPONSORED AD	236277109	75	16520 SH	DEFINED	22		16520
DANKA BUSINESS SYS PLC	SPONSORED AD	236277109	26	5700 SH	OTHER	22		5700
DARDEN RESTAURANTS INC	COM	237194105	1307	63580 SH	DEFINED	01		63480
100								
DARDEN RESTAURANTS INC	COM	237194105	2512	122237 SH	OTHER	01		842
121395								
DARDEN RESTAURANTS INC	COM	237194105	7025	341860 SH	DEFINED	05		138260
203600								
DARDEN RESTAURANTS INC	COM	237194105	957	46578 SH	DEFINED	08		46578
DARDEN RESTAURANTS INC	COM	237194105	27	1300 SH	DEFINED	17		1300
DARDEN RESTAURANTS INC	COM	237194105	10136	493221 SH	DEFINED	21		493221
DARDEN RESTAURANTS INC	COM	237194105	2759	134278 SH	DEFINED	22		114005
20273								
DARDEN RESTAURANTS INC	COM	237194105	889	43241 SH	OTHER	22		43241
DARLING INTL INC	COM	237266101	393	93579 SH	DEFINED	17		93579
DATASCOPE CORP	COM	238113104	277	6975 SH	DEFINED	01		2075
4200	700							
DATASCOPE CORP	COM	238113104	29	725 SH	OTHER	01		
725								
DATASCOPE CORP	COM	238113104	2590	65250 SH	DEFINED	05		65250
DATASCOPE CORP	COM	238113104	103	2600 SH	DEFINED	08		2600
DATASCOPE CORP	COM	238113104	155	3900 SH	DEFINED	17		3900
DATASCOPE CORP	COM	238113104	13514	340500 SH	DEFINED	21		336950
3550								
DATASCOPE CORP	COM	238113104	4086	102955 SH	DEFINED	22		94382
8573								
DATASTREAM SYS INC	COM	238124101	918	141669 SH	DEFINED	17		141669
DAVE & BUSTERS INC	COM	23833N104	71	3800 SH	DEFINED	01		3800
DAVE & BUSTERS INC	COM	23833N104	11	600 SH	OTHER	01		600
DAVE & BUSTERS INC	COM	23833N104	90	4800 SH	DEFINED	08		4800
DAVE & BUSTERS INC	COM	23833N104	224	11900 SH	DEFINED	17		11900
DAVE & BUSTERS INC	COM	23833N104	3935	209400 SH	DEFINED	21		209400
DAVE & BUSTERS INC	COM	23833N104	170	9030 SH	DEFINED	22		9030
DAVE & BUSTERS INC	COM	23833N104	58	3100 SH	OTHER	22		3100
DAVITA INC	COM	23918K108	112	3625 SH	DEFINED	01		3625

DAVITA INC	COM	23918K108	28	900 SH	DEFINED 05	900
DAVITA INC	COM	23918K108	1080	35024 SH	DEFINED 08	35024
DAVITA INC	COM	23918K108	49	1600 SH	DEFINED 17	1600
DAVITA INC	COM	23918K108	1513	49087 SH	DEFINED 20	49087
DAVITA INC	COM	23918K108	58181	1887154 SH	DEFINED 21	1844991
42163						
DAVITA INC	COM	23918K108	2951	95727 SH	DEFINED 22	40274
55453						
DAVITA INC	COM	23918K108	41	1321 SH	OTHER 22	1321
DEAN FOODS CO NEW	COM	242370104	6384	171110 SH	DEFINED 01	171110
DEAN FOODS CO NEW	COM	242370104	3263	87450 SH	OTHER 01	450
87000						
DEAN FOODS CO NEW	COM	242370104	12447	333600 SH	DEFINED 05	333600
DEAN FOODS CO NEW	COM	242370104	1335	35776 SH	DEFINED 08	35776
DEAN FOODS CO NEW	COM	242370104	112	3000 SH	DEFINED 17	3000
DEAN FOODS CO NEW	COM	242370104	57523	1541750 SH	DEFINED 21	1541750
DEAN FOODS CO NEW	COM	242370104	4894	131165 SH	DEFINED 22	130374
791						
DEAN FOODS CO NEW	COM	242370104	704	18859 SH	OTHER 22	18859
DEBT STRATEGIES FD INC NEW	COM	24276Q109	38	5933 SH	DEFINED 01	5933
DEBT STRATEGIES FD INC NEW	COM	24276Q109	49	7650 SH	OTHER 01	
7650						
DEBT STRATEGIES FD INC NEW	COM	24276Q109	29	4500 SH	DEFINED 22	4500
DECODE GENETICS INC	COM	243586104		25 SH	DEFINED 01	25
DECODE GENETICS INC	COM	243586104	24	2807 SH	OTHER 01	
2807						
DECODE GENETICS INC	COM	243586104	385	45316 SH	OTHER 22	10716
34600						
DEERE & CO	COM	244199105	18691	266476 SH	DEFINED 01	254476
12000						
DEERE & CO	COM	244199105	5585	79633 SH	OTHER 01	33377
46256						
DEERE & CO	COM	244199105	8132	115943 SH	DEFINED 05	115943
DEERE & CO	COM	244199105	10316	147078 SH	DEFINED 08	147078
DEERE & CO	COM	244199105	368	5250 SH	DEFINED 17	5250
DEERE & CO	COM	244199105	54688	779691 SH	DEFINED 21	779691
DEERE & CO	COM	244199105	19060	271743 SH	DEFINED 22	250375
21368						
DEERE & CO	COM	244199105	6744	96145 SH	OTHER 22	96145
DEL MONTE FOODS CO	COM	24522P103	343	33788 SH	DEFINED 01	19830
13958						
DEL MONTE FOODS CO	COM	24522P103	545	53678 SH	OTHER 01	29126
24552						
DEL MONTE FOODS CO	COM	24522P103	85	8335 SH	DEFINED 05	8335
DEL MONTE FOODS CO	COM	24522P103	2563	252300 SH	DEFINED 08	252300
DEL MONTE FOODS CO	COM	24522P103	232	22800 SH	DEFINED 17	22800
DEL MONTE FOODS CO	COM	24522P103	1132	111406 SH	DEFINED 21	111406
DEL MONTE FOODS CO	COM	24522P103	495	48743 SH	DEFINED 22	46862
1881						
DEL MONTE FOODS CO	COM	24522P103	354	34803 SH	OTHER 22	34803
DELAWARE INVTS DIV & INCOME	COM	245915103	23	2100 SH	OTHER 01	
2100						
DELAWARE INVTS DIV & INCOME	COM	245915103	161	14567 SH	DEFINED 22	11567
3000						
DELL INC	COM	24702R101	9671	270000 SH	CALL DEFINED 01	270000
DELL INC	COM	24702R101	3940	110000 SH	PUT DEFINED 01	110000
DELL INC	COM	24702R101	52104	1454614 SH	DEFINED 05	1315214
139400						
DELL INC	COM	24702R101	2047	57157 SH	DEFINED 08	57157
DELL INC	COM	24702R101	26478	739200 SH	CALL DEFINED 08	739200
DELL INC	COM	24702R101	10746	300000 SH	PUT DEFINED 08	300000
DELL INC	COM	24702R101	4501	125648 SH	DEFINED 17	125648
DELL INC	COM	24702R101	505	14110 SH	DEFINED 18	
14110						
DELL INC	COM	24702R101	1263	35250 SH	DEFINED 20	35250
DELL INC	COM	24702R101	107843	3010699 SH	DEFINED 21	2903224
107475						
DELL INC	COM	24702R101	100268	2799219 SH	DEFINED 22	2683743
115476						
DELL INC	COM	24702R101	29245	816455 SH	OTHER 22	816130
325						
DELPHI CORP	COM	247126105	7117	666376 SH	DEFINED 01	662102
4274						
DELPHI CORP	COM	247126105	561	52519 SH	OTHER 01	21574
30945						
DELPHI CORP	COM	247126105	2746	257078 SH	DEFINED 05	257078
DELPHI CORP	COM	247126105	6249	585084 SH	DEFINED 08	585084
DELPHI CORP	COM	247126105	595	55736 SH	DEFINED 21	55736
DELPHI CORP	COM	247126105	268	25117 SH	DEFINED 22	12445
12672						
DELPHI CORP	COM	247126105	292	27355 SH	OTHER 22	27355
DELPHI FINL GROUP INC	CL A	247131105	1051	23620 SH	DEFINED 01	7020
16600						
DELPHI FINL GROUP INC	CL A	247131105	3	75 SH	OTHER 01	
75						

DELPHI FINL GROUP INC	CL A	247131105	6805	152925	SH	DEFINED	05	152925
DELPHI FINL GROUP INC	CL A	247131105	165	3700	SH	DEFINED	08	3700
DELPHI FINL GROUP INC	CL A	247131105	7217	162182	SH	DEFINED	21	162182
DELPHI FINL GROUP INC	CL A	247131105	266	5980	SH	DEFINED	22	5453
527								
DELPHI FINL GROUP INC	CL A	247131105	115	2577	SH	OTHER	22	2577
DELTA & PINE LD CO	COM	247357106	215	9809	SH	DEFINED	01	9809
DELTA & PINE LD CO	COM	247357106	7	304	SH	OTHER	01	304
DELTA & PINE LD CO	COM	247357106	3518	160275	SH	DEFINED	05	160275
DELTA & PINE LD CO	COM	247357106	37	1700	SH	DEFINED	08	1700
DELTA & PINE LD CO	COM	247357106	11526	525100	SH	DEFINED	21	520000
5100								
DELTA & PINE LD CO	COM	247357106	2682	122200	SH	DEFINED	22	114300
7900								
DELTA AIR LINES INC DEL	COM	247361108	209	29316	SH	DEFINED	01	29116
200								
DELTA AIR LINES INC DEL	COM	247361108	23	3180	SH	OTHER	01	3180
DELTA AIR LINES INC DEL	COM	247361108	404	56730	SH	DEFINED	05	56730
DELTA AIR LINES INC DEL	COM	247361108	538	75540	SH	DEFINED	08	75540
DELTA AIR LINES INC DEL	COM	247361108	819	115000	SH	CALL	DEFINED	115000
DELTA AIR LINES INC DEL	COM	247361108	3045	427600	SH	PUT	DEFINED	427600
DELTA AIR LINES INC DEL	COM	247361108	179	25200	SH	DEFINED	17	25200
DELTA AIR LINES INC DEL	COM	247361108	800	112400	SH	DEFINED	21	112400
DELTA AIR LINES INC DEL	COM	247361108	34	4760	SH	DEFINED	22	4360
400								
DELTA AIR LINES INC DEL	COM	247361108	20	2800	SH	OTHER	22	2800
DELTA APPAREL INC	COM	247368103		20	SH	DEFINED	01	
20								
DELTA APPAREL INC	COM	247368103	2101	86294	SH	OTHER	01	20
86274								
DELTA APPAREL INC	COM	247368103	1684	69150	SH	DEFINED	21	69150
DELTA APPAREL INC	COM	247368103	24	1000	SH	OTHER	22	1000
DELTIC TIMBER CORP	COM	247850100	41	1075	SH	DEFINED	01	1075
DELTIC TIMBER CORP	COM	247850100	1941	50550	SH	DEFINED	05	50550
DELTIC TIMBER CORP	COM	247850100	307	8000	SH	DEFINED	21	8000
DELTIC TIMBER CORP	COM	247850100	110	2857	SH	DEFINED	22	2857
DELTIC TIMBER CORP	COM	247850100	31	816	SH	OTHER	22	816
DENBURY RES INC	COM NEW	247916208	7	325	SH	DEFINED	01	325
DENBURY RES INC	COM NEW	247916208	147	7000	SH	DEFINED	08	7000
DENBURY RES INC	COM NEW	247916208	243	11600	SH	DEFINED	17	11600
DENBURY RES INC	COM NEW	247916208	350	16720	SH	OTHER	22	20
16700								
DELUXE CORP	COM	248019101	475	10915	SH	DEFINED	01	10915
DELUXE CORP	COM	248019101	419	9640	SH	OTHER	01	7900
1740								
DELUXE CORP	COM	248019101	1030	23684	SH	DEFINED	05	23684
DELUXE CORP	COM	248019101	180	4130	SH	DEFINED	08	4130
DELUXE CORP	COM	248019101	1018	23400	SH	DEFINED	17	23400
DELUXE CORP	COM	248019101	219	5037	SH	DEFINED	21	5037
DELUXE CORP	COM	248019101	837	19251	SH	DEFINED	22	17851
1400								
DELUXE CORP	COM	248019101	862	19816	SH	OTHER	22	19816
DENDRITE INTL INC	COM	248239105	392	21100	SH	DEFINED	01	5300
15800								
DENDRITE INTL INC	COM	248239105	3	150	SH	OTHER	01	
150								
DENDRITE INTL INC	COM	248239105	3433	184750	SH	DEFINED	05	184750
DENDRITE INTL INC	COM	248239105	466	25098	SH	DEFINED	17	25098
DENDRITE INTL INC	COM	248239105	5298	285130	SH	DEFINED	21	275777
9353								
DENDREON CORP	COM	24823Q107	1	50	SH	DEFINED	01	50
DENDREON CORP	COM	24823Q107	155	12676	SH	DEFINED	17	12676
DENDREON CORP	COM	24823Q107	43	3500	SH	OTHER	22	3500
DENTSPLY INTL INC NEW	COM	249030107	755	14500	SH	DEFINED	01	14500
DENTSPLY INTL INC NEW	COM	249030107	190	3650	SH	OTHER	01	3450
200								
DENTSPLY INTL INC NEW	COM	249030107	18004	345557	SH	DEFINED	05	345557
DENTSPLY INTL INC NEW	COM	249030107	231	4443	SH	DEFINED	08	4443
DENTSPLY INTL INC NEW	COM	249030107	905	17370	SH	DEFINED	17	17370
DENTSPLY INTL INC NEW	COM	249030107	11	202	SH	DEFINED	22	202
DENTSPLY INTL INC NEW	COM	249030107	16	299	SH	OTHER	22	299
DEPARTMENT 56 INC	COM	249509100	219	14250	SH	DEFINED	01	3750
10500								
DEPARTMENT 56 INC	COM	249509100	1045	67850	SH	DEFINED	05	67850
DEPARTMENT 56 INC	COM	249509100	136	8800	SH	DEFINED	21	8800
DEPOMED INC	COM	249908104	56	11400	SH	DEFINED	17	11400
DEPOMED INC	COM	249908104	3068	621000	SH	DEFINED	21	595700
25300								
DEPOMED INC	COM	249908104	615	124500	SH	DEFINED	22	75200
49300								
DEPOMED INC	COM	249908104	288	58300	SH	OTHER	22	58300
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	193	10888	SH	DEFINED	01	10100
788								
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	88	4979	SH	OTHER	01	4979
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	86	4860	SH	DEFINED	18	

4860									
DEUTSCHE TELEKOM AG		SPONSORED AD	251566105	38	2151 SH		DEFINED	22	
2151									
DEUTSCHE TELEKOM AG		SPONSORED AD	251566105	496	28017 SH		OTHER	22	27543
474									
DEVELOPERS DIVERSIFIED RLTY		COM	251591103	557	15761 SH		DEFINED	01	15761
DEVELOPERS DIVERSIFIED RLTY		COM	251591103	132	3731 SH		OTHER	01	1871
1860									
DEVELOPERS DIVERSIFIED RLTY		COM	251591103	1353	38262 SH		DEFINED	08	38262
DEVELOPERS DIVERSIFIED RLTY		COM	251591103	291	8234 SH		DEFINED	17	8234
DEVELOPERS DIVERSIFIED RLTY		COM	251591103	178	5025 SH		DEFINED	22	2225
2800									
DEVELOPERS DIVERSIFIED RLTY		COM	251591103	7	210 SH		OTHER	22	210
DEVON ENERGY CORP NEW		COM	25179M103	6434	97489 SH		DEFINED	01	89662
7604	223								
DEVON ENERGY CORP NEW		COM	25179M103	828	12540 SH		OTHER	01	
12540									
DEVON ENERGY CORP NEW		COM	25179M103	16102	243968 SH		DEFINED	05	145368
98600									
DEVON ENERGY CORP NEW		COM	25179M103	2073	31406 SH		DEFINED	08	31406
DEVON ENERGY CORP NEW		COM	25179M103	6270	95000 SH	CALL	DEFINED	08	95000
DEVON ENERGY CORP NEW		COM	25179M103	1980	30000 SH	PUT	DEFINED	08	30000
DEVON ENERGY CORP NEW		COM	25179M103	815	12355 SH		DEFINED	17	12355
DEVON ENERGY CORP NEW		COM	25179M103	704	10666 SH		DEFINED	18	
10666									
DEVON ENERGY CORP NEW		COM	25179M103	21248	321943 SH		DEFINED	21	321943
DEVON ENERGY CORP NEW		COM	25179M103	1431	21686 SH		DEFINED	22	14881
6805									
DEVON ENERGY CORP NEW		COM	25179M103	417	6325 SH		OTHER	22	6325
DEVON ENERGY CORP NEW		DEB	4.950% 25179MAB9	41	40000 PRN		DEFINED	01	40000
DEVON ENERGY CORP NEW		DEB	4.950% 25179MAB9	9014	8709000 PRN		DEFINED	08	8709000
DEVON ENERGY CORP NEW		DEB	4.950% 25179MAB9	21	20000 PRN		DEFINED	22	20000
DEVRY INC DEL		COM	251893103	164	5967 SH		DEFINED	01	4567
1400									
DEVRY INC DEL		COM	251893103	51	1850 SH		OTHER	01	1400
450									
DEVRY INC DEL		COM	251893103	4110	149883 SH		DEFINED	05	149883
DEVRY INC DEL		COM	251893103	184	6700 SH		DEFINED	08	6700
DEVRY INC DEL		COM	251893103	497	18115 SH		OTHER	22	215
17900									
DIAGEO P L C		SPON ADR NEW	25243Q205	526	9616 SH		DEFINED	01	
9616									
DIAGEO P L C		SPON ADR NEW	25243Q205	848	15491 SH		OTHER	01	3597
11894									
DIAGEO P L C		SPON ADR NEW	25243Q205	41374	755692 SH		DEFINED	05	755692
DIAGEO P L C		SPON ADR NEW	25243Q205	82	1500 SH		DEFINED	08	1500
DIAGEO P L C		SPON ADR NEW	25243Q205	24	441 SH		DEFINED	22	
441									
DIAGEO P L C		SPON ADR NEW	25243Q205	658	12025 SH		OTHER	22	2361
9664									
DIAGNOSTIC PRODS CORP		COM	252450101	497	11300 SH		DEFINED	01	3500
7800									
DIAGNOSTIC PRODS CORP		COM	252450101	2	50 SH		OTHER	01	
50									
DIAGNOSTIC PRODS CORP		COM	252450101	5723	130250 SH		DEFINED	05	130250
DIAGNOSTIC PRODS CORP		COM	252450101	74	1690 SH		DEFINED	08	1690
DIAGNOSTIC PRODS CORP		COM	252450101	48	1100 SH		DEFINED	17	1100
DIAGNOSTIC PRODS CORP		COM	252450101	848	19300 SH		DEFINED	21	19300
DIAGNOSTIC PRODS CORP		COM	252450101	598	13600 SH		DEFINED	22	
13600									
DIAMOND OFFSHORE DRILLING IN		COM	25271C102	3	127 SH		DEFINED	01	127
DIAMOND OFFSHORE DRILLING IN		COM	25271C102	186	7800 SH		OTHER	01	300
7500									
DIAMOND OFFSHORE DRILLING IN		COM	25271C102	7	300 SH		DEFINED	05	300
DIAMOND OFFSHORE DRILLING IN		COM	25271C102	534	22400 SH		DEFINED	08	22400
DIAMOND OFFSHORE DRILLING IN		COM	25271C102	5	205 SH		DEFINED	22	205
DIAMOND OFFSHORE DRILLING IN		DBCV	25271CAC6	11575	20000000 PRN		DEFINED	01	20000000
DIAMOND OFFSHORE DRILLING IN		DBCV	1.500% 25271CAE2	3	3000 PRN		DEFINED	01	3000
DIAMOND OFFSHORE DRILLING IN		DBCV	1.500% 25271CAE2	23125	25000000 PRN		OTHER	17	
25000000									
DIAMONDS TR		UNIT SER 1	252787106	55460	530061 SH		DEFINED	01	529561
500									
DIAMONDS TR		UNIT SER 1	252787106	707	6755 SH		OTHER	01	2702
4053									
DIAMONDS TR		UNIT SER 1	252787106	2616	25000 SH	CALL	DEFINED	08	25000
DIAMONDS TR		UNIT SER 1	252787106	47084	450000 SH	PUT	DEFINED	08	450000
DIAMONDS TR		UNIT SER 1	252787106	15985	152778 SH		DEFINED	17	152778
DIAMONDS TR		UNIT SER 1	252787106	774	7400 SH		DEFINED	18	
7400									
DIAMONDS TR		UNIT SER 1	252787106	297	2842 SH		DEFINED	22	842
2000									
DIAMONDS TR		UNIT SER 1	252787106	472	4515 SH		OTHER	22	4515
DIAMONDCLUSTER INTL INC		COM	25278P106	135	15500 SH		DEFINED	17	15500
DIAMONDCLUSTER INTL INC		COM	25278P106	26	3000 SH		DEFINED	22	3000
DICKS SPORTING GOODS INC		COM	253393102	260	7806 SH		DEFINED	08	7806

DICKS SPORTING GOODS INC	COM	253393102	183	5500 SH	CALL	DEFINED 08	5500
DICKS SPORTING GOODS INC	COM	253393102	21	630 SH		DEFINED 22	
630							
DICKS SPORTING GOODS INC	COM	253393102	630	18900 SH		OTHER 22	10630
8270							
DIEBOLD INC	COM	253651103	425	8040 SH		DEFINED 01	653
7387							
DIEBOLD INC	COM	253651103	825	15612 SH		OTHER 01	12187
3425							
DIEBOLD INC	COM	253651103	8149	154136 SH		DEFINED 05	154136
DIEBOLD INC	COM	253651103	1861	35194 SH		DEFINED 08	35194
DIEBOLD INC	COM	253651103	389	7350 SH		DEFINED 17	7350
DIEBOLD INC	COM	253651103	2226	42100 SH		DEFINED 20	42100
DIEBOLD INC	COM	253651103	15825	299325 SH		DEFINED 21	214425
84900							
DIEBOLD INC	COM	253651103	3237	61220 SH		DEFINED 22	42185
19035							
DIEBOLD INC	COM	253651103	1158	21897 SH		OTHER 22	21897
DIGENE CORP	COM	253752109	159	4355 SH		DEFINED 01	3498
857							
DIGENE CORP	COM	253752109	3214	87988 SH		DEFINED 05	87988
DIGENE CORP	COM	253752109	566	15500 SH		DEFINED 17	15500
DIGENE CORP	COM	253752109	7	200 SH		DEFINED 22	200
DIGI INTL INC	COM	253798102	383	35700 SH		DEFINED 01	6000
29700							
DIGI INTL INC	COM	253798102	1293	120575 SH		DEFINED 05	120575
DIGI INTL INC	COM	253798102	99	9200 SH		DEFINED 08	9200
DIGI INTL INC	COM	253798102	176	16400 SH		DEFINED 17	16400
DIGI INTL INC	COM	253798102	152	14200 SH		DEFINED 21	14200
DIGIMARC CORP	COM	253807101	351	26314 SH		DEFINED 17	26314
DIGITAL INSIGHT CORP	COM	25385P106	2	75 SH		DEFINED 01	75
DIGITAL INSIGHT CORP	COM	25385P106	3	150 SH		OTHER 01	150
DIGITAL INSIGHT CORP	COM	25385P106	1534	74600 SH		DEFINED 05	74600
DIGITAL INSIGHT CORP	COM	25385P106	95	4600 SH		DEFINED 08	4600
DIGITAL INSIGHT CORP	COM	25385P106	74	3600 SH		DEFINED 17	3600
DIGITAL INSIGHT CORP	COM	25385P106	26	1274 SH		DEFINED	1274
DIGITAL RECORDERS INC	COM	253869101	105	15223 SH		DEFINED 08	15223
DIGITAL RIV INC	COM	25388B104	17	525 SH		DEFINED 01	525
DIGITAL RIV INC	COM	25388B104	437	13388 SH		DEFINED 08	13388
DIGITAL RIV INC	COM	25388B104	147	4500 SH		DEFINED 17	4500
DIGITAL RIV INC	COM	25388B104	4594	140800 SH		DEFINED 21	132200
8600							
DIGITAL RIV INC	COM	25388B104	917	28105 SH		DEFINED 22	27105
1000							
DIGITAL RIV INC	COM	25388B104	98	3000 SH		OTHER 22	3000
DIGITAS INC	COM	25388K104	116	10475 SH		DEFINED 01	8400
2075							
DIGITAS INC	COM	25388K104	2331	211296 SH		DEFINED 05	211296
DIGITAS INC	COM	25388K104	129	11700 SH		DEFINED 08	11700
DIGITAS INC	COM	25388K104	77	7000 SH		DEFINED 17	7000
DIGITAS INC	COM	25388K104	5935	538100 SH		DEFINED 21	505500
32600							
DIGITAS INC	COM	25388K104	1169	105974 SH		DEFINED 22	46609
59365							
DIGITAS INC	COM	25388K104	740	67126 SH		OTHER 22	67126
DIGITAL THEATER SYS INC	COM	25389G102	228	8717 SH		DEFINED 05	8717
DIGITAL THEATER SYS INC	COM	25389G102	1264	48385 SH		DEFINED 17	48385
DIME CMNTY BANCSHARES	COM	253922108	428	24462 SH		DEFINED 01	7062
17400							
DIME CMNTY BANCSHARES	COM	253922108	3133	179212 SH		DEFINED 05	179212
DIME CMNTY BANCSHARES	COM	253922108	103	5900 SH		DEFINED 17	5900
DIME CMNTY BANCSHARES	COM	253922108	7453	426400 SH		DEFINED 21	422200
4200							
DIME CMNTY BANCSHARES	COM	253922108	1956	111885 SH		DEFINED 22	103790
8095							
DILLARDS INC	CL A	254067101	281	12614 SH		DEFINED 01	10814
1800							
DILLARDS INC	CL A	254067101	4	200 SH		OTHER 01	
200							
DILLARDS INC	CL A	254067101	3336	149599 SH		DEFINED 05	41399
108200							
DILLARDS INC	CL A	254067101	555	24869 SH		DEFINED 08	24869
DILLARDS INC	CL A	254067101	355	15900 SH		DEFINED 17	15900
DILLARDS INC	CL A	254067101	10397	466222 SH		DEFINED 21	466222
DILLARDS INC	CL A	254067101	71	3200 SH		DEFINED 22	3000
200							
DILLARDS INC	CL A	254067101	14	650 SH		OTHER 22	650
DIME BANCORP INC NEW	*W EXP 99/99	25429Q110		3000 SH		DEFINED 01	
3000							
DIME BANCORP INC NEW	*W EXP 99/99	25429Q110	1	5972 SH		OTHER 01	4500
1472							
DIME BANCORP INC NEW	*W EXP 99/99	25429Q110		3000 SH		DEFINED 22	3000
DIME BANCORP INC NEW	*W EXP 99/99	25429Q110		3240 SH		OTHER 22	3240
DIMON INC	COM	254394109	190	33175 SH		DEFINED 01	19575
13600							

DIMON INC 300	COM	254394109	2	300 SH	OTHER	01		
DIMON INC	COM	254394109	1145	200200 SH	DEFINED	05	200200	
DIMON INC	COM	254394109	171	29900 SH	DEFINED	21	29900	
DIONEX CORP 4100	COM	254546104	654	11850 SH	DEFINED	01	7750	
DIONEX CORP 1275	COM	254546104	70	1275 SH	OTHER	01		
DIONEX CORP	COM	254546104	8975	162681 SH	DEFINED	05	162681	
DIONEX CORP	COM	254546104	116	2100 SH	DEFINED	08	2100	
DIONEX CORP 13500	COM	254546104	767	13900 SH	DEFINED	21	400	
DIRECT GEN CORP	COM	25456W204	445	13800 SH	DEFINED	17	13800	
DIRECT GEN CORP 800	COM	25456W204	7059	218957 SH	DEFINED	21	218157	
DIRECT GEN CORP 4976	COM	25456W204	1780	55210 SH	DEFINED	22	50234	
DIRECTV GROUP INC	COM	25459L106	329	19230 SH	DEFINED	05	19230	
DIRECTV GROUP INC	COM	25459L106	1407	82296 SH	DEFINED	08	82296	
DIRECTV GROUP INC	COM	25459L106	3670	214599 SH	DEFINED	17	214599	
DIRECTV GROUP INC	COM	25459L106	2683	156900 SH	DEFINED	20	156900	
DIRECTV GROUP INC 324600	COM	25459L106	33568	1963055 SH	DEFINED	21	1638455	
DIRECTV GROUP INC 837	COM	25459L106	159	9287 SH	DEFINED	22	8450	
DIRECTV GROUP INC	COM	25459L106	328	19180 SH	OTHER	22	19180	
DISCOVERY LABORATORIES INC N	COM	254668106	463	48325 SH	DEFINED	17	48325	
DISCOVERY LABORATORIES INC N 1000	COM	254668106	10	1000 SH	DEFINED	22		
DISCOVERY LABORATORIES INC N 16000	COM	254668106	163	17000 SH	OTHER	22	1000	
DISCOVERY PARTNERS INTL INC	COM	254675101	1	150 SH	DEFINED	01	150	
DISCOVERY PARTNERS INTL INC	COM	254675101	77	15100 SH	DEFINED	08	15100	
DISCOVERY PARTNERS INTL INC	COM	254675101	61	11900 SH	DEFINED	17	11900	
DISNEY WALT CO 158771	COM DISNEY	254687106	32818	1287500 SH	DEFINED	01	1128729	
DISNEY WALT CO 814295	COM DISNEY	254687106	39759	1559792 SH	OTHER	01	745497	
DISNEY WALT CO	COM DISNEY	254687106	637	25000 SH	PUT	DEFINED	01	25000
DISNEY WALT CO 44800	COM DISNEY	254687106	53734	2108051 SH	DEFINED	05	2063251	
DISNEY WALT CO	COM DISNEY	254687106	9185	360355 SH	DEFINED	08	360355	
DISNEY WALT CO	COM DISNEY	254687106	2498	98000 SH	CALL	DEFINED	08	98000
DISNEY WALT CO	COM DISNEY	254687106	12872	505000 SH	PUT	DEFINED	08	505000
DISNEY WALT CO	COM DISNEY	254687106	1724	67638 SH	DEFINED	17	67638	
DISNEY WALT CO	COM DISNEY	254687106	7647	300000 SH	PUT	DEFINED	17	300000
DISNEY WALT CO 3000	COM DISNEY	254687106	8277	324735 SH	DEFINED	21	321735	
DISNEY WALT CO 157847	COM DISNEY	254687106	56043	2198630 SH	DEFINED	22	2040783	
DISNEY WALT CO 800	COM DISNEY	254687106	25789	1011727 SH	OTHER	22	1010927	
DISNEY WALT CO	NOTE 2.125%	254687AU0	8580	8000000 PRN	DEFINED	01	8000000	
DIVERSA CORP	COM	255064107	17	1700 SH	DEFINED	01	1700	
DIVERSA CORP	COM	255064107	317	31300 SH	DEFINED	17	31300	
DIVERSA CORP	COM	255064107	2	200 SH	DEFINED	22	200	
DIXIE GROUP INC	CL A	255519100	35	2916 SH	DEFINED	01	2916	
DIXIE GROUP INC	CL A	255519100	228	19222 SH	DEFINED	17	19222	
DOBSON COMMUNICATIONS CORP	CL A	256069105		50 SH	DEFINED	01	50	
DOBSON COMMUNICATIONS CORP	CL A	256069105	216	66133 SH	DEFINED	17	66133	
DOBSON COMMUNICATIONS CORP	CL A	256069105	1304	400000 SH	DEFINED	19	400000	
DOBSON COMMUNICATIONS CORP	CL A	256069105	300	92000 SH	DEFINED	21	92000	
DOBSON COMMUNICATIONS CORP 20000	CL A	256069105	65	20000 SH	OTHER	22		
DR REDDYS LABS LTD	ADR	256135203	6564	377680 SH	DEFINED	21	377680	
DOLLAR GEN CORP 5700	COM	256669102	14591	745986 SH	DEFINED	01	740286	
DOLLAR GEN CORP 12551	COM	256669102	245	12551 SH	OTHER	01		
DOLLAR GEN CORP 218000	COM	256669102	15622	798676 SH	DEFINED	05	580676	
DOLLAR GEN CORP	COM	256669102	572	29224 SH	DEFINED	08	29224	
DOLLAR GEN CORP	COM	256669102	538	27500 SH	PUT	DEFINED	08	27500
DOLLAR GEN CORP	COM	256669102	580	29629 SH	DEFINED	17	29629	
DOLLAR GEN CORP	COM	256669102	2376	121470 SH	DEFINED	20	121470	
DOLLAR GEN CORP 196875	COM	256669102	21511	1099762 SH	DEFINED	21	902887	
DOLLAR GEN CORP 9275	COM	256669102	1014	51818 SH	DEFINED	22	42543	
DOLLAR GEN CORP	COM	256669102	151	7702 SH	OTHER	22	7702	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	34	1225 SH	DEFINED	01	1225	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	3350	122100 SH	DEFINED	21	122100	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	144	5260 SH	DEFINED	22	5260	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	49	1800 SH	OTHER	22	1800	
DOLLAR TREE STORES INC	COM	256747106	499	18199 SH	DEFINED	01	10409	

7790									
DOLLAR TREE STORES INC	COM	256747106	134	4875	SH	OTHER	01		4550
325									
DOLLAR TREE STORES INC	COM	256747106	6601	240659	SH	DEFINED	05		240659
DOLLAR TREE STORES INC	COM	256747106	3144	114629	SH	DEFINED	08		114629
DOLLAR TREE STORES INC	COM	256747106	3840	140000	SH	DEFINED	08	PUT	140000
DOLLAR TREE STORES INC	COM	256747106	979	35691	SH	DEFINED	17		35691
DOLLAR TREE STORES INC	COM	256747106	12	440	SH	DEFINED	18		
440									
DOLLAR TREE STORES INC	COM	256747106	11	400	SH	DEFINED	21		400
DOLLAR TREE STORES INC	COM	256747106	64	2337	SH	DEFINED	22		
2337									
DOLLAR TREE STORES INC	COM	256747106	1338	48775	SH	OTHER	22		4812
43963									
DOMINION RES INC VA NEW	COM	25746U109	22600	358274	SH	DEFINED	01		343731
14543									
DOMINION RES INC VA NEW	COM	25746U109	18203	288577	SH	OTHER	01		197861
90716									
DOMINION RES INC VA NEW	COM	25746U109	9487	150399	SH	DEFINED	05		150399
DOMINION RES INC VA NEW	COM	25746U109	885	14037	SH	DEFINED	08		14037
DOMINION RES INC VA NEW	COM	25746U109	174387	2764533	SH	DEFINED	17		2764533
DOMINION RES INC VA NEW	COM	25746U109	378	6000	SH	DEFINED	18		
6000									
DOMINION RES INC VA NEW	COM	25746U109	18610	295020	SH	DEFINED	21		295020
DOMINION RES INC VA NEW	COM	25746U109	30228	479200	SH	DEFINED	22		449066
30134									
DOMINION RES INC VA NEW	COM	25746U109	19108	302924	SH	OTHER	22		302824
100									
DONALDSON INC	COM	257651109	218	7425	SH	DEFINED	01		7425
DONALDSON INC	COM	257651109	32	1094	SH	OTHER	01		744
350									
DONALDSON INC	COM	257651109	5388	183875	SH	DEFINED	05		183875
DONALDSON INC	COM	257651109	198	6760	SH	DEFINED	08		6760
DONALDSON INC	COM	257651109	1662	56710	SH	DEFINED	20		56710
DONALDSON INC	COM	257651109	19935	680370	SH	DEFINED	21		677020
3350									
DONALDSON INC	COM	257651109	2702	92220	SH	DEFINED	22		75400
16820									
DONALDSON INC	COM	257651109	44	1500	SH	OTHER	22		1500
DONNELLEY R R & SONS CO	COM	257867101	1386	41984	SH	DEFINED	01		38984
3000									
DONNELLEY R R & SONS CO	COM	257867101	1386	41986	SH	OTHER	01		20875
21111									
DONNELLEY R R & SONS CO	COM	257867101	4480	135668	SH	DEFINED	05		102768
32900									
DONNELLEY R R & SONS CO	COM	257867101	3270	99035	SH	DEFINED	08		99035
DONNELLEY R R & SONS CO	COM	257867101	1486	45000	SH	DEFINED	08	PUT	45000
DONNELLEY R R & SONS CO	COM	257867101	1236	37421	SH	DEFINED	17		37421
DONNELLEY R R & SONS CO	COM	257867101	2757	83481	SH	DEFINED	21		83481
DONNELLEY R R & SONS CO	COM	257867101	3078	93229	SH	DEFINED	22		79804
13425									
DONNELLEY R R & SONS CO	COM	257867101	2391	72402	SH	OTHER	22		72402
DORAL FINL CORP	COM	25811P100	169	4888	SH	DEFINED	01		
4888									
DORAL FINL CORP	COM	25811P100	138	4000	SH	OTHER	01		1417
2583									
DORAL FINL CORP	COM	25811P100	14	400	SH	DEFINED	05		400
DORAL FINL CORP	COM	25811P100	74	2150	SH	DEFINED	08		2150
DORAL FINL CORP	COM	25811P100	852	24688	SH	DEFINED	17		24688
DORAL FINL CORP	COM	25811P100	141	4100	SH	DEFINED	21		4100
DORAL FINL CORP	COM	25811P100	885	25640	SH	DEFINED	22		24850
790									
DORAL FINL CORP	COM	25811P100	555	16095	SH	OTHER	22		16095
DOREL INDS INC	CL B SUB VTG	25822C205	282	8600	SH	DEFINED	21		8600
DOUBLECLICK INC	COM	258609304		25	SH	DEFINED	01		25
DOUBLECLICK INC	COM	258609304	3	400	SH	OTHER	01		
400									
DOUBLECLICK INC	COM	258609304	463	59600	SH	DEFINED	17		59600
DOUBLECLICK INC	COM	258609304	8245	1061150	SH	DEFINED	21		1023750
37400									
DOUBLECLICK INC	COM	258609304	273	35100	SH	DEFINED	22		
35100									
DOV PHARMACEUTICAL INC	COM	259858108	184	13175	SH	DEFINED	17		13175
DOV PHARMACEUTICAL INC	COM	259858108	3955	283300	SH	DEFINED	21		267300
16000									
DOV PHARMACEUTICAL INC	COM	259858108	779	55779	SH	DEFINED	22		53868
1911									
DOV PHARMACEUTICAL INC	COM	259858108	84	6021	SH	OTHER	22		6021
DOVER CORP	COM	260003108	6070	144182	SH	DEFINED	01		131202
12980									
DOVER CORP	COM	260003108	55297	1313475	SH	OTHER	01		942433
371042									
DOVER CORP	COM	260003108	3963	94137	SH	DEFINED	05		94137
DOVER CORP	COM	260003108	617	14649	SH	DEFINED	08		14649
DOVER CORP	COM	260003108	41470	985028	SH	DEFINED	21		985028

DOVER CORP 42471	COM	260003108	12847	305144	SH	DEFINED	22	262673	
DOVER CORP 300	COM	260003108	21562	512160	SH	OTHER	22	511860	
DOW CHEM CO 71335	COM	260543103	35294	867173	SH	DEFINED	01	795838	
DOW CHEM CO 405978	COM	260543103	32264	792723	SH	OTHER	01	386745	
DOW CHEM CO	COM	260543103	54700	1343987	SH	DEFINED	05	1343987	
DOW CHEM CO	COM	260543103	1458	35835	SH	DEFINED	08	35835	
DOW CHEM CO	COM	260543103	234	5740	SH	DEFINED	17	5740	
DOW CHEM CO	COM	260543103	19124	469879	SH	DEFINED	21	469879	
DOW CHEM CO 48828	COM	260543103	30859	758218	SH	DEFINED	22	709390	
DOW CHEM CO 350	COM	260543103	24385	599146	SH	OTHER	22	598796	
DOW JONES & CO INC 1120	COM	260561105	367	8141	SH	DEFINED	01	7021	
DOW JONES & CO INC 1815	COM	260561105	154	3415	SH	OTHER	01	1600	
DOW JONES & CO INC	COM	260561105	5652	125332	SH	DEFINED	05	125332	
DOW JONES & CO INC	COM	260561105	483	10700	SH	DEFINED	08	10700	
DOW JONES & CO INC	COM	260561105	9	200	SH	DEFINED	17	200	
DOW JONES & CO INC	COM	260561105	363	8047	SH	DEFINED	21	8047	
DOW JONES & CO INC 200	COM	260561105	259	5748	SH	DEFINED	22	5548	
DOW JONES & CO INC	COM	260561105	90	2000	SH	OTHER	22	2000	
DOWNNEY FINL CORP 8800	COM	261018105	1662	31213	SH	DEFINED	01	22413	
DOWNNEY FINL CORP 100	COM	261018105	5	100	SH	OTHER	01		
DOWNNEY FINL CORP	COM	261018105	6741	126600	SH	DEFINED	05	126600	
DOWNNEY FINL CORP	COM	261018105	21	400	SH	DEFINED	08	400	
DOWNNEY FINL CORP	COM	261018105	1091	20485	SH	DEFINED	17	20485	
DOWNNEY FINL CORP	COM	261018105	985	18499	SH	DEFINED	21	18499	
DOWNNEY FINL CORP 12400	COM	261018105	660	12400	SH	DEFINED	22		
DRAXIS HEALTH INC	COM	26150J101	96	21600	SH	DEFINED	17	21600	
DRESS BARN INC 15300	COM	261570105	345	20125	SH	DEFINED	01	4825	
DRESS BARN INC	COM	261570105	2332	136200	SH	DEFINED	05	136200	
DRESS BARN INC	COM	261570105	6499	379600	SH	DEFINED	21	379600	
DRESS BARN INC 6900	COM	261570105	1493	87200	SH	DEFINED	22	80300	
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104		1	SH	DEFINED	01	1	
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104	152	1930	SH	DEFINED	08	1930	
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104	197565	2500500	SH	DEFINED	17	2500500	
DREYFUS STRATEGIC MUNS INC 2450	COM	261932107	20	2450	SH	DEFINED	01		
DREYFUS STRATEGIC MUNS INC 14288	COM	261932107	202	24756	SH	OTHER	01	10468	
DREYFUS STRATEGIC MUNS INC 2543	COM	261932107	49	6063	SH	DEFINED	22	3520	
DREYFUS STRATEGIC MUNS INC	COM	261932107	48	5954	SH	OTHER	22	5954	
DREYFUS MUN INCOME INC	COM	26201R102	85	9200	SH	DEFINED	22	9200	
DREYFUS MUN INCOME INC	COM	26201R102	78	8500	SH	OTHER	22	8500	
DREYFUS N Y MUN INCOME INC	COM	26201T108	69	9000	SH	DEFINED	22	9000	
DREYFUS N Y MUN INCOME INC	COM	26201T108	11	1385	SH	OTHER	22	1385	
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	469	57561	SH	DEFINED	01	57561	
DREYFUS STRATEGIC MUN BD FD 7669	COM	26202F107	107	13138	SH	OTHER	01	5469	
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	25	3048	SH	DEFINED	22	3048	
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	27	3346	SH	OTHER	22	3346	
DRIL-QUIP INC	COM	262037104	21	1125	SH	DEFINED	01	1125	
DRIL-QUIP INC	COM	262037104	1353	72375	SH	DEFINED	05	72375	
DRIL-QUIP INC	COM	262037104	174	9300	SH	DEFINED	17	9300	
DRIL-QUIP INC	COM	262037104	215	11500	SH	DEFINED	21	11500	
DSL NET INC	COM	262506108	9	30000	SH	OTHER	01	30000	
DSL NET INC	COM	262506108	2	5000	SH	DEFINED	22	5000	
DU PONT E I DE NEMOURS & CO 107870	COM	263534109	90413	2035403	SH	DEFINED	01	1927533	
DU PONT E I DE NEMOURS & CO 501251	COM	263534109	51003	1148207	SH	OTHER	01	646956	
DU PONT E I DE NEMOURS & CO	COM	263534109	20652	464917	SH	DEFINED	05	464917	
DU PONT E I DE NEMOURS & CO	COM	263534109	6876	154790	SH	DEFINED	08	154790	
DU PONT E I DE NEMOURS & CO	COM	263534109	337	7583	SH	DEFINED	13	7583	
DU PONT E I DE NEMOURS & CO	COM	263534109	114058	2567709	SH	DEFINED	17	2567709	
DU PONT E I DE NEMOURS & CO	COM	263534109	8329	187500	SH	CALL	DEFINED	17	187500
DU PONT E I DE NEMOURS & CO	COM	263534109	8329	187500	SH	PUT	DEFINED	17	187500
DU PONT E I DE NEMOURS & CO	COM	263534109	26395	594224	SH	DEFINED	21	594224	
DU PONT E I DE NEMOURS & CO 106390	COM	263534109	74836	1684745	SH	DEFINED	22	1578355	
DU PONT E I DE NEMOURS & CO	COM	263534109	52359	1178727	SH	OTHER	22	1178727	
DUANE READE INC	COM	263578106	27	1625	SH	DEFINED	01	1625	
DUANE READE INC	COM	263578106	1673	102450	SH	DEFINED	05	102450	

DUANE READE INC	COM		263578106	163	10000	SH	CALL	DEFINED	08	10000
DUANE READE INC	COM		263578106	121	7400	SH		DEFINED	17	7400
DUANE READE INC	COM		263578106	265	16200	SH		DEFINED	21	16200
DUANE READE INC	NOTE	2.148%	263578AC0	1595	2830000	PRN		DEFINED	08	2830000
DUFF & PHELPS UTIL CORP BD T	COM		26432K108	31	2452	SH		DEFINED	01	2452
DUFF & PHELPS UTIL CORP BD T 5693	COM		26432K108	108	8524	SH		OTHER	01	2831
DUFF & PHELPS UTIL CORP BD T	COM		26432K108	19	1500	SH		DEFINED	22	1500
DUFF & PHELPS UTIL CORP BD T	COM		26432K108	56	4395	SH		OTHER	22	4395
DUKE ENERGY CORP 50292	COM		264399106	538438	26537131	SH		DEFINED	01	26486839
DUKE ENERGY CORP 200050	COM		264399106	6269	308966	SH		OTHER	01	108916
DUKE ENERGY CORP	COM		264399106	43808	2159087	SH		DEFINED	05	2159087
DUKE ENERGY CORP	COM		264399106	456	22497	SH		DEFINED	08	22497
DUKE ENERGY CORP	COM		264399106	203129	10011302	SH		DEFINED	17	10011302
DUKE ENERGY CORP	COM		264399106	19524	962264	SH		DEFINED	21	962264
DUKE ENERGY CORP 46863	COM		264399106	6145	302881	SH		DEFINED	22	256018
DUKE ENERGY CORP 150	COM		264399106	3950	194658	SH		OTHER	22	194508
DUKE REALTY CORP	COM NEW		264411505	589	18501	SH		DEFINED	01	18501
DUKE REALTY CORP 9017	COM NEW		264411505	873	27429	SH		OTHER	01	18412
DUKE REALTY CORP	COM NEW		264411505	487	15307	SH		DEFINED	08	15307
DUKE REALTY CORP	COM NEW		264411505	23152	727806	SH		DEFINED	21	727806
DUKE REALTY CORP 17255	COM NEW		264411505	2105	66159	SH		DEFINED	22	48904
DUKE REALTY CORP	COM NEW		264411505	1057	33237	SH		OTHER	22	33237
DUN & BRADSTREET CORP DEL NE 325	COM		26483E100	3297	61155	SH		DEFINED	01	60830
DUN & BRADSTREET CORP DEL NE 6079	COM		26483E100	3289	61011	SH		OTHER	01	54932
DUN & BRADSTREET CORP DEL NE	COM		26483E100	8148	151135	SH		DEFINED	05	151135
DUN & BRADSTREET CORP DEL NE	COM		26483E100	496	9201	SH		DEFINED	08	9201
DUN & BRADSTREET CORP DEL NE 1967	COM		26483E100	1117	20719	SH		DEFINED	22	18752
DUN & BRADSTREET CORP DEL NE	COM		26483E100	1594	29563	SH		OTHER	22	29563
DURA AUTOMOTIVE SYSTEMS CORP	CL A		265903104	183	20000	SH		DEFINED	08	20000
DURA AUTOMOTIVE SYSTEMS CORP	CL A		265903104	116	12700	SH		DEFINED	17	12700
DUPONT PHOTOMASKS INC 7800	COM		26613X101	209	10300	SH		DEFINED	01	2500
DUPONT PHOTOMASKS INC	COM		26613X101	1757	86425	SH		DEFINED	05	86425
DUPONT PHOTOMASKS INC	COM		26613X101	369	18130	SH		DEFINED	21	18130
DUPONT PHOTOMASKS INC 4005	COM		26613X101	129	6360	SH		DEFINED	22	2355
DUPONT PHOTOMASKS INC	COM		26613X101	33	1605	SH		OTHER	22	1605
DUQUESNE LT HLDGS INC	COM		266233105	41517	2150000	SH		DEFINED	01	2150000
DUQUESNE LT HLDGS INC	COM		266233105	3120	161572	SH		DEFINED	05	161572
DUQUESNE LT HLDGS INC	COM		266233105	282	14590	SH		DEFINED	08	14590
DUQUESNE LT HLDGS INC	COM		266233105	294	15200	SH		DEFINED	17	15200
DUQUESNE LT HLDGS INC 525	COM		266233105	60	3089	SH		DEFINED	22	2564
DUQUESNE LT HLDGS INC	COM		266233105	4	225	SH		OTHER	22	225
DURECT CORP	COM		266605104	207	59770	SH		DEFINED	17	59770
DUSA PHARMACEUTICALS INC	COM		266898105	8	800	SH		DEFINED	01	800
DUSA PHARMACEUTICALS INC	COM		266898105	238	25000	SH	CALL	DEFINED	08	25000
DUSA PHARMACEUTICALS INC	COM		266898105	80	8400	SH		DEFINED	17	8400
DYAX CORP	COM		26746E103	31	2667	SH		DEFINED	01	2667
DYAX CORP	COM		26746E103	313	26600	SH		DEFINED	17	26600
DYCOM INDS INC	COM		267475101	295	10521	SH		DEFINED	01	10521
DYCOM INDS INC 200	COM		267475101	6	200	SH		OTHER	01	
DYCOM INDS INC	COM		267475101	2917	104163	SH		DEFINED	05	104163
DYCOM INDS INC	COM		267475101	25	900	SH		DEFINED	08	900
DYCOM INDS INC	COM		267475101	59	2100	SH		DEFINED	17	2100
DYNAVAX TECHNOLOGIES CORP	COM		268158102	9498	1426108	SH		DEFINED		1426108
DYNEGY INC NEW	CL A		26816Q101	165	38714	SH		DEFINED	01	38714
DYNEGY INC NEW 5153	CL A		26816Q101	30	6968	SH		OTHER	01	1815
DYNEGY INC NEW	CL A		26816Q101	741	173933	SH		DEFINED	05	173933
DYNEGY INC NEW	CL A		26816Q101	1715	402623	SH		DEFINED	08	402623
DYNEGY INC NEW	CL A		26816Q101	406	95400	SH		DEFINED	17	95400
DYNEGY INC NEW	CL A		26816Q101	2729	640600	SH		DEFINED	21	640600
DYNEGY INC NEW 1100	CL A		26816Q101	82	19310	SH		DEFINED	22	18210
DYNEGY INC NEW	CL A		26816Q101	6	1450	SH		OTHER	22	1450
ECI TELECOM LTD	ORD		268258100	906	132600	SH		DEFINED	21	132600
EGL INC	COM		268484102	91	3425	SH		DEFINED	01	3425
EGL INC 200	COM		268484102	5	200	SH		OTHER	01	
EGL INC	COM		268484102	5027	188975	SH		DEFINED	05	188975
EGL INC	COM		268484102	229	8600	SH		DEFINED	08	8600
EGL INC	COM		268484102	1256	47200	SH		DEFINED	17	47200
EGL INC	COM		268484102	7233	271900	SH		DEFINED	21	257100

14800									
EGL INC	COM	268484102	1258	47300	SH	DEFINED	22	26100	
21200									
EGL INC	COM	268484102	654	24600	SH	OTHER	22	24600	
E-LOAN INC	COM	26861P107	1108	410259	SH	DEFINED	08	410259	
E-LOAN INC	COM	26861P107	4	1500	SH	DEFINED	22	1500	
E M C CORP MASS	COM	268648102	14889	1306090	SH	DEFINED	01	1189085	
117005									
E M C CORP MASS	COM	268648102	9184	805609	SH	OTHER	01	557887	
247722									
E M C CORP MASS	COM	268648102	13463	1180947	SH	DEFINED	05	1089547	
91400									
E M C CORP MASS	COM	268648102	1589	139425	SH	DEFINED	08	139425	
E M C CORP MASS	COM	268648102	570	50000	SH	CALL	DEFINED	08	50000
E M C CORP MASS	COM	268648102	7	620	SH	DEFINED	13	620	
E M C CORP MASS	COM	268648102	32	2800	SH	OTHER	13	2800	
E M C CORP MASS	COM	268648102	2217	194472	SH	DEFINED	17	194472	
E M C CORP MASS	COM	268648102	1140	100000	SH	PUT	DEFINED	17	100000
E M C CORP MASS	COM	268648102	43976	3857587	SH	DEFINED	21	3811587	
46000									
E M C CORP MASS	COM	268648102	14426	1265411	SH	DEFINED	22	1088811	
176600									
E M C CORP MASS	COM	268648102	3397	298001	SH	OTHER	22	298001	
EMS TECHNOLOGIES INC	COM	26873N108	52	2700	SH	DEFINED	01	2700	
EMS TECHNOLOGIES INC	COM	26873N108	194	10000	SH	OTHER	01	10000	
EMS TECHNOLOGIES INC	COM	26873N108	52	2700	SH	DEFINED	05	2700	
EMS TECHNOLOGIES INC	COM	26873N108	4	200	SH	DEFINED	08	200	
EMS TECHNOLOGIES INC	COM	26873N108	45	2300	SH	DEFINED	17	2300	
ENSCO INTL INC	COM	26874Q100	585	20112	SH	DEFINED	01	10512	
9600									
ENSCO INTL INC	COM	26874Q100	84	2874	SH	OTHER	01	749	
2125									
ENSCO INTL INC	COM	26874Q100	34221	1175969	SH	DEFINED	05	1175969	
ENSCO INTL INC	COM	26874Q100	1625	55839	SH	DEFINED	08	55839	
ENSCO INTL INC	COM	26874Q100	49	1700	SH	DEFINED	22	1700	
ENI S P A	SPONSORED AD	26874R108	122	1212	SH	DEFINED	01	1212	
ENI S P A	SPONSORED AD	26874R108	36	360	SH	OTHER	01	80	
280									
ENI S P A	SPONSORED AD	26874R108	50	500	SH	DEFINED	21	500	
ENI S P A	SPONSORED AD	26874R108	6	64	SH	DEFINED	22	64	
EOG RES INC	COM	26875P101	3884	65043	SH	DEFINED	01	60743	
4300									
EOG RES INC	COM	26875P101	1449	24265	SH	OTHER	01	6795	
17470									
EOG RES INC	COM	26875P101	10626	177966	SH	DEFINED	05	143066	
34900									
EOG RES INC	COM	26875P101	7701	128980	SH	DEFINED	08	128980	
EOG RES INC	COM	26875P101	1194	20000	SH	CALL	DEFINED	08	20000
EOG RES INC	COM	26875P101	14928	250000	SH	PUT	DEFINED	08	250000
EOG RES INC	COM	26875P101	849	14220	SH	DEFINED	20	14220	
EOG RES INC	COM	26875P101	28024	469335	SH	DEFINED	21	468260	
1075									
EOG RES INC	COM	26875P101	18206	304899	SH	DEFINED	22	283054	
21845									
EOG RES INC	COM	26875P101	825	13820	SH	OTHER	22	13820	
EPIX MEDICAL INC	COM	26881Q101	1	25	SH	DEFINED	01	25	
EPIX MEDICAL INC	COM	26881Q101	21	1000	SH	DEFINED	22		
1000									
EPIX MEDICAL INC	COM	26881Q101	519	24600	SH	OTHER	22	1000	
23600									
E PIPHANY INC	COM	26881V100	2	410	SH	OTHER	01	410	
E PIPHANY INC	COM	26881V100	845	175000	SH	DEFINED	21	175000	
E PIPHANY INC	COM	26881V100	443	91700	SH	DEFINED	22	600	
91100									
EPIQ SYS INC	COM	26882D109	187	12910	SH	DEFINED	01	8749	
4161									
EPIQ SYS INC	COM	26882D109	3613	249198	SH	DEFINED	05	249198	
EPIQ SYS INC	COM	26882D109	46	3200	SH	DEFINED	17	3200	
EPIQ SYS INC	COM	26882D109	171	11800	SH	DEFINED	21	11800	
ESS TECHNOLOGY INC	COM	269151106	275	25650	SH	DEFINED	01	12950	
12700									
ESS TECHNOLOGY INC	COM	269151106	1880	175525	SH	DEFINED	05	175525	
ESS TECHNOLOGY INC	COM	269151106	88	8200	SH	DEFINED	08	8200	
ESS TECHNOLOGY INC	COM	269151106	70	6500	SH	DEFINED	17	6500	
ESS TECHNOLOGY INC	COM	269151106	280	26100	SH	DEFINED	21	26100	
E TRADE FINANCIAL CORP	COM	269246104	1658	148710	SH	DEFINED	01	105110	
43600									
E TRADE FINANCIAL CORP	COM	269246104	60	5385	SH	OTHER	01		
5385									
E TRADE FINANCIAL CORP	COM	269246104	4789	429501	SH	DEFINED	05	249001	
180500									
E TRADE FINANCIAL CORP	COM	269246104	82	7369	SH	DEFINED	08	7369	
E TRADE FINANCIAL CORP	COM	269246104	1412	126600	SH	CALL	DEFINED	08	126600
E TRADE FINANCIAL CORP	COM	269246104	2504	224612	SH	DEFINED	17	224612	
E TRADE FINANCIAL CORP	COM	269246104	22	2000	SH	CALL	DEFINED	17	2000

E TRADE FINANCIAL CORP 3000	COM		269246104	33	3000 SH	DEFINED	18		
E TRADE FINANCIAL CORP	COM		269246104	1560	139900 SH	DEFINED	20	139900	
E TRADE FINANCIAL CORP 285030	COM		269246104	15958	1431170 SH	DEFINED	21	1146140	
E TRADE FINANCIAL CORP 53305	COM		269246104	9771	876298 SH	DEFINED	22	822993	
E TRADE FINANCIAL CORP	COM		269246104	424	38040 SH	OTHER	22	38040	
E TRADE FINANCIAL CORP	NOTE	6.750%	269246AD6	1092	1050000 PRN	DEFINED	08	1050000	
EAGLE MATERIALS INC	COM		26969P108	33	464 SH	DEFINED	08	464	
EAGLE MATERIALS INC	COM		26969P108	6342	89300 SH	DEFINED	21	89300	
EAGLE MATERIALS INC 13	COM		26969P108	361	5080 SH	DEFINED	22	5067	
EAGLE MATERIALS INC	COM		26969P108	114	1600 SH	OTHER	22	1600	
EARTHLINK INC	COM		270321102	2	175 SH	DEFINED	01	175	
EARTHLINK INC 200	COM		270321102	2	200 SH	OTHER	01		
EARTHLINK INC	COM		270321102	57	5500 SH	DEFINED	08	5500	
EARTHLINK INC	COM		270321102	1413	136500 SH	DEFINED	17	136500	
EARTHLINK INC	COM		270321102	8	750 SH	DEFINED	22	750	
EARTHLINK INC	COM		270321102	1	50 SH	OTHER	22	50	
EAST WEST BANCORP INC 19600 4600	COM		27579R104	936	30475 SH	DEFINED	01	6275	
EAST WEST BANCORP INC 4750	COM		27579R104	146	4750 SH	OTHER	01		
EAST WEST BANCORP INC	COM		27579R104	6972	227100 SH	DEFINED	05	227100	
EAST WEST BANCORP INC	COM		27579R104	55	1800 SH	DEFINED	08	1800	
EAST WEST BANCORP INC 12800	COM		27579R104	8062	262600 SH	DEFINED	21	249800	
EAST WEST BANCORP INC 1400	COM		27579R104	1382	45000 SH	DEFINED	22	43600	
EAST WEST BANCORP INC	COM		27579R104	135	4400 SH	OTHER	22	4400	
EASTERN CO 122399	COM		276317104	2863	171463 SH	DEFINED	22	49064	
EASTERN CO	COM		276317104	187	11200 SH	OTHER	22	11200	
EASTGROUP PPTY INC	COM		277276101	253	7500 SH	DEFINED	01	7500	
EASTGROUP PPTY INC	COM		277276101	9	280 SH	OTHER	01	280	
EASTGROUP PPTY INC	COM		277276101	4736	140650 SH	DEFINED	21	140650	
EASTGROUP PPTY INC	COM		277276101	197	5860 SH	DEFINED	22	5860	
EASTGROUP PPTY INC	COM		277276101	94	2800 SH	OTHER	22	2800	
EASTMAN CHEM CO 11194	COM		277432100	113539	2455968 SH	DEFINED	01	2444774	
EASTMAN CHEM CO 13225	COM		277432100	2241	48470 SH	OTHER	01	35245	
EASTMAN CHEM CO	COM		277432100	34135	738370 SH	DEFINED	05	738370	
EASTMAN CHEM CO	COM		277432100	4765	103075 SH	DEFINED	08	103075	
EASTMAN CHEM CO 237878	COM		277432100	10997	237878 SH	OTHER	17		
EASTMAN CHEM CO	COM		277432100	17187	371767 SH	DEFINED	21	371767	
EASTMAN CHEM CO 11257	COM		277432100	4132	89377 SH	DEFINED	22	78120	
EASTMAN CHEM CO	COM		277432100	1728	37373 SH	OTHER	22	37373	
EASTMAN KODAK CO 8125	COM		277461109	2265	83943 SH	DEFINED	01	75818	
EASTMAN KODAK CO 38949	COM		277461109	4355	161408 SH	OTHER	01	122459	
EASTMAN KODAK CO	COM		277461109	3575	132493 SH	DEFINED	05	132493	
EASTMAN KODAK CO	COM		277461109	1226	45423 SH	DEFINED	08	45423	
EASTMAN KODAK CO	COM		277461109	18163	673200 SH	CALL	DEFINED	08	673200
EASTMAN KODAK CO	COM		277461109	9041	335100 SH	PUT	DEFINED	08	335100
EASTMAN KODAK CO	COM		277461109	3146	116600 SH	DEFINED	17	116600	
EASTMAN KODAK CO 3775	COM		277461109	102	3775 SH	DEFINED	18		
EASTMAN KODAK CO	COM		277461109	770	28557 SH	DEFINED	21	28557	
EASTMAN KODAK CO 25864	COM		277461109	4685	173656 SH	DEFINED	22	147792	
EASTMAN KODAK CO	COM		277461109	3585	132889 SH	OTHER	22	132889	
EASTMAN KODAK CO	NOTE	3.375%	277461BE8	980	885000 PRN	DEFINED	08	885000	
EATON CORP 1200	COM		278058102	6111	94392 SH	DEFINED	01	93192	
EATON CORP 104033	COM		278058102	9784	151127 SH	OTHER	01	47094	
EATON CORP 76500	COM		278058102	9476	146369 SH	DEFINED	05	69869	
EATON CORP	COM		278058102	1083	16731 SH	DEFINED	08	16731	
EATON CORP	COM		278058102	230	3545 SH	DEFINED	17	3545	
EATON CORP 9000	COM		278058102	38192	589931 SH	DEFINED	21	580931	
EATON CORP 13684	COM		278058102	12913	199463 SH	DEFINED	22	185779	
EATON CORP	COM		278058102	1739	26867 SH	OTHER	22	26867	
EATON VANCE CORP	COM NON VTG		278265103	213	5578 SH	DEFINED	01	5578	
EATON VANCE CORP 250	COM NON VTG		278265103	96	2500 SH	OTHER	01	2250	
EATON VANCE CORP	COM NON VTG		278265103	5495	143820 SH	DEFINED	05	143820	

EATON VANCE CORP	COM NON VTG	278265103	1185	31010	SH	DEFINED 08	31010
EATON VANCE CORP	COM NON VTG	278265103	96	2500	SH	DEFINED 17	2500
EATON VANCE CORP	COM NON VTG	278265103	1128	29525	SH	DEFINED 21	29525
EATON VANCE CORP 9725	COM NON VTG	278265103	1222	31990	SH	DEFINED 22	22265
EATON VANCE CORP	COM NON VTG	278265103	1314	34400	SH	OTHER 22	34400
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	283	20000	SH	DEFINED 22	20000
EATON VANCE NJ MUNI INCOME T	SH BEN INT	27826V106	142	9999	SH	OTHER 22	9999
EBAY INC 4055	COM	278642103	8142	88546	SH	DEFINED 01	84491
EBAY INC 12585	COM	278642103	2266	24642	SH	OTHER 01	12057
EBAY INC 4300	COM	278642103	28409	308957	SH	DEFINED 05	304657
EBAY INC	COM	278642103	1277	13886	SH	DEFINED 08	13886
EBAY INC	COM	278642103	1136	12356	SH	DEFINED 17	12356
EBAY INC	COM	278642103	2409	26200	SH	DEFINED 20	26200
EBAY INC 51760	COM	278642103	76118	827820	SH	DEFINED 21	776060
EBAY INC 15920	COM	278642103	8914	96939	SH	DEFINED 22	81019
EBAY INC	COM	278642103	3496	38020	SH	OTHER 22	38020
ECHOSTAR COMMUNICATIONS NEW 66925	CL A	278762109	3757	122193	SH	DEFINED 01	55268
ECHOSTAR COMMUNICATIONS NEW 1000	CL A	278762109	58	1900	SH	OTHER 01	900
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	46	1500	SH	DEFINED 05	1500
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	8092	263166	SH	DEFINED 08	263166
ECHOSTAR COMMUNICATIONS NEW 93114	CL A	278762109	2863	93114	SH	DEFINED 18	
ECHOSTAR COMMUNICATIONS NEW 1520	CL A	278762109	174	5643	SH	DEFINED 22	4123
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	74	2400	SH	OTHER 22	2400
ECHOSTAR COMMUNICATIONS NEW 25000000	NOTE 5.750%	278762AG4	25719	25000000	PRN	OTHER 17	
ECHOSTAR COMMUNICATIONS NEW 365000	NOTE 5.750%	278762AG4	375	365000	PRN	DEFINED 18	
ECLIPSYS CORP	COM	278856109	1528	100150	SH	DEFINED 01	100150
ECLIPSYS CORP 1600	COM	278856109	27	1750	SH	OTHER 01	150
ECLIPSYS CORP	COM	278856109	1033	67674	SH	DEFINED 08	67674
ECLIPSYS CORP	COM	278856109	2213	145000	SH	DEFINED 08	145000
ECOLAB INC 700	COM	278865100	6561	206957	SH	DEFINED 01	206257
ECOLAB INC 7100	COM	278865100	824	25980	SH	OTHER 01	18880
ECOLAB INC	COM	278865100	10160	320494	SH	DEFINED 05	320494
ECOLAB INC	COM	278865100	585	18462	SH	DEFINED 08	18462
ECOLAB INC 2500	COM	278865100	79	2500	SH	DEFINED 18	
ECOLAB INC	COM	278865100	812	25620	SH	DEFINED 21	25620
ECOLAB INC 1950	COM	278865100	1810	57094	SH	DEFINED 22	55144
ECOLAB INC	COM	278865100	403	12712	SH	OTHER 22	12712
EDGE PETE CORP DEL	COM	279862106	95	5600	SH	DEFINED 17	5600
EDGE PETE CORP DEL 6600	COM	279862106	1780	104700	SH	DEFINED 21	98100
EDGE PETE CORP DEL 733	COM	279862106	347	20394	SH	DEFINED 22	19661
EDGE PETE CORP DEL	COM	279862106	38	2206	SH	OTHER 22	2206
EDISON INTL	COM	281020107	2119	82861	SH	DEFINED 01	82861
EDISON INTL 16940	COM	281020107	916	35810	SH	OTHER 01	18870
EDISON INTL 18600	COM	281020107	4319	168915	SH	DEFINED 05	150315
EDISON INTL	COM	281020107	315	12324	SH	DEFINED 08	12324
EDISON INTL	COM	281020107	573	22400	SH	DEFINED 17	22400
EDISON INTL	COM	281020107	14902	582806	SH	DEFINED 21	582806
EDISON INTL 1000	COM	281020107	1593	62284	SH	DEFINED 22	61284
EDISON INTL	COM	281020107	528	20639	SH	OTHER 22	20639
EDO CORP	COM	281347104	36	1500	SH	DEFINED 01	1500
EDO CORP 175	COM	281347104	4	175	SH	OTHER 01	
EDO CORP	COM	281347104	2012	83425	SH	DEFINED 05	83425
EDO CORP	COM	281347104	123	5100	SH	DEFINED 08	5100
EDO CORP	COM	281347104	318	13200	SH	DEFINED 21	13200
EDO CORP	COM	281347104	4	150	SH	DEFINED 22	150
EDUCATION MGMT CORP 1054	COM	28139T101	515	15671	SH	DEFINED 01	14617
EDUCATION MGMT CORP 605	COM	28139T101	20	605	SH	OTHER 01	
EDUCATION MGMT CORP	COM	28139T101	9991	304033	SH	DEFINED 05	304033
EDUCATION MGMT CORP	COM	28139T101	166	5060	SH	DEFINED 08	5060
EDUCATION MGMT CORP	COM	28139T101	1989	60520	SH	DEFINED 20	60520

EDUCATION MGMT CORP 54360	COM	28139T101	69055	2101496	SH	DEFINED	21	2047136
EDUCATION MGMT CORP 93060	COM	28139T101	3581	108970	SH	DEFINED	22	15910
EDUCATION MGMT CORP EDWARDS AG INC 3937	COM	28139T101	789	24020	SH	OTHER	22	24020
EDWARDS AG INC 16444	COM	281760108	2899	85197	SH	DEFINED	01	81260
EDWARDS AG INC 16444	COM	281760108	1031	30288	SH	OTHER	01	13844
EDWARDS AG INC	COM	281760108	5795	170303	SH	DEFINED	05	170303
EDWARDS AG INC	COM	281760108	4920	144578	SH	DEFINED	08	144578
EDWARDS AG INC	COM	281760108	7	200	SH	DEFINED	17	200
EDWARDS AG INC	COM	281760108	14099	414300	SH	DEFINED	21	414300
EDWARDS AG INC 4700	COM	281760108	8351	245413	SH	DEFINED	22	240713
EDWARDS AG INC	COM	281760108	321	9437	SH	OTHER	22	9437
EDWARDS LIFESCIENCES CORP 950	COM	28176E108	322	9237	SH	DEFINED	01	8287
EDWARDS LIFESCIENCES CORP 4745	COM	28176E108	2237	64197	SH	OTHER	01	59452
EDWARDS LIFESCIENCES CORP	COM	28176E108	4403	126355	SH	DEFINED	05	126355
EDWARDS LIFESCIENCES CORP	COM	28176E108	535	15339	SH	DEFINED	08	15339
EDWARDS LIFESCIENCES CORP 23260	COM	28176E108	1205	34568	SH	DEFINED	22	11308
EDWARDS LIFESCIENCES CORP	COM	28176E108	284	8150	SH	OTHER	22	8150
EFUNDS CORP 16870	COM	28224R101	440	25147	SH	DEFINED	01	8277
EFUNDS CORP 330	COM	28224R101	6	330	SH	OTHER	01	
EFUNDS CORP	COM	28224R101	3783	216175	SH	DEFINED	05	216175
EFUNDS CORP	COM	28224R101	47	2700	SH	DEFINED	08	2700
EFUNDS CORP	COM	28224R101	96	5500	SH	DEFINED	17	5500
EFUNDS CORP	COM	28224R101	555	31700	SH	DEFINED	21	31700
EFUNDS CORP	COM	28224R101	100	5741	SH	DEFINED	22	5741
EFUNDS CORP	COM	28224R101	49	2809	SH	OTHER	22	2809
EL PASO CORP 1150	COM	28336L109	4674	593120	SH	DEFINED	01	591970
EL PASO CORP 35002	COM	28336L109	475	60257	SH	OTHER	01	25255
EL PASO CORP	COM	28336L109	2360	299462	SH	DEFINED	05	299462
EL PASO CORP	COM	28336L109	5816	738050	SH	DEFINED	08	738050
EL PASO CORP	COM	28336L109	4763	604500	SH	DEFINED	17	604500
EL PASO CORP 3444	COM	28336L109	2903	368450	SH	DEFINED	21	365006
EL PASO CORP 7392	COM	28336L109	401	50910	SH	DEFINED	22	43518
EL PASO CORP	COM	28336L109	363	46078	SH	OTHER	22	46078
EL PASO ELEC CO 22000	COM NEW	283677854	431	27900	SH	DEFINED	01	5900
EL PASO ELEC CO	COM NEW	283677854	3508	227200	SH	DEFINED	05	227200
EL PASO ELEC CO	COM NEW	283677854	4160	269400	SH	DEFINED	21	269400
EL PASO ELEC CO 900	COM NEW	283677854	155	10010	SH	DEFINED	22	9110
EL PASO ELEC CO	COM NEW	283677854	68	4400	SH	OTHER	22	4400
ELAN PLC 500	ADR	284131208	1013	40950	SH	DEFINED	01	40450
ELAN PLC 5000	ADR	284131208	219	8841	SH	OTHER	01	3841
ELAN PLC	ADR	284131208	5204	210331	SH	DEFINED	08	210331
ELAN PLC	ADR	284131208	3493	141200	SH	DEFINED	08	141200
ELAN PLC	ADR	284131208	1237	50000	SH	DEFINED	08	50000
ELAN PLC	ADR	284131208	127	5143	SH	DEFINED	17	5143
ELAN PLC 1250	ADR	284131208	31	1250	SH	DEFINED	18	
ELAN PLC	ADR	284131208	22629	914680	SH	DEFINED	21	914680
ELAN PLC 1530	ADR	284131208	1811	73183	SH	DEFINED	22	71653
ELAN PLC	ADR	284131208	882	35670	SH	OTHER	22	35670
ELECTRO RENT CORP	COM	285218103	6	600	SH	DEFINED	01	600
ELECTRO RENT CORP	COM	285218103	995	95031	SH	DEFINED	21	95031
ELECTRO RENT CORP	COM	285218103	36	3440	SH	DEFINED	22	3440
ELECTRO RENT CORP	COM	285218103	13	1200	SH	OTHER	22	1200
ELECTRO SCIENTIFIC INDS 400	COM	285229100	104	3675	SH	DEFINED	01	3275
ELECTRO SCIENTIFIC INDS	COM	285229100	11	400	SH	OTHER	01	400
ELECTRO SCIENTIFIC INDS	COM	285229100	3366	118900	SH	DEFINED	05	118900
ELECTRO SCIENTIFIC INDS	COM	285229100	62	2200	SH	DEFINED	17	2200
ELECTRO SCIENTIFIC INDS 31000	COM	285229100	25901	914900	SH	DEFINED	21	883900
ELECTRO SCIENTIFIC INDS 29350	COM	285229100	831	29350	SH	DEFINED	22	
ELECTRONIC ARTS INC 8885 2330	COM	285512109	15110	276989	SH	DEFINED	01	265774
ELECTRONIC ARTS INC 47670	COM	285512109	2600	47670	SH	OTHER	01	

ELECTRONIC ARTS INC	COM		285512109	14891	272973	SH	DEFINED	05		272973	
ELECTRONIC ARTS INC	COM		285512109	455	8339	SH	DEFINED	08		8339	
ELECTRONIC ARTS INC	COM		285512109	32	580	SH	DEFINED	13		580	
ELECTRONIC ARTS INC	COM		285512109	676	12400	SH	DEFINED	17		12400	
ELECTRONIC ARTS INC	COM		285512109	40616	744560	SH	DEFINED	21		744560	
ELECTRONIC ARTS INC	COM		285512109	35645	653445	SH	DEFINED	22		631008	
22437											
ELECTRONIC ARTS INC	COM		285512109	6104	111900	SH	OTHER	22		111900	
ELECTRONIC CLEARING HOUSE IN	COM	PAR.01 N	285562500	124	13300	SH	DEFINED	17		13300	
ELECTRONIC DATA SYS NEW	COM		285661104	1317	68777	SH	DEFINED	01		64380	
4397											
ELECTRONIC DATA SYS NEW	COM		285661104	677	35350	SH	OTHER	01		26118	
9232											
ELECTRONIC DATA SYS NEW	COM		285661104	4124	215335	SH	DEFINED	05		215335	
ELECTRONIC DATA SYS NEW	COM		285661104	3045	159018	SH	DEFINED	08		159018	
ELECTRONIC DATA SYS NEW	COM		285661104	1375	71800	SH	CALL	DEFINED	08	71800	
ELECTRONIC DATA SYS NEW	COM		285661104	4022	210000	SH	PUT	DEFINED	08	210000	
ELECTRONIC DATA SYS NEW	COM		285661104	9564	499400	SH	DEFINED	17		499400	
ELECTRONIC DATA SYS NEW	COM		285661104	157	8200	SH	DEFINED	18			
8200											
ELECTRONIC DATA SYS NEW	COM		285661104	10684	557916	SH	DEFINED	21		557916	
ELECTRONIC DATA SYS NEW	COM		285661104	1646	85942	SH	DEFINED	22		74437	
11505											
ELECTRONIC DATA SYS NEW	COM		285661104	952	49713	SH	OTHER	22		49713	
ELECTRONIC DATA SYS NEW	NOTE	3.875%	285661AF1	576	600000	PRN	DEFINED	17		600000	
ELECTRONICS BOUTIQUE HLDGS C	COM		286045109	304	11550	SH	DEFINED	01		3450	
8100											
ELECTRONICS BOUTIQUE HLDGS C	COM		286045109	2852	108275	SH	DEFINED	05		108275	
ELECTRONICS BOUTIQUE HLDGS C	COM		286045109	105	4000	SH	DEFINED	08		4000	
ELECTRONICS BOUTIQUE HLDGS C	COM		286045109	68	2600	SH	DEFINED	17		2600	
ELECTRONICS BOUTIQUE HLDGS C	COM		286045109	414	15700	SH	DEFINED	21		15700	
ELECTRONICS BOUTIQUE HLDGS C	COM		286045109	24	900	SH	DEFINED	22		900	
ELECTRONICS FOR IMAGING INC	COM		286082102	1	45	SH	DEFINED	01		45	
ELECTRONICS FOR IMAGING INC	COM		286082102	85	3000	SH	OTHER	01		3000	
ELECTRONICS FOR IMAGING INC	COM		286082102	151	5336	SH	DEFINED	08		5336	
ELECTRONICS FOR IMAGING INC	COM		286082102	1681	59480	SH	DEFINED	20		59480	
ELECTRONICS FOR IMAGING INC	COM		286082102	49552	1753420	SH	DEFINED	21		1697735	
55685											
ELECTRONICS FOR IMAGING INC	COM		286082102	2107	74540	SH	DEFINED	22		3710	
70830											
ELECTRONICS FOR IMAGING INC	COM		286082102	103	3650	SH	OTHER	22		3650	
ELKCORP	COM		287456107	1985	82925	SH	DEFINED	05		82925	
ELKCORP	COM		287456107	24	1000	SH	DEFINED	17		1000	
ELKCORP	COM		287456107	314	13100	SH	DEFINED	21		13100	
EMBARCADERO TECHNOLOGIES INC	COM		290787100	84	6800	SH	DEFINED	08		6800	
EMBARCADERO TECHNOLOGIES INC	COM		290787100	570	46100	SH	DEFINED	17		46100	
EMBARCADERO TECHNOLOGIES INC	COM		290787100	14861	1202350	SH	DEFINED	21		1161850	
40500											
EMBARCADERO TECHNOLOGIES INC	COM		290787100	486	39280	SH	DEFINED	22			
39280											
EMBRAER-EMPRESA BRASILEIRA D	SP	ADR	PFD	S	29081M102	520	18200	SH	DEFINED	17	18200
EMBRAER-EMPRESA BRASILEIRA D	SP	ADR	PFD	S	29081M102	89	3127	SH	DEFINED	21	3127
EMBRAER-EMPRESA BRASILEIRA D	SP	ADR	PFD	S	29081M102	7	250	SH	DEFINED	22	250
EMCOR GROUP INC	COM		29084Q100	47	1075	SH	DEFINED	01		1075	
EMCOR GROUP INC	COM		29084Q100	2788	63400	SH	DEFINED	05		63400	
EMCOR GROUP INC	COM		29084Q100	114	2600	SH	DEFINED	17		2600	
EMCOR GROUP INC	COM		29084Q100	17052	387730	SH	DEFINED	21		385830	
1900											
EMCOR GROUP INC	COM		29084Q100	2526	57430	SH	DEFINED	22		53545	
3885											
EMCOR GROUP INC	COM		29084Q100	52	1185	SH	OTHER	22		1185	
EMERSON ELEC CO	COM		291011104	45877	721909	SH	DEFINED	01		641242	
80667											
EMERSON ELEC CO	COM		291011104	61662	970288	SH	OTHER	01		408687	
561601											
EMERSON ELEC CO	COM		291011104	14371	226140	SH	DEFINED	05		226140	
EMERSON ELEC CO	COM		291011104	1580	24870	SH	DEFINED	08		24870	
EMERSON ELEC CO	COM		291011104	22827	359200	SH	CALL	DEFINED	08	359200	
EMERSON ELEC CO	COM		291011104	223	3510	SH	DEFINED	17		3510	
EMERSON ELEC CO	COM		291011104	275	4325	SH	DEFINED	18			
4325											
EMERSON ELEC CO	COM		291011104	16986	267284	SH	DEFINED	21		265684	
1600											
EMERSON ELEC CO	COM		291011104	33113	521059	SH	DEFINED	22		489508	
31551											
EMERSON ELEC CO	COM		291011104	32805	516205	SH	OTHER	22		516205	
EMMIS COMMUNICATIONS CORP	CL	A	291525103	132	6300	SH	DEFINED	01		6300	
EMMIS COMMUNICATIONS CORP	CL	A	291525103	4	200	SH	OTHER	01			
200											
EMMIS COMMUNICATIONS CORP	CL	A	291525103	2536	120870	SH	DEFINED	05		120870	
EMMIS COMMUNICATIONS CORP	CL	A	291525103	57	2700	SH	DEFINED	08		2700	
EMMIS COMMUNICATIONS CORP	CL	A	291525103	602	28700	SH	OTHER	22			
28700											
EMULEX CORP	COM	NEW	292475209	19	1350	SH	DEFINED	01		1350	
EMULEX CORP	COM	NEW	292475209	13	910	SH	OTHER	01		910	

EMULEX CORP	COM NEW	292475209	2711	189453	SH	DEFINED	08	189453
EMULEX CORP	COM NEW	292475209	2703	188900	SH PUT	DEFINED	08	188900
EMULEX CORP	COM NEW	292475209	480	33552	SH	DEFINED	17	33552
EMULEX CORP	COM NEW	292475209	595	41547	SH	DEFINED	22	41547
EMULEX CORP	COM NEW	292475209	109	7600	SH	OTHER	22	7600
ENCANA CORP	COM	292505104	439	10160	SH	DEFINED	01	9960
200								
ENCANA CORP	COM	292505104	514	11906	SH	OTHER	01	7594
4312								
ENCANA CORP	COM	292505104	4333	100400	SH	DEFINED	21	100400
ENCANA CORP	COM	292505104	3812	88329	SH	DEFINED	22	80450
7879								
ENCANA CORP	COM	292505104	506	11734	SH	OTHER	22	11734
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	530	11442	SH	DEFINED	01	11342
100								
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	461	9950	SH	OTHER	01	3800
6150								
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	234	5045	SH	DEFINED	22	1695
3350								
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	134	2900	SH	OTHER	22	2900
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LL	29250X103	8	181	SH	DEFINED	18	
181								
ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LL	29250X103	1400	32859	SH	OTHER	22	
32859								
ENCORE ACQUISITION CO	COM	29255W100	215	7700	SH	DEFINED	01	3000
4700								
ENCORE ACQUISITION CO	COM	29255W100	84	3000	SH	OTHER	01	2000
1000								
ENCORE ACQUISITION CO	COM	29255W100	56	2000	SH	DEFINED	05	2000
ENCORE ACQUISITION CO	COM	29255W100	81	2900	SH	DEFINED	08	2900
ENCORE ACQUISITION CO	COM	29255W100	56	2000	SH	OTHER	22	
2000								
ENCORE ACQUISITION CO	COM	29255W100	453	16250	SH	DEFINED		16250
ENCORE MED CORP	COM	29256E109	95	15100	SH	DEFINED	17	15100
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	1	100	SH	DEFINED	08	100
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	279	32784	SH	DEFINED	17	32784
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	17	2000	SH	DEFINED	22	
2000								
ENCYSIVE PHARMACEUTICALS INC	COM	29256X107	233	27400	SH	OTHER	22	2000
25400								
ENDESA S A	SPONSORED AD	29258N107	209	11065	SH	DEFINED	01	11065
ENDESA S A	SPONSORED AD	29258N107	314	16586	SH	OTHER	01	16586
ENDESA S A	SPONSORED AD	29258N107	38	2000	SH	DEFINED	21	2000
ENDESA S A	SPONSORED AD	29258N107	82	4330	SH	DEFINED	22	3230
1100								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	821	35025	SH	DEFINED	01	10025
25000								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	6135	261601	SH	DEFINED	05	261601
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	49	2100	SH	DEFINED	08	2100
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	70	2974	SH	DEFINED	17	2974
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	972	41460	SH	DEFINED	20	41460
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	13558	578160	SH	DEFINED	21	574910
3250								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1409	60090	SH	DEFINED	22	46900
13190								
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	28	1200	SH	OTHER	22	1200
ENERGEN CORP	COM	29265N108	1463	30485	SH	DEFINED	01	16365
14120								
ENERGEN CORP	COM	29265N108	90	1867	SH	OTHER	01	
1867								
ENERGEN CORP	COM	29265N108	11585	241411	SH	DEFINED	05	241411
ENERGEN CORP	COM	29265N108	183	3807	SH	DEFINED	08	3807
ENERGEN CORP	COM	29265N108	82	1700	SH	DEFINED	17	1700
ENERGEN CORP	COM	29265N108	1157	24100	SH	DEFINED	21	24100
ENERGEN CORP	COM	29265N108	48	1000	SH	DEFINED	22	1000
ENERGY EAST CORP	COM	29266M109	515	21223	SH	DEFINED	01	20898
325								
ENERGY EAST CORP	COM	29266M109	352	14500	SH	OTHER	01	7606
6894								
ENERGY EAST CORP	COM	29266M109	7546	311191	SH	DEFINED	05	311191
ENERGY EAST CORP	COM	29266M109	276	11398	SH	DEFINED	08	11398
ENERGY EAST CORP	COM	29266M109	13723	565900	SH	DEFINED	21	565900
ENERGY EAST CORP	COM	29266M109	1945	80209	SH	DEFINED	22	64176
16033								
ENERGY EAST CORP	COM	29266M109	666	27463	SH	OTHER	22	27463
ENERGIZER HLDGS INC	COM	29266R108	19612	435820	SH	DEFINED	01	229726
206094								
ENERGIZER HLDGS INC	COM	29266R108	90108	2002393	SH	OTHER	01	64742
1937651								
ENERGIZER HLDGS INC	COM	29266R108	7853	174511	SH	DEFINED	05	174511
ENERGIZER HLDGS INC	COM	29266R108	684	15203	SH	DEFINED	08	15203
ENERGIZER HLDGS INC	COM	29266R108	675	15000	SH CALL	DEFINED	08	15000
ENERGIZER HLDGS INC	COM	29266R108	78	1730	SH	DEFINED	17	1730
ENERGIZER HLDGS INC	COM	29266R108	8785	195229	SH	DEFINED	21	195229
ENERGIZER HLDGS INC	COM	29266R108	356	7901	SH	DEFINED	22	7901

ENERGIZER HLDGS INC	COM		29266R108	72	1604 SH	OTHER	22	1604	
ENERGY PARTNERS LTD	COM		29270U105		25 SH	DEFINED	01	25	
ENERGY PARTNERS LTD	COM		29270U105	3730	243800 SH	DEFINED	21	241300	
2500									
ENERGY PARTNERS LTD	COM		29270U105	253	16560 SH	DEFINED	22	16280	
280									
ENERGY PARTNERS LTD	COM		29270U105	59	3840 SH	OTHER	22	3840	
ENERPLUS RES FD	UNIT	TR G NE	29274D604	398	14000 SH	DEFINED	01	14000	
ENERPLUS RES FD	UNIT	TR G NE	29274D604	456	16005 SH	OTHER	01	9555	
6450									
ENERPLUS RES FD	UNIT	TR G NE	29274D604	40	1400 SH	OTHER	22	1400	
ENGELHARD CORP	COM		292845104	2606	80656 SH	DEFINED	01	80656	
ENGELHARD CORP	COM		292845104	1825	56490 SH	DEFINED	05	56490	
ENGELHARD CORP	COM		292845104	849	26269 SH	DEFINED	08	26269	
ENGELHARD CORP	COM		292845104	13	400 SH	DEFINED	17	400	
ENGELHARD CORP	COM		292845104	15327	474383 SH	DEFINED	21	474383	
ENGELHARD CORP	COM		292845104	1785	55237 SH	DEFINED	22	54337	
900									
ENGELHARD CORP	COM		292845104	262	8100 SH	OTHER	22	8100	
ENGINEERED SUPPORT SYS INC	COM		292866100	784	13394 SH	DEFINED	01	4394	
9000									
ENGINEERED SUPPORT SYS INC	COM		292866100	20	350 SH	OTHER	01		
350									
ENGINEERED SUPPORT SYS INC	COM		292866100	6850	117080 SH	DEFINED	05	117080	
ENGINEERED SUPPORT SYS INC	COM		292866100	269	4601 SH	DEFINED	08	4601	
ENGINEERED SUPPORT SYS INC	COM		292866100	12	200 SH	DEFINED	17	200	
ENGINEERED SUPPORT SYS INC	COM		292866100	1012	17300 SH	DEFINED	21	17300	
ENDOCARDIAL SOLUTIONS INC	COM		292962107	108	10400 SH	DEFINED	17	10400	
ENESCO GROUP INC	COM		292973104	77	8625 SH	DEFINED	01	1225	
7400									
ENESCO GROUP INC	COM		292973104	7	750 SH	OTHER	01		
750									
ENESCO GROUP INC	COM		292973104	610	68075 SH	DEFINED	05	68075	
ENESCO GROUP INC	COM		292973104	84	9400 SH	DEFINED	21	9400	
ENESCO GROUP INC	COM		292973104	170	18954 SH	DEFINED	22	18954	
ENESCO GROUP INC	COM		292973104		50 SH	OTHER	22	50	
ENPRO INDS INC	COM		29355X107	4449	193600 SH	DEFINED	21	193600	
ENPRO INDS INC	COM		29355X107	194	8452 SH	DEFINED	22	8452	
ENPRO INDS INC	COM		29355X107	76	3300 SH	OTHER	22	3300	
ENTEGRIS INC	COM		29362U104		25 SH	DEFINED	01	25	
ENTEGRIS INC	COM		29362U104	24	2100 SH	DEFINED	08	2100	
ENTEGRIS INC	COM		29362U104	175	15092 SH	DEFINED	17	15092	
ENTEGRIS INC	COM		29362U104	7004	605400 SH	DEFINED	21	569300	
36100									
ENTEGRIS INC	COM		29362U104	1369	118300 SH	DEFINED	22	114300	
4000									
ENTEGRIS INC	COM		29362U104	146	12600 SH	OTHER	22	12600	
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	126	3375 SH	DEFINED	01	3375	
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	5	140 SH	OTHER	01	140	
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	9376	251372 SH	DEFINED	05	251372	
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	136	3649 SH	DEFINED	17	3649	
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	622	16670 SH	DEFINED	20	16670	
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	12355	331220 SH	DEFINED	21	319631	
11589									
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	560	15015 SH	DEFINED	22		
15015									
ENTERCOM COMMUNICATIONS CORP	CL A		293639100	540	14480 SH	OTHER	22		
14480									
ENTERGY CORP NEW	COM		29364G103	1705	30448 SH	DEFINED	01	28698	
1750									
ENTERGY CORP NEW	COM		29364G103	961	17158 SH	OTHER	01	6724	
10434									
ENTERGY CORP NEW	COM		29364G103	6067	108327 SH	DEFINED	05	108327	
ENTERGY CORP NEW	COM		29364G103	366	6528 SH	DEFINED	08	6528	
ENTERGY CORP NEW	COM		29364G103	431	7700 SH	DEFINED	17	7700	
ENTERGY CORP NEW	COM		29364G103	54714	976864 SH	DEFINED	21	976864	
ENTERGY CORP NEW	COM		29364G103	12401	221412 SH	DEFINED	22	212956	
8456									
ENTERGY CORP NEW	COM		29364G103	570	10177 SH	OTHER	22	10177	
ENTERPRISE PRODS PARTNERS L	COM		293792107	111	5205 SH	DEFINED	01	5205	
ENTERPRISE PRODS PARTNERS L	COM		293792107	56	2645 SH	OTHER	01	2300	
345									
ENTERPRISE PRODS PARTNERS L	COM		293792107	26	1200 SH	DEFINED	08	1200	
ENTERPRISE PRODS PARTNERS L	COM		293792107	46	2150 SH	DEFINED	22		
2150									
ENTERPRISE PRODS PARTNERS L	COM		293792107	1488	70000 SH	OTHER	22	4200	
65800									
ENTERTAINMENT PPTYS TR	COM	SH BEN I	29380T105	54	1500 SH	DEFINED	01	1500	
ENTERTAINMENT PPTYS TR	COM	SH BEN I	29380T105	1665	46600 SH	DEFINED	05	46600	
ENTERTAINMENT PPTYS TR	COM	SH BEN I	29380T105	107	3000 SH	DEFINED	08	3000	
ENTERTAINMENT PPTYS TR	COM	SH BEN I	29380T105	643	18000 SH	DEFINED	21	18000	
ENTERTAINMENT PPTYS TR	COM	SH BEN I	29380T105	169	4725 SH	DEFINED	22	4725	
ENTREMED INC	COM		29382F103	1	400 SH	DEFINED	01	400	
ENTREMED INC	COM		29382F103	408	203225 SH	DEFINED	08	203225	
ENTREMED INC	COM		29382F103	201	100000 SH	PUT	DEFINED	08	100000

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

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

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

EXXON MOBIL CORP	COM	30231G102	181	4067 SH	DEFINED		4067
FEI CO	COM	30241L109	207	8655 SH	DEFINED	01	4665
3990							
FEI CO	COM	30241L109	31	1310 SH	OTHER	01	
1310							
FEI CO	COM	30241L109	3412	142700 SH	DEFINED	05	142700
FEI CO	COM	30241L109	48	2000 SH	DEFINED	08	2000
FEI CO	COM	30241L109	12675	530100 SH	DEFINED	21	518100
12000							
FEI CO	COM	30241L109	862	36050 SH	DEFINED	22	34850
1200							
FEI CO	COM	30241L109	88	3700 SH	OTHER	22	3700
FEI CO	NOTE	30241LAD1	7543	7150000 PRN	DEFINED	08	7150000
FLIR SYS INC	COM	302445101	844	15370 SH	DEFINED	01	7259
8111							
FLIR SYS INC	COM	302445101	12	225 SH	OTHER	01	
225							
FLIR SYS INC	COM	302445101	13231	241001 SH	DEFINED	05	241001
FLIR SYS INC	COM	302445101	20795	378783 SH	DEFINED	08	378783
FLIR SYS INC	COM	302445101	1224	22300 SH	DEFINED	21	22300
FLIR SYS INC	COM	302445101	11	200 SH	OTHER	22	200
F M C CORP	COM NEW	302491303	374	8673 SH	DEFINED	01	8673
F M C CORP	COM NEW	302491303	69	1600 SH	OTHER	01	100
1500							
F M C CORP	COM NEW	302491303	3318	76965 SH	DEFINED	05	76965
F M C CORP	COM NEW	302491303	364	8435 SH	DEFINED	08	8435
F M C CORP	COM NEW	302491303	51	1186 SH	DEFINED	17	1186
F M C CORP	COM NEW	302491303	10	234 SH	DEFINED	22	234
F M C CORP	COM NEW	302491303	43	1000 SH	OTHER	22	1000
FMC TECHNOLOGIES INC	COM	30249U101	182	6325 SH	DEFINED	01	6325
FMC TECHNOLOGIES INC	COM	30249U101	139	4825 SH	OTHER	01	171
4654							
FMC TECHNOLOGIES INC	COM	30249U101	4107	142601 SH	DEFINED	05	142601
FMC TECHNOLOGIES INC	COM	30249U101	166	5750 SH	DEFINED	08	5750
FMC TECHNOLOGIES INC	COM	30249U101	72	2500 SH	DEFINED	17	2500
FMC TECHNOLOGIES INC	COM	30249U101	792	27517 SH	DEFINED	22	1117
26400							
FMC TECHNOLOGIES INC	COM	30249U101	49	1718 SH	OTHER	22	1718
FNB CORP PA	COM	302520101	79	3859 SH	DEFINED	01	3859
FNB CORP PA	COM	302520101	27	1337 SH	OTHER	01	580
757							
FNB CORP PA	COM	302520101	1355	66401 SH	DEFINED	05	66401
FNB CORP PA	COM	302520101	14	700 SH	DEFINED	08	700
FNB CORP PA	COM	302520101	149	7300 SH	DEFINED	17	7300
FNB CORP PA	COM	302520101	42	2037 SH	DEFINED	22	2037
FPL GROUP INC	COM	302571104	17671	276327 SH	DEFINED	01	265430
10897							
FPL GROUP INC	COM	302571104	13364	208968 SH	OTHER	01	109057
99911							
FPL GROUP INC	COM	302571104	5507	86108 SH	DEFINED	05	86108
FPL GROUP INC	COM	302571104	2934	45874 SH	DEFINED	08	45874
FPL GROUP INC	COM	302571104	51	800 SH	DEFINED	17	800
FPL GROUP INC	COM	302571104	48	750 SH	DEFINED	18	
750							
FPL GROUP INC	COM	302571104	13728	214675 SH	DEFINED	21	214675
FPL GROUP INC	COM	302571104	9968	155864 SH	DEFINED	22	124026
31838							
FPL GROUP INC	COM	302571104	8711	136216 SH	OTHER	22	136216
FSI INTL INC	COM	302633102	119	15300 SH	DEFINED	17	15300
FSI INTL INC	COM	302633102	10	1290 SH	DEFINED	22	1290
FSI INTL INC	COM	302633102	4	500 SH	OTHER	22	500
FX ENERGY INC	COM	302695101	119	13400 SH	DEFINED	17	13400
FTI CONSULTING INC	COM	302941109	6	378 SH	DEFINED	01	378
FTI CONSULTING INC	COM	302941109	188	11374 SH	DEFINED	08	11374
FTI CONSULTING INC	COM	302941109	1193	72279 SH	DEFINED	17	72279
FTI CONSULTING INC	COM	302941109	12728	771400 SH	DEFINED	21	766900
4500							
FTI CONSULTING INC	COM	302941109	2274	137800 SH	DEFINED	22	127600
10200							
FTI CONSULTING INC	COM	302941109	71	4300 SH	OTHER	22	4300
FACTSET RESH SYS INC	COM	303075105	1223	25875 SH	DEFINED	01	6875
19000							
FACTSET RESH SYS INC	COM	303075105	7	150 SH	OTHER	01	
150							
FACTSET RESH SYS INC	COM	303075105	7002	148125 SH	DEFINED	05	148125
FACTSET RESH SYS INC	COM	303075105	19	400 SH	DEFINED	08	400
FACTSET RESH SYS INC	COM	303075105	181	3825 SH	DEFINED	17	3825
FACTSET RESH SYS INC	COM	303075105	969	20500 SH	DEFINED	21	20500
FAIR ISAAC CORP	COM	303250104	836	25057 SH	DEFINED	01	21267
3790							
FAIR ISAAC CORP	COM	303250104	377	11300 SH	OTHER	01	6575
4725							
FAIR ISAAC CORP	COM	303250104	4998	149742 SH	DEFINED	05	149742
FAIR ISAAC CORP	COM	303250104	882	26419 SH	DEFINED	08	26419
FAIR ISAAC CORP	COM	303250104	2499	74875 SH	DEFINED	17	74875

FAIR ISAAC CORP	COM	303250104	692	20737	SH	DEFINED	20	20737	
FAIR ISAAC CORP 18974	COM	303250104	27760	831629	SH	DEFINED	21	812655	
FAIR ISAAC CORP 43670	COM	303250104	1514	45362	SH	DEFINED	22	1692	
FAIR ISAAC CORP	COM	303250104	670	20078	SH	OTHER	22	20078	
FAIRCHILD SEMICONDUCTOR INTL 8400	COM	303726103	450	27472	SH	DEFINED	01	19072	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	16	1000	SH	OTHER	01	1000	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	20325	1241582	SH	DEFINED	05	1241582	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	378	23120	SH	DEFINED	08	23120	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	47	2900	SH	DEFINED	17	2900	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	445	27210	SH	DEFINED	20	27210	
FAIRCHILD SEMICONDUCTOR INTL 3200	COM	303726103	12469	761690	SH	DEFINED	21	758490	
FAIRCHILD SEMICONDUCTOR INTL 17720	COM	303726103	1827	111600	SH	DEFINED	22	93880	
FAIRCHILD SEMICONDUCTOR INTL	COM	303726103	18	1100	SH	OTHER	22	1100	
FAIRMONT HOTELS RESORTS INC 524	COM	305204109	47	1736	SH	OTHER	01	1212	
FAIRMONT HOTELS RESORTS INC	COM	305204109	3504	130000	SH	DEFINED	21	130000	
FAIRMONT HOTELS RESORTS INC 250	COM	305204109	25	925	SH	DEFINED	22	675	
FAIRMONT HOTELS RESORTS INC	COM	305204109	19	695	SH	OTHER	22	695	
FALCON PRODS INC	COM	306075102	456	171467	SH	OTHER	01	171467	
FAMILY DLR STORES INC 396610	COM	307000109	449104	14763444	SH	DEFINED	01	14366834	
FAMILY DLR STORES INC 5165	COM	307000109	172	5665	SH	OTHER	01	500	
FAMILY DLR STORES INC	COM	307000109	2425	79722	SH	DEFINED	05	79722	
FAMILY DLR STORES INC	COM	307000109	285	9353	SH	DEFINED	08	9353	
FAMILY DLR STORES INC	COM	307000109	15	500	SH	PUT	DEFINED	08	500
FAMILY DLR STORES INC	COM	307000109	149	4900	SH	DEFINED	17	4900	
FAMILY DLR STORES INC	COM	307000109	1217	40007	SH	DEFINED	21	40007	
FAMILY DLR STORES INC 41448	COM	307000109	20227	664931	SH	DEFINED	22	623483	
FAMILY DLR STORES INC 125	COM	307000109	5932	195009	SH	OTHER	22	194884	
FAMOUS DAVES AMER INC	COM	307068106	3845	500000	SH	DEFINED	21	500000	
FARGO ELECTRONICS INC	COM	30744P102	3	250	SH	DEFINED	22	250	
FARGO ELECTRONICS INC	COM	30744P102	111	10000	SH	OTHER	22	10000	
FASTENAL CO 1300	COM	311900104	635	11175	SH	DEFINED	01	9875	
FASTENAL CO	COM	311900104	34	600	SH	OTHER	01	600	
FASTENAL CO	COM	311900104	9158	161144	SH	DEFINED	05	161144	
FASTENAL CO	COM	311900104	6	100	SH	DEFINED	08	100	
FASTENAL CO	COM	311900104	2273	40000	SH	DEFINED	21	40000	
FASTENAL CO	COM	311900104	305	5362	SH	DEFINED	22	5362	
FASTENAL CO	COM	311900104	267	4690	SH	OTHER	22	4690	
FAQUIER BANKSHARES INC VA	COM	312059108	1020	48000	SH	DEFINED	01	48000	
FEDDERS CORP 5200	COM NEW	313135501	33	7575	SH	DEFINED	01	2375	
FEDDERS CORP	COM NEW	313135501	574	131900	SH	DEFINED	05	131900	
FEDDERS CORP	COM NEW	313135501	88	20200	SH	DEFINED	21	20200	
FEDDERS CORP 842	COM NEW	313135501	7	1684	SH	DEFINED	22	842	
FEDERAL AGRIC MTG CORP	CL C	313148306	402	16800	SH	DEFINED	08	16800	
FEDERAL AGRIC MTG CORP	CL C	313148306	670	27992	SH	DEFINED	17	27992	
FEDERAL HOME LN MTG CORP 27260	COM	313400301	41259	651795	SH	DEFINED	01	624535	
FEDERAL HOME LN MTG CORP 179714	COM	313400301	17404	274941	SH	OTHER	01	95227	
FEDERAL HOME LN MTG CORP	COM	313400301	6963	110000	SH	CALL	DEFINED	01	110000
FEDERAL HOME LN MTG CORP	COM	313400301	6963	110000	SH	PUT	DEFINED	01	110000
FEDERAL HOME LN MTG CORP 164500	COM	313400301	54702	864174	SH	DEFINED	05	699674	
FEDERAL HOME LN MTG CORP	COM	313400301	43744	691066	SH	DEFINED	08	691066	
FEDERAL HOME LN MTG CORP	COM	313400301	30954	489000	SH	CALL	DEFINED	08	489000
FEDERAL HOME LN MTG CORP	COM	313400301	16559	261600	SH	PUT	DEFINED	08	261600
FEDERAL HOME LN MTG CORP	COM	313400301	4755	75116	SH	DEFINED	17	75116	
FEDERAL HOME LN MTG CORP 6500000	COM	313400301	411450	6500000	SH	OTHER	17		
FEDERAL HOME LN MTG CORP	COM	313400301	443	7000	SH	CALL	DEFINED	17	7000
FEDERAL HOME LN MTG CORP	COM	313400301	4165	65800	SH	PUT	DEFINED	17	65800
FEDERAL HOME LN MTG CORP	COM	313400301	59718	943418	SH	DEFINED	21	943418	
FEDERAL HOME LN MTG CORP 15820	COM	313400301	34081	538407	SH	DEFINED	22	522587	
FEDERAL HOME LN MTG CORP	COM	313400301	1200	18962	SH	OTHER	22	18962	
FEDERAL NATL MTG ASSN 50255	COM	313586109	189106	2650023	SH	DEFINED	01	2599768	
FEDERAL NATL MTG ASSN 487419	COM	313586109	73291	1027060	SH	OTHER	01	539641	
FEDERAL NATL MTG ASSN	COM	313586109	9634	135000	SH	CALL	DEFINED	01	135000
FEDERAL NATL MTG ASSN	COM	313586109	3925	55000	SH	PUT	DEFINED	01	55000
FEDERAL NATL MTG ASSN	COM	313586109	38649	541604	SH	DEFINED	05	541604	

FERRO CORP 5400	COM	315405100	392	14700 SH	OTHER	22	9300
F5 NETWORKS INC	COM	315616102	3	100 SH	DEFINED	08	100
F5 NETWORKS INC	COM	315616102	687	25940 SH	DEFINED	20	25940
F5 NETWORKS INC 45200	COM	315616102	31544	1191230 SH	DEFINED	21	1146030
F5 NETWORKS INC 42660	COM	315616102	1891	71430 SH	DEFINED	22	28770
F5 NETWORKS INC	COM	315616102	107	4030 SH	OTHER	22	4030
FIDELITY NATL FINL INC 12684	COM	316326107	1359	36406 SH	DEFINED	01	23722
FIDELITY NATL FINL INC 18745	COM	316326107	1141	30560 SH	OTHER	01	11815
FIDELITY NATL FINL INC	COM	316326107	13660	365828 SH	DEFINED	05	365828
FIDELITY NATL FINL INC	COM	316326107	1156	30955 SH	DEFINED	08	30955
FIDELITY NATL FINL INC	COM	316326107	2464	66000 SH	CALL	DEFINED	66000
FIDELITY NATL FINL INC	COM	316326107	3855	103250 SH	DEFINED	17	103250
FIDELITY NATL FINL INC 110	COM	316326107	4	110 SH	DEFINED	18	
FIDELITY NATL FINL INC 6050	COM	316326107	1220	32668 SH	DEFINED	22	26618
FIDELITY NATL FINL INC	COM	316326107	1284	34377 SH	OTHER	22	34377
FIFTH THIRD BANCORP 108494	COM	316773100	13388	248934 SH	DEFINED	01	140440
FIFTH THIRD BANCORP 58736	COM	316773100	11950	222202 SH	OTHER	01	163466
FIFTH THIRD BANCORP	COM	316773100	14912	277286 SH	DEFINED	05	277286
FIFTH THIRD BANCORP	COM	316773100	1443	26831 SH	DEFINED	08	26831
FIFTH THIRD BANCORP 4000	COM	316773100	215	4000 SH	DEFINED	18	
FIFTH THIRD BANCORP 5062	COM	316773100	19770	367606 SH	DEFINED	21	362544
FIFTH THIRD BANCORP 2304	COM	316773100	5189	96485 SH	DEFINED	22	94181
FIFTH THIRD BANCORP	COM	316773100	6175	114812 SH	OTHER	22	114812
FILENET CORP 10800	COM	316869106	528	16725 SH	DEFINED	01	5925
FILENET CORP 1200	COM	316869106	38	1200 SH	OTHER	01	
FILENET CORP	COM	316869106	5499	174200 SH	DEFINED	05	174200
FILENET CORP	COM	316869106	51	1600 SH	DEFINED	08	1600
FILENET CORP	COM	316869106	38	1200 SH	DEFINED	17	1200
FILENET CORP	COM	316869106	815	25800 SH	DEFINED	21	25800
FINANCIAL FED CORP 4400	COM	317492106	283	8025 SH	DEFINED	01	3625
FINANCIAL FED CORP	COM	317492106	2676	75900 SH	DEFINED	05	75900
FINANCIAL FED CORP	COM	317492106	14	400 SH	DEFINED	08	400
FINANCIAL FED CORP	COM	317492106	402	11400 SH	DEFINED	21	11400
FINDWHAT COM	COM	317794105	1	25 SH	DEFINED	01	25
FINDWHAT COM	COM	317794105	46	2000 SH	DEFINED	08	2000
FINDWHAT COM 30700	COM	317794105	20241	874730 SH	DEFINED	21	844030
FINDWHAT COM 29850	COM	317794105	691	29850 SH	DEFINED	22	
FINISAR	COM	31787A101	19	9350 SH	DEFINED	01	9350
FINISAR 59700	COM	31787A101	2077	1048900 SH	DEFINED	21	989200
FINISAR 7300	COM	31787A101	309	156100 SH	DEFINED	22	148800
FINISAR	COM	31787A101	74	37400 SH	OTHER	22	37400
FINISH LINE INC	CL A	317923100	39	1300 SH	DEFINED	01	1300
FINISH LINE INC	CL A	317923100	39	1300 SH	DEFINED	05	1300
FINISH LINE INC	CL A	317923100	368	12211 SH	DEFINED	08	12211
FINISH LINE INC	CL A	317923100	344	11408 SH	DEFINED	17	11408
FINISH LINE INC 1500	CL A	317923100	45	1500 SH	DEFINED	22	
FIRST AMERN CORP CALIF	COM	318522307	282	10875 SH	DEFINED	01	10875
FIRST AMERN CORP CALIF 225	COM	318522307	6	225 SH	OTHER	01	
FIRST AMERN CORP CALIF	COM	318522307	4903	189360 SH	DEFINED	05	189360
FIRST AMERN CORP CALIF	COM	318522307	44	1700 SH	DEFINED	08	1700
FIRST AMERN CORP CALIF	COM	318522307	274	10600 SH	DEFINED	17	10600
FIRST AMERN CORP CALIF	COM	318522307	3739	144400 SH	DEFINED	21	144400
FIRST AMERN CORP CALIF 7120	COM	318522307	1722	66520 SH	DEFINED	22	59400
FIRST AMERN CORP CALIF	COM	318522307	8	300 SH	OTHER	22	300
FIRST BANCORP P R 7700	COM	318672102	512	12575 SH	DEFINED	01	4875
FIRST BANCORP P R 1050	COM	318672102	43	1050 SH	OTHER	01	
FIRST BANCORP P R	COM	318672102	7235	177550 SH	DEFINED	05	177550
FIRST BANCORP P R	COM	318672102	53	1300 SH	DEFINED	08	1300
FIRST BANCORP P R	COM	318672102	220	5400 SH	DEFINED	17	5400
FIRST BANCORP P R	COM	318672102	1084	26600 SH	DEFINED	21	26600
FIRST BANCORP P R	COM	318672102	122	3000 SH	OTHER	22	3000

FIRST CHARTER CORP 1350	COM	319439105	287	13193	SH	DEFINED	01	11843	
FIRST CHARTER CORP 500	COM	319439105	48	2210	SH	OTHER	01	1710	
FIRST CHARTER CORP	COM	319439105	240	11000	SH	OTHER	22	11000	
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	110	900	SH	DEFINED	08	900	
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	2904	23800	SH	DEFINED	21	23800	
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	123	1010	SH	DEFINED	22	1010	
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	195	1600	SH	OTHER	22	1600	
FIRST COMWLTH FINL CORP PA	COM	319829107	230	17702	SH	DEFINED	01	17702	
FIRST COMWLTH FINL CORP PA	COM	319829107	52	4000	SH	DEFINED	08	4000	
FIRST CONSULTING GROUP INC	COM	31986R103	871	157800	SH	DEFINED	21	157800	
FIRST CONSULTING GROUP INC	COM	31986R103	16	2840	SH	DEFINED	22	2840	
FIRST CONSULTING GROUP INC	COM	31986R103	20	3700	SH	OTHER	22	3700	
FIRST DATA CORP 137573	COM	319963104	138447	3109782	SH	DEFINED	01	2972209	
FIRST DATA CORP 463931	COM	319963104	52042	1168953	SH	OTHER	01	705022	
FIRST DATA CORP	COM	319963104	17491	392880	SH	DEFINED	05	392880	
FIRST DATA CORP	COM	319963104	1875	42127	SH	DEFINED	08	42127	
FIRST DATA CORP	COM	319963104	8209	184400	SH	CALL	DEFINED	08	184400
FIRST DATA CORP 29	COM	319963104	10	230	SH	DEFINED	13	201	
FIRST DATA CORP 521	COM	319963104	23	521	SH	OTHER	13		
FIRST DATA CORP	COM	319963104	7562	169858	SH	DEFINED	17	169858	
FIRST DATA CORP 800	COM	319963104	36	800	SH	DEFINED	18		
FIRST DATA CORP	COM	319963104	18610	418025	SH	DEFINED	21	418025	
FIRST DATA CORP 76878	COM	319963104	60764	1364877	SH	DEFINED	22	1287999	
FIRST DATA CORP 7800	COM	319963104	27738	623043	SH	OTHER	22	615243	
FIRST FINL BANCORP OH	COM	320209109	54	3025	SH	DEFINED	01	3025	
FIRST FINL BANCORP OH	COM	320209109	133	7500	SH	OTHER	01	7500	
FIRST FINL BANCORP OH	COM	320209109	29	1615	SH	DEFINED	22	1615	
FIRST FINL BANKSHARES	COM	32020R109	42	1000	SH	DEFINED	08	1000	
FIRST FINL BANKSHARES	COM	32020R109	3257	77674	SH	DEFINED	21	77674	
FIRST FINL BANKSHARES	COM	32020R109	290	6927	SH	DEFINED	22	6927	
FIRST FINL BANKSHARES	COM	32020R109	50	1200	SH	OTHER	22	1200	
FIRST HORIZON NATL CORP	COM	320517105	111	2446	SH	DEFINED	01	2446	
FIRST HORIZON NATL CORP	COM	320517105	2630	57831	SH	DEFINED	05	57831	
FIRST HORIZON NATL CORP	COM	320517105	1879	41318	SH	DEFINED	08	41318	
FIRST HORIZON NATL CORP	COM	320517105	564	12400	SH	DEFINED	17	12400	
FIRST HORIZON NATL CORP	COM	320517105	537	11800	SH	DEFINED	21	11800	
FIRST HORIZON NATL CORP 2800	COM	320517105	6014	132269	SH	DEFINED	22	129469	
FIRST HORIZON NATL CORP	COM	320517105	1690	37173	SH	OTHER	22	37173	
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	327	17300	SH	DEFINED	17	17300	
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	82	2235	SH	DEFINED	01	2235	
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	10	264	SH	OTHER	01	264	
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	185	5009	SH	DEFINED	08	5009	
FIRST INDUSTRIAL REALTY TRUS 1000	COM	32054K103	50	1350	SH	DEFINED	22	350	
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	148	4000	SH	OTHER	22	4000	
FIRST MARBLEHEAD CORP	COM	320771108	157	3911	SH	DEFINED	08	3911	
FIRST MARBLEHEAD CORP	COM	320771108	841	20900	SH	DEFINED	17	20900	
FIRST MARBLEHEAD CORP 1600	COM	320771108	111	2750	SH	OTHER	22	1150	
FIRST MIDWEST BANCORP DEL	COM	320867104	3371	95737	SH	DEFINED	01	95737	
FIRST MIDWEST BANCORP DEL 16018	COM	320867104	1684	47818	SH	OTHER	01	31800	
FIRST MIDWEST BANCORP DEL	COM	320867104	7279	206725	SH	DEFINED	05	206725	
FIRST MIDWEST BANCORP DEL	COM	320867104	53	1500	SH	DEFINED	08	1500	
FIRST MIDWEST BANCORP DEL	COM	320867104	246	7000	SH	DEFINED	17	7000	
FIRST MIDWEST BANCORP DEL	COM	320867104	1084	30799	SH	DEFINED	21	30799	
FIRST MIDWEST BANCORP DEL	COM	320867104	1	26	SH	DEFINED	22	26	
FIRST HEALTH GROUP CORP 112	COM	320960107	96	6134	SH	DEFINED	01	6022	
FIRST HEALTH GROUP CORP 350	COM	320960107	12	750	SH	OTHER	01	400	
FIRST HEALTH GROUP CORP	COM	320960107	5209	333705	SH	DEFINED	05	333705	
FIRST HEALTH GROUP CORP	COM	320960107	25	1572	SH	DEFINED	08	1572	
FIRST HEALTH GROUP CORP	COM	320960107	460	29500	SH	DEFINED	17	29500	
FIRST HEALTH GROUP CORP	COM	320960107	12884	825400	SH	DEFINED	21	825400	
FIRST HEALTH GROUP CORP 499062	COM	320960107	9074	581292	SH	DEFINED	22	82230	
FIRST HEALTH GROUP CORP	COM	320960107	87	5600	SH	OTHER	22	5600	
FIRST NATL BANKSHRS FL INC N	COM	321100109	1751	92386	SH	DEFINED	05	92386	
FIRST NATL BANKSHRS FL INC N	COM	321100109	135	7100	SH	DEFINED	17	7100	
FIRST NATL BANKSHRS FL INC N	COM	321100109	39	2037	SH	DEFINED	22	2037	
FIRST NIAGARA FINL GP INC	COM	33582V108	37	3100	SH	DEFINED	05	3100	
FIRST NIAGARA FINL GP INC	COM	33582V108	22	1800	SH	DEFINED	08	1800	
FIRST NIAGARA FINL GP INC 6300	COM	33582V108	7676	639700	SH	DEFINED	21	633400	

FIRST NIAGARA FINL GP INC 17899	COM	33582V108	1947	162284	SH	DEFINED	22	144385	
FIRST NIAGARA FINL GP INC	COM	33582V108	91	7588	SH	OTHER	22	7588	
FIRST POTOMAC RLTY TR 2000	COM	33610F109	13745	717000	SH	DEFINED	21	715000	
FIRST POTOMAC RLTY TR 10547	COM	33610F109	2901	151330	SH	DEFINED	22	140783	
FIRST POTOMAC RLTY TR	COM	33610F109	48	2500	SH	OTHER	22	2500	
FIRST REP BK SAN FRANCISCO 4600	COM	336158100	623	14450	SH	DEFINED	01	9850	
FIRST REP BK SAN FRANCISCO 50	COM	336158100	2	50	SH	OTHER	01		
FIRST REP BK SAN FRANCISCO	COM	336158100	3067	71200	SH	DEFINED	05	71200	
FIRST REP BK SAN FRANCISCO	COM	336158100	452	10500	SH	DEFINED	21	10500	
FIRST REP BK SAN FRANCISCO	COM	336158100	514	11933	SH	OTHER	22	11933	
FIRST SOUTH BANCORP INC VA	COM	33646W100	468	20850	SH	DEFINED	01	20850	
FIRST YRS INC	COM	337610109	277	14995	SH	DEFINED	17	14995	
FISERV INC 2374	COM	337738108	776	19946	SH	DEFINED	01	17572	
FISERV INC 1655	COM	337738108	157	4029	SH	OTHER	01	2374	
FISERV INC	COM	337738108	6527	167828	SH	DEFINED	05	167828	
FISERV INC	COM	337738108	512	13165	SH	DEFINED	08	13165	
FISERV INC	COM	337738108	32	816	SH	DEFINED	17	816	
FISERV INC 600	COM	337738108	23	600	SH	DEFINED	18		
FISERV INC	COM	337738108	757	19464	SH	DEFINED	21	19464	
FISERV INC 600	COM	337738108	218	5600	SH	DEFINED	22	5000	
FISERV INC	COM	337738108	19	500	SH	OTHER	22	500	
FISHER COMMUNICATIONS INC 381104	COM	337756209	40585	806376	SH	DEFINED	01	425272	
FISHER COMMUNICATIONS INC 61908	COM	337756209	3116	61908	SH	OTHER	01		
FIRSTFED FINL CORP 8600	COM	337907109	2053	49348	SH	DEFINED	01	40748	
FIRSTFED FINL CORP 275	COM	337907109	11	275	SH	OTHER	01		
FIRSTFED FINL CORP	COM	337907109	3336	80200	SH	DEFINED	05	80200	
FIRSTFED FINL CORP	COM	337907109	29	700	SH	DEFINED	17	700	
FIRSTFED FINL CORP	COM	337907109	466	11200	SH	DEFINED	21	11200	
FIRSTMERIT CORP	COM	337915102	17124	649365	SH	DEFINED	01	649365	
FIRSTMERIT CORP 2043	COM	337915102	54	2043	SH	OTHER	01		
FIRSTMERIT CORP	COM	337915102	4769	180859	SH	DEFINED	05	180859	
FIRSTMERIT CORP	COM	337915102	21	800	SH	DEFINED	08	800	
FIRSTMERIT CORP	COM	337915102	103	3900	SH	DEFINED	17	3900	
FIRSTMERIT CORP 1800	COM	337915102	285	10800	SH	DEFINED	22	9000	
FLAGSTAR BANCORP INC 20700	COM	337930101	1186	59675	SH	DEFINED	01	38975	
FLAGSTAR BANCORP INC 1600	COM	337930101	32	1600	SH	OTHER	01		
FLAGSTAR BANCORP INC	COM	337930101	5506	276950	SH	DEFINED	05	276950	
FLAGSTAR BANCORP INC	COM	337930101	103	5200	SH	DEFINED	08	5200	
FLAGSTAR BANCORP INC	COM	337930101	801	40300	SH	DEFINED	21	40300	
FLAGSTAR BANCORP INC	COM	337930101	40	2000	SH	DEFINED	22	2000	
FIRSTENERGY CORP 278	COM	337932107	1805	48237	SH	DEFINED	01	47959	
FIRSTENERGY CORP 14991	COM	337932107	644	17220	SH	OTHER	01	2229	
FIRSTENERGY CORP	COM	337932107	6119	163575	SH	DEFINED	05	163575	
FIRSTENERGY CORP	COM	337932107	445	11900	SH	DEFINED	08	11900	
FIRSTENERGY CORP	COM	337932107	2151	57500	SH	PUT	DEFINED	08	57500
FIRSTENERGY CORP	COM	337932107	831	22210	SH	DEFINED	17	22210	
FIRSTENERGY CORP 100	COM	337932107	4	100	SH	DEFINED	18		
FIRSTENERGY CORP	COM	337932107	15652	418378	SH	DEFINED	21	418378	
FIRSTENERGY CORP 5767	COM	337932107	2787	74509	SH	DEFINED	22	68742	
FIRSTENERGY CORP	COM	337932107	1777	47488	SH	OTHER	22	47488	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	31	545	SH	DEFINED	01	545	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	35	600	SH	DEFINED	05	600	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	17107	296221	SH	DEFINED	08	296221	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	12705	220000	SH	CALL	DEFINED	08	220000
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	10973	190000	SH	PUT	DEFINED	08	190000
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1742	30171	SH	DEFINED	17	30171	
FISHER SCIENTIFIC INTL INC 13640	COM NEW	338032204	788	13640	SH	DEFINED	18		
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	11120	192560	SH	DEFINED	21	192560	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	1003	17360	SH	DEFINED	22	17360	
FISHER SCIENTIFIC INTL INC	COM NEW	338032204	35	600	SH	OTHER	22	600	
FLAG FINL CORP	COM	33832H107	242	18730	SH	DEFINED	01	18730	
FLEETWOOD ENTERPRISES INC	COM	339099103	58	4000	SH	DEFINED	01	4000	
FLEETWOOD ENTERPRISES INC	COM	339099103	1	75	SH	OTHER	01		

FLEETWOOD ENTERPRISES INC	COM		339099103	3238	222575	SH	DEFINED	05	222575	
FLEETWOOD ENTERPRISES INC	COM		339099103	2015	138500	SH	DEFINED	17	138500	
FLEETWOOD ENTERPRISES INC	COM		339099103	2425	166662	SH	DEFINED	18	166662	
FLEETWOOD ENTERPRISES INC	COM		339099103	512	35200	SH	DEFINED	21	35200	
FLORIDA BANKS INC	COM		340560101	238	11000	SH	DEFINED	01	11000	
FLORIDA BANKS INC	COM		340560101	43	2000	SH	DEFINED	21	2000	
FLORIDA EAST COAST INDS	COM		340632108	19	500	SH	DEFINED	01	431	
FLORIDA EAST COAST INDS	COM		340632108	164	4255	SH	OTHER	01	4255	
FLORIDA EAST COAST INDS	COM		340632108	74	1910	SH	DEFINED	08	1910	
FLORIDA EAST COAST INDS	COM		340632108	73	1900	SH	DEFINED	17	1900	
FLORIDA EAST COAST INDS	COM		340632108	100	2580	SH	DEFINED	22	2580	
FLORIDA ROCK INDS INC	COM		341140101	3433	81407	SH	DEFINED	01	59857	
FLORIDA ROCK INDS INC	COM		341140101	25	600	SH	OTHER	01	600	
FLORIDA ROCK INDS INC	COM		341140101	8691	206100	SH	DEFINED	05	206100	
FLORIDA ROCK INDS INC	COM		341140101	101	2400	SH	DEFINED	08	2400	
FLORIDA ROCK INDS INC	COM		341140101	127	3000	SH	DEFINED	17	3000	
FLORIDA ROCK INDS INC	COM		341140101	1210	28700	SH	DEFINED	21	28700	
FLORIDA ROCK INDS INC	COM		341140101	34	800	SH	DEFINED	22	800	
FLORIDA ROCK INDS INC	COM		341140101	11	250	SH	OTHER	22	250	
FLUOR CORP NEW	COM		343412102	858	18000	SH	DEFINED	01	18000	
FLUOR CORP NEW	COM		343412102	422	8849	SH	OTHER	01	3206	
FLUOR CORP NEW	COM		343412102	1884	39515	SH	DEFINED	05	39515	
FLUOR CORP NEW	COM		343412102	788	16523	SH	DEFINED	08	16523	
FLUOR CORP NEW	COM		343412102	398	8354	SH	DEFINED	21	8354	
FLUOR CORP NEW	COM		343412102	208	4365	SH	DEFINED	22	4365	
FLUOR CORP NEW	COM		343412102	1170	24547	SH	OTHER	22	7712	
FLUOR CORP NEW	NOTE	1.500%	343412AA0	3445	3333000	PRN	DEFINED	08	3333000	
FLUOR CORP NEW	NOTE	1.500%	343412AA0	10	10000	PRN	DEFINED	22	10000	
FLOWERS FOODS INC	COM		343498101	1213	46394	SH	DEFINED	01	22194	
FLOWERS FOODS INC	COM		343498101	5405	206700	SH	DEFINED	05	206700	
FLOWERS FOODS INC	COM		343498101	146	5600	SH	DEFINED	08	5600	
FLOWERS FOODS INC	COM		343498101	204	7800	SH	DEFINED	17	7800	
FLOWERS FOODS INC	COM		343498101	764	29200	SH	DEFINED	21	29200	
FLOWERS FOODS INC	COM		343498101	218	8343	SH	DEFINED	22	4428	
FLOWERS FOODS INC	COM		343498101	206	7872	SH	OTHER	22	7872	
FLOWERVE CORP	COM		34354P105	93	3725	SH	DEFINED	01	3725	
FLOWERVE CORP	COM		34354P105	32	1275	SH	OTHER	01	900	
FLOWERVE CORP	COM		34354P105	2864	114834	SH	DEFINED	05	114834	
FLOWERVE CORP	COM		34354P105	85	3400	SH	DEFINED	08	3400	
FLOWERVE CORP	COM		34354P105	5100	204500	SH	DEFINED	21	204500	
FLOWERVE CORP	COM		34354P105	2888	115800	SH	DEFINED	22	115800	
FOOT LOCKER INC	COM		344849104	5497	225836	SH	DEFINED	01	225836	
FOOT LOCKER INC	COM		344849104	475	19500	SH	OTHER	01	18500	
FOOT LOCKER INC	COM		344849104	49	2000	SH	DEFINED	05	2000	
FOOT LOCKER INC	COM		344849104	418	17184	SH	DEFINED	08	17184	
FOOT LOCKER INC	COM		344849104	1460	60000	SH	CALL	DEFINED	08	60000
FOOT LOCKER INC	COM		344849104	309	12700	SH	DEFINED	17	12700	
FOOT LOCKER INC	COM		344849104	569	23370	SH	DEFINED	22	23370	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	8490	542477	SH	DEFINED	01	507732	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	6401	409010	SH	OTHER	01	216284	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	14179	906004	SH	DEFINED	05	906004	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	1780	113759	SH	DEFINED	08	113759	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	783	50000	SH	PUT	DEFINED	08	50000
FORD MTR CO DEL	COM	PAR \$0.0	345370860	221	14096	SH	DEFINED	17	14096	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	16	1000	SH	DEFINED	18	1000	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	10173	650044	SH	DEFINED	21	648795	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	9480	605762	SH	DEFINED	22	575316	
FORD MTR CO DEL	COM	PAR \$0.0	345370860	3180	203198	SH	OTHER	22	203198	
FORD MTR CO CAP TR II	PFD	TR CV6.5	345395206	382	6985	SH	DEFINED	01	6730	
FORD MTR CO CAP TR II	PFD	TR CV6.5	345395206	115	2100	SH	OTHER	01	1600	
FORD MTR CO CAP TR II	PFD	TR CV6.5	345395206	10134	185054	SH	DEFINED	05	185054	
FORD MTR CO CAP TR II	PFD	TR CV6.5	345395206	55	1000	SH	DEFINED	08	1000	
FORD MTR CO CAP TR II	PFD	TR CV6.5	345395206	478	8736	SH	DEFINED	17	8736	
FORD MTR CO CAP TR II	PFD	TR CV6.5	345395206	263	4800	SH	DEFINED	22	4500	
FORD MTR CO CAP TR II	PFD	TR CV6.5	345395206	16	300	SH	OTHER	22	300	

FOREST LABS INC 425	COM	345838106	3712	65557 SH	DEFINED 01	65132
FOREST LABS INC 7803	COM	345838106	933	16478 SH	OTHER 01	8675
FOREST LABS INC 115100	COM	345838106	18141	320343 SH	DEFINED 05	205243
FOREST LABS INC	COM	345838106	8141	143764 SH	DEFINED 08	143764
FOREST LABS INC	COM	345838106	421	7436 SH	DEFINED 17	7436
FOREST LABS INC	COM	345838106	2865	50590 SH	DEFINED 20	50590
FOREST LABS INC 102100	COM	345838106	18816	332254 SH	DEFINED 21	230154
FOREST LABS INC 16900	COM	345838106	9170	161930 SH	DEFINED 22	145030
FOREST LABS INC	COM	345838106	3530	62332 SH	OTHER 22	62332
FOREST OIL CORP	COM PAR \$0.0	346091705	362	13250 SH	DEFINED 01	13250
FOREST OIL CORP	COM PAR \$0.0	346091705	1	40 SH	OTHER 01	40
FOREST OIL CORP	COM PAR \$0.0	346091705	3374	123505 SH	DEFINED 05	123505
FOREST OIL CORP	COM PAR \$0.0	346091705	89	3271 SH	DEFINED 08	3271
FOREST OIL CORP	COM PAR \$0.0	346091705	956	34995 SH	DEFINED 17	34995
FORMFACTOR INC	COM	346375108	649	28896 SH	DEFINED 17	28896
FORMFACTOR INC 17500	COM	346375108	393	17500 SH	OTHER 22	
FORTUNE BRANDS INC 4150	COM	349631101	10983	145599 SH	DEFINED 01	141449
FORTUNE BRANDS INC 34331	COM	349631101	7289	96631 SH	OTHER 01	62300
FORTUNE BRANDS INC	COM	349631101	5097	67571 SH	DEFINED 05	67571
FORTUNE BRANDS INC	COM	349631101	947	12553 SH	DEFINED 08	12553
FORTUNE BRANDS INC	COM	349631101	317	4200 SH	DEFINED 17	4200
FORTUNE BRANDS INC	COM	349631101	1395	18493 SH	DEFINED 21	18493
FORTUNE BRANDS INC 13433	COM	349631101	4324	57331 SH	DEFINED 22	43898
FORTUNE BRANDS INC	COM	349631101	5208	69040 SH	OTHER 22	69040
FORWARD AIR CORP 11900	COM	349853101	592	15825 SH	DEFINED 01	3925
FORWARD AIR CORP 175	COM	349853101	7	175 SH	OTHER 01	
FORWARD AIR CORP	COM	349853101	3797	101525 SH	DEFINED 05	101525
FORWARD AIR CORP	COM	349853101		3 SH	DEFINED 08	3
FORWARD AIR CORP	COM	349853101	535	14300 SH	DEFINED 21	14300
FOSSIL INC 12600	COM	349882100	539	19787 SH	DEFINED 01	7187
FOSSIL INC 300	COM	349882100	8	300 SH	OTHER 01	
FOSSIL INC	COM	349882100	8259	303086 SH	DEFINED 05	303086
FOSSIL INC	COM	349882100	38	1400 SH	DEFINED 08	1400
FOSSIL INC	COM	349882100	1273	46699 SH	DEFINED 21	46699
FOSSIL INC	COM	349882100	31	1125 SH	DEFINED 22	1125
FOUNDRY NETWORKS INC	COM	35063R100	59	4200 SH	DEFINED 01	4200
FOUNDRY NETWORKS INC	COM	35063R100	15	1040 SH	OTHER 01	1040
FOUNDRY NETWORKS INC	COM	35063R100	25	1800 SH	DEFINED 05	1800
FOUNDRY NETWORKS INC	COM	35063R100	262	18649 SH	DEFINED 08	18649
FOUNDRY NETWORKS INC	COM	35063R100	1	100 SH	DEFINED 17	100
FOUNDRY NETWORKS INC	COM	35063R100	266	18900 SH	DEFINED 20	18900
FOUNDRY NETWORKS INC 18450	COM	35063R100	8370	594900 SH	DEFINED 21	576450
FOUNDRY NETWORKS INC 22230	COM	35063R100	600	42635 SH	DEFINED 22	20405
FOUNDRY NETWORKS INC 4 KIDS ENTMT INC 15700	COM	35063R100	7	490 SH	OTHER 22	490
4 KIDS ENTMT INC	COM	350865101	483	20200 SH	DEFINED 01	4500
4 KIDS ENTMT INC	COM	350865101	1911	79900 SH	DEFINED 05	79900
4 KIDS ENTMT INC	COM	350865101	117	4900 SH	DEFINED 08	4900
4 KIDS ENTMT INC	COM	350865101	189	7900 SH	DEFINED 17	7900
4 KIDS ENTMT INC	COM	350865101	5109	213600 SH	DEFINED 21	213600
4 KIDS ENTMT INC	COM	350865101	210	8800 SH	DEFINED 22	8800
4 KIDS ENTMT INC	COM	350865101	74	3100 SH	OTHER 22	3100
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	622	10323 SH	DEFINED 01	10323
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	8	140 SH	OTHER 01	140
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	1481	24600 SH	DEFINED 08	24600
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	290	4810 SH	DEFINED 20	4810
FOUR SEASONS HOTEL INC 300	LTD VTG SH	35100E104	3481	57820 SH	DEFINED 21	57520
FOUR SEASONS HOTEL INC 4050	LTD VTG SH	35100E104	376	6250 SH	DEFINED 22	2200
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	151	2500 SH	OTHER 22	2500
FOX ENTMT GROUP INC	CL A	35138T107	42	1575 SH	DEFINED 01	1575
FOX ENTMT GROUP INC	CL A	35138T107	27	1000 SH	OTHER 01	1000
FOX ENTMT GROUP INC	CL A	35138T107	29	1100 SH	DEFINED 05	1100
FOX ENTMT GROUP INC	CL A	35138T107	59	2200 SH	DEFINED 08	2200
FOX ENTMT GROUP INC	CL A	35138T107	2339	87620 SH	DEFINED 17	87620
FOX ENTMT GROUP INC	CL A	35138T107	10621	397790 SH	DEFINED 21	397790
FOX ENTMT GROUP INC 64549	CL A	35138T107	36306	1359777 SH	DEFINED 22	1295228
FOX ENTMT GROUP INC	CL A	35138T107	6785	254131 SH	OTHER 22	254131

FRANCE TELECOM	SPONSORED AD	35177Q105	37	1415	SH	OTHER	01	1415
FRANCE TELECOM	SPONSORED AD	35177Q105	284	10800	SH	DEFINED	21	10800
FRANKLIN BK CORP DEL	COM	352451108	163	10300	SH	DEFINED	17	10300
FRANKLIN RES INC	COM	354613101	7827	156284	SH	DEFINED	01	151421
4109 754								
FRANKLIN RES INC	COM	354613101	2059	41118	SH	OTHER	01	
41118								
FRANKLIN RES INC	COM	354613101	8924	178199	SH	DEFINED	05	178199
FRANKLIN RES INC	COM	354613101	517	10319	SH	DEFINED	08	10319
FRANKLIN RES INC	COM	354613101	100	2000	SH	CALL	DEFINED	2000
FRANKLIN RES INC	COM	354613101	1362	27200	SH	DEFINED	17	27200
FRANKLIN RES INC	COM	354613101	1815	36233	SH	DEFINED	21	36233
FRANKLIN RES INC	COM	354613101	1326	26484	SH	DEFINED	22	25784
700								
FRANKLIN RES INC	COM	354613101	329	6578	SH	OTHER	22	6578
FRANKLIN RES INC	NOTE	354613AC5	793	1300000	PRN	DEFINED	08	1300000
FREDS INC	CL A	356108100	799	36162	SH	DEFINED	01	30862
5300								
FREDS INC	CL A	356108100	3	150	SH	OTHER	01	
150								
FREDS INC	CL A	356108100	3727	168737	SH	DEFINED	05	168737
FREDS INC	CL A	356108100	117	5300	SH	DEFINED	08	5300
FREDS INC	CL A	356108100	322	14557	SH	DEFINED	17	14557
FREDS INC	CL A	356108100	9136	413600	SH	DEFINED	21	405000
8600								
FREDS INC	CL A	356108100	718	32500	SH	DEFINED	22	31400
1100								
FREDS INC	CL A	356108100	80	3600	SH	OTHER	22	3600
FREEMARKETS INC	COM	356602102	1042	159847	SH	DEFINED	17	159847
FREEMARKETS INC	COM	356602102	1	200	SH	DEFINED	22	200
FREEMARKETS INC	COM	356602102	1	100	SH	OTHER	22	100
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	5063	152738	SH	DEFINED	01	107769
41172 3797								
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	553	16668	SH	OTHER	01	
16668								
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	17585	530458	SH	DEFINED	05	399758
130700								
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	6771	204268	SH	DEFINED	08	204268
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	3315	100000	SH	CALL	DEFINED	100000
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	10608	320000	SH	PUT	DEFINED	320000
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	43	1290	SH	DEFINED	13	1290
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	285	8600	SH	DEFINED	17	8600
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	586	17680	SH	DEFINED	21	17680
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	354	10678	SH	DEFINED	22	8678
2000								
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	29	866	SH	OTHER	22	866
FREMONT GEN CORP	COM	357288109	765	43350	SH	DEFINED	01	14550
28800								
FREMONT GEN CORP	COM	357288109	4	225	SH	OTHER	01	
225								
FREMONT GEN CORP	COM	357288109	6158	348900	SH	DEFINED	05	348900
FREMONT GEN CORP	COM	357288109	356	20155	SH	DEFINED	08	20155
FREMONT GEN CORP	COM	357288109	635	36000	SH	PUT	DEFINED	36000
FREMONT GEN CORP	COM	357288109	145	8200	SH	DEFINED	17	8200
FREMONT GEN CORP	COM	357288109	902	51100	SH	DEFINED	21	51100
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	28	1400	SH	DEFINED	05	1400
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	1489	75251	SH	DEFINED	08	75251
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	1449	73238	SH	DEFINED	17	73238
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	2957	149395	SH	DEFINED	22	149395
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	97	4900	SH	OTHER	22	4900
FRIENDLY ICE CREAM CORP NEW	COM	358497105	317	24124	SH	DEFINED	17	24124
FRIENDLY ICE CREAM CORP NEW	COM	358497105	6087	462900	SH	DEFINED	21	449300
13600								
FRIENDLY ICE CREAM CORP NEW	COM	358497105	3271	248774	SH	DEFINED	22	225706
23068								
FRIENDLY ICE CREAM CORP NEW	COM	358497105	23	1779	SH	OTHER	22	1779
FRISCHS RESTAURANTS INC	COM	358748101	257	8651	SH	OTHER	01	8651
FRONTIER AIRLINES INC NEW	COM	359065109	387	35525	SH	DEFINED	01	15726
19799								
FRONTIER AIRLINES INC NEW	COM	359065109	4	401	SH	OTHER	01	
401								
FRONTIER AIRLINES INC NEW	COM	359065109	1802	165625	SH	DEFINED	05	165625
FRONTIER AIRLINES INC NEW	COM	359065109	9	824	SH	DEFINED	08	824
FRONTIER AIRLINES INC NEW	COM	359065109	40	3638	SH	DEFINED	17	3638
FRONTIER AIRLINES INC NEW	COM	359065109	256	23500	SH	DEFINED	21	23500
FRONTIER OIL CORP	COM	35914P105	204	9625	SH	DEFINED	01	8125
1500								
FRONTIER OIL CORP	COM	35914P105	2387	112650	SH	DEFINED	05	112650
FRONTIER OIL CORP	COM	35914P105	64	3031	SH	DEFINED	08	3031
FRONTIER OIL CORP	COM	35914P105	373	17600	SH	DEFINED	21	17600
FRONTIER OIL CORP	COM	35914P105	64	3000	SH	OTHER	22	3000
FUELCELL ENERGY INC	COM	35952H106	37	3200	SH	DEFINED	01	3200
FUELCELL ENERGY INC	COM	35952H106	21	1803	SH	OTHER	01	1803
FUELCELL ENERGY INC	COM	35952H106	51	4400	SH	DEFINED	17	4400
FUELCELL ENERGY INC	COM	35952H106	44	3785	SH	DEFINED	22	2935

850							
FUELCELL ENERGY INC	COM	35952H106	20	1700 SH	OTHER	22	1700
FULLER H B CO	COM	359694106	322	11350 SH	DEFINED	01	4950
6400							
FULLER H B CO	COM	359694106	7	230 SH	OTHER	01	
230							
FULLER H B CO	COM	359694106	3593	126525 SH	DEFINED	05	126525
FULLER H B CO	COM	359694106	71	2500 SH	DEFINED	17	2500
FULLER H B CO	COM	359694106	17143	603630 SH	DEFINED	21	599290
4340							
FULLER H B CO	COM	359694106	3189	112278 SH	DEFINED	22	100378
11900							
FULLER H B CO	COM	359694106	108	3800 SH	OTHER	22	3800
FULTON FINL CORP PA	COM	360271100	53	2650 SH	DEFINED	01	2650
FULTON FINL CORP PA	COM	360271100	105	5208 SH	OTHER	01	1459
3749							
FULTON FINL CORP PA	COM	360271100	42	2060 SH	DEFINED	05	2060
FULTON FINL CORP PA	COM	360271100	69	3424 SH	DEFINED	08	3424
FULTON FINL CORP PA	COM	360271100	670	33262 SH	DEFINED	22	33262
FULTON FINL CORP PA	COM	360271100	347	17200 SH	OTHER	22	17200
FURNITURE BRANDS INTL INC	COM	360921100	182	7258 SH	DEFINED	01	7258
FURNITURE BRANDS INTL INC	COM	360921100	11	436 SH	OTHER	01	
436							
FURNITURE BRANDS INTL INC	COM	360921100	2973	118684 SH	DEFINED	05	118684
FURNITURE BRANDS INTL INC	COM	360921100	83	3300 SH	DEFINED	08	3300
FURNITURE BRANDS INTL INC	COM	360921100	388	15500 SH	DEFINED	17	15500
FURNITURE BRANDS INTL INC	COM	360921100	4	150 SH	DEFINED	21	150
G & K SVCS INC	CL A	361268105	657	16350 SH	DEFINED	01	11250
5100							
G & K SVCS INC	CL A	361268105	3744	93150 SH	DEFINED	05	93150
G & K SVCS INC	CL A	361268105	15865	394760 SH	DEFINED	21	391660
3100							
G & K SVCS INC	CL A	361268105	3263	81200 SH	DEFINED	22	73740
7460							
GATX CORP	COM	361448103	184	6750 SH	DEFINED	01	6750
GATX CORP	COM	361448103	630	23180 SH	OTHER	01	180
23000							
GATX CORP	COM	361448103	2939	108062 SH	DEFINED	05	108062
GATX CORP	COM	361448103	24	900 SH	DEFINED	08	900
GATX CORP	COM	361448103	2477	91060 SH	DEFINED	17	91060
GATX CORP	COM	361448103	8903	327300 SH	DEFINED	21	327300
GATX CORP	COM	361448103	29	1064 SH	DEFINED	22	464
600							
GATX CORP	COM	361448103	27	1000 SH	OTHER	22	1000
GSI LUMONICS INC	COM	36229U102	123	7300 SH	DEFINED	17	7300
GSI LUMONICS INC	COM	36229U102	177	10500 SH	DEFINED	21	10500
GTC BIOTHERAPEUTICS INC	COM	36238T104	166	104859 SH	DEFINED	17	104859
GABELLI EQUITY TR INC	COM	362397101	185	22800 SH	OTHER	01	22800
GABELLI EQUITY TR INC	COM	362397101	218	26766 SH	OTHER	22	20352
6414							
GABLES RESIDENTIAL TR	SH BEN INT	362418105	387	11384 SH	DEFINED	01	7197
4187							
GABLES RESIDENTIAL TR	SH BEN INT	362418105	48	1413 SH	OTHER	01	
1413							
GABLES RESIDENTIAL TR	SH BEN INT	362418105	4161	122450 SH	DEFINED	05	122450
GABLES RESIDENTIAL TR	SH BEN INT	362418105	140	4132 SH	DEFINED	08	4132
GABLES RESIDENTIAL TR	SH BEN INT	362418105	659	19400 SH	DEFINED	21	19400
GAIAM INC	CL A	36268Q103	1356	200000 SH	DEFINED	21	200000
GAIAM INC	CL A	36268Q103	3	500 SH	DEFINED	22	460
40							
GAIAM INC	CL A	36268Q103		40 SH	OTHER	22	40
GALLAGHER ARTHUR J & CO	COM	363576109	1612	52934 SH	DEFINED	01	52234
700							
GALLAGHER ARTHUR J & CO	COM	363576109	286	9400 SH	OTHER	01	7700
1700							
GALLAGHER ARTHUR J & CO	COM	363576109	5871	192815 SH	DEFINED	05	192815
GALLAGHER ARTHUR J & CO	COM	363576109	409	13440 SH	DEFINED	08	13440
GALLAGHER ARTHUR J & CO	COM	363576109	40	1325 SH	DEFINED	21	1325
GALLAGHER ARTHUR J & CO	COM	363576109	125	4090 SH	OTHER	22	3075
1015							
GALLAHER GROUP PLC	SPONSORED AD	363595109	4885	100921 SH	DEFINED	01	96821
4100							
GALLAHER GROUP PLC	SPONSORED AD	363595109	3634	75081 SH	OTHER	01	43824
31257							
GALLAHER GROUP PLC	SPONSORED AD	363595109	1029	21262 SH	DEFINED	22	16062
5200							
GALLAHER GROUP PLC	SPONSORED AD	363595109	3548	73303 SH	OTHER	22	73303
GAMESTOP CORP	CL A	36466R101	446	29300 SH	DEFINED	17	29300
GAMESTOP CORP	CL A	36466R101	3151	207000 SH	DEFINED	21	207000
GAMESTOP CORP	CL A	36466R101	132	8680 SH	DEFINED	22	7880
800							
GAMESTOP CORP	CL A	36466R101	58	3800 SH	OTHER	22	3800
GANDER MOUNTAIN CO	COM	36471P108	283	12324 SH	DEFINED	08	12324
GANDER MOUNTAIN CO	COM	36471P108	367	16000 SH	DEFINED	17	16000
GANNETT INC	COM	364730101	140528	1656192 SH	DEFINED	01	1603658

52534									
GANNETT INC	COM	364730101	41561	489820	SH	OTHER	01	265288	
224532									
GANNETT INC	COM	364730101	13349	157327	SH	DEFINED	05	157327	
GANNETT INC	COM	364730101	1513	17833	SH	DEFINED	08	17833	
GANNETT INC	COM	364730101	20568	242400	SH	CALL	DEFINED	08	242400
GANNETT INC	COM	364730101	63	741	SH	DEFINED	13	657	
84									
GANNETT INC	COM	364730101	1	16	SH	OTHER	13		
16									
GANNETT INC	COM	364730101	348	4100	SH	DEFINED	17	4100	
GANNETT INC	COM	364730101	1565	18450	SH	DEFINED	20	18450	
GANNETT INC	COM	364730101	28130	331527	SH	DEFINED	21	295102	
36425									
GANNETT INC	COM	364730101	25270	297818	SH	DEFINED	22	269524	
28294									
GANNETT INC	COM	364730101	19222	226541	SH	OTHER	22	226341	
200									
GAP INC DEL	COM	364760108	5729	236234	SH	DEFINED	01	219709	
16525									
GAP INC DEL	COM	364760108	3132	129163	SH	OTHER	01	38744	
90419									
GAP INC DEL	COM	364760108	18005	742494	SH	DEFINED	05	476794	
265700									
GAP INC DEL	COM	364760108	854	35222	SH	DEFINED	08	35222	
GAP INC DEL	COM	364760108	239	9850	SH	DEFINED	17	9850	
GAP INC DEL	COM	364760108	83	3425	SH	DEFINED	18		
3425									
GAP INC DEL	COM	364760108	1395	57537	SH	DEFINED	21	57537	
GAP INC DEL	COM	364760108	2313	95370	SH	DEFINED	22	89520	
5850									
GAP INC DEL	COM	364760108	747	30790	SH	OTHER	22	30790	
GAP INC DEL	NOTE	5.750% 364760AJ7	52282	33622000	PRN	DEFINED	08	33622000	
GAMMON LAKE RES INC	COM	364915108	503	75000	SH	DEFINED	21	75000	
GARDNER DENVER INC	COM	365558105	314	11255	SH	DEFINED	01	5879	
5376									
GARDNER DENVER INC	COM	365558105	10	349	SH	OTHER	01		
349									
GARDNER DENVER INC	COM	365558105	2501	89625	SH	DEFINED	05	89625	
GARDNER DENVER INC	COM	365558105	3	100	SH	DEFINED	08	100	
GARDNER DENVER INC	COM	365558105	365	13100	SH	DEFINED	21	13100	
GARDNER DENVER INC	COM	365558105	136	4880	SH	DEFINED	22	4868	
12									
GARDNER DENVER INC	COM	365558105	2	54	SH	OTHER	22	54	
GARTNER INC	COM	366651107	168	12740	SH	DEFINED	01	12740	
GARTNER INC	COM	366651107	3688	278950	SH	DEFINED	05	278950	
GARTNER INC	COM	366651107	37	2800	SH	DEFINED	08	2800	
GARTNER INC	COM	366651107	4726	357500	SH	DEFINED	21	357500	
GARTNER INC	COM	366651107	1805	136566	SH	DEFINED	22	124566	
12000									
GARTNER INC	CL B	366651206	19	1482	SH	DEFINED	01	1482	
GARTNER INC	CL B	366651206	5	416	SH	OTHER	01	416	
GARTNER INC	CL B	366651206	53	4100	SH	DEFINED	08	4100	
GARTNER INC	CL B	366651206	138	10700	SH	DEFINED	21	10700	
GARTNER INC	CL B	366651206	16	1249	SH	DEFINED	22	1249	
GARTNER INC	CL B	366651206	10	754	SH	OTHER	22	754	
GATEWAY INC	COM	367626108	156	34604	SH	DEFINED	01	34204	
400									
GATEWAY INC	COM	367626108	7	1610	SH	OTHER	01	400	
1210									
GATEWAY INC	COM	367626108	735	163336	SH	DEFINED	05	163336	
GATEWAY INC	COM	367626108	92	20401	SH	DEFINED	08	20401	
GATEWAY INC	COM	367626108	2360	524460	SH	DEFINED	17	524460	
GATEWAY INC	COM	367626108	2250	500000	SH	OTHER	17		
500000									
GATEWAY INC	COM	367626108	2	400	SH	DEFINED	18		
400									
GATEWAY INC	COM	367626108	736	163500	SH	DEFINED	20	163500	
GATEWAY INC	COM	367626108	6456	1434770	SH	DEFINED	21	1112370	
322400									
GATEWAY INC	COM	367626108	50	11215	SH	DEFINED	22	10115	
1100									
GATEWAY INC	COM	367626108	5	1150	SH	OTHER	22	1150	
GAYLORD ENTMT CO NEW	COM	367905106	298	9508	SH	DEFINED	05	9508	
GAYLORD ENTMT CO NEW	COM	367905106	25	800	SH	DEFINED	08	800	
GAYLORD ENTMT CO NEW	COM	367905106	1637	52151	SH	DEFINED	17	52151	
GAYLORD ENTMT CO NEW	COM	367905106	17418	554900	SH	DEFINED	21	543700	
11200									
GAYLORD ENTMT CO NEW	COM	367905106	4259	135695	SH	DEFINED	22	127084	
8611									
GAYLORD ENTMT CO NEW	COM	367905106	120	3833	SH	OTHER	22	3833	
GEN-PROBE INC NEW	COM	36866T103	9	200	SH	DEFINED	05	200	
GEN-PROBE INC NEW	COM	36866T103	376	7941	SH	DEFINED	08	7941	
GEN-PROBE INC NEW	COM	36866T103	60	1273	SH	DEFINED	17	1273	
GEN-PROBE INC NEW	COM	36866T103	445	9400	SH	OTHER	22	400	

9000									
GEMSTAR-TV GUIDE INTL INC	COM	36866W106		50	SH	DEFINED	01		50
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	3	700	SH	DEFINED	05		700
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	857	178534	SH	DEFINED	08		178534
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	1290	268700	SH	PUT	DEFINED	08	268700
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	240	50000	SH	DEFINED	21		50000
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	22	4600	SH	DEFINED	22		4600
GENAERA CORP	COM	36867G100	89	21300	SH	DEFINED	17		21300
GENAERA CORP	COM	36867G100	4	1000	SH	DEFINED	22		1000
GENCORP INC	COM	368682100	169	12623	SH	DEFINED	01		6523
6100									
GENCORP INC	COM	368682100	2520	188200	SH	DEFINED	05		188200
GENCORP INC	COM	368682100	780	58256	SH	DEFINED	17		58256
GENCORP INC	COM	368682100	395	29500	SH	DEFINED	21		29500
GENCORP INC	COM	368682100	7	540	SH	DEFINED	22		540
GENE LOGIC INC	COM	368689105	151	37405	SH	DEFINED	17		37405
GENE LOGIC INC	COM	368689105	17	4076	SH	DEFINED	22		4076
GENE LOGIC INC	COM	368689105	3	800	SH	OTHER	22		800
GENELABS TECHNOLOGIES INC	COM	368706107	92	39900	SH	DEFINED	17		39900
GENENTECH INC	COM NEW	368710406	14189	252477	SH	DEFINED	01		199727
52750									
GENENTECH INC	COM NEW	368710406	13027	231800	SH	OTHER	01		188062
43738									
GENENTECH INC	COM NEW	368710406	508	9041	SH	DEFINED	05		9041
GENENTECH INC	COM NEW	368710406	11954	212711	SH	DEFINED	08		212711
GENENTECH INC	COM NEW	368710406	3406	60600	SH	PUT	DEFINED	08	60600
GENENTECH INC	COM NEW	368710406	34	600	SH	DEFINED	13		600
GENENTECH INC	COM NEW	368710406	2742	48784	SH	DEFINED	17		48784
GENENTECH INC	COM NEW	368710406	202	3600	SH	DEFINED	18		
3600									
GENENTECH INC	COM NEW	368710406	16483	293300	SH	DEFINED	21		293300
GENENTECH INC	COM NEW	368710406	3387	60262	SH	DEFINED	22		55762
4500									
GENENTECH INC	COM NEW	368710406	2803	49880	SH	OTHER	22		49880
GENERAL AMERN INVS INC	COM	368802104	214	7097	SH	DEFINED	01		7097
GENERAL AMERN INVS INC	COM	368802104	198	6573	SH	OTHER	01		1004
5569									
GENERAL AMERN INVS INC	COM	368802104	236	7836	SH	DEFINED	22		7836
GENERAL AMERN INVS INC	COM	368802104	47	1566	SH	OTHER	22		1566
GENERAL COMMUNICATION INC	CL A	369385109	518	65275	SH	DEFINED	01		42475
22800									
GENERAL COMMUNICATION INC	CL A	369385109	1	75	SH	OTHER	01		
75									
GENERAL COMMUNICATION INC	CL A	369385109	2063	259850	SH	DEFINED	05		259850
GENERAL COMMUNICATION INC	CL A	369385109	5787	728800	SH	DEFINED	21		722000
6800									
GENERAL COMMUNICATION INC	CL A	369385109	1605	202200	SH	DEFINED	22		178700
23500									
GENERAL DYNAMICS CORP	COM	369550108	14621	147242	SH	DEFINED	01		143872
3370									
GENERAL DYNAMICS CORP	COM	369550108	3243	32663	SH	OTHER	01		2095
30568									
GENERAL DYNAMICS CORP	COM	369550108	11860	119441	SH	DEFINED	05		119441
GENERAL DYNAMICS CORP	COM	369550108	1115	11225	SH	DEFINED	08		11225
GENERAL DYNAMICS CORP	COM	369550108	8679	87400	SH	CALL	DEFINED	08	87400
GENERAL DYNAMICS CORP	COM	369550108	99	1000	SH	PUT	DEFINED	08	1000
GENERAL DYNAMICS CORP	COM	369550108	612	6160	SH	DEFINED	17		6160
GENERAL DYNAMICS CORP	COM	369550108	35010	352572	SH	DEFINED	21		352572
GENERAL DYNAMICS CORP	COM	369550108	10610	106848	SH	DEFINED	22		100498
6350									
GENERAL DYNAMICS CORP	COM	369550108	1015	10225	SH	OTHER	22		10225
GENERAL ELEC CO	COM	369604103	861484	26588999	SH	DEFINED	01		24857150
1731849									
GENERAL ELEC CO	COM	369604103	674218	20809198	SH	OTHER	01		11426179
9383019									
GENERAL ELEC CO	COM	369604103	3240	100000	SH	PUT	DEFINED	01	100000
GENERAL ELEC CO	COM	369604103	227896	7033822	SH	DEFINED	05		5791222
1242600									
GENERAL ELEC CO	COM	369604103	18875	582559	SH	DEFINED	08		582559
GENERAL ELEC CO	COM	369604103	121	3737	SH	DEFINED	13		3737
GENERAL ELEC CO	COM	369604103	83	2559	SH	OTHER	13		1299
1260									
GENERAL ELEC CO	COM	369604103	5671	175024	SH	DEFINED	17		175024
GENERAL ELEC CO	COM	369604103	3872	119497	SH	DEFINED	18		
119497									
GENERAL ELEC CO	COM	369604103	17085	527325	SH	DEFINED	20		527325
GENERAL ELEC CO	COM	369604103	403549	12455222	SH	DEFINED	21		11294347
1160875									
GENERAL ELEC CO	COM	369604103	714269	22045329	SH	DEFINED	22		20511067
1534262									
GENERAL ELEC CO	COM	369604103	534914	16509676	SH	OTHER	22		16507651
2025									
GENERAL ELEC CO	COM	369604103	380	11726	SH	DEFINED			11726
GENERAL GROWTH PPTYS INC	COM	370021107	1612	54500	SH	DEFINED	01		54500
GENERAL GROWTH PPTYS INC	COM	370021107	44	1500	SH	OTHER	01		

1500									
GENERAL GROWTH PPTYS INC	COM	370021107	44	1500 SH	DEFINED 05		1500		
GENERAL GROWTH PPTYS INC	COM	370021107	1788	60463 SH	DEFINED 08		60463		
GENERAL GROWTH PPTYS INC	COM	370021107	135	4575 SH	DEFINED 17		4575		
GENERAL GROWTH PPTYS INC	COM	370021107	38609	1305680 SH	DEFINED 21		1305680		
GENERAL GROWTH PPTYS INC	COM	370021107	3358	113553 SH	DEFINED 22		96698		
16855									
GENERAL GROWTH PPTYS INC	COM	370021107	781	26425 SH	OTHER 22		26425		
GENERAL MLS INC	COM	370334104	16559	348384 SH	DEFINED 01		294307		
54077									
GENERAL MLS INC	COM	370334104	35856	754379 SH	OTHER 01		216045		
538334									
GENERAL MLS INC	COM	370334104	8372	176131 SH	DEFINED 05		176131		
GENERAL MLS INC	COM	370334104	4143	87175 SH	DEFINED 08		87175		
GENERAL MLS INC	COM	370334104	4080	85833 SH	DEFINED 17		85833		
GENERAL MLS INC	COM	370334104	13194	277591 SH	DEFINED 21		277591		
GENERAL MLS INC	COM	370334104	20403	429268 SH	DEFINED 22		375668		
53600									
GENERAL MLS INC	COM	370334104	18816	395878 SH	OTHER 22		395878		
GENERAL MLS INC	DBC	370334AU8	5150	7305000 PRN	DEFINED 08		7305000		
GENERAL MLS INC	DBC	370334AU8	494	700000 PRN	DEFINED 17		700000		
GENERAL MLS INC	DBC	370334AU8	21150	30000000 PRN	OTHER 17				
30000000									
GENERAL MTRS CORP	COM	370442105	273802	5876843 SH	DEFINED 01		5854018		
22825									
GENERAL MTRS CORP	COM	370442105	11216	240749 SH	OTHER 01		114279		
126470									
GENERAL MTRS CORP	COM	370442105	19522	419024 SH	DEFINED 05		419024		
GENERAL MTRS CORP	COM	370442105	6579	141220 SH	DEFINED 08		141220		
GENERAL MTRS CORP	COM	370442105	281836	6049291 SH	DEFINED 17		6049291		
GENERAL MTRS CORP	COM	370442105	31838	683359 SH	DEFINED 21		683359		
GENERAL MTRS CORP	COM	370442105	15099	324093 SH	DEFINED 22		295362		
28731									
GENERAL MTRS CORP	COM	370442105	5538	118866 SH	OTHER 22		118866		
GENERAL MTRS CORP	DEB SR CV C	370442717	63066	2171700 SH	DEFINED 08		2171700		
GENERAL MTRS CORP	DEB SR CV C	370442717	293	10104 SH	DEFINED 17		10104		
GENERAL MTRS CORP	DEB SR CONV	370442733	6	250 SH	DEFINED 01		250		
GENERAL MTRS CORP	DEB SR CONV	370442733	22	900 SH	OTHER 01				
900									
GENERAL MTRS CORP	DEB SR CONV	370442733	18903	765000 SH	DEFINED 08		765000		
GENERAL MTRS CORP	DEB SR CONV	370442733	11861	480000 SH	DEFINED 17		480000		
GENERAL MTRS CORP	DEB SR CONV	370442733	138	5600 SH	DEFINED 22		5600		
GENESCO INC	COM	371532102	268	11325 SH	DEFINED 01		3125		
8200									
GENESCO INC	COM	371532102	2338	98950 SH	DEFINED 05		98950		
GENESCO INC	COM	371532102	52	2214 SH	DEFINED 08		2214		
GENESCO INC	COM	371532102	1368	57900 SH	DEFINED 17		57900		
GENESCO INC	COM	371532102	340	14400 SH	DEFINED 21		14400		
GENESE & WYO INC	CL A	371559105	111	4700 SH	DEFINED 08		4700		
GENESE & WYO INC	CL A	371559105	4852	204724 SH	DEFINED 21		193058		
11666									
GENESE & WYO INC	CL A	371559105	938	39585 SH	DEFINED 22		38240		
1345									
GENESE & WYO INC	CL A	371559105	97	4100 SH	OTHER 22		4100		
GENESIS MICROCHIP INC DEL	COM	37184C103	237	17230 SH	DEFINED 08		17230		
GENESIS MICROCHIP INC DEL	COM	37184C103	179	12980 SH	DEFINED 21		12980		
GENESIS MICROCHIP INC DEL	COM	37184C103	1	100 SH	DEFINED 22		100		
GENESIS HEALTHCARE CORP	COM	37184D101	2904	100000 SH	DEFINED 08		100000		
GENESIS HEALTHCARE CORP	COM	37184D101	802	27626 SH	DEFINED 17		27626		
GENESIS HEALTHCARE CORP	COM	37184D101	3963	136450 SH	DEFINED 21		136450		
GENESIS HEALTHCARE CORP	COM	37184D101	121	4150 SH	DEFINED 22		4150		
GENESIS HEALTHCARE CORP	COM	37184D101	42	1450 SH	OTHER 22		1450		
GENESYS S A	SP ADR REP 1	37185M100	16	15842 SH	DEFINED 22				
15842									
GENTEX CORP	COM	371901109	435	10965 SH	DEFINED 01		10965		
GENTEX CORP	COM	371901109	584	14712 SH	OTHER 01		14462		
250									
GENTEX CORP	COM	371901109	6517	164231 SH	DEFINED 05		164231		
GENTEX CORP	COM	371901109	27	691 SH	DEFINED 08		691		
GENTEX CORP	COM	371901109	51	1282 SH	DEFINED 17		1282		
GENTEX CORP	COM	371901109	739	18625 SH	DEFINED 20		18625		
GENTEX CORP	COM	371901109	39181	987432 SH	DEFINED 21		971682		
15750									
GENTEX CORP	COM	371901109	2519	63473 SH	DEFINED 22		41540		
21933									
GENTEX CORP	COM	371901109	320	8060 SH	OTHER 22		8060		
GENITOP CORP	COM	37229P507	210	21300 SH	DEFINED 17		21300		
GENLYTE GROUP INC	COM	372302109	94	1500 SH	DEFINED 08		1500		
GENLYTE GROUP INC	COM	372302109	4302	68418 SH	DEFINED 21		68418		
GENLYTE GROUP INC	COM	372302109	184	2930 SH	DEFINED 22		1430		
1500									
GENLYTE GROUP INC	COM	372302109	157	2500 SH	OTHER 22		2500		
GENTA INC	COM NEW	37245M207	6	2400 SH	DEFINED 01		2400		
GENTA INC	COM NEW	37245M207	35	14000 SH	DEFINED 08		14000		
GENTA INC	COM NEW	37245M207	20	7900 SH	CALL DEFINED 17		7900		

GENTA INC	COM NEW	37245M207	6	2525 SH	DEFINED	22	2525	
GENTA INC	COM NEW	37245M207	12	4600 SH	OTHER	22	4600	
GENUINE PARTS CO 3633	COM	372460105	3712	93536 SH	DEFINED	01	89903	
GENUINE PARTS CO 68723	COM	372460105	5336	134472 SH	OTHER	01	65749	
GENUINE PARTS CO	COM	372460105	3173	79968 SH	DEFINED	05	79968	
GENUINE PARTS CO	COM	372460105	544	13722 SH	DEFINED	08	13722	
GENUINE PARTS CO	COM	372460105	2176	54844 SH	DEFINED	21	54844	
GENUINE PARTS CO 5355	COM	372460105	2453	61816 SH	DEFINED	22	56461	
GENUINE PARTS CO	COM	372460105	2715	68419 SH	OTHER	22	68419	
GENUS INC 10000	COM	372461103	34	10000 SH	DEFINED	22		
GENVEC INC	COM	37246C109	58	18800 SH	DEFINED	17	18800	
GENTIVA HEALTH SERVICES INC	COM	37247A102	15	925 SH	DEFINED	01	925	
GENTIVA HEALTH SERVICES INC	COM	37247A102	521	32012 SH	DEFINED	17	32012	
GENWORTH FINL INC	COM CL A	37247D106	16635	724850 SH	DEFINED	05	724850	
GENWORTH FINL INC	COM CL A	37247D106	3615	157500 SH	DEFINED	08	157500	
GENWORTH FINL INC	COM CL A	37247D106	1682	73300 SH	DEFINED	20	73300	
GENWORTH FINL INC 147600	COM CL A	37247D106	11029	480565 SH	DEFINED	21	332965	
GENWORTH FINL INC	COM CL A	37247D106	115	5000 SH	OTHER	22	5000	
GENZYME CORP 8169	COM GENL DIV	372917104	943	19920 SH	DEFINED	01	11751	
GENZYME CORP 5016	COM GENL DIV	372917104	1187	25078 SH	OTHER	01	20062	
GENZYME CORP	COM GENL DIV	372917104	4927	104102 SH	DEFINED	05	104102	
GENZYME CORP	COM GENL DIV	372917104	10350	218672 SH	DEFINED	08	218672	
GENZYME CORP	COM GENL DIV	372917104	4260	90000 SH	CALL	DEFINED	08	90000
GENZYME CORP	COM GENL DIV	372917104	6626	140000 SH	PUT	DEFINED	08	140000
GENZYME CORP	COM GENL DIV	372917104	1528	32278 SH	DEFINED	17	32278	
GENZYME CORP	COM GENL DIV	372917104	1185	25032 SH	DEFINED	21	25032	
GENZYME CORP 13966	COM GENL DIV	372917104	3935	83144 SH	DEFINED	22	69178	
GENZYME CORP	COM GENL DIV	372917104	4190	88518 SH	OTHER	22	88518	
GEORGIA GULF CORP 4500	COM PAR \$0.0	373200203	300	8375 SH	DEFINED	01	3875	
GEORGIA GULF CORP 25	COM PAR \$0.0	373200203	1	25 SH	OTHER	01		
GEORGIA GULF CORP	COM PAR \$0.0	373200203	5215	145425 SH	DEFINED	05	145425	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	457	12742 SH	DEFINED	08	12742	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	305	8500 SH	DEFINED	17	8500	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	785	21900 SH	DEFINED	21	21900	
GEORGIA PAC CORP 4857	COM	373298108	2748	74318 SH	DEFINED	01	69461	
GEORGIA PAC CORP 45944	COM	373298108	3474	93952 SH	OTHER	01	48008	
GEORGIA PAC CORP	COM	373298108	4459	120582 SH	DEFINED	05	120582	
GEORGIA PAC CORP	COM	373298108	244	6592 SH	DEFINED	08	6592	
GEORGIA PAC CORP	COM	373298108	536	14500 SH	CALL	DEFINED	08	14500
GEORGIA PAC CORP	COM	373298108	128	3450 SH	DEFINED	17	3450	
GEORGIA PAC CORP	COM	373298108	25880	699845 SH	DEFINED	21	699845	
GEORGIA PAC CORP 9430	COM	373298108	5618	151932 SH	DEFINED	22	142502	
GEORGIA PAC CORP 400	COM	373298108	3222	87136 SH	OTHER	22	86736	
GERBER SCIENTIFIC INC 17820	COM	373730100	179	25350 SH	DEFINED	01	7530	
GERBER SCIENTIFIC INC 780	COM	373730100	6	780 SH	OTHER	01		
GERBER SCIENTIFIC INC	COM	373730100	757	107230 SH	DEFINED	05	107230	
GERBER SCIENTIFIC INC	COM	373730100	3749	531000 SH	DEFINED	21	531000	
GERBER SCIENTIFIC INC 74144	COM	373730100	1269	179726 SH	DEFINED	22	105582	
GERBER SCIENTIFIC INC	COM	373730100	5708	808463 SH	OTHER	22	808463	
GERON CORP	COM	374163103	10	1200 SH	DEFINED	01	1200	
GERON CORP	COM	374163103	12	1518 SH	OTHER	01	1518	
GERON CORP	COM	374163103	4265	529772 SH	DEFINED	08	529772	
GERON CORP 300	COM	374163103	2	300 SH	DEFINED	22		
GERON CORP	COM	374163103	10	1250 SH	OTHER	22	1250	
GETTY IMAGES INC	COM	374276103	54	898 SH	DEFINED	01	898	
GETTY IMAGES INC	COM	374276103	24	400 SH	DEFINED	05	400	
GETTY IMAGES INC	COM	374276103	30	500 SH	DEFINED	08	500	
GETTY IMAGES INC	COM	374276103	800	13340 SH	DEFINED	20	13340	
GETTY IMAGES INC 14500	COM	374276103	34245	570750 SH	DEFINED	21	556250	
GETTY IMAGES INC 20080	COM	374276103	1396	23270 SH	DEFINED	22	3190	
GETTY IMAGES INC	COM	374276103	115	1910 SH	OTHER	22	1910	
GETTY RLTY CORP NEW	COM	374297109	8	300 SH	OTHER	01	300	
GETTY RLTY CORP NEW	COM	374297109	3083	122550 SH	DEFINED	21	122550	
GETTY RLTY CORP NEW	COM	374297109	145	5760 SH	DEFINED	22	5760	
GETTY RLTY CORP NEW	COM	374297109	45	1800 SH	OTHER	22	1800	

GEVITY HR INC 25000	COM	374393106	655	25000 SH	OTHER	22		
GILEAD SCIENCES INC 1000	COM	375558103	1576	23527 SH	DEFINED	01	22527	
GILEAD SCIENCES INC 4925	COM	375558103	414	6175 SH	OTHER	01	1250	
GILEAD SCIENCES INC	COM	375558103	29769	444311 SH	DEFINED	05	444311	
GILEAD SCIENCES INC	COM	375558103	19522	291378 SH	DEFINED	08	291378	
GILEAD SCIENCES INC	COM	375558103	14968	223400 SH	PUT	DEFINED	08	223400
GILEAD SCIENCES INC	COM	375558103	883	13181 SH	DEFINED	17	13181	
GILEAD SCIENCES INC	COM	375558103	515	7690 SH	DEFINED	21	7690	
GILEAD SCIENCES INC 3165	COM	375558103	5118	76391 SH	DEFINED	22	73226	
GILEAD SCIENCES INC	COM	375558103	724	10800 SH	OTHER	22	10800	
GILLETTE CO 73915	COM	375766102	29005	684082 SH	DEFINED	01	610167	
GILLETTE CO 211026	COM	375766102	21453	505960 SH	OTHER	01	294934	
GILLETTE CO 235400	COM	375766102	36885	869938 SH	DEFINED	05	634538	
GILLETTE CO	COM	375766102	3442	81170 SH	DEFINED	08	81170	
GILLETTE CO	COM	375766102	2353	55500 SH	CALL	DEFINED	08	55500
GILLETTE CO	COM	375766102	21	500 SH	OTHER	13	500	
GILLETTE CO	COM	375766102	91	2145 SH	DEFINED	17	2145	
GILLETTE CO 1900	COM	375766102	81	1900 SH	DEFINED	18		
GILLETTE CO 24800	COM	375766102	44487	1049223 SH	DEFINED	21	1024423	
GILLETTE CO 151724	COM	375766102	71783	1692996 SH	DEFINED	22	1541272	
GILLETTE CO 600	COM	375766102	41062	968450 SH	OTHER	22	967850	
GLADSTONE COML CORP	COM	376536108	2422	146800 SH	DEFINED	21	146800	
GLADSTONE COML CORP	COM	376536108	105	6370 SH	DEFINED	22	6370	
GLADSTONE COML CORP	COM	376536108	36	2200 SH	OTHER	22	2200	
GLAMIS GOLD LTD	COM	376775102	14	800 SH	DEFINED	01	800	
GLAMIS GOLD LTD	COM	376775102	4	225 SH	OTHER	01	225	
GLAMIS GOLD LTD	COM	376775102	407	23242 SH	DEFINED	08	23242	
GLAMIS GOLD LTD	COM	376775102	57	3255 SH	DEFINED	22	3255	
GLAMIS GOLD LTD	COM	376775102	7	400 SH	OTHER	22	400	
GLATFELTER	COM	377316104	40	2850 SH	DEFINED	01	2850	
GLATFELTER	COM	377316104	1306	92791 SH	DEFINED	05	92791	
GLATFELTER	COM	377316104	1	100 SH	DEFINED	08	100	
GLATFELTER 4795	COM	377316104	9332	662800 SH	DEFINED	21	658005	
GLATFELTER 14746	COM	377316104	1737	123385 SH	DEFINED	22	108639	
GLATFELTER	COM	377316104	108	7646 SH	OTHER	22	7646	
GLAXOSMITHKLINE PLC 17747	SPONSORED AD	37733W105	12632	304691 SH	DEFINED	01	286944	
GLAXOSMITHKLINE PLC 230755	SPONSORED AD	37733W105	16177	390191 SH	OTHER	01	159436	
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	659	15900 SH	DEFINED	08	15900	
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	824	19872 SH	DEFINED	17	19872	
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	5258	126810 SH	DEFINED	21	126810	
GLAXOSMITHKLINE PLC 62290	SPONSORED AD	37733W105	70669	1704505 SH	DEFINED	22	1642215	
GLAXOSMITHKLINE PLC 325	SPONSORED AD	37733W105	26421	637260 SH	OTHER	22	636935	
GLENBOROUGH RLTY TR INC 7400	COM	37803P105	234	12775 SH	DEFINED	01	5375	
GLENBOROUGH RLTY TR INC	COM	37803P105	2575	140300 SH	DEFINED	05	140300	
GLENBOROUGH RLTY TR INC	COM	37803P105	387	21100 SH	DEFINED	21	21100	
GLIMCHER RLTY TR	SH BEN INT	379302102	1	25 SH	DEFINED	01	25	
GLIMCHER RLTY TR 5000	SH BEN INT	379302102	225	10176 SH	OTHER	01	5176	
GLIMCHER RLTY TR 1000	SH BEN INT	379302102	75	3400 SH	DEFINED	22	2400	
GLOBAL INDS LTD	COM	379336100		25 SH	DEFINED	01	25	
GLOBAL INDS LTD	COM	379336100	135	23559 SH	DEFINED	17	23559	
GLOBAL INDS LTD 45790	COM	379336100	7676	1341890 SH	DEFINED	21	1296100	
GLOBAL INDS LTD 44290	COM	379336100	253	44290 SH	DEFINED	22		
GLOBAL IMAGING SYSTEMS 7476 3835	COM	37934A100	693	18890 SH	DEFINED	01	7579	
GLOBAL IMAGING SYSTEMS 2874	COM	37934A100	105	2874 SH	OTHER	01		
GLOBAL IMAGING SYSTEMS	COM	37934A100	7050	192305 SH	DEFINED	05	192305	
GLOBAL IMAGING SYSTEMS	COM	37934A100	117	3200 SH	DEFINED	08	3200	
GLOBAL IMAGING SYSTEMS	COM	37934A100	81	2200 SH	DEFINED	17	2200	
GLOBAL IMAGING SYSTEMS 10000	COM	37934A100	7160	195300 SH	DEFINED	21	185300	
GLOBAL IMAGING SYSTEMS 1300	COM	37934A100	1441	39300 SH	DEFINED	22	38000	

GREAT PLAINS ENERGY INC 29625	COM	391164100	1445	48647	SH	OTHER	01	19022	
GREAT PLAINS ENERGY INC	COM	391164100	4679	157536	SH	DEFINED	05	157536	
GREAT PLAINS ENERGY INC	COM	391164100	822	27680	SH	DEFINED	08	27680	
GREAT PLAINS ENERGY INC	COM	391164100	143	4800	SH	DEFINED	17	4800	
GREAT PLAINS ENERGY INC 3692	COM	391164100	110	3692	SH	DEFINED	22		
GREAT PLAINS ENERGY INC 16808	COM	391164100	672	22634	SH	OTHER	22	5826	
GREATER BAY BANCORP	COM	391648102	290	10050	SH	DEFINED	01	10050	
GREATER BAY BANCORP	COM	391648102	3142	108715	SH	DEFINED	05	108715	
GREATER BAY BANCORP	COM	391648102	110	3800	SH	DEFINED	08	3800	
GREATER BAY BANCORP	COM	391648102	3572	123600	SH	DEFINED	21	123600	
GREATER BAY BANCORP	COM	391648102	155	5360	SH	DEFINED	22	5360	
GREATER BAY BANCORP	COM	391648102	55	1900	SH	OTHER	22	1900	
GREEN MOUNTAIN PWR CORP 800	COM	393154109	61	2325	SH	DEFINED	01	1525	
GREEN MOUNTAIN PWR CORP 1100	COM	393154109	29	1100	SH	OTHER	01		
GREEN MOUNTAIN PWR CORP	COM	393154109	611	23425	SH	DEFINED	05	23425	
GREEN MOUNTAIN PWR CORP	COM	393154109	89	3400	SH	DEFINED	21	3400	
GREEN MOUNTAIN PWR CORP	COM	393154109	20	783	SH	DEFINED	22	783	
GREENHILL & CO INC	COM	395259104	54	2600	SH	DEFINED	17	2600	
GREENHILL & CO INC 7900	COM	395259104	2325	111200	SH	DEFINED	21	103300	
GREENHILL & CO INC 685	COM	395259104	436	20865	SH	DEFINED	22	20180	
GREENHILL & CO INC	COM	395259104	47	2235	SH	OTHER	22	2235	
GREENPOINT FINL CORP	COM	395384100	11688	294410	SH	DEFINED	01	294410	
GREENPOINT FINL CORP 925	COM	395384100	37	925	SH	OTHER	01		
GREENPOINT FINL CORP	COM	395384100	11107	279773	SH	DEFINED	05	279773	
GREENPOINT FINL CORP	COM	395384100	67	1700	SH	DEFINED	08	1700	
GREENPOINT FINL CORP	COM	395384100	3283	82700	SH	CALL	DEFINED	08	82700
GREENPOINT FINL CORP	COM	395384100		2	SH	DEFINED	17	2	
GREENPOINT FINL CORP	COM	395384100	22230	559950	SH	DEFINED	21	559950	
GREENPOINT FINL CORP	COM	395384100	1996	50280	SH	DEFINED	22	50280	
GREENPOINT FINL CORP	COM	395384100	139	3500	SH	OTHER	22	3500	
GREIF INC	CL A	397624107	139	3300	SH	DEFINED	01	3300	
GREIF INC 5200	CL A	397624107	28660	678350	SH	DEFINED	21	673150	
GREIF INC 9900	CL A	397624107	6093	144218	SH	DEFINED	22	134318	
GREIF INC	CL A	397624107	85	2000	SH	OTHER	22	2000	
GREY GLOBAL GROUP INC	COM	39787M108	1247	1266	SH	DEFINED	17	1266	
GREY WOLF INC 1000	COM	397888108	183	43200	SH	DEFINED	01	42200	
GREY WOLF INC	COM	397888108	4	1000	SH	OTHER	01	1000	
GREY WOLF INC	COM	397888108	64	15100	SH	DEFINED	05	15100	
GREY WOLF INC	COM	397888108	22	5273	SH	DEFINED	08	5273	
GREY WOLF INC 10000	COM	397888108	42	10000	SH	DEFINED	18		
GREY WOLF INC	COM	397888108	4	1000	SH	DEFINED	22	1000	
GRIFFON CORP 11863	COM	398433102	474	21277	SH	DEFINED	01	9414	
GRIFFON CORP	COM	398433102	6410	287722	SH	DEFINED	05	287722	
GRIFFON CORP	COM	398433102	437	19600	SH	DEFINED	21	19600	
GRIFFON CORP	COM	398433102	4	165	SH	OTHER	22	165	
GROUP 1 AUTOMOTIVE INC 5905	COM	398905109	203	6123	SH	DEFINED	01	218	
GROUP 1 AUTOMOTIVE INC 1200	COM	398905109	106	3200	SH	OTHER	01	2000	
GROUP 1 AUTOMOTIVE INC	COM	398905109	3144	94675	SH	DEFINED	05	94675	
GROUP 1 AUTOMOTIVE INC	COM	398905109	193	5800	SH	DEFINED	17	5800	
GROUP 1 AUTOMOTIVE INC	COM	398905109	495	14900	SH	DEFINED	21	14900	
GROUP 1 AUTOMOTIVE INC 3400	COM	398905109	203	6100	SH	OTHER	22	2700	
GROUPE DANONE	SPONSORED AD	399449107	1	50	SH	DEFINED	01	50	
GROUPE DANONE	SPONSORED AD	399449107	12	700	SH	OTHER	01	700	
GROUPE DANONE	SPONSORED AD	399449107	105	6000	SH	DEFINED	21	6000	
GROUPE DANONE	SPONSORED AD	399449107	98	5586	SH	DEFINED	22	5586	
GROUPE DANONE	SPONSORED AD	399449107	18	1000	SH	OTHER	22	1000	
GROUPE CGI INC	CL A SUB VTG	39945C109	230	34000	SH	DEFINED	17	34000	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	1	25	SH	DEFINED	01	25	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	45	1000	SH	DEFINED	08	1000	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	656	14500	SH	PUT	DEFINED	08	14500
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	7098	156800	SH	DEFINED	21	156800	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	45	1000	SH	OTHER	22	1000	
GTECH HLDGS CORP	COM	400518106	409	8825	SH	DEFINED	01	8825	
GTECH HLDGS CORP 175	COM	400518106	8	175	SH	OTHER	01		
GTECH HLDGS CORP	COM	400518106	5835	125988	SH	DEFINED	05	125988	
GTECH HLDGS CORP	COM	400518106	1096	23661	SH	DEFINED	08	23661	
GTECH HLDGS CORP	COM	400518106	352	7600	SH	DEFINED	17	7600	
GTECH HLDGS CORP	COM	400518106	20	433	SH	DEFINED	22		

433									
GTECH HLDGS CORP 20867	COM	400518106	1037	22382	SH	OTHER	22		1515
GUIDANT CORP 1050	COM	401698105	7932	141951	SH	DEFINED	01		140901
GUIDANT CORP 35616	COM	401698105	4082	73047	SH	OTHER	01		37431
GUIDANT CORP 93700	COM	401698105	14673	262584	SH	DEFINED	05		168884
GUIDANT CORP	COM	401698105	28796	515323	SH	DEFINED	08		515323
GUIDANT CORP	COM	401698105	14529	260000	SH	CALL	DEFINED	08	260000
GUIDANT CORP	COM	401698105	11735	210000	SH	PUT	DEFINED	08	210000
GUIDANT CORP	COM	401698105	31	550	SH	DEFINED	13		550
GUIDANT CORP	COM	401698105	587	10500	SH	DEFINED	17		10500
GUIDANT CORP 5800	COM	401698105	324	5800	SH	DEFINED	18		
GUIDANT CORP	COM	401698105	1771	31701	SH	DEFINED	21		31701
GUIDANT CORP 14180	COM	401698105	8143	145718	SH	DEFINED	22		131538
GUIDANT CORP	COM	401698105	1310	23449	SH	OTHER	22		23449
GUILFORD PHARMACEUTICALS INC	COM	401829106	109	23000	SH	DEFINED	01		23000
GUILFORD PHARMACEUTICALS INC	COM	401829106	5	1000	SH	OTHER	01		1000
GUILFORD PHARMACEUTICALS INC	COM	401829106	164	34549	SH	DEFINED	17		34549
GUILFORD PHARMACEUTICALS INC 100	COM	401829106		100	SH	OTHER	22		
GUITAR CTR MGMT INC 7200	COM	402040109	517	11625	SH	DEFINED	01		4425
GUITAR CTR MGMT INC	COM	402040109	4819	108375	SH	DEFINED	05		108375
GUITAR CTR MGMT INC	COM	402040109	40	900	SH	DEFINED	08		900
GUITAR CTR MGMT INC	COM	402040109	809	18200	SH	DEFINED	17		18200
GUITAR CTR MGMT INC	COM	402040109	716	16100	SH	DEFINED	21		16100
GUITAR CTR MGMT INC 1000000	NOTE	4.000% 402040AC3	1425	1000000	PRN	OTHER	17		
GULFMARK OFFSHORE INC	COM	402629109	19	1225	SH	DEFINED	01		1225
GULFMARK OFFSHORE INC 10600	COM	402629109	14748	934600	SH	DEFINED	21		924000
GULFMARK OFFSHORE INC 19600	COM	402629109	5354	339290	SH	DEFINED	22		319690
GULFMARK OFFSHORE INC	COM	402629109	28	1800	SH	OTHER	22		1800
GULFTERRA ENERGY PARTNERS LP	COM	40274U108	194	5000	SH	CALL	DEFINED	08	5000
GULFTERRA ENERGY PARTNERS LP 1999	COM	40274U108	77	1999	SH	DEFINED	22		
GULFTERRA ENERGY PARTNERS LP 3201	COM	40274U108	813	21000	SH	OTHER	22		17799
GYMBOREE CORP 11000	COM	403777105	248	16150	SH	DEFINED	01		5150
GYMBOREE CORP 75	COM	403777105	1	75	SH	OTHER	01		
GYMBOREE CORP	COM	403777105	2122	138125	SH	DEFINED	05		138125
GYMBOREE CORP	COM	403777105	12	800	SH	DEFINED	08		800
GYMBOREE CORP	COM	403777105	210	13700	SH	DEFINED	17		13700
GYMBOREE CORP 3300	COM	403777105	10993	715700	SH	DEFINED	21		712400
GYMBOREE CORP 13700	COM	403777105	2855	185900	SH	DEFINED	22		172200
GYRODYNE CO AMER INC 13746	COM	403820103	395	13746	SH	DEFINED	22		
HCA INC 39750	COM	404119109	10141	243836	SH	DEFINED	01		204086
HCA INC 12760	COM	404119109	1243	29876	SH	OTHER	01		17116
HCA INC	COM	404119109	9427	226657	SH	DEFINED	05		226657
HCA INC	COM	404119109	921	22139	SH	DEFINED	08		22139
HCA INC	COM	404119109	23789	572000	SH	CALL	DEFINED	08	572000
HCA INC	COM	404119109	2683	64500	SH	PUT	DEFINED	08	64500
HCA INC	COM	404119109	1696	40789	SH	DEFINED	17		40789
HCA INC 200	COM	404119109	8	200	SH	DEFINED	18		
HCA INC	COM	404119109	15375	369682	SH	DEFINED	21		369682
HCA INC 9375	COM	404119109	1149	27625	SH	DEFINED	22		18250
HCA INC	COM	404119109	802	19275	SH	OTHER	22		19275
HCC INS HLDGS INC	COM	404132102	209	6260	SH	DEFINED	01		6260
HCC INS HLDGS INC 2615	COM	404132102	87	2615	SH	OTHER	01		
HCC INS HLDGS INC	COM	404132102	4575	136921	SH	DEFINED	05		136921
HCC INS HLDGS INC	COM	404132102	154	4600	SH	DEFINED	08		4600
HCC INS HLDGS INC 22100	COM	404132102	738	22100	SH	DEFINED	22		
HCC INS HLDGS INC 4200	COM	404132102	244	7300	SH	OTHER	22		3100
HCC INS HLDGS INC	NOTE	2.000% 404132AA0	517	455000	PRN	DEFINED	08		455000
HCC INS HLDGS INC	NOTE	2.000% 404132AA0	517	455000	PRN	DEFINED	17		455000
HNI CORP	COM	404251100	5226	123457	SH	DEFINED	05		123457
HNI CORP	COM	404251100	256	6050	SH	DEFINED	08		6050

HMS HLDGS CORP 7700	COM		40425J101	3120	519100	SH	DEFINED	21	511400
HMS HLDGS CORP 16000	COM		40425J101	1427	237500	SH	DEFINED	22	221500
HNC SOFTWARE INC	NOTE	5.250%	40425PAC1	503	480000	PRN	DEFINED	08	480000
HNC SOFTWARE INC	NOTE	5.250%	40425PAC1	775	740000	PRN	DEFINED	17	740000
HRPT PPTYS TR	COM	SH	BEN I 40426W101	1129	112793	SH	DEFINED	01	112793
HRPT PPTYS TR 3000	COM	SH	BEN I 40426W101	67	6664	SH	OTHER	01	3664
HRPT PPTYS TR	COM	SH	BEN I 40426W101	3	300	SH	DEFINED	05	300
HRPT PPTYS TR	COM	SH	BEN I 40426W101	74	7347	SH	DEFINED	08	7347
HRPT PPTYS TR	COM	SH	BEN I 40426W101	977	97587	SH	DEFINED	17	97587
HRPT PPTYS TR	COM	SH	BEN I 40426W101	59	5850	SH	DEFINED	22	5850
HRPT PPTYS TR	COM	SH	BEN I 40426W101	98	9800	SH	OTHER	22	9800
HSBC HLDGS PLC 320	SPON	ADR	NEW 404280406	8018	107039	SH	DEFINED	01	106719
HSBC HLDGS PLC 60160	SPON	ADR	NEW 404280406	8189	109315	SH	OTHER	01	49155
HSBC HLDGS PLC	SPON	ADR	NEW 404280406	167	2225	SH	DEFINED	05	2225
HSBC HLDGS PLC	SPON	ADR	NEW 404280406	1085	14478	SH	DEFINED	08	14478
HSBC HLDGS PLC	SPON	ADR	NEW 404280406	12	160	SH	DEFINED	13	160
HSBC HLDGS PLC	SPON	ADR	NEW 404280406	1519	20273	SH	DEFINED	17	20273
HSBC HLDGS PLC 7596	SPON	ADR	NEW 404280406	569	7596	SH	DEFINED	18	
HSBC HLDGS PLC	SPON	ADR	NEW 404280406	3184	42500	SH	DEFINED	21	42500
HSBC HLDGS PLC 1083	SPON	ADR	NEW 404280406	1168	15588	SH	DEFINED	22	14505
HSBC HLDGS PLC	SPON	ADR	NEW 404280406	2066	27574	SH	OTHER	22	27574
HAEMONETICS CORP 12900	COM		405024100	502	16925	SH	DEFINED	01	4025
HAEMONETICS CORP 100	COM		405024100	3	100	SH	OTHER	01	
HAEMONETICS CORP	COM		405024100	3373	113750	SH	DEFINED	05	113750
HAEMONETICS CORP	COM		405024100	24	800	SH	DEFINED	08	800
HAEMONETICS CORP	COM		405024100	113	3800	SH	DEFINED	17	3800
HAEMONETICS CORP 2400	COM		405024100	14223	479700	SH	DEFINED	21	477300
HAEMONETICS CORP 4700	COM		405024100	1563	52700	SH	DEFINED	22	48000
HAGGAR CORP 1700	COM		405173105	61	3075	SH	DEFINED	01	1375
HAGGAR CORP 175	COM		405173105	3	175	SH	OTHER	01	
HAGGAR CORP	COM		405173105	649	32450	SH	DEFINED	05	32450
HAGGAR CORP	COM		405173105	94	4700	SH	DEFINED	21	4700
HAIN CELESTIAL GROUP INC 200	COM		405217100	353	19476	SH	DEFINED	01	19276
HAIN CELESTIAL GROUP INC 2700	COM		405217100	115	6355	SH	OTHER	01	3655
HAIN CELESTIAL GROUP INC	COM		405217100	2789	154100	SH	DEFINED	05	154100
HAIN CELESTIAL GROUP INC	COM		405217100	5	300	SH	DEFINED	17	300
HAIN CELESTIAL GROUP INC	COM		405217100	1712	94600	SH	DEFINED	21	94600
HAIN CELESTIAL GROUP INC 500	COM		405217100	10	560	SH	DEFINED	22	60
HAIN CELESTIAL GROUP INC	COM		405217100	11	632	SH	OTHER	22	632
HALLIBURTON CO 200	COM		406216101	3840	126907	SH	DEFINED	01	126707
HALLIBURTON CO 59169	COM		406216101	2332	77073	SH	OTHER	01	17904
HALLIBURTON CO	COM		406216101	6132	202630	SH	DEFINED	05	202630
HALLIBURTON CO	COM		406216101	7770	256773	SH	DEFINED	08	256773
HALLIBURTON CO	COM		406216101	3359	111000	SH	DEFINED	08	111000
HALLIBURTON CO	COM		406216101	165	5442	SH	DEFINED	17	5442
HALLIBURTON CO	COM		406216101	9078	300000	SH	DEFINED	17	300000
HALLIBURTON CO	COM		406216101	61980	2048238	SH	DEFINED	21	2048238
HALLIBURTON CO 48693	COM		406216101	18056	596686	SH	DEFINED	22	547993
HALLIBURTON CO	COM		406216101	2816	93049	SH	OTHER	22	93049
HALLIBURTON CO	NOTE	3.125%	406216AM3	5188	4849000	PRN	DEFINED	08	4849000
HAMPSHIRE GROUP LTD	COM		408859106	3427	119200	SH	DEFINED	21	119200
HAMPSHIRE GROUP LTD	COM		408859106	148	5160	SH	DEFINED	22	5160
HAMPSHIRE GROUP LTD	COM		408859106	52	1800	SH	OTHER	22	1800
HANCOCK FABRICS INC	COM		409900107	20	1593	SH	DEFINED	01	1593
HANCOCK FABRICS INC	COM		409900107	1016	79650	SH	DEFINED	05	79650
HANCOCK FABRICS INC	COM		409900107	6386	500900	SH	DEFINED	21	500900
HANCOCK FABRICS INC 9842	COM		409900107	1656	129900	SH	DEFINED	22	120058
HANCOCK HLDG CO	COM		410120109	93	3200	SH	DEFINED	17	3200
HANCOCK HLDG CO	COM		410120109	2080	71588	SH	DEFINED	21	71588
HANCOCK HLDG CO	COM		410120109	91	3140	SH	DEFINED	22	3140
HANCOCK HLDG CO	COM		410120109	32	1100	SH	OTHER	22	1100
HANCOCK JOHN PATRIOT PREM DI	COM		41013Q101	87	9709	SH	DEFINED	22	9709
HANCOCK JOHN PATRIOT PREM DI	COM		41013Q101	200	22307	SH	OTHER	22	22307
HANMI FINL CORP 3210	COM		410495105	1457	49377	SH	DEFINED	21	46167

HANMI FINL CORP 3400	COM	410495105	772	26181 SH	DEFINED 22	22781
HANOVER COMPRESSOR CO	COM	410768105	342	28779 SH	DEFINED 01	28779
HANOVER COMPRESSOR CO 175	COM	410768105	2	175 SH	OTHER 01	
HANOVER COMPRESSOR CO	COM	410768105	1935	162640 SH	DEFINED 05	162640
HANOVER COMPRESSOR CO	COM	410768105	50	4200 SH	DEFINED 08	4200
HANOVER COMPRESSOR CO	COM	410768105	809	68000 SH	DEFINED 17	68000
HANOVER COMPRESSOR CO 5300	COM	410768105	1711	143800 SH	DEFINED 21	138500
HANOVER COMPRESSOR CO 12800	COM	410768105	1429	120100 SH	DEFINED 22	107300
HARBOR FLA BANCSHARES INC 700	COM	411901101	349	12672 SH	DEFINED 01	11972
HARBOR FLA BANCSHARES INC	COM	411901101	19	700 SH	OTHER 01	700
HARBOR FLA BANCSHARES INC	COM	411901101	154	5600 SH	DEFINED 17	5600
HARLAND JOHN H CO 29400	COM	412693103	2587	88150 SH	DEFINED 01	58750
HARLAND JOHN H CO 27	COM	412693103	1	27 SH	OTHER 01	
HARLAND JOHN H CO	COM	412693103	4210	143450 SH	DEFINED 05	143450
HARLAND JOHN H CO	COM	412693103	109	3700 SH	DEFINED 08	3700
HARLAND JOHN H CO	COM	412693103	65	2200 SH	DEFINED 17	2200
HARLAND JOHN H CO	COM	412693103	549	18700 SH	DEFINED 21	18700
HARLEY DAVIDSON INC 11752	COM	412822108	41179	664826 SH	DEFINED 01	653074
HARLEY DAVIDSON INC 109476	COM	412822108	16059	259263 SH	OTHER 01	149787
HARLEY DAVIDSON INC 25400	COM	412822108	10746	173488 SH	DEFINED 05	148088
HARLEY DAVIDSON INC	COM	412822108	1311	21168 SH	DEFINED 08	21168
HARLEY DAVIDSON INC	COM	412822108	16278	262800 SH	CALL DEFINED 08	262800
HARLEY DAVIDSON INC	COM	412822108	3	50 SH	DEFINED 13	50
HARLEY DAVIDSON INC	COM	412822108	9	148 SH	OTHER 13	148
HARLEY DAVIDSON INC	COM	412822108	756	12200 SH	DEFINED 17	12200
HARLEY DAVIDSON INC	COM	412822108	1827	29496 SH	DEFINED 21	29496
HARLEY DAVIDSON INC 1790	COM	412822108	1697	27394 SH	DEFINED 22	25604
HARLEY DAVIDSON INC	COM	412822108	4632	74775 SH	OTHER 22	74775
HARLEYSVILLE GROUP INC	COM	412824104	8	400 SH	DEFINED 01	400
HARLEYSVILLE GROUP INC	COM	412824104	3544	188000 SH	DEFINED 21	188000
HARLEYSVILLE GROUP INC	COM	412824104	153	8100 SH	DEFINED 22	8100
HARLEYSVILLE GROUP INC	COM	412824104	53	2800 SH	OTHER 22	2800
HARMAN INTL INDS INC	COM	413086109	978	10742 SH	DEFINED 01	10742
HARMAN INTL INDS INC 600	COM	413086109	439	4820 SH	OTHER 01	4220
HARMAN INTL INDS INC	COM	413086109	13202	145079 SH	DEFINED 05	145079
HARMAN INTL INDS INC	COM	413086109	1245	13678 SH	DEFINED 08	13678
HARMAN INTL INDS INC	COM	413086109	564	6200 SH	DEFINED 17	6200
HARMAN INTL INDS INC 18000	COM	413086109	1638	18000 SH	DEFINED 18	
HARMAN INTL INDS INC	COM	413086109	614	6750 SH	DEFINED 20	6750
HARMAN INTL INDS INC	COM	413086109	6810	74834 SH	DEFINED 21	74834
HARMAN INTL INDS INC 2190	COM	413086109	199	2190 SH	DEFINED 22	
HARMAN INTL INDS INC 5360	COM	413086109	561	6160 SH	OTHER 22	800
HARMONIC INC	COM	413160102	136	15950 SH	DEFINED 01	15950
HARMONIC INC 2500	COM	413160102	51	5946 SH	OTHER 01	3446
HARMONIC INC	COM	413160102	2584	303650 SH	DEFINED 05	303650
HARMONIC INC	COM	413160102	405	47600 SH	DEFINED 21	47600
HARMONIC INC	COM	413160102	12	1454 SH	DEFINED 22	1454
HARMONY GOLD MNG LTD	SPONSORED AD	413216300	5	500 SH	DEFINED 01	500
HARMONY GOLD MNG LTD 330	SPONSORED AD	413216300	3	330 SH	OTHER 01	
HARMONY GOLD MNG LTD	SPONSORED AD	413216300	370	34910 SH	DEFINED 17	34910
HARMONY GOLD MNG LTD	SPONSORED AD	413216300	64	6000 SH	DEFINED 21	6000
HARMONY GOLD MNG LTD	SPONSORED AD	413216300	2	190 SH	DEFINED 22	190
HARMONY GOLD MNG LTD	SPONSORED AD	413216300	6	600 SH	OTHER 22	600
HAROLDS STORES INC	COM	413353103	31	12400 SH	DEFINED 01	12400
HARRAHS ENTMT INC 6661 300	COM	413619107	1726	31910 SH	DEFINED 01	24949
HARRAHS ENTMT INC 2964	COM	413619107	160	2964 SH	OTHER 01	
HARRAHS ENTMT INC	COM	413619107	8674	160338 SH	DEFINED 05	160338
HARRAHS ENTMT INC	COM	413619107	484	8948 SH	DEFINED 08	8948
HARRAHS ENTMT INC	COM	413619107	2705	50000 SH	CALL DEFINED 08	50000
HARRAHS ENTMT INC	COM	413619107	27	500 SH	DEFINED 17	500
HARRAHS ENTMT INC	COM	413619107	714	13200 SH	DEFINED 20	13200
HARRAHS ENTMT INC	COM	413619107	34076	629868 SH	DEFINED 21	629868
HARRAHS ENTMT INC 4375	COM	413619107	5069	93703 SH	DEFINED 22	89328
HARRAHS ENTMT INC	COM	413619107	547	10109 SH	OTHER 22	10109
HARRIS CORP DEL	COM	413875105	944	18600 SH	DEFINED 01	18600

HARRIS CORP DEL 1200	COM	413875105	675	13300 SH	OTHER 01	12100
HARRIS CORP DEL	COM	413875105	17633	347449 SH	DEFINED 05	347449
HARRIS CORP DEL	COM	413875105	670	13195 SH	DEFINED 08	13195
HARRIS CORP DEL	COM	413875105	96	1900 SH	DEFINED 17	1900
HARRIS CORP DEL	COM	413875105	409	8050 SH	DEFINED 21	8050
HARRIS CORP DEL 3120	COM	413875105	7563	149019 SH	DEFINED 22	145899
HARRIS CORP DEL	COM	413875105	140	2750 SH	OTHER 22	2750
HARRIS INTERACTIVE INC	COM	414549105	2201	327603 SH	DEFINED 05	327603
HARRIS INTERACTIVE INC	COM	414549105	7	1000 SH	DEFINED 22	1000
HARSCO CORP 200	COM	415864107	420	8935 SH	DEFINED 01	8735
HARSCO CORP 5323	COM	415864107	307	6525 SH	OTHER 01	1202
HARSCO CORP	COM	415864107	4261	90651 SH	DEFINED 05	90651
HARSCO CORP	COM	415864107	200	4256 SH	DEFINED 08	4256
HARSCO CORP	COM	415864107	6633	141120 SH	DEFINED 21	141120
HARSCO CORP 345	COM	415864107	360	7670 SH	DEFINED 22	7325
HARSCO CORP	COM	415864107	115	2445 SH	OTHER 22	2445
HARTE-HANKS INC	COM	416196103	188	7700 SH	DEFINED 01	7700
HARTE-HANKS INC 325	COM	416196103	8	325 SH	OTHER 01	
HARTE-HANKS INC	COM	416196103	4504	184534 SH	DEFINED 05	184534
HARTE-HANKS INC	COM	416196103	238	9740 SH	DEFINED 08	9740
HARTE-HANKS INC	COM	416196103	12	500 SH	DEFINED 17	500
HARTE-HANKS INC	COM	416196103	33	1371 SH	DEFINED 22	1371
HARTE-HANKS INC	COM	416196103	7	300 SH	OTHER 22	300
HARTFORD FINL SVCS GROUP INC 42560	COM	416515104	83587	1215985 SH	DEFINED 01	1173425
HARTFORD FINL SVCS GROUP INC 146529	COM	416515104	18734	272539 SH	OTHER 01	126010
HARTFORD FINL SVCS GROUP INC 101100	COM	416515104	59426	864511 SH	DEFINED 05	763411
HARTFORD FINL SVCS GROUP INC	COM	416515104	1261	18346 SH	DEFINED 08	18346
HARTFORD FINL SVCS GROUP INC 120	COM	416515104	13	190 SH	DEFINED 13	70
HARTFORD FINL SVCS GROUP INC 300	COM	416515104	21	300 SH	OTHER 13	
HARTFORD FINL SVCS GROUP INC	COM	416515104	1486	21617 SH	DEFINED 17	21617
HARTFORD FINL SVCS GROUP INC	COM	416515104	2337	34000 SH	DEFINED 20	34000
HARTFORD FINL SVCS GROUP INC 68900	COM	416515104	38707	563092 SH	DEFINED 21	494192
HARTFORD FINL SVCS GROUP INC 65329	COM	416515104	81009	1178491 SH	DEFINED 22	1113162
HARTFORD FINL SVCS GROUP INC	COM	416515104	23048	335295 SH	OTHER 22	335295
HARTMARX CORP	COM	417119104	13	2000 SH	DEFINED 01	2000
HARTMARX CORP	COM	417119104	96	15200 SH	DEFINED 17	15200
HARTMARX CORP	COM	417119104	120	19000 SH	DEFINED 22	19000
HARVEST NATURAL RESOURCES IN	COM	41754V103	13	845 SH	DEFINED 08	845
HARVEST NATURAL RESOURCES IN	COM	41754V103	4469	299750 SH	DEFINED 21	299750
HARVEST NATURAL RESOURCES IN	COM	41754V103	209	14040 SH	DEFINED 22	14040
HARVEST NATURAL RESOURCES IN	COM	41754V103	70	4700 SH	OTHER 22	4700
HASBRO INC 51238 675	COM	418056107	2873	151218 SH	DEFINED 01	99305
HASBRO INC 10162	COM	418056107	193	10162 SH	OTHER 01	
HASBRO INC 195300	COM	418056107	6983	367533 SH	DEFINED 05	172233
HASBRO INC	COM	418056107	803	42257 SH	DEFINED 08	42257
HASBRO INC	COM	418056107	65	3400 SH	DEFINED 17	3400
HASBRO INC	COM	418056107	5576	293461 SH	DEFINED 21	293461
HASBRO INC 760	COM	418056107	1023	53835 SH	DEFINED 22	53075
HAVERTY FURNITURE INC 11000 6500	COM	419596101	1348	77100 SH	DEFINED 01	59600
HAVERTY FURNITURE INC 46025	COM	419596101	805	46025 SH	OTHER 01	
HAVERTY FURNITURE INC	COM	419596101	1856	106175 SH	DEFINED 05	106175
HAVERTY FURNITURE INC	COM	419596101	86	4900 SH	DEFINED 08	4900
HAVERTY FURNITURE INC	COM	419596101	170	9700 SH	DEFINED 17	9700
HAVERTY FURNITURE INC	COM	419596101	4817	275600 SH	DEFINED 21	275600
HAVERTY FURNITURE INC 5200	COM	419596101	1124	64300 SH	DEFINED 22	59100
HAVERTY FURNITURE INC 56784	CL A	419596200	1090	61284 SH	DEFINED 01	4500
HAVERTY FURNITURE INC 211004	CL A	419596200	3752	211004 SH	OTHER 01	
HAWAIIAN ELEC INDUSTRIES 2050	COM	419870100	52504	2011650 SH	DEFINED 01	2009600
HAWAIIAN ELEC INDUSTRIES 800	COM	419870100	186	7114 SH	OTHER 01	6314
HAWAIIAN ELEC INDUSTRIES	COM	419870100	4452	170571 SH	DEFINED 05	170571
HAWAIIAN ELEC INDUSTRIES	COM	419870100	368	14114 SH	DEFINED 08	14114

HAWAIIAN ELEC INDUSTRIES	COM		419870100	132	5050 SH	DEFINED 21	5050
HAWAIIAN ELEC INDUSTRIES 2360	COM		419870100	379	14520 SH	DEFINED 22	12160
HAWAIIAN ELEC INDUSTRIES	COM		419870100	677	25948 SH	OTHER 22	25948
HAYES LEMMERZ INTL INC	COM NEW		420781304	1458	96530 SH	DEFINED 17	96530
HAYES LEMMERZ INTL INC	COM NEW		420781304	140	9300 SH	DEFINED 21	9300
HEALTHCARE SVCS GRP INC	COM		421906108	31	2000 SH	DEFINED 17	2000
HEALTHCARE SVCS GRP INC	COM		421906108	3556	232450 SH	DEFINED 21	232450
HEALTHCARE SVCS GRP INC	COM		421906108	153	10010 SH	DEFINED 22	10010
HEALTHCARE SVCS GRP INC	COM		421906108	54	3500 SH	OTHER 22	3500
HEALTH CARE PPTY INVS INC	COM		421915109	530	22039 SH	DEFINED 01	22039
HEALTH CARE PPTY INVS INC 12622	COM		421915109	972	40452 SH	OTHER 01	27830
HEALTH CARE PPTY INVS INC	COM		421915109	87	3600 SH	DEFINED 05	3600
HEALTH CARE PPTY INVS INC	COM		421915109	344	14304 SH	DEFINED 08	14304
HEALTH CARE PPTY INVS INC	COM		421915109	2404	100000 SH	DEFINED 21	100000
HEALTH CARE PPTY INVS INC 5000	COM		421915109	167	6952 SH	DEFINED 22	1952
HEALTH CARE PPTY INVS INC	COM		421915109	159	6630 SH	OTHER 22	6630
HEALTH MGMT ASSOC INC NEW 500	CL A		421933102	630	28113 SH	DEFINED 01	27613
HEALTH MGMT ASSOC INC NEW 1605	CL A		421933102	48	2120 SH	OTHER 01	515
HEALTH MGMT ASSOC INC NEW	CL A		421933102	9683	431884 SH	DEFINED 05	431884
HEALTH MGMT ASSOC INC NEW	CL A		421933102	587	26197 SH	DEFINED 08	26197
HEALTH MGMT ASSOC INC NEW	CL A		421933102	209	9300 SH	DEFINED 17	9300
HEALTH MGMT ASSOC INC NEW	CL A		421933102	561	25026 SH	DEFINED 21	25026
HEALTH MGMT ASSOC INC NEW 2900	CL A		421933102	964	43000 SH	DEFINED 22	40100
HEALTH MGMT ASSOC INC NEW	CL A		421933102	98	4379 SH	OTHER 22	4379
HEALTH MGMT ASSOC INC NEW	NOTE		421933AD4	223	250000 PRN	DEFINED 08	250000
HEALTH MGMT ASSOC INC NEW	NOTE	1.500%	421933AF9	8430	8038000 PRN	DEFINED 08	8038000
HEALTHCARE RLTY TR 35	COM		421946104	35	944 SH	DEFINED 01	909
HEALTHCARE RLTY TR 400	COM		421946104	142	3786 SH	OTHER 01	3386
HEALTHCARE RLTY TR	COM		421946104	219	5854 SH	DEFINED 08	5854
HEALTHCARE RLTY TR	COM		421946104	255	6800 SH	DEFINED 17	6800
HEALTHCARE RLTY TR	COM		421946104	15	400 SH	DEFINED 22	400
HEALTHCARE RLTY TR	COM		421946104	105	2810 SH	OTHER 22	2810
HEADWATERS INC 6100 400	COM		42210P102	264	10175 SH	DEFINED 01	3675
HEADWATERS INC 3515	COM		42210P102	91	3515 SH	OTHER 01	
HEADWATERS INC	COM		42210P102	3943	152050 SH	DEFINED 05	152050
HEADWATERS INC	COM		42210P102	130	5000 SH	DEFINED 08	5000
HEADWATERS INC	COM		42210P102	169	6524 SH	DEFINED 17	6524
HEADWATERS INC	COM		42210P102	576	22200 SH	DEFINED 21	22200
HEADWATERS INC 500	COM		42210P102	13	500 SH	DEFINED 22	
HEADWATERS INC 9500	COM		42210P102	264	10200 SH	OTHER 22	700
HEALTH CARE REIT INC	COM		42217K106	50	1532 SH	DEFINED 01	1532
HEALTH CARE REIT INC 800	COM		42217K106	117	3600 SH	OTHER 01	2800
HEALTH CARE REIT INC	COM		42217K106	487	14989 SH	DEFINED 08	14989
HEALTH CARE REIT INC	COM		42217K106	125	3849 SH	DEFINED 17	3849
HEALTH CARE REIT INC 200	COM		42217K106	222	6839 SH	DEFINED 22	6639
HEALTH NET INC	COM		42222G108	242	9150 SH	DEFINED 01	9150
HEALTH NET INC 130	COM		42222G108	43	1635 SH	OTHER 01	1505
HEALTH NET INC	COM		42222G108	10569	398833 SH	DEFINED 05	398833
HEALTH NET INC	COM		42222G108	838	31615 SH	DEFINED 08	31615
HEALTH NET INC	COM		42222G108	592	22353 SH	DEFINED 17	22353
HEALTH NET INC	COM		42222G108	13	500 SH	DEFINED 22	500
HEALTHSTREAM INC	COM		42222N103	74	37500 SH	DEFINED 01	37500
HEARTLAND EXPRESS INC 10581	COM		422347104	510	18651 SH	DEFINED 01	8070
HEARTLAND EXPRESS INC 2095	COM		422347104	57	2095 SH	OTHER 01	
HEARTLAND EXPRESS INC	COM		422347104	6086	222452 SH	DEFINED 05	222452
HEARTLAND EXPRESS INC	COM		422347104	14	500 SH	DEFINED 08	500
HEARTLAND EXPRESS INC 9700	COM		422347104	5603	204792 SH	DEFINED 21	195092
HEARTLAND EXPRESS INC 1191	COM		422347104	930	33983 SH	DEFINED 22	32792
HEARTLAND EXPRESS INC	COM		422347104	181	6600 SH	OTHER 22	6600
HECLA MNG CO	COM		422704106	4	625 SH	DEFINED 01	625
HECLA MNG CO 1000	COM		422704106	11	2000 SH	OTHER 01	1000
HECLA MNG CO	COM		422704106	249	43674 SH	DEFINED 08	43674
HECLA MNG CO 4900	COM		422704106	2491	437000 SH	DEFINED 21	432100
HECLA MNG CO	COM		422704106	717	125800 SH	DEFINED 22	116200

9600								
HECLA MNG CO	COM	422704106	4	710	SH	OTHER	22	710
HEIDRICK & STRUGGLES INTL IN 3750	COM	422819102	246	8300	SH	DEFINED	01	4550
HEIDRICK & STRUGGLES INTL IN 100	COM	422819102	3	100	SH	OTHER	01	
HEIDRICK & STRUGGLES INTL IN	COM	422819102	3944	132900	SH	DEFINED	05	132900
HEIDRICK & STRUGGLES INTL IN	COM	422819102	95	3200	SH	DEFINED	17	3200
HEIDRICK & STRUGGLES INTL IN	COM	422819102	371	12500	SH	DEFINED	21	12500
HEIDRICK & STRUGGLES INTL IN 1100	COM	422819102	33	1100	SH	OTHER	22	
HEINZ H J CO 40680	COM	423074103	29317	747883	SH	DEFINED	01	707203
HEINZ H J CO 111469	COM	423074103	15958	407093	SH	OTHER	01	295624
HEINZ H J CO 68800	COM	423074103	9609	245118	SH	DEFINED	05	176318
HEINZ H J CO	COM	423074103	983	25075	SH	DEFINED	08	25075
HEINZ H J CO	COM	423074103	763	19456	SH	DEFINED	17	19456
HEINZ H J CO 93900	COM	423074103	7096	181013	SH	DEFINED	21	87113
HEINZ H J CO 44037	COM	423074103	14335	365689	SH	DEFINED	22	321652
HEINZ H J CO	COM	423074103	6152	156946	SH	OTHER	22	156946
HELIX TECHNOLOGY CORP	COM	423319102	49	2300	SH	DEFINED	01	2300
HELIX TECHNOLOGY CORP	COM	423319102	2331	109275	SH	DEFINED	05	109275
HELIX TECHNOLOGY CORP	COM	423319102	47	2200	SH	DEFINED	08	2200
HELIX TECHNOLOGY CORP	COM	423319102	369	17300	SH	DEFINED	21	17300
HELIX TECHNOLOGY CORP 3878	COM	423319102	107	5018	SH	OTHER	22	1140
HELMERICH & PAYNE INC	COM	423452101	157	6000	SH	DEFINED	01	6000
HELMERICH & PAYNE INC 100	COM	423452101	3	100	SH	OTHER	01	
HELMERICH & PAYNE INC	COM	423452101	2793	106806	SH	DEFINED	05	106806
HELMERICH & PAYNE INC	COM	423452101	31	1200	SH	DEFINED	08	1200
HELMERICH & PAYNE INC	COM	423452101	196	7500	SH	DEFINED	17	7500
HELMERICH & PAYNE INC	COM	423452101	2340	89500	SH	DEFINED	21	89500
HELMERICH & PAYNE INC 400	COM	423452101	10	400	SH	DEFINED	22	
HENRY JACK & ASSOC INC	COM	426281101	228	11350	SH	DEFINED	01	11350
HENRY JACK & ASSOC INC 20425	COM	426281101	591	29425	SH	OTHER	01	9000
HENRY JACK & ASSOC INC	COM	426281101	3829	190520	SH	DEFINED	05	190520
HENRY JACK & ASSOC INC	COM	426281101	126	6270	SH	DEFINED	08	6270
HENRY JACK & ASSOC INC	COM	426281101	6	300	SH	OTHER	22	300
HERCULES INC	COM	427056106	218	17924	SH	DEFINED	01	17924
HERCULES INC	COM	427056106	22	1800	SH	OTHER	01	1800
HERCULES INC	COM	427056106	650	53357	SH	DEFINED	05	53357
HERCULES INC	COM	427056106	111	9067	SH	DEFINED	08	9067
HERCULES INC	COM	427056106	236	19360	SH	DEFINED	17	19360
HERCULES INC 4542	COM	427056106	145	11883	SH	DEFINED	21	7341
HERCULES INC 300	COM	427056106	84	6860	SH	DEFINED	22	6560
HERCULES INC	COM	427056106	187	15300	SH	OTHER	22	15300
HERLEY INDS INC DEL	COM	427398102	27	1400	SH	DEFINED	17	1400
HERLEY INDS INC DEL	COM	427398102	2554	130700	SH	DEFINED	21	130700
HERLEY INDS INC DEL	COM	427398102	124	6360	SH	DEFINED	22	6360
HERLEY INDS INC DEL	COM	427398102	147	7500	SH	OTHER	22	7500
HERSHEY FOODS CORP 5140	COM	427866108	7086	153141	SH	DEFINED	01	148001
HERSHEY FOODS CORP 71019	COM	427866108	10695	231134	SH	OTHER	01	160115
HERSHEY FOODS CORP 111000	COM	427866108	11024	238263	SH	DEFINED	05	127263
HERSHEY FOODS CORP	COM	427866108	922	19926	SH	DEFINED	08	19926
HERSHEY FOODS CORP	COM	427866108	139	3000	SH	DEFINED	17	3000
HERSHEY FOODS CORP	COM	427866108	2015	43540	SH	DEFINED	20	43540
HERSHEY FOODS CORP 140780	COM	427866108	45349	980101	SH	DEFINED	21	839321
HERSHEY FOODS CORP 20800	COM	427866108	21042	454755	SH	DEFINED	22	433955
HERSHEY FOODS CORP	COM	427866108	6655	143820	SH	OTHER	22	143820
HEWITT ASSOCS INC	COM	42822Q100	270	9800	SH	DEFINED	08	9800
HEWITT ASSOCS INC	COM	42822Q100	69	2500	SH	CALL	DEFINED	08
HEWITT ASSOCS INC 2400	COM	42822Q100	66	2400	SH	OTHER	22	2500
HEWLETT PACKARD CO 1855473	COM	428236103	83066	3936760	SH	DEFINED	01	2081287
HEWLETT PACKARD CO 1343000 17605489	COM	428236103	455060	21566804	SH	OTHER	01	2618315
HEWLETT PACKARD CO 720600	COM	428236103	104481	4951694	SH	DEFINED	05	4231094
HEWLETT PACKARD CO	COM	428236103	10837	513588	SH	DEFINED	08	513588
HEWLETT PACKARD CO	COM	428236103	1102	52208	SH	DEFINED	17	52208

HOME DEPOT INC 142882	COM	437076102	216267	6143949	SH	DEFINED	01	6001067	
HOME DEPOT INC 1047673	COM	437076102	91964	2612605	SH	OTHER	01	1564932	
HOME DEPOT INC	COM	437076102	8096	230000	SH	PUT	DEFINED	01	230000
HOME DEPOT INC 549100	COM	437076102	63519	1804506	SH	DEFINED	05	1255406	
HOME DEPOT INC	COM	437076102	3256	92486	SH	DEFINED	08	92486	
HOME DEPOT INC	COM	437076102	12404	352400	SH	CALL	DEFINED	08	352400
HOME DEPOT INC	COM	437076102	29	810	SH	DEFINED	13	810	
HOME DEPOT INC 910	COM	437076102	59	1680	SH	OTHER	13	770	
HOME DEPOT INC	COM	437076102	732	20800	SH	DEFINED	17	20800	
HOME DEPOT INC 91630	COM	437076102	3225	91630	SH	DEFINED	18		
HOME DEPOT INC 72900	COM	437076102	60943	1731342	SH	DEFINED	21	1658442	
HOME DEPOT INC 242166	COM	437076102	174275	4950992	SH	DEFINED	22	4708826	
HOME DEPOT INC 925	COM	437076102	67419	1915317	SH	OTHER	22	1914392	
HOME DEPOT INC	COM	437076102	93	2629	SH	DEFINED		2629	
HOME PROPERTIES INC	COM	437306103	10	250	SH	DEFINED	01	250	
HOME PROPERTIES INC 375	COM	437306103	24	619	SH	OTHER	01	244	
HOME PROPERTIES INC	COM	437306103	469	12043	SH	DEFINED	08	12043	
HOME PROPERTIES INC 15400	COM	437306103	1236	31698	SH	DEFINED	22	16298	
HOME PROPERTIES INC	COM	437306103	846	21700	SH	OTHER	22	21700	
HOMESTORE INC	COM	437852106	17	4350	SH	DEFINED	01	4350	
HOMESTORE INC 42800	COM	437852106	171	42800	SH	OTHER	22		
HOMESTORE INC	COM	437852106	2394	600000	SH	DEFINED		600000	
HONDA MOTOR LTD 400	AMERN SHS	438128308	251	10340	SH	DEFINED	01	9940	
HONDA MOTOR LTD 2400	AMERN SHS	438128308	457	18804	SH	OTHER	01	16404	
HONDA MOTOR LTD	AMERN SHS	438128308	84	3450	SH	DEFINED	21	3450	
HONDA MOTOR LTD	AMERN SHS	438128308	311	12787	SH	DEFINED	22	12787	
HONDA MOTOR LTD	AMERN SHS	438128308	24	1000	SH	OTHER	22	1000	
HONEYWELL INTL INC 76820	COM	438516106	139065	3796480	SH	DEFINED	01	3719660	
HONEYWELL INTL INC 615295	COM	438516106	48221	1316430	SH	OTHER	01	701135	
HONEYWELL INTL INC	COM	438516106	87804	2397039	SH	DEFINED	05	2397039	
HONEYWELL INTL INC	COM	438516106	4089	111622	SH	DEFINED	08	111622	
HONEYWELL INTL INC 330	COM	438516106	37	1000	SH	DEFINED	13	670	
HONEYWELL INTL INC 500	COM	438516106	18	500	SH	OTHER	13		
HONEYWELL INTL INC	COM	438516106	1640	44783	SH	DEFINED	17	44783	
HONEYWELL INTL INC	COM	438516106	9158	250000	SH	CALL	DEFINED	17	250000
HONEYWELL INTL INC	COM	438516106	9158	250000	SH	PUT	DEFINED	17	250000
HONEYWELL INTL INC 19700	COM	438516106	47492	1296531	SH	DEFINED	21	1276831	
HONEYWELL INTL INC 41559	COM	438516106	22735	620674	SH	DEFINED	22	579115	
HONEYWELL INTL INC	COM	438516106	6896	188255	SH	OTHER	22	188255	
HOOPER HOLMES INC 7100	COM	439104100	289	50425	SH	DEFINED	01	43325	
HOOPER HOLMES INC	COM	439104100	1579	275050	SH	DEFINED	05	275050	
HOOPER HOLMES INC	COM	439104100	2193	382000	SH	DEFINED	21	382000	
HOOPER HOLMES INC	COM	439104100	78	13663	SH	DEFINED	22	13663	
HOOPER HOLMES INC	COM	439104100	30	5300	SH	OTHER	22	5300	
HORACE MANN EDUCATORS CORP N	COM	440327104	52	3000	SH	DEFINED	01	3000	
HORACE MANN EDUCATORS CORP N	COM	440327104	1581	90460	SH	DEFINED	05	90460	
HORACE MANN EDUCATORS CORP N 3700	COM	440327104	10310	589800	SH	DEFINED	21	586100	
HORACE MANN EDUCATORS CORP N 8000	COM	440327104	2039	116623	SH	DEFINED	22	108623	
HORACE MANN EDUCATORS CORP N	COM	440327104	49	2800	SH	OTHER	22	2800	
HORMEL FOODS CORP	COM	440452100	586	18848	SH	DEFINED	01	18848	
HORMEL FOODS CORP 8000	COM	440452100	280	9000	SH	OTHER	01	1000	
HORMEL FOODS CORP	COM	440452100	9120	293249	SH	DEFINED	05	293249	
HORMEL FOODS CORP	COM	440452100	370	11910	SH	DEFINED	08	11910	
HORMEL FOODS CORP	COM	440452100	11156	358700	SH	DEFINED	21	358700	
HORMEL FOODS CORP	COM	440452100	1060	34076	SH	DEFINED	22	34076	
HORMEL FOODS CORP	COM	440452100	68	2200	SH	OTHER	22	2200	
HOSPIRA INC 18780	COM	441060100	8632	312761	SH	DEFINED	05	293981	
HOSPIRA INC	COM	441060100	496	17958	SH	DEFINED	08	17958	
HOSPIRA INC	COM	441060100	3081	111630	SH	DEFINED	17	111630	
HOSPIRA INC 120	COM	441060100	3	120	SH	DEFINED	18		

HOSPIRA INC	COM	441060100	11126	403123 SH	DEFINED 21	403123
HOSPIRA INC 20351	COM	441060100	4787	173433 SH	DEFINED 22	153082
HOSPIRA INC	COM	441060100	4917	178139 SH	OTHER 22	178139
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	691	16325 SH	DEFINED 01	16325
HOSPITALITY PPTYS TR 1405	COM SH BEN I	44106M102	106	2512 SH	OTHER 01	1107
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	6100	144209 SH	DEFINED 05	144209
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	694	16404 SH	DEFINED 08	16404
HOSPITALITY PPTYS TR 2000	COM SH BEN I	44106M102	106	2500 SH	DEFINED 22	500
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	55	1300 SH	OTHER 22	1300
HOST MARRIOTT CORP NEW 50	COM	44107P104	3315	268220 SH	DEFINED 01	268170
HOST MARRIOTT CORP NEW 1875	COM	44107P104	81	6521 SH	OTHER 01	4646
HOST MARRIOTT CORP NEW	COM	44107P104	72	5800 SH	DEFINED 05	5800
HOST MARRIOTT CORP NEW	COM	44107P104	3537	286184 SH	DEFINED 17	286184
HOST MARRIOTT CORP NEW 2700	COM	44107P104	158	12809 SH	DEFINED 22	10109
HOST MARRIOTT CORP NEW	COM	44107P104	1	59 SH	OTHER 22	59
HOT TOPIC INC 17800	COM	441339108	561	27400 SH	DEFINED 01	9600
HOT TOPIC INC 300	COM	441339108	6	300 SH	OTHER 01	
HOT TOPIC INC	COM	441339108	4335	211586 SH	DEFINED 05	211586
HOT TOPIC INC	COM	441339108	98	4800 SH	DEFINED 08	4800
HOT TOPIC INC	COM	441339108	205	10000 SH	DEFINED 17	10000
HOT TOPIC INC	COM	441339108	5961	290900 SH	DEFINED 21	290900
HOT TOPIC INC	COM	441339108	10	500 SH	DEFINED 22	500
HOT TOPIC INC	COM	441339108	8	375 SH	OTHER 22	375
HOUSTON EXPL CO	COM	442120101	8	160 SH	DEFINED 01	160
HOUSTON EXPL CO	COM	442120101	62	1200 SH	DEFINED 08	1200
HOUSTON EXPL CO	COM	442120101	99	1918 SH	DEFINED 17	1918
HOUSTON EXPL CO 3100	COM	442120101	19492	376000 SH	DEFINED 21	372900
HOUSTON EXPL CO 6000	COM	442120101	3084	59500 SH	DEFINED 22	53500
HOVNIANIAN ENTERPRISES INC 1775	CL A	442487203	324	9343 SH	DEFINED 01	7568
HOVNIANIAN ENTERPRISES INC 150	CL A	442487203	39	1125 SH	OTHER 01	975
HOVNIANIAN ENTERPRISES INC	CL A	442487203	4493	129440 SH	DEFINED 05	129440
HOVNIANIAN ENTERPRISES INC	CL A	442487203	233	6700 SH	DEFINED 08	6700
HOVNIANIAN ENTERPRISES INC	CL A	442487203	319	9200 SH	DEFINED 08	9200
HOVNIANIAN ENTERPRISES INC	CL A	442487203	319	9200 SH	DEFINED 17	9200
HUANENG PWR INTL INC	SPON ADR N	443304100	5	130 SH	OTHER 01	130
HUANENG PWR INTL INC	SPON ADR N	443304100	14	400 SH	DEFINED 22	400
HUANENG PWR INTL INC	SPON ADR N	443304100	760	21000 SH	OTHER 22	21000
HUB GROUP INC	CL A	443320106	111	3258 SH	DEFINED 17	3258
HUB GROUP INC	CL A	443320106	4467	131000 SH	DEFINED 21	131000
HUB GROUP INC	CL A	443320106	193	5670 SH	DEFINED 22	5670
HUB GROUP INC	CL A	443320106	68	2000 SH	OTHER 22	2000
HUB INTERNATIONAL LTD	COM	44332P101	945	49500 SH	DEFINED 21	49500
HUBBELL INC	CL A	443510102	223	5111 SH	DEFINED 01	5111
HUBBELL INC 1688	CL A	443510102	74	1688 SH	OTHER 01	
HUBBELL INC	CL A	443510102	546	12500 SH	DEFINED 21	12500
HUBBELL INC 4000	CL A	443510102	175	4000 SH	DEFINED 22	
HUBBELL INC	CL A	443510102	21	472 SH	OTHER 22	472
HUBBELL INC	CL B	443510201	1639	35080 SH	DEFINED 01	35080
HUBBELL INC 12630	CL B	443510201	615	13166 SH	OTHER 01	536
HUBBELL INC	CL B	443510201	6003	128518 SH	DEFINED 05	128518
HUBBELL INC	CL B	443510201	396	8472 SH	DEFINED 08	8472
HUBBELL INC	CL B	443510201	9267	198400 SH	DEFINED 21	198400
HUBBELL INC 4674	CL B	443510201	2493	53378 SH	DEFINED 22	48704
HUBBELL INC	CL B	443510201	905	19380 SH	OTHER 22	19380
HUDSON CITY BANCORP	COM	443683107	622	18600 SH	DEFINED 08	18600
HUDSON CITY BANCORP 500	COM	443683107	385	11500 SH	DEFINED 22	11000
HUDSON RIV BANCORP INC	COM	444128102		25 SH	DEFINED 01	25
HUDSON RIV BANCORP INC	COM	444128102	128	7500 SH	DEFINED 22	7500
HUDSON RIV BANCORP INC	COM	444128102	110	6450 SH	OTHER 22	6450
HUDSON UNITED BANCORP 35	COM	444165104	414	11103 SH	DEFINED 01	11068
HUDSON UNITED BANCORP 4895	COM	444165104	296	7930 SH	OTHER 01	3035
HUDSON UNITED BANCORP	COM	444165104	7134	191375 SH	DEFINED 05	191375
HUDSON UNITED BANCORP	COM	444165104	235	6300 SH	DEFINED 08	6300
HUDSON UNITED BANCORP	COM	444165104	75	2000 SH	DEFINED 17	2000
HUDSON UNITED BANCORP	COM	444165104	1115	29906 SH	DEFINED 21	29906
HUDSON UNITED BANCORP	COM	444165104	244	6555 SH	DEFINED 22	6555

HUDSON UNITED BANCORP	COM		444165104	3134	84057 SH	OTHER	22	84057
HUGHES SUPPLY INC 14100	COM		444482103	1050	17825 SH	DEFINED	01	3725
HUGHES SUPPLY INC	COM		444482103	8358	141825 SH	DEFINED	05	141825
HUGHES SUPPLY INC	COM		444482103	236	3999 SH	DEFINED	08	3999
HUGHES SUPPLY INC	COM		444482103	454	7700 SH	DEFINED	17	7700
HUGHES SUPPLY INC	COM		444482103	6859	116400 SH	DEFINED	21	116400
HUGHES SUPPLY INC	COM		444482103	245	4150 SH	DEFINED	22	4150
HUGHES SUPPLY INC	COM		444482103	83	1400 SH	OTHER	22	1400
HUGOTON RTY TR TEX	UNIT BEN INT		444717102	103	4500 SH	DEFINED	17	4500
HUGOTON RTY TR TEX 2000	UNIT BEN INT		444717102	114	5000 SH	DEFINED	22	3000
HUGOTON RTY TR TEX	UNIT BEN INT		444717102	50	2200 SH	OTHER	22	2200
HUMANA INC 41160	COM		444859102	2156	127580 SH	DEFINED	01	86420
HUMANA INC 6711	COM		444859102	113	6711 SH	OTHER	01	
HUMANA INC 260100	COM		444859102	6827	403936 SH	DEFINED	05	143836
HUMANA INC	COM		444859102	600	35519 SH	DEFINED	08	35519
HUMANA INC	COM		444859102	439	26000 SH	DEFINED	17	26000
HUMANA INC	COM		444859102	382	22617 SH	DEFINED	21	22617
HUMANA INC 800	COM		444859102	492	29100 SH	DEFINED	22	28300
HUMANA INC	COM		444859102	220	13000 SH	OTHER	22	13000
HUMAN GENOME SCIENCES INC 400	COM		444903108	46	3950 SH	DEFINED	01	3550
HUMAN GENOME SCIENCES INC 5600	COM		444903108	149	12800 SH	OTHER	01	7200
HUMAN GENOME SCIENCES INC	COM		444903108	945	81274 SH	DEFINED	08	81274
HUMAN GENOME SCIENCES INC	COM		444903108	541	46504 SH	DEFINED	17	46504
HUMAN GENOME SCIENCES INC 646	COM		444903108	8	646 SH	DEFINED	22	
HUMAN GENOME SCIENCES INC 1454	COM		444903108	35	3050 SH	OTHER	22	1596
HUMAN GENOME SCIENCES INC	NOTE	3.750%	444903AH1	511	545000 PRN	DEFINED	17	545000
HUNT J B TRANS SVCS INC 1600	COM		445658107	461	11950 SH	DEFINED	01	10350
HUNT J B TRANS SVCS INC 300	COM		445658107	12	300 SH	OTHER	01	
HUNT J B TRANS SVCS INC	COM		445658107	6568	170252 SH	DEFINED	05	170252
HUNT J B TRANS SVCS INC	COM		445658107	665	17240 SH	DEFINED	08	17240
HUNT J B TRANS SVCS INC	COM		445658107	148	3830 SH	DEFINED	17	3830
HUNT J B TRANS SVCS INC 900	COM		445658107	3966	102800 SH	DEFINED	21	101900
HUNT J B TRANS SVCS INC 2045	COM		445658107	887	23000 SH	DEFINED	22	20955
HUNTINGTON BANCSHARES INC 15226	COM		446150104	8421	366439 SH	DEFINED	01	351213
HUNTINGTON BANCSHARES INC 15945	COM		446150104	716	31171 SH	OTHER	01	15226
HUNTINGTON BANCSHARES INC	COM		446150104	2470	107504 SH	DEFINED	05	107504
HUNTINGTON BANCSHARES INC	COM		446150104	1392	60595 SH	DEFINED	08	60595
HUNTINGTON BANCSHARES INC	COM		446150104	525	22860 SH	DEFINED	21	22860
HUNTINGTON BANCSHARES INC 700	COM		446150104	406	17647 SH	DEFINED	22	16947
HUNTINGTON BANCSHARES INC	COM		446150104	288	12546 SH	OTHER	22	12546
HUTCHINSON TECHNOLOGY INC 16970	COM		448407106	589	23950 SH	DEFINED	01	6980
HUTCHINSON TECHNOLOGY INC 830	COM		448407106	20	830 SH	OTHER	01	
HUTCHINSON TECHNOLOGY INC	COM		448407106	3068	124750 SH	DEFINED	05	124750
HUTCHINSON TECHNOLOGY INC	COM		448407106	5	200 SH	DEFINED	08	200
HUTCHINSON TECHNOLOGY INC	COM		448407106	1180	48000 SH	CALL DEFINED	08	48000
HUTCHINSON TECHNOLOGY INC	COM		448407106	1045	42500 SH	PUT DEFINED	08	42500
HUTCHINSON TECHNOLOGY INC	COM		448407106	167	6800 SH	DEFINED	17	6800
HUTCHINSON TECHNOLOGY INC	COM		448407106	3089	125600 SH	DEFINED	21	125600
HUTCHINSON TECHNOLOGY INC	COM		448407106	114	4650 SH	DEFINED	22	4650
HUTCHINSON TECHNOLOGY INC	COM		448407106	39	1600 SH	OTHER	22	1600
HUTCHINSON TECHNOLOGY INC	NOTE	2.250%	448407AE6	2808	2710000 PRN	DEFINED	08	2710000
HYDRIL 1400	COM		448774109	145	4601 SH	DEFINED	01	3201
HYDRIL	COM		448774109	3044	96625 SH	DEFINED	05	96625
HYDRIL	COM		448774109	416	13200 SH	DEFINED	17	13200
HYDRIL	COM		448774109	479	15200 SH	DEFINED	21	15200
IDT CORP 3300	COM		448947101	59	3300 SH	OTHER	01	
IDT CORP	COM		448947101	2627	145700 SH	DEFINED	08	145700
IDT CORP	COM		448947101	151	8400 SH	DEFINED	17	8400
IDT CORP	COM		448947101	22	1200 SH	DEFINED	22	1200
IDT CORP	COM		448947101	9	500 SH	OTHER	22	500
IDT CORP 5034	CL B		448947309	93	5034 SH	OTHER	01	
IDT CORP	CL B		448947309	629	34090 SH	DEFINED	17	34090
IDT CORP	CL B		448947309	18	1000 SH	DEFINED	22	1000

IDT CORP	CL B	448947309	9	500	SH	OTHER	22	500
HYPERCOM CORP	COM	44913M105		50	SH	DEFINED	01	50
HYPERCOM CORP	COM	44913M105	1543	182600	SH	DEFINED	17	182600
HYPERCOM CORP	COM	44913M105	14422	1706700	SH	DEFINED	21	1697200
9500								
HYPERCOM CORP	COM	44913M105	2421	286500	SH	DEFINED	22	265500
21000								
HYPERCOM CORP	COM	44913M105	45	5300	SH	OTHER	22	5300
HYPERION SOLUTIONS CORP	COM	44914M104	1100	25150	SH	DEFINED	01	11750
13400								
HYPERION SOLUTIONS CORP	COM	44914M104	9	200	SH	OTHER	01	
200								
HYPERION SOLUTIONS CORP	COM	44914M104	17797	407075	SH	DEFINED	05	407075
HYPERION SOLUTIONS CORP	COM	44914M104	272	6232	SH	DEFINED	08	6232
HYPERION SOLUTIONS CORP	COM	44914M104	518	11840	SH	DEFINED	20	11840
HYPERION SOLUTIONS CORP	COM	44914M104	12972	296700	SH	DEFINED	21	295750
950								
HYPERION SOLUTIONS CORP	COM	44914M104	682	15600	SH	DEFINED	22	
15600								
HYPERION SOLUTIONS CORP	COM	44914M104	914	20900	SH	OTHER	22	12300
8600								
ICOS CORP	COM	449295104	157	5250	SH	DEFINED	01	4750
500								
ICOS CORP	COM	449295104	12	400	SH	DEFINED	05	400
ICOS CORP	COM	449295104	1276	42768	SH	DEFINED	08	42768
ICOS CORP	COM	449295104	5520	185000	SH	DEFINED	08	185000
ICOS CORP	COM	449295104	275	9231	SH	DEFINED	22	9231
ICOS CORP	COM	449295104	15	500	SH	OTHER	22	500
ICU MED INC	COM	44930G107	261	7774	SH	DEFINED	01	3673
4101								
ICU MED INC	COM	44930G107	87	2587	SH	OTHER	01	287
2300								
ICU MED INC	COM	44930G107	1972	58800	SH	DEFINED	05	58800
ICU MED INC	COM	44930G107	305	9100	SH	DEFINED	21	9100
ID BIOMEDICAL CORP	COM	44936D108	6	700	SH	OTHER	01	700
ID BIOMEDICAL CORP	COM	44936D108	116	12800	SH	DEFINED	17	12800
IDEC PHARMACEUTICALS CORP	NOTE	449370AC9	8444	3300000	PRN	DEFINED	08	3300000
IDEC PHARMACEUTICALS CORP	NOTE	449370AE5	2724	4240000	PRN	DEFINED	08	4240000
IDX SYS CORP	COM	449491109	1	25	SH	DEFINED	01	25
IDX SYS CORP	COM	449491109	73	2282	SH	DEFINED	08	2282
IDX SYS CORP	COM	449491109	102	3200	SH	DEFINED	17	3200
IDX SYS CORP	COM	449491109	12289	385360	SH	DEFINED	21	372260
13100								
IDX SYS CORP	COM	449491109	403	12640	SH	DEFINED	22	
12640								
I-FLOW CORP	COM NEW	449520303	120	10100	SH	DEFINED	17	10100
IHOP CORP	COM	449623107	777	21740	SH	DEFINED	01	5940
15800								
IHOP CORP	COM	449623107	22	625	SH	OTHER	01	
625								
IHOP CORP	COM	449623107	3733	104400	SH	DEFINED	05	104400
IHOP CORP	COM	449623107	107	3000	SH	DEFINED	08	3000
IHOP CORP	COM	449623107	508	14200	SH	DEFINED	21	14200
IHOP CORP	COM	449623107	18	500	SH	DEFINED	22	500
IMC GLOBAL INC	COM	449669100	223	16659	SH	DEFINED	01	15912
747								
IMC GLOBAL INC	COM	449669100	11	853	SH	OTHER	01	
853								
IMC GLOBAL INC	COM	449669100	5441	406028	SH	DEFINED	05	406028
IMC GLOBAL INC	COM	449669100	126	9400	SH	DEFINED	08	9400
IMC GLOBAL INC	COM	449669100	190	14200	SH	DEFINED	17	14200
IMC GLOBAL INC	COM	449669100	536	40000	SH	DEFINED	21	40000
IMCO RECYCLING INC	COM	449681105	61	4625	SH	DEFINED	01	1425
3200								
IMCO RECYCLING INC	COM	449681105	5	400	SH	OTHER	01	
400								
IMCO RECYCLING INC	COM	449681105	885	66950	SH	DEFINED	05	66950
IMCO RECYCLING INC	COM	449681105	135	10200	SH	DEFINED	21	10200
IMCO RECYCLING INC	COM	449681105	120	9100	SH	DEFINED	22	9100
I-MANY INC	COM	44973Q103	913	767181	SH	DEFINED	17	767181
ING PRIME RATE TR	SH BEN INT	44977W106	8	1000	SH	DEFINED	01	1000
ING PRIME RATE TR	SH BEN INT	44977W106	51	6324	SH	DEFINED	22	6324
ING PRIME RATE TR	SH BEN INT	44977W106	24	2986	SH	OTHER	22	2986
IMS HEALTH INC	COM	449934108	2185	93197	SH	DEFINED	01	92797
400								
IMS HEALTH INC	COM	449934108	4344	185315	SH	OTHER	01	162556
22759								
IMS HEALTH INC	COM	449934108	6379	272127	SH	DEFINED	05	134627
137500								
IMS HEALTH INC	COM	449934108	781	33321	SH	DEFINED	08	33321
IMS HEALTH INC	COM	449934108	359	15300	SH	DEFINED	17	15300
IMS HEALTH INC	COM	449934108	8194	349567	SH	DEFINED	21	349567
IMS HEALTH INC	COM	449934108	14363	612773	SH	DEFINED	22	570372
42401								
IMS HEALTH INC	COM	449934108	2099	89533	SH	OTHER	22	89533

ISTAR FINL INC 3235	COM	45031U101	3014	75357 SH	DEFINED 01	72122
ISTAR FINL INC	COM	45031U101	155	3886 SH	OTHER 01	3886
ISTAR FINL INC	COM	45031U101	16	400 SH	DEFINED 05	400
ISTAR FINL INC	COM	45031U101	1239	30967 SH	DEFINED 08	30967
ISTAR FINL INC	COM	45031U101	3484	87094 SH	DEFINED 17	87094
ISTAR FINL INC	COM	45031U101	50846	1271150 SH	DEFINED 21	1271150
ISTAR FINL INC 11070	COM	45031U101	3673	91824 SH	DEFINED 22	80754
ISTAR FINL INC	COM	45031U101	13	330 SH	OTHER 22	330
ITT EDUCATIONAL SERVICES INC	COM	45068B109	221	5814 SH	DEFINED 01	5814
ITT EDUCATIONAL SERVICES INC 200	COM	45068B109	10	250 SH	OTHER 01	50
ITT EDUCATIONAL SERVICES INC	COM	45068B109	3680	96785 SH	DEFINED 05	96785
ITT EDUCATIONAL SERVICES INC	COM	45068B109	752	19789 SH	DEFINED 08	19789
ITT EDUCATIONAL SERVICES INC	COM	45068B109	316	8300 SH	DEFINED 17	8300
ITT EDUCATIONAL SERVICES INC	COM	45068B109	318	8370 SH	DEFINED 20	8370
ITT EDUCATIONAL SERVICES INC 625	COM	45068B109	265	6980 SH	DEFINED 21	6355
ITT EDUCATIONAL SERVICES INC 2460	COM	45068B109	303	7960 SH	DEFINED 22	5500
ITT EDUCATIONAL SERVICES INC	COM	45068B109	8	200 SH	OTHER 22	200
IXIA 10000	COM	45071R109	98	10000 SH	DEFINED 18	
IXIA	COM	45071R109	9756	994480 SH	DEFINED 21	994480
ITT INDS INC IND 9882	COM	450911102	4179	50349 SH	DEFINED 01	40467
ITT INDS INC IND 13474	COM	450911102	2897	34903 SH	OTHER 01	21429
ITT INDS INC IND	COM	450911102	3533	42563 SH	DEFINED 05	42563
ITT INDS INC IND	COM	450911102	725	8740 SH	DEFINED 08	8740
ITT INDS INC IND	COM	450911102	96	1155 SH	DEFINED 17	1155
ITT INDS INC IND	COM	450911102	3886	46825 SH	DEFINED 20	46825
ITT INDS INC IND 95025	COM	450911102	73445	884876 SH	DEFINED 21	789851
ITT INDS INC IND 31137	COM	450911102	10809	130231 SH	DEFINED 22	99094
ITT INDS INC IND	COM	450911102	4112	49546 SH	OTHER 22	49546
IAMGOLD CORP	COM	450913108	3	520 SH	DEFINED 01	520
IAMGOLD CORP	COM	450913108	56	10000 SH	OTHER 01	10000
ICON PUB LTD CO 27050	SPONSORED AD	45103T107	35187	794460 SH	DEFINED 21	767410
ICON PUB LTD CO 26270	SPONSORED AD	45103T107	1163	26270 SH	DEFINED 22	
ICICI BK LTD	ADR	45104G104	726	60000 SH	DEFINED 21	60000
IDACORP INC	COM	451107106	99	3675 SH	DEFINED 01	3675
IDACORP INC 3524	COM	451107106	264	9789 SH	OTHER 01	6265
IDACORP INC	COM	451107106	2183	80846 SH	DEFINED 05	80846
IDACORP INC	COM	451107106	240	8884 SH	DEFINED 08	8884
IDACORP INC	COM	451107106	4015	148700 SH	DEFINED 21	148700
IDACORP INC 6480	COM	451107106	1072	39712 SH	DEFINED 22	33232
IDACORP INC	COM	451107106	316	11717 SH	OTHER 22	11717
IDEX CORP 11700	COM	45167R104	594	17300 SH	DEFINED 01	5600
IDEX CORP 187	COM	45167R104	6	187 SH	OTHER 01	
IDEX CORP	COM	45167R104	7766	226087 SH	DEFINED 05	226087
IDEX CORP	COM	45167R104	32	929 SH	DEFINED 08	929
IDEX CORP	COM	45167R104	1030	29990 SH	DEFINED 20	29990
IDEX CORP 29850	COM	45167R104	28665	834510 SH	DEFINED 21	804660
IDEX CORP 33750	COM	45167R104	1159	33750 SH	DEFINED 22	
IDEX CORP 750	COM	45167R104	26	750 SH	OTHER 22	
IDEXX LABS INC 13300	COM	45168D104	1204	19125 SH	DEFINED 01	5825
IDEXX LABS INC 925	COM	45168D104	58	925 SH	OTHER 01	
IDEXX LABS INC	COM	45168D104	10012	159075 SH	DEFINED 05	159075
IDEXX LABS INC	COM	45168D104	50	800 SH	DEFINED 08	800
IDEXX LABS INC	COM	45168D104	1448	23000 SH	DEFINED 21	23000
IDEXX LABS INC	COM	45168D104	406	6450 SH	DEFINED 22	6450
IGATE CORP 90700	COM	45169U105	361	90700 SH	DEFINED 22	
IKON OFFICE SOLUTIONS INC	COM	451713101	15	1350 SH	DEFINED 01	1350
IKON OFFICE SOLUTIONS INC	COM	451713101	9	800 SH	DEFINED 05	800
IKON OFFICE SOLUTIONS INC	COM	451713101	1264	110200 SH	DEFINED 08	110200
IKON OFFICE SOLUTIONS INC	COM	451713101	632	55100 SH	DEFINED 17	55100
IKON OFFICE SOLUTIONS INC	COM	451713101	37	3200 SH	DEFINED 22	3200
IKON OFFICE SOLUTIONS INC	COM	451713101	92	8000 SH	OTHER 22	8000
IDENTIX INC	COM	451906101	23	3025 SH	DEFINED 01	3025
IDENTIX INC	COM	451906101	790	105799 SH	DEFINED 08	105799

IDENTIX INC	COM	451906101	1792	239900	SH	CALL	DEFINED	08	239900
IDENTIX INC	COM	451906101	2745	367500	SH		DEFINED	21	367500
IDENTIX INC	COM	451906101	137	18400	SH		DEFINED	22	18400
IDENTIX INC	COM	451906101	41	5500	SH		OTHER	22	5500
ILEX ONCOLOGY INC 11200	COM	451923106	4873	195000	SH		DEFINED	21	183800
ILEX ONCOLOGY INC 1300	COM	451923106	977	39100	SH		DEFINED	22	37800
ILEX ONCOLOGY INC	COM	451923106	105	4200	SH		OTHER	22	4200
ILEX ONCOLOGY INC	COM	451923106	441	17633	SH		DEFINED		17633
ILLINOIS TOOL WKS INC 14309	COM	452308109	65771	685900	SH		DEFINED	01	671591
ILLINOIS TOOL WKS INC 104961	COM	452308109	24745	258060	SH		OTHER	01	153099
ILLINOIS TOOL WKS INC 16800	COM	452308109	15525	161908	SH		DEFINED	05	145108
ILLINOIS TOOL WKS INC	COM	452308109	1650	17209	SH		DEFINED	08	17209
ILLINOIS TOOL WKS INC	COM	452308109	73	765	SH		DEFINED	13	765
ILLINOIS TOOL WKS INC	COM	452308109	700	7300	SH		DEFINED	17	7300
ILLINOIS TOOL WKS INC 21800	COM	452308109	19216	200398	SH		DEFINED	21	178598
ILLINOIS TOOL WKS INC 57234	COM	452308109	103185	1076072	SH		DEFINED	22	1018838
ILLINOIS TOOL WKS INC 50	COM	452308109	46839	488468	SH		OTHER	22	488418
ILLUMINA INC	COM	452327109	119	18829	SH		OTHER	01	18829
ILLUMINA INC	COM	452327109	69	10900	SH		DEFINED	17	10900
ILOG S A	SPONSORED AD	452360100	556	42987	SH		DEFINED	17	42987
IMATION CORP 160	COM	45245A107	168	3933	SH		DEFINED	01	3773
IMATION CORP 2921	COM	45245A107	179	4209	SH		OTHER	01	1288
IMATION CORP	COM	45245A107	3198	75043	SH		DEFINED	05	75043
IMATION CORP	COM	45245A107	274	6436	SH		DEFINED	08	6436
IMATION CORP	COM	45245A107	243	5700	SH		DEFINED	17	5700
IMATION CORP	COM	45245A107	14313	335900	SH		DEFINED	21	335900
IMATION CORP 8927	COM	45245A107	2046	48018	SH		DEFINED	22	39091
IMATION CORP	COM	45245A107	436	10237	SH		OTHER	22	10237
IMCLONE SYS INC	COM	45245W109	275	3203	SH		DEFINED	01	3203
IMCLONE SYS INC 14064	COM	45245W109	1207	14064	SH		OTHER	01	
IMCLONE SYS INC	COM	45245W109	385	4483	SH		DEFINED	05	4483
IMCLONE SYS INC	COM	45245W109	17484	203800	SH	CALL	DEFINED	08	203800
IMCLONE SYS INC	COM	45245W109	20804	242500	SH	PUT	DEFINED	08	242500
IMCLONE SYS INC	COM	45245W109	1707	19898	SH		DEFINED	17	19898
IMCLONE SYS INC 77000	COM	45245W109	6606	77000	SH		DEFINED	18	
IMCLONE SYS INC 500	COM	45245W109	227	2650	SH		DEFINED	22	2150
IMCLONE SYS INC	COM	45245W109	86	1000	SH		OTHER	22	1000
IMAGISTICS INTERNATIONAL INC 11056 2560	COM	45247T104	697	19691	SH		DEFINED	01	6075
IMAGISTICS INTERNATIONAL INC 5124	COM	45247T104	181	5124	SH		OTHER	01	
IMAGISTICS INTERNATIONAL INC	COM	45247T104	2901	81962	SH		DEFINED	05	81962
IMAGISTICS INTERNATIONAL INC	COM	45247T104	99	2800	SH		DEFINED	08	2800
IMAGISTICS INTERNATIONAL INC	COM	45247T104	7633	215630	SH		DEFINED	21	215630
IMAGISTICS INTERNATIONAL INC 540	COM	45247T104	352	9954	SH		DEFINED	22	9414
IMAGISTICS INTERNATIONAL INC	COM	45247T104	181	5118	SH		OTHER	22	5118
IMMERSSION CORP 45537	COM	452521107	220	45537	SH		DEFINED	18	
IMMUCOR INC 3300	COM	452526106	171	5254	SH		DEFINED	01	1954
IMMUCOR INC	COM	452526106	2754	84600	SH		DEFINED	05	84600
IMMUCOR INC	COM	452526106	115	3528	SH		DEFINED	08	3528
IMMUCOR INC 1350	COM	452526106	10253	315000	SH		DEFINED	21	313650
IMMUCOR INC 6349	COM	452526106	2164	66491	SH		DEFINED	22	60142
IMPAC MTG HLDGS INC	COM	45254P102	49	2175	SH		DEFINED	01	2175
IMPAC MTG HLDGS INC	COM	45254P102	1648	73200	SH		DEFINED	08	73200
IMPAC MTG HLDGS INC	COM	45254P102	83	3700	SH		DEFINED	17	3700
IMPAC MTG HLDGS INC	COM	45254P102	5	200	SH		OTHER	22	200
IMPAX LABORATORIES INC	COM	45256B101		25	SH		DEFINED	01	25
IMPAX LABORATORIES INC 30300	COM	45256B101	587	30300	SH		OTHER	22	
IMMUNOMEDICS INC	COM	452907108	15	3000	SH		DEFINED	01	3000
IMMUNOMEDICS INC	COM	452907108	75	15500	SH		DEFINED	22	15500
IMPERIAL OIL LTD	COM NEW	453038408	391	8350	SH		DEFINED	01	8350
IMPERIAL OIL LTD 1584	COM NEW	453038408	259	5534	SH		OTHER	01	3950
IMPERIAL OIL LTD 5075	COM NEW	453038408	238	5075	SH		DEFINED	22	

IMPERIAL OIL LTD 905	COM NEW	453038408	378	8080 SH	OTHER	22	7175
IMPERIAL SUGAR CO NEW	COM NEW	453096208	488	36430 SH	DEFINED	17	36430
INAMED CORP 11200	COM	453235103	989	15737 SH	DEFINED	01	4537
INAMED CORP 175	COM	453235103	11	175 SH	OTHER	01	
INAMED CORP	COM	453235103	6746	107365 SH	DEFINED	05	107365
INAMED CORP	COM	453235103	19	300 SH	DEFINED	08	300
INAMED CORP	COM	453235103	173	2751 SH	DEFINED	17	2751
INAMED CORP	COM	453235103	1477	23500 SH	DEFINED	21	23500
INCO LTD 1000	COM	453258402	184	5330 SH	DEFINED	01	4330
INCO LTD 2000	COM	453258402	104	3000 SH	OTHER	01	1000
INCO LTD	COM	453258402	3	100 SH	DEFINED	08	100
INCO LTD	COM	453258402	121	3500 SH	CALL	DEFINED	3500
INCO LTD	COM	453258402	76	2200 SH	DEFINED	17	2200
INCO LTD	COM	453258402	3535	102276 SH	DEFINED	21	102276
INCO LTD	COM	453258402	18	510 SH	DEFINED	22	
510							
INCO LTD 740	COM	453258402	724	20950 SH	OTHER	22	20210
INCYTE CORP	COM	45337C102	393	51454 SH	DEFINED	17	51454
INCYTE CORP 2000	COM	45337C102	15	2000 SH	OTHER	22	
INDEPENDENCE CMNTY BK CORP 790	COM	453414104	265	7290 SH	DEFINED	01	6500
INDEPENDENCE CMNTY BK CORP 135	COM	453414104	11	293 SH	OTHER	01	158
INDEPENDENCE CMNTY BK CORP	COM	453414104	6393	175627 SH	DEFINED	05	175627
INDEPENDENCE CMNTY BK CORP	COM	453414104	33	900 SH	DEFINED	08	900
INDEPENDENCE CMNTY BK CORP	COM	453414104	278	7629 SH	DEFINED	17	7629
INDEPENDENCE CMNTY BK CORP	COM	453414104	244	6716 SH	DEFINED	22	6716
INDEPENDENCE CMNTY BK CORP	COM	453414104	243	6668 SH	OTHER	22	6668
INDEPENDENCE FED SVGS BK	COM	453432106	246	12100 SH	DEFINED	01	12100
INDEVUS PHARMACEUTICALS INC	NOTE 6.250%	454072AB5	761	63000 PRN	DEFINED	17	63000
INDUS INTL INC	COM	45578L100	209	99878 SH	DEFINED	17	99878
INDYMAC BANCORP INC	COM	456607100	224	7093 SH	DEFINED	01	7093
INDYMAC BANCORP INC	COM	456607100	4093	129541 SH	DEFINED	05	129541
INDYMAC BANCORP INC	COM	456607100	149	4730 SH	DEFINED	08	4730
INDYMAC BANCORP INC	COM	456607100	19	600 SH	DEFINED	22	600
INDYMAC BANCORP INC	COM	456607100	8	240 SH	OTHER	22	240
INFINEON TECHNOLOGIES AG	SPONSORED AD	45662N103	900	66200 SH	DEFINED	08	66200
INFOCROSSING INC	COM	45664X109	203	15000 SH	DEFINED	08	15000
INFOCROSSING INC	COM	45664X109	74	5500 SH	DEFINED	17	5500
INFOCUS CORP	COM	45665B106	613	72100 SH	DEFINED	08	72100
INFOCUS CORP	COM	45665B106	893	105000 SH	CALL	DEFINED	105000
INFOCUS CORP	COM	45665B106	113	13300 SH	DEFINED	17	13300
INFINITY PPTY & CAS CORP	COM	45665Q103	642	19450 SH	DEFINED	17	19450
INFINITY PPTY & CAS CORP 13200	COM	45665Q103	6976	211400 SH	DEFINED	21	198200
INFINITY PPTY & CAS CORP 1453	COM	45665Q103	1341	40630 SH	DEFINED	22	39177
INFINITY PPTY & CAS CORP	COM	45665Q103	166	5020 SH	OTHER	22	5020
INFORMATICA CORP	COM	45666Q102		25 SH	DEFINED	01	25
INFORMATICA CORP	COM	45666Q102	552	72300 SH	DEFINED	17	72300
INFORMATICA CORP	COM	45666Q102	1	100 SH	OTHER	22	100
INFORMATION HLDGS INC	COM	456727106	53	1950 SH	DEFINED	01	1950
INFORMATION HLDGS INC	COM	456727106	2394	87450 SH	DEFINED	05	87450
INFORMATION HLDGS INC	COM	456727106	131	4800 SH	DEFINED	08	4800
INFORMATION HLDGS INC	COM	456727106	378	13800 SH	DEFINED	21	13800
INFORTE CORP	COM	45677R107	6973	695900 SH	DEFINED	21	695900
INFORTE CORP 1200	COM	45677R107	102	10210 SH	DEFINED	22	9010
INFORTE CORP	COM	45677R107	48	4800 SH	OTHER	22	4800
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	186	2000 SH	DEFINED	21	2000
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	57	614 SH	DEFINED	22	614
INFOSPACE INC	COM NEW	45678T201	9685	254600 SH	DEFINED	08	254600
INFOSPACE INC	COM NEW	45678T201	6	170 SH	DEFINED	22	170
INFOSPACE INC	COM NEW	45678T201	3	80 SH	OTHER	22	80
INFOUSA INC NEW	COM	456818301	37	3600 SH	DEFINED	01	3600
INFOUSA INC NEW	COM	456818301	15	1500 SH	DEFINED	08	1500
INFOUSA INC NEW	COM	456818301	48	4700 SH	DEFINED	17	4700
INFOUSA INC NEW 7300	COM	456818301	5653	557500 SH	DEFINED	21	550200
INFOUSA INC NEW 16500	COM	456818301	2336	230408 SH	DEFINED	22	213908
ING GROUP N V	SPONSORED AD	456837103	35	1457 SH	DEFINED	01	1457
ING GROUP N V 1583	SPONSORED AD	456837103	75	3145 SH	OTHER	01	1562
ING GROUP N V	SPONSORED AD	456837103	284	12000 SH	DEFINED	21	12000
ING GROUP N V	SPONSORED AD	456837103	61	2580 SH	DEFINED	22	2580
ING GROUP N V	SPONSORED AD	456837103	32	1370 SH	OTHER	22	1370
INFRASOURCE SVCS INC	COM	45684P102	153	12500 SH	DEFINED	17	12500

INGLES MKTS INC	CL A	457030104	1728	154700	SH	DEFINED 21	154700
INGLES MKTS INC	CL A	457030104	678	60700	SH	DEFINED 22	60700
INGLES MKTS INC	CL A	457030104	2	200	SH	OTHER 22	200
INGRAM MICRO INC 15500	CL A	457153104	300	20725	SH	DEFINED 01	5225
INGRAM MICRO INC	CL A	457153104	90	6200	SH	OTHER 01	6200
INGRAM MICRO INC	CL A	457153104	9689	669576	SH	DEFINED 05	669576
INGRAM MICRO INC	CL A	457153104	188	13000	SH	DEFINED 08	13000
INGRAM MICRO INC	CL A	457153104	913	63100	SH	DEFINED 17	63100
INGRAM MICRO INC 800	CL A	457153104	31	2142	SH	DEFINED 22	1342
INGRAM MICRO INC	CL A	457153104	76	5250	SH	OTHER 22	5250
INKINE PHARMACEUTICALS INC	COM	457214104	93	24000	SH	DEFINED 17	24000
INNOVEX INC	COM	457647105	1072	234600	SH	DEFINED 21	234600
INNOVEX INC	COM	457647105	48	10610	SH	DEFINED 22	10610
INNOVEX INC	COM	457647105	16	3500	SH	OTHER 22	3500
INPUT/OUTPUT INC	COM	457652105	42	5030	SH	DEFINED 01	5030
INPUT/OUTPUT INC 12177	COM	457652105	126	15177	SH	OTHER 01	3000
INPUT/OUTPUT INC	COM	457652105	2530	305200	SH	DEFINED 05	305200
INPUT/OUTPUT INC 11300	COM	457652105	11351	1369300	SH	DEFINED 21	1358000
INPUT/OUTPUT INC 1700	COM	457652105	14	1700	SH	DEFINED 22	
INSIGHT ENTERPRISES INC 24000	COM	45765U103	554	31175	SH	DEFINED 01	7175
INSIGHT ENTERPRISES INC 175	COM	45765U103	3	175	SH	OTHER 01	
INSIGHT ENTERPRISES INC	COM	45765U103	3999	225150	SH	DEFINED 05	225150
INSIGHT ENTERPRISES INC	COM	45765U103	313	17600	SH	DEFINED 08	17600
INSIGHT ENTERPRISES INC	COM	45765U103	107	6000	SH	DEFINED 17	6000
INSIGHT ENTERPRISES INC 35800	COM	45765U103	18953	1067180	SH	DEFINED 21	1031380
INSIGHT ENTERPRISES INC 34620	COM	45765U103	615	34620	SH	DEFINED 22	
INSITUFORM TECHNOLOGIES INC 1600	CL A	457667103	212	13015	SH	DEFINED 01	11415
INSITUFORM TECHNOLOGIES INC 2590	CL A	457667103	42	2590	SH	OTHER 01	
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1858	114225	SH	DEFINED 05	114225
INSITUFORM TECHNOLOGIES INC	CL A	457667103	1996	122700	SH	DEFINED 21	122700
INSITUFORM TECHNOLOGIES INC	CL A	457667103	4	230	SH	OTHER 22	230
INSIGHT COMMUNICATIONS INC	CL A	45768V108	1	80	SH	OTHER 01	80
INSIGHT COMMUNICATIONS INC	CL A	45768V108	1	100	SH	DEFINED 08	100
INSIGHT COMMUNICATIONS INC	CL A	45768V108	208	22500	SH	DEFINED 17	22500
INNKEEPERS USA TR	COM	4576J0104	8	775	SH	DEFINED 01	775
INNKEEPERS USA TR 6900	COM	4576J0104	6799	659500	SH	DEFINED 21	652600
INNKEEPERS USA TR 15200	COM	4576J0104	2034	197300	SH	DEFINED 22	182100
INSPIRE PHARMACEUTICALS INC	COM	457733103	271	16238	SH	DEFINED 01	16238
INSPIRE PHARMACEUTICALS INC	COM	457733103	107	6428	SH	DEFINED 17	6428
INSTINET GROUP INC	COM	457750107	53	10075	SH	DEFINED 01	10075
INSTINET GROUP INC	COM	457750107	3	600	SH	DEFINED 05	600
INSTINET GROUP INC	COM	457750107	10	1900	SH	DEFINED 08	1900
INSTINET GROUP INC	COM	457750107	464	87844	SH	DEFINED 17	87844
INSTINET GROUP INC	COM	457750107	2160	409000	SH	DEFINED 21	409000
INSURANCE AUTO AUCTIONS INC	COM	457875102	13	750	SH	DEFINED 01	750
INSURANCE AUTO AUCTIONS INC 350	COM	457875102	6	350	SH	OTHER 01	
INSURANCE AUTO AUCTIONS INC	COM	457875102	825	48525	SH	DEFINED 05	48525
INSURANCE AUTO AUCTIONS INC	COM	457875102	131	7700	SH	DEFINED 21	7700
INTEGRA LIFESCIENCES HLDGS C 2700	COM NEW	457985208	286	8100	SH	DEFINED 01	5400
INTEGRA LIFESCIENCES HLDGS C 150	COM NEW	457985208	5	150	SH	OTHER 01	
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4387	124375	SH	DEFINED 05	124375
INTEGRA LIFESCIENCES HLDGS C 10000	COM NEW	457985208	6359	180300	SH	DEFINED 21	170300
INTEGRA LIFESCIENCES HLDGS C 5500	COM NEW	457985208	1171	33200	SH	DEFINED 22	27700
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	275	7800	SH	OTHER 22	7800
INSURED MUN INCOME FD	COM	45809F104	31	2441	SH	DEFINED 01	2441
INSURED MUN INCOME FD	COM	45809F104	51	4000	SH	OTHER 01	4000
INSURED MUN INCOME FD	COM	45809F104	63	5000	SH	DEFINED 22	5000
INSURED MUN INCOME FD	COM	45809F104	4	306	SH	OTHER 22	306
INTEGRAL SYS INC MD	COM	45810H107	4065	252800	SH	DEFINED 21	252800
INTEGRAL SYS INC MD 4800	COM	45810H107	1308	81358	SH	DEFINED 22	76558
INTEGRATED DEVICE TECHNOLOGY 11300	COM	458118106	289	20900	SH	DEFINED 01	9600
INTEGRATED DEVICE TECHNOLOGY 375	COM	458118106	5	375	SH	OTHER 01	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	4748	343040	SH	DEFINED 05	343040
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	472	34089	SH	DEFINED 08	34089

INTEGRATED DEVICE TECHNOLOGY	COM	458118106	340	24600	SH	DEFINED	17	24600	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1116	80670	SH	DEFINED	20	80670	
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	29879	2158880	SH	DEFINED	21	2078905	
79975									
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	1281	92557	SH	DEFINED	22		
92557									
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	563	40680	SH	OTHER	22	937	
39743									
INTEGRATED ELECTRICAL SVC	COM	45811E103	2888	358795	SH	DEFINED	01	358795	
INTEGRATED ELECTRICAL SVC	COM	45811E103	10	1300	SH	DEFINED	08	1300	
INTEGRATED ELECTRICAL SVC	COM	45811E103	57	7100	SH	DEFINED	17	7100	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	421	15505	SH	DEFINED	01	10585	
4920									
INTEGRATED CIRCUIT SYS INC	COM	45811K208	81	2975	SH	OTHER	01	1500	
1475									
INTEGRATED CIRCUIT SYS INC	COM	45811K208	7432	273643	SH	DEFINED	05	273643	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	526	19378	SH	DEFINED	08	19378	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	98	3600	SH	DEFINED	17	3600	
INTEGRATED CIRCUIT SYS INC	COM	45811K208	2909	107100	SH	DEFINED	21	101100	
6000									
INTEGRATED CIRCUIT SYS INC	COM	45811K208	1315	48400	SH	DEFINED	22	23600	
24800									
INTEGRATED CIRCUIT SYS INC	COM	45811K208	102	3750	SH	OTHER	22	3750	
INTEL CORP	COM	458140100	376116	13627389	SH	DEFINED	01	12797595	
829794									
INTEL CORP	COM	458140100	194225	7037138	SH	OTHER	01	4413257	
2623881									
INTEL CORP	COM	458140100	7176	260000	SH	CALL	DEFINED	01	260000
INTEL CORP	COM	458140100	129635	4696914	SH	DEFINED	05	3479514	
1217400									
INTEL CORP	COM	458140100	6505	235672	SH	DEFINED	08	235672	
INTEL CORP	COM	458140100	84376	3057100	SH	CALL	DEFINED	08	3057100
INTEL CORP	COM	458140100	91	3286	SH	DEFINED	13	3286	
INTEL CORP	COM	458140100	84	3056	SH	OTHER	13	1846	
1210									
INTEL CORP	COM	458140100	17512	634482	SH	DEFINED	17	634482	
INTEL CORP	COM	458140100	38640	1400000	SH	CALL	DEFINED	17	1400000
INTEL CORP	COM	458140100	2542	92086	SH	DEFINED	18		
92086									
INTEL CORP	COM	458140100	3373	122215	SH	DEFINED	20	122215	
INTEL CORP	COM	458140100	213976	7752745	SH	DEFINED	21	7399765	
352980									
INTEL CORP	COM	458140100	239602	8681214	SH	DEFINED	22	8082668	
598546									
INTEL CORP	COM	458140100	121159	4389815	SH	OTHER	22	4388215	
1600									
INTEL CORP	COM	458140100	154	5594	SH	DEFINED		5594	
INTELLIGROUP INC	COM	45816A106	877	169393	SH	DEFINED	17	169393	
INTER TEL INC	COM	458372109	396	15875	SH	DEFINED	01	5675	
10200									
INTER TEL INC	COM	458372109	4	150	SH	OTHER	01		
150									
INTER TEL INC	COM	458372109	2910	116550	SH	DEFINED	05	116550	
INTER TEL INC	COM	458372109	95	3800	SH	DEFINED	08	3800	
INTER TEL INC	COM	458372109	72	2900	SH	DEFINED	17	2900	
INTER TEL INC	COM	458372109	4022	161081	SH	DEFINED	21	151398	
9683									
INTER TEL INC	COM	458372109	659	26400	SH	DEFINED	22	25500	
900									
INTER TEL INC	COM	458372109	70	2800	SH	OTHER	22	2800	
INTERACTIVECORP	COM	45840Q101	1	31	SH	DEFINED	01	31	
INTERACTIVECORP	COM	45840Q101	69	2300	SH	DEFINED	05	2300	
INTERACTIVECORP	COM	45840Q101	1091	36200	SH	DEFINED	08	36200	
INTERACTIVECORP	COM	45840Q101	1	17	SH	DEFINED	17	17	
INTERACTIVECORP	COM	45840Q101	1546	51300	SH	DEFINED	20	51300	
INTERACTIVECORP	COM	45840Q101	21115	700560	SH	DEFINED	21	596860	
103700									
INTERACTIVECORP	COM	45840Q101	1478	49053	SH	DEFINED	22	46353	
2700									
INTERACTIVECORP	COM	45840Q101	148	4900	SH	OTHER	22	4900	
INTERACTIVECORP	*W EXP 02/04	45840Q127	1991	56898	SH	DEFINED	08	56898	
INTERCHANGE FINL SVCS S B N	COM	458447109	660	26509	SH	DEFINED	22	26509	
INTERCEPT INC	COM	45845L107	97	5900	SH	DEFINED	08	5900	
INTERCEPT INC	COM	45845L107	573	35000	SH	CALL	DEFINED	08	35000
INTERCEPT INC	COM	45845L107	1242	75827	SH	DEFINED	17	75827	
INTERFACE INC	CL A	458665106	146	16700	SH	DEFINED	01	9300	
7200	200								
INTERFACE INC	CL A	458665106	248	28275	SH	OTHER	01		
28275									
INTERFACE INC	CL A	458665106	1947	222225	SH	DEFINED	05	222225	
INTERFACE INC	CL A	458665106	325	37100	SH	DEFINED	21	37100	
INTERFACE INC	CL A	458665106	4	470	SH	DEFINED	22	470	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	122	6510	SH	DEFINED	01	6510	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	38	2000	SH	OTHER	01	2000	
INTERDIGITAL COMMUNICATIONS	COM	45866A105	227	12066	SH	DEFINED	08	12066	

INTRADO INC	COM		46117A100	1270	78925	SH	DEFINED	05	78925
INTRADO INC	COM		46117A100	66	4100	SH	DEFINED	17	4100
INTRADO INC	COM		46117A100	183	11400	SH	DEFINED	21	11400
INTROGEN THERAPEUTICS INC	COM		46119F107	35	8300	SH	DEFINED	17	8300
INTROGEN THERAPEUTICS INC	COM		46119F107	13	3000	SH	OTHER	22	3000
INTUIT	COM		461202103	2339	60616	SH	DEFINED	01	43711
14805	2100								
INTUIT	COM		461202103	142	3690	SH	OTHER	01	
3690									
INTUIT	COM		461202103	9744	252565	SH	DEFINED	05	128765
123800									
INTUIT	COM		461202103	328	8502	SH	DEFINED	08	8502
INTUIT	COM		461202103	136	3525	SH	DEFINED	17	3525
INTUIT	COM		461202103	39	1000	SH	DEFINED	18	
1000									
INTUIT	COM		461202103	1316	34103	SH	DEFINED	21	34103
INTUIT	COM		461202103	605	15677	SH	DEFINED	22	15077
600									
INTUIT	COM		461202103	111	2875	SH	OTHER	22	2875
INVACARE CORP	COM		461203101	814	18210	SH	DEFINED	01	9310
8900									
INVACARE CORP	COM		461203101	2	50	SH	OTHER	01	
50									
INVACARE CORP	COM		461203101	6245	139650	SH	DEFINED	05	139650
INVACARE CORP	COM		461203101	31	700	SH	DEFINED	08	700
INVACARE CORP	COM		461203101	80	1800	SH	DEFINED	17	1800
INVACARE CORP	COM		461203101	32816	733800	SH	DEFINED	21	725800
8000									
INVACARE CORP	COM		461203101	8783	196400	SH	DEFINED	22	177100
19300									
INVERESK RESH GROUP INC	COM		461238107	123	4000	SH	DEFINED	08	4000
INVERESK RESH GROUP INC	COM		461238107	364	11800	SH	OTHER	22	
11800									
INVERNESS MED INNOVATIONS IN	COM		46126P106	1	58	SH	DEFINED	01	58
INVERNESS MED INNOVATIONS IN	COM		46126P106	1	48	SH	OTHER	01	48
INVERNESS MED INNOVATIONS IN	COM		46126P106	441	20130	SH	DEFINED	17	20130
INVERNESS MED INNOVATIONS IN	COM		46126P106	66	3000	SH	DEFINED	22	3000
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	39	3075	SH	DEFINED	01	3075
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	2346	183425	SH	DEFINED	05	183425
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	72	5600	SH	DEFINED	17	5600
INVESTMENT TECHNOLOGY GRP NE	COM		46145F105	371	29000	SH	DEFINED	21	29000
INVISION TECHNOLOGIES INC	COM		461851107	506	10150	SH	DEFINED	01	2450
7700									
INVISION TECHNOLOGIES INC	COM		461851107	11	225	SH	OTHER	01	
225									
INVISION TECHNOLOGIES INC	COM		461851107	4023	80625	SH	DEFINED	05	80625
INVISION TECHNOLOGIES INC	COM		461851107	64	1277	SH	DEFINED	08	1277
INVISION TECHNOLOGIES INC	COM		461851107	3119	62500	SH	DEFINED	08	62500
INVISION TECHNOLOGIES INC	COM		461851107	579	11600	SH	DEFINED	21	11600
INVISION TECHNOLOGIES INC	COM		461851107	25	500	SH	DEFINED	22	500
INVITROGEN CORP	COM		46185R100	15	210	SH	DEFINED	01	210
INVITROGEN CORP	COM		46185R100	36	500	SH	OTHER	01	500
INVITROGEN CORP	COM		46185R100	7031	97666	SH	DEFINED	05	97666
INVITROGEN CORP	COM		46185R100	688	9553	SH	DEFINED	08	9553
INVITROGEN CORP	COM		46185R100	554	7700	SH	DEFINED	17	7700
INVITROGEN CORP	COM		46185R100	2009	27900	SH	DEFINED	21	27900
INVITROGEN CORP	COM		46185R100	8024	111464	SH	DEFINED	22	
111464									
INVITROGEN CORP	COM		46185R100	27985	388738	SH	OTHER	22	116510
272228									
INVITROGEN CORP	NOTE	2.250%	46185RAD2	9153	8790000	PRN	DEFINED	08	8790000
INVITROGEN CORP	NOTE	2.250%	46185RAD2	541	520000	PRN	DEFINED	17	520000
INVITROGEN CORP	NOTE	2.000%	46185RAF7	628	500000	PRN	DEFINED	08	500000
INVESTORS FINL SERVICES CORP	COM		461915100	293	6725	SH	DEFINED	01	6725
INVESTORS FINL SERVICES CORP	COM		461915100	139	3200	SH	OTHER	01	3000
200									
INVESTORS FINL SERVICES CORP	COM		461915100	6113	140277	SH	DEFINED	05	140277
INVESTORS FINL SERVICES CORP	COM		461915100	359	8239	SH	DEFINED	08	8239
INVESTORS FINL SERVICES CORP	COM		461915100	7369	169096	SH	DEFINED	21	158874
10222									
INVESTORS FINL SERVICES CORP	COM		461915100	2102	48240	SH	DEFINED	22	46998
1242									
INVESTORS FINL SERVICES CORP	COM		461915100	903	20710	SH	OTHER	22	20710
IOMEGA CORP	COM NEW		462030305	1	100	SH	DEFINED	01	
100									
IOMEGA CORP	COM NEW		462030305	558	100000	SH	DEFINED	08	100000
IOMEGA CORP	COM NEW		462030305	1	260	SH	DEFINED	22	260
IONICS INC	COM		462218108	105	3720	SH	DEFINED	01	3720
IONICS INC	COM		462218108	86	3035	SH	OTHER	01	
3035									
IONICS INC	COM		462218108	2670	94500	SH	DEFINED	05	94500
IONICS INC	COM		462218108	116	4100	SH	DEFINED	17	4100
IONICS INC	COM		462218108	14870	526370	SH	DEFINED	21	517770
8600									
IONICS INC	COM		462218108	258	9120	SH	DEFINED	22	

9120							
IONICS INC	COM	462218108	738	26113 SH	OTHER	22	8943
17170							
IPASS INC	COM	46261V108	121	11398 SH	DEFINED	08	11398
IPASS INC	COM	46261V108	210	19800 SH	DEFINED	17	19800
IPASS INC	COM	46261V108	6	600 SH	DEFINED	22	600
IPSCO INC	COM	462622101	297	13200 SH	DEFINED	17	13200
IRON MTN INC PA	COM	462846106	194	4025 SH	DEFINED	01	4025
IRON MTN INC PA	COM	462846106	19	400 SH	DEFINED	05	400
IRON MTN INC PA	COM	462846106	63	1300 SH	DEFINED	08	1300
IRON MTN INC PA	COM	462846106	733	15182 SH	DEFINED	17	15182
IRON MTN INC PA	COM	462846106	76	1573 SH	DEFINED	22	1573
IRON MTN INC PA	COM	462846106	1221	25300 SH	OTHER	22	25300
IRWIN FINL CORP	COM	464119106	358	13550 SH	DEFINED	01	3750
9800							
IRWIN FINL CORP	COM	464119106	3396	128625 SH	DEFINED	05	128625
IRWIN FINL CORP	COM	464119106	494	18700 SH	DEFINED	21	18700
ISHARES INC	MSCI AUSTRIA	464286202	172	10000 SH	OTHER	22	
10000							
ISHARES INC	MSCI CDA IND	464286509	2874	200000 SH	DEFINED	17	200000
ISHARES INC	MSCI UTD KIN	464286699	57	3500 SH	DEFINED	22	
3500							
ISHARES INC	MSCI UTD KIN	464286699	162	10000 SH	OTHER	22	3500
6500							
ISHARES INC	MSCI JAPAN	464286848	447	42050 SH	DEFINED	01	42050
ISHARES INC	MSCI JAPAN	464286848	70	6590 SH	OTHER	01	100
6490							
ISHARES INC	MSCI JAPAN	464286848	225	21175 SH	DEFINED	18	
21175							
ISHARES INC	MSCI JAPAN	464286848	8301	781630 SH	DEFINED	21	781630
ISHARES INC	MSCI JAPAN	464286848	1141	107406 SH	DEFINED	22	96406
11000							
ISHARES INC	MSCI JAPAN	464286848	178	16750 SH	OTHER	22	16750
ISHARES TR	S&P 100 IDX	464287101	777	14000 SH	DEFINED	08	14000
ISHARES TR	S&P 100 IDX	464287101	85	1525 SH	OTHER	22	1525
ISHARES TR	DJ SEL DIV I	464287168	133	2390 SH	DEFINED	18	
2390							
ISHARES TR	DJ SEL DIV I	464287168	653	11738 SH	DEFINED	22	11738
ISHARES TR	DJ SEL DIV I	464287168	127	2276 SH	OTHER	22	2276
ISHARES TR	US TIPS BD F	464287176	1363	13369 SH	DEFINED	22	13131
238							
ISHARES TR	US TIPS BD F	464287176	157	1538 SH	OTHER	22	1538
ISHARES TR	S&P 500 INDE	464287200	11007	96073 SH	DEFINED	01	
96073							
ISHARES TR	S&P 500 INDE	464287200	26827	234156 SH	OTHER	01	96073
285 137798							
ISHARES TR	S&P 500 INDE	464287200	11961	104400 SH	DEFINED	08	104400
ISHARES TR	S&P 500 INDE	464287200	6177	53914 SH	DEFINED	22	53914
ISHARES TR	S&P 500 INDE	464287200	299	2608 SH	OTHER	22	2608
ISHARES TR	LEHMAN AGG B	464287226	141	1402 SH	DEFINED	22	1402
ISHARES TR	LEHMAN AGG B	464287226	876	8715 SH	OTHER	22	8715
ISHARES TR	MSCI EMERG M	464287234	259	1600 SH	DEFINED	21	1600
ISHARES TR	MSCI EMERG M	464287234	618	3825 SH	DEFINED	22	3675
150							
ISHARES TR	MSCI EMERG M	464287234	192	1185 SH	OTHER	22	1185
ISHARES TR	S&P500/BAR V	464287408	493	8600 SH	DEFINED	01	8600
ISHARES TR	S&P500/BAR V	464287408	58	1015 SH	OTHER	01	1015
ISHARES TR	S&P500/BAR V	464287408	1443	25200 SH	DEFINED	08	25200
ISHARES TR	S&P500/BAR V	464287408	15	270 SH	OTHER	22	
270							
ISHARES TR	MSCI EAFE ID	464287465	45979	321528 SH	DEFINED	01	320048
1480							
ISHARES TR	MSCI EAFE ID	464287465	9886	69134 SH	OTHER	01	17308
51826							
ISHARES TR	MSCI EAFE ID	464287465	715	5000 SH	DEFINED	21	5000
ISHARES TR	MSCI EAFE ID	464287465	9657	67534 SH	DEFINED	22	66219
1315							
ISHARES TR	MSCI EAFE ID	464287465	3898	27256 SH	OTHER	22	27256
ISHARES TR	MSCI EAFE ID	464287465	3101	21686 SH	DEFINED		21686
ISHARES TR	RUSSELL MCP	464287473	107	1080 SH	DEFINED	22	880
200							
ISHARES TR	RUSSELL MCP	464287473	481	4856 SH	OTHER	22	4856
ISHARES TR	RUSSELL MCP	464287481	106	1365 SH	DEFINED	22	1115
250							
ISHARES TR	RUSSELL MCP	464287481	474	6075 SH	OTHER	22	6075
ISHARES TR	RUSSELL MIDC	464287499	97	1368 SH	DEFINED	22	1368
ISHARES TR	RUSSELL MIDC	464287499	131	1843 SH	OTHER	22	1843
ISHARES TR	S&P MIDCAP 4	464287507	10704	88030 SH	DEFINED	01	86380
1650							
ISHARES TR	S&P MIDCAP 4	464287507	315	2587 SH	OTHER	01	1812
775							
ISHARES TR	S&P MIDCAP 4	464287507	182	1495 SH	DEFINED	22	1235
260							
ISHARES TR	S&P MIDCAP 4	464287507	32	260 SH	OTHER	22	260
ISHARES TR	GLDM SCHS SE	464287523	2044	34500 SH	DEFINED	08	34500

ISHARES TR 200	GLDM SCHS SE	464287523	12	200 SH	OTHER	22	
ISHARES TR	GLDM SCHS NE	464287531	3506	110675 SH	DEFINED	08	110675
ISHARES TR	GLDM SACHS T	464287549	4162	89800 SH	DEFINED	08	89800
ISHARES TR	NASDAQ BIO IN	464287556	12	155 SH	OTHER	01	155
ISHARES TR	NASDAQ BIO IN	464287556	26459	352323 SH	DEFINED	08	352323
ISHARES TR	NASDAQ BIO IN	464287556	406	5410 SH	DEFINED	17	5410
ISHARES TR 160	NASDAQ BIO IN	464287556	303	4038 SH	DEFINED	22	3878
ISHARES TR	NASDAQ BIO IN	464287556	65	860 SH	OTHER	22	860
ISHARES TR 9325	RUSSELL1000V	464287598	9207	153298 SH	DEFINED	01	143973
ISHARES TR 4482	RUSSELL1000V	464287598	1830	30471 SH	OTHER	01	25989
ISHARES TR	RUSSELL1000V	464287598	4168	69403 SH	DEFINED	05	69403
ISHARES TR	RUSSELL1000V	464287598	1450	24143 SH	DEFINED	08	24143
ISHARES TR	RUSSELL1000V	464287598	12519	208443 SH	DEFINED	21	208443
ISHARES TR	RUSSELL1000V	464287598	11186	186247 SH	DEFINED	22	186247
ISHARES TR	RUSSELL1000V	464287598	4393	73138 SH	OTHER	22	73138
ISHARES TR	S&P MIDCP GR	464287606	801	6419 SH	DEFINED	01	6419
ISHARES TR	S&P MIDCP GR	464287606	624	5000 SH	DEFINED	21	5000
ISHARES TR	S&P MIDCP GR	464287606	43	343 SH	OTHER	22	343
ISHARES TR	RUSSELL1000G	464287614	11584	242100 SH	DEFINED	08	242100
ISHARES TR	RUSSELL1000G	464287614	22	456 SH	DEFINED	22	456
ISHARES TR	RUSSELL1000G	464287614	4015	83899 SH	OTHER	22	83899
ISHARES TR	RUSSELL 1000	464287622	1064	17405 SH	DEFINED	01	17405
ISHARES TR 2010	RUSSELL 1000	464287622	247	4040 SH	OTHER	01	2030
ISHARES TR 3075	RUSL 2000 VA	464287630	7789	45208 SH	DEFINED	01	42133
ISHARES TR 2001	RUSL 2000 VA	464287630	1144	6639 SH	OTHER	01	4638
ISHARES TR	RUSL 2000 VA	464287630	13072	75869 SH	DEFINED	08	75869
ISHARES TR	RUSL 2000 VA	464287630	5169	30000 SH	DEFINED	21	30000
ISHARES TR 100	RUSL 2000 VA	464287630	3161	18344 SH	DEFINED	22	18244
ISHARES TR	RUSL 2000 VA	464287630	665	3862 SH	OTHER	22	3862
ISHARES TR	RUSL 2000 GR	464287648	2432	38915 SH	DEFINED	01	38915
ISHARES TR 4685	RUSL 2000 GR	464287648	418	6690 SH	OTHER	01	2005
ISHARES TR	RUSL 2000 GR	464287648	17639	282222 SH	DEFINED	08	282222
ISHARES TR 250	RUSL 2000 GR	464287648	2599	41583 SH	DEFINED	22	41333
ISHARES TR	RUSL 2000 GR	464287648	670	10716 SH	OTHER	22	10716
ISHARES TR	RUSSELL 2000	464287655	11315	95895 SH	DEFINED	01	95895
ISHARES TR 12110	RUSSELL 2000	464287655	1653	14012 SH	OTHER	01	1902
ISHARES TR	RUSSELL 2000	464287655	1826	15480 SH	DEFINED	05	15480
ISHARES TR	RUSSELL 2000	464287655	4882	41374 SH	DEFINED	08	41374
ISHARES TR	RUSSELL 2000	464287655	389	3300 SH	DEFINED	17	3300
ISHARES TR	RUSSELL 2000	464287655	45662	387000 SH	DEFINED	21	387000
ISHARES TR	RUSSELL 2000	464287655	3830	32458 SH	DEFINED	22	32458
ISHARES TR	RUSSELL 2000	464287655	424	3591 SH	OTHER	22	3591
ISHARES TR	RUSSELL 2000	464287655	1155	9787 SH	DEFINED		9787
ISHARES TR	DJ US UTILS	464287697	5084	86500 SH	DEFINED	08	86500
ISHARES TR	DJ US UTILS	464287697	10	175 SH	DEFINED	22	175
ISHARES TR	S&P MIDCP VA	464287705	1137	9746 SH	DEFINED	01	9746
ISHARES TR	S&P MIDCP VA	464287705	18845	161540 SH	DEFINED	08	161540
ISHARES TR 150	S&P MIDCP VA	464287705	63	539 SH	OTHER	22	389
ISHARES TR	DJ US TELECO	464287713	2307	108000 SH	DEFINED	08	108000
ISHARES TR 200	DJ US TELECO	464287713	4	200 SH	OTHER	22	
ISHARES TR	DJ US TECH S	464287721	255	5300 SH	OTHER	01	5300
ISHARES TR	DJ US TECH S	464287721	35	735 SH	DEFINED	22	735
ISHARES TR	DJ US TECH S	464287721	63	1300 SH	OTHER	22	1300
ISHARES TR	DJ US REAL E	464287739	23606	233655 SH	DEFINED	08	233655
ISHARES TR	DJ US HEALTH	464287762	20464	348800 SH	DEFINED	08	348800
ISHARES TR 300	DJ US HEALTH	464287762	25	420 SH	DEFINED	22	120
ISHARES TR	DJ US HEALTH	464287762	9	150 SH	OTHER	22	150
ISHARES TR	DJ US FINL S	464287788	269	3000 SH	DEFINED	08	3000
ISHARES TR 160	DJ US FINL S	464287788	14	160 SH	DEFINED	22	
ISHARES TR 40	DJ US FINL S	464287788	108	1200 SH	OTHER	22	1160
ISHARES TR 31700	S&P SMLCAP 6	464287804	6023	40915 SH	DEFINED	01	9215
ISHARES TR 2095	S&P SMLCAP 6	464287804	6249	42450 SH	OTHER	01	40355
ISHARES TR	S&P SMLCAP 6	464287804	13397	91010 SH	DEFINED	08	91010
ISHARES TR	S&P SMLCAP 6	464287804	2576	17500 SH	DEFINED	21	17500
ISHARES TR	S&P SMLCAP 6	464287804	261	1770 SH	DEFINED	22	1770
ISHARES TR	S&P EURO PLU	464287861	143	2150 SH	DEFINED	22	2150
ISHARES TR	S&P EURO PLU	464287861	100	1500 SH	OTHER	22	1500

ISHARES TR	S&P	SMLCP	VA	464287879	551	5026	SH	DEFINED	01	5026
ISHARES TR	S&P	SMLCP	VA	464287879	60	550	SH	OTHER	22	
550										
ISHARES TR	S&P	SMLCP	GR	464287887	168	1718	SH	DEFINED	01	1718
ISHARES TR	S&P	SMLCP	GR	464287887	8189	83900	SH	DEFINED	17	83900
ISHARES TR	S&P	SMLCP	GR	464287887	44	450	SH	DEFINED	22	450
ISHARES TR	S&P	SMLCP	GR	464287887	146	1500	SH	OTHER	22	1500
ISLE OF CAPRI CASINOS INC	COM			464592104	52	3000	SH	DEFINED	01	3000
ISLE OF CAPRI CASINOS INC	COM			464592104	3	200	SH	OTHER	01	200
ISLE OF CAPRI CASINOS INC	COM			464592104	3	200	SH	DEFINED	08	200
ISLE OF CAPRI CASINOS INC	COM			464592104	284	16300	SH	DEFINED	17	16300
ISOLAGEN INC	COM			46488N103	82	8000	SH	DEFINED	17	8000
ISOLAGEN INC	COM			46488N103	10342	1006010	SH	DEFINED	21	962510
43500										
ISOLAGEN INC	COM			46488N103	868	84436	SH	DEFINED	22	59516
24920										
ISOLAGEN INC	COM			46488N103	69	6664	SH	OTHER	22	6664
ITRON INC	COM			465741106	243	10575	SH	DEFINED	01	2575
8000										
ITRON INC	COM			465741106	83	3600	SH	OTHER	01	
3600										
ITRON INC	COM			465741106	2148	93625	SH	DEFINED	05	93625
ITRON INC	COM			465741106	15299	666900	SH	DEFINED	21	653900
13000										
ITRON INC	COM			465741106	3544	154500	SH	DEFINED	22	144450
10050										
ITRON INC	COM			465741106	110	4800	SH	OTHER	22	4800
IVANHOE MINES LTD	COM			46579N103	129	23600	SH	DEFINED	17	23600
IVAX CORP	COM			465823102	484	20160	SH	DEFINED	01	20160
IVAX CORP	COM			465823102	611	25457	SH	OTHER	01	22882
2575										
IVAX CORP	COM			465823102	10054	419076	SH	DEFINED	05	419076
IVAX CORP	COM			465823102	1475	61478	SH	DEFINED	08	61478
IVAX CORP	COM			465823102	1515	63150	SH	DEFINED	17	63150
IVAX CORP	COM			465823102	999	41640	SH	DEFINED	20	41640
IVAX CORP	COM			465823102	13551	564860	SH	DEFINED	21	563085
1775										
IVAX CORP	COM			465823102	1401	58398	SH	DEFINED	22	6438
51960										
IVAX CORP	COM			465823102	1004	41865	SH	OTHER	22	41865
IVILLAGE INC	COM			46588H105	5	723	SH	DEFINED	01	723
IVILLAGE INC	COM			46588H105	5	800	SH	DEFINED	08	800
IVILLAGE INC	COM			46588H105	124	19450	SH	DEFINED	17	19450
IVILLAGE INC	COM			46588H105	1	150	SH	DEFINED	22	150
IXYS CORP	COM			46600W106	4508	572100	SH	DEFINED	21	541000
31100										
IXYS CORP	COM			46600W106	886	112400	SH	DEFINED	22	108500
3900										
IXYS CORP	COM			46600W106	91	11500	SH	OTHER	22	11500
J & J SNACK FOODS CORP	COM			466032109	358	8775	SH	DEFINED	01	2875
5900										
J & J SNACK FOODS CORP	COM			466032109	20	500	SH	OTHER	01	
500										
J & J SNACK FOODS CORP	COM			466032109	1848	45250	SH	DEFINED	05	45250
J & J SNACK FOODS CORP	COM			466032109	29	700	SH	DEFINED	08	700
J & J SNACK FOODS CORP	COM			466032109	180	4400	SH	DEFINED	17	4400
J & J SNACK FOODS CORP	COM			466032109	241	5900	SH	DEFINED	21	5900
JDS UNIPHASE CORP	COM			46612J101	708	186818	SH	DEFINED	01	186318
500										
JDS UNIPHASE CORP	COM			46612J101	378	99790	SH	OTHER	01	85180
14610										
JDS UNIPHASE CORP	COM			46612J101	2374	626355	SH	DEFINED	05	626355
JDS UNIPHASE CORP	COM			46612J101	526	138671	SH	DEFINED	08	138671
JDS UNIPHASE CORP	COM			46612J101	407	107500	SH	DEFINED	17	107500
JDS UNIPHASE CORP	COM			46612J101	36	9550	SH	DEFINED	18	
9550										
JDS UNIPHASE CORP	COM			46612J101	545	143693	SH	DEFINED	21	143693
JDS UNIPHASE CORP	COM			46612J101	500	131913	SH	DEFINED	22	125363
6550										
JDS UNIPHASE CORP	COM			46612J101	244	64320	SH	OTHER	22	64320
JDA SOFTWARE GROUP INC	COM			46612K108	304	23075	SH	DEFINED	01	9075
14000										
JDA SOFTWARE GROUP INC	COM			46612K108	1	75	SH	OTHER	01	
75										
JDA SOFTWARE GROUP INC	COM			46612K108	1793	136150	SH	DEFINED	05	136150
JDA SOFTWARE GROUP INC	COM			46612K108	253	19200	SH	DEFINED	21	19200
JDA SOFTWARE GROUP INC	COM			46612K108	578	43900	SH	DEFINED	22	
43900										
J JILL GROUP INC	COM			466189107	52	2225	SH	DEFINED	01	2225
J JILL GROUP INC	COM			466189107	1974	83700	SH	DEFINED	05	83700
J JILL GROUP INC	COM			466189107	311	13200	SH	DEFINED	21	13200
JLG INDS INC	COM			466210101	490	35281	SH	DEFINED	01	10281
25000										
JLG INDS INC	COM			466210101	2873	206850	SH	DEFINED	05	206850
JLG INDS INC	COM			466210101	2138	153900	SH	DEFINED	21	153900

JMAR TECHNOLOGIES INC	COM	466212107	17	8500	SH	DEFINED	01	8500	
JMAR TECHNOLOGIES INC	COM	466212107	14	7000	SH	OTHER	01	7000	
JMAR TECHNOLOGIES INC	COM	466212107	2	1000	SH	DEFINED	22	1000	
J P MORGAN CHASE & CO 81993	COM	46625H100	159238	4107247	SH	DEFINED	01	4025254	
J P MORGAN CHASE & CO 478087	COM	46625H100	39924	1029774	SH	OTHER	01	551687	
J P MORGAN CHASE & CO 446000	COM	46625H100	85018	2192881	SH	DEFINED	05	1746881	
J P MORGAN CHASE & CO	COM	46625H100	16274	419751	SH	DEFINED	08	419751	
J P MORGAN CHASE & CO	COM	46625H100	3047	78600	SH	PUT	DEFINED	08	78600
J P MORGAN CHASE & CO	COM	46625H100	17068	440250	SH	DEFINED	17	440250	
J P MORGAN CHASE & CO 1000000	COM	46625H100	38770	1000000	SH	OTHER	17		
J P MORGAN CHASE & CO 49036	COM	46625H100	1901	49036	SH	DEFINED	18		
J P MORGAN CHASE & CO	COM	46625H100	1506	38845	SH	DEFINED	20	38845	
J P MORGAN CHASE & CO 75810	COM	46625H100	109299	2819163	SH	DEFINED	21	2743353	
J P MORGAN CHASE & CO 298980	COM	46625H100	157946	4073916	SH	DEFINED	22	3774936	
J P MORGAN CHASE & CO 720	COM	46625H100	91296	2354821	SH	OTHER	22	2354101	
J P MORGAN CHASE & CO	COM	46625H100	165	4268	SH	DEFINED		4268	
J2 GLOBAL COMMUNICATIONS INC 10700	COM NEW	46626E205	384	13800	SH	DEFINED	01	3100	
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	2924	105175	SH	DEFINED	05	105175	
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	121	4341	SH	DEFINED	08	4341	
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	511	18380	SH	DEFINED	21	18380	
J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	8	300	SH	OTHER	22	300	
JABIL CIRCUIT INC	COM	466313103	428	17009	SH	DEFINED	01	17009	
JABIL CIRCUIT INC 1615	COM	466313103	58	2315	SH	OTHER	01	700	
JABIL CIRCUIT INC	COM	466313103	3099	123092	SH	DEFINED	05	123092	
JABIL CIRCUIT INC	COM	466313103	757	30057	SH	DEFINED	08	30057	
JABIL CIRCUIT INC	COM	466313103	55	2200	SH	DEFINED	17	2200	
JABIL CIRCUIT INC	COM	466313103	508	20165	SH	DEFINED	21	20165	
JABIL CIRCUIT INC 21900	COM	466313103	697	27689	SH	DEFINED	22	5789	
JABIL CIRCUIT INC	COM	466313103	576	22859	SH	OTHER	22	22859	
JACK IN THE BOX INC 11800	COM	466367109	502	16900	SH	DEFINED	01	5100	
JACK IN THE BOX INC	COM	466367109	4778	160875	SH	DEFINED	05	160875	
JACK IN THE BOX INC	COM	466367109	24	800	SH	DEFINED	08	800	
JACK IN THE BOX INC	COM	466367109	77	2600	SH	DEFINED	17	2600	
JACOBS ENGR GROUP INC DEL	COM	469814107	761	19325	SH	DEFINED	01	19325	
JACOBS ENGR GROUP INC DEL 3400	COM	469814107	158	4000	SH	OTHER	01	600	
JACOBS ENGR GROUP INC DEL	COM	469814107	10626	269822	SH	DEFINED	05	269822	
JACOBS ENGR GROUP INC DEL	COM	469814107	100	2540	SH	DEFINED	08	2540	
JACOBS ENGR GROUP INC DEL	COM	469814107	299	7585	SH	DEFINED	17	7585	
JACOBS ENGR GROUP INC DEL	COM	469814107	1394	35400	SH	DEFINED	20	35400	
JACOBS ENGR GROUP INC DEL 38700	COM	469814107	12601	319975	SH	DEFINED	21	281275	
JACOBS ENGR GROUP INC DEL 6100	COM	469814107	1007	25562	SH	DEFINED	22	19462	
JACOBS ENGR GROUP INC DEL	COM	469814107	171	4350	SH	OTHER	22	4350	
JACUZZI BRANDS INC	COM	469865109	89	11042	SH	DEFINED	17	11042	
JACUZZI BRANDS INC	COM	469865109	10813	1341540	SH	DEFINED	21	1341540	
JACUZZI BRANDS INC 22400	COM	469865109	2429	301360	SH	DEFINED	22	278960	
JACUZZI BRANDS INC	COM	469865109	42	5250	SH	OTHER	22	5250	
JAKKS PAC INC 2900	COM	47012E106	184	8850	SH	DEFINED	01	5950	
JAKKS PAC INC 175	COM	47012E106	4	175	SH	OTHER	01		
JAKKS PAC INC	COM	47012E106	2248	108125	SH	DEFINED	05	108125	
JAKKS PAC INC	COM	47012E106	767	36900	SH	DEFINED	17	36900	
JAKKS PAC INC	COM	47012E106	5113	245938	SH	DEFINED	21	245938	
JAKKS PAC INC 1050	COM	47012E106	200	9600	SH	DEFINED	22	8550	
JAKKS PAC INC	COM	47012E106	90	4350	SH	OTHER	22	4350	
JANUS CAP GROUP INC	COM	47102X105	75	4547	SH	DEFINED	01	4547	
JANUS CAP GROUP INC	COM	47102X105	1817	110189	SH	DEFINED	05	110189	
JANUS CAP GROUP INC	COM	47102X105	275	16660	SH	DEFINED	08	16660	
JANUS CAP GROUP INC	COM	47102X105	1749	106057	SH	DEFINED	17	106057	
JANUS CAP GROUP INC	COM	47102X105	25995	1576408	SH	DEFINED	21	1576408	
JANUS CAP GROUP INC 2055	COM	47102X105	2509	152143	SH	DEFINED	22	150088	
JANUS CAP GROUP INC	COM	47102X105	250	15155	SH	OTHER	22	15155	
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	13	1000	SH	DEFINED	01	1000	
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	1	100	SH	OTHER	01	100	
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	1619	125000	SH	DEFINED	21	125000	
JARDEN CORP	COM	471109108	4	100	SH	DEFINED	08	100	
JARDEN CORP	COM	471109108	918	25500	SH	DEFINED	17	25500	

JARDEN CORP 23300	COM	471109108	19287	535900	SH	DEFINED	21	512600	
JARDEN CORP 8997	COM	471109108	4705	130744	SH	DEFINED	22	121747	
JARDEN CORP	COM	471109108	266	7400	SH	OTHER	22	7400	
JEFFERIES GROUP INC NEW	COM	472319102	210	6800	SH	DEFINED	01	6800	
JEFFERIES GROUP INC NEW 300	COM	472319102	9	300	SH	OTHER	01		
JEFFERIES GROUP INC NEW	COM	472319102	3996	129221	SH	DEFINED	05	129221	
JEFFERIES GROUP INC NEW 9900	COM	472319102	5448	176200	SH	DEFINED	21	166300	
JEFFERIES GROUP INC NEW 14100	COM	472319102	1064	34400	SH	DEFINED	22	20300	
JEFFERIES GROUP INC NEW	COM	472319102	513	16600	SH	OTHER	22	16600	
JEFFERSON BANCSHARES INC TEN 4000	COM	472375104	4918	378600	SH	DEFINED	21	374600	
JEFFERSON BANCSHARES INC TEN 7600	COM	472375104	1309	100800	SH	DEFINED	22	93200	
JEFFERSON PILOT CORP 34085	COM	475070108	196215	3862496	SH	DEFINED	01	3828411	
JEFFERSON PILOT CORP 631120	COM	475070108	51630	1016331	SH	OTHER	01	385211	
JEFFERSON PILOT CORP	COM	475070108	4610	90745	SH	DEFINED	05	90745	
JEFFERSON PILOT CORP	COM	475070108	628	12353	SH	DEFINED	08	12353	
JEFFERSON PILOT CORP	COM	475070108	1760	34639	SH	DEFINED	21	34639	
JEFFERSON PILOT CORP 6774	COM	475070108	1116	21973	SH	DEFINED	22	15199	
JEFFERSON PILOT CORP	COM	475070108	2601	51195	SH	OTHER	22	51195	
JETBLUE AWYS CORP 6550	COM	477143101	1345	45763	SH	DEFINED	01	39213	
JETBLUE AWYS CORP 2364	COM	477143101	271	9214	SH	OTHER	01	6850	
JETBLUE AWYS CORP	COM	477143101	6393	217591	SH	DEFINED	05	217591	
JETBLUE AWYS CORP	COM	477143101	2677	91121	SH	DEFINED	08	91121	
JETBLUE AWYS CORP	COM	477143101	1469	50000	SH	CALL	DEFINED	08	50000
JETBLUE AWYS CORP	COM	477143101	66583	2266278	SH	DEFINED	17	2266278	
JETBLUE AWYS CORP	COM	477143101	2233	76000	SH	DEFINED	21	76000	
JETBLUE AWYS CORP	COM	477143101	29	975	SH	DEFINED	22	975	
JETBLUE AWYS CORP	COM	477143101	9	300	SH	OTHER	22	300	
JETBLUE AWYS CORP	NOTE	3.500% 477143AB7	383	373000	PRN	DEFINED	17	373000	
JO-ANN STORES INC	COM	47758P307	2954	100476	SH	DEFINED	05	100476	
JO-ANN STORES INC	COM	47758P307	432	14700	SH	DEFINED	21	14700	
JOHNSON & JOHNSON 267467	COM	478160104	382714	6870986	SH	DEFINED	01	6603519	
JOHNSON & JOHNSON 1698877	COM	478160104	203200	3648111	SH	OTHER	01	1949234	
JOHNSON & JOHNSON	COM	478160104	12895	231500	SH	CALL	DEFINED	01	231500
JOHNSON & JOHNSON	COM	478160104	16465	295600	SH	PUT	DEFINED	01	295600
JOHNSON & JOHNSON 512600	COM	478160104	121351	2178647	SH	DEFINED	05	1666047	
JOHNSON & JOHNSON	COM	478160104	21642	388538	SH	DEFINED	08	388538	
JOHNSON & JOHNSON	COM	478160104	19567	351300	SH	CALL	DEFINED	08	351300
JOHNSON & JOHNSON 92	COM	478160104	39	699	SH	DEFINED	13	607	
JOHNSON & JOHNSON 458	COM	478160104	26	458	SH	OTHER	13		
JOHNSON & JOHNSON	COM	478160104	11792	211700	SH	DEFINED	17	211700	
JOHNSON & JOHNSON	COM	478160104	11140	200000	SH	CALL	DEFINED	17	200000
JOHNSON & JOHNSON	COM	478160104	11140	200000	SH	PUT	DEFINED	17	200000
JOHNSON & JOHNSON 61418	COM	478160104	3421	61418	SH	DEFINED	18		
JOHNSON & JOHNSON	COM	478160104	6281	112760	SH	DEFINED	20	112760	
JOHNSON & JOHNSON 265275	COM	478160104	169176	3037273	SH	DEFINED	21	2771998	
JOHNSON & JOHNSON 374728	COM	478160104	336670	6044336	SH	DEFINED	22	5669608	
JOHNSON & JOHNSON 10500	COM	478160104	175104	3143694	SH	OTHER	22	3133194	
JOHNSON & JOHNSON	COM	478160104	211	3782	SH	DEFINED		3782	
JOHNSON CTLS INC 6140	COM	478366107	13039	244260	SH	DEFINED	01	238120	
JOHNSON CTLS INC 63941	COM	478366107	8702	163013	SH	OTHER	01	99072	
JOHNSON CTLS INC	COM	478366107	5282	98952	SH	DEFINED	05	98952	
JOHNSON CTLS INC	COM	478366107	757	14172	SH	DEFINED	08	14172	
JOHNSON CTLS INC	COM	478366107	404	7572	SH	DEFINED	17	7572	
JOHNSON CTLS INC 1200	COM	478366107	64	1200	SH	DEFINED	18		
JOHNSON CTLS INC	COM	478366107	17825	333932	SH	DEFINED	21	333932	
JOHNSON CTLS INC 7140	COM	478366107	3314	62090	SH	DEFINED	22	54950	
JOHNSON CTLS INC	COM	478366107	1252	23456	SH	OTHER	22	23456	
JONES APPAREL GROUP INC	COM	480074103	511	12945	SH	DEFINED	01	12945	
JONES APPAREL GROUP INC	COM	480074103	39	1000	SH	OTHER	01	1000	
JONES APPAREL GROUP INC	COM	480074103	4687	118720	SH	DEFINED	05	61220	

57500							
JONES APPAREL GROUP INC	COM	480074103	446	11303 SH	DEFINED 08		11303
JONES APPAREL GROUP INC	COM	480074103	822	20831 SH	DEFINED 21		20831
JONES APPAREL GROUP INC	COM	480074103	1571	39795 SH	DEFINED 22		35545
4250							
JONES APPAREL GROUP INC	COM	480074103	251	6365 SH	OTHER 22		6365
JONES LANG LASALLE INC	COM	48020Q107	8696	320900 SH	DEFINED 21		320900
JONES LANG LASALLE INC	COM	48020Q107	2144	79100 SH	DEFINED 22		72700
6400							
JOS A BANK CLOTHIERS INC	COM	480838101	225	7175 SH	DEFINED 01		5760
1415							
JOS A BANK CLOTHIERS INC	COM	480838101	4462	142149 SH	DEFINED 05		142149
JOS A BANK CLOTHIERS INC	COM	480838101	104	3300 SH	DEFINED 17		3300
JOURNAL COMMUNICATIONS INC	CL A	481130102	468	24835 SH	DEFINED 08		24835
JOURNAL COMMUNICATIONS INC	CL A	481130102	194	10300 SH	DEFINED 17		10300
JOURNAL COMMUNICATIONS INC	CL A	481130102	9029	479500 SH	DEFINED 21		470400
9100							
JOURNAL COMMUNICATIONS INC	CL A	481130102	1616	85828 SH	DEFINED 22		80208
5620							
JOURNAL COMMUNICATIONS INC	CL A	481130102	72	3832 SH	OTHER 22		3832
JOURNAL REGISTER CO	COM	481138105	6	300 SH	DEFINED 01		300
JOURNAL REGISTER CO	COM	481138105	62	3100 SH	DEFINED 08		3100
JOURNAL REGISTER CO	COM	481138105	10548	527400 SH	DEFINED 21		527400
JOURNAL REGISTER CO	COM	481138105	2644	132200 SH	DEFINED 22		113900
18300							
JOURNAL REGISTER CO	COM	481138105	682	34100 SH	OTHER 22		34100
JOY GLOBAL INC	COM	481165108	42	1389 SH	DEFINED 01		1389
JOY GLOBAL INC	COM	481165108	36	1200 SH	DEFINED 05		1200
JOY GLOBAL INC	COM	481165108	108	3600 SH	DEFINED 08		3600
JOY GLOBAL INC	COM	481165108	24	800 SH	DEFINED 17		800
JOY GLOBAL INC	COM	481165108	548	18300 SH	DEFINED 20		18300
JOY GLOBAL INC	COM	481165108	15900	531060 SH	DEFINED 21		513485
17575							
JOY GLOBAL INC	COM	481165108	626	20900 SH	DEFINED 22		
20900							
JOY GLOBAL INC	COM	481165108	12	400 SH	OTHER 22		
400							
JUNIPER NETWORKS INC	COM	48203R104	467	18997 SH	DEFINED 01		17827
1170							
JUNIPER NETWORKS INC	COM	48203R104	137	5575 SH	OTHER 01		3575
2000							
JUNIPER NETWORKS INC	COM	48203R104	2184	88875 SH	DEFINED 05		88875
JUNIPER NETWORKS INC	COM	48203R104	22251	905626 SH	DEFINED 08		905626
JUNIPER NETWORKS INC	COM	48203R104	1	31 SH	DEFINED 17		31
JUNIPER NETWORKS INC	COM	48203R104	74	3000 SH	DEFINED 18		
3000							
JUNIPER NETWORKS INC	COM	48203R104	9568	389400 SH	DEFINED 21		389400
JUNIPER NETWORKS INC	COM	48203R104	1686	68633 SH	DEFINED 22		57163
11470							
JUNIPER NETWORKS INC	COM	48203R104	7	300 SH	OTHER 22		300
JUNO LTG INC	COM NEW	482047206	1233	34531 SH	DEFINED 08		34531
JUPITERMEDIA CORP	COM	48207D101	524	36951 SH	DEFINED 17		36951
KFX INC	COM	48245L107	38	5000 SH	DEFINED 22		
5000							
KFX INC	COM	48245L107	76	10000 SH	OTHER 22		5000
5000							
K FED BANCORP	COM	48246S101	398	31232 SH	DEFINED 17		31232
KLA-TENCOR CORP	COM	482480100	855	17309 SH	DEFINED 01		17309
KLA-TENCOR CORP	COM	482480100	213	4315 SH	OTHER 01		2975
1340							
KLA-TENCOR CORP	COM	482480100	9704	196519 SH	DEFINED 05		196519
KLA-TENCOR CORP	COM	482480100	247	4995 SH	DEFINED 08		4995
KLA-TENCOR CORP	COM	482480100	10016	202835 SH	DEFINED 17		202835
KLA-TENCOR CORP	COM	482480100	10092	204373 SH	DEFINED 21		204373
KLA-TENCOR CORP	COM	482480100	37331	755993 SH	DEFINED 22		726547
29446							
KLA-TENCOR CORP	COM	482480100	7603	153979 SH	OTHER 22		153979
K-SWISS INC	CL A	482686102	285	14125 SH	DEFINED 01		4925
9200							
K-SWISS INC	CL A	482686102	84	4150 SH	OTHER 01		
4150							
K-SWISS INC	CL A	482686102	3170	156850 SH	DEFINED 05		156850
K-SWISS INC	CL A	482686102	36	1800 SH	DEFINED 08		1800
K-SWISS INC	CL A	482686102	237	11716 SH	DEFINED 17		11716
K-SWISS INC	CL A	482686102	473	23400 SH	DEFINED 21		23400
K TRON INTL INC	COM	482730108	2110	95888 SH	DEFINED 21		93585
2303							
K TRON INTL INC	COM	482730108	1127	51249 SH	DEFINED 22		49249
2000							
K2 INC	COM	482732104	432	27500 SH	DEFINED 01		6500
21000							
K2 INC	COM	482732104		25 SH	OTHER 01		
25							
K2 INC	COM	482732104	3012	191825 SH	DEFINED 05		191825
K2 INC	COM	482732104	16	1000 SH	DEFINED 08		1000

K2 INC	COM	482732104	126	8000 SH	DEFINED 17	8000
K2 INC	COM	482732104	124	7900 SH	DEFINED 18	
7900						
K2 INC	COM	482732104	8377	533550 SH	DEFINED 21	520050
13500						
K2 INC	COM	482732104	252	16060 SH	DEFINED 22	3360
12700						
K2 INC	COM	482732104	8	539 SH	OTHER 22	539
K V PHARMACEUTICAL CO	CL B CONV	482740107	6880	272495 SH	DEFINED 01	272495
K V PHARMACEUTICAL CO	NOTE 2.500%	482740AC1	4901	4290000 PRN	DEFINED 08	4290000
KADANT INC	COM	48282T104	5	221 SH	OTHER 01	96
25						
100						
KADANT INC	COM	48282T104	197	8500 SH	DEFINED 17	8500
KADANT INC	COM	48282T104	4177	180600 SH	DEFINED 21	180600
KADANT INC	COM	48282T104	251	10853 SH	DEFINED 22	10621
232						
KADANT INC	COM	48282T104	82	3533 SH	OTHER 22	3533
KNBT BANCORP INC	COM	482921103	249	14900 SH	DEFINED 17	14900
KNBT BANCORP INC	COM	482921103	362	21679 SH	DEFINED 22	21679
KAMAN CORP	CL A	483548103	146	10410 SH	DEFINED 01	2056
8354						
KAMAN CORP	CL A	483548103	6	446 SH	OTHER 01	
446						
KAMAN CORP	CL A	483548103	1416	101250 SH	DEFINED 05	101250
KAMAN CORP	CL A	483548103	3276	234200 SH	DEFINED 21	234200
KAMAN CORP	CL A	483548103	635	45384 SH	DEFINED 22	36301
9083						
KAMAN CORP	CL A	483548103	95	6783 SH	OTHER 22	6783
KANA SOFTWARE INC	COM NEW	483600300		147 SH	DEFINED 01	147
KANA SOFTWARE INC	COM NEW	483600300	75	31453 SH	DEFINED 22	31453
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	115	2500 SH	DEFINED 01	
2500						
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	506	11033 SH	OTHER 01	3000
3533						
4500						
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	23	500 SH	DEFINED 08	500
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	106	2300 SH	DEFINED 17	2300
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	117	2541 SH	DEFINED 22	2141
400						
KANEB PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	115	2500 SH	OTHER 22	2500
KANEB SERVICES LLC	COM	484173109	367	13000 SH	OTHER 01	10000
3000						
KANEB SERVICES LLC	COM	484173109	8546	302956 SH	DEFINED 08	302956
KANEB SERVICES LLC	COM	484173109	1002	35525 SH	DEFINED 18	
35525						
KANEB SERVICES LLC	COM	484173109	128	4520 SH	OTHER 22	4520
KANSAS CITY LIFE INS CO	COM	484836101	812	19300 SH	DEFINED 01	19300
KANSAS CITY LIFE INS CO	COM	484836101	126	3000 SH	OTHER 01	3000
KANSAS CITY LIFE INS CO	COM	484836101	762	18100 SH	DEFINED 21	18100
KANSAS CITY LIFE INS CO	COM	484836101	34	810 SH	DEFINED 22	810
KANSAS CITY LIFE INS CO	COM	484836101	13	300 SH	OTHER 22	300
KANSAS CITY SOUTHERN	COM NEW	485170302	423	27279 SH	DEFINED 01	27279
KANSAS CITY SOUTHERN	COM NEW	485170302	386	24911 SH	OTHER 01	
24911						
KANSAS CITY SOUTHERN	COM NEW	485170302	4063	262125 SH	DEFINED 05	262125
KANSAS CITY SOUTHERN	COM NEW	485170302	70	4500 SH	DEFINED 08	4500
KANSAS CITY SOUTHERN	COM NEW	485170302	13662	881425 SH	DEFINED 21	875550
5875						
KANSAS CITY SOUTHERN	COM NEW	485170302	2094	135100 SH	DEFINED 22	120600
14500						
KANSAS CITY SOUTHERN	COM NEW	485170302	16	1000 SH	OTHER 22	1000
KAYDON CORP	COM	486587108	155	5025 SH	DEFINED 01	5025
KAYDON CORP	COM	486587108	3650	118000 SH	DEFINED 05	118000
KAYDON CORP	COM	486587108	3526	114000 SH	DEFINED 21	114000
KAYDON CORP	COM	486587108	371	12000 SH	OTHER 22	8000
4000						
KAYDON CORP	NOTE 4.000%	486587AB4	10834	9000000 PRN	DEFINED 17	9000000
KEANE INC	COM	486665102	113	8285 SH	DEFINED 01	8085
200						
KEANE INC	COM	486665102	3	200 SH	OTHER 01	
200						
KEANE INC	COM	486665102	1838	134278 SH	DEFINED 05	134278
KEANE INC	COM	486665102	104	7600 SH	DEFINED 08	7600
KEANE INC	COM	486665102	21	1500 SH	DEFINED 22	1500
KEANE INC	COM	486665102	13	960 SH	OTHER 22	960
KEANE INC	SDCV 2.000%	486665AB8	561	559000 PRN	DEFINED 17	559000
KB HOME	COM	48666K109	387	5641 SH	DEFINED 01	5641
KB HOME	COM	48666K109	40	590 SH	OTHER 01	
590						
KB HOME	COM	48666K109	1537	22400 SH	DEFINED 05	22400
KB HOME	COM	48666K109	13396	195190 SH	DEFINED 08	195190
KB HOME	COM	48666K109	1983	28900 SH	DEFINED 08	28900
KB HOME	COM	48666K109	7055	102800 SH	DEFINED 08	102800
KB HOME	COM	48666K109	1009	14695 SH	DEFINED 17	14695
KB HOME	COM	48666K109	480	6990 SH	DEFINED 21	6990
KB HOME	COM	48666K109	453	6600 SH	DEFINED 22	6500

100								
KEITHLEY INSTRS INC	COM	487584104	59	2650 SH	DEFINED	01		1850
800								
KEITHLEY INSTRS INC	COM	487584104	4	175 SH	OTHER	01		
175								
KEITHLEY INSTRS INC	COM	487584104	1533	69225 SH	DEFINED	05		69225
KEITHLEY INSTRS INC	COM	487584104	9960	449665 SH	DEFINED	21		447020
2645								
KEITHLEY INSTRS INC	COM	487584104	1683	75975 SH	DEFINED	22		67275
8700								
KEITHLEY INSTRS INC	COM	487584104		10 SH	OTHER	22		10
KELLOGG CO	COM	487836108	6491	155110 SH	DEFINED	01		139921
15189								
KELLOGG CO	COM	487836108	8376	200138 SH	OTHER	01		111789
88349								
KELLOGG CO	COM	487836108	11453	273662 SH	DEFINED	05		220162
53500								
KELLOGG CO	COM	487836108	4617	110324 SH	DEFINED	08		110324
KELLOGG CO	COM	487836108	1967	47000 SH	CALL	DEFINED	08	47000
KELLOGG CO	COM	487836108	1967	47000 SH	PUT	DEFINED	08	47000
KELLOGG CO	COM	487836108	2563	61250 SH	DEFINED	17		61250
KELLOGG CO	COM	487836108	847	20240 SH	DEFINED	20		20240
KELLOGG CO	COM	487836108	11992	286559 SH	DEFINED	21		246589
39970								
KELLOGG CO	COM	487836108	4353	104021 SH	DEFINED	22		95081
8940								
KELLOGG CO	COM	487836108	9278	221708 SH	OTHER	22		221708
KELLWOOD CO	COM	488044108	837	19215 SH	DEFINED	01		3715
15500								
KELLWOOD CO	COM	488044108	4	100 SH	OTHER	01		
100								
KELLWOOD CO	COM	488044108	5580	128125 SH	DEFINED	05		128125
KELLWOOD CO	COM	488044108	590	13548 SH	DEFINED	08		13548
KELLWOOD CO	COM	488044108	2694	61850 SH	DEFINED	17		61850
KELLWOOD CO	COM	488044108	12186	279810 SH	DEFINED	21		279810
KELLWOOD CO	COM	488044108	290	6670 SH	DEFINED	22		6260
410								
KELLWOOD CO	COM	488044108	118	2710 SH	OTHER	22		2710
KELLY SVCS INC	CL A	488152208	187	6270 SH	DEFINED	01		6270
KELLY SVCS INC	CL A	488152208	8	260 SH	OTHER	01		110
150								
KELLY SVCS INC	CL A	488152208	2211	74206 SH	DEFINED	05		74206
KELLY SVCS INC	CL A	488152208	54	1800 SH	DEFINED	08		1800
KEMET CORP	COM	488360108	124	10125 SH	DEFINED	01		10125
KEMET CORP	COM	488360108	61	5000 SH	OTHER	01		5000
KEMET CORP	COM	488360108	2261	185008 SH	DEFINED	05		185008
KEMET CORP	COM	488360108	123	10100 SH	DEFINED	08		10100
KEMET CORP	COM	488360108	123	10065 SH	DEFINED	17		10065
KEMET CORP	COM	488360108	16657	1363090 SH	DEFINED	21		1316190
46900								
KEMET CORP	COM	488360108	548	44880 SH	DEFINED	22		
44880								
KEMET CORP	COM	488360108	43	3500 SH	OTHER	22		3500
KENNAMETAL INC	COM	489170100	187	4075 SH	DEFINED	01		4075
KENNAMETAL INC	COM	489170100	7	150 SH	OTHER	01		
150								
KENNAMETAL INC	COM	489170100	3608	78771 SH	DEFINED	05		78771
KENNAMETAL INC	COM	489170100	420	9178 SH	DEFINED	08		9178
KENNAMETAL INC	COM	489170100	81	1775 SH	DEFINED	17		1775
KENNAMETAL INC	COM	489170100	1069	23340 SH	DEFINED	20		23340
KENNAMETAL INC	COM	489170100	27158	592980 SH	DEFINED	21		571655
21325								
KENNAMETAL INC	COM	489170100	1197	26125 SH	DEFINED	22		
26125								
KENNAMETAL INC	COM	489170100	32	700 SH	OTHER	22		535
165								
KERR MCGEE CORP	COM	492386107	1150	21391 SH	DEFINED	01		20341
1050								
KERR MCGEE CORP	COM	492386107	656	12204 SH	OTHER	01		4002
8202								
KERR MCGEE CORP	COM	492386107	3666	68181 SH	DEFINED	05		68181
KERR MCGEE CORP	COM	492386107	2601	48377 SH	DEFINED	08		48377
KERR MCGEE CORP	COM	492386107	261	4845 SH	DEFINED	17		4845
KERR MCGEE CORP	COM	492386107	5128	95371 SH	DEFINED	21		95371
KERR MCGEE CORP	COM	492386107	1416	26337 SH	DEFINED	22		23137
3200								
KERR MCGEE CORP	COM	492386107	1195	22225 SH	OTHER	22		22225
KERR MCGEE CORP	DECS	0804 492386305	375	6636 SH	DEFINED	17		6636
KERR MCGEE CORP	SDCV	5.250% 492386AP2	95	90000 PRN	DEFINED	01		90000
KERR MCGEE CORP	SDCV	5.250% 492386AP2	7667	7302000 PRN	DEFINED	08		7302000
KERYX BIOPHARMACEUTICALS INC	COM	492515101	585	46195 SH	DEFINED	17		46195
KEY ENERGY SVCS INC	COM	492914106	14	1477 SH	DEFINED	01		1477
KEY ENERGY SVCS INC	COM	492914106	1	100 SH	DEFINED	05		100
KEY ENERGY SVCS INC	COM	492914106	294	31100 SH	DEFINED	17		31100
KEY ENERGY SVCS INC	COM	492914106	595	62990 SH	DEFINED	20		62990

KEY ENERGY SVCS INC 89075	COM	492914106	22453	2378470	SH	DEFINED 21	2289395
KEY ENERGY SVCS INC 106940	COM	492914106	1386	146840	SH	DEFINED 22	39900
KEY ENERGY SVCS INC	COM	492914106	268	28400	SH	OTHER 22	28400
KEY TECHNOLOGY INC 4415	COM	493143101	5654	437275	SH	DEFINED 21	432860
KEY TECHNOLOGY INC 14898	COM	493143101	1459	112842	SH	DEFINED 22	97944
KEYCORP NEW 15220	COM	493267108	24541	821041	SH	DEFINED 01	805821
KEYCORP NEW 32212	COM	493267108	2488	83254	SH	OTHER 01	51042
KEYCORP NEW 187600	COM	493267108	12199	408129	SH	DEFINED 05	220529
KEYCORP NEW	COM	493267108	556	18614	SH	DEFINED 08	18614
KEYCORP NEW	COM	493267108	210844	7054001	SH	DEFINED 17	7054001
KEYCORP NEW	COM	493267108	2274	76090	SH	DEFINED 21	76090
KEYCORP NEW 2900	COM	493267108	3635	121622	SH	DEFINED 22	118722
KEYCORP NEW	COM	493267108	2161	72292	SH	OTHER 22	72292
KEYNOTE SYS INC	COM	493308100	28	2000	SH	DEFINED 01	2000
KEYNOTE SYS INC	COM	493308100	72	5200	SH	DEFINED 17	5200
KEYNOTE SYS INC	COM	493308100	3277	238300	SH	DEFINED 21	238300
KEYNOTE SYS INC	COM	493308100	142	10310	SH	DEFINED 22	10310
KEYNOTE SYS INC	COM	493308100	50	3600	SH	OTHER 22	3600
KEYSPAN CORP 950	COM	49337W100	2960	80666	SH	DEFINED 01	79716
KEYSPAN CORP 8604	COM	49337W100	474	12921	SH	OTHER 01	4317
KEYSPAN CORP 8600	COM	49337W100	3164	86212	SH	DEFINED 05	77612
KEYSPAN CORP	COM	49337W100	388	10575	SH	DEFINED 08	10575
KEYSPAN CORP	COM	49337W100	179	4879	SH	DEFINED 17	4879
KEYSPAN CORP 88	COM	49337W100	3	88	SH	DEFINED 18	
KEYSPAN CORP	COM	49337W100	7761	211469	SH	DEFINED 21	211469
KEYSPAN CORP 7950	COM	49337W100	1109	30225	SH	DEFINED 22	22275
KEYSPAN CORP	COM	49337W100	367	10004	SH	OTHER 22	10004
KEYSTONE AUTOMOTIVE INDS INC 1150	COM	49338N109	32	1150	SH	OTHER 01	
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	7251	260000	SH	DEFINED 21	260000
KEYSTONE PPTY TR CORP	COM	493596100	96	4000	SH	OTHER 01	4000
KEYSTONE PPTY TR CORP	COM	493596100	499	20781	SH	DEFINED 08	20781
KEYSTONE PPTY TR CORP	COM	493596100	84	3500	SH	OTHER 22	3500
KFORCE INC	COM	493732101	121	12800	SH	DEFINED 17	12800
KFORCE INC 15200	COM	493732101	17758	1881169	SH	DEFINED 21	1865969
KFORCE INC 42069	COM	493732101	4538	480682	SH	DEFINED 22	438613
KFORCE INC	COM	493732101	48	5100	SH	OTHER 22	5100
KIMBALL INTL INC	CL B	494274103		25	SH	DEFINED 01	25
KIMBALL INTL INC 2100	CL B	494274103	6166	418034	SH	DEFINED 21	415934
KIMBALL INTL INC 5000	CL B	494274103	1000	67810	SH	DEFINED 22	62810
KIMBALL INTL INC	CL B	494274103	52	3500	SH	OTHER 22	3500
KILROY RLTY CORP 4500	COM	49427F108	278	8150	SH	DEFINED 01	3650
KILROY RLTY CORP 50	COM	49427F108	2	50	SH	OTHER 01	
KILROY RLTY CORP	COM	49427F108	4238	124275	SH	DEFINED 05	124275
KILROY RLTY CORP 1500	COM	49427F108	4382	128500	SH	DEFINED 21	127000
KILROY RLTY CORP 5000	COM	49427F108	1480	43400	SH	DEFINED 22	38400
KILROY RLTY CORP	COM	49427F108	68	2000	SH	OTHER 22	2000
KIMBERLY CLARK CORP 52362	COM	494368103	51825	786652	SH	DEFINED 01	734290
KIMBERLY CLARK CORP 334957	COM	494368103	46125	700140	SH	OTHER 01	365183
KIMBERLY CLARK CORP 131300	COM	494368103	56651	859910	SH	DEFINED 05	728610
KIMBERLY CLARK CORP	COM	494368103	6621	100495	SH	DEFINED 08	100495
KIMBERLY CLARK CORP	COM	494368103	277	4200	SH	DEFINED 17	4200
KIMBERLY CLARK CORP 675	COM	494368103	44	675	SH	DEFINED 18	
KIMBERLY CLARK CORP 300	COM	494368103	55322	839734	SH	DEFINED 21	839434
KIMBERLY CLARK CORP 47989	COM	494368103	43929	666807	SH	DEFINED 22	618818
KIMBERLY CLARK CORP	COM	494368103	22371	339566	SH	OTHER 22	339566
KIMCO REALTY CORP	COM	49446R109	1644	36138	SH	DEFINED 01	36138
KIMCO REALTY CORP	COM	49446R109	23	500	SH	OTHER 01	

500								
KIMCO REALTY CORP	COM	49446R109	5	100	SH	DEFINED	05	100
KIMCO REALTY CORP	COM	49446R109	161	3535	SH	DEFINED	08	3535
KIMCO REALTY CORP	COM	49446R109	41382	909499	SH	DEFINED	21	909374
125								
KIMCO REALTY CORP	COM	49446R109	4956	108918	SH	DEFINED	22	94751
14167								
KIMCO REALTY CORP	COM	49446R109	526	11560	SH	OTHER	22	11560
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	2495	61325	SH	DEFINED	01	56935
4390								
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	2645	65004	SH	OTHER	01	21656
43348								
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	57	1400	SH	DEFINED	08	1400
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	814	20000	SH	CALL	DEFINED	20000
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	814	20000	SH	PUT	DEFINED	20000
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	1033	25378	SH	DEFINED	22	2974
22404								
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	2310	56764	SH	OTHER	22	56764
KINDER MORGAN INC KANS	COM	49455P101	1685	28422	SH	DEFINED	01	26622
1800								
KINDER MORGAN INC KANS	COM	49455P101	206	3473	SH	OTHER	01	400
3073								
KINDER MORGAN INC KANS	COM	49455P101	3508	59169	SH	DEFINED	05	59169
KINDER MORGAN INC KANS	COM	49455P101	769	12976	SH	DEFINED	08	12976
KINDER MORGAN INC KANS	COM	49455P101	1482	25000	SH	CALL	DEFINED	25000
KINDER MORGAN INC KANS	COM	49455P101	165	2775	SH	DEFINED	17	2775
KINDER MORGAN INC KANS	COM	49455P101	821	13846	SH	DEFINED	21	12446
1400								
KINDER MORGAN INC KANS	COM	49455P101	721	12155	SH	DEFINED	22	11405
750								
KINDER MORGAN INC KANS	COM	49455P101	222	3750	SH	OTHER	22	3750
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	22	609	SH	OTHER	01	609
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	96	2600	SH	DEFINED	17	2600
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	1448	39375	SH	OTHER	22	
39375								
KINDRED HEALTHCARE INC	COM	494580103	1	25	SH	DEFINED	01	25
KINDRED HEALTHCARE INC	COM	494580103	111	4200	SH	DEFINED	08	4200
KINDRED HEALTHCARE INC	COM	494580103	24452	927980	SH	DEFINED	21	902780
25200								
KINDRED HEALTHCARE INC	COM	494580103	863	32760	SH	DEFINED	22	8400
24360								
KINDRED HEALTHCARE INC	COM	494580103	100	3800	SH	OTHER	22	3800
KINETIC CONCEPTS INC	COM NEW	49460W208	3494	70022	SH	DEFINED	05	70022
KINETIC CONCEPTS INC	COM NEW	49460W208	217	4341	SH	DEFINED	08	4341
KINETIC CONCEPTS INC	COM NEW	49460W208	148	2964	SH	DEFINED	17	2964
KINETIC CONCEPTS INC	COM NEW	49460W208	3103	62190	SH	DEFINED	20	62190
KINETIC CONCEPTS INC	COM NEW	49460W208	51562	1033315	SH	DEFINED	21	963015
70300								
KINETIC CONCEPTS INC	COM NEW	49460W208	3699	74120	SH	DEFINED	22	57600
16520								
KINETIC CONCEPTS INC	COM NEW	49460W208	40	800	SH	OTHER	22	800
KING PHARMACEUTICALS INC	COM	495582108	1763	154016	SH	DEFINED	01	119256
34760								
KING PHARMACEUTICALS INC	COM	495582108	291	25401	SH	OTHER	01	
25401								
KING PHARMACEUTICALS INC	COM	495582108	5302	463046	SH	DEFINED	05	216546
246500								
KING PHARMACEUTICALS INC	COM	495582108	1216	106206	SH	DEFINED	08	106206
KING PHARMACEUTICALS INC	COM	495582108	244	21300	SH	DEFINED	17	21300
KING PHARMACEUTICALS INC	COM	495582108	911	79526	SH	DEFINED	21	79526
KING PHARMACEUTICALS INC	COM	495582108	1909	166682	SH	DEFINED	22	157872
8810								
KINGSWAY FINL SVCS INC	COM	496904103	227	19000	SH	DEFINED	17	19000
KINGSWAY FINL SVCS INC	COM	496904103	2	200	SH	DEFINED	22	200
KIRBY CORP	COM	497266106	14069	361681	SH	DEFINED	01	349981
11700								
KIRBY CORP	COM	497266106	4	100	SH	OTHER	01	
100								
KIRBY CORP	COM	497266106	4484	115275	SH	DEFINED	05	115275
KIRBY CORP	COM	497266106	61	1574	SH	DEFINED	08	1574
KIRBY CORP	COM	497266106	630	16200	SH	DEFINED	21	16200
KIRKLANDS INC	COM	497498105	5652	473800	SH	DEFINED	21	473800
KIRKLANDS INC	COM	497498105	1173	98300	SH	DEFINED	22	90600
7700								
KMART HLDG CORPORATION	COM	498780105	10659	148451	SH	DEFINED	08	148451
KMART HLDG CORPORATION	COM	498780105	2872	40000	SH	CALL	DEFINED	40000
KMART HLDG CORPORATION	COM	498780105	3676	51200	SH	DEFINED	17	51200
KMART HLDG CORPORATION	COM	498780105	14	200	SH	DEFINED	22	200
KNIGHT RIDDER INC	COM	499040103	1239	17208	SH	DEFINED	01	16808
400								
KNIGHT RIDDER INC	COM	499040103	1080	15000	SH	OTHER	01	11700
3300								
KNIGHT RIDDER INC	COM	499040103	3878	53859	SH	DEFINED	05	53859
KNIGHT RIDDER INC	COM	499040103	978	13580	SH	DEFINED	08	13580
KNIGHT RIDDER INC	COM	499040103	14307	198712	SH	DEFINED	21	198712

KNIGHT RIDDER INC 1000	COM	499040103	10465	145344	SH	DEFINED	22	144344
KNIGHT RIDDER INC	COM	499040103	2299	31925	SH	OTHER	22	31925
KNIGHT TRADING GROUP INC	COM	499063105	1	125	SH	DEFINED	01	125
KNIGHT TRADING GROUP INC	COM	499063105	97	9686	SH	DEFINED	08	9686
KNIGHT TRADING GROUP INC	COM	499063105	908	90600	SH	DEFINED	17	90600
KNIGHT TRADING GROUP INC 1035	COM	499063105	10	1035	SH	DEFINED	18	
KNIGHT TRADING GROUP INC	COM	499063105	3	346	SH	DEFINED	22	346
KNIGHT TRADING GROUP INC	COM	499063105	5	500	SH	OTHER	22	500
KNIGHT TRANSN INC 14700	COM	499064103	634	22075	SH	DEFINED	01	7375
KNIGHT TRANSN INC 500	COM	499064103	14	500	SH	OTHER	01	
KNIGHT TRANSN INC	COM	499064103	4883	169950	SH	DEFINED	05	169950
KNIGHT TRANSN INC	COM	499064103	65	2273	SH	DEFINED	08	2273
KNIGHT TRANSN INC	COM	499064103	118	4100	SH	DEFINED	17	4100
KNIGHT TRANSN INC	COM	499064103	715	24900	SH	DEFINED	21	24900
KOGER EQUITY INC	COM	500228101	73	3156	SH	DEFINED	01	3156
KOGER EQUITY INC	COM	500228101	47	2020	SH	OTHER	01	2020
KOGER EQUITY INC	COM	500228101	109	4700	SH	DEFINED	08	4700
KOGER EQUITY INC	COM	500228101	109	4700	SH	DEFINED	17	4700
KOGER EQUITY INC	COM	500228101	18	800	SH	OTHER	22	800
KOHL'S CORP 8592	COM	500255104	52444	1240389	SH	DEFINED	01	1231797
KOHL'S CORP 75957	COM	500255104	5404	127820	SH	OTHER	01	51863
KOHL'S CORP	COM	500255104	6955	164493	SH	DEFINED	05	164493
KOHL'S CORP	COM	500255104	5731	135551	SH	DEFINED	08	135551
KOHL'S CORP	COM	500255104	4896	115800	SH	CALL	DEFINED	115800
KOHL'S CORP 160	COM	500255104	11	250	SH	DEFINED	13	90
KOHL'S CORP 350	COM	500255104	15	350	SH	OTHER	13	
KOHL'S CORP 18222	COM	500255104	770	18222	SH	DEFINED	18	
KOHL'S CORP	COM	500255104	13836	327236	SH	DEFINED	21	327236
KOHL'S CORP 3140	COM	500255104	2100	49665	SH	DEFINED	22	46525
KOHL'S CORP	COM	500255104	268	6330	SH	OTHER	22	6330
KONINKLIJKE AHOLD N V 975	SPON ADR NEW	500467303	8	975	SH	DEFINED	01	
KONINKLIJKE AHOLD N V 300 140	SPON ADR NEW	500467303	20	2485	SH	OTHER	01	2045
KONINKLIJKE AHOLD N V 2050	SPON ADR NEW	500467303	351	44287	SH	DEFINED	22	42237
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	16	2050	SH	OTHER	22	2050
KONINKLIJKE PHILIPS ELECTRS 1819	NY REG SH NE	500472303	518	19033	SH	DEFINED	01	17214
KONINKLIJKE PHILIPS ELECTRS 10643	NY REG SH NE	500472303	696	25605	SH	OTHER	01	14962
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	36592	1345290	SH	DEFINED	08	1345290
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	473	17400	SH	DEFINED	21	17400
KONINKLIJKE PHILIPS ELECTRS 500	NY REG SH NE	500472303	1409	51784	SH	DEFINED	22	51284
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NE	500472303	434	15943	SH	OTHER	22	15943
KOOKMIN BK NEW 30400	SPONSORED AD	50049M109	2305	73455	SH	DEFINED	01	43055
KOOKMIN BK NEW 280	SPONSORED AD	50049M109	9	280	SH	OTHER	01	
KOOKMIN BK NEW	SPONSORED AD	50049M109	7680	244750	SH	DEFINED	21	244750
KOOKMIN BK NEW	SPONSORED AD	50049M109	518	16500	SH	DEFINED	22	16500
KOOKMIN BK NEW	SPONSORED AD	50049M109	251	8000	SH	OTHER	22	8000
KOPIN CORP 15200	COM	500600101	121	23750	SH	DEFINED	01	8550
KOPIN CORP	COM	500600101	1565	306325	SH	DEFINED	05	306325
KOPIN CORP	COM	500600101	237	46400	SH	DEFINED	21	46400
KOPIN CORP 15800	COM	500600101	378	73875	SH	DEFINED	22	58075
KOPIN CORP	COM	500600101	29	5600	SH	OTHER	22	5600
KOREA ELECTRIC PWR 1285	SPONSORED AD	500631106	1	150	SH	DEFINED	01	150
KOREA ELECTRIC PWR	SPONSORED AD	500631106	20	2210	SH	OTHER	01	925
KOREA ELECTRIC PWR	SPONSORED AD	500631106	1652	180400	SH	DEFINED	08	180400
KOREA ELECTRIC PWR	SPONSORED AD	500631106	1654	180531	SH	DEFINED	17	180531
KOREA FD 500	COM	500634100	248	13161	SH	DEFINED	01	12661
KOREA FD	COM	500634100	41	2172	SH	OTHER	22	2172
KORN FERRY INTL	COM NEW	500643200	54	2800	SH	DEFINED	01	2800
KORN FERRY INTL 525	COM NEW	500643200	10	525	SH	OTHER	01	
KORN FERRY INTL	COM NEW	500643200	1554	80231	SH	DEFINED	05	80231
KORN FERRY INTL	COM NEW	500643200	70	3625	SH	DEFINED	17	3625
KORN FERRY INTL 3100	COM NEW	500643200	60	3100	SH	DEFINED	21	

KORN FERRY INTL 150	COM NEW	500643200	3	150 SH	OTHER	22		
KOS PHARMACEUTICALS INC	COM	500648100	26	800 SH	DEFINED	08	800	
KOS PHARMACEUTICALS INC	COM	500648100	396	12000 SH	DEFINED	17	12000	
KOSAN BIOSCIENCES INC	COM	50064W107	127	16112 SH	DEFINED	17	16112	
KOSAN BIOSCIENCES INC	COM	50064W107	29	3612 SH	OTHER	22	3612	
KRAFT FOODS INC 400	CL A	50075N104	21502	678736 SH	DEFINED	01	678336	
KRAFT FOODS INC 800	CL A	50075N104	133	4208 SH	OTHER	01	3408	
KRAFT FOODS INC	CL A	50075N104	3	110 SH	DEFINED	05	110	
KRAFT FOODS INC	CL A	50075N104	2275	71807 SH	DEFINED	08	71807	
KRAFT FOODS INC	CL A	50075N104	67	2100 SH	DEFINED	17	2100	
KRAFT FOODS INC 5750	CL A	50075N104	182	5750 SH	DEFINED	18		
KRAFT FOODS INC	CL A	50075N104	29647	935815 SH	DEFINED	21	935815	
KRAFT FOODS INC 7000	CL A	50075N104	9162	289199 SH	DEFINED	22	282199	
KRAFT FOODS INC	CL A	50075N104	2720	85866 SH	OTHER	22	85866	
KRISPY KREME DOUGHNUTS INC	COM	501014104	156	8167 SH	DEFINED	01	8167	
KRISPY KREME DOUGHNUTS INC 800	COM	501014104	39	2050 SH	OTHER	01	1250	
KRISPY KREME DOUGHNUTS INC	COM	501014104	2478	129800 SH	DEFINED	05	129800	
KRISPY KREME DOUGHNUTS INC	COM	501014104	2425	127018 SH	DEFINED	08	127018	
KRISPY KREME DOUGHNUTS INC	COM	501014104	334	17500 SH	PUT	DEFINED	08	17500
KRISPY KREME DOUGHNUTS INC	COM	501014104	286	15000 SH	DEFINED	17	15000	
KRISPY KREME DOUGHNUTS INC 1605	COM	501014104	31	1605 SH	DEFINED	22		
KRISPY KREME DOUGHNUTS INC 1895	COM	501014104	82	4275 SH	OTHER	22	2380	
KROGER CO 68173 6000	COM	501044101	6646	365186 SH	DEFINED	01	291013	
KROGER CO 40127	COM	501044101	730	40127 SH	OTHER	01		
KROGER CO 81400	COM	501044101	22318	1226276 SH	DEFINED	05	1144876	
KROGER CO	COM	501044101	738	40559 SH	DEFINED	08	40559	
KROGER CO	COM	501044101	248	13600 SH	CALL	DEFINED	08	13600
KROGER CO	COM	501044101	29	1600 SH	DEFINED	17	1600	
KROGER CO	COM	501044101	1223	67172 SH	DEFINED	21	67172	
KROGER CO 9220	COM	501044101	770	42322 SH	DEFINED	22	33102	
KROGER CO	COM	501044101	279	15325 SH	OTHER	22	15325	
KROLL INC 12400	COM	501049100	650	17625 SH	DEFINED	01	5225	
KROLL INC 275	COM	501049100	10	275 SH	OTHER	01		
KROLL INC	COM	501049100	6625	179625 SH	DEFINED	05	179625	
KROLL INC	COM	501049100	4204	114000 SH	DEFINED	21	114000	
KRONOS INC 11100	COM	501052104	646	15675 SH	DEFINED	01	4575	
KRONOS INC 125	COM	501052104	5	125 SH	OTHER	01		
KRONOS INC	COM	501052104	5758	139762 SH	DEFINED	05	139762	
KRONOS INC	COM	501052104	25	600 SH	DEFINED	08	600	
KRONOS INC	COM	501052104	78	1900 SH	DEFINED	17	1900	
KRONOS INC	COM	501052104	849	20600 SH	DEFINED	21	20600	
KRONOS INC 1278	COM	501052104	53	1278 SH	DEFINED	22		
KRONOS INC 222	COM	501052104	62	1500 SH	OTHER	22	1278	
KULICKE & SOFFA INDS INC 13900	COM	501242101	222	20300 SH	DEFINED	01	6400	
KULICKE & SOFFA INDS INC	COM	501242101	2488	227025 SH	DEFINED	05	227025	
KULICKE & SOFFA INDS INC	COM	501242101	29	2658 SH	DEFINED	08	2658	
KULICKE & SOFFA INDS INC	COM	501242101	41	3712 SH	DEFINED	17	3712	
KULICKE & SOFFA INDS INC	COM	501242101	369	33700 SH	DEFINED	21	33700	
KULICKE & SOFFA INDS INC 33	COM	501242101		33 SH	DEFINED	22		
KULICKE & SOFFA INDS INC 12267	COM	501242101	135	12300 SH	OTHER	22	33	
KYPHON INC	COM	501577100	4541	161136 SH	DEFINED	05	161136	
KYPHON INC	COM	501577100	85	3034 SH	DEFINED	08	3034	
KYPHON INC	COM	501577100	454	16100 SH	DEFINED	17	16100	
KYPHON INC 17300	COM	501577100	14102	500442 SH	DEFINED	21	483142	
KYPHON INC 16840	COM	501577100	475	16840 SH	DEFINED	22		
LCA-VISION INC	COM PAR \$.00	501803308	151	5200 SH	DEFINED	17	5200	
LCA-VISION INC 10200	COM PAR \$.00	501803308	4865	167000 SH	DEFINED	21	156800	
LCA-VISION INC 1100	COM PAR \$.00	501803308	921	31609 SH	DEFINED	22	30509	
LCA-VISION INC	COM PAR \$.00	501803308	186	6398 SH	OTHER	22	6398	
LCC INTERNATIONAL INC	CL A	501810105	3977	811600 SH	DEFINED	21	809100	

2500									
LCC INTERNATIONAL INC 16163	CL A		501810105	1025	209100	SH	DEFINED	22	192937
LNR PPTY CORP	COM		501940100	5	100	SH	DEFINED	01	100
LNR PPTY CORP	COM		501940100	239	4400	SH	DEFINED	17	4400
LNR PPTY CORP	COM		501940100	656	12100	SH	DEFINED	21	12100
LNR PPTY CORP	COM		501940100	184	3400	SH	DEFINED	22	3172
228									
LNR PPTY CORP	NOTE	5.500%	501940AF7	4605	3295000	PRN	DEFINED	08	3295000
LSI LOGIC CORP 7000	COM		502161102	761	99888	SH	DEFINED	01	92888
LSI LOGIC CORP 29420	COM		502161102	248	32520	SH	OTHER	01	3100
LSI LOGIC CORP 65100	COM		502161102	2198	288497	SH	DEFINED	05	223397
LSI LOGIC CORP	COM		502161102	59	7782	SH	DEFINED	08	7782
LSI LOGIC CORP	COM		502161102	470	61700	SH	DEFINED	17	61700
LSI LOGIC CORP	COM		502161102	290	38091	SH	DEFINED	21	38091
LSI LOGIC CORP 1100	COM		502161102	113	14779	SH	DEFINED	22	13679
LSI LOGIC CORP	COM		502161102	2	200	SH	OTHER	22	200
LSI LOGIC CORP	NOTE	4.000%	502161AG7	5158	5277000	PRN	DEFINED	08	5277000
LSI LOGIC CORP	NOTE	4.000%	502161AJ1	7569	7569000	PRN	DEFINED	08	7569000
LSI INDS INC 13521	COM		50216C108	14234	1237775	SH	DEFINED	21	1224254
LSI INDS INC 23567	COM		50216C108	3601	313127	SH	DEFINED	22	289560
LTX CORP 1348	COM		502392103	157	14497	SH	DEFINED	01	13149
LTX CORP 668	COM		502392103	7	668	SH	OTHER	01	
LTX CORP	COM		502392103	3682	340610	SH	DEFINED	05	340610
LTX CORP	COM		502392103	1	100	SH	DEFINED	08	100
LTX CORP	COM		502392103	157	14512	SH	DEFINED	17	14512
LTX CORP 22600	COM		502392103	6984	646100	SH	DEFINED	21	623500
LTX CORP 7200	COM		502392103	78	7200	SH	DEFINED	22	
LTX CORP	NOTE	4.250%	502392AE3	571	580000	PRN	DEFINED	17	580000
L-3 COMMUNICATIONS HLDGS INC 2000	COM		502424104	848	12695	SH	DEFINED	01	10695
L-3 COMMUNICATIONS HLDGS INC 900	COM		502424104	304	4550	SH	OTHER	01	3650
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	15036	225093	SH	DEFINED	05	225093
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	2836	42462	SH	DEFINED	08	42462
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	4148	62100	SH	DEFINED	08	62100
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	220	3300	SH	DEFINED	17	3300
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	9613	143910	SH	DEFINED	21	143910
L-3 COMMUNICATIONS HLDGS INC 3615	COM		502424104	1259	18854	SH	DEFINED	22	15239
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	434	6492	SH	OTHER	22	6492
LA JOLLA PHARMACEUTICAL CO	COM		503459109		71	SH	DEFINED	08	71
LA JOLLA PHARMACEUTICAL CO	COM		503459109	174	71400	SH	DEFINED	17	71400
LA QUINTA CORP	PAIRED CTF		50419U202	352	41877	SH	DEFINED	01	41877
LA QUINTA CORP	PAIRED CTF		50419U202	71	8400	SH	DEFINED	05	8400
LA QUINTA CORP	PAIRED CTF		50419U202	1466	174524	SH	DEFINED	17	174524
LA QUINTA CORP	PAIRED CTF		50419U202	16701	1988210	SH	DEFINED	21	1988210
LA QUINTA CORP 15350	PAIRED CTF		50419U202	1171	139450	SH	DEFINED	22	124100
LA Z BOY INC	COM		505336107	80	4475	SH	DEFINED	01	4475
LA Z BOY INC 116	COM		505336107	146	8098	SH	OTHER	01	7982
LA Z BOY INC	COM		505336107	3912	217602	SH	DEFINED	05	217602
LA Z BOY INC	COM		505336107	34	1900	SH	DEFINED	08	1900
LA Z BOY INC	COM		505336107	414	23000	SH	DEFINED	17	23000
LA Z BOY INC	COM		505336107	619	34400	SH	DEFINED	21	34400
LA Z BOY INC	COM		505336107		1	SH	DEFINED	22	1
LABOR READY INC 12300	COM NEW		505401208	273	17625	SH	DEFINED	01	5325
LABOR READY INC 475	COM NEW		505401208	7	475	SH	OTHER	01	
LABOR READY INC	COM NEW		505401208	2891	186525	SH	DEFINED	05	186525
LABOR READY INC	COM NEW		505401208	87	5600	SH	DEFINED	17	5600
LABOR READY INC	COM NEW		505401208	425	27400	SH	DEFINED	21	27400
LABONE INC NEW	COM		50540L105	1150	36200	SH	DEFINED	01	36200
LABONE INC NEW 2375	COM		50540L105	75	2375	SH	OTHER	01	
LABONE INC NEW	COM		50540L105	2245	70650	SH	DEFINED	05	70650
LABONE INC NEW 2900	COM		50540L105	8695	273600	SH	DEFINED	21	270700
LABONE INC NEW 5639	COM		50540L105	2183	68700	SH	DEFINED	22	63061
LABORATORY CORP AMER HLDGS 2497	COM NEW		50540R409	99	2497	SH	DEFINED	01	
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	256	6450	SH	OTHER	01	4552

1000	898								
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	56	1400 SH	DEFINED 05		1400		
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	2486	62611 SH	DEFINED 08		62611		
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1390	35000 SH	PUT DEFINED 08		35000		
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1255	31600 SH	DEFINED 17		31600		
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	151	3800 SH	DEFINED 18				
3800									
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	1390	35000 SH	DEFINED 21		35000		
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	99	2499 SH	DEFINED 22		1599		
900									
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	152	3828 SH	OTHER 22		3828		
LABORATORY CORP AMER HLDGS	NOTE	50540RAC6	14285	19840000 PRN	DEFINED 08		19840000		
LABRANCHE & CO INC	COM	505447102	33	3900 SH	DEFINED 01		3900		
LABRANCHE & CO INC	COM	505447102	1066	126626 SH	DEFINED 05		126626		
LABRANCHE & CO INC	COM	505447102	77	9173 SH	DEFINED 17		9173		
LABRANCHE & CO INC	COM	505447102	1649	195800 SH	DEFINED 21		195800		
LABRANCHE & CO INC	COM	505447102	71	8490 SH	DEFINED 22		8490		
LABRANCHE & CO INC	COM	505447102	24	2900 SH	OTHER 22		2900		
LACLEDE GROUP INC	COM	505597104	1146	41826 SH	DEFINED 01		36635		
2191 3000									
LACLEDE GROUP INC	COM	505597104	1007	36754 SH	OTHER 01				
36754									
LACLEDE GROUP INC	COM	505597104	2374	86625 SH	DEFINED 05		86625		
LACLEDE GROUP INC	COM	505597104	47	1725 SH	DEFINED 08		1725		
LACLEDE GROUP INC	COM	505597104	376	13700 SH	DEFINED 21		13700		
LACLEDE GROUP INC	COM	505597104	110	4000 SH	DEFINED 22				
4000									
LACLEDE GROUP INC	COM	505597104	136	4970 SH	OTHER 22		4970		
LADISH INC	COM NEW	505754200	5994	690588 SH	DEFINED 21		685788		
4800									
LADISH INC	COM NEW	505754200	1076	123930 SH	DEFINED 22		111930		
12000									
LADISH INC	COM NEW	505754200	36	4100 SH	OTHER 22		4100		
LADENBURG THALMAN FIN SVCS I	COM	50575Q102		2 SH	OTHER 01		2		
LADENBURG THALMAN FIN SVCS I	COM	50575Q102	21	23850 SH	DEFINED 22		23850		
LAFARGE NORTH AMERICA INC	COM	505862102	35	800 SH	DEFINED 01		800		
LAFARGE NORTH AMERICA INC	COM	505862102	146	3380 SH	OTHER 01		2380		
1000									
LAFARGE NORTH AMERICA INC	COM	505862102	4	90 SH	DEFINED 05		90		
LAFARGE NORTH AMERICA INC	COM	505862102	4	100 SH	DEFINED 08		100		
LAFARGE NORTH AMERICA INC	COM	505862102	14	325 SH	OTHER 22				
325									
LAIDLAW INTL INC	COM	50730R102	51	3900 SH	DEFINED 05		3900		
LAIDLAW INTL INC	COM	50730R102	3104	239518 SH	DEFINED 08		239518		
LAIDLAW INTL INC	COM	50730R102	1977	152546 SH	DEFINED 17		152546		
LAKES ENTMNT INC	COM	51206P109	209	18068 SH	DEFINED 17		18068		
LAM RESEARCH CORP	COM	512807108	370	13800 SH	DEFINED 01		13800		
LAM RESEARCH CORP	COM	512807108	43	1600 SH	OTHER 01		1125		
475									
LAM RESEARCH CORP	COM	512807108	12565	468852 SH	DEFINED 05		468852		
LAM RESEARCH CORP	COM	512807108	1840	68668 SH	DEFINED 08		68668		
LAM RESEARCH CORP	COM	512807108	451	16814 SH	DEFINED 17		16814		
LAM RESEARCH CORP	COM	512807108	16	600 SH	DEFINED 22		600		
LAMAR ADVERTISING CO	CL A	512815101	3	71 SH	DEFINED 01		71		
LAMAR ADVERTISING CO	CL A	512815101	56	1300 SH	DEFINED 05		1300		
LAMAR ADVERTISING CO	CL A	512815101	16	362 SH	DEFINED 08		362		
LAMAR ADVERTISING CO	CL A	512815101	694	16001 SH	DEFINED 17		16001		
LAMAR ADVERTISING CO	CL A	512815101	4	100 SH	DEFINED 21		100		
LANCASTER COLONY CORP	COM	513847103	107	2560 SH	DEFINED 01		2560		
LANCASTER COLONY CORP	COM	513847103	3144	75494 SH	DEFINED 05		75494		
LANCASTER COLONY CORP	COM	513847103	45	1075 SH	DEFINED 08		1075		
LANCASTER COLONY CORP	COM	513847103	179	4300 SH	DEFINED 17		4300		
LANCASTER COLONY CORP	COM	513847103	46	1100 SH	DEFINED 22				
1100									
LANCASTER COLONY CORP	COM	513847103	74	1766 SH	OTHER 22		1466		
300									
LANCE INC	COM	514606102	1653	107353 SH	DEFINED 01		107353		
LANCE INC	COM	514606102	562	36510 SH	OTHER 01		18060		
18450									
LANCE INC	COM	514606102	2152	139750 SH	DEFINED 05		139750		
LANCE INC	COM	514606102	24	1577 SH	DEFINED 08		1577		
LANCE INC	COM	514606102	22	1400 SH	DEFINED 17		1400		
LANCE INC	COM	514606102	300	19500 SH	DEFINED 21		19500		
LANDEC CORP	COM	514766104	3384	494700 SH	DEFINED 21		466500		
28200									
LANDEC CORP	COM	514766104	461	67400 SH	DEFINED 22		65000		
2400									
LANDEC CORP	COM	514766104	51	7400 SH	OTHER 22		7400		
LANDAMERICA FINL GROUP INC	COM	514936103	780	20026 SH	DEFINED 01		19413		
613									
LANDAMERICA FINL GROUP INC	COM	514936103	346	8887 SH	OTHER 01				
8887									
LANDAMERICA FINL GROUP INC	COM	514936103	3452	88675 SH	DEFINED 05		88675		
LANDAMERICA FINL GROUP INC	COM	514936103	136	3500 SH	DEFINED 17		3500		
LANDAMERICA FINL GROUP INC	COM	514936103	487	12500 SH	DEFINED 21		12500		

LANDRYS RESTAURANTS INC 7100	COM	51508L103	320	10700	SH	DEFINED 01	3600
LANDRYS RESTAURANTS INC 200	COM	51508L103	6	200	SH	OTHER 01	
LANDRYS RESTAURANTS INC	COM	51508L103	3706	124000	SH	DEFINED 05	124000
LANDRYS RESTAURANTS INC	COM	51508L103	48	1600	SH	DEFINED 08	1600
LANDRYS RESTAURANTS INC	COM	51508L103	806	26975	SH	DEFINED 17	26975
LANDRYS RESTAURANTS INC	COM	51508L103	5699	190650	SH	DEFINED 21	190650
LANDRYS RESTAURANTS INC	COM	51508L103	224	7480	SH	DEFINED 22	7480
LANDRYS RESTAURANTS INC	COM	51508L103	78	2600	SH	OTHER 22	2600
LANDSTAR SYS INC	COM	515098101	103	1950	SH	DEFINED 01	1950
LANDSTAR SYS INC 150	COM	515098101	8	150	SH	OTHER 01	
LANDSTAR SYS INC	COM	515098101	6593	124700	SH	DEFINED 05	124700
LANDSTAR SYS INC	COM	515098101	48	900	SH	DEFINED 08	900
LANDSTAR SYS INC	COM	515098101	1100	20800	SH	DEFINED 17	20800
LANDSTAR SYS INC 11600	COM	515098101	1042	19700	SH	DEFINED 21	8100
LANDSTAR SYS INC 12000	COM	515098101	634	12000	SH	OTHER 22	
LASERSCOPE	COM	518081104	11	400	SH	DEFINED 01	400
LASERSCOPE	COM	518081104	28	1000	SH	OTHER 01	1000
LASERSCOPE	COM	518081104	538	19526	SH	DEFINED 08	19526
LASERSCOPE	COM	518081104	827	30000	SH	DEFINED 08	30000
LASERSCOPE	COM	518081104	193	7000	SH	OTHER 22	7000
LATTICE SEMICONDUCTOR CORP	COM	518415104	135	19298	SH	DEFINED 01	19298
LATTICE SEMICONDUCTOR CORP 25	COM	518415104		25	SH	OTHER 01	
LATTICE SEMICONDUCTOR CORP	COM	518415104	1679	239482	SH	DEFINED 05	239482
LATTICE SEMICONDUCTOR CORP	COM	518415104	34	4800	SH	DEFINED 08	4800
LATTICE SEMICONDUCTOR CORP	COM	518415104	286	40780	SH	DEFINED 20	40780
LATTICE SEMICONDUCTOR CORP 22700	COM	518415104	2249	320830	SH	DEFINED 21	298130
LATTICE SEMICONDUCTOR CORP 14880	COM	518415104	503	71690	SH	DEFINED 22	56810
LATTICE SEMICONDUCTOR CORP	COM	518415104	53	7590	SH	OTHER 22	7590
LATTICE SEMICONDUCTOR CORP	NOTE	518415AE4	823	945000	PRN	DEFINED 17	945000
LAUDER ESTEE COS INC 2400	CL A	518439104	918	18809	SH	DEFINED 01	16409
LAUDER ESTEE COS INC 3945	CL A	518439104	953	19545	SH	OTHER 01	15600
LAUDER ESTEE COS INC	CL A	518439104	101	2066	SH	DEFINED 05	2066
LAUDER ESTEE COS INC	CL A	518439104	870	17844	SH	DEFINED 08	17844
LAUDER ESTEE COS INC	CL A	518439104	24	500	SH	DEFINED 13	500
LAUDER ESTEE COS INC	CL A	518439104	1642	33660	SH	DEFINED 20	33660
LAUDER ESTEE COS INC 66590	CL A	518439104	22087	452785	SH	DEFINED 21	386195
LAUDER ESTEE COS INC 4330	CL A	518439104	989	20279	SH	DEFINED 22	15949
LAUDER ESTEE COS INC	CL A	518439104	229	4685	SH	OTHER 22	4685
LAUREATE EDUCATION INC	COM	518613104	3655	95572	SH	DEFINED 05	95572
LAUREATE EDUCATION INC	COM	518613104	88	2300	SH	DEFINED 08	2300
LAUREATE EDUCATION INC 8300	COM	518613104	4107	107400	SH	DEFINED 21	99100
LAUREATE EDUCATION INC 22600	COM	518613104	868	22700	SH	DEFINED 22	100
LAUREATE EDUCATION INC	COM	518613104	925	24200	SH	OTHER 22	24200
LAWSON PRODS INC 2200	COM	520776105	123	3225	SH	DEFINED 01	1025
LAWSON PRODS INC	COM	520776105	1614	42300	SH	DEFINED 05	42300
LAWSON PRODS INC	COM	520776105	8	200	SH	DEFINED 08	200
LAWSON PRODS INC	COM	520776105	240	6300	SH	DEFINED 21	6300
LAWSON PRODS INC	COM	520776105	16	421	SH	DEFINED 22	421
LAWSON SOFTWARE INC 3500	COM	520780107	125	17625	SH	DEFINED 01	14125
LAWSON SOFTWARE INC	COM	520780107	2461	347577	SH	DEFINED 05	347577
LAWSON SOFTWARE INC	COM	520780107	514	72642	SH	DEFINED 17	72642
LAWSON SOFTWARE INC	COM	520780107	1745	246400	SH	DEFINED 21	246400
LAWSON SOFTWARE INC 1300	COM	520780107	72	10210	SH	DEFINED 22	8910
LAWSON SOFTWARE INC	COM	520780107	34	4800	SH	OTHER 22	4800
LAYNE CHRISTENSEN CO	COM	521050104	2382	143933	SH	DEFINED 01	143933
LAYNE CHRISTENSEN CO	COM	521050104	81	4900	SH	DEFINED 17	4900
LAYNE CHRISTENSEN CO 3100	COM	521050104	2294	138600	SH	DEFINED 21	135500
LAYNE CHRISTENSEN CO 3200	COM	521050104	742	44822	SH	DEFINED 22	41622
LEAR CORP 7472	COM	521865105	59801	1013743	SH	DEFINED 01	1006271
LEAR CORP 77485	COM	521865105	10436	176910	SH	OTHER 01	99425
LEAR CORP	COM	521865105	8997	152510	SH	DEFINED 05	152510
LEAR CORP	COM	521865105	517	8763	SH	DEFINED 08	8763
LEAR CORP 130	COM	521865105	12	200	SH	DEFINED 13	70

LEAR CORP	COM	521865105	21632	366700	SH	DEFINED 21	366700
LEAR CORP 385	COM	521865105	2156	36543	SH	DEFINED 22	36158
LEAR CORP	COM	521865105	427	7235	SH	OTHER 22	7235
LEAFFROG ENTERPRISES INC	CL A	52186N106	217	10917	SH	DEFINED 08	10917
LEAFFROG ENTERPRISES INC	CL A	52186N106	308	15500	SH	DEFINED 17	15500
LEAFFROG ENTERPRISES INC	CL A	52186N106	10	500	SH	DEFINED 22	500
LEARNING TREE INTL INC 11600	COM	522015106	168	11600	SH	OTHER 22	
LECROY CORP	COM	52324W109	18	1000	SH	DEFINED 01	1000
LECROY CORP	COM	52324W109	20	1100	SH	DEFINED 08	1100
LECROY CORP	COM	52324W109	103	5700	SH	DEFINED 17	5700
LECROY CORP 2600	COM	52324W109	4809	267000	SH	DEFINED 21	264400
LECROY CORP 7600	COM	52324W109	1506	83642	SH	DEFINED 22	76042
LEE ENTERPRISES INC 500	COM	523768109	199	4150	SH	DEFINED 01	3650
LEE ENTERPRISES INC 175	COM	523768109	32	675	SH	OTHER 01	500
LEE ENTERPRISES INC	COM	523768109	4633	96510	SH	DEFINED 05	96510
LEE ENTERPRISES INC	COM	523768109	29	600	SH	DEFINED 08	600
LEE ENTERPRISES INC	COM	523768109	3082	64200	SH	DEFINED 21	64200
LEE ENTERPRISES INC	COM	523768109	48	1000	SH	DEFINED 22	1000
LEGGETT & PLATT INC 46202	COM	524660107	38332	1435110	SH	DEFINED 01	1388908
LEGGETT & PLATT INC 400	COM	524660107	6099	228350	SH	OTHER 01	227950
LEGGETT & PLATT INC	COM	524660107	2415	90418	SH	DEFINED 05	90418
LEGGETT & PLATT INC	COM	524660107	419	15700	SH	DEFINED 08	15700
LEGGETT & PLATT INC	COM	524660107	2180	81616	SH	DEFINED 21	81616
LEGGETT & PLATT INC 1200	COM	524660107	201	7536	SH	DEFINED 22	6336
LEGGETT & PLATT INC	COM	524660107	10	360	SH	OTHER 22	360
LEGG MASON INC	COM	524901105	750	8240	SH	DEFINED 01	8240
LEGG MASON INC 1350	COM	524901105	202	2216	SH	OTHER 01	866
LEGG MASON INC	COM	524901105	22035	242114	SH	DEFINED 05	242114
LEGG MASON INC	COM	524901105	944	10372	SH	DEFINED 08	10372
LEGG MASON INC 450	COM	524901105	41	450	SH	DEFINED 22	
LEGG MASON INC 11450	COM	524901105	1083	11900	SH	OTHER 22	450
LEGG MASON INC	NOTE	524901AG0	11520	16000000	PRN	DEFINED 08	16000000
LEHMAN BROS HLDGS INC 1860	COM	524908100	7974	105969	SH	DEFINED 01	104109
LEHMAN BROS HLDGS INC 60901	COM	524908100	4783	63561	SH	OTHER 01	2660
LEHMAN BROS HLDGS INC 76700	COM	524908100	19250	255809	SH	DEFINED 05	179109
LEHMAN BROS HLDGS INC	COM	524908100	1826	24264	SH	DEFINED 08	24264
LEHMAN BROS HLDGS INC	COM	524908100	10001	132900	SH	CALL DEFINED 08	132900
LEHMAN BROS HLDGS INC	COM	524908100	4139	55000	SH	PUT DEFINED 08	55000
LEHMAN BROS HLDGS INC	COM	524908100	10922	145140	SH	DEFINED 17	145140
LEHMAN BROS HLDGS INC	COM	524908100	23541	312841	SH	DEFINED 21	312841
LEHMAN BROS HLDGS INC 4039	COM	524908100	3149	41842	SH	DEFINED 22	37803
LEHMAN BROS HLDGS INC	COM	524908100	1016	13505	SH	OTHER 22	13505
LENNAR CORP	CL A	526057104	2209	49407	SH	DEFINED 01	49407
LENNAR CORP 1850	CL A	526057104	106	2378	SH	OTHER 01	528
LENNAR CORP	CL A	526057104	14870	332515	SH	DEFINED 05	332515
LENNAR CORP	CL A	526057104	474	10593	SH	DEFINED 08	10593
LENNAR CORP	CL A	526057104	384	8595	SH	DEFINED 17	8595
LENNAR CORP 3400	CL A	526057104	152	3400	SH	OTHER 17	
LENNAR CORP 301	CL A	526057104	13	301	SH	DEFINED 22	
LENNAR CORP 299	CL A	526057104	344	7700	SH	OTHER 22	7401
LENNAR CORP	CL B	526057302	331	8000	SH	DEFINED 08	8000
LENNAR CORP	CL B	526057302	5974	144200	SH	CALL DEFINED 08	144200
LENNAR CORP	CL B	526057302	83	2000	SH	PUT DEFINED 08	2000
LENNAR CORP 340	CL B	526057302	14	340	SH	OTHER 17	
LENNAR CORP 120	CL B	526057302	21	500	SH	OTHER 22	380
LENNAR CORP	NOTE	526057AF1	3231	4886000	PRN	DEFINED 08	4886000
LENNOX INTL INC 9800	COM	526107107	766	42310	SH	DEFINED 01	32510
LENNOX INTL INC	COM	526107107	4582	253150	SH	DEFINED 05	253150
LENNOX INTL INC	COM	526107107	221	12200	SH	DEFINED 17	12200
LENNOX INTL INC	COM	526107107	706	39000	SH	DEFINED 21	39000
LEUCADIA NATL CORP 2846	COM	527288104	261	5251	SH	DEFINED 01	2405

LEUCADIA NATL CORP 925	COM		527288104	191	3851	SH	OTHER	01	2926	
LEUCADIA NATL CORP	COM		527288104	7457	150043	SH	DEFINED	05	150043	
LEUCADIA NATL CORP	COM		527288104	822	16543	SH	DEFINED	08	16543	
LEUCADIA NATL CORP	COM		527288104	795	16000	SH	DEFINED	17	16000	
LEUCADIA NATL CORP	COM		527288104	191	3835	SH	DEFINED	22	3835	
LEUCADIA NATL CORP	COM		527288104	25	500	SH	OTHER	22	500	
LEVEL 3 COMMUNICATIONS INC 368250	COM		52729N100	1558	443789	SH	DEFINED	01	75539	
LEVEL 3 COMMUNICATIONS INC 750	COM		52729N100	250	71116	SH	OTHER	01	70366	
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	17	4900	SH	DEFINED	05	4900	
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	138	39221	SH	DEFINED	08	39221	
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	378	107592	SH	DEFINED	17	107592	
LEVEL 3 COMMUNICATIONS INC 2300	COM		52729N100	8	2300	SH	DEFINED	18		
LEVEL 3 COMMUNICATIONS INC 1500	COM		52729N100	279	79500	SH	DEFINED	21	78000	
LEVEL 3 COMMUNICATIONS INC 7000	COM		52729N100	34	9700	SH	DEFINED	22	2700	
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	22	6170	SH	OTHER	22	6170	
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000%	52729NAG5	260	400000	PRN	DEFINED	17	400000	
LEVEL 3 COMMUNICATIONS INC	NOTE	2.875%	52729NBA7	995	1300000	PRN	DEFINED	17	1300000	
LEVITT CORP	CL A		52742P108	60	2325	SH	DEFINED	05	2325	
LEVITT CORP	CL A		52742P108	1273	49400	SH	DEFINED	17	49400	
LEXAR MEDIA INC 50	COM		52886P104		50	SH	DEFINED	01		
LEXAR MEDIA INC 2950	COM		52886P104	20	3000	SH	OTHER	01	50	
LEXAR MEDIA INC	COM		52886P104	78	11726	SH	DEFINED	08	11726	
LEXAR MEDIA INC	COM		52886P104	4	600	SH	DEFINED	22	600	
LEXICON GENETICS INC	COM		528872104	22	2760	SH	OTHER	01	2760	
LEXICON GENETICS INC	COM		528872104	343	43800	SH	DEFINED	17	43800	
LEXINGTON CORP PPTYS TR	COM		529043101	374	18773	SH	DEFINED	01	18773	
LEXINGTON CORP PPTYS TR	COM		529043101	40	2000	SH	OTHER	01	2000	
LEXINGTON CORP PPTYS TR	COM		529043101	1935	97200	SH	DEFINED	05	97200	
LEXINGTON CORP PPTYS TR	COM		529043101	28	1421	SH	DEFINED	08	1421	
LEXINGTON CORP PPTYS TR	COM		529043101	383	19213	SH	DEFINED	17	19213	
LEXINGTON CORP PPTYS TR	COM		529043101	635	31900	SH	DEFINED	21	31900	
LEXINGTON CORP PPTYS TR	COM		529043101	52	2600	SH	DEFINED	22	2600	
LEXINGTON CORP PPTYS TR	COM		529043101	50	2500	SH	OTHER	22	2500	
LEXMARK INTL NEW	CL A		529771107	1425	14758	SH	DEFINED	01	14758	
LEXMARK INTL NEW 1440	CL A		529771107	152	1570	SH	OTHER	01	130	
LEXMARK INTL NEW	CL A		529771107	8769	90847	SH	DEFINED	05	90847	
LEXMARK INTL NEW	CL A		529771107	1419	14699	SH	DEFINED	08	14699	
LEXMARK INTL NEW	CL A		529771107	8688	90000	SH	PUT	DEFINED	08	90000
LEXMARK INTL NEW	CL A		529771107	866	8972	SH	DEFINED	17	8972	
LEXMARK INTL NEW	CL A		529771107	947	9810	SH	DEFINED	20	9810	
LEXMARK INTL NEW	CL A		529771107	78042	808477	SH	DEFINED	21	808477	
LEXMARK INTL NEW 46819	CL A		529771107	132833	1376081	SH	DEFINED	22	1329262	
LEXMARK INTL NEW	CL A		529771107	22040	228324	SH	OTHER	22	228324	
LIBBEY INC	COM		529898108	26	950	SH	DEFINED	01	950	
LIBBEY INC	COM		529898108	1586	57150	SH	DEFINED	05	57150	
LIBBEY INC	COM		529898108	3	100	SH	DEFINED	08	100	
LIBBEY INC	COM		529898108	250	9000	SH	DEFINED	21	9000	
LIBBEY INC	COM		529898108	22	800	SH	DEFINED	22	800	
LIBBEY INC	COM		529898108	12	450	SH	OTHER	22	450	
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	67	7238	SH	DEFINED	01	7238	
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	59	6396	SH	OTHER	01	6396	
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	54	5809	SH	DEFINED	22	5809	
LIBERTY CORP S C	COM		530370105	580	12356	SH	DEFINED	01	12356	
LIBERTY CORP S C	COM		530370105	424	9030	SH	OTHER	01	9030	
LIBERTY CORP S C	COM		530370105	8104	172600	SH	DEFINED	21	172600	
LIBERTY CORP S C	COM		530370105	200	4250	SH	DEFINED	22	4250	
LIBERTY CORP S C	COM		530370105	70	1500	SH	OTHER	22	1500	
LIBERTY MEDIA CORP	DEB	4.000%	530715AG6	32094	45848000	PRN	DEFINED	08	45848000	
LIBERTY MEDIA CORP 34150000	DEB	4.000%	530715AG6	23905	34150000	PRN	OTHER	17		
LIBERTY MEDIA CORP	DEB	4.000%	530715AG6	238	340000	PRN	OTHER	22	340000	
LIBERTY MEDIA CORP	DEB	3.250%	530715AR2	25	28000	PRN	DEFINED	01	28000	
LIBERTY MEDIA CORP	DEB	3.250%	530715AR2	1385	1548000	PRN	DEFINED	08	1548000	
LIBERTY MEDIA CORP NEW 600174 7500	COM SER A		530718105	12542	1395088	SH	DEFINED	01	787414	
LIBERTY MEDIA CORP NEW 1363247	COM SER A		530718105	12256	1363247	SH	OTHER	01		
LIBERTY MEDIA CORP NEW	COM SER A		530718105	209	23265	SH	DEFINED	05	23265	
LIBERTY MEDIA CORP NEW	COM SER A		530718105	568	63200	SH	DEFINED	08	63200	
LIBERTY MEDIA CORP NEW	COM SER A		530718105	3487	387877	SH	DEFINED	17	387877	
LIBERTY MEDIA CORP NEW 41125	COM SER A		530718105	370	41125	SH	DEFINED	18		
LIBERTY MEDIA CORP NEW	COM SER A		530718105	2573	286200	SH	DEFINED	20	286200	
LIBERTY MEDIA CORP NEW 718225	COM SER A		530718105	51310	5707505	SH	DEFINED	21	4989280	

LIBERTY MEDIA CORP NEW 331643	COM SER A	530718105	48527	5397836	SH	DEFINED	22	5066193	
LIBERTY MEDIA CORP NEW	COM SER A	530718105	11564	1286353	SH	OTHER	22	1286353	
LIBERTY MEDIA INTL INC	COM SER A	530719103		3	SH	DEFINED	01	3	
LIBERTY MEDIA INTL INC	COM SER A	530719103	42	1123	SH	DEFINED	05	1123	
LIBERTY MEDIA INTL INC	COM SER A	530719103	589	15874	SH	DEFINED	08	15874	
LIBERTY MEDIA INTL INC 2056	COM SER A	530719103	76	2056	SH	DEFINED	18		
LIBERTY MEDIA INTL INC	COM SER A	530719103	531	14310	SH	DEFINED	20	14310	
LIBERTY MEDIA INTL INC 28962	COM SER A	530719103	10013	269885	SH	DEFINED	21	240923	
LIBERTY MEDIA INTL INC 14019	COM SER A	530719103	9249	249312	SH	DEFINED	22	235293	
LIBERTY MEDIA INTL INC	COM SER A	530719103	2255	60789	SH	OTHER	22	60789	
LIBERTY PPTY TR	SH BEN INT	531172104	1298	32269	SH	DEFINED	01	32269	
LIBERTY PPTY TR 2517	SH BEN INT	531172104	113	2803	SH	OTHER	01	286	
LIBERTY PPTY TR	SH BEN INT	531172104	7211	179340	SH	DEFINED	05	179340	
LIBERTY PPTY TR	SH BEN INT	531172104	1128	28053	SH	DEFINED	08	28053	
LIBERTY PPTY TR	SH BEN INT	531172104	29838	742060	SH	DEFINED	21	742060	
LIBERTY PPTY TR 7330	SH BEN INT	531172104	2390	59450	SH	DEFINED	22	52120	
LIBERTY PPTY TR	SH BEN INT	531172104	322	8015	SH	OTHER	22	8015	
LIFECCELL CORP	COM	531927101	143	12700	SH	DEFINED	17	12700	
LIFECCELL CORP	COM	531927101	5750	512000	SH	DEFINED	21	512000	
LIFECCELL CORP	COM	531927101	6	500	SH	DEFINED	22	500	
LIFEPOINT INC	COM	53215R100	8	20900	SH	DEFINED	08	20900	
LIFECORE BIOMEDICAL INC 4800	COM	532187101	2496	406500	SH	DEFINED	21	401700	
LIFECORE BIOMEDICAL INC 11100	COM	532187101	966	157300	SH	DEFINED	22	146200	
LIFEPOINT HOSPITALS INC 1010	COM	53219L109	494	13265	SH	DEFINED	01	12255	
LIFEPOINT HOSPITALS INC 175	COM	53219L109	8	227	SH	OTHER	01	52	
LIFEPOINT HOSPITALS INC	COM	53219L109	3012	80932	SH	DEFINED	05	80932	
LIFEPOINT HOSPITALS INC	COM	53219L109	271	7277	SH	DEFINED	08	7277	
LIFEPOINT HOSPITALS INC	COM	53219L109	104	2800	SH	DEFINED	17	2800	
LIFEPOINT HOSPITALS INC 7000	COM	53219L109	4470	120100	SH	DEFINED	21	113100	
LIFEPOINT HOSPITALS INC 800	COM	53219L109	1012	27200	SH	DEFINED	22	26400	
LIFEPOINT HOSPITALS INC	COM	53219L109	115	3100	SH	OTHER	22	3100	
LIGAND PHARMACEUTICALS INC	CL B	53220K207	18	1025	SH	DEFINED	01	1025	
LIGAND PHARMACEUTICALS INC	CL B	53220K207	3	200	SH	OTHER	01	200	
LIGAND PHARMACEUTICALS INC	CL B	53220K207	839	48301	SH	DEFINED	08	48301	
LIGAND PHARMACEUTICALS INC	CL B	53220K207	783	45041	SH	DEFINED	17	45041	
LIGAND PHARMACEUTICALS INC	CL B	53220K207	153	8800	SH	DEFINED	21	8800	
LIGAND PHARMACEUTICALS INC 15700	CL B	53220K207	273	15712	SH	OTHER	22	12	
LIGHTBRIDGE INC	COM	532226107	10	1700	SH	DEFINED	08	1700	
LIGHTBRIDGE INC	COM	532226107	1632	291400	SH	DEFINED	21	291400	
LIGHTBRIDGE INC	COM	532226107	71	12640	SH	DEFINED	22	12640	
LIGHTBRIDGE INC	COM	532226107	25	4400	SH	OTHER	22	4400	
LILLY ELI & CO 91468	COM	532457108	161956	2316637	SH	DEFINED	01	2225169	
LILLY ELI & CO 468050	COM	532457108	74310	1062931	SH	OTHER	01	594881	
LILLY ELI & CO	COM	532457108	846	12100	SH	CALL	DEFINED	01	12100
LILLY ELI & CO	COM	532457108	21497	307500	SH	PUT	DEFINED	01	307500
LILLY ELI & CO 105000	COM	532457108	45687	653513	SH	DEFINED	05	548513	
LILLY ELI & CO	COM	532457108	10200	145895	SH	DEFINED	08	145895	
LILLY ELI & CO	COM	532457108	748	10700	SH	CALL	DEFINED	08	10700
LILLY ELI & CO	COM	532457108	39996	572100	SH	PUT	DEFINED	08	572100
LILLY ELI & CO 140	COM	532457108	62	885	SH	DEFINED	13	745	
LILLY ELI & CO	COM	532457108	7714	110346	SH	DEFINED	17	110346	
LILLY ELI & CO	COM	532457108	69903	999900	SH	CALL	DEFINED	17	999900
LILLY ELI & CO	COM	532457108	1293	18500	SH	PUT	DEFINED	17	18500
LILLY ELI & CO 43180	COM	532457108	3019	43180	SH	DEFINED	18		
LILLY ELI & CO	COM	532457108	2959	42330	SH	DEFINED	20	42330	
LILLY ELI & CO 88722	COM	532457108	55334	791498	SH	DEFINED	21	702776	
LILLY ELI & CO 44155	COM	532457108	59932	857275	SH	DEFINED	22	813120	
LILLY ELI & CO 200	COM	532457108	33891	484777	SH	OTHER	22	484577	
LILLY ELI & CO	COM	532457108	139	1992	SH	DEFINED		1992	
LIMITED BRANDS INC 58405	COM	532716107	1896	101417	SH	DEFINED	01	43012	
LIMITED BRANDS INC 3275	COM	532716107	716	38272	SH	OTHER	01	34997	
LIMITED BRANDS INC	COM	532716107	58850	3147065	SH	DEFINED	05	3147065	

LIMITED BRANDS INC	COM		532716107	788	42158	SH	DEFINED	08	42158	
LIMITED BRANDS INC	COM		532716107	1074	57450	SH	DEFINED	17	57450	
LIMITED BRANDS INC	COM		532716107	3582	191526	SH	DEFINED	21	191526	
LIMITED BRANDS INC	COM		532716107	1732	92613	SH	DEFINED	22	60613	
32000										
LIMITED BRANDS INC	COM		532716107	218	11650	SH	OTHER	22	11650	
LIN TV CORP	CL A		532774106	47	2200	SH	DEFINED	08	2200	
LIN TV CORP	CL A		532774106	6	300	SH	DEFINED	17	300	
LIN TV CORP	CL A		532774106	5069	239100	SH	DEFINED	21	225900	
13200										
LIN TV CORP	CL A		532774106	1049	49500	SH	DEFINED	22	43900	
5600										
LIN TV CORP	CL A		532774106	189	8900	SH	OTHER	22	8900	
LIN TV CORP	CL A		532774106	10095	476190	SH	DEFINED		476190	
LINCARE HLDGS INC	COM		532791100	1544	46973	SH	DEFINED	01	45056	
1917										
LINCARE HLDGS INC	COM		532791100	132	4025	SH	OTHER	01	4025	
LINCARE HLDGS INC	COM		532791100	11741	357293	SH	DEFINED	05	357293	
LINCARE HLDGS INC	COM		532791100	567	17252	SH	DEFINED	08	17252	
LINCARE HLDGS INC	COM		532791100	13801	420000	SH	CALL	DEFINED	08	420000
LINCARE HLDGS INC	COM		532791100	13637	415000	SH	PUT	DEFINED	08	415000
LINCARE HLDGS INC	COM		532791100	10	300	SH	DEFINED	17	300	
LINCARE HLDGS INC	COM		532791100	2021	61500	SH	DEFINED	21	61500	
LINCARE HLDGS INC	COM		532791100	799	24305	SH	DEFINED	22	2705	
21600										
LINCARE HLDGS INC	COM		532791100	82	2500	SH	OTHER	22	2500	
LINCARE HLDGS INC	DBC	3.000%	532791AB6	9485	9617000	PRN	DEFINED	08	9617000	
LINCOLN NATL CORP IND	COM		534187109	8050	170370	SH	DEFINED	01	164590	
5780										
LINCOLN NATL CORP IND	COM		534187109	8376	177272	SH	OTHER	01	140346	
36926										
LINCOLN NATL CORP IND	COM		534187109	6392	135290	SH	DEFINED	05	130190	
5100										
LINCOLN NATL CORP IND	COM		534187109	2122	44903	SH	DEFINED	08	44903	
LINCOLN NATL CORP IND	COM		534187109	57	1200	SH	DEFINED	17	1200	
LINCOLN NATL CORP IND	COM		534187109	32068	678679	SH	DEFINED	21	678679	
LINCOLN NATL CORP IND	COM		534187109	15549	329073	SH	DEFINED	22	292737	
36336										
LINCOLN NATL CORP IND	COM		534187109	1805	38210	SH	OTHER	22	38210	
LINDSAY MFG CO	COM		535555106	177	7375	SH	DEFINED	01	7375	
LINDSAY MFG CO	COM		535555106	1182	49225	SH	DEFINED	05	49225	
LINDSAY MFG CO	COM		535555106	7	300	SH	DEFINED	21	300	
LINDSAY MFG CO	COM		535555106	24	1000	SH	DEFINED	22	1000	
LINDSAY MFG CO	COM		535555106	138	5737	SH	OTHER	22	5737	
LINEAR TECHNOLOGY CORP	COM		535678106	2235	56630	SH	DEFINED	01	55930	
700										
LINEAR TECHNOLOGY CORP	COM		535678106	2147	54394	SH	OTHER	01	31324	
23070										
LINEAR TECHNOLOGY CORP	COM		535678106	10545	267166	SH	DEFINED	05	267166	
LINEAR TECHNOLOGY CORP	COM		535678106	449	11367	SH	DEFINED	08	11367	
LINEAR TECHNOLOGY CORP	COM		535678106	1887	47800	SH	DEFINED	17	47800	
LINEAR TECHNOLOGY CORP	COM		535678106	3276	83000	SH	DEFINED	20	83000	
LINEAR TECHNOLOGY CORP	COM		535678106	36845	933498	SH	DEFINED	21	765623	
167875										
LINEAR TECHNOLOGY CORP	COM		535678106	9999	253328	SH	DEFINED	22	242728	
10600										
LINEAR TECHNOLOGY CORP	COM		535678106	1723	43650	SH	OTHER	22	43650	
LINENS N THINGS INC	COM		535679104	499	17025	SH	DEFINED	01	5725	
11300										
LINENS N THINGS INC	COM		535679104	32	1075	SH	OTHER	01		
1075										
LINENS N THINGS INC	COM		535679104	5788	197475	SH	DEFINED	05	197475	
LINENS N THINGS INC	COM		535679104	56	1900	SH	DEFINED	08	1900	
LINENS N THINGS INC	COM		535679104	7328	250000	SH	CALL	DEFINED	08	250000
LINENS N THINGS INC	COM		535679104	155	5300	SH	DEFINED	17	5300	
LINENS N THINGS INC	COM		535679104	876	29900	SH	DEFINED	21	29900	
LINENS N THINGS INC	COM		535679104	2	60	SH	DEFINED	22	60	
LIONS GATE ENTMNT CORP	COM NEW		535919203	206	29450	SH	DEFINED	17	29450	
LIONS GATE ENTMNT CORP	COM NEW		535919203	475	68100	SH	OTHER	22		
68100										
LIONBRIDGE TECHNOLOGIES INC	COM		536252109	8	1000	SH	DEFINED	01	1000	
LIONBRIDGE TECHNOLOGIES INC	COM		536252109	77	10000	SH	DEFINED	18		
10000										
LIONBRIDGE TECHNOLOGIES INC	COM		536252109	353	46200	SH	OTHER	22		
46200										
LITHIA MTRS INC	CL A		536797103	30	1195	SH	DEFINED	01		
1195										
LITHIA MTRS INC	CL A		536797103	30	1200	SH	OTHER	01	220	
980										
LITHIA MTRS INC	CL A		536797103	332	13400	SH	DEFINED	17	13400	
LITHIA MTRS INC	CL A		536797103	10732	433100	SH	DEFINED	21	429100	
4000										
LITHIA MTRS INC	CL A		536797103	2748	110900	SH	DEFINED	22	100000	
10900										
LITTELFUSE INC	COM		537008104	103	2425	SH	DEFINED	01	2425	

LITTELFUSE INC	COM	537008104	25	600	SH	OTHER	01	600
LITTELFUSE INC	COM	537008104	3918	92375	SH	DEFINED	05	92375
LITTELFUSE INC	COM	537008104	48	1137	SH	DEFINED	08	1137
LITTELFUSE INC	COM	537008104	19517	460200	SH	DEFINED	21	460200
LITTELFUSE INC	COM	537008104	891	21000	SH	DEFINED	22	21000
LITTELFUSE INC	COM	537008104	119	2800	SH	OTHER	22	2800
LIZ CLAIBORNE INC 100	COM	539320101	1575	43775	SH	DEFINED	01	43675
LIZ CLAIBORNE INC 4175	COM	539320101	360	10003	SH	OTHER	01	5828
LIZ CLAIBORNE INC	COM	539320101	1841	51161	SH	DEFINED	05	51161
LIZ CLAIBORNE INC	COM	539320101	209	5813	SH	DEFINED	08	5813
LIZ CLAIBORNE INC	COM	539320101	14	400	SH	DEFINED	17	400
LIZ CLAIBORNE INC	COM	539320101	3461	96196	SH	DEFINED	21	96196
LIZ CLAIBORNE INC 300	COM	539320101	151	4200	SH	DEFINED	22	3900
LIZ CLAIBORNE INC	COM	539320101	37	1036	SH	OTHER	22	1036
LOCKHEED MARTIN CORP 19412	COM	539830109	107497	2064076	SH	DEFINED	01	2044664
LOCKHEED MARTIN CORP 359259	COM	539830109	33847	649912	SH	OTHER	01	290653
LOCKHEED MARTIN CORP	COM	539830109	49047	941762	SH	DEFINED	05	941762
LOCKHEED MARTIN CORP	COM	539830109	1659	31860	SH	DEFINED	08	31860
LOCKHEED MARTIN CORP	COM	539830109	4307	82700	SH	DEFINED	08	82700
LOCKHEED MARTIN CORP 17	COM	539830109	12	240	SH	DEFINED	13	223
LOCKHEED MARTIN CORP 433	COM	539830109	23	433	SH	OTHER	13	
LOCKHEED MARTIN CORP	COM	539830109	167	3200	SH	DEFINED	17	3200
LOCKHEED MARTIN CORP 20524	COM	539830109	1069	20524	SH	DEFINED	18	
LOCKHEED MARTIN CORP	COM	539830109	2330	44732	SH	DEFINED	21	44732
LOCKHEED MARTIN CORP 2382	COM	539830109	1594	30605	SH	DEFINED	22	28223
LOCKHEED MARTIN CORP	COM	539830109	450	8644	SH	OTHER	22	8644
LOEWS CORP 850	COM	540424108	2422	40386	SH	DEFINED	01	39536
LOEWS CORP 9660	COM	540424108	696	11610	SH	OTHER	01	1950
LOEWS CORP 92900	COM	540424108	11057	184399	SH	DEFINED	05	91499
LOEWS CORP	COM	540424108	654	10907	SH	DEFINED	08	10907
LOEWS CORP	COM	540424108	217	3611	SH	DEFINED	17	3611
LOEWS CORP	COM	540424108	17878	298163	SH	DEFINED	21	298163
LOEWS CORP 2200	COM	540424108	1882	31380	SH	DEFINED	22	29180
LOEWS CORP	COM	540424108	727	12133	SH	OTHER	22	12133
LOEWS CORP	CAROLNA GP S	540424207	64	2600	SH	OTHER	01	2600
LOEWS CORP	CAROLNA GP S	540424207	7	300	SH	DEFINED	05	300
LOEWS CORP	CAROLNA GP S	540424207	10	400	SH	DEFINED	08	400
LOEWS CORP	CAROLNA GP S	540424207	27	1100	SH	DEFINED	17	1100
LOEWS CORP 500	CAROLNA GP S	540424207	282	11500	SH	DEFINED	22	11000
LOEWS CORP	CAROLNA GP S	540424207	39	1600	SH	OTHER	22	1600
LOEWS CORP 1050000	NOTE 3.125%	540424AL2	1003	1050000	PRN	DEFINED	18	
LONE STAR STEAKHOUSE SALOON 16000	COM	542307103	522	19200	SH	DEFINED	01	3200
LONE STAR STEAKHOUSE SALOON 1275	COM	542307103	35	1275	SH	OTHER	01	
LONE STAR STEAKHOUSE SALOON	COM	542307103	2867	105425	SH	DEFINED	05	105425
LONE STAR STEAKHOUSE SALOON	COM	542307103	111	4100	SH	DEFINED	08	4100
LONE STAR STEAKHOUSE SALOON	COM	542307103	6771	249007	SH	DEFINED	21	249007
LONE STAR STEAKHOUSE SALOON 690	COM	542307103	269	9910	SH	DEFINED	22	9220
LONE STAR STEAKHOUSE SALOON	COM	542307103	114	4190	SH	OTHER	22	4190
LONE STAR TECHNOLOGIES INC	COM	542312103	410	14875	SH	DEFINED	01	14875
LONE STAR TECHNOLOGIES INC	COM	542312103	3320	120450	SH	DEFINED	05	120450
LONE STAR TECHNOLOGIES INC 10400	COM	542312103	8631	313170	SH	DEFINED	21	302770
LONE STAR TECHNOLOGIES INC 9700	COM	542312103	267	9700	SH	DEFINED	22	
LONE STAR TECHNOLOGIES INC	COM	542312103	25	900	SH	OTHER	22	900
LONG ISLAND FINANCIAL CORP	COM	542669106	1463	36505	SH	DEFINED	22	36505
LONGS DRUG STORES CORP	COM	543162101	165	6925	SH	DEFINED	01	6925
LONGS DRUG STORES CORP 2500	COM	543162101	60	2500	SH	OTHER	01	
LONGS DRUG STORES CORP	COM	543162101	3789	158750	SH	DEFINED	05	158750
LONGS DRUG STORES CORP	COM	543162101	79	3300	SH	DEFINED	08	3300
LONGS DRUG STORES CORP	COM	543162101	196	8200	SH	DEFINED	17	8200
LONGS DRUG STORES CORP	COM	543162101	3203	134200	SH	DEFINED	21	134200
LONGS DRUG STORES CORP	COM	543162101	10	400	SH	DEFINED	22	400
LONGVIEW FIBRE CO	COM	543213102	194	13182	SH	DEFINED	01	13182
LONGVIEW FIBRE CO 31888	COM	543213102	968	65738	SH	OTHER	01	33850

LONGVIEW FIBRE CO	COM	543213102	1593	108139	SH	DEFINED	05	108139
LONGVIEW FIBRE CO	COM	543213102	1304	88500	SH	DEFINED	08	88500
LONGVIEW FIBRE CO	COM	543213102	5020	340800	SH	DEFINED	21	334300
6500								
LONGVIEW FIBRE CO	COM	543213102	2049	139100	SH	DEFINED	22	127600
11500								
LOOKSMART LTD	COM	543442107		50	SH	DEFINED	01	50
LOOKSMART LTD	COM	543442107	74	34000	SH	DEFINED	17	34000
LOOKSMART LTD	COM	543442107	2	750	SH	DEFINED	22	750
LOUISIANA PAC CORP	COM	546347105	2514	106307	SH	DEFINED	01	73496
30311 2500								
LOUISIANA PAC CORP	COM	546347105	272	11506	SH	OTHER	01	
11506								
LOUISIANA PAC CORP	COM	546347105	7027	297117	SH	DEFINED	05	169917
127200								
LOUISIANA PAC CORP	COM	546347105	1694	71628	SH	DEFINED	08	71628
LOUISIANA PAC CORP	COM	546347105	2370	100200	SH	CALL	DEFINED	100200
LOUISIANA PAC CORP	COM	546347105	324	13716	SH	DEFINED	17	13716
LOUISIANA PAC CORP	COM	546347105	6460	273170	SH	DEFINED	21	273170
LOUISIANA PAC CORP	COM	546347105	10399	439700	SH	DEFINED	22	432900
6800								
LOUISIANA PAC CORP	COM	546347105	124	5251	SH	OTHER	22	5251
LOWES COS INC	COM	548661107	51836	986414	SH	DEFINED	01	955969
30445								
LOWES COS INC	COM	548661107	19223	365804	SH	OTHER	01	147725
218079								
LOWES COS INC	COM	548661107	25959	493982	SH	DEFINED	05	414182
79800								
LOWES COS INC	COM	548661107	1481	28179	SH	DEFINED	08	28179
LOWES COS INC	COM	548661107	14120	268700	SH	CALL	DEFINED	268700
LOWES COS INC	COM	548661107	1264	24052	SH	DEFINED	17	24052
LOWES COS INC	COM	548661107	263	5000	SH	DEFINED	18	
5000								
LOWES COS INC	COM	548661107	61907	1178067	SH	DEFINED	21	1178067
LOWES COS INC	COM	548661107	27458	522505	SH	DEFINED	22	471220
51285								
LOWES COS INC	COM	548661107	6443	122607	SH	OTHER	22	122607
LOWES COS INC	COM	548661107	60	1136	SH	DEFINED		1136
LOWES COS INC	NOTE	548661CF2	38130	43891000	PRN	DEFINED	08	43891000
LOWES COS INC	NOTE	0.861% 548661CG0	1352	1359000	PRN	DEFINED	08	1359000
LOWES COS INC	NOTE	0.861% 548661CG0	1099	1105000	PRN	DEFINED	17	1105000
LUBRIZOL CORP	COM	549271104	769	21001	SH	DEFINED	01	20261
740								
LUBRIZOL CORP	COM	549271104	198	5400	SH	OTHER	01	1000
4400								
LUBRIZOL CORP	COM	549271104	4002	109293	SH	DEFINED	05	109293
LUBRIZOL CORP	COM	549271104	288	7873	SH	DEFINED	08	7873
LUBRIZOL CORP	COM	549271104	176	4800	SH	DEFINED	17	4800
LUBRIZOL CORP	COM	549271104	18043	492720	SH	DEFINED	21	492720
LUBRIZOL CORP	COM	549271104	1893	51700	SH	DEFINED	22	50750
950								
LUBRIZOL CORP	COM	549271104	716	19550	SH	OTHER	22	19550
LUBYS INC	COM	549282101	1	200	SH	DEFINED	01	200
LUBYS INC	COM	549282101		1	SH	OTHER	01	
1								
LUBYS INC	COM	549282101	286	41442	SH	DEFINED	17	41442
LUBYS INC	COM	549282101	21	3000	SH	OTHER	22	3000
LUCENT TECHNOLOGIES INC	COM	549463107	2976	787306	SH	DEFINED	01	687671
99635								
LUCENT TECHNOLOGIES INC	COM	549463107	1541	407667	SH	OTHER	01	185387
222280								
LUCENT TECHNOLOGIES INC	COM	549463107	7207	1906713	SH	DEFINED	05	1906713
LUCENT TECHNOLOGIES INC	COM	549463107	328	86757	SH	DEFINED	08	86757
LUCENT TECHNOLOGIES INC	COM	549463107	340	90000	SH	PUT	DEFINED	90000
LUCENT TECHNOLOGIES INC	COM	549463107	72	18959	SH	DEFINED	17	18959
LUCENT TECHNOLOGIES INC	COM	549463107	152	40170	SH	DEFINED	18	
40170								
LUCENT TECHNOLOGIES INC	COM	549463107	1827	483410	SH	DEFINED	21	483410
LUCENT TECHNOLOGIES INC	COM	549463107	1379	364872	SH	DEFINED	22	327303
37569								
LUCENT TECHNOLOGIES INC	COM	549463107	588	155486	SH	OTHER	22	155486
LUCENT TECHNOLOGIES INC	DBC	2.750% 549463AG2	34999	25202000	PRN	DEFINED	08	25202000
LUFKIN INDS INC	COM	549764108	5	151	SH	DEFINED	01	151
LUFKIN INDS INC	COM	549764108	4522	141409	SH	DEFINED	21	141409
LUFKIN INDS INC	COM	549764108	191	5960	SH	DEFINED	22	5355
605								
LUFKIN INDS INC	COM	549764108	87	2705	SH	OTHER	22	2705
LUMINENT MTG CAP INC	COM	550278303	1675	139602	SH	DEFINED	01	139602
LUMINENT MTG CAP INC	COM	550278303	137	11430	SH	DEFINED	08	11430
LUMINENT MTG CAP INC	COM	550278303	1289	107401	SH	DEFINED	17	107401
LUXOTTICA GROUP S P A	SPONSORED	AD 55068R202	1	53	SH	DEFINED	01	53
LUXOTTICA GROUP S P A	SPONSORED	AD 55068R202	6	360	SH	OTHER	01	360
LUXOTTICA GROUP S P A	SPONSORED	AD 55068R202	110	6500	SH	DEFINED	21	6500
LUXOTTICA GROUP S P A	SPONSORED	AD 55068R202	388	22970	SH	DEFINED	22	22970
LUXOTTICA GROUP S P A	SPONSORED	AD 55068R202	177	10500	SH	OTHER	22	10500

LYDALL INC DEL 500	COM	550819106	23	2350	SH	DEFINED	01	1850
LYDALL INC DEL	COM	550819106	664	68000	SH	DEFINED	05	68000
LYDALL INC DEL	COM	550819106	2395	245155	SH	DEFINED	21	245155
LYDALL INC DEL 2000	COM	550819106	323	33067	SH	DEFINED	22	31067
LYDALL INC DEL	COM	550819106	10	1008	SH	OTHER	22	1008
LYONDELL CHEMICAL CO	COM	552078107	74196	4266600	SH	DEFINED	01	4266600
LYONDELL CHEMICAL CO 125	COM	552078107	2	125	SH	OTHER	01	
LYONDELL CHEMICAL CO	COM	552078107	6563	377389	SH	DEFINED	05	377389
LYONDELL CHEMICAL CO	COM	552078107	4588	263828	SH	DEFINED	08	263828
LYONDELL CHEMICAL CO	COM	552078107	243	14000	SH	DEFINED	17	14000
LYONDELL CHEMICAL CO	COM	552078107	37	2100	SH	DEFINED	22	2100
LYONDELL CHEMICAL CO	COM	552078107	87	5000	SH	OTHER	22	5000
M & F WORLDWIDE CORP	COM	552541104	2436	177800	SH	DEFINED	21	177800
M & F WORLDWIDE CORP	COM	552541104	105	7680	SH	DEFINED	22	7680
M & F WORLDWIDE CORP	COM	552541104	41	3015	SH	OTHER	22	3015
M & T BK CORP 2255 15	COM	55261F104	3180	36426	SH	DEFINED	01	34156
M & T BK CORP 12435	COM	55261F104	1086	12435	SH	OTHER	01	
M & T BK CORP 26500	COM	55261F104	8942	102424	SH	DEFINED	05	75924
M & T BK CORP	COM	55261F104	585	6704	SH	DEFINED	08	6704
M & T BK CORP	COM	55261F104	1135	13000	SH	DEFINED	21	13000
M & T BK CORP 9300	COM	55261F104	812	9300	SH	DEFINED	22	
M & T BK CORP 13400	COM	55261F104	6353	72777	SH	OTHER	22	59377
MAF BANCORP INC 4396	COM	55261R108	403	9437	SH	DEFINED	01	5041
MAF BANCORP INC 504	COM	55261R108	22	504	SH	OTHER	01	
MAF BANCORP INC	COM	55261R108	6154	144200	SH	DEFINED	05	144200
MAF BANCORP INC	COM	55261R108	926	21700	SH	DEFINED	21	21700
MBIA INC 15030 395	COM	55262C100	16601	290628	SH	DEFINED	01	275203
MBIA INC 60934	COM	55262C100	3481	60934	SH	OTHER	01	
MBIA INC 75500	COM	55262C100	12019	210410	SH	DEFINED	05	134910
MBIA INC	COM	55262C100	2086	36525	SH	DEFINED	08	36525
MBIA INC	COM	55262C100	7140	125000	SH	DEFINED	08	125000
MBIA INC	COM	55262C100	234	4100	SH	DEFINED	17	4100
MBIA INC	COM	55262C100	9052	158471	SH	DEFINED	21	158471
MBIA INC 15562	COM	55262C100	5255	92007	SH	DEFINED	22	76445
MBIA INC	COM	55262C100	1706	29866	SH	OTHER	22	29866
MBNA CORP 118028	COM	55262L100	94194	3652360	SH	DEFINED	01	3534332
MBNA CORP 403965	COM	55262L100	26449	1025571	SH	OTHER	01	621606
MBNA CORP 289800	COM	55262L100	24709	958095	SH	DEFINED	05	668295
MBNA CORP	COM	55262L100	1185	45958	SH	DEFINED	08	45958
MBNA CORP	COM	55262L100	5158	200000	SH	DEFINED	08	200000
MBNA CORP	COM	55262L100	65	2526	SH	DEFINED	13	2526
MBNA CORP 300	COM	55262L100	8	323	SH	OTHER	13	23
MBNA CORP	COM	55262L100	181	7025	SH	DEFINED	17	7025
MBNA CORP 1520	COM	55262L100	39	1520	SH	DEFINED	18	
MBNA CORP	COM	55262L100	62251	2413778	SH	DEFINED	21	2413778
MBNA CORP 169444	COM	55262L100	79779	3093418	SH	DEFINED	22	2923974
MBNA CORP 400	COM	55262L100	18456	715610	SH	OTHER	22	715210
MB FINANCIAL INC NEW	COM	55264U108	896	24350	SH	DEFINED	01	24350
M D C HLDGS INC 5833 3793	COM	552676108	1111	17467	SH	DEFINED	01	7841
M D C HLDGS INC 2192	COM	552676108	139	2192	SH	OTHER	01	
M D C HLDGS INC	COM	552676108	9160	144005	SH	DEFINED	05	144005
M D C HLDGS INC	COM	552676108	293	4600	SH	DEFINED	08	4600
M D C HLDGS INC	COM	552676108	655	10300	SH	DEFINED	17	10300
M D C HLDGS INC	COM	552676108	1374	21598	SH	DEFINED	21	21598
MDU RES GROUP INC	COM	552690109	373	15512	SH	DEFINED	01	15512
MDU RES GROUP INC 11326	COM	552690109	515	21451	SH	OTHER	01	10125
MDU RES GROUP INC	COM	552690109	5957	247892	SH	DEFINED	05	247892
MDU RES GROUP INC	COM	552690109	252	10500	SH	DEFINED	08	10500
MDU RES GROUP INC 1000	COM	552690109	50	2100	SH	DEFINED	22	1100
MDU RES GROUP INC	COM	552690109	427	17750	SH	OTHER	22	17750

MDC PARTNERS INC 18300	CL A SUB VTG	552697104	4107	342500	SH	DEFINED	21	324200
MDC PARTNERS INC 2300	CL A SUB VTG	552697104	794	66200	SH	DEFINED	22	63900
MDC PARTNERS INC	CL A SUB VTG	552697104	88	7300	SH	OTHER	22	7300
MEMC ELECTR MATLS INC	COM	552715104	11	1075	SH	DEFINED	01	1075
MEMC ELECTR MATLS INC	COM	552715104	10	1000	SH	OTHER	01	1000
MEMC ELECTR MATLS INC	COM	552715104	445	45000	SH	DEFINED	08	45000
MEMC ELECTR MATLS INC	COM	552715104	440	44565	SH	DEFINED	17	44565
MEMC ELECTR MATLS INC	COM	552715104	18	1800	SH	DEFINED	21	1800
MEMC ELECTR MATLS INC	COM	552715104	1	100	SH	DEFINED	22	100
MFC BANCORP LTD	COM NEW	55271X202	8	425	SH	DEFINED	01	425
MFC BANCORP LTD	COM NEW	55271X202	7005	376820	SH	DEFINED	21	376820
MFC BANCORP LTD	COM NEW	55271X202	360	19356	SH	DEFINED	22	19356
MFC BANCORP LTD	COM NEW	55271X202	110	5902	SH	OTHER	22	5902
MFA MTG INVTS INC	COM	55272X102	150	16866	SH	DEFINED	01	16866
MFA MTG INVTS INC	COM	55272X102	102	11414	SH	DEFINED	08	11414
MFA MTG INVTS INC	COM	55272X102	9	1000	SH	DEFINED	22	1000
MFA MTG INVTS INC	COM	55272X102	9	1000	SH	OTHER	22	1000
MFS MULTIMARKET INCOME TR 8267	SH BEN INT	552737108	48	8267	SH	DEFINED	01	
MFS MULTIMARKET INCOME TR 700 21510	SH BEN INT	552737108	255	43477	SH	OTHER	01	21267
MFS MULTIMARKET INCOME TR 500	SH BEN INT	552737108	12	2000	SH	DEFINED	22	1500
MFS MULTIMARKET INCOME TR	SH BEN INT	552737108	35	5900	SH	OTHER	22	5900
MFS MUN INCOME TR	SH BEN INT	552738106	200	27200	SH	DEFINED	01	27200
MFS MUN INCOME TR 29700	SH BEN INT	552738106	247	33700	SH	OTHER	01	4000
MFS MUN INCOME TR	SH BEN INT	552738106	4	600	SH	DEFINED	22	600
MFS MUN INCOME TR	SH BEN INT	552738106	47	6446	SH	OTHER	22	6446
MFS INTER INCOME TR	SH BEN INT	55273C107	152	23888	SH	DEFINED	01	23888
MFS INTER INCOME TR	SH BEN INT	55273C107	121	19081	SH	OTHER	01	19081
MFS INTER INCOME TR	SH BEN INT	55273C107	36	5700	SH	DEFINED	22	5700
MFS INTER INCOME TR	SH BEN INT	55273C107	149	23503	SH	OTHER	22	23503
MGE ENERGY INC	COM	55277P104	7	200	SH	DEFINED	01	200
MGE ENERGY INC	COM	55277P104	66	2032	SH	DEFINED	08	2032
MGE ENERGY INC	COM	55277P104	3977	121886	SH	DEFINED	21	121886
MGE ENERGY INC	COM	55277P104	209	6410	SH	DEFINED	22	6410
MGE ENERGY INC	COM	55277P104	107	3275	SH	OTHER	22	3275
MGIC INVT CORP WIS 9100 5000	COM	552848103	9052	119323	SH	DEFINED	01	105223
MGIC INVT CORP WIS 26995	COM	552848103	2048	26995	SH	OTHER	01	
MGIC INVT CORP WIS 40200	COM	552848103	9646	127153	SH	DEFINED	05	86953
MGIC INVT CORP WIS	COM	552848103	554	7307	SH	DEFINED	08	7307
MGIC INVT CORP WIS	COM	552848103	6805	89700	SH	CALL	DEFINED	89700
MGIC INVT CORP WIS	COM	552848103	478	6301	SH	DEFINED	17	6301
MGIC INVT CORP WIS	COM	552848103	10135	133603	SH	DEFINED	21	133603
MGIC INVT CORP WIS 300	COM	552848103	214	2822	SH	DEFINED	22	2522
MGIC INVT CORP WIS	COM	552848103	76	1000	SH	OTHER	22	1000
MGI PHARMA INC 15500	COM	552880106	681	25220	SH	DEFINED	01	9720
MGI PHARMA INC 1950	COM	552880106	53	1950	SH	OTHER	01	
MGI PHARMA INC	COM	552880106	8246	305300	SH	DEFINED	05	305300
MGI PHARMA INC	COM	552880106	142	5267	SH	DEFINED	08	5267
MGI PHARMA INC	COM	552880106	2134	79000	SH	CALL	DEFINED	79000
MGI PHARMA INC	COM	552880106	382	14158	SH	DEFINED	17	14158
MGI PHARMA INC 7400	COM	552880106	200	7400	SH	DEFINED	18	
MGI PHARMA INC 14400	COM	552880106	12345	457040	SH	DEFINED	21	442640
MGI PHARMA INC 18300	COM	552880106	902	33380	SH	DEFINED	22	15080
MGI PHARMA INC	COM	552880106	1215	45000	SH	OTHER	22	45000
MGM MIRAGE 700	COM	552953101	35680	760125	SH	DEFINED	01	759425
MGM MIRAGE 900	COM	552953101	84	1800	SH	OTHER	01	900
MGM MIRAGE	COM	552953101	28	600	SH	DEFINED	05	600
MGM MIRAGE	COM	552953101	1098	23400	SH	DEFINED	08	23400
MGM MIRAGE	COM	552953101	188	4000	SH	CALL	DEFINED	4000
MGM MIRAGE	COM	552953101	9	200	SH	DEFINED	17	200
MGM MIRAGE	COM	552953101	1015	21622	SH	DEFINED	21	21622
MGM MIRAGE 781	COM	552953101	37	781	SH	DEFINED	22	
MGM MIRAGE 3815	COM	552953101	213	4530	SH	OTHER	22	715
MI DEVS INC	CL A SUB VTG	55304X104	114	4212	SH	DEFINED	17	4212
MI DEVS INC	CL A SUB VTG	55304X104	1958	72500	SH	DEFINED	21	72500
MI DEVS INC 150	CL A SUB VTG	55304X104	4	150	SH	DEFINED	22	

MPS GROUP INC	COM	553409103	192	15880	SH	DEFINED 01	15880
MPS GROUP INC	COM	553409103	6	475	SH	OTHER 01	
475							
MPS GROUP INC	COM	553409103	2772	228697	SH	DEFINED 05	228697
MPS GROUP INC	COM	553409103	47	3900	SH	DEFINED 08	3900
MPS GROUP INC	COM	553409103	144	11900	SH	DEFINED 17	11900
MPS GROUP INC	COM	553409103	24205	1997090	SH	DEFINED 21	1952690
44400							
MPS GROUP INC	COM	553409103	875	72230	SH	DEFINED 22	
72230							
MPS GROUP INC	COM	553409103	668	55095	SH	OTHER 22	39620
15475							
MPW INDUSTRIAL SVCS GROUP	COM	553444100	831	372700	SH	DEFINED 21	367700
5000							
MPW INDUSTRIAL SVCS GROUP	COM	553444100	392	175606	SH	DEFINED 22	155606
20000							
MPW INDUSTRIAL SVCS GROUP	COM	553444100	9	4000	SH	OTHER 22	4000
MRO SOFTWARE INC	COM	55347W105	49	3625	SH	DEFINED 01	2870
755							
MRO SOFTWARE INC	COM	55347W105	5	395	SH	OTHER 01	
395							
MRO SOFTWARE INC	COM	55347W105	1417	104100	SH	DEFINED 05	104100
MRO SOFTWARE INC	COM	55347W105	231	17000	SH	DEFINED 21	17000
MRO SOFTWARE INC	COM	55347W105	10	739	SH	DEFINED 22	739
MSC INDL DIRECT INC	CL A	553530106	3	100	SH	DEFINED 05	100
MSC INDL DIRECT INC	CL A	553530106	3	100	SH	DEFINED 08	100
MSC INDL DIRECT INC	CL A	553530106	49	1500	SH	DEFINED 17	1500
MSC INDL DIRECT INC	CL A	553530106	2607	79400	SH	DEFINED 21	79400
MSC INDL DIRECT INC	CL A	553530106	2200	67000	SH	DEFINED 22	67000
MSC SOFTWARE CORP	COM	553531104	4	500	SH	OTHER 01	500
MSC SOFTWARE CORP	COM	553531104	9598	1072401	SH	DEFINED 21	1063301
9100							
MSC SOFTWARE CORP	COM	553531104	2810	313930	SH	DEFINED 22	287730
26200							
MSC SOFTWARE CORP	COM	553531104	51	5700	SH	OTHER 22	5700
MTS SYS CORP	COM	553777103	1	25	SH	DEFINED 01	25
MTS SYS CORP	COM	553777103	9	400	SH	DEFINED 08	400
MTS SYS CORP	COM	553777103	98	4200	SH	DEFINED 17	4200
MTS SYS CORP	COM	553777103	3213	137032	SH	DEFINED 21	137032
MTS SYS CORP	COM	553777103	211	9000	SH	DEFINED 22	9000
MTS SYS CORP	COM	553777103	73	3100	SH	OTHER 22	3100
MTC TECHNOLOGIES INC	COM	55377A106	1189	46047	SH	DEFINED 05	46047
MTC TECHNOLOGIES INC	COM	55377A106	4802	185900	SH	DEFINED 21	175400
10500							
MTC TECHNOLOGIES INC	COM	55377A106	935	36211	SH	DEFINED 22	34958
1253							
MTC TECHNOLOGIES INC	COM	55377A106	98	3789	SH	OTHER 22	3789
MTI TECHNOLOGY CORP	COM	553903105	55	30000	SH	DEFINED 01	30000
MTI TECHNOLOGY CORP	COM	553903105		150	SH	DEFINED 22	150
MAC-GRAY CORP	COM	554153106	70	10715	SH	OTHER 22	10715
MACDERMID INC	COM	554273102	229	6775	SH	DEFINED 01	3075
3700							
MACDERMID INC	COM	554273102	4	125	SH	OTHER 01	
125							
MACDERMID INC	COM	554273102	4439	131125	SH	DEFINED 05	131125
MACDERMID INC	COM	554273102	210	6200	SH	DEFINED 08	6200
MACDERMID INC	COM	554273102	379	11200	SH	DEFINED 17	11200
MACDERMID INC	COM	554273102	17341	512300	SH	DEFINED 21	508400
3900							
MACDERMID INC	COM	554273102	12624	372937	SH	DEFINED 22	225670
147267							
MACDERMID INC	COM	554273102	29233	863607	SH	OTHER 22	67989
795618							
MACERICH CO	COM	554382101	336	7022	SH	DEFINED 01	7022
MACERICH CO	COM	554382101	438	9149	SH	DEFINED 08	9149
MACERICH CO	COM	554382101	2394	50000	SH	DEFINED 21	50000
MACERICH CO	COM	554382101	457	9550	SH	DEFINED 22	8450
1100							
MACERICH CO	COM	554382101	1000	20900	SH	OTHER 22	20900
MACK CALI RLTY CORP	COM	554489104	650	15709	SH	DEFINED 01	15709
MACK CALI RLTY CORP	COM	554489104	238	5750	SH	OTHER 01	5750
MACK CALI RLTY CORP	COM	554489104	5305	128200	SH	DEFINED 05	128200
MACK CALI RLTY CORP	COM	554489104	499	12054	SH	DEFINED 08	12054
MACK CALI RLTY CORP	COM	554489104	97	2350	SH	DEFINED 17	2350
MACK CALI RLTY CORP	COM	554489104	58	1400	SH	DEFINED 22	
1400							
MACK CALI RLTY CORP	COM	554489104	183	4430	SH	OTHER 22	2400
2030							
MACROCHEM CORP DEL	COM	555903103	223	153700	SH	DEFINED 17	153700
MACROVISION CORP	COM	555904101	84	3350	SH	DEFINED 01	3350
MACROVISION CORP	COM	555904101	8	300	SH	OTHER 01	100
200							
MACROVISION CORP	COM	555904101	2613	104377	SH	DEFINED 05	104377
MACROVISION CORP	COM	555904101	25	1000	SH	DEFINED 08	1000
MACROVISION CORP	COM	555904101	118	4700	SH	DEFINED 17	4700

MACROMEDIA INC 250	COM	556100105	315	12825 SH	DEFINED 01	12575
MACROMEDIA INC 225	COM	556100105	55	2235 SH	OTHER 01	2010
MACROMEDIA INC	COM	556100105	3601	146692 SH	DEFINED 05	146692
MACROMEDIA INC	COM	556100105	516	21012 SH	DEFINED 08	21012
MACROMEDIA INC	COM	556100105	3589	146178 SH	DEFINED 17	146178
MACROMEDIA INC	COM	556100105	1221	49740 SH	DEFINED 20	49740
MACROMEDIA INC 46600	COM	556100105	31153	1268960 SH	DEFINED 21	1222360
MACROMEDIA INC 55430	COM	556100105	1361	55430 SH	DEFINED 22	
MACROMEDIA INC 1280	COM	556100105	34	1380 SH	OTHER 22	100
MADDEN STEVEN LTD	COM	556269108	101	5075 SH	DEFINED 01	5075
MADDEN STEVEN LTD	COM	556269108	146	7300 SH	DEFINED 17	7300
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	214	6402 SH	DEFINED 08	6402
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	458	13689 SH	DEFINED 17	13689
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	7898	236100 SH	DEFINED 21	236100
MAGELLAN HEALTH SVCS INC 4800	COM NEW	559079207	2067	61800 SH	DEFINED 22	57000
MAGELLAN PETE CORP	COM	559091301		2 SH	OTHER 01	2
MAGELLAN PETE CORP	COM	559091301	29	22400 SH	DEFINED 08	22400
MAGELLAN PETE CORP 1000	COM	559091301	1	1000 SH	DEFINED 22	
MAGMA DESIGN AUTOMATION 16200	COM	559181102	5223	271600 SH	DEFINED 21	255400
MAGMA DESIGN AUTOMATION 1800	COM	559181102	1011	52600 SH	DEFINED 22	50800
MAGMA DESIGN AUTOMATION	COM	559181102	112	5800 SH	OTHER 22	5800
MAGNA INTL INC 1500	CL A	559222401	130	1525 SH	OTHER 01	25
MAGNA INTL INC 25	CL A	559222401	9	100 SH	DEFINED 22	75
MAGNA INTL INC	CL A	559222401	230	2700 SH	OTHER 22	2700
MAGNETEK INC	COM	559424106	85	10250 SH	DEFINED 01	10250
MAGNETEK INC	COM	559424106	994	119225 SH	DEFINED 05	119225
MAGNETEK INC	COM	559424106	121	14500 SH	DEFINED 17	14500
MAGNETEK INC	COM	559424106	158	18900 SH	DEFINED 21	18900
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	1	50 SH	DEFINED 01	50
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	420	40500 SH	DEFINED 17	40500
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	3470	334300 SH	DEFINED 21	334300
MAGNUM HUNTER RES INC	COM PAR \$0.0	55972F203	4	350 SH	OTHER 22	350
MAGUIRE PPTYS INC	COM	559775101	411	16600 SH	DEFINED 17	16600
MAIN STR BKS INC NEW	COM	56034R102	231	8221 SH	DEFINED 01	8221
MAINE & MARITIMES CORP	COM	560377103	1421	44400 SH	DEFINED 21	44400
MAINE & MARITIMES CORP	COM	560377103	61	1920 SH	DEFINED 22	1920
MAINE & MARITIMES CORP	COM	560377103	54	1700 SH	OTHER 22	1700
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	8	400 SH	DEFINED 08	400
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	825	40658 SH	DEFINED 21	40658
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	51	2521 SH	DEFINED 22	2521
MAIR HOLDINGS INC	COM	560635104	1159	142084 SH	DEFINED 21	142084
MAIR HOLDINGS INC	COM	560635104	48	5870 SH	DEFINED 22	5870
MAIR HOLDINGS INC	COM	560635104	18	2200 SH	OTHER 22	2200
MAKITA CORP	ADR NEW	560877300	6	400 SH	DEFINED 01	400
MAKITA CORP	ADR NEW	560877300	1135	74000 SH	DEFINED 21	74000
MANAGED MUNS PORTFOLIO INC	COM	561662107	11	1058 SH	DEFINED 01	1058
MANAGED MUNS PORTFOLIO INC 128	COM	561662107	1	128 SH	OTHER 01	
MANAGED MUNS PORTFOLIO INC 1960	COM	561662107	21	1960 SH	DEFINED 22	
MANAGED MUNS PORTFOLIO INC 30040	COM	561662107	385	35721 SH	OTHER 22	5681
MANDALAY RESORT GROUP	COM	562567107	3599	52435 SH	DEFINED 01	52435
MANDALAY RESORT GROUP 600	COM	562567107	76	1100 SH	OTHER 01	500
MANDALAY RESORT GROUP	COM	562567107	9845	143424 SH	DEFINED 05	143424
MANDALAY RESORT GROUP	COM	562567107	933	13588 SH	DEFINED 08	13588
MANDALAY RESORT GROUP	COM	562567107	2341	34100 SH	DEFINED 17	34100
MANDALAY RESORT GROUP 92000	COM	562567107	6315	92000 SH	DEFINED 18	
MANDALAY RESORT GROUP 100	COM	562567107	7	100 SH	DEFINED 22	
MANHATTAN ASSOCS INC 10600	COM	562750109	529	17125 SH	DEFINED 01	6525
MANHATTAN ASSOCS INC 400	COM	562750109	12	400 SH	OTHER 01	
MANHATTAN ASSOCS INC	COM	562750109	6076	196772 SH	DEFINED 05	196772
MANHATTAN ASSOCS INC	COM	562750109	22	700 SH	DEFINED 08	700
MANHATTAN ASSOCS INC	COM	562750109	1081	35000 SH	CALL DEFINED 08	35000
MANHATTAN ASSOCS INC 54760	COM	562750109	46368	1501570 SH	DEFINED 21	1446810
MANHATTAN ASSOCS INC 45880	COM	562750109	2213	71680 SH	DEFINED 22	25800
MANHATTAN ASSOCS INC	COM	562750109	90	2900 SH	OTHER 22	2900

MANITOWOC INC 1425	COM	563571108	201	5950 SH	DEFINED 01	4525
MANITOWOC INC 675	COM	563571108	23	675 SH	OTHER 01	
MANITOWOC INC	COM	563571108	3846	113625 SH	DEFINED 05	113625
MANITOWOC INC	COM	563571108	81	2400 SH	DEFINED 08	2400
MANITOWOC INC	COM	563571108	696	20559 SH	DEFINED 17	20559
MANITOWOC INC	COM	563571108	599	17700 SH	DEFINED 21	17700
MANITOWOC INC	COM	563571108	210	6200 SH	DEFINED 22	6200
MANOR CARE INC NEW 21300	COM	564055101	2159	66070 SH	DEFINED 01	44770
MANOR CARE INC NEW 2650	COM	564055101	87	2650 SH	OTHER 01	
MANOR CARE INC NEW 30500	COM	564055101	3293	100768 SH	DEFINED 05	70268
MANOR CARE INC NEW	COM	564055101	1050	32141 SH	DEFINED 08	32141
MANOR CARE INC NEW	COM	564055101	111	3400 SH	DEFINED 17	3400
MANOR CARE INC NEW	COM	564055101	1235	37780 SH	DEFINED 20	37780
MANOR CARE INC NEW 3050	COM	564055101	17314	529818 SH	DEFINED 21	526768
MANOR CARE INC NEW 16570	COM	564055101	1724	52745 SH	DEFINED 22	36175
MANOR CARE INC NEW	COM	564055101	173	5290 SH	OTHER 22	5290
MANPOWER INC	COM	56418H100	453	8925 SH	DEFINED 01	8925
MANPOWER INC 175	COM	56418H100	9	175 SH	OTHER 01	
MANPOWER INC	COM	56418H100	9685	190770 SH	DEFINED 05	190770
MANPOWER INC	COM	56418H100	804	15836 SH	DEFINED 08	15836
MANPOWER INC	COM	56418H100	142	2800 SH	DEFINED 17	2800
MANPOWER INC	COM	56418H100	2504	49325 SH	DEFINED 20	49325
MANPOWER INC 61500	COM	56418H100	44886	884105 SH	DEFINED 21	822605
MANPOWER INC 16755	COM	56418H100	3858	75990 SH	DEFINED 22	59235
MANPOWER INC	COM	56418H100	913	17985 SH	OTHER 22	17985
MANTECH INTL CORP	CL A	564563104	2651	141250 SH	DEFINED 05	141250
MANTECH INTL CORP	CL A	564563104	248	13200 SH	DEFINED 17	13200
MANTECH INTL CORP	CL A	564563104	400	21300 SH	DEFINED 21	21300
MANUFACTURED HOME CMNTYS INC	COM	564682102	4	125 SH	DEFINED 01	125
MANUFACTURED HOME CMNTYS INC	COM	564682102	17	500 SH	OTHER 01	500
MANUFACTURED HOME CMNTYS INC	COM	564682102	73	2200 SH	DEFINED 17	2200
MANUFACTURED HOME CMNTYS INC	COM	564682102	332	10000 SH	DEFINED 21	10000
MAPICS INC 2800	COM	564910107	2505	237200 SH	DEFINED 21	234400
MAPICS INC 5400	COM	564910107	855	81000 SH	DEFINED 22	75600
MAPICS INC	COM	564910107	8	800 SH	OTHER 22	800
MANUGISTICS GROUP INC	COM	565011103	17	5000 SH	OTHER 01	5000
MANUGISTICS GROUP INC	COM	565011103	187	56700 SH	DEFINED 17	56700
MANUGISTICS GROUP INC	COM	565011103	54	16500 SH	DEFINED 22	16500
MANUGISTICS GROUP INC	NOTE	5.000% 565011AB9	367	400000 PRN	DEFINED 17	400000
MANULIFE FINL CORP 11813	COM	56501R106	8432	208193 SH	DEFINED 01	196380
MANULIFE FINL CORP 14381	COM	56501R106	1151	28414 SH	OTHER 01	14033
MANULIFE FINL CORP	COM	56501R106	143	3521 SH	DEFINED 05	3521
MANULIFE FINL CORP	COM	56501R106	864	21338 SH	DEFINED 08	21338
MANULIFE FINL CORP	COM	56501R106	32	800 SH	DEFINED 17	800
MANULIFE FINL CORP 2395	COM	56501R106	1962	48434 SH	DEFINED 22	46039
MANULIFE FINL CORP	COM	56501R106	584	14425 SH	OTHER 22	14425
MAPINFO CORP 16470	COM	565105103	227	21425 SH	DEFINED 01	4955
MAPINFO CORP 605	COM	565105103	6	605 SH	OTHER 01	
MAPINFO CORP	COM	565105103	1066	100600 SH	DEFINED 05	100600
MAPINFO CORP	COM	565105103	30	2800 SH	DEFINED 08	2800
MAPINFO CORP	COM	565105103	107	10100 SH	DEFINED 17	10100
MAPINFO CORP 5700	COM	565105103	5116	482600 SH	DEFINED 21	476900
MAPINFO CORP 12800	COM	565105103	1594	150384 SH	DEFINED 22	137584
MARATHON OIL CORP 48325 3430	COM	565849106	6817	180151 SH	DEFINED 01	128396
MARATHON OIL CORP 29331	COM	565849106	1110	29331 SH	OTHER 01	
MARATHON OIL CORP 79700	COM	565849106	28210	745501 SH	DEFINED 05	665801
MARATHON OIL CORP	COM	565849106	2368	62572 SH	DEFINED 08	62572
MARATHON OIL CORP	COM	565849106	231	6100 SH	DEFINED 17	6100
MARATHON OIL CORP	COM	565849106	52937	1398971 SH	DEFINED 21	1398971
MARATHON OIL CORP 10799	COM	565849106	14670	387689 SH	DEFINED 22	376890
MARATHON OIL CORP	COM	565849106	339	8951 SH	OTHER 22	8951
MARCUS CORP	COM	566330106	99	5750 SH	DEFINED 01	5750

MARCUS CORP 50	COM	566330106	7	415 SH	OTHER	01	365
MARCUS CORP	COM	566330106	2194	127200 SH	DEFINED	05	127200
MARCUS CORP	COM	566330106	193	11200 SH	DEFINED	17	11200
MARCUS CORP	COM	566330106	4061	235400 SH	DEFINED	21	235400
MARCUS CORP	COM	566330106	160	9270 SH	DEFINED	22	9270
MARCUS CORP	COM	566330106	55	3200 SH	OTHER	22	3200
MARKEL CORP 50	COM	570535104	312	1124 SH	DEFINED	01	1074
MARKEL CORP 200	COM	570535104	69	250 SH	OTHER	01	50
MARKEL CORP	COM	570535104	195	703 SH	DEFINED	22	703
MARKEL CORP	NOTE	570535AC8	1061	3000000 PRN	DEFINED	08	3000000
MARKETWATCH COM INC	COM	570619106	296	25319 SH	DEFINED	17	25319
MARKETWATCH COM INC	COM	570619106	4	300 SH	DEFINED	22	300
MARSH & MCLENNAN COS INC 138226	COM	571748102	45592	1004679 SH	DEFINED	01	866453
MARSH & MCLENNAN COS INC 316008	COM	571748102	32976	726663 SH	OTHER	01	410655
MARSH & MCLENNAN COS INC	COM	571748102	12158	267909 SH	DEFINED	05	267909
MARSH & MCLENNAN COS INC	COM	571748102	6681	147218 SH	DEFINED	08	147218
MARSH & MCLENNAN COS INC	COM	571748102	26370	581100 SH	CALL	DEFINED 08	581100
MARSH & MCLENNAN COS INC	COM	571748102	25867	570000 SH	PUT	DEFINED 08	570000
MARSH & MCLENNAN COS INC	COM	571748102	18	400 SH	DEFINED	13	400
MARSH & MCLENNAN COS INC	COM	571748102	1652	36402 SH	DEFINED	17	36402
MARSH & MCLENNAN COS INC	COM	571748102	25909	570931 SH	DEFINED	21	570931
MARSH & MCLENNAN COS INC 213239	COM	571748102	41740	919779 SH	DEFINED	22	706540
MARSH & MCLENNAN COS INC	COM	571748102	32265	711001 SH	OTHER	22	711001
MARSHALL & ILSLEY CORP 8831	COM	571834100	1746	44658 SH	DEFINED	01	35827
MARSHALL & ILSLEY CORP 121109	COM	571834100	4734	121109 SH	OTHER	01	
MARSHALL & ILSLEY CORP 118800	COM	571834100	11476	293575 SH	DEFINED	05	174775
MARSHALL & ILSLEY CORP	COM	571834100	453	11576 SH	DEFINED	08	11576
MARSHALL & ILSLEY CORP	COM	571834100	55	1400 SH	DEFINED	17	1400
MARSHALL & ILSLEY CORP	COM	571834100	869	22230 SH	DEFINED	21	22230
MARSHALL & ILSLEY CORP 700	COM	571834100	493	12623 SH	DEFINED	22	11923
MARSHALL & ILSLEY CORP	COM	571834100	48	1240 SH	OTHER	22	1240
MARRIOTT INTL INC NEW 700	CL A	571903202	2533	50784 SH	DEFINED	01	50084
MARRIOTT INTL INC NEW 5497	CL A	571903202	1242	24907 SH	OTHER	01	19410
MARRIOTT INTL INC NEW	CL A	571903202	5277	105791 SH	DEFINED	05	105791
MARRIOTT INTL INC NEW	CL A	571903202	2315	46419 SH	DEFINED	08	46419
MARRIOTT INTL INC NEW	CL A	571903202	50544	1013316 SH	DEFINED	21	1013316
MARRIOTT INTL INC NEW 16150	CL A	571903202	6118	122655 SH	DEFINED	22	106505
MARRIOTT INTL INC NEW	CL A	571903202	298	5970 SH	OTHER	22	5970
MARSHALL EDWARDS INC	COM	572322303	211	28400 SH	DEFINED	17	28400
MARTEK BIOSCIENCES CORP 1025	COM	572901106	300	5340 SH	DEFINED	01	4315
MARTEK BIOSCIENCES CORP	COM	572901106	7379	131375 SH	DEFINED	05	131375
MARTEK BIOSCIENCES CORP	COM	572901106	27	482 SH	DEFINED	08	482
MARTEK BIOSCIENCES CORP	COM	572901106	91	1616 SH	DEFINED	17	1616
MARTEK BIOSCIENCES CORP	COM	572901106	315	5600 SH	DEFINED	21	5600
MARTEK BIOSCIENCES CORP	COM	572901106	42	755 SH	DEFINED	22	755
MARTHA STEWART LIVING OMNIME 950	CL A	573083102	36	4000 SH	DEFINED	01	4000
MARTHA STEWART LIVING OMNIME 950	CL A	573083102	9	950 SH	OTHER	01	
MARTHA STEWART LIVING OMNIME	CL A	573083102	1	100 SH	DEFINED	08	100
MARTHA STEWART LIVING OMNIME	CL A	573083102	113	12540 SH	DEFINED	22	12540
MARTHA STEWART LIVING OMNIME	CL A	573083102	9	1000 SH	OTHER	22	1000
MARTIN MARIETTA MATLS INC	COM	573284106	289	6526 SH	DEFINED	01	6526
MARTIN MARIETTA MATLS INC 1264	COM	573284106	60	1364 SH	OTHER	01	100
MARTIN MARIETTA MATLS INC	COM	573284106	4580	103309 SH	DEFINED	05	103309
MARTIN MARIETTA MATLS INC	COM	573284106	53	1200 SH	DEFINED	08	1200
MARTIN MARIETTA MATLS INC	COM	573284106	1724	38900 SH	DEFINED	21	38900
MARTIN MARIETTA MATLS INC	COM	573284106	49	1112 SH	DEFINED	22	1112
MARTIN MARIETTA MATLS INC	COM	573284106	6	144 SH	OTHER	22	144
MARVEL ENTERPRISES INC	COM	57383M108	6	307 SH	DEFINED	01	307
MARVEL ENTERPRISES INC	COM	57383M108	14	700 SH	DEFINED	05	700
MARVEL ENTERPRISES INC	COM	57383M108	157	8050 SH	DEFINED	08	8050
MARVEL ENTERPRISES INC	COM	57383M108	1076	55131 SH	DEFINED	17	55131
MARVEL ENTERPRISES INC	COM	57383M108	4035	206700 SH	DEFINED	21	206700
MARVEL ENTERPRISES INC	COM	57383M108	316	16208 SH	DEFINED	22	16208
MASCO CORP 28035	COM	574599106	11207	359420 SH	DEFINED	01	331385
MASCO CORP 58999	COM	574599106	7012	224876 SH	OTHER	01	165877
MASCO CORP 60100	COM	574599106	8238	264206 SH	DEFINED	05	204106

MASCO CORP	COM	574599106	2380	76335	SH	DEFINED	08	76335
MASCO CORP	COM	574599106	3118	100000	SH PUT	DEFINED	08	100000
MASCO CORP	COM	574599106	56	1800	SH	DEFINED	17	1800
MASCO CORP 16864	COM	574599106	20596	660565	SH	DEFINED	21	643701
MASCO CORP 68822	COM	574599106	23244	745488	SH	DEFINED	22	676666
MASCO CORP	COM	574599106	5085	163094	SH	OTHER	22	163094
MASCO CORP	NOTE	574599AW6	4652	10573000	PRN	DEFINED	08	10573000
MASONITE INTL CORP	COM	575384102	2381	92112	SH	DEFINED	17	92112
MASSBANK CORP READ MASS	COM	576152102	1803	52100	SH	DEFINED	21	52100
MASSBANK CORP READ MASS	COM	576152102	77	2230	SH	DEFINED	22	2230
MASSBANK CORP READ MASS	COM	576152102	28	800	SH	OTHER	22	800
MASSEY ENERGY CORP 14026	COM	576206106	2732	96840	SH	DEFINED	01	82814
MASSEY ENERGY CORP 4480	COM	576206106	126	4480	SH	OTHER	01	
MASSEY ENERGY CORP	COM	576206106	9493	336500	SH	DEFINED	05	336500
MASSEY ENERGY CORP	COM	576206106	696	24677	SH	DEFINED	08	24677
MASSEY ENERGY CORP	COM	576206106	99	3500	SH CALL	DEFINED	08	3500
MASSEY ENERGY CORP	COM	576206106	334	11830	SH	DEFINED	20	11830
MASSEY ENERGY CORP 16700	COM	576206106	14364	509190	SH	DEFINED	21	492490
MASSEY ENERGY CORP 14190	COM	576206106	437	15490	SH	DEFINED	22	1300
MASSEY ENERGY CORP	COM	576206106	76	2681	SH	OTHER	22	2681
MASSMUTUAL CORPORATE INVS IN	COM	576292106	403	16700	SH	DEFINED	01	16700
MASSMUTUAL CORPORATE INVS IN	COM	576292106	14	600	SH	OTHER	01	600
MASSMUTUAL CORPORATE INVS IN 638	COM	576292106	123	5108	SH	DEFINED	22	4470
MASSMUTUAL CORPORATE INVS IN	COM	576292106	574	23784	SH	OTHER	22	23784
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	18	1588	SH	DEFINED	01	1588
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	78	7000	SH	DEFINED	22	7000
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	184	16520	SH	OTHER	22	16520
MASTEC INC	COM	576323109	8	1500	SH	DEFINED	01	1500
MASTEC INC	COM	576323109	403	74200	SH	DEFINED	21	74200
MASTEC INC	COM	576323109	18	3350	SH	DEFINED	22	3350
MASTEC INC	COM	576323109	6	1100	SH	OTHER	22	1100
MATERIAL SCIENCES CORP 700	COM	576674105	17	1625	SH	DEFINED	01	925
MATERIAL SCIENCES CORP	COM	576674105	636	59725	SH	DEFINED	05	59725
MATERIAL SCIENCES CORP	COM	576674105	100	9400	SH	DEFINED	21	9400
MATERIAL SCIENCES CORP	COM	576674105	2	225	SH	OTHER	22	225
MATRIX BANCORP INC 5900	COM	576819106	6121	501700	SH	DEFINED	21	495800
MATRIX BANCORP INC 18500	COM	576819106	2254	184788	SH	DEFINED	22	166288
MATRIXONE INC	COM	57685P304	193	27900	SH	DEFINED	21	27900
MATRIXONE INC	COM	57685P304	1894	274071	SH	DEFINED		274071
MATSUSHITA ELEC INDL	ADR	576879209	15	1035	SH	DEFINED	01	1035
MATSUSHITA ELEC INDL	ADR	576879209	41	2880	SH	OTHER	01	2880
MATSUSHITA ELEC INDL	ADR	576879209	2753	191700	SH	DEFINED	21	191700
MATSUSHITA ELEC INDL	ADR	576879209	74	5150	SH	DEFINED	22	5150
MATSUSHITA ELEC INDL	ADR	576879209	29	2000	SH	OTHER	22	2000
MATTEL INC 2810	COM	577081102	1469	80516	SH	DEFINED	01	77706
MATTEL INC 6634	COM	577081102	882	48340	SH	OTHER	01	41706
MATTEL INC	COM	577081102	3631	198950	SH	DEFINED	05	198950
MATTEL INC	COM	577081102	2316	126917	SH	DEFINED	08	126917
MATTEL INC	COM	577081102	1188	65100	SH CALL	DEFINED	08	65100
MATTEL INC	COM	577081102	2648	145100	SH PUT	DEFINED	08	145100
MATTEL INC	COM	577081102	1562	85570	SH	DEFINED	17	85570
MATTEL INC 2000	COM	577081102	37	2000	SH	DEFINED	18	
MATTEL INC	COM	577081102	31016	1699522	SH	DEFINED	21	1699522
MATTEL INC 56742	COM	577081102	15556	852362	SH	DEFINED	22	795620
MATTEL INC	COM	577081102	2985	163583	SH	OTHER	22	163583
MAXTOR CORP	COM NEW	577729205	4	640	SH	DEFINED	01	640
MAXTOR CORP	COM NEW	577729205	25	3753	SH	OTHER	01	3753
MAXTOR CORP	COM NEW	577729205	2428	366260	SH	DEFINED	08	366260
MAXTOR CORP	COM NEW	577729205	332	50000	SH PUT	DEFINED	08	50000
MAXTOR CORP	COM NEW	577729205	60	9100	SH	DEFINED	17	9100
MAXTOR CORP 5900	COM NEW	577729205	3235	487900	SH	DEFINED	21	482000
MAXTOR CORP 13690	COM NEW	577729205	1018	153522	SH	DEFINED	22	139832
MAXTOR CORP	COM NEW	577729205		60	SH	OTHER	22	60
MAXCOR FINL GROUP INC	COM	57772G100	674	62888	SH	DEFINED	17	62888
MAXIM INTEGRATED PRODS INC 5475 6303	COM	57772K101	30219	576480	SH	DEFINED	01	564702
MAXIM INTEGRATED PRODS INC 33974	COM	57772K101	1781	33974	SH	OTHER	01	
MAXIM INTEGRATED PRODS INC	COM	57772K101	22534	429880	SH	DEFINED	05	302380

127500								
MAXIM INTEGRATED PRODS INC	COM	57772K101	1066	20341 SH	DEFINED	08		20341
MAXIM INTEGRATED PRODS INC	COM	57772K101	524	10000 SH PUT	DEFINED	08		10000
MAXIM INTEGRATED PRODS INC	COM	57772K101	5	95 SH	DEFINED	13		
95								
MAXIM INTEGRATED PRODS INC	COM	57772K101	1362	25983 SH	DEFINED	17		25983
MAXIM INTEGRATED PRODS INC	COM	57772K101	24273	463047 SH	DEFINED	21		461247
1800								
MAXIM INTEGRATED PRODS INC	COM	57772K101	62604	1194268 SH	DEFINED	22		1142262
52006								
MAXIM INTEGRATED PRODS INC	COM	57772K101	11815	225396 SH	OTHER	22		225321
75								
MAXIM PHARMACEUTICALS INC	COM	57772M107	138	14300 SH	DEFINED	17		14300
MAXYGEN INC	COM	577776107	457	43200 SH	DEFINED	17		43200
MAY DEPT STORES CO	COM	577778103	17349	631100 SH	DEFINED	01		570867
60233								
MAY DEPT STORES CO	COM	577778103	26435	961626 SH	OTHER	01		218098
743528								
MAY DEPT STORES CO	COM	577778103	35884	1305351 SH	DEFINED	05		1130151
175200								
MAY DEPT STORES CO	COM	577778103	1568	57056 SH	DEFINED	08		57056
MAY DEPT STORES CO	COM	577778103	448	16300 SH	DEFINED	17		16300
MAY DEPT STORES CO	COM	577778103	2377	86478 SH	DEFINED	21		86478
MAY DEPT STORES CO	COM	577778103	2730	99320 SH	DEFINED	22		87996
11324								
MAY DEPT STORES CO	COM	577778103	2230	81105 SH	OTHER	22		81105
MAVERICK TUBE CORP	COM	577914104	293	11175 SH	DEFINED	01		9250
1425 500								
MAVERICK TUBE CORP	COM	577914104	4	150 SH	OTHER	01		
150								
MAVERICK TUBE CORP	COM	577914104	8519	324405 SH	DEFINED	05		324405
MAVERICK TUBE CORP	COM	577914104	563	21456 SH	DEFINED	08		21456
MAVERICK TUBE CORP	COM	577914104	81	3100 SH	DEFINED	17		3100
MAVERICK TUBE CORP	COM	577914104	10911	415490 SH	DEFINED	21		398690
16800								
MAVERICK TUBE CORP	COM	577914104	827	31500 SH	DEFINED	22		21700
9800								
MAVERICK TUBE CORP	COM	577914104	63	2400 SH	OTHER	22		2400
MAXIMUS INC	COM	577933104	688	19400 SH	DEFINED	01		6100
13300								
MAXIMUS INC	COM	577933104	3	75 SH	OTHER	01		
75								
MAXIMUS INC	COM	577933104	3660	103225 SH	DEFINED	05		103225
MAXIMUS INC	COM	577933104	92	2600 SH	DEFINED	08		2600
MAXIMUS INC	COM	577933104	18	500 SH	DEFINED	17		500
MAXIMUS INC	COM	577933104	2769	78100 SH	DEFINED	21		77800
300								
MAXIMUS INC	COM	577933104	93	2630 SH	DEFINED	22		2630
MAXIMUS INC	COM	577933104	32	900 SH	OTHER	22		900
MAYTAG CORP	COM	578592107	259	10581 SH	DEFINED	01		10281
300								
MAYTAG CORP	COM	578592107	258	10517 SH	OTHER	01		5280
5237								
MAYTAG CORP	COM	578592107	915	37323 SH	DEFINED	05		37323
MAYTAG CORP	COM	578592107	463	18903 SH	DEFINED	08		18903
MAYTAG CORP	COM	578592107	198	8091 SH	DEFINED	17		8091
MAYTAG CORP	COM	578592107	192	7851 SH	DEFINED	21		7851
MAYTAG CORP	COM	578592107	315	12850 SH	DEFINED	22		12650
200								
MAYTAG CORP	COM	578592107	480	19593 SH	OTHER	22		19593
MCCLATCHY CO	CL A	579489105	90	1283 SH	DEFINED	01		983
300								
MCCLATCHY CO	CL A	579489105	44	625 SH	OTHER	01		325
300								
MCCLATCHY CO	CL A	579489105	112	1600 SH	DEFINED	08		1600
MCCLATCHY CO	CL A	579489105	7625	108700 SH	DEFINED	21		108700
MCCLATCHY CO	CL A	579489105	351	5000 SH	DEFINED	22		5000
MCCORMICK & CO INC	COM NON VTG	579780206	2823	83019 SH	DEFINED	01		71019
12000								
MCCORMICK & CO INC	COM NON VTG	579780206	1300	38226 SH	OTHER	01		37586
640								
MCCORMICK & CO INC	COM NON VTG	579780206	11782	346516 SH	DEFINED	05		346516
MCCORMICK & CO INC	COM NON VTG	579780206	1026	30180 SH	DEFINED	08		30180
MCCORMICK & CO INC	COM NON VTG	579780206	463	13613 SH	DEFINED	21		13613
MCCORMICK & CO INC	COM NON VTG	579780206	224	6600 SH	DEFINED	22		4500
2100								
MCCORMICK & CO INC	COM NON VTG	579780206	146	4300 SH	OTHER	22		4300
MCDATA CORP	CL B	580031102	1	200 SH	DEFINED	08		200
MCDATA CORP	CL B	580031102	172	33600 SH	DEFINED	17		33600
MCDATA CORP	CL B	580031102	263	51550 SH	DEFINED	22		51550
MCDATA CORP	CL A	580031201	8549	1588963 SH	DEFINED	01		1587636
1327								
MCDATA CORP	CL A	580031201	19	3600 SH	OTHER	01		2554
1046								
MCDATA CORP	CL A	580031201	1338	248708 SH	DEFINED	05		248708

MEDCO HEALTH SOLUTIONS INC	COM	58405U102	8561	228286	SH	DEFINED	08	228286	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	709	18900	SH	PUT	DEFINED	08	18900
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5157	137521	SH	DEFINED	17	137521	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	128	3421	SH	DEFINED	18		
3421									
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1286	34300	SH	DEFINED	20	34300	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	21675	577989	SH	DEFINED	21	508589	
69400									
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	29000	773331	SH	DEFINED	22	739886	
33445									
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	11428	304746	SH	OTHER	22	304710	
36									
MEDIA GEN INC	CL A	584404107	756	11775	SH	DEFINED	01	11475	
300									
MEDIA GEN INC	CL A	584404107	231	3590	SH	OTHER	01	2515	
1075									
MEDIA GEN INC	CL A	584404107	3229	50285	SH	DEFINED	05	50285	
MEDIA GEN INC	CL A	584404107	6	100	SH	DEFINED	08	100	
MEDIA GEN INC	CL A	584404107	20197	314500	SH	DEFINED	21	314500	
MEDIA GEN INC	CL A	584404107	162	2530	SH	DEFINED	22	2530	
MEDIA GEN INC	CL A	584404107	58	900	SH	OTHER	22	900	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105		50	SH	DEFINED	01	50	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	145	18500	SH	OTHER	01		
18500									
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	280	35797	SH	DEFINED	08	35797	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	7098	907700	SH	DEFINED	21	907700	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1325	169500	SH	DEFINED	22	85900	
83600									
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	53	6800	SH	OTHER	22	6800	
MEDICAL ACTION INDS INC	COM	58449L100	18	1000	SH	OTHER	01	1000	
MEDICAL ACTION INDS INC	COM	58449L100	86	4700	SH	DEFINED	08	4700	
MEDICAL ACTION INDS INC	COM	58449L100	68	3700	SH	DEFINED	17	3700	
MEDICAL ACTION INDS INC	COM	58449L100	5855	318200	SH	DEFINED	21	300400	
17800									
MEDICAL ACTION INDS INC	COM	58449L100	1363	74100	SH	DEFINED	22	71531	
2569									
MEDICAL ACTION INDS INC	COM	58449L100	112	6100	SH	OTHER	22	6100	
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	86	13400	SH	DEFINED	17	13400	
MEDICINES CO	COM	584688105	1	25	SH	DEFINED	01	25	
MEDICINES CO	COM	584688105	144	4730	SH	DEFINED	17	4730	
MEDICINES CO	COM	584688105	9	300	SH	DEFINED	22		
300									
MEDICINES CO	COM	584688105	308	10100	SH	OTHER	22	300	
9800									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	503	12600	SH	DEFINED	01	8000	
4600									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	112	2800	SH	OTHER	01		
2800									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	9736	243700	SH	DEFINED	05	243700	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	969	24264	SH	DEFINED	08	24264	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	3596	90000	SH	CALL	DEFINED	08	90000
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	1604	40140	SH	DEFINED	20	40140	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	24501	613290	SH	DEFINED	21	611790	
1500									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	2417	60496	SH	DEFINED	22	33926	
26570									
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	595	14890	SH	OTHER	22	14890	
MEDIMMUNE INC	COM	584699102	3560	152211	SH	DEFINED	01	151911	
300									
MEDIMMUNE INC	COM	584699102	295	12601	SH	OTHER	01	4331	
8270									
MEDIMMUNE INC	COM	584699102	2654	113456	SH	DEFINED	05	113456	
MEDIMMUNE INC	COM	584699102	794	33960	SH	DEFINED	08	33960	
MEDIMMUNE INC	COM	584699102	2199	94024	SH	DEFINED	17	94024	
MEDIMMUNE INC	COM	584699102	14	600	SH	DEFINED	18		
600									
MEDIMMUNE INC	COM	584699102	13565	579956	SH	DEFINED	21	579956	
MEDIMMUNE INC	COM	584699102	232	9937	SH	DEFINED	22		
9937									
MEDIMMUNE INC	COM	584699102	523	22375	SH	OTHER	22	14637	
7738									
MEDIWARE INFORMATION SYS INC	COM	584946107	10	800	SH	DEFINED	17	800	
MEDIWARE INFORMATION SYS INC	COM	584946107	4608	360300	SH	DEFINED	21	360300	
MEDIWARE INFORMATION SYS INC	COM	584946107	508	39700	SH	DEFINED	22	36500	
3200									
MEDIS TECHNOLOGIES LTD	COM	58500P107	394	24318	SH	DEFINED	17	24318	
MEDTRONIC INC	COM	585055106	183554	3767533	SH	DEFINED	01	3693344	
74189									
MEDTRONIC INC	COM	585055106	49106	1007923	SH	OTHER	01	484441	
523482									
MEDTRONIC INC	COM	585055106	7308	150000	SH	CALL	DEFINED	01	150000
MEDTRONIC INC	COM	585055106	7308	150000	SH	PUT	DEFINED	01	150000
MEDTRONIC INC	COM	585055106	50554	1037645	SH	DEFINED	05	743145	
294500									
MEDTRONIC INC	COM	585055106	14972	307315	SH	DEFINED	08	307315	

MEDTRONIC INC	COM		585055106	292	6000 SH	CALL	DEFINED	08	6000
MEDTRONIC INC	COM		585055106	29	595 SH		DEFINED	13	589
6									
MEDTRONIC INC	COM		585055106	23	464 SH		OTHER	13	
464									
MEDTRONIC INC	COM		585055106	782	16050 SH		DEFINED	17	16050
MEDTRONIC INC	COM		585055106	99	2038 SH		OTHER	17	
2038									
MEDTRONIC INC	COM		585055106	767	15750 SH		DEFINED	18	
15750									
MEDTRONIC INC	COM		585055106	2188	44900 SH		DEFINED	20	44900
MEDTRONIC INC	COM		585055106	103500	2124386 SH		DEFINED	21	1974586
149800									
MEDTRONIC INC	COM		585055106	149944	3077665 SH		DEFINED	22	2925353
152312									
MEDTRONIC INC	COM		585055106	52676	1081198 SH		OTHER	22	1081048
150									
MEDTRONIC INC	COM		585055106	1669	34262 SH		DEFINED		34262
MEDTRONIC INC	DBCV	1.250%	585055AB2	5382	5302000 PRN		DEFINED	08	5302000
MEDTRONIC INC	DBCV	1.250%	585055AB2	10150	10000000 PRN		OTHER	17	
10000000									
MEDSOURCE TECHNOLOGIES INC	COM		58505Y103	88	12400 SH		DEFINED	17	12400
MELLON FINL CORP	COM		58551A108	11222	382610 SH		DEFINED	01	346810
35800									
MELLON FINL CORP	COM		58551A108	10148	345984 SH		OTHER	01	286787
59197									
MELLON FINL CORP	COM		58551A108	43097	1469393 SH		DEFINED	05	1469393
MELLON FINL CORP	COM		58551A108	401	13681 SH		DEFINED	08	13681
MELLON FINL CORP	COM		58551A108	1065	36300 SH		DEFINED	17	36300
MELLON FINL CORP	COM		58551A108	2471	84261 SH		DEFINED	21	84261
MELLON FINL CORP	COM		58551A108	5858	199730 SH		DEFINED	22	143299
56431									
MELLON FINL CORP	COM		58551A108	4293	146357 SH		OTHER	22	146357
MEMBERWORKS INC	COM		586002107	133	4475 SH		DEFINED	01	1775
2700									
MEMBERWORKS INC	COM		586002107	4	125 SH		OTHER	01	
125									
MEMBERWORKS INC	COM		586002107	1379	46550 SH		DEFINED	05	46550
MEMBERWORKS INC	COM		586002107	207	7000 SH		DEFINED	21	7000
MEMBERWORKS INC	COM		586002107	5924	200000 SH		DEFINED	22	200000
MENS WEARHOUSE INC	COM		587118100	386	14629 SH		DEFINED	01	4800
9800									
29									
MENS WEARHOUSE INC	COM		587118100	4	150 SH		OTHER	01	
150									
MENS WEARHOUSE INC	COM		587118100	4237	160550 SH		DEFINED	05	160550
MENS WEARHOUSE INC	COM		587118100	121	4600 SH		DEFINED	08	4600
MENS WEARHOUSE INC	COM		587118100	132	5000 SH	PUT	DEFINED	08	5000
MENS WEARHOUSE INC	COM		587118100	269	10200 SH		DEFINED	17	10200
MENS WEARHOUSE INC	COM		587118100	4861	184200 SH		DEFINED	21	184200
MENS WEARHOUSE INC	COM		587118100	1048	39700 SH		DEFINED	22	36500
3200									
MENTOR CORP MINN	COM		587188103	567	16525 SH		DEFINED	01	6425
10100									
MENTOR CORP MINN	COM		587188103	22	650 SH		OTHER	01	
650									
MENTOR CORP MINN	COM		587188103	6407	186850 SH		DEFINED	05	186850
MENTOR CORP MINN	COM		587188103	50	1447 SH		DEFINED	08	1447
MENTOR CORP MINN	COM		587188103	960	28000 SH		DEFINED	21	28000
MENTOR CORP MINN	COM		587188103	35	1017 SH		DEFINED	22	1017
MENTOR GRAPHICS CORP	COM		587200106	102	6575 SH		DEFINED	01	5875
700									
MENTOR GRAPHICS CORP	COM		587200106	12	750 SH		OTHER	01	750
MENTOR GRAPHICS CORP	COM		587200106	2294	148272 SH		DEFINED	05	148272
MENTOR GRAPHICS CORP	COM		587200106	12	751 SH		DEFINED	08	751
MENTOR GRAPHICS CORP	COM		587200106	2446	158100 SH		DEFINED	21	158100
MENTOR GRAPHICS CORP	COM		587200106	582	37600 SH		DEFINED	22	16259
21341									
MENTOR GRAPHICS CORP	COM		587200106	283	18300 SH		OTHER	22	18300
MENTOR GRAPHICS CORP	NOTE	6.875%	587200AB2	588	559000 PRN		DEFINED	17	559000
MERCANTILE BANK CORP	COM		587376104	5044	138387 SH		DEFINED	21	130527
7860									
MERCANTILE BANK CORP	COM		587376104	996	27334 SH		DEFINED	22	26451
883									
MERCANTILE BANK CORP	COM		587376104	92	2515 SH		OTHER	22	2515
MERCANTILE BANKSHARES CORP	COM		587405101	3646	77866 SH		DEFINED	01	77866
MERCANTILE BANKSHARES CORP	COM		587405101	7342	156823 SH		OTHER	01	143714
13109									
MERCANTILE BANKSHARES CORP	COM		587405101	7895	168630 SH		DEFINED	05	168630
MERCANTILE BANKSHARES CORP	COM		587405101	220	4700 SH		DEFINED	08	4700
MERCANTILE BANKSHARES CORP	COM		587405101	296	6319 SH		DEFINED	22	6319
MERCANTILE BANKSHARES CORP	COM		587405101	299	6381 SH		OTHER	22	6381
MERCER INTL INC	SH BEN INT		588056101	364	37200 SH		DEFINED	17	37200
MERCER INTL INC	SH BEN INT		588056101	3252	332500 SH		DEFINED	21	332500
MERCER INTL INC	SH BEN INT		588056101	156	15910 SH		DEFINED	22	15910
MERCER INTL INC	SH BEN INT		588056101	48	4900 SH		OTHER	22	4900

MERCHANTS BANCSHARES	COM	588448100	34	1300	SH	DEFINED	01	1300	
MERCHANTS BANCSHARES	COM	588448100	3243	123532	SH	DEFINED	21	123532	
MERCHANTS BANCSHARES	COM	588448100	141	5360	SH	DEFINED	22	5360	
MERCHANTS BANCSHARES	COM	588448100	50	1900	SH	OTHER	22	1900	
MERCK & CO INC 432728	COM	589331107	162734	3425972	SH	DEFINED	01	2993244	
MERCK & CO INC 1669874	COM	589331107	170078	3580591	SH	OTHER	01	1910717	
MERCK & CO INC	COM	589331107	9115	191900	SH	CALL	DEFINED	01	191900
MERCK & CO INC	COM	589331107	9918	208800	SH	PUT	DEFINED	01	208800
MERCK & CO INC 280800	COM	589331107	97709	2057029	SH	DEFINED	05	1776229	
MERCK & CO INC	COM	589331107	43293	911426	SH	DEFINED	08	911426	
MERCK & CO INC	COM	589331107	5577	117400	SH	CALL	DEFINED	08	117400
MERCK & CO INC	COM	589331107	2375	50000	SH	PUT	DEFINED	08	50000
MERCK & CO INC	COM	589331107	10	200	SH	DEFINED	13	200	
MERCK & CO INC 130	COM	589331107	58	1230	SH	OTHER	13	1100	
MERCK & CO INC	COM	589331107	24243	510369	SH	DEFINED	17	510369	
MERCK & CO INC	COM	589331107	10583	222800	SH	CALL	DEFINED	17	222800
MERCK & CO INC	COM	589331107	6536	137600	SH	PUT	DEFINED	17	137600
MERCK & CO INC 28497	COM	589331107	1354	28497	SH	DEFINED	18		
MERCK & CO INC	COM	589331107	938	19750	SH	DEFINED	20	19750	
MERCK & CO INC 40010	COM	589331107	53031	1116441	SH	DEFINED	21	1076431	
MERCK & CO INC 382543	COM	589331107	296622	6244677	SH	DEFINED	22	5862134	
MERCK & CO INC 600	COM	589331107	186486	3926025	SH	OTHER	22	3925425	
MERCURY COMPUTER SYS 3100	COM	589378108	131	5285	SH	DEFINED	01	2185	
MERCURY COMPUTER SYS 150	COM	589378108	4	150	SH	OTHER	01		
MERCURY COMPUTER SYS	COM	589378108	2239	90300	SH	DEFINED	05	90300	
MERCURY COMPUTER SYS	COM	589378108	2	100	SH	DEFINED	08	100	
MERCURY COMPUTER SYS	COM	589378108	350	14100	SH	DEFINED	21	14100	
MERCURY INTERACTIVE CORP	COM	589405109	394	7913	SH	DEFINED	01	7913	
MERCURY INTERACTIVE CORP 640	COM	589405109	132	2640	SH	OTHER	01	2000	
MERCURY INTERACTIVE CORP	COM	589405109	1981	39760	SH	DEFINED	05	39760	
MERCURY INTERACTIVE CORP	COM	589405109	94	1883	SH	DEFINED	08	1883	
MERCURY INTERACTIVE CORP	COM	589405109	3226	64750	SH	DEFINED	20	64750	
MERCURY INTERACTIVE CORP 92150	COM	589405109	44778	898625	SH	DEFINED	21	806475	
MERCURY INTERACTIVE CORP 14850	COM	589405109	3897	78213	SH	DEFINED	22	63363	
MERCURY INTERACTIVE CORP	COM	589405109	69	1380	SH	OTHER	22	1380	
MERCURY INTERACTIVE CORP	NOTE	4.750% 589405AB5	12910	13090000	PRN	DEFINED	08	13090000	
MERCURY INTERACTIVE CORP	NOTE	589405AD1	1934	1740000	PRN	DEFINED	08	1740000	
MERCURY INTERACTIVE CORP	NOTE	589405AD1	578	520000	PRN	DEFINED	17	520000	
MEREDITH CORP	COM	589433101	1849	33635	SH	DEFINED	01	33635	
MEREDITH CORP 200	COM	589433101	168	3060	SH	OTHER	01	2860	
MEREDITH CORP	COM	589433101	1277	23235	SH	DEFINED	05	23235	
MEREDITH CORP	COM	589433101	319	5799	SH	DEFINED	08	5799	
MEREDITH CORP	COM	589433101	429	7800	SH	DEFINED	17	7800	
MEREDITH CORP	COM	589433101	278	5057	SH	DEFINED	21	5057	
MEREDITH CORP 100	COM	589433101	137	2500	SH	DEFINED	22	2400	
MERIT MED SYS INC 8132 1100	COM	589889104	329	20661	SH	DEFINED	01	11429	
MERIT MED SYS INC 1100	COM	589889104	18	1100	SH	OTHER	01		
MERIT MED SYS INC	COM	589889104	5153	323498	SH	DEFINED	05	323498	
MERIT MED SYS INC	COM	589889104	63	3948	SH	DEFINED	08	3948	
MERIT MED SYS INC	COM	589889104	104	6500	SH	DEFINED	17	6500	
MERIT MED SYS INC 5000	COM	589889104	80	5000	SH	DEFINED	18		
MERIT MED SYS INC	COM	589889104	277	17400	SH	DEFINED	21	17400	
MERIT MED SYS INC	COM	589889104		6	SH	DEFINED	22	6	
MERIDIAN GOLD INC	COM	589975101	3	250	SH	OTHER	01	250	
MERIDIAN GOLD INC	COM	589975101	18	1423	SH	DEFINED	08	1423	
MERIDIAN GOLD INC	COM	589975101	3632	280000	SH	CALL	DEFINED	08	280000
MERIDIAN GOLD INC	COM	589975101	2594	200000	SH	PUT	DEFINED	08	200000
MERIDIAN GOLD INC	COM	589975101	130	10000	SH	DEFINED	21	10000	
MERIDIAN GOLD INC	COM	589975101	1	43	SH	DEFINED	22	43	
MERITAGE CORP 600	COM	59001A102	162	2350	SH	DEFINED	01	1750	
MERITAGE CORP	COM	59001A102	3827	55625	SH	DEFINED	05	55625	
MERITAGE CORP	COM	59001A102	48	700	SH	DEFINED	08	700	
MERITAGE CORP	COM	59001A102	599	8700	SH	DEFINED	21	8700	
MERIX CORP	COM	590049102	1	50	SH	OTHER	01	50	
MERIX CORP	COM	590049102	108	9500	SH	DEFINED	17	9500	
MERIX CORP	COM	590049102	4590	404800	SH	DEFINED	21	404800	

MERIX CORP 7093	COM	590049102	1017	89700	SH	DEFINED	22	82607	
MERRILL LYNCH & CO INC 59937	COM	590188108	207640	3846619	SH	DEFINED	01	3786682	
MERRILL LYNCH & CO INC 621542	COM	590188108	60547	1121653	SH	OTHER	01	500111	
MERRILL LYNCH & CO INC 241600	COM	590188108	67159	1244143	SH	DEFINED	05	1002543	
MERRILL LYNCH & CO INC	COM	590188108	2501	46333	SH	DEFINED	08	46333	
MERRILL LYNCH & CO INC	COM	590188108	30958	573500	SH	CALL	DEFINED	08	573500
MERRILL LYNCH & CO INC	COM	590188108	8907	165000	SH	PUT	DEFINED	08	165000
MERRILL LYNCH & CO INC	COM	590188108	92	1698	SH	DEFINED	13	1698	
MERRILL LYNCH & CO INC 270	COM	590188108	23	431	SH	OTHER	13	161	
MERRILL LYNCH & CO INC	COM	590188108	6473	119922	SH	DEFINED	17	119922	
MERRILL LYNCH & CO INC	COM	590188108	6586	122000	SH	CALL	DEFINED	17	122000
MERRILL LYNCH & CO INC	COM	590188108	6586	122000	SH	PUT	DEFINED	17	122000
MERRILL LYNCH & CO INC 10632	COM	590188108	574	10632	SH	DEFINED	18		
MERRILL LYNCH & CO INC	COM	590188108	2574	47685	SH	DEFINED	20	47685	
MERRILL LYNCH & CO INC 129143	COM	590188108	123337	2284861	SH	DEFINED	21	2155718	
MERRILL LYNCH & CO INC 96163	COM	590188108	86833	1608608	SH	DEFINED	22	1512445	
MERRILL LYNCH & CO INC 200	COM	590188108	20043	371305	SH	OTHER	22	371105	
MESA AIR GROUP INC 21149	COM	590479101	221	27375	SH	DEFINED	01	6226	
MESA AIR GROUP INC 351	COM	590479101	3	351	SH	OTHER	01		
MESA AIR GROUP INC	COM	590479101	1244	153750	SH	DEFINED	05	153750	
MESA AIR GROUP INC	COM	590479101	148	18300	SH	DEFINED	08	18300	
MESA AIR GROUP INC	COM	590479101	125	15485	SH	DEFINED	17	15485	
MESA AIR GROUP INC	COM	590479101	170	21000	SH	DEFINED	21	21000	
MESA AIR GROUP INC	NOTE	2.482% 590479AB7	1125	2520000	PRN	DEFINED	17	2520000	
MESTEK INC	COM	590829107	232	13957	SH	DEFINED	22	13957	
MESTEK INC	COM	590829107	5883	354200	SH	OTHER	22	354200	
METAL MGMT INC	COM NEW	591097209	16	806	SH	DEFINED	01	806	
METAL MGMT INC	COM NEW	591097209	4	200	SH	DEFINED	08	200	
METAL MGMT INC	COM NEW	591097209	162	8200	SH	DEFINED	17	8200	
METAL MGMT INC	COM NEW	591097209	4600	232200	SH	DEFINED	21	232200	
METAL MGMT INC	COM NEW	591097209	200	10100	SH	DEFINED	22	10100	
METAL MGMT INC	COM NEW	591097209	69	3500	SH	OTHER	22	3500	
METALS USA INC	COM NEW	591324207	190	10600	SH	DEFINED	17	10600	
METASOLV INC	COM	59139P104	13	4429	SH	DEFINED	22	4429	
METASOLV INC	COM	59139P104	31	10853	SH	DEFINED		10853	
METHANEX CORP	COM	59151K108	2	140	SH	DEFINED	01	140	
METHANEX CORP	COM	59151K108	367	27700	SH	DEFINED	17	27700	
METHODE ELECTRS INC 16900	COM	591520200	306	23615	SH	DEFINED	01	6715	
METHODE ELECTRS INC 50	COM	591520200	1	50	SH	OTHER	01		
METHODE ELECTRS INC	COM	591520200	2120	163425	SH	DEFINED	05	163425	
METHODE ELECTRS INC	COM	591520200	305	23500	SH	DEFINED	21	23500	
METLIFE INC 4188	COM	59156R108	3274	91334	SH	DEFINED	01	87146	
METLIFE INC 6909	COM	59156R108	440	12274	SH	OTHER	01	5365	
METLIFE INC 54100	COM	59156R108	15439	430661	SH	DEFINED	05	376561	
METLIFE INC	COM	59156R108	1608	44843	SH	DEFINED	08	44843	
METLIFE INC	COM	59156R108	65	1800	SH	DEFINED	17	1800	
METLIFE INC 3460	COM	59156R108	124	3460	SH	OTHER	17		
METLIFE INC	COM	59156R108	12847	358350	SH	DEFINED	21	358350	
METLIFE INC 44094	COM	59156R108	27795	775301	SH	DEFINED	22	731207	
METLIFE INC	COM	59156R108	1961	54694	SH	OTHER	22	54694	
METRIS COS INC	COM	591598107	419	48225	SH	DEFINED	01	48225	
METRIS COS INC	COM	591598107	188	21682	SH	DEFINED	08	21682	
METRIS COS INC	COM	591598107	4056	466700	SH	DEFINED	21	466700	
METRIS COS INC	COM	591598107	278	31999	SH	DEFINED	22	31999	
METRIS COS INC	COM	591598107	61	7000	SH	OTHER	22	7000	
METRO GOLDWYN MAYER INC	COM	591610100	4	300	SH	DEFINED	05	300	
METRO GOLDWYN MAYER INC	COM	591610100	3728	308100	SH	DEFINED	08	308100	
METRO GOLDWYN MAYER INC	COM	591610100	418	34561	SH	DEFINED	17	34561	
METROCALL HLDGS INC	COM	59164X105	221	3300	SH	DEFINED	17	3300	
METROCALL HLDGS INC	COM	59164X105	34	500	SH	DEFINED	22	500	
METTLER TOLEDO INTERNATIONAL	COM	592688105	637	12971	SH	DEFINED	01	12971	
METTLER TOLEDO INTERNATIONAL	COM	592688105	1	25	SH	OTHER	01	25	
METTLER TOLEDO INTERNATIONAL	COM	592688105	5	100	SH	DEFINED	05	100	
METTLER TOLEDO INTERNATIONAL	COM	592688105	5	100	SH	DEFINED	08	100	
METTLER TOLEDO INTERNATIONAL	COM	592688105	25	500	SH	DEFINED	17	500	
METTLER TOLEDO INTERNATIONAL	COM	592688105	37	750	SH	DEFINED	18		

METTLER TOLEDO INTERNATIONAL	COM	592688105	1941	39500	SH	OTHER	22	39500	
MICHAELS STORES INC	COM	594087108	488	8875	SH	DEFINED	01	4385	
4490									
MICHAELS STORES INC	COM	594087108	278	5050	SH	OTHER	01	4600	
450									
MICHAELS STORES INC	COM	594087108	7982	145124	SH	DEFINED	05	145124	
MICHAELS STORES INC	COM	594087108	1823	33152	SH	DEFINED	08	33152	
MICHAELS STORES INC	COM	594087108	53	955	SH	DEFINED	22	955	
MICREL INC	COM	594793101	113	9300	SH	DEFINED	01	9300	
MICREL INC	COM	594793101	6	500	SH	OTHER	01	500	
MICREL INC	COM	594793101	2375	195450	SH	DEFINED	05	195450	
MICREL INC	COM	594793101	264	21700	SH	DEFINED	08	21700	
MICREL INC	COM	594793101	1215	100000	SH	DEFINED	18		
100000									
MICREL INC	COM	594793101	204	16800	SH	OTHER	22		
16800									
MICROS SYS INC	COM	594901100	628	13100	SH	DEFINED	01	7300	
5800									
MICROS SYS INC	COM	594901100	17	350	SH	OTHER	01		
350									
MICROS SYS INC	COM	594901100	4029	84000	SH	DEFINED	05	84000	
MICROS SYS INC	COM	594901100	590	12300	SH	DEFINED	21	12300	
MICROSOFT CORP	COM	594918104	452373	15839407	SH	DEFINED	01	15013437	
825970									
MICROSOFT CORP	COM	594918104	218798	7661003	SH	OTHER	01	4720407	
2940596									
MICROSOFT CORP	COM	594918104	49672	1739200	SH	PUT	DEFINED	01	1739200
MICROSOFT CORP	COM	594918104	189995	6652502	SH	DEFINED	05	5366602	
1285900									
MICROSOFT CORP	COM	594918104	61960	2169474	SH	DEFINED	08	2169474	
MICROSOFT CORP	COM	594918104	5712	200000	SH	PUT	DEFINED	08	200000
MICROSOFT CORP	COM	594918104	130	4558	SH	DEFINED	13	4533	
25									
MICROSOFT CORP	COM	594918104	45	1575	SH	OTHER	13		
1575									
MICROSOFT CORP	COM	594918104	3516	123101	SH	DEFINED	17	123101	
MICROSOFT CORP	COM	594918104	4436	155334	SH	DEFINED	18		
155334									
MICROSOFT CORP	COM	594918104	10341	362095	SH	DEFINED	20	362095	
MICROSOFT CORP	COM	594918104	398377	13948791	SH	DEFINED	21	13072141	
876650									
MICROSOFT CORP	COM	594918104	424519	14864115	SH	DEFINED	22	13796308	
1067807									
MICROSOFT CORP	COM	594918104	137511	4814799	SH	OTHER	22	4812399	
2400									
MICROSOFT CORP	COM	594918104	204	7159	SH	DEFINED		7159	
MICROVISION INC WASH	COM	594960106	13	1500	SH	DEFINED	01	1500	
MICROVISION INC WASH	COM	594960106	88	10500	SH	DEFINED	17	10500	
MICROSTRATEGY INC	CL A NEW	594972408	431	10083	SH	DEFINED	08	10083	
MICROSTRATEGY INC	CL A NEW	594972408	149	3500	SH	DEFINED	17	3500	
MICROSTRATEGY INC	CL A NEW	594972408	3	80	SH	DEFINED	21	80	
MICROSTRATEGY INC	CL A NEW	594972408	1	23	SH	DEFINED	22		
23									
MICROCHIP TECHNOLOGY INC	COM	595017104	860	27267	SH	DEFINED	01	27267	
MICROCHIP TECHNOLOGY INC	COM	595017104	665	21075	SH	OTHER	01	16875	
4200									
MICROCHIP TECHNOLOGY INC	COM	595017104	20359	645503	SH	DEFINED	05	645503	
MICROCHIP TECHNOLOGY INC	COM	595017104	2284	72409	SH	DEFINED	08	72409	
MICROCHIP TECHNOLOGY INC	COM	595017104	400	12684	SH	DEFINED	17	12684	
MICROCHIP TECHNOLOGY INC	COM	595017104	1707	54110	SH	DEFINED	20	54110	
MICROCHIP TECHNOLOGY INC	COM	595017104	55295	1753180	SH	DEFINED	21	1752180	
1000									
MICROCHIP TECHNOLOGY INC	COM	595017104	4445	140929	SH	DEFINED	22	111289	
29640									
MICROCHIP TECHNOLOGY INC	COM	595017104	47	1500	SH	OTHER	22	1500	
MICROMUSE INC	COM	595094103	35	5200	SH	DEFINED	01	5200	
MICROMUSE INC	COM	595094103	1075	160630	SH	DEFINED	17	160630	
MICROMUSE INC	COM	595094103	3851	575600	SH	DEFINED	21	540700	
34900									
MICROMUSE INC	COM	595094103	742	110900	SH	DEFINED	22		
110900									
MICROMUSE INC	COM	595094103	892	133400	SH	OTHER	22	118900	
14500									
MICRON TECHNOLOGY INC	COM	595112103	969	63319	SH	DEFINED	01	61669	
1650									
MICRON TECHNOLOGY INC	COM	595112103	570	37210	SH	OTHER	01	10	
37200									
MICRON TECHNOLOGY INC	COM	595112103	6689	436925	SH	DEFINED	05	273925	
163000									
MICRON TECHNOLOGY INC	COM	595112103	46210	3018276	SH	DEFINED	08	3018276	
MICRON TECHNOLOGY INC	COM	595112103	38397	2508000	SH	CALL	DEFINED	08	2508000
MICRON TECHNOLOGY INC	COM	595112103	10411	680000	SH	PUT	DEFINED	08	680000
MICRON TECHNOLOGY INC	COM	595112103	2331	152280	SH	DEFINED	17	152280	
MICRON TECHNOLOGY INC	COM	595112103	7139	466315	SH	DEFINED	21	466315	
MICRON TECHNOLOGY INC	COM	595112103	440	28730	SH	DEFINED	22	26930	

1800								
MICRON TECHNOLOGY INC	COM	595112103	46	3000 SH	OTHER	22		3000
MICROSEMI CORP	COM	595137100	1001	70475 SH	DEFINED	01		42065
28410								
MICROSEMI CORP	COM	595137100	30	2140 SH	OTHER	01		
2140								
MICROSEMI CORP	COM	595137100	9028	635326 SH	DEFINED	05		635326
MICROSEMI CORP	COM	595137100	98	6900 SH	DEFINED	08		6900
MICROSEMI CORP	COM	595137100	560	39400 SH	DEFINED	21		39400
MICROTUNE INC DEL	COM	59514P109	231	49500 SH	DEFINED	21		49500
MICROTUNE INC DEL	COM	59514P109	42	9000 SH	OTHER	22		9000
MICROTEK MEDICAL HLDGS INC	COM	59515B109	110	21500 SH	DEFINED	17		21500
MID-AMER APT CMNTYS INC	COM	59522J103	63	1650 SH	OTHER	01		
1100 550								
MID-AMER APT CMNTYS INC	COM	59522J103	8	200 SH	DEFINED	08		200
MID-AMER APT CMNTYS INC	COM	59522J103	114	3000 SH	DEFINED	17		3000
MID-AMER APT CMNTYS INC	COM	59522J103	5413	142850 SH	DEFINED	21		142850
MID-AMER APT CMNTYS INC	COM	59522J103	228	6026 SH	DEFINED	22		5960
66								
MID-AMER APT CMNTYS INC	COM	59522J103	76	2000 SH	OTHER	22		2000
MID-STATE BANCSHARES	COM	595440108	118	5000 SH	DEFINED	01		5000
MID-STATE BANCSHARES	COM	595440108	42	1800 SH	DEFINED	08		1800
MID-STATE BANCSHARES	COM	595440108	5158	219410 SH	DEFINED	21		219410
MID-STATE BANCSHARES	COM	595440108	223	9500 SH	DEFINED	22		9500
MID-STATE BANCSHARES	COM	595440108	78	3300 SH	OTHER	22		3300
MIDAS GROUP INC	COM	595626102	251	14425 SH	DEFINED	01		7525
6900								
MIDAS GROUP INC	COM	595626102	8	433 SH	OTHER	01		
433								
MIDAS GROUP INC	COM	595626102	1305	75025 SH	DEFINED	05		75025
MIDAS GROUP INC	COM	595626102	30	1700 SH	DEFINED	08		1700
MIDAS GROUP INC	COM	595626102	177	10200 SH	DEFINED	21		10200
MIDAS GROUP INC	COM	595626102	2	100 SH	OTHER	22		
100								
MIDCAP SPDR TR	UNIT SER 1	595635103	5991	53920 SH	DEFINED	01		13000
40920								
MIDCAP SPDR TR	UNIT SER 1	595635103	12864	115788 SH	OTHER	01		52782
17196 45810								
MIDCAP SPDR TR	UNIT SER 1	595635103	1111	10000 SH	DEFINED	05		10000
MIDCAP SPDR TR	UNIT SER 1	595635103	655	5895 SH	DEFINED	22		
5895								
MIDCAP SPDR TR	UNIT SER 1	595635103	1115	10040 SH	OTHER	22		8935
1105								
MIDDLESEX WATER CO	COM	596680108	4	200 SH	DEFINED	01		200
MIDDLESEX WATER CO	COM	596680108	34	1757 SH	DEFINED	08		1757
MIDDLESEX WATER CO	COM	596680108	206	10600 SH	OTHER	22		10600
MIDWEST AIR GROUP INC	COM	597911106	657	157657 SH	DEFINED	19		157657
MIDWAY GAMES INC	COM	598148104	51	4450 SH	DEFINED	01		4450
MIDWAY GAMES INC	COM	598148104	35	3000 SH	OTHER	01		3000
MIDWAY GAMES INC	COM	598148104	1620	140600 SH	DEFINED	05		140600
MIDWAY GAMES INC	COM	598148104	576	50000 SH	DEFINED	08		50000
MIDWAY GAMES INC	COM	598148104	392	34000 SH	CALL	DEFINED	08	34000
MIDWAY GAMES INC	COM	598148104	521	45200 SH	DEFINED	21		45200
MILACRON INC	COM	598709103	100	25082 SH	DEFINED	01		25082
MILACRON INC	COM	598709103	834	208475 SH	DEFINED	05		208475
MILACRON INC	COM	598709103	132	33000 SH	DEFINED	21		33000
MILACRON INC	COM	598709103	3	800 SH	DEFINED	22		800
MILACRON INC	COM	598709103	10	2400 SH	OTHER	22		2400
MILLENNIUM PHARMACEUTICALS I	COM	599902103	657	47639 SH	DEFINED	01		45639
2000								
MILLENNIUM PHARMACEUTICALS I	COM	599902103	177	12818 SH	OTHER	01		7600
5218								
MILLENNIUM PHARMACEUTICALS I	COM	599902103	11771	852937 SH	DEFINED	05		852937
MILLENNIUM PHARMACEUTICALS I	COM	599902103	5500	398563 SH	DEFINED	08		398563
MILLENNIUM PHARMACEUTICALS I	COM	599902103	8936	647500 SH	CALL	DEFINED	08	647500
MILLENNIUM PHARMACEUTICALS I	COM	599902103	138	10000 SH	PUT	DEFINED	08	10000
MILLENNIUM PHARMACEUTICALS I	COM	599902103	116	8418 SH	DEFINED	22		8172
246								
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2403	174124 SH	OTHER	22		174124
MILLENNIUM CHEMICALS INC	COM	599903101	91	5252 SH	DEFINED	01		5252
MILLENNIUM CHEMICALS INC	COM	599903101	3	185 SH	OTHER	01		185
MILLENNIUM CHEMICALS INC	COM	599903101	74	4300 SH	DEFINED	05		4300
MILLENNIUM CHEMICALS INC	COM	599903101	109	6266 SH	DEFINED	08		6266
MILLENNIUM CHEMICALS INC	COM	599903101	5925	342100 SH	DEFINED	21		342100
MILLENNIUM CHEMICALS INC	COM	599903101	408	23544 SH	DEFINED	22		18876
4668								
MILLENNIUM CHEMICALS INC	COM	599903101	1	64 SH	OTHER	22		64
MILLENNIUM CELL INC	COM	60038B105	125	66176 SH	DEFINED	08		66176
MILLENNIUM CELL INC	COM	60038B105	1	450 SH	OTHER	22		450
MILLER HERMAN INC	COM	600544100	1670	57707 SH	DEFINED	01		57707
MILLER HERMAN INC	COM	600544100	46	1580 SH	OTHER	01		
1580								
MILLER HERMAN INC	COM	600544100	4442	153503 SH	DEFINED	05		153503
MILLER HERMAN INC	COM	600544100	254	8760 SH	DEFINED	08		8760
MILLER HERMAN INC	COM	600544100	90	3122 SH	DEFINED	22		3122

MILLER HERMAN INC	COM	600544100	116	4000 SH	OTHER	22	4000
MILLIPORE CORP	COM	601073109	599	10634 SH	DEFINED	01	10634
MILLIPORE CORP 175	COM	601073109	23	415 SH	OTHER	01	240
MILLIPORE CORP	COM	601073109	1279	22695 SH	DEFINED	05	22695
MILLIPORE CORP	COM	601073109	290	5139 SH	DEFINED	08	5139
MILLIPORE CORP	COM	601073109	712	12627 SH	DEFINED	17	12627
MILLIPORE CORP	COM	601073109	27097	480701 SH	DEFINED	21	480701
MILLIPORE CORP 1497	COM	601073109	5503	97625 SH	DEFINED	22	96128
MILLIPORE CORP	COM	601073109	2337	41462 SH	OTHER	22	41462
MILLS CORP	COM	601148109	117	2501 SH	DEFINED	01	2501
MILLS CORP	COM	601148109	37	800 SH	OTHER	01	800
MILLS CORP	COM	601148109	9	200 SH	DEFINED	05	200
MILLS CORP	COM	601148109	455	9749 SH	DEFINED	08	9749
MILLS CORP 1800	COM	601148109	203	4354 SH	DEFINED	22	2554
MILLS CORP	COM	601148109	39	845 SH	OTHER	22	845
MINDSPEED TECHNOLOGIES INC	COM	602682106	248	50000 SH	DEFINED	08	50000
MINDSPEED TECHNOLOGIES INC	COM	602682106	21	4225 SH	DEFINED	17	4225
MINDSPEED TECHNOLOGIES INC	COM	602682106	20	3940 SH	DEFINED	21	3940
MINDSPEED TECHNOLOGIES INC	COM	602682106	15	3038 SH	DEFINED	22	3038
MINDSPEED TECHNOLOGIES INC	COM	602682106	7	1343 SH	OTHER	22	1343
MINE SAFETY APPLIANCES CO	COM	602720104	246	7300 SH	DEFINED	08	7300
MINE SAFETY APPLIANCES CO	COM	602720104	175	5200 SH	DEFINED	17	5200
MINE SAFETY APPLIANCES CO	COM	602720104	101	3000 SH	DEFINED	22	3000
MINE SAFETY APPLIANCES CO	COM	602720104	66	1950 SH	OTHER	22	1950
MINERALS TECHNOLOGIES INC	COM	603158106	192	3302 SH	DEFINED	01	3302
MINERALS TECHNOLOGIES INC 75	COM	603158106	4	75 SH	OTHER	01	
MINERALS TECHNOLOGIES INC	COM	603158106	2521	43459 SH	DEFINED	05	43459
MINERALS TECHNOLOGIES INC	COM	603158106	165	2844 SH	DEFINED	08	2844
MINERALS TECHNOLOGIES INC	COM	603158106	70	1200 SH	DEFINED	17	1200
MINERALS TECHNOLOGIES INC	COM	603158106	4008	69100 SH	DEFINED	21	69100
MINERALS TECHNOLOGIES INC	COM	603158106	176	3030 SH	DEFINED	22	3030
MINERALS TECHNOLOGIES INC	COM	603158106	58	1000 SH	OTHER	22	1000
MIPS TECHNOLOGIES INC	COM	604567107	1	115 SH	DEFINED	01	115
MIPS TECHNOLOGIES INC	COM	604567107	217	35400 SH	DEFINED	17	35400
MIPS TECHNOLOGIES INC	COM	604567107	147	24000 SH	DEFINED	21	24000
MIPS TECHNOLOGIES INC	COM	604567107	1	100 SH	DEFINED	22	100
MISSION RESOURCES CORP	COM	605109107	97	17100 SH	DEFINED	17	17100
MISSION RESOURCES CORP 13200	COM	605109107	1204	211300 SH	DEFINED	21	198100
MISSION RESOURCES CORP 1440	COM	605109107	248	43536 SH	DEFINED	22	42096
MISSION RESOURCES CORP	COM	605109107	25	4464 SH	OTHER	22	4464
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	8	850 SH	DEFINED	01	850
MITSUBISHI TOKYO FINL GROUP 500	SPONSORED AD	606816106	11	1150 SH	OTHER	01	650
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	6751	720500 SH	DEFINED	21	720500
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	34	3675 SH	DEFINED	22	3675
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	19	2000 SH	OTHER	22	2000
MOBIUS MGMT SYSTEMS INC	COM	606925105	5	817 SH	DEFINED	01	817
MOBIUS MGMT SYSTEMS INC	COM	606925105	908	149295 SH	DEFINED	17	149295
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	6	50 SH	OTHER	01	50
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	18768	153840 SH	DEFINED	21	153840
MOBILE TELESYSTEMS OJSC 1540	SPONSORED AD	607409109	1371	11240 SH	DEFINED	22	9700
MOBILE MINI INC	COM	60740F105	1764	62075 SH	DEFINED	01	50875
MOBILE MINI INC 50	COM	60740F105	1	50 SH	OTHER	01	
MOBILE MINI INC	COM	60740F105	1916	67450 SH	DEFINED	05	67450
MOBILE MINI INC	COM	60740F105	7304	257100 SH	DEFINED	21	257100
MOBILE MINI INC 5196	COM	60740F105	1864	65600 SH	DEFINED	22	60404
MOBILITY ELECTRONICS INC	COM	60741U101	12	1400 SH	DEFINED	08	1400
MOBILITY ELECTRONICS INC	COM	60741U101	97	11500 SH	DEFINED	17	11500
MOCON INC	COM	607494101	9	1000 SH	DEFINED	22	1000
MOCON INC	COM	607494101	97	11437 SH	OTHER	22	11437
MOD PAC CORP	COM	607495108	292	32773 SH	DEFINED	22	32773
MODEM MEDIA INC	CL A	607533106	1165	222700 SH	DEFINED	21	222700
MODEM MEDIA INC	CL A	607533106	51	9700 SH	DEFINED	22	9700
MODEM MEDIA INC	CL A	607533106	19	3600 SH	OTHER	22	3600
MODINE MFG CO	COM	607828100	76	2375 SH	DEFINED	01	2375
MODINE MFG CO	COM	607828100	2318	72780 SH	DEFINED	05	72780
MODINE MFG CO	COM	607828100	44	1380 SH	DEFINED	08	1380
MODINE MFG CO	COM	607828100	9238	290043 SH	DEFINED	21	290043
MODINE MFG CO	COM	607828100	106	3340 SH	DEFINED	22	3340
MODINE MFG CO	COM	607828100	38	1200 SH	OTHER	22	1200
MOHAWK INDS INC	COM	608190104	551	7510 SH	DEFINED	01	7510
MOHAWK INDS INC 500	COM	608190104	51	697 SH	OTHER	01	197
MOHAWK INDS INC	COM	608190104	17740	241919 SH	DEFINED	05	241919
MOHAWK INDS INC	COM	608190104	59	800 SH	DEFINED	08	800

MOHAWK INDS INC	COM	608190104	169	2310 SH	DEFINED 17	2310
MOHAWK INDS INC	COM	608190104	22	300 SH	DEFINED 21	300
MOHAWK INDS INC	COM	608190104	24	333 SH	DEFINED 22	
333						
MOHAWK INDS INC	COM	608190104	650	8860 SH	OTHER 22	8293
567						
MOLEX INC	COM	608554101	574	17891 SH	DEFINED 01	17891
MOLEX INC	COM	608554101	20	618 SH	OTHER 01	608
10						
MOLEX INC	COM	608554101	2979	92877 SH	DEFINED 05	82177
10700						
MOLEX INC	COM	608554101	152	4727 SH	DEFINED 08	4727
MOLEX INC	COM	608554101	607	18915 SH	DEFINED 21	18915
MOLEX INC	COM	608554101	2407	75029 SH	DEFINED 22	73011
2018						
MOLEX INC	COM	608554101	1511	47115 SH	OTHER 22	47115
MOLEX INC	CL A	608554200	19	700 SH	DEFINED 01	700
MOLEX INC	CL A	608554200	11	400 SH	DEFINED 08	400
MOLEX INC	CL A	608554200	3318	121625 SH	DEFINED 21	121625
MOLEX INC	CL A	608554200	1693	62069 SH	DEFINED 22	60969
1100						
MOLEX INC	CL A	608554200	859	31482 SH	OTHER 22	31482
MOLINA HEALTHCARE INC	COM	60855R100	23	600 SH	DEFINED 05	600
MOLINA HEALTHCARE INC	COM	60855R100	308	8078 SH	DEFINED 08	8078
MOLINA HEALTHCARE INC	COM	60855R100	210	5500 SH	DEFINED 17	5500
MONACO COACH CORP	COM	60886R103	527	18700 SH	DEFINED 01	4700
14000						
MONACO COACH CORP	COM	60886R103	2	75 SH	OTHER 01	
75						
MONACO COACH CORP	COM	60886R103	3848	136600 SH	DEFINED 05	136600
MONACO COACH CORP	COM	60886R103	17	600 SH	DEFINED 08	600
MONACO COACH CORP	COM	60886R103	101	3600 SH	DEFINED 17	3600
MONACO COACH CORP	COM	60886R103	546	19400 SH	DEFINED 21	19400
MONACO COACH CORP	COM	60886R103	152	5387 SH	DEFINED 22	5387
MONMOUTH CMNTY BANCORP	COM	609539101	306	10931 SH	DEFINED 22	10931
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	6498	862900 SH	DEFINED 01	862900
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	325	43100 SH	DEFINED 21	16900
26200						
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	54	7150 SH	DEFINED 22	3951
3199						
MONOLITHIC SYS TECHNOLOGY IN	COM	609842109	70	9293 SH	OTHER 22	9293
MONRO MUFFLER BRAKE INC	COM	610236101	10966	452021 SH	DEFINED 21	452021
MONRO MUFFLER BRAKE INC	COM	610236101	254	10460 SH	DEFINED 22	9683
777						
MONRO MUFFLER BRAKE INC	COM	610236101	100	4127 SH	OTHER 22	4127
MONSANTO CO NEW	COM	61166W101	12598	327232 SH	DEFINED 01	322603
4629						
MONSANTO CO NEW	COM	61166W101	5439	141284 SH	OTHER 01	25458
115826						
MONSANTO CO NEW	COM	61166W101	11152	289661 SH	DEFINED 05	141061
148600						
MONSANTO CO NEW	COM	61166W101	748	19418 SH	DEFINED 08	19418
MONSANTO CO NEW	COM	61166W101	366	9500 SH	DEFINED 17	9500
MONSANTO CO NEW	COM	61166W101	11493	298531 SH	DEFINED 21	298531
MONSANTO CO NEW	COM	61166W101	12361	321064 SH	DEFINED 22	263526
57538						
MONSANTO CO NEW	COM	61166W101	3324	86349 SH	OTHER 22	86349
MONSTER WORLDWIDE INC	COM	611742107	56	2179 SH	DEFINED 01	2179
MONSTER WORLDWIDE INC	COM	611742107	1372	53362 SH	DEFINED 05	53362
MONSTER WORLDWIDE INC	COM	611742107	173	6735 SH	DEFINED 08	6735
MONSTER WORLDWIDE INC	COM	611742107	298	11601 SH	DEFINED 21	11601
MONSTER WORLDWIDE INC	COM	611742107	85	3300 SH	DEFINED 22	3000
300						
MONY GROUP INC	COM	615337102	345	11015 SH	DEFINED 01	11015
MONY GROUP INC	COM	615337102	18	581 SH	OTHER 01	
581						
MONY GROUP INC	COM	615337102	3321	106111 SH	DEFINED 05	106111
MONY GROUP INC	COM	615337102	4	138 SH	DEFINED 08	138
MONY GROUP INC	COM	615337102	73	2335 SH	DEFINED 22	2335
MONY GROUP INC	COM	615337102	50	1594 SH	OTHER 22	1594
MOODYS CORP	COM	615369105	5578	86265 SH	DEFINED 01	85615
650						
MOODYS CORP	COM	615369105	9987	154455 SH	OTHER 01	140548
13907						
MOODYS CORP	COM	615369105	4666	72160 SH	DEFINED 05	72160
MOODYS CORP	COM	615369105	5625	86988 SH	DEFINED 08	86988
MOODYS CORP	COM	615369105	621	9600 SH	DEFINED 17	9600
MOODYS CORP	COM	615369105	964	14906 SH	DEFINED 21	14906
MOODYS CORP	COM	615369105	3648	56423 SH	DEFINED 22	49998
6425						
MOODYS CORP	COM	615369105	2680	41454 SH	OTHER 22	41454
MOOG INC	CL A	615394202	293	7887 SH	DEFINED 01	2887
5000						
MOOG INC	CL A	615394202	25	675 SH	OTHER 01	
675						

MULTIMEDIA GAMES INC	COM	625453105	3648	136025	SH	DEFINED 05	136025
MULTIMEDIA GAMES INC	COM	625453105	390	14548	SH	DEFINED 08	14548
MULTIMEDIA GAMES INC	COM	625453105	86	3200	SH	DEFINED 17	3200
MULTIMEDIA GAMES INC	COM	625453105	496	18500	SH	DEFINED 21	18500
MUNIHOLDINGS CALIF INSD FD I	COM	625933106	229	17110	SH	DEFINED 01	17110
MUNICIPAL ADVANTAGE FD INC	COM	626189104	1	102	SH	DEFINED 01	102
MUNICIPAL ADVANTAGE FD INC	COM	626189104	419	33845	SH	OTHER 01	22000
11845							
MUNICIPAL ADVANTAGE FD INC	COM	626189104	4	300	SH	OTHER 22	300
MUNIASSETS FD INC	COM	62618Q106	11	1000	SH	DEFINED 01	1000
MUNIASSETS FD INC	COM	62618Q106	133	11800	SH	OTHER 01	11800
MUNIHANCED FD INC	COM	626243109	69	6851	SH	DEFINED 01	6851
MUNIHANCED FD INC	COM	626243109	66	6600	SH	OTHER 01	6600
MUNIHOLDINGS FLA INSD FD	COM	62624W105	941	68412	SH	DEFINED 01	68412
MUNIHOLDINGS FLA INSD FD	COM	62624W105	61	4404	SH	OTHER 01	3104
1300							
MUNIHOLDINGS FLA INSD FD	COM	62624W105	28	2000	SH	DEFINED 22	2000
MUNIHOLDINGS FLA INSD FD	COM	62624W105	28	2000	SH	OTHER 22	2000
MUNIVEST FD INC	COM	626295109	22	2519	SH	DEFINED 01	2519
MUNIVEST FD INC	COM	626295109	86	10000	SH	OTHER 01	7000
3000							
MUNIVEST FD INC	COM	626295109	66	7679	SH	OTHER 22	7679
MUNIYIELD CALIF INS FD	COM	62629L104	102	8005	SH	DEFINED 01	8005
MUNIYIELD CALIF INS FD	COM	62629L104	214	16800	SH	OTHER 01	16800
MUNIYIELD CALIF INS FD	COM	62629L104	128	10000	SH	DEFINED 22	10000
MUNIVEST FD II INC	COM	62629P105	90	6500	SH	DEFINED 01	6500
MUNIVEST FD II INC	COM	62629P105	245	17661	SH	OTHER 01	15280
2381							
MUNIVEST FD II INC	COM	62629P105	23	1638	SH	DEFINED 22	
1638							
MUNIYIELD QUALITY FD INC	COM	626302103	92	6959	SH	DEFINED 01	6959
MUNIYIELD QUALITY FD INC	COM	626302103	99	7465	SH	OTHER 01	7180
285							
MUNIYIELD QUALITY FD INC	COM	626302103	126	9543	SH	DEFINED 22	9543
MUNIYIELD INSD FD INC	COM	62630E107	250	18730	SH	DEFINED 01	18730
MUNIYIELD INSD FD INC	COM	62630E107	89	6684	SH	OTHER 01	3716
2968							
MUNIYIELD INSD FD INC	COM	62630E107	98	7361	SH	DEFINED 22	7361
MUNIYIELD INSD FD INC	COM	62630E107	195	14568	SH	OTHER 22	14568
MURPHY OIL CORP	COM	626717102	2488	33753	SH	DEFINED 01	33753
MURPHY OIL CORP	COM	626717102	2027	27510	SH	OTHER 01	5650
21860							
MURPHY OIL CORP	COM	626717102	14395	195320	SH	DEFINED 05	195320
MURPHY OIL CORP	COM	626717102	1932	26211	SH	DEFINED 08	26211
MURPHY OIL CORP	COM	626717102	249	3380	SH	DEFINED 17	3380
MURPHY OIL CORP	COM	626717102	1094	14840	SH	DEFINED 20	14840
MURPHY OIL CORP	COM	626717102	13107	177840	SH	DEFINED 21	177615
225							
MURPHY OIL CORP	COM	626717102	1957	26555	SH	DEFINED 22	20920
5635							
MURPHY OIL CORP	COM	626717102	982	13331	SH	OTHER 22	13331
MYERS INDS INC	COM	628464109	99	7000	SH	DEFINED 01	2200
4800							
MYERS INDS INC	COM	628464109	1782	126418	SH	DEFINED 05	126418
MYERS INDS INC	COM	628464109	282	19992	SH	DEFINED 21	2442
17550							
MYKROLIS CORP	COM	62852P103	8	473	SH	DEFINED 01	473
MYKROLIS CORP	COM	62852P103	5236	300600	SH	DEFINED 21	283600
17000							
MYKROLIS CORP	COM	62852P103	1432	82190	SH	DEFINED 22	79826
2364							
MYKROLIS CORP	COM	62852P103	287	16493	SH	OTHER 22	16493
MYLAN LABS INC	COM	628530107	3203	158191	SH	DEFINED 01	140301
12828 5062							
MYLAN LABS INC	COM	628530107	857	42322	SH	OTHER 01	
42322							
MYLAN LABS INC	COM	628530107	4404	217506	SH	DEFINED 05	217506
MYLAN LABS INC	COM	628530107	2591	127927	SH	DEFINED 08	127927
MYLAN LABS INC	COM	628530107	2126	105000	SH	DEFINED 08	105000
MYLAN LABS INC	COM	628530107	2	100	SH	DEFINED 17	100
MYLAN LABS INC	COM	628530107	1555	76800	SH	DEFINED 21	76800
MYLAN LABS INC	COM	628530107	593	29278	SH	DEFINED 22	27478
1800							
MYLAN LABS INC	COM	628530107	203	10036	SH	OTHER 22	10036
NBT BANCORP INC	COM	628778102	726	32515	SH	DEFINED 22	32515
NBT BANCORP INC	COM	628778102	22	1000	SH	OTHER 22	1000
NBTY INC	COM	628782104	854	29062	SH	DEFINED 01	9372
13500 6190							
NBTY INC	COM	628782104	100	3400	SH	OTHER 01	
3400							
NBTY INC	COM	628782104	8642	294050	SH	DEFINED 05	294050
NBTY INC	COM	628782104	144	4900	SH	DEFINED 08	4900
NBTY INC	COM	628782104	38	1300	SH	DEFINED 17	1300
NBTY INC	COM	628782104	557	18940	SH	DEFINED 20	18940
NBTY INC	COM	628782104	26958	917260	SH	DEFINED 21	886010

NYMAGIC INC 3400	COM	629484106	1162	44000 SH	DEFINED 22	40600
NABI BIOPHARMACEUTICALS 1030	COM	629519109	15	1030 SH	DEFINED 22	
NABI BIOPHARMACEUTICALS 13070	COM	629519109	201	14100 SH	OTHER 22	1030
NABORS INDS INC	DBCV	629568AF3	13100	20000000 PRN	DEFINED 17	20000000
NABORS INDS INC 20000000	DBCV	629568AF3	13100	20000000 PRN	OTHER 17	
NACCO INDS INC	CL A	629579103	456	4800 SH	OTHER 22	4800
NANOGEN INC	COM	630075109	100	14700 SH	DEFINED 17	14700
NASDAQ 100 TR 6500	UNIT SER 1	631100104	10528	278969 SH	DEFINED 01	272469
NASDAQ 100 TR 700	UNIT SER 1	631100104	973	25787 SH	OTHER 01	25087
NASDAQ 100 TR	UNIT SER 1	631100104	123915	3283392 SH	DEFINED 08	3283392
NASDAQ 100 TR	UNIT SER 1	631100104	28494	755000 SH	CALL DEFINED 08	755000
NASDAQ 100 TR	UNIT SER 1	631100104	162225	4298500 SH	PUT DEFINED 08	4298500
NASDAQ 100 TR	UNIT SER 1	631100104	52253	1384564 SH	DEFINED 17	1384564
NASDAQ 100 TR 5631	UNIT SER 1	631100104	213	5631 SH	DEFINED 18	
NASDAQ 100 TR	UNIT SER 1	631100104	30	800 SH	DEFINED 21	800
NASDAQ 100 TR 3590	UNIT SER 1	631100104	1562	41383 SH	DEFINED 22	37793
NASDAQ 100 TR	UNIT SER 1	631100104	349	9244 SH	OTHER 22	9244
NASH FINCH CO 10700	COM	631158102	335	13400 SH	DEFINED 01	2700
NASH FINCH CO 2200	COM	631158102	55	2200 SH	OTHER 01	
NASH FINCH CO	COM	631158102	1550	61925 SH	DEFINED 05	61925
NASH FINCH CO	COM	631158102	195	7800 SH	DEFINED 08	7800
NASH FINCH CO	COM	631158102	448	17900 SH	DEFINED 17	17900
NASH FINCH CO	COM	631158102	205	8200 SH	DEFINED 21	8200
NASHUA CORP 6500	COM	631226107	3828	395000 SH	DEFINED 21	388500
NASHUA CORP 9500	COM	631226107	1073	110706 SH	DEFINED 22	101206
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	63	606 SH	DEFINED 01	606
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	503	4820 SH	OTHER 01	4820
NATIONAL AUSTRALIA BK LTD	SPONSORED AD	632525408	17	159 SH	DEFINED 22	159
NATIONAL CITY CORP 119309	COM	635405103	24840	709503 SH	DEFINED 01	590194
NATIONAL CITY CORP 17453	COM	635405103	19776	564872 SH	OTHER 01	547419
NATIONAL CITY CORP	COM	635405103	11389	325316 SH	DEFINED 05	325316
NATIONAL CITY CORP	COM	635405103	2405	68698 SH	DEFINED 08	68698
NATIONAL CITY CORP	COM	635405103	770	22000 SH	CALL DEFINED 08	22000
NATIONAL CITY CORP	COM	635405103	525	15000 SH	PUT DEFINED 08	15000
NATIONAL CITY CORP	COM	635405103	403	11503 SH	DEFINED 17	11503
NATIONAL CITY CORP	COM	635405103	29179	833452 SH	DEFINED 21	833452
NATIONAL CITY CORP 46500	COM	635405103	26379	753484 SH	DEFINED 22	706984
NATIONAL CITY CORP	COM	635405103	9544	272619 SH	OTHER 22	272619
NATIONAL COMMERCE FINL CORP	COM	63545P104	6121	188339 SH	DEFINED 01	188339
NATIONAL COMMERCE FINL CORP 5435	COM	63545P104	441	13560 SH	OTHER 01	8125
NATIONAL COMMERCE FINL CORP	COM	63545P104	14107	434067 SH	DEFINED 05	434067
NATIONAL COMMERCE FINL CORP	COM	63545P104	1797	55286 SH	DEFINED 08	55286
NATIONAL COMMERCE FINL CORP 2400	COM	63545P104	140	4300 SH	DEFINED 22	1900
NATIONAL COMMERCE FINL CORP	COM	63545P104	637	19600 SH	OTHER 22	19600
NATIONAL DENTEX CORP	COM	63563H109	18	600 SH	DEFINED 17	600
NATIONAL DENTEX CORP	COM	63563H109	469	15819 SH	DEFINED 21	15819
NATIONAL FINL PARTNERS CORP	COM	63607P208	582	16500 SH	DEFINED 17	16500
NATIONAL FINL PARTNERS CORP 6800	COM	63607P208	3019	85600 SH	DEFINED 21	78800
NATIONAL FINL PARTNERS CORP 590	COM	63607P208	569	16120 SH	DEFINED 22	15530
NATIONAL FINL PARTNERS CORP	COM	63607P208	63	1780 SH	OTHER 22	1780
NATIONAL FUEL GAS CO N J 1000	COM	636180101	62955	2518201 SH	DEFINED 01	2517201
NATIONAL FUEL GAS CO N J 6795	COM	636180101	179	7145 SH	OTHER 01	350
NATIONAL FUEL GAS CO N J	COM	636180101	4384	175370 SH	DEFINED 05	175370
NATIONAL FUEL GAS CO N J	COM	636180101	349	13976 SH	DEFINED 08	13976
NATIONAL FUEL GAS CO N J 4550	COM	636180101	278	11133 SH	DEFINED 22	6583
NATIONAL FUEL GAS CO N J	COM	636180101	379	15150 SH	OTHER 22	15150
NATIONAL GRID TRANSCO PLC	SPONSORED AD	636274102	140	3578 SH	DEFINED 01	3578
NATIONAL GRID TRANSCO PLC 293	SPONSORED AD	636274102	145	3712 SH	DEFINED 22	3419
NATIONAL GRID TRANSCO PLC	SPONSORED AD	636274102	71	1807 SH	OTHER 22	1807
NATIONAL HEALTH INVS INC	COM	63633D104	96	3525 SH	DEFINED 01	3525
NATIONAL HEALTH INVS INC 600	COM	63633D104	23	843 SH	OTHER 01	243

NAUTILUS GROUP INC 41720	COM		63910B102	814	41720 SH	DEFINED 22	
NAVARRÉ CORP	COM		639208107	161	11200 SH	DEFINED 17	11200
NAVISTAR INTL CORP NEW	COM		63934E108	201	5174 SH	DEFINED 01	5174
NAVISTAR INTL CORP NEW 235	COM		63934E108	9	235 SH	OTHER 01	
NAVISTAR INTL CORP NEW	COM		63934E108	6209	160182 SH	DEFINED 05	160182
NAVISTAR INTL CORP NEW	COM		63934E108	287	7411 SH	DEFINED 08	7411
NAVISTAR INTL CORP NEW	COM		63934E108	581	15000 SH	CALL DEFINED 08	15000
NAVISTAR INTL CORP NEW	COM		63934E108	3876	100000 SH	PUT DEFINED 08	100000
NAVISTAR INTL CORP NEW	COM		63934E108	311	8023 SH	DEFINED 17	8023
NAVISTAR INTL CORP NEW	COM		63934E108	26038	671771 SH	DEFINED 21	671771
NAVISTAR INTL CORP NEW 745	COM		63934E108	2555	65920 SH	DEFINED 22	65175
NAVISTAR INTL CORP NEW	COM		63934E108	200	5158 SH	OTHER 22	5158
NAVISTAR INTL CORP NEW	NOTE	2.500%	63934EAG3	6923	5346000 PRN	DEFINED 08	5346000
NAVIGANT CONSULTING INC	COM		63935N107	1	25 SH	DEFINED 01	25
NAVIGANT CONSULTING INC	COM		63935N107	122	5700 SH	DEFINED 08	5700
NAVIGANT CONSULTING INC 10000	COM		63935N107	3846	179400 SH	DEFINED 21	169400
NAVIGANT CONSULTING INC 1200	COM		63935N107	748	34900 SH	DEFINED 22	33700
NAVIGANT CONSULTING INC	COM		63935N107	79	3700 SH	OTHER 22	3700
NAVIGANT INTL INC	COM		63935R108	2	92 SH	OTHER 01	92
NAVIGANT INTL INC	COM		63935R108	7643	429600 SH	DEFINED 21	429600
NAVIGANT INTL INC 7300	COM		63935R108	1642	92300 SH	DEFINED 22	85000
NDCHEALTH CORP 9800	COM		639480102	938	40450 SH	DEFINED 01	30650
NDCHEALTH CORP	COM		639480102	3667	158050 SH	DEFINED 05	158050
NDCHEALTH CORP	COM		639480102	51	2200 SH	DEFINED 08	2200
NDCHEALTH CORP	COM		639480102	200	8600 SH	DEFINED 17	8600
NDCHEALTH CORP	COM		639480102	554	23900 SH	DEFINED 21	23900
NDCHEALTH CORP 22600	COM		639480102	524	22600 SH	DEFINED 22	
NEIGHBORCARE INC	COM		64015Y104	523	16700 SH	DEFINED 17	16700
NEIMAN MARCUS GROUP INC	CL A		640204202	314	5635 SH	DEFINED 01	5635
NEIMAN MARCUS GROUP INC 284	CL A		640204202	173	3102 SH	OTHER 01	2818
NEIMAN MARCUS GROUP INC	CL A		640204202	5806	104334 SH	DEFINED 05	104334
NEIMAN MARCUS GROUP INC	CL A		640204202	5	81 SH	DEFINED 08	81
NEIMAN MARCUS GROUP INC	CL A		640204202	312	5600 SH	DEFINED 17	5600
NEIMAN MARCUS GROUP INC	CL A		640204202	6	100 SH	DEFINED 22	100
NEIMAN MARCUS GROUP INC	CL A		640204202	24	436 SH	OTHER 22	436
NEIMAN MARCUS GROUP INC	CL B		640204301	19	360 SH	DEFINED 01	360
NEIMAN MARCUS GROUP INC	CL B		640204301	17	330 SH	OTHER 01	330
NEIMAN MARCUS GROUP INC	CL B		640204301	41	797 SH	DEFINED 22	797
NEIMAN MARCUS GROUP INC	CL B		640204301	245	4738 SH	OTHER 22	4738
NEKTAR THERAPEUTICS	COM		640268108	10	500 SH	DEFINED 05	500
NEKTAR THERAPEUTICS	COM		640268108	600	30065 SH	DEFINED 08	30065
NEKTAR THERAPEUTICS	COM		640268108	399	20000 SH	CALL DEFINED 08	20000
NEKTAR THERAPEUTICS	COM		640268108	735	36826 SH	DEFINED 17	36826
NEKTAR THERAPEUTICS	COM		640268108	461	23080 SH	DEFINED 20	23080
NEKTAR THERAPEUTICS 47900	COM		640268108	25963	1300730 SH	DEFINED 21	1252830
NEKTAR THERAPEUTICS 94000	COM		640268108	2521	126300 SH	DEFINED 22	32300
NEKTAR THERAPEUTICS	COM		640268108	539	27020 SH	OTHER 22	27020
NELNET INC	CL A		64031N108	245	13800 SH	DEFINED 17	13800
NELSON THOMAS INC 8800	COM		640376109	292	12825 SH	DEFINED 01	4025
NELSON THOMAS INC 675	COM		640376109	15	675 SH	OTHER 01	
NELSON THOMAS INC	COM		640376109	1764	77575 SH	DEFINED 05	77575
NELSON THOMAS INC	COM		640376109	93	4100 SH	DEFINED 08	4100
NELSON THOMAS INC	COM		640376109	59	2600 SH	DEFINED 17	2600
NELSON THOMAS INC	COM		640376109	216	9500 SH	DEFINED 21	9500
NEORX CORP	COM	PAR \$0.0	640520300	249	100000 SH	DEFINED 08	100000
NEOSE TECHNOLOGIES INC	COM		640522108	244	29300 SH	DEFINED 17	29300
NEOWARE SYS INC	COM		64065P102	1215	146961 SH	DEFINED 05	146961
NEOWARE SYS INC	COM		64065P102	7	900 SH	DEFINED 08	900
NEOPHARM INC	COM		640919106		25 SH	DEFINED 01	25
NEOPHARM INC 26116	COM		640919106	4327	418898 SH	DEFINED 21	392782
NEOPHARM INC 2900	COM		640919106	840	81300 SH	DEFINED 22	78400
NEOPHARM INC	COM		640919106	91	8800 SH	OTHER 22	8800
NETWORKS ASSOCS INC	COM		640938106	275	15150 SH	DEFINED 01	15150
NETWORKS ASSOCS INC 500	COM		640938106	23	1260 SH	OTHER 01	760
NETWORKS ASSOCS INC	COM		640938106	6400	353013 SH	DEFINED 05	353013
NETWORKS ASSOCS INC	COM		640938106	1780	98205 SH	DEFINED 08	98205
NETWORKS ASSOCS INC	COM		640938106	225	12400 SH	DEFINED 17	12400
NETWORKS ASSOCS INC 10000	COM		640938106	181	10000 SH	DEFINED 18	

NETWORKS ASSOCS INC	COM	640938106	5421	299000	SH	DEFINED	21	299000
NETWORKS ASSOCS INC	COM	640938106	6	325	SH	DEFINED	22	325
NETWORKS ASSOCS INC	COM	640938106	5	300	SH	OTHER	22	300
NETFLIX COM INC	COM	64110L106	4910	136375	SH	DEFINED	05	136375
NETFLIX COM INC	COM	64110L106	248	6900	SH	DEFINED	08	6900
NETFLIX COM INC	COM	64110L106	2340	65000	SH	CALL	DEFINED	65000
NETFLIX COM INC	COM	64110L106	5472	152000	SH	PUT	DEFINED	152000
NETFLIX COM INC	COM	64110L106	2080	57773	SH	DEFINED	17	57773
NETFLIX COM INC	COM	64110L106	628	17440	SH	DEFINED	21	17440
NETFLIX COM INC	COM	64110L106	14	400	SH	DEFINED	22	
400								
NETFLIX COM INC	COM	64110L106	526	14600	SH	OTHER	22	400
14200								
NETEGRITY INC	COM	64110P107	460	54325	SH	DEFINED	01	33625
20700								
NETEGRITY INC	COM	64110P107	8	1000	SH	OTHER	01	
1000								
NETEGRITY INC	COM	64110P107	1493	176475	SH	DEFINED	05	176475
NETEGRITY INC	COM	64110P107	212	25100	SH	DEFINED	21	25100
NETEGRITY INC	COM	64110P107	3	300	SH	DEFINED	22	
300								
NETEASE COM INC	SPONSORED AD	64110W102	2687	65000	SH	CALL	DEFINED	65000
NETEASE COM INC	SPONSORED AD	64110W102	914	22106	SH	DEFINED	17	22106
NETGEAR INC	COM	64111Q104	124	11581	SH	DEFINED	17	11581
NETGEAR INC	COM	64111Q104	215	20000	SH	OTHER	22	
20000								
NETOPIA INC	COM	64114K104	1882	285200	SH	DEFINED	21	256100
29100								
NETOPIA INC	COM	64114K104	348	52700	SH	DEFINED	22	50900
1800								
NETOPIA INC	COM	64114K104	35	5300	SH	OTHER	22	5300
NETSCOUT SYS INC	COM	64115T104	2	250	SH	DEFINED	01	250
NETSCOUT SYS INC	COM	64115T104	3	450	SH	OTHER	01	450
NETSCOUT SYS INC	COM	64115T104	298	45200	SH	DEFINED	17	45200
NETSCOUT SYS INC	COM	64115T104		10	SH	DEFINED	22	10
NETRATINGS INC	COM	64116M108	344	21100	SH	DEFINED	17	21100
NETWORK EQUIP TECHNOLOGIES	COM	641208103	86	10575	SH	DEFINED	01	2975
7600								
NETWORK EQUIP TECHNOLOGIES	COM	641208103	885	108450	SH	DEFINED	05	108450
NETWORK EQUIP TECHNOLOGIES	COM	641208103	134	16460	SH	DEFINED	17	16460
NETWORK EQUIP TECHNOLOGIES	COM	641208103	131	16100	SH	DEFINED	21	16100
NETWORK APPLIANCE INC	COM	64120L104	785	36474	SH	DEFINED	01	31274
5200								
NETWORK APPLIANCE INC	COM	64120L104	296	13740	SH	OTHER	01	8875
4865								
NETWORK APPLIANCE INC	COM	64120L104	9424	437697	SH	DEFINED	05	437697
NETWORK APPLIANCE INC	COM	64120L104	163	7582	SH	DEFINED	08	7582
NETWORK APPLIANCE INC	COM	64120L104	433	20100	SH	DEFINED	17	20100
NETWORK APPLIANCE INC	COM	64120L104	4794	222684	SH	DEFINED	21	222684
NETWORK APPLIANCE INC	COM	64120L104	425	19756	SH	DEFINED	22	14756
5000								
NETWORK APPLIANCE INC	COM	64120L104	65	3000	SH	OTHER	22	3000
NETWORKS ASSOCS INC	NOTE	5.250% 64123LAB7	747	700000	PRN	DEFINED	08	700000
NETWORKS ASSOCS INC	NOTE	5.250% 64123LAB7	278	260000	PRN	DEFINED	17	260000
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1	25	SH	DEFINED	01	25
NEUROCRINE BIOSCIENCES INC	COM	64125C109	16	300	SH	DEFINED	05	300
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1387	26754	SH	DEFINED	08	26754
NEUROCRINE BIOSCIENCES INC	COM	64125C109	2022	39000	SH	PUT	DEFINED	39000
NEUROCRINE BIOSCIENCES INC	COM	64125C109	95	1831	SH	DEFINED	17	1831
NEUROCRINE BIOSCIENCES INC	COM	64125C109	5963	115000	SH	CALL	DEFINED	115000
NEUROCRINE BIOSCIENCES INC	COM	64125C109	3935	75900	SH	DEFINED	21	70600
5300								
NEUROCRINE BIOSCIENCES INC	COM	64125C109	1151	22200	SH	DEFINED	22	21600
600								
NEUROCRINE BIOSCIENCES INC	COM	64125C109	99	1900	SH	OTHER	22	1900
NEW CENTURY FINANCIAL CORP	COM	64352D101	734	15687	SH	DEFINED	01	5787
9900								
NEW CENTURY FINANCIAL CORP	COM	64352D101	4	75	SH	OTHER	01	
75								
NEW CENTURY FINANCIAL CORP	COM	64352D101	7080	151212	SH	DEFINED	05	151212
NEW CENTURY FINANCIAL CORP	COM	64352D101	419	8940	SH	DEFINED	08	8940
NEW CENTURY FINANCIAL CORP	COM	64352D101	1601	34200	SH	DEFINED	17	34200
NEW CENTURY FINANCIAL CORP	COM	64352D101	1053	22500	SH	DEFINED	21	22500
NEW ENGLAND BUSINESS SVC INC	COM	643872104	422	9600	SH	DEFINED	01	1200
8400								
NEW ENGLAND BUSINESS SVC INC	COM	643872104	312	7100	SH	DEFINED	05	7100
NEW ENGLAND BUSINESS SVC INC	COM	643872104	18	400	SH	DEFINED	08	400
NEW ENGLAND BUSINESS SVC INC	COM	643872104	132	2998	SH	DEFINED	22	2998
NEW ENGLAND BUSINESS SVC INC	COM	643872104	171	3900	SH	OTHER	22	3900
NEW FRONTIER MEDIA INC	COM	644398109	656	76880	SH	DEFINED	17	76880
NEW FRONTIER MEDIA INC	COM	644398109	1	100	SH	DEFINED	22	
100								
NEW JERSEY RES	COM	646025106	241	5800	SH	DEFINED	01	5095
305								
400								
NEW JERSEY RES	COM	646025106	85	2045	SH	OTHER	01	

2045								
NEW JERSEY RES	COM	646025106	5002	120300	SH	DEFINED 05		120300
NEW JERSEY RES	COM	646025106	79	1900	SH	DEFINED 17		1900
NEW JERSEY RES	COM	646025106	11035	265400	SH	DEFINED 21		265400
NEW JERSEY RES	COM	646025106	2995	72039	SH	DEFINED 22		66439
5600								
NEW JERSEY RES	COM	646025106	209	5031	SH	OTHER 22		5031
NEW PLAN EXCEL RLTY TR INC	COM	648053106	569	24348	SH	DEFINED 01		24292
56								
NEW PLAN EXCEL RLTY TR INC	COM	648053106	756	32346	SH	OTHER 01		6926
25420								
NEW PLAN EXCEL RLTY TR INC	COM	648053106	5035	215545	SH	DEFINED 05		215545
NEW PLAN EXCEL RLTY TR INC	COM	648053106	27	1143	SH	DEFINED 08		1143
NEW PLAN EXCEL RLTY TR INC	COM	648053106	86	3700	SH	DEFINED 22		3220
480								
NEW PLAN EXCEL RLTY TR INC	COM	648053106	113	4830	SH	OTHER 22		4830
NEW YORK CMNTY BANCORP INC	COM	649445103	1043	53114	SH	DEFINED 01		53114
NEW YORK CMNTY BANCORP INC	COM	649445103	431	21952	SH	OTHER 01		17777
4175								
NEW YORK CMNTY BANCORP INC	COM	649445103	11008	560785	SH	DEFINED 05		560785
NEW YORK CMNTY BANCORP INC	COM	649445103	613	31203	SH	DEFINED 08		31203
NEW YORK CMNTY BANCORP INC	COM	649445103	4273	217700	SH	DEFINED 08	CALL	217700
NEW YORK CMNTY BANCORP INC	COM	649445103	772	39352	SH	DEFINED 17		39352
NEW YORK CMNTY BANCORP INC	COM	649445103	4733	241099	SH	DEFINED 21		241099
NEW YORK CMNTY BANCORP INC	COM	649445103	176	8974	SH	DEFINED 22		8797
177								
NEW YORK CMNTY BANCORP INC	COM	649445103	9	443	SH	OTHER 22		443
NEW YORK TIMES CO	CL A	650111107	2566	57391	SH	DEFINED 01		56291
1100								
NEW YORK TIMES CO	CL A	650111107	418	9345	SH	OTHER 01		7315
2030								
NEW YORK TIMES CO	CL A	650111107	3143	70295	SH	DEFINED 05		70295
NEW YORK TIMES CO	CL A	650111107	909	20342	SH	DEFINED 08		20342
NEW YORK TIMES CO	CL A	650111107	9	200	SH	DEFINED 17		200
NEW YORK TIMES CO	CL A	650111107	16628	371907	SH	DEFINED 21		371907
NEW YORK TIMES CO	CL A	650111107	2947	65920	SH	DEFINED 22		64220
1700								
NEW YORK TIMES CO	CL A	650111107	616	13768	SH	OTHER 22		13768
NEWALLIANCE BANCSHARES INC	COM	650203102	6	414	SH	DEFINED 08		414
NEWALLIANCE BANCSHARES INC	COM	650203102	1570	112459	SH	DEFINED 17		112459
NEWALLIANCE BANCSHARES INC	COM	650203102	5948	426100	SH	DEFINED 21		426100
NEWALLIANCE BANCSHARES INC	COM	650203102	1633	117000	SH	DEFINED 22		108100
8900								
NEWCASTLE INVT CORP	COM	65105M108	73	2425	SH	DEFINED 08		2425
NEWCASTLE INVT CORP	COM	65105M108	150	5000	SH	DEFINED 18		
5000								
NEWCASTLE INVT CORP	COM	65105M108	20179	673755	SH	DEFINED 21		673755
NEWCASTLE INVT CORP	COM	65105M108	1773	59212	SH	DEFINED 22		54022
5190								
NEWCASTLE INVT CORP	COM	65105M108	30	1000	SH	OTHER 22		1000
NEWELL RUBBERMAID INC	COM	651229106	4316	183661	SH	DEFINED 01		161411
22250								
NEWELL RUBBERMAID INC	COM	651229106	1689	71872	SH	OTHER 01		58089
13783								
NEWELL RUBBERMAID INC	COM	651229106	2954	125720	SH	DEFINED 05		125720
NEWELL RUBBERMAID INC	COM	651229106	392	16701	SH	DEFINED 08		16701
NEWELL RUBBERMAID INC	COM	651229106	70549	3002100	SH	DEFINED 17		3002100
NEWELL RUBBERMAID INC	COM	651229106	20326	864939	SH	DEFINED 21		864939
NEWELL RUBBERMAID INC	COM	651229106	3031	128977	SH	DEFINED 22		103096
25881								
NEWELL RUBBERMAID INC	COM	651229106	1127	47966	SH	OTHER 22		47966
NEWFIELD EXPL CO	COM	651290108	513	9208	SH	DEFINED 01		9208
NEWFIELD EXPL CO	COM	651290108	78	1400	SH	OTHER 01		300
1100								
NEWFIELD EXPL CO	COM	651290108	6754	121164	SH	DEFINED 05		121164
NEWFIELD EXPL CO	COM	651290108	969	17381	SH	DEFINED 08		17381
NEWFIELD EXPL CO	COM	651290108	88	1575	SH	DEFINED 17		1575
NEWFIELD EXPL CO	COM	651290108	23115	414700	SH	DEFINED 21		414700
NEWFIELD EXPL CO	COM	651290108	190	3400	SH	DEFINED 22		3400
NEWFIELD EXPL CO	COM	651290108	1	12	SH	OTHER 22		12
NEWMONT MINING CORP	COM	651639106	2166	55879	SH	DEFINED 01		55879
NEWMONT MINING CORP	COM	651639106	1077	27779	SH	OTHER 01		10948
16831								
NEWMONT MINING CORP	COM	651639106	10056	259441	SH	DEFINED 05		206740
52701								
NEWMONT MINING CORP	COM	651639106	4513	116446	SH	DEFINED 08		116446
NEWMONT MINING CORP	COM	651639106	3651	94200	SH	DEFINED 17		94200
NEWMONT MINING CORP	COM	651639106	194	5000	SH	DEFINED 18		
5000								
NEWMONT MINING CORP	COM	651639106	1733	44710	SH	DEFINED 21		44710
NEWMONT MINING CORP	COM	651639106	1505	38838	SH	DEFINED 22		29314
9524								
NEWMONT MINING CORP	COM	651639106	1795	46314	SH	OTHER 22		46314
NEWPARK RES INC	COM PAR \$.01	651718504		25	SH	DEFINED 01		25
NEWPARK RES INC	COM PAR \$.01	651718504	7790	1256500	SH	DEFINED 21		1241900

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

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

NOVEN PHARMACEUTICALS INC	COM	670009109	2167	98425 SH	DEFINED 05	98425
NOVEN PHARMACEUTICALS INC	COM	670009109	117	5300 SH	DEFINED 17	5300
NOVEN PHARMACEUTICALS INC	COM	670009109	5967	271000 SH	DEFINED 21	256200
14800						
NOVEN PHARMACEUTICALS INC	COM	670009109	1127	51200 SH	DEFINED 22	48200
3000						
NOVEN PHARMACEUTICALS INC	COM	670009109	126	5700 SH	OTHER 22	5700
NOVO-NORDISK A S	ADR	670100205	208	4000 SH	DEFINED 01	4000
NOVO-NORDISK A S	ADR	670100205	636	12239 SH	OTHER 01	3239
9000						
NOVO-NORDISK A S	ADR	670100205	299	5750 SH	OTHER 22	5750
NSTAR TECHNOLOGIES INC	COM	67018N108	27	100000 SH	DEFINED 22	100000
NSTAR	COM	67019E107	510	10662 SH	DEFINED 01	10062
600						
NSTAR	COM	67019E107	259	5410 SH	OTHER 01	2300
3110						
NSTAR	COM	67019E107	5374	112247 SH	DEFINED 05	112247
NSTAR	COM	67019E107	127	2648 SH	DEFINED 08	2648
NSTAR	COM	67019E107	187	3900 SH	DEFINED 17	3900
NSTAR	COM	67019E107	958	20000 SH	DEFINED 21	20000
NSTAR	COM	67019E107	1114	23258 SH	DEFINED 22	22943
315						
NSTAR	COM	67019E107	807	16849 SH	OTHER 22	16849
NUCOR CORP	COM	670346105	6929	90274 SH	DEFINED 01	82409
7865						
NUCOR CORP	COM	670346105	3050	39737 SH	OTHER 01	21517
18220						
NUCOR CORP	COM	670346105	25990	338585 SH	DEFINED 05	338585
NUCOR CORP	COM	670346105	4023	52404 SH	DEFINED 08	52404
NUCOR CORP	COM	670346105	100	1300 SH	DEFINED 17	1300
NUCOR CORP	COM	670346105	606	7894 SH	DEFINED 21	7894
NUCOR CORP	COM	670346105	2765	36015 SH	DEFINED 22	35815
200						
NUCOR CORP	COM	670346105	599	7808 SH	OTHER 22	7808
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	121	8250 SH	DEFINED 22	6900
1350						
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	229	15566 SH	OTHER 22	15566
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	35	2329 SH	DEFINED 01	2329
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	81	5400 SH	DEFINED 22	5400
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	50	3315 SH	OTHER 22	3315
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	812	53150 SH	DEFINED 01	53150
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	211	13788 SH	OTHER 01	
13788						
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	171	12232 SH	DEFINED 01	12232
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	114	8140 SH	OTHER 01	4673
3467						
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	42	3000 SH	DEFINED 22	3000
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	41	3050 SH	DEFINED 01	3050
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	32	2370 SH	OTHER 01	2050
320						
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	147	11000 SH	OTHER 22	11000
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	162	11492 SH	DEFINED 01	10092
1400						
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	269	19034 SH	OTHER 01	9538
9496						
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	89	6304 SH	DEFINED 22	6304
NUVEEN MUN ADVANTAGE FD INC	COM	67062H106	159	11265 SH	OTHER 22	11265
NUVEEN MUN INCOME FD INC	COM	67062J102	127	13400 SH	DEFINED 01	13400
NUVEEN MUN INCOME FD INC	COM	67062J102	19	2000 SH	DEFINED 22	2000
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	325	22453 SH	DEFINED 01	22453
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	124	8535 SH	OTHER 01	5360
3175						
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	14	1000 SH	OTHER 22	1000
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	556	40680 SH	DEFINED 01	38980
1700						
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	337	24629 SH	OTHER 01	15150
9479						
NUVEEN PERFORMANCE PLUS MUN	COM	67062P108	306	22364 SH	OTHER 22	21364
1000						
NUVEEN PREM INCOME MUN FD	COM	67062T100	284	21579 SH	DEFINED 01	21579
NUVEEN PREM INCOME MUN FD	COM	67062T100	76	5784 SH	OTHER 01	3784
2000						
NUVEEN PREM INCOME MUN FD	COM	67062T100	64	4900 SH	DEFINED 22	
4900						
NUVEEN PREM INCOME MUN FD	COM	67062T100	147	11161 SH	OTHER 22	9400
1761						
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	246	18285 SH	DEFINED 01	18285
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	128	9525 SH	OTHER 01	7025
2500						
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	74	5465 SH	DEFINED 22	
5465						
NUVEEN MUN MKT OPPORTUNITY F	COM	67062W103	181	13480 SH	OTHER 22	8565
4915						
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063C106	153	11944 SH	OTHER 22	11944
NUVEEN PREM INCOME MUN FD 2	COM	67063W102	80	6000 SH	DEFINED 01	6000

NUVEEN PREM INCOME MUN FD 2 467	COM	67063W102	557	41567	SH	OTHER	01	41100	
NUVEEN PREM INCOME MUN FD 2 10401	COM	67063W102	681	50801	SH	OTHER	22	40400	
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	13	1016	SH	DEFINED	22	1016	
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67063X100	120	9455	SH	OTHER	22	9455	
NUVEEN VA PREM INCOME MUN FD	COM	67064R102	31	2063	SH	DEFINED	01	2063	
NUVEEN VA PREM INCOME MUN FD 1107	COM	67064R102	177	11728	SH	OTHER	01	10621	
NUVEEN TAX FREE ADV MUN FD	COM	670657105	329	24900	SH	OTHER	22	24900	
NVIDIA CORP 16881 400	COM	67066G104	1120	54697	SH	DEFINED	01	37416	
NVIDIA CORP 2199	COM	67066G104	45	2199	SH	OTHER	01		
NVIDIA CORP	COM	67066G104	2273	111038	SH	DEFINED	05	111038	
NVIDIA CORP	COM	67066G104	590	28818	SH	DEFINED	08	28818	
NVIDIA CORP	COM	67066G104	1641	80172	SH	DEFINED	17	80172	
NVIDIA CORP	COM	67066G104	2252	110000	SH	CALL	DEFINED	17	110000
NVIDIA CORP	COM	67066G104	2289	111805	SH	DEFINED	20	111805	
NVIDIA CORP 182370	COM	67066G104	30690	1499290	SH	DEFINED	21	1316920	
NVIDIA CORP 7790	COM	67066G104	911	44490	SH	DEFINED	22	36700	
NVIDIA CORP	COM	67066G104	41	2000	SH	OTHER	22	2000	
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	98	7500	SH	DEFINED	01	7500	
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	46	3497	SH	DEFINED	22	3497	
NUVEEN CA DIV ADVANTG MUN FD	COM	67069X104	50	3833	SH	OTHER	22	3833	
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	187	14802	SH	DEFINED	01	14802	
NUVEEN INSD PREM INCOME MUN 734	COM	6706D8104	14	1103	SH	OTHER	01	369	
NUVEEN INSD PREM INCOME MUN 1525	COM	6706D8104	47	3727	SH	DEFINED	22	2202	
NUVEEN INSD PREM INCOME MUN	COM	6706D8104	51	4081	SH	OTHER	22	4081	
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	107	9196	SH	DEFINED	01	9196	
NUVEEN PREM INCOME MUN FD 4 5445	COM	6706K4105	611	52645	SH	OTHER	01	47200	
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	85	7359	SH	DEFINED	22	7359	
NUVEEN PREM INCOME MUN FD 4	COM	6706K4105	46	3950	SH	OTHER	22	3950	
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	303	21601	SH	DEFINED	01	21601	
NUVEEN DIV ADVANTAGE MUN FD 334	COM	67070F100	5	334	SH	OTHER	01		
NUVEEN DIV ADVANTAGE MUN FD	COM	67070F100	10	713	SH	DEFINED	22	713	
NYFIX INC 5600	COM	670712108	49	10000	SH	DEFINED	01	4400	
NYFIX INC	COM	670712108	687	140475	SH	DEFINED	05	140475	
NYFIX INC	COM	670712108	105	21400	SH	DEFINED	21	21400	
NYFIX INC	COM	670712108	22	4500	SH	DEFINED	22	4500	
NUVELO INC	COM NEW	67072M301	242	25200	SH	DEFINED	17	25200	
NUVELO INC	COM NEW	67072M301	19	1999	SH	OTHER	22	1999	
NUVEEN PFD & CONV INC FD	COM	67073B106	6	466	SH	DEFINED	22	466	
NUVEEN PFD & CONV INC FD	COM	67073B106	177	13333	SH	OTHER	22	13333	
O CHARLEYS INC 6700	COM	670823103	153	8875	SH	DEFINED	01	2175	
O CHARLEYS INC	COM	670823103	1648	95875	SH	DEFINED	05	95875	
O CHARLEYS INC	COM	670823103	541	31490	SH	DEFINED	17	31490	
O CHARLEYS INC 16334	COM	670823103	16412	954738	SH	DEFINED	21	938404	
O CHARLEYS INC 23700	COM	670823103	5094	296354	SH	DEFINED	22	272654	
O CHARLEYS INC	COM	670823103	26	1500	SH	OTHER	22	1500	
OGE ENERGY CORP 2558	COM	670837103	36248	1423159	SH	DEFINED	01	1420601	
OGE ENERGY CORP 79281	COM	670837103	2982	117089	SH	OTHER	01	37808	
OGE ENERGY CORP	COM	670837103	4758	186793	SH	DEFINED	05	186793	
OGE ENERGY CORP	COM	670837103	363	14265	SH	DEFINED	08	14265	
OGE ENERGY CORP	COM	670837103	413	16222	SH	DEFINED	22	16222	
OGE ENERGY CORP	COM	670837103	457	17950	SH	OTHER	22	17950	
OM GROUP INC 19100	COM	670872100	1146	34718	SH	DEFINED	01	15618	
OM GROUP INC 150	COM	670872100	5	150	SH	OTHER	01		
OM GROUP INC	COM	670872100	4428	134150	SH	DEFINED	05	134150	
OM GROUP INC	COM	670872100	133	4023	SH	DEFINED	08	4023	
OM GROUP INC	COM	670872100	172	5200	SH	DEFINED	17	5200	
OM GROUP INC 480	COM	670872100	16	480	SH	DEFINED	18		
OM GROUP INC 23600	COM	670872100	38547	1167730	SH	DEFINED	21	1144130	
OM GROUP INC 22200	COM	670872100	1637	49600	SH	DEFINED	22	27400	
OM GROUP INC	COM	670872100	66	2000	SH	OTHER	22	2000	
NUVEEN INVTS INC	CL A	67090F106	260	9700	SH	DEFINED	08	9700	
NUVEEN INVTS INC	CL A	67090F106	8	300	SH	DEFINED	17	300	
NUVEEN INVTS INC	CL A	67090F106	697	26000	SH	DEFINED	22	26000	

NUVEEN MUN VALUE FD INC 2466	COM		670928100	495	56388	SH	DEFINED	01	53922	
NUVEEN MUN VALUE FD INC 11535	COM		670928100	2251	256644	SH	OTHER	01	245109	
NUVEEN MUN VALUE FD INC 2614	COM		670928100	143	16318	SH	DEFINED	22	13704	
NUVEEN MUN VALUE FD INC	COM		670928100	911	103891	SH	OTHER	22	103891	
NUVEEN FLA INVT QUALITY MUN	COM		670970102	31	2200	SH	DEFINED	01	2200	
NUVEEN FLA INVT QUALITY MUN 9000	COM		670970102	222	15818	SH	OTHER	01	6818	
NUVEEN FLA INVT QUALITY MUN	COM		670970102	4	282	SH	DEFINED	22	282	
NUVEEN NJ INVT QUALITY MUN F 2439	COM		670971100	321	22628	SH	DEFINED	22	20189	
NUVEEN NJ INVT QUALITY MUN F	COM		670971100	537	37864	SH	OTHER	22	37864	
NUVEEN SELECT QUALITY MUN FD	COM		670973106	526	38025	SH	DEFINED	01	38025	
NUVEEN SELECT QUALITY MUN FD	COM		670973106	159	11500	SH	OTHER	01	11500	
NUVEEN SELECT QUALITY MUN FD	COM		670973106	79	5680	SH	OTHER	22	5680	
NUVEEN QUALITY INCOME MUN FD	COM		670977107	1088	81721	SH	DEFINED	01	81721	
NUVEEN QUALITY INCOME MUN FD 4800	COM		670977107	374	28100	SH	OTHER	01	23300	
NUVEEN QUALITY INCOME MUN FD 4166	COM		670977107	55	4166	SH	DEFINED	22		
NUVEEN QUALITY INCOME MUN FD 13180	COM		670977107	485	36461	SH	OTHER	22	23281	
NUVEEN TEX QUALITY INCOME MU	COM		670983105	136	9756	SH	DEFINED	01	9756	
NUVEEN TEX QUALITY INCOME MU 11341	COM		670983105	189	13566	SH	OTHER	01	2225	
NUVEEN INSD MUN OPPORTUNITY	COM		670984103	879	61785	SH	DEFINED	01	61785	
NUVEEN INSD MUN OPPORTUNITY 1394	COM		670984103	192	13469	SH	OTHER	01	12075	
NUVEEN INSD MUN OPPORTUNITY 3666	COM		670984103	99	6987	SH	DEFINED	22	3321	
NUVEEN INSD MUN OPPORTUNITY	COM		670984103	117	8255	SH	OTHER	22	8255	
NUVEEN CALIF QUALITY INCM MU	COM		670985100	27	1874	SH	DEFINED	01	1874	
NUVEEN CALIF QUALITY INCM MU	COM		670985100	228	16000	SH	OTHER	01	16000	
NUVEEN PREMIER INSD MUN INCO	COM		670987106	253	17844	SH	DEFINED	01	17844	
NUVEEN PREMIER INSD MUN INCO 3500	COM		670987106	98	6900	SH	OTHER	01	3400	
NUVEEN PREMIER INSD MUN INCO	COM		670987106	14	1000	SH	DEFINED	22	1000	
NUVEEN PREMIER INSD MUN INCO	COM		670987106	41	2888	SH	OTHER	22	2888	
NUVEEN PREMIER MUN INCOME FD	COM		670988104	78	5833	SH	DEFINED	01	5833	
NUVEEN PREMIER MUN INCOME FD 799	COM		670988104	27	2033	SH	OTHER	01	1234	
NUVEEN PREMIER MUN INCOME FD	COM		670988104	200	14845	SH	OTHER	22	14845	
NUVEEN INSD FLA PREM INCOME	COM		67101V108	163	11470	SH	DEFINED	01	11470	
NUVEEN INSD FLA PREM INCOME	COM		67101V108	350	24582	SH	OTHER	01	24582	
NUVEEN INSD FLA PREM INCOME	COM		67101V108	7	500	SH	DEFINED	22	500	
OSI PHARMACEUTICALS INC 425	COM		671040103	187	2650	SH	DEFINED	01	2225	
OSI PHARMACEUTICALS INC	COM		671040103	3592	51000	SH	DEFINED	05	51000	
OSI PHARMACEUTICALS INC	COM		671040103	4713	66912	SH	DEFINED	08	66912	
OSI PHARMACEUTICALS INC	COM		671040103	1041	14780	SH	DEFINED	17	14780	
OSI PHARMACEUTICALS INC 92500	COM		671040103	6516	92500	SH	DEFINED	18		
OSI PHARMACEUTICALS INC 55	COM		671040103	7	94	SH	DEFINED	22	39	
OSI PHARMACEUTICALS INC	COM		671040103	70	1000	SH	OTHER	22	1000	
OSI PHARMACEUTICALS INC	NOTE	3.250%	671040AD5	6550	4000000	PRN	DEFINED	08	4000000	
OSI SYSTEMS INC	COM		671044105		25	SH	DEFINED	01	25	
OSI SYSTEMS INC	COM		671044105	40	2000	SH	OTHER	01	2000	
OSI SYSTEMS INC	COM		671044105	112	5600	SH	DEFINED	17	5600	
OSI SYSTEMS INC 3700	COM		671044105	2784	139700	SH	DEFINED	21	136000	
OSI SYSTEMS INC	COM		671044105	107	5360	SH	DEFINED	22	5360	
OSI SYSTEMS INC	COM		671044105	38	1900	SH	OTHER	22	1900	
OCCIDENTAL PETE CORP DEL 9499 11415	COM		674599105	8661	178919	SH	DEFINED	01	158005	
OCCIDENTAL PETE CORP DEL 57013	COM		674599105	2760	57013	SH	OTHER	01		
OCCIDENTAL PETE CORP DEL 142300	COM		674599105	50479	1042737	SH	DEFINED	05	900437	
OCCIDENTAL PETE CORP DEL	COM		674599105	2532	52303	SH	DEFINED	08	52303	
OCCIDENTAL PETE CORP DEL	COM		674599105	13869	286500	SH	CALL	DEFINED	08	286500
OCCIDENTAL PETE CORP DEL	COM		674599105	2888	59655	SH	DEFINED	17	59655	
OCCIDENTAL PETE CORP DEL	COM		674599105	2752	56850	SH	DEFINED	20	56850	
OCCIDENTAL PETE CORP DEL 114960	COM		674599105	23989	495535	SH	DEFINED	21	380575	
OCCIDENTAL PETE CORP DEL 25970	COM		674599105	33755	697276	SH	DEFINED	22	671306	
OCCIDENTAL PETE CORP DEL 100	COM		674599105	6345	131058	SH	OTHER	22	130958	
OCEANEERING INTL INC 250	COM		675232102	229	6700	SH	DEFINED	01	6450	
OCEANEERING INTL INC 775	COM		675232102	27	775	SH	OTHER	01		

OCEANEERING INTL INC	COM	675232102	6965	203359	SH	DEFINED 05	203359
OCEANEERING INTL INC	COM	675232102	149	4357	SH	DEFINED 08	4357
OCEANEERING INTL INC	COM	675232102	45	1300	SH	DEFINED 17	1300
OCEANEERING INTL INC	COM	675232102	10121	295515	SH	DEFINED 21	292600
2915							
OCEANEERING INTL INC	COM	675232102	2128	62134	SH	DEFINED 22	58534
3600							
OCULAR SCIENCES INC	COM	675744106	12	325	SH	DEFINED 01	325
OCULAR SCIENCES INC	COM	675744106	80	2100	SH	DEFINED 08	2100
OCULAR SCIENCES INC	COM	675744106	4340	114200	SH	DEFINED 21	114200
OCULAR SCIENCES INC	COM	675744106	190	5000	SH	DEFINED 22	5000
OCULAR SCIENCES INC	COM	675744106	65	1700	SH	OTHER 22	1700
OCWEN FINL CORP	COM	675746101	1	112	SH	DEFINED 01	112
OCWEN FINL CORP	COM	675746101	87	7198	SH	OTHER 01	
7198							
OCWEN FINL CORP	COM	675746101	1558	129427	SH	DEFINED 17	129427
OCWEN FINL CORP	COM	675746101	24	2000	SH	DEFINED 22	2000
ODYSSEY HEALTHCARE INC	COM	67611V101	441	23412	SH	DEFINED 01	5212
18200							
ODYSSEY HEALTHCARE INC	COM	67611V101	3096	164500	SH	DEFINED 05	164500
ODYSSEY HEALTHCARE INC	COM	67611V101	264	14025	SH	DEFINED 08	14025
ODYSSEY HEALTHCARE INC	COM	67611V101	100	5300	SH	DEFINED 17	5300
ODYSSEY HEALTHCARE INC	COM	67611V101	457	24300	SH	DEFINED 21	24300
ODYSSEY HEALTHCARE INC	COM	67611V101	89	4750	SH	OTHER 22	500
4250							
ODYSSEY RE HLDGS CORP	DBCV	4.375% 67612WAB4	1652	1350000	PRN	DEFINED 08	1350000
OFFICE DEPOT INC	COM	676220106	598	33408	SH	DEFINED 01	6058
27350							
OFFICE DEPOT INC	COM	676220106	694	38777	SH	OTHER 01	27722
2105 8950							
OFFICE DEPOT INC	COM	676220106	2567	143345	SH	DEFINED 05	143345
OFFICE DEPOT INC	COM	676220106	2450	136814	SH	DEFINED 08	136814
OFFICE DEPOT INC	COM	676220106	3535	197400	SH	DEFINED 08	197400
OFFICE DEPOT INC	COM	676220106	69	3875	SH	DEFINED 18	
3875							
OFFICE DEPOT INC	COM	676220106	28911	1614246	SH	DEFINED 21	1614246
OFFICE DEPOT INC	COM	676220106	8594	479821	SH	DEFINED 22	458896
20925							
OFFICE DEPOT INC	COM	676220106	899	50212	SH	OTHER 22	50212
OFFSHORE LOGISTICS INC	COM	676255102	213	7575	SH	DEFINED 01	1975
5600							
OFFSHORE LOGISTICS INC	COM	676255102	11	375	SH	OTHER 01	
375							
OFFSHORE LOGISTICS INC	COM	676255102	2664	94725	SH	DEFINED 05	94725
OFFSHORE LOGISTICS INC	COM	676255102	4733	168300	SH	DEFINED 21	166300
2000							
OFFSHORE LOGISTICS INC	COM	676255102	1645	58492	SH	DEFINED 22	54592
3900							
OHIO CAS CORP	COM	677240103	107	5300	SH	DEFINED 01	
5300							
OHIO CAS CORP	COM	677240103	389	19310	SH	OTHER 01	5300
3410 10600							
OHIO CAS CORP	COM	677240103	2613	129828	SH	DEFINED 05	129828
OHIO CAS CORP	COM	677240103	46	2300	SH	DEFINED 08	2300
OHIO CAS CORP	COM	677240103	9395	466700	SH	DEFINED 21	461300
5400							
OHIO CAS CORP	COM	677240103	3700	183800	SH	DEFINED 22	172400
11400							
OHIO CAS CORP	NOTE	5.000% 677240AC7	2105	2000000	PRN	DEFINED 08	2000000
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	22	300	SH	DEFINED 01	300
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	65494	906739	SH	DEFINED 08	906739
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	8812	122000	SH	DEFINED 08	122000
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	600	8300	SH	DEFINED 17	8300
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	29	400	SH	DEFINED 22	100
300							
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	22	300	SH	OTHER 22	300
OIL STS INTL INC	COM	678026105		25	SH	DEFINED 01	25
OIL STS INTL INC	COM	678026105	4546	297100	SH	DEFINED 21	293300
3800							
OIL STS INTL INC	COM	678026105	1455	95100	SH	DEFINED 22	86800
8300							
OLD DOMINION FGHT LINES INC	COM	679580100	531	18001	SH	DEFINED 21	18000
1							
OLD DOMINION FGHT LINES INC	COM	679580100	143	4834	SH	DEFINED 22	4665
169							
OLD DOMINION FGHT LINES INC	COM	679580100	15	513	SH	OTHER 22	513
OLD NATL BANCORP IND	COM	680033107	2	63	SH	DEFINED 01	63
OLD NATL BANCORP IND	COM	680033107	1633	65783	SH	OTHER 01	65783
OLD NATL BANCORP IND	COM	680033107	45	1800	SH	DEFINED 08	1800
OLD NATL BANCORP IND	COM	680033107	5	200	SH	DEFINED 17	200
OLD REP INTL CORP	COM	680223104	490	20639	SH	DEFINED 01	20639
OLD REP INTL CORP	COM	680223104	309	13037	SH	OTHER 01	12412
625							
OLD REP INTL CORP	COM	680223104	9180	387025	SH	DEFINED 05	387025
OLD REP INTL CORP	COM	680223104	165	6943	SH	DEFINED 08	6943

OLD REP INTL CORP	COM	680223104	841	35461 SH	DEFINED 17	35461
OLD REP INTL CORP	COM	680223104	5854	246800 SH	DEFINED 21	246800
OLD REP INTL CORP	COM	680223104	923	38897 SH	DEFINED 22	38897
OLD REP INTL CORP	COM	680223104	68	2849 SH	OTHER 22	2849
OLIN CORP 7320	COM PAR \$1	680665205	1184	67217 SH	DEFINED 01	59897
OLIN CORP 749281	COM PAR \$1	680665205	14526	824428 SH	OTHER 01	75147
OLIN CORP	COM PAR \$1	680665205	2591	147065 SH	DEFINED 05	147065
OLIN CORP	COM PAR \$1	680665205	238	13495 SH	DEFINED 08	13495
OLIN CORP 2600	COM PAR \$1	680665205	4396	249500 SH	DEFINED 21	246900
OLIN CORP 5300	COM PAR \$1	680665205	1179	66900 SH	DEFINED 22	61600
OLIN CORP	COM PAR \$1	680665205	15	828 SH	OTHER 22	828
OMNICARE INC	COM	681904108	424	9900 SH	DEFINED 01	9900
OMNICARE INC 3350	COM	681904108	143	3350 SH	OTHER 01	
OMNICARE INC	COM	681904108	9449	220721 SH	DEFINED 05	220721
OMNICARE INC	COM	681904108	1493	34884 SH	DEFINED 08	34884
OMNICARE INC	COM	681904108	1122	26211 SH	DEFINED 17	26211
OMNICARE INC	COM	681904108	642	15000 SH	DEFINED 21	15000
OMNICARE INC 2400	COM	681904108	103	2400 SH	DEFINED 22	
OMNICARE INC 7000	COM	681904108	647	15124 SH	OTHER 22	8124
OMNICOM GROUP INC	COM	681919106	3875	51066 SH	DEFINED 01	51066
OMNICOM GROUP INC 9105	COM	681919106	2093	27584 SH	OTHER 01	18479
OMNICOM GROUP INC	COM	681919106	6605	87030 SH	DEFINED 05	87030
OMNICOM GROUP INC	COM	681919106	1245	16402 SH	DEFINED 08	16402
OMNICOM GROUP INC	COM	681919106	9570	126100 SH	CALL DEFINED 08	126100
OMNICOM GROUP INC	COM	681919106	736	9700 SH	PUT DEFINED 08	9700
OMNICOM GROUP INC	COM	681919106	31	405 SH	DEFINED 17	405
OMNICOM GROUP INC	COM	681919106	342	4500 SH	PUT DEFINED 17	4500
OMNICOM GROUP INC	COM	681919106	23848	314245 SH	DEFINED 21	314245
OMNICOM GROUP INC 15405	COM	681919106	5324	70153 SH	DEFINED 22	54748
OMNICOM GROUP INC	COM	681919106	2546	33554 SH	OTHER 22	33554
OMNICOM GROUP INC 10000000	NOTE	681919AK2	9938	10000000 PRN	OTHER 17	
OMEGA FINL CORP	COM	682092101	24	700 SH	DEFINED 17	700
OMEGA FINL CORP	COM	682092101	884	25837 SH	DEFINED 21	25837
OMEGA FINL CORP	COM	682092101	38	1110 SH	DEFINED 22	1110
OMEGA FINL CORP	COM	682092101	527	15400 SH	OTHER 22	15400
OMEGA PROTEIN CORP	COM	68210P107	2326	239800 SH	DEFINED 21	239800
OMEGA PROTEIN CORP	COM	68210P107	101	10410 SH	DEFINED 22	10410
OMEGA PROTEIN CORP	COM	68210P107	36	3750 SH	OTHER 22	3750
OMNIVISION TECHNOLOGIES INC 1550	COM	682128103	145	9090 SH	DEFINED 01	7540
OMNIVISION TECHNOLOGIES INC	COM	682128103	2497	156568 SH	DEFINED 05	156568
OMNIVISION TECHNOLOGIES INC	COM	682128103	694	43487 SH	DEFINED 08	43487
OMNIVISION TECHNOLOGIES INC	COM	682128103	2393	150000 SH	CALL DEFINED 08	150000
OMNIVISION TECHNOLOGIES INC	COM	682128103	1196	75000 SH	PUT DEFINED 08	75000
OMNIVISION TECHNOLOGIES INC	COM	682128103	1014	63600 SH	DEFINED 17	63600
OMNIVISION TECHNOLOGIES INC	COM	682128103	167	10490 SH	DEFINED 21	10490
OMNOVA SOLUTIONS INC	COM	682129101	16	2650 SH	DEFINED 01	2650
OMNOVA SOLUTIONS INC 3150	COM	682129101	19	3150 SH	OTHER 01	
OMNOVA SOLUTIONS INC	COM	682129101	1026	168200 SH	DEFINED 05	168200
OMNOVA SOLUTIONS INC	COM	682129101	162	26600 SH	DEFINED 21	26600
ON ASSIGNMENT INC 5820	COM	682159108	49	8350 SH	DEFINED 01	2530
ON ASSIGNMENT INC 180	COM	682159108	1	180 SH	OTHER 01	
ON ASSIGNMENT INC	COM	682159108	658	111475 SH	DEFINED 05	111475
ON ASSIGNMENT INC	COM	682159108	152	25700 SH	DEFINED 17	25700
ON ASSIGNMENT INC	COM	682159108	99	16700 SH	DEFINED 21	16700
ON SEMICONDUCTOR CORP	COM	682189105	1	100 SH	DEFINED 01	100
ON SEMICONDUCTOR CORP	COM	682189105	54	10676 SH	DEFINED 17	10676
ON SEMICONDUCTOR CORP	COM	682189105	43	8640 SH	DEFINED 21	8640
ON SEMICONDUCTOR CORP	COM	682189105	2	300 SH	DEFINED 22	300
ONEOK INC NEW	COM	682680103	213	9701 SH	DEFINED 01	9701
ONEOK INC NEW 311	COM	682680103	7	311 SH	OTHER 01	
ONEOK INC NEW	COM	682680103	4792	217939 SH	DEFINED 05	217939
ONEOK INC NEW	COM	682680103	927	42154 SH	DEFINED 08	42154
ONEOK INC NEW	COM	682680103	3742	170175 SH	DEFINED 17	170175
ONEOK INC NEW	COM	682680103	4783	217500 SH	DEFINED 21	217500
ONEOK INC NEW 30000	COM	682680103	817	37166 SH	DEFINED 22	7166
ONEOK INC NEW	COM	682680103	45	2060 SH	OTHER 22	2060
ONYX PHARMACEUTICALS INC	COM	683399109	22	525 SH	DEFINED 01	525
ONYX PHARMACEUTICALS INC	COM	683399109	35	830 SH	OTHER 01	830
ONYX PHARMACEUTICALS INC	COM	683399109	409	9646 SH	DEFINED 08	9646

ONYX PHARMACEUTICALS INC	COM	683399109	2859	67500	SH	CALL	DEFINED	08	67500
ONYX PHARMACEUTICALS INC	COM	683399109	892	21067	SH		DEFINED	17	21067
ONYX PHARMACEUTICALS INC	COM	683399109	68	1600	SH		DEFINED	22	1600
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	9265	96055	SH		DEFINED	21	96055
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	1162	12050	SH		DEFINED	22	9940
2110									
OPEN TEXT CORP	COM	683715106	82	2560	SH		DEFINED	01	2560
OPEN TEXT CORP	COM	683715106	126	3960	SH		OTHER	01	3960
OPEN TEXT CORP	COM	683715106	268	8397	SH		DEFINED	17	8397
OPEN SOLUTIONS INC	COM	68371P102	1067	42729	SH		DEFINED	17	42729
OPEN SOLUTIONS INC	COM	68371P102	775	31033	SH		DEFINED	22	31033
OPNET TECHNOLOGIES INC	COM	683757108	57	4344	SH		DEFINED	01	3535
809									
OPNET TECHNOLOGIES INC	COM	683757108	1	50	SH		OTHER	01	
50									
OPNET TECHNOLOGIES INC	COM	683757108	1166	88970	SH		DEFINED	05	88970
OPNET TECHNOLOGIES INC	COM	683757108	14	1100	SH		DEFINED	21	1100
OPLINK COMMUNICATIONS INC	COM	68375Q106	33	17175	SH		DEFINED	01	17175
OPLINK COMMUNICATIONS INC	COM	68375Q106	2044	1064759	SH		DEFINED	17	1064759
OPTICARE HEALTH SYS INC	COM	68386P105	46	109989	SH		DEFINED	22	109989
OPTIMAL GROUP INC	CL A NEW	68388R208	354	46500	SH		DEFINED	17	46500
ORACLE CORP	COM	68389X105	34592	2899551	SH		DEFINED	01	2667543
232008									
ORACLE CORP	COM	68389X105	14691	1231405	SH		OTHER	01	507307
724098									
ORACLE CORP	COM	68389X105	52375	4390234	SH		DEFINED	05	2961034
1429200									
ORACLE CORP	COM	68389X105	1927	161506	SH		DEFINED	08	161506
ORACLE CORP	COM	68389X105	8780	736000	SH	CALL	DEFINED	08	736000
ORACLE CORP	COM	68389X105	895	75000	SH	PUT	DEFINED	08	75000
ORACLE CORP	COM	68389X105	10274	861149	SH		DEFINED	17	861149
ORACLE CORP	COM	68389X105	2991	250686	SH		DEFINED	18	
250686									
ORACLE CORP	COM	68389X105	2115	177265	SH		DEFINED	20	177265
ORACLE CORP	COM	68389X105	52793	4425226	SH		DEFINED	21	4072861
352365									
ORACLE CORP	COM	68389X105	19423	1628122	SH		DEFINED	22	1478554
149568									
ORACLE CORP	COM	68389X105	4268	357780	SH		OTHER	22	357780
ORACLE CORP	COM	68389X105	106	8852	SH		DEFINED		8852
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	45	5682	SH		DEFINED	01	5682
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	170	21605	SH		OTHER	01	11200
10405									
OPPENHEIMER MULTI-SECTOR INC	SH BEN INT	683933105	26	3330	SH		DEFINED	22	3330
OPTION CARE INC	COM	683948103	81	5300	SH		DEFINED	08	5300
OPTION CARE INC	COM	683948103	128	8400	SH		DEFINED	17	8400
ORASURE TECHNOLOGIES INC	COM	68554V108		50	SH		DEFINED	01	50
ORASURE TECHNOLOGIES INC	COM	68554V108	126	13000	SH		DEFINED	08	13000
ORBITAL SCIENCES CORP	COM	685564106	1	50	SH		DEFINED	01	50
ORBITAL SCIENCES CORP	COM	685564106	77	5600	SH		OTHER	01	5600
ORBITAL SCIENCES CORP	COM	685564106	40	2900	SH		DEFINED	08	2900
ORBITAL SCIENCES CORP	COM	685564106	40	2900	SH		DEFINED	17	2900
ORBITZ INC	CL A	68556Y100	329	15200	SH		DEFINED	17	15200
ORCHID BIOSCIENCES INC	COM PAR \$0.0	68571P506	367	47700	SH		DEFINED	17	47700
OREGON STL MLS INC	COM	686079104		25	SH		DEFINED	01	25
OREGON STL MLS INC	COM	686079104	205	13900	SH		DEFINED	17	13900
OREGON STL MLS INC	COM	686079104		20	SH		OTHER	22	20
O REILLY AUTOMOTIVE INC	COM	686091109	5835	129102	SH		DEFINED	01	116266
12836									
O REILLY AUTOMOTIVE INC	COM	686091109	372	8225	SH		OTHER	01	7300
925									
O REILLY AUTOMOTIVE INC	COM	686091109	5260	116380	SH		DEFINED	05	116380
O REILLY AUTOMOTIVE INC	COM	686091109	239	5297	SH		DEFINED	08	5297
ORIENTAL FINL GROUP INC	COM	68618W100	41	1500	SH		DEFINED	01	1500
ORIENTAL FINL GROUP INC	COM	68618W100	41	1500	SH		DEFINED	05	1500
ORIENTAL FINL GROUP INC	COM	68618W100	11022	407175	SH		DEFINED	21	401956
5219									
ORIENTAL FINL GROUP INC	COM	68618W100	3698	136617	SH		DEFINED	22	128597
8020									
ORTHOLOGIC CORP	COM	68750J107	2168	250000	SH		DEFINED	08	250000
ORTHOLOGIC CORP	COM	68750J107	112	12947	SH		DEFINED	17	12947
ORTHOLOGIC CORP	COM	68750J107	473	54600	SH		OTHER	22	
54600									
ORTHODONTIC CTRS AMER INC	COM	68750P103	135	16473	SH		DEFINED	01	6350
2675 7448									
ORTHODONTIC CTRS AMER INC	COM	68750P103	32	3925	SH		OTHER	01	
3925									
ORTHODONTIC CTRS AMER INC	COM	68750P103	1790	218500	SH		DEFINED	05	218500
ORTHODONTIC CTRS AMER INC	COM	68750P103	72	8800	SH		DEFINED	17	8800
ORTHODONTIC CTRS AMER INC	COM	68750P103	3248	396600	SH		DEFINED	21	396600
ORTHODONTIC CTRS AMER INC	COM	68750P103	129	15700	SH		DEFINED	22	15700
ORTHODONTIC CTRS AMER INC	COM	68750P103	45	5500	SH		OTHER	22	5500
ORTHOVITA INC	COM	68750U102	88	17100	SH		DEFINED	17	17100
ORTHOVITA INC	COM	68750U102	347	67500	SH		DEFINED	21	67500
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	165	32300	SH		DEFINED	17	32300

OSHKOSH B GOSH INC	CL A	688222207	19	775 SH	DEFINED 01	775
OSHKOSH B GOSH INC	CL A	688222207	91	3625 SH	OTHER 01	3625
OSHKOSH B GOSH INC	CL A	688222207	1227	49125 SH	DEFINED 05	49125
OSHKOSH B GOSH INC	CL A	688222207	195	7800 SH	DEFINED 21	7800
OSHKOSH TRUCK CORP 9400	COM	688239201	894	15600 SH	DEFINED 01	6200
OSHKOSH TRUCK CORP 700	COM	688239201	40	700 SH	OTHER 01	
OSHKOSH TRUCK CORP	COM	688239201	8970	156525 SH	DEFINED 05	156525
OSHKOSH TRUCK CORP	COM	688239201	130	2275 SH	DEFINED 08	2275
OSHKOSH TRUCK CORP	COM	688239201	80	1400 SH	DEFINED 17	1400
OSHKOSH TRUCK CORP 1700	COM	688239201	7284	127100 SH	DEFINED 21	125400
OSHKOSH TRUCK CORP 3000	COM	688239201	1702	29706 SH	DEFINED 22	26706
OSTEOTECH INC 8500	COM	688582105	73	11225 SH	DEFINED 01	2725
OSTEOTECH INC 1600	COM	688582105	10	1600 SH	OTHER 01	
OSTEOTECH INC	COM	688582105	465	71700 SH	DEFINED 05	71700
OSTEOTECH INC	COM	688582105	45	6900 SH	DEFINED 08	6900
OSTEOTECH INC	COM	688582105	36	5500 SH	DEFINED 17	5500
OSTEOTECH INC	COM	688582105	74	11400 SH	DEFINED 21	11400
OTTER TAIL CORP	COM	689648103	81	3000 SH	DEFINED 01	3000
OTTER TAIL CORP 200	COM	689648103	157	5844 SH	OTHER 01	5644
OTTER TAIL CORP	COM	689648103	4	135 SH	DEFINED 05	135
OTTER TAIL CORP	COM	689648103	138	5144 SH	DEFINED 08	5144
OTTER TAIL CORP	COM	689648103	3143	117000 SH	DEFINED 21	117000
OTTER TAIL CORP	COM	689648103	135	5030 SH	DEFINED 22	5030
OTTER TAIL CORP	COM	689648103	320	11900 SH	OTHER 22	11900
OUTBACK STEAKHOUSE INC	COM	689899102	474	11470 SH	DEFINED 01	11470
OUTBACK STEAKHOUSE INC 550	COM	689899102	35	850 SH	OTHER 01	300
OUTBACK STEAKHOUSE INC	COM	689899102	6524	157742 SH	DEFINED 05	157742
OUTBACK STEAKHOUSE INC	COM	689899102	300	7260 SH	DEFINED 08	7260
OUTBACK STEAKHOUSE INC	COM	689899102	377	9125 SH	DEFINED 21	9125
OUTBACK STEAKHOUSE INC 835	COM	689899102	1183	28605 SH	DEFINED 22	27770
OVERNITE CORP	COM	690322102	47	1600 SH	DEFINED 05	1600
OVERNITE CORP	COM	690322102	670	22800 SH	DEFINED 17	22800
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	297	6725 SH	DEFINED 01	6725
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	3675	83277 SH	DEFINED 05	83277
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	430	9740 SH	DEFINED 08	9740
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	552	12500 SH	DEFINED 17	12500
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	2899	65700 SH	DEFINED 21	65700
OVERSTOCK COM INC DEL	COM	690370101	978	25000 SH	DEFINED 08	25000
OVERSTOCK COM INC DEL	COM	690370101	8	200 SH	DEFINED 22	200
OWENS & MINOR INC NEW 7800	COM	690732102	693	26760 SH	DEFINED 01	18960
OWENS & MINOR INC NEW 3500	COM	690732102	91	3500 SH	OTHER 01	
OWENS & MINOR INC NEW	COM	690732102	4444	171575 SH	DEFINED 05	171575
OWENS & MINOR INC NEW	COM	690732102	114	4400 SH	DEFINED 08	4400
OWENS & MINOR INC NEW	COM	690732102	75	2900 SH	DEFINED 17	2900
OWENS & MINOR INC NEW	COM	690732102	673	26000 SH	DEFINED 21	26000
OWENS & MINOR INC NEW 300	COM	690732102	8	300 SH	DEFINED 22	
OWENS & MINOR INC NEW 100	COM	690732102	10	400 SH	OTHER 22	300
OWENS ILL INC	COM NEW	690768403	1482	88400 SH	DEFINED 01	88400
OWENS ILL INC	COM NEW	690768403	20	1200 SH	DEFINED 05	1200
OWENS ILL INC	COM NEW	690768403	295	17600 SH	DEFINED 08	17600
OWENS ILL INC 200	COM NEW	690768403	3	200 SH	DEFINED 22	
OWENS ILL INC 1800	COM NEW	690768403	34	2000 SH	OTHER 22	200
OXFORD HEALTH PLANS INC 1200	COM	691471106	599	10875 SH	DEFINED 01	9675
OXFORD HEALTH PLANS INC 275	COM	691471106	164	2975 SH	OTHER 01	2700
OXFORD HEALTH PLANS INC	COM	691471106	9537	173273 SH	DEFINED 05	173273
OXFORD HEALTH PLANS INC	COM	691471106	1129	20511 SH	DEFINED 08	20511
OXFORD HEALTH PLANS INC	COM	691471106	1101	20000 SH	CALL DEFINED 08	20000
OXFORD HEALTH PLANS INC	COM	691471106	826	15000 SH	PUT DEFINED 08	15000
OXFORD HEALTH PLANS INC	COM	691471106	1965	35700 SH	DEFINED 17	35700
OXFORD HEALTH PLANS INC 875000	COM	691471106	48160	875000 SH	OTHER 17	
OXFORD HEALTH PLANS INC	COM	691471106	160	2900 SH	DEFINED 22	2900
OXFORD HEALTH PLANS INC	COM	691471106	55	1000 SH	OTHER 22	1000
OXFORD INDS INC	COM	691497309	499	11450 SH	DEFINED 01	11450
OXFORD INDS INC 8500	COM	691497309	915	21000 SH	OTHER 01	12500
OXFORD INDS INC	COM	691497309	3331	76475 SH	DEFINED 05	76475
OXFORD INDS INC	COM	691497309	118	2700 SH	DEFINED 17	2700

OXFORD INDS INC	COM		691497309	466	10700	SH	DEFINED	21	10700
P A M TRANSN SVCS INC 1400	COM		693149106	4193	219200	SH	DEFINED	21	217800
P A M TRANSN SVCS INC 1800	COM		693149106	589	30800	SH	DEFINED	22	29000
PC MALL INC	COM		69323K100	519	27500	SH	DEFINED	17	27500
PC-TEL INC	COM		69325Q105	20	1675	SH	DEFINED	01	1675
PC-TEL INC 125	COM		69325Q105	1	125	SH	OTHER	01	
PC-TEL INC	COM		69325Q105	1034	87650	SH	DEFINED	05	87650
PC-TEL INC	COM		69325Q105	164	13900	SH	DEFINED	21	13900
PDI INC	COM		69329V100	241	7919	SH	DEFINED	08	7919
PDI INC	COM		69329V100	228	7502	SH	DEFINED	17	7502
PG&E CORP 41724 8750	COM		69331C108	35601	1274198	SH	DEFINED	01	1223724
PG&E CORP 15897	COM		69331C108	444	15897	SH	OTHER	01	
PG&E CORP 96700	COM		69331C108	44726	1600771	SH	DEFINED	05	1504071
PG&E CORP	COM		69331C108	1783	63828	SH	DEFINED	08	63828
PG&E CORP	COM		69331C108	6560	234785	SH	DEFINED	17	234785
PG&E CORP	COM		69331C108	15418	551822	SH	DEFINED	21	551822
PG&E CORP 2660	COM		69331C108	3349	119878	SH	DEFINED	22	117218
PG&E CORP	COM		69331C108	210	7521	SH	OTHER	22	7521
PFF BANCORP INC	COM		69331W104	300	8065	SH	DEFINED	17	8065
P F CHANGS CHINA BISTRO INC	COM		69333Y108	75	1825	SH	DEFINED	01	1825
P F CHANGS CHINA BISTRO INC 100	COM		69333Y108	95	2300	SH	OTHER	01	2200
P F CHANGS CHINA BISTRO INC	COM		69333Y108	4409	107150	SH	DEFINED	05	107150
P F CHANGS CHINA BISTRO INC	COM		69333Y108	49	1200	SH	DEFINED	08	1200
P F CHANGS CHINA BISTRO INC	COM		69333Y108	29	700	SH	DEFINED	17	700
P F CHANGS CHINA BISTRO INC	COM		69333Y108	1516	36830	SH	DEFINED	21	36830
P F CHANGS CHINA BISTRO INC 11050	COM		69333Y108	1290	31346	SH	DEFINED	22	20296
P F CHANGS CHINA BISTRO INC	COM		69333Y108	263	6400	SH	OTHER	22	6400
PICO HLDGS INC 920	COM NEW		693366205	1219	64660	SH	DEFINED	21	63740
PICO HLDGS INC 1000	COM NEW		693366205	484	25670	SH	DEFINED	22	24670
PLX TECHNOLOGY INC	COM		693417107	66	3831	SH	DEFINED	01	3831
PLX TECHNOLOGY INC	COM		693417107	8	450	SH	OTHER	01	450
PLX TECHNOLOGY INC	COM		693417107	173	10000	SH	DEFINED	17	10000
PLX TECHNOLOGY INC 43100	COM		693417107	21068	1220640	SH	DEFINED	21	1177540
PLX TECHNOLOGY INC 40410	COM		693417107	697	40410	SH	DEFINED	22	
PMC-SIERRA INC	COM		69344F106	183	12771	SH	DEFINED	01	12771
PMC-SIERRA INC 425	COM		69344F106	40	2799	SH	OTHER	01	2374
PMC-SIERRA INC	COM		69344F106	1101	76728	SH	DEFINED	05	76728
PMC-SIERRA INC	COM		69344F106	348	24219	SH	DEFINED	08	24219
PMC-SIERRA INC	COM		69344F106	11601	808408	SH	DEFINED	21	808408
PMC-SIERRA INC 61840	COM		69344F106	892	62126	SH	DEFINED	22	286
PMC-SIERRA INC	COM		69344F106	874	60900	SH	OTHER	22	60900
PMI GROUP INC	COM		69344M101	5766	132496	SH	DEFINED	01	132496
PMI GROUP INC 75	COM		69344M101	3	75	SH	OTHER	01	
PMI GROUP INC	COM		69344M101	14032	322416	SH	DEFINED	05	322416
PMI GROUP INC	COM		69344M101	376	8630	SH	DEFINED	08	8630
PMI GROUP INC	COM		69344M101	876	20121	SH	DEFINED	17	20121
PMI GROUP INC	COM		69344M101	25498	585900	SH	DEFINED	21	585900
PMI GROUP INC 420	COM		69344M101	2459	56510	SH	DEFINED	22	56090
PMI GROUP INC	COM		69344M101	201	4620	SH	OTHER	22	4620
PMI GROUP INC	DBCV	2.500%	69344MAE1	456	399000	PRN	DEFINED	08	399000
PMI GROUP INC 20000000	DBCV	2.500%	69344MAE1	22875	20000000	PRN	OTHER	17	
PNC FINL SVCS GROUP INC 730	COM		693475105	8340	157122	SH	DEFINED	01	156392
PNC FINL SVCS GROUP INC 64212	COM		693475105	3908	73621	SH	OTHER	01	9409
PNC FINL SVCS GROUP INC 7600	COM		693475105	9883	186200	SH	DEFINED	05	178600
PNC FINL SVCS GROUP INC	COM		693475105	1868	35201	SH	DEFINED	08	35201
PNC FINL SVCS GROUP INC	COM		693475105	1174	22125	SH	DEFINED	17	22125
PNC FINL SVCS GROUP INC	COM		693475105	9905	186606	SH	DEFINED	21	186606
PNC FINL SVCS GROUP INC 7135	COM		693475105	3923	73905	SH	DEFINED	22	66770
PNC FINL SVCS GROUP INC	COM		693475105	7413	139659	SH	OTHER	22	139659
POSCO 300	SPONSORED AD		693483109	26	770	SH	OTHER	01	470
POSCO	SPONSORED AD		693483109	37	1100	SH	DEFINED	08	1100
POSCO	SPONSORED AD		693483109	493	14700	SH	DEFINED	17	14700

PNM RES INC	COM	69349H107	149	7162	SH	DEFINED	01	7162
PNM RES INC	COM	69349H107	357	17193	SH	OTHER	01	12375
4818								
PNM RES INC	COM	69349H107	2656	127873	SH	DEFINED	05	127873
PNM RES INC	COM	69349H107	299	14375	SH	DEFINED	08	14375
PNM RES INC	COM	69349H107	50	2400	SH	DEFINED	17	2400
PNM RES INC	COM	69349H107	50	2400	SH	DEFINED	22	900
1500								
PNM RES INC	COM	69349H107	16	750	SH	OTHER	22	750
PPG INDS INC	COM	693506107	10165	162661	SH	DEFINED	01	153296
9365								
PPG INDS INC	COM	693506107	4580	73293	SH	OTHER	01	51609
21684								
PPG INDS INC	COM	693506107	45881	734209	SH	DEFINED	05	734209
PPG INDS INC	COM	693506107	1008	16125	SH	DEFINED	08	16125
PPG INDS INC	COM	693506107	192	3075	SH	DEFINED	17	3075
PPG INDS INC	COM	693506107	18770	300371	SH	DEFINED	21	300371
PPG INDS INC	COM	693506107	10931	174923	SH	DEFINED	22	171384
3539								
PPG INDS INC	COM	693506107	4037	64598	SH	OTHER	22	64598
PPL CORP	COM	69351T106	915	19940	SH	DEFINED	01	15810
4130								
PPL CORP	COM	69351T106	1031	22451	SH	OTHER	01	9379
13072								
PPL CORP	COM	69351T106	7347	160056	SH	DEFINED	05	160056
PPL CORP	COM	69351T106	567	12355	SH	DEFINED	08	12355
PPL CORP	COM	69351T106	87	1900	SH	DEFINED	17	1900
PPL CORP	COM	69351T106	21771	474307	SH	DEFINED	21	474307
PPL CORP	COM	69351T106	2204	48012	SH	DEFINED	22	16827
31185								
PPL CORP	COM	69351T106	2655	57834	SH	OTHER	22	57834
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	22	4050	SH	DEFINED	01	4050
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	3	550	SH	OTHER	01	
550								
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	1414	258450	SH	DEFINED	05	258450
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	224	40900	SH	DEFINED	21	40900
PS BUSINESS PKS INC CALIF	COM	69360J107	4	100	SH	DEFINED	01	100
PS BUSINESS PKS INC CALIF	COM	69360J107	113	2800	SH	DEFINED	08	2800
PS BUSINESS PKS INC CALIF	COM	69360J107	109	2700	SH	DEFINED	17	2700
PS BUSINESS PKS INC CALIF	COM	69360J107	6869	170700	SH	DEFINED	21	170700
PS BUSINESS PKS INC CALIF	COM	69360J107	248	6160	SH	DEFINED	22	6160
PS BUSINESS PKS INC CALIF	COM	69360J107	85	2100	SH	OTHER	22	2100
PSS WORLD MED INC	COM	69366A100	76	6760	SH	DEFINED	01	
6760								
PSS WORLD MED INC	COM	69366A100	78	7000	SH	OTHER	01	1510
5490								
PSS WORLD MED INC	COM	69366A100	234	20900	SH	DEFINED	17	20900
PSS WORLD MED INC	COM	69366A100	10264	916400	SH	DEFINED	21	904400
12000								
PSS WORLD MED INC	COM	69366A100	2926	261250	SH	DEFINED	22	235950
25300								
PTEK HLDGS INC	COM	69366M104		25	SH	DEFINED	01	25
PTEK HLDGS INC	COM	69366M104	42	3675	SH	DEFINED	17	3675
PTEK HLDGS INC	COM	69366M104	23642	2050440	SH	DEFINED	21	1978340
72100								
PTEK HLDGS INC	COM	69366M104	781	67770	SH	DEFINED	22	100
67670								
PACCAR INC	COM	693718108	423432	7301819	SH	DEFINED	01	6983911
317908								
PACCAR INC	COM	693718108	15122	260771	SH	OTHER	01	251149
9622								
PACCAR INC	COM	693718108	6070	104665	SH	DEFINED	05	81865
22800								
PACCAR INC	COM	693718108	675	11638	SH	DEFINED	08	11638
PACCAR INC	COM	693718108	15988	275700	SH	DEFINED	08	275700
PACCAR INC	COM	693718108	580	10000	SH	DEFINED	08	10000
PACCAR INC	COM	693718108	403	6958	SH	DEFINED	17	6958
PACCAR INC	COM	693718108	8846	152538	SH	DEFINED	21	152538
PACCAR INC	COM	693718108	18266	314991	SH	DEFINED	22	296286
18705								
PACCAR INC	COM	693718108	781	13475	SH	OTHER	22	13475
PACER INTL INC TENN	COM	69373H106	281	15200	SH	DEFINED	17	15200
PACIFIC CAP BANCORP NEW	COM	69404P101	865	30740	SH	DEFINED	01	30740
PACIFIC CAP BANCORP NEW	COM	69404P101	532	18927	SH	OTHER	01	16500
2427								
PACIFIC CAP BANCORP NEW	COM	69404P101	120	4266	SH	DEFINED	08	4266
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	521	20000	SH	OTHER	22	15000
5000								
PACIFIC SUNWEAR CALIF INC	COM	694873100	232	11825	SH	DEFINED	01	11825
PACIFIC SUNWEAR CALIF INC	COM	694873100	5	250	SH	OTHER	01	
250								
PACIFIC SUNWEAR CALIF INC	COM	694873100	3195	163090	SH	DEFINED	05	163090
PACIFIC SUNWEAR CALIF INC	COM	694873100	141	7200	SH	DEFINED	08	7200
PACIFIC SUNWEAR CALIF INC	COM	694873100	560	28605	SH	DEFINED	17	28605
PACIFICARE HEALTH SYS DEL	COM	695112102	450	11650	SH	DEFINED	01	9325

2325									
PACIFICARE HEALTH SYS DEL	COM	695112102	69	1773	SH	OTHER	01	1423	
350									
PACIFICARE HEALTH SYS DEL	COM	695112102	7073	182955	SH	DEFINED	05	182955	
PACIFICARE HEALTH SYS DEL	COM	695112102	2449	63345	SH	DEFINED	08	63345	
PACIFICARE HEALTH SYS DEL	COM	695112102	77	2000	SH	CALL	DEFINED	08	2000
PACIFICARE HEALTH SYS DEL	COM	695112102	4247	109867	SH	DEFINED	17	109867	
PACIFICARE HEALTH SYS DEL	COM	695112102	13	325	SH	DEFINED	18		
325									
PACIFICARE HEALTH SYS DEL	COM	695112102	182	4700	SH	DEFINED	22	4700	
PACIFICARE HEALTH SYS DEL	COM	695112102	1	30	SH	OTHER	22	30	
PACKAGING CORP AMER	COM	695156109	170	7125	SH	DEFINED	01	7125	
PACKAGING CORP AMER	COM	695156109	9	375	SH	OTHER	01		
375									
PACKAGING CORP AMER	COM	695156109	5379	225054	SH	DEFINED	05	225054	
PACKAGING CORP AMER	COM	695156109	29	1200	SH	DEFINED	08	1200	
PACKAGING CORP AMER	COM	695156109	72	3000	SH	CALL	DEFINED	08	3000
PACKAGING CORP AMER	COM	695156109	421	17600	SH	DEFINED	17	17600	
PACKAGING CORP AMER	COM	695156109	856	35800	SH	DEFINED	20	35800	
PACKAGING CORP AMER	COM	695156109	25861	1082030	SH	DEFINED	21	1011230	
70800									
PACKAGING CORP AMER	COM	695156109	1735	72600	SH	DEFINED	22	55100	
17500									
PACKAGING CORP AMER	COM	695156109	538	22500	SH	OTHER	22	22500	
PACKETEER INC	COM	695210104	147	9085	SH	DEFINED	01	8490	
595									
PACKETEER INC	COM	695210104	19	1155	SH	OTHER	01		
1155									
PACKETEER INC	COM	695210104	2871	177749	SH	DEFINED	05	177749	
PACKETEER INC	COM	695210104	21004	1300570	SH	DEFINED	21	1254870	
45700									
PACKETEER INC	COM	695210104	695	43010	SH	DEFINED	22		
43010									
PACTIV CORP	COM	695257105	426	17062	SH	DEFINED	01	17062	
PACTIV CORP	COM	695257105	117	4693	SH	OTHER	01	1475	
3218									
PACTIV CORP	COM	695257105	1820	72972	SH	DEFINED	05	72972	
PACTIV CORP	COM	695257105	496	19880	SH	DEFINED	08	19880	
PACTIV CORP	COM	695257105	322	12904	SH	DEFINED	17	12904	
PACTIV CORP	COM	695257105	13726	550372	SH	DEFINED	21	550372	
PACTIV CORP	COM	695257105	1366	54784	SH	DEFINED	22	53634	
1150									
PACTIV CORP	COM	695257105	194	7782	SH	OTHER	22	7782	
PALATIN TECHNOLOGIES INC	COM NEW	696077304	2134	506900	SH	DEFINED	08	506900	
PALATIN TECHNOLOGIES INC	COM NEW	696077304	25	6000	SH	OTHER	22	5000	
1000									
PALL CORP	COM	696429307	364	13893	SH	DEFINED	01	13893	
PALL CORP	COM	696429307	651	24859	SH	OTHER	01	4734	
20125									
PALL CORP	COM	696429307	7903	301754	SH	DEFINED	05	294754	
7000									
PALL CORP	COM	696429307	159	6084	SH	DEFINED	08	6084	
PALL CORP	COM	696429307	29	1100	SH	DEFINED	17	1100	
PALL CORP	COM	696429307	1296	49500	SH	DEFINED	20	49500	
PALL CORP	COM	696429307	15298	584104	SH	DEFINED	21	479454	
104650									
PALL CORP	COM	696429307	1081	41292	SH	DEFINED	22	20792	
20500									
PALL CORP	COM	696429307	1536	58652	SH	OTHER	22	58652	
PALMONE INC	COM	69713P107	49	1400	SH	DEFINED	05	1400	
PALMONE INC	COM	69713P107	250	7184	SH	DEFINED	08	7184	
PALMONE INC	COM	69713P107	2250	64700	SH	DEFINED	21	64700	
PALMONE INC	COM	69713P107	7	212	SH	DEFINED	22	212	
PALMONE INC	COM	69713P107	3	99	SH	OTHER	22	99	
PALMSOURCE INC	COM	697154102	3988	232700	SH	DEFINED	21	218100	
14600									
PALMSOURCE INC	COM	697154102	759	44308	SH	DEFINED	22	42714	
1594									
PALMSOURCE INC	COM	697154102	90	5230	SH	OTHER	22	5230	
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	106	6300	SH	DEFINED	17	6300	
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	1568	93400	SH	DEFINED	21	87100	
6300									
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	1729	103001	SH	DEFINED	22	101354	
1647									
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	33	1941	SH	OTHER	22	1941	
PAN AMERICAN SILVER CORP	COM	697900108	5	350	SH	DEFINED	01	350	
PAN AMERICAN SILVER CORP	COM	697900108	263	20000	SH	OTHER	22		
20000									
PANAMSAT CORP NEW	COM	697933109	4	160	SH	OTHER	01	160	
PANAMSAT CORP NEW	COM	697933109	2314	99660	SH	DEFINED	08	99660	
PANAMSAT CORP NEW	COM	697933109	2903	125000	SH	CALL	DEFINED	08	125000
PANAMSAT CORP NEW	COM	697933109	766	33000	SH	PUT	DEFINED	08	33000
PANAMSAT CORP NEW	COM	697933109	137	5900	SH	DEFINED	22	5900	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	78	1552	SH	DEFINED	01	1552	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	47	930	SH	OTHER	01		

930								
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	332	6581 SH	DEFINED 08		6581	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	192	3800 SH	DEFINED 17		3800	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	15577	308340 SH	DEFINED 21		308340	
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	1191	23570 SH	DEFINED 22		21200	
2370								
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	9	173 SH	OTHER 22		173	
PANERA BREAD CO	CL A	69840W108	525	14620 SH	DEFINED 01		6170	
8450								
PANERA BREAD CO	CL A	69840W108	13	350 SH	OTHER 01			
350								
PANERA BREAD CO	CL A	69840W108	4792	133550 SH	DEFINED 05		133550	
PANERA BREAD CO	CL A	69840W108	121	3362 SH	DEFINED 08		3362	
PANERA BREAD CO	CL A	69840W108	901	25100 SH	DEFINED 17		25100	
PANERA BREAD CO	CL A	69840W108	718	20000 SH	DEFINED 21		20000	
PANERA BREAD CO	CL A	69840W108	57	1587 SH	DEFINED 22			
1587								
PANERA BREAD CO	CL A	69840W108	481	13400 SH	OTHER 22		1387	
12013								
PAPA JOHNS INTL INC	COM	698813102	326	11050 SH	DEFINED 01		3450	
7600								
PAPA JOHNS INTL INC	COM	698813102	2538	85925 SH	DEFINED 05		85925	
PAPA JOHNS INTL INC	COM	698813102	32	1100 SH	DEFINED 08		1100	
PAPA JOHNS INTL INC	COM	698813102	346	11700 SH	DEFINED 21		11700	
PAPA JOHNS INTL INC	COM	698813102	40	1350 SH	OTHER 22		1350	
PAR PHARMACEUTICAL COS INC	COM	69888P106	2552	72480 SH	DEFINED 05		72480	
PAR PHARMACEUTICAL COS INC	COM	69888P106	4150	117866 SH	DEFINED 08		117866	
PAR PHARMACEUTICAL COS INC	COM	69888P106	528	15000 SH	DEFINED 22			
15000								
PARADYNE NETWORKS INC	COM	69911G107	109	19800 SH	DEFINED 17		19800	
PARADYNE NETWORKS INC	COM	69911G107	8631	1569200 SH	DEFINED 21		1569200	
PARADYNE NETWORKS INC	COM	69911G107	2426	441100 SH	DEFINED 22		406800	
34300								
PARALLEL PETE CORP DEL	COM	699157103	152	29999 SH	DEFINED 01		29999	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	183	36630 SH	DEFINED 01		36630	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	4	800 SH	OTHER 01		800	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	573	114676 SH	DEFINED 05		114676	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	27	5496 SH	DEFINED 08		5496	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	75	15000 SH	DEFINED 17		15000	
PARAMETRIC TECHNOLOGY CORP	COM	699173100	50	10000 SH	DEFINED 18			
10000								
PARAMETRIC TECHNOLOGY CORP	COM	699173100	19070	3813911 SH	DEFINED 21		3690511	
123400								
PARAMETRIC TECHNOLOGY CORP	COM	699173100	634	126700 SH	DEFINED 22		7180	
119520								
PARAMETRIC TECHNOLOGY CORP	COM	699173100	14	2804 SH	OTHER 22		2804	
PAREXEL INTL CORP	COM	699462107	244	12325 SH	DEFINED 01		4125	
8200								
PAREXEL INTL CORP	COM	699462107	2352	118775 SH	DEFINED 05		118775	
PAREXEL INTL CORP	COM	699462107	6	300 SH	DEFINED 08		300	
PAREXEL INTL CORP	COM	699462107	4851	245000 SH	DEFINED 21		245000	
PAREXEL INTL CORP	COM	699462107	195	9860 SH	DEFINED 22		9860	
PAREXEL INTL CORP	COM	699462107	67	3400 SH	OTHER 22		3400	
PARK ELECTROCHEMICAL CORP	COM	700416209	116	4600 SH	DEFINED 01		1410	
3190								
PARK ELECTROCHEMICAL CORP	COM	700416209	1	35 SH	OTHER 01			
35								
PARK ELECTROCHEMICAL CORP	COM	700416209	2166	85800 SH	DEFINED 05		85800	
PARK ELECTROCHEMICAL CORP	COM	700416209	10	400 SH	DEFINED 17		400	
PARK ELECTROCHEMICAL CORP	COM	700416209	331	13100 SH	DEFINED 21		13100	
PARK ELECTROCHEMICAL CORP	COM	700416209	71	2800 SH	OTHER 22			
2800								
PARK NATL CORP	COM	700658107	64	500 SH	DEFINED 01		500	
PARK NATL CORP	COM	700658107	98	769 SH	OTHER 01		769	
PARK NATL CORP	COM	700658107	13	100 SH	DEFINED 05		100	
PARK NATL CORP	COM	700658107	13	100 SH	DEFINED 17		100	
PARK NATL CORP	COM	700658107	51	400 SH	DEFINED 22		400	
PARK NATL CORP	COM	700658107	236	1850 SH	OTHER 22		1850	
PARKER HANNIFIN CORP	COM	701094104	3087	51920 SH	DEFINED 01		51395	
525								
PARKER HANNIFIN CORP	COM	701094104	794	13355 SH	OTHER 01		6250	
7105								
PARKER HANNIFIN CORP	COM	701094104	9077	152663 SH	DEFINED 05		77563	
75100								
PARKER HANNIFIN CORP	COM	701094104	1093	18385 SH	DEFINED 08		18385	
PARKER HANNIFIN CORP	COM	701094104	603	10148 SH	DEFINED 17		10148	
PARKER HANNIFIN CORP	COM	701094104	13361	224705 SH	DEFINED 21		224705	
PARKER HANNIFIN CORP	COM	701094104	11235	188950 SH	DEFINED 22		179288	
9662								
PARKER HANNIFIN CORP	COM	701094104	1898	31927 SH	OTHER 22		31927	
PARKWAY PPTYS INC	COM	70159Q104	422	9500 SH	DEFINED 01		9500	
PARKWAY PPTYS INC	COM	70159Q104	80	1800 SH	DEFINED 17		1800	
PARKWAY PPTYS INC	COM	70159Q104	12	275 SH	DEFINED 22		275	
PARKWAY PPTYS INC	COM	70159Q104	18	400 SH	OTHER 22		400	
PARTY CITY CORP	COM	702145103	61	4900 SH	DEFINED 08		4900	

PARTY CITY CORP	COM	702145103	207	16600	SH	DEFINED	17	16600	
PARTY CITY CORP 7700	COM	702145103	9377	750800	SH	DEFINED	21	743100	
PARTY CITY CORP 13139	COM	702145103	2278	182400	SH	DEFINED	22	169261	
PARTY CITY CORP	COM	702145103	47	3800	SH	OTHER	22	3800	
PATINA OIL & GAS CORP 9200	COM	703224105	634	21225	SH	DEFINED	01	12025	
PATINA OIL & GAS CORP 500	COM	703224105	15	500	SH	OTHER	01		
PATINA OIL & GAS CORP	COM	703224105	9105	304811	SH	DEFINED	05	304811	
PATINA OIL & GAS CORP	COM	703224105	498	16668	SH	DEFINED	08	16668	
PATINA OIL & GAS CORP	COM	703224105	87	2900	SH	DEFINED	17	2900	
PATINA OIL & GAS CORP	COM	703224105	1395	46700	SH	DEFINED	21	46700	
PATINA OIL & GAS CORP	COM	703224105	6	200	SH	OTHER	22	200	
PATHMARK STORES INC NEW	*W EXP 09/10	70322A119	50	58758	SH	DEFINED	21	58758	
PATTERSON DENTAL CO 1800	COM	703412106	5713	74689	SH	DEFINED	01	72889	
PATTERSON DENTAL CO 1225	COM	703412106	94	1225	SH	OTHER	01		
PATTERSON DENTAL CO	COM	703412106	11106	145197	SH	DEFINED	05	145197	
PATTERSON DENTAL CO	COM	703412106	107	1400	SH	DEFINED	08	1400	
PATTERSON DENTAL CO	COM	703412106	99	1300	SH	DEFINED	17	1300	
PATTERSON DENTAL CO 50	COM	703412106	4	50	SH	DEFINED	22		
PATTERSON DENTAL CO 275	COM	703412106	1470	19222	SH	OTHER	22	18947	
PATTERSON UTI ENERGY INC	COM	703481101	2398	71765	SH	DEFINED	01	71765	
PATTERSON UTI ENERGY INC 75	COM	703481101	17	503	SH	OTHER	01	428	
PATTERSON UTI ENERGY INC	COM	703481101	5895	176449	SH	DEFINED	05	176449	
PATTERSON UTI ENERGY INC	COM	703481101	307	9181	SH	DEFINED	08	9181	
PATTERSON UTI ENERGY INC	COM	703481101	3000	89800	SH	CALL	DEFINED	08	89800
PATTERSON UTI ENERGY INC	COM	703481101	319	9550	SH	DEFINED	17	9550	
PATTERSON UTI ENERGY INC 2731	COM	703481101	91	2731	SH	OTHER	17		
PATTERSON UTI ENERGY INC 100	COM	703481101	3	100	SH	DEFINED	18		
PATTERSON UTI ENERGY INC	COM	703481101	1045	31280	SH	DEFINED	20	31280	
PATTERSON UTI ENERGY INC 30500	COM	703481101	42333	1267069	SH	DEFINED	21	1236569	
PATTERSON UTI ENERGY INC 38925	COM	703481101	2369	70895	SH	DEFINED	22	31970	
PATTERSON UTI ENERGY INC	COM	703481101	68	2040	SH	OTHER	22	2040	
PAXAR CORP	COM	704227107	137	7000	SH	DEFINED	01	7000	
PAXAR CORP 500	COM	704227107	16	812	SH	OTHER	01	312	
PAXAR CORP	COM	704227107	3317	169925	SH	DEFINED	05	169925	
PAXAR CORP	COM	704227107	1262	64670	SH	DEFINED	17	64670	
PAXAR CORP	COM	704227107	513	26299	SH	DEFINED	21	26299	
PAXSON COMMUNICATIONS CORP	COM	704231109	33	10030	SH	DEFINED	01	10030	
PAXSON COMMUNICATIONS CORP 21700	COM	704231109	5968	1836200	SH	DEFINED	21	1814500	
PAXSON COMMUNICATIONS CORP 28700	COM	704231109	1394	428900	SH	DEFINED	22	400200	
PAXSON COMMUNICATIONS CORP	COM	704231109	8	2500	SH	OTHER	22	2500	
PAYCHEX INC	COM	704326107	2049	60476	SH	DEFINED	01	60476	
PAYCHEX INC 12199	COM	704326107	1160	34239	SH	OTHER	01	22040	
PAYCHEX INC	COM	704326107	5542	163581	SH	DEFINED	05	163581	
PAYCHEX INC	COM	704326107	553	16319	SH	DEFINED	08	16319	
PAYCHEX INC	COM	704326107	85	2500	SH	DEFINED	17	2500	
PAYCHEX INC 25400	COM	704326107	57793	1705828	SH	DEFINED	21	1680428	
PAYCHEX INC 67968	COM	704326107	8339	246145	SH	DEFINED	22	178177	
PAYCHEX INC	COM	704326107	2323	68568	SH	OTHER	22	68568	
PAYLESS SHOESOURCE INC	COM	704379106	156	10474	SH	DEFINED	01	10474	
PAYLESS SHOESOURCE INC 23965	COM	704379106	627	42061	SH	OTHER	01	18096	
PAYLESS SHOESOURCE INC	COM	704379106	2179	146171	SH	DEFINED	05	146171	
PAYLESS SHOESOURCE INC	COM	704379106	540	36200	SH	DEFINED	08	36200	
PAYLESS SHOESOURCE INC	COM	704379106	620	41600	SH	DEFINED	17	41600	
PAYLESS SHOESOURCE INC	COM	704379106	6	369	SH	DEFINED	22	369	
PAYLESS SHOESOURCE INC	COM	704379106	79	5289	SH	OTHER	22	5289	
PEABODY ENERGY CORP	COM	704549104	441	7875	SH	DEFINED	01	7875	
PEABODY ENERGY CORP 300	COM	704549104	101	1800	SH	OTHER	01	1500	
PEABODY ENERGY CORP	COM	704549104	7624	136175	SH	DEFINED	05	136175	
PEABODY ENERGY CORP	COM	704549104	2502	44686	SH	DEFINED	08	44686	
PEABODY ENERGY CORP	COM	704549104	756	13500	SH	CALL	DEFINED	08	13500
PEABODY ENERGY CORP	COM	704549104	106	1900	SH	DEFINED	17	1900	
PEABODY ENERGY CORP	COM	704549104	1207	21560	SH	DEFINED	20	21560	
PEABODY ENERGY CORP 525	COM	704549104	21339	381130	SH	DEFINED	21	380605	

PEABODY ENERGY CORP 6720	COM	704549104	3611	64490 SH	DEFINED 22	57770
PEABODY ENERGY CORP	COM	704549104	195	3490 SH	OTHER 22	3490
PEAPACK-GLADSTONE FINL CORP 40000	COM	704699107	1285	40000 SH	OTHER 01	
PEAPACK-GLADSTONE FINL CORP	COM	704699107	10	300 SH	DEFINED 17	300
PEAPACK-GLADSTONE FINL CORP 685	COM	704699107	22	685 SH	DEFINED 22	
PEAPACK-GLADSTONE FINL CORP 3058	COM	704699107	1745	54332 SH	OTHER 22	51274
PEARSON PLC	SPONSORED AD	705015105	1	60 SH	OTHER 01	60
PEARSON PLC	SPONSORED AD	705015105	119	9500 SH	DEFINED 21	9500
PEARSON PLC 4750	SPONSORED AD	705015105	61	4878 SH	OTHER 22	128
PEC SOLUTIONS INC	COM	705107100	6	500 SH	DEFINED 01	500
PEC SOLUTIONS INC	COM	705107100	1	100 SH	DEFINED 08	100
PEC SOLUTIONS INC 5400	COM	705107100	1370	114800 SH	DEFINED 21	109400
PEC SOLUTIONS INC 11883	COM	705107100	320	26831 SH	DEFINED 22	14948
PEC SOLUTIONS INC	COM	705107100	163	13669 SH	OTHER 22	13669
PEDIATRIX MED GROUP 8700 2600	COM	705324101	1055	15097 SH	DEFINED 01	3797
PEDIATRIX MED GROUP 1400	COM	705324101	98	1400 SH	OTHER 01	
PEDIATRIX MED GROUP	COM	705324101	7711	110400 SH	DEFINED 05	110400
PEDIATRIX MED GROUP	COM	705324101	793	11353 SH	DEFINED 08	11353
PEDIATRIX MED GROUP 800	COM	705324101	18252	261300 SH	DEFINED 21	260500
PEDIATRIX MED GROUP 1500	COM	705324101	1477	21140 SH	DEFINED 22	19640
PEDIATRIX MED GROUP	COM	705324101	91	1300 SH	OTHER 22	1300
PEGASUS SOLUTIONS INC 3373	COM	705906105	88	6725 SH	DEFINED 01	3352
PEGASUS SOLUTIONS INC 1227	COM	705906105	16	1227 SH	OTHER 01	
PEGASUS SOLUTIONS INC	COM	705906105	1281	97575 SH	DEFINED 05	97575
PEGASUS SOLUTIONS INC	COM	705906105	649	49466 SH	DEFINED 17	49466
PEGASUS SOLUTIONS INC	COM	705906105	202	15400 SH	DEFINED 21	15400
PEGASUS SOLUTIONS INC 55600	COM	705906105	730	55600 SH	DEFINED 22	
PENFORD CORP 5229	COM	707051108	105	5975 SH	DEFINED 01	746
PENFORD CORP 4500	COM	707051108	101	5729 SH	OTHER 01	1229
PENFORD CORP	COM	707051108	716	40800 SH	DEFINED 05	40800
PENFORD CORP	COM	707051108	5	300 SH	DEFINED 08	300
PENFORD CORP	COM	707051108	5	300 SH	DEFINED 17	300
PENFORD CORP	COM	707051108	102	5800 SH	DEFINED 21	5800
PENN ENGR & MFG CORP 121487	CL A	707389102	2217	121487 SH	OTHER 01	
PENN ENGR & MFG CORP 538738	COM NON VTG	707389300	11551	538738 SH	OTHER 01	
PENN NATL GAMING INC	COM	707569109	614	18500 SH	DEFINED 08	18500
PENN NATL GAMING INC	COM	707569109	232	7000 SH	CALL DEFINED 08	7000
PENN NATL GAMING INC	COM	707569109	2024	60959 SH	DEFINED 17	60959
PENN VA CORP	COM	707882106	80	2210 SH	DEFINED 01	2210
PENN VA CORP	COM	707882106	242	6708 SH	DEFINED 08	6708
PENN VA CORP	COM	707882106	72	2000 SH	DEFINED 21	2000
PENN VA RESOURCES PARTNERS L	COM	707884102	86	2400 SH	DEFINED 01	2400
PENN VA RESOURCES PARTNERS L	COM	707884102	465	13000 SH	OTHER 01	13000
PENN VA RESOURCES PARTNERS L	COM	707884102	18	500 SH	OTHER 22	500
PENNEY J C INC 11578	COM	708160106	3271	86639 SH	DEFINED 01	75061
PENNEY J C INC 64189	COM	708160106	2710	71771 SH	OTHER 01	7582
PENNEY J C INC 71200	COM	708160106	22368	592365 SH	DEFINED 05	521165
PENNEY J C INC	COM	708160106	4734	125364 SH	DEFINED 08	125364
PENNEY J C INC	COM	708160106	10573	280000 SH	PUT DEFINED 08	280000
PENNEY J C INC	COM	708160106	2725	72173 SH	DEFINED 17	72173
PENNEY J C INC	COM	708160106	5454	144426 SH	DEFINED 21	144426
PENNEY J C INC 20100	COM	708160106	4110	108848 SH	DEFINED 22	88748
PENNEY J C INC	COM	708160106	909	24063 SH	OTHER 22	24063
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	247	7200 SH	DEFINED 01	7200
PENNSYLVANIA RL ESTATE INVT 897	SH BEN INT	709102107	99	2897 SH	OTHER 01	2000
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	35	1015 SH	DEFINED 08	1015
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	3	75 SH	DEFINED 22	75
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	83	2434 SH	OTHER 22	2434
PENTAIR INC 800	COM	709631105	291	8650 SH	DEFINED 01	7850
PENTAIR INC 3270	COM	709631105	216	6426 SH	OTHER 01	3156

PEPSICO INC 1910281	COM	713448108	226801	4209369	SH	OTHER	01	2299088	
PEPSICO INC	COM	713448108	7004	130000	SH	CALL	DEFINED	01	130000
PEPSICO INC	COM	713448108	14548	270000	SH	PUT	DEFINED	01	270000
PEPSICO INC 340900	COM	713448108	84612	1570384	SH		DEFINED	05	1229484
PEPSICO INC	COM	713448108	6535	121286	SH		DEFINED	08	121286
PEPSICO INC 12	COM	713448108	118	2195	SH		DEFINED	13	2183
PEPSICO INC 148	COM	713448108	8	148	SH		OTHER	13	
PEPSICO INC	COM	713448108	1908	35406	SH		DEFINED	17	35406
PEPSICO INC	COM	713448108	17646	327500	SH	CALL	DEFINED	17	327500
PEPSICO INC	COM	713448108	17646	327500	SH	PUT	DEFINED	17	327500
PEPSICO INC 4635	COM	713448108	250	4635	SH		DEFINED	18	
PEPSICO INC	COM	713448108	6561	121770	SH		DEFINED	20	121770
PEPSICO INC 91760	COM	713448108	166695	3093826	SH		DEFINED	21	3002066
PEPSICO INC 358173	COM	713448108	361923	6717200	SH		DEFINED	22	6359027
PEPSICO INC 400	COM	713448108	147292	2733707	SH		OTHER	22	2733307
PEPSICO INC	COM	713448108	157	2908	SH		DEFINED		2908
PERFORMANCE FOOD GROUP CO 4400 800	COM	713755106	261	9850	SH		DEFINED	01	4650
PERFORMANCE FOOD GROUP CO 800	COM	713755106	21	800	SH		OTHER	01	
PERFORMANCE FOOD GROUP CO	COM	713755106	5237	197325	SH		DEFINED	05	197325
PERFORMANCE FOOD GROUP CO	COM	713755106	167	6300	SH		DEFINED	08	6300
PERFORMANCE FOOD GROUP CO	COM	713755106	165	6223	SH		DEFINED	17	6223
PERFORMANCE FOOD GROUP CO 5000	COM	713755106	3020	113800	SH		DEFINED	21	108800
PERFORMANCE FOOD GROUP CO 1100	COM	713755106	334	12600	SH		DEFINED	22	11500
PERFORMANCE FOOD GROUP CO	COM	713755106	64	2400	SH		OTHER	22	2400
PERFORMANCE TECHNOLOGIES INC 4600	COM	71376K102	6912	734500	SH		DEFINED	21	729900
PERFORMANCE TECHNOLOGIES INC 13038	COM	71376K102	1395	148196	SH		DEFINED	22	135158
PERICOM SEMICONDUCTOR CORP 2830	COM	713831105	52	4825	SH		DEFINED	01	1995
PERICOM SEMICONDUCTOR CORP 95	COM	713831105	1	95	SH		OTHER	01	
PERICOM SEMICONDUCTOR CORP	COM	713831105	1211	113050	SH		DEFINED	05	113050
PERICOM SEMICONDUCTOR CORP 4025	COM	713831105	7782	726655	SH		DEFINED	21	722630
PERICOM SEMICONDUCTOR CORP 10623	COM	713831105	1282	119665	SH		DEFINED	22	109042
PERICOM SEMICONDUCTOR CORP	COM	713831105	30	2800	SH		OTHER	22	2800
PERKINELMER INC 2800	COM	714046109	375	18712	SH		DEFINED	01	15912
PERKINELMER INC 9783	COM	714046109	196	9783	SH		OTHER	01	
PERKINELMER INC 87000	COM	714046109	9623	480214	SH		DEFINED	05	393214
PERKINELMER INC	COM	714046109	776	38732	SH		DEFINED	08	38732
PERKINELMER INC	COM	714046109	175	8720	SH		DEFINED	17	8720
PERKINELMER INC	COM	714046109	375	18737	SH		DEFINED	21	18737
PERKINELMER INC 24300	COM	714046109	748	37317	SH		DEFINED	22	13017
PERKINELMER INC	COM	714046109	1078	53788	SH		OTHER	22	53788
PEROT SYS CORP	CL A	714265105	3	200	SH		DEFINED	05	200
PEROT SYS CORP	CL A	714265105	53	4000	SH		DEFINED	08	4000
PEROT SYS CORP	CL A	714265105	96	7200	SH		DEFINED	17	7200
PEROT SYS CORP 42700	CL A	714265105	679	51150	SH		OTHER	22	8450
PERRIGO CO	COM	714290103	217	11425	SH		DEFINED	01	11425
PERRIGO CO 675	COM	714290103	13	675	SH		OTHER	01	
PERRIGO CO	COM	714290103	2838	149607	SH		DEFINED	05	149607
PERRIGO CO	COM	714290103	8	400	SH		DEFINED	08	400
PERRIGO CO	COM	714290103	171	9000	SH		DEFINED	17	9000
PERRIGO CO	COM	714290103	4	200	SH		DEFINED	22	200
P T TELEKOMUNIKASI INDONESIA	SPONSORED AD	715684106	6	400	SH		DEFINED	08	400
P T TELEKOMUNIKASI INDONESIA	SPONSORED AD	715684106	2838	182500	SH		DEFINED	21	182500
PETCO ANIMAL SUPPLIES	COM NEW	716016209	1	25	SH		DEFINED	01	25
PETCO ANIMAL SUPPLIES	COM NEW	716016209	48	1500	SH		OTHER	01	1500
PETCO ANIMAL SUPPLIES	COM NEW	716016209	3	100	SH		DEFINED	05	100
PETCO ANIMAL SUPPLIES	COM NEW	716016209	346	10754	SH		DEFINED	08	10754
PETCO ANIMAL SUPPLIES	COM NEW	716016209	119	3700	SH		DEFINED	17	3700
PETCO ANIMAL SUPPLIES	COM NEW	716016209	734	22780	SH		DEFINED	20	22780
PETCO ANIMAL SUPPLIES 30725	COM NEW	716016209	24029	746020	SH		DEFINED	21	715295
PETCO ANIMAL SUPPLIES	COM NEW	716016209	2458	76310	SH		DEFINED	22	24400

51910									
PETCO ANIMAL SUPPLIES	COM NEW	716016209	454	14100	SH	OTHER	22		14100
PETROKAZAKHSTAN INC	COM	71649P102	44	1600	SH	DEFINED	21		1600
PETROKAZAKHSTAN INC	COM	71649P102	272	10000	SH	OTHER	22		
10000									
PETROLEUM & RES CORP	COM	716549100	66	2790	SH	DEFINED	01		2790
PETROLEUM & RES CORP	COM	716549100	99	4163	SH	OTHER	01		186
3977									
PETROLEUM & RES CORP	COM	716549100	196	8235	SH	OTHER	22		8235
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	28	1000	SH	DEFINED	01		1000
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	62	2200	SH	OTHER	01		200
2000									
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	128	4558	SH	DEFINED	17		4558
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	196	7000	SH	DEFINED	21		7000
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	22	800	SH	DEFINED	22		800
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	366	13050	SH	OTHER	22		13050
PETROLEUM DEV CORP	COM	716578109	118	4300	SH	DEFINED	08		4300
PETROLEUM DEV CORP	COM	716578109	247	9000	SH	DEFINED	17		9000
PETROQUEST ENERGY INC	COM	716748108	85	20000	SH	DEFINED	17		20000
PETSMART INC	COM	716768106	2078	64040	SH	DEFINED	01		64040
PETSMART INC	COM	716768106	84	2575	SH	OTHER	01		
2575									
PETSMART INC	COM	716768106	10264	316306	SH	DEFINED	05		316306
PETSMART INC	COM	716768106	705	21726	SH	DEFINED	08		21726
PETSMART INC	COM	716768106	1623	50000	SH	CALL	DEFINED	08	50000
PETSMART INC	COM	716768106	180	5550	SH	DEFINED	22		5550
PETSMART INC	COM	716768106	6	200	SH	OTHER	22		200
PFIZER INC	COM	717081103	622864	18169891	SH	DEFINED	01		17235444
934447									
PFIZER INC	COM	717081103	341183	9952818	SH	OTHER	01		5242918
4709900									
PFIZER INC	COM	717081103	7206	210200	SH	CALL	DEFINED	01	210200
PFIZER INC	COM	717081103	229735	6701723	SH	DEFINED	05		5373823
1327900									
PFIZER INC	COM	717081103	87922	2564829	SH	DEFINED	08		2564829
PFIZER INC	COM	717081103	10215	298000	SH	CALL	DEFINED	08	298000
PFIZER INC	COM	717081103	7713	225000	SH	PUT	DEFINED	08	225000
PFIZER INC	COM	717081103	274	7991	SH	DEFINED	13		7626
365									
PFIZER INC	COM	717081103	41	1185	SH	OTHER	13		
1185									
PFIZER INC	COM	717081103	21680	632442	SH	DEFINED	17		632442
PFIZER INC	COM	717081103	4336	126500	SH	CALL	DEFINED	17	126500
PFIZER INC	COM	717081103	4316	125894	SH	DEFINED	18		
125894									
PFIZER INC	COM	717081103	11391	332285	SH	DEFINED	20		332285
PFIZER INC	COM	717081103	341222	9953956	SH	DEFINED	21		9198746
755210									
PFIZER INC	COM	717081103	576972	16831166	SH	DEFINED	22		15936418
894748									
PFIZER INC	COM	717081103	272975	7963092	SH	OTHER	22		7932272
30820									
PFIZER INC	COM	717081103	151	4418	SH	DEFINED			4418
PHARMACEUTICAL PROD DEV INC	COM	717124101	776	24420	SH	DEFINED	01		8550
10200 5670									
PHARMACEUTICAL PROD DEV INC	COM	717124101	104	3275	SH	OTHER	01		
3275									
PHARMACEUTICAL PROD DEV INC	COM	717124101	7873	247800	SH	DEFINED	05		247800
PHARMACEUTICAL PROD DEV INC	COM	717124101	54	1705	SH	DEFINED	08		1705
PHARMACEUTICAL PROD DEV INC	COM	717124101	79	2500	SH	DEFINED	17		2500
PHARMACEUTICAL PROD DEV INC	COM	717124101	1182	37200	SH	DEFINED	21		37200
PHARMACEUTICAL PROD DEV INC	COM	717124101	391	12300	SH	OTHER	22		
12300									
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	6535	83550	SH	DEFINED	01		83550
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	344	4400	SH	DEFINED	08		4400
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	75873	970000	SH	CALL	DEFINED	08	970000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	64923	830000	SH	PUT	DEFINED	08	830000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	3236	41373	SH	DEFINED	17		41373
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	117	1500	SH	DEFINED	18		
1500									
PHARMOS CORP	COM NEW	717139208	180	43883	SH	DEFINED	17		43883
PHARMOS CORP	COM NEW	717139208		100	SH	DEFINED	22		100
PHARMION CORP	COM	71715B409	61	1255	SH	DEFINED	08		1255
PHARMION CORP	COM	71715B409	269	5500	SH	DEFINED	17		5500
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	73	12678	SH	DEFINED	17		12678
PHELPS DODGE CORP	COM	717265102	1384	17856	SH	DEFINED	01		17656
200									
PHELPS DODGE CORP	COM	717265102	682	8793	SH	OTHER	01		3114
5679									
PHELPS DODGE CORP	COM	717265102	10123	130600	SH	DEFINED	05		59000
71600									
PHELPS DODGE CORP	COM	717265102	485	6257	SH	DEFINED	08		6257
PHELPS DODGE CORP	COM	717265102	639	8250	SH	DEFINED	17		8250
PHELPS DODGE CORP	COM	717265102	33987	438483	SH	DEFINED	21		438483
PHELPS DODGE CORP	COM	717265102	10305	132955	SH	DEFINED	22		121591

PINNACLE ENTMT INC 50	COM	723456109	1	50 SH	OTHER	01		
PINNACLE ENTMT INC	COM	723456109	1930	153025 SH	DEFINED	05	153025	
PINNACLE ENTMT INC	COM	723456109	103	8200 SH	DEFINED	17	8200	
PINNACLE ENTMT INC 18700	COM	723456109	3648	289300 SH	DEFINED	21	270600	
PINNACLE ENTMT INC 1800	COM	723456109	644	51100 SH	DEFINED	22	49300	
PINNACLE ENTMT INC	COM	723456109	71	5600 SH	OTHER	22	5600	
PINNACLE SYS INC	COM	723481107	34	4725 SH	DEFINED	01	4725	
PINNACLE SYS INC 350	COM	723481107	3	350 SH	OTHER	01		
PINNACLE SYS INC	COM	723481107	2059	287950 SH	DEFINED	05	287950	
PINNACLE SYS INC 29900	COM	723481107	3836	536500 SH	DEFINED	21	506600	
PINNACLE SYS INC 3400	COM	723481107	693	96900 SH	DEFINED	22	93500	
PINNACLE SYS INC	COM	723481107	57	8000 SH	OTHER	22	8000	
PINNACLE WEST CAP CORP 510	COM	723484101	415	10287 SH	DEFINED	01	9777	
PINNACLE WEST CAP CORP 2694	COM	723484101	238	5904 SH	OTHER	01	3210	
PINNACLE WEST CAP CORP	COM	723484101	1681	41622 SH	DEFINED	05	41622	
PINNACLE WEST CAP CORP	COM	723484101	209	5167 SH	DEFINED	08	5167	
PINNACLE WEST CAP CORP	COM	723484101	12	300 SH	DEFINED	17	300	
PINNACLE WEST CAP CORP	COM	723484101	5558	137612 SH	DEFINED	21	137612	
PINNACLE WEST CAP CORP 3900	COM	723484101	365	9037 SH	DEFINED	22	5137	
PINNACLE WEST CAP CORP	COM	723484101	20	500 SH	OTHER	22	500	
PIONEER CORP JAPAN	SPONSORED AD	723646105	1955	75000 SH	DEFINED	21	75000	
PIONEER NAT RES CO 17400	COM	723787107	1729	49279 SH	DEFINED	01	31879	
PIONEER NAT RES CO 5375	COM	723787107	189	5375 SH	OTHER	01		
PIONEER NAT RES CO	COM	723787107	8958	255353 SH	DEFINED	05	255353	
PIONEER NAT RES CO	COM	723787107	3461	98666 SH	DEFINED	08	98666	
PIONEER NAT RES CO	COM	723787107	621	17700 SH	DEFINED	17	17700	
PIONEER NAT RES CO	COM	723787107	1212	34555 SH	DEFINED	20	34555	
PIONEER NAT RES CO 69710	COM	723787107	10220	291330 SH	DEFINED	21	221620	
PIONEER NAT RES CO 1230	COM	723787107	43	1230 SH	DEFINED	22		
PIONEER NAT RES CO 13770	COM	723787107	526	15000 SH	OTHER	22	1230	
PIPER JAFFRAY COS	COM	724078100	4020	88875 SH	DEFINED	05	88875	
PIPER JAFFRAY COS	COM	724078100	152	3367 SH	DEFINED	17	3367	
PIPER JAFFRAY COS	COM	724078100	6476	143185 SH	DEFINED	21	143185	
PIPER JAFFRAY COS 589	COM	724078100	128	2830 SH	DEFINED	22	2241	
PIPER JAFFRAY COS	COM	724078100	117	2596 SH	OTHER	22	2596	
PITNEY BOWES INC 59630	COM	724479100	5761	130183 SH	DEFINED	01	70553	
PITNEY BOWES INC 17980	COM	724479100	7651	172906 SH	OTHER	01	154926	
PITNEY BOWES INC	COM	724479100	9978	225481 SH	DEFINED	05	225481	
PITNEY BOWES INC	COM	724479100	1893	42780 SH	DEFINED	08	42780	
PITNEY BOWES INC	COM	724479100	31	700 SH	DEFINED	17	700	
PITNEY BOWES INC	COM	724479100	6352	143552 SH	DEFINED	21	143552	
PITNEY BOWES INC 18763	COM	724479100	10080	227794 SH	DEFINED	22	209031	
PITNEY BOWES INC	COM	724479100	7253	163913 SH	OTHER	22	163913	
PIXAR	COM	725811103	120	1723 SH	DEFINED	01	1723	
PIXAR	COM	725811103	70	1000 SH	OTHER	01	1000	
PIXAR	COM	725811103	248	3565 SH	DEFINED	05	3565	
PIXAR	COM	725811103	14	200 SH	DEFINED	08	200	
PIXAR	COM	725811103	236	3400 SH	DEFINED	17	3400	
PIXAR	COM	725811103	5074	73000 SH	DEFINED	21	73000	
PIXAR 285	COM	725811103	55	785 SH	DEFINED	22	500	
PIXAR	COM	725811103	19	275 SH	OTHER	22	275	
PLACER DOME INC 1000	COM	725906101	17	1021 SH	DEFINED	01	21	
PLACER DOME INC 12986	COM	725906101	282	16955 SH	OTHER	01	3969	
PLACER DOME INC	COM	725906101	776	46637 SH	DEFINED	08	46637	
PLACER DOME INC	COM	725906101	1165	70000 SH	CALL PUT	DEFINED DEFINED	08 08	70000 70000
PLACER DOME INC	COM	725906101	1165	70000 SH	PUT	DEFINED	08	70000
PLACER DOME INC	COM	725906101	3744	225000 SH	DEFINED	21	225000	
PLACER DOME INC	COM	725906101	349	20988 SH	DEFINED	22	20988	
PLACER DOME INC	COM	725906101	3613	217126 SH	OTHER	22	217126	
PLACER DOME INC	DBCV	2.750% 725906AK7	2740	2425000 PRN	DEFINED	08	2425000	
PLAINS ALL AMERN PIPELINE L 1000	UNIT LTD PAR	726503105	694	20785 SH	DEFINED	01	19785	
PLAINS ALL AMERN PIPELINE L 4965	UNIT LTD PAR	726503105	241	7210 SH	OTHER	01	2245	

PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	53	1600 SH	DEFINED 08	1600
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	43	1300 SH	DEFINED 22	
1300						
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	1569	47000 SH	OTHER 22	9000
38000						
PLAINS EXPL& PRODTN CO	COM	726505100	2991	163015 SH	DEFINED 05	163015
PLAINS EXPL& PRODTN CO	COM	726505100	55	2999 SH	DEFINED 08	2999
PLAINS EXPL& PRODTN CO	COM	726505100	215	11700 SH	DEFINED 17	11700
PLAINS EXPL& PRODTN CO	COM	726505100	2435	132690 SH	DEFINED 21	132690
PLAINS EXPL& PRODTN CO	COM	726505100	641	34910 SH	DEFINED 22	34910
PLAINS RES INC	COM PAR \$0.1	726540503	28	1625 SH	DEFINED 01	1625
PLAINS RES INC	COM PAR \$0.1	726540503	1730	102075 SH	DEFINED 05	102075
PLAINS RES INC	COM PAR \$0.1	726540503	158	9313 SH	DEFINED 08	9313
PLAINS RES INC	COM PAR \$0.1	726540503	161	9517 SH	DEFINED 17	9517
PLAINS RES INC	COM PAR \$0.1	726540503	275	16200 SH	DEFINED 21	16200
PLANAR SYS INC	COM	726900103	176	13150 SH	DEFINED 01	2450
10700						
PLANAR SYS INC	COM	726900103	894	66775 SH	DEFINED 05	66775
PLANAR SYS INC	COM	726900103	76	5700 SH	DEFINED 17	5700
PLANAR SYS INC	COM	726900103	3180	237500 SH	DEFINED 21	237500
PLANAR SYS INC	COM	726900103	377	28170 SH	DEFINED 22	27470
700						
PLANAR SYS INC	COM	726900103	60	4500 SH	OTHER 22	4500
PLANTRONICS INC NEW	COM	727493108	455	10800 SH	DEFINED 01	10800
PLANTRONICS INC NEW	COM	727493108	11	250 SH	OTHER 01	
250						
PLANTRONICS INC NEW	COM	727493108	4256	101101 SH	DEFINED 05	101101
PLANTRONICS INC NEW	COM	727493108	762	18091 SH	DEFINED 08	18091
PLANTRONICS INC NEW	COM	727493108	126	3000 SH	DEFINED 22	3000
PLATO LEARNING INC	COM	72764Y100	116	11700 SH	DEFINED 17	11700
PLATO LEARNING INC	COM	72764Y100	10513	1060814 SH	DEFINED 21	1060814
PLATO LEARNING INC	COM	72764Y100	1622	163670 SH	DEFINED 22	152361
11309						
PLATO LEARNING INC	COM	72764Y100	61	6200 SH	OTHER 22	6200
PLAYBOY ENTERPRISES INC	CL B	728117300	1	100 SH	DEFINED 01	100
PLAYBOY ENTERPRISES INC	CL B	728117300	1	105 SH	OTHER 01	
105						
PLAYBOY ENTERPRISES INC	CL B	728117300	140	12100 SH	DEFINED 17	12100
PLAYBOY ENTERPRISES INC	CL B	728117300	1	45 SH	DEFINED 22	45
PLAYTEX PRODS INC	COM	72813P100	7	925 SH	DEFINED 01	925
PLAYTEX PRODS INC	COM	72813P100	464	59300 SH	DEFINED 21	59300
PLAYTEX PRODS INC	COM	72813P100	23	3000 SH	DEFINED 22	3000
PLEXUS CORP	COM	729132100	150	11087 SH	DEFINED 01	9467
1620						
PLEXUS CORP	COM	729132100	3474	257332 SH	DEFINED 05	257332
PLEXUS CORP	COM	729132100	92	6800 SH	DEFINED 17	6800
PLEXUS CORP	COM	729132100	1472	109034 SH	DEFINED 22	
109034						
PLUG POWER INC	COM	72919P103		24 SH	DEFINED 01	24
PLUG POWER INC	COM	72919P103	10	1386 SH	OTHER 01	1386
PLUG POWER INC	COM	72919P103	99	13200 SH	DEFINED 17	13200
PLUG POWER INC	COM	72919P103	3240	433100 SH	DEFINED 21	410300
22800						
PLUG POWER INC	COM	72919P103	693	92712 SH	DEFINED 22	88662
4050						
PLUG POWER INC	COM	72919P103	74	9950 SH	OTHER 22	9950
PLUM CREEK TIMBER CO INC	COM	729251108	1992	61152 SH	DEFINED 01	32466
28686						
PLUM CREEK TIMBER CO INC	COM	729251108	2996	91965 SH	OTHER 01	65167
26798						
PLUM CREEK TIMBER CO INC	COM	729251108	2766	84889 SH	DEFINED 05	84889
PLUM CREEK TIMBER CO INC	COM	729251108	174	5345 SH	DEFINED 08	5345
PLUM CREEK TIMBER CO INC	COM	729251108	65160	2000000 SH	DEFINED 17	2000000
PLUM CREEK TIMBER CO INC	COM	729251108	592	18181 SH	DEFINED 21	18181
PLUM CREEK TIMBER CO INC	COM	729251108	3345	102672 SH	DEFINED 22	92364
10308						
PLUM CREEK TIMBER CO INC	COM	729251108	6934	212820 SH	OTHER 22	212820
POGO PRODUCING CO	COM	730448107	535	10825 SH	DEFINED 01	10825
POGO PRODUCING CO	COM	730448107	157	3175 SH	OTHER 01	500
2675						
POGO PRODUCING CO	COM	730448107	6700	135625 SH	DEFINED 05	135625
POGO PRODUCING CO	COM	730448107	665	13459 SH	DEFINED 08	13459
POGO PRODUCING CO	COM	730448107	988	20000 SH	CALL DEFINED 08	20000
POGO PRODUCING CO	COM	730448107	225	4550 SH	DEFINED 17	4550
POGO PRODUCING CO	COM	730448107	183	3700 SH	DEFINED 22	3700
POGO PRODUCING CO	COM	730448107	99	2000 SH	OTHER 22	2000
POLARIS INDS INC	COM	731068102	716	14925 SH	DEFINED 01	7825
7100						
POLARIS INDS INC	COM	731068102	245	5104 SH	OTHER 01	
5104						
POLARIS INDS INC	COM	731068102	9122	190050 SH	DEFINED 05	190050
POLARIS INDS INC	COM	731068102	241	5025 SH	DEFINED 08	5025
POLARIS INDS INC	COM	731068102	151	3150 SH	DEFINED 17	3150
POLARIS INDS INC	COM	731068102	1368	28500 SH	DEFINED 21	28500
POLARIS INDS INC	COM	731068102	77	1600 SH	DEFINED 22	1600

POLARIS INDS INC	COM	731068102	48	1000 SH	OTHER	22	1000
POLO RALPH LAUREN CORP	CL A	731572103	65	1895 SH	DEFINED	01	1895
POLO RALPH LAUREN CORP	CL A	731572103	85	2480 SH	OTHER	01	2480
POLO RALPH LAUREN CORP	CL A	731572103	48	1400 SH	DEFINED	05	1400
POLO RALPH LAUREN CORP	CL A	731572103	862	25035 SH	DEFINED	08	25035
POLO RALPH LAUREN CORP	CL A	731572103	525	15240 SH	DEFINED	17	15240
POLO RALPH LAUREN CORP	CL A	731572103	121	3500 SH	OTHER	22	
3500							
POLYCOM INC	COM	73172K104	345	15375 SH	DEFINED	01	15375
POLYCOM INC	COM	73172K104	4761	212448 SH	DEFINED	05	212448
POLYCOM INC	COM	73172K104	83	3700 SH	DEFINED	08	3700
POLYCOM INC	COM	73172K104	564	25175 SH	DEFINED	17	25175
POLYCOM INC	COM	73172K104	1539	68680 SH	DEFINED	20	68680
POLYCOM INC	COM	73172K104	73174	3265230 SH	DEFINED	21	3197730
67500							
POLYCOM INC	COM	73172K104	3822	170540 SH	DEFINED	22	76720
93820							
POLYCOM INC	COM	73172K104	298	13280 SH	OTHER	22	13280
POLYMEDICA CORP	COM	731738100	722	23254 SH	DEFINED	01	9154
14100							
POLYMEDICA CORP	COM	731738100	3	100 SH	OTHER	01	
100							
POLYMEDICA CORP	COM	731738100	3969	127875 SH	DEFINED	05	127875
POLYMEDICA CORP	COM	731738100	49	1588 SH	DEFINED	08	1588
POLYMEDICA CORP	COM	731738100	559	18000 SH	DEFINED	21	18000
POLYONE CORP	COM	73179P106	46	6175 SH	DEFINED	01	6175
POLYONE CORP	COM	73179P106	4	509 SH	OTHER	01	
509							
POLYONE CORP	COM	73179P106	2852	383275 SH	DEFINED	05	383275
POLYONE CORP	COM	73179P106	452	60700 SH	DEFINED	21	60700
POLYONE CORP	COM	73179P106	13	1750 SH	DEFINED	22	250
1500							
POPE & TALBOT INC	COM	732827100	47	2368 SH	DEFINED	01	2368
POPE & TALBOT INC	COM	732827100	18	924 SH	OTHER	01	540
384							
POPE & TALBOT INC	COM	732827100	1315	66515 SH	DEFINED	05	66515
POPE & TALBOT INC	COM	732827100	206	10400 SH	DEFINED	21	10100
300							
POPULAR INC	COM	733174106	103	2400 SH	DEFINED	01	
2400							
POPULAR INC	COM	733174106	346	8100 SH	OTHER	01	2400
3000	2700						
POPULAR INC	COM	733174106	13	300 SH	DEFINED	05	300
POPULAR INC	COM	733174106	85	1978 SH	DEFINED	08	1978
POPULAR INC	COM	733174106	17	400 SH	DEFINED	17	400
POPULAR INC	COM	733174106	470	11000 SH	OTHER	22	11000
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	5	444 SH	DEFINED	01	444
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	89	8175 SH	OTHER	01	5100
3075							
PORTUGAL TELECOM SGPS S A	SPONSORED AD	737273102	3586	330800 SH	DEFINED	08	330800
POSSIS MEDICAL INC	COM	737407106	40	1175 SH	DEFINED	01	50
1125							
POSSIS MEDICAL INC	COM	737407106	77	2267 SH	OTHER	01	2117
150							
POSSIS MEDICAL INC	COM	737407106	2597	76050 SH	DEFINED	05	76050
POSSIS MEDICAL INC	COM	737407106	410	12000 SH	DEFINED	21	12000
POSSIS MEDICAL INC	COM	737407106	68	2000 SH	DEFINED	22	2000
POST PPTYS INC	COM	737464107	77	2650 SH	DEFINED	01	2650
POST PPTYS INC	COM	737464107	3	100 SH	OTHER	01	100
POST PPTYS INC	COM	737464107	106	3625 SH	DEFINED	08	3625
POST PPTYS INC	COM	737464107	1	36 SH	DEFINED	17	36
POST PPTYS INC	COM	737464107	2988	102500 SH	DEFINED	21	102500
POST PPTYS INC	COM	737464107	26	900 SH	DEFINED	22	900
POTASH CORP SASK INC	COM	73755L107	20	204 SH	DEFINED	01	204
POTASH CORP SASK INC	COM	73755L107	18	189 SH	OTHER	01	80
109							
POTASH CORP SASK INC	COM	73755L107	1210	12490 SH	DEFINED	20	12490
POTASH CORP SASK INC	COM	73755L107	40231	415180 SH	DEFINED	21	414380
800							
POTASH CORP SASK INC	COM	73755L107	1912	19730 SH	DEFINED	22	15940
3790							
POTASH CORP SASK INC	COM	73755L107	46	475 SH	OTHER	22	475
POTLATCH CORP	COM	737628107	1013	24335 SH	DEFINED	01	8335
16000							
POTLATCH CORP	COM	737628107	859	20627 SH	OTHER	01	5120
15507							
POTLATCH CORP	COM	737628107	2597	62374 SH	DEFINED	05	62374
POTLATCH CORP	COM	737628107	531	12746 SH	DEFINED	08	12746
POTLATCH CORP	COM	737628107	1953	46900 SH	DEFINED	21	46900
POTLATCH CORP	COM	737628107	167	4000 SH	DEFINED	22	4000
POWELL INDS INC	COM	739128106	9	500 SH	DEFINED	17	500
POWELL INDS INC	COM	739128106	4715	275900 SH	DEFINED	21	272400
3500							
POWELL INDS INC	COM	739128106	1430	83700 SH	DEFINED	22	76000
7700							

POWELL INDS INC	COM	739128106	5	300 SH	OTHER	22	300
POWER INTEGRATIONS INC 9600	COM	739276103	331	13300 SH	DEFINED	01	3700
POWER INTEGRATIONS INC 200	COM	739276103	5	200 SH	OTHER	01	
POWER INTEGRATIONS INC	COM	739276103	3424	137500 SH	DEFINED	05	137500
POWER INTEGRATIONS INC	COM	739276103	98	3947 SH	DEFINED	08	3947
POWER INTEGRATIONS INC	COM	739276103	508	20400 SH	DEFINED	21	20400
POWER INTEGRATIONS INC 10300	COM	739276103	256	10300 SH	OTHER	22	
POWER-ONE INC	COM	739308104	300	27338 SH	DEFINED	01	27338
POWER-ONE INC 275	COM	739308104	3	275 SH	OTHER	01	
POWER-ONE INC	COM	739308104	433	39413 SH	DEFINED	05	39413
POWER-ONE INC	COM	739308104	172	15629 SH	DEFINED	08	15629
POWER-ONE INC	COM	739308104	94	8600 SH	DEFINED	17	8600
POWER-ONE INC 50500	COM	739308104	15858	1444277 SH	DEFINED	21	1393777
POWER-ONE INC 48190	COM	739308104	553	50390 SH	DEFINED	22	2200
POWERWAVE TECHNOLOGIES INC	COM	739363109	166	21615 SH	DEFINED	01	21615
POWERWAVE TECHNOLOGIES INC 11365	COM	739363109	90	11715 SH	OTHER	01	350
POWERWAVE TECHNOLOGIES INC	COM	739363109	1746	226788 SH	DEFINED	05	226788
POWERWAVE TECHNOLOGIES INC	COM	739363109	369	47902 SH	DEFINED	08	47902
POWERWAVE TECHNOLOGIES INC 54400	COM	739363109	13341	1732540 SH	DEFINED	21	1678140
POWERWAVE TECHNOLOGIES INC 51180	COM	739363109	394	51180 SH	DEFINED	22	
PRAECIS PHARMACEUTICALS INC	COM	739421105	38	10000 SH	DEFINED	01	10000
PRAECIS PHARMACEUTICALS INC	COM	739421105	148	38939 SH	DEFINED	17	38939
PRAECIS PHARMACEUTICALS INC 9200	COM	739421105	2899	762900 SH	DEFINED	21	753700
PRAECIS PHARMACEUTICALS INC 22700	COM	739421105	903	237600 SH	DEFINED	22	214900
PRAECIS PHARMACEUTICALS INC	COM	739421105	4	1000 SH	OTHER	22	1000
PRAXAIR INC 2425	COM	74005P104	2807	70331 SH	DEFINED	01	67906
PRAXAIR INC 14994	COM	74005P104	1895	47484 SH	OTHER	01	32490
PRAXAIR INC	COM	74005P104	5966	149486 SH	DEFINED	05	149486
PRAXAIR INC	COM	74005P104	627	15701 SH	DEFINED	08	15701
PRAXAIR INC	COM	74005P104	52	1300 SH	DEFINED	17	1300
PRAXAIR INC 1000	COM	74005P104	40	1000 SH	DEFINED	18	
PRAXAIR INC	COM	74005P104	2646	66290 SH	DEFINED	20	66290
PRAXAIR INC 131975	COM	74005P104	99791	2500400 SH	DEFINED	21	2368425
PRAXAIR INC 42970	COM	74005P104	11907	298354 SH	DEFINED	22	255384
PRAXAIR INC	COM	74005P104	948	23750 SH	OTHER	22	23750
PRE PAID LEGAL SVCS INC 3400	COM	740065107	123	5175 SH	DEFINED	01	1775
PRE PAID LEGAL SVCS INC 125	COM	740065107	3	125 SH	OTHER	01	
PRE PAID LEGAL SVCS INC	COM	740065107	1645	69025 SH	DEFINED	05	69025
PRE PAID LEGAL SVCS INC	COM	740065107	260	10900 SH	DEFINED	21	10900
PRECISION CASTPARTS CORP 800	COM	740189105	353	6452 SH	DEFINED	01	5652
PRECISION CASTPARTS CORP 175	COM	740189105	53	975 SH	OTHER	01	800
PRECISION CASTPARTS CORP	COM	740189105	7530	137683 SH	DEFINED	05	137683
PRECISION CASTPARTS CORP	COM	740189105	347	6350 SH	DEFINED	08	6350
PRECISION CASTPARTS CORP	COM	740189105	1816	33200 SH	DEFINED	17	33200
PRECISION CASTPARTS CORP	COM	740189105	7186	131400 SH	DEFINED	21	131400
PRECISION CASTPARTS CORP 2700	COM	740189105	685	12525 SH	DEFINED	22	9825
PRECISION CASTPARTS CORP	COM	740189105	504	9218 SH	OTHER	22	9218
PRECISION DRILLING CORP	COM	74022D100	17	350 SH	DEFINED	01	350
PRECISION DRILLING CORP 1000	COM	74022D100	49	1020 SH	OTHER	01	20
PRECISION DRILLING CORP	COM	74022D100	149	3100 SH	DEFINED	17	3100
PRECISION DRILLING CORP	COM	74022D100	703	14650 SH	DEFINED	20	14650
PRECISION DRILLING CORP 7850	COM	74022D100	11655	242764 SH	DEFINED	21	234914
PRECISION DRILLING CORP 11537	COM	74022D100	554	11537 SH	DEFINED	22	
PRECISION DRILLING CORP 400	COM	74022D100	24	500 SH	OTHER	22	100
PREMCOR INC	COM	74045Q104	4	100 SH	DEFINED	05	100
PREMCOR INC	COM	74045Q104	1462	38974 SH	DEFINED	08	38974
PREMCOR INC 2000	COM	74045Q104	75	2000 SH	OTHER	22	
PRENTISS PPTYS TR 430	SH BEN INT	740706106	55	1630 SH	DEFINED	01	1200

PRENTISS PPTYS TR	SH BEN INT	740706106	10	300 SH	OTHER	01	300
PRENTISS PPTYS TR	SH BEN INT	740706106	3077	91808 SH	DEFINED	05	91808
PRENTISS PPTYS TR	SH BEN INT	740706106	60	1788 SH	DEFINED	08	1788
PRENTISS PPTYS TR	SH BEN INT	740706106	15	450 SH	DEFINED	22	
450							
PRENTISS PPTYS TR	SH BEN INT	740706106	47	1400 SH	OTHER	22	400
1000							
PRESIDENTIAL LIFE CORP	COM	740884101	249	13800 SH	DEFINED	01	5400
8400							
PRESIDENTIAL LIFE CORP	COM	740884101	2334	129500 SH	DEFINED	05	129500
PRESIDENTIAL LIFE CORP	COM	740884101	4336	240600 SH	DEFINED	21	237600
3000							
PRESIDENTIAL LIFE CORP	COM	740884101	1301	72200 SH	DEFINED	22	71300
900							
PRESSTEK INC	COM	741113104	3	290 SH	DEFINED	01	290
PRESSTEK INC	COM	741113104	10	983 SH	OTHER	01	983
PRESSTEK INC	COM	741113104	3733	355200 SH	DEFINED	21	355200
PRESSTEK INC	COM	741113104	1001	95200 SH	DEFINED	22	87953
7247							
PRESSTEK INC	COM	741113104	1	100 SH	OTHER	22	100
PRICE COMMUNICATIONS CORP	COM NEW	741437305	2749	186270 SH	DEFINED	21	186270
PRICE COMMUNICATIONS CORP	COM NEW	741437305	118	8019 SH	DEFINED	22	8019
PRICE COMMUNICATIONS CORP	COM NEW	741437305	42	2835 SH	OTHER	22	2835
PRICE T ROWE GROUP INC	COM	74144T108	7421	147243 SH	DEFINED	01	122193
23900	1150						
PRICE T ROWE GROUP INC	COM	74144T108	355	7050 SH	OTHER	01	
7050							
PRICE T ROWE GROUP INC	COM	74144T108	5152	102217 SH	DEFINED	05	102217
PRICE T ROWE GROUP INC	COM	74144T108	1106	21951 SH	DEFINED	08	21951
PRICE T ROWE GROUP INC	COM	74144T108	257	5096 SH	DEFINED	17	5096
PRICE T ROWE GROUP INC	COM	74144T108	637	12631 SH	DEFINED	21	12631
PRICE T ROWE GROUP INC	COM	74144T108	403	8000 SH	DEFINED	22	5440
2560							
PRICE T ROWE GROUP INC	COM	74144T108	210	4160 SH	OTHER	22	4160
PRICELINE COM INC	COM NEW	741503403	109	4041 SH	DEFINED	08	4041
PRICELINE COM INC	COM NEW	741503403	3775	140166 SH	DEFINED	17	140166
PRICELINE COM INC	COM NEW	741503403	2	83 SH	DEFINED	22	83
PRIDE INTL INC DEL	COM	74153Q102	561	32787 SH	DEFINED	01	19687
13100							
PRIDE INTL INC DEL	COM	74153Q102	7	425 SH	OTHER	01	
425							
PRIDE INTL INC DEL	COM	74153Q102	21110	1233756 SH	DEFINED	05	1233756
PRIDE INTL INC DEL	COM	74153Q102	48	2800 SH	DEFINED	08	2800
PRIDE INTL INC DEL	COM	74153Q102	426	24883 SH	DEFINED	17	24883
PRIDE INTL INC DEL	COM	74153Q102	26	1500 SH	DEFINED	22	1500
PRIDE INTL INC DEL	COM	74153Q102	86	5000 SH	OTHER	22	5000
PRIDE INTL INC DEL	FRNT 2.500%	74153QAB8	4767	4191000 PRN	DEFINED	08	4191000
PRIME MED SVCS INC NEW	COM	74156D108	667	84000 SH	DEFINED		84000
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	425	10746 SH	DEFINED	01	9646
1100							
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	1	25 SH	OTHER	01	
25							
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	2467	62350 SH	DEFINED	05	62350
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	111	2800 SH	DEFINED	08	2800
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	79	2000 SH	DEFINED	17	2000
PRIMA ENERGY CORP	COM PAR \$0.0	741901201	340	8600 SH	DEFINED	21	8600
PRIME HOSPITALITY CORP	COM	741917108	61	5725 SH	DEFINED	01	4225
1500							
PRIME HOSPITALITY CORP	COM	741917108	2018	190025 SH	DEFINED	05	190025
PRIME HOSPITALITY CORP	COM	741917108	2	200 SH	DEFINED	08	200
PRIME HOSPITALITY CORP	COM	741917108	3435	323420 SH	DEFINED	21	323420
PRIME HOSPITALITY CORP	COM	741917108	137	12894 SH	DEFINED	22	11469
1425							
PRIME HOSPITALITY CORP	COM	741917108	61	5725 SH	OTHER	22	5725
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1392	40026 SH	DEFINED	01	37260
2766							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	277	7970 SH	OTHER	01	4316
3654							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	9995	287390 SH	DEFINED	05	150090
137300							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	343	9872 SH	DEFINED	08	9872
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	77	2200 SH	DEFINED	17	2200
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1108	31848 SH	DEFINED	21	31848
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	420	12088 SH	DEFINED	22	10288
1800							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	44	1251 SH	OTHER	22	1251
PRIORITY HEALTHCARE CORP	CL B	74264T102	192	8350 SH	DEFINED	01	4850
3500							
PRIORITY HEALTHCARE CORP	CL B	74264T102	4307	187650 SH	DEFINED	05	187650
PRIORITY HEALTHCARE CORP	CL B	74264T102	4593	200110 SH	DEFINED	17	200110
PRIORITY HEALTHCARE CORP	CL B	74264T102	11101	483699 SH	DEFINED	21	478674
5025							
PRIORITY HEALTHCARE CORP	CL B	74264T102	3055	133100 SH	DEFINED	22	123000
10100							
PROASSURANCE CORP	COM	74267C106	78	2300 SH	DEFINED	01	2300

PROASSURANCE CORP	COM	74267C106	4162	122025	SH	DEFINED	05	122025	
PROASSURANCE CORP	COM	74267C106	31	900	SH	DEFINED	08	900	
PROASSURANCE CORP 19500	COM	74267C106	19709	577820	SH	DEFINED	21	558320	
PROASSURANCE CORP 19280	COM	74267C106	658	19280	SH	DEFINED	22		
PRIVATE BUSINESS INC	COM NEW	74267D203	88	35739	SH	DEFINED	17	35739	
PROCENTURY CORP	COM	74268T108	2535	260500	SH	DEFINED	21	260500	
PROCENTURY CORP	COM	74268T108	108	11100	SH	DEFINED	22	11100	
PROCENTURY CORP	COM	74268T108	38	3900	SH	OTHER	22	3900	
PROCTER & GAMBLE CO 2540804	COM	742718109	399854	7344853	SH	DEFINED	01	4804049	
PROCTER & GAMBLE CO 2702277	COM	742718109	661832	12157091	SH	OTHER	01	9454814	
PROCTER & GAMBLE CO	COM	742718109	5444	100000	SH	CALL	DEFINED	01	100000
PROCTER & GAMBLE CO 278400	COM	742718109	88793	1631032	SH	DEFINED	05	1352632	
PROCTER & GAMBLE CO	COM	742718109	29618	544040	SH	DEFINED	08	544040	
PROCTER & GAMBLE CO	COM	742718109	9919	182200	SH	CALL	DEFINED	08	182200
PROCTER & GAMBLE CO	COM	742718109	33198	609800	SH	PUT	DEFINED	08	609800
PROCTER & GAMBLE CO	COM	742718109	137	2510	SH	DEFINED	13	2510	
PROCTER & GAMBLE CO 200	COM	742718109	47	860	SH	OTHER	13	660	
PROCTER & GAMBLE CO	COM	742718109	532	9770	SH	DEFINED	17	9770	
PROCTER & GAMBLE CO	COM	742718109	8645	158800	SH	CALL	DEFINED	17	158800
PROCTER & GAMBLE CO	COM	742718109	10354	190200	SH	PUT	DEFINED	17	190200
PROCTER & GAMBLE CO 53142	COM	742718109	2893	53142	SH	DEFINED	18		
PROCTER & GAMBLE CO	COM	742718109	2322	42660	SH	DEFINED	20	42660	
PROCTER & GAMBLE CO 235900	COM	742718109	173544	3187804	SH	DEFINED	21	2951904	
PROCTER & GAMBLE CO 441980	COM	742718109	399677	7341602	SH	DEFINED	22	6899622	
PROCTER & GAMBLE CO 8500	COM	742718109	217476	3994784	SH	OTHER	22	3986284	
PROCTER & GAMBLE CO	COM	742718109	244	4480	SH	DEFINED		4480	
PROGRESS ENERGY INC 3492	COM	743263105	52214	1185326	SH	DEFINED	01	1181834	
PROGRESS ENERGY INC 52044	COM	743263105	5500	124856	SH	OTHER	01	72812	
PROGRESS ENERGY INC	COM	743263105	5086	115450	SH	DEFINED	05	115450	
PROGRESS ENERGY INC	COM	743263105	217	4935	SH	DEFINED	08	4935	
PROGRESS ENERGY INC	COM	743263105	32130	729393	SH	DEFINED	21	729393	
PROGRESS ENERGY INC 11727	COM	743263105	5927	134554	SH	DEFINED	22	122827	
PROGRESS ENERGY INC	COM	743263105	3462	78595	SH	OTHER	22	78595	
PROGRESS SOFTWARE CORP 21601	COM	743312100	697	32148	SH	DEFINED	01	10547	
PROGRESS SOFTWARE CORP 200	COM	743312100	4	200	SH	OTHER	01		
PROGRESS SOFTWARE CORP	COM	743312100	7044	325065	SH	DEFINED	05	325065	
PROGRESS SOFTWARE CORP	COM	743312100	102	4700	SH	DEFINED	17	4700	
PROGRESS SOFTWARE CORP 5700	COM	743312100	10703	493900	SH	DEFINED	21	488200	
PROGRESS SOFTWARE CORP 11043	COM	743312100	3321	153246	SH	DEFINED	22	142203	
PROGRESS SOFTWARE CORP	COM	743312100	9	400	SH	OTHER	22	400	
PROGRESSIVE CORP OHIO 9840	COM	743315103	3725	43671	SH	DEFINED	01	33831	
PROGRESSIVE CORP OHIO 23385	COM	743315103	2495	29250	SH	OTHER	01	5865	
PROGRESSIVE CORP OHIO	COM	743315103	10324	121035	SH	DEFINED	05	121035	
PROGRESSIVE CORP OHIO	COM	743315103	818	9593	SH	DEFINED	08	9593	
PROGRESSIVE CORP OHIO	COM	743315103	691	8100	SH	DEFINED	17	8100	
PROGRESSIVE CORP OHIO	COM	743315103	17432	204358	SH	DEFINED	21	204358	
PROGRESSIVE CORP OHIO 46293	COM	743315103	3949	46293	SH	DEFINED	22		
PROGRESSIVE CORP OHIO 213468	COM	743315103	38420	450406	SH	OTHER	22	236938	
PROLOGIS 135	SH BEN INT	743410102	1502	45615	SH	DEFINED	01	45480	
PROLOGIS 3500	SH BEN INT	743410102	350	10618	SH	OTHER	01	7118	
PROLOGIS	SH BEN INT	743410102	6011	182604	SH	DEFINED	05	182604	
PROLOGIS	SH BEN INT	743410102	122	3709	SH	DEFINED	08	3709	
PROLOGIS	SH BEN INT	743410102	96	2924	SH	DEFINED	17	2924	
PROLOGIS	SH BEN INT	743410102	36810	1118180	SH	DEFINED	21	1118180	
PROLOGIS 9080	SH BEN INT	743410102	2831	85989	SH	DEFINED	22	76909	
PROQUEST COMPANY	COM	74346P102	1	32	SH	DEFINED	01	32	
PROQUEST COMPANY	COM	74346P102	49	1800	SH	DEFINED	08	1800	
PROQUEST COMPANY	COM	74346P102	177	6500	SH	DEFINED	17	6500	
PROQUEST COMPANY 5615	COM	74346P102	15661	574700	SH	DEFINED	21	569085	
PROQUEST COMPANY	COM	74346P102	4304	157928	SH	DEFINED	22	147928	

10000									
PROSPECT STR HIGH INCOME PTF 1610	COM NEW	743586406	5	1610	SH		OTHER	01	
PROSPECT STR HIGH INCOME PTF	COM NEW	743586406	81	26331	SH		DEFINED	22	26331
PROSPERITY BANCSHARES INC	COM	743606105	69	2848	SH		DEFINED	01	2848
PROSPERITY BANCSHARES INC	COM	743606105	58	2400	SH		DEFINED	05	2400
PROSPERITY BANCSHARES INC 11500	COM	743606105	4919	202000	SH		DEFINED	21	190500
PROSPERITY BANCSHARES INC 1400	COM	743606105	967	39700	SH		DEFINED	22	38300
PROSPERITY BANCSHARES INC	COM	743606105	187	7700	SH		OTHER	22	7700
PROTECTIVE LIFE CORP	COM	743674103	453	11725	SH		DEFINED	01	11725
PROTECTIVE LIFE CORP 125	COM	743674103	334	8635	SH		OTHER	01	8510
PROTECTIVE LIFE CORP	COM	743674103	5713	147726	SH		DEFINED	05	147726
PROTECTIVE LIFE CORP	COM	743674103	182	4700	SH		DEFINED	08	4700
PROTECTIVE LIFE CORP	COM	743674103	101	2600	SH		DEFINED	17	2600
PROTECTIVE LIFE CORP	COM	743674103	13	346	SH		DEFINED	22	346
PROTECTIVE LIFE CORP	COM	743674103	43	1100	SH		OTHER	22	1100
PROTEIN DESIGN LABS INC	COM	74369L103	273	14278	SH		DEFINED	01	14278
PROTEIN DESIGN LABS INC 1750	COM	74369L103	92	4800	SH		OTHER	01	3050
PROTEIN DESIGN LABS INC	COM	74369L103	8160	426545	SH		DEFINED	05	426545
PROTEIN DESIGN LABS INC	COM	74369L103	434	22694	SH		DEFINED	08	22694
PROTEIN DESIGN LABS INC	COM	74369L103	1528	79900	SH	PUT	DEFINED	08	79900
PROTEIN DESIGN LABS INC	COM	74369L103	593	31014	SH		DEFINED	17	31014
PROTEIN DESIGN LABS INC	COM	74369L103	4149	216900	SH		DEFINED	21	204900
12000									
PROTEIN DESIGN LABS INC 24400	COM	74369L103	800	41800	SH		DEFINED	22	17400
PROTEIN DESIGN LABS INC	COM	74369L103	524	27410	SH		OTHER	22	27410
PROVIDENT BANCORP INC DEL	COM	74383A109	297	26071	SH		DEFINED	17	26071
PROVIDENT BANCORP INC DEL	COM	74383A109	11	1000	SH		DEFINED	22	1000
PROVIDENT BANKSHARES CORP 490	COM	743859100	470	16299	SH		DEFINED	01	15809
PROVIDENT BANKSHARES CORP 8710	COM	743859100	251	8710	SH		OTHER	01	
PROVIDENT BANKSHARES CORP	COM	743859100	4277	148285	SH		DEFINED	05	148285
PROVIDENT BANKSHARES CORP	COM	743859100	75	2600	SH		DEFINED	08	2600
PROVIDENT BANKSHARES CORP	COM	743859100	629	21798	SH		DEFINED	21	21798
PROVIDENT BANKSHARES CORP	COM	743859100	7	239	SH		OTHER	22	239
PROVIDENT FINL GROUP INC	COM	743866105	384	9725	SH		DEFINED	01	9725
PROVIDENT FINL GROUP INC 200	COM	743866105	8	200	SH		OTHER	01	
PROVIDENT FINL GROUP INC	COM	743866105	2855	72350	SH		DEFINED	05	72350
PROVIDENT FINL GROUP INC	COM	743866105	6400	162200	SH		DEFINED	08	162200
PROVINCE HEALTHCARE CO 21600	COM	743977100	786	45825	SH		DEFINED	01	24225
PROVINCE HEALTHCARE CO 250	COM	743977100	4	250	SH		OTHER	01	
PROVINCE HEALTHCARE CO	COM	743977100	9938	579504	SH		DEFINED	05	579504
PROVINCE HEALTHCARE CO	COM	743977100	744	43400	SH		DEFINED	17	43400
PROVINCE HEALTHCARE CO	COM	743977100	8918	520000	SH		DEFINED	21	520000
PROVINCE HEALTHCARE CO 7248	COM	743977100	1629	94960	SH		DEFINED	22	87712
PROVINCE HEALTHCARE CO	COM	743977100	33	1900	SH		OTHER	22	1900
PROVIDIAN FINL CORP	COM	74406A102	1511	103033	SH		DEFINED	01	103033
PROVIDIAN FINL CORP 7355	COM	74406A102	380	25893	SH		OTHER	01	18538
PROVIDIAN FINL CORP 103700	COM	74406A102	3554	242279	SH		DEFINED	05	138579
PROVIDIAN FINL CORP	COM	74406A102	377	25691	SH		DEFINED	08	25691
PROVIDIAN FINL CORP	COM	74406A102	25	1700	SH	CALL	DEFINED	08	1700
PROVIDIAN FINL CORP	COM	74406A102	396	27000	SH	PUT	DEFINED	08	27000
PROVIDIAN FINL CORP	COM	74406A102	1406	95845	SH		DEFINED	17	95845
PROVIDIAN FINL CORP 7000	COM	74406A102	529	36046	SH		DEFINED	21	29046
PROVIDIAN FINL CORP 4900	COM	74406A102	1203	82035	SH		DEFINED	22	77135
PROVIDIAN FINL CORP	COM	74406A102	185	12600	SH		OTHER	22	12600
PROVIDIAN FINL CORP	COM	74406A102	2545	173460	SH		DEFINED		173460
PROVIDIAN FINL CORP	NOTE	4.000% 74406AAC6	10401	8182000	PRN		DEFINED	08	8182000
PROVIDIAN FINL CORP	NOTE	4.000% 74406AAC6	509	40000	PRN		DEFINED	17	40000
PROXIM CORP	CL A	744283102	47	40000	SH		DEFINED	01	40000
PROXIM CORP	CL A	744283102	3	2645	SH		DEFINED	08	2645
PROXIM CORP	CL A	744283102	2	1889	SH		DEFINED	22	1889
PROXIM CORP	CL A	744283102	355	30000	SH		DEFINED		30000
PROXYMED PHARMACY INC	COM NEW	744290305	284	16636	SH		DEFINED	01	16636
PROXYMED PHARMACY INC	COM NEW	744290305	109	6400	SH		DEFINED	17	6400
PROXYMED PHARMACY INC 900	COM NEW	744290305	2380	139400	SH		DEFINED	21	138500
PROXYMED PHARMACY INC 2700	COM NEW	744290305	442	25900	SH		DEFINED	22	23200
PRUDENTIAL FINL INC 5175	COM	744320102	4857	104517	SH		DEFINED	01	98818

PRUDENTIAL FINL INC 18097	COM	744320102	841	18097 SH	OTHER	01	
PRUDENTIAL FINL INC 147700	COM	744320102	20245	435653 SH	DEFINED	05	287953
PRUDENTIAL FINL INC	COM	744320102	1732	37272 SH	DEFINED	08	37272
PRUDENTIAL FINL INC	COM	744320102	3236	69629 SH	DEFINED	17	69629
PRUDENTIAL FINL INC	COM	744320102	2651	57050 SH	DEFINED	20	57050
PRUDENTIAL FINL INC 116075	COM	744320102	22376	481514 SH	DEFINED	21	365439
PRUDENTIAL FINL INC 3924	COM	744320102	3785	81440 SH	DEFINED	22	77516
PRUDENTIAL FINL INC	COM	744320102	261	5623 SH	OTHER	22	5623
PRUDENTIAL FINL INC	COM	744320102	162	3488 SH	DEFINED		3488
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	125	5000 SH	DEFINED	17	5000
PSYCHIATRIC SOLUTIONS INC 2600	COM	74439H108	7197	288700 SH	DEFINED	21	286100
PSYCHIATRIC SOLUTIONS INC 4982	COM	74439H108	1703	68300 SH	DEFINED	22	63318
PUBLIC SVC ENTERPRISE GROUP 6093	COM	744573106	322089	8046183 SH	DEFINED	01	8040090
PUBLIC SVC ENTERPRISE GROUP 5854	COM	744573106	1103	27544 SH	OTHER	01	21690
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	5082	126963 SH	DEFINED	05	126963
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	787	19648 SH	DEFINED	08	19648
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	761	19020 SH	DEFINED	17	19020
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	16472	411500 SH	DEFINED	21	411500
PUBLIC SVC ENTERPRISE GROUP 20091	COM	744573106	6830	170620 SH	DEFINED	22	150529
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	3580	89434 SH	OTHER	22	89434
PUBLIC STORAGE INC	COM	74460D109	4616	100316 SH	DEFINED	01	100316
PUBLIC STORAGE INC 600	COM	74460D109	129	2799 SH	OTHER	01	2199
PUBLIC STORAGE INC	COM	74460D109	28	600 SH	DEFINED	05	600
PUBLIC STORAGE INC	COM	74460D109	1215	26400 SH	DEFINED	08	26400
PUBLIC STORAGE INC	COM	74460D109	931	20242 SH	DEFINED	17	20242
PUBLIC STORAGE INC	COM	74460D109	28829	626580 SH	DEFINED	21	626580
PUBLIC STORAGE INC 4910	COM	74460D109	2077	45138 SH	DEFINED	22	40228
PUBLIC STORAGE INC	COM	74460D109	46	1010 SH	OTHER	22	1010
PUGET ENERGY INC NEW 500	COM	745310102	310	14148 SH	DEFINED	01	13648
PUGET ENERGY INC NEW 4725	COM	745310102	479	21869 SH	OTHER	01	17144
PUGET ENERGY INC NEW	COM	745310102	4611	210457 SH	DEFINED	05	210457
PUGET ENERGY INC NEW	COM	745310102	105	4786 SH	DEFINED	08	4786
PUGET ENERGY INC NEW	COM	745310102	4356	198800 SH	DEFINED	21	198800
PUGET ENERGY INC NEW 2116	COM	745310102	518	23660 SH	DEFINED	22	21544
PUGET ENERGY INC NEW	COM	745310102	285	13010 SH	OTHER	22	13010
PULITZER INC 266	COM	745769109	13	266 SH	DEFINED	01	
PULITZER INC 1957 2215	COM	745769109	246	5028 SH	OTHER	01	856
PULITZER INC 1500	COM	745769109	16078	328800 SH	DEFINED	21	327300
PULITZER INC 3500	COM	745769109	1858	38000 SH	DEFINED	22	34500
PULTE HOMES INC 1000	COM	745867101	4491	86306 SH	DEFINED	01	85306
PULTE HOMES INC 2740	COM	745867101	143	2740 SH	OTHER	01	
PULTE HOMES INC 78900	COM	745867101	7979	153346 SH	DEFINED	05	74446
PULTE HOMES INC	COM	745867101	1483	28504 SH	DEFINED	08	28504
PULTE HOMES INC	COM	745867101	2258	43393 SH	DEFINED	17	43393
PULTE HOMES INC	COM	745867101	658	12640 SH	DEFINED	21	12640
PULTE HOMES INC 4100	COM	745867101	213	4100 SH	DEFINED	22	
PULTE HOMES INC 2700	COM	745867101	437	8400 SH	OTHER	22	5700
PUTNAM HIGH INCOME BOND FD	SH BEN INT	746779107	90	12500 SH	OTHER	01	12500
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	22	3497 SH	DEFINED	01	3497
PUTNAM HIGH YIELD MUN TR 10000	SH BEN INT	746781103	67	10500 SH	OTHER	01	500
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	10	1500 SH	DEFINED	22	1500
PUTNAM HIGH YIELD MUN TR	SH BEN INT	746781103	6	1000 SH	OTHER	22	1000
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	8	1275 SH	DEFINED	01	1275
PUTNAM MASTER INCOME TR 6043	SH BEN INT	74683K104	122	19843 SH	OTHER	01	13800
PUTNAM MASTER INCOME TR	SH BEN INT	74683K104	134	21750 SH	OTHER	22	21750
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	8	678 SH	DEFINED	01	678
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	131	11052 SH	OTHER	01	11052
PUTNAM MUN BD FD INC	SH BEN INT	74683V100	12	1000 SH	OTHER	22	1000
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	35	5800 SH	DEFINED	01	5800
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	43	7042 SH	OTHER	01	900

6142									
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	24	3900 SH	DEFINED 22			3900	
PUTNAM PREMIER INCOME TR	SH BEN INT	746853100	56	9200 SH	OTHER 22			9200	
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	9	1422 SH	DEFINED 01			1102	
320									
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	14	2234 SH	OTHER 01			2234	
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	21	3274 SH	DEFINED 22			3274	
PUTNAM MASTER INTER INCOME T	SH BEN INT	746909100	241	37873 SH	OTHER 22			37873	
QLT INC	COM	746927102	8	400 SH	DEFINED 01			400	
QLT INC	COM	746927102	10	500 SH	OTHER 01				
500									
QLT INC	COM	746927102	257	12800 SH	DEFINED 17			12800	
QLT INC	COM	746927102	10	500 SH	DEFINED 22			500	
QLT INC	NOTE 3.000%	746927AB8	1625	1184000 PRN	DEFINED 17			1184000	
QRS CORP	COM	74726X105	65	9925 SH	DEFINED 01			2818	
7107									
QRS CORP	COM	74726X105	1	193 SH	OTHER 01				
193									
QRS CORP	COM	74726X105	490	74975 SH	DEFINED 05			74975	
QRS CORP	COM	74726X105	69	10600 SH	DEFINED 21			10600	
QLOGIC CORP	COM	747277101	332	12480 SH	DEFINED 01			10030	
2450									
QLOGIC CORP	COM	747277101	57	2130 SH	OTHER 01			950	
1180									
QLOGIC CORP	COM	747277101	1154	43395 SH	DEFINED 05			43395	
QLOGIC CORP	COM	747277101	682	25651 SH	DEFINED 08			25651	
QLOGIC CORP	COM	747277101	1330	50000 SH	CALL DEFINED 08			50000	
QLOGIC CORP	COM	747277101	741	27856 SH	DEFINED 17			27856	
QLOGIC CORP	COM	747277101	1411	53050 SH	DEFINED 20			53050	
QLOGIC CORP	COM	747277101	9949	374180 SH	DEFINED 21			269255	
104925									
QLOGIC CORP	COM	747277101	404	15182 SH	DEFINED 22			14882	
300									
QLOGIC CORP	COM	747277101	330	12403 SH	OTHER 22			12403	
QAD INC	COM	74727D108	877	82683 SH	DEFINED 17			82683	
QUAKER CHEM CORP	COM	747316107	20	725 SH	DEFINED 01			725	
QUAKER CHEM CORP	COM	747316107	50	1800 SH	OTHER 01			1800	
QUAKER CHEM CORP	COM	747316107	1112	40275 SH	DEFINED 05			40275	
QUAKER CHEM CORP	COM	747316107	25	900 SH	DEFINED 17			900	
QUAKER CHEM CORP	COM	747316107	177	6400 SH	DEFINED 21			6400	
QUALCOMM INC	COM	747525103	50630	693755 SH	DEFINED 01			678315	
15440									
QUALCOMM INC	COM	747525103	19211	263236 SH	OTHER 01			120073	
143163									
QUALCOMM INC	COM	747525103	45234	619820 SH	DEFINED 05			428020	
191800									
QUALCOMM INC	COM	747525103	1199	16429 SH	DEFINED 08			16429	
QUALCOMM INC	COM	747525103	49	670 SH	DEFINED 13			670	
QUALCOMM INC	COM	747525103	9585	131336 SH	DEFINED 17			131336	
QUALCOMM INC	COM	747525103	592	8115 SH	DEFINED 18				
8115									
QUALCOMM INC	COM	747525103	1846	25290 SH	DEFINED 20			25290	
QUALCOMM INC	COM	747525103	61786	846610 SH	DEFINED 21			796610	
50000									
QUALCOMM INC	COM	747525103	10199	139745 SH	DEFINED 22			120025	
19720									
QUALCOMM INC	COM	747525103	681	9330 SH	OTHER 22			9330	
QUANEX CORP	COM	747620102	681	13975 SH	DEFINED 01			5845	
8130									
QUANEX CORP	COM	747620102	174	3570 SH	OTHER 01				
3570									
QUANEX CORP	COM	747620102	3729	76575 SH	DEFINED 05			76575	
QUANEX CORP	COM	747620102	68	1400 SH	DEFINED 17			1400	
QUANEX CORP	COM	747620102	531	10900 SH	DEFINED 21			10900	
QUANTA SVCS INC	COM	74762E102	216	34668 SH	DEFINED 01			34668	
QUANTA SVCS INC	COM	74762E102	3	500 SH	OTHER 01			200	
300									
QUANTA SVCS INC	COM	74762E102	1542	247957 SH	DEFINED 05			247957	
QUANTA SVCS INC	COM	74762E102	2115	340100 SH	DEFINED 08			340100	
QUANTA SVCS INC	COM	74762E102	1804	290000 SH	DEFINED 17			290000	
QUANTA SVCS INC	COM	74762E102	767	123300 SH	DEFINED 21			123300	
QUANTA SVCS INC	COM	74762E102	33	5360 SH	DEFINED 22			5360	
QUANTA SVCS INC	COM	74762E102	11	1800 SH	OTHER 22			1800	
QUANTA SVCS INC	NOTE 4.000%	74762EAAA0	728	800000 PRN	DEFINED 17			800000	
QUANTA SVCS INC	SDCV 4.500%	74762EAC6	5212	5285000 PRN	DEFINED 08			5285000	
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	86	14000 SH	DEFINED 17			14000	
QUANTUM CORP	COM DSSG	747906204	51	16300 SH	DEFINED 01			13500	
2800									
QUANTUM CORP	COM DSSG	747906204	13	4300 SH	OTHER 01			3300	
1000									
QUANTUM CORP	COM DSSG	747906204	1185	382121 SH	DEFINED 05			382121	
QUANTUM CORP	COM DSSG	747906204	3	1100 SH	DEFINED 22			1100	
QUEBECOR WORLD INC	COM NON-VTG	748203106	8	380 SH	OTHER 01			380	
QUEBECOR WORLD INC	COM NON-VTG	748203106	473	21497 SH	DEFINED 22			21497	
QUEST DIAGNOSTICS INC	COM	74834L100	1376	16193 SH	DEFINED 01			16093	

100								
QUEST DIAGNOSTICS INC 16450	COM	74834L100	1559	18353 SH	OTHER	01		1903
QUEST DIAGNOSTICS INC	COM	74834L100	14005	164858 SH	DEFINED	05		164858
QUEST DIAGNOSTICS INC	COM	74834L100	1479	17406 SH	DEFINED	08		17406
QUEST DIAGNOSTICS INC	COM	74834L100	27694	326000 SH	CALL	DEFINED	08	326000
QUEST DIAGNOSTICS INC	COM	74834L100	10993	129400 SH	PUT	DEFINED	08	129400
QUEST DIAGNOSTICS INC	COM	74834L100	667	7850 SH	DEFINED	17		7850
QUEST DIAGNOSTICS INC 4625	COM	74834L100	393	4625 SH	DEFINED	18		
QUEST DIAGNOSTICS INC	COM	74834L100	15110	177871 SH	DEFINED	21		177871
QUEST DIAGNOSTICS INC 963	COM	74834L100	982	11559 SH	DEFINED	22		10596
QUEST DIAGNOSTICS INC	COM	74834L100	758	8924 SH	OTHER	22		8924
QUEST SOFTWARE INC	COM	74834T103	1	96 SH	DEFINED	01		96
QUEST SOFTWARE INC	COM	74834T103	6207	481150 SH	DEFINED	05		481150
QUEST SOFTWARE INC	COM	74834T103	52	4034 SH	DEFINED	08		4034
QUEST SOFTWARE INC 33800	COM	74834T103	15225	1180210 SH	DEFINED	21		1146410
QUEST SOFTWARE INC 31780	COM	74834T103	422	32692 SH	DEFINED	22		912
QUESTAR CORP 11400	COM	748356102	1854	47991 SH	DEFINED	01		36591
QUESTAR CORP 623	COM	748356102	1024	26499 SH	OTHER	01		25876
QUESTAR CORP	COM	748356102	6869	177764 SH	DEFINED	05		177764
QUESTAR CORP	COM	748356102	601	15545 SH	DEFINED	08		15545
QUESTAR CORP	COM	748356102	394	10200 SH	DEFINED	17		10200
QUESTAR CORP	COM	748356102	3910	101200 SH	DEFINED	21		101200
QUESTAR CORP 65	COM	748356102	3	65 SH	DEFINED	22		
QUESTAR CORP 13935	COM	748356102	4973	128700 SH	OTHER	22		114765
QUICKLOGIC CORP	COM	74837P108	55	15820 SH	DEFINED	21		15820
QUICKLOGIC CORP	COM	74837P108		67 SH	DEFINED	22		67
QUICKSILVER RESOURCES INC	COM	74837R104	2	25 SH	DEFINED	01		25
QUICKSILVER RESOURCES INC	COM	74837R104	101	1500 SH	OTHER	01		1500
QUICKSILVER RESOURCES INC	COM	74837R104	80	1200 SH	DEFINED	08		1200
QUICKSILVER RESOURCES INC 8700	COM	74837R104	17005	253540 SH	DEFINED	21		244840
QUICKSILVER RESOURCES INC 25600	COM	74837R104	1717	25600 SH	DEFINED	22		
QUIKSILVER INC 11000	COM	74838C106	455	19125 SH	DEFINED	01		8125
QUIKSILVER INC 175	COM	74838C106	4	175 SH	OTHER	01		
QUIKSILVER INC	COM	74838C106	5986	251400 SH	DEFINED	05		251400
QUIKSILVER INC	COM	74838C106	199	8342 SH	DEFINED	08		8342
QUIKSILVER INC	COM	74838C106	1275	53555 SH	DEFINED	17		53555
QUIKSILVER INC	COM	74838C106	11443	480600 SH	DEFINED	21		480600
QUIKSILVER INC 8500	COM	74838C106	2398	100700 SH	DEFINED	22		92200
QWEST COMMUNICATIONS INTL IN 16184	COM	749121109	1138	317103 SH	DEFINED	01		300919
QWEST COMMUNICATIONS INTL IN 43137	COM	749121109	327	90964 SH	OTHER	01		47827
QWEST COMMUNICATIONS INTL IN	COM	749121109	2943	819738 SH	DEFINED	05		819738
QWEST COMMUNICATIONS INTL IN	COM	749121109	130	36140 SH	DEFINED	08		36140
QWEST COMMUNICATIONS INTL IN	COM	749121109	16	4400 SH	DEFINED	17		4400
QWEST COMMUNICATIONS INTL IN	COM	749121109	1644	458031 SH	DEFINED	21		458031
QWEST COMMUNICATIONS INTL IN 11010	COM	749121109	244	67884 SH	DEFINED	22		56874
QWEST COMMUNICATIONS INTL IN R & B INC	COM	749121109	88	24517 SH	OTHER	22		24517
7200	COM	749124103	7871	401783 SH	DEFINED	21		394583
R & B INC 18000	COM	749124103	3846	196343 SH	DEFINED	22		178343
R & B INC	COM	749124103	59	3000 SH	OTHER	22		3000
R & G FINANCIAL CORP	CL B	749136107	192	5800 SH	DEFINED	08		5800
R & G FINANCIAL CORP	CL B	749136107	390	11800 SH	DEFINED	17		11800
RAIT INVT TR	COM	749227104	35	1400 SH	DEFINED	01		1400
RAIT INVT TR 2100	COM	749227104	52	2100 SH	OTHER	01		
RAIT INVT TR	COM	749227104	210	8531 SH	DEFINED	08		8531
RAIT INVT TR	COM	749227104	71	2900 SH	DEFINED	17		2900
RC2 CORP	COM	749388104	1	23 SH	DEFINED	08		23
RC2 CORP	COM	749388104	220	6200 SH	DEFINED	17		6200
RC2 CORP 5200	COM	749388104	15865	446900 SH	DEFINED	21		441700
RC2 CORP 11275	COM	749388104	4054	114200 SH	DEFINED	22		102925
R H DONNELLEY CORP	COM NEW	74955W307	398	9091 SH	DEFINED	01		9091
R H DONNELLEY CORP 675	COM NEW	74955W307	47	1080 SH	OTHER	01		405
R H DONNELLEY CORP	COM NEW	74955W307	3099	70843 SH	DEFINED	05		70843

R H DONNELLEY CORP	COM NEW	74955W307	171	3900 SH	DEFINED 08	3900
R H DONNELLEY CORP	COM NEW	74955W307	254	5800 SH	DEFINED 17	5800
R H DONNELLEY CORP	COM NEW	74955W307	71	1621 SH	DEFINED 22	601
1020						
R H DONNELLEY CORP	COM NEW	74955W307	109	2500 SH	OTHER 22	2500
RLI CORP	COM	749607107	414	11350 SH	DEFINED 01	5050
6300						
RLI CORP	COM	749607107	3	75 SH	OTHER 01	
75						
RLI CORP	COM	749607107	4159	113950 SH	DEFINED 05	113950
RLI CORP	COM	749607107	4855	133000 SH	DEFINED 21	133000
RLI CORP	COM	749607107	181	4950 SH	DEFINED 22	4650
300						
RLI CORP	COM	749607107	73	2000 SH	OTHER 22	2000
RPM INTL INC	COM	749685103	214	14075 SH	DEFINED 01	14075
RPM INTL INC	COM	749685103	477	31388 SH	OTHER 01	6350
25038						
RPM INTL INC	COM	749685103	3744	246338 SH	DEFINED 05	246338
RPM INTL INC	COM	749685103	138	9100 SH	DEFINED 08	9100
RPM INTL INC	COM	749685103	312	20500 SH	DEFINED 17	20500
RPM INTL INC	COM	749685103	770	50686 SH	DEFINED 22	50086
600						
RPM INTL INC	COM	749685103	476	31301 SH	OTHER 22	31301
RSA SEC INC	COM	749719100	362	17700 SH	DEFINED 01	17700
RSA SEC INC	COM	749719100	8	395 SH	OTHER 01	170
225						
RSA SEC INC	COM	749719100	2676	130722 SH	DEFINED 05	130722
RSA SEC INC	COM	749719100	248	12103 SH	DEFINED 08	12103
RSA SEC INC	COM	749719100	12	600 SH	DEFINED 22	600
RSA SEC INC	COM	749719100	53	2600 SH	OTHER 22	2600
RTI INTL METALS INC	COM	74973W107	185	11575 SH	DEFINED 01	1675
9900						
RTI INTL METALS INC	COM	74973W107	1545	96875 SH	DEFINED 05	96875
RTI INTL METALS INC	COM	74973W107	4314	270450 SH	DEFINED 21	270450
RTI INTL METALS INC	COM	74973W107	169	10610 SH	DEFINED 22	9010
1600						
RTI INTL METALS INC	COM	74973W107	85	5300 SH	OTHER 22	5300
RF MICRODEVICES INC	COM	749941100	277	36975 SH	DEFINED 01	36975
RF MICRODEVICES INC	COM	749941100	13	1750 SH	OTHER 01	300
1450						
RF MICRODEVICES INC	COM	749941100	2961	394815 SH	DEFINED 05	394815
RF MICRODEVICES INC	COM	749941100	783	104450 SH	DEFINED 08	104450
RF MICRODEVICES INC	COM	749941100	942	125655 SH	DEFINED 17	125655
RF MICRODEVICES INC	COM	749941100	24	3150 SH	OTHER 22	3150
RF MICRODEVICES INC	NOTE 1.500%	749941AE0	7216	6115000 PRN	DEFINED 08	6115000
RF MICRODEVICES INC	NOTE 1.500%	749941AE0	2701	2289000 PRN	DEFINED 17	2289000
RADIAN GROUP INC	COM	750236101	429	8965 SH	DEFINED 01	8965
RADIAN GROUP INC	COM	750236101	9568	199758 SH	DEFINED 05	199758
RADIAN GROUP INC	COM	750236101	401	8379 SH	DEFINED 08	8379
RADIAN GROUP INC	COM	750236101	144	3000 SH	DEFINED 08	3000
RADIAN GROUP INC	COM	750236101	2023	42238 SH	DEFINED 17	42238
RADIAN GROUP INC	COM	750236101	14	300 SH	DEFINED 18	
300						
RADIAN GROUP INC	COM	750236101	32888	686600 SH	DEFINED 21	686600
RADIAN GROUP INC	COM	750236101	1988	41497 SH	DEFINED 22	41497
RADIAN GROUP INC	COM	750236101	148	3100 SH	OTHER 22	3100
RADIANT SYSTEMS INC	COM	75025N102	8	1750 SH	DEFINED 01	1750
RADIANT SYSTEMS INC	COM	75025N102	2	330 SH	OTHER 01	330
RADIANT SYSTEMS INC	COM	75025N102	516	110065 SH	DEFINED 05	110065
RADIANT SYSTEMS INC	COM	75025N102	82	17400 SH	DEFINED 21	17400
RADIO ONE INC	CL D NON VTG	75040P405	238	14850 SH	DEFINED 01	12025
2825						
RADIO ONE INC	CL D NON VTG	75040P405	4655	290776 SH	DEFINED 05	290776
RADIO ONE INC	CL D NON VTG	75040P405	6650	415346 SH	DEFINED 08	415346
RADIO ONE INC	CL D NON VTG	75040P405	413	25800 SH	DEFINED 17	25800
RADIO ONE INC	CL D NON VTG	75040P405	23070	1440956 SH	DEFINED 21	1385052
55904						
RADIO ONE INC	CL D NON VTG	75040P405	1275	79666 SH	DEFINED 22	30986
48680						
RADIO ONE INC	CL D NON VTG	75040P405	162	10100 SH	OTHER 22	10100
RADIO SHACK CORP	COM	750438103	11202	391262 SH	DEFINED 01	381846
8816 600						
RADIO SHACK CORP	COM	750438103	1338	46724 SH	OTHER 01	
46724						
RADIO SHACK CORP	COM	750438103	8133	284080 SH	DEFINED 05	156280
127800						
RADIO SHACK CORP	COM	750438103	748	26124 SH	DEFINED 08	26124
RADIO SHACK CORP	COM	750438103	296	10350 SH	DEFINED 17	10350
RADIO SHACK CORP	COM	750438103	3991	139396 SH	DEFINED 21	139396
RADIO SHACK CORP	COM	750438103	3455	120670 SH	DEFINED 22	115570
5100						
RADIO SHACK CORP	COM	750438103	94	3300 SH	OTHER 22	3300
RADISYS CORP	COM	750459109	195	10525 SH	DEFINED 01	2725
7800						
RADISYS CORP	COM	750459109	1	50 SH	OTHER 01	

50							
RADISYS CORP	COM	750459109	1639	88250	SH	DEFINED 05	88250
RADISYS CORP	COM	750459109	85	4600	SH	DEFINED 08	4600
RADISYS CORP	COM	750459109	71	3800	SH	DEFINED 17	3800
RADISYS CORP	COM	750459109	14725	792940	SH	DEFINED 21	765540
27400							
RADISYS CORP	COM	750459109	495	26640	SH	DEFINED 22	
26640							
RAE SYS INC	COM	75061P102	108	20000	SH	DEFINED 08	20000
RAE SYS INC	COM	75061P102	91	16900	SH	DEFINED 17	16900
RAE SYS INC	COM	75061P102	2633	487600	SH	DEFINED 21	455700
31900							
RAE SYS INC	COM	75061P102	517	95800	SH	DEFINED 22	92400
3400							
RAE SYS INC	COM	75061P102	56	10400	SH	OTHER 22	10400
RAILAMERICA INC	COM	750753105	294	20133	SH	DEFINED 01	20133
RAILAMERICA INC	COM	750753105	45	3078	SH	DEFINED 17	3078
RAILAMERICA INC	COM	750753105	7208	493700	SH	DEFINED 21	493700
RAILAMERICA INC	COM	750753105	1501	102800	SH	DEFINED 22	94700
8100							
RAINIER PAC FINL GROUP INC	COM	75087U101	464	28386	SH	DEFINED 17	28386
RAMBUS INC DEL	COM	750917106	60	3395	SH	DEFINED 01	3395
RAMBUS INC DEL	COM	750917106	20	1100	SH	OTHER 01	1100
RAMBUS INC DEL	COM	750917106	412	23220	SH	DEFINED 08	23220
RAMBUS INC DEL	COM	750917106	532	30000	SH	CALL DEFINED 08	30000
RAMBUS INC DEL	COM	750917106	38	2130	SH	DEFINED 21	2130
RAMBUS INC DEL	COM	750917106	7	400	SH	DEFINED 22	400
RAMBUS INC DEL	COM	750917106	4	200	SH	OTHER 22	200
RALCORP HLDGS INC NEW	COM	751028101	4422	125631	SH	DEFINED 01	42775
11434 71422							
RALCORP HLDGS INC NEW	COM	751028101	20790	590619	SH	OTHER 01	
590619							
RALCORP HLDGS INC NEW	COM	751028101	4821	136950	SH	DEFINED 05	136950
RALCORP HLDGS INC NEW	COM	751028101	53	1500	SH	DEFINED 08	1500
RALCORP HLDGS INC NEW	COM	751028101	683	19400	SH	DEFINED 21	19400
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	449	18515	SH	DEFINED 01	18515
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	99	4100	SH	DEFINED 08	4100
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	443	18292	SH	DEFINED 17	18292
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	4	150	SH	OTHER 22	150
RANGE RES CORP	COM	75281A109	3	235	SH	DEFINED 01	235
RANGE RES CORP	COM	75281A109	122	8326	SH	DEFINED 08	8326
RANGE RES CORP	COM	75281A109	3082	211100	SH	DEFINED 21	211100
RANGE RES CORP	COM	75281A109	134	9200	SH	DEFINED 22	9200
RANGE RES CORP	COM	75281A109	44	3000	SH	OTHER 22	3000
RARE HOSPITALITY INTL INC	COM	753820109	623	25019	SH	DEFINED 01	10544
14475							
RARE HOSPITALITY INTL INC	COM	753820109	2	100	SH	OTHER 01	
100							
RARE HOSPITALITY INTL INC	COM	753820109	7143	286879	SH	DEFINED 05	286879
RARE HOSPITALITY INTL INC	COM	753820109	30	1200	SH	DEFINED 08	1200
RARE HOSPITALITY INTL INC	COM	753820109	4295	172500	SH	DEFINED 21	172500
RARE HOSPITALITY INTL INC	COM	753820109	172	6890	SH	DEFINED 22	
6890							
RARE HOSPITALITY INTL INC	COM	753820109	416	16700	SH	OTHER 22	
16700							
RAYMOND JAMES FINANCIAL INC	COM	754730109	136	5150	SH	DEFINED 01	5150
RAYMOND JAMES FINANCIAL INC	COM	754730109	8	300	SH	OTHER 01	
300							
RAYMOND JAMES FINANCIAL INC	COM	754730109	4119	155745	SH	DEFINED 05	155745
RAYMOND JAMES FINANCIAL INC	COM	754730109	212	8000	SH	DEFINED 08	8000
RAYMOND JAMES FINANCIAL INC	COM	754730109	74	2800	SH	DEFINED 17	2800
RAYMOND JAMES FINANCIAL INC	COM	754730109	427	16132	SH	DEFINED 21	16132
RAYMOND JAMES FINANCIAL INC	COM	754730109	1500	56725	SH	DEFINED 22	54250
2475							
RAYMOND JAMES FINANCIAL INC	COM	754730109	19	705	SH	OTHER 22	705
RAYONIER INC	COM	754907103	385	8666	SH	DEFINED 01	5332
3334							
RAYONIER INC	COM	754907103	324	7286	SH	OTHER 01	6674
612							
RAYONIER INC	COM	754907103	3215	72332	SH	DEFINED 05	72332
RAYONIER INC	COM	754907103	732	16470	SH	DEFINED 08	16470
RAYONIER INC	COM	754907103	80	1800	SH	DEFINED 17	1800
RAYONIER INC	COM	754907103	15565	350178	SH	DEFINED 21	350178
RAYONIER INC	COM	754907103	1366	30733	SH	DEFINED 22	3561
27172							
RAYONIER INC	COM	754907103	1809	40700	SH	OTHER 22	40700
RAYOVAC CORP	COM	755081106	71	2510	SH	DEFINED 01	2510
RAYOVAC CORP	COM	755081106	111	3940	SH	OTHER 01	1000
2940							
RAYOVAC CORP	COM	755081106	4011	142725	SH	DEFINED 05	142725
RAYOVAC CORP	COM	755081106	227	8072	SH	DEFINED 08	8072
RAYOVAC CORP	COM	755081106	962	34236	SH	DEFINED 17	34236
RAYOVAC CORP	COM	755081106	15388	547600	SH	DEFINED 21	540700
6900							
RAYOVAC CORP	COM	755081106	5021	178700	SH	DEFINED 22	154700

REGAL BELOIT CORP	COM	758750103	2321	104250	SH	DEFINED 05	104250
REGAL BELOIT CORP	COM	758750103	256	11500	SH	DEFINED 08	11500
REGAL BELOIT CORP	COM	758750103	78	3500	SH	DEFINED 17	3500
REGAL BELOIT CORP	COM	758750103	249	11200	SH	DEFINED 21	11200
REGAL ENTMT GROUP	CL A	758766109	839	46366	SH	DEFINED 01	46366
REGAL ENTMT GROUP	CL A	758766109	2	100	SH	DEFINED 08	100
REGAL ENTMT GROUP	CL A	758766109	3763	207900	SH	OTHER 17	
207900							
REGAL ENTMT GROUP	CL A	758766109	3102	171400	SH	DEFINED 21	171400
REGAL ENTMT GROUP	CL A	758766109	255	14100	SH	DEFINED 22	8100
6000							
REGENCY CTRS CORP	COM	758849103	1365	31820	SH	DEFINED 01	31820
REGENCY CTRS CORP	COM	758849103	429	10000	SH	OTHER 01	10000
REGENCY CTRS CORP	COM	758849103	4	100	SH	DEFINED 05	100
REGENCY CTRS CORP	COM	758849103	2010	46842	SH	DEFINED 17	46842
REGENCY CTRS CORP	COM	758849103	31903	743660	SH	DEFINED 21	743660
REGENCY CTRS CORP	COM	758849103	2260	52680	SH	DEFINED 22	46600
6080							
REGENT COMMUNICATIONS INC DE	COM	758865109		25	SH	DEFINED 01	25
REGENT COMMUNICATIONS INC DE	COM	758865109	3968	641000	SH	DEFINED 21	633800
7200							
REGENT COMMUNICATIONS INC DE	COM	758865109	1094	176700	SH	DEFINED 22	160100
16600							
REGENERON PHARMACEUTICALS	COM	75886F107	59	5625	SH	DEFINED 01	5625
REGENERON PHARMACEUTICALS	COM	75886F107	24	2250	SH	OTHER 01	2000
250							
REGENERON PHARMACEUTICALS	COM	75886F107	2453	232925	SH	DEFINED 05	232925
REGENERON PHARMACEUTICALS	COM	75886F107	63	6007	SH	DEFINED 17	6007
REGENERON PHARMACEUTICALS	COM	75886F107	389	36900	SH	DEFINED 21	36900
REGENERON PHARMACEUTICALS	COM	75886F107	11	1000	SH	DEFINED 22	900
100							
REGENERON PHARMACEUTICALS	COM	75886F107	1	100	SH	OTHER 22	100
REGENERON PHARMACEUTICALS	NOTE	5.500% 75886FAB3	1958	215500	PRN	DEFINED 17	2155000
REGENERATION TECH INC DEL	COM	75886N100	2158	201155	SH	DEFINED 01	201155
REGENERATION TECH INC DEL	COM	75886N100	9177	855290	SH	DEFINED 21	825090
30200							
REGENERATION TECH INC DEL	COM	75886N100	303	28260	SH	DEFINED 22	
28260							
REGIS CORP MINN	COM	758932107	222	4970	SH	DEFINED 01	4970
REGIS CORP MINN	COM	758932107	35	780	SH	OTHER 01	630
150							
REGIS CORP MINN	COM	758932107	4232	94915	SH	DEFINED 05	94915
REGIS CORP MINN	COM	758932107	204	4575	SH	DEFINED 08	4575
REGIS CORP MINN	COM	758932107	103	2300	SH	DEFINED 17	2300
REGIS CORP MINN	COM	758932107	4718	105800	SH	DEFINED 21	100000
5800							
REGIS CORP MINN	COM	758932107	27	600	SH	DEFINED 22	600
REGIS CORP MINN	COM	758932107	33	750	SH	OTHER 22	750
REGIONS FINL CORP	COM	758940100	150170	4108609	SH	DEFINED 01	4108609
REGIONS FINL CORP	COM	758940100	1296	35464	SH	OTHER 01	19953
15511							
REGIONS FINL CORP	COM	758940100	5107	139726	SH	DEFINED 05	107026
32700							
REGIONS FINL CORP	COM	758940100	531	14535	SH	DEFINED 08	14535
REGIONS FINL CORP	COM	758940100	799	21874	SH	DEFINED 21	21874
REGIONS FINL CORP	COM	758940100	407	11141	SH	DEFINED 22	7780
3361							
REGIONS FINL CORP	COM	758940100	174	4747	SH	OTHER 22	4747
REGIONAL BK HOLDERS TR	DEPOSITRY RC	75902E100	28237	216455	SH	DEFINED 08	216455
REGIONAL BK HOLDERS TR	DEPOSITRY RC	75902E100	26090	200000	SH	DEFINED 08	200000
REHABCARE GROUP INC	COM	759148109	209	7850	SH	DEFINED 01	1950
5900							
REHABCARE GROUP INC	COM	759148109	1887	70875	SH	DEFINED 05	70875
REHABCARE GROUP INC	COM	759148109	285	10700	SH	DEFINED 21	10700
REINSURANCE GROUP AMER INC	COM	759351109	9	230	SH	DEFINED 01	230
REINSURANCE GROUP AMER INC	COM	759351109	41	1012	SH	OTHER 01	900
112							
REINSURANCE GROUP AMER INC	COM	759351109	4	100	SH	DEFINED 05	100
REINSURANCE GROUP AMER INC	COM	759351109	4	100	SH	DEFINED 08	100
REINSURANCE GROUP AMER INC	COM	759351109	938	23081	SH	DEFINED 17	23081
RELIANCE STEEL & ALUMINUM CO	COM	759509102	513	12725	SH	DEFINED 01	5925
6800							
RELIANCE STEEL & ALUMINUM CO	COM	759509102	85	2100	SH	OTHER 01	
2100							
RELIANCE STEEL & ALUMINUM CO	COM	759509102	5752	142650	SH	DEFINED 05	142650
RELIANCE STEEL & ALUMINUM CO	COM	759509102	262	6500	SH	DEFINED 08	6500
RELIANCE STEEL & ALUMINUM CO	COM	759509102	32	800	SH	DEFINED 17	800
RELIANCE STEEL & ALUMINUM CO	COM	759509102	16924	419750	SH	DEFINED 21	415550
4200							
RELIANCE STEEL & ALUMINUM CO	COM	759509102	4272	105959	SH	DEFINED 22	96159
9800							
RELIANT ENERGY INC	COM	75952B105	148	13643	SH	DEFINED 01	11145
2498							
RELIANT ENERGY INC	COM	75952B105	162	14966	SH	OTHER 01	7960
7006							

RELIANT ENERGY INC	COM	75952B105	31	2900	SH	DEFINED 05	2900
RELIANT ENERGY INC	COM	75952B105	4252	392654	SH	DEFINED 08	392654
RELIANT ENERGY INC	COM	75952B105	2296	211966	SH	DEFINED 17	211966
RELIANT ENERGY INC	COM	75952B105	7322	676100	SH	DEFINED 21	676100
RELIANT ENERGY INC	COM	75952B105	774	71477	SH	DEFINED 22	69453
2024							
RELIANT ENERGY INC	COM	75952B105	222	20469	SH	OTHER 22	20469
RELIANT ENERGY INC	NOTE	5.000% 75952BAD7	21074	15134000	PRN	DEFINED 08	15134000
RELIANT ENERGY INC	NOTE	5.000% 75952BAD7	501	360000	PRN	DEFINED 17	360000
REMEC INC	COM	759543101	78	12312	SH	DEFINED 01	9937
2375							
REMEC INC	COM	759543101	1510	238890	SH	DEFINED 05	238890
REMEDYTEMP INC	CL A	759549108	2669	218810	SH	DEFINED 21	216010
2800							
REMEDYTEMP INC	CL A	759549108	892	73140	SH	DEFINED 22	67340
5800							
REMINGTON OIL & GAS CORP	COM	759594302	492	20860	SH	DEFINED 01	8600
12260							
REMINGTON OIL & GAS CORP	COM	759594302	1	25	SH	OTHER 01	
25							
REMINGTON OIL & GAS CORP	COM	759594302	5643	239125	SH	DEFINED 05	239125
REMINGTON OIL & GAS CORP	COM	759594302	26	1100	SH	DEFINED 08	1100
REMINGTON OIL & GAS CORP	COM	759594302	47	2000	SH	DEFINED 17	2000
REMINGTON OIL & GAS CORP	COM	759594302	422	17900	SH	DEFINED 21	17900
REMINGTON OIL & GAS CORP	COM	759594302	83	3500	SH	DEFINED 22	3500
REMINGTON OIL & GAS CORP	COM	759594302	8	350	SH	OTHER 22	350
RENOVIS INC	COM	759885106	63	6900	SH	DEFINED 17	6900
RENOVIS INC	COM	759885106	2690	293700	SH	DEFINED 21	275200
18500							
RENOVIS INC	COM	759885106	520	56800	SH	DEFINED 22	54800
2000							
RENOVIS INC	COM	759885106	57	6200	SH	OTHER 22	6200
RENAL CARE GROUP INC	COM	759930100	471	14225	SH	DEFINED 01	8685
5540							
RENAL CARE GROUP INC	COM	759930100	114	3449	SH	OTHER 01	3337
112							
RENAL CARE GROUP INC	COM	759930100	4694	141684	SH	DEFINED 05	141684
RENAL CARE GROUP INC	COM	759930100	120	3609	SH	DEFINED 08	3609
RENAL CARE GROUP INC	COM	759930100	1606	48490	SH	DEFINED 20	48490
RENAL CARE GROUP INC	COM	759930100	49195	1484894	SH	DEFINED 21	1433257
51637							
RENAL CARE GROUP INC	COM	759930100	2036	61440	SH	DEFINED 22	
61440							
RENAL CARE GROUP INC	COM	759930100	266	8037	SH	OTHER 22	3225
4812							
RENT A CTR INC NEW	COM	76009N100	667	22294	SH	DEFINED 01	3504
18790							
RENT A CTR INC NEW	COM	76009N100	310	10364	SH	OTHER 01	10189
175							
RENT A CTR INC NEW	COM	76009N100	5123	171175	SH	DEFINED 05	171175
RENT A CTR INC NEW	COM	76009N100	117	3900	SH	DEFINED 08	3900
RENT A CTR INC NEW	COM	76009N100	276	9205	SH	DEFINED 17	9205
RENT A CTR INC NEW	COM	76009N100	7602	254000	SH	DEFINED 21	252000
2000							
RENT A CTR INC NEW	COM	76009N100	1908	63749	SH	DEFINED 22	60249
3500							
RENT WAY INC	COM	76009U104		25	SH	DEFINED 01	25
RENT WAY INC	COM	76009U104	54	6000	SH	DEFINED 17	6000
RENT WAY INC	COM	76009U104	2220	246700	SH	DEFINED 21	246700
RENT WAY INC	COM	76009U104	97	10730	SH	DEFINED 22	10730
RENT WAY INC	COM	76009U104	33	3700	SH	OTHER 22	3700
REPSOL YPF S A	SPONSORED AD	76026T205	22	1005	SH	DEFINED 01	1005
REPSOL YPF S A	SPONSORED AD	76026T205	44	2025	SH	OTHER 01	755
1270							
REPSOL YPF S A	SPONSORED AD	76026T205	874	40000	SH	DEFINED 08	40000
REPSOL YPF S A	SPONSORED AD	76026T205	44	2000	SH	DEFINED 21	2000
REPUBLIC BANCORP INC	COM	760282103	201	14457	SH	DEFINED 01	6557
7900							
REPUBLIC BANCORP INC	COM	760282103	3723	267830	SH	DEFINED 05	267830
REPUBLIC BANCORP INC	COM	760282103	78	5629	SH	DEFINED 08	5629
REPUBLIC BANCORP INC	COM	760282103	6100	438830	SH	DEFINED 21	434936
3894							
REPUBLIC BANCORP INC	COM	760282103	1546	111236	SH	DEFINED 22	92665
18571							
REPUBLIC BANCORP INC	COM	760282103	289	20791	SH	OTHER 22	20791
REPUBLIC SVCS INC	COM	760759100	770	26613	SH	DEFINED 01	26613
REPUBLIC SVCS INC	COM	760759100	45	1550	SH	OTHER 01	725
825							
REPUBLIC SVCS INC	COM	760759100	9490	327905	SH	DEFINED 05	327905
REPUBLIC SVCS INC	COM	760759100	1392	48110	SH	DEFINED 08	48110
REPUBLIC SVCS INC	COM	760759100	3586	123900	SH	DEFINED 21	123900
REPUBLIC SVCS INC	COM	760759100	3372	116509	SH	DEFINED 22	113659
2850							
REPUBLIC SVCS INC	COM	760759100	33	1150	SH	OTHER 22	1150
RES-CARE INC	COM	760943100	50	3900	SH	DEFINED 08	3900

RES-CARE INC	COM	760943100	91	7200	SH	DEFINED 17	7200
RES-CARE INC 21825	COM	760943100	22262	1752874	SH	DEFINED 21	1731049
RES-CARE INC 51328	COM	760943100	8243	649019	SH	DEFINED 22	597691
RES-CARE INC	COM	760943100	25	1994	SH	OTHER 22	1994
RESEARCH IN MOTION LTD 590	COM	760975102	40	590	SH	DEFINED 01	
RESEARCH IN MOTION LTD 1810	COM	760975102	308	4500	SH	OTHER 01	2690
RESEARCH IN MOTION LTD	COM	760975102	3	50	SH	DEFINED 08	50
RESEARCH IN MOTION LTD 15230	COM	760975102	1042	15230	SH	DEFINED 18	
RESEARCH IN MOTION LTD	COM	760975102	75	1100	SH	DEFINED 22	1100
RESTORATION HARDWARE INC DEL	COM	760981100	86	11700	SH	DEFINED 17	11700
RESMED INC 4900	COM	761152107	433	8500	SH	DEFINED 01	3600
RESMED INC 125	COM	761152107	6	125	SH	OTHER 01	
RESMED INC	COM	761152107	7531	147775	SH	DEFINED 05	147775
RESMED INC	COM	761152107	161	3160	SH	DEFINED 08	3160
RESMED INC 14600	COM	761152107	22945	450250	SH	DEFINED 21	435650
RESMED INC 13990	COM	761152107	713	13990	SH	DEFINED 22	
RESOURCES CONNECTION INC	COM	76122Q105	13	325	SH	DEFINED 01	325
RESOURCES CONNECTION INC	COM	76122Q105	121	3100	SH	DEFINED 08	3100
RESOURCES CONNECTION INC 26750	COM	76122Q105	29816	762370	SH	DEFINED 21	735620
RESOURCES CONNECTION INC 22300	COM	76122Q105	872	22300	SH	DEFINED 22	
RESPIRONICS INC 18089	COM	761230101	1789	30456	SH	DEFINED 01	12367
RESPIRONICS INC 350	COM	761230101	21	350	SH	OTHER 01	
RESPIRONICS INC	COM	761230101	27910	475071	SH	DEFINED 05	475071
RESPIRONICS INC	COM	761230101	129	2202	SH	DEFINED 08	2202
RESPIRONICS INC	COM	761230101	517	8800	SH	DEFINED 17	8800
RESPIRONICS INC	COM	761230101	1357	23100	SH	DEFINED 21	23100
RESPIRONICS INC	COM	761230101	176	3000	SH	OTHER 22	3000
RETAIL HOLDRS TR	DEP RCPT	76127U101	34329	375875	SH	DEFINED 08	375875
RETAIL HOLDRS TR	DEP RCPT	76127U101	17280	189200	SH	CALL DEFINED 08	189200
RETEK INC	COM	76128Q109	23	3800	SH	DEFINED 01	3800
RETEK INC	COM	76128Q109	725	118081	SH	DEFINED 05	118081
RETEK INC	COM	76128Q109	1	100	SH	DEFINED 08	100
RETEK INC	COM	76128Q109	615	100110	SH	DEFINED 17	100110
RETEK INC 30500	COM	76128Q109	3037	494700	SH	DEFINED 21	464200
RETEK INC 3400	COM	76128Q109	593	96500	SH	DEFINED 22	93100
RETEK INC	COM	76128Q109	175	28500	SH	OTHER 22	28500
REUTERS GROUP PLC	SPONSORED AD	76132M102	275	6754	SH	DEFINED 01	6754
REUTERS GROUP PLC 22386	SPONSORED AD	76132M102	1409	34553	SH	OTHER 01	12167
REUTERS GROUP PLC	SPONSORED AD	76132M102	106	2600	SH	DEFINED 08	2600
REUTERS GROUP PLC	SPONSORED AD	76132M102	21	520	SH	DEFINED 21	520
REUTERS GROUP PLC 100	SPONSORED AD	76132M102	1367	33519	SH	DEFINED 22	33419
REUTERS GROUP PLC	SPONSORED AD	76132M102	711	17446	SH	OTHER 22	17446
REWARDS NETWORK INC	COM	761557107	922	102425	SH	DEFINED 05	102425
REWARDS NETWORK INC	COM	761557107	343	38161	SH	DEFINED 17	38161
REWARDS NETWORK INC 1600	COM	761557107	6563	729200	SH	DEFINED 21	727600
REWARDS NETWORK INC 14700	COM	761557107	1832	203600	SH	DEFINED 22	188900
REYNOLDS & REYNOLDS CO 7252	CL A	761695105	168	7252	SH	DEFINED 01	
REYNOLDS & REYNOLDS CO 6650 12648	CL A	761695105	591	25550	SH	OTHER 01	6252
REYNOLDS & REYNOLDS CO	CL A	761695105	3223	139359	SH	DEFINED 05	139359
REYNOLDS & REYNOLDS CO	CL A	761695105	170	7350	SH	DEFINED 08	7350
REYNOLDS & REYNOLDS CO	CL A	761695105	393	17000	SH	DEFINED 17	17000
REYNOLDS & REYNOLDS CO	CL A	761695105	14967	647100	SH	DEFINED 21	647100
REYNOLDS & REYNOLDS CO 5875	CL A	761695105	1419	61337	SH	DEFINED 22	55462
REYNOLDS & REYNOLDS CO	CL A	761695105	314	13575	SH	OTHER 22	13575
REYNOLDS R J TOB HLDGS INC 23052 400	COM	76182K105	256450	3794201	SH	DEFINED 01	3770749
REYNOLDS R J TOB HLDGS INC 10081	COM	76182K105	681	10081	SH	OTHER 01	
REYNOLDS R J TOB HLDGS INC 79700	COM	76182K105	13302	196811	SH	DEFINED 05	117111
REYNOLDS R J TOB HLDGS INC	COM	76182K105	919	13602	SH	DEFINED 08	13602
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1014	15000	SH	CALL DEFINED 08	15000
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2203	32600	SH	PUT DEFINED 08	32600

REYNOLDS R J TOB HLDGS INC	COM	76182K105	608	9000 SH	DEFINED	17	9000	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	17235	255000 SH	CALL	DEFINED	17	255000
REYNOLDS R J TOB HLDGS INC	COM	76182K105	2028	30000 SH	PUT	DEFINED	17	30000
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1965	29070 SH	DEFINED	20	29070	
REYNOLDS R J TOB HLDGS INC	COM	76182K105	11916	176300 SH	DEFINED	21	166380	
9920								
REYNOLDS R J TOB HLDGS INC	COM	76182K105	5466	80872 SH	DEFINED	22	78122	
2750								
REYNOLDS R J TOB HLDGS INC	COM	76182K105	1047	15493 SH	OTHER	22	15493	
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	174	12251 SH	DEFINED	17	12251	
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	466	32796 SH	DEFINED		32796	
RIGGS NATL CORP WASH DC	COM	766570105	414	19611 SH	DEFINED	01	8011	
11600								
RIGGS NATL CORP WASH DC	COM	766570105	7	350 SH	OTHER	01		
350								
RIGGS NATL CORP WASH DC	COM	766570105	2886	136625 SH	DEFINED	05	136625	
RIGGS NATL CORP WASH DC	COM	766570105	406	19200 SH	DEFINED	17	19200	
RIGGS NATL CORP WASH DC	COM	766570105	7391	349936 SH	DEFINED	21	349936	
RIGGS NATL CORP WASH DC	COM	766570105	706	33410 SH	DEFINED	22	31611	
1799								
RIGGS NATL CORP WASH DC	COM	766570105	89	4200 SH	OTHER	22	4200	
RIMAGE CORP	COM	766721104	2997	199700 SH	DEFINED	21	198800	
900								
RIMAGE CORP	COM	766721104	350	23300 SH	DEFINED	22	21000	
2300								
RIO TINTO PLC	SPONSORED AD	767204100	55	560 SH	DEFINED	01	560	
RIO TINTO PLC	SPONSORED AD	767204100	87	886 SH	OTHER	01	630	
256								
RIO TINTO PLC	SPONSORED AD	767204100	1518	15480 SH	DEFINED	21	15480	
RIO TINTO PLC	SPONSORED AD	767204100	51024	520386 SH	DEFINED	22	497948	
22438								
RIO TINTO PLC	SPONSORED AD	767204100	14301	145859 SH	OTHER	22	145784	
75								
RITA MED SYS INC DEL	COM	76774E103	1842	432469 SH	DEFINED		432469	
RITE AID CORP	COM	767754104	119	22777 SH	DEFINED	01	22777	
RITE AID CORP	COM	767754104	45	8700 SH	OTHER	01	4500	
4200								
RITE AID CORP	COM	767754104	20	3800 SH	DEFINED	05	3800	
RITE AID CORP	COM	767754104	407	78000 SH	DEFINED	08	78000	
RITE AID CORP	COM	767754104	109	20800 SH	DEFINED	17	20800	
RITE AID CORP	COM	767754104	134	25725 SH	DEFINED	22	14725	
11000								
RITE AID CORP	COM	767754104	653	125000 SH	OTHER	22	125000	
ROBBINS & MYERS INC	COM	770196103	107	4750 SH	DEFINED	01	2250	
2500								
ROBBINS & MYERS INC	COM	770196103	22	1000 SH	OTHER	01		
1000								
ROBBINS & MYERS INC	COM	770196103	1358	60500 SH	DEFINED	05	60500	
ROBBINS & MYERS INC	COM	770196103	3983	177400 SH	DEFINED	21	177400	
ROBBINS & MYERS INC	COM	770196103	161	7180 SH	DEFINED	22	7180	
ROBBINS & MYERS INC	COM	770196103	56	2500 SH	OTHER	22	2500	
ROBERT HALF INTL INC	COM	770323103	567	19045 SH	DEFINED	01	19045	
ROBERT HALF INTL INC	COM	770323103	433	14550 SH	OTHER	01	14300	
250								
ROBERT HALF INTL INC	COM	770323103	8761	294282 SH	DEFINED	05	294282	
ROBERT HALF INTL INC	COM	770323103	335	11244 SH	DEFINED	08	11244	
ROBERT HALF INTL INC	COM	770323103	3524	118360 SH	DEFINED	21	118360	
ROBERT HALF INTL INC	COM	770323103	429	14400 SH	DEFINED	22	13900	
500								
ROCK-TENN CO	CL A	772739207	347	20490 SH	DEFINED	01	14390	
6100								
ROCK-TENN CO	CL A	772739207	2556	150775 SH	DEFINED	05	150775	
ROCK-TENN CO	CL A	772739207	398	23500 SH	DEFINED	21	23500	
ROCKWELL AUTOMATION INC	COM	773903109	3909	104213 SH	DEFINED	01	103958	
255								
ROCKWELL AUTOMATION INC	COM	773903109	3100	82649 SH	OTHER	01	24060	
58589								
ROCKWELL AUTOMATION INC	COM	773903109	3864	103005 SH	DEFINED	05	103005	
ROCKWELL AUTOMATION INC	COM	773903109	305	8118 SH	DEFINED	08	8118	
ROCKWELL AUTOMATION INC	COM	773903109	114	3045 SH	DEFINED	17	3045	
ROCKWELL AUTOMATION INC	COM	773903109	736	19609 SH	DEFINED	21	19609	
ROCKWELL AUTOMATION INC	COM	773903109	6717	179066 SH	DEFINED	22	177366	
1700								
ROCKWELL AUTOMATION INC	COM	773903109	404	10761 SH	OTHER	22	10761	
ROCKWELL COLLINS INC	COM	774341101	2801	84068 SH	DEFINED	01	83813	
255								
ROCKWELL COLLINS INC	COM	774341101	1965	58982 SH	OTHER	01	21463	
37519								
ROCKWELL COLLINS INC	COM	774341101	9975	299369 SH	DEFINED	05	299369	
ROCKWELL COLLINS INC	COM	774341101	700	20996 SH	DEFINED	08	20996	
ROCKWELL COLLINS INC	COM	774341101	135	4055 SH	DEFINED	17	4055	
ROCKWELL COLLINS INC	COM	774341101	240	7200 SH	DEFINED	18		
7200								
ROCKWELL COLLINS INC	COM	774341101	589	17673 SH	DEFINED	21	17673	
ROCKWELL COLLINS INC	COM	774341101	890	26720 SH	DEFINED	22	25020	

1700								
ROCKWELL COLLINS INC	COM	774341101	358	10756 SH	OTHER	22		10756
ROCKY SHOES & BOOTS INC	COM	774830103	4951	210600 SH	DEFINED	21		209500
1100								
ROCKY SHOES & BOOTS INC	COM	774830103	900	38300 SH	DEFINED	22		34921
3379								
ROGERS COMMUNICATIONS INC	CL B	775109200	145	8000 SH	DEFINED	17		8000
ROGERS COMMUNICATIONS INC	CL B	775109200	171	9450 SH	DEFINED	22		
9450								
ROGERS CORP	COM	775133101	474	6775 SH	DEFINED	01		1735
5040								
ROGERS CORP	COM	775133101	15	210 SH	OTHER	01		
210								
ROGERS CORP	COM	775133101	5216	74625 SH	DEFINED	05		74625
ROGERS CORP	COM	775133101	63	900 SH	DEFINED	08		900
ROGERS CORP	COM	775133101	769	11000 SH	DEFINED	21		11000
ROGERS CORP	COM	775133101	4901	70113 SH	DEFINED	22		70113
ROGERS CORP	COM	775133101	245	3500 SH	OTHER	22		3500
ROHM & HAAS CO	COM	775371107	3779	90894 SH	DEFINED	01		56394
34500								
ROHM & HAAS CO	COM	775371107	3353	80651 SH	OTHER	01		69465
11186								
ROHM & HAAS CO	COM	775371107	4291	103203 SH	DEFINED	05		103203
ROHM & HAAS CO	COM	775371107	720	17311 SH	DEFINED	08		17311
ROHM & HAAS CO	COM	775371107	107	2575 SH	DEFINED	17		2575
ROHM & HAAS CO	COM	775371107	8714	209581 SH	DEFINED	21		201592
7989								
ROHM & HAAS CO	COM	775371107	1404	33759 SH	DEFINED	22		30626
3133								
ROHM & HAAS CO	COM	775371107	333	8001 SH	OTHER	22		8001
ROLLINS INC	COM	775711104	263	11425 SH	DEFINED	01		11425
ROLLINS INC	COM	775711104	14	590 SH	OTHER	01		390
200								
ROLLINS INC	COM	775711104	2213	96187 SH	DEFINED	05		96187
ROLLINS INC	COM	775711104	51	2203 SH	DEFINED	08		2203
ROLLINS INC	COM	775711104	97	4200 SH	DEFINED	17		4200
ROLLINS INC	COM	775711104	16	675 SH	DEFINED	22		675
ROPER INDS INC NEW	COM	776696106	614	10785 SH	DEFINED	01		10285
500								
ROPER INDS INC NEW	COM	776696106	361	6350 SH	OTHER	01		
6350								
ROPER INDS INC NEW	COM	776696106	9057	159175 SH	DEFINED	05		159175
ROPER INDS INC NEW	COM	776696106	119	2086 SH	DEFINED	08		2086
ROPER INDS INC NEW	COM	776696106	513	9010 SH	DEFINED	20		9010
ROPER INDS INC NEW	COM	776696106	15164	266505 SH	DEFINED	21		258105
8400								
ROPER INDS INC NEW	COM	776696106	644	11320 SH	DEFINED	22		740
10580								
ROPER INDS INC NEW	COM	776696106	17	290 SH	OTHER	22		290
ROSS STORES INC	COM	778296103	499	18643 SH	DEFINED	01		18643
ROSS STORES INC	COM	778296103	43	1601 SH	OTHER	01		100
1501								
ROSS STORES INC	COM	778296103	8516	318223 SH	DEFINED	05		318223
ROSS STORES INC	COM	778296103	476	17802 SH	DEFINED	08		17802
ROSS STORES INC	COM	778296103	692	25875 SH	DEFINED	17		25875
ROSS STORES INC	COM	778296103	12936	483400 SH	DEFINED	21		483400
ROSS STORES INC	COM	778296103	1231	46010 SH	DEFINED	22		40610
5400								
ROSS STORES INC	COM	778296103	238	8900 SH	OTHER	22		8900
ROUSE CO	COM	779273101	6376	134234 SH	DEFINED	01		134234
ROUSE CO	COM	779273101	17171	361492 SH	OTHER	01		5030
356462								
ROUSE CO	COM	779273101	14	300 SH	DEFINED	05		300
ROUSE CO	COM	779273101	645	13582 SH	DEFINED	08		13582
ROUSE CO	COM	779273101	31305	659060 SH	DEFINED	21		659060
ROUSE CO	COM	779273101	2273	47855 SH	DEFINED	22		41600
6255								
ROWAN COS INC	COM	779382100	269	11073 SH	DEFINED	01		11073
ROWAN COS INC	COM	779382100	140	5772 SH	OTHER	01		1047
4725								
ROWAN COS INC	COM	779382100	1209	49694 SH	DEFINED	05		49694
ROWAN COS INC	COM	779382100	754	30989 SH	DEFINED	08		30989
ROWAN COS INC	COM	779382100	555	22810 SH	DEFINED	20		22810
ROWAN COS INC	COM	779382100	12540	515405 SH	DEFINED	21		513730
1675								
ROWAN COS INC	COM	779382100	793	32600 SH	DEFINED	22		25500
7100								
ROWAN COS INC	COM	779382100	15	600 SH	OTHER	22		600
ROXIO INC	COM	780008108	59	12009 SH	DEFINED	01		12009
ROXIO INC	COM	780008108		82 SH	OTHER	01		82
ROXIO INC	COM	780008108	690	140475 SH	DEFINED	05		140475
ROXIO INC	COM	780008108	724	147410 SH	DEFINED	17		147410
ROXIO INC	COM	780008108	109	22200 SH	DEFINED	21		22200
ROYAL BK CDA MONTREAL QUE	COM	780087102	1629	36743 SH	DEFINED	01		36743
ROYAL BK CDA MONTREAL QUE	COM	780087102	205	4629 SH	OTHER	01		2879

RYANS RESTAURANT GROUP INC	COM	783520109	111	7000	SH	OTHER	22	7000	
RYDER SYS INC	COM	783549108	595	14844	SH	DEFINED	01	12144	
2700									
RYDER SYS INC	COM	783549108	6	139	SH	OTHER	01		
139									
RYDER SYS INC	COM	783549108	5964	148850	SH	DEFINED	05	37550	
111300									
RYDER SYS INC	COM	783549108	57	1429	SH	DEFINED	08	1429	
RYDER SYS INC	COM	783549108	14158	353324	SH	DEFINED	21	353324	
RYDER SYS INC	COM	783549108	2531	63160	SH	DEFINED	22	55560	
7600									
RYDER SYS INC	COM	783549108	78	1939	SH	OTHER	22	1939	
RYERSON TULL INC NEW	COM	78375P107	299	18850	SH	DEFINED	01	18850	
RYERSON TULL INC NEW	COM	78375P107	10	620	SH	OTHER	01	620	
RYERSON TULL INC NEW	COM	78375P107	1663	104745	SH	DEFINED	05	104745	
RYERSON TULL INC NEW	COM	78375P107	262	16500	SH	DEFINED	21	16500	
RYLAND GROUP INC	COM	783764103	260	3330	SH	DEFINED	01	3330	
RYLAND GROUP INC	COM	783764103	14	175	SH	OTHER	01	100	
75									
RYLAND GROUP INC	COM	783764103	10223	130723	SH	DEFINED	05	130723	
RYLAND GROUP INC	COM	783764103	2061	26350	SH	DEFINED	08	26350	
RYLAND GROUP INC	COM	783764103	899	11500	SH	DEFINED	17	11500	
SBC COMMUNICATIONS INC	COM	78387G103	138202	5699043	SH	DEFINED	01	5452092	
246951									
SBC COMMUNICATIONS INC	COM	78387G103	79379	3273356	SH	OTHER	01	1486540	
1786816									
SBC COMMUNICATIONS INC	COM	78387G103	3759	155000	SH	CALL	DEFINED	01	155000
SBC COMMUNICATIONS INC	COM	78387G103	5456	225000	SH	PUT	DEFINED	01	225000
SBC COMMUNICATIONS INC	COM	78387G103	98271	4052429	SH	DEFINED	05	3425529	
626900									
SBC COMMUNICATIONS INC	COM	78387G103	11219	462655	SH	DEFINED	08	462655	
SBC COMMUNICATIONS INC	COM	78387G103	9940	409900	SH	CALL	DEFINED	08	409900
SBC COMMUNICATIONS INC	COM	78387G103	158	6500	SH	PUT	DEFINED	08	6500
SBC COMMUNICATIONS INC	COM	78387G103	13397	552438	SH	DEFINED	17	552438	
SBC COMMUNICATIONS INC	COM	78387G103	1789	73780	SH	DEFINED	18		
73780									
SBC COMMUNICATIONS INC	COM	78387G103	105672	4357602	SH	DEFINED	21	4357602	
SBC COMMUNICATIONS INC	COM	78387G103	86746	3577139	SH	DEFINED	22	3271276	
305863									
SBC COMMUNICATIONS INC	COM	78387G103	46780	1929082	SH	OTHER	22	1928582	
500									
SBC COMMUNICATIONS INC	COM	78387G103	174	7179	SH	DEFINED		7179	
SBS TECHNOLOGIES INC	COM	78387P103	137	8500	SH	DEFINED	01	3366	
5134									
SBS TECHNOLOGIES INC	COM	78387P103	23	1441	SH	OTHER	01		
1441									
SBS TECHNOLOGIES INC	COM	78387P103	1139	70850	SH	DEFINED	05	70850	
SBS TECHNOLOGIES INC	COM	78387P103	162	10100	SH	DEFINED	21	10100	
SBA COMMUNICATIONS CORP	COM	78388J106	273	61415	SH	DEFINED	08	61415	
SBA COMMUNICATIONS CORP	COM	78388J106	1155	259500	SH	DEFINED	21	259500	
SBA COMMUNICATIONS CORP	COM	78388J106	1	200	SH	DEFINED	22	200	
SCM MICROSYSTEMS INC	COM	784018103	59	9100	SH	DEFINED	01	3940	
5160									
SCM MICROSYSTEMS INC	COM	784018103	3	440	SH	OTHER	01		
440									
SCM MICROSYSTEMS INC	COM	784018103	476	73225	SH	DEFINED	05	73225	
SCM MICROSYSTEMS INC	COM	784018103	66	10200	SH	DEFINED	21	10200	
SCP POOL CORP	COM	784028102	1426	31686	SH	DEFINED	01	16049	
7163 8474									
SCP POOL CORP	COM	784028102	242	5387	SH	OTHER	01		
5387									
SCP POOL CORP	COM	784028102	7004	155637	SH	DEFINED	05	155637	
SCP POOL CORP	COM	784028102	54	1200	SH	DEFINED	08	1200	
SCP POOL CORP	COM	784028102	1062	23600	SH	DEFINED	21	23600	
SCP POOL CORP	COM	784028102	171	3800	SH	DEFINED	22	3800	
SCPIE HLDGS INC	COM	78402P104	65	7150	SH	DEFINED	01	3050	
4100									
SCPIE HLDGS INC	COM	78402P104	459	50450	SH	DEFINED	05	50450	
SCPIE HLDGS INC	COM	78402P104	59	6500	SH	DEFINED	21	6500	
SCO GROUP INC	COM	78403A106	118	20227	SH	DEFINED	17	20227	
SEI INVESTMENTS CO	COM	784117103	472	16260	SH	DEFINED	01	14305	
1955									
SEI INVESTMENTS CO	COM	784117103	290	10000	SH	OTHER	01	9450	
550									
SEI INVESTMENTS CO	COM	784117103	6364	219139	SH	DEFINED	05	219139	
SEI INVESTMENTS CO	COM	784117103	496	17080	SH	DEFINED	08	17080	
SEI INVESTMENTS CO	COM	784117103	2134	73500	SH	DEFINED	21	73500	
SEI INVESTMENTS CO	COM	784117103	378	13025	SH	DEFINED	22	13025	
SEI INVESTMENTS CO	COM	784117103	3	100	SH	OTHER	22	100	
SI INTL INC	COM	78427V102	53	2600	SH	DEFINED	17	2600	
SI INTL INC	COM	78427V102	341	16700	SH	DEFINED		16700	
SL GREEN RLTY CORP	COM	78440X101	81	1732	SH	DEFINED	01	1732	
SL GREEN RLTY CORP	COM	78440X101	68	1450	SH	DEFINED	05	1450	
SL GREEN RLTY CORP	COM	78440X101	585	12510	SH	DEFINED	08	12510	
SL GREEN RLTY CORP	COM	78440X101	12985	277460	SH	DEFINED	21	277460	

SL GREEN RLTY CORP 3200	COM	78440X101	917	19590	SH	DEFINED	22	16390	
SL GREEN RLTY CORP SLM CORP	COM	78440X101	47	1010	SH	OTHER	22	1010	
SLM CORP	COM	78442P106	1	31	SH	DEFINED	01	31	
SLM CORP	COM	78442P106	8364	206777	SH	DEFINED	05	206777	
SLM CORP	COM	78442P106	649	16045	SH	DEFINED	08	16045	
SLM CORP	COM	78442P106	2767	68400	SH	CALL	DEFINED	08	68400
SLM CORP	COM	78442P106	413	10200	SH	DEFINED	17	10200	
SLM CORP 3025200	COM	78442P106	122369	3025200	SH	OTHER	17		
SLM CORP 7500	COM	78442P106	303	7500	SH	DEFINED	18		
SLM CORP	COM	78442P106	2126	52567	SH	DEFINED	21	52567	
SLM CORP 8650	COM	78442P106	2859	70679	SH	DEFINED	22	62029	
SLM CORP	COM	78442P106	1054	26048	SH	OTHER	22	26048	
SPDR TR 474290	UNIT SER 1	78462F103	889462	7766190	SH	DEFINED	01	7291900	
SPDR TR 73362	UNIT SER 1	78462F103	112728	984265	SH	OTHER	01	525488	
385415									
SPDR TR	UNIT SER 1	78462F103	6185	54000	SH	DEFINED	05	54000	
SPDR TR	UNIT SER 1	78462F103	151861	1325950	SH	DEFINED	08	1325950	
SPDR TR	UNIT SER 1	78462F103	25471	222400	SH	DEFINED	17	222400	
SPDR TR 10766	UNIT SER 1	78462F103	1233	10766	SH	DEFINED	18		
SPDR TR	UNIT SER 1	78462F103	19562	170805	SH	DEFINED	21	170805	
SPDR TR 25395	UNIT SER 1	78462F103	86790	757790	SH	DEFINED	22	732395	
SPDR TR	UNIT SER 1	78462F103	9527	83185	SH	OTHER	22	83185	
SPDR TR	UNIT SER 1	78462F103	1764	15402	SH	DEFINED		15402	
SPSS INC 5500	COM	78462K102	155	8625	SH	DEFINED	01	3125	
SPSS INC 125	COM	78462K102	2	125	SH	OTHER	01		
SPSS INC	COM	78462K102	1393	77500	SH	DEFINED	05	77500	
SPSS INC	COM	78462K102	207	11500	SH	DEFINED	21	11500	
SPSS INC	COM	78462K102	2363	131475	SH	DEFINED		131475	
SPX CORP	COM	784635104	372	8010	SH	DEFINED	01	8010	
SPX CORP 1566	COM	784635104	75	1622	SH	OTHER	01	56	
SPX CORP	COM	784635104	7496	161406	SH	DEFINED	05	161406	
SPX CORP	COM	784635104	1334	28733	SH	DEFINED	08	28733	
SPX CORP	COM	784635104	2164	46600	SH	CALL	DEFINED	08	46600
SPX CORP	COM	784635104	309	6648	SH	DEFINED	17	6648	
SPX CORP 8700	COM	784635104	3085	66430	SH	DEFINED	22	57730	
SPX CORP 50	COM	784635104	1270	27352	SH	OTHER	22	27302	
SPX CORP	NOTE	784635AD6	2268	3600000	PRN	DEFINED	17	3600000	
S1 CORPORATION	COM	78463B101	71	7136	SH	DEFINED	01	7136	
S1 CORPORATION	COM	78463B101	2017	202899	SH	DEFINED	17	202899	
SRS LABS INC	COM	78464M106	72	13200	SH	DEFINED	17	13200	
SRS LABS INC	COM	78464M106	55	9980	SH	DEFINED	21	9980	
SWS GROUP INC 21200	COM	78503N107	386	25246	SH	DEFINED	01	4046	
SWS GROUP INC 623	COM	78503N107	10	623	SH	OTHER	01		
SWS GROUP INC	COM	78503N107	1409	92100	SH	DEFINED	05	92100	
SWS GROUP INC	COM	78503N107	155	10100	SH	DEFINED	17	10100	
SWS GROUP INC	COM	78503N107	174	11400	SH	DEFINED	21	11400	
S Y BANCORP INC	COM	785060104	543	23200	SH	DEFINED	21	23200	
S Y BANCORP INC	COM	785060104	24	1010	SH	DEFINED	22	1010	
S Y BANCORP INC	COM	785060104	9	400	SH	OTHER	22	400	
SABRE HLDGS CORP	CL A	785905100	431	15567	SH	DEFINED	01	15567	
SABRE HLDGS CORP 1111	CL A	785905100	56	2005	SH	OTHER	01	894	
SABRE HLDGS CORP	CL A	785905100	1708	61633	SH	DEFINED	05	61633	
SABRE HLDGS CORP	CL A	785905100	683	24643	SH	DEFINED	08	24643	
SABRE HLDGS CORP	CL A	785905100	14	500	SH	DEFINED	17	500	
SABRE HLDGS CORP	CL A	785905100	382	13800	SH	DEFINED	21	13800	
SABRE HLDGS CORP 400	CL A	785905100	123	4445	SH	DEFINED	22	4045	
SABRE HLDGS CORP	CL A	785905100	50	1803	SH	OTHER	22	1803	
SAFECO CORP 552588	COM	786429100	38443	873712	SH	DEFINED	01	321124	
SAFECO CORP 44027	COM	786429100	6325	143747	SH	OTHER	01	99720	
SAFECO CORP 80900	COM	786429100	6789	154302	SH	DEFINED	05	73402	
SAFECO CORP	COM	786429100	3780	85918	SH	DEFINED	08	85918	
SAFECO CORP	COM	786429100	317	7200	SH	DEFINED	17	7200	
SAFECO CORP	COM	786429100	614	13955	SH	DEFINED	21	13955	
SAFECO CORP 2650	COM	786429100	574	13050	SH	DEFINED	22	10400	
SAFECO CORP	COM	786429100	394	8950	SH	OTHER	22	8950	

SAFEGUARD SCIENTIFICS INC	COM	786449108	7	3000	SH	DEFINED	01	3000
SAFEGUARD SCIENTIFICS INC	COM	786449108	2	1060	SH	OTHER	01	60
1000								
SAFEGUARD SCIENTIFICS INC	COM	786449108	78	33800	SH	DEFINED	17	33800
SAFEGUARD SCIENTIFICS INC	COM	786449108	107	46700	SH	DEFINED	21	
46700								
SAFEGUARD SCIENTIFICS INC	COM	786449108	1	600	SH	DEFINED	22	
600								
SAFEGUARD SCIENTIFICS INC	COM	786449108	2	1000	SH	OTHER	22	600
400								
SAFENET INC	COM	78645R107	587	21200	SH	DEFINED	17	21200
SAFENET INC	COM	78645R107	531	19200	SH	DEFINED	21	19200
SAFENET INC	COM	78645R107	142	5142	SH	DEFINED	22	4930
212								
SAFENET INC	COM	78645R107	47	1680	SH	OTHER	22	1680
SAFENET INC	COM	78645R107	832	30071	SH	DEFINED		30071
SAFETY INS GROUP INC	COM	78648T100	747	34858	SH	DEFINED	17	34858
SAFETY INS GROUP INC	COM	78648T100	11	500	SH	DEFINED	22	500
SAFEWAY INC	COM NEW	786514208	2397	94605	SH	DEFINED	01	74930
19675								
SAFEWAY INC	COM NEW	786514208	1368	53981	SH	OTHER	01	48207
5774								
SAFEWAY INC	COM NEW	786514208	5331	210380	SH	DEFINED	05	210380
SAFEWAY INC	COM NEW	786514208	527	20789	SH	DEFINED	08	20789
SAFEWAY INC	COM NEW	786514208	1310	51700	SH	DEFINED	17	51700
SAFEWAY INC	COM NEW	786514208	1102	43504	SH	DEFINED	18	
43504								
SAFEWAY INC	COM NEW	786514208	5316	209772	SH	DEFINED	21	209772
SAFEWAY INC	COM NEW	786514208	1042	41123	SH	DEFINED	22	39373
1750								
SAFEWAY INC	COM NEW	786514208	1307	51587	SH	OTHER	22	51587
SAFLINK CORP	COM NEW	786578302	33	14100	SH	DEFINED	21	14100
ST JOE CO	COM	790148100	291	7332	SH	DEFINED	01	6582
750								
ST JOE CO	COM	790148100	38	950	SH	OTHER	01	950
ST JOE CO	COM	790148100	4	100	SH	DEFINED	05	100
ST JOE CO	COM	790148100	421	10600	SH	DEFINED	08	10600
ST JOE CO	COM	790148100	53	1332	SH	DEFINED	17	1332
ST JOE CO	COM	790148100	19479	490660	SH	DEFINED	21	490660
ST JOE CO	COM	790148100	1829	46065	SH	DEFINED	22	33300
12765								
ST JOE CO	COM	790148100	471	11875	SH	OTHER	22	11875
ST JUDE MED INC	COM	790849103	1625	21478	SH	DEFINED	01	21478
ST JUDE MED INC	COM	790849103	1367	18074	SH	OTHER	01	10454
7620								
ST JUDE MED INC	COM	790849103	6425	84931	SH	DEFINED	05	84931
ST JUDE MED INC	COM	790849103	761	10055	SH	DEFINED	08	10055
ST JUDE MED INC	COM	790849103	18209	240700	SH	CALL	DEFINED	240700
ST JUDE MED INC	COM	790849103	1396	18448	SH	DEFINED	17	18448
ST JUDE MED INC	COM	790849103	953	12600	SH	DEFINED	20	12600
ST JUDE MED INC	COM	790849103	52661	696111	SH	DEFINED	21	670786
25325								
ST JUDE MED INC	COM	790849103	7267	96065	SH	DEFINED	22	81065
15000								
ST JUDE MED INC	COM	790849103	738	9760	SH	OTHER	22	9760
ST MARY LD & EXPL CO	COM	792228108	2154	60421	SH	DEFINED	01	45121
14100 1200								
ST MARY LD & EXPL CO	COM	792228108	52	1450	SH	OTHER	01	
1450								
ST MARY LD & EXPL CO	COM	792228108	4610	129325	SH	DEFINED	05	129325
ST MARY LD & EXPL CO	COM	792228108	21	600	SH	DEFINED	08	600
ST MARY LD & EXPL CO	COM	792228108	71	2000	SH	DEFINED	17	2000
ST MARY LD & EXPL CO	COM	792228108	674	18900	SH	DEFINED	21	18900
ST PAUL TRAVELERS INC	COM	792860108	11928	294226	SH	DEFINED	01	271663
3814 18749								
ST PAUL TRAVELERS INC	COM	792860108	6307	155569	SH	OTHER	01	
155569								
ST PAUL TRAVELERS INC	COM	792860108	60125	1483114	SH	DEFINED	05	1291114
192000								
ST PAUL TRAVELERS INC	COM	792860108	1997	49255	SH	DEFINED	08	49255
ST PAUL TRAVELERS INC	COM	792860108	1	24	SH	DEFINED	13	24
ST PAUL TRAVELERS INC	COM	792860108	2355	58097	SH	DEFINED	17	58097
ST PAUL TRAVELERS INC	COM	792860108	142	3508	SH	DEFINED	18	
3508								
ST PAUL TRAVELERS INC	COM	792860108	76436	1885448	SH	DEFINED	21	1883648
1800								
ST PAUL TRAVELERS INC	COM	792860108	25223	622167	SH	DEFINED	22	565405
56762								
ST PAUL TRAVELERS INC	COM	792860108	5512	135955	SH	OTHER	22	135955
ST PAUL TRAVELERS INC	EQUITY UNIT	792860306	1411	19068	SH	DEFINED	17	19068
SAKS INC	COM	79377W108	470	31365	SH	DEFINED	01	30955
410								
SAKS INC	COM	79377W108	6	400	SH	OTHER	01	
400								
SAKS INC	COM	79377W108	4557	303775	SH	DEFINED	05	303775

SAKS INC	COM	79377W108	275	18300	SH	DEFINED	08	18300	
SAKS INC	COM	79377W108	213	14200	SH	DEFINED	17	14200	
SAKS INC	COM	79377W108	3110	207300	SH	DEFINED	21	207300	
SAKS INC	COM	79377W108	134	8900	SH	DEFINED	22	8900	
SALEM COMMUNICATIONS CORP DE	CL A	794093104	3	100	SH	DEFINED	08	100	
SALEM COMMUNICATIONS CORP DE	CL A	794093104	423	15600	SH	DEFINED	22		
15600									
SALOMON BROS HIGH INCOME FD	COM	794907105	55	4553	SH	DEFINED	01	4553	
SALOMON BROS HIGH INCOME FD	COM	794907105	12	1000	SH	OTHER	01	1000	
SALOMON BROS HIGH INCOME FD	COM	794907105	79	6590	SH	DEFINED	22	6590	
SALIX PHARMACEUTICALS INC	COM	795435106	20	600	SH	DEFINED	17	600	
SALIX PHARMACEUTICALS INC	COM	795435106	19374	587990	SH	DEFINED	21	561890	
26100									
SALIX PHARMACEUTICALS INC	COM	795435106	1667	50600	SH	DEFINED	22	25400	
25200									
SALIX PHARMACEUTICALS INC	COM	795435106	501	15200	SH	OTHER	22	15200	
SALOMON BROTHERS FD INC	COM	795477108	146	11903	SH	DEFINED	01	11903	
SALOMON BROTHERS FD INC	COM	795477108	41	3307	SH	OTHER	01		
3307									
SALOMON BROTHERS FD INC	COM	795477108	109	8912	SH	DEFINED	22	8912	
SALOMON BROTHERS FD INC	COM	795477108	22	1819	SH	OTHER	22	1819	
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	62	5700	SH	DEFINED	01		
5700									
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	263	24200	SH	OTHER	01	19900	
4300									
SALOMON BROS 2008 WORLDWIDE	COM	79548R103	56	5153	SH	DEFINED	22	5153	
SALTON INC	COM	795757103	78	14600	SH	DEFINED	01	2200	
12400									
SALTON INC	COM	795757103	5	1000	SH	OTHER	01		
1000									
SALTON INC	COM	795757103	3	475	SH	DEFINED	05	475	
SALTON INC	COM	795757103	5	1000	SH	CALL	DEFINED	08	1000
SANDERSON FARMS INC	COM	800013104	70	1300	SH	DEFINED	01	1300	
SANDERSON FARMS INC	COM	800013104	4412	82275	SH	DEFINED	05	82275	
SANDERSON FARMS INC	COM	800013104	75	1400	SH	DEFINED	08	1400	
SANDERSON FARMS INC	COM	800013104	702	13100	SH	DEFINED	21	13100	
SANDISK CORP	COM	80004C101	4949	228190	SH	DEFINED	01	228190	
SANDISK CORP	COM	80004C101	85	3900	SH	OTHER	01	2500	
1400									
SANDISK CORP	COM	80004C101	10845	500000	SH	CALL	DEFINED	01	500000
SANDISK CORP	COM	80004C101	7443	343163	SH	DEFINED	05	343163	
SANDISK CORP	COM	80004C101	1777	81912	SH	DEFINED	08	81912	
SANDISK CORP	COM	80004C101	9001	415000	SH	CALL	DEFINED	08	415000
SANDISK CORP	COM	80004C101	1735	80000	SH	PUT	DEFINED	08	80000
SANDISK CORP	COM	80004C101	2028	93507	SH	DEFINED	17	93507	
SANDISK CORP	COM	80004C101	787	36300	SH	DEFINED	20	36300	
SANDISK CORP	COM	80004C101	6727	310130	SH	DEFINED	21	238530	
71600									
SANDISK CORP	COM	80004C101	8	350	SH	DEFINED	22	350	
SANDISK CORP	COM	80004C101		20	SH	OTHER	22	20	
SANDY SPRING BANCORP INC	COM	800363103	292	8403	SH	DEFINED	01	8403	
SANDY SPRING BANCORP INC	COM	800363103	251	7234	SH	OTHER	01	7234	
SANFILIPPO JOHN B & SON INC	COM	800422107	27	1000	SH	DEFINED	17	1000	
SANFILIPPO JOHN B & SON INC	COM	800422107	1389	52000	SH	DEFINED	21	52000	
SANFILIPPO JOHN B & SON INC	COM	800422107	59	2200	SH	DEFINED	22	2200	
SANFILIPPO JOHN B & SON INC	COM	800422107	21	800	SH	OTHER	22	800	
SANMINA SCI CORP	COM	800907107	726	79732	SH	DEFINED	01	70632	
8442 658									
SANMINA SCI CORP	COM	800907107	102	11223	SH	OTHER	01		
11223									
SANMINA SCI CORP	COM	800907107	7216	793006	SH	DEFINED	05	332206	
460800									
SANMINA SCI CORP	COM	800907107	374	41086	SH	DEFINED	08	41086	
SANMINA SCI CORP	COM	800907107	1620	178000	SH	PUT	DEFINED	08	178000
SANMINA SCI CORP	COM	800907107	240	26400	SH	DEFINED	17	26400	
SANMINA SCI CORP	COM	800907107	460	50540	SH	DEFINED	20	50540	
SANMINA SCI CORP	COM	800907107	965	106003	SH	DEFINED	21	106003	
SANMINA SCI CORP	COM	800907107	370	40651	SH	DEFINED	22	22236	
18415									
SANMINA SCI CORP	COM	800907107	27	2930	SH	OTHER	22	2930	
SANTARUS INC	COM	802817304	379	25700	SH	DEFINED	17	25700	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	6	150	SH	DEFINED	01	50	
100									
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	216	5155	SH	OTHER	01	155	
5000									
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	276	6600	SH	DEFINED	08	6600	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	2832	67745	SH	DEFINED	17	67745	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	64197	1535445	SH	DEFINED	21	1473945	
61500									
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	6895	164910	SH	DEFINED	22	143725	
21185									
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	419	10020	SH	OTHER	22	10020	
SAPIENT CORP	COM	803062108	9	1425	SH	DEFINED	22		
1425									
SAPIENT CORP	COM	803062108	144	23900	SH	OTHER	22	1425	

22475										
SAPPI LTD	SPON	ADR NEW	803069202	6	400	SH	OTHER	01	400	
SAPPI LTD	SPON	ADR NEW	803069202	1880	122500	SH	DEFINED	21	122500	
SAPPI LTD	SPON	ADR NEW	803069202	11	700	SH	DEFINED	22	700	
SARA LEE CORP 13478	COM		803111103	14118	614084	SH	DEFINED	01	600606	
SARA LEE CORP 229408	COM		803111103	12307	535341	SH	OTHER	01	305933	
SARA LEE CORP	COM		803111103	313	13600	SH	CALL	DEFINED	01	13600
SARA LEE CORP	COM		803111103	8524	370785	SH	DEFINED	05	370785	
SARA LEE CORP	COM		803111103	1597	69450	SH	DEFINED	08	69450	
SARA LEE CORP	COM		803111103	69386	3018100	SH	DEFINED	17	3018100	
SARA LEE CORP 250	COM		803111103	6	250	SH	DEFINED	18		
SARA LEE CORP 36036	COM		803111103	9654	419936	SH	DEFINED	21	383900	
SARA LEE CORP 65223	COM		803111103	15437	671467	SH	DEFINED	22	606244	
SARA LEE CORP 1400	COM		803111103	13472	585973	SH	OTHER	22	584573	
SATYAM COMPUTER SERVICES LTD	ADR		804098101	19	1000	SH	DEFINED	01	1000	
SATYAM COMPUTER SERVICES LTD 339	ADR		804098101	6	339	SH	OTHER	01		
SATYAM COMPUTER SERVICES LTD	ADR		804098101	333	18000	SH	DEFINED	21	18000	
SATYAM COMPUTER SERVICES LTD	ADR		804098101		10	SH	DEFINED	22	10	
SAUER-DANFOSS INC	COM		804137107	55	3200	SH	DEFINED	17	3200	
SAUER-DANFOSS INC 4600	COM		804137107	7171	420100	SH	DEFINED	21	415500	
SAUER-DANFOSS INC 6800	COM		804137107	1963	115000	SH	DEFINED	22	108200	
SAUL CTRS INC 23500	COM		804395101	807	25138	SH	DEFINED	01	1638	
SAUL CTRS INC 1000	COM		804395101	32	1000	SH	OTHER	01		
SAUL CTRS INC	COM		804395101	128	4000	SH	OTHER	22	4000	
SAVANNAH BANCORP INC 16304	COM		804748101	461	16304	SH	DEFINED	01		
SAVANNAH BANCORP INC 1300 1664	COM		804748101	1106	39146	SH	OTHER	01	36182	
SAVIENT PHARMACEUTICALS INC	COM		80517Q100	622	250925	SH	DEFINED	05	250925	
SAVIENT PHARMACEUTICALS INC	COM		80517Q100	98	39700	SH	DEFINED	21	39700	
SAVIENT PHARMACEUTICALS INC	COM		80517Q100	7	3000	SH	DEFINED	22	3000	
SAVVIS COMMUNICATIONS CORP	COM		805423100	35	25400	SH	DEFINED	01	25400	
SAVVIS COMMUNICATIONS CORP	COM		805423100		100	SH	OTHER	01	100	
SAVVIS COMMUNICATIONS CORP	COM		805423100	33	24100	SH	DEFINED	17	24100	
SAXON CAPITAL INC 4054	COM		80556P302	93	4054	SH	DEFINED	01		
SAXON CAPITAL INC 3315	COM		80556P302	91	3995	SH	OTHER	01	680	
SAXON CAPITAL INC 539199	COM		80556P302	12310	539199	SH	OTHER	17		
SCANA CORP NEW 4000	COM		80589M102	95306	2620458	SH	DEFINED	01	2616458	
SCANA CORP NEW 12412	COM		80589M102	1393	38290	SH	OTHER	01	25878	
SCANA CORP NEW	COM		80589M102	8593	236257	SH	DEFINED	05	236257	
SCANA CORP NEW	COM		80589M102	102	2805	SH	DEFINED	08	2805	
SCANA CORP NEW	COM		80589M102	11	300	SH	DEFINED	17	300	
SCANA CORP NEW	COM		80589M102	909	25000	SH	DEFINED	21	25000	
SCANA CORP NEW	COM		80589M102	684	18794	SH	DEFINED	22	18794	
SCANA CORP NEW	COM		80589M102	934	25684	SH	OTHER	22	25684	
SCANSOURCE INC	COM		806037107	6590	110903	SH	DEFINED	01	110903	
SCANSOURCE INC	COM		806037107	3117	52450	SH	DEFINED	05	52450	
SCANSOURCE INC	COM		806037107	125	2100	SH	DEFINED	08	2100	
SCANSOURCE INC	COM		806037107	60	1015	SH	DEFINED	17	1015	
SCANSOURCE INC	COM		806037107	493	8300	SH	DEFINED	21	8300	
SCANSOFT INC 6746	COM		80603P107	34	6912	SH	OTHER	01	166	
SCANSOFT INC	COM		80603P107	144	29038	SH	DEFINED	17	29038	
SCANSOFT INC 29300	COM		80603P107	2409	486600	SH	DEFINED	21	457300	
SCANSOFT INC 3372	COM		80603P107	493	99580	SH	DEFINED	22	96208	
SCANSOFT INC	COM		80603P107	52	10420	SH	OTHER	22	10420	
SCANSOFT INC	COM		80603P107	5142	1038855	SH	DEFINED		1038855	
SCHEIN HENRY INC	COM		806407102	377	5975	SH	DEFINED	01	5975	
SCHEIN HENRY INC 150	COM		806407102	9	150	SH	OTHER	01		
SCHEIN HENRY INC	COM		806407102	5903	93490	SH	DEFINED	05	93490	
SCHEIN HENRY INC	COM		806407102	228	3605	SH	DEFINED	08	3605	
SCHEIN HENRY INC	COM		806407102	99	1570	SH	DEFINED	17	1570	
SCHEIN HENRY INC	COM		806407102	769	12175	SH	DEFINED	20	12175	
SCHEIN HENRY INC 41570	COM		806407102	35020	554638	SH	DEFINED	21	513068	
SCHEIN HENRY INC	COM		806407102	991	15700	SH	DEFINED	22	100	

15600									
SCHERING PLOUGH CORP 140599	COM	806605101	53472	2893532	SH	DEFINED	01		2752933
SCHERING PLOUGH CORP 496369	COM	806605101	23779	1286753	SH	OTHER	01		790384
SCHERING PLOUGH CORP	COM	806605101	12661	685139	SH	DEFINED	05		685139
SCHERING PLOUGH CORP	COM	806605101	6823	369187	SH	DEFINED	08		369187
SCHERING PLOUGH CORP	COM	806605101	1153	62400	SH	CALL	DEFINED	08	62400
SCHERING PLOUGH CORP	COM	806605101	6	350	SH	OTHER	13		350
SCHERING PLOUGH CORP	COM	806605101	3071	166173	SH	DEFINED	17		166173
SCHERING PLOUGH CORP	COM	806605101	3696	200000	SH	PUT	DEFINED	17	200000
SCHERING PLOUGH CORP 2200	COM	806605101	41	2200	SH	DEFINED	18		
SCHERING PLOUGH CORP	COM	806605101	11465	620382	SH	DEFINED	21		620382
SCHERING PLOUGH CORP 25943	COM	806605101	14662	793425	SH	DEFINED	22		767482
SCHERING PLOUGH CORP	COM	806605101	10315	558148	SH	OTHER	22		558148
SCHLUMBERGER LTD	COM	806857108	41118	647430	SH	DEFINED	01		615065
SCHLUMBERGER LTD 32365	COM	806857108	25472	401063	SH	OTHER	01		209537
SCHLUMBERGER LTD 191526	COM	806857108	16996	267612	SH	DEFINED	05		267612
SCHLUMBERGER LTD	COM	806857108	3120	49125	SH	DEFINED	08		49125
SCHLUMBERGER LTD	COM	806857108	7621	120000	SH	CALL	DEFINED	08	120000
SCHLUMBERGER LTD	COM	806857108	7462	117500	SH	PUT	DEFINED	08	117500
SCHLUMBERGER LTD	COM	806857108	20	315	SH	OTHER	13		315
SCHLUMBERGER LTD	COM	806857108	3047	47973	SH	DEFINED	17		47973
SCHLUMBERGER LTD 6000	COM	806857108	381	6000	SH	DEFINED	18		
SCHLUMBERGER LTD	COM	806857108	2737	43100	SH	DEFINED	20		43100
SCHLUMBERGER LTD 119970	COM	806857108	105918	1667745	SH	DEFINED	21		1547775
SCHLUMBERGER LTD 34476	COM	806857108	38506	606292	SH	DEFINED	22		571816
SCHLUMBERGER LTD 450	COM	806857108	28289	445422	SH	OTHER	22		444972
SCHLUMBERGER LTD	COM	806857108	157	2468	SH	DEFINED			2468
SCHLUMBERGER LTD	DBCV	1.500% 806857AC2	3719	3513000	PRN	DEFINED	08		3513000
SCHLUMBERGER LTD	DBCV	1.500% 806857AC2	1376	1300000	PRN	DEFINED	17		1300000
SCHOLASTIC CORP	COM	807066105	126	4213	SH	DEFINED	01		4213
SCHOLASTIC CORP	COM	807066105	2505	83640	SH	DEFINED	05		83640
SCHOLASTIC CORP	COM	807066105	126	4200	SH	DEFINED	08		4200
SCHOLASTIC CORP	COM	807066105	213	7100	SH	DEFINED	17		7100
SCHOLASTIC CORP 3500	COM	807066105	11264	376100	SH	DEFINED	21		372600
SCHOLASTIC CORP 8800	COM	807066105	3127	104400	SH	DEFINED	22		95600
SCHOOL SPECIALTY INC 7770	COM	807863105	535	14725	SH	DEFINED	01		6955
SCHOOL SPECIALTY INC 130	COM	807863105	5	130	SH	OTHER	01		
SCHOOL SPECIALTY INC	COM	807863105	3232	89025	SH	DEFINED	05		89025
SCHOOL SPECIALTY INC	COM	807863105	73	2000	SH	DEFINED	17		2000
SCHOOL SPECIALTY INC 800	COM	807863105	9114	251000	SH	DEFINED	21		250200
SCHOOL SPECIALTY INC 4425	COM	807863105	2215	61000	SH	DEFINED	22		56575
SCHULMAN A INC	COM	808194104	4372	203450	SH	DEFINED	01		203450
SCHULMAN A INC	COM	808194104	2179	101405	SH	OTHER	01		101405
SCHULMAN A INC	COM	808194104	2711	126150	SH	DEFINED	05		126150
SCHULMAN A INC	COM	808194104	3541	164794	SH	DEFINED	21		164794
SCHULMAN A INC	COM	808194104	260	12107	SH	DEFINED	22		12107
SCHULMAN A INC	COM	808194104	45	2100	SH	OTHER	22		2100
SCHWAB CHARLES CORP NEW 500	COM	808513105	4077	424212	SH	DEFINED	01		423712
SCHWAB CHARLES CORP NEW 83649	COM	808513105	1645	171155	SH	OTHER	01		87506
SCHWAB CHARLES CORP NEW 31200	COM	808513105	6657	692711	SH	DEFINED	05		661511
SCHWAB CHARLES CORP NEW	COM	808513105	615	63997	SH	DEFINED	08		63997
SCHWAB CHARLES CORP NEW 2200	COM	808513105	21	2200	SH	DEFINED	18		
SCHWAB CHARLES CORP NEW	COM	808513105	3176	330530	SH	DEFINED	21		330530
SCHWAB CHARLES CORP NEW 40000	COM	808513105	769	79975	SH	DEFINED	22		39975
SCHWAB CHARLES CORP NEW	COM	808513105	699	72743	SH	OTHER	22		72743
SCHWEITZER-MAUDUIT INTL INC 5961	COM	808541106	256	8370	SH	DEFINED	01		2409
SCHWEITZER-MAUDUIT INTL INC 139	COM	808541106	4	139	SH	OTHER	01		
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	2185	71350	SH	DEFINED	05		71350
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	43	1400	SH	DEFINED	17		1400
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1905	62200	SH	DEFINED	21		62200
SCHWEITZER-MAUDUIT INTL INC 10	COM	808541106	72	2350	SH	DEFINED	22		2340

SCHWEITZER-MAUDUIT INTL INC	COM	808541106	26	850 SH	OTHER	22	850
SCIENTIFIC ATLANTA INC	COM	808655104	1955	56666 SH	DEFINED	01	43666
13000							
SCIENTIFIC ATLANTA INC	COM	808655104	421	12207 SH	OTHER	01	8769
3438							
SCIENTIFIC ATLANTA INC	COM	808655104	4642	134562 SH	DEFINED	05	71261
63301							
SCIENTIFIC ATLANTA INC	COM	808655104	524	15179 SH	DEFINED	08	15179
SCIENTIFIC ATLANTA INC	COM	808655104	69	2000 SH	DEFINED	17	2000
SCIENTIFIC ATLANTA INC	COM	808655104	7908	229205 SH	DEFINED	21	229205
SCIENTIFIC ATLANTA INC	COM	808655104	5023	145600 SH	DEFINED	22	143200
2400							
SCIENTIFIC ATLANTA INC	COM	808655104	69	2000 SH	OTHER	22	2000
SCIENTIFIC GAMES CORP	CL A	80874P109	7	350 SH	DEFINED	01	350
SCIENTIFIC GAMES CORP	CL A	80874P109	27675	1445910 SH	DEFINED	21	1398110
47800							
SCIENTIFIC GAMES CORP	CL A	80874P109	2077	108500 SH	DEFINED	22	78550
29950							
SCIENTIFIC GAMES CORP	CL A	80874P109	232	12100 SH	OTHER	22	12100
SCIENTIFIC LEARNING CORP	COM	808760102	67	10630 SH	DEFINED	22	10630
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	284	9625 SH	DEFINED	01	9509
116							
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	408	13821 SH	OTHER	01	7728
6093							
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	118	4000 SH	DEFINED	21	4000
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	104	3533 SH	DEFINED	22	1701
1832							
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	544	18425 SH	OTHER	22	18425
SCOTTS CO	CL A	810186106	203	3175 SH	DEFINED	01	3175
SCOTTS CO	CL A	810186106	6	100 SH	OTHER	01	
100							
SCOTTS CO	CL A	810186106	4454	69725 SH	DEFINED	05	69725
SCOTTS CO	CL A	810186106	121	1900 SH	DEFINED	08	1900
SCOTTS CO	CL A	810186106	99	1550 SH	DEFINED	17	1550
SCOTTS CO	CL A	810186106	699	10940 SH	DEFINED	22	
10940							
SCOTTS CO	CL A	810186106	249	3900 SH	OTHER	22	1740
2160							
SCRIPPS E W CO OHIO	CL A	811054204	21	200 SH	DEFINED	01	200
SCRIPPS E W CO OHIO	CL A	811054204	334	3180 SH	OTHER	01	3180
SCRIPPS E W CO OHIO	CL A	811054204	8370	79711 SH	DEFINED	05	79711
SCRIPPS E W CO OHIO	CL A	811054204	126	1200 SH	DEFINED	08	1200
SCRIPPS E W CO OHIO	CL A	811054204	609	5800 SH	DEFINED	17	5800
SCUDDER NEW ASIA FD INC	COM	811183102	101	7908 SH	DEFINED	01	7908
SCUDDER NEW ASIA FD INC	COM	811183102	52	4094 SH	DEFINED	22	4094
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	100	8908 SH	DEFINED	01	8908
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	99	8846 SH	OTHER	01	4946
3900							
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	22	2000 SH	DEFINED	22	2000
SEACHANGE INTL INC	COM	811699107	18	1050 SH	DEFINED	01	1050
SEACHANGE INTL INC	COM	811699107	270	15975 SH	DEFINED	17	15975
SEACHANGE INTL INC	COM	811699107	3390	200800 SH	DEFINED	21	200800
SEACHANGE INTL INC	COM	811699107	3521	208600 SH	DEFINED	22	208600
SEACHANGE INTL INC	COM	811699107	51	3000 SH	OTHER	22	3000
SEACOAST BKG CORP FLA	COM	811707306	275	13142 SH	OTHER	22	13142
SEACOAST FINL SVCS CORP	COM	81170Q106	248	7162 SH	DEFINED	01	3522
3640							
SEACOAST FINL SVCS CORP	COM	81170Q106	9	260 SH	OTHER	01	
260							
SEACOAST FINL SVCS CORP	COM	81170Q106	4555	131635 SH	DEFINED	05	131635
SEACOAST FINL SVCS CORP	COM	81170Q106	692	20000 SH	DEFINED	21	20000
SEACOAST FINL SVCS CORP	COM	81170Q106	456	13177 SH	DEFINED	22	
13177							
SEACOAST FINL SVCS CORP	COM	81170Q106	353	10208 SH	OTHER	22	10208
SEACOR HOLDINGS INC	COM	811904101	53	1200 SH	DEFINED	01	1200
SEACOR HOLDINGS INC	COM	811904101	3405	77500 SH	DEFINED	05	77500
SEACOR HOLDINGS INC	COM	811904101	540	12300 SH	DEFINED	21	12300
SEACOR HOLDINGS INC	COM	811904101	13	300 SH	DEFINED	22	
300							
SEACOR HOLDINGS INC	COM	811904101	88	2000 SH	OTHER	22	300
1700							
SEALED AIR CORP NEW	COM	81211K100	1934	36312 SH	DEFINED	01	36312
SEALED AIR CORP NEW	COM	81211K100	673	12635 SH	OTHER	01	6015
6620							
SEALED AIR CORP NEW	COM	81211K100	2159	40522 SH	DEFINED	05	40522
SEALED AIR CORP NEW	COM	81211K100	228	4285 SH	DEFINED	08	4285
SEALED AIR CORP NEW	COM	81211K100	2711	50900 SH	CALL	DEFINED	50900
SEALED AIR CORP NEW	COM	81211K100	5327	100000 SH	PUT	DEFINED	100000
SEALED AIR CORP NEW	COM	81211K100	53	1000 SH	DEFINED	17	1000
SEALED AIR CORP NEW	COM	81211K100	2275	42700 SH	DEFINED	20	42700
SEALED AIR CORP NEW	COM	81211K100	17082	320672 SH	DEFINED	21	237272
83400							
SEALED AIR CORP NEW	COM	81211K100	384	7214 SH	DEFINED	22	5899
1315							
SEALED AIR CORP NEW	COM	81211K100	158	2960 SH	OTHER	22	2960

SEARS ROEBUCK & CO 4000	COM	812387108	8422	223040	SH	DEFINED	01	219040	
SEARS ROEBUCK & CO 82664	COM	812387108	3165	83807	SH	OTHER	01	1143	
SEARS ROEBUCK & CO 118500	COM	812387108	10920	289207	SH	DEFINED	05	170707	
SEARS ROEBUCK & CO	COM	812387108	967	25601	SH	DEFINED	08	25601	
SEARS ROEBUCK & CO	COM	812387108	26523	702400	SH	CALL	DEFINED	08	702400
SEARS ROEBUCK & CO	COM	812387108	3776	100000	SH	PUT	DEFINED	08	100000
SEARS ROEBUCK & CO	COM	812387108	2	50	SH	OTHER	13	50	
SEARS ROEBUCK & CO	COM	812387108	5918	156730	SH	DEFINED	17	156730	
SEARS ROEBUCK & CO	COM	812387108	13292	352001	SH	DEFINED	21	352001	
SEARS ROEBUCK & CO 8900	COM	812387108	6097	161459	SH	DEFINED	22	152559	
SEARS ROEBUCK & CO	COM	812387108	385	10193	SH	OTHER	22	10193	
SEATTLE GENETICS INC	COM	812578102	7	1000	SH	DEFINED	22	1000	
SEATTLE GENETICS INC	COM	812578102	210	29900	SH	DEFINED		29900	
SELECT SECTOR SPDR TR	SBI MATERIAL	81369Y100	2723	101696	SH	DEFINED	08	101696	
SELECT SECTOR SPDR TR 4500	SBI MATERIAL	81369Y100	121	4500	SH	DEFINED	18		
SELECT SECTOR SPDR TR 542	SBI MATERIAL	81369Y100	38	1420	SH	DEFINED	22	878	
SELECT SECTOR SPDR TR	SBI MATERIAL	81369Y100	40	1510	SH	OTHER	22	1510	
SELECT SECTOR SPDR TR	SBI HEALTHCA	81369Y209	5236	171347	SH	DEFINED	08	171347	
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	379	13261	SH	DEFINED	01	13261	
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	240	8400	SH	DEFINED	17	8400	
SELECT SECTOR SPDR TR 500	SBI INT-FINL	81369Y605	17	600	SH	DEFINED	22	100	
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	14	500	SH	OTHER	22	500	
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	51	2475	SH	DEFINED	01	2475	
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	30990	1497086	SH	DEFINED	08	1497086	
SELECT SECTOR SPDR TR 150	SBI INT-TECH	81369Y803	3	150	SH	DEFINED	22		
SELECT SECTOR SPDR TR 535	SBI INT-TECH	81369Y803	35	1685	SH	OTHER	22	1150	
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	385	16200	SH	DEFINED	01	16200	
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	59	2500	SH	OTHER	01	2500	
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	1203	50650	SH	DEFINED	08	50650	
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	3647	153500	SH	DEFINED	17	153500	
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	40	1700	SH	OTHER	22	1700	
SECURE COMPUTING CORP 336	COM	813705100	198	16971	SH	DEFINED	01	16635	
SECURE COMPUTING CORP 2461	COM	813705100	29	2461	SH	OTHER	01		
SECURE COMPUTING CORP	COM	813705100	3262	279983	SH	DEFINED	05	279983	
SECURE COMPUTING CORP	COM	813705100	78	6700	SH	DEFINED	08	6700	
SEEBEYOND TECHNOLOGIES CORP 600	COM	815704101	2	600	SH	DEFINED	01		
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	828	219522	SH	DEFINED	17	219522	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	1	240	SH	DEFINED	22	240	
SEEBEYOND TECHNOLOGIES CORP	COM	815704101	850	225579	SH	DEFINED		225579	
SELECT COMFORT CORP 11725	COM	81616X103	574	20225	SH	DEFINED	01	8500	
SELECT COMFORT CORP 50	COM	81616X103	1	50	SH	OTHER	01		
SELECT COMFORT CORP	COM	81616X103	7688	270708	SH	DEFINED	05	270708	
SELECT COMFORT CORP	COM	81616X103	22	778	SH	DEFINED	08	778	
SELECT COMFORT CORP	COM	81616X103	684	24100	SH	DEFINED	21	24100	
SELECT COMFORT CORP 18600	COM	81616X103	528	18600	SH	OTHER	22		
SELECT MEDICAL CORP	COM	816196109		25	SH	DEFINED	01	25	
SELECT MEDICAL CORP	COM	816196109	812	60502	SH	DEFINED	08	60502	
SELECT MEDICAL CORP	COM	816196109	637	47500	SH	DEFINED	17	47500	
SELECT MEDICAL CORP 3900	COM	816196109	10490	781700	SH	DEFINED	21	777800	
SELECT MEDICAL CORP 12826	COM	816196109	1902	141700	SH	DEFINED	22	128874	
SELECTICA INC 9200	COM	816288104	3700	779000	SH	DEFINED	21	769800	
SELECTICA INC 17800	COM	816288104	1180	248400	SH	DEFINED	22	230600	
SELECTIVE INS GROUP INC 5385	COM	816300107	371	9300	SH	DEFINED	01	3915	
SELECTIVE INS GROUP INC 115	COM	816300107	5	115	SH	OTHER	01		
SELECTIVE INS GROUP INC	COM	816300107	4896	122775	SH	DEFINED	05	122775	
SELECTIVE INS GROUP INC	COM	816300107	195	4900	SH	DEFINED	08	4900	
SELECTIVE INS GROUP INC	COM	816300107	734	18400	SH	DEFINED	21	18400	
SELECTIVE INS GROUP INC 324	COM	816300107	276	6924	SH	DEFINED	22	6600	
SELECTIVE INS GROUP INC	COM	816300107	2599	65170	SH	OTHER	22	65170	
SELIGMAN SELECT MUN FD INC	COM	816344105	107	10567	SH	DEFINED	01	10567	
SELIGMAN SELECT MUN FD INC	COM	816344105	64	6270	SH	OTHER	01	6270	
SELIGMAN SELECT MUN FD INC	COM	816344105	6	600	SH	DEFINED	22	600	
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	151	4000	SH	DEFINED	01	4000	

SERVICEMASTER CO	COM	81760N109	696	56530	SH	OTHER	22	56530
SHARPER IMAGE CORP	COM	820013100	181	5766	SH	DEFINED	17	5766
SHARPER IMAGE CORP	COM	820013100	6959	221700	SH	DEFINED	21	207600
14100								
SHARPER IMAGE CORP	COM	820013100	1343	42800	SH	DEFINED	22	41300
1500								
SHARPER IMAGE CORP	COM	820013100	148	4700	SH	OTHER	22	4700
SHAW GROUP INC	COM	820280105	108	10650	SH	DEFINED	01	5950
4700								
SHAW GROUP INC	COM	820280105	3	275	SH	OTHER	01	
275								
SHAW GROUP INC	COM	820280105	2722	268725	SH	DEFINED	05	268725
SHAW GROUP INC	COM	820280105	102	10029	SH	DEFINED	08	10029
SHAW GROUP INC	COM	820280105	912	90000	SH	CALL	DEFINED	90000
SHAW GROUP INC	COM	820280105	301	29700	SH	PUT	DEFINED	29700
SHAW GROUP INC	COM	820280105	152	15000	SH	DEFINED	17	15000
SHAW GROUP INC	COM	820280105	8781	866800	SH	DEFINED	21	866800
SHAW GROUP INC	COM	820280105	1724	170200	SH	DEFINED	22	156400
13800								
SHAW GROUP INC	COM	820280105	10	1000	SH	OTHER	22	1000
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	908	20305	SH	DEFINED	01	20305
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	1380	30881	SH	OTHER	01	23055
7826								
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	210	4700	SH	DEFINED	08	4700
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	1068	23901	SH	DEFINED	22	22801
1100								
SHELL TRANS & TRADING PLC	ADR NY SHS N	822703609	385	8620	SH	OTHER	22	8620
SHERWIN WILLIAMS CO	COM	824348106	3562	85727	SH	DEFINED	01	85727
SHERWIN WILLIAMS CO	COM	824348106	984	23685	SH	OTHER	01	16748
6937								
SHERWIN WILLIAMS CO	COM	824348106	2930	70515	SH	DEFINED	05	70515
SHERWIN WILLIAMS CO	COM	824348106	960	23096	SH	DEFINED	08	23096
SHERWIN WILLIAMS CO	COM	824348106	420	10100	SH	DEFINED	17	10100
SHERWIN WILLIAMS CO	COM	824348106	3109	74818	SH	DEFINED	21	68998
5820								
SHERWIN WILLIAMS CO	COM	824348106	6174	148585	SH	DEFINED	22	145957
2628								
SHERWIN WILLIAMS CO	COM	824348106	1653	39795	SH	OTHER	22	39795
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	45	1686	SH	OTHER	01	539
1147								
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	1514	56660	SH	DEFINED	20	56660
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	12514	468355	SH	DEFINED	21	353005
115350								
SHOPKO STORES INC	COM	824911101	164	11600	SH	DEFINED	01	3900
7700								
SHOPKO STORES INC	COM	824911101	4	250	SH	OTHER	01	
250								
SHOPKO STORES INC	COM	824911101	1859	131500	SH	DEFINED	05	131500
SHOPKO STORES INC	COM	824911101	2457	173750	SH	DEFINED	21	173750
SHOPKO STORES INC	COM	824911101	225	15890	SH	DEFINED	22	15890
SHOPKO STORES INC	COM	824911101	120	8500	SH	OTHER	22	8500
SHO LODGE INC	COM	825034101	550	100000	SH	OTHER	01	
100000								
SHUFFLE MASTER INC	COM	825549108	641	17656	SH	DEFINED	01	8206
9450								
SHUFFLE MASTER INC	COM	825549108	24	649	SH	OTHER	01	
649								
SHUFFLE MASTER INC	COM	825549108	7065	194576	SH	DEFINED	05	194576
SHUFFLE MASTER INC	COM	825549108	58	1600	SH	DEFINED	08	1600
SHUFFLE MASTER INC	COM	825549108	1452	40000	SH	CALL	DEFINED	40000
SHUFFLE MASTER INC	COM	825549108	559	15400	SH	DEFINED	21	15400
SHURGARD STORAGE CTRS INC	COM	82567D104	408	10902	SH	DEFINED	01	6052
4850								
SHURGARD STORAGE CTRS INC	COM	82567D104	352	9425	SH	OTHER	01	
9425								
SHURGARD STORAGE CTRS INC	COM	82567D104	7388	197550	SH	DEFINED	05	197550
SHURGARD STORAGE CTRS INC	COM	82567D104	65	1742	SH	DEFINED	08	1742
SHURGARD STORAGE CTRS INC	COM	82567D104	248	6629	SH	DEFINED	17	6629
SHURGARD STORAGE CTRS INC	COM	82567D104	1141	30500	SH	DEFINED	21	30500
SIEBEL SYS INC	COM	826170102	1235	115527	SH	DEFINED	01	109659
4968 900								
SIEBEL SYS INC	COM	826170102	336	31462	SH	OTHER	01	
31462								
SIEBEL SYS INC	COM	826170102	6192	579259	SH	DEFINED	05	261359
317900								
SIEBEL SYS INC	COM	826170102	226	21096	SH	DEFINED	08	21096
SIEBEL SYS INC	COM	826170102	402	37600	SH	CALL	DEFINED	37600
SIEBEL SYS INC	COM	826170102	611	57140	SH	DEFINED	20	57140
SIEBEL SYS INC	COM	826170102	11713	1095653	SH	DEFINED	21	1095653
SIEBEL SYS INC	COM	826170102	1900	177721	SH	DEFINED	22	155241
22480								
SIEBEL SYS INC	COM	826170102	166	15535	SH	OTHER	22	15535
SIEMENS A G	SPONSORED AD	826197501	46	630	SH	DEFINED	01	630
SIEMENS A G	SPONSORED AD	826197501	25	345	SH	OTHER	01	345
SIEMENS A G	SPONSORED AD	826197501	3024	41700	SH	DEFINED	21	41700

SIEMENS A G	SPONSORED AD	826197501	337	4650 SH	DEFINED	22	4650
SIEMENS A G	SPONSORED AD	826197501	198	2725 SH	OTHER	22	2725
SIERRA HEALTH SVCS INC 6375 1425	COM	826322109	522	11685 SH	DEFINED	01	3885
SIERRA HEALTH SVCS INC 950	COM	826322109	42	950 SH	OTHER	01	
SIERRA HEALTH SVCS INC	COM	826322109	5366	120050 SH	DEFINED	05	120050
SIERRA HEALTH SVCS INC	COM	826322109	621	13900 SH	DEFINED	08	13900
SIERRA HEALTH SVCS INC	COM	826322109	509	11385 SH	DEFINED	17	11385
SIERRA HEALTH SVCS INC	COM	826322109	796	17800 SH	DEFINED	21	17800
SIERRA HEALTH SVCS INC	DBCV	2.250% 826322AB5	14504	5770000 PRN	DEFINED	08	5770000
SIERRA PAC RES NEW	COM	826428104	103	13310 SH	DEFINED	01	13310
SIERRA PAC RES NEW 982	COM	826428104	23	2998 SH	OTHER	01	2016
SIERRA PAC RES NEW	COM	826428104	1914	248246 SH	DEFINED	05	248246
SIERRA PAC RES NEW	COM	826428104	1697	220100 SH	DEFINED	08	220100
SIERRA PAC RES NEW	COM	826428104	1451	188200 SH	DEFINED	17	188200
SIERRA PAC RES NEW	COM	826428104	11	1363 SH	OTHER	22	1363
SIERRA PAC RES NEW	NOTE	7.250% 826428AF1	17593	9080000 PRN	DEFINED	17	9080000
SIGMA ALDRICH CORP 700	COM	826552101	4497	75444 SH	DEFINED	01	74744
SIGMA ALDRICH CORP 190252	COM	826552101	13408	224923 SH	OTHER	01	34671
SIGMA ALDRICH CORP	COM	826552101	1937	32498 SH	DEFINED	05	32498
SIGMA ALDRICH CORP	COM	826552101	91	1519 SH	DEFINED	08	1519
SIGMA ALDRICH CORP	COM	826552101	1496	25100 SH	DEFINED	17	25100
SIGMA ALDRICH CORP 1100	COM	826552101	6140	103001 SH	DEFINED	21	101901
SIGMA ALDRICH CORP 2100	COM	826552101	3212	53878 SH	DEFINED	22	51778
SIGMA ALDRICH CORP 6962	COM	826552101	2345	39332 SH	OTHER	22	32370
SIGMA DESIGNS INC	COM	826565103	135	16900 SH	DEFINED	21	16900
SIGMA DESIGNS INC	COM	826565103	8	1000 SH	OTHER	22	1000
SIGMATEL INC	COM	82661W107	267	9194 SH	DEFINED	08	9194
SIGMATEL INC	COM	82661W107	389	13400 SH	DEFINED	17	13400
SIGMATEL INC 20400	COM	82661W107	16820	578800 SH	DEFINED	21	558400
SIGMATEL INC 4300	COM	82661W107	125	4300 SH	DEFINED	22	
SIGMATEL INC 26170	COM	82661W107	761	26170 SH	OTHER	22	
SIGNATURE BK NEW YORK N Y	COM	82669G104	325	13700 SH	DEFINED	17	13700
SILICON LABORATORIES INC	COM	826919102	253	5450 SH	DEFINED	01	5450
SILICON LABORATORIES INC 150	COM	826919102	14	302 SH	OTHER	01	152
SILICON LABORATORIES INC	COM	826919102	5095	109915 SH	DEFINED	05	109915
SILICON LABORATORIES INC	COM	826919102	19	400 SH	DEFINED	08	400
SILICON LABORATORIES INC	COM	826919102	2577	55595 SH	DEFINED	20	55595
SILICON LABORATORIES INC 89240	COM	826919102	39564	853600 SH	DEFINED	21	764360
SILICON LABORATORIES INC 11500	COM	826919102	2822	60890 SH	DEFINED	22	49390
SILGAN HOLDINGS INC	COM	827048109	16	400 SH	DEFINED	01	400
SILGAN HOLDINGS INC	COM	827048109	8	200 SH	DEFINED	17	200
SILGAN HOLDINGS INC	COM	827048109	2222	55125 SH	OTHER	22	55125
SILICON GRAPHICS INC	COM	827056102	167	75932 SH	DEFINED	01	75932
SILICON GRAPHICS INC	COM	827056102	632	287399 SH	DEFINED	17	287399
SILICON STORAGE TECHNOLOGY I 300	COM	827057100	4	425 SH	DEFINED	01	125
SILICON STORAGE TECHNOLOGY I	COM	827057100	3	330 SH	OTHER	01	330
SILICON STORAGE TECHNOLOGY I	COM	827057100	1130	109731 SH	DEFINED	17	109731
SILICON STORAGE TECHNOLOGY I 30800	COM	827057100	4989	484400 SH	DEFINED	21	453600
SILICON STORAGE TECHNOLOGY I 3600	COM	827057100	1046	101560 SH	DEFINED	22	97960
SILICON STORAGE TECHNOLOGY I	COM	827057100	164	15940 SH	OTHER	22	15940
SILICON IMAGE INC	COM	82705T102	1	100 SH	DEFINED	01	100
SILICON IMAGE INC 34500	COM	82705T102	6845	522150 SH	DEFINED	21	487650
SILICON IMAGE INC 3781	COM	82705T102	1385	105665 SH	DEFINED	22	101884
SILICON IMAGE INC	COM	82705T102	154	11735 SH	OTHER	22	11735
SILICON VY BANCSHARES	COM	827064106	100	2525 SH	DEFINED	01	2525
SILICON VY BANCSHARES	COM	827064106	2972	74951 SH	DEFINED	05	74951
SILICON VY BANCSHARES	COM	827064106	32	800 SH	DEFINED	08	800
SILICON VY BANCSHARES	COM	827064106	129	3255 SH	DEFINED	21	3255
SILICON VY BANCSHARES 1300	COM	827064106	408	10300 SH	DEFINED	22	9000
SILICONWARE PRECISION INDS L	SPONSD ADR S	827084864	102	25000 SH	DEFINED	21	25000
SILVER STD RES INC 120	COM	82823L106	114	9220 SH	DEFINED	01	9100
SILVER STD RES INC	COM	82823L106	25	2010 SH	DEFINED	22	2010
SILVER STD RES INC	COM	82823L106	4	300 SH	OTHER	22	300
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	472	18129 SH	DEFINED	01	18129

SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	56	2134 SH	OTHER	01	2134
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	36	1400 SH	DEFINED	08	1400
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	36	1400 SH	DEFINED	17	1400
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	26	1000 SH	DEFINED	21	1000
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	253	9702 SH	DEFINED	22	9702
SIMON PPTY GROUP INC NEW 1100	COM	828806109	3360	65347 SH	DEFINED	01	64247
SIMON PPTY GROUP INC NEW 3035	COM	828806109	437	8497 SH	OTHER	01	5462
SIMON PPTY GROUP INC NEW	COM	828806109	5500	106967 SH	DEFINED	05	106967
SIMON PPTY GROUP INC NEW	COM	828806109	936	18211 SH	DEFINED	08	18211
SIMON PPTY GROUP INC NEW	COM	828806109	1404	27298 SH	DEFINED	17	27298
SIMON PPTY GROUP INC NEW	COM	828806109	49793	968356 SH	DEFINED	21	968356
SIMON PPTY GROUP INC NEW 14695	COM	828806109	4163	80970 SH	DEFINED	22	66275
SIMON PPTY GROUP INC NEW	COM	828806109	512	9955 SH	OTHER	22	9955
SIMPSON MANUFACTURING CO INC 7100	COM	829073105	637	11350 SH	DEFINED	01	4250
SIMPSON MANUFACTURING CO INC 2050	COM	829073105	115	2050 SH	OTHER	01	
SIMPSON MANUFACTURING CO INC	COM	829073105	5959	106175 SH	DEFINED	05	106175
SIMPSON MANUFACTURING CO INC	COM	829073105	45	800 SH	DEFINED	08	800
SIMPSON MANUFACTURING CO INC 2762	COM	829073105	155	2762 SH	DEFINED	18	
SIMPSON MANUFACTURING CO INC	COM	829073105	904	16100 SH	DEFINED	21	16100
SINCLAIR BROADCAST GROUP INC 8100	CL A	829226109	83	8100 SH	OTHER	01	
SINCLAIR BROADCAST GROUP INC 35630	CL A	829226109	9218	897530 SH	DEFINED	21	861900
SINCLAIR BROADCAST GROUP INC 11400	CL A	829226109	1908	185800 SH	DEFINED	22	174400
SINCLAIR BROADCAST GROUP INC	CL A	829226109	118	11500 SH	OTHER	22	11500
SINCLAIR BROADCAST GROUP INC 13785	PF D CV EXCH	829226505	596	13785 SH	DEFINED	18	
SINA CORP	NOTE	82922RAB9	2240	1470000 PRN	DEFINED	17	1470000
SIRIUS SATELLITE RADIO INC	COM	82966U103	592	192070 SH	DEFINED	01	192070
SIRIUS SATELLITE RADIO INC 7325	COM	82966U103	58	18750 SH	OTHER	01	11425
SIRIUS SATELLITE RADIO INC	COM	82966U103	26	8600 SH	DEFINED	05	8600
SIRIUS SATELLITE RADIO INC	COM	82966U103	287	93114 SH	DEFINED	08	93114
SIRIUS SATELLITE RADIO INC 12300	COM	82966U103	48	15650 SH	DEFINED	22	3350
SIRIUS SATELLITE RADIO INC	COM	82966U103	130	42350 SH	OTHER	22	42350
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	184	14100 SH	DEFINED	17	14100
SIRF TECHNOLOGY HLDGS INC 5000	COM	82967H101	65	5000 SH	DEFINED	18	
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	18	1380 SH	DEFINED	21	1380
SIRVA INC	COM	82967Y104	327	14200 SH	DEFINED	17	14200
SIRVA INC	COM	82967Y104	480	20890 SH	DEFINED	20	20890
SIRVA INC 31000	COM	82967Y104	16968	737730 SH	DEFINED	21	706730
SIRVA INC 25858	COM	82967Y104	1306	56767 SH	DEFINED	22	30909
SIRVA INC	COM	82967Y104	95	4133 SH	OTHER	22	4133
SITEL CORP	COM	82980K107		50 SH	DEFINED	01	50
SITEL CORP	COM	82980K107	127	30200 SH	DEFINED	17	30200
SIPEX CORP 27400	COM	829909100	156	27400 SH	OTHER	22	
SIX FLAGS INC	COM	83001P109	456	62775 SH	DEFINED	01	62775
SIX FLAGS INC	COM	83001P109	1430	196951 SH	DEFINED	05	196951
SIX FLAGS INC	COM	83001P109	109	15000 SH	DEFINED	08	15000
SIX FLAGS INC	COM	83001P109	12373	1704300 SH	DEFINED	21	1704300
SIX FLAGS INC 1300	COM	83001P109	1137	156620 SH	DEFINED	22	155320
SIX FLAGS INC	COM	83001P109	91	12500 SH	OTHER	22	12500
SKY FINL GROUP INC	COM	83080P103	129	5226 SH	DEFINED	01	5226
SKY FINL GROUP INC	COM	83080P103		15 SH	OTHER	01	15
SKY FINL GROUP INC	COM	83080P103		15 SH	DEFINED	05	15
SKY FINL GROUP INC	COM	83080P103	82	3300 SH	DEFINED	08	3300
SKY FINL GROUP INC 6100	COM	83080P103	246	9950 SH	OTHER	22	3850
SKYLINE CORP 200	COM	830830105	35	850 SH	DEFINED	01	650
SKYLINE CORP 100	COM	830830105	4	100 SH	OTHER	01	
SKYLINE CORP	COM	830830105	1428	35125 SH	DEFINED	05	35125
SKYLINE CORP	COM	830830105	228	5600 SH	DEFINED	21	5600
SKYWEST INC 14707	COM	830879102	379	21775 SH	DEFINED	01	7068
SKYWEST INC 193	COM	830879102	3	193 SH	OTHER	01	
SKYWEST INC	COM	830879102	4517	259425 SH	DEFINED	05	259425
SKYWEST INC	COM	830879102	61	3500 SH	DEFINED	08	3500
SKYWEST INC 29800	COM	830879102	19008	1091800 SH	DEFINED	21	1062000

SKYWEST INC 28500	COM	830879102	642	36890	SH	DEFINED	22	8390	
SKYWEST INC	COM	830879102	50	2900	SH	OTHER	22	2900	
SKYWORKS SOLUTIONS INC	COM	83088M102	5775	661545	SH	DEFINED	05	661545	
SKYWORKS SOLUTIONS INC	COM	83088M102	597	68403	SH	DEFINED	08	68403	
SKYWORKS SOLUTIONS INC 17700	COM	83088M102	3064	351000	SH	DEFINED	21	333300	
SKYWORKS SOLUTIONS INC 2700	COM	83088M102	459	52528	SH	DEFINED	22	49828	
SKYWORKS SOLUTIONS INC	COM	83088M102	67	7716	SH	OTHER	22	7716	
SKYWORKS SOLUTIONS INC	NOTE	4.750% 83088MAB8	3120	2611000	PRN	DEFINED	17	2611000	
SLADES FERRY BANCORP	COM	830896106	106	5620	SH	DEFINED	22	5620	
SLADES FERRY BANCORP	COM	830896106	210	11157	SH	OTHER	22	11157	
SKILLSOFT PLC	SPONSORED AD	830928107	232	30500	SH	DEFINED	08	30500	
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	1283	23210	SH	DEFINED	21	23210	
SMITH & NEPHEW PLC 20300	SPDN ADR NEW	83175M205	1682	30440	SH	DEFINED	22	10140	
SMITH & NEPHEW PLC	SPDN ADR NEW	83175M205	1166	21100	SH	OTHER	22	21100	
SMITH A O 11700	COM	831865209	474	14925	SH	DEFINED	01	3225	
SMITH A O	COM	831865209	4048	127325	SH	DEFINED	05	127325	
SMITH A O	COM	831865209	25	800	SH	DEFINED	08	800	
SMITH A O	COM	831865209	620	19500	SH	DEFINED	21	19500	
SMITH INTL INC 1250	COM	832110100	887	15915	SH	DEFINED	01	14665	
SMITH INTL INC 925	COM	832110100	132	2375	SH	OTHER	01	1450	
SMITH INTL INC	COM	832110100	17639	316346	SH	DEFINED	05	316346	
SMITH INTL INC	COM	832110100	3166	56776	SH	DEFINED	08	56776	
SMITH INTL INC	COM	832110100	308	5526	SH	DEFINED	17	5526	
SMITH INTL INC 3200	COM	832110100	834	14950	SH	DEFINED	21	11750	
SMITH INTL INC 11700	COM	832110100	10016	179622	SH	DEFINED	22	167922	
SMITH INTL INC	COM	832110100	3693	66236	SH	OTHER	22	66236	
SMITHFIELD FOODS INC 2000	COM	832248108	257	8750	SH	DEFINED	01	6750	
SMITHFIELD FOODS INC	COM	832248108	82	2800	SH	OTHER	01	2800	
SMITHFIELD FOODS INC	COM	832248108	6924	235495	SH	DEFINED	05	235495	
SMITHFIELD FOODS INC	COM	832248108	247	8400	SH	DEFINED	08	8400	
SMITHFIELD FOODS INC	COM	832248108	800	27200	SH	PUT	DEFINED	08	27200
SMITHTOWN BANCORP INC	COM	832449102	90	2206	SH	DEFINED	17	2206	
SMITHTOWN BANCORP INC 9616	COM	832449102	622	15294	SH	DEFINED	22	5678	
SMUCKER J M CO	COM NEW	832696405	5713	124436	SH	DEFINED	05	124436	
SMUCKER J M CO	COM NEW	832696405	60	1300	SH	DEFINED	08	1300	
SMUCKER J M CO 14	COM NEW	832696405	1	14	SH	DEFINED	18		
SMUCKER J M CO	COM NEW	832696405		2	SH	DEFINED	21	2	
SMUCKER J M CO 8921	COM NEW	832696405	1572	34247	SH	DEFINED	22	25326	
SMUCKER J M CO	COM NEW	832696405	1767	38488	SH	OTHER	22	38488	
SMURFIT-STONE CONTAINER CORP 481	COM	832727101	10	481	SH	DEFINED	01		
SMURFIT-STONE CONTAINER CORP 20000 1094	COM	832727101	430	21575	SH	OTHER	01	481	
SMURFIT-STONE CONTAINER CORP	COM	832727101	67	3335	SH	DEFINED	05	3335	
SMURFIT-STONE CONTAINER CORP	COM	832727101	838	42018	SH	DEFINED	08	42018	
SMURFIT-STONE CONTAINER CORP 200	COM	832727101	37721	1890790	SH	DEFINED	21	1890590	
SMURFIT-STONE CONTAINER CORP 122708	COM	832727101	31633	1585592	SH	DEFINED	22	1462884	
SMURFIT-STONE CONTAINER CORP	COM	832727101	7357	368788	SH	OTHER	22	368788	
SNAP ON INC	COM	833034101	255	7601	SH	DEFINED	01	7601	
SNAP ON INC 5515	COM	833034101	185	5515	SH	OTHER	01		
SNAP ON INC	COM	833034101	883	26310	SH	DEFINED	05	26310	
SNAP ON INC	COM	833034101	273	8141	SH	DEFINED	08	8141	
SNAP ON INC	COM	833034101	97	2880	SH	DEFINED	17	2880	
SNAP ON INC	COM	833034101	192	5737	SH	DEFINED	21	5737	
SNAP ON INC 200	COM	833034101	585	17440	SH	DEFINED	22	17240	
SOFTWARE HOLDRS TR	DEPOSITRY RC	83404B103	8721	233110	SH	DEFINED	08	233110	
SOHU COM INC	COM	83408W103	649	32650	SH	DEFINED	08	32650	
SOHU COM INC	COM	83408W103	497	25000	SH	CALL	DEFINED	08	25000
SOHU COM INC	COM	83408W103	258	13000	SH	PUT	DEFINED	08	13000
SOHU COM INC 16200	COM	83408W103	322	16200	SH	OTHER	22		
SOLA INTL INC 12721	COM	834092108	329	19075	SH	DEFINED	01	6354	
SOLA INTL INC 829	COM	834092108	14	829	SH	OTHER	01		
SOLA INTL INC	COM	834092108	2570	149150	SH	DEFINED	05	149150	
SOLA INTL INC	COM	834092108	96	5600	SH	DEFINED	08	5600	
SOLA INTL INC	COM	834092108	2243	130200	SH	DEFINED	21	130200	

SOLA INTL INC	COM	834092108	80	4650 SH	DEFINED	22	4650	
SOLA INTL INC	COM	834092108	29	1700 SH	OTHER	22	1700	
SOLETRON CORP 27340	COM	834182107	779	120461 SH	DEFINED	01	93121	
SOLETRON CORP 2440	COM	834182107	176	27220 SH	OTHER	01	24780	
SOLETRON CORP	COM	834182107	33034	5105672 SH	DEFINED	05	5105672	
SOLETRON CORP	COM	834182107	12255	1894077 SH	DEFINED	08	1894077	
SOLETRON CORP	COM	834182107	3291	508586 SH	DEFINED	21	508586	
SOLETRON CORP 35039	COM	834182107	227	35039 SH	DEFINED	22		
SOLETRON CORP 115228	COM	834182107	1068	165089 SH	OTHER	22	49861	
SOMERA COMMUNICATION	COM	834458101	644	400000 SH	DEFINED	17	400000	
SONIC CORP 16650 900	COM	835451105	694	30513 SH	DEFINED	01	12963	
SONIC CORP 900	COM	835451105	20	900 SH	OTHER	01		
SONIC CORP	COM	835451105	6030	265037 SH	DEFINED	05	265037	
SONIC CORP	COM	835451105	64	2830 SH	DEFINED	08	2830	
SONIC CORP	COM	835451105	894	39300 SH	DEFINED	21	39300	
SONIC AUTOMOTIVE INC 2966	CL A	83545G102	66	2966 SH	DEFINED	01		
SONIC AUTOMOTIVE INC 4800 783	CL A	83545G102	151	6800 SH	OTHER	01	1217	
SONIC AUTOMOTIVE INC	CL A	83545G102	53	2400 SH	DEFINED	08	2400	
SONIC AUTOMOTIVE INC	CL A	83545G102	111	5000 SH	PUT	DEFINED	08	5000
SONIC AUTOMOTIVE INC	CL A	83545G102	472	21300 SH	DEFINED	17	21300	
SONIC INNOVATIONS INC	COM	83545M109	139	24594 SH	OTHER	01	24594	
SONIC INNOVATIONS INC	COM	83545M109	53	9400 SH	DEFINED	17	9400	
SONIC SOLUTIONS	COM	835460106	4404	207239 SH	DEFINED	17	207239	
SONIC SOLUTIONS	COM	835460106	21	1000 SH	OTHER	22	1000	
SONICWALL INC	COM	835470105	31	3570 SH	DEFINED	01	3570	
SONICWALL INC 11965	COM	835470105	103	11965 SH	OTHER	01		
SONICWALL INC	COM	835470105	29	3350 SH	DEFINED	05	3350	
SONICWALL INC	COM	835470105	404	47000 SH	DEFINED	17	47000	
SONICWALL INC 100	COM	835470105	1	100 SH	DEFINED	22		
SONICWALL INC 11900	COM	835470105	103	12000 SH	OTHER	22	100	
SONOCO PRODS CO	COM	835495102	15642	613426 SH	DEFINED	01	613426	
SONOCO PRODS CO 1	COM	835495102	433	16989 SH	OTHER	01	16988	
SONOCO PRODS CO	COM	835495102	5284	207215 SH	DEFINED	05	207215	
SONOCO PRODS CO	COM	835495102	54	2100 SH	DEFINED	08	2100	
SONOCO PRODS CO 8720	COM	835495102	6550	256861 SH	DEFINED	22	248141	
SONOCO PRODS CO	COM	835495102	473	18539 SH	OTHER	22	18539	
SONOSITE INC	COM	83568G104	4	165 SH	DEFINED	01	165	
SONOSITE INC	COM	83568G104	216	9000 SH	OTHER	01	9000	
SONOSITE INC 12000	COM	83568G104	5062	211000 SH	DEFINED	21	199000	
SONOSITE INC 17500	COM	83568G104	776	32340 SH	DEFINED	22	14840	
SONOSITE INC	COM	83568G104	516	21500 SH	OTHER	22	21500	
SONUS PHARMACEUTICALS INC	COM	835692104	278	58600 SH	DEFINED	17	58600	
SONY CORP 1540	ADR NEW	835699307	147	3875 SH	DEFINED	01	2335	
SONY CORP 420	ADR NEW	835699307	272	7160 SH	OTHER	01	6740	
SONY CORP	ADR NEW	835699307	12398	325825 SH	DEFINED	21	325825	
SONY CORP 61915	ADR NEW	835699307	60161	1581099 SH	DEFINED	22	1519184	
SONY CORP 435	ADR NEW	835699307	16400	430999 SH	OTHER	22	430564	
SOTHEBYS HLDGS INC	CL A	835898107	84	5268 SH	DEFINED	01	5268	
SOTHEBYS HLDGS INC 106	CL A	835898107	3	181 SH	OTHER	01	75	
SOTHEBYS HLDGS INC	CL A	835898107	2122	132972 SH	DEFINED	05	132972	
SOTHEBYS HLDGS INC	CL A	835898107	145	9100 SH	DEFINED	08	9100	
SOTHEBYS HLDGS INC	CL A	835898107	3792	237600 SH	DEFINED	21	237600	
SOTHEBYS HLDGS INC 24935	CL A	835898107	999	62600 SH	DEFINED	22	37665	
SOTHEBYS HLDGS INC	CL A	835898107	322	20200 SH	OTHER	22	20200	
SONUS NETWORKS INC	COM	835916107	5	1150 SH	DEFINED	01	1150	
SONUS NETWORKS INC	COM	835916107	641	134009 SH	DEFINED	08	134009	
SONUS NETWORKS INC	COM	835916107	1434	300000 SH	CALL	DEFINED	08	300000
SONUS NETWORKS INC	COM	835916107	514	107500 SH	DEFINED	17	107500	
SONUS NETWORKS INC 59200	COM	835916107	302	63200 SH	OTHER	22	4000	
SOURCE CAP INC	COM	836144105	230	3533 SH	DEFINED	22	3533	
SOURCECORP 13670	COM	836167106	494	17950 SH	DEFINED	01	4280	
SOURCECORP	COM	836167106	8	280 SH	OTHER	01		

280							
SOURCECORP	COM	836167106	2150	78125 SH	DEFINED 05		78125
SOURCECORP	COM	836167106	74	2700 SH	DEFINED 17		2700
SOURCECORP	COM	836167106	3671	133400 SH	DEFINED 21		133400
SOURCECORP	COM	836167106	148	5360 SH	DEFINED 22		5360
SOURCECORP	COM	836167106	50	1800 SH	OTHER 22		1800
SOUTH FINL GROUP INC 6102	COM	837841105	3780	133243 SH	DEFINED 01		127141
SOUTH FINL GROUP INC	COM	837841105	9876	348108 SH	DEFINED 05		348108
SOUTH FINL GROUP INC	COM	837841105	48	1677 SH	DEFINED 08		1677
SOUTH FINL GROUP INC	COM	837841105	1121	39500 SH	DEFINED 21		39500
SOUTH FINL GROUP INC 35	COM	837841105	1	35 SH	DEFINED 22		
SOUTH FINL GROUP INC 5465	COM	837841105	255	9000 SH	OTHER 22		3535
SOUTH JERSEY INDS INC	COM	838518108	35	800 SH	DEFINED 17		800
SOUTH JERSEY INDS INC	COM	838518108	7251	164800 SH	DEFINED 21		164800
SOUTH JERSEY INDS INC 6550	COM	838518108	2080	47273 SH	DEFINED 22		40723
SOUTH JERSEY INDS INC	COM	838518108	51	1162 SH	OTHER 22		1162
SOUTH STR FINL CORP	COM	840468102	289	28400 SH	DEFINED 01		28400
SOUTHERN CO 60650	COM	842587107	407516	13979970 SH	DEFINED 01		13919320
SOUTHERN CO 690897	COM	842587107	44355	1521613 SH	OTHER 01		830716
SOUTHERN CO	COM	842587107	9996	342917 SH	DEFINED 05		342917
SOUTHERN CO	COM	842587107	605	20762 SH	DEFINED 08		20762
SOUTHERN CO	COM	842587107	3	89 SH	OTHER 13		89
SOUTHERN CO	COM	842587107	323	11086 SH	DEFINED 17		11086
SOUTHERN CO	COM	842587107	46119	1582112 SH	DEFINED 21		1582112
SOUTHERN CO 30972	COM	842587107	9700	332763 SH	DEFINED 22		301791
SOUTHERN CO	COM	842587107	3430	117652 SH	OTHER 22		117652
SOUTHERN PERU COPPER CORP	COM	843611104	1	25 SH	DEFINED 01		25
SOUTHERN PERU COPPER CORP	COM	843611104	957	23146 SH	DEFINED 08		23146
SOUTHERN PERU COPPER CORP	COM	843611104	8109	196200 SH	DEFINED 21		196200
SOUTHERN PERU COPPER CORP 2800	COM	843611104	116	2800 SH	DEFINED 22		
SOUTHERN UN CO NEW 860	COM	844030106	142	6716 SH	DEFINED 01		5856
SOUTHERN UN CO NEW 515	COM	844030106	11	515 SH	OTHER 01		
SOUTHERN UN CO NEW	COM	844030106	6528	309689 SH	DEFINED 05		309689
SOUTHERN UN CO NEW	COM	844030106	3368	159787 SH	DEFINED 08		159787
SOUTHERN UN CO NEW	COM	844030106	2136	101337 SH	DEFINED 17		101337
SOUTHERN UN CO NEW	COM	844030106	1022	48491 SH	DEFINED 21		48491
SOUTHERN UN CO NEW 5000	COM	844030106	410	19435 SH	OTHER 22		14435
SOUTHTRUST CORP 6600	COM	844730101	3112	80192 SH	DEFINED 01		73592
SOUTHTRUST CORP 24945	COM	844730101	1183	30490 SH	OTHER 01		5545
SOUTHTRUST CORP 25100	COM	844730101	41200	1061586 SH	DEFINED 05		1036486
SOUTHTRUST CORP	COM	844730101	722	18611 SH	DEFINED 08		18611
SOUTHTRUST CORP	COM	844730101	3660	94300 SH	CALL DEFINED 08		94300
SOUTHTRUST CORP	COM	844730101	483	12456 SH	DEFINED 17		12456
SOUTHTRUST CORP 13825	COM	844730101	5137	132351 SH	DEFINED 21		118526
SOUTHTRUST CORP 20590	COM	844730101	9793	252344 SH	DEFINED 22		231754
SOUTHTRUST CORP	COM	844730101	789	20335 SH	OTHER 22		20335
SOUTHWEST AIRLS CO 182454	COM	844741108	21082	1257106 SH	DEFINED 01		1074652
SOUTHWEST AIRLS CO 172060	COM	844741108	10582	631008 SH	OTHER 01		458948
SOUTHWEST AIRLS CO	COM	844741108	6203	369914 SH	DEFINED 05		369914
SOUTHWEST AIRLS CO	COM	844741108	2109	125766 SH	DEFINED 08		125766
SOUTHWEST AIRLS CO	COM	844741108	1110	66200 SH	PUT DEFINED 08		66200
SOUTHWEST AIRLS CO	COM	844741108	350	20900 SH	DEFINED 17		20900
SOUTHWEST AIRLS CO 38213	COM	844741108	641	38213 SH	DEFINED 18		
SOUTHWEST AIRLS CO	COM	844741108	4860	289833 SH	DEFINED 21		289833
SOUTHWEST AIRLS CO 6755	COM	844741108	1110	66205 SH	DEFINED 22		59450
SOUTHWEST AIRLS CO	COM	844741108	499	29761 SH	OTHER 22		29761
SOUTHWEST BANCORPORATION TEX 7000	COM	84476R109	978	22169 SH	DEFINED 01		15169
SOUTHWEST BANCORPORATION TEX	COM	84476R109	6746	152900 SH	DEFINED 05		152900
SOUTHWEST BANCORPORATION TEX	COM	84476R109	53	1200 SH	DEFINED 08		1200
SOUTHWEST BANCORPORATION TEX	COM	84476R109	1002	22700 SH	DEFINED 21		22700
SOUTHWEST GAS CORP 12600	COM	844895102	464	19219 SH	DEFINED 01		6619
SOUTHWEST GAS CORP 1100	COM	844895102	27	1100 SH	OTHER 01		

SOUTHWEST GAS CORP	COM	844895102	3918	162350	SH	DEFINED	05	162350
SOUTHWEST GAS CORP	COM	844895102	13	528	SH	DEFINED	08	528
SOUTHWEST GAS CORP	COM	844895102	11751	487000	SH	DEFINED	21	487000
SOUTHWEST GAS CORP	COM	844895102	3126	129550	SH	DEFINED	22	119250
10300								
SOUTHWEST GAS CORP	COM	844895102	36	1500	SH	OTHER	22	1500
SOUTHWESTERN ENERGY CO	COM	845467109	940	32800	SH	DEFINED	01	14954
17846								
SOUTHWESTERN ENERGY CO	COM	845467109	159	5554	SH	OTHER	01	
5554								
SOUTHWESTERN ENERGY CO	COM	845467109	4982	173775	SH	DEFINED	05	173775
SOUTHWESTERN ENERGY CO	COM	845467109	16	560	SH	DEFINED	08	560
SOUTHWESTERN ENERGY CO	COM	845467109	11075	386300	SH	DEFINED	21	383500
2800								
SOUTHWESTERN ENERGY CO	COM	845467109	2173	75800	SH	DEFINED	22	70400
5400								
SOUTHWESTERN ENERGY CO	COM	845467109	129	4500	SH	OTHER	22	4500
SOVEREIGN BANCORP INC	COM	845905108	685	30983	SH	DEFINED	01	30983
SOVEREIGN BANCORP INC	COM	845905108	232	10485	SH	OTHER	01	9210
1275								
SOVEREIGN BANCORP INC	COM	845905108	12189	551550	SH	DEFINED	05	551550
SOVEREIGN BANCORP INC	COM	845905108	49	2200	SH	DEFINED	08	2200
SOVEREIGN BANCORP INC	COM	845905108	1021	46200	SH	CALL	DEFINED	46200
SOVEREIGN BANCORP INC	COM	845905108	4017	181774	SH	DEFINED	17	181774
SOVEREIGN BANCORP INC	COM	845905108	27486	1243700	SH	DEFINED	21	1243700
SOVEREIGN BANCORP INC	COM	845905108	5064	229128	SH	DEFINED	22	217828
11300								
SOVEREIGN BANCORP INC	COM	845905108	3285	148637	SH	OTHER	22	148637
SPAIN FD	COM	846330108	203	20000	SH	OTHER	01	20000
SPAIN FD	COM	846330108	31	3100	SH	OTHER	22	3100
SPANISH BROADCASTING SYS INC	CL A	846425882	60	6400	SH	DEFINED	17	6400
SPANISH BROADCASTING SYS INC	CL A	846425882	542	58100	SH	DEFINED	22	
58100								
SPARTECH CORP	COM NEW	847220209	14490	558600	SH	DEFINED	21	555400
3200								
SPARTECH CORP	COM NEW	847220209	4158	160300	SH	DEFINED	22	120100
40200								
SPECTRALINK CORP	COM	847580107	119	7960	SH	DEFINED	01	6386
1574								
SPECTRALINK CORP	COM	847580107	2353	157943	SH	DEFINED	05	157943
SPECTRALINK CORP	COM	847580107	6	400	SH	DEFINED	08	400
SPECTRALINK CORP	COM	847580107	1630	109400	SH	DEFINED	17	109400
SPECTRALINK CORP	COM	847580107	30	2000	SH	DEFINED	22	2000
SPECTRALINK CORP	COM	847580107	15	1000	SH	OTHER	22	1000
SPECTRASITE INC	COM	84761M104	78	1815	SH	DEFINED	08	1815
SPECTRASITE INC	COM	84761M104	4682	108333	SH	DEFINED	17	108333
SPEEDWAY MOTORSPORTS INC	COM	847788106	33	1000	SH	DEFINED	01	1000
SPEEDWAY MOTORSPORTS INC	COM	847788106	157	4700	SH	DEFINED	08	4700
SPEEDWAY MOTORSPORTS INC	COM	847788106	74	2200	SH	DEFINED	17	2200
SPHERION CORP	COM	848420105	164	16175	SH	DEFINED	01	4275
11900								
SPHERION CORP	COM	848420105	2564	252850	SH	DEFINED	05	252850
SPHERION CORP	COM	848420105	345	34000	SH	DEFINED	17	34000
SPHERION CORP	COM	848420105	8436	832000	SH	DEFINED	21	822800
9200								
SPHERION CORP	COM	848420105	2699	266189	SH	DEFINED	22	249189
17000								
SPHERION CORP	COM	848420105	7	700	SH	OTHER	22	700
SPINNAKER EXPL CO	COM	84855W109	658	16710	SH	DEFINED	01	5674
11036								
SPINNAKER EXPL CO	COM	84855W109	101	2564	SH	OTHER	01	
2564								
SPINNAKER EXPL CO	COM	84855W109	6022	152925	SH	DEFINED	05	152925
SPINNAKER EXPL CO	COM	84855W109	47	1200	SH	DEFINED	08	1200
SPINNAKER EXPL CO	COM	84855W109	788	20000	SH	CALL	DEFINED	20000
SPINNAKER EXPL CO	COM	84855W109	93	2350	SH	DEFINED	17	2350
SPINNAKER EXPL CO	COM	84855W109	280	7100	SH	DEFINED	18	
7100								
SPINNAKER EXPL CO	COM	84855W109	878	22300	SH	DEFINED	21	22300
SPINNAKER EXPL CO	COM	84855W109	32	800	SH	DEFINED	22	800
SPORTSLINE COM INC	COM	848934105	27	25000	SH	DEFINED	01	25000
SPORTS AUTH INC NEW	COM	84917U109	262	7295	SH	DEFINED	05	7295
SPORTS AUTH INC NEW	COM	84917U109	920	25620	SH	DEFINED	08	25620
SPORTS AUTH INC NEW	COM	84917U109	1077	30000	SH	PUT	DEFINED	30000
SPORTS AUTH INC NEW	COM	84917U109	81	2250	SH	DEFINED	17	2250
SPORTS AUTH INC NEW	COM	84917U109	5755	160300	SH	DEFINED	21	160300
SPORTS AUTH INC NEW	COM	84917U109	1425	39700	SH	DEFINED	22	36500
3200								
SPRINT CORP	COM FON GROU	852061100	11296	641808	SH	DEFINED	01	614231
27577								
SPRINT CORP	COM FON GROU	852061100	5885	334368	SH	OTHER	01	125116
209252								
SPRINT CORP	COM FON GROU	852061100	19279	1095381	SH	DEFINED	05	725181
370200								
SPRINT CORP	COM FON GROU	852061100	600	34111	SH	DEFINED	08	34111

SPRINT CORP	COM FON GROU	852061100	3755	213349	SH	DEFINED 17	213349
SPRINT CORP 2745398	COM FON GROU	852061100	48319	2745398	SH	OTHER 17	
SPRINT CORP	COM FON GROU	852061100	5477	311217	SH	DEFINED 21	311217
SPRINT CORP 9936	COM FON GROU	852061100	2394	136045	SH	DEFINED 22	126109
SPRINT CORP	COM FON GROU	852061100	1385	78666	SH	OTHER 22	78666
SS&C TECHNOLOGIES INC	COM	85227Q100	4	225	SH	DEFINED 01	225
SS&C TECHNOLOGIES INC	COM	85227Q100	105	5600	SH	DEFINED 17	5600
SS&C TECHNOLOGIES INC 26600	COM	85227Q100	497	26600	SH	OTHER 22	
STAAR SURGICAL CO	COM PAR \$0.0	852312305	8	1000	SH	OTHER 01	1000
STAAR SURGICAL CO 5800	COM PAR \$0.0	852312305	5439	697300	SH	DEFINED 21	691500
STAAR SURGICAL CO 11300	COM PAR \$0.0	852312305	1153	147800	SH	DEFINED 22	136500
STAGE STORES INC	COM NEW	85254C305	1	25	SH	DEFINED 01	25
STAGE STORES INC	COM NEW	85254C305	109	2900	SH	DEFINED 08	2900
STAGE STORES INC	COM NEW	85254C305	68	1800	SH	DEFINED 17	1800
STAGE STORES INC	COM NEW	85254C305	5965	158400	SH	DEFINED 21	158400
STAGE STORES INC 3300	COM NEW	85254C305	1529	40600	SH	DEFINED 22	37300
STANCORP FINL GROUP INC	COM	852891100	158	2360	SH	DEFINED 01	2360
STANCORP FINL GROUP INC 913	COM	852891100	61	913	SH	OTHER 01	
STANCORP FINL GROUP INC	COM	852891100	4135	61709	SH	DEFINED 05	61709
STANCORP FINL GROUP INC	COM	852891100	188	2800	SH	DEFINED 08	2800
STANCORP FINL GROUP INC	COM	852891100	1404	20960	SH	DEFINED 17	20960
STANCORP FINL GROUP INC 500	COM	852891100	34	500	SH	DEFINED 22	
STANCORP FINL GROUP INC 200	COM	852891100	47	700	SH	OTHER 22	500
STANDARD MICROSYSTEMS CORP 8980	COM	853626109	298	12800	SH	DEFINED 01	3820
STANDARD MICROSYSTEMS CORP 145	COM	853626109	3	145	SH	OTHER 01	
STANDARD MICROSYSTEMS CORP	COM	853626109	2009	86145	SH	DEFINED 05	86145
STANDARD MICROSYSTEMS CORP	COM	853626109	103	4400	SH	DEFINED 08	4400
STANDARD MICROSYSTEMS CORP	COM	853626109	68	2900	SH	DEFINED 17	2900
STANDARD MICROSYSTEMS CORP	COM	853626109	285	12200	SH	DEFINED 21	12200
STANDARD MTR PRODS INC 3300	COM	853666105	76	5175	SH	DEFINED 01	1875
STANDARD MTR PRODS INC	COM	853666105	1254	85150	SH	DEFINED 05	85150
STANDARD MTR PRODS INC	COM	853666105	2828	192000	SH	DEFINED 21	192000
STANDARD MTR PRODS INC	COM	853666105	113	7680	SH	DEFINED 22	7680
STANDARD MTR PRODS INC	COM	853666105	40	2700	SH	OTHER 22	2700
STANDARD PAC CORP NEW 3300	COM	85375C101	881	17880	SH	DEFINED 01	14580
STANDARD PAC CORP NEW 150	COM	85375C101	7	150	SH	OTHER 01	
STANDARD PAC CORP NEW	COM	85375C101	7278	147625	SH	DEFINED 05	147625
STANDARD PAC CORP NEW	COM	85375C101	1410	28608	SH	DEFINED 08	28608
STANDARD PAC CORP NEW	COM	85375C101	1973	40019	SH	DEFINED 17	40019
STANDARD PAC CORP NEW	COM	85375C101	1109	22500	SH	DEFINED 21	22500
STANDARD REGISTER CO 3800	COM	853887107	96	8075	SH	DEFINED 01	4275
STANDARD REGISTER CO 725	COM	853887107	9	725	SH	OTHER 01	
STANDARD REGISTER CO	COM	853887107	1467	123250	SH	DEFINED 05	123250
STANDARD REGISTER CO	COM	853887107	225	18900	SH	DEFINED 21	18900
STANDEX INTL CORP 3100	COM	854231107	109	4000	SH	DEFINED 01	900
STANDEX INTL CORP 1025	COM	854231107	28	1025	SH	OTHER 01	
STANDEX INTL CORP	COM	854231107	1504	55300	SH	DEFINED 05	55300
STANDEX INTL CORP	COM	854231107	35	1300	SH	DEFINED 08	1300
STANDEX INTL CORP	COM	854231107	220	8100	SH	DEFINED 21	8100
STANDEX INTL CORP 300	COM	854231107	45	1660	SH	OTHER 22	1360
STANLEY WKS 195	COM	854616109	802	17603	SH	DEFINED 01	17408
STANLEY WKS 2500	COM	854616109	534	11713	SH	OTHER 01	9213
STANLEY WKS	COM	854616109	8464	185689	SH	DEFINED 05	185689
STANLEY WKS	COM	854616109	232	5098	SH	DEFINED 08	5098
STANLEY WKS	COM	854616109	57	1245	SH	DEFINED 17	1245
STANLEY WKS	COM	854616109	5697	124981	SH	DEFINED 21	124981
STANLEY WKS 54249	COM	854616109	22762	499385	SH	DEFINED 22	445136
STANLEY WKS	COM	854616109	5056	110932	SH	OTHER 22	110932
STAPLES INC 19407	COM	855030102	41361	1406347	SH	DEFINED 01	1386940
STAPLES INC 52116	COM	855030102	2292	77947	SH	OTHER 01	25831
STAPLES INC	COM	855030102	42277	1437510	SH	DEFINED 05	1305110

132400								
STAPLES INC	COM	855030102	353	12001 SH	DEFINED 08		12001	
STAPLES INC	COM	855030102	10	340 SH	DEFINED 13			
340								
STAPLES INC	COM	855030102	156	5300 SH	DEFINED 17		5300	
STAPLES INC	COM	855030102	57844	1966806 SH	DEFINED 21		1966806	
STAPLES INC	COM	855030102	73059	2484172 SH	DEFINED 22		2353478	
130694								
STAPLES INC	COM	855030102	16335	555408 SH	OTHER 22		555308	
100								
STAR GAS PARTNERS L P	UNIT LTD PAR	85512C105	18	750 SH	DEFINED 01		750	
STAR GAS PARTNERS L P	UNIT LTD PAR	85512C105	68	2900 SH	OTHER 01			
2900								
STAR GAS PARTNERS L P	UNIT LTD PAR	85512C105	41	1750 SH	DEFINED 22		1750	
STAR GAS PARTNERS L P	UNIT LTD PAR	85512C105	236	10100 SH	OTHER 22		10100	
STAR SCIENTIFIC INC	COM	85517P101	39	10000 SH	DEFINED 22		10000	
STARBUCKS CORP	COM	855244109	7977	183425 SH	DEFINED 01		172815	
10610								
STARBUCKS CORP	COM	855244109	4135	95088 SH	OTHER 01		85653	
9435								
STARBUCKS CORP	COM	855244109	14754	339247 SH	DEFINED 05		324047	
15200								
STARBUCKS CORP	COM	855244109	3655	84053 SH	DEFINED 08		84053	
STARBUCKS CORP	COM	855244109	2175	50000 SH	CALL DEFINED 08		50000	
STARBUCKS CORP	COM	855244109	298	6863 SH	DEFINED 17		6863	
STARBUCKS CORP	COM	855244109	1860	42763 SH	DEFINED 21		42763	
STARBUCKS CORP	COM	855244109	2247	51672 SH	DEFINED 22		50472	
1200								
STARBUCKS CORP	COM	855244109	124	2847 SH	OTHER 22		2847	
STARRETT L S CO	CL A	855668109	1157	71624 SH	DEFINED 22		71624	
STARTEK INC	COM	85569C107	412	11500 SH	DEFINED 01		4500	
7000								
STARTEK INC	COM	85569C107	2	50 SH	OTHER 01			
50								
STARTEK INC	COM	85569C107	2388	66700 SH	DEFINED 05		66700	
STARTEK INC	COM	85569C107	118	3300 SH	DEFINED 08		3300	
STARTEK INC	COM	85569C107	79	2200 SH	DEFINED 17		2200	
STARTEK INC	COM	85569C107	12720	355300 SH	DEFINED 21		355300	
STARTEK INC	COM	85569C107	3175	88700 SH	DEFINED 22		81722	
6978								
STATE BANCORP INC N.Y	COM	855716106	18	719 SH	OTHER 01			
719								
STATE BANCORP INC N.Y	COM	855716106	279	11420 SH	DEFINED 22		102	
11318								
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	9983	222578 SH	DEFINED 01		208959	
13619								
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3045	67889 SH	OTHER 01		35510	
32379								
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	38204	851816 SH	DEFINED 05		831416	
20400								
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3747	83542 SH	DEFINED 08		83542	
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	2570	57300 SH	DEFINED 20		57300	
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	41073	915781 SH	DEFINED 21		799961	
115820								
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3487	77749 SH	DEFINED 22		66375	
11374								
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	398	8864 SH	OTHER 22		8864	
STARWOOD HOTELS&RESORTS WRLD	NOTE 3.500%	85590AAJ3	16903	15705000 PRN	DEFINED 08		15705000	
STARWOOD HOTELS&RESORTS WRLD	NOTE 3.500%	85590AAJ3	2153	2000000 PRN	OTHER 17			
2000000								
STATE STR CORP	COM	857477103	7567	154310 SH	DEFINED 01		153935	
375								
STATE STR CORP	COM	857477103	8865	180768 SH	OTHER 01		147035	
33733								
STATE STR CORP	COM	857477103	12491	254708 SH	DEFINED 05		176508	
78200								
STATE STR CORP	COM	857477103	633	12914 SH	DEFINED 08		12914	
STATE STR CORP	COM	857477103	246	5010 SH	DEFINED 17		5010	
STATE STR CORP	COM	857477103	23035	469721 SH	DEFINED 21		469721	
STATE STR CORP	COM	857477103	13937	284206 SH	DEFINED 22		264346	
19860								
STATE STR CORP	COM	857477103	12928	263617 SH	OTHER 22		263617	
STATION CASINOS INC	COM	857689103	12	250 SH	DEFINED 01		250	
STATION CASINOS INC	COM	857689103	24	500 SH	OTHER 01		500	
STATION CASINOS INC	COM	857689103	29	600 SH	DEFINED 05		600	
STATION CASINOS INC	COM	857689103	29	600 SH	DEFINED 08		600	
STATION CASINOS INC	COM	857689103	68	1400 SH	DEFINED 17		1400	
STATION CASINOS INC	COM	857689103	866	17890 SH	DEFINED 18			
17890								
STATION CASINOS INC	COM	857689103	169	3500 SH	OTHER 22			
3500								
STEAK N SHAKE CO	COM	857873103	264	14475 SH	DEFINED 01		4875	
9600								
STEAK N SHAKE CO	COM	857873103	2286	125475 SH	DEFINED 05		125475	
STEAK N SHAKE CO	COM	857873103	15	800 SH	DEFINED 08		800	

STEAK N SHAKE CO	COM	857873103	15	800 SH	DEFINED 17	800
STEAK N SHAKE CO	COM	857873103	3635	199500 SH	DEFINED 21	197600
1900						
STEAK N SHAKE CO	COM	857873103	966	53000 SH	DEFINED 22	49546
3454						
STEEL DYNAMICS INC	COM	858119100	578	20205 SH	DEFINED 01	8705
11500						
STEEL DYNAMICS INC	COM	858119100	6312	220475 SH	DEFINED 05	220475
STEEL DYNAMICS INC	COM	858119100	80	2806 SH	DEFINED 08	2806
STEEL DYNAMICS INC	COM	858119100	535	18700 SH	DEFINED 17	18700
STEEL DYNAMICS INC	COM	858119100	23416	817870 SH	DEFINED 21	796070
21800						
STEEL DYNAMICS INC	COM	858119100	1469	51325 SH	DEFINED 22	28125
23200						
STEEL TECHNOLOGIES INC	COM	858147101	266	12025 SH	DEFINED 01	2525
9500						
STEEL TECHNOLOGIES INC	COM	858147101	1337	60550 SH	DEFINED 05	60550
STEEL TECHNOLOGIES INC	COM	858147101	13	600 SH	DEFINED 08	600
STEEL TECHNOLOGIES INC	COM	858147101	126	5700 SH	DEFINED 17	5700
STEEL TECHNOLOGIES INC	COM	858147101	7704	348900 SH	DEFINED 21	337600
11300						
STEEL TECHNOLOGIES INC	COM	858147101	747	33851 SH	DEFINED 22	32968
883						
STEEL TECHNOLOGIES INC	COM	858147101	127	5749 SH	OTHER 22	5749
STEIN MART INC	COM	858375108	61	3775 SH	DEFINED 01	3775
STEIN MART INC	COM	858375108	2864	176125 SH	DEFINED 05	176125
STEIN MART INC	COM	858375108	400	24600 SH	DEFINED 17	24600
STEIN MART INC	COM	858375108	4885	300400 SH	DEFINED 21	299900
500						
STEIN MART INC	COM	858375108	1081	66500 SH	DEFINED 22	60845
5655						
STEMCELLS INC	COM	85857R105	1148	750000 SH	DEFINED 08	750000
STEMCELLS INC	COM	85857R105	2	1000 SH	DEFINED 22	1000
STEMCELLS INC	COM	85857R105		70 SH	OTHER 22	70
STEPAN CO	COM	858586100	3057	116900 SH	DEFINED 21	116900
STEPAN CO	COM	858586100	132	5040 SH	DEFINED 22	5040
STEPAN CO	COM	858586100	47	1800 SH	OTHER 22	1800
STERLING BANCSHARES INC	COM	858907108	209	14750 SH	DEFINED 01	4450
10300						
STERLING BANCSHARES INC	COM	858907108	2841	200200 SH	DEFINED 05	200200
STERLING BANCSHARES INC	COM	858907108	5568	392400 SH	DEFINED 21	392400
STERLING BANCSHARES INC	COM	858907108	215	15180 SH	DEFINED 22	13580
1600						
STERLING BANCSHARES INC	COM	858907108	98	6900 SH	OTHER 22	6900
STERICYCLE INC	COM	858912108	359	6934 SH	DEFINED 01	6386
248 300						
STERICYCLE INC	COM	858912108	23	450 SH	OTHER 01	
450						
STERICYCLE INC	COM	858912108	11425	220819 SH	DEFINED 05	220819
STERICYCLE INC	COM	858912108	276	5332 SH	DEFINED 08	5332
STERICYCLE INC	COM	858912108	70	1350 SH	DEFINED 17	1350
STERICYCLE INC	COM	858912108	3497	67580 SH	DEFINED 21	
67580						
STERICYCLE INC	COM	858912108	12	238 SH	DEFINED 22	238
STERICYCLE INC	COM	858912108	41	800 SH	OTHER 22	800
STERIS CORP	COM	859152100	188	8325 SH	DEFINED 01	6775
1550						
STERIS CORP	COM	859152100	39	1750 SH	OTHER 01	1550
200						
STERIS CORP	COM	859152100	3289	145785 SH	DEFINED 05	145785
STERIS CORP	COM	859152100	198	8760 SH	DEFINED 08	8760
STERIS CORP	COM	859152100	169	7500 SH	DEFINED 17	7500
STERIS CORP	COM	859152100	85	3770 SH	DEFINED 22	3770
STERIS CORP	COM	859152100	27	1200 SH	OTHER 22	1200
STERLING BANCORP	COM	859158107	56	2025 SH	DEFINED 01	2025
STERLING BANCORP	COM	859158107	56	2025 SH	DEFINED 05	2025
STERLING BANCORP	COM	859158107	88	3200 SH	DEFINED 08	3200
STERLING BANCORP	COM	859158107	69	2500 SH	DEFINED 17	2500
STERLING FINL CORP WASH	COM	859319105	60	1882 SH	DEFINED 01	1882
STERLING FINL CORP WASH	COM	859319105	3013	94552 SH	DEFINED 05	94552
STERLING FINL CORP WASH	COM	859319105	478	15000 SH	DEFINED 21	15000
STEWART & STEVENSON SVCS INC	COM	860342104	93	5175 SH	DEFINED 01	4375
800						
STEWART & STEVENSON SVCS INC	COM	860342104	2154	120225 SH	DEFINED 05	120225
STEWART & STEVENSON SVCS INC	COM	860342104	13	700 SH	DEFINED 08	700
STEWART & STEVENSON SVCS INC	COM	860342104	84	4700 SH	DEFINED 17	4700
STEWART & STEVENSON SVCS INC	COM	860342104	4914	274200 SH	DEFINED 21	274200
STEWART & STEVENSON SVCS INC	COM	860342104	197	11000 SH	DEFINED 22	11000
STEWART & STEVENSON SVCS INC	COM	860342104	68	3800 SH	OTHER 22	3800
STEWART ENTERPRISES INC	CL A	860370105	70	8575 SH	DEFINED 01	8575
STEWART ENTERPRISES INC	CL A	860370105	5	600 SH	OTHER 01	600
STEWART ENTERPRISES INC	CL A	860370105	61	7500 SH	DEFINED 05	7500
STEWART ENTERPRISES INC	CL A	860370105	876	107600 SH	DEFINED 17	107600
STEWART ENTERPRISES INC	CL A	860370105	4793	588796 SH	DEFINED 21	588796
STEWART ENTERPRISES INC	CL A	860370105	206	25280 SH	DEFINED 22	25280

STEWART ENTERPRISES INC	CL A	860370105	71	8700 SH	OTHER	22	8700	
STEWART INFORMATION SVCS COR 10200	COM	860372101	572	16935 SH	DEFINED	01	6735	
STEWART INFORMATION SVCS COR	COM	860372101	2898	85825 SH	DEFINED	05	85825	
STEWART INFORMATION SVCS COR	COM	860372101	209	6200 SH	DEFINED	17	6200	
STEWART INFORMATION SVCS COR	COM	860372101	405	12000 SH	DEFINED	21	12000	
STEWART INFORMATION SVCS COR	COM	860372101	3	100 SH	OTHER	22	100	
STILLWATER MNG CO	COM	86074Q102	66	4408 SH	DEFINED	01	4408	
STILLWATER MNG CO	COM	86074Q102	5	349 SH	OTHER	01	349	
STILLWATER MNG CO	COM	86074Q102	2157	143700 SH	DEFINED	08	143700	
STILLWATER MNG CO	COM	86074Q102	2	100 SH	OTHER	22	100	
STMICROELECTRONICS N V	NY REGISTRY	861012102	53	2400 SH	DEFINED	01	2400	
STMICROELECTRONICS N V 7000	NY REGISTRY	861012102	154	7015 SH	OTHER	01	15	
STMICROELECTRONICS N V	NY REGISTRY	861012102	3799	172600 SH	DEFINED	08	172600	
STMICROELECTRONICS N V	NY REGISTRY	861012102	4402	200000 SH	CALL	DEFINED	08	200000
STMICROELECTRONICS N V	NY REGISTRY	861012102	99	4500 SH	DEFINED	21	4500	
STMICROELECTRONICS N V	NY REGISTRY	861012102	55	2500 SH	DEFINED	22	2500	
STMICROELECTRONICS N V	NY REGISTRY	861012102	29	1300 SH	OTHER	22	1300	
STONE ENERGY CORP 24300	COM	861642106	1596	34945 SH	DEFINED	01	10645	
STONE ENERGY CORP 1570	COM	861642106	72	1570 SH	OTHER	01		
STONE ENERGY CORP	COM	861642106	6176	135200 SH	DEFINED	05	135200	
STONE ENERGY CORP	COM	861642106	73	1590 SH	DEFINED	08	1590	
STONE ENERGY CORP	COM	861642106	64	1400 SH	DEFINED	17	1400	
STONE ENERGY CORP 420	COM	861642106	19	420 SH	DEFINED	18		
STONE ENERGY CORP	COM	861642106	10036	219700 SH	DEFINED	21	219700	
STONE ENERGY CORP	COM	861642106	236	5160 SH	DEFINED	22	5160	
STONE ENERGY CORP	COM	861642106	82	1800 SH	OTHER	22	1800	
STONEPATH GROUP INC	COM	861837102	132	61629 SH	DEFINED	17	61629	
STORA ENSO CORP 21859 2450	SPON ADR REP	86210M106	1070	78771 SH	OTHER	01	54462	
STORA ENSO CORP	SPON ADR REP	86210M106	113	8300 SH	DEFINED	21	8300	
STORA ENSO CORP	SPON ADR REP	86210M106	764	56295 SH	DEFINED	22	56295	
STORA ENSO CORP	SPON ADR REP	86210M106	12	900 SH	OTHER	22	900	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	355	12250 SH	DEFINED	01	12250	
STORAGE TECHNOLOGY CORP 750	COM PAR \$0.1	862111200	44	1500 SH	OTHER	01	750	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	6915	238450 SH	DEFINED	05	238450	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	842	29039 SH	DEFINED	08	29039	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	870	30000 SH	PUT	DEFINED	08	30000
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	1196	41240 SH	DEFINED	17	41240	
STORAGE TECHNOLOGY CORP	COM PAR \$0.1	862111200	2915	100500 SH	DEFINED	21	100500	
STORAGE TECHNOLOGY CORP 5610	COM PAR \$0.1	862111200	3938	135810 SH	DEFINED	22	130200	
STRATASYS INC	COM	862685104	143	5764 SH	DEFINED	08	5764	
STRATASYS INC 15800	COM	862685104	11114	448870 SH	DEFINED	21	433070	
STRATASYS INC 20380	COM	862685104	505	20380 SH	DEFINED	22		
STRATASYS INC 39500	COM	862685104	978	39500 SH	OTHER	22		
STRATEGIC DIAGNOSTICS INC	COM	862700101	4	1000 SH	OTHER	01	1000	
STRATEGIC DIAGNOSTICS INC	COM	862700101	3360	800000 SH	DEFINED	21	800000	
STRATEGIC GLOBAL INCOME FD	COM	862719101	157	12852 SH	DEFINED	01	12852	
STRATEGIC GLOBAL INCOME FD 250	COM	862719101	20	1657 SH	DEFINED	22	1407	
STRATEGIC GLOBAL INCOME FD	COM	862719101	84	6854 SH	OTHER	22	6854	
STRAYER ED INC	COM	863236105	11	100 SH	DEFINED	01	100	
STRAYER ED INC	COM	863236105	33	300 SH	DEFINED	08	300	
STRAYER ED INC 4700	COM	863236105	530	4750 SH	OTHER	22	50	
STREETTRACKS SER TR 100	WILSHIRE REI	86330E604	258	1667 SH	DEFINED	22	1567	
STREETTRACKS SER TR	WILSHIRE REI	86330E604	362	2337 SH	OTHER	22	2337	
STRIDE RITE CORP 7300	COM	863314100	216	19625 SH	DEFINED	01	12325	
STRIDE RITE CORP 150	COM	863314100	2	150 SH	OTHER	01		
STRIDE RITE CORP	COM	863314100	1934	175325 SH	DEFINED	05	175325	
STRIDE RITE CORP	COM	863314100	92	8300 SH	DEFINED	08	8300	
STRIDE RITE CORP	COM	863314100	72	6500 SH	DEFINED	17	6500	
STRIDE RITE CORP	COM	863314100	2626	238100 SH	DEFINED	21	238100	
STRIDE RITE CORP	COM	863314100	176	16000 SH	DEFINED	22	16000	
STRIDE RITE CORP	COM	863314100	1021	92600 SH	OTHER	22	92600	
STRYKER CORP	COM	863667101	4522	82212 SH	DEFINED	01	82212	
STRYKER CORP 19150	COM	863667101	2592	47125 SH	OTHER	01	27975	
STRYKER CORP 120200	COM	863667101	17602	320041 SH	DEFINED	05	199841	
STRYKER CORP	COM	863667101	1000	18190 SH	DEFINED	08	18190	
STRYKER CORP	COM	863667101	2196	39930 SH	DEFINED	21	39930	
STRYKER CORP	COM	863667101	7917	143950 SH	DEFINED	22	112484	

SUNRISE SENIOR LIVING INC 4200	COM		86768K106	164	4200 SH	OTHER	01		
SUNRISE SENIOR LIVING INC	COM		86768K106	3717	94975 SH	DEFINED	05	94975	
SUNRISE SENIOR LIVING INC	COM		86768K106	71	1815 SH	DEFINED	08	1815	
SUNRISE SENIOR LIVING INC	COM		86768K106	16	400 SH	DEFINED	17	400	
SUNRISE SENIOR LIVING INC	COM		86768K106	571	14600 SH	DEFINED	21	14600	
SUNRISE SENIOR LIVING INC	COM		86768K106	82	2100 SH	DEFINED	22	2100	
SUNRISE SENIOR LIVING INC	COM		86768K106	39	1000 SH	OTHER	22	1000	
SUNRISE SENIOR LIVING INC 1155000	NOTE	5.250%	86768KAE6	1418	1155000 PRN	DEFINED	18		
SUNTERRA CORP	COM NEW		86787D208	807	64074 SH	DEFINED	17	64074	
SUNTRUST BKS INC 42991	COM		867914103	29390	452219 SH	DEFINED	01	409228	
SUNTRUST BKS INC 257460	COM		867914103	28310	435610 SH	OTHER	01	178150	
SUNTRUST BKS INC 85300	COM		867914103	18486	284444 SH	DEFINED	05	199144	
SUNTRUST BKS INC	COM		867914103	521	8009 SH	DEFINED	08	8009	
SUNTRUST BKS INC	COM		867914103	1202	18500 SH	CALL	DEFINED	08	18500
SUNTRUST BKS INC	COM		867914103	526	8100 SH	DEFINED	17	8100	
SUNTRUST BKS INC	COM		867914103	5986	92102 SH	DEFINED	21	92102	
SUNTRUST BKS INC 7143	COM		867914103	8119	124925 SH	DEFINED	22	117782	
SUNTRUST BKS INC	COM		867914103	5870	90327 SH	OTHER	22	90327	
SUNTRUST BKS INC	COM		867914103	299	4598 SH	DEFINED		4598	
SUPERGEN INC	COM		868059106	68	10550 SH	DEFINED	01	10550	
SUPERGEN INC 1300	COM		868059106	8	1300 SH	OTHER	01		
SUPERGEN INC	COM		868059106	324	50231 SH	DEFINED	08	50231	
SUPERGEN INC	COM		868059106	453	70286 SH	DEFINED	17	70286	
SUPERIOR INDS INTL INC 1000	COM		868168105	88	2625 SH	DEFINED	01	1625	
SUPERIOR INDS INTL INC 500	COM		868168105	50	1500 SH	OTHER	01	1000	
SUPERIOR INDS INTL INC	COM		868168105	1886	56373 SH	DEFINED	05	56373	
SUPERIOR INDS INTL INC	COM		868168105	7	200 SH	DEFINED	08	200	
SUPERIOR INDS INTL INC	COM		868168105	67	2000 SH	DEFINED	17	2000	
SUPERIOR INDS INTL INC	COM		868168105	11296	337700 SH	DEFINED	21	337700	
SUPERIOR INDS INTL INC	COM		868168105	1155	34515 SH	DEFINED	22	34515	
SUPERIOR INDS INTL INC 5738	COM		868168105	262	7838 SH	OTHER	22	2100	
SUPERTEX INC 1900	COM		868532102	51	3125 SH	DEFINED	01	1225	
SUPERTEX INC 75	COM		868532102	1	75 SH	OTHER	01		
SUPERTEX INC	COM		868532102	884	54075 SH	DEFINED	05	54075	
SUPERTEX INC	COM		868532102	139	8500 SH	DEFINED	21	8500	
SUPERVALU INC 20300 800	COM		868536103	2205	72031 SH	DEFINED	01	50931	
SUPERVALU INC 2877	COM		868536103	88	2877 SH	OTHER	01		
SUPERVALU INC 67600	COM		868536103	6358	207718 SH	DEFINED	05	140118	
SUPERVALU INC	COM		868536103	602	19676 SH	DEFINED	08	19676	
SUPERVALU INC	COM		868536103	559	18275 SH	DEFINED	17	18275	
SUPERVALU INC	COM		868536103	291	9492 SH	DEFINED	21	9492	
SUPERVALU INC 6499	COM		868536103	789	25788 SH	DEFINED	22	19289	
SUPERVALU INC	COM		868536103	583	19036 SH	OTHER	22	19036	
SURMODICS INC	COM		868873100	36	1450 SH	DEFINED	01	1450	
SURMODICS INC	COM		868873100	1807	73350 SH	DEFINED	05	73350	
SURMODICS INC	COM		868873100	76	3100 SH	DEFINED	17	3100	
SURMODICS INC 10700	COM		868873100	6926	281100 SH	DEFINED	21	270400	
SURMODICS INC 1000	COM		868873100	678	27500 SH	DEFINED	22	26500	
SURMODICS INC	COM		868873100	69	2800 SH	OTHER	22	2800	
SUSQUEHANNA BANCSHARES INC P 2730	COM		869099101	235	9355 SH	DEFINED	01	6625	
SUSQUEHANNA BANCSHARES INC P 170	COM		869099101	4	170 SH	OTHER	01		
SUSQUEHANNA BANCSHARES INC P	COM		869099101	4945	196550 SH	DEFINED	05	196550	
SUSQUEHANNA BANCSHARES INC P	COM		869099101	767	30500 SH	DEFINED	21	30500	
SWIFT ENERGY CO 26660	COM		870738101	737	33425 SH	DEFINED	01	6765	
SWIFT ENERGY CO 615	COM		870738101	14	615 SH	OTHER	01		
SWIFT ENERGY CO	COM		870738101	2975	134875 SH	DEFINED	05	134875	
SWIFT ENERGY CO	COM		870738101	88	4000 SH	DEFINED	17	4000	
SWIFT ENERGY CO	COM		870738101	406	18400 SH	DEFINED	21	18400	
SWIFT TRANSN CO	COM		870756103	110	6150 SH	DEFINED	01	6150	
SWIFT TRANSN CO	COM		870756103	646	36000 SH	OTHER	01	36000	
SWIFT TRANSN CO	COM		870756103	3065	170768 SH	DEFINED	05	170768	
SWIFT TRANSN CO	COM		870756103	75	4200 SH	DEFINED	08	4200	
SWIFT TRANSN CO	COM		870756103	265	14777 SH	DEFINED	17	14777	

SWIFT TRANSN CO 27800	COM	870756103	499	27800	SH	OTHER	22		
SWISS HELVETIA FD INC 9393	COM	870875101	123	9405	SH	OTHER	01	12	
SWISS HELVETIA FD INC	COM	870875101	31	2350	SH	DEFINED	22	2350	
SWISS HELVETIA FD INC	COM	870875101	16	1234	SH	OTHER	22	1234	
SYBASE INC	COM	871130100	320	17750	SH	DEFINED	01	17750	
SYBASE INC 950	COM	871130100	20	1127	SH	OTHER	01	177	
SYBASE INC	COM	871130100	3706	205880	SH	DEFINED	05	205880	
SYBASE INC	COM	871130100	285	15826	SH	DEFINED	08	15826	
SYBASE INC	COM	871130100	41	2300	SH	DEFINED	17	2300	
SYBASE INC	COM	871130100	13954	775200	SH	DEFINED	21	775200	
SYBASE INC 16411	COM	871130100	2161	120045	SH	DEFINED	22	103634	
SYBASE INC	COM	871130100	147	8167	SH	OTHER	22	8167	
SYBRON DENTAL SPECIALTIES IN 13200	COM	871142105	585	19600	SH	DEFINED	01	6400	
SYBRON DENTAL SPECIALTIES IN 150	COM	871142105	4	150	SH	OTHER	01		
SYBRON DENTAL SPECIALTIES IN	COM	871142105	5166	173075	SH	DEFINED	05	173075	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	188	6300	SH	DEFINED	08	6300	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	438	14665	SH	DEFINED	17	14665	
SYBRON DENTAL SPECIALTIES IN	COM	871142105	761	25500	SH	DEFINED	21	25500	
SYCAMORE NETWORKS INC	COM	871206108	1	300	SH	DEFINED	01	300	
SYCAMORE NETWORKS INC	COM	871206108	46	10851	SH	OTHER	01	10851	
SYCAMORE NETWORKS INC	COM	871206108	8	2000	SH	DEFINED	22	2000	
SYCAMORE NETWORKS INC	COM	871206108	5	1300	SH	OTHER	22	1300	
SYKES ENTERPRISES INC 91285	COM	871237103	978	128905	SH	DEFINED	01	37620	
SYKES ENTERPRISES INC	COM	871237103	15	2000	SH	OTHER	01	2000	
SYMANTEC CORP 20634	COM	871503108	3772	86156	SH	DEFINED	01	65522	
SYMANTEC CORP 5526	COM	871503108	242	5526	SH	OTHER	01		
SYMANTEC CORP 133100	COM	871503108	21556	492379	SH	DEFINED	05	359279	
SYMANTEC CORP	COM	871503108	17062	389728	SH	DEFINED	08	389728	
SYMANTEC CORP	COM	871503108	18449	421400	SH	CALL	DEFINED	08	421400
SYMANTEC CORP	COM	871503108	10945	250000	SH	PUT	DEFINED	08	250000
SYMANTEC CORP	COM	871503108	1544	35263	SH	DEFINED	17	35263	
SYMANTEC CORP	COM	871503108	1749	39945	SH	DEFINED	20	39945	
SYMANTEC CORP 80835	COM	871503108	27054	617961	SH	DEFINED	21	537126	
SYMANTEC CORP 25910	COM	871503108	17372	396800	SH	DEFINED	22	370890	
SYMANTEC CORP	COM	871503108	559	12757	SH	OTHER	22	12757	
SYMBION INC DEL	COM	871507109	42	2400	SH	DEFINED	05	2400	
SYMBION INC DEL	COM	871507109	2	100	SH	DEFINED	08	100	
SYMBION INC DEL	COM	871507109	351	20067	SH	DEFINED	17	20067	
SYMBOL TECHNOLOGIES INC	COM	871508107	227	15414	SH	DEFINED	01	15414	
SYMBOL TECHNOLOGIES INC 1240	COM	871508107	108	7300	SH	OTHER	01	6060	
SYMBOL TECHNOLOGIES INC	COM	871508107	7155	485403	SH	DEFINED	05	485403	
SYMBOL TECHNOLOGIES INC	COM	871508107	175	11899	SH	DEFINED	08	11899	
SYMBOL TECHNOLOGIES INC	COM	871508107	89	6058	SH	DEFINED	17	6058	
SYMBOL TECHNOLOGIES INC	COM	871508107	3029	205494	SH	DEFINED	21	205494	
SYMBOL TECHNOLOGIES INC 700	COM	871508107	419	28431	SH	DEFINED	22	27731	
SYMBOL TECHNOLOGIES INC	COM	871508107	294	19956	SH	OTHER	22	19956	
SYMMETRICOM INC	COM	871543104	26	2925	SH	DEFINED	01	2925	
SYMMETRICOM INC	COM	871543104	1671	187750	SH	DEFINED	05	187750	
SYMMETRICOM INC	COM	871543104	264	29700	SH	DEFINED	21	29700	
SYMMETRICOM INC 68800	COM	871543104	612	68800	SH	DEFINED	22		
SYMYX TECHNOLOGIES	COM	87155S108	56	2302	SH	DEFINED	01	2302	
SYMYX TECHNOLOGIES 448	COM	87155S108	260	10775	SH	OTHER	01	10327	
SYMYX TECHNOLOGIES	COM	87155S108	929	38504	SH	DEFINED	05	38504	
SYMYX TECHNOLOGIES	COM	87155S108	531	22000	SH	DEFINED	08	22000	
SYMYX TECHNOLOGIES	COM	87155S108	724	30000	SH	PUT	DEFINED	08	30000
SYMYX TECHNOLOGIES	COM	87155S108	94	3900	SH	DEFINED	17	3900	
SYMYX TECHNOLOGIES	COM	87155S108	139	5750	SH	DEFINED	21	5750	
SYMYX TECHNOLOGIES 3000	COM	87155S108	72	3000	SH	OTHER	22		
SYNAPTICS INC	COM	87157D109	12	600	SH	DEFINED	01	600	
SYNAPTICS INC	COM	87157D109	25	1272	SH	DEFINED	08	1272	
SYNAPTICS INC	COM	87157D109	1256	65000	SH	DEFINED	21	65000	
SYNAPTICS INC	COM	87157D109	4	200	SH	DEFINED	22	200	
SYNOPSIS INC	COM	871607107	618	21740	SH	DEFINED	01	21740	
SYNOPSIS INC 1150	COM	871607107	61	2144	SH	OTHER	01	994	
SYNOPSIS INC	COM	871607107	14830	521617	SH	DEFINED	05	521617	
SYNOPSIS INC	COM	871607107	1589	55904	SH	DEFINED	08	55904	
SYNOPSIS INC	COM	871607107	97	3400	SH	DEFINED	17	3400	

SYNOPSIS INC	COM	871607107	453	15920 SH	DEFINED 20	15920
SYNOPSIS INC 950	COM	871607107	8888	312620 SH	DEFINED 21	311670
SYNOPSIS INC 13100	COM	871607107	671	23600 SH	DEFINED 22	10500
SYNOPSIS INC	COM	871607107	317	11156 SH	OTHER 22	11156
SYNGENTA AG	SPONSORED AD	87160A100	13	764 SH	DEFINED 01	764
SYNGENTA AG	SPONSORED AD	87160A100	11	677 SH	OTHER 01	677
SYNGENTA AG	SPONSORED AD	87160A100	2	100 SH	DEFINED 08	100
SYNGENTA AG	SPONSORED AD	87160A100	2272	135332 SH	DEFINED 21	135332
SYNGENTA AG	SPONSORED AD	87160A100	45	2700 SH	DEFINED 22	2700
SYNGENTA AG	SPONSORED AD	87160A100	26	1550 SH	OTHER 22	1550
SYNPLICITY INC	COM	87160Y108	120	20000 SH	DEFINED 21	20000
SYNOVUS FINL CORP 60055	COM	87161C105	7020	277247 SH	DEFINED 01	217192
SYNOVUS FINL CORP 55819	COM	87161C105	4751	187630 SH	OTHER 01	131811
SYNOVUS FINL CORP	COM	87161C105	3698	146069 SH	DEFINED 05	146069
SYNOVUS FINL CORP	COM	87161C105	208	8228 SH	DEFINED 08	8228
SYNOVUS FINL CORP	COM	87161C105	296	11700 SH	DEFINED 17	11700
SYNOVUS FINL CORP	COM	87161C105	768	30316 SH	DEFINED 21	30316
SYNOVUS FINL CORP 900	COM	87161C105	251	9905 SH	DEFINED 22	9005
SYNOVUS FINL CORP	COM	87161C105	538	21250 SH	OTHER 22	21250
SYNTEL INC	COM	87162H103	57	3450 SH	DEFINED 01	3450
SYNTEL INC	COM	87162H103	66	4000 SH	DEFINED 08	4000
SYNTEL INC 8900	COM	87162H103	147	8900 SH	OTHER 22	
SYNTROLEUM CORP 100	COM	871630109	7	1025 SH	DEFINED 01	925
SYNTROLEUM CORP 1386	COM	871630109	10	1486 SH	OTHER 01	100
SYNTROLEUM CORP	COM	871630109	75	11400 SH	DEFINED 17	11400
SYNTROLEUM CORP	COM	871630109	2	333 SH	DEFINED 22	333
SYNTROLEUM CORP	COM	871630109	13	2000 SH	OTHER 22	2000
SYPRIS SOLUTIONS INC 1820	COM	871655106	178	9263 SH	DEFINED 01	7443
SYPRIS SOLUTIONS INC	COM	871655106	3661	190779 SH	DEFINED 05	190779
SYSCO CORP 156920	COM	871829107	43525	1213403 SH	DEFINED 01	1056483
SYSCO CORP 314175	COM	871829107	38220	1065518 SH	OTHER 01	751343
SYSCO CORP 196000	COM	871829107	18747	522647 SH	DEFINED 05	326647
SYSCO CORP	COM	871829107	1836	51177 SH	DEFINED 08	51177
SYSCO CORP	COM	871829107	47	1324 SH	DEFINED 13	1324
SYSCO CORP	COM	871829107	6	167 SH	OTHER 13	167
SYSCO CORP	COM	871829107	430	12000 SH	DEFINED 17	12000
SYSCO CORP 1600	COM	871829107	57	1600 SH	DEFINED 18	
SYSCO CORP	COM	871829107	27772	774236 SH	DEFINED 21	774236
SYSCO CORP 113582	COM	871829107	44381	1237280 SH	DEFINED 22	1123698
SYSCO CORP	COM	871829107	31415	875803 SH	OTHER 22	875803
TBC CORP 9400	COM	872180104	315	13250 SH	DEFINED 01	3850
TBC CORP	COM	872180104	2417	101575 SH	DEFINED 05	101575
TBC CORP	COM	872180104	83	3489 SH	DEFINED 08	3489
TBC CORP	COM	872180104	1956	82181 SH	DEFINED 21	82181
TBC CORP 630	COM	872180104	65	2730 SH	DEFINED 22	2100
TBC CORP	COM	872180104	36	1530 SH	OTHER 22	1530
TB WOODS CORP 4664	COM	872226105	1869	230779 SH	DEFINED 21	226115
TB WOODS CORP 8000	COM	872226105	698	86234 SH	DEFINED 22	78234
TCF FINL CORP 1120	COM	872275102	491	8450 SH	DEFINED 01	7330
TCF FINL CORP	COM	872275102	151	2600 SH	OTHER 01	2600
TCF FINL CORP	COM	872275102	8739	150547 SH	DEFINED 05	150547
TCF FINL CORP	COM	872275102	996	17152 SH	DEFINED 08	17152
TCF FINL CORP	COM	872275102	517	8900 SH	DEFINED 17	8900
TCF FINL CORP 12800	COM	872275102	746	12850 SH	DEFINED 22	50
TCF FINL CORP	COM	872275102	70	1200 SH	OTHER 22	1200
TC PIPELINES LP	UT COM LTD P	87233Q108	89	2759 SH	DEFINED 01	2759
TC PIPELINES LP 380	UT COM LTD P	87233Q108	12	380 SH	OTHER 01	
TC PIPELINES LP 5000	UT COM LTD P	87233Q108	161	5000 SH	OTHER 22	
TCW CONV SECS FD INC	COM	872340104	17	3500 SH	DEFINED 01	3500
TCW CONV SECS FD INC	COM	872340104	6	1150 SH	OTHER 01	1150
TCW CONV SECS FD INC	COM	872340104	63	12935 SH	OTHER 22	12935
TECO ENERGY INC 32000	COM	872375100	3730	311113 SH	DEFINED 01	279113

TECO ENERGY INC 61829	COM	872375100	2783	232070	SH	OTHER	01	170241
TECO ENERGY INC 261100	COM	872375100	4639	386883	SH	DEFINED	05	125783
TECO ENERGY INC	COM	872375100	398	33224	SH	DEFINED	08	33224
TECO ENERGY INC	COM	872375100	12827	1069800	SH	DEFINED	21	1069800
TECO ENERGY INC 12500	COM	872375100	10289	858092	SH	DEFINED	22	845592
TECO ENERGY INC	COM	872375100	2735	228144	SH	OTHER	22	228144
TEPPCO PARTNERS L P	UT LTD PARTN	872384102	544	14278	SH	DEFINED	01	14278
TEPPCO PARTNERS L P 4925	UT LTD PARTN	872384102	435	11425	SH	OTHER	01	6500
TEPPCO PARTNERS L P 4530	UT LTD PARTN	872384102	173	4530	SH	DEFINED	22	
TEPPCO PARTNERS L P 34470	UT LTD PARTN	872384102	2650	69600	SH	OTHER	22	35130
THQ INC 1600	COM NEW	872443403	127	5525	SH	DEFINED	01	3925
THQ INC	COM NEW	872443403	3739	163275	SH	DEFINED	05	163275
THQ INC	COM NEW	872443403	184	8024	SH	DEFINED	08	8024
THQ INC	COM NEW	872443403	771	33655	SH	DEFINED	17	33655
THQ INC 2000	COM NEW	872443403	8459	369393	SH	DEFINED	21	367393
THQ INC 40400	COM NEW	872443403	1972	86100	SH	DEFINED	22	45700
THQ INC	COM NEW	872443403	1	50	SH	OTHER	22	50
TJX COS INC NEW 7150 2000	COM	872540109	5217	216111	SH	DEFINED	01	206961
TJX COS INC NEW 46440	COM	872540109	1121	46440	SH	OTHER	01	
TJX COS INC NEW 225401	COM	872540109	20755	859783	SH	DEFINED	05	634382
TJX COS INC NEW	COM	872540109	1103	45705	SH	DEFINED	08	45705
TJX COS INC NEW	COM	872540109	9953	412300	SH CALL	DEFINED	08	412300
TJX COS INC NEW	COM	872540109	14	600	SH	DEFINED	17	600
TJX COS INC NEW	COM	872540109	36139	1497056	SH	DEFINED	21	1497056
TJX COS INC NEW 58648	COM	872540109	6232	258170	SH	DEFINED	22	199522
TJX COS INC NEW	COM	872540109	2887	119604	SH	OTHER	22	119604
TLC VISION CORP	COM	872549100	1862	160000	SH	DEFINED	08	160000
TLC VISION CORP	COM	872549100	431	37000	SH	DEFINED	17	37000
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	90	4800	SH	DEFINED	08	4800
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	971	51500	SH	DEFINED	17	51500
TTM TECHNOLOGIES INC	COM	87305R109	1	50	SH	DEFINED	01	50
TTM TECHNOLOGIES INC	COM	87305R109	2162	182418	SH	DEFINED	08	182418
TTM TECHNOLOGIES INC	COM	87305R109	160	13532	SH	DEFINED	17	13532
TTM TECHNOLOGIES INC 32400	COM	87305R109	384	32400	SH	OTHER	22	
TXU CORP 3550	COM	873168108	2070	51105	SH	DEFINED	01	47555
TXU CORP 18463	COM	873168108	1245	30743	SH	OTHER	01	12280
TXU CORP	COM	873168108	6217	153474	SH	DEFINED	05	153474
TXU CORP	COM	873168108	4008	98948	SH	DEFINED	08	98948
TXU CORP	COM	873168108	2447	60400	SH	DEFINED	17	60400
TXU CORP	COM	873168108	96979	2393941	SH	DEFINED	21	2393941
TXU CORP 51040	COM	873168108	30018	740996	SH	DEFINED	22	689956
TXU CORP	COM	873168108	2732	67435	SH	OTHER	22	67435
TXU CORP	FRNT	873168AE8	337	246000	PRN	DEFINED	08	246000
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	37	4471	SH	DEFINED	01	4471
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	46	5515	SH	OTHER	01	5515
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	2103	253123	SH	DEFINED	08	253123
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	2909	350000	SH PUT	DEFINED	08	350000
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1063	127954	SH	DEFINED	17	127954
TAIWAN SEMICONDUCTOR MFG LTD 18040	SPONSORED AD	874039100	150	18040	SH	DEFINED	18	
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1580	190173	SH	DEFINED	20	190173
TAIWAN SEMICONDUCTOR MFG LTD 421803	SPONSORED AD	874039100	24106	2900883	SH	DEFINED	21	2479080
TAIWAN SEMICONDUCTOR MFG LTD 72305	SPONSORED AD	874039100	14395	1732248	SH	DEFINED	22	1659943
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1215	146240	SH	OTHER	22	146240
TAKE-TWO INTERACTIVE SOFTWARE 15800	COM	874054109	663	21650	SH	DEFINED	01	5850
TAKE-TWO INTERACTIVE SOFTWARE 200	COM	874054109	6	200	SH	OTHER	01	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	6163	201150	SH	DEFINED	05	201150
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	566	18468	SH	DEFINED	08	18468
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2020	65916	SH	DEFINED	17	65916
TAKE-TWO INTERACTIVE SOFTWARE 5900	COM	874054109	3530	115200	SH	DEFINED	21	109300
TAKE-TWO INTERACTIVE SOFTWARE 500	COM	874054109	475	15518	SH	DEFINED	22	15018
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	52	1700	SH	OTHER	22	1700

TALBOTS INC	COM	874161102	55	1400 SH	DEFINED	01	1400	
TALBOTS INC	COM	874161102	61	1550 SH	OTHER	01		
1550								
TALBOTS INC	COM	874161102	16	400 SH	DEFINED	05	400	
TALBOTS INC	COM	874161102	117	3000 SH	DEFINED	08	3000	
TALBOTS INC	COM	874161102	979	25000 SH	DEFINED	21	25000	
TALBOTS INC	COM	874161102	55	1417 SH	DEFINED	22	1317	
100								
TALBOTS INC	COM	874161102	39	1000 SH	OTHER	22	1000	
TALISMAN ENERGY INC	COM	87425E103	287	13211 SH	OTHER	01	7611	
5600								
TALISMAN ENERGY INC	COM	87425E103	7	300 SH	OTHER	22	300	
TALK AMERICA HLDGS INC	COM NEW	87426R202	82	10743 SH	DEFINED	17	10743	
TALK AMERICA HLDGS INC	COM NEW	87426R202	1	166 SH	DEFINED	22	166	
TALX CORP	COM	874918105	345	14115 SH	DEFINED	01	3015	
11100								
TALX CORP	COM	874918105	628	25700 SH	OTHER	01		
25700								
TALX CORP	COM	874918105	1597	65350 SH	DEFINED	05	65350	
TALX CORP	COM	874918105	81	3300 SH	DEFINED	08	3300	
TALX CORP	COM	874918105	222	9100 SH	DEFINED	21	9100	
TANDY BRANDS ACCESSORIES INC	COM	875378101	3	200 SH	DEFINED	17	200	
TANDY BRANDS ACCESSORIES INC	COM	875378101	1414	104753 SH	DEFINED	21	104753	
TANDY BRANDS ACCESSORIES INC	COM	875378101	47	3500 SH	DEFINED	22	3500	
TANDY BRANDS ACCESSORIES INC	COM	875378101	20	1500 SH	OTHER	22	1500	
TANGER FACTORY OUTLET CTRS I	COM	875465106	185	4734 SH	DEFINED	01	4734	
TANGER FACTORY OUTLET CTRS I	COM	875465106	59	1500 SH	DEFINED	05	1500	
TANGER FACTORY OUTLET CTRS I	COM	875465106	109	2800 SH	DEFINED	08	2800	
TANGER FACTORY OUTLET CTRS I	COM	875465106	31	800 SH	DEFINED	17	800	
TANGER FACTORY OUTLET CTRS I	COM	875465106	3343	85500 SH	DEFINED	21	85500	
TANGER FACTORY OUTLET CTRS I	COM	875465106	118	3020 SH	DEFINED	22	2820	
200								
TANGER FACTORY OUTLET CTRS I	COM	875465106	51	1300 SH	OTHER	22	1300	
TARGET CORP	COM	87612E106	87705	2065103 SH	DEFINED	01	1963902	
101201								
TARGET CORP	COM	87612E106	71223	1677029 SH	OTHER	01	903801	
773228								
TARGET CORP	COM	87612E106	19547	460254 SH	DEFINED	05	460254	
TARGET CORP	COM	87612E106	1349	31771 SH	DEFINED	08	31771	
TARGET CORP	COM	87612E106	2081	49000 SH	CALL	DEFINED	08	49000
TARGET CORP	COM	87612E106	39	921 SH	DEFINED	13	921	
TARGET CORP	COM	87612E106	24	565 SH	OTHER	13	65	
500								
TARGET CORP	COM	87612E106	3087	72693 SH	DEFINED	17	72693	
TARGET CORP	COM	87612E106	42	1000 SH	DEFINED	18		
1000								
TARGET CORP	COM	87612E106	18456	434565 SH	DEFINED	21	434565	
TARGET CORP	COM	87612E106	113197	2665336 SH	DEFINED	22	2546334	
119002								
TARGET CORP	COM	87612E106	54161	1275282 SH	OTHER	22	1274532	
750								
TASER INTL INC	COM	87651B104	745	17244 SH	DEFINED	08	17244	
TASER INTL INC	COM	87651B104	445	10300 SH	DEFINED	17	10300	
TASER INTL INC	COM	87651B104	22	500 SH	DEFINED	22	500	
TASER INTL INC	COM	87651B104	13	300 SH	OTHER	22	300	
TASTY BAKING CO	COM	876553306	1874	198470 SH	DEFINED	01	189570	
8900								
TASTY BAKING CO	COM	876553306	18	1875 SH	OTHER	22	1875	
TAUBMAN CTRS INC	COM	876664103	219	9575 SH	DEFINED	17	9575	
TAUBMAN CTRS INC	COM	876664103	11	500 SH	DEFINED	22	500	
TAYLOR CAP GROUP INC	COM	876851106	4457	204907 SH	DEFINED	21	202108	
2799								
TAYLOR CAP GROUP INC	COM	876851106	1452	66775 SH	DEFINED	22	61525	
5250								
TECH DATA CORP	COM	878237106	270	6912 SH	DEFINED	01	5187	
1725								
TECH DATA CORP	COM	878237106	89	2275 SH	OTHER	01	2275	
TECH DATA CORP	COM	878237106	4822	123232 SH	DEFINED	05	123232	
TECH DATA CORP	COM	878237106	884	22583 SH	DEFINED	08	22583	
TECH DATA CORP	COM	878237106	247	6300 SH	DEFINED	17	6300	
TECH DATA CORP	COM	878237106	1559	39839 SH	DEFINED	22	22789	
17050								
TECH DATA CORP	COM	878237106	1005	25675 SH	OTHER	22	25675	
TECHNE CORP	COM	878377100	1029	23685 SH	DEFINED	01	10985	
10650	2050							
TECHNE CORP	COM	878377100	321	7395 SH	OTHER	01		
7395								
TECHNE CORP	COM	878377100	8100	186425 SH	DEFINED	05	186425	
TECHNE CORP	COM	878377100	58	1326 SH	DEFINED	08	1326	
TECHNE CORP	COM	878377100	122	2800 SH	DEFINED	17	2800	
TECHNE CORP	COM	878377100	1182	27200 SH	DEFINED	21	27200	
TECHNE CORP	COM	878377100	723	16635 SH	DEFINED	22	35	
16600								
TECHNE CORP	COM	878377100	26	600 SH	OTHER	22	600	
TECHNITROL INC	COM	878555101	373	17025 SH	DEFINED	01	4525	

12500							
TECHNITROL INC	COM	878555101	3983	181850	SH	DEFINED 05	181850
TECHNITROL INC	COM	878555101	9534	435345	SH	DEFINED 21	431895
3450							
TECHNITROL INC	COM	878555101	1379	62980	SH	DEFINED 22	58480
4500							
TECHNOLOGY FLAVORS & FRAGRAN	COM	87869A104	17	21000	SH	DEFINED 22	21000
TECHNOLOGY INVT CAP CORP	COM	878717305	311	23039	SH	DEFINED 17	23039
TECUMSEH PRODS CO	CL A	878895200	181	4400	SH	DEFINED 01	4400
TECUMSEH PRODS CO	CL A	878895200	1611	39117	SH	DEFINED 05	39117
TECUMSEH PRODS CO	CL A	878895200	107	2600	SH	DEFINED 17	2600
TECUMSEH PRODS CO	CL A	878895200	3428	83212	SH	DEFINED 21	83212
TECUMSEH PRODS CO	CL A	878895200	167	4050	SH	DEFINED 22	4050
TECUMSEH PRODS CO	CL A	878895200	54	1300	SH	OTHER 22	1300
TEKELEC	COM	879101103	6773	372755	SH	DEFINED 05	372755
TEKELEC	COM	879101103	1072	59000	SH	DEFINED 08	59000
TEKELEC	COM	879101103	22	1220	SH	DEFINED 21	1220
TEKTRONIX INC	COM	879131100	376	11039	SH	DEFINED 01	11039
TEKTRONIX INC	COM	879131100	149	4394	SH	OTHER 01	4069
325							
TEKTRONIX INC	COM	879131100	1352	39738	SH	DEFINED 05	39738
TEKTRONIX INC	COM	879131100	891	26191	SH	DEFINED 08	26191
TEKTRONIX INC	COM	879131100	166	4875	SH	DEFINED 21	4875
TEKTRONIX INC	COM	879131100	491	14423	SH	DEFINED 22	13623
800							
TEKTRONIX INC	COM	879131100	20	600	SH	OTHER 22	600
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	62	SH	DEFINED 01	62
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	1	72	SH	OTHER 01	72
TELE CENTRO OESTE CELULAR S	SPON ADR PFD	87923P105	154	16800	SH	DEFINED 17	16800
TELECOM CORP NEW ZEALAND LTD	SPONSORED AD	879278208	9	299	SH	DEFINED 01	49
250							
TELECOM CORP NEW ZEALAND LTD	SPONSORED AD	879278208	231	7750	SH	OTHER 01	4850
2900							
TELECOM CORP NEW ZEALAND LTD	SPONSORED AD	879278208	27	900	SH	DEFINED 22	600
300							
TELECOM CORP NEW ZEALAND LTD	SPONSORED AD	879278208	23	785	SH	OTHER 22	785
TELECOM HLDERS TR	DEPOSITRY RC	87927P200	38255	1413695	SH	DEFINED 08	1413695
TELECOMMUNICATION SYS INC	CL A	87929J103	32	5700	SH	DEFINED 17	5700
TELECOMMUNICATION SYS INC	CL A	87929J103	2861	503700	SH	DEFINED 21	474500
29200							
TELECOMMUNICATION SYS INC	CL A	87929J103	552	97100	SH	DEFINED 22	93700
3400							
TELECOMMUNICATION SYS INC	CL A	87929J103	60	10600	SH	OTHER 22	10600
TELEDYNE TECHNOLOGIES INC	COM	879360105	259	12936	SH	DEFINED 01	4579
8357							
TELEDYNE TECHNOLOGIES INC	COM	879360105	21	1043	SH	OTHER 01	
1043							
TELEDYNE TECHNOLOGIES INC	COM	879360105	2908	145275	SH	DEFINED 05	145275
TELEDYNE TECHNOLOGIES INC	COM	879360105	64	3200	SH	DEFINED 08	3200
TELEDYNE TECHNOLOGIES INC	COM	879360105	90	4500	SH	DEFINED 17	4500
TELEDYNE TECHNOLOGIES INC	COM	879360105	430	21500	SH	DEFINED 21	21500
TELEDYNE TECHNOLOGIES INC	COM	879360105	4	218	SH	DEFINED 22	218
TELEDYNE TECHNOLOGIES INC	COM	879360105	35	1759	SH	OTHER 22	1759
TELEFLEX INC	COM	879369106	207	4130	SH	DEFINED 01	3480
650							
TELEFLEX INC	COM	879369106	258	5150	SH	OTHER 01	2850
2300							
TELEFLEX INC	COM	879369106	4259	84917	SH	DEFINED 05	84917
TELEFLEX INC	COM	879369106	30	602	SH	DEFINED 08	602
TELEFLEX INC	COM	879369106	75	1500	SH	DEFINED 17	1500
TELEFLEX INC	COM	879369106	221	4400	SH	DEFINED 22	4400
TELEFONICA S A	SPONSORED AD	879382208	631	14132	SH	DEFINED 01	14132
TELEFONICA S A	SPONSORED AD	879382208	876	19632	SH	OTHER 01	18801
831							
TELEFONICA S A	SPONSORED AD	879382208	347	7768	SH	DEFINED 22	5992
1776							
TELEFONICA S A	SPONSORED AD	879382208	204	4579	SH	OTHER 22	4579
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	83	2484	SH	DEFINED 01	2484
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	1002	30104	SH	OTHER 01	8574
21530							
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	1374	41307	SH	DEFINED 08	41307
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	2941	88400	SH	CALL DEFINED 08	88400
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	5619	168900	SH	PUT DEFINED 08	168900
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	8	250	SH	DEFINED 13	250
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	3224	96900	SH	DEFINED 17	96900
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	5985	179890	SH	DEFINED 21	179890
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	177	5310	SH	DEFINED 22	5210
100							
TELEFONOS DE MEXICO S A	SPON ADR ORD	879403780	224	6725	SH	OTHER 22	6725
TELEPHONE & DATA SYS INC	COM	879433100	297	4175	SH	DEFINED 01	4175
TELEPHONE & DATA SYS INC	COM	879433100	1	9	SH	OTHER 01	
9							
TELEPHONE & DATA SYS INC	COM	879433100	8665	121705	SH	DEFINED 05	121705
TELEPHONE & DATA SYS INC	COM	879433100	447	6275	SH	DEFINED 08	6275
TELEPHONE & DATA SYS INC	COM	879433100	27768	390000	SH	DEFINED 21	390000

TELEPHONE & DATA SYS INC 220	COM	879433100	2707	38015 SH	DEFINED 22	37795
TELEPHONE & DATA SYS INC	COM	879433100	201	2820 SH	OTHER 22	2820
TELIK INC 175	COM	87959M109	83	3475 SH	DEFINED 01	3300
TELIK INC 500	COM	87959M109	12	500 SH	OTHER 01	
TELIK INC	COM	87959M109	1699	71182 SH	DEFINED 05	71182
TELIK INC	COM	87959M109	239	10000 SH	DEFINED 08	10000
TELIK INC	COM	87959M109	597	25000 SH	PUT DEFINED 08	25000
TELIK INC 12600	COM	87959M109	5318	222800 SH	DEFINED 21	210200
TELIK INC 20900	COM	87959M109	1050	44000 SH	DEFINED 22	23100
TELIK INC	COM	87959M109	575	24100 SH	OTHER 22	24100
TELLABS INC 30047	COM	879664100	660	75536 SH	DEFINED 01	45489
TELLABS INC 10510	COM	879664100	267	30590 SH	OTHER 01	20080
TELLABS INC	COM	879664100	1968	225180 SH	DEFINED 05	225180
TELLABS INC	COM	879664100	895	102459 SH	DEFINED 08	102459
TELLABS INC	COM	879664100	874	100000 SH	CALL DEFINED 08	100000
TELLABS INC	COM	879664100	5	600 SH	OTHER 13	600
TELLABS INC	COM	879664100	12	1400 SH	DEFINED 17	1400
TELLABS INC	COM	879664100	3377	386391 SH	DEFINED 21	386391
TELLABS INC 1450	COM	879664100	336	38404 SH	DEFINED 22	36954
TELLABS INC	COM	879664100	345	39500 SH	OTHER 22	39500
TEMPLE INLAND INC	COM	879868107	552	7964 SH	DEFINED 01	7964
TEMPLE INLAND INC 1525	COM	879868107	169	2441 SH	OTHER 01	916
TEMPLE INLAND INC 60700	COM	879868107	6038	87189 SH	DEFINED 05	26489
TEMPLE INLAND INC	COM	879868107	190	2740 SH	DEFINED 08	2740
TEMPLE INLAND INC 500	COM	879868107	35	500 SH	OTHER 13	
TEMPLE INLAND INC	COM	879868107	104	1504 SH	DEFINED 17	1504
TEMPLE INLAND INC 2134	COM	879868107	29263	422573 SH	DEFINED 21	420439
TEMPLE INLAND INC 7710	COM	879868107	8335	120355 SH	DEFINED 22	112645
TEMPLE INLAND INC	COM	879868107	2373	34260 SH	OTHER 22	34260
TELETECH HOLDINGS INC	COM	879939106	2611	297700 SH	DEFINED 21	297700
TELETECH HOLDINGS INC	COM	879939106	115	13100 SH	DEFINED 22	13100
TELETECH HOLDINGS INC	COM	879939106	39	4500 SH	OTHER 22	4500
TELETECH HOLDINGS INC	COM	879939106	7943	905696 SH	DEFINED	905696
TELESYSTEM INTL WIRELESS INC	COM NEW	879946606	190	19398 SH	DEFINED 17	19398
TEMPLETON DRAGON FD INC	COM	88018T101	31	2124 SH	DEFINED 01	2124
TEMPLETON DRAGON FD INC	COM	88018T101	1	100 SH	OTHER 01	100
TEMPLETON DRAGON FD INC	COM	88018T101	138	9500 SH	DEFINED 22	9500
TEMPLETON DRAGON FD INC	COM	88018T101	1	92 SH	OTHER 22	92
TEMPLETON GLOBAL INCOME FD	COM	880198106	102	12895 SH	DEFINED 01	12895
TEMPLETON GLOBAL INCOME FD	COM	880198106	97	12200 SH	OTHER 01	12200
TEMPLETON GLOBAL INCOME FD 500	COM	880198106	42	5320 SH	DEFINED 22	4820
TEMPLETON GLOBAL INCOME FD	COM	880198106	16	2070 SH	OTHER 22	2070
TEMPUR PEDIC INTL INC	COM	88023U101	507	36200 SH	DEFINED 17	36200
TENET HEALTHCARE CORP	COM	88033G100	624	46513 SH	DEFINED 01	46513
TENET HEALTHCARE CORP 3577	COM	88033G100	133	9902 SH	OTHER 01	6325
TENET HEALTHCARE CORP	COM	88033G100	2893	215744 SH	DEFINED 05	215744
TENET HEALTHCARE CORP	COM	88033G100	4783	356692 SH	DEFINED 08	356692
TENET HEALTHCARE CORP	COM	88033G100	3353	250000 SH	CALL DEFINED 08	250000
TENET HEALTHCARE CORP	COM	88033G100	5060	377300 SH	PUT DEFINED 08	377300
TENET HEALTHCARE CORP	COM	88033G100	67	5000 SH	DEFINED 17	5000
TENET HEALTHCARE CORP	COM	88033G100	6416	478440 SH	DEFINED 21	478440
TENET HEALTHCARE CORP	COM	88033G100	211	15768 SH	DEFINED 22	15768
TENET HEALTHCARE CORP	COM	88033G100	36	2705 SH	OTHER 22	2705
TENNANT CO	COM	880345103	91	2200 SH	DEFINED 08	2200
TENNANT CO	COM	880345103	75	1800 SH	DEFINED 17	1800
TENNANT CO	COM	880345103	1	25 SH	DEFINED 22	25
TENNANT CO	COM	880345103	83	2000 SH	OTHER 22	2000
TENNECO AUTOMOTIVE INC	COM	880349105	6	426 SH	DEFINED 01	426
TENNECO AUTOMOTIVE INC 473	COM	880349105	10	767 SH	OTHER 01	294
TENNECO AUTOMOTIVE INC	COM	880349105	132	10000 SH	DEFINED 17	10000
TENNECO AUTOMOTIVE INC 11	COM	880349105		11 SH	DEFINED 22	
TENNECO AUTOMOTIVE INC 5371	COM	880349105	75	5703 SH	OTHER 22	332
TERADYNE INC	COM	880770102	398	17526 SH	DEFINED 01	17526
TERADYNE INC 815	COM	880770102	19	815 SH	OTHER 01	
TERADYNE INC	COM	880770102	1924	84749 SH	DEFINED 05	84749
TERADYNE INC	COM	880770102	10881	479346 SH	DEFINED 08	479346

TEXAS INSTRS INC	COM	882508104	1330	55000	SH	CALL	DEFINED	01	55000
TEXAS INSTRS INC	COM	882508104	1330	55000	SH	PUT	DEFINED	01	55000
TEXAS INSTRS INC 405300	COM	882508104	34244	1416229	SH		DEFINED	05	1010929
TEXAS INSTRS INC	COM	882508104	1510	62441	SH		DEFINED	08	62441
TEXAS INSTRS INC	COM	882508104	16529	683600	SH	CALL	DEFINED	08	683600
TEXAS INSTRS INC	COM	882508104	11606	480000	SH	PUT	DEFINED	08	480000
TEXAS INSTRS INC	COM	882508104	39	1610	SH		DEFINED	13	1610
TEXAS INSTRS INC 180	COM	882508104	7	291	SH		OTHER	13	111
TEXAS INSTRS INC	COM	882508104	4159	172004	SH		DEFINED	17	172004
TEXAS INSTRS INC 1560	COM	882508104	38	1560	SH		DEFINED	18	
TEXAS INSTRS INC	COM	882508104	1452	60050	SH		DEFINED	20	60050
TEXAS INSTRS INC 184725	COM	882508104	54224	2242528	SH		DEFINED	21	2057803
TEXAS INSTRS INC 142104	COM	882508104	34439	1424283	SH		DEFINED	22	1282179
TEXAS INSTRS INC 800	COM	882508104	16863	697382	SH		OTHER	22	696582
TEXAS PAC LD TR 682	SUB	CTF PROP 882610108	89	1364	SH		OTHER	01	682
TEXAS PAC LD TR	SUB	CTF PROP 882610108	261	4000	SH		DEFINED	22	4000
TEXAS REGL BANCSHARES INC	CL A	VTG 882673106	4	96	SH		OTHER	01	96
TEXAS REGL BANCSHARES INC	CL A	VTG 882673106	1	32	SH		DEFINED	05	32
TEXAS REGL BANCSHARES INC	CL A	VTG 882673106	55	1207	SH		DEFINED	08	1207
TEXAS REGL BANCSHARES INC	CL A	VTG 882673106	2787	60700	SH		DEFINED	21	60700
TEXTRON INC 7025	COM	883203101	3691	62196	SH		DEFINED	01	55171
TEXTRON INC 7559	COM	883203101	1944	32759	SH		OTHER	01	25200
TEXTRON INC 87900	COM	883203101	9376	157974	SH		DEFINED	05	70074
TEXTRON INC	COM	883203101	324	5456	SH		DEFINED	08	5456
TEXTRON INC	COM	883203101	89	1500	SH		DEFINED	17	1500
TEXTRON INC 1966213	COM	883203101	116695	1966213	SH		OTHER	17	
TEXTRON INC	COM	883203101	51661	870446	SH		DEFINED	21	870446
TEXTRON INC 43349	COM	883203101	30988	522122	SH		DEFINED	22	478773
TEXTRON INC	COM	883203101	5243	88342	SH		OTHER	22	88342
THERAGENICS CORP	COM	883375107	9	1950	SH		DEFINED	01	1950
THERAGENICS CORP	COM	883375107	579	125375	SH		DEFINED	05	125375
THERAGENICS CORP	COM	883375107	92	19900	SH		DEFINED	21	19900
THERMO ELECTRON CORP 100	COM	883556102	980	31866	SH		DEFINED	01	31766
THERMO ELECTRON CORP 8931	COM	883556102	637	20715	SH		OTHER	01	11784
THERMO ELECTRON CORP	COM	883556102	2853	92812	SH		DEFINED	05	92812
THERMO ELECTRON CORP	COM	883556102	257	8348	SH		DEFINED	08	8348
THERMO ELECTRON CORP	COM	883556102	499	16245	SH		DEFINED	17	16245
THERMO ELECTRON CORP	COM	883556102	39402	1281792	SH		DEFINED	21	1281792
THERMO ELECTRON CORP 28865	COM	883556102	7025	228520	SH		DEFINED	22	199655
THERMO ELECTRON CORP 6400	COM	883556102	2091	68032	SH		OTHER	22	61632
THERMOGENESIS CORP	COM	NEW 883623209	88	18572	SH		DEFINED	17	18572
THESTREET COM 1850000	COM	88368Q103	6901	1850000	SH		OTHER	17	
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	4	1000	SH		DEFINED	22	1000
THIRD WAVE TECHNOLOGIES INC	COM	88428W108	12141	2753050	SH		DEFINED		2753050
THOMAS & BETTS CORP	COM	884315102	143	5235	SH		DEFINED	01	5235
THOMAS & BETTS CORP 200	COM	884315102	7	260	SH		OTHER	01	60
THOMAS & BETTS CORP	COM	884315102	723	26535	SH		DEFINED	05	26535
THOMAS & BETTS CORP	COM	884315102	36	1304	SH		DEFINED	08	1304
THOMAS & BETTS CORP	COM	884315102	6150	225850	SH		DEFINED	21	225850
THOMAS & BETTS CORP 200	COM	884315102	850	31220	SH		DEFINED	22	31020
THOMAS & BETTS CORP	COM	884315102	1035	38000	SH		OTHER	22	38000
THOMAS INDS INC	COM	884425109	37	1125	SH		DEFINED	01	1125
THOMAS INDS INC 50	COM	884425109	7	207	SH		OTHER	01	157
THOMAS INDS INC	COM	884425109	2414	72700	SH		DEFINED	05	72700
THOMAS INDS INC	COM	884425109	40	1200	SH		DEFINED	17	1200
THOMAS INDS INC 4330	COM	884425109	12326	371280	SH		DEFINED	21	366950
THOMAS INDS INC 8425	COM	884425109	3521	106054	SH		DEFINED	22	97629
THOR INDS INC	COM	885160101	129	3850	SH		DEFINED	01	3850
THOR INDS INC 72200	COM	885160101	2416	72200	SH		OTHER	01	
THOR INDS INC	COM	885160101	4044	120865	SH		DEFINED	05	120865
THOR INDS INC	COM	885160101	96	2863	SH		DEFINED	08	2863
THOR INDS INC	COM	885160101	67	2000	SH		DEFINED	22	2000

THORATEC CORP	COM NEW	885175307	84	7850	SH	DEFINED	01	7850	
THORATEC CORP	COM NEW	885175307	38	3500	SH	DEFINED	08	3500	
THORATEC CORP	COM NEW	885175307	644	60000	SH	PUT	DEFINED	08	60000
THORATEC CORP	COM NEW	885175307	54	5000	SH	DEFINED	18		
5000									
THORATEC CORP	COM NEW	885175307	11171	1040100	SH	DEFINED	21	1040100	
THORATEC CORP	COM NEW	885175307	4291	399549	SH	DEFINED	22	385949	
13600									
THORNBURG MTG INC	COM	885218107	350	12999	SH	DEFINED	01	5630	
7369									
THORNBURG MTG INC	COM	885218107	595	22087	SH	OTHER	01	4225	
17862									
THORNBURG MTG INC	COM	885218107	1309	48581	SH	DEFINED	08	48581	
THORNBURG MTG INC	COM	885218107	67	2500	SH	DEFINED	22		
2500									
THORNBURG MTG INC	COM	885218107	534	19800	SH	OTHER	22	13800	
6000									
3COM CORP	COM	885535104	187	29975	SH	DEFINED	01	28525	
1450									
3COM CORP	COM	885535104	964	154277	SH	OTHER	01	110827	
43450									
3COM CORP	COM	885535104	5192	830786	SH	DEFINED	05	830786	
3COM CORP	COM	885535104	206	32934	SH	DEFINED	08	32934	
3COM CORP	COM	885535104	219	35000	SH	CALL	DEFINED	08	35000
3COM CORP	COM	885535104	478	76510	SH	DEFINED	20	76510	
3COM CORP	COM	885535104	7311	1169755	SH	DEFINED	21	1169755	
3COM CORP	COM	885535104	874	139765	SH	DEFINED	22	109325	
30440									
3COM CORP	COM	885535104	29	4570	SH	OTHER	22	4570	
THREE FIVE SYS INC	COM	88554L108	19	3800	SH	DEFINED	01	3800	
THREE FIVE SYS INC	COM	88554L108	456	89350	SH	DEFINED	05	89350	
THREE FIVE SYS INC	COM	88554L108	72	14099	SH	DEFINED	21	14099	
3M CO	COM	88579Y101	160058	1778221	SH	DEFINED	01	1653494	
124727									
3M CO	COM	88579Y101	118994	1322014	SH	OTHER	01	707018	
614996									
3M CO	COM	88579Y101	57534	639193	SH	DEFINED	05	471493	
167700									
3M CO	COM	88579Y101	47439	527038	SH	DEFINED	08	527038	
3M CO	COM	88579Y101	12601	140000	SH	CALL	DEFINED	08	140000
3M CO	COM	88579Y101	3029	33650	SH	DEFINED	17	33650	
3M CO	COM	88579Y101	447	4970	SH	DEFINED	18		
4970									
3M CO	COM	88579Y101	3920	43555	SH	DEFINED	20	43555	
3M CO	COM	88579Y101	136548	1517030	SH	DEFINED	21	1422005	
95025									
3M CO	COM	88579Y101	245041	2722377	SH	DEFINED	22	2592180	
130197									
3M CO	COM	88579Y101	155418	1726679	SH	OTHER	22	1726529	
150									
TIBCO SOFTWARE INC	COM	88632Q103	26	3075	SH	DEFINED	01	3075	
TIBCO SOFTWARE INC	COM	88632Q103	17	2000	SH	DEFINED	05	2000	
TIBCO SOFTWARE INC	COM	88632Q103	205	24225	SH	DEFINED	08	24225	
TIBCO SOFTWARE INC	COM	88632Q103	718	85000	SH	DEFINED	21	85000	
TIBCO SOFTWARE INC	COM	88632Q103	1	100	SH	OTHER	22	100	
TIDEWATER INC	COM	886423102	339	11375	SH	DEFINED	01	11375	
TIDEWATER INC	COM	886423102	22	750	SH	OTHER	01		
750									
TIDEWATER INC	COM	886423102	3821	128225	SH	DEFINED	05	128225	
TIDEWATER INC	COM	886423102	913	30643	SH	DEFINED	08	30643	
TIDEWATER INC	COM	886423102	310	10400	SH	DEFINED	17	10400	
TIDEWATER INC	COM	886423102	5	153	SH	DEFINED	22	153	
TIDEWATER INC	COM	886423102	101	3400	SH	OTHER	22	3400	
TIER TECHNOLOGIES INC	CL B	88650Q100		25	SH	DEFINED	01	25	
TIER TECHNOLOGIES INC	CL B	88650Q100	73	7500	SH	DEFINED	17	7500	
TIER TECHNOLOGIES INC	CL B	88650Q100	468	48048	SH	DEFINED	22	48048	
TIFFANY & CO NEW	COM	886547108	1434	38924	SH	DEFINED	01	38924	
TIFFANY & CO NEW	COM	886547108	518	14050	SH	OTHER	01	9400	
4650									
TIFFANY & CO NEW	COM	886547108	7968	216225	SH	DEFINED	05	216225	
TIFFANY & CO NEW	COM	886547108	202	5488	SH	DEFINED	08	5488	
TIFFANY & CO NEW	COM	886547108	556	15089	SH	DEFINED	21	15089	
TIFFANY & CO NEW	COM	886547108	7044	191151	SH	DEFINED	22	172766	
18385									
TIFFANY & CO NEW	COM	886547108	2633	71456	SH	OTHER	22	71456	
TIMBERLAND CO	CL A	887100105	497	7700	SH	DEFINED	01	6700	
1000									
TIMBERLAND CO	CL A	887100105	13	200	SH	OTHER	01		
200									
TIMBERLAND CO	CL A	887100105	4774	73912	SH	DEFINED	05	73912	
TIMBERLAND CO	CL A	887100105	185	2860	SH	DEFINED	08	2860	
TIMBERLAND CO	CL A	887100105	136	2100	SH	DEFINED	17	2100	
TIMBERLAND CO	CL A	887100105	97	1500	SH	DEFINED	21	1500	
TIMBERLAND CO	CL A	887100105	45	700	SH	DEFINED	22	700	
TIMBERLAND CO	CL A	887100105	16	250	SH	OTHER	22	250	

TIME WARNER INC	COM	887317105	35687	2030000	SH	PUT	DEFINED	01	2030000
TIME WARNER INC	COM	887317105	45969	2614868	SH		DEFINED	05	2340868
274000									
TIME WARNER INC	COM	887317105	20363	1158295	SH		DEFINED	08	1158295
TIME WARNER INC	COM	887317105	18572	1056400	SH	CALL	DEFINED	08	1056400
TIME WARNER INC	COM	887317105	42653	2426200	SH	PUT	DEFINED	08	2426200
TIME WARNER INC	COM	887317105	4134	235167	SH		DEFINED	17	235167
TIME WARNER INC	COM	887317105	16701	950000	SH	CALL	DEFINED	17	950000
TIME WARNER INC	COM	887317105	1640	93300	SH	PUT	DEFINED	17	93300
TIME WARNER INC	COM	887317105	323	18385	SH		DEFINED	18	
18385									
TIME WARNER INC	COM	887317105	3385	192525	SH		DEFINED	20	192525
TIME WARNER INC	COM	887317105	119695	6808570	SH		DEFINED	21	6331445
477125									
TIME WARNER INC	COM	887317105	32356	1840479	SH		DEFINED	22	1771473
69006									
TIME WARNER INC	COM	887317105	10461	595046	SH		OTHER	22	595046
TIME WARNER TELECOM INC	CL A	887319101	983	234633	SH		DEFINED	01	234633
TIME WARNER TELECOM INC	CL A	887319101	1	260	SH		OTHER	01	260
TIMKEN CO	COM	887389104	408	15414	SH		DEFINED	01	15414
TIMKEN CO	COM	887389104	113	4250	SH		OTHER	01	100
4150									
TIMKEN CO	COM	887389104	10013	378000	SH		DEFINED	05	378000
TIMKEN CO	COM	887389104	18441	696153	SH		DEFINED	21	694153
2000									
TIMKEN CO	COM	887389104	21	800	SH		DEFINED	22	600
200									
TIMKEN CO	COM	887389104	63	2360	SH		OTHER	22	2360
TIPPERARY CORP	COM PAR \$0.0	888002300	143	40000	SH		DEFINED	01	40000
TITAN CORP	COM	888266103	35350	2723440	SH		DEFINED	01	2723440
TITAN CORP	COM	888266103	6	450	SH		OTHER	01	
450									
TITAN CORP	COM	888266103	2307	177724	SH		DEFINED	05	177724
TITAN CORP	COM	888266103	1656	127600	SH		DEFINED	08	127600
TITAN CORP	COM	888266103	1168	90000	SH	PUT	DEFINED	08	90000
TITAN CORP	COM	888266103	109	8400	SH		DEFINED	17	8400
TITAN CORP	COM	888266103	12980	1000000	SH		OTHER	17	
1000000									
TITAN CORP	COM	888266103	4	300	SH		DEFINED	22	300
TITAN CORP	COM	888266103	3	200	SH		OTHER	22	200
TITAN PHARMACEUTICALS INC DE	COM	888314101	315	117032	SH		DEFINED	17	117032
TIVO INC	COM	888706108	35	4965	SH		OTHER	01	
4965									
TIVO INC	COM	888706108	412	58120	SH		DEFINED	17	58120
TIVO INC	COM	888706108	3073	433400	SH		DEFINED	21	405100
28300									
TIVO INC	COM	888706108	604	85240	SH		DEFINED	22	82340
2900									
TIVO INC	COM	888706108	72	10200	SH		OTHER	22	10200
TODCO	CL A	88889T107	619	40000	SH		DEFINED	08	40000
TODCO	CL A	88889T107	114	7400	SH		DEFINED	17	7400
TOLL BROTHERS INC	COM	889478103	2188	51713	SH		DEFINED	01	51713
TOLL BROTHERS INC	COM	889478103	171	4050	SH		OTHER	01	3800
250									
TOLL BROTHERS INC	COM	889478103	6680	157835	SH		DEFINED	05	157835
TOLL BROTHERS INC	COM	889478103	3094	73100	SH		DEFINED	08	73100
TOLL BROTHERS INC	COM	889478103	1980	46782	SH		DEFINED	17	46782
TOLL BROTHERS INC	COM	889478103	74	1750	SH		DEFINED	22	750
1000									
TOLLGRADE COMMUNICATIONS INC	COM	889542106	101	9550	SH		DEFINED	01	6150
3400									
TOLLGRADE COMMUNICATIONS INC	COM	889542106	640	60225	SH		DEFINED	05	60225
TOLLGRADE COMMUNICATIONS INC	COM	889542106	95	8900	SH		DEFINED	17	8900
TOLLGRADE COMMUNICATIONS INC	COM	889542106	2164	203760	SH		DEFINED	21	203760
TOLLGRADE COMMUNICATIONS INC	COM	889542106	91	8570	SH		DEFINED	22	8570
TOLLGRADE COMMUNICATIONS INC	COM	889542106	32	3000	SH		OTHER	22	3000
TOM ONLINE INC	ADR REG S	889728200	320	23800	SH		DEFINED	17	23800
TOMPKINSTRUSTCO INC	COM	890110109	24	500	SH		DEFINED	08	500
TOMPKINSTRUSTCO INC	COM	890110109	309	6499	SH		DEFINED	21	6499
TOMPKINSTRUSTCO INC	COM	890110109	275	5783	SH		DEFINED	22	2485
3298									
TOMPKINSTRUSTCO INC	COM	890110109	122	2573	SH		OTHER	22	2573
TOO INC	COM	890333107	139	8350	SH		DEFINED	01	3535
4815									
TOO INC	COM	890333107	1	85	SH		OTHER	01	
85									
TOO INC	COM	890333107	2476	148250	SH		DEFINED	05	148250
TOO INC	COM	890333107	660	39500	SH		DEFINED	17	39500
TOO INC	COM	890333107	381	22800	SH		DEFINED	21	22800
TOO INC	COM	890333107	2	141	SH		DEFINED	22	141
TOOTSIE ROLL INDS INC	COM	890516107	151	4660	SH		DEFINED	01	4660
TOOTSIE ROLL INDS INC	COM	890516107	488	15026	SH		OTHER	01	13903
1123									
TOOTSIE ROLL INDS INC	COM	890516107	3618	111327	SH		DEFINED	05	111327
TOOTSIE ROLL INDS INC	COM	890516107	140	4312	SH		DEFINED	08	4312

TOOTSIE ROLL INDS INC	COM	890516107	84	2575 SH	DEFINED	21	2575
TOOTSIE ROLL INDS INC	COM	890516107	10	315 SH	DEFINED	22	
315							
TOOTSIE ROLL INDS INC	COM	890516107	1030	31686 SH	OTHER	22	3459
28227							
TOPPS INC	COM	890786106		25 SH	DEFINED	01	25
TOPPS INC	COM	890786106	4309	442900 SH	DEFINED	21	433200
9700							
TOPPS INC	COM	890786106	1392	143100 SH	DEFINED	22	130600
12500							
TORCHMARK CORP	COM	891027104	1126	20926 SH	DEFINED	01	20418
508							
TORCHMARK CORP	COM	891027104	2167	40275 SH	OTHER	01	24350
15925							
TORCHMARK CORP	COM	891027104	3272	60810 SH	DEFINED	05	60810
TORCHMARK CORP	COM	891027104	682	12680 SH	DEFINED	08	12680
TORCHMARK CORP	COM	891027104	601	11167 SH	DEFINED	21	11167
TORCHMARK CORP	COM	891027104	13346	248073 SH	DEFINED	22	243533
4540							
TORCHMARK CORP	COM	891027104	1624	30181 SH	OTHER	22	30181
TORO CO	COM	891092108	1366	19500 SH	DEFINED	01	4000
15500							
TORO CO	COM	891092108	7	100 SH	OTHER	01	
100							
TORO CO	COM	891092108	8049	114875 SH	DEFINED	05	114875
TORO CO	COM	891092108	14	200 SH	DEFINED	17	200
TORO CO	COM	891092108	1128	16100 SH	DEFINED	21	16100
TORO CO	COM	891092108	105	1500 SH	DEFINED	22	1500
TORONTO DOMINION BK ONT	COM NEW	891160509	10	306 SH	OTHER	01	306
TORONTO DOMINION BK ONT	COM NEW	891160509	19	600 SH	DEFINED	22	600
TORONTO DOMINION BK ONT	COM NEW	891160509	203	6309 SH	OTHER	22	6309
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	189	14000 SH	DEFINED	01	14000
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	41	3000 SH	DEFINED	18	
3000							
TOTAL ENTMT RESTAURANT CORP	COM	89150E100	4932	364500 SH	DEFINED	21	364500
TOTAL S A	SPONSORED AD	89151E109	54	557 SH	DEFINED	01	557
TOTAL S A	SPONSORED AD	89151E109	86	892 SH	OTHER	01	892
TOTAL S A	SPONSORED AD	89151E109	769	8000 SH	CALL	DEFINED	8000
TOTAL S A	SPONSORED AD	89151E109	1922	20000 SH	PUT	DEFINED	20000
TOTAL S A	SPONSORED AD	89151E109	661	6880 SH	DEFINED	21	6880
TOTAL S A	SPONSORED AD	89151E109	1967	20470 SH	DEFINED	22	18409
2061							
TOTAL S A	SPONSORED AD	89151E109	365	3799 SH	OTHER	22	3799
TOWER AUTOMOTIVE INC	COM	891707101	170	46700 SH	DEFINED	01	10400
36300							
TOWER AUTOMOTIVE INC	COM	891707101	2	625 SH	OTHER	01	
625							
TOWER AUTOMOTIVE INC	COM	891707101	1020	280325 SH	DEFINED	05	280325
TOWER AUTOMOTIVE INC	COM	891707101	6907	1897600 SH	DEFINED	08	1897600
TOWER AUTOMOTIVE INC	COM	891707101	237	65000 SH	CALL	DEFINED	65000
TOWER AUTOMOTIVE INC	COM	891707101	140	38500 SH	DEFINED	21	38500
TOTAL SYS SVCS INC	COM	891906109	4796	218990 SH	DEFINED	01	218990
TOTAL SYS SVCS INC	COM	891906109	253	11550 SH	OTHER	01	7050
4500							
TOTAL SYS SVCS INC	COM	891906109	2	100 SH	DEFINED	05	100
TOTAL SYS SVCS INC	COM	891906109	552	25200 SH	DEFINED	08	25200
TOWN & CTRY TR	SH BEN INT	892081100	115	4575 SH	DEFINED	01	
4575							
TOWN & CTRY TR	SH BEN INT	892081100	306	12133 SH	OTHER	01	4575
7558							
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	81	990 SH	DEFINED	01	890
100							
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	604	7404 SH	OTHER	01	7004
400							
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	59	722 SH	DEFINED	22	722
TOYOTA MOTOR CORP	SP ADR REP2C	892331307	108	1320 SH	OTHER	22	1320
TOYS R US INC	COM	892335100	4045	253942 SH	DEFINED	01	138280
333 115329							
TOYS R US INC	COM	892335100	54	3382 SH	OTHER	01	
3382							
TOYS R US INC	COM	892335100	4999	313792 SH	DEFINED	05	117492
196300							
TOYS R US INC	COM	892335100	125	7876 SH	DEFINED	08	7876
TOYS R US INC	COM	892335100	1201	75386 SH	DEFINED	17	75386
TOYS R US INC	COM	892335100	7813	490436 SH	DEFINED	21	490436
TOYS R US INC	COM	892335100	515	32317 SH	DEFINED	22	25517
6800							
TOYS R US INC	COM	892335100	5	335 SH	OTHER	22	335
TRACTOR SUPPLY CO	COM	892356106	572	13675 SH	DEFINED	01	5575
8100							
TRACTOR SUPPLY CO	COM	892356106	42	1000 SH	OTHER	01	
1000							
TRACTOR SUPPLY CO	COM	892356106	7021	167875 SH	DEFINED	05	167875
TRACTOR SUPPLY CO	COM	892356106	38	900 SH	DEFINED	08	900
TRACTOR SUPPLY CO	COM	892356106	4182	100000 SH	CALL	DEFINED	100000

TRACTOR SUPPLY CO	COM	892356106	214	5124 SH	DEFINED 17	5124
TRACTOR SUPPLY CO	COM	892356106	1061	25375 SH	DEFINED 21	25375
TRAMMELL CROW CO	COM	89288R106	28	1997 SH	DEFINED 01	1604
393						
TRAMMELL CROW CO	COM	89288R106	245	17369 SH	DEFINED 05	17369
TRAMMELL CROW CO	COM	89288R106	92	6500 SH	DEFINED 08	6500
TRAMMELL CROW CO	COM	89288R106	73	5200 SH	DEFINED 17	5200
TRANSACT TECHNOLOGIES INC	COM	892918103	158	5000 SH	OTHER 01	5000
TRANSACT TECHNOLOGIES INC	COM	892918103	130	4100 SH	DEFINED 17	4100
TRANSACTION SYS ARCHITECTS	CL A	893416107	102	4735 SH	DEFINED 01	4735
TRANSACTION SYS ARCHITECTS	CL A	893416107	30	1405 SH	OTHER 01	180
1225						
TRANSACTION SYS ARCHITECTS	CL A	893416107	1699	78916 SH	DEFINED 05	78916
TRANSACTION SYS ARCHITECTS	CL A	893416107	118	5500 SH	DEFINED 08	5500
TRANSACTION SYS ARCHITECTS	CL A	893416107	521	24200 SH	DEFINED 17	24200
TRANSATLANTIC HLDGS INC	COM	893521104	107	1327 SH	DEFINED 01	1327
TRANSATLANTIC HLDGS INC	COM	893521104	259	3200 SH	OTHER 01	3200
TRANSATLANTIC HLDGS INC	COM	893521104	313	3867 SH	DEFINED 08	3867
TRANSATLANTIC HLDGS INC	COM	893521104	89	1100 SH	DEFINED 17	1100
TRANSATLANTIC HLDGS INC	COM	893521104	1987	24529 SH	DEFINED 22	21746
2783						
TRANSATLANTIC HLDGS INC	COM	893521104	846	10442 SH	OTHER 22	10442
TRANSCANADA CORP	COM	89353D107	132	6674 SH	DEFINED 22	5874
800						
TRANSCANADA CORP	COM	89353D107	111	5600 SH	OTHER 22	5600
TRANSKARYOTIC THERAPIES INC	COM	893735100	7	450 SH	DEFINED 01	450
TRANSKARYOTIC THERAPIES INC	COM	893735100	349	23314 SH	DEFINED 08	23314
TRANSKARYOTIC THERAPIES INC	COM	893735100	748	50000 SH	DEFINED 08	50000
TRANSKARYOTIC THERAPIES INC	COM	893735100	135	9015 SH	DEFINED 17	9015
TRANSMETA CORP DEL	COM	89376R109		50 SH	DEFINED 01	50
TRANSMETA CORP DEL	COM	89376R109	347	158600 SH	DEFINED 17	158600
TRANSMETA CORP DEL	COM	89376R109	1890	862943 SH	DEFINED 21	817859
45084						
TRANSMETA CORP DEL	COM	89376R109	352	160929 SH	DEFINED 22	155366
5563						
TRANSMETA CORP DEL	COM	89376R109	36	16571 SH	OTHER 22	16571
TRANSMETA CORP DEL	COM	89376R109	142	64714 SH	DEFINED	64714
TRANSOCEAN SEDCO FOREX INC	DBCV 1.500%	893830AD1	9663	10000000 PRN	DEFINED 01	10000000
TRANSOCEAN SEDCO FOREX INC	DBCV 1.500%	893830AD1	28988	30000000 PRN	OTHER 17	
30000000						
TRANSMONTAIGNE INC	COM	893934109	215	40000 SH	OTHER 22	40000
TRANSWITCH CORP	COM	894065101	2	1000 SH	OTHER 01	1000
TRANSWITCH CORP	COM	894065101	17	9500 SH	DEFINED 22	5000
4500						
TRAVIS BOATS & MTRS INC	COM	894363100	151	195711 SH	DEFINED 21	195711
TREDEGAR CORP	COM	894650100	77	4795 SH	DEFINED 01	4795
TREDEGAR CORP	COM	894650100	1323	82041 SH	OTHER 01	82041
TREDEGAR CORP	COM	894650100	2594	160825 SH	DEFINED 05	160825
TREDEGAR CORP	COM	894650100	34	2100 SH	DEFINED 17	2100
TREDEGAR CORP	COM	894650100	411	25500 SH	DEFINED 21	25500
TREX INC	COM	89531P105	11	300 SH	DEFINED 01	25
275						
TREX INC	COM	89531P105	48	1275 SH	OTHER 01	975
300						
TREX INC	COM	89531P105	8879	235200 SH	DEFINED 21	231900
3300						
TREX INC	COM	89531P105	2254	59700 SH	DEFINED 22	55400
4300						
TRI CONTL CORP	COM	895436103	464	27554 SH	DEFINED 01	8885
18669						
TRI CONTL CORP	COM	895436103	126	7465 SH	OTHER 01	529
6936						
TRI CONTL CORP	COM	895436103	75	4483 SH	DEFINED 22	4483
TRI CONTL CORP	COM	895436103	106	6294 SH	OTHER 22	6294
TRIAD HOSPITALS INC	COM	89579K109	547	14681 SH	DEFINED 01	13252
419 1010						
TRIAD HOSPITALS INC	COM	89579K109	71	1897 SH	OTHER 01	
1897						
TRIAD HOSPITALS INC	COM	89579K109	8088	217251 SH	DEFINED 05	217251
TRIAD HOSPITALS INC	COM	89579K109	729	19575 SH	DEFINED 08	19575
TRIAD HOSPITALS INC	COM	89579K109	798	21430 SH	DEFINED 17	21430
TRIAD HOSPITALS INC	COM	89579K109	9516	255600 SH	DEFINED 21	255600
TRIAD HOSPITALS INC	COM	89579K109	2187	58747 SH	DEFINED 22	52447
6300						
TRIAD HOSPITALS INC	COM	89579K109	19	500 SH	OTHER 22	500
TRIDENT MICROSYSTEMS INC	COM	895919108	1023	90000 SH	DEFINED 01	90000
TRIDENT MICROSYSTEMS INC	COM	895919108	118	10400 SH	DEFINED 17	10400
TRIDENT MICROSYSTEMS INC	COM	895919108	433	38100 SH	DEFINED 21	38100
TRIAD GTY INC	COM	895925105	305	5233 SH	DEFINED 01	4021
1212						
TRIAD GTY INC	COM	895925105	39	675 SH	OTHER 01	32
643						
TRIAD GTY INC	COM	895925105	3960	68049 SH	DEFINED 05	68049
TRIAD GTY INC	COM	895925105	47	800 SH	DEFINED 08	800
TRIARC COS INC	CL A	895927101	4	400 SH	DEFINED 08	400

TRIARC COS INC	CL A	895927101	486	47071 SH	DEFINED 17	47071
TRIARC COS INC	CL B SER 1	895927309	2706	266100 SH	DEFINED 05	266100
TRIARC COS INC	CL B SER 1	895927309	429	42200 SH	DEFINED 21	42200
TRIBUNE CO NEW 12310	COM	896047107	27385	601339 SH	DEFINED 01	589029
TRIBUNE CO NEW 42437	COM	896047107	20605	452456 SH	OTHER 01	410019
TRIBUNE CO NEW 113600	COM	896047107	14157	310870 SH	DEFINED 05	197270
TRIBUNE CO NEW	COM	896047107	1086	23844 SH	DEFINED 08	23844
TRIBUNE CO NEW	COM	896047107	8	180 SH	OTHER 13	180
TRIBUNE CO NEW	COM	896047107	351	7700 SH	DEFINED 17	7700
TRIBUNE CO NEW	COM	896047107	1471	32300 SH	DEFINED 20	32300
TRIBUNE CO NEW 64675	COM	896047107	14057	308669 SH	DEFINED 21	243994
TRIBUNE CO NEW 31016	COM	896047107	19303	423867 SH	DEFINED 22	392851
TRIBUNE CO NEW	COM	896047107	24963	548155 SH	OTHER 22	548155
TRIBUNE CO NEW	SB DB EXCH2%	896047305	32021	391935 SH	DEFINED 08	391935
TRIBUNE CO NEW	SB DB EXCH2%	896047305	1217	14900 SH	DEFINED 17	14900
TRIBUNE CO NEW 1200	SB DB EXCH2%	896047305	98	1200 SH	DEFINED 18	
TRICO BANCSHARES	COM	896095106	5790	311130 SH	DEFINED 21	311130
TRICO BANCSHARES	COM	896095106	254	13640 SH	DEFINED 22	13640
TRICO BANCSHARES	COM	896095106	87	4700 SH	OTHER 22	4700
TRIMBLE NAVIGATION LTD 15300	COM	896239100	710	25537 SH	DEFINED 01	10237
TRIMBLE NAVIGATION LTD 225	COM	896239100	6	225 SH	OTHER 01	
TRIMBLE NAVIGATION LTD	COM	896239100	6282	226050 SH	DEFINED 05	226050
TRIMBLE NAVIGATION LTD	COM	896239100	53	1900 SH	DEFINED 08	1900
TRIMBLE NAVIGATION LTD	COM	896239100	143	5150 SH	DEFINED 17	5150
TRIMBLE NAVIGATION LTD	COM	896239100	934	33600 SH	DEFINED 21	33600
TRIMBLE NAVIGATION LTD	COM	896239100	6	225 SH	DEFINED 22	225
TRIMBLE NAVIGATION LTD	COM	896239100	83	3000 SH	OTHER 22	3000
TRINITY INDS INC	COM	896522109	99	3100 SH	DEFINED 01	3100
TRINITY INDS INC 175	COM	896522109	57	1795 SH	OTHER 01	1620
TRINITY INDS INC	COM	896522109	3164	99537 SH	DEFINED 05	99537
TRINITY INDS INC	COM	896522109	108	3400 SH	DEFINED 08	3400
TRIPATH TECHNOLOGY INC	COM	89672P104	117	36000 SH	DEFINED 01	36000
TRIQUINT SEMICONDUCTOR INC 3016	COM	89674K103	213	39000 SH	DEFINED 01	35984
TRIQUINT SEMICONDUCTOR INC 34	COM	89674K103		34 SH	OTHER 01	
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	3352	613925 SH	DEFINED 05	613925
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1	100 SH	DEFINED 08	100
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	52	9500 SH	DEFINED 22	9500
TRIUMPH GROUP INC NEW	COM	896818101	65	2025 SH	DEFINED 01	2025
TRIUMPH GROUP INC NEW	COM	896818101	2118	66325 SH	DEFINED 05	66325
TRIUMPH GROUP INC NEW	COM	896818101	335	10500 SH	DEFINED 21	10500
TRIZEC PROPERTIES INC	COM	89687P107	1463	90000 SH	DEFINED 01	90000
TRIZEC PROPERTIES INC	COM	89687P107	13	800 SH	OTHER 22	800
TRUSTCO BK CORP N Y	COM	898349105	1027	78429 SH	DEFINED 01	78429
TRUSTCO BK CORP N Y 25	COM	898349105		25 SH	OTHER 01	
TRUSTCO BK CORP N Y	COM	898349105	4080	311450 SH	DEFINED 05	311450
TRUSTCO BK CORP N Y	COM	898349105	231	17600 SH	DEFINED 08	17600
TRUSTCO BK CORP N Y	COM	898349105	809	61730 SH	DEFINED 21	61730
TRUSTCO BK CORP N Y 1748	COM	898349105	681	52002 SH	DEFINED 22	50254
TRUSTCO BK CORP N Y	COM	898349105	1384	105633 SH	OTHER 22	105633
TRUSTMARK CORP	COM	898402102	32	1100 SH	DEFINED 01	1100
TRUSTMARK CORP 1000	COM	898402102	29	1000 SH	OTHER 01	
TRUSTMARK CORP	COM	898402102	57	1984 SH	DEFINED 08	1984
TRUSTMARK CORP	COM	898402102	330	11400 SH	DEFINED 17	11400
TUESDAY MORNING CORP 1824	COM NEW	899035505	269	9278 SH	DEFINED 01	7454
TUESDAY MORNING CORP	COM NEW	899035505	5290	182422 SH	DEFINED 05	182422
TUESDAY MORNING CORP	COM NEW	899035505	14	498 SH	DEFINED 08	498
TUESDAY MORNING CORP	COM NEW	899035505	15	500 SH	OTHER 22	500
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	14	3235 SH	DEFINED 01	3235
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	1	350 SH	OTHER 01	350
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	2741	643500 SH	DEFINED 21	643500
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	1	202 SH	DEFINED 22	202
TUPPERWARE CORP 2075	COM	899896104	110	5647 SH	DEFINED 01	3572
TUPPERWARE CORP	COM	899896104	103	5309 SH	OTHER 01	5309
TUPPERWARE CORP	COM	899896104	2410	124035 SH	DEFINED 05	124035
TUPPERWARE CORP	COM	899896104	371	19074 SH	DEFINED 08	19074
TUPPERWARE CORP	COM	899896104	439	22600 SH	DEFINED 17	22600
TUPPERWARE CORP 602	COM	899896104	51	2600 SH	DEFINED 22	1998
TUPPERWARE CORP	COM	899896104	32	1656 SH	OTHER 22	1656

TURKISH INVT FD INC 10000	COM	900145103	94	10000 SH	OTHER	01	
TV AZTECA S A DE C V	SPONSORED AD	901145102	827	95682 SH	DEFINED	17	95682
TV AZTECA S A DE C V	SPONSORED AD	901145102	291	33631 SH	DEFINED		33631
TYCO INTL GROUP S A	DBCV	2.750% 902118BF4	19454	12948000 PRN	DEFINED	08	12948000
TYCO INTL GROUP S A	DBCV	2.750% 902118BF4	2524	1680000 PRN	DEFINED	17	1680000
TYCO INTL GROUP S A	DBCV	3.125% 902118BG2	27137	16764000 PRN	DEFINED	08	16764000
TYCO INTL LTD NEW 48091	COM	902124106	14204	428617 SH	DEFINED	01	380526
TYCO INTL LTD NEW 218929	COM	902124106	11676	352323 SH	OTHER	01	133394
TYCO INTL LTD NEW 496900	COM	902124106	51899	1566054 SH	DEFINED	05	1069154
TYCO INTL LTD NEW	COM	902124106	3045	91892 SH	DEFINED	08	91892
TYCO INTL LTD NEW	COM	902124106	46360	1398900 SH	CALL	DEFINED	1398900
TYCO INTL LTD NEW	COM	902124106	2486	75000 SH	PUT	DEFINED	75000
TYCO INTL LTD NEW	COM	902124106	19	565 SH	DEFINED	13	565
TYCO INTL LTD NEW	COM	902124106	5147	155319 SH	DEFINED	17	155319
TYCO INTL LTD NEW	COM	902124106	5634	170000 SH	CALL	DEFINED	170000
TYCO INTL LTD NEW 185000	COM	902124106	6131	185000 SH	DEFINED	18	
TYCO INTL LTD NEW	COM	902124106	2608	78700 SH	DEFINED	20	78700
TYCO INTL LTD NEW 165050	COM	902124106	111830	3374467 SH	DEFINED	21	3209417
TYCO INTL LTD NEW 107875	COM	902124106	31976	964876 SH	DEFINED	22	857001
TYCO INTL LTD NEW	COM	902124106	8830	266458 SH	OTHER	22	266458
TYLER TECHNOLOGIES INC	COM	902252105	203	21500 SH	DEFINED	01	21500
TYLER TECHNOLOGIES INC	COM	902252105	87	9200 SH	DEFINED	08	9200
TYLER TECHNOLOGIES INC	COM	902252105	69	7300 SH	DEFINED	17	7300
TYLER TECHNOLOGIES INC	COM	902252105	47	5000 SH	DEFINED	22	5000
TYSON FOODS INC 500	CL A	902494103	1479	70615 SH	DEFINED	01	70115
TYSON FOODS INC 4853	CL A	902494103	161	7681 SH	OTHER	01	2828
TYSON FOODS INC	CL A	902494103	15740	751321 SH	DEFINED	05	751321
TYSON FOODS INC	CL A	902494103	2593	123767 SH	DEFINED	08	123767
TYSON FOODS INC	CL A	902494103	809	38600 SH	DEFINED	17	38600
TYSON FOODS INC	CL A	902494103	7670	366100 SH	DEFINED	21	366100
TYSON FOODS INC 1220	CL A	902494103	650	31035 SH	DEFINED	22	29815
TYSON FOODS INC	CL A	902494103	42	2000 SH	OTHER	22	2000
UCBH HOLDINGS INC 21500	COM	90262T308	1115	28214 SH	DEFINED	01	6714
UCBH HOLDINGS INC	COM	90262T308	8785	222294 SH	DEFINED	05	222294
UCBH HOLDINGS INC	COM	90262T308	1182	29900 SH	DEFINED	21	29900
UCBH HOLDINGS INC	COM	90262T308	12	294 SH	OTHER	22	294
UGI CORP NEW 26154 600	COM	902681105	4474	139374 SH	DEFINED	01	112620
UGI CORP NEW 1596	COM	902681105	51	1596 SH	OTHER	01	
UGI CORP NEW	COM	902681105	7577	236034 SH	DEFINED	05	236034
UGI CORP NEW	COM	902681105	346	10765 SH	DEFINED	08	10765
UGI CORP NEW	COM	902681105	385	12000 SH	DEFINED	17	12000
UGI CORP NEW	COM	902681105	1079	33600 SH	DEFINED	21	33600
UGI CORP NEW 4950	COM	902681105	429	13350 SH	DEFINED	22	8400
UGI CORP NEW	COM	902681105	532	16575 SH	OTHER	22	16575
UICI 10400	COM	902737105	376	15800 SH	DEFINED	01	5400
UICI 425	COM	902737105	10	425 SH	OTHER	01	
UICI	COM	902737105	4892	205475 SH	DEFINED	05	205475
UICI	COM	902737105	152	6400 SH	DEFINED	08	6400
UICI	COM	902737105	3736	156900 SH	DEFINED	21	156900
UICI	COM	902737105	45	1900 SH	DEFINED	22	1900
UICI	COM	902737105	14	600 SH	OTHER	22	600
UIL HLDG CORP 8450	COM	902748102	543	11150 SH	DEFINED	01	2700
UIL HLDG CORP 750	COM	902748102	37	750 SH	OTHER	01	
UIL HLDG CORP	COM	902748102	3473	71335 SH	DEFINED	05	71335
UIL HLDG CORP	COM	902748102	34	700 SH	DEFINED	17	700
UIL HLDG CORP	COM	902748102	467	9600 SH	DEFINED	21	9600
UIL HLDG CORP	COM	902748102	118	2425 SH	DEFINED	22	2425
UIL HLDG CORP	COM	902748102	87	1778 SH	OTHER	22	1778
UMB FINL CORP	COM	902788108	98	1890 SH	DEFINED	01	1890
UMB FINL CORP 9502	COM	902788108	797	15447 SH	OTHER	01	5945
UMB FINL CORP	COM	902788108	21	400 SH	DEFINED	08	400
UMB FINL CORP	COM	902788108	4625	89600 SH	DEFINED	21	89600
UMB FINL CORP	COM	902788108	150	2900 SH	DEFINED	22	2900
UMB FINL CORP	COM	902788108	62	1200 SH	OTHER	22	1200
UST INC 15000	COM	902911106	228327	6342411 SH	DEFINED	01	6327411

UST INC 32985	COM	902911106	3583	99532	SH	OTHER	01	66547	
UST INC	COM	902911106	2783	77301	SH	DEFINED	05	77301	
UST INC	COM	902911106	546	15163	SH	DEFINED	08	15163	
UST INC	COM	902911106	504	14000	SH	DEFINED	17	14000	
UST INC 1075	COM	902911106	1153	32024	SH	DEFINED	21	30949	
UST INC 17855	COM	902911106	643	17855	SH	DEFINED	22		
UST INC 23492	COM	902911106	1578	43846	SH	OTHER	22	20354	
US BANCORP DEL 209269	COM NEW	902973304	77591	2815331	SH	DEFINED	01	2606062	
US BANCORP DEL 882174	COM NEW	902973304	50026	1815167	SH	OTHER	01	932993	
US BANCORP DEL 52700	COM NEW	902973304	115957	4207447	SH	DEFINED	05	4154747	
US BANCORP DEL	COM NEW	902973304	2717	98570	SH	DEFINED	08	98570	
US BANCORP DEL 270	COM NEW	902973304	12	430	SH	DEFINED	13	160	
US BANCORP DEL	COM NEW	902973304	1193	43300	SH	DEFINED	17	43300	
US BANCORP DEL	COM NEW	902973304	106042	3847668	SH	DEFINED	21	3847668	
US BANCORP DEL 199076	COM NEW	902973304	71895	2608685	SH	DEFINED	22	2409609	
US BANCORP DEL	COM NEW	902973304	17938	650884	SH	OTHER	22	650884	
URS CORP NEW 17200	COM	903236107	686	25050	SH	DEFINED	01	7850	
URS CORP NEW 175	COM	903236107	5	175	SH	OTHER	01		
URS CORP NEW	COM	903236107	5428	198100	SH	DEFINED	05	198100	
URS CORP NEW	COM	903236107	184	6700	SH	DEFINED	08	6700	
URS CORP NEW	COM	903236107	121	4408	SH	DEFINED	17	4408	
URS CORP NEW 29500	COM	903236107	25443	928570	SH	DEFINED	21	899070	
URS CORP NEW 28610	COM	903236107	784	28610	SH	DEFINED	22		
U S G CORP	COM NEW	903293405	212	12050	SH	DEFINED	01	12050	
U S G CORP	COM NEW	903293405	188	10700	SH	DEFINED	08	10700	
U S G CORP	COM NEW	903293405	552	31400	SH	CALL	DEFINED	08	31400
USEC INC	COM	90333E108	219	25000	SH	DEFINED	22	25000	
U S I HLDGS	COM	90333H101	465	29420	SH	DEFINED	17	29420	
U S PHYSICAL THERAPY INC 10300	COM	90337L108	7579	552800	SH	DEFINED	21	542500	
U S PHYSICAL THERAPY INC 9700	COM	90337L108	2057	150000	SH	DEFINED	22	140300	
U S PHYSICAL THERAPY INC	COM	90337L108	33	2400	SH	OTHER	22	2400	
U S XPRESS ENTERPRISES INC	CL A	90338N103	1302	82783	SH	DEFINED	21	82783	
U S XPRESS ENTERPRISES INC	CL A	90338N103	57	3640	SH	DEFINED	22	3640	
U S XPRESS ENTERPRISES INC	CL A	90338N103	20	1300	SH	OTHER	22	1300	
US ONCOLOGY INC 39125	COM	90338W103	913	62000	SH	DEFINED	01	22875	
US ONCOLOGY INC 775	COM	90338W103	11	775	SH	OTHER	01		
US ONCOLOGY INC	COM	90338W103	8787	596961	SH	DEFINED	05	596961	
US ONCOLOGY INC	COM	90338W103	1133	76978	SH	DEFINED	08	76978	
US ONCOLOGY INC	COM	90338W103	1178	80000	SH	DEFINED	17	80000	
US ONCOLOGY INC	COM	90338W103	842	57200	SH	DEFINED	21	57200	
US ONCOLOGY INC	COM	90338W103	147	10000	SH	DEFINED	22	10000	
UBIQUITEL INC	COM	903474302	295	69986	SH	DEFINED	01	69986	
UBIQUITEL INC	COM	903474302	139	32900	SH	DEFINED	17	32900	
ULTIMATE ELECTRS INC	COM	903849107	5	975	SH	DEFINED	01	975	
ULTIMATE ELECTRS INC	COM	903849107	4	870	SH	OTHER	01	870	
ULTIMATE ELECTRS INC	COM	903849107	309	62625	SH	DEFINED	05	62625	
ULTIMATE ELECTRS INC	COM	903849107	49	9900	SH	DEFINED	21	9900	
ULTRA CLEAN HLDGS INC	COM	90385V107	90	12300	SH	DEFINED	17	12300	
ULTRA PETROLEUM CORP	COM	903914109	214	5727	SH	DEFINED	01	5727	
ULTRA PETROLEUM CORP 8350	COM	903914109	324	8675	SH	OTHER	01	325	
ULTRA PETROLEUM CORP	COM	903914109	731	19570	SH	DEFINED	08	19570	
ULTRA PETROLEUM CORP	COM	903914109	187	5000	SH	DEFINED	22	5000	
ULTRA PETROLEUM CORP	COM	903914109	523	14000	SH	OTHER	22	14000	
ULTRATECH INC 7740	COM	904034105	219	13450	SH	DEFINED	01	5710	
ULTRATECH INC 4465	COM	904034105	73	4465	SH	OTHER	01		
ULTRATECH INC	COM	904034105	1733	106475	SH	DEFINED	05	106475	
ULTRATECH INC	COM	904034105	197	12100	SH	DEFINED	17	12100	
ULTRATECH INC 5000	COM	904034105	81	5000	SH	DEFINED	18		
ULTRATECH INC 15900	COM	904034105	4519	277600	SH	DEFINED	21	261700	
ULTRATECH INC 1800	COM	904034105	825	50700	SH	DEFINED	22	48900	
ULTRATECH INC	COM	904034105	90	5500	SH	OTHER	22	5500	
UMPQUA HLDGS CORP	COM	904214103	41	1975	SH	DEFINED	01	1975	

UMPQUA HLDGS CORP	COM	904214103	2500	119100	SH	DEFINED 05	119100
UMPQUA HLDGS CORP	COM	904214103	395	18800	SH	DEFINED 21	18800
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD	90458E107	1048	53000	SH	DEFINED 21	53000
UNIFIRST CORP MASS	COM	904708104	3	100	SH	DEFINED 01	100
UNIFIRST CORP MASS	COM	904708104	22673	779400	SH	DEFINED 21	768900
10500							
UNIFIRST CORP MASS	COM	904708104	8582	295030	SH	DEFINED 22	274530
20500							
UNILEVER PLC	SPON ADR NEW	904767704	19	470	SH	DEFINED 01	470
UNILEVER PLC	SPON ADR NEW	904767704	10	245	SH	OTHER 01	45
200							
UNILEVER PLC	SPON ADR NEW	904767704	346	8700	SH	DEFINED 21	8700
UNILEVER PLC	SPON ADR NEW	904767704	23	567	SH	DEFINED 22	
567							
UNILEVER PLC	SPON ADR NEW	904767704	550	13829	SH	OTHER 22	13396
433							
UNILEVER N V	N Y SHS NEW	904784709	2481	36220	SH	DEFINED 01	35060
1160							
UNILEVER N V	N Y SHS NEW	904784709	1601	23365	SH	OTHER 01	17784
5581							
UNILEVER N V	N Y SHS NEW	904784709		1	SH	DEFINED 05	1
UNILEVER N V	N Y SHS NEW	904784709	27	400	SH	DEFINED 18	
400							
UNILEVER N V	N Y SHS NEW	904784709	16634	242800	SH	DEFINED 21	242800
UNILEVER N V	N Y SHS NEW	904784709	1156	16873	SH	DEFINED 22	10277
6596							
UNILEVER N V	N Y SHS NEW	904784709	2143	31281	SH	OTHER 22	31281
UNION BANKSHARES CORP	COM	905399101	188	5936	SH	DEFINED 01	5936
UNION BANKSHARES CORP	COM	905399101	13	400	SH	OTHER 01	400
UNION BANKSHARES CORP	COM	905399101	13	400	SH	DEFINED 17	400
UNION BANKSHARES INC	COM	905400107	143	6150	SH	DEFINED 22	6150
UNION BANKSHARES INC	COM	905400107	315	13500	SH	OTHER 22	13500
UNION PAC CORP	COM	907818108	13305	223795	SH	DEFINED 01	209712
14083							
UNION PAC CORP	COM	907818108	16988	285746	SH	OTHER 01	112074
173672							
UNION PAC CORP	COM	907818108	34810	585539	SH	DEFINED 05	585539
UNION PAC CORP	COM	907818108	760	12779	SH	DEFINED 08	12779
UNION PAC CORP	COM	907818108	90	1522	SH	DEFINED 17	1522
UNION PAC CORP	COM	907818108	2110	35489	SH	DEFINED 21	35489
UNION PAC CORP	COM	907818108	25113	422424	SH	DEFINED 22	409834
12590							
UNION PAC CORP	COM	907818108	20990	353066	SH	OTHER 22	353066
UNION PLANTERS CORP	COM	908068109	2764	92706	SH	DEFINED 01	23990
68716							
UNION PLANTERS CORP	COM	908068109	2676	89753	SH	OTHER 01	70264
19489							
UNION PLANTERS CORP	COM	908068109	3738	125387	SH	DEFINED 05	89087
36300							
UNION PLANTERS CORP	COM	908068109	208	6970	SH	DEFINED 08	6970
UNION PLANTERS CORP	COM	908068109	712	23900	SH	DEFINED 21	23900
UNION PLANTERS CORP	COM	908068109	275	9236	SH	DEFINED 22	8636
600							
UNION PLANTERS CORP	COM	908068109	241	8100	SH	OTHER 22	8100
UNIONBANCAL CORP	COM	908906100	58	1025	SH	DEFINED 01	1025
UNIONBANCAL CORP	COM	908906100	17	300	SH	OTHER 01	300
UNIONBANCAL CORP	COM	908906100	28	500	SH	DEFINED 05	500
UNIONBANCAL CORP	COM	908906100	231	4100	SH	DEFINED 08	4100
UNIONBANCAL CORP	COM	908906100	8387	148700	SH	DEFINED 21	148700
UNIONBANCAL CORP	COM	908906100	1340	23750	SH	DEFINED 22	23300
450							
UNISOURCE ENERGY CORP	COM	909205106	212	8550	SH	DEFINED 01	2358
6192							
UNISOURCE ENERGY CORP	COM	909205106	5	208	SH	OTHER 01	
208							
UNISOURCE ENERGY CORP	COM	909205106	3618	145600	SH	DEFINED 05	145600
UNISOURCE ENERGY CORP	COM	909205106	21	861	SH	DEFINED 08	861
UNISOURCE ENERGY CORP	COM	909205106	9880	397600	SH	DEFINED 21	397600
UNISOURCE ENERGY CORP	COM	909205106	25	1000	SH	DEFINED 22	1000
UNISOURCE ENERGY CORP	COM	909205106	8	334	SH	OTHER 22	334
UNISYS CORP	COM	909214108	775	55843	SH	DEFINED 01	33543
22300							
UNISYS CORP	COM	909214108	376	27125	SH	OTHER 01	6000
21125							
UNISYS CORP	COM	909214108	36276	2613529	SH	DEFINED 05	2613529
UNISYS CORP	COM	909214108	530	38149	SH	DEFINED 08	38149
UNISYS CORP	COM	909214108	60	4300	SH	DEFINED 17	4300
UNISYS CORP	COM	909214108	460	33137	SH	DEFINED 21	33137
UNISYS CORP	COM	909214108	479	34485	SH	DEFINED 22	32985
1500							
UNIT CORP	COM	909218109	525	16695	SH	DEFINED 01	5945
10750							
UNIT CORP	COM	909218109	16	500	SH	OTHER 01	
500							
UNIT CORP	COM	909218109	6343	201675	SH	DEFINED 05	201675

UNIT CORP	COM	909218109	35	1103 SH	DEFINED 08	1103
UNIT CORP	COM	909218109	79	2500 SH	DEFINED 17	2500
UNIT CORP 8300	COM	909218109	5463	173700 SH	DEFINED 21	165400
UNIT CORP 1000	COM	909218109	874	27800 SH	DEFINED 22	26800
UNIT CORP	COM	909218109	97	3100 SH	OTHER 22	3100
UNITED BANKSHARES INC WEST V 6643 2457	COM	909907107	3241	99729 SH	DEFINED 01	90629
UNITED BANKSHARES INC WEST V 5457	COM	909907107	177	5457 SH	OTHER 01	
UNITED BANKSHARES INC WEST V	COM	909907107	6100	187700 SH	DEFINED 05	187700
UNITED BANKSHARES INC WEST V	COM	909907107	195	6000 SH	DEFINED 17	6000
UNITED BANKSHARES INC WEST V	COM	909907107	936	28800 SH	DEFINED 21	28800
UNITED BANKSHARES INC WEST V	COM	909907107	130	4000 SH	OTHER 22	4000
UNITED CAPITAL CORP	COM	909912107	229	13434 SH	DEFINED 22	13434
UNITED DEFENSE INDS INC 30	COM	91018B104	1	30 SH	OTHER 01	
UNITED DEFENSE INDS INC	COM	91018B104	203	5800 SH	DEFINED 08	5800
UNITED DEFENSE INDS INC	COM	91018B104	83	2375 SH	DEFINED 17	2375
UNITED DEFENSE INDS INC	COM	91018B104	1498	42790 SH	DEFINED 20	42790
UNITED DEFENSE INDS INC 39175	COM	91018B104	38928	1112225 SH	DEFINED 21	1073050
UNITED DEFENSE INDS INC 48040	COM	91018B104	1681	48040 SH	DEFINED 22	
UNITED DEFENSE INDS INC 1090	COM	91018B104	42	1190 SH	OTHER 22	100
UNITED DOMINION REALTY TR IN 3246	COM	910197102	2214	111943 SH	DEFINED 01	108697
UNITED DOMINION REALTY TR IN 17546	COM	910197102	1153	58292 SH	OTHER 01	40746
UNITED DOMINION REALTY TR IN	COM	910197102	5355	270710 SH	DEFINED 05	270710
UNITED DOMINION REALTY TR IN	COM	910197102	336	16984 SH	DEFINED 08	16984
UNITED DOMINION REALTY TR IN	COM	910197102	524	26516 SH	DEFINED 17	26516
UNITED DOMINION REALTY TR IN	COM	910197102	10673	539600 SH	DEFINED 21	539600
UNITED DOMINION REALTY TR IN 4320	COM	910197102	889	44925 SH	DEFINED 22	40605
UNITED DOMINION REALTY TR IN	COM	910197102	378	19125 SH	OTHER 22	19125
UNITED FIRE & CAS CO 500	COM	910331107	1969	34100 SH	DEFINED 21	33600
UNITED FIRE & CAS CO 1200	COM	910331107	841	14558 SH	DEFINED 22	13358
UNITED FIRE & CAS CO	PFD CONV A %	910331305	1721	47000 SH	DEFINED 21	47000
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	11513	2671270 SH	DEFINED 21	2671270
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	982	227876 SH	DEFINED 22	227876
UNITED MOBILE HOMES INC	COM	911024107	405	30785 SH	DEFINED 22	30785
UNITED NATL GROUP LTD	CL A	91103X102	88	5800 SH	DEFINED 17	5800
UNITED NATL GROUP LTD	CL A	91103X102	1079	71000 SH	DEFINED 21	71000
UNITED NATL GROUP LTD	CL A	91103X102	21	1400 SH	DEFINED 22	1400
UNITED NATL GROUP LTD	CL A	91103X102	8	500 SH	OTHER 22	500
UNITED NAT FOODS INC	COM	911163103	103	3550 SH	DEFINED 01	3550
UNITED NAT FOODS INC	COM	911163103	14	500 SH	OTHER 01	500
UNITED NAT FOODS INC	COM	911163103	4827	166975 SH	DEFINED 05	166975
UNITED NAT FOODS INC	COM	911163103	63	2189 SH	DEFINED 08	2189
UNITED NAT FOODS INC	COM	911163103	902	31200 SH	DEFINED 17	31200
UNITED NAT FOODS INC	COM	911163103	6435	222600 SH	DEFINED 21	222600
UNITED NAT FOODS INC 400	COM	911163103	87	3000 SH	DEFINED 22	2600
UNITED NAT FOODS INC	COM	911163103	12	400 SH	OTHER 22	400
UNITED ONLINE INC	COM	911268100		25 SH	DEFINED 01	25
UNITED ONLINE INC	COM	911268100	259	14700 SH	DEFINED 08	14700
UNITED ONLINE INC	COM	911268100	28	1600 SH	DEFINED 17	1600
UNITED ONLINE INC	COM	911268100	3212	182400 SH	DEFINED 21	182400
UNITED PARCEL SERVICE INC 1750	CL B	911312106	127443	1695392 SH	DEFINED 01	1693642
UNITED PARCEL SERVICE INC 242826	CL B	911312106	31417	417943 SH	OTHER 01	175117
UNITED PARCEL SERVICE INC 96300	CL B	911312106	49061	652670 SH	DEFINED 05	556370
UNITED PARCEL SERVICE INC	CL B	911312106	3817	50772 SH	DEFINED 08	50772
UNITED PARCEL SERVICE INC	CL B	911312106	481	6400 SH	DEFINED 13	6400
UNITED PARCEL SERVICE INC	CL B	911312106	884	11760 SH	DEFINED 17	11760
UNITED PARCEL SERVICE INC	CL B	911312106	3952	52575 SH	DEFINED 20	52575
UNITED PARCEL SERVICE INC 105400	CL B	911312106	56438	750803 SH	DEFINED 21	645403
UNITED PARCEL SERVICE INC 47414	CL B	911312106	9597	127675 SH	DEFINED 22	80261
UNITED PARCEL SERVICE INC	CL B	911312106	9629	128102 SH	OTHER 22	128102
UNITED RENTALS INC	COM	911363109	371	20725 SH	DEFINED 01	20725
UNITED RENTALS INC	COM	911363109	3035	169664 SH	DEFINED 05	169664
UNITED RENTALS INC	COM	911363109	81	4500 SH	DEFINED 08	4500
UNITED RENTALS INC	COM	911363109	2988	167000 SH	DEFINED 21	167000
UNITED RENTALS INC	COM	911363109	218	12180 SH	DEFINED 22	12180
UNITED RENTALS INC	COM	911363109	45	2500 SH	OTHER 22	2500
UNITED RENTALS INC	COM	911363109	852	47619 SH	DEFINED	47619

UNITEDHEALTH GROUP INC	COM	91324P102	2490	40000	SH	DEFINED	20	40000
UNITEDHEALTH GROUP INC 78400	COM	91324P102	24155	388032	SH	DEFINED	21	309632
UNITEDHEALTH GROUP INC 13415	COM	91324P102	13423	215628	SH	DEFINED	22	202213
UNITEDHEALTH GROUP INC	COM	91324P102	3286	52791	SH	OTHER	22	52791
UNITIL CORP	COM	913259107	71	2700	SH	OTHER	01	2700
UNITIL CORP	COM	913259107	22	850	SH	DEFINED	22	850
UNITIL CORP	COM	913259107	1753	66525	SH	OTHER	22	66525
UNITRIN INC	COM	913275103	3152	73996	SH	DEFINED	01	73996
UNITRIN INC 6895	COM	913275103	471	11045	SH	OTHER	01	4150
UNITRIN INC	COM	913275103	6176	144979	SH	DEFINED	05	144979
UNITRIN INC	COM	913275103	43	1000	SH	DEFINED	08	1000
UNITRIN INC 600	COM	913275103	922	21640	SH	DEFINED	22	21040
UNITRIN INC	COM	913275103	1330	31216	SH	OTHER	22	31216
UNIVERSAL AMERN FINL CORP	COM	913377107	88	8000	SH	DEFINED	08	8000
UNIVERSAL AMERN FINL CORP	COM	913377107	142	12900	SH	DEFINED	17	12900
UNIVERSAL AMERN FINL CORP	COM	913377107	1921	174954	SH	DEFINED	21	174954
UNIVERSAL AMERN FINL CORP 7010	COM	913377107	109	9970	SH	DEFINED	22	2960
UNIVERSAL AMERN FINL CORP	COM	913377107	103	9410	SH	OTHER	22	9410
UNIVERSAL COMPRESSION HLDGS	COM	913431102	60	1950	SH	DEFINED	01	1950
UNIVERSAL COMPRESSION HLDGS	COM	913431102	58	1900	SH	DEFINED	05	1900
UNIVERSAL COMPRESSION HLDGS	COM	913431102	362	11800	SH	DEFINED	08	11800
UNIVERSAL COMPRESSION HLDGS	COM	913431102	135	4400	SH	DEFINED	17	4400
UNIVERSAL COMPRESSION HLDGS	COM	913431102	4909	160020	SH	DEFINED	21	160020
UNIVERSAL COMPRESSION HLDGS 640	COM	913431102	158	5160	SH	DEFINED	22	4520
UNIVERSAL COMPRESSION HLDGS	COM	913431102	75	2440	SH	OTHER	22	2440
UNIVERSAL CORP VA	COM	913456109	1474	28941	SH	DEFINED	01	28941
UNIVERSAL CORP VA 2823	COM	913456109	3022	59323	SH	OTHER	01	56500
UNIVERSAL CORP VA	COM	913456109	2747	53932	SH	DEFINED	05	53932
UNIVERSAL CORP VA	COM	913456109	53	1050	SH	DEFINED	08	1050
UNIVERSAL CORP VA	COM	913456109	188	3700	SH	DEFINED	17	3700
UNIVERSAL FST PRODS INC 11000	COM	913543104	462	14405	SH	DEFINED	01	3405
UNIVERSAL FST PRODS INC 75	COM	913543104	2	75	SH	OTHER	01	
UNIVERSAL FST PRODS INC	COM	913543104	2734	85200	SH	DEFINED	05	85200
UNIVERSAL FST PRODS INC	COM	913543104	58	1800	SH	DEFINED	08	1800
UNIVERSAL FST PRODS INC	COM	913543104	379	11800	SH	DEFINED	21	11800
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	58	2010	SH	DEFINED	01	2010
UNIVERSAL HEALTH RLTY INCM T 975	SH BEN INT	91359E105	28	975	SH	OTHER	01	
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	83	2900	SH	DEFINED	17	2900
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	2371	82600	SH	DEFINED	21	82600
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	643	22390	SH	DEFINED	22	22390
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	227	7900	SH	OTHER	22	7900
UNIVERSAL HLTH SVCS INC 500	CL B	913903100	360	7850	SH	DEFINED	01	7350
UNIVERSAL HLTH SVCS INC 200	CL B	913903100	60	1300	SH	OTHER	01	1100
UNIVERSAL HLTH SVCS INC	CL B	913903100	5665	123440	SH	DEFINED	05	123440
UNIVERSAL HLTH SVCS INC	CL B	913903100	4544	99017	SH	DEFINED	08	99017
UNIVERSAL HLTH SVCS INC	CL B	913903100	368	8015	SH	DEFINED	17	8015
UNIVERSAL TECHNICAL INST INC	COM	913915104	204	5100	SH	DEFINED	17	5100
UNIVERSAL TECHNICAL INST INC 1500	COM	913915104	60	1500	SH	OTHER	22	
UNIVISION COMMUNICATIONS INC	CL A	914906102	1072	33587	SH	DEFINED	01	33587
UNIVISION COMMUNICATIONS INC 3035	CL A	914906102	237	7435	SH	OTHER	01	4400
UNIVISION COMMUNICATIONS INC	CL A	914906102	11397	356936	SH	DEFINED	05	356936
UNIVISION COMMUNICATIONS INC	CL A	914906102	607	19008	SH	DEFINED	08	19008
UNIVISION COMMUNICATIONS INC	CL A	914906102	6	200	SH	DEFINED	17	200
UNIVISION COMMUNICATIONS INC	CL A	914906102	1414	44280	SH	DEFINED	20	44280
UNIVISION COMMUNICATIONS INC 575	CL A	914906102	26131	818376	SH	DEFINED	21	817801
UNIVISION COMMUNICATIONS INC 14015	CL A	914906102	2222	69589	SH	DEFINED	22	55574
UNIVISION COMMUNICATIONS INC	CL A	914906102	95	2970	SH	OTHER	22	2970
UNOCAL CORP 10567	COM	915289102	7822	205849	SH	DEFINED	01	194650
UNOCAL CORP 81261	COM	915289102	3088	81261	SH	OTHER	01	
UNOCAL CORP	COM	915289102	8497	223612	SH	DEFINED	05	223612
UNOCAL CORP	COM	915289102	2356	62004	SH	DEFINED	08	62004
UNOCAL CORP	COM	915289102	562	14800	SH	DEFINED	17	14800
UNOCAL CORP 1000	COM	915289102	15741	414234	SH	DEFINED	21	413234
UNOCAL CORP 3800	COM	915289102	1128	29682	SH	DEFINED	22	25882
UNOCAL CORP	COM	915289102	1495	39355	SH	OTHER	22	39355

UNOVA INC	COM	91529B106	102	5025 SH	DEFINED 01	5025
UNOVA INC	COM	91529B106	117	5800 SH	DEFINED 08	5800
UNOVA INC	COM	91529B106	261	12900 SH	DEFINED 17	12900
UNOVA INC	COM	91529B106	2041	100800 SH	DEFINED 21	100800
UNOVA INC	COM	91529B106	120	5950 SH	DEFINED 22	5950
UNOVA INC	COM	91529B106	48	2390 SH	OTHER 22	2390
UNUMPROVIDENT CORP	COM	91529Y106	1756	110448 SH	DEFINED 01	110448
UNUMPROVIDENT CORP 18257	COM	91529Y106	457	28773 SH	OTHER 01	10516
UNUMPROVIDENT CORP 263200	COM	91529Y106	6763	425329 SH	DEFINED 05	162129
UNUMPROVIDENT CORP	COM	91529Y106	265	16675 SH	DEFINED 08	16675
UNUMPROVIDENT CORP	COM	91529Y106	736	46284 SH	DEFINED 17	46284
UNUMPROVIDENT CORP	COM	91529Y106	5051	317703 SH	DEFINED 21	317703
UNUMPROVIDENT CORP 5340	COM	91529Y106	716	45021 SH	DEFINED 22	39681
UNUMPROVIDENT CORP 200	COM	91529Y106	586	36853 SH	OTHER 22	36653
URBAN OUTFITTERS INC 12106	COM	917047102	1270	20850 SH	DEFINED 01	8744
URBAN OUTFITTERS INC 1994	COM	917047102	121	1994 SH	OTHER 01	
URBAN OUTFITTERS INC	COM	917047102	11249	184675 SH	DEFINED 05	184675
URBAN OUTFITTERS INC	COM	917047102	24	400 SH	DEFINED 08	400
URBAN OUTFITTERS INC	COM	917047102	6	100 SH	DEFINED 17	100
URBAN OUTFITTERS INC 103340	COM	917047102	6294	103340 SH	DEFINED 18	
URBAN OUTFITTERS INC	COM	917047102	1620	26600 SH	DEFINED 21	26600
URBAN OUTFITTERS INC 15900	COM	917047102	968	15900 SH	DEFINED 22	
URBAN OUTFITTERS INC	COM	917047102	244	4000 SH	OTHER 22	4000
URSTADT BIDDLE PPTYS INS	CL A	917286205	31	2125 SH	DEFINED 01	2125
URSTADT BIDDLE PPTYS INS	CL A	917286205	2	150 SH	OTHER 01	150
URSTADT BIDDLE PPTYS INS	CL A	917286205	16	1100 SH	DEFINED 08	1100
URSTADT BIDDLE PPTYS INS	CL A	917286205	2793	188560 SH	DEFINED 21	188560
URSTADT BIDDLE PPTYS INS 1300	CL A	917286205	162	10930 SH	DEFINED 22	9630
URSTADT BIDDLE PPTYS INS	CL A	917286205	59	4000 SH	OTHER 22	4000
USF CORP	COM	91729Q101	4390	124975 SH	DEFINED 05	124975
USF CORP 1500	COM	91729Q101	5884	167500 SH	DEFINED 21	166000
USF CORP 3500	COM	91729Q101	1451	41300 SH	DEFINED 22	37800
UTILITIES HOLDRS TR	DEPOSITRY RC	918019100	112685	1388084 SH	DEFINED 08	1388084
UTILITIES HOLDRS TR	DEPOSITRY RC	918019100	4059	50000 SH	CALL DEFINED 08	50000
UTSTARCOM INC 6104	COM	918076100	25628	847215 SH	DEFINED 01	841111
UTSTARCOM INC 300	COM	918076100	110	3625 SH	OTHER 01	3325
UTSTARCOM INC	COM	918076100	12162	402064 SH	DEFINED 05	402064
UTSTARCOM INC	COM	918076100	92910	3071400 SH	DEFINED 08	3071400
UTSTARCOM INC	COM	918076100	7563	250000 SH	CALL DEFINED 08	250000
UTSTARCOM INC	COM	918076100	440	14534 SH	DEFINED 17	14534
UTSTARCOM INC	COM	918076100	2545	84125 SH	DEFINED 21	84125
UTSTARCOM INC 500	COM	918076100	30	1000 SH	DEFINED 22	500
UTSTARCOM INC	COM	918076100	64	2100 SH	OTHER 22	2100
UTSTARCOM INC	NOTE 0.875%	918076AB6	6268	4410000 PRN	DEFINED 17	4410000
UTSTARCOM INC 15000000	NOTE 0.875%	918076AB6	21319	15000000 PRN	OTHER 17	
VCA ANTECH INC 200	COM	918194101	500	11150 SH	DEFINED 01	10950
VCA ANTECH INC 2000	COM	918194101	90	2000 SH	OTHER 01	
VCA ANTECH INC	COM	918194101	11603	258879 SH	DEFINED 05	258879
VCA ANTECH INC	COM	918194101	84	1865 SH	DEFINED 08	1865
V F CORP 3435	COM	918204108	1395	28652 SH	DEFINED 01	25217
V F CORP 1685	COM	918204108	1169	24010 SH	OTHER 01	22325
V F CORP	COM	918204108	2425	49802 SH	DEFINED 05	49802
V F CORP	COM	918204108	792	16268 SH	DEFINED 08	16268
V F CORP	COM	918204108	448	9200 SH	DEFINED 17	9200
V F CORP	COM	918204108	533	10953 SH	DEFINED 21	10953
V F CORP 550	COM	918204108	455	9334 SH	DEFINED 22	8784
V F CORP	COM	918204108	475	9750 SH	OTHER 22	9750
VALASSIS COMMUNICATIONS INC	COM	918866104	125	4100 SH	DEFINED 01	4100
VALASSIS COMMUNICATIONS INC 2530	COM	918866104	77	2530 SH	OTHER 01	
VALASSIS COMMUNICATIONS INC	COM	918866104	3364	110390 SH	DEFINED 05	110390
VALASSIS COMMUNICATIONS INC	COM	918866104	120	3928 SH	DEFINED 08	3928
VALASSIS COMMUNICATIONS INC 26	COM	918866104	1	26 SH	DEFINED 22	
VALASSIS COMMUNICATIONS INC	COM	918866104	122	4000 SH	OTHER 22	26

3974								
VALEANT PHARMACEUTICALS INTL	COM	91911X104	9348	467400	SH	DEFINED 01		467400
VALEANT PHARMACEUTICALS INTL	COM	91911X104	3559	177965	SH	DEFINED 05		177965
VALEANT PHARMACEUTICALS INTL	COM	91911X104	773	38648	SH	DEFINED 08		38648
VALEANT PHARMACEUTICALS INTL	COM	91911X104	321	16035	SH	DEFINED 17		16035
VALEANT PHARMACEUTICALS INTL	COM	91911X104	19698	984875	SH	DEFINED 21		984875
VALEANT PHARMACEUTICALS INTL	COM	91911X104	3739	186929	SH	DEFINED 22		160229
26700								
VALEANT PHARMACEUTICALS INTL	COM	91911X104	334	16700	SH	OTHER 22		16700
VALERO L P	COM UT LTD P	91913W104	333	6795	SH	DEFINED 01		6795
VALERO L P	COM UT LTD P	91913W104	10	200	SH	DEFINED 22		
200								
VALERO ENERGY CORP NEW	COM	91913Y100	1760	23860	SH	DEFINED 01		21810
2050								
VALERO ENERGY CORP NEW	COM	91913Y100	754	10221	SH	OTHER 01		8701
1520								
VALERO ENERGY CORP NEW	COM	91913Y100	4591	62244	SH	DEFINED 05		62244
VALERO ENERGY CORP NEW	COM	91913Y100	1890	25619	SH	DEFINED 08		25619
VALERO ENERGY CORP NEW	COM	91913Y100	789	10700	SH	DEFINED 17		10700
VALERO ENERGY CORP NEW	COM	91913Y100	4455	60400	SH	DEFINED 21		60400
VALERO ENERGY CORP NEW	COM	91913Y100	758	10281	SH	DEFINED 22		8551
1730								
VALERO ENERGY CORP NEW	COM	91913Y100	441	5980	SH	OTHER 22		5980
VALLEY NATL BANCORP	COM	919794107	32	1247	SH	DEFINED 01		1247
VALLEY NATL BANCORP	COM	919794107	53	2110	SH	DEFINED 08		2110
VALLEY NATL BANCORP	COM	919794107	5	200	SH	DEFINED 17		200
VALLEY NATL BANCORP	COM	919794107	112	4438	SH	DEFINED 22		4438
VALLEY NATL BANCORP	COM	919794107	2944	116451	SH	OTHER 22		116451
VALMONT INDS INC	COM	920253101	108	4720	SH	DEFINED 01		3070
1650								
VALMONT INDS INC	COM	920253101	8	350	SH	OTHER 01		
350								
VALMONT INDS INC	COM	920253101	2360	103075	SH	DEFINED 05		103075
VALMONT INDS INC	COM	920253101	362	15800	SH	DEFINED 21		14000
1800								
VALSPAR CORP	COM	920355104	174	3450	SH	DEFINED 01		3450
VALSPAR CORP	COM	920355104	9	175	SH	OTHER 01		
175								
VALSPAR CORP	COM	920355104	5495	109047	SH	DEFINED 05		109047
VALSPAR CORP	COM	920355104	153	3040	SH	DEFINED 08		3040
VALSPAR CORP	COM	920355104	20	400	SH	OTHER 22		400
VALUECLICK INC	COM	92046N102	174	14525	SH	DEFINED 01		14525
VALUECLICK INC	COM	92046N102	13	1100	SH	DEFINED 08		1100
VALUECLICK INC	COM	92046N102	1438	119998	SH	DEFINED 22		119998
VALUEVISION MEDIA INC	CL A	92047K107	129	9940	SH	DEFINED 01		7979
1961								
VALUEVISION MEDIA INC	CL A	92047K107	2593	199162	SH	DEFINED 05		199162
VALUEVISION MEDIA INC	CL A	92047K107	57	4400	SH	DEFINED 17		4400
VALUEVISION MEDIA INC	CL A	92047K107	7147	548900	SH	DEFINED 21		548900
VALUEVISION MEDIA INC	CL A	92047K107	1596	122600	SH	DEFINED 22		112900
9700								
VAN KAMPEN MUN INCOME TR	COM	920909108	36	4000	SH	DEFINED 01		4000
VAN KAMPEN MUN INCOME TR	COM	920909108	40	4500	SH	OTHER 01		2000
2500								
VAN KAMPEN MUN INCOME TR	COM	920909108	30	3331	SH	OTHER 22		3331
VAN KAMPEN CALIF MUN TR	SH BEN INT	920910106	107	12300	SH	DEFINED 01		12300
VAN KAMPEN MUN TR	SH BEN INT	920919107	97	7100	SH	DEFINED 01		7100
VAN KAMPEN MUN TR	SH BEN INT	920919107	52	3849	SH	OTHER 01		3067
782								
VAN KAMPEN MUN TR	SH BEN INT	920919107	35	2600	SH	DEFINED 22		1100
1500								
VAN KAMPEN MUN TR	SH BEN INT	920919107	20	1500	SH	OTHER 22		1500
VAN KAMPEN TR INSD MUNS	COM	920928108	185	13201	SH	DEFINED 01		13201
VAN KAMPEN TR INSD MUNS	COM	920928108	44	3159	SH	OTHER 01		
3159								
VAN KAMPEN TR INSD MUNS	COM	920928108	21	1500	SH	DEFINED 22		1500
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	52	3634	SH	DEFINED 01		3634
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	224	15590	SH	OTHER 01		11700
3890								
VAN KAMPEN TR INVT GRADE MUN	COM	920929106	29	2000	SH	DEFINED 22		2000
VAN KAMPEN SENIOR INCOME TR	COM	920961109	97	11000	SH	DEFINED 01		11000
VAN KAMPEN SENIOR INCOME TR	COM	920961109	22	2500	SH	OTHER 01		
2500								
VAN KAMPEN SENIOR INCOME TR	COM	920961109	12	1300	SH	DEFINED 22		1300
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	175	12400	SH	DEFINED 01		12400
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT	921124103	33	2346	SH	DEFINED 22		2346
VAN KAMPEN VALUE MUN INCOME	COM	921132106	36	2700	SH	DEFINED 01		2700
VAN KAMPEN VALUE MUN INCOME	COM	921132106	52	3929	SH	OTHER 01		3929
VAN KAMPEN VALUE MUN INCOME	COM	921132106	45	3400	SH	OTHER 22		3400
VARCO INTL INC DEL	COM	922122106	471	21525	SH	DEFINED 01		19850
1675								
VARCO INTL INC DEL	COM	922122106	5	225	SH	OTHER 01		
225								
VARCO INTL INC DEL	COM	922122106	8270	377796	SH	DEFINED 05		377796
VARCO INTL INC DEL	COM	922122106	156	7129	SH	DEFINED 08		7129

VARCO INTL INC DEL	COM	922122106	474	21650	SH	DEFINED 17	21650
VARCO INTL INC DEL	COM	922122106	8373	382500	SH	DEFINED 21	382500
VARCO INTL INC DEL	COM	922122106	31	1400	SH	DEFINED 22	1400
VARIAN INC	COM	922206107	150	3550	SH	DEFINED 01	3550
VARIAN INC	COM	922206107	156	3700	SH	OTHER 01	
3700							
VARIAN INC	COM	922206107	3094	73410	SH	DEFINED 05	73410
VARIAN INC	COM	922206107	156	3700	SH	DEFINED 08	3700
VARIAN INC	COM	922206107	114	2700	SH	DEFINED 17	2700
VARIAN INC	COM	922206107	12152	288300	SH	DEFINED 21	288300
VARIAN INC	COM	922206107	1391	32994	SH	DEFINED 22	32804
190							
VARIAN INC	COM	922206107	97	2290	SH	OTHER 22	2290
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	576	14950	SH	DEFINED 01	5725
9225							
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	116	3000	SH	OTHER 01	
3000							
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	7855	203712	SH	DEFINED 05	203712
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	565	14651	SH	DEFINED 08	14651
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	304	7871	SH	DEFINED 17	7871
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	929	24100	SH	DEFINED 21	24100
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	46	1200	SH	DEFINED 22	1200
VARIAN MED SYS INC	COM	92220P105	686	8650	SH	DEFINED 01	8650
VARIAN MED SYS INC	COM	92220P105	750	9450	SH	OTHER 01	1200
8250							
VARIAN MED SYS INC	COM	92220P105	11530	145307	SH	DEFINED 05	145307
VARIAN MED SYS INC	COM	92220P105	2776	34990	SH	DEFINED 08	34990
VARIAN MED SYS INC	COM	92220P105	682	8589	SH	DEFINED 17	8589
VARIAN MED SYS INC	COM	92220P105	1139	14350	SH	DEFINED 20	14350
VARIAN MED SYS INC	COM	92220P105	54641	688610	SH	DEFINED 21	688310
300							
VARIAN MED SYS INC	COM	92220P105	7203	90775	SH	DEFINED 22	74275
16500							
VARIAN MED SYS INC	COM	92220P105	580	7310	SH	OTHER 22	7310
VASOMEDICAL INC	COM	922321104	2	1500	SH	OTHER 01	
1500							
VASOMEDICAL INC	COM	922321104	114	100000	SH	DEFINED 08	100000
VAXGEN INC	COM NEW	922390208	9	640	SH	DEFINED 01	640
VAXGEN INC	COM NEW	922390208	8	600	SH	OTHER 01	600
VAXGEN INC	COM NEW	922390208	21	1500	SH	DEFINED 08	1500
VAXGEN INC	COM NEW	922390208	566	40000	SH CALL	DEFINED 08	40000
VAXGEN INC	COM NEW	922390208	382	26984	SH	DEFINED 17	26984
VAXGEN INC	COM NEW	922390208	28	2000	SH	DEFINED 22	2000
VAXGEN INC	COM NEW	922390208	71	5000	SH	OTHER 22	5000
VECTREN CORP	COM	92240G101	278	11065	SH	DEFINED 01	8934
2131							
VECTREN CORP	COM	92240G101	365	14562	SH	OTHER 01	13322
1240							
VECTREN CORP	COM	92240G101	4046	161260	SH	DEFINED 05	161260
VECTREN CORP	COM	92240G101	155	6180	SH	DEFINED 08	6180
VECTREN CORP	COM	92240G101	664	26450	SH	DEFINED 22	21316
5134							
VECTREN CORP	COM	92240G101	159	6336	SH	OTHER 22	6336
VECTOR GROUP LTD	COM	92240M108	17	1050	SH	DEFINED 21	1050
VECTOR GROUP LTD	COM	92240M108	2396	152147	SH	DEFINED 22	152147
VEECO INSTRS INC DEL	COM	922417100	367	14200	SH	DEFINED 01	9600
4100							
500							
VEECO INSTRS INC DEL	COM	922417100	3279	127025	SH	DEFINED 05	127025
VEECO INSTRS INC DEL	COM	922417100	674	26100	SH	DEFINED 21	26100
VEECO INSTRS INC DEL	COM	922417100	55	2150	SH	DEFINED 22	
2150							
VENTAS INC	COM	92276F100	774	33137	SH	DEFINED 01	33137
VENTAS INC	COM	92276F100	1	62	SH	OTHER 01	
62							
VENTAS INC	COM	92276F100	285	12205	SH	DEFINED 08	12205
VENTAS INC	COM	92276F100	635	27203	SH	DEFINED 17	27203
VENTAS INC	COM	92276F100	44	1870	SH	OTHER 22	1870
VENTANA MED SYS INC	COM	92276H106	277	5838	SH	DEFINED 01	5838
VENTANA MED SYS INC	COM	92276H106	138	2900	SH	DEFINED 08	2900
VENTIV HEALTH INC	COM	922793104		25	SH	DEFINED 01	25
VENTIV HEALTH INC	COM	922793104	2	100	SH	OTHER 01	100
VENTIV HEALTH INC	COM	922793104	133	8600	SH	DEFINED 17	8600
VENTIV HEALTH INC	COM	922793104	155	10000	SH	DEFINED 18	
10000							
VANGUARD INDEX TR	STK MRK VIPE	922908769	1688	15317	SH	DEFINED 01	15317
VANGUARD INDEX TR	STK MRK VIPE	922908769	165	1500	SH	OTHER 01	1500
VANGUARD INDEX TR	STK MRK VIPE	922908769	1421	12892	SH	DEFINED 22	12892
VANGUARD INDEX TR	STK MRK VIPE	922908769	66	600	SH	OTHER 22	600
VERITAS SOFTWARE CO	COM	923436109	1458	52462	SH	DEFINED 01	48112
4350							
VERITAS SOFTWARE CO	COM	923436109	643	23125	SH	OTHER 01	17989
5136							
VERITAS SOFTWARE CO	COM	923436109	8059	289987	SH	DEFINED 05	289987
VERITAS SOFTWARE CO	COM	923436109	336	12097	SH	DEFINED 08	12097
VERITAS SOFTWARE CO	COM	923436109	3056	109951	SH	DEFINED 17	109951

VERITAS SOFTWARE CO	COM	923436109	2457	88425	SH	DEFINED	20	88425	
VERITAS SOFTWARE CO 120055	COM	923436109	38286	1377696	SH	DEFINED	21	1257641	
VERITAS SOFTWARE CO 70939	COM	923436109	41821	1504909	SH	DEFINED	22	1433970	
VERITAS SOFTWARE CO	COM	923436109	8419	302933	SH	OTHER	22	302933	
VERITY INC 8910	COM	92343C106	186	13790	SH	DEFINED	01	4880	
VERITY INC 365	COM	92343C106	5	365	SH	OTHER	01		
VERITY INC	COM	92343C106	2197	162650	SH	DEFINED	05	162650	
VERITY INC	COM	92343C106	1979	146480	SH	DEFINED	17	146480	
VERITY INC 11000	COM	92343C106	6809	504000	SH	DEFINED	21	493000	
VERITY INC 1300	COM	92343C106	520	38500	SH	DEFINED	22	37200	
VERITY INC	COM	92343C106	55	4100	SH	OTHER	22	4100	
VERISIGN INC	COM	92343E102	214	10747	SH	DEFINED	01	10747	
VERISIGN INC 545	COM	92343E102	105	5290	SH	OTHER	01	4745	
VERISIGN INC	COM	92343E102	40	2005	SH	DEFINED	05	2005	
VERISIGN INC	COM	92343E102	776	39007	SH	DEFINED	08	39007	
VERISIGN INC	COM	92343E102	209	10500	SH	DEFINED	17	10500	
VERISIGN INC	COM	92343E102	613	30800	SH	DEFINED	21	30800	
VERISIGN INC	COM	92343E102	104	5211	SH	DEFINED	22	5211	
VERISIGN INC	COM	92343E102	40	2000	SH	OTHER	22	2000	
VERITAS DGC INC 42436	COM	92343P107	1208	52200	SH	DEFINED	01	9764	
VERITAS DGC INC 1264	COM	92343P107	29	1264	SH	OTHER	01		
VERITAS DGC INC	COM	92343P107	4051	175000	SH	DEFINED	05	175000	
VERITAS DGC INC	COM	92343P107	756	32666	SH	DEFINED	08	32666	
VERITAS DGC INC	COM	92343P107	174	7500	SH	PUT	DEFINED	08	7500
VERITAS DGC INC	COM	92343P107	574	24800	SH	DEFINED	17	24800	
VERITAS DGC INC 6000	COM	92343P107	4336	187320	SH	DEFINED	21	181320	
VERITAS DGC INC 5500	COM	92343P107	127	5500	SH	DEFINED	22		
VERIZON COMMUNICATIONS 180947	COM	92343V104	219403	6062527	SH	DEFINED	01	5881580	
VERIZON COMMUNICATIONS 1583440	COM	92343V104	111838	3090305	SH	OTHER	01	1506865	
VERIZON COMMUNICATIONS 617500	COM	92343V104	136660	3776192	SH	DEFINED	05	3158692	
VERIZON COMMUNICATIONS	COM	92343V104	2760	76275	SH	DEFINED	08	76275	
VERIZON COMMUNICATIONS	COM	92343V104	41311	1141500	SH	CALL	DEFINED	08	1141500
VERIZON COMMUNICATIONS	COM	92343V104	8686	240000	SH	PUT	DEFINED	08	240000
VERIZON COMMUNICATIONS 74	COM	92343V104	91	2527	SH	DEFINED	13	2453	
VERIZON COMMUNICATIONS 146	COM	92343V104	5	146	SH	OTHER	13		
VERIZON COMMUNICATIONS	COM	92343V104	8757	241974	SH	DEFINED	17	241974	
VERIZON COMMUNICATIONS	COM	92343V104	46504	1285000	SH	CALL	DEFINED	17	1285000
VERIZON COMMUNICATIONS	COM	92343V104	56456	1560000	SH	PUT	DEFINED	17	1560000
VERIZON COMMUNICATIONS 8750	COM	92343V104	317	8750	SH	DEFINED	18		
VERIZON COMMUNICATIONS	COM	92343V104	110984	3066705	SH	DEFINED	21	3066705	
VERIZON COMMUNICATIONS 256021	COM	92343V104	110436	3051574	SH	DEFINED	22	2795553	
VERIZON COMMUNICATIONS 800	COM	92343V104	64290	1776462	SH	OTHER	22	1775662	
VERSANT CORP	COM	925284101	13	10000	SH	OTHER	22	10000	
VERSATA INC	COM NEW	925298200	96	51859	SH	DEFINED	17	51859	
VERSO TECHNOLOGIES INC	COM	925317109	1703	996006	SH	DEFINED	08	996006	
VERSO TECHNOLOGIES INC	COM	925317109	301	176300	SH	DEFINED	17	176300	
VERTEX PHARMACEUTICALS INC	COM	92532F100	63	5820	SH	DEFINED	01	5820	
VERTEX PHARMACEUTICALS INC	COM	92532F100	11	1000	SH	OTHER	01	1000	
VERTEX PHARMACEUTICALS INC	COM	92532F100	1808	166793	SH	DEFINED	05	166793	
VERTEX PHARMACEUTICALS INC	COM	92532F100	475	43795	SH	DEFINED	08	43795	
VERTEX PHARMACEUTICALS INC	COM	92532F100	11	1000	SH	DEFINED	22	1000	
VESTA INS GROUP INC	COM	925391104	1607	248376	SH	DEFINED	17	248376	
VIACOM INC	CL A	925524100	907	24939	SH	DEFINED	01	24939	
VIACOM INC 6115	CL A	925524100	429	11815	SH	OTHER	01	5700	
VIACOM INC	CL A	925524100	156	4291	SH	DEFINED	17	4291	
VIACOM INC 2300	CL A	925524100	11660	320766	SH	DEFINED	21	318466	
VIACOM INC 36050	CL A	925524100	3918	107790	SH	DEFINED	22	71740	
VIACOM INC	CL A	925524100	579	15915	SH	OTHER	22	15915	
VIACOM INC 29562	CL B	925524308	109018	3052018	SH	DEFINED	01	3022456	
VIACOM INC 584651	CL B	925524308	37260	1043108	SH	OTHER	01	458457	
VIACOM INC	CL B	925524308	44516	1246258	SH	DEFINED	05	864958	

381300								
VIACOM INC	CL B	925524308	3902	109225	SH	DEFINED 08		109225
VIACOM INC	CL B	925524308	24	665	SH	DEFINED 13		665
VIACOM INC	CL B	925524308	28	774	SH	OTHER 13		124
650								
VIACOM INC	CL B	925524308	550	15400	SH	DEFINED 17		15400
VIACOM INC	CL B	925524308	306	8567	SH	DEFINED 18		
8567								
VIACOM INC	CL B	925524308	107440	3007834	SH	DEFINED 21		2947784
60050								
VIACOM INC	CL B	925524308	154038	4312365	SH	DEFINED 22		4124554
187811								
VIACOM INC	CL B	925524308	37443	1048226	SH	OTHER 22		1047576
650								
VIAD CORP	COM	92552R109	198	7348	SH	DEFINED 01		7348
VIAD CORP	COM	92552R109	57	2114	SH	OTHER 01		2044
70								
VIAD CORP	COM	92552R109	3529	130650	SH	DEFINED 05		130650
VIAD CORP	COM	92552R109	30	1100	SH	DEFINED 08		1100
VIAD CORP	COM	92552R109	530	19638	SH	DEFINED 17		19638
VIAD CORP	COM	92552R109	768	28423	SH	DEFINED 22		28138
285								
VIAD CORP	COM	92552R109	13	485	SH	OTHER 22		485
VIASAT INC	COM	92552V100	448	17975	SH	DEFINED 01		10215
7760								
VIASAT INC	COM	92552V100	18	740	SH	OTHER 01		
740								
VIASAT INC	COM	92552V100	2943	117975	SH	DEFINED 05		117975
VIASAT INC	COM	92552V100	115	4600	SH	DEFINED 08		4600
VIASAT INC	COM	92552V100	437	17500	SH	DEFINED 21		17500
VIASAT INC	COM	92552V100	50	2000	SH	OTHER 22		2000
VIASYS HEALTHCARE INC	COM NEW	92553Q209	282	13500	SH	DEFINED 01		5533
7967								
VIASYS HEALTHCARE INC	COM NEW	92553Q209	12	553	SH	OTHER 01		
553								
VIASYS HEALTHCARE INC	COM NEW	92553Q209	2846	136125	SH	DEFINED 05		136125
VIASYS HEALTHCARE INC	COM NEW	92553Q209	438	20929	SH	DEFINED 21		20929
VIASYS HEALTHCARE INC	COM NEW	92553Q209	29	1403	SH	DEFINED 22		833
570								
VIASYS HEALTHCARE INC	COM NEW	92553Q209	79	3794	SH	OTHER 22		3794
VICOR CORP	COM	925815102	141	7725	SH	DEFINED 01		2725
5000								
VICOR CORP	COM	925815102	4	200	SH	OTHER 01		
200								
VICOR CORP	COM	925815102	3286	179875	SH	DEFINED 05		179875
VICOR CORP	COM	925815102	508	27800	SH	DEFINED 21		27800
VICOR CORP	COM	925815102	4	200	SH	DEFINED 22		200
VICOR CORP	COM	925815102	44	2400	SH	OTHER 22		2400
VIGNETTE CORP	COM	926734104	213	128050	SH	DEFINED 01		128050
VIGNETTE CORP	COM	926734104	33	20000	SH	OTHER 01		20000
VIGNETTE CORP	COM	926734104	67	40500	SH	DEFINED 08		40500
VIGNETTE CORP	COM	926734104	152	91300	SH	DEFINED 17		91300
VIGNETTE CORP	COM	926734104	3	1754	SH	DEFINED 22		1754
VIISAGE TECHNOLOGY INC	COM	92675K106	3	382	SH	DEFINED 08		382
VIISAGE TECHNOLOGY INC	COM	92675K106	96	11000	SH	DEFINED 17		11000
VINTAGE PETE INC	COM	927460105	77	4525	SH	DEFINED 01		4525
VINTAGE PETE INC	COM	927460105	31	1798	SH	OTHER 01		1648
150								
VINTAGE PETE INC	COM	927460105	4593	270625	SH	DEFINED 05		270625
VINTAGE PETE INC	COM	927460105	85	5000	SH	DEFINED 08		5000
VINTAGE PETE INC	COM	927460105	455	26800	SH	DEFINED 17		26800
VINTAGE PETE INC	COM	927460105	8617	507800	SH	DEFINED 21		500400
7400								
VINTAGE PETE INC	COM	927460105	3379	199100	SH	DEFINED 22		173000
26100								
VINTAGE PETE INC	COM	927460105	199	11700	SH	OTHER 22		11700
VION PHARMACEUTICALS INC	COM	927624106	110	26500	SH	DEFINED 17		26500
VION PHARMACEUTICALS INC	COM	927624106	4	1000	SH	OTHER 22		1000
VIRAGE LOGIC CORP	COM	92763R104	87	9520	SH	DEFINED 01		7592
1928								
VIRAGE LOGIC CORP	COM	92763R104	1871	205404	SH	DEFINED 05		205404
VIRAGE LOGIC CORP	COM	92763R104	43	4690	SH	DEFINED 21		4690
VIRGINIA COMM BANCORP INC	COM	92778Q109	1203	40762	SH	OTHER 01		
40762								
VIROPHARMA INC	NOTE	6.000% 928241AC2	161	210000	PRN	DEFINED 17		210000
VISHAY INTERTECHNOLOGY INC	COM	928298108	422	22730	SH	DEFINED 01		22730
VISHAY INTERTECHNOLOGY INC	COM	928298108	64	3448	SH	OTHER 01		3336
112								
VISHAY INTERTECHNOLOGY INC	COM	928298108	6340	341245	SH	DEFINED 05		341245
VISHAY INTERTECHNOLOGY INC	COM	928298108	253	13600	SH	DEFINED 08		13600
VISHAY INTERTECHNOLOGY INC	COM	928298108	322	17330	SH	DEFINED 17		17330
VISHAY INTERTECHNOLOGY INC	COM	928298108	856	46070	SH	DEFINED 20		46070
VISHAY INTERTECHNOLOGY INC	COM	928298108	27737	1492830	SH	DEFINED 21		1492305
525								
VISHAY INTERTECHNOLOGY INC	COM	928298108	2503	134707	SH	DEFINED 22		112457

22250							
VISHAY INTERTECHNOLOGY INC	COM	928298108	113	6100 SH	OTHER	22	6100
VISTEON CORP	COM	92839U107	207	17704 SH	DEFINED	01	16707
997							
VISTEON CORP	COM	92839U107	54	4650 SH	OTHER	01	3264
1386							
VISTEON CORP	COM	92839U107	716	61360 SH	DEFINED	05	61360
VISTEON CORP	COM	92839U107	31	2633 SH	DEFINED	08	2633
VISTEON CORP	COM	92839U107	601	51500 SH	DEFINED	17	51500
VISTEON CORP	COM	92839U107	95	8175 SH	DEFINED	21	8082
93							
VISTEON CORP	COM	92839U107	54	4586 SH	DEFINED	22	3961
625							
VISTEON CORP	COM	92839U107	43	3688 SH	OTHER	22	3688
VISX INC DEL	COM	92844S105	104	3875 SH	DEFINED	01	3875
VISX INC DEL	COM	92844S105	5	200 SH	OTHER	01	
200							
VISX INC DEL	COM	92844S105	2755	103122 SH	DEFINED	05	103122
VISX INC DEL	COM	92844S105	616	23066 SH	DEFINED	08	23066
VISX INC DEL	COM	92844S105	1291	48300 SH	CALL	DEFINED	48300
VISX INC DEL	COM	92844S105	762	28500 SH	DEFINED	17	28500
VISX INC DEL	COM	92844S105	16	600 SH	DEFINED	22	600
VITAL SIGNS INC	COM	928469105	158	5425 SH	DEFINED	01	2125
3300							
VITAL SIGNS INC	COM	928469105	1696	58400 SH	DEFINED	05	58400
VITAL SIGNS INC	COM	928469105	247	8500 SH	DEFINED	21	8500
VITAL IMAGES INC	COM	92846N104	124	10000 SH	DEFINED	01	10000
VITAL IMAGES INC	COM	92846N104	161	13000 SH	OTHER	01	
13000							
VITESSE SEMICONDUCTOR CORP	COM	928497106	36	7408 SH	DEFINED	01	7408
VITESSE SEMICONDUCTOR CORP	COM	928497106	3	680 SH	OTHER	01	680
VITESSE SEMICONDUCTOR CORP	COM	928497106	67	13695 SH	DEFINED	08	13695
VITESSE SEMICONDUCTOR CORP	COM	928497106	127	26100 SH	DEFINED	17	26100
VITESSE SEMICONDUCTOR CORP	COM	928497106	1	150 SH	DEFINED	22	
150							
VITESSE SEMICONDUCTOR CORP	COM	928497106	41	8300 SH	OTHER	22	6050
2250							
VITESSE SEMICONDUCTOR CORP	SDCV 4.000%	928497AB2	761	760000 PRN	DEFINED	17	760000
VITRIA TECHNOLOGY	COM NEW	92849Q401	295	96087 SH	DEFINED	17	96087
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	18	640 SH	DEFINED	01	640
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	9	320 SH	OTHER	01	320
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	1116	40000 SH	DEFINED	21	40000
VIVENDI UNIVERSAL	SPON ADR NEW	92851S204	2	80 SH	OTHER	22	80
VIVUS INC	COM	928551100	55	14975 SH	DEFINED	01	14975
VIVUS INC	COM	928551100	8	2080 SH	DEFINED	08	2080
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	5553	251272 SH	DEFINED	01	232402
18870							
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	9566	432844 SH	OTHER	01	189349
243495							
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	1105	50000 SH	DEFINED	08	50000
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	3523	159432 SH	DEFINED	17	159432
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	3389	153365 SH	DEFINED	21	153365
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	28162	1274309 SH	DEFINED	22	1212490
61819							
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	9828	444723 SH	OTHER	22	444723
VOLT INFORMATION SCIENCES IN	COM	928703107	176	5600 SH	DEFINED	01	1100
4500							
VOLT INFORMATION SCIENCES IN	COM	928703107	2055	65225 SH	DEFINED	05	65225
VOLT INFORMATION SCIENCES IN	COM	928703107	318	10100 SH	DEFINED	21	10100
VOLT INFORMATION SCIENCES IN	COM	928703107		10 SH	OTHER	22	10
VOLVO AKTIEBOLAGET	ADR B	928856400	36	1023 SH	DEFINED	01	1023
VOLVO AKTIEBOLAGET	ADR B	928856400	87	2500 SH	OTHER	01	2500
VOLVO AKTIEBOLAGET	ADR B	928856400	105	3000 SH	DEFINED	22	3000
VORNADO RLTY TR	SH BEN INT	929042109	1005	17601 SH	DEFINED	01	17601
VORNADO RLTY TR	SH BEN INT	929042109	304	5324 SH	OTHER	01	4514
810							
VORNADO RLTY TR	SH BEN INT	929042109	11	200 SH	DEFINED	05	200
VORNADO RLTY TR	SH BEN INT	929042109	1409	24674 SH	DEFINED	08	24674
VORNADO RLTY TR	SH BEN INT	929042109	32652	571738 SH	DEFINED	21	571738
VORNADO RLTY TR	SH BEN INT	929042109	4841	84766 SH	DEFINED	22	74736
10030							
VORNADO RLTY TR	SH BEN INT	929042109	502	8786 SH	OTHER	22	8786
VOTORANTIM CELULOSE E PAPEL	SPONSORED AD	92906P106	3419	107500 SH	DEFINED	21	107500
VULCAN MATLS CO	COM	929160109	5093	107114 SH	DEFINED	01	15014
92100							
VULCAN MATLS CO	COM	929160109	1719	36150 SH	OTHER	01	11800
24350							
VULCAN MATLS CO	COM	929160109	2310	48590 SH	DEFINED	05	48590
VULCAN MATLS CO	COM	929160109	421	8844 SH	DEFINED	08	8844
VULCAN MATLS CO	COM	929160109	36	750 SH	DEFINED	17	750
VULCAN MATLS CO	COM	929160109	5793	121822 SH	DEFINED	21	121822
VULCAN MATLS CO	COM	929160109	3051	64160 SH	DEFINED	22	61964
2196							
VULCAN MATLS CO	COM	929160109	1027	21589 SH	OTHER	22	21589
WD-40 CO	COM	929236107	2604	86968 SH	DEFINED	01	86568

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

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

WASHINGTON MUT INC	COM	939322103	2001	51786	SH	DEFINED	08	51786
WASHINGTON MUT INC	COM	939322103	332	8600	SH	DEFINED	17	8600
WASHINGTON MUT INC	COM	939322103	39	1000	SH	DEFINED	18	
1000								
WASHINGTON MUT INC	COM	939322103	5251	135905	SH	DEFINED	21	135905
WASHINGTON MUT INC	COM	939322103	5838	151079	SH	DEFINED	22	141123
9956								
WASHINGTON MUT INC	COM	939322103	7783	201418	SH	OTHER	22	201418
WASHINGTON POST CO	CL B	939640108	2024	2176	SH	DEFINED	01	2176
WASHINGTON POST CO	CL B	939640108	112053	120486	SH	OTHER	01	120421
65								
WASHINGTON POST CO	CL B	939640108	18853	20272	SH	DEFINED	05	20272
WASHINGTON POST CO	CL B	939640108	484	520	SH	DEFINED	08	520
WASHINGTON POST CO	CL B	939640108	195	210	SH	DEFINED	22	164
46								
WASHINGTON POST CO	CL B	939640108	756	813	SH	OTHER	22	813
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1422	48401	SH	DEFINED	01	33175
15226								
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	1170	39836	SH	OTHER	01	38631
1205								
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	366	12474	SH	DEFINED	22	10974
1500								
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	472	16065	SH	OTHER	22	16065
WASHINGTON TR BANCORP	COM	940610108	1	25	SH	DEFINED	01	25
WASHINGTON TR BANCORP	COM	940610108	140	5375	SH	OTHER	01	5375
WASHINGTON TR BANCORP	COM	940610108	1854	71345	SH	DEFINED	22	71345
WASHINGTON TR BANCORP	COM	940610108	1089	41890	SH	OTHER	22	41890
WASTE CONNECTIONS INC	COM	941053100	546	18406	SH	DEFINED	01	6258
5289 6859								
WASTE CONNECTIONS INC	COM	941053100	112	3786	SH	OTHER	01	
3786								
WASTE CONNECTIONS INC	COM	941053100	5677	191413	SH	DEFINED	05	191413
WASTE CONNECTIONS INC	COM	941053100	787	26522	SH	DEFINED	08	26522
WASTE CONNECTIONS INC	COM	941053100	899	30300	SH	DEFINED	21	30300
WASTE CONNECTIONS INC	COM	941053100	360	12139	SH	DEFINED	22	9132
3007								
WASTE MGMT INC DEL	COM	94106L109	88316	2881444	SH	DEFINED	01	2820440
61004								
WASTE MGMT INC DEL	COM	94106L109	11872	387343	SH	OTHER	01	188922
198421								
WASTE MGMT INC DEL	COM	94106L109	39812	1298934	SH	DEFINED	05	1228834
70100								
WASTE MGMT INC DEL	COM	94106L109	1432	46728	SH	DEFINED	08	46728
WASTE MGMT INC DEL	COM	94106L109	3678	120000	SH	DEFINED	08	120000
WASTE MGMT INC DEL	COM	94106L109	17	540	SH	DEFINED	13	200
340								
WASTE MGMT INC DEL	COM	94106L109	89	2920	SH	DEFINED	17	2920
WASTE MGMT INC DEL	COM	94106L109	1636	53390	SH	DEFINED	20	53390
WASTE MGMT INC DEL	COM	94106L109	91278	2978063	SH	DEFINED	21	2870098
107965								
WASTE MGMT INC DEL	COM	94106L109	21062	687165	SH	DEFINED	22	622294
64871								
WASTE MGMT INC DEL	COM	94106L109	1410	46018	SH	OTHER	22	46018
WATCHGUARD TECHNOLOGIES INC	COM	941105108	44	6040	SH	DEFINED	01	6040
WATCHGUARD TECHNOLOGIES INC	COM	941105108		20	SH	OTHER	01	20
WATCHGUARD TECHNOLOGIES INC	COM	941105108	43	5900	SH	DEFINED	05	5900
WATCHGUARD TECHNOLOGIES INC	COM	941105108	94	13000	SH	DEFINED	17	13000
WATCHGUARD TECHNOLOGIES INC	COM	941105108	70	9630	SH	DEFINED	21	9630
WATERS CORP	COM	941848103	514	10752	SH	DEFINED	01	10752
WATERS CORP	COM	941848103	50	1055	SH	OTHER	01	400
655								
WATERS CORP	COM	941848103	2672	55931	SH	DEFINED	05	55931
WATERS CORP	COM	941848103	3364	70411	SH	DEFINED	08	70411
WATERS CORP	COM	941848103	2596	54339	SH	DEFINED	21	54339
WATERS CORP	COM	941848103	408	8537	SH	DEFINED	22	
8537								
WATERS CORP	COM	941848103	959	20080	SH	OTHER	22	14997
5083								
WATSCO INC	COM	942622200	267	9525	SH	DEFINED	01	4525
5000								
WATSCO INC	COM	942622200	1	25	SH	OTHER	01	
25								
WATSCO INC	COM	942622200	3326	118475	SH	DEFINED	05	118475
WATSCO INC	COM	942622200	163	5800	SH	DEFINED	08	5800
WATSCO INC	COM	942622200	6502	231650	SH	DEFINED	21	231650
WATSCO INC	COM	942622200	272	9700	SH	DEFINED	22	9700
WATSCO INC	COM	942622200	90	3200	SH	OTHER	22	3200
WATSON PHARMACEUTICALS INC	COM	942683103	11368	422612	SH	DEFINED	01	417187
5425								
WATSON PHARMACEUTICALS INC	COM	942683103	822	30555	SH	OTHER	01	9490
21065								
WATSON PHARMACEUTICALS INC	COM	942683103	4767	177209	SH	DEFINED	05	68509
108700								
WATSON PHARMACEUTICALS INC	COM	942683103	2128	79118	SH	DEFINED	08	79118
WATSON PHARMACEUTICALS INC	COM	942683103	269	10000	SH	DEFINED	08	10000

WATSON PHARMACEUTICALS INC	COM		942683103	148	5510 SH	DEFINED 17	5510
WATSON PHARMACEUTICALS INC 16600	COM		942683103	4152	154362 SH	DEFINED 21	137762
WATSON PHARMACEUTICALS INC 1300	COM		942683103	3115	115809 SH	DEFINED 22	114509
WATSON PHARMACEUTICALS INC	COM		942683103	439	16326 SH	OTHER 22	16326
WATSON WYATT & CO HLDGS 13500	CL A		942712100	523	19625 SH	DEFINED 01	6125
WATSON WYATT & CO HLDGS 3250	CL A		942712100	87	3250 SH	OTHER 01	
WATSON WYATT & CO HLDGS	CL A		942712100	3940	147850 SH	DEFINED 05	147850
WATSON WYATT & CO HLDGS	CL A		942712100	147	5500 SH	DEFINED 08	5500
WATSON WYATT & CO HLDGS	CL A		942712100	568	21300 SH	DEFINED 21	21300
WATTS WATER TECHNOLOGIES INC	CL A		942749102	134	4959 SH	DEFINED 01	4959
WATTS WATER TECHNOLOGIES INC 3300	CL A		942749102	89	3300 SH	OTHER 01	
WATTS WATER TECHNOLOGIES INC	CL A		942749102	3704	137434 SH	DEFINED 05	137434
WATTS WATER TECHNOLOGIES INC	CL A		942749102	11249	417400 SH	DEFINED 21	417400
WATTS WATER TECHNOLOGIES INC 7787	CL A		942749102	2827	104900 SH	DEFINED 22	97113
WAUSAU-MOSINEE PAPER CORP	COM		943315101	59	3425 SH	DEFINED 01	3425
WAUSAU-MOSINEE PAPER CORP 175	COM		943315101	90	5175 SH	OTHER 01	5000
WAUSAU-MOSINEE PAPER CORP	COM		943315101	3740	216175 SH	DEFINED 05	216175
WAUSAU-MOSINEE PAPER CORP	COM		943315101	22	1300 SH	DEFINED 08	1300
WAUSAU-MOSINEE PAPER CORP	COM		943315101	592	34200 SH	DEFINED 21	34200
WAUSAU-MOSINEE PAPER CORP	COM		943315101	17	992 SH	DEFINED 22	992
WAUSAU-MOSINEE PAPER CORP	COM		943315101	84	4872 SH	OTHER 22	4872
WAYPOINT FINL CORP 800	COM		946756103	104	3782 SH	DEFINED 01	2982
WAYPOINT FINL CORP	COM		946756103	3858	139827 SH	DEFINED 05	139827
WAYPOINT FINL CORP	COM		946756103	146	5300 SH	DEFINED 08	5300
WAYPOINT FINL CORP	COM		946756103	610	22100 SH	DEFINED 21	22100
WEATHERFORD INTL INC	DBC		947074AB6	10697	16945000 PRN	DEFINED 08	16945000
WEATHERFORD INTL INC 40000000	DBC		947074AB6	25250	40000000 PRN	OTHER 17	
WEBEX COMMUNICATIONS INC 15500	COM		94767L109	463	21275 SH	DEFINED 01	5775
WEBEX COMMUNICATIONS INC 275	COM		94767L109	6	275 SH	OTHER 01	
WEBEX COMMUNICATIONS INC	COM		94767L109	4314	198250 SH	DEFINED 05	198250
WEBEX COMMUNICATIONS INC	COM		94767L109	100	4600 SH	DEFINED 08	4600
WEBEX COMMUNICATIONS INC	COM		94767L109	70	3200 SH	DEFINED 17	3200
WEBEX COMMUNICATIONS INC	COM		94767L109	635	29200 SH	DEFINED 21	29200
WEBEX COMMUNICATIONS INC	COM		94767L109	65	3000 SH	DEFINED 22	3000
WEBSense INC 3700	COM		947684106	239	6425 SH	DEFINED 01	2725
WEBSense INC 800	COM		947684106	30	800 SH	OTHER 01	
WEBSense INC	COM		947684106	3746	100625 SH	DEFINED 05	100625
WEBSense INC	COM		947684106	176	4714 SH	DEFINED 08	4714
WEBSense INC	COM		947684106	566	15200 SH	DEFINED 21	15200
WEBSense INC	COM		947684106	4	100 SH	OTHER 22	100
WEBMETHODS INC	COM		94768C108	104	12139 SH	DEFINED 01	12139
WEBMETHODS INC	COM		94768C108		50 SH	OTHER 01	50
WEBMETHODS INC	COM		94768C108	6	697 SH	DEFINED 08	697
WEBMETHODS INC	COM		94768C108	133	15500 SH	DEFINED 17	15500
WEBMETHODS INC	COM		94768C108	1971	230000 SH	DEFINED 21	230000
WEBMETHODS INC 29200	COM		94768C108	251	29300 SH	OTHER 22	100
WEBMD CORP 667	COM		94769M105	430	46104 SH	DEFINED 01	45437
WEBMD CORP	COM		94769M105	183	19667 SH	OTHER 01	19667
WEBMD CORP	COM		94769M105	26	2800 SH	DEFINED 05	2800
WEBMD CORP	COM		94769M105	46	4900 SH	DEFINED 08	4900
WEBMD CORP	COM		94769M105	170	18200 SH	DEFINED 17	18200
WEBMD CORP	COM		94769M105	3615	387900 SH	DEFINED 21	387900
WEBMD CORP 1938	COM		94769M105	18	1938 SH	DEFINED 22	
WEBMD CORP 39162	COM		94769M105	383	41100 SH	OTHER 22	1938
WEBMD CORP	NOTE	3.250%	94769MAC9	6249	5500000 PRN	DEFINED 08	5500000
WEBMD CORP	NOTE	3.250%	94769MAC9	1515	1333000 PRN	DEFINED 17	1333000
WEBMD CORP	NOTE	1.750%	94769MAE5	2145	2400000 PRN	DEFINED 17	2400000
WEBSTER FINL CORP CONN 300	COM		947890109	371	7886 SH	DEFINED 01	7586
WEBSTER FINL CORP CONN 1175	COM		947890109	69	1475 SH	OTHER 01	300
WEBSTER FINL CORP CONN	COM		947890109	5297	112661 SH	DEFINED 05	112661
WEBSTER FINL CORP CONN	COM		947890109	42	900 SH	DEFINED 08	900
WEBSTER FINL CORP CONN	COM		947890109	56	1200 SH	DEFINED 17	1200
WEBSTER FINL CORP CONN	COM		947890109	28873	614050 SH	DEFINED 21	614050
WEBSTER FINL CORP CONN 6490	COM		947890109	4901	104230 SH	DEFINED 22	97740
WEBSTER FINL CORP CONN	COM		947890109	1538	32707 SH	OTHER 22	32707

WEIGHT WATCHERS INTL INC NEW 300	COM	948626106	9	225	SH	DEFINED	01	225	
WEIGHT WATCHERS INTL INC NEW 300	COM	948626106	2728	69700	SH	DEFINED	08	69700	
WEIGHT WATCHERS INTL INC NEW 300	COM	948626106	665	17000	SH	PUT	DEFINED	08	17000
WEIGHT WATCHERS INTL INC NEW 300	COM	948626106	2309	59000	SH	DEFINED	21	59000	
WEIGHT WATCHERS INTL INC NEW 300	COM	948626106	12	300	SH	DEFINED	22		
WEINGARTEN RLTY INVS 3000	SH BEN INT	948741103	751	24000	SH	DEFINED	01	21000	
WEINGARTEN RLTY INVS 10387	SH BEN INT	948741103	995	31824	SH	OTHER	01	21437	
WEINGARTEN RLTY INVS 6825	SH BEN INT	948741103	75	2400	SH	DEFINED	08	2400	
WEINGARTEN RLTY INVS 487	SH BEN INT	948741103	213	6825	SH	DEFINED	22		
WEIS MKTS INC 3500	COM	948849104	593	18967	SH	OTHER	22	18480	
WEIS MKTS INC 3500	COM	948849104	86	2440	SH	DEFINED	01	2440	
WEIS MKTS INC 3500	COM	948849104	123	3500	SH	OTHER	01		
WELLMAN INC	COM	948849104	11	300	SH	DEFINED	21	300	
WELLMAN INC	COM	949702104	17	2100	SH	DEFINED	01	2100	
WELLMAN INC	COM	949702104	5	650	SH	OTHER	01	650	
WELLMAN INC	COM	949702104	1085	133425	SH	DEFINED	05	133425	
WELLMAN INC	COM	949702104	1016	125000	SH	DEFINED	21	125000	
WELLPOINT HEALTH NETWORK NEW 14795	COM	94973H108	55747	497693	SH	DEFINED	01	482898	
WELLPOINT HEALTH NETWORK NEW 2085 1447	COM	94973H108	2351	20993	SH	OTHER	01	17461	
WELLPOINT HEALTH NETWORK NEW 1545	COM	94973H108	8456	75497	SH	DEFINED	05	75497	
WELLPOINT HEALTH NETWORK NEW 14300	COM	94973H108	795	7097	SH	DEFINED	08	7097	
WELLPOINT HEALTH NETWORK NEW 640497	COM	94973H108	173	1545	SH	DEFINED	18		
WELLS FARGO & CO NEW 920270	COM	94973H108	21845	195023	SH	DEFINED	21	195023	
WELLS FARGO & CO NEW 126300	COM	94973H108	35848	320043	SH	DEFINED	22	305743	
WELLS FARGO & CO NEW 201335	COM	94973H108	10890	97225	SH	OTHER	22	97225	
WELLS FARGO & CO NEW 10375	COM	949746101	278766	4870975	SH	DEFINED	01	4230478	
WELLS FARGO & CO NEW 250	COM	949746101	139953	2445447	SH	OTHER	01	1525177	
WELLS FARGO & CO NEW 4568	COM	949746101	8871	155000	SH	CALL	DEFINED	01	155000
WELLS FARGO & CO NEW 126300	COM	949746101	8871	155000	SH	PUT	DEFINED	01	155000
WELLS FARGO & CO NEW 201335	COM	949746101	111944	1956040	SH	DEFINED	05	1956040	
WELLS FARGO & CO NEW 10375	COM	949746101	4906	85723	SH	DEFINED	08	85723	
WELLS FARGO & CO NEW 26760	COM	949746101	13878	242500	SH	CALL	DEFINED	08	242500
WELLS FARGO & CO NEW 7121	COM	949746101	127262	2223700	SH	PUT	DEFINED	08	2223700
WELLS FARGO & CO NEW 3125	COM	949746101	23	400	SH	DEFINED	13	400	
WELLS FARGO & CO NEW 7121	COM	949746101	19	339	SH	OTHER	13	89	
WELLS FARGO & CO NEW 7121	COM	949746101	572	10000	SH	CALL	DEFINED	17	10000
WELLS FARGO & CO NEW 7121	COM	949746101	261	4568	SH	DEFINED	18		
WELLS FARGO & CO NEW 7121	COM	949746101	3480	60800	SH	DEFINED	20	60800	
WELLS FARGO & CO NEW 7121	COM	949746101	160802	2809743	SH	DEFINED	21	2683443	
WELLS FARGO & CO NEW 7121	COM	949746101	249109	4352769	SH	DEFINED	22	4151434	
WELLS FARGO & CO NEW 7121	COM	949746101	90436	1580228	SH	OTHER	22	1569853	
WELLS FARGO & CO NEW 7121	COM	949746FA4	2274	2300000	PRN	DEFINED	08	2300000	
WENDYS INTL INC 18650 6100	COM	950590109	3155	90543	SH	DEFINED	01	65793	
WENDYS INTL INC 13046	COM	950590109	455	13046	SH	OTHER	01		
WENDYS INTL INC 123300	COM	950590109	7576	217447	SH	DEFINED	05	94147	
WENDYS INTL INC 26760	COM	950590109	1401	40215	SH	DEFINED	08	40215	
WENDYS INTL INC 26760	COM	950590109	1592	45700	SH	DEFINED	17	45700	
WENDYS INTL INC 26760	COM	950590109	45497	1305898	SH	DEFINED	21	1305898	
WENDYS INTL INC 26760	COM	950590109	13752	394711	SH	DEFINED	22	367951	
WERNER ENTERPRISES INC 275	COM	950590109	713	20475	SH	OTHER	22	20475	
WERNER ENTERPRISES INC 275	COM	950755108	288	13631	SH	DEFINED	01	13631	
WERNER ENTERPRISES INC 3125	COM	950755108	190	9022	SH	OTHER	01	8747	
WERNER ENTERPRISES INC 7121	COM	950755108	3548	168143	SH	DEFINED	05	168143	
WERNER ENTERPRISES INC 7121	COM	950755108	192	9102	SH	DEFINED	08	9102	
WERNER ENTERPRISES INC 7121	COM	950755108	192	9100	SH	DEFINED	17	9100	
WERNER ENTERPRISES INC 7121	COM	950755108	10273	486875	SH	DEFINED	21	483750	
WERNER ENTERPRISES INC 7121	COM	950755108	1664	78874	SH	DEFINED	22	71753	
WERNER ENTERPRISES INC 7121	COM	950755108	65	3100	SH	OTHER	22	3100	
WESCO FINL CORP	COM	950817106	157	433	SH	DEFINED	01	433	

WESCO FINL CORP	COM	950817106	2715	7500 SH	DEFINED 21	7500
WEST COAST BANCORP ORE NEW	COM	952145100	364	17000 SH	DEFINED 01	17000
WEST CORP	COM	952355105	65	2492 SH	DEFINED 01	
2492						
WEST CORP	COM	952355105	63	2425 SH	OTHER 01	410
2015						
WEST CORP	COM	952355105	38	1442 SH	DEFINED 08	1442
WEST CORP	COM	952355105	76	2900 SH	DEFINED 17	2900
WEST PHARMACEUTICAL SVSC INC	COM	955306105	2	40 SH	DEFINED 01	40
WEST PHARMACEUTICAL SVSC INC	COM	955306105	72	1700 SH	OTHER 01	1700
WEST PHARMACEUTICAL SVSC INC	COM	955306105	97	2300 SH	DEFINED 08	2300
WEST PHARMACEUTICAL SVSC INC	COM	955306105	76	1800 SH	DEFINED 17	1800
WEST PHARMACEUTICAL SVSC INC	COM	955306105	20363	481400 SH	DEFINED 21	475400
6000						
WEST PHARMACEUTICAL SVSC INC	COM	955306105	6146	145300 SH	DEFINED 22	130229
15071						
WESTAIM CORP	COM	956909105	95	33000 SH	DEFINED 17	33000
WESTAFF INC	COM	957070105	811	286450 SH	DEFINED 21	286450
WESTAFF INC	COM	957070105	387	136689 SH	DEFINED 22	136689
WESTAMERICA BANCORPORATION	COM	957090103	186	3540 SH	DEFINED 01	3540
WESTAMERICA BANCORPORATION	COM	957090103	7	125 SH	OTHER 01	
125						
WESTAMERICA BANCORPORATION	COM	957090103	3615	68920 SH	DEFINED 05	68920
WESTAMERICA BANCORPORATION	COM	957090103	61	1162 SH	DEFINED 08	1162
WESTAMERICA BANCORPORATION	COM	957090103	256	4888 SH	DEFINED 17	4888
WESTAR ENERGY INC	COM	95709T100	3605	181057 SH	DEFINED 05	181057
WESTAR ENERGY INC	COM	95709T100	429	21549 SH	DEFINED 08	21549
WESTAR ENERGY INC	COM	95709T100	1445	72600 SH	DEFINED 21	72600
WESTAR ENERGY INC	COM	95709T100	16	795 SH	DEFINED 22	795
WESTAR ENERGY INC	COM	95709T100	50	2500 SH	OTHER 22	2500
WESTCORP INC	COM	957907108	53	1157 SH	DEFINED 01	1157
WESTCORP INC	COM	957907108	77	1700 SH	DEFINED 08	1700
WESTCORP INC	COM	957907108	5354	117795 SH	DEFINED 17	117795
WESTERN DIGITAL CORP	COM	958102105	40	4625 SH	DEFINED 01	4625
WESTERN DIGITAL CORP	COM	958102105	24	2795 SH	OTHER 01	2595
200						
WESTERN DIGITAL CORP	COM	958102105	38	4400 SH	DEFINED 05	4400
WESTERN DIGITAL CORP	COM	958102105	579	66899 SH	DEFINED 08	66899
WESTERN DIGITAL CORP	COM	958102105	378	43600 SH	DEFINED 17	43600
WESTERN DIGITAL CORP	COM	958102105	2	250 SH	DEFINED 22	250
WESTERN DIGITAL CORP	COM	958102105	5	600 SH	OTHER 22	600
WESTERN GAS RES INC	COM	958259103	184	5670 SH	DEFINED 01	5670
WESTERN GAS RES INC	COM	958259103	158	4850 SH	OTHER 01	2000
2850						
WESTERN GAS RES INC	COM	958259103	5064	155908 SH	DEFINED 05	155908
WESTERN GAS RES INC	COM	958259103	66	2047 SH	DEFINED 08	2047
WESTERN GAS RES INC	COM	958259103	42	1300 SH	DEFINED 17	1300
WESTERN GAS RES INC	COM	958259103	10764	331400 SH	DEFINED 21	322200
9200						
WESTERN GAS RES INC	COM	958259103	2116	65160 SH	DEFINED 22	36960
28200						
WESTERN GAS RES INC	COM	958259103	195	6000 SH	OTHER 22	6000
WESTERN WIRELESS CORP	CL A	95988E204	137	4750 SH	DEFINED 01	3925
825						
WESTERN WIRELESS CORP	CL A	95988E204	2368	81912 SH	DEFINED 05	81912
WESTERN WIRELESS CORP	CL A	95988E204	176	6100 SH	DEFINED 08	6100
WESTERN WIRELESS CORP	CL A	95988E204	116	4000 SH	DEFINED 17	4000
WESTERN WIRELESS CORP	CL A	95988E204	1111	38425 SH	DEFINED 18	
38425						
WESTERN WIRELESS CORP	CL A	95988E204	211	7300 SH	DEFINED 21	7300
WESTERN WIRELESS CORP	CL A	95988E204	760	26300 SH	DEFINED 22	
26300						
WESTWOOD ONE INC	COM	961815107	179	7500 SH	DEFINED 01	7500
WESTWOOD ONE INC	COM	961815107	6	240 SH	OTHER 01	240
WESTWOOD ONE INC	COM	961815107	4922	206814 SH	DEFINED 05	206814
WESTWOOD ONE INC	COM	961815107	442	18560 SH	DEFINED 08	18560
WESTWOOD ONE INC	COM	961815107	7	300 SH	DEFINED 17	300
WESTWOOD ONE INC	COM	961815107	227	9526 SH	DEFINED 18	
9526						
WET SEAL INC	CL A	961840105	10	1950 SH	DEFINED 01	1950
WET SEAL INC	CL A	961840105	24	4515 SH	OTHER 01	960
3555						
WET SEAL INC	CL A	961840105	660	126150 SH	DEFINED 05	126150
WET SEAL INC	CL A	961840105	262	50000 SH	DEFINED 08	50000
WET SEAL INC	CL A	961840105	105	20000 SH	DEFINED 21	20000
WEYERHAEUSER CO	COM	962166104	98629	1562567 SH	DEFINED 01	1388285
174282						
WEYERHAEUSER CO	COM	962166104	29546	468093 SH	OTHER 01	240207
227886						
WEYERHAEUSER CO	COM	962166104	8928	141439 SH	DEFINED 05	141439
WEYERHAEUSER CO	COM	962166104	1329	21053 SH	DEFINED 08	21053
WEYERHAEUSER CO	COM	962166104	45	718 SH	DEFINED 13	598
120						
WEYERHAEUSER CO	COM	962166104	235	3725 SH	DEFINED 17	3725
WEYERHAEUSER CO	COM	962166104	39517	626061 SH	DEFINED 21	626061

WEYERHAEUSER CO 20275	COM	962166104	25247	399977 SH	DEFINED 22	379702
WEYERHAEUSER CO	COM	962166104	6168	97712 SH	OTHER 22	97712
WHEELING PITTSBURGH CORP	COM NEW	963142302	512	24527 SH	DEFINED 21	24527
WHIRLPOOL CORP 1175	COM	963320106	1359	19817 SH	DEFINED 01	18642
WHIRLPOOL CORP 9160	COM	963320106	1462	21313 SH	OTHER 01	12153
WHIRLPOOL CORP 14800	COM	963320106	3163	46105 SH	DEFINED 05	31305
WHIRLPOOL CORP	COM	963320106	1056	15397 SH	DEFINED 08	15397
WHIRLPOOL CORP	COM	963320106	1544	22500 SH	PUT DEFINED 08	22500
WHIRLPOOL CORP	COM	963320106	62	900 SH	DEFINED 17	900
WHIRLPOOL CORP	COM	963320106	480	6995 SH	DEFINED 21	6995
WHIRLPOOL CORP 2338	COM	963320106	476	6938 SH	DEFINED 22	4600
WHIRLPOOL CORP	COM	963320106	410	5973 SH	OTHER 22	5973
WHITING PETE CORP NEW	COM	966387102	226	9000 SH	DEFINED 17	9000
WHITING PETE CORP NEW	COM	966387102	14034	558000 SH	DEFINED 21	558000
WHITING PETE CORP NEW 10125	COM	966387102	3518	139890 SH	DEFINED 22	129765
WHITING PETE CORP NEW	COM	966387102	35	1400 SH	OTHER 22	1400
WHITNEY HLDG CORP 5282	COM	966612103	782	17500 SH	DEFINED 01	12218
WHITNEY HLDG CORP 1668	COM	966612103	75	1668 SH	OTHER 01	
WHITNEY HLDG CORP	COM	966612103	7986	178775 SH	DEFINED 05	178775
WHITNEY HLDG CORP	COM	966612103	348	7800 SH	DEFINED 08	7800
WHITNEY HLDG CORP	COM	966612103	5209	116600 SH	DEFINED 21	116600
WHITNEY HLDG CORP	COM	966612103	265	5940 SH	DEFINED 22	5940
WHITNEY HLDG CORP	COM	966612103	58	1300 SH	OTHER 22	1300
WHOLE FOODS MKT INC 950	COM	966837106	820	8595 SH	DEFINED 01	7645
WHOLE FOODS MKT INC	COM	966837106	835	8746 SH	OTHER 01	8746
WHOLE FOODS MKT INC	COM	966837106	12701	133067 SH	DEFINED 05	133067
WHOLE FOODS MKT INC	COM	966837106	1233	12919 SH	DEFINED 08	12919
WHOLE FOODS MKT INC	COM	966837106	57	600 SH	DEFINED 17	600
WHOLE FOODS MKT INC 1150	COM	966837106	606	6350 SH	DEFINED 22	5200
WHOLE FOODS MKT INC	COM	966837106	838	8780 SH	OTHER 22	8780
WILD OATS MARKETS INC	COM	96808B107	2	115 SH	DEFINED 01	115
WILD OATS MARKETS INC 7011	COM	96808B107	119	8461 SH	OTHER 01	1450
WILD OATS MARKETS INC	COM	96808B107	93	6638 SH	DEFINED 17	6638
WILD OATS MARKETS INC	COM	96808B107	5403	384000 SH	DEFINED 21	384000
WILD OATS MARKETS INC 10700	COM	96808B107	1950	138600 SH	DEFINED 22	127900
WILD OATS MARKETS INC	COM	96808B107	24	1725 SH	OTHER 22	1725
WILEY JOHN & SONS INC 500	CL A	968223206	86	2700 SH	DEFINED 01	2200
WILEY JOHN & SONS INC 1800	CL A	968223206	74	2300 SH	OTHER 01	500
WILEY JOHN & SONS INC	CL A	968223206	173	5400 SH	DEFINED 08	5400
WILEY JOHN & SONS INC	CL A	968223206	3	100 SH	DEFINED 17	100
WILEY JOHN & SONS INC	CL A	968223206	960	30000 SH	DEFINED 21	30000
WILLBROS GROUP INC	COM	969199108	104	6900 SH	DEFINED 17	6900
WILLBROS GROUP INC	COM	969199108	9563	634540 SH	DEFINED 21	634540
WILLBROS GROUP INC 1000	COM	969199108	241	15970 SH	DEFINED 22	14970
WILLBROS GROUP INC	COM	969199108	98	6500 SH	OTHER 22	6500
WILLIAMS COS INC DEL 23900	COM	969457100	1330	111790 SH	DEFINED 01	87890
WILLIAMS COS INC DEL 100727	COM	969457100	1257	105611 SH	OTHER 01	4884
WILLIAMS COS INC DEL	COM	969457100	31035	2607976 SH	DEFINED 05	2607976
WILLIAMS COS INC DEL	COM	969457100	6617	556061 SH	DEFINED 08	556061
WILLIAMS COS INC DEL	COM	969457100	7538	633482 SH	DEFINED 17	633482
WILLIAMS COS INC DEL	COM	969457100	2187	183763 SH	DEFINED 21	183763
WILLIAMS COS INC DEL 63435	COM	969457100	1121	94203 SH	DEFINED 22	30768
WILLIAMS COS INC DEL	COM	969457100	996	83711 SH	OTHER 22	83711
WILLIAMS SONOMA INC	COM	969904101	1228	37250 SH	DEFINED 01	37250
WILLIAMS SONOMA INC 875	COM	969904101	339	10275 SH	OTHER 01	9400
WILLIAMS SONOMA INC	COM	969904101	8131	246707 SH	DEFINED 05	246707
WILLIAMS SONOMA INC	COM	969904101	217	6580 SH	DEFINED 08	6580
WILLIAMS SONOMA INC	COM	969904101	542	16432 SH	DEFINED 17	16432
WILLIAMS SONOMA INC	COM	969904101	837	25390 SH	DEFINED 20	25390
WILLIAMS SONOMA INC	COM	969904101	10123	307135 SH	DEFINED 21	307135
WILLIAMS SONOMA INC 21600	COM	969904101	1067	32365 SH	DEFINED 22	10765
WILLIAMS SONOMA INC	COM	969904101	510	15460 SH	OTHER 22	15460
WILLIS LEASE FINANCE CORP 3600	COM	970646105	1804	218400 SH	DEFINED 21	214800
WILLIS LEASE FINANCE CORP	COM	970646105	878	106292 SH	DEFINED 22	98292

8000								
WILLOW GROVE BANCORP INC NEW	COM	97111W101	7008	438300	SH	DEFINED	21	432400
5900								
WILLOW GROVE BANCORP INC NEW	COM	97111W101	2506	156700	SH	DEFINED	22	144500
12200								
WILMINGTON TRUST CORP	COM	971807102	273	7325	SH	DEFINED	01	7325
WILMINGTON TRUST CORP	COM	971807102	2617	70300	SH	OTHER	01	58000
12300								
WILMINGTON TRUST CORP	COM	971807102	5232	140583	SH	DEFINED	05	140583
WILMINGTON TRUST CORP	COM	971807102	175	4700	SH	DEFINED	08	4700
WILMINGTON TRUST CORP	COM	971807102	387	10400	SH	DEFINED	17	10400
WILMINGTON TRUST CORP	COM	971807102	645	17340	SH	DEFINED	22	15940
1400								
WILMINGTON TRUST CORP	COM	971807102	387	10402	SH	OTHER	22	10402
WILSON GREATBATCH TECHNOLOGI	COM	972232102	160	5725	SH	DEFINED	01	2325
3400								
WILSON GREATBATCH TECHNOLOGI	COM	972232102	2576	92150	SH	DEFINED	05	92150
WILSON GREATBATCH TECHNOLOGI	COM	972232102	532	19039	SH	DEFINED	08	19039
WILSON GREATBATCH TECHNOLOGI	COM	972232102	397	14200	SH	DEFINED	21	14200
WILSONS THE LEATHER EXPERTS	COM	972463103	1768	454500	SH	DEFINED	21	454500
WILSONS THE LEATHER EXPERTS	COM	972463103	543	139500	SH	DEFINED	22	129265
10235								
WIMM BILL DANN FOODS OJSC	SPONSORED AD	97263M109	156	11200	SH	DEFINED	17	11200
WIND RIVER SYSTEMS INC	COM	973149107	77	6525	SH	DEFINED	01	6525
WIND RIVER SYSTEMS INC	COM	973149107	2	175	SH	OTHER	01	
175								
WIND RIVER SYSTEMS INC	COM	973149107	2036	173087	SH	DEFINED	05	173087
WIND RIVER SYSTEMS INC	COM	973149107	49	4145	SH	DEFINED	08	4145
WIND RIVER SYSTEMS INC	COM	973149107	50	4236	SH	DEFINED	17	4236
WINN DIXIE STORES INC	COM	974280109	378	52482	SH	DEFINED	01	52482
WINN DIXIE STORES INC	COM	974280109	85	11823	SH	OTHER	01	4100
7723								
WINN DIXIE STORES INC	COM	974280109	460	63940	SH	DEFINED	05	63940
WINN DIXIE STORES INC	COM	974280109	169	23408	SH	DEFINED	08	23408
WINN DIXIE STORES INC	COM	974280109	103	14300	SH	DEFINED	17	14300
WINN DIXIE STORES INC	COM	974280109	1809	251258	SH	DEFINED	21	251258
WINN DIXIE STORES INC	COM	974280109	292	40520	SH	DEFINED	22	35810
4710								
WINN DIXIE STORES INC	COM	974280109	32	4404	SH	OTHER	22	4404
WINNEBAGO INDS INC	COM	974637100	1054	28285	SH	DEFINED	01	7685
20600								
WINNEBAGO INDS INC	COM	974637100	6	150	SH	OTHER	01	
150								
WINNEBAGO INDS INC	COM	974637100	6061	162575	SH	DEFINED	05	162575
WINNEBAGO INDS INC	COM	974637100	439	11788	SH	DEFINED	08	11788
WINNEBAGO INDS INC	COM	974637100	126	3380	SH	DEFINED	17	3380
WINNEBAGO INDS INC	COM	974637100	839	22500	SH	DEFINED	21	22500
WINSTON HOTELS INC	COM	97563A102	347	33525	SH	DEFINED	01	33525
WINSTON HOTELS INC	COM	97563A102	8	800	SH	OTHER	01	800
WINTRUST FINANCIAL CORP	COM	97650W108	466	9225	SH	DEFINED	01	3825
5400								
WINTRUST FINANCIAL CORP	COM	97650W108	6	125	SH	OTHER	01	
125								
WINTRUST FINANCIAL CORP	COM	97650W108	4559	90250	SH	DEFINED	05	90250
WINTRUST FINANCIAL CORP	COM	97650W108	25	500	SH	DEFINED	08	500
WINTRUST FINANCIAL CORP	COM	97650W108	3990	79000	SH	DEFINED	21	79000
WINTRUST FINANCIAL CORP	COM	97650W108	96	1900	SH	DEFINED	22	1900
WINTRUST FINANCIAL CORP	COM	97650W108	35	700	SH	OTHER	22	700
WIPRO LTD	SPON ADR 1 S	97651M109	385	8250	SH	DEFINED	21	8250
WIPRO LTD	SPON ADR 1 S	97651M109	23	500	SH	DEFINED	22	500
WIPRO LTD	SPON ADR 1 S	97651M109	9	200	SH	OTHER	22	200
WIRELESS FACILITIES INC	COM	97653A103	19963	2030800	SH	DEFINED	21	1961700
69100								
WIRELESS FACILITIES INC	COM	97653A103	658	66910	SH	DEFINED	22	160
66750								
WIRELESS FACILITIES INC	COM	97653A103	116	11791	SH	DEFINED		11791
WIRELESS HOLDERS TR	DEPOSITRY RC	97653L208	2171	37690	SH	DEFINED	08	37690
WISCONSIN ENERGY CORP	COM	976657106	5392	165339	SH	DEFINED	01	159152
6187								
WISCONSIN ENERGY CORP	COM	976657106	8908	273159	SH	OTHER	01	78156
195003								
WISCONSIN ENERGY CORP	COM	976657106	8162	250301	SH	DEFINED	05	250301
WISCONSIN ENERGY CORP	COM	976657106	763	23397	SH	DEFINED	08	23397
WISCONSIN ENERGY CORP	COM	976657106	401	12310	SH	DEFINED	17	12310
WISCONSIN ENERGY CORP	COM	976657106	3800	116539	SH	DEFINED	22	115002
1537								
WISCONSIN ENERGY CORP	COM	976657106	3747	114915	SH	OTHER	22	114915
WITNESS SYS INC	COM	977424100	444	36550	SH	DEFINED	17	36550
WOLVERINE TUBE INC	COM	978093102	9	800	SH	DEFINED	01	800
WOLVERINE TUBE INC	COM	978093102	3	270	SH	OTHER	01	270
WOLVERINE TUBE INC	COM	978093102	565	51845	SH	DEFINED	05	51845
WOLVERINE TUBE INC	COM	978093102	89	8200	SH	DEFINED	21	8200
WOLVERINE WORLD WIDE INC	COM	978097103	772	29400	SH	DEFINED	01	7300
22100								
WOLVERINE WORLD WIDE INC	COM	978097103	4	150	SH	OTHER	01	

150								
WOLVERINE WORLD WIDE INC	COM	978097103	4919	187400	SH	DEFINED 05		187400
WOLVERINE WORLD WIDE INC	COM	978097103	53	2000	SH	DEFINED 08		2000
WOLVERINE WORLD WIDE INC	COM	978097103	654	24900	SH	DEFINED 17		24900
WOLVERINE WORLD WIDE INC	COM	978097103	10143	386400	SH	DEFINED 21		386400
WOLVERINE WORLD WIDE INC	COM	978097103	910	34660	SH	DEFINED 22		34660
WOLVERINE WORLD WIDE INC	COM	978097103	66	2500	SH	OTHER 22		2500
WOODWARD GOVERNOR CO	COM	980745103	492	6825	SH	DEFINED 01		1025
5775								
25								
WOODWARD GOVERNOR CO	COM	980745103	2	25	SH	OTHER 01		
25								
WOODWARD GOVERNOR CO	COM	980745103	3735	51800	SH	DEFINED 05		51800
WOODWARD GOVERNOR CO	COM	980745103	5423	75200	SH	DEFINED 21		75200
WOODWARD GOVERNOR CO	COM	980745103	211	2930	SH	DEFINED 22		2930
WOODWARD GOVERNOR CO	COM	980745103	72	1000	SH	OTHER 22		1000
WORLD ACCEP CORP DEL	COM	981419104	71	3900	SH	DEFINED 01		3900
WORLD ACCEP CORP DEL	COM	981419104	1410	76950	SH	DEFINED 05		76950
WORLD ACCEP CORP DEL	COM	981419104	40	2200	SH	DEFINED 17		2200
WORLD ACCEP CORP DEL	COM	981419104	225	12300	SH	DEFINED 21		12300
WORLD ACCEP CORP DEL	COM	981419104	532	29000	SH	DEFINED 22		
29000								
WORLD WRESTLING ENTMT INC	CL A	98156Q108	110	8600	SH	DEFINED 08		8600
WORLD WRESTLING ENTMT INC	CL A	98156Q108	48	3800	SH	DEFINED 17		3800
WORTHINGTON INDS INC	COM	981811102	150	7326	SH	DEFINED 01		1676
5650								
WORTHINGTON INDS INC	COM	981811102	535	26050	SH	OTHER 01		5650
11050								
9350								
WORTHINGTON INDS INC	COM	981811102	861	41930	SH	DEFINED 05		41930
WORTHINGTON INDS INC	COM	981811102	796	38761	SH	DEFINED 08		38761
WORTHINGTON INDS INC	COM	981811102	222	10800	SH	DEFINED 17		10800
WORTHINGTON INDS INC	COM	981811102	179	8701	SH	DEFINED 21		8701
WORTHINGTON INDS INC	COM	981811102	319	15536	SH	DEFINED 22		13211
2325								
WORTHINGTON INDS INC	COM	981811102	237	11554	SH	OTHER 22		11554
WRIGHT MED GROUP INC	COM	98235T107	261	7333	SH	DEFINED 01		5889
1444								
WRIGHT MED GROUP INC	COM	98235T107	5650	158697	SH	DEFINED 05		158697
WRIGHT MED GROUP INC	COM	98235T107	45	1258	SH	DEFINED 08		1258
WRIGHT MED GROUP INC	COM	98235T107	3	84	SH	DEFINED 22		84
WRIGLEY WM JR CO	COM	982526105	6870	108955	SH	DEFINED 01		91371
17584								
WRIGLEY WM JR CO	COM	982526105	7435	117928	SH	OTHER 01		111811
6117								
WRIGLEY WM JR CO	COM	982526105	9167	145388	SH	DEFINED 05		111688
33700								
WRIGLEY WM JR CO	COM	982526105	1061	16822	SH	DEFINED 08		16822
WRIGLEY WM JR CO	COM	982526105	9	140	SH	DEFINED 18		
140								
WRIGLEY WM JR CO	COM	982526105	1411	22384	SH	DEFINED 21		22384
WRIGLEY WM JR CO	COM	982526105	1187	18832	SH	DEFINED 22		13932
4900								
WRIGLEY WM JR CO	COM	982526105	1236	19600	SH	OTHER 22		19600
WYETH	COM	983024100	94534	2614338	SH	DEFINED 01		2480823
133515								
WYETH	COM	983024100	99171	2742549	SH	OTHER 01		1467620
1274929								
WYETH	COM	983024100	22797	630447	SH	DEFINED 05		630447
WYETH	COM	983024100	28624	791596	SH	DEFINED 08		791596
WYETH	COM	983024100	1809	50014	SH	DEFINED 17		50014
WYETH	COM	983024100	19700	544789	SH	DEFINED 21		544789
WYETH	COM	983024100	80684	2231317	SH	DEFINED 22		2066583
164734								
WYETH	COM	983024100	69183	1913239	SH	OTHER 22		1913239
WYETH	COM	983024100	79	2178	SH	DEFINED		2178
WYNDHAM INTL INC	CL A	983101106	340	340000	SH	DEFINED 01		340000
WYNDHAM INTL INC	CL A	983101106	1	500	SH	DEFINED 08		500
WYNN RESORTS LTD	COM	983134107	380	9832	SH	DEFINED 05		9832
WYNN RESORTS LTD	COM	983134107	53	1370	SH	DEFINED 08		1370
WYNN RESORTS LTD	COM	983134107	309	8000	SH	OTHER 22		
8000								
XL CAP LTD	DBCV	98372PAB4	18696	29500000	PRN	DEFINED 08		29500000
XM SATELLITE RADIO HLDGS INC	CL A	983759101	1550	56794	SH	DEFINED 01		56794
XM SATELLITE RADIO HLDGS INC	CL A	983759101	187	6840	SH	OTHER 01		6340
500								
XM SATELLITE RADIO HLDGS INC	CL A	983759101	3683	134966	SH	DEFINED 05		134966
XM SATELLITE RADIO HLDGS INC	CL A	983759101	610	22342	SH	DEFINED 08		22342
XM SATELLITE RADIO HLDGS INC	CL A	983759101	147	5400	SH	CALL DEFINED 08		5400
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2729	100000	SH	PUT DEFINED 08		100000
XM SATELLITE RADIO HLDGS INC	CL A	983759101	18	665	SH	DEFINED 18		
665								
XM SATELLITE RADIO HLDGS INC	CL A	983759101	35498	1300770	SH	DEFINED 21		1300770
XM SATELLITE RADIO HLDGS INC	CL A	983759101	6690	245135	SH	DEFINED 22		202935
42200								
XM SATELLITE RADIO HLDGS INC	CL A	983759101	44	1630	SH	OTHER 22		1630
X-RITE INC	COM	983857103	24	1675	SH	DEFINED 01		1675

X-RITE INC 25	COM	983857103		25 SH	OTHER	01	
X-RITE INC	COM	983857103	1269	87275 SH	DEFINED	05	87275
X-RITE INC	COM	983857103	199	13700 SH	DEFINED	21	13700
XTO ENERGY INC 21000	COM	98385X106	1161	38965 SH	DEFINED	01	17965
XTO ENERGY INC 3000	COM	98385X106	904	30350 SH	OTHER	01	27350
XTO ENERGY INC	COM	98385X106	16368	549462 SH	DEFINED	05	549462
XTO ENERGY INC	COM	98385X106	3493	117267 SH	DEFINED	08	117267
XTO ENERGY INC	COM	98385X106	346	11631 SH	DEFINED	17	11631
XTO ENERGY INC 213000	COM	98385X106	6345	213000 SH	DEFINED	18	
XTO ENERGY INC	COM	98385X106	1577	52927 SH	DEFINED	20	52927
XTO ENERGY INC 47455	COM	98385X106	113650	3815051 SH	DEFINED	21	3767596
XTO ENERGY INC 98692	COM	98385X106	8569	287658 SH	DEFINED	22	188966
XTO ENERGY INC	COM	98385X106	1374	46131 SH	OTHER	22	46131
XCEL ENERGY INC 2725	COM	98389B100	74931	4484222 SH	DEFINED	01	4481497
XCEL ENERGY INC 25642	COM	98389B100	661	39563 SH	OTHER	01	13921
XCEL ENERGY INC	COM	98389B100	3196	191251 SH	DEFINED	05	191251
XCEL ENERGY INC	COM	98389B100	482	28841 SH	DEFINED	08	28841
XCEL ENERGY INC	COM	98389B100	10199	610368 SH	DEFINED	21	610368
XCEL ENERGY INC 7083	COM	98389B100	761	45524 SH	DEFINED	22	38441
XCEL ENERGY INC	COM	98389B100	1087	65024 SH	OTHER	22	65024
XANSER CORP	COM	98389J103		100 SH	DEFINED	01	100
XANSER CORP 32	COM	98389J103		32 SH	OTHER	01	
XANSER CORP 102750	COM	98389J103	253	102750 SH	DEFINED	18	
XILINX INC 15875	COM	983919101	17022	511019 SH	DEFINED	01	495144
XILINX INC 432098	COM	983919101	19610	588702 SH	OTHER	01	156604
XILINX INC	COM	983919101	5888	176749 SH	DEFINED	05	176749
XILINX INC	COM	983919101	816	24491 SH	DEFINED	08	24491
XILINX INC	COM	983919101	1021	30639 SH	DEFINED	17	30639
XILINX INC 600	COM	983919101	20	600 SH	DEFINED	18	
XILINX INC	COM	983919101	1282	38500 SH	DEFINED	20	38500
XILINX INC 81425	COM	983919101	65009	1951626 SH	DEFINED	21	1870201
XILINX INC 12800	COM	983919101	2727	81865 SH	DEFINED	22	69065
XILINX INC	COM	983919101	346	10400 SH	OTHER	22	10400
XEROX CORP 43200	COM	984121103	2754	189935 SH	DEFINED	01	146735
XEROX CORP 53534	COM	984121103	1275	87959 SH	OTHER	01	34425
XEROX CORP	COM	984121103	6853	472650 SH	DEFINED	05	472650
XEROX CORP	COM	984121103	4210	290347 SH	DEFINED	08	290347
XEROX CORP	COM	984121103	964	66509 SH	DEFINED	17	66509
XEROX CORP	COM	984121103	35312	2435285 SH	DEFINED	21	2435285
XEROX CORP 101939	COM	984121103	14887	1026719 SH	DEFINED	22	924780
XEROX CORP	COM	984121103	1056	72814 SH	OTHER	22	72814
XEROX CORP	PFD CONV SER	984121509	596	4500 SH	DEFINED	08	4500
XEROX CORP	PFD CONV SER	984121509	1333	10066 SH	DEFINED	17	10066
XEROX CORP	PFD CONV SER	984121509	70	525 SH	OTHER	22	525
XYBERNAUT CORP	COM	984149104	1	500 SH	OTHER	01	500
XYBERNAUT CORP	COM	984149104	150	88100 SH	DEFINED	17	88100
YAHOO INC 57820	COM	984332106	6423	176464 SH	DEFINED	01	118644
YAHOO INC 28530	COM	984332106	2785	76512 SH	OTHER	01	47982
YAHOO INC 105400	COM	984332106	28044	770452 SH	DEFINED	05	665052
YAHOO INC	COM	984332106	2146	58964 SH	DEFINED	08	58964
YAHOO INC	COM	984332106	7644	210000 SH	CALL	DEFINED 08	210000
YAHOO INC	COM	984332106	7280	200000 SH	PUT	DEFINED 08	200000
YAHOO INC	COM	984332106	6412	176161 SH	DEFINED	17	176161
YAHOO INC 164270	COM	984332106	5979	164270 SH	DEFINED	18	
YAHOO INC	COM	984332106	2303	63260 SH	DEFINED	20	63260
YAHOO INC 128050	COM	984332106	58270	1600818 SH	DEFINED	21	1472768
YAHOO INC 22100	COM	984332106	8227	226006 SH	DEFINED	22	203906
YAHOO INC	COM	984332106	901	24750 SH	OTHER	22	24750
YANKEE CANDLE INC 65	COM	984757104	2	65 SH	DEFINED	01	

YANKEE CANDLE INC 2665 835	COM		984757104	104	3565 SH	OTHER	01	65
YANKEE CANDLE INC	COM		984757104	33	1122 SH	DEFINED	08	1122
YANKEE CANDLE INC	COM		984757104	12194	416900 SH	DEFINED	21	416900
YANKEE CANDLE INC 7800	COM		984757104	2936	100385 SH	DEFINED	22	92585
YANKEE CANDLE INC	COM		984757104	3	100 SH	OTHER	22	100
YELLOW CORP	NOTE	5.000%	985509AN8	325	240000 PRN	DEFINED	08	240000
YELLOW CORP	NOTE	5.000%	985509AN8	325	240000 PRN	DEFINED	17	240000
YELLOW ROADWAY CORP	COM		985577105	33	822 SH	DEFINED	01	822
YELLOW ROADWAY CORP	COM		985577105	8087	202875 SH	DEFINED	05	202875
YELLOW ROADWAY CORP	COM		985577105	510	12800 SH	DEFINED	17	12800
YELLOW ROADWAY CORP	COM		985577105	1268	31800 SH	DEFINED	21	31800
YELLOW ROADWAY CORP 4800	COM		985577105	315	7900 SH	OTHER	22	3100
YORK INTL CORP NEW	COM		986670107	176	4295 SH	DEFINED	01	4295
YORK INTL CORP NEW	COM		986670107	8	200 SH	OTHER	01	200
YORK INTL CORP NEW	COM		986670107	3655	88990 SH	DEFINED	05	88990
YORK INTL CORP NEW	COM		986670107	338	8223 SH	DEFINED	08	8223
YORK INTL CORP NEW	COM		986670107	286	6965 SH	DEFINED	17	6965
YORK INTL CORP NEW	COM		986670107	1869	45500 SH	DEFINED	20	45500
YORK INTL CORP NEW 89500	COM		986670107	11019	268300 SH	DEFINED	21	178800
YOUNG BROADCASTING INC 3400	CL A		987434107	4432	337000 SH	DEFINED	21	333600
YOUNG BROADCASTING INC 7900	CL A		987434107	1296	98583 SH	DEFINED	22	90683
YUM BRANDS INC	COM		988498101	224	6018 SH	DEFINED	01	6018
YUM BRANDS INC 69700	COM		988498101	11721	314908 SH	DEFINED	05	245208
YUM BRANDS INC	COM		988498101	827	22224 SH	DEFINED	08	22224
YUM BRANDS INC	COM		988498101	931	25000 SH	CALL	DEFINED	25000
YUM BRANDS INC	COM		988498101	11695	314200 SH	PUT	DEFINED	314200
YUM BRANDS INC	COM		988498101	324	8700 SH	DEFINED	17	8700
YUM BRANDS INC 1500	COM		988498101	56	1500 SH	DEFINED	18	
YUM BRANDS INC	COM		988498101	9779	262723 SH	DEFINED	21	262723
YUM BRANDS INC 35194	COM		988498101	21588	580020 SH	DEFINED	22	544826
YUM BRANDS INC	COM		988498101	2839	76277 SH	OTHER	22	76277
Z TEL TECHNOLOGIES INC	COM		988792107	70	51975 SH	DEFINED	01	51975
Z TEL TECHNOLOGIES INC	COM		988792107	480	358160 SH	DEFINED		358160
ZALE CORP NEW 21000	COM		988858106	757	27775 SH	DEFINED	01	6775
ZALE CORP NEW 1400	COM		988858106	38	1400 SH	OTHER	01	
ZALE CORP NEW	COM		988858106	6267	229900 SH	DEFINED	05	229900
ZALE CORP NEW	COM		988858106	292	10700 SH	DEFINED	08	10700
ZALE CORP NEW	COM		988858106	938	34400 SH	DEFINED	21	34400
ZAPATA CORP	COM	PAR \$	989070602	276	4500 SH	DEFINED	17	4500
ZARLINK SEMICONDUCTOR INC	COM		989139100	1	160 SH	OTHER	01	160
ZARLINK SEMICONDUCTOR INC	COM		989139100	486	112468 SH	DEFINED	17	112468
ZEBRA TECHNOLOGIES CORP 300	CL A		989207105	608	6987 SH	DEFINED	01	6687
ZEBRA TECHNOLOGIES CORP 225	CL A		989207105	52	601 SH	OTHER	01	376
ZEBRA TECHNOLOGIES CORP	CL A		989207105	8813	101295 SH	DEFINED	05	101295
ZEBRA TECHNOLOGIES CORP	CL A		989207105	683	7856 SH	DEFINED	08	7856
ZEBRA TECHNOLOGIES CORP	CL A		989207105	113	1300 SH	DEFINED	17	1300
ZEBRA TECHNOLOGIES CORP	CL A		989207105	2697	31000 SH	DEFINED	21	31000
ZEBRA TECHNOLOGIES CORP	CL A		989207105	64	730 SH	DEFINED	22	730
ZEBRA TECHNOLOGIES CORP	CL A		989207105	278	3200 SH	OTHER	22	3200
ZENITH NATL INS CORP 4040	COM		989390109	338	6950 SH	DEFINED	01	2910
ZENITH NATL INS CORP 160	COM		989390109	8	160 SH	OTHER	01	
ZENITH NATL INS CORP	COM		989390109	4054	83410 SH	DEFINED	05	83410
ZENITH NATL INS CORP	COM		989390109	117	2400 SH	DEFINED	08	2400
ZENITH NATL INS CORP	COM		989390109	617	12700 SH	DEFINED	21	12700
ZENITH NATL INS CORP	NOTE	5.750%	989390AH2	700	350000 PRN	DEFINED	08	350000
ZILA INC	COM	PAR \$0.0	989513205	112	22900 SH	DEFINED	17	22900
ZILOG INC	COM	PAR \$0.0	989524301	61	5600 SH	DEFINED	17	5600
ZILOG INC	COM	PAR \$0.0	989524301	1572	143450 SH	DEFINED	21	143450
ZIMMER HLDGS INC 17582	COM		98956P102	17469	198065 SH	DEFINED	01	180483
ZIMMER HLDGS INC 660787	COM		98956P102	72733	824637 SH	OTHER	01	163850
ZIMMER HLDGS INC 74100	COM		98956P102	30666	347691 SH	DEFINED	05	273591
ZIMMER HLDGS INC	COM		98956P102	1436	16279 SH	DEFINED	08	16279
ZIMMER HLDGS INC	COM		98956P102	1323	15000 SH	PUT	DEFINED	15000
ZIMMER HLDGS INC	COM		98956P102	79	900 SH	DEFINED	17	900
ZIMMER HLDGS INC 30	COM		98956P102	3	30 SH	DEFINED	18	
ZIMMER HLDGS INC	COM		98956P102	72961	827227 SH	DEFINED	21	827227

ZIMMER HLDGS INC 30634	COM	98956P102	18373	208314	SH	DEFINED	22	177680	
ZIMMER HLDGS INC	COM	98956P102	12286	139297	SH	OTHER	22	139297	
ZIONS BANCORPORATION	COM	989701107	737	11988	SH	DEFINED	01	11988	
ZIONS BANCORPORATION 80	COM	989701107	51	830	SH	OTHER	01	750	
ZIONS BANCORPORATION 27400	COM	989701107	7101	115554	SH	DEFINED	05	88154	
ZIONS BANCORPORATION	COM	989701107	245	3986	SH	DEFINED	08	3986	
ZIONS BANCORPORATION	COM	989701107	2151	35000	SH	CALL	DEFINED	08	35000
ZIONS BANCORPORATION	COM	989701107	459	7475	SH	DEFINED	17	7475	
ZIONS BANCORPORATION	COM	989701107	1592	25900	SH	DEFINED	20	25900	
ZIONS BANCORPORATION 50600	COM	989701107	9948	161885	SH	DEFINED	21	111285	
ZIONS BANCORPORATION 300	COM	989701107	160	2600	SH	DEFINED	22	2300	
ZIX CORP 499	COM	98974P100	63	8042	SH	DEFINED	01	7543	
ZIX CORP 426	COM	98974P100	3	426	SH	OTHER	01		
ZIX CORP	COM	98974P100	1090	138200	SH	DEFINED	05	138200	
ZIX CORP	COM	98974P100	2	200	SH	DEFINED	08	200	
ZIX CORP	COM	98974P100	86	10900	SH	DEFINED	17	10900	
ZIX CORP	COM	98974P100	166	21000	SH	DEFINED	21	21000	
ZIX CORP 200	COM	98974P100	8	1000	SH	DEFINED	22	800	
ZIX CORP	COM	98974P100	2	200	SH	OTHER	22	200	
ZORAN CORP	COM	98975F101	19	1050	SH	DEFINED	01	1050	
ZORAN CORP	COM	98975F101	3	137	SH	OTHER	01	137	
ZORAN CORP	COM	98975F101	7017	382399	SH	DEFINED	08	382399	
ZORAN CORP	COM	98975F101		8	SH	DEFINED	17	8	
ZORAN CORP 6200	COM	98975F101	2059	112200	SH	DEFINED	21	106000	
ZORAN CORP 700	COM	98975F101	411	22416	SH	DEFINED	22	21716	
ZORAN CORP	COM	98975F101	83	4500	SH	OTHER	22	4500	
ZOLTEK COS INC 51800	COM	98975W104	370	51800	SH	OTHER	01		
ZWEIG FD	COM	989834106	25	5105	SH	DEFINED	01	5105	
ZWEIG FD 345	COM	989834106	2	445	SH	DEFINED	22	100	
ZWEIG FD	COM	989834106	34	7085	SH	OTHER	22	7085	
ZWEIG TOTAL RETURN FD INC 1019	COM	989837109	5	1019	SH	OTHER	01		
ZWEIG TOTAL RETURN FD INC 6985	COM	989837109	55	10948	SH	DEFINED	22	3963	
ZYGO CORP	COM	989855101	15	1300	SH	DEFINED	08	1300	
ZYGO CORP	COM	989855101	106	9500	SH	DEFINED	17	9500	
DAIMLERCHRYSLER AG 13342	ORD	D1668R123	693	14728	SH	DEFINED	01	1386	
DAIMLERCHRYSLER AG 8431	ORD	D1668R123	1235	26238	SH	OTHER	01	17807	
DAIMLERCHRYSLER AG	ORD	D1668R123	80	1700	SH	DEFINED	17	1700	
DAIMLERCHRYSLER AG 824	ORD	D1668R123	586	12446	SH	DEFINED	22	11622	
DAIMLERCHRYSLER AG	ORD	D1668R123	227	4817	SH	OTHER	22	4817	
DEUTSCHE BANK AG NAMEN	ORD	D18190898	3	35	SH	DEFINED	01	35	
DEUTSCHE BANK AG NAMEN	ORD	D18190898	467	5900	SH	CALL	DEFINED	08	5900
DEUTSCHE BANK AG NAMEN	ORD	D18190898	517	6532	SH	DEFINED	17	6532	
DEUTSCHE BANK AG NAMEN	ORD	D18190898	103	1300	SH	DEFINED	21	1300	
DEUTSCHE BANK AG NAMEN	ORD	D18190898	30	385	SH	OTHER	22	385	
ACE LTD 19815 9300	ORD	G0070K103	3896	92157	SH	DEFINED	01	63042	
ACE LTD 5710	ORD	G0070K103	241	5710	SH	OTHER	01		
ACE LTD 51600	ORD	G0070K103	51599	1220414	SH	DEFINED	05	1168814	
ACE LTD	ORD	G0070K103	2587	61193	SH	DEFINED	08	61193	
ACE LTD	ORD	G0070K103	445	10525	SH	DEFINED	17	10525	
ACE LTD 704400	ORD	G0070K103	29782	704400	SH	OTHER	17		
ACE LTD	ORD	G0070K103	5883	139148	SH	DEFINED	21	139148	
ACE LTD 34753	ORD	G0070K103	7498	177352	SH	DEFINED	22	142599	
ACE LTD	ORD	G0070K103	2417	57175	SH	OTHER	22	57175	
AMDOCS LTD	ORD	G02602103	73	3100	SH	DEFINED	01	3100	
AMDOCS LTD	ORD	G02602103	48	2030	SH	OTHER	01	2030	
AMDOCS LTD	ORD	G02602103	1706	72800	SH	DEFINED	08	72800	
AMDOCS LTD	ORD	G02602103	375	16000	SH	CALL	DEFINED	08	16000
AMDOCS LTD	ORD	G02602103	427	18223	SH	DEFINED	17	18223	
AMDOCS LTD	ORD	G02602103	1297	55360	SH	DEFINED	20	55360	
AMDOCS LTD	ORD	G02602103	35153	1500350	SH	DEFINED	21	1500350	
AMDOCS LTD 39125	ORD	G02602103	4460	190360	SH	DEFINED	22	151235	
AMDOCS LTD	ORD	G02602103	37	1600	SH	OTHER	22	1600	

ANNUITY AND LIFE RE HLDGS	ORD	G03910109		20	SH	OTHER	01	20
ANNUITY AND LIFE RE HLDGS	ORD	G03910109		571	SH	DEFINED	21	571
ANNUITY AND LIFE RE HLDGS	ORD	G03910109	11	13500	SH	DEFINED	22	13500
APEX SILVER MINES LTD	ORD	G04074103	173	10150	SH	DEFINED	01	10150
APEX SILVER MINES LTD	ORD	G04074103	9	500	SH	OTHER	22	500
ARCH CAP GROUP LTD	ORD	G0450A105	403	10100	SH	DEFINED	17	10100
ARCH CAP GROUP LTD	ORD	G0450A105	179	4500	SH	OTHER	22	
4500								
ASSURED GUARANTY LTD	COM	G0585R106	3390	200000	SH	DEFINED	08	200000
ASSURED GUARANTY LTD	COM	G0585R106	83	4903	SH	DEFINED	17	4903
ASSURED GUARANTY LTD	COM	G0585R106	210	12400	SH	OTHER	22	
12400								
ACCENTURE LTD BERMUDA	CL A	G1150G111	48364	1759965	SH	DEFINED	01	1733298
26667								
ACCENTURE LTD BERMUDA	CL A	G1150G111	4961	180532	SH	OTHER	01	81753
98779								
ACCENTURE LTD BERMUDA	CL A	G1150G111	47424	1725758	SH	DEFINED	05	1725758
ACCENTURE LTD BERMUDA	CL A	G1150G111	10	365	SH	DEFINED	13	135
230								
ACCENTURE LTD BERMUDA	CL A	G1150G111	4163	151491	SH	DEFINED	17	151491
ACCENTURE LTD BERMUDA	CL A	G1150G111	47622	1732960	SH	DEFINED	21	1711960
21000								
ACCENTURE LTD BERMUDA	CL A	G1150G111	80310	2922479	SH	DEFINED	22	2780649
141830								
ACCENTURE LTD BERMUDA	CL A	G1150G111	15054	547821	SH	OTHER	22	547721
100								
BUNGE LIMITED	COM	G16962105	19	500	SH	DEFINED	01	500
BUNGE LIMITED	COM	G16962105	35	900	SH	OTHER	01	200
700								
BUNGE LIMITED	COM	G16962105	1876	48177	SH	DEFINED	08	48177
BUNGE LIMITED	COM	G16962105	1101	28266	SH	DEFINED	17	28266
BUNGE LIMITED	COM	G16962105	19702	505965	SH	DEFINED	21	505965
BUNGE LIMITED	COM	G16962105	4726	121365	SH	DEFINED	22	105485
15880								
BUNGE LIMITED	COM	G16962105	19	500	SH	OTHER	22	500
CHINADOTCOM CORP	CL A	G2108N109	3	400	SH	DEFINED	01	400
CHINADOTCOM CORP	CL A	G2108N109	10070	1364458	SH	DEFINED	08	1364458
CHINADOTCOM CORP	CL A	G2108N109	148	20000	SH	CALL	DEFINED	20000
CHINADOTCOM CORP	CL A	G2108N109	1	200	SH	DEFINED	22	200
CONSOLIDATED WATER CO INC	ORD	G23773107	1119	43000	SH	DEFINED	01	43000
COOPER INDS LTD	CL A	G24182100	108	1821	SH	DEFINED	01	1821
COOPER INDS LTD	CL A	G24182100	8284	139434	SH	DEFINED	05	122434
17000								
COOPER INDS LTD	CL A	G24182100	798	13437	SH	DEFINED	08	13437
COOPER INDS LTD	CL A	G24182100	304	5110	SH	DEFINED	17	5110
COOPER INDS LTD	CL A	G24182100	8412	141599	SH	DEFINED	21	141599
COOPER INDS LTD	CL A	G24182100	3894	65547	SH	DEFINED	22	64162
1385								
COOPER INDS LTD	CL A	G24182100	607	10209	SH	OTHER	22	10209
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	8831	253764	SH	DEFINED	05	253764
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	743	21345	SH	DEFINED	17	21345
EVEREST RE GROUP LTD	COM	G3223R108	480	5975	SH	DEFINED	01	5975
EVEREST RE GROUP LTD	COM	G3223R108	14	175	SH	OTHER	01	
175								
EVEREST RE GROUP LTD	COM	G3223R108	9519	118452	SH	DEFINED	05	118452
EVEREST RE GROUP LTD	COM	G3223R108	155	1925	SH	DEFINED	17	1925
EVEREST RE GROUP LTD	COM	G3223R108	8	100	SH	DEFINED	22	
100								
EVEREST RE GROUP LTD	COM	G3223R108	241	3000	SH	OTHER	22	100
2900								
GARMIN LTD	ORD	G37260109	35	950	SH	DEFINED	01	950
GARMIN LTD	ORD	G37260109	59	1600	SH	OTHER	01	500
1100								
GARMIN LTD	ORD	G37260109	544	14680	SH	DEFINED	20	14680
GARMIN LTD	ORD	G37260109	9379	253080	SH	DEFINED	21	253080
GARMIN LTD	ORD	G37260109	733	19770	SH	DEFINED	22	15120
4650								
GARMIN LTD	ORD	G37260109	59	1590	SH	OTHER	22	1590
GLOBALSANTAFE CORP	SHS	G3930E101	33	1245	SH	DEFINED	01	845
400								
GLOBALSANTAFE CORP	SHS	G3930E101	70	2650	SH	OTHER	01	2650
GLOBALSANTAFE CORP	SHS	G3930E101	77	2900	SH	DEFINED	08	2900
GLOBALSANTAFE CORP	SHS	G3930E101	284	10704	SH	DEFINED	17	10704
GLOBALSANTAFE CORP	SHS	G3930E101	7624	287700	SH	DEFINED	21	287700
GLOBALSANTAFE CORP	SHS	G3930E101	38	1439	SH	DEFINED	22	1439
GLOBALSANTAFE CORP	SHS	G3930E101	1009	38066	SH	OTHER	22	38066
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1764	25828	SH	DEFINED	01	21228
4600								
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1995	29211	SH	OTHER	01	13591
15620								
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	7037	103022	SH	DEFINED	05	83322
19700								
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	981	14358	SH	DEFINED	08	14358
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	276	4034	SH	DEFINED	17	4034
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	27126	397103	SH	DEFINED	21	389863

7240								
INGERSOLL-RAND COMPANY LTD 25253	CL A	G4776G101	42317	619491	SH	DEFINED	22	594238
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	11510	168493	SH	OTHER	22	168493
IPC HLDGS LTD	ORD	G4933P101	244	6600	SH	DEFINED	17	6600
IPC HLDGS LTD	ORD	G4933P101	4	99	SH	OTHER	22	99
KNIGHTSBRIDGE TANKERS LTD 500	ORD	G5299G106	101	3500	SH	DEFINED	01	3000
KNIGHTSBRIDGE TANKERS LTD 750	ORD	G5299G106	98	3400	SH	OTHER	01	2650
KNIGHTSBRIDGE TANKERS LTD 400	ORD	G5299G106	75	2600	SH	DEFINED	22	2200
KNIGHTSBRIDGE TANKERS LTD	ORD	G5299G106	21	725	SH	OTHER	22	725
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	12	440	SH	DEFINED	01	440
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	13	470	SH	OTHER	01	470
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	7941	297410	SH	DEFINED	05	297410
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1306	48923	SH	DEFINED	17	48923
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	2780	104120	SH	DEFINED	20	104120
MARVELL TECHNOLOGY GROUP LTD 160380	ORD	G5876H105	37342	1398570	SH	DEFINED	21	1238190
MARVELL TECHNOLOGY GROUP LTD 48050	ORD	G5876H105	14898	557980	SH	DEFINED	22	509930
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	360	13480	SH	OTHER	22	13480
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	245	7000	SH	DEFINED	08	7000
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	2294	65644	SH	DEFINED	17	65644
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	52	1500	SH	OTHER	22	1500
NABORS INDUSTRIES LTD	SHS	G6359F103		2	SH	DEFINED	01	2
NABORS INDUSTRIES LTD	SHS	G6359F103	49254	1089213	SH	DEFINED	05	1089213
NABORS INDUSTRIES LTD	SHS	G6359F103	5268	116492	SH	DEFINED	08	116492
NABORS INDUSTRIES LTD	SHS	G6359F103	5426	120000	SH	CALL	DEFINED	120000
NABORS INDUSTRIES LTD	SHS	G6359F103	267	5912	SH	DEFINED	17	5912
NABORS INDUSTRIES LTD	SHS	G6359F103	379	8380	SH	DEFINED	20	8380
NABORS INDUSTRIES LTD	SHS	G6359F103	19171	423942	SH	DEFINED	21	423942
NABORS INDUSTRIES LTD 2925	SHS	G6359F103	1054	23301	SH	DEFINED	22	20376
NABORS INDUSTRIES LTD	SHS	G6359F103	89	1970	SH	OTHER	22	1970
NOBLE CORPORATION	SHS	G65422100	98	2591	SH	DEFINED	01	2591
NOBLE CORPORATION 94100	SHS	G65422100	6367	168048	SH	DEFINED	05	73948
NOBLE CORPORATION	SHS	G65422100	104	2734	SH	DEFINED	08	2734
NOBLE CORPORATION	SHS	G65422100	681	17970	SH	DEFINED	17	17970
NOBLE CORPORATION	SHS	G65422100	12384	326854	SH	DEFINED	21	326854
NOBLE CORPORATION 33665	SHS	G65422100	3880	102392	SH	DEFINED	22	68727
NOBLE CORPORATION	SHS	G65422100	1697	44775	SH	OTHER	22	44775
OPENTV CORP	CL A	G67543101	41	19800	SH	DEFINED	08	19800
OPENTV CORP 62000	CL A	G67543101	1949	941700	SH	DEFINED	21	879700
OPENTV CORP 6300	CL A	G67543101	372	179700	SH	DEFINED	22	173400
OPENTV CORP	CL A	G67543101	40	19400	SH	OTHER	22	19400
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	1108	65071	SH	DEFINED	17	65071
O2MICRO INTERNATIONAL LIMITE	ORD	G6797E106	46	2690	SH	DEFINED	21	2690
O2MICRO INTERNATIONAL LIMITE 100	ORD	G6797E106	2	100	SH	DEFINED	22	
O2MICRO INTERNATIONAL LIMITE 36000	ORD	G6797E106	615	36100	SH	OTHER	22	100
PARTNERRE LTD	COM	G6852T105	28	500	SH	DEFINED	01	500
PARTNERRE LTD 4950	COM	G6852T105	281	4960	SH	OTHER	01	10
PARTNERRE LTD	COM	G6852T105	806	14200	SH	DEFINED	17	14200
PARTNERRE LTD	COM	G6852T105	7	125	SH	DEFINED	22	125
PEAK INTL LTD	ORD	G69586108	1452	290350	SH	DEFINED	21	285750
PEAK INTL LTD 4600	ORD	G69586108	723	144650	SH	DEFINED	22	134050
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	52	1700	SH	DEFINED	05	1700
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	827	27185	SH	DEFINED	08	27185
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	887	29158	SH	DEFINED	17	29158
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	3197	301000	SH	DEFINED	21	301000
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	103	9700	SH	DEFINED	22	9700
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	34	3200	SH	OTHER	22	3200
RADICA GAMES LTD 30000	ORD	G7342H107	441	50000	SH	DEFINED	01	20000
RADICA GAMES LTD 45000	ORD	G7342H107	1057	120000	SH	OTHER	01	75000
RENAISSANCE RE HLDGS LTD 200	COM	G7496G103	11	200	SH	DEFINED	01	
RENAISSANCE RE HLDGS LTD 1600 14600	COM	G7496G103	982	18200	SH	OTHER	01	2000
RENAISSANCE RE HLDGS LTD	COM	G7496G103	5	100	SH	DEFINED	08	100
RENAISSANCE RE HLDGS LTD	COM	G7496G103	361	6700	SH	DEFINED	17	6700
RENAISSANCE RE HLDGS LTD	COM	G7496G103	6543	121280	SH	DEFINED	21	121280
RENAISSANCE RE HLDGS LTD 7442	COM	G7496G103	593	11000	SH	DEFINED	22	3558

RENAISSANCE RE HLDGS LTD	COM	G7496G103	729	13517	SH	OTHER	22	13517	
SEAGATE TECHNOLOGY	SHS	G7945J104	1502	104061	SH	DEFINED	01	104061	
SEAGATE TECHNOLOGY	SHS	G7945J104	1155	80059	SH	DEFINED	08	80059	
SEAGATE TECHNOLOGY	SHS	G7945J104	1395	96650	SH	DEFINED	20	96650	
SEAGATE TECHNOLOGY	SHS	G7945J104	19623	1359890	SH	DEFINED	21	1168490	
191400									
SEAGATE TECHNOLOGY	SHS	G7945J104	532	36900	SH	DEFINED	22	36900	
SINA CORP	ORD	G81477104	1	25	SH	OTHER	01	25	
SINA CORP	ORD	G81477104	66	2000	SH	DEFINED	08	2000	
SINA CORP	ORD	G81477104	732	22200	SH	CALL	DEFINED	08	22200
SINA CORP	ORD	G81477104	1193	36150	SH	DEFINED	17	36150	
SINA CORP	ORD	G81477104	234	7100	SH	DEFINED	21	7100	
SINA CORP	ORD	G81477104	346	10500	SH	OTHER	22		
10500									
UTI WORLDWIDE INC	ORD	G87210103	145	2748	SH	DEFINED	01	2068	
680									
UTI WORLDWIDE INC	ORD	G87210103	3534	66909	SH	DEFINED	05	66909	
UTI WORLDWIDE INC	ORD	G87210103	923	17478	SH	DEFINED	17	17478	
UTI WORLDWIDE INC	ORD	G87210103	20536	388787	SH	DEFINED	21	373287	
15500									
UTI WORLDWIDE INC	ORD	G87210103	1210	22900	SH	DEFINED	22	12400	
10500									
UTI WORLDWIDE INC	ORD	G87210103	343	6500	SH	OTHER	22	6500	
HILFIGER TOMMY CORP	ORD	G8915Z102	8	500	SH	DEFINED	01	500	
HILFIGER TOMMY CORP	ORD	G8915Z102	2	100	SH	OTHER	01	100	
HILFIGER TOMMY CORP	ORD	G8915Z102	106	7000	SH	DEFINED	08	7000	
HILFIGER TOMMY CORP	ORD	G8915Z102	511	33755	SH	DEFINED	17	33755	
HILFIGER TOMMY CORP	ORD	G8915Z102	6687	441700	SH	DEFINED	21	437900	
3800									
HILFIGER TOMMY CORP	ORD	G8915Z102	1843	121700	SH	DEFINED	22	112500	
9200									
TRANSOCEAN INC	ORD	G90078109	1296	44771	SH	DEFINED	01	41142	
3629									
TRANSOCEAN INC	ORD	G90078109	775	26765	SH	OTHER	01	8599	
18166									
TRANSOCEAN INC	ORD	G90078109	10310	356250	SH	DEFINED	05	159350	
196900									
TRANSOCEAN INC	ORD	G90078109	4220	145830	SH	DEFINED	08	145830	
TRANSOCEAN INC	ORD	G90078109	5157	178200	SH	CALL	DEFINED	08	178200
TRANSOCEAN INC	ORD	G90078109	404	13950	SH	DEFINED	17	13950	
TRANSOCEAN INC	ORD	G90078109	33630	1162055	SH	DEFINED	21	1147646	
14409									
TRANSOCEAN INC	ORD	G90078109	2033	70245	SH	DEFINED	22	67549	
2696									
TRANSOCEAN INC	ORD	G90078109	728	25159	SH	OTHER	22	25159	
GOLAR LNG LTD BERMUDA	SHS	G9456A100	321	20484	SH	DEFINED	17	20484	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	12620	280571	SH	DEFINED	05	280571	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2940	65360	SH	DEFINED	08	65360	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	6747	150000	SH	CALL	DEFINED	08	150000
WEATHERFORD INTERNATIONAL LT	COM	G95089101	423	9410	SH	DEFINED	17	9410	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	8996	200000	SH	CALL	DEFINED	17	200000
WEATHERFORD INTERNATIONAL LT	COM	G95089101	17	385	SH	DEFINED	18		
385									
WEATHERFORD INTERNATIONAL LT	COM	G95089101	12570	279450	SH	DEFINED	21	279450	
WEATHERFORD INTERNATIONAL LT	COM	G95089101	768	17064	SH	DEFINED	22	5264	
11800									
WEATHERFORD INTERNATIONAL LT	COM	G95089101	499	11100	SH	OTHER	22	11100	
WHITE MTNS INS GROUP LTD	COM	G9618E107	10	20	SH	DEFINED	01	20	
WHITE MTNS INS GROUP LTD	COM	G9618E107	191	375	SH	OTHER	01	300	
75									
WHITE MTNS INS GROUP LTD	COM	G9618E107	2040	4000	SH	DEFINED	08	4000	
WHITE MTNS INS GROUP LTD	COM	G9618E107	18564	36400	SH	DEFINED	17	36400	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	13	350	SH	DEFINED	01	350	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	161	4300	SH	OTHER	01		
4300									
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	1395	37251	SH	DEFINED	17	37251	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	44636	1191874	SH	DEFINED	21	1191874	
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	20340	543133	SH	DEFINED	22	514506	
28627									
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	675	18025	SH	OTHER	22	18025	
XL CAP LTD	CL A	G98255105	3199	42389	SH	DEFINED	01	41289	
1100									
XL CAP LTD	CL A	G98255105	2189	29006	SH	OTHER	01	11157	
17849									
XL CAP LTD	CL A	G98255105	5042	66812	SH	DEFINED	05	66812	
XL CAP LTD	CL A	G98255105	2438	32309	SH	DEFINED	08	32309	
XL CAP LTD	CL A	G98255105	307	4066	SH	DEFINED	17	4066	
XL CAP LTD	CL A	G98255105	47983	635877	SH	DEFINED	21	630932	
4945									
XL CAP LTD	CL A	G98255105	31936	423216	SH	DEFINED	22	389088	
34128									
XL CAP LTD	CL A	G98255105	1933	25621	SH	OTHER	22	25621	
XOMA LTD	ORD	G9825R107	13	3000	SH	DEFINED	01	3000	
XOMA LTD	ORD	G9825R107		100	SH	DEFINED	08	100	
XOMA LTD	ORD	G9825R107	290	64700	SH	DEFINED	17	64700	

ALCON INC 620	COM SHS	H01301102	101	1290	SH	DEFINED	01	670	
ALCON INC 1700	COM SHS	H01301102	311	3955	SH	OTHER	01	2255	
ALCON INC	COM SHS	H01301102	12230	155500	SH	DEFINED	08	155500	
ALCON INC	COM SHS	H01301102	459	5835	SH	DEFINED	17	5835	
ALCON INC 14192	COM SHS	H01301102	1116	14192	SH	DEFINED	18		
ALCON INC	COM SHS	H01301102	72005	915515	SH	DEFINED	21	915515	
ALCON INC 30770	COM SHS	H01301102	15427	196150	SH	DEFINED	22	165380	
ALCON INC	COM SHS	H01301102	2047	26025	SH	OTHER	22	26025	
UBS AG 1335	NAMEN AKT	H8920M855	730	10277	SH	DEFINED	01	8942	
UBS AG 595	NAMEN AKT	H8920M855	308	4330	SH	OTHER	01	3735	
UBS AG	NAMEN AKT	H8920M855	693	9758	SH	DEFINED	22	9758	
UBS AG	NAMEN AKT	H8920M855	107	1500	SH	OTHER	22	1500	
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	2	100	SH	DEFINED	08	100	
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	453	20692	SH	DEFINED	17	20692	
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	5195	237550	SH	DEFINED	21	237550	
SBS BROADCASTING SA	ORD	L8137F102	286	9300	SH	DEFINED	17	9300	
ALVARION LTD	SHS	M0861T100	212	16000	SH	DEFINED	01	16000	
ALVARION LTD	SHS	M0861T100	106	8000	SH	OTHER	01	8000	
ALVARION LTD	SHS	M0861T100	214	16140	SH	DEFINED	21	16140	
ALVARION LTD 32200	SHS	M0861T100	428	32200	SH	OTHER	22		
AUDIOCODES LTD 1495	ORD	M15342104	132	11025	SH	DEFINED	01	9530	
AUDIOCODES LTD 680	ORD	M15342104	8	680	SH	OTHER	01		
AUDIOCODES LTD	ORD	M15342104	2295	192049	SH	DEFINED	05	192049	
AUDIOCODES LTD	ORD	M15342104	10	800	SH	DEFINED	22	800	
CHECK POINT SOFTWARE TECH LT 100	ORD	M22465104	207	7670	SH	DEFINED	01	7570	
CHECK POINT SOFTWARE TECH LT 1380	ORD	M22465104	135	5011	SH	OTHER	01	3631	
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1350	50000	SH	CALL	DEFINED	08	50000
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1398	51800	SH	PUT	DEFINED	08	51800
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1531	56722	SH	DEFINED	17	56722	
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1401	51900	SH	DEFINED	20	51900	
CHECK POINT SOFTWARE TECH LT 103375	ORD	M22465104	28696	1063215	SH	DEFINED	21	959840	
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1146	42454	SH	DEFINED	22	42454	
COMMTouch SOFTWARE LTD	ORD	M25596103	18	30000	SH	DEFINED	22	30000	
ECTEL LTD	ORD	M29925100	39	13500	SH	DEFINED	22	13500	
RADWARE LTD	ORD	M81873107	5	300	SH	DEFINED	08	300	
RADWARE LTD	ORD	M81873107	266	15600	SH	DEFINED	17	15600	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	13	300	SH	DEFINED	01	300	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	9	200	SH	OTHER	01	200	
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	948	21800	SH	DEFINED	08	21800	
TARO PHARMACEUTICAL INDS LTD 6300	ORD	M8737E108	4698	108000	SH	DEFINED	21	101700	
TARO PHARMACEUTICAL INDS LTD 700	ORD	M8737E108	912	20975	SH	DEFINED	22	20275	
TARO PHARMACEUTICAL INDS LTD 4100	ORD	M8737E108	270	6200	SH	OTHER	22	2100	
TECNOMATIX TECHNOLOGIES LTD	ORD	M8743P105	1775	135000	SH	DEFINED	17	135000	
ASML HLDG NV 6900	N Y SHS	N07059111	118	6900	SH	DEFINED	01		
ASML HLDG NV	N Y SHS	N07059111	9340	545885	SH	DEFINED	05	545885	
ASML HLDG NV	N Y SHS	N07059111	4397	257000	SH	DEFINED	08	257000	
ASML HLDG NV	N Y SHS	N07059111	981	57355	SH	DEFINED	17	57355	
ASML HLDG NV	N Y SHS	N07059111	516	30140	SH	DEFINED	20	30140	
ASML HLDG NV 2400	N Y SHS	N07059111	42740	2497940	SH	DEFINED	21	2495540	
ASML HLDG NV 9380	N Y SHS	N07059111	781	45670	SH	DEFINED	22	36290	
ASML HLDG NV	N Y SHS	N07059111	15	860	SH	OTHER	22	860	
CNH GLOBAL N V	SHS NEW	N20935206	619	30000	SH	DEFINED	21	30000	
CORE LABORATORIES N V	COM	N22717107	9	400	SH	DEFINED	01	400	
CORE LABORATORIES N V	COM	N22717107	117	5100	SH	DEFINED	08	5100	
CORE LABORATORIES N V	COM	N22717107	92	4000	SH	DEFINED	17	4000	
CORE LABORATORIES N V 3300	COM	N22717107	7259	315600	SH	DEFINED	21	312300	
CORE LABORATORIES N V 10900	COM	N22717107	1660	72190	SH	DEFINED	22	61290	
QIAGEN N V	ORD	N72482107	12	1000	SH	OTHER	01	1000	
QIAGEN N V	ORD	N72482107	1078	89000	SH	DEFINED	22	89000	
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	747	15700	SH	DEFINED	17	15700	
KERZNER INTERNATIONAL LTD 5000	SHS	P6065Y107	238	5000	SH	OTHER	22		
PROGEN INDS LTD	ORD	Q7759R100	24	10000	SH	OTHER	22	10000	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	523	12038	SH	DEFINED	01	12038	
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	119	2730	SH	OTHER	01	2730	

ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	483	11117	SH	DEFINED	05	11117
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	22	500	SH	DEFINED	08	500
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2332	53727	SH	DEFINED	17	53727
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2389	55040	SH	DEFINED	21	55040
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1930	44470	SH	DEFINED	22	41645
2825								
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	9	200	SH	OTHER	22	200
ASE TEST LTD	ORD	Y02516105	44	5940	SH	DEFINED	01	
5940								
ASE TEST LTD	ORD	Y02516105	41	5575	SH	OTHER	01	1465
4110								
ASE TEST LTD	ORD	Y02516105	144	19500	SH	DEFINED	17	19500
ASE TEST LTD	ORD	Y02516105	9	1175	SH	DEFINED	18	
1175								
ASE TEST LTD	ORD	Y02516105	209	28320	SH	DEFINED	22	
28320								
FLEXTRONICS INTL LTD	ORD	Y2573F102	428	26825	SH	DEFINED	01	4375
22450								
FLEXTRONICS INTL LTD	ORD	Y2573F102	3228	202396	SH	OTHER	01	155396
47000								
FLEXTRONICS INTL LTD	ORD	Y2573F102	1204	75459	SH	DEFINED	05	75459
FLEXTRONICS INTL LTD	ORD	Y2573F102	2	100	SH	DEFINED	08	100
FLEXTRONICS INTL LTD	ORD	Y2573F102	841	52730	SH	DEFINED	17	52730
FLEXTRONICS INTL LTD	ORD	Y2573F102	109	6850	SH	DEFINED	18	
6850								
FLEXTRONICS INTL LTD	ORD	Y2573F102	1358	85150	SH	DEFINED	20	85150
FLEXTRONICS INTL LTD	ORD	Y2573F102	36191	2269010	SH	DEFINED	21	2096560
172450								
FLEXTRONICS INTL LTD	ORD	Y2573F102	22355	1401595	SH	DEFINED	22	1300715
100880								
FLEXTRONICS INTL LTD	ORD	Y2573F102	2692	168797	SH	OTHER	22	168797
OMI CORP NEW	COM	Y6476W104	62	5233	SH	DEFINED	01	4733
500								
OMI CORP NEW	COM	Y6476W104	683	57408	SH	DEFINED	08	57408
OMI CORP NEW	COM	Y6476W104	179	15000	SH	DEFINED	08	15000
OMI CORP NEW	COM	Y6476W104	1	100	SH	OTHER	22	100
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	2036	54470	SH	DEFINED	01	23470
31000								
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	105	2800	SH	OTHER	01	
2800								
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	462	12350	SH	DEFINED	17	12350

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