

Form 13F

Form 13F Cover Page

Report for the Quarter Ended September 30, 2005

Check here if Amendment  ]

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

Institutional Investment Manager Filing this Report:

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

Form 13F File Number: 028-00158

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Charles F. Bowman  
Charlotte, NC  
October 31, 2005

Report Type:

] 13F HOLDINGS REPORT  
 ] 13F NOTICE  
 ] 13F COMBINATION REPORT

List of Other Managers Reporting for this Manager:

Form 13F File Number Name

801-41391 Columbia Wanger Asset Management, LP  
028-10483 Liberty Asset Management Company  
028-06748 Marsico Capital Management LLC

13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 7

Form 13F Information Table Entry Total: 12,795

Form 13F Information Table Value Total: \$134,109,847,000

List of Other Included Managers:



AFLAC INC 97549	COM	001055102	39244	866321	SH	OTHER	01	768772	
AFLAC INC 23200	COM	001055102	29818	658226	SH	DEFINED	05	635026	
AFLAC INC	COM	001055102	4983	109991	SH	DEFINED	08	109991	
AFLAC INC 900	COM	001055102	80	1775	SH	DEFINED	13	875	
AGCO CORP 6645	COM	001084102	1891	103914	SH	DEFINED	01	97269	
AGCO CORP 775	COM	001084102	105	5770	SH	OTHER	01	4995	
AGCO CORP 61730	COM	001084102	26788	1471859	SH	DEFINED	05	1410129	
AGCO CORP	COM	001084102	404	22200	SH	DEFINED	08	22200	
AGL RES INC 19770	COM	001204106	2027	54631	SH	DEFINED	01	34861	
AGL RES INC 4084	COM	001204106	566	15256	SH	OTHER	01	11172	
AGL RES INC	COM	001204106	20851	561880	SH	DEFINED	05	561880	
AGL RES INC	COM	001204106	523	14081	SH	DEFINED	08	14081	
AES CORP 2598	COM	00130H105	26893	1636825	SH	DEFINED	01	1634227	
AES CORP 75290	COM	00130H105	1468	89357	SH	OTHER	01	14067	
AES CORP	COM	00130H105	36593	2227227	SH	DEFINED	05	2227227	
AES CORP	COM	00130H105	4038	245754	SH	DEFINED	08	245754	
AES CORP	COM	00130H105	51	3105	SH	DEFINED	17	3105	
AK STL HLDG CORP	COM	001547108	2	201	SH	DEFINED	01	201	
AK STL HLDG CORP	COM	001547108	26	3009	SH	OTHER	01	3009	
AK STL HLDG CORP	COM	001547108	550	64122	SH	DEFINED	08	64122	
AMB PROPERTY CORP 1855	COM	00163T109	876	19500	SH	DEFINED	01	17645	
AMB PROPERTY CORP	COM	00163T109	353	7855	SH	OTHER	01	7855	
AMB PROPERTY CORP	COM	00163T109	9636	214610	SH	DEFINED	05	214610	
AMB PROPERTY CORP	COM	00163T109	907	20200	SH	DEFINED	08	20200	
AMB PROPERTY CORP	COM	00163T109	249	5540	SH	DEFINED	17	5540	
AMICAS INC	COM	001712108	169	31375	SH	DEFINED	05	31375	
AMLI RESIDENTIAL PPTYS TR 1075	SH BEN INT	001735109	120	3750	SH	DEFINED	01	3750	
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	34	1075	SH	OTHER	01		
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	653	20350	SH	DEFINED	05	20350	
AMLI RESIDENTIAL PPTYS TR	SH BEN INT	001735109	191	5970	SH	DEFINED	08	5970	
AMN HEALTHCARE SERVICES INC	COM	001744101	63	4100	SH	DEFINED	01	4100	
AMN HEALTHCARE SERVICES INC	COM	001744101	2262	146200	SH	DEFINED	05	146200	
AMR CORP 500	COM	001765106	23	2050	SH	DEFINED	01	1550	
AMR CORP 647	COM	001765106	42	3800	SH	OTHER	01	3153	
AMR CORP	COM	001765106	2318	207303	SH	DEFINED	05	207303	
AMR CORP	COM	001765106	211	18853	SH	DEFINED	08	18853	
AMR CORP	COM	001765106	11540	1032200	SH	CALL	DEFINED	08	1032200
AMR CORP	COM	001765106	33288	2977500	SH	PUT	DEFINED	08	2977500
AMR CORP	NOTE 4.250%	001765BA3	9484	11930000	PRN	DEFINED	08	11930000	
AMR CORP	NOTE 4.500%	001765BB1	29046	42020000	PRN	DEFINED	08	42020000	
ATI TECHNOLOGIES INC	COM	001941103	316	22700	SH	DEFINED	01	22700	
ATI TECHNOLOGIES INC	COM	001941103	49	3500	SH	OTHER	01	3500	
ATI TECHNOLOGIES INC 4280	COM	001941103	14531	1042420	SH	DEFINED	05	1038140	
ATI TECHNOLOGIES INC	COM	001941103	7	482	SH	DEFINED	08	482	
ATI TECHNOLOGIES INC	COM	001941103	728	52224	SH	DEFINED	17	52224	
AT&T CORP 14560	COM NEW	001957505	312991	15807613	SH	DEFINED	01	15793053	
AT&T CORP 94045	COM NEW	001957505	4890	246963	SH	OTHER	01	152918	
AT&T CORP	COM NEW	001957505	5445	275000	SH	CALL	DEFINED	01	275000
AT&T CORP	COM NEW	001957505	15345	775000	SH	PUT	DEFINED	01	775000
AT&T CORP 123750	COM NEW	001957505	21204	1070921	SH	DEFINED	05	947171	
AT&T CORP	COM NEW	001957505	26762	1351610	SH	DEFINED	08	1351610	
AT&T CORP	COM NEW	001957505	21582	1090000	SH	CALL	DEFINED	08	1090000
AT&T CORP	COM NEW	001957505	29898	1510000	SH	PUT	DEFINED	08	1510000
AT&T CORP 9495756	COM NEW	001957505	188016	9495756	SH	OTHER	17		
AT&T CORP	COM NEW	001957505	5940	300000	SH	CALL	DEFINED	17	300000
AT&T CORP	COM NEW	001957505	5940	300000	SH	PUT	DEFINED	17	300000
A S V INC	COM	001963107	48	2100	SH	DEFINED	01	2100	
A S V INC 785	COM	001963107	18	785	SH	OTHER	01		
A S V INC	COM	001963107	1290	56950	SH	DEFINED	05	56950	
A S V INC	COM	001963107	88	3900	SH	DEFINED	08	3900	
ATMI INC 20614	COM	00207R101	2886	93099	SH	DEFINED	01	72485	
ATMI INC 17125	COM	00207R101	609	19645	SH	OTHER	01	2520	
ATMI INC	COM	00207R101	21597	696686	SH	DEFINED	05	613920	

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ASAT HLDGS LTD	SPONSORED AD	00208B105	840	1000000	SH	DEFINED	08	1000000
AU OPTRONICS CORP 1495	SPONSORED AD	002255107	19	1495	SH	DEFINED	01	
AU OPTRONICS CORP	SPONSORED AD	002255107	28	2180	SH	OTHER	01	2180
AU OPTRONICS CORP	SPONSORED AD	002255107	1355	104546	SH	DEFINED	05	104546
AU OPTRONICS CORP	SPONSORED AD	002255107	1375	106083	SH	DEFINED	08	106083
AU OPTRONICS CORP	SPONSORED AD	002255107	1545	119200	SH	CALL	DEFINED	08
AU OPTRONICS CORP	SPONSORED AD	002255107	1413	109000	SH	PUT	DEFINED	08
AVX CORP NEW 100	COM	002444107	310	24298	SH	DEFINED	01	24198
AVX CORP NEW	COM	002444107	43	3368	SH	OTHER	01	3368
AVX CORP NEW	COM	002444107	5801	455300	SH	DEFINED	05	455300
AARON RENTS INC 21300 800	COM	002535201	688	32537	SH	DEFINED	01	10437
AARON RENTS INC 1175	COM	002535201	25	1175	SH	OTHER	01	
AARON RENTS INC	COM	002535201	3451	163180	SH	DEFINED	05	163180
AARON RENTS INC	COM	002535201	144	6810	SH	DEFINED	08	6810
AAMES INVT CORP MD	COM	00253G108	175	27825	SH	DEFINED	05	27825
AAMES INVT CORP MD	COM	00253G108	266	42407	SH	DEFINED	17	42407
ABBOTT LABS 548100	COM	002824100	222534	5248433	SH	DEFINED	01	4700333
ABBOTT LABS 1052151	COM	002824100	167874	3959294	SH	OTHER	01	2907143
ABBOTT LABS 13725	COM	002824100	164022	3868437	SH	DEFINED	05	3854712
ABBOTT LABS	COM	002824100	12819	302331	SH	DEFINED	08	302331
ABBOTT LABS	COM	002824100	16536	390000	SH	CALL	DEFINED	08
ABBOTT LABS	COM	002824100	3604	85000	SH	PUT	DEFINED	08
ABBOTT LABS	COM	002824100	8	200	SH	OTHER	13	200
ABBOTT LABS	COM	002824100	9903	233554	SH	DEFINED	17	233554
ABBOTT LABS	COM	002824100	12601	297200	SH	CALL	DEFINED	17
ABBOTT LABS	COM	002824100	13271	313000	SH	PUT	DEFINED	17
ABERCROMBIE & FITCH CO 10401	CL A	002896207	5508	110493	SH	DEFINED	01	100092
ABERCROMBIE & FITCH CO 500	CL A	002896207	2859	57346	SH	OTHER	01	56846
ABERCROMBIE & FITCH CO	CL A	002896207	21074	422756	SH	DEFINED	05	422756
ABERCROMBIE & FITCH CO	CL A	002896207	1092	21900	SH	DEFINED	08	21900
ABERDEEN ASIA PACIFIC INCOM	COM	003009107	415	66453	SH	DEFINED	01	66453
ABERDEEN ASIA PACIFIC INCOM 5200	COM	003009107	240	38450	SH	OTHER	01	33250
ABGENIX INC 600	COM	00339B107	208	16440	SH	DEFINED	01	15840
ABGENIX INC	COM	00339B107	4846	382140	SH	DEFINED	05	382140
ABGENIX INC	COM	00339B107	1341	105750	SH	DEFINED	08	105750
ABGENIX INC	NOTE 1.750%	00339BAD9	3065	2700000	PRN	DEFINED	08	2700000
ABRAMS INDS INC	COM	003788106	736	144817	SH	DEFINED	01	144817
ACADIA RLTY TR 6100 6200	COM SH BEN I	004239109	1454	80800	SH	DEFINED	01	68500
ACADIA RLTY TR 800	COM SH BEN I	004239109	14	800	SH	OTHER	01	
ACADIA RLTY TR 75000	COM SH BEN I	004239109	8221	456975	SH	DEFINED	05	381975
ACADIA RLTY TR	COM SH BEN I	004239109	22	1200	SH	DEFINED	08	1200
ACCREDITED HOME LENDRS HLDG 1405	COM	00437P107	49	1405	SH	DEFINED	01	
ACCREDITED HOME LENDRS HLDG 214 1795	COM	00437P107	73	2089	SH	OTHER	01	80
ACCREDITED HOME LENDRS HLDG	COM	00437P107	167	4750	SH	DEFINED	05	4750
ACCREDITED HOME LENDRS HLDG	COM	00437P107	181	5158	SH	DEFINED	08	5158
ACCURIDE CORP	COM	004398103	65	4675	SH	DEFINED	05	4675
ACCURIDE CORP	COM	004398103	456	33000	SH	DEFINED	08	33000
ACTIVISION INC NEW 2047	COM NEW	004930202	772	37737	SH	DEFINED	01	35690
ACTIVISION INC NEW	COM NEW	004930202	243	11872	SH	OTHER	01	11872
ACTIVISION INC NEW	COM NEW	004930202	18108	885480	SH	DEFINED	05	885480
ACTIVISION INC NEW	COM NEW	004930202	980	47933	SH	DEFINED	08	47933
ACTION PERFORMANCE COS INC	COM	004933107	27	2175	SH	DEFINED	01	2175
ACTION PERFORMANCE COS INC	COM	004933107	756	60500	SH	DEFINED	05	60500
ACTION PERFORMANCE COS INC	COM	004933107	55	4395	SH	DEFINED	08	4395
ACTEL CORP	COM	004934105	125	8650	SH	DEFINED	01	8650
ACTEL CORP	COM	004934105	1467	101475	SH	DEFINED	05	101475
ACTEL CORP	COM	004934105	68	4695	SH	DEFINED	08	4695
ACTIVE POWER INC	COM	00504W100	10	2434	SH	OTHER	01	2434
ACTIVE POWER INC	COM	00504W100	207	50000	SH	DEFINED	05	50000
ACTIVE POWER INC	COM	00504W100	12	2800	SH	DEFINED	08	2800
ACTIVCARD CORP	COM	00506J107	27	6200	SH	DEFINED	01	6200
ACTIVCARD CORP	COM	00506J107	862	199000	SH	DEFINED	05	199000
ACTIVCARD CORP	COM	00506J107	18	4147	SH	DEFINED	08	4147
ACTIVCARD CORP	COM	00506J107	95	21845	SH	DEFINED	17	21845
ACTUATE CORP	COM	00508B102	24	9525	SH	DEFINED	01	9525
ACTUATE CORP	COM	00508B102	19	7320	SH	DEFINED	08	7320
ACTUANT CORP	CL A NEW	00508X203	510	10899	SH	DEFINED	01	10015

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ACTUANT CORP 375	CL A NEW	00508X203	19	400 SH	OTHER	01	25
ACTUANT CORP	CL A NEW	00508X203	4105	87710 SH	DEFINED	05	87710
ACTUANT CORP	CL A NEW	00508X203	178	3802 SH	DEFINED	08	3802
ACUITY BRANDS INC 7260	COM	00508Y102	544	18348 SH	DEFINED	01	11088
ACUITY BRANDS INC 3140	COM	00508Y102	93	3140 SH	OTHER	01	
ACUITY BRANDS INC	COM	00508Y102	5576	187925 SH	DEFINED	05	187925
ACUITY BRANDS INC	COM	00508Y102	7	223 SH	DEFINED	08	223
ACUITY BRANDS INC	COM	00508Y102	220	7425 SH	DEFINED	17	7425
ACUSPHERE INC 12193	COM	00511R870	3341	614081 SH	DEFINED	01	601888
ACUSPHERE INC 471	COM	00511R870	3	471 SH	OTHER	01	
ACUSPHERE INC 156500	COM	00511R870	3421	628900 SH	DEFINED	05	472400
ACUSPHERE INC	COM	00511R870	7979	1466701 SH	DEFINED		1466701
ACXIOM CORP 795	COM	005125109	395	21075 SH	DEFINED	01	20280
ACXIOM CORP 875	COM	005125109	82	4370 SH	OTHER	01	3495
ACXIOM CORP	COM	005125109	7509	401102 SH	DEFINED	05	401102
ACXIOM CORP	COM	005125109	306	16355 SH	DEFINED	08	16355
ADAMS EXPRESS CO 1092	COM	006212104	518	39461 SH	DEFINED	01	38369
ADAMS EXPRESS CO 6734	COM	006212104	278	21194 SH	OTHER	01	14460
ADAPTEC INC	COM	00651F108	57	14946 SH	DEFINED	01	14946
ADAPTEC INC	COM	00651F108	26	6890 SH	OTHER	01	6890
ADAPTEC INC	COM	00651F108	1747	456025 SH	DEFINED	05	456025
ADAPTEC INC	COM	00651F108	595	155311 SH	DEFINED	08	155311
ADECCO SA 410	SPONSORED AD	006754105	6	556 SH	DEFINED	01	146
ADECCO SA	SPONSORED AD	006754105	6	500 SH	OTHER	01	500
ADECCO SA	SPONSORED AD	006754105	1576	137780 SH	DEFINED	08	137780
ADEZA BIOMEDICAL CORP 2250	COM	006864102	122	7000 SH	DEFINED	05	4750
ADEZA BIOMEDICAL CORP	COM	006864102	96	5514 SH	DEFINED	08	5514
ADESA INC 1295	COM	00686U104	500	22625 SH	DEFINED	01	21330
ADESA INC 3842	COM	00686U104	347	15687 SH	OTHER	01	11845
ADESA INC	COM	00686U104	4630	209480 SH	DEFINED	05	209480
ADESA INC	COM	00686U104	539	24399 SH	DEFINED	08	24399
ADMINISTAFF INC 14600	COM	007094105	949	23890 SH	DEFINED	01	9290
ADMINISTAFF INC 200	COM	007094105	8	200 SH	OTHER	01	
ADMINISTAFF INC	COM	007094105	5251	132125 SH	DEFINED	05	132125
ADMINISTAFF INC	COM	007094105	83	2100 SH	DEFINED	08	2100
ADOBE SYS INC 17190	COM	00724F101	5899	197619 SH	DEFINED	01	180429
ADOBE SYS INC 3205	COM	00724F101	1980	66320 SH	OTHER	01	63115
ADOBE SYS INC	COM	00724F101	9687	324530 SH	DEFINED	05	324530
ADOBE SYS INC	COM	00724F101	2176	72893 SH	DEFINED	08	72893
ADOBE SYS INC	COM	00724F101	2090	70000 SH	PUT	DEFINED 08	70000
ADOBE SYS INC	COM	00724F101	12	400 SH	DEFINED	13	400
ADOLOR CORP	COM	00724X102	27	2500 SH	DEFINED	01	2500
ADOLOR CORP	COM	00724X102	380	35560 SH	DEFINED	08	35560
ADOLOR CORP	COM	00724X102	1313	122900 SH	CALL	DEFINED 08	122900
ADOLOR CORP	COM	00724X102	534	50000 SH	PUT	DEFINED 08	50000
ADOLOR CORP	COM	00724X102	156	14617 SH	DEFINED	17	14617
ADSTAR INC 12000	COM	00737P104	29	12000 SH	OTHER	01	
ADTRAN INC 670	COM	00738A106	723	22960 SH	DEFINED	01	22290
ADTRAN INC 1020	COM	00738A106	37	1170 SH	OTHER	01	150
ADTRAN INC	COM	00738A106	9999	317437 SH	DEFINED	05	317437
ADTRAN INC	COM	00738A106	570	18088 SH	DEFINED	08	18088
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	3142	237136 SH	DEFINED	01	237136
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	50	3800 SH	OTHER	01	3800
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	4301	324570 SH	DEFINED	05	324570
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	73	5520 SH	DEFINED	08	5520
ADVANCE AUTO PARTS INC 1087	COM	00751Y106	598	15451 SH	DEFINED	01	14364
ADVANCE AUTO PARTS INC	COM	00751Y106	42	1087 SH	OTHER	01	1087
ADVANCE AUTO PARTS INC 5105	COM	00751Y106	10660	275605 SH	DEFINED	05	270500
ADVANCE AUTO PARTS INC	COM	00751Y106	1113	28777 SH	DEFINED	08	28777
ADVANCED DIGITAL INFORMATION	COM	007525108	476	50625 SH	DEFINED	05	50625
ADVANCED DIGITAL INFORMATION	COM	007525108	125	13300 SH	DEFINED	08	13300

ADVANCED NEUROMODULATION SYS 250	COM	00757T101	519	10935	SH	DEFINED	01	10685
ADVANCED NEUROMODULATION SYS	COM	00757T101	6560	138260	SH	DEFINED	05	138260
ADVANCED NEUROMODULATION SYS	COM	00757T101	123	2600	SH	DEFINED	08	2600
ADVO INC 10450	COM	007585102	2785	89014	SH	DEFINED	01	78564
ADVO INC 497	COM	007585102	62	1997	SH	OTHER	01	1500
ADVO INC 221350	COM	007585102	22962	733840	SH	DEFINED	05	512490
ADVO INC	COM	007585102	113	3600	SH	DEFINED	08	3600
ADVANCED MEDICAL OPTICS INC 883	COM	00763M108	432	11389	SH	DEFINED	01	10506
ADVANCED MEDICAL OPTICS INC 842	COM	00763M108	222	5859	SH	OTHER	01	5017
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5905	155600	SH	DEFINED	05	155600
ADVANCED MEDICAL OPTICS INC	COM	00763M108	574	15121	SH	DEFINED	08	15121
ADVANCED MEDICAL OPTICS INC	COM	00763M108	3795	100000	SH	CALL	DEFINED	100000
ADVANCED MEDICAL OPTICS INC	COM	00763M108	5015	132139	SH	DEFINED	17	132139
ADVANCED MEDICAL OPTICS INC	NOTE	2.500% 00763MAG3	3158	3239000	PRN	DEFINED	08	3239000
ADVENT CLAYMORE CV SECS & IN	COM	00764C109	623	25005	SH	DEFINED	01	25005
AEROFLEX INC 2300	COM	007768104	184	19675	SH	DEFINED	01	17375
AEROFLEX INC	COM	007768104	4903	523800	SH	DEFINED	05	523800
AEROFLEX INC	COM	007768104	26	2800	SH	DEFINED	08	2800
AEROPOSTALE 565	COM	007865108	487	22930	SH	DEFINED	01	22365
AEROPOSTALE 440	COM	007865108	12	565	SH	OTHER	01	125
AEROPOSTALE	COM	007865108	5262	247645	SH	DEFINED	05	247645
AEROPOSTALE	COM	007865108	200	9400	SH	DEFINED	08	9400
ADVANCED MICRO DEVICES INC 9580	COM	007903107	2319	92043	SH	DEFINED	01	82463
ADVANCED MICRO DEVICES INC 1550	COM	007903107	546	21685	SH	OTHER	01	20135
ADVANCED MICRO DEVICES INC 26980	COM	007903107	15120	599994	SH	DEFINED	05	573014
ADVANCED MICRO DEVICES INC	COM	007903107	9705	385123	SH	DEFINED	08	385123
ADVANCED MICRO DEVICES INC	COM	007903107	19888	789200	SH	CALL	DEFINED	789200
ADVANCED MICRO DEVICES INC	COM	007903107	6862	272300	SH	PUT	DEFINED	272300
AEGON N V 8603	ORD	AMER REG 007924103	1652	110882	SH	DEFINED	01	102279
AEGON N V 38173	ORD	AMER REG 007924103	1300	87270	SH	OTHER	01	49097
ADVANTA CORP	CL B	007942204	12	408	SH	DEFINED	01	408
ADVANTA CORP	CL B	007942204	399	14150	SH	DEFINED	05	14150
ADVANTA CORP	CL B	007942204	63	2222	SH	DEFINED	08	2222
ADVANCED ENERGY INDS 11398	COM	007973100	198	18400	SH	DEFINED	01	7002
ADVANCED ENERGY INDS 1902	COM	007973100	20	1902	SH	OTHER	01	
ADVANCED ENERGY INDS	COM	007973100	1099	102175	SH	DEFINED	05	102175
ADVANCED ENERGY INDS	COM	007973100	30	2819	SH	DEFINED	08	2819
ADVENT SOFTWARE INC 170	COM	007974108	110	4100	SH	DEFINED	01	3930
ADVENT SOFTWARE INC	COM	007974108	7	270	SH	OTHER	01	270
ADVENT SOFTWARE INC	COM	007974108	998	37029	SH	DEFINED	05	37029
ADVENT SOFTWARE INC	COM	007974108	143	5300	SH	DEFINED	08	5300
AES TR III 60	PFD	CV 6.75% 00808N202	168	3522	SH	DEFINED	01	3462
AES TR III 1000	PFD	CV 6.75% 00808N202	48	1000	SH	OTHER	01	
AETNA INC NEW 25429	COM	00817Y108	38048	441694	SH	DEFINED	01	416265
AETNA INC NEW 67905	COM	00817Y108	18733	217471	SH	OTHER	01	149566
AETNA INC NEW 168545	COM	00817Y108	97775	1135073	SH	DEFINED	05	966528
AETNA INC NEW	COM	00817Y108	3815	44286	SH	DEFINED	08	44286
AETNA INC NEW	COM	00817Y108	10957	127200	SH	CALL	DEFINED	127200
AETNA INC NEW	COM	00817Y108	922	10700	SH	DEFINED	17	10700
AFFILIATED COMPUTER SERVICES 2080	CL A	008190100	4127	75584	SH	DEFINED	01	73504
AFFILIATED COMPUTER SERVICES 660	CL A	008190100	325	5947	SH	OTHER	01	5287
AFFILIATED COMPUTER SERVICES 1200	CL A	008190100	8852	162125	SH	DEFINED	05	160925
AFFILIATED COMPUTER SERVICES	CL A	008190100	1502	27515	SH	DEFINED	08	27515
AFFILIATED COMPUTER SERVICES	CL A	008190100	3276	60000	SH	CALL	DEFINED	60000
AFFILIATED COMPUTER SERVICES	CL A	008190100	347	6358	SH	DEFINED	17	6358
AFFILIATED MANAGERS GROUP 15460	COM	008252108	3806	52551	SH	DEFINED	01	37091
AFFILIATED MANAGERS GROUP 1270	COM	008252108	723	9980	SH	OTHER	01	8710
AFFILIATED MANAGERS GROUP	COM	008252108	45693	630943	SH	DEFINED	05	630943

AFFILIATED MANAGERS GROUP	COM		008252108	1363	18815	SH	DEFINED	08	18815	
AFFILIATED MANAGERS GROUP	COM		008252108	37	513	SH	DEFINED	17	513	
AFFILIATED MANAGERS GROUP	NOTE		008252AC2	1026	820000	PRN	DEFINED	08	820000	
AFFYMETRIX INC	COM		00826T108	171	3694	SH	DEFINED	01	2944	
750										
AFFYMETRIX INC	COM		00826T108	118	2550	SH	OTHER	01	750	
1800										
AFFYMETRIX INC	COM		00826T108	111	2400	SH	DEFINED	05	2400	
AFFYMETRIX INC	COM		00826T108	39	851	SH	DEFINED	08	851	
AFFYMETRIX INC	COM		00826T108	20471	442800	SH	CALL	DEFINED	08	442800
AFFYMETRIX INC	COM		00826T108	17868	386500	SH	PUT	DEFINED	08	386500
AFFYMETRIX INC	COM		00826T108	29	634	SH	DEFINED	17	634	
AFFYMETRIX INC	NOTE	0.750%	00826TAF5	554	360000	PRN	DEFINED	08	360000	
AFFORDABLE RESIDENTIAL CMTYS	COM		008273104	209	20625	SH	DEFINED	05	20625	
AFFORDABLE RESIDENTIAL CMTYS	COM		008273104	38	3746	SH	DEFINED	08	3746	
AFFORDABLE RESIDENTIAL CMTYS	COM		008273104	608	60174	SH	DEFINED		60174	
AFTERMARKET TECHNOLOGY CORP	COM		008318107	47	2550	SH	DEFINED	01		
2550										
AFTERMARKET TECHNOLOGY CORP	COM		008318107	67	3650	SH	OTHER	01		
3650										
AFTERMARKET TECHNOLOGY CORP	COM		008318107	311	16900	SH	DEFINED	05	16900	
AFTERMARKET TECHNOLOGY CORP	COM		008318107	24	1300	SH	DEFINED	08	1300	
AGERE SYS INC	COM		00845V308	12	1200	SH	DEFINED	05	1200	
AGERE SYS INC	COM		00845V308	852	81835	SH	DEFINED	08	81835	
AGERE SYS INC	COM		00845V308	703	67500	SH	PUT	DEFINED	08	67500
AGERE SYS INC	COM		00845V308	2252	216313	SH	DEFINED		216313	
AGERE SYS INC	NOTE	6.500%	00845VAA8	500	500000	PRN	DEFINED	01	500000	
AGERE SYS INC	NOTE	6.500%	00845VAA8	3200	3200000	PRN	DEFINED	05	3200000	
AGILENT TECHNOLOGIES INC	COM		00846U101	31743	969245	SH	DEFINED	01	685540	
283705										
AGILENT TECHNOLOGIES INC	COM		00846U101	38949	1189281	SH	OTHER	01	542065	
647216										
AGILENT TECHNOLOGIES INC	COM		00846U101	80907	2470450	SH	DEFINED	05	2469995	
455										
AGILENT TECHNOLOGIES INC	COM		00846U101	5649	172489	SH	DEFINED	08	172489	
AGILENT TECHNOLOGIES INC	COM		00846U101	2089	63800	SH	CALL	DEFINED	08	63800
AGILENT TECHNOLOGIES INC	COM		00846U101	23	700	SH	DEFINED	13	700	
AGILENT TECHNOLOGIES INC	COM		00846U101		9	SH	DEFINED	17	9	
AGILE SOFTWARE CORP DEL	COM		00846X105	1	100	SH	OTHER	01	100	
AGILE SOFTWARE CORP DEL	COM		00846X105	174	24300	SH	DEFINED	05	24300	
AGILE SOFTWARE CORP DEL	COM		00846X105	5	656	SH	DEFINED	08	656	
AGILYSYS INC	COM		00847J105	2044	121355	SH	DEFINED	01	76502	
37870	6983									
AGILYSYS INC	COM		00847J105	39	2300	SH	OTHER	01		
2300										
AGILYSYS INC	COM		00847J105	11922	707948	SH	DEFINED	05	624188	
83760										
AGILYSYS INC	COM		00847J105	8	496	SH	DEFINED	08	496	
AGREE REALTY CORP	COM		008492100	28	1000	SH	OTHER	01	1000	
AGREE REALTY CORP	COM		008492100	172	6100	SH	DEFINED	05	6100	
AGRIUM INC	COM		008916108	377	17158	SH	DEFINED	01	16658	
500										
AGRIUM INC	COM		008916108	277	12623	SH	OTHER	01	2623	
10000										
AGRIUM INC	COM		008916108	12	551	SH	DEFINED	08	551	
AIR PRODS & CHEMS INC	COM		009158106	82201	1490769	SH	DEFINED	01	1404072	
86697										
AIR PRODS & CHEMS INC	COM		009158106	32848	595719	SH	OTHER	01	537091	
58628										
AIR PRODS & CHEMS INC	COM		009158106	50383	913736	SH	DEFINED	05	913136	
600										
AIR PRODS & CHEMS INC	COM		009158106	1695	30742	SH	DEFINED	08	30742	
AIR PRODS & CHEMS INC	COM		009158106	25	450	SH	DEFINED	13	250	
200										
AIRGAS INC	COM		009363102	2584	87215	SH	DEFINED	01	80555	
6660										
AIRGAS INC	COM		009363102	42	1410	SH	OTHER	01	460	
950										
AIRGAS INC	COM		009363102	21665	731191	SH	DEFINED	05	664591	
66600										
AIRGAS INC	COM		009363102	584	19700	SH	DEFINED	08	19700	
AIRTRAN HLDGS INC	COM		00949P108	10052	794009	SH	DEFINED	01	768744	
25265										
AIRTRAN HLDGS INC	COM		00949P108	320	25265	SH	OTHER	01	24075	
1190										
AIRTRAN HLDGS INC	COM		00949P108	8647	683020	SH	DEFINED	05	683020	
AIRTRAN HLDGS INC	COM		00949P108	447	35325	SH	DEFINED	08	35325	
AIRSPAN NETWORKS INC	COM		00950H102	59	11800	SH	DEFINED	05	11800	
AIRSPAN NETWORKS INC	COM		00950H102	15	2908	SH	DEFINED	08	2908	
AKAMAI TECHNOLOGIES INC	COM		00971T101	39	2470	SH	DEFINED	01		
2470										
AKAMAI TECHNOLOGIES INC	COM		00971T101	561	35150	SH	OTHER	01	2520	
32630										
AKAMAI TECHNOLOGIES INC	COM		00971T101	19	1200	SH	DEFINED	05	1200	
AKAMAI TECHNOLOGIES INC	COM		00971T101	3575	224126	SH	DEFINED	08	224126	

AKAMAI TECHNOLOGIES INC	COM	00971T101	3206	200986 SH	DEFINED		200986	
AKZO NOBEL NV 2845	SPONSORED AD	010199305	559	12812 SH	DEFINED	01	9967	
AKZO NOBEL NV 3256	SPONSORED AD	010199305	142	3256 SH	OTHER	01		
ALABAMA NATL BANCORP DELA	COM	010317105	41	641 SH	DEFINED	01	641	
ALABAMA NATL BANCORP DELA	COM	010317105	691	10800 SH	DEFINED	05	10800	
ALAMOSA HLDGS INC	COM	011589108	517	30208 SH	DEFINED	01	30208	
ALAMOSA HLDGS INC 1080	COM	011589108	36	2114 SH	OTHER	01	1034	
ALAMOSA HLDGS INC	COM	011589108	7598	444086 SH	DEFINED	05	444086	
ALAMOSA HLDGS INC	COM	011589108	123	7200 SH	DEFINED	08	7200	
ALAMOSA HLDGS INC	COM	011589108	1155	67500 SH	CALL	DEFINED	08	67500
ALAMOSA HLDGS INC	COM	011589108	235	13756 SH	DEFINED	17	13756	
ALASKA AIR GROUP INC 270	COM	011659109	269	9259 SH	DEFINED	01	8989	
ALASKA AIR GROUP INC	COM	011659109	22	759 SH	OTHER	01	759	
ALASKA AIR GROUP INC	COM	011659109	4038	138971 SH	DEFINED	05	138971	
ALASKA AIR GROUP INC	COM	011659109	283	9732 SH	DEFINED	08	9732	
ALBANY INTL CORP 17300 19650	CL A	012348108	5952	161430 SH	DEFINED	01	124480	
ALBANY INTL CORP 1700	CL A	012348108	63	1700 SH	OTHER	01		
ALBANY INTL CORP 224514	CL A	012348108	38123	1033989 SH	DEFINED	05	809475	
ALBANY INTL CORP	CL A	012348108	218	5900 SH	DEFINED	08	5900	
ALBANY MOLECULAR RESH INC	COM	012423109	922	75673 SH	DEFINED	01	75673	
ALBANY MOLECULAR RESH INC	COM	012423109	230	18850 SH	DEFINED	05	18850	
ALBANY MOLECULAR RESH INC	COM	012423109	17	1400 SH	DEFINED	08	1400	
ALBEMARLE CORP 8045	COM	012653101	3541	93936 SH	DEFINED	01	85891	
ALBEMARLE CORP 3200	COM	012653101	3193	84707 SH	OTHER	01	81507	
ALBEMARLE CORP 110915	COM	012653101	17804	472248 SH	DEFINED	05	361333	
ALBEMARLE CORP	COM	012653101	448	11892 SH	DEFINED	08	11892	
ALBEMARLE CORP	COM	012653101	26	700 SH	CALL	DEFINED	17	700
ALBERTO CULVER CO 100	COM	013068101	1507	33674 SH	DEFINED	01	33574	
ALBERTO CULVER CO 1500	COM	013068101	150	3363 SH	OTHER	01	1863	
ALBERTO CULVER CO	COM	013068101	6111	136563 SH	DEFINED	05	136563	
ALBERTO CULVER CO	COM	013068101	1093	24414 SH	DEFINED	08	24414	
ALBERTSONS INC 27939	COM	013104104	11200	436652 SH	DEFINED	01	408713	
ALBERTSONS INC 15908	COM	013104104	1797	70070 SH	OTHER	01	54162	
ALBERTSONS INC 212758	COM	013104104	25103	978658 SH	DEFINED	05	765900	
ALBERTSONS INC	COM	013104104	1399	54523 SH	DEFINED	08	54523	
ALBERTSONS INC	COM	013104104	381	14835 SH	DEFINED	17	14835	
ALCAN INC 900	COM	013716105	1491	46994 SH	DEFINED	01	46094	
ALCAN INC 11536	COM	013716105	844	26607 SH	OTHER	01	15071	
ALCAN INC	COM	013716105	60	1900 SH	DEFINED	17	1900	
ALCOA INC 76415	COM	013817101	59166	2422866 SH	DEFINED	01	2346451	
ALCOA INC 355522	COM	013817101	22723	930503 SH	OTHER	01	574981	
ALCOA INC	COM	013817101	4379	179300 SH	CALL	DEFINED	01	179300
ALCOA INC	COM	013817101	16415	672200 SH	PUT	DEFINED	01	672200
ALCOA INC 1600	COM	013817101	15686	642334 SH	DEFINED	05	640734	
ALCOA INC	COM	013817101	2263	92658 SH	DEFINED	08	92658	
ALCOA INC	COM	013817101	26181	1072100 SH	CALL	DEFINED	08	1072100
ALCOA INC	COM	013817101	12	485 SH	DEFINED	13	485	
ALCOA INC 285	COM	013817101	7	300 SH	OTHER	13	15	
ALCOA INC	COM	013817101	49	2000 SH	CALL	DEFINED	17	2000
ALCATEL 3009	SPONSORED AD	013904305	40	3009 SH	DEFINED	01		
ALCATEL 3402	SPONSORED AD	013904305	580	43214 SH	OTHER	01	39812	
ALDERWOODS GROUP INC	COM	014383103	205	12500 SH	DEFINED	01	12500	
ALDERWOODS GROUP INC	COM	014383103	521	31800 SH	DEFINED	05	31800	
ALDERWOODS GROUP INC	COM	014383103	131	8009 SH	DEFINED	08	8009	
ALERIS INTL INC	COM	014477103	321	11681 SH	DEFINED	01	11681	
ALERIS INTL INC 400	COM	014477103	11	400 SH	OTHER	01		
ALERIS INTL INC	COM	014477103	2762	100637 SH	DEFINED	05	100637	
ALERIS INTL INC	COM	014477103	82	3000 SH	DEFINED	08	3000	
ALERIS INTL INC	COM	014477103	193	7044 SH	DEFINED	17	7044	
ALEXANDER & BALDWIN INC 430	COM	014482103	390	7325 SH	DEFINED	01	6895	



ALEXANDER & BALDWIN INC 2200	COM	014482103	145	2730	SH	OTHER	01	530	
ALEXANDER & BALDWIN INC	COM	014482103	5438	102135	SH	DEFINED	05	102135	
ALEXANDER & BALDWIN INC	COM	014482103	447	8388	SH	DEFINED	08	8388	
ALEXANDER & BALDWIN INC	COM	014482103	1342	25199	SH	DEFINED	17	25199	
ALEXANDERS INC	COM	014752109	440	1628	SH	DEFINED	17	1628	
ALEXANDRIA REAL ESTATE EQ IN 1080	COM	015271109	198	2396	SH	DEFINED	01	1316	
ALEXANDRIA REAL ESTATE EQ IN 800	COM	015271109	134	1620	SH	OTHER	01	820	
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	49878	603190	SH	DEFINED	05	603190	
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	248	3000	SH	DEFINED	08	3000	
ALEXION PHARMACEUTICALS INC 5230	COM	015351109	145	5230	SH	DEFINED	01		
ALEXION PHARMACEUTICALS INC 150	COM	015351109	68	2450	SH	OTHER	01	2300	
ALEXION PHARMACEUTICALS INC	COM	015351109	2124	76820	SH	DEFINED	05	76820	
ALEXION PHARMACEUTICALS INC	COM	015351109	711	25727	SH	DEFINED	08	25727	
ALEXION PHARMACEUTICALS INC	COM	015351109	8392	303500	SH	CALL	DEFINED	08	303500
ALEXION PHARMACEUTICALS INC	COM	015351109	246	8900	SH	PUT	DEFINED	08	8900
ALFA CORP	COM	015385107	20	1200	SH	OTHER	01	1200	
ALFA CORP	COM	015385107	430	25800	SH	DEFINED	05	25800	
ALFA CORP	COM	015385107	62	3700	SH	DEFINED	08	3700	
ALKERMES INC	COM	01642T108	100	5950	SH	DEFINED	01	5950	
ALKERMES INC 1410	COM	01642T108	141	8390	SH	OTHER	01	6980	
ALKERMES INC	COM	01642T108	1814	108000	SH	DEFINED	05	108000	
ALKERMES INC	COM	01642T108	18	1086	SH	DEFINED	08	1086	
ALKERMES INC	COM	01642T108	1168	69500	SH	CALL	DEFINED	08	69500
ALKERMES INC	COM	01642T108	97	5800	SH	PUT	DEFINED	08	5800
ALKERMES INC	NOTE	2.500% 01642TAE8	1274	1000000	PRN	DEFINED	08	1000000	
ALLEGHANY CORP DEL	COM	017175100	1080	3528	SH	DEFINED	01	3528	
ALLEGHANY CORP DEL 742	COM	017175100	1150	3759	SH	OTHER	01	3017	
ALLEGHANY CORP DEL	COM	017175100	56	182	SH	DEFINED	08	182	
ALLEGHENY ENERGY INC 2130	COM	017361106	917	29838	SH	DEFINED	01	27708	
ALLEGHENY ENERGY INC 5651	COM	017361106	450	14634	SH	OTHER	01	8983	
ALLEGHENY ENERGY INC	COM	017361106	4705	153159	SH	DEFINED	05	153159	
ALLEGHENY ENERGY INC	COM	017361106	653	21268	SH	DEFINED	08	21268	
ALLEGHENY ENERGY INC	COM	017361106	461	15000	SH	CALL	DEFINED	08	15000
ALLEGHENY ENERGY INC	COM	017361106	461	15000	SH	PUT	DEFINED	08	15000
ALLEGHENY TECHNOLOGIES INC 1810	COM	01741R102	753	24307	SH	DEFINED	01	22497	
ALLEGHENY TECHNOLOGIES INC 2579	COM	01741R102	282	9096	SH	OTHER	01	6517	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	8635	278728	SH	DEFINED	05	278728	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	291	9400	SH	DEFINED	08	9400	
ALLERGAN INC 9891	COM	018490102	7561	82521	SH	DEFINED	01	72630	
ALLERGAN INC 11255	COM	018490102	4205	45901	SH	OTHER	01	34646	
ALLERGAN INC 100	COM	018490102	16513	180234	SH	DEFINED	05	180134	
ALLERGAN INC	COM	018490102	7421	80998	SH	DEFINED	08	80998	
ALLERGAN INC	COM	018490102	9620	105000	SH	CALL	DEFINED	08	105000
ALLERGAN INC	COM	018490102	110	1200	SH	PUT	DEFINED	08	1200
ALLETE INC 133	COM NEW	018522300	587	12806	SH	DEFINED	01	12673	
ALLETE INC 5255	COM NEW	018522300	276	6019	SH	OTHER	01	764	
ALLETE INC	COM NEW	018522300	10163	221860	SH	DEFINED	05	221860	
ALLIANCE CAP MGMT HLDG L P 35370	UNIT LTD PAR	01855A101	4078	85235	SH	DEFINED	01	49865	
ALLIANCE CAP MGMT HLDG L P 2300	UNIT LTD PAR	01855A101	1449	30285	SH	OTHER	01	27985	
ALLIANCE CAP MGMT HLDG L P	UNIT LTD PAR	01855A101	70	1457	SH	DEFINED	08	1457	
ALLIANCE DATA SYSTEMS CORP 9290	COM	018581108	1668	42609	SH	DEFINED	01	33319	
ALLIANCE DATA SYSTEMS CORP 125	COM	018581108	42	1080	SH	OTHER	01	955	
ALLIANCE DATA SYSTEMS CORP	COM	018581108	15272	390085	SH	DEFINED	05	390085	
ALLIANCE DATA SYSTEMS CORP	COM	018581108	695	17764	SH	DEFINED	08	17764	
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2610	66664	SH	DEFINED		66664	
ALLIANCE GAMING CORP	COM NEW	01859P609	81	7430	SH	DEFINED	01	7430	
ALLIANCE GAMING CORP 900	COM NEW	01859P609	10	900	SH	OTHER	01		
ALLIANCE GAMING CORP	COM NEW	01859P609		6	SH	DEFINED	08	6	
ALLIANCE GAMING CORP	COM NEW	01859P609	699	64421	SH	DEFINED	17	64421	
ALLIANCE ONE INTL INC	COM	018772103	1243	351175	SH	DEFINED	05	351175	
ALLIANCE ONE INTL INC	COM	018772103	15	4360	SH	DEFINED	08	4360	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	368	8000	SH	DEFINED	01	8000	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	266	5800	SH	OTHER	01	5800	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	14	300	SH	DEFINED	08	300	

ALLIANCE WORLD DLR GV FD II 4554	COM		01879R106	57	4554	SH	DEFINED	01		
ALLIANCE WORLD DLR GV FD II 10827	COM		01879R106	311	24739	SH	OTHER	01	13912	
ALLIANT ENERGY CORP 1165	COM		018802108	15361	527325	SH	DEFINED	01	526160	
ALLIANT ENERGY CORP 4974	COM		018802108	508	17442	SH	OTHER	01	12468	
ALLIANT ENERGY CORP	COM		018802108	7939	272551	SH	DEFINED	05	272551	
ALLIANT ENERGY CORP	COM		018802108	574	19700	SH	DEFINED	08	19700	
ALLIANT TECHSYSTEMS INC 6020	COM		018804104	502	6728	SH	DEFINED	01	708	
ALLIANT TECHSYSTEMS INC 175	COM		018804104	1212	16236	SH	OTHER	01	16061	
ALLIANT TECHSYSTEMS INC	COM		018804104	6483	86840	SH	DEFINED	05	86840	
ALLIANT TECHSYSTEMS INC	COM		018804104	6165	82580	SH	DEFINED	08	82580	
ALLIED CAP CORP NEW 13732	COM		01903Q108	393	13732	SH	DEFINED	01		
ALLIED CAP CORP NEW 6665 20288	COM		01903Q108	1891	66043	SH	OTHER	01	39090	
ALLIED CAP CORP NEW	COM		01903Q108	17	600	SH	DEFINED	05	600	
ALLIED CAP CORP NEW	COM		01903Q108	17	600	SH	DEFINED	08	600	
ALLIED IRISH BKS P L C	SPON	ADR	019228402	46	1070	SH	DEFINED	01	1070	
ALLIED IRISH BKS P L C	SPON	ADR	019228402	132	3090	SH	OTHER	01	3090	
ALLIED IRISH BKS P L C	SPON	ADR	019228402	2989	70000	SH	DEFINED	05	70000	
ALLIED HEALTHCARE INTL INC	COM		01923A109	106	18775	SH	DEFINED	05	18775	
ALLIED WASTE INDS INC 430	COM	PAR\$.01N	019589308	414	49040	SH	DEFINED	01	48610	
ALLIED WASTE INDS INC 31550	COM	PAR\$.01N	019589308	270	31980	SH	OTHER	01	430	
ALLIED WASTE INDS INC 7520	COM	PAR\$.01N	019589308	1848	218720	SH	DEFINED	05	211200	
ALLIED WASTE INDS INC	COM	PAR\$.01N	019589308	2830	334957	SH	DEFINED	08	334957	
ALLIED WASTE INDS INC	COM	PAR\$.01N	019589308	590	69849	SH	DEFINED	17	69849	
ALLION HEALTHCARE INC	COM		019615103	2310	128280	SH	DEFINED	05	128280	
ALLMERICA FINL CORP 13495	COM		019754100	1223	29724	SH	DEFINED	01	16229	
ALLMERICA FINL CORP 100	COM		019754100	163	3968	SH	OTHER	01	3868	
ALLMERICA FINL CORP	COM		019754100	8138	197802	SH	DEFINED	05	197802	
ALLMERICA FINL CORP	COM		019754100	840	20428	SH	DEFINED	08	20428	
ALLMERICA FINL CORP	COM		019754100	1507	36623	SH	DEFINED	17	36623	
ALLOY INC	COM		019855105	141	29125	SH	DEFINED	05	29125	
ALLOY INC	COM		019855105	27	5600	SH	DEFINED	08	5600	
ALLSCRIPTS HEALTHCARE SOLUTI 9814	COM		01988P108	177	9814	SH	DEFINED	01		
ALLSCRIPTS HEALTHCARE SOLUTI 260	COM		01988P108	40	2208	SH	OTHER	01	1948	
ALLSCRIPTS HEALTHCARE SOLUTI	COM		01988P108	1464	81270	SH	DEFINED	05	81270	
ALLSCRIPTS HEALTHCARE SOLUTI	DBC	3.500%	01988PAB4	9758	5600000	PRN	DEFINED	08	5600000	
ALLSTATE CORP 54650	COM		020002101	46436	839859	SH	DEFINED	01	785209	
ALLSTATE CORP 174885	COM		020002101	17505	316596	SH	OTHER	01	141711	
ALLSTATE CORP 423630	COM		020002101	139573	2524379	SH	DEFINED	05	2100749	
ALLSTATE CORP	COM		020002101	4452	80517	SH	DEFINED	08	80517	
ALLSTATE CORP	COM		020002101	33450	605000	SH	CALL	DEFINED	08	605000
ALLSTATE CORP	COM		020002101	1772	32041	SH	DEFINED	17	32041	
ALLSTATE CORP	COM		020002101	12578	227500	SH	CALL	DEFINED	17	227500
ALLSTATE CORP	COM		020002101	12578	227500	SH	PUT	DEFINED	17	227500
ALLSTATE CORP	COM		020002101	15205	275000	SH	CALL	DEFINED	17	275000
ALLTEL CORP 75308	COM		020039103	55712	855661	SH	DEFINED	01	780353	
ALLTEL CORP 46689	COM		020039103	8480	130240	SH	OTHER	01	83551	
ALLTEL CORP	COM		020039103	35926	551773	SH	DEFINED	05	551773	
ALLTEL CORP	COM		020039103	4071	62522	SH	DEFINED	08	62522	
ALLTEL CORP	COM		020039103	189	2900	SH	CALL	DEFINED	08	2900
ALLTEL CORP	COM		020039103	23	350	SH	DEFINED	13	350	
ALLTEL CORP	COM		020039103	113	1738	SH	DEFINED	17	1738	
ALLTEL CORP	COM		020039103	305	4679	SH	DEFINED		4679	
ALNYLAM PHARMACEUTICALS INC	COM		02043Q107	11	970	SH	OTHER	01	970	
ALNYLAM PHARMACEUTICALS INC	COM		02043Q107	844	74705	SH	DEFINED		74705	
ALPHA NATURAL RESOURCES INC 3345	COM		02076X102	100	3345	SH	DEFINED	01		
ALPHA NATURAL RESOURCES INC 3055	COM		02076X102	261	8690	SH	OTHER	01	5635	
ALPHA NATURAL RESOURCES INC	COM		02076X102	7942	264390	SH	DEFINED	05	264390	
ALPHA NATURAL RESOURCES INC	COM		02076X102	130	4332	SH	DEFINED	08	4332	
ALPHARMA INC 21900	CL A		020813101	1032	41476	SH	DEFINED	01	19576	
ALPHARMA INC 500	CL A		020813101	12	500	SH	OTHER	01		
ALPHARMA INC	CL A		020813101	4363	175425	SH	DEFINED	05	175425	

ALPHARMA INC	CL A		020813101	1368	55000	SH		DEFINED	08	55000
ALPHARMA INC	CL A		020813101	1119	45000	SH	CALL	DEFINED	08	45000
ALPHARMA INC	CL A		020813101	1119	45000	SH	PUT	DEFINED	08	45000
ALPHARMA INC	NOTE	3.000%	020813AD3	1388	1080000	PRN		DEFINED	05	1080000
ALTERA CORP 18572	COM		021441100	3081	161248	SH		DEFINED	01	142676
ALTERA CORP 4260	COM		021441100	695	36346	SH		OTHER	01	32086
ALTERA CORP	COM		021441100	22908	1198764	SH		DEFINED	05	1198764
ALTERA CORP	COM		021441100	818	42827	SH		DEFINED	08	42827
ALTRIS INC 800	COM		02148M100	58	3800	SH		DEFINED	01	3000
ALTRIS INC	COM		02148M100	1148	75100	SH		DEFINED	05	75100
ALTRIA GROUP INC 219393	COM		02209S103	4042174	54838880	SH		DEFINED	01	54619487
ALTRIA GROUP INC 1221538	COM		02209S103	217018	2944217	SH		OTHER	01	1722679
ALTRIA GROUP INC	COM		02209S103	13268	180000	SH	CALL	DEFINED	01	180000
ALTRIA GROUP INC	COM		02209S103	72663	985800	SH	PUT	DEFINED	01	985800
ALTRIA GROUP INC 84000	COM		02209S103	366851	4976947	SH		DEFINED	05	4892947
ALTRIA GROUP INC	COM		02209S103	196655	2667955	SH		DEFINED	08	2667955
ALTRIA GROUP INC	COM		02209S103	239108	3243900	SH	CALL	DEFINED	08	3243900
ALTRIA GROUP INC	COM		02209S103	7002	95000	SH	PUT	DEFINED	08	95000
ALTRIA GROUP INC 135	COM		02209S103	27	360	SH		DEFINED	13	225
ALTRIA GROUP INC 25	COM		02209S103	2	25	SH		OTHER	13	
ALTRIA GROUP INC	COM		02209S103	106404	1443549	SH		DEFINED	17	1443549
ALTRIA GROUP INC 2381600	COM		02209S103	175548	2381600	SH		OTHER	17	
ALTRIA GROUP INC	COM		02209S103	50064	679200	SH	PUT	DEFINED	17	679200
ALUMINA LTD 1820	SPONSORED AD		022205108	1314	69560	SH		DEFINED	05	67740
AMAZON COM INC 200	COM		023135106	1645	36320	SH		DEFINED	01	36120
AMAZON COM INC 550	COM		023135106	432	9539	SH		OTHER	01	8989
AMAZON COM INC	COM		023135106	3398	75000	SH	CALL	DEFINED	01	75000
AMAZON COM INC	COM		023135106	19588	432400	SH	PUT	DEFINED	01	432400
AMAZON COM INC	COM		023135106	2583	57020	SH		DEFINED	05	57020
AMAZON COM INC	COM		023135106	639	14100	SH		DEFINED	08	14100
AMAZON COM INC	COM		023135106	10541	232700	SH	CALL	DEFINED	08	232700
AMAZON COM INC	COM		023135106	19479	430000	SH	PUT	DEFINED	08	430000
AMAZON COM INC	COM		023135106	7563	166953	SH		DEFINED	17	166953
AMAZON COM INC	COM		023135106	24761	546600	SH	CALL	DEFINED	17	546600
AMAZON COM INC	COM		023135106	20299	448100	SH	PUT	DEFINED	17	448100
AMAZON COM INC	NOTE	4.750%	023135AF3	426	436000	PRN		DEFINED	01	436000
AMAZON COM INC	NOTE	4.750%	023135AF3	23105	23637000	PRN		DEFINED	05	23637000
AMAZON COM INC	NOTE	4.750%	023135AF3	3353	3430000	PRN		DEFINED	08	3430000
AMBAC FINL GROUP INC 13870	COM		023139108	8681	120468	SH		DEFINED	01	106598
AMBAC FINL GROUP INC 8776	COM		023139108	1706	23678	SH		OTHER	01	14902
AMBAC FINL GROUP INC	COM		023139108	82049	1138615	SH		DEFINED	05	1138615
AMBAC FINL GROUP INC	COM		023139108	1258	17464	SH		DEFINED	08	17464
AMBAC FINL GROUP INC	COM		023139108	7408	102800	SH	PUT	DEFINED	08	102800
AMCOL INTL CORP	COM		02341W103	370	19415	SH		DEFINED	01	19415
AMCOL INTL CORP 515	COM		02341W103	36	1900	SH		OTHER	01	1385
AMCOL INTL CORP	COM		02341W103	7397	387899	SH		DEFINED	05	387899
AMCOL INTL CORP	COM		02341W103	19	975	SH		DEFINED	08	975
AMDOCS LTD	NOTE	0.500%	02342TAD1	814	892000	PRN		DEFINED	08	892000
AMEDISYS INC 400	COM		023436108	72	1835	SH		DEFINED	01	1435
AMEDISYS INC 250	COM		023436108	25	650	SH		OTHER	01	400
AMEDISYS INC	COM		023436108	1980	50775	SH		DEFINED	05	50775
AMEDISYS INC	COM		023436108	113	2900	SH		DEFINED	08	2900
AMEDISYS INC	COM		023436108	17710	454100	SH	CALL	DEFINED	08	454100
AMEDISYS INC	COM		023436108	18006	461700	SH	PUT	DEFINED	08	461700
AMEGY BANCORPORATION INC	COM		02343R102	6263	276750	SH		DEFINED	05	276750
AMEGY BANCORPORATION INC	COM		02343R102	566	25000	SH		DEFINED	08	25000
AMEGY BANCORPORATION INC 561740	COM		02343R102	12712	561740	SH		OTHER	17	
AMERADA HESS CORP 6437 2625	COM		023551104	10665	77561	SH		DEFINED	01	68499
AMERADA HESS CORP 7458	COM		023551104	1025	7458	SH		OTHER	01	
AMERADA HESS CORP 162150	COM		023551104	70684	514062	SH		DEFINED	05	351912
AMERADA HESS CORP	COM		023551104	1932	14048	SH		DEFINED	08	14048
AMERADA HESS CORP	PFD CV ACES		023551401	17167	146600	SH		DEFINED	01	146600
AMERADA HESS CORP	PFD CV ACES		023551401	12415	106020	SH		DEFINED	05	106020
AMERADA HESS CORP	PFD CV ACES		023551401	8040	68658	SH		DEFINED	08	68658

AMERCO	COM	023586100	380	6525 SH	DEFINED 05	6525
AMERCO	COM	023586100	29	500 SH	DEFINED 08	500
AMEREN CORP 20105	COM	023608102	327611	6124718 SH	DEFINED 01	6104613
AMEREN CORP 152146	COM	023608102	12533	234306 SH	OTHER 01	82160
AMEREN CORP	COM	023608102	11682	218395 SH	DEFINED 05	218395
AMEREN CORP	COM	023608102	1141	21329 SH	DEFINED 08	21329
AMEREN CORP 375000	COM	023608102	20059	375000 SH	OTHER 17	
AMERICA MOVIL S A DE C V 114500	SPON ADR L S	02364W105	5083	193132 SH	DEFINED 01	78632
AMERICA MOVIL S A DE C V 54650	SPON ADR L S	02364W105	2306	87626 SH	OTHER 01	32976
AMERICA MOVIL S A DE C V	SPON ADR L S	02364W105	4424	168090 SH	DEFINED 17	168090
AMCORE FINL INC	COM	023912108	524	16800 SH	DEFINED 05	16800
AMCORE FINL INC	COM	023912108	448	14349 SH	DEFINED 17	14349
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	5	209 SH	DEFINED 01	209
AMERICAN AXLE & MFG HLDGS IN 486	COM	024061103	11	486 SH	OTHER 01	
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	784	33975 SH	DEFINED 05	33975
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	632	27400 SH	DEFINED 08	27400
AMERICAN AXLE & MFG HLDGS IN	FRNT 2.000%	024061AB9	3982	5073000 PRN	DEFINED 08	5073000
AMERICAN CAMPUS CMNTYS INC	COM	024835100	316	13175 SH	DEFINED 05	13175
AMERICAN CAMPUS CMNTYS INC	COM	024835100	49	2050 SH	DEFINED 08	2050
AMERICAN CAPITAL STRATEGIES 1000	COM	024937104	511	13943 SH	DEFINED 01	12943
AMERICAN CAPITAL STRATEGIES 4295	COM	024937104	795	21688 SH	OTHER 01	17393
AMERICAN CAPITAL STRATEGIES	COM	024937104	2130	58100 SH	DEFINED 05	58100
AMERICAN CAPITAL STRATEGIES	COM	024937104	95	2600 SH	DEFINED 08	2600
AMERICAN DENTAL PARTNERS	COM	025353103	101	2975 SH	DEFINED 05	2975
AMERICAN DENTAL PARTNERS	COM	025353103	210	6200 SH	DEFINED 08	6200
AMERICAN ELEC PWR INC 41512	COM	025537101	177942	4482177 SH	DEFINED 01	4440665
AMERICAN ELEC PWR INC 125750	COM	025537101	10195	256806 SH	OTHER 01	131056
AMERICAN ELEC PWR INC 224000	COM	025537101	49054	1235610 SH	DEFINED 05	1011610
AMERICAN ELEC PWR INC	COM	025537101	6690	168516 SH	DEFINED 08	168516
AMERICAN ELEC PWR INC	COM	025537101	1032	26000 SH	CALL DEFINED 08	26000
AMERICAN ELEC PWR INC	COM	025537101	5558	140000 SH	PUT DEFINED 08	140000
AMERICAN ELEC PWR INC	COM	025537101	64	1616 SH	DEFINED 17	1616
AMERICAN ELEC PWR INC	COM	025537101	5955	150000 SH	PUT DEFINED 17	150000
AMERICAN EAGLE OUTFITTERS NE 34170	COM	02553E106	7249	308066 SH	DEFINED 01	273896
AMERICAN EAGLE OUTFITTERS NE 400	COM	02553E106	191	8130 SH	OTHER 01	7730
AMERICAN EAGLE OUTFITTERS NE 200	COM	02553E106	16326	693841 SH	DEFINED 05	693641
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	993	42200 SH	DEFINED 08	42200
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	755	32100 SH	CALL DEFINED 08	32100
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	1647	70000 SH	PUT DEFINED 08	70000
AMERICAN EQTY INVT LIFE HLD	COM	025676206	220	19425 SH	DEFINED 05	19425
AMERICAN EXPRESS CO 163680	COM	025816109	123284	2146310 SH	DEFINED 01	1982630
AMERICAN EXPRESS CO 970114	COM	025816109	103546	1802681 SH	OTHER 01	832567
AMERICAN EXPRESS CO	COM	025816109	5916	103000 SH	CALL DEFINED 01	103000
AMERICAN EXPRESS CO	COM	025816109	22976	400000 SH	PUT DEFINED 01	400000
AMERICAN EXPRESS CO 102075	COM	025816109	88166	1534929 SH	DEFINED 05	1432854
AMERICAN EXPRESS CO	COM	025816109	38068	662742 SH	DEFINED 08	662742
AMERICAN EXPRESS CO	COM	025816109	20575	358200 SH	CALL DEFINED 08	358200
AMERICAN EXPRESS CO	COM	025816109	1436	25000 SH	PUT DEFINED 08	25000
AMERICAN EXPRESS CO 200	COM	025816109	11	200 SH	DEFINED 13	
AMERICAN EXPRESS CO	COM	025816109	10923	190160 SH	DEFINED 17	190160
AMERICAN FINL GROUP INC OHIO 470	COM	025932104	529	15598 SH	DEFINED 01	15128
AMERICAN FINL GROUP INC OHIO 256	COM	025932104	25	746 SH	OTHER 01	490
AMERICAN FINL GROUP INC OHIO	COM	025932104	4609	135843 SH	DEFINED 05	135843
AMERICAN FINL GROUP INC OHIO	COM	025932104	507	14935 SH	DEFINED 08	14935
AMERICAN FINL GROUP INC OHIO	NOTE 1.486%	025932AD6	246	572000 PRN	DEFINED 08	572000
AMERICAN FINL RLTY TR 1099	COM	02607P305	16	1099 SH	DEFINED 01	
AMERICAN FINL RLTY TR 325 1301	COM	02607P305	76	5350 SH	OTHER 01	3724
AMERICAN FINL RLTY TR	COM	02607P305	234	16496 SH	DEFINED 08	16496
AMERICAN GREETINGS CORP 685	CL A	026375105	562	20525 SH	DEFINED 01	19840
AMERICAN GREETINGS CORP 225	CL A	026375105	190	6939 SH	OTHER 01	6714
AMERICAN GREETINGS CORP	CL A	026375105	16658	607945 SH	DEFINED 05	607945

AMERICAN GREETINGS CORP	CL A	026375105	683	24935	SH	DEFINED	08	24935	
AMERICAN HEALTHWAYS INC	COM	02649V104	199	4690	SH	DEFINED	01	4590	
100									
AMERICAN HEALTHWAYS INC	COM	02649V104	15	350	SH	OTHER	01		
350									
AMERICAN HEALTHWAYS INC	COM	02649V104	4585	108125	SH	DEFINED	05	108125	
AMERICAN HOME MTG INVT CORP	COM	02660R107	43	1412	SH	DEFINED	01	1412	
AMERICAN HOME MTG INVT CORP	COM	02660R107	52	1700	SH	OTHER	01	1700	
AMERICAN HOME MTG INVT CORP	COM	02660R107	850	28050	SH	DEFINED	05	28050	
AMERICAN INTL GROUP INC	COM	026874107	439685	7096275	SH	DEFINED	01	6712440	
383835									
AMERICAN INTL GROUP INC	COM	026874107	233904	3775075	SH	OTHER	01	2528714	
1246361									
AMERICAN INTL GROUP INC	COM	026874107	32777	529000	SH	CALL	DEFINED	01	529000
AMERICAN INTL GROUP INC	COM	026874107	243540	3930600	SH	PUT	DEFINED	01	3930600
AMERICAN INTL GROUP INC	COM	026874107	929	15000	SH	PUT	OTHER	01	15000
AMERICAN INTL GROUP INC	COM	026874107	266126	4295126	SH	DEFINED	05	3895984	
399142									
AMERICAN INTL GROUP INC	COM	026874107	65837	1062573	SH	DEFINED	08	1062573	
AMERICAN INTL GROUP INC	COM	026874107	21110	340700	SH	CALL	DEFINED	08	340700
AMERICAN INTL GROUP INC	COM	026874107	2478	40000	SH	PUT	DEFINED	08	40000
AMERICAN INTL GROUP INC	COM	026874107	225	3637	SH	DEFINED	13	2204	
1433									
AMERICAN INTL GROUP INC	COM	026874107	12	187	SH	OTHER	13		
187									
AMERICAN INTL GROUP INC	COM	026874107	41724	673400	SH	DEFINED	17	673400	
AMERICAN INTL GROUP INC	COM	026874107	3098	50000	SH	PUT	DEFINED	17	50000
AMERICAN INTL GROUP INC	COM	026874107	62	1000	SH	DEFINED	18	1000	
AMERICAN INTL GROUP INC	COM	026874107	56	901	SH	DEFINED		901	
AMERICAN ITALIAN PASTA CO	CL A	027070101	227	21250	SH	DEFINED	01	5450	
15800									
AMERICAN ITALIAN PASTA CO	CL A	027070101	5276	494900	SH	DEFINED	05	494900	
AMERICAN ITALIAN PASTA CO	CL A	027070101	41	3857	SH	DEFINED	08	3857	
AMERICAN MED SYS HLDGS INC	COM	02744M108	2244	111360	SH	DEFINED	01	66970	
44390									
AMERICAN MED SYS HLDGS INC	COM	02744M108	1	50	SH	OTHER	01		
50									
AMERICAN MED SYS HLDGS INC	COM	02744M108	17535	870216	SH	DEFINED	05	870216	
AMERICAN MED SYS HLDGS INC	COM	02744M108	84	4168	SH	DEFINED	08	4168	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	208	4565	SH	DEFINED	01		
4565									
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	281	6155	SH	OTHER	01	4565	
1155									
435									
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	538	11792	SH	DEFINED	08	11792	
AMERICAN PHYSICIANS CAPITAL	COM	028884104	287	5850	SH	DEFINED	05	5850	
AMERICAN PHYSICIANS CAPITAL	COM	028884104	74	1501	SH	DEFINED	08	1501	
AMERICAN RETIREMENT CORP	COM	028913101	32	1700	SH	DEFINED	08	1700	
AMERICAN RETIREMENT CORP	COM	028913101	448	23800	SH	DEFINED	17	23800	
AMERICAN PWR CONVERSION CORP	COM	029066107	1228	47390	SH	DEFINED	01	45545	
1845									
AMERICAN PWR CONVERSION CORP	COM	029066107	746	28792	SH	OTHER	01	27517	
1275									
AMERICAN PWR CONVERSION CORP	COM	029066107	3994	154146	SH	DEFINED	05	154146	
AMERICAN PWR CONVERSION CORP	COM	029066107	3802	146726	SH	DEFINED	08	146726	
AMERICAN REPROGRAPHICS CO	COM	029263100	239	14002	SH	DEFINED	01	13492	
510									
AMERICAN REPROGRAPHICS CO	COM	029263100	2811	164400	SH	DEFINED	05	164400	
AMERICAN REPROGRAPHICS CO	COM	029263100	50	2900	SH	DEFINED	08	2900	
AMERICAN REPROGRAPHICS CO	COM	029263100	93	5450	SH	DEFINED	17	5450	
AMERICAN SCIENCE & ENGR INC	COM	029429107	13	200	SH	DEFINED	01	200	
AMERICAN SCIENCE & ENGR INC	COM	029429107	125	1900	SH	OTHER	01	1900	
AMERICAN SCIENCE & ENGR INC	COM	029429107	95	1456	SH	DEFINED	08	1456	
AMERICAN SHARED HOSPITAL SVC	COM	029595105	1261	209797	SH	DEFINED	01	209797	
AMERICAN STD COS INC DEL	COM	029712106	14556	312700	SH	DEFINED	01	284805	
27895									
AMERICAN STD COS INC DEL	COM	029712106	872	18737	SH	OTHER	01	16082	
2655									
AMERICAN STD COS INC DEL	COM	029712106	94355	2026965	SH	DEFINED	05	2019635	
7330									
AMERICAN STD COS INC DEL	COM	029712106	856	18395	SH	DEFINED	08	18395	
AMERICAN STD COS INC DEL	COM	029712106	5837	125400	SH	CALL	DEFINED	08	125400
AMERICAN STD COS INC DEL	COM	029712106	276	5938	SH	DEFINED		5938	
AMERICAN STS WTR CO	COM	029899101	1455	43499	SH	DEFINED	01	39046	
1350									
3103									
AMERICAN STS WTR CO	COM	029899101	47	1400	SH	OTHER	01		
1400									
AMERICAN STS WTR CO	COM	029899101	14926	446075	SH	DEFINED	05	385675	
60400									
AMERICAN TOWER CORP	CL A	029912201	2408	96514	SH	DEFINED	01	85521	
10993									
AMERICAN TOWER CORP	CL A	029912201	344	13775	SH	OTHER	01	13775	
AMERICAN TOWER CORP	CL A	029912201	14672	588065	SH	DEFINED	05	588065	
AMERICAN TOWER CORP	CL A	029912201	3635	145681	SH	DEFINED	08	145681	
AMERICAN TOWER CORP	CL A	029912201	203664	8162900	SH	CALL	DEFINED	08	8162900
AMERICAN TOWER CORP	CL A	029912201	8499	340655	SH	DEFINED	17	340655	

AMERICAN TOWER CORP	CL A		029912201	30	1200	SH	CALL	DEFINED	17	1200
AMERICAN TOWER CORP	NOTE	5.000%	029912AF9	99	100000	PRN		DEFINED	05	100000
AMERICAN TOWER CORP	NOTE	5.000%	029912AF9	674	678000	PRN		DEFINED	08	678000
AMERICAN TOWER CORP	NOTE	3.000%	029912AR3	13192	9790000	PRN		DEFINED	05	9790000
AMERICANWEST BANCORPORATION	COM		03058P109	191	8250	SH		DEFINED	05	8250
AMERICANWEST BANCORPORATION	COM		03058P109	12	501	SH		DEFINED	08	501
AMERICREDIT CORP 50210	COM		03060R101	10051	421080	SH		DEFINED	01	370870
AMERICREDIT CORP 475	COM		03060R101	419	17555	SH		OTHER	01	17080
AMERICREDIT CORP	COM		03060R101	14231	596200	SH		DEFINED	05	596200
AMERICREDIT CORP	COM		03060R101	1057	44270	SH		DEFINED	08	44270
AMERICREDIT CORP	COM		03060R101	888	37190	SH		DEFINED	17	37190
AMERICAS CAR MART INC 150	COM		03062T105	3	150	SH		DEFINED	01	
AMERICAS CAR MART INC 11950	COM		03062T105	217	12100	SH		OTHER	01	150
AMERICAS CAR MART INC	COM		03062T105	5	300	SH		DEFINED	08	300
AMERON INTL INC 600	COM		030710107	586	12640	SH		DEFINED	01	12040
AMERON INTL INC	COM		030710107	158	3400	SH		OTHER	01	3400
AMERON INTL INC	COM		030710107	312	6725	SH		DEFINED	05	6725
AMERON INTL INC	COM		030710107	153	3300	SH		DEFINED	08	3300
AMERIVEST PPTYS INC DEL	COM		03071L101	912	222900	SH		DEFINED	08	222900
AMERUS GROUP CO 2990	COM		03072M108	1483	25848	SH		DEFINED	01	22858
AMERUS GROUP CO 1206	COM		03072M108	201	3496	SH		OTHER	01	2290
AMERUS GROUP CO 32247	COM		03072M108	17610	306954	SH		DEFINED	05	274707
AMERUS GROUP CO	COM		03072M108	651	11344	SH		DEFINED	08	11344
AMERISOURCEBERGEN CORP 3350	COM		03073E105	146547	1895825	SH		DEFINED	01	1892475
AMERISOURCEBERGEN CORP 970	COM		03073E105	83	1075	SH		OTHER	01	105
AMERISOURCEBERGEN CORP 16550	COM		03073E105	23181	299886	SH		DEFINED	05	283336
AMERISOURCEBERGEN CORP	COM		03073E105	1174	15194	SH		DEFINED	08	15194
AMERISOURCEBERGEN CORP	COM		03073E105	12979	167900	SH	CALL	DEFINED	08	167900
AMERISOURCEBERGEN CORP	COM		03073E105	16419	212400	SH	PUT	DEFINED	08	212400
AMERIGROUP CORP 21115 9755	COM		03073T102	817	42704	SH		DEFINED	01	11834
AMERIGROUP CORP 4985	COM		03073T102	95	4985	SH		OTHER	01	
AMERIGROUP CORP	COM		03073T102	3624	189555	SH		DEFINED	05	189555
AMERIGROUP CORP	COM		03073T102	61	3200	SH		DEFINED	08	3200
AMERITRADE HLDG CORP NEW	COM		03074K100	21	975	SH		DEFINED	01	975
AMERITRADE HLDG CORP NEW	COM		03074K100	21	1000	SH		DEFINED	05	1000
AMERITRADE HLDG CORP NEW	COM		03074K100	1170	54500	SH		DEFINED	08	54500
AMERITRADE HLDG CORP NEW	COM		03074K100	3319	154584	SH		DEFINED	17	154584
AMERIPRISE FINL INC	COM		03076C106	1400	39100	SH		DEFINED	17	39100
AMERIGAS PARTNERS L P 4750	UNIT L P INT		030975106	271	8425	SH		DEFINED	01	3675
AMERIGAS PARTNERS L P 500	UNIT L P INT		030975106	697	21650	SH		OTHER	01	21150
AMERIGAS PARTNERS L P	UNIT L P INT		030975106	51	1600	SH		DEFINED	08	1600
AMETEK INC NEW 1110	COM		031100100	1463	34050	SH		DEFINED	01	32940
AMETEK INC NEW 6000	COM		031100100	316	7350	SH		OTHER	01	1350
AMETEK INC NEW	NOTE		031100100	7020	163368	SH		DEFINED	05	163368
AMETEK INC NEW	COM		031100100	904	21039	SH		DEFINED	08	21039
AMGEN INC 196740	COM		031162100	163305	2049774	SH		DEFINED	01	1853034
AMGEN INC 431210	COM		031162100	88376	1109274	SH		OTHER	01	678064
AMGEN INC	COM		031162100	15934	200000	SH	PUT	DEFINED	01	200000
AMGEN INC 255575	COM		031162100	218598	2743798	SH		DEFINED	05	2488223
AMGEN INC	COM		031162100	12863	161452	SH		DEFINED	08	161452
AMGEN INC	COM		031162100	1195	15000	SH	CALL	DEFINED	08	15000
AMGEN INC	COM		031162100	44	550	SH		DEFINED	13	550
AMGEN INC	COM		031162100	10	122	SH		OTHER	13	122
AMGEN INC	COM		031162100	786	9867	SH		DEFINED	17	9867
AMGEN INC 1702	COM		031162100	136	1702	SH		OTHER	17	
AMGEN INC	COM		031162100	8206	103000	SH	PUT	DEFINED	17	103000
AMIS HLDGS INC 3225	COM		031538101	38	3225	SH		DEFINED	01	
AMIS HLDGS INC 4525	COM		031538101	54	4525	SH		OTHER	01	
AMIS HLDGS INC	COM		031538101	56	4750	SH		DEFINED	05	4750
AMIS HLDGS INC	COM		031538101	33	2808	SH		DEFINED	08	2808
AMKOR TECHNOLOGY INC	COM		031652100	156	35700	SH		DEFINED	01	35700
AMKOR TECHNOLOGY INC	COM		031652100	118	27000	SH		DEFINED	05	27000

AMKOR TECHNOLOGY INC	COM	031652100	218	50000	SH	CALL	DEFINED	08	50000
AMPHENOL CORP NEW 3090	CL A	032095101	796	19740	SH		DEFINED	01	16650
AMPHENOL CORP NEW	CL A	032095101	147	3650	SH		OTHER	01	3650
AMPHENOL CORP NEW	CL A	032095101	8880	220125	SH		DEFINED	05	220125
AMPHENOL CORP NEW	CL A	032095101	1007	24953	SH		DEFINED	08	24953
AMSOUTH BANCORPORATION 18707	COM	032165102	57992	2295812	SH		DEFINED	01	2277105
AMSOUTH BANCORPORATION 9278	COM	032165102	1148	45466	SH		OTHER	01	36188
AMSOUTH BANCORPORATION	COM	032165102	4848	191925	SH		DEFINED	05	191925
AMSOUTH BANCORPORATION	COM	032165102	1442	57097	SH		DEFINED	08	57097
AMSOUTH BANCORPORATION	COM	032165102	506	20034	SH		DEFINED	17	20034
AMSURG CORP 25700	COM	03232P405	1064	38871	SH		DEFINED	01	13171
AMSURG CORP 2875	COM	03232P405	79	2875	SH		OTHER	01	
AMSURG CORP	COM	03232P405	5196	189917	SH		DEFINED	05	189917
AMSURG CORP	COM	03232P405	109	4000	SH		DEFINED	08	4000
AMYLIN PHARMACEUTICALS INC 295 26148	COM	032346108	4927	141623	SH		DEFINED	01	115180
AMYLIN PHARMACEUTICALS INC 365	COM	032346108	13	365	SH		OTHER	01	
AMYLIN PHARMACEUTICALS INC 10200	COM	032346108	27388	787251	SH		DEFINED	05	777051
AMYLIN PHARMACEUTICALS INC	COM	032346108	10548	303200	SH	CALL	DEFINED	08	303200
AMYLIN PHARMACEUTICALS INC	COM	032346108	4843	139200	SH	PUT	DEFINED	08	139200
ANADARKO PETE CORP 19842	COM	032511107	22892	239079	SH		DEFINED	01	219237
ANADARKO PETE CORP 57941	COM	032511107	20478	213872	SH		OTHER	01	155931
ANADARKO PETE CORP	COM	032511107	4788	50000	SH	CALL	DEFINED	01	50000
ANADARKO PETE CORP	COM	032511107	4788	50000	SH	PUT	DEFINED	01	50000
ANADARKO PETE CORP	COM	032511107	18170	189764	SH		DEFINED	05	189764
ANADARKO PETE CORP	COM	032511107	10487	109527	SH		DEFINED	08	109527
ANADARKO PETE CORP	COM	032511107	1494	15600	SH	PUT	DEFINED	08	15600
ANALOG DEVICES INC 32702	COM	032654105	159472	4293808	SH		DEFINED	01	4261106
ANALOG DEVICES INC 29431	COM	032654105	11691	314784	SH		OTHER	01	285353
ANALOG DEVICES INC 6200	COM	032654105	15550	418686	SH		DEFINED	05	412486
ANALOG DEVICES INC	COM	032654105	1573	42355	SH		DEFINED	08	42355
ANALOG DEVICES INC	COM	032654105	1099	29600	SH	PUT	DEFINED	08	29600
ANALOG DEVICES INC	COM	032654105	4	100	SH		DEFINED	13	100
ANALOG DEVICES INC	COM	032654105	1247	33572	SH		DEFINED	17	33572
ANALOGIC CORP 4500	COM PAR \$0.0	032657207	2373	47076	SH		DEFINED	01	42576
ANALOGIC CORP	COM PAR \$0.0	032657207	46	910	SH		OTHER	01	910
ANALOGIC CORP 47000	COM PAR \$0.0	032657207	17566	348465	SH		DEFINED	05	301465
ANALOGIC CORP 78700	COM PAR \$0.0	032657207	3967	78700	SH		OTHER	17	
ANALYSTS INTL CORP 33750	COM	032681108	952	359150	SH		DEFINED	01	325400
ANALYSTS INTL CORP 544900	COM	032681108	3807	1436650	SH		DEFINED	05	891750
ANAREN INC	COM	032744104	172	12191	SH		DEFINED	01	12191
ANAREN INC 810	COM	032744104	68	4800	SH		OTHER	01	3990
ANAREN INC	COM	032744104	8261	585916	SH		DEFINED	05	585916
ANAREN INC	COM	032744104	76	5400	SH		DEFINED	08	5400
ANCHOR BANCORP WIS INC 10100	COM	032839102	421	14275	SH		DEFINED	01	4175
ANCHOR BANCORP WIS INC 150	COM	032839102	4	150	SH		OTHER	01	
ANCHOR BANCORP WIS INC	COM	032839102	2582	87600	SH		DEFINED	05	87600
ANCHOR BANCORP WIS INC	COM	032839102	38	1296	SH		DEFINED	08	1296
ANDREW CORP 3595	COM	034425108	981	88013	SH		DEFINED	01	84418
ANDREW CORP 150	COM	034425108	203	18229	SH		OTHER	01	18079
ANDREW CORP	COM	034425108	15330	1374854	SH		DEFINED	05	1374854
ANDREW CORP	COM	034425108	206	18463	SH		DEFINED	08	18463
ANDREW CORP	NOTE 3.250%	034425AB4	207	200000	PRN		DEFINED	01	200000
ANDREW CORP	NOTE 3.250%	034425AB4	4172	4031000	PRN		DEFINED	08	4031000
ANDRX CORP DEL 1940	ANDRX GROUP	034553107	6819	441955	SH		DEFINED	05	440015
ANDRX CORP DEL	ANDRX GROUP	034553107	2004	129850	SH		DEFINED	08	129850
ANDRX CORP DEL	ANDRX GROUP	034553107	9576	620600	SH	CALL	DEFINED	08	620600
ANDRX CORP DEL	ANDRX GROUP	034553107	1136	73600	SH	PUT	DEFINED	08	73600
ANGELICA CORP 4654	COM	034663104	254	14224	SH		DEFINED	01	9570
ANGELICA CORP 1471	COM	034663104	26	1471	SH		OTHER	01	





APACHE CORP 101328	COM	037411105	24645	327638	SH	OTHER	01	226310	
APACHE CORP 8952	COM	037411105	30683	407915	SH	DEFINED	05	398963	
APACHE CORP	COM	037411105	13614	180987	SH	DEFINED	08	180987	
APACHE CORP	COM	037411105	13803	183500	SH	CALL	DEFINED	08	183500
APACHE CORP	COM	037411105	8966	119200	SH	PUT	DEFINED	08	119200
APACHE CORP 120	COM	037411105	24	320	SH	DEFINED	13	200	
APACHE CORP 40300	COM	037411105	3031	40300	SH	OTHER	17		
APARTMENT INVT & MGMT CO 8136 730	CL A	03748R101	1939	49994	SH	DEFINED	01	41128	
APARTMENT INVT & MGMT CO 8501	CL A	03748R101	330	8501	SH	OTHER	01		
APARTMENT INVT & MGMT CO	CL A	03748R101	3552	91585	SH	DEFINED	05	91585	
APARTMENT INVT & MGMT CO	CL A	03748R101	637	16416	SH	DEFINED	08	16416	
APARTMENT INVT & MGMT CO	CL A	03748R101	480	12386	SH	DEFINED	17	12386	
APOGEE ENTERPRISES INC 3250	COM	037598109	56	3250	SH	DEFINED	01		
APOGEE ENTERPRISES INC 450 16250	COM	037598109	341	19950	SH	OTHER	01	3250	
APOGEE ENTERPRISES INC	COM	037598109	1836	107350	SH	DEFINED	05	107350	
APOGEE ENTERPRISES INC	COM	037598109	149	8700	SH	DEFINED	08	8700	
APOLLO GROUP INC 30670	CL A	037604105	3814	57444	SH	DEFINED	01	26774	
APOLLO GROUP INC 845	CL A	037604105	2287	34442	SH	OTHER	01	33597	
APOLLO GROUP INC	CL A	037604105	5487	82646	SH	DEFINED	05	82646	
APOLLO GROUP INC	CL A	037604105	1040	15665	SH	DEFINED	08	15665	
APOLLO GROUP INC	CL A	037604105	996	15000	SH	CALL	DEFINED	08	15000
APOGENT TECHNOLOGIES INC	DBCV	03760AAK7	5582	4690000	PRN	DEFINED	08	4690000	
APOLLO INVT CORP	COM	03761U106	104	5259	SH	DEFINED	01	5259	
APOLLO INVT CORP 1008	COM	03761U106	20	1008	SH	OTHER	01		
APOLLO INVT CORP	COM	03761U106	3775	190666	SH	DEFINED	05	190666	
APOLLO INVT CORP	COM	03761U106	278	14050	SH	DEFINED	08	14050	
APPLE COMPUTER INC 21190	COM	037833100	12348	230322	SH	DEFINED	01	209132	
APPLE COMPUTER INC 48605	COM	037833100	4610	85985	SH	OTHER	01	37380	
APPLE COMPUTER INC	COM	037833100	2402	44800	SH	CALL	DEFINED	01	44800
APPLE COMPUTER INC	COM	037833100	2402	44800	SH	PUT	DEFINED	01	44800
APPLE COMPUTER INC	COM	037833100	46340	864399	SH	DEFINED	05	864399	
APPLE COMPUTER INC	COM	037833100	5285	98576	SH	DEFINED	08	98576	
APPLE COMPUTER INC	COM	037833100	31828	593700	SH	CALL	DEFINED	08	593700
APPLE COMPUTER INC	COM	037833100	46491	867200	SH	PUT	DEFINED	08	867200
APPLE COMPUTER INC	COM	037833100	42	775	SH	DEFINED	13	775	
APPLE COMPUTER INC	COM	037833100	23	421	SH	DEFINED	17	421	
APPLE COMPUTER INC	COM	037833100	17691	330000	SH	PUT	DEFINED	17	330000
APPLEBEES INTL INC 16652	COM	037899101	1737	83933	SH	DEFINED	01	67281	
APPLEBEES INTL INC 7125	COM	037899101	297	14331	SH	OTHER	01	7206	
APPLEBEES INTL INC	COM	037899101	12702	613934	SH	DEFINED	05	613934	
APPLEBEES INTL INC	COM	037899101	467	22591	SH	DEFINED	08	22591	
APPLIED INNOVATION INC 50000	COM	037916103	270	70000	SH	DEFINED	05	20000	
APRIA HEALTHCARE GROUP INC 490	COM	037933108	723	22655	SH	DEFINED	01	22165	
APRIA HEALTHCARE GROUP INC 485	COM	037933108	21	665	SH	OTHER	01	180	
APRIA HEALTHCARE GROUP INC	COM	037933108	10362	324733	SH	DEFINED	05	324733	
APRIA HEALTHCARE GROUP INC	COM	037933108	8047	252187	SH	DEFINED	08	252187	
APRIA HEALTHCARE GROUP INC	COM	037933108	8616	270000	SH	CALL	DEFINED	08	270000
APRIA HEALTHCARE GROUP INC	NOTE 3.375%	037933AB4	6345	6130000	PRN	DEFINED	05	6130000	
APPLERA CORP 6619	COM AP BIO G	038020103	3332	143389	SH	DEFINED	01	136770	
APPLERA CORP 5505	COM AP BIO G	038020103	1270	54668	SH	OTHER	01	49163	
APPLERA CORP 142050	COM AP BIO G	038020103	18790	808533	SH	DEFINED	05	666483	
APPLERA CORP	COM AP BIO G	038020103	819	35229	SH	DEFINED	08	35229	
APPLERA CORP 60	COM CE GEN G	038020202	106	8763	SH	DEFINED	01	8703	
APPLERA CORP 925	COM CE GEN G	038020202	67	5547	SH	OTHER	01	4622	
APPLERA CORP	COM CE GEN G	038020202	710	58500	SH	DEFINED	05	58500	
APPLERA CORP	COM CE GEN G	038020202	873	72000	SH	DEFINED	08	72000	
APPLICA INC	COM	03815A106	5	2875	SH	DEFINED	01	2875	
APPLICA INC	COM	03815A106	131	78675	SH	DEFINED	05	78675	
APPLICA INC	COM	03815A106	7	4449	SH	DEFINED	08	4449	
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	12	4100	SH	DEFINED	01	4100	
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	285	100165	SH	OTHER	01	100165	
APPLIED DIGITAL SOLUTIONS	COM NEW	038188306	1	338	SH	DEFINED	08	338	

APPLIED FILMS CORP	COM	038197109	2	110	SH	OTHER	01	110	
APPLIED FILMS CORP	COM	038197109	236	11225	SH	DEFINED	05	11225	
APPLIED INDL TECHNOLOGIES IN 15050	COM	03820C105	835	23262	SH	DEFINED	01	8212	
APPLIED INDL TECHNOLOGIES IN 2425	COM	03820C105	87	2425	SH	OTHER	01		
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	3457	96350	SH	DEFINED	05	96350	
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	71	1990	SH	DEFINED	08	1990	
APPLIED MATLS INC 72180	COM	038222105	11242	662859	SH	DEFINED	01	590679	
APPLIED MATLS INC 87555	COM	038222105	4837	285186	SH	OTHER	01	197631	
APPLIED MATLS INC	COM	038222105	5088	300000	SH	CALL	DEFINED	01	300000
APPLIED MATLS INC	COM	038222105	5088	300000	SH	PUT	DEFINED	01	300000
APPLIED MATLS INC 288070	COM	038222105	39271	2315510	SH	DEFINED	05	2027440	
APPLIED MATLS INC	COM	038222105	2860	168606	SH	DEFINED	08	168606	
APPLIED MATLS INC	COM	038222105	5088	300000	SH	CALL	DEFINED	08	300000
APPLIED MATLS INC	COM	038222105	8522	502500	SH	PUT	DEFINED	08	502500
APPLIED MATLS INC	COM	038222105	9044	533248	SH	DEFINED	17	533248	
APPLIED MATLS INC	COM	038222105	33157	1955000	SH	CALL	DEFINED	17	1955000
APPLIED MATLS INC	COM	038222105	20437	1205000	SH	PUT	DEFINED	17	1205000
APPLIED MICRO CIRCUITS CORP 450	COM	03822W109	252	83901	SH	DEFINED	01	83451	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	11	3625	SH	OTHER	01	3625	
APPLIED MICRO CIRCUITS CORP 12800	COM	03822W109	961	320173	SH	DEFINED	05	307373	
APPLIED MICRO CIRCUITS CORP	COM	03822W109	91	30196	SH	DEFINED	08	30196	
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	26	1350	SH	DEFINED	01	1350	
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	728	38175	SH	DEFINED	05	38175	
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	86	4532	SH	DEFINED	08	4532	
APROPOS TECHNOLOGY INC	COM	038334108	27	10000	SH	DEFINED	01	10000	
APTARGROUP INC 4600	COM	038336103	897	18010	SH	DEFINED	01	13410	
APTARGROUP INC 4850	COM	038336103	242	4850	SH	OTHER	01		
APTARGROUP INC	COM	038336103	10873	218280	SH	DEFINED	05	218280	
APTARGROUP INC	COM	038336103	194	3885	SH	DEFINED	08	3885	
AQUA AMERICA INC 8479	COM	03836W103	2515	66138	SH	DEFINED	01	57659	
AQUA AMERICA INC 1687	COM	03836W103	515	13542	SH	OTHER	01	11855	
AQUA AMERICA INC 60177	COM	03836W103	15341	403501	SH	DEFINED	05	343324	
AQUA AMERICA INC	COM	03836W103	979	25762	SH	DEFINED	08	25762	
AQUANTIVE INC 20235	COM	03839G105	407	20235	SH	DEFINED	01		
AQUANTIVE INC 580 7365	COM	03839G105	557	27650	SH	OTHER	01	19705	
AQUANTIVE INC	COM	03839G105	3463	172040	SH	DEFINED	05	172040	
AQUILA INC 3820	COM	03840P102	231	58238	SH	DEFINED	01	54418	
AQUILA INC 1373	COM	03840P102	26	6495	SH	OTHER	01	5122	
AQUILA INC	COM	03840P102	4618	1166078	SH	DEFINED	05	1166078	
AQUILA INC	COM	03840P102	791	199775	SH	DEFINED	08	199775	
AQUILA INC	COM	03840P102	430	108612	SH	DEFINED	17	108612	
ARAMARK CORP	CL B	038521100	230	8625	SH	DEFINED	01	8625	
ARAMARK CORP 1610	CL B	038521100	3877	145150	SH	DEFINED	05	143540	
ARAMARK CORP	CL B	038521100	411	15400	SH	DEFINED	08	15400	
ARBINET THEXCHANGE INC	COM	03875P100	4856	674428	SH	DEFINED	01	674428	
ARBINET THEXCHANGE INC	COM	03875P100	6	878	SH	DEFINED	08	878	
ARBINET THEXCHANGE INC	COM	03875P100	1171	162609	SH	DEFINED		162609	
ARBITRON INC 14333	COM	03875Q108	1010	25345	SH	DEFINED	01	11012	
ARBITRON INC 175	COM	03875Q108	7	175	SH	OTHER	01		
ARBITRON INC	COM	03875Q108	6574	165000	SH	DEFINED	05	165000	
ARBITRON INC	COM	03875Q108	48	1210	SH	DEFINED	08	1210	
ARBOR RLTY TR INC	COM	038923108	286	10175	SH	DEFINED	05	10175	
ARBOR RLTY TR INC	COM	038923108	273	9702	SH	DEFINED	08	9702	
ARCH CHEMICALS INC 6555 1830	COM	03937R102	2867	123313	SH	DEFINED	01	114928	
ARCH CHEMICALS INC 222863	COM	03937R102	5182	222863	SH	OTHER	01		
ARCH CHEMICALS INC	COM	03937R102	2230	95925	SH	DEFINED	05	95925	
ARCH CHEMICALS INC	COM	03937R102	5	200	SH	DEFINED	08	200	
ARCH COAL INC 22385	COM	039380100	10901	161497	SH	DEFINED	01	139112	
ARCH COAL INC 2675	COM	039380100	937	13880	SH	OTHER	01	11205	
ARCH COAL INC	COM	039380100	24783	367155	SH	DEFINED	05	367155	
ARCH COAL INC	COM	039380100	943	13964	SH	DEFINED	08	13964	
ARCH COAL INC	PFD CV 5% PE	039380209	40654	248725	SH	OTHER	17		



ARTESYN TECHNOLOGIES INC 1225	COM	043127109	11	1225 SH	OTHER	01	
ARTESYN TECHNOLOGIES INC	COM	043127109	1260	135475 SH	DEFINED	05	135475
ARTESYN TECHNOLOGIES INC	COM	043127109	19	2076 SH	DEFINED	08	2076
ARTHROCARE CORP	COM	043136100	116	2892 SH	DEFINED	01	2892
ARTHROCARE CORP	COM	043136100	138	3420 SH	OTHER	01	3420
ARTHROCARE CORP	COM	043136100	8172	203187 SH	DEFINED	05	203187
ARTHROCARE CORP	COM	043136100	35	876 SH	DEFINED	08	876
ARVINMERITOR INC 695	COM	043353101	212	12653 SH	DEFINED	01	11958
ARVINMERITOR INC	COM	043353101	36	2143 SH	OTHER	01	2143
ARVINMERITOR INC	COM	043353101	3667	219336 SH	DEFINED	05	219336
ARVINMERITOR INC	COM	043353101	329	19655 SH	DEFINED	08	19655
ARVINMERITOR INC 85000	COM	043353101	1421	85000 SH	OTHER	17	
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	857	50342 SH	DEFINED	01	50342
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	175	10275 SH	DEFINED	05	10275
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	29	1700 SH	DEFINED	08	1700
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	3	308 SH	DEFINED	01	308
ASHFORD HOSPITALITY TR INC	COM SHS	044103109	296	27500 SH	DEFINED	05	27500
ASHLAND INC NEW	COM	044209104	25	445 SH	DEFINED	01	445
ASHLAND INC NEW 162	COM	044209104	49999	905117 SH	DEFINED	05	904955
ASHLAND INC NEW	COM	044209104	7602	137623 SH	DEFINED	08	137623
ASHLAND INC NEW	COM	044209104	435	7875 SH	DEFINED	17	7875
ASHWORTH INC 6654	COM	04516H101	67	9880 SH	DEFINED	01	3226
ASHWORTH INC 1675	COM	04516H101	11	1675 SH	OTHER	01	
ASHWORTH INC	COM	04516H101	2388	349631 SH	DEFINED	05	349631
ASHWORTH INC	COM	04516H101	7	1010 SH	DEFINED	08	1010
ASTAINFO HLDGS INC	COM	04518A104	67	13850 SH	DEFINED	05	13850
ASPECT MED SYS INC 12600	COM	045235108	739	24955 SH	DEFINED	01	12355
ASPECT MED SYS INC 901	COM	045235108	373	12600 SH	OTHER	01	11699
ASPECT MED SYS INC	COM	045235108	8582	289639 SH	DEFINED	05	289639
ASPECT MED SYS INC	COM	045235108	74	2500 SH	DEFINED	08	2500
ASPEN TECHNOLOGY INC 86300	COM	045327103	539	86300 SH	OTHER	01	
ASPEN TECHNOLOGY INC	COM	045327103	6	1000 SH	DEFINED	08	1000
ASSET ACCEP CAP CORP	COM	04543P100	3591	119822 SH	DEFINED	05	119822
ASSET ACCEP CAP CORP	COM	04543P100	129	4300 SH	DEFINED	08	4300
ASSOCIATED BANC CORP 1285	COM	045487105	1077	35321 SH	DEFINED	01	34036
ASSOCIATED BANC CORP 1180	COM	045487105	101	3315 SH	OTHER	01	2135
ASSOCIATED BANC CORP	COM	045487105	9940	326103 SH	DEFINED	05	326103
ASSOCIATED BANC CORP	COM	045487105	1502	49277 SH	DEFINED	08	49277
ASSURANT INC	COM	04621X108	2664	70000 SH	OTHER	01	70000
ASSURANT INC	COM	04621X108	1873	49200 SH	DEFINED	05	49200
ASSURANT INC	COM	04621X108	393	10325 SH	DEFINED	08	10325
ASSURANT INC	COM	04621X108	2047	53788 SH	DEFINED	17	53788
ASTA FDG INC 600	COM	046220109	21	700 SH	DEFINED	01	100
ASTA FDG INC	COM	046220109	12	400 SH	OTHER	01	400
ASTA FDG INC	COM	046220109	179	5900 SH	DEFINED	08	5900
ASTEC INDS INC 1500 300	COM	046224101	122	4300 SH	DEFINED	01	2500
ASTEC INDS INC 75	COM	046224101	2	75 SH	OTHER	01	
ASTEC INDS INC	COM	046224101	1645	57950 SH	DEFINED	05	57950
ASTEC INDS INC	COM	046224101	160	5622 SH	DEFINED	08	5622
ASTORIA FINL CORP 4862	COM	046265104	794	30043 SH	DEFINED	01	25181
ASTORIA FINL CORP	COM	046265104	104	3922 SH	OTHER	01	3922
ASTORIA FINL CORP	COM	046265104	5764	218185 SH	DEFINED	05	218185
ASTORIA FINL CORP	COM	046265104	504	19093 SH	DEFINED	08	19093
ASTRAZENECA PLC 9715	SPONSORED AD	046353108	10416	221143 SH	DEFINED	01	211428
ASTRAZENECA PLC 1101	SPONSORED AD	046353108	459	9751 SH	OTHER	01	8650
ASTRAZENECA PLC 2295	SPONSORED AD	046353108	102490	2176011 SH	DEFINED	05	2173716
ASTRAZENECA PLC	SPONSORED AD	046353108	6139	130345 SH	DEFINED	08	130345
ASTRAZENECA PLC	SPONSORED AD	046353108	8007	170000 SH	CALL	DEFINED	170000
ASTRONICS CORP	COM	046433108	583	60385 SH	DEFINED	01	60385
AT ROAD INC	COM	04648K105	25	5504 SH	DEFINED	08	5504
AT ROAD INC	COM	04648K105	120	26173 SH	DEFINED		26173
ASYST TECHNOLOGY CORP	COM	04648X107	176	37750 SH	DEFINED	05	37750
ASYST TECHNOLOGY CORP	COM	04648X107	17	3700 SH	DEFINED	08	3700
ATARI INC	COM	04651M105	1	1000 SH	DEFINED	01	1000
ATARI INC	COM	04651M105	62	42750 SH	DEFINED	05	42750
ATHEROGENICS INC 950	COM	047439104	696	43442 SH	DEFINED	01	42492

ATHEROGENICS INC	COM	047439104	4075	254213	SH	DEFINED	05	254213	
ATHEROGENICS INC	COM	047439104	85	5326	SH	DEFINED	08	5326	
ATHEROGENICS INC	COM	047439104	16315	1017800	SH	CALL	DEFINED	08	1017800
ATHEROS COMMUNICATIONS INC	COM	04743P108	3	300	SH	DEFINED	01	300	
ATHEROS COMMUNICATIONS INC	COM	04743P108	167	17100	SH	DEFINED	05	17100	
ATHEROS COMMUNICATIONS INC	COM	04743P108	803	82325	SH	DEFINED		82325	
ATLAS AMER INC	COM	049167109	51	1042	SH	DEFINED	01	1042	
ATLAS AMER INC	COM	049167109	218	4462	SH	DEFINED	05	4462	
ATLAS AMER INC	COM	049167109	127	2593	SH	DEFINED	08	2593	
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	107	2200	SH	DEFINED	01	2200	
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	537	11000	SH	OTHER	01	1000	
10000									
ATMEL CORP	COM	049513104	120	58175	SH	DEFINED	01	53935	
4240									
ATMEL CORP	COM	049513104	25	12165	SH	OTHER	01	12165	
ATMEL CORP	COM	049513104	2284	1108661	SH	DEFINED	05	1108661	
ATMEL CORP	COM	049513104	154	74723	SH	DEFINED	08	74723	
ATMOS ENERGY CORP	COM	049560105	21821	772435	SH	DEFINED	01	772435	
ATMOS ENERGY CORP	COM	049560105	214	7583	SH	OTHER	01	5950	
1633									
ATMOS ENERGY CORP	COM	049560105	9672	342375	SH	DEFINED	05	342375	
ATMOS ENERGY CORP	COM	049560105	79	2800	SH	DEFINED	08	2800	
ATWOOD OCEANICS INC	COM	050095108	1044	12393	SH	DEFINED	01	10583	
1810									
ATWOOD OCEANICS INC	COM	050095108	156	1850	SH	OTHER	01	1408	
442									
ATWOOD OCEANICS INC	COM	050095108	20469	243075	SH	DEFINED	05	243075	
AUDIBLE INC	COM NEW	05069A302	1	100	SH	DEFINED	01	100	
AUDIBLE INC	COM NEW	05069A302	340	27700	SH	DEFINED	05	27700	
AUDIBLE INC	COM NEW	05069A302	2003	163014	SH	DEFINED	08	163014	
AUDIBLE INC	COM NEW	05069A302	957	77900	SH	CALL	DEFINED	08	77900
AUDIBLE INC	COM NEW	05069A302	274	22300	SH	PUT	DEFINED	08	22300
AUDIOVOX CORP	CL A	050757103	240	17175	SH	DEFINED	01	7775	
9400									
AUDIOVOX CORP	CL A	050757103	45	3200	SH	OTHER	01		
3200									
AUDIOVOX CORP	CL A	050757103	1212	86675	SH	DEFINED	05	86675	
AUDIOVOX CORP	CL A	050757103	43	3060	SH	DEFINED	08	3060	
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED AD	052528304	216	2350	SH	OTHER	01	1900	
450									
AUTOBYTEL INC	COM	05275N106	71	14125	SH	DEFINED	05	14125	
AUTODESK INC	COM	052769106	27722	596942	SH	DEFINED	01	540477	
13535 42930									
AUTODESK INC	COM	052769106	889	19140	SH	OTHER	01		
19140									
AUTODESK INC	COM	052769106	67871	1461481	SH	DEFINED	05	1189081	
272400									
AUTODESK INC	COM	052769106	1820	39180	SH	DEFINED	08	39180	
AUTOLIV INC	COM	052800109	932	21433	SH	DEFINED	01	21408	
25									
AUTOLIV INC	COM	052800109	28	640	SH	OTHER	01	640	
AUTOLIV INC	COM	052800109	4937	113500	SH	DEFINED	05	113500	
AUTOLIV INC	COM	052800109	392	9021	SH	DEFINED	08	9021	
AUTOLIV INC	COM	052800109	218	5000	SH	PUT	DEFINED	08	5000
AUTOMATIC DATA PROCESSING IN	COM	053015103	238176	5533822	SH	DEFINED	01	5237170	
296652									
AUTOMATIC DATA PROCESSING IN	COM	053015103	132793	3085340	SH	OTHER	01	2699884	
385456									
AUTOMATIC DATA PROCESSING IN	COM	053015103	34985	812856	SH	DEFINED	05	801991	
10865									
AUTOMATIC DATA PROCESSING IN	COM	053015103	3349	77804	SH	DEFINED	08	77804	
AUTOMATIC DATA PROCESSING IN	COM	053015103	67	1550	SH	DEFINED	13	600	
950									
AUTONATION INC	COM	05329W102	8821	441710	SH	DEFINED	01	335990	
102040 3680									
AUTONATION INC	COM	05329W102	173	8670	SH	OTHER	01		
8670									
AUTONATION INC	COM	05329W102	26457	1324814	SH	DEFINED	05	677114	
647700									
AUTONATION INC	COM	05329W102	790	39551	SH	DEFINED	08	39551	
AUTOZONE INC	COM	053332102	1623	19500	SH	DEFINED	01	17115	
2385									
AUTOZONE INC	COM	053332102	441	5300	SH	OTHER	01	2265	
3035									
AUTOZONE INC	COM	053332102	11571	138993	SH	DEFINED	05	45093	
93900									
AUTOZONE INC	COM	053332102	3889	46720	SH	DEFINED	08	46720	
AUTOZONE INC	COM	053332102	3613	43400	SH	CALL	DEFINED	08	43400
AUTOZONE INC	COM	053332102	2498	30000	SH	PUT	DEFINED	08	30000
AVALONBAY CMNTYS INC	COM	053484101	7249	84591	SH	DEFINED	01	82856	
1735									
AVALONBAY CMNTYS INC	COM	053484101	744	8682	SH	OTHER	01	8682	
AVALONBAY CMNTYS INC	COM	053484101	23433	273426	SH	DEFINED	05	273376	
50									
AVALONBAY CMNTYS INC	COM	053484101	1174	13694	SH	DEFINED	08	13694	

AVALONBAY CMNTYS INC	COM	053484101	590	6889 SH	DEFINED 17	6889
AVANEX CORP	COM	05348W109	4	3800 SH	DEFINED 01	3800
AVANEX CORP	COM	05348W109	4	4050 SH	OTHER 01	4050
AVANEX CORP	COM	05348W109	9	9201 SH	DEFINED 08	9201
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	3	2200 SH	DEFINED 01	2200
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	7	5000 SH	OTHER 01	5000
AVANT IMMUNOTHERAPEUTICS INC	COM	053491106	7	5753 SH	DEFINED 08	5753
AVATAR HLDGS INC	COM	053494100	18	300 SH	DEFINED 01	300
AVATAR HLDGS INC	COM	053494100	273	4600 SH	DEFINED 05	4600
AVATAR HLDGS INC	COM	053494100	26	435 SH	DEFINED 08	435
AVAYA INC 92528	COM	053499109	9178	891097 SH	DEFINED 01	798569
AVAYA INC 9106	COM	053499109	361	35036 SH	OTHER 01	25930
AVAYA INC 6190	COM	053499109	17120	1662121 SH	DEFINED 05	1655931
AVAYA INC	COM	053499109	771	74841 SH	DEFINED 08	74841
AVAYA INC	COM	053499109	927	90000 SH	DEFINED	90000
AVERY DENNISON CORP 28925	COM	053611109	9518	181673 SH	DEFINED 01	152748
AVERY DENNISON CORP 18373	COM	053611109	7991	152537 SH	OTHER 01	134164
AVERY DENNISON CORP 1810	COM	053611109	41938	800500 SH	DEFINED 05	798690
AVERY DENNISON CORP	COM	053611109	990	18897 SH	DEFINED 08	18897
AVIALL INC NEW 6659	COM	05366B102	225	6659 SH	DEFINED 01	
AVIALL INC NEW 220 7241	COM	05366B102	470	13900 SH	OTHER 01	6439
AVIALL INC NEW	COM	05366B102	2285	67634 SH	DEFINED 05	67634
AVIALL INC NEW	COM	05366B102	17	502 SH	DEFINED 08	502
AVICI SYS INC	COM NEW	05367L802	46	10000 SH	DEFINED 01	10000
AVID TECHNOLOGY INC 18081	COM	05367P100	749	18081 SH	DEFINED 01	
AVID TECHNOLOGY INC 11300 1219	COM	05367P100	818	19750 SH	OTHER 01	7231
AVID TECHNOLOGY INC	COM	05367P100	5935	143357 SH	DEFINED 05	143357
AVID TECHNOLOGY INC	COM	05367P100	58	1400 SH	DEFINED 08	1400
AVID TECHNOLOGY INC	COM	05367P100	1863	45000 SH	CALL DEFINED 08	45000
AVISTA CORP 5100	COM	05379B107	438	22600 SH	DEFINED 01	17500
AVISTA CORP 3400	COM	05379B107	66	3400 SH	OTHER 01	
AVISTA CORP	COM	05379B107	3914	201750 SH	DEFINED 05	201750
AVISTA CORP	COM	05379B107	20	1049 SH	DEFINED 08	1049
AVNET INC 8363	COM	053807103	2805	114724 SH	DEFINED 01	106361
AVNET INC 750	COM	053807103	249	10177 SH	OTHER 01	9427
AVNET INC	COM	053807103	8562	350192 SH	DEFINED 05	350192
AVNET INC	COM	053807103	1047	42814 SH	DEFINED 08	42814
AVNET INC	COM	053807103	61	2500 SH	PUT DEFINED 08	2500
AVNET INC	COM	053807103	7	300 SH	DEFINED 13	300
AVOCENT CORP 140 485	COM	053893103	836	26427 SH	DEFINED 01	25802
AVOCENT CORP 685	COM	053893103	22	685 SH	OTHER 01	
AVOCENT CORP	COM	053893103	10683	337635 SH	DEFINED 05	337635
AVOCENT CORP	COM	053893103	444	14019 SH	DEFINED 08	14019
AVOCENT CORP	COM	053893103	731	23113 SH	DEFINED 17	23113
AVON PRODS INC 139047	COM	054303102	65071	2410023 SH	DEFINED 01	2270976
AVON PRODS INC 182277	COM	054303102	15966	591331 SH	OTHER 01	409054
AVON PRODS INC 120780	COM	054303102	20402	755645 SH	DEFINED 05	634865
AVON PRODS INC	COM	054303102	1615	59799 SH	DEFINED 08	59799
AVON PRODS INC 645	COM	054303102	45	1680 SH	DEFINED 13	1035
AXA 364	SPONSORED AD	054536107	200	7253 SH	DEFINED 01	6889
AXA 1730	SPONSORED AD	054536107	118	4302 SH	OTHER 01	2572
AXCELIS TECHNOLOGIES INC 20992	COM	054540109	278	53195 SH	DEFINED 01	32203
AXCELIS TECHNOLOGIES INC 26652	COM	054540109	139	26652 SH	OTHER 01	
AXCELIS TECHNOLOGIES INC	COM	054540109	2252	431392 SH	DEFINED 05	431392
AXONYX INC	COM	05461R101	5	4000 SH	DEFINED 01	4000
AXONYX INC 2500	COM	05461R101	3	2500 SH	OTHER 01	
AXONYX INC	COM	05461R101	12	10163 SH	DEFINED 08	10163
AZTAR CORP	COM	054802103	147	4785 SH	DEFINED 01	4785
AZTAR CORP 1200	COM	054802103	37	1200 SH	OTHER 01	

AZTAR CORP	COM	054802103	4423	143550	SH	DEFINED	05	143550
AZTAR CORP	COM	054802103	847	27500	SH	CALL	DEFINED	08
BB&T CORP 34709	COM	054937107	19519	499853	SH	DEFINED	01	465144
BB&T CORP 57132	COM	054937107	8922	228473	SH	OTHER	01	171341
BB&T CORP 64700	COM	054937107	15340	392835	SH	DEFINED	05	328135
BB&T CORP	COM	054937107	3292	84295	SH	DEFINED	08	84295
BB&T CORP	COM	054937107	27	700	SH	CALL	DEFINED	08
BB&T CORP	COM	054937107	27	700	SH	PUT	DEFINED	08
B & G FOODS INC NEW 1000	UNIT	99/99/9 05508R205	13	1000	SH	DEFINED	01	
B & G FOODS INC NEW	UNIT	99/99/9 05508R205	6789	536700	SH	DEFINED	05	536700
B A S F A G 13813	SPONSORED AD	055262505	11342	150431	SH	DEFINED	01	136618
B A S F A G 227	SPONSORED AD	055262505	270	3582	SH	OTHER	01	3355
B A S F A G	SPONSORED AD	055262505	13146	174350	SH	DEFINED	05	174350
B A S F A G	SPONSORED AD	055262505	6032	80000	SH	DEFINED	08	80000
BCE INC 400	COM	05534B109	77	2800	SH	DEFINED	01	2400
BCE INC 1484	COM	05534B109	150	5484	SH	OTHER	01	4000
BCE INC	COM	05534B109	16	600	SH	DEFINED	08	600
BFC FINL CORP	CL A	055384200	17	2443	SH	DEFINED	01	2443
BFC FINL CORP	CL A	055384200	124	17750	SH	DEFINED	05	17750
BFC FINL CORP	CL A	055384200	11	1538	SH	DEFINED	08	1538
BG PLC	ADR FIN INST	055434203	64	1345	SH	DEFINED	01	1345
BG PLC 1000	ADR FIN INST	055434203	136	2858	SH	OTHER	01	1858
BISYS GROUP INC 1205	COM	055472104	2181	162418	SH	DEFINED	01	161213
BISYS GROUP INC 200	COM	055472104	64	4735	SH	OTHER	01	4535
BISYS GROUP INC	COM	055472104	3800	282953	SH	DEFINED	05	282953
BISYS GROUP INC	COM	055472104	341	25355	SH	DEFINED	08	25355
BISYS GROUP INC	NOTE	4.000% 055472AB0	497	500000	PRN	DEFINED	01	500000
BISYS GROUP INC	NOTE	4.000% 055472AB0	4596	4625000	PRN	DEFINED	05	4625000
BJ SVCS CO 9770 43100	COM	055482103	16033	445491	SH	DEFINED	01	392621
BJ SVCS CO 21700	COM	055482103	781	21700	SH	OTHER	01	
BJ SVCS CO	COM	055482103	22179	616264	SH	DEFINED	05	616264
BJ SVCS CO	COM	055482103	9305	258542	SH	DEFINED	08	258542
BJ SVCS CO	COM	055482103	4319	120000	SH	CALL	DEFINED	08
BJ SVCS CO	COM	055482103	3959	110000	SH	PUT	DEFINED	08
BKF CAP GROUP INC	COM	05548G102	73	2363	SH	DEFINED	01	2363
BKF CAP GROUP INC	COM	05548G102	290	9381	SH	OTHER	01	9381
BKF CAP GROUP INC	COM	05548G102	12	400	SH	DEFINED	08	400
BJS WHOLESALE CLUB INC 6668	COM	05548J106	519	18678	SH	DEFINED	01	12010
BJS WHOLESALE CLUB INC	COM	05548J106	136	4875	SH	OTHER	01	4875
BJS WHOLESALE CLUB INC	COM	05548J106	7524	270637	SH	DEFINED	05	270637
BJS WHOLESALE CLUB INC	COM	05548J106	320	11502	SH	DEFINED	08	11502
BOK FINL CORP	COM NEW	05561Q201	179	3717	SH	DEFINED	01	3717
BOK FINL CORP 1500	COM NEW	05561Q201	2027	42070	SH	OTHER	01	40570
BOK FINL CORP	COM NEW	05561Q201	5	100	SH	DEFINED	05	100
BOK FINL CORP	COM NEW	05561Q201	120	2497	SH	DEFINED	08	2497
BP PLC 515323	SPONSORED AD	055622104	534730	7547353	SH	DEFINED	01	7032030
BP PLC 1355635	SPONSORED AD	055622104	399746	5642148	SH	OTHER	01	4286513
BP PLC 3090	SPONSORED AD	055622104	164931	2327891	SH	DEFINED	05	2324801
BP PLC	SPONSORED AD	055622104	157	2213	SH	DEFINED	08	2213
BP PLC	SPONSORED AD	055622104	425	6000	SH	CALL	DEFINED	08
BP PLC	SPONSORED AD	055622104	206	2903	SH	DEFINED	13	2903
BP PLC	SPONSORED AD	055622104	7	100	SH	OTHER	13	100
BRE PROPERTIES INC 1000	CL A	05564E106	218	4904	SH	DEFINED	01	3904
BRE PROPERTIES INC 2064	CL A	05564E106	320	7189	SH	OTHER	01	5125
BT GROUP PLC 925	ADR	05577E101	110	2784	SH	DEFINED	01	1859
BT GROUP PLC 1000	ADR	05577E101	214	5410	SH	OTHER	01	4410
BMC SOFTWARE INC 4825	COM	055921100	3140	148822	SH	DEFINED	01	143997
BMC SOFTWARE INC 1245	COM	055921100	171	8090	SH	OTHER	01	6845
BMC SOFTWARE INC	COM	055921100	2407	114054	SH	DEFINED	05	114054
BMC SOFTWARE INC	COM	055921100	6895	326773	SH	DEFINED	08	326773
BMC SOFTWARE INC	COM	055921100	211	10000	SH	CALL	DEFINED	08

BMC SOFTWARE INC	COM	055921100	139	6600 SH	CALL	DEFINED	17	6600
BMC SOFTWARE INC	COM	055921100	540	25600 SH	PUT	DEFINED	17	25600
BAKER HUGHES INC 83267	COM	057224107	51831	868490 SH		DEFINED	01	785223
BAKER HUGHES INC 89796	COM	057224107	28750	481730 SH		OTHER	01	391934
BAKER HUGHES INC	COM	057224107	11685	195789 SH		DEFINED	05	195789
BAKER HUGHES INC	COM	057224107	2236	37465 SH		DEFINED	08	37465
BAKER HUGHES INC	COM	057224107	14383	241000 SH	CALL	DEFINED	08	241000
BAKER HUGHES INC	COM	057224107	12	200 SH		DEFINED	13	200
BALDOR ELEC CO 533	COM	057741100	99	3925 SH		DEFINED	01	3392
BALDOR ELEC CO	COM	057741100	14	533 SH		OTHER	01	533
BALDOR ELEC CO	COM	057741100	2532	99875 SH		DEFINED	05	99875
BALDOR ELEC CO	COM	057741100	170	6700 SH		DEFINED	08	6700
BALDWIN & LYONS INC	CL B	057755209	69	2760 SH		DEFINED	01	2760
BALDWIN & LYONS INC	CL B	057755209	50	2010 SH		OTHER	01	2010
BALDWIN & LYONS INC	CL B	057755209	4030	161024 SH		DEFINED	05	161024
BALDWIN & LYONS INC	CL B	057755209	2	70 SH		DEFINED	08	70
BALL CORP 150	COM	058498106	1054	28680 SH		DEFINED	01	28530
BALL CORP 5190	COM	058498106	201	5478 SH		OTHER	01	288
BALL CORP	COM	058498106	2486	67675 SH		DEFINED	05	67675
BALL CORP	COM	058498106	394	10734 SH		DEFINED	08	10734
BALLARD PWR SYS INC 3400	COM	05858H104	115	20575 SH		DEFINED	01	17175
BALLARD PWR SYS INC 3600	COM	05858H104	29	5113 SH		OTHER	01	1513
BALLARD PWR SYS INC	COM	05858H104	10	1800 SH		DEFINED	08	1800
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	18	4100 SH		DEFINED	01	4100
BALLY TOTAL FITNESS HLDG COR	COM	05873K108		50 SH		OTHER	01	50
BALLY TOTAL FITNESS HLDG COR	COM	05873K108	496	111000 SH		DEFINED	05	111000
BANC CORP	COM	05944B103	115	10625 SH		DEFINED	05	10625
BANC CORP	COM	05944B103	25	2300 SH		DEFINED	08	2300
BANCFIRST CORP	COM	05945F103	69	816 SH		DEFINED	01	816
BANCFIRST CORP	COM	05945F103	49	581 SH		OTHER	01	581
BANCFIRST CORP	COM	05945F103	4244	49928 SH		DEFINED	05	49928
BANCFIRST CORP	COM	05945F103	197	2321 SH		DEFINED	08	2321
BANCO BRADESCO S A	SP ADR PFD N	059460303	646	13200 SH		DEFINED	01	13200
BANCO SANTANDER CENT HISPANO 1042	ADR	05964H105	14	1042 SH		DEFINED	01	
BANCO SANTANDER CENT HISPANO 3313	ADR	05964H105	484	36725 SH		OTHER	01	33412
BANCORPSOUTH INC	COM	059692103	149	6527 SH		DEFINED	01	6527
BANCORPSOUTH INC	COM	059692103	72	3130 SH		OTHER	01	3130
BANCORPSOUTH INC	COM	059692103	7116	311410 SH		DEFINED	05	311410
BANCROFT CONV FD INC	COM	059695106	184	10065 SH		DEFINED	01	10065
BANCTRUST FINANCIAL GP	COM	05978R107	67	3471 SH		DEFINED	01	3471
BANCTRUST FINANCIAL GP	COM	05978R107	45	2318 SH		OTHER	01	2318
BANCTRUST FINANCIAL GP	COM	05978R107	3626	188051 SH		DEFINED	05	188051
BANCTRUST FINANCIAL GP	COM	05978R107	11	568 SH		DEFINED	08	568
BANDAG INC 130	COM	059815100	66	1535 SH		DEFINED	01	1405
BANDAG INC 75	COM	059815100	9	205 SH		OTHER	01	130
BANDAG INC	COM	059815100	1558	36356 SH		DEFINED	05	36356
BANDAG INC	COM	059815100	227	5289 SH		DEFINED	08	5289
BANK OF AMERICA CORPORATION 2077037	COM	060505104	685549	16283836 SH		DEFINED	01	14206799
BANK OF AMERICA CORPORATION 4090192	COM	060505104	531445	12623388 SH		OTHER	01	8533196
BANK OF AMERICA CORPORATION	COM	060505104	96279	2286906 SH		DEFINED	05	2286906
BANK OF AMERICA CORPORATION	COM	060505104	150	3552 SH		DEFINED	08	3552
BANK OF AMERICA CORPORATION 600	COM	060505104	51	1200 SH		DEFINED	13	600
BANK OF AMERICA CORPORATION	DEBT	060505AT1	17686	13750000 PRN		DEFINED	01	13750000
BANK AMER CHRLT NC MTN	MTNF	0.250% 06050TGD8	29816	18250000 PRN		DEFINED	17	18250000
BANK OF GRANITE CORP	COM	062401104	72	3768 SH		DEFINED	01	3768
BANK OF GRANITE CORP	COM	062401104	47	2450 SH		OTHER	01	2450
BANK OF GRANITE CORP	COM	062401104	3703	194478 SH		DEFINED	05	194478
BANK HAWAII CORP 625	COM	062540109	1911	38831 SH		DEFINED	01	38206
BANK HAWAII CORP 1350	COM	062540109	183	3710 SH		OTHER	01	2360
BANK HAWAII CORP	COM	062540109	19475	395663 SH		DEFINED	05	395663
BANK HAWAII CORP	COM	062540109	433	8800 SH		DEFINED	08	8800
BANK MONTREAL QUE	COM	063671101	345	6932 SH		DEFINED	01	6932
BANK MUTUAL CORP NEW	COM	063750103	487	45400 SH		DEFINED	05	45400
BANK MUTUAL CORP NEW	COM	063750103		23 SH		DEFINED	08	23
BANK OF THE OZARKS INC	COM	063904106	7	200 SH		DEFINED	01	200
BANK OF THE OZARKS INC	COM	063904106	2	50 SH		OTHER	01	50
BANK OF THE OZARKS INC	COM	063904106	220	6396 SH		DEFINED	08	6396
BANK NEW YORK INC 252448	COM	064057102	156585	5324222 SH		DEFINED	01	5071774



BANK NEW YORK INC 228448	COM	064057102	38167	1297742	SH	OTHER	01	1069294	
BANK NEW YORK INC 452370	COM	064057102	131698	4477995	SH	DEFINED	05	4025625	
BANK NEW YORK INC	COM	064057102	3740	127175	SH	DEFINED	08	127175	
BANK NEW YORK INC	COM	064057102	1271	43200	SH	CALL	DEFINED	08	43200
BANK NEW YORK INC 340	COM	064057102	51	1740	SH	DEFINED	13	1400	
BANK NEW YORK INC	COM	064057102	2	76	SH	DEFINED	17	76	
BANK NEW YORK INC 105000	COM	064057102	3088	105000	SH	OTHER	17		
BANK NEW YORK INC	COM	064057102	1471	50000	SH	CALL	DEFINED	50000	
BANK SOUTH CAROLINA CORP	COM	065066102	1507	83736	SH	DEFINED	01	83736	
BANK SOUTH CAROLINA CORP 1621	COM	065066102	994	55224	SH	OTHER	01	53603	
BANKATLANTIC BANCORP 19650	CL A	065908501	577	33950	SH	DEFINED	01	14300	
BANKATLANTIC BANCORP 250	CL A	065908501	4	250	SH	OTHER	01		
BANKATLANTIC BANCORP	CL A	065908501	5423	319175	SH	DEFINED	05	319175	
BANKATLANTIC BANCORP	CL A	065908501	27	1615	SH	DEFINED	08	1615	
BANKFINANCIAL CORP	COM	06643P104	1243	87551	SH	DEFINED	17	87551	
BANKUNITED FINL CORP 14100	CL A	06652B103	471	20596	SH	DEFINED	01	6496	
BANKUNITED FINL CORP	CL A	06652B103	2684	117375	SH	DEFINED	05	117375	
BANKUNITED FINL CORP	CL A	06652B103	75	3300	SH	DEFINED	08	3300	
BANKUNITED FINL CORP	CL A	06652B103	53	2336	SH	DEFINED	17	2336	
BANKUNITED FINL CORP	CL A	06652B103	1553	67914	SH	DEFINED		67914	
BANNER CORP	COM	06652V109	222	8325	SH	DEFINED	05	8325	
BANTA CORP 245	COM	066821109	330	6475	SH	DEFINED	01	6230	
BANTA CORP 5108	COM	066821109	501	9853	SH	OTHER	01	4745	
BANTA CORP	COM	066821109	5643	110881	SH	DEFINED	05	110881	
BANTA CORP	COM	066821109	371	7300	SH	DEFINED	08	7300	
BARD C R INC 13820	COM	067383109	5316	80506	SH	DEFINED	01	66686	
BARD C R INC 725	COM	067383109	1439	21788	SH	OTHER	01	21063	
BARD C R INC 5300	COM	067383109	5679	86002	SH	DEFINED	05	80702	
BARD C R INC	COM	067383109	1370	20748	SH	DEFINED	08	20748	
BARCLAYS PLC	ADR	06738E204	487	11950	SH	DEFINED	01	11950	
BARCLAYS PLC 385	ADR	06738E204	1187	29113	SH	OTHER	01	28728	
BARNES & NOBLE INC 17055	COM	067774109	3034	80488	SH	DEFINED	01	63433	
BARNES & NOBLE INC 3650	COM	067774109	308	8174	SH	OTHER	01	4524	
BARNES & NOBLE INC	COM	067774109	19660	521477	SH	DEFINED	05	521477	
BARNES & NOBLE INC	COM	067774109	351	9300	SH	DEFINED	08	9300	
BARNES GROUP INC 367792	COM	067806109	13189	367792	SH	DEFINED	01		
BARNES GROUP INC 1600 2075715	COM	067806109	91851	2561371	SH	OTHER	01	484056	
BARNES GROUP INC	COM	067806109	2532	70600	SH	DEFINED	05	70600	
BARNES GROUP INC	COM	067806109	179	5000	SH	DEFINED	08	5000	
BARRICK GOLD CORP 1160	COM	067901108	913	31425	SH	DEFINED	01	30265	
BARRICK GOLD CORP 8123	COM	067901108	444	15279	SH	OTHER	01	7156	
BARRICK GOLD CORP 1270	COM	067901108	4545	156450	SH	DEFINED	05	155180	
BARRICK GOLD CORP	COM	067901108	9921	341501	SH	DEFINED	08	341501	
BARRICK GOLD CORP	COM	067901108	3777	130000	SH	CALL	DEFINED	08	130000
BARRICK GOLD CORP	COM	067901108	27	932	SH	DEFINED	17	932	
BARR PHARMACEUTICALS INC 2074	COM	068306109	1210	22033	SH	DEFINED	01	19959	
BARR PHARMACEUTICALS INC 1125	COM	068306109	1110	20213	SH	OTHER	01	19088	
BARR PHARMACEUTICALS INC 1240	COM	068306109	18026	328231	SH	DEFINED	05	326991	
BARR PHARMACEUTICALS INC	COM	068306109	4491	81775	SH	DEFINED	08	81775	
BARR PHARMACEUTICALS INC	COM	068306109	1444	26300	SH	CALL	DEFINED	08	26300
BARRETT BILL CORP 1504	COM	06846N104	55	1504	SH	DEFINED	01		
BARRETT BILL CORP 5996	COM	06846N104	408	11069	SH	OTHER	01	5073	
BARRETT BILL CORP	COM	06846N104	3464	94082	SH	DEFINED	05	94082	
BARRETT BILL CORP	COM	06846N104	107	2902	SH	DEFINED	08	2902	
BASSETT FURNITURE INDS INC	COM	070203104	58	3108	SH	DEFINED	01	3108	
BASSETT FURNITURE INDS INC 50	COM	070203104	1	50	SH	OTHER	01		
BASSETT FURNITURE INDS INC	COM	070203104	837	44975	SH	DEFINED	05	44975	
BASSETT FURNITURE INDS INC	COM	070203104	4353	233800	SH	OTHER	17		

233800									
BAUSCH & LOMB INC	COM	071707103	71816	890138	SH	DEFINED	01	840400	
49738									
BAUSCH & LOMB INC	COM	071707103	14688	182054	SH	OTHER	01	153354	
28700									
BAUSCH & LOMB INC	COM	071707103	12153	150638	SH	DEFINED	05	146518	
4120									
BAUSCH & LOMB INC	COM	071707103	11366	140872	SH	DEFINED	08	140872	
BAUSCH & LOMB INC	COM	071707103	4841	60000	SH	CALL	DEFINED	08	60000
BAUSCH & LOMB INC	COM	071707103	58	720	SH	DEFINED	13	720	
BAUSCH & LOMB INC	FRNT	071707AM5	60	40000	PRN	DEFINED	01	40000	
BAUSCH & LOMB INC	FRNT	071707AM5	7470	4950000	PRN	DEFINED	05	4950000	
BAXTER INTL INC	COM	071813109	37537	941474	SH	DEFINED	01	861439	
80035									
BAXTER INTL INC	COM	071813109	37172	932332	SH	OTHER	01	793730	
138602									
BAXTER INTL INC	COM	071813109	117128	2937757	SH	DEFINED	05	2918932	
18825									
BAXTER INTL INC	COM	071813109	3642	91351	SH	DEFINED	08	91351	
BAXTER INTL INC	COM	071813109	28	700	SH	DEFINED	13		
700									
BAXTER INTL INC	CORP UNITS 7	071813406	1658	29085	SH	DEFINED	01	25585	
3500									
BAXTER INTL INC	CORP UNITS 7	071813406	684	12000	SH	OTHER	01	11575	
425									
BAXTER INTL INC	CORP UNITS 7	071813406	15735	276060	SH	DEFINED	05	276060	
BE AEROSPACE INC	COM	073302101	314	18945	SH	DEFINED	01		
18945									
BE AEROSPACE INC	COM	073302101	168	10150	SH	OTHER	01	9530	
620									
BE AEROSPACE INC	COM	073302101	6252	377295	SH	DEFINED	05	377295	
BE AEROSPACE INC	COM	073302101	99	5987	SH	DEFINED	08	5987	
BEA SYS INC	COM	073325102	212	23619	SH	DEFINED	01	23619	
BEA SYS INC	COM	073325102	125	13950	SH	OTHER	01	1000	
12950									
BEA SYS INC	COM	073325102	13	1400	SH	DEFINED	05	1400	
BEA SYS INC	COM	073325102	982	109181	SH	DEFINED	08	109181	
BEA SYS INC	NOTE 4.000%	073325AD4	306	310000	PRN	DEFINED	01	310000	
BEA SYS INC	NOTE 4.000%	073325AD4	272	275000	PRN	OTHER	01	275000	
BEA SYS INC	NOTE 4.000%	073325AD4	10104	10232000	PRN	DEFINED	05	10232000	
BEACON ROOFING SUPPLY INC	COM	073685109	170	5200	SH	OTHER	01		
5200									
BEACON ROOFING SUPPLY INC	COM	073685109	52	1600	SH	DEFINED	08	1600	
BEACON ROOFING SUPPLY INC	COM	073685109	2107	64500	SH	DEFINED	17	64500	
BEAR STEARNS COS INC	COM	073902108	4907	44714	SH	DEFINED	01	42949	
1765									
BEAR STEARNS COS INC	COM	073902108	898	8184	SH	OTHER	01	1061	
7123									
BEAR STEARNS COS INC	COM	073902108	34781	316912	SH	DEFINED	05	316912	
BEAR STEARNS COS INC	COM	073902108	1526	13905	SH	DEFINED	08	13905	
BEAR STEARNS COS INC	COM	073902108	15135	137900	SH	CALL	DEFINED	08	137900
BEAR STEARNS COS INC	COM	073902108	110	1000	SH	PUT	DEFINED	08	1000
BEAR STEARNS COS INC	COM	073902108	3090	28159	SH	DEFINED	17	28159	
BEARINGPOINT INC	COM	074002106	8	999	SH	OTHER	01		
999									
BEARINGPOINT INC	COM	074002106	1105	145550	SH	DEFINED	05	145550	
BEARINGPOINT INC	COM	074002106	522	68800	SH	DEFINED	17	68800	
BEAZER HOMES USA INC	COM	07556Q105	65	1100	SH	DEFINED	01	1100	
BEAZER HOMES USA INC	COM	07556Q105	12	200	SH	OTHER	01	200	
BEAZER HOMES USA INC	COM	07556Q105	2281	38875	SH	DEFINED	08	38875	
BEAZER HOMES USA INC	COM	07556Q105	4183	71300	SH	PUT	DEFINED	08	71300
BEAZER HOMES USA INC	COM	07556Q105	485	8274	SH	DEFINED	17	8274	
BEAZER HOMES USA INC	COM	07556Q105	974	16600	SH	PUT	DEFINED	17	16600
BECKMAN COULTER INC	COM	075811109	1313	24329	SH	DEFINED	01	23704	
625									
BECKMAN COULTER INC	COM	075811109	523	9688	SH	OTHER	01	8103	
1585									
BECKMAN COULTER INC	COM	075811109	7829	145042	SH	DEFINED	05	145042	
BECKMAN COULTER INC	COM	075811109	820	15184	SH	DEFINED	08	15184	
BECKMAN COULTER INC	COM	075811109	8097	150000	SH	CALL	DEFINED	08	150000
BECKMAN COULTER INC	COM	075811109	363	6733	SH	DEFINED	17	6733	
BECTON DICKINSON & CO	COM	075887109	16745	319384	SH	DEFINED	01	303232	
16152									
BECTON DICKINSON & CO	COM	075887109	12320	234971	SH	OTHER	01	157033	
77938									
BECTON DICKINSON & CO	COM	075887109	7691	146698	SH	DEFINED	05	146698	
BECTON DICKINSON & CO	COM	075887109	1735	33094	SH	DEFINED	08	33094	
BECTON DICKINSON & CO	COM	075887109	15729	300000	SH	OTHER	17		
300000									
BED BATH & BEYOND INC	COM	075896100	5727	142530	SH	DEFINED	01	104532	
37998									
BED BATH & BEYOND INC	COM	075896100	4099	102018	SH	OTHER	01	99718	
2300									
BED BATH & BEYOND INC	COM	075896100	1205	30000	SH	CALL	DEFINED	01	30000
BED BATH & BEYOND INC	COM	075896100	1205	30000	SH	PUT	DEFINED	01	30000

BED BATH & BEYOND INC	COM	075896100	6610	164519	SH	DEFINED	05	164519	
BED BATH & BEYOND INC	COM	075896100	1739	43287	SH	DEFINED	08	43287	
BED BATH & BEYOND INC	COM	075896100	4018	100000	SH	CALL	DEFINED	08	100000
BED BATH & BEYOND INC	COM	075896100	7578	188600	SH	PUT	DEFINED	08	188600
BED BATH & BEYOND INC	COM	075896100	22	550	SH	DEFINED	13	550	
BED BATH & BEYOND INC	COM	075896100	1953	48600	SH	DEFINED	17	48600	
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	77	3235	SH	DEFINED	01	3235	
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	92	3852	SH	OTHER	01	2352	
1500									
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	4027	168913	SH	DEFINED	05	168913	
BEDFORD PPTY INVS INC	COM PAR \$0.0	076446301	95	4003	SH	DEFINED	08	4003	
BEL FUSE INC	CL B	077347300	505	13850	SH	DEFINED	01	5850	
8000									
BEL FUSE INC	CL B	077347300	1932	53025	SH	DEFINED	05	53025	
BEL FUSE INC	CL B	077347300	55	1505	SH	DEFINED	08	1505	
BELDEN CDT INC	COM	077454106	468	24075	SH	DEFINED	01	24075	
BELDEN CDT INC	COM	077454106	45	2300	SH	OTHER	01	2300	
BELDEN CDT INC	COM	077454106	6379	328292	SH	DEFINED	05	328292	
BELDEN CDT INC	COM	077454106	23	1206	SH	DEFINED	08	1206	
BELL MICROPRODUCTS INC	COM	078137106	602	59975	SH	DEFINED	01	16075	
43900									
BELL MICROPRODUCTS INC	COM	078137106	5	475	SH	OTHER	01		
475									
BELL MICROPRODUCTS INC	COM	078137106	1433	142875	SH	DEFINED	05	142875	
BELL MICROPRODUCTS INC	COM	078137106	17	1700	SH	DEFINED	08	1700	
BELLSOUTH CORP	COM	079860102	124444	4731692	SH	DEFINED	01	4379806	
351886									
BELLSOUTH CORP	COM	079860102	83615	3179261	SH	OTHER	01	2409324	
769937									
BELLSOUTH CORP	COM	079860102	125847	4785039	SH	DEFINED	05	4699769	
85270									
BELLSOUTH CORP	COM	079860102	5639	214398	SH	DEFINED	08	214398	
BELLSOUTH CORP	COM	079860102	6404	243500	SH	CALL	DEFINED	08	243500
BELLSOUTH CORP	COM	079860102	1539	58500	SH	PUT	DEFINED	08	58500
BELLSOUTH CORP	COM	079860102	59	2249	SH	DEFINED	13	2249	
BELLSOUTH CORP	COM	079860102	7633	290213	SH	DEFINED	17	290213	
BELLSOUTH CORP	COM	079860102	21040	800000	SH	PUT	DEFINED	17	800000
BELO CORP	COM SER A	080555105	12375	541348	SH	DEFINED	01	535388	
5960									
BELO CORP	COM SER A	080555105	20069	877894	SH	OTHER	01	864819	
13075									
BELO CORP	COM SER A	080555105	5087	222515	SH	DEFINED	05	222515	
BELO CORP	COM SER A	080555105	669	29262	SH	DEFINED	08	29262	
BEMA GOLD CORP	COM	08135F107	18	6668	SH	DEFINED	01	6668	
BEMA GOLD CORP	COM	08135F107	40	15000	SH	OTHER	01	10000	
5000									
BEMIS INC	COM	081437105	2424	98150	SH	DEFINED	01	678	
97472									
BEMIS INC	COM	081437105	34520	1397552	SH	OTHER	01	1365420	
13801 18331									
BEMIS INC	COM	081437105	31218	1263896	SH	DEFINED	05	1263697	
199									
BEMIS INC	COM	081437105	364	14740	SH	DEFINED	08	14740	
BENCHMARK ELECTRS INC	COM	08160H101	7491	248689	SH	DEFINED	01	221103	
27586									
BENCHMARK ELECTRS INC	COM	08160H101	75	2500	SH	OTHER	01	1850	
650									
BENCHMARK ELECTRS INC	COM	08160H101	48969	1625799	SH	DEFINED	05	1370244	
255555									
BENCHMARK ELECTRS INC	COM	08160H101	20	654	SH	DEFINED	08	654	
BENNETT ENVIRONMENTAL INC	COM	081906109	1425	500000	SH	DEFINED	05	500000	
BERKLEY W R CORP	COM	084423102	1606	40685	SH	DEFINED	01	38777	
1908									
BERKLEY W R CORP	COM	084423102	172	4345	SH	OTHER	01	4345	
BERKLEY W R CORP	COM	084423102	11743	297435	SH	DEFINED	05	297435	
BERKLEY W R CORP	COM	084423102	996	25226	SH	DEFINED	08	25226	
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	23042	281	SH	DEFINED	01	263	
18									
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	32390	395	SH	OTHER	01	229	
166									
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	55245	20229	SH	DEFINED	01	19325	
904									
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	47175	17274	SH	OTHER	01	13151	
4123									
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	35697	13071	SH	DEFINED	05	12681	
390									
BERKSHIRE HILLS BANCORP INC	COM	084680107	196	5775	SH	DEFINED	05	5775	
BERKSHIRE HILLS BANCORP INC	COM	084680107	27	800	SH	DEFINED	08	800	
BERRY PETE CO	CL A	085789105	23	350	SH	OTHER	01	50	
300									
BERRY PETE CO	CL A	085789105	173	2600	SH	DEFINED	05	2600	
BERRY PETE CO	CL A	085789105	205	3074	SH	DEFINED	08	3074	
BEST BUY INC	COM	086516101	118600	2724548	SH	DEFINED	01	2627797	
96751									
BEST BUY INC	COM	086516101	28583	656620	SH	OTHER	01	527693	

128927								
BEST BUY INC	COM	086516101	19688	452289	SH	DEFINED	05	451189
1100								
BEST BUY INC	COM	086516101	20457	469959	SH	DEFINED	08	469959
BEST BUY INC	COM	086516101	3482	80000	SH	CALL	DEFINED	80000
BEST BUY INC	COM	086516101	3482	80000	SH	PUT	DEFINED	80000
BEST BUY INC	COM	086516101	66	1516	SH	DEFINED	13	925
591								
BEST BUY INC	COM	086516101	2	54	SH	DEFINED	17	54
BEST BUY INC	COM	086516101	348	8000	SH	PUT	DEFINED	8000
BEVERLY ENTERPRISES INC	COM NEW	087851309	126	10300	SH	DEFINED	08	10300
BEVERLY ENTERPRISES INC	COM NEW	087851309	6125	500000	SH	OTHER	17	
500000								
BEVERLY HILLS BANCORP DEL	COM	087866109	112	10900	SH	DEFINED	05	10900
BEVERLY HILLS BANCORP DEL	COM	087866109	21	2000	SH	DEFINED	08	2000
BHP BILLITON LTD	SPONSORED AD	088606108	164	4812	SH	DEFINED	01	3812
1000								
BHP BILLITON LTD	SPONSORED AD	088606108	3668	107325	SH	OTHER	01	103445
3880								
BIG LOTS INC	COM	089302103	164	14925	SH	DEFINED	01	10745
4180								
BIG LOTS INC	COM	089302103	50	4555	SH	OTHER	01	4180
375								
BIG LOTS INC	COM	089302103	1652	150317	SH	DEFINED	05	145517
4800								
BIG LOTS INC	COM	089302103	260	23649	SH	DEFINED	08	23649
BIMINI MTG MGMT INC	CL A	09031E400	188	16675	SH	DEFINED	05	16675
BINDVIEW DEV CORP	COM	090327107	1905	544211	SH	DEFINED	01	497150
47061								
BINDVIEW DEV CORP	COM	090327107	26	7325	SH	OTHER	01	7325
BINDVIEW DEV CORP	COM	090327107	7951	2271650	SH	DEFINED	05	1702750
568900								
BIO RAD LABS INC	CL A	090572207	263	4778	SH	DEFINED	01	4778
BIO RAD LABS INC	CL A	090572207	61	1110	SH	OTHER	01	1110
BIO RAD LABS INC	CL A	090572207	5655	102840	SH	DEFINED	05	102840
BIO RAD LABS INC	CL A	090572207	7	128	SH	DEFINED	08	128
BIOCRIST PHARMACEUTICALS	COM	09058V103	127	12977	SH	DEFINED	08	12977
BIOMET INC	COM	090613100	2290	65970	SH	DEFINED	01	64916
1054								
BIOMET INC	COM	090613100	723	20821	SH	OTHER	01	18821
2000								
BIOMET INC	COM	090613100	14221	409717	SH	DEFINED	05	408517
1200								
BIOMET INC	COM	090613100	927	26712	SH	DEFINED	08	26712
BIOMET INC	COM	090613100	126	3623	SH	DEFINED	17	3623
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1112	127400	SH	DEFINED	01	122000
5400								
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	5336	611265	SH	DEFINED	05	457275
153990								
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	280	32100	SH	CALL	DEFINED	80
3580								
BIOGEN IDEC INC	COM	09062X103	2531	64101	SH	DEFINED	01	60521
14945								
BIOGEN IDEC INC	COM	09062X103	1240	31420	SH	OTHER	01	16475
5980								
BIOGEN IDEC INC	COM	09062X103	12483	316192	SH	DEFINED	08	316192
BIOGEN IDEC INC	COM	09062X103	1096	27762	SH	DEFINED	17	27762
BIOMED REALTY TRUST INC	COM	09063H107	142	5736	SH	DEFINED	01	5736
BIOMED REALTY TRUST INC	COM	09063H107	48	1950	SH	OTHER	01	1950
BIOMED REALTY TRUST INC	COM	09063H107	7153	288415	SH	DEFINED	05	288415
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	3126	16390	SH	DEFINED	01	16390
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	329	1724	SH	OTHER	01	1524
200								
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	2088	10950	SH	DEFINED	05	10950
BIOTECH HOLDERS TR	DEPOSTRY RCP	09067D201	267671	1403475	SH	DEFINED	08	1403475
BIOVAIL CORP	COM	09067J109	47	2000	SH	DEFINED	01	2000
BIOVAIL CORP	COM	09067J109	197	8450	SH	OTHER	01	8450
BIOVAIL CORP	COM	09067J109	4811	205842	SH	DEFINED	08	205842
BIOVAIL CORP	COM	09067J109	1919	82100	SH	CALL	DEFINED	80
BIOSCRIP INC	COM	09069N108	142	21825	SH	DEFINED	05	21825
BIOSCRIP INC	COM	09069N108		49	SH	DEFINED	08	49
BIOLASE TECHNOLOGY INC	COM	090911108	41	5700	SH	DEFINED	01	4700
1000								
BIOLASE TECHNOLOGY INC	COM	090911108	534	74875	SH	DEFINED	05	74875
BIOLASE TECHNOLOGY INC	COM	090911108	9	1301	SH	DEFINED	08	1301
BIOSITE INC	COM	090945106	371	5995	SH	DEFINED	01	2995
3000								
BIOSITE INC	COM	090945106	12	200	SH	OTHER	01	
200								
BIOSITE INC	COM	090945106	3630	58675	SH	DEFINED	05	58675
BIOSITE INC	COM	090945106	38	616	SH	DEFINED	08	616
BLACK & DECKER CORP	COM	091797100	4856	59159	SH	DEFINED	01	56449
2710								
BLACK & DECKER CORP	COM	091797100	4684	57061	SH	OTHER	01	22080

34981							
BLACK & DECKER CORP	COM	091797100	3562	43396 SH	DEFINED 05		43396
BLACK & DECKER CORP	COM	091797100	2273	27695 SH	DEFINED 08		27695
BLACK BOX CORP DEL	COM	091826107	961	22900 SH	DEFINED 01		14800
7700 400							
BLACK BOX CORP DEL	COM	091826107	279	6657 SH	OTHER 01		
6657							
BLACK BOX CORP DEL	COM	091826107	7162	170690 SH	DEFINED 05		170690
BLACK BOX CORP DEL	COM	091826107	185	4420 SH	DEFINED 08		4420
BLACK HILLS CORP	COM	092113109	392	9050 SH	DEFINED 01		8715
335							
BLACK HILLS CORP	COM	092113109	222	5110 SH	OTHER 01		4210
900							
BLACK HILLS CORP	COM	092113109	4429	102121 SH	DEFINED 05		102121
BLACK HILLS CORP	COM	092113109	458	10549 SH	DEFINED 08		10549
BLACKBAUD INC	COM	09227Q100	7	463 SH	DEFINED 01		
463							
BLACKBAUD INC	COM	09227Q100	395	27900 SH	OTHER 01		463
27437							
BLACKBAUD INC	COM	09227Q100	26	1857 SH	DEFINED 08		1857
BLACKROCK INSD MUN TERM TR I	COM	092474105	64	5915 SH	DEFINED 01		5915
BLACKROCK INSD MUN TERM TR I	COM	092474105	75	6933 SH	OTHER 01		6933
BLACKROCK INCOME OPP TRUST I	COM	092475102	81	7030 SH	DEFINED 01		7030
BLACKROCK INCOME OPP TRUST I	COM	092475102	51	4450 SH	OTHER 01		4450
BLACKROCK INSD MUN INCOME TR	COM	092479104	32	2075 SH	DEFINED 01		2075
BLACKROCK INSD MUN INCOME TR	COM	092479104	494	32300 SH	OTHER 01		31300
1000							
BLACKROCK INVT QUALITY MUN T	COM	09247D105	177	10268 SH	DEFINED 01		6113
4155							
BLACKROCK INVT QUALITY MUN T	COM	09247D105	92	5355 SH	OTHER 01		5355
BLACKROCK INCOME TR INC	COM	09247F100	19	3000 SH	DEFINED 01		3000
BLACKROCK INCOME TR INC	COM	09247F100	53	8284 SH	OTHER 01		8284
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	81	5350 SH	DEFINED 01		5350
BLACKROCK FL INSD MUN 2008 T	COM	09247H106	177	11625 SH	OTHER 01		11000
625							
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	165	10500 SH	DEFINED 01		10500
BLACKROCK INSD MUN 2008 TRM	COM	09247K109	131	8332 SH	OTHER 01		1867
6465							
BLACKROCK MUN TARGET TERM TR	COM	09247M105	1187	117997 SH	DEFINED 01		116997
1000							
BLACKROCK MUN TARGET TERM TR	COM	09247M105	130	12900 SH	OTHER 01		12900
BLACKROCK INC	CL A	09247X101	467	5275 SH	DEFINED 01		5275
BLACKROCK INC	CL A	09247X101	443	5000 SH	DEFINED 05		5000
BLACKROCK INC	CL A	09247X101	213	2399 SH	DEFINED 08		2399
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	140	8935 SH	DEFINED 01		8935
BLACKROCK MUN INCOME TR	SH BEN INT	09248F109	408	25998 SH	OTHER 01		25998
BLACKROCK FL MUNICIPAL BOND	COM	09249K107	160	10000 SH	DEFINED 01		10000
BLAIR CORP	COM	092828102	163	4411 SH	DEFINED 01		4411
BLAIR CORP	COM	092828102	4	100 SH	OTHER 01		100
BLAIR CORP	COM	092828102	113	3050 SH	DEFINED 05		3050
BLAIR CORP	COM	092828102	9	235 SH	DEFINED 08		235
BLOCK H & R INC	COM	093671105	10616	442722 SH	DEFINED 01		410447
32275							
BLOCK H & R INC	COM	093671105	3369	140511 SH	OTHER 01		27821
112690							
BLOCK H & R INC	COM	093671105	23298	971543 SH	DEFINED 05		497143
474400							
BLOCK H & R INC	COM	093671105	1681	70096 SH	DEFINED 08		70096
BLOCK H & R INC	COM	093671105	4508	188000 SH	CALL DEFINED 08		188000
BLOCKBUSTER INC	CL A	093679108	1	300 SH	OTHER 01		300
BLOCKBUSTER INC	CL A	093679108	2560	539050 SH	DEFINED 05		539050
BLOCKBUSTER INC	CL A	093679108		38 SH	DEFINED 08		38
BLOCKBUSTER INC	CL B	093679207	560	125000 SH	DEFINED 05		125000
BLUE CHIP VALUE FD INC	COM	095333100	115	17263 SH	DEFINED 01		17263
BLUE CHIP VALUE FD INC	COM	095333100	13	2000 SH	OTHER 01		
2000							
BLUE NILE INC	COM	09578R103	586	18530 SH	DEFINED 01		18130
400							
BLUE NILE INC	COM	09578R103	38	1190 SH	OTHER 01		540
650							
BLUE NILE INC	COM	09578R103	8023	253576 SH	DEFINED 05		253576
BLUE NILE INC	COM	09578R103	5	162 SH	DEFINED 08		162
BLUEGREEN CORP	COM	096231105	493	27910 SH	DEFINED 01		26910
1000							
BLUEGREEN CORP	COM	096231105	6646	376542 SH	DEFINED 05		376542
BLUEGREEN CORP	COM	096231105	146	8300 SH	DEFINED 08		8300
BLYTH INC	COM	09643P108	113	5083 SH	DEFINED 01		4823
260							
BLYTH INC	COM	09643P108	96	4310 SH	OTHER 01		3760
550							
BLYTH INC	COM	09643P108	1854	83162 SH	DEFINED 05		83162
BLYTH INC	COM	09643P108	257	11543 SH	DEFINED 08		11543
BOB EVANS FARMS INC	COM	096761101	161	7075 SH	DEFINED 01		6730
345							
BOB EVANS FARMS INC	COM	096761101	42	1845 SH	OTHER 01		1845

BOB EVANS FARMS INC	COM	096761101	5845	257396	SH	DEFINED	05	257396	
BOB EVANS FARMS INC	COM	096761101	136	6000	SH	DEFINED	08	6000	
BOEING CO 73958	COM	097023105	93597	1377435	SH	DEFINED	01	1303477	
BOEING CO 302207	COM	097023105	47243	695260	SH	OTHER	01	393053	
BOEING CO	COM	097023105	5436	80000	SH	CALL	DEFINED	01	80000
BOEING CO	COM	097023105	42842	630500	SH	PUT	DEFINED	01	630500
BOEING CO 45125	COM	097023105	68021	1001050	SH		DEFINED	05	955925
BOEING CO	COM	097023105	5464	80415	SH		DEFINED	08	80415
BOEING CO	COM	097023105	3398	50000	SH	CALL	DEFINED	08	50000
BOEING CO	COM	097023105	13590	200000	SH	PUT	DEFINED	08	200000
BOEING CO 190	COM	097023105	37	540	SH		DEFINED	13	350
BOEING CO	COM	097023105	13156	193620	SH		DEFINED	17	193620
BOEING CO	COM	097023105	978	14400	SH	CALL	DEFINED	17	14400
BOEING CO	COM	097023105	1658	24400	SH	PUT	DEFINED	17	24400
BOIS D ARC ENERGY INC	COM	09738U103	4334	251816	SH		DEFINED	05	251816
BOMBAY CO INC	COM	097924104	100	22600	SH		DEFINED	05	22600
BOMBAY CO INC	COM	097924104	369	83750	SH		DEFINED	17	83750
BOOKHAM INC 200	COM	09856E105	1	200	SH		OTHER	01	
BOOKHAM INC	COM	09856E105	198	40537	SH		DEFINED	05	40537
BORDERS GROUP INC 1790	COM	099709107	372	16795	SH		DEFINED	01	15005
BORDERS GROUP INC 300	COM	099709107	22	1005	SH		OTHER	01	705
BORDERS GROUP INC	COM	099709107	3632	163821	SH		DEFINED	05	163821
BORDERS GROUP INC	COM	099709107	503	22703	SH		DEFINED	08	22703
BORG WARNER INC 2185	COM	099724106	1273	22541	SH		DEFINED	01	20356
BORG WARNER INC 550	COM	099724106	593	10509	SH		OTHER	01	9959
BORG WARNER INC	COM	099724106	30297	536617	SH		DEFINED	05	536617
BORG WARNER INC	COM	099724106	690	12226	SH		DEFINED	08	12226
BORG WARNER INC	COM	099724106	11	200	SH		DEFINED	13	200
BORLAND SOFTWARE CORP 150	COM	099849101	8	1400	SH		DEFINED	01	1250
BORLAND SOFTWARE CORP	COM	099849101	367	63125	SH		DEFINED	05	63125
BOSTON PRIVATE FINL HLDGS IN 12355	COM	101119105	1745	65735	SH		DEFINED	01	53380
BOSTON PRIVATE FINL HLDGS IN 521	COM	101119105	14	521	SH		OTHER	01	
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	18654	702863	SH		DEFINED	05	702863
BOSTON PRIVATE FINL HLDGS IN	COM	101119105	144	5410	SH		DEFINED	08	5410
BOSTON PROPERTIES INC 18200	COM	101121101	3248	45805	SH		DEFINED	01	27605
BOSTON PROPERTIES INC 14	COM	101121101	1938	27339	SH		OTHER	01	27325
BOSTON PROPERTIES INC 915	COM	101121101	57847	815896	SH		DEFINED	05	814981
BOSTON PROPERTIES INC	COM	101121101	714	10065	SH		DEFINED	08	10065
BOSTON PROPERTIES INC	COM	101121101	1043	14708	SH		DEFINED	17	14708
BOSTON SCIENTIFIC CORP 56252 44940	COM	101137107	13703	586331	SH		DEFINED	01	485139
BOSTON SCIENTIFIC CORP 109693	COM	101137107	2564	109693	SH		OTHER	01	
BOSTON SCIENTIFIC CORP 1070500	COM	101137107	50393	2156298	SH		DEFINED	05	1085798
BOSTON SCIENTIFIC CORP	COM	101137107	2326	99518	SH		DEFINED	08	99518
BOSTON SCIENTIFIC CORP	COM	101137107	6541	279900	SH	CALL	DEFINED	08	279900
BOSTON SCIENTIFIC CORP	COM	101137107	2337	100000	SH	PUT	DEFINED	08	100000
BOSTON SCIENTIFIC CORP	COM	101137107	629	26900	SH	PUT	DEFINED	17	26900
BOWATER INC 2210	COM	102183100	1294	45766	SH		DEFINED	01	43556
BOWATER INC 17400	COM	102183100	812	28717	SH		OTHER	01	11317
BOWATER INC 1380	COM	102183100	5075	179513	SH		DEFINED	05	178133
BOWATER INC	COM	102183100	281	9932	SH		DEFINED	08	9932
BOWNE & CO INC	COM	103043105	105	7325	SH		DEFINED	01	7325
BOWNE & CO INC 1000	COM	103043105	18	1240	SH		OTHER	01	240
BOWNE & CO INC	COM	103043105	1823	127565	SH		DEFINED	05	127565
BOWNE & CO INC	COM	103043105	29	2049	SH		DEFINED	08	2049
BOYD GAMING CORP 425	COM	103304101	267	6200	SH		DEFINED	01	5775
BOYD GAMING CORP 525	COM	103304101	45	1050	SH		OTHER	01	525
BOYD GAMING CORP	COM	103304101	4364	101210	SH		DEFINED	05	101210
BOYD GAMING CORP	COM	103304101	496	11495	SH		DEFINED	08	11495
BOYKIN LODGING CO	COM	103430104	10	800	SH		DEFINED	01	800
BOYKIN LODGING CO	COM	103430104	173	13900	SH		DEFINED	05	13900
BRADLEY PHARMACEUTICALS INC	COM	104576103	168	15350	SH		DEFINED	01	3550

11800							
BRADLEY PHARMACEUTICALS INC	COM	104576103	595	54450	SH	DEFINED 05	54450
BRADLEY PHARMACEUTICALS INC	COM	104576103	15	1418	SH	DEFINED 08	1418
BRADY CORP	CL A	104674106	18472	597031	SH	DEFINED 01	586231
10800							
BRADY CORP	CL A	104674106	67	2150	SH	OTHER 01	
2150							
BRADY CORP	CL A	104674106	5765	186325	SH	DEFINED 05	186325
BRADY CORP	CL A	104674106	68	2198	SH	DEFINED 08	2198
BRANDYWINE RLTY TR	SH BEN INT N	105368203	676	21749	SH	DEFINED 01	21749
BRANDYWINE RLTY TR	SH BEN INT N	105368203	69	2230	SH	OTHER 01	2230
BRANDYWINE RLTY TR	SH BEN INT N	105368203	6996	225010	SH	DEFINED 05	225010
BRANDYWINE RLTY TR	SH BEN INT N	105368203	614	19764	SH	DEFINED 17	19764
BRASCAN CORP	CL A LTD VT	10549P606	353	7582	SH	DEFINED 01	7282
300							
BRASCAN CORP	CL A LTD VT	10549P606	30	645	SH	OTHER 01	645
BRASCAN CORP	CL A LTD VT	10549P606	3742	80300	SH	DEFINED 17	80300
BRIGGS & STRATTON CORP	COM	109043109	2978	86100	SH	DEFINED 01	79550
6550							
BRIGGS & STRATTON CORP	COM	109043109	423	12218	SH	OTHER 01	900
11318							
BRIGGS & STRATTON CORP	COM	109043109	19651	568105	SH	DEFINED 05	488705
79400							
BRIGHAM EXPLORATION CO	COM	109178103	23	1800	SH	DEFINED 01	1800
BRIGHAM EXPLORATION CO	COM	109178103	259	20150	SH	DEFINED 05	20150
BRIGHAM EXPLORATION CO	COM	109178103	93	7200	SH	DEFINED 08	7200
BRIGHTPOINT INC	COM NEW	109473405	181	9463	SH	DEFINED 01	9463
BRIGHTPOINT INC	COM NEW	109473405	123	6450	SH	OTHER 01	6450
BRIGHTPOINT INC	COM NEW	109473405	10077	526468	SH	DEFINED 05	526468
BRIGHTPOINT INC	COM NEW	109473405	177	9247	SH	DEFINED 08	9247
BRILLIANCE CHINA AUTO HLDG L	SPONSORED AD	10949Q105	434	30000	SH	DEFINED 05	30000
BRINKER INTL INC	COM	109641100	6644	176900	SH	DEFINED 01	163700
13200							
BRINKER INTL INC	COM	109641100	251	6695	SH	OTHER 01	6395
300							
BRINKER INTL INC	COM	109641100	33277	885973	SH	DEFINED 05	885973
BRINKER INTL INC	COM	109641100	3816	101585	SH	DEFINED 08	101585
BRINKS CO	COM	109696104	390	9499	SH	DEFINED 01	8394
1105							
BRINKS CO	COM	109696104	887	21595	SH	OTHER 01	21595
BRINKS CO	COM	109696104	5801	141286	SH	DEFINED 05	141286
BRINKS CO	COM	109696104	473	11530	SH	DEFINED 08	11530
BRINKS CO	COM	109696104	1039	25310	SH	DEFINED 17	25310
BRISTOL MYERS SQUIBB CO	COM	110122108	1472702	61209564	SH	DEFINED 01	60731708
477856							
BRISTOL MYERS SQUIBB CO	COM	110122108	213838	8887687	SH	OTHER 01	3304204
5583483							
BRISTOL MYERS SQUIBB CO	COM	110122108	31250	1298851	SH	DEFINED 05	1297801
1050							
BRISTOL MYERS SQUIBB CO	COM	110122108	16588	689462	SH	DEFINED 08	689462
BRISTOL MYERS SQUIBB CO	COM	110122108	7833	325569	SH	DEFINED 17	325569
BRISTOL MYERS SQUIBB CO	DBC	110122AN8	13691	13925000	PRN	OTHER 17	
13925000							
BRISTOL WEST HLDGS INC	COM	11037M105	1414	77500	SH	DEFINED 01	70343
7157							
BRISTOL WEST HLDGS INC	COM	11037M105	7197	394375	SH	DEFINED 05	297575
96800							
BROADBAND HOLDRS TR	DEPOSITRY RC	11130P104	270	14380	SH	DEFINED 08	14380
BROADCOM CORP	CL A	111320107	8020	170924	SH	DEFINED 01	150614
20310							
BROADCOM CORP	CL A	111320107	500	10665	SH	OTHER 01	2170
8495							
BROADCOM CORP	CL A	111320107	49306	1050859	SH	DEFINED 05	1050859
BROADCOM CORP	CL A	111320107	1300	27707	SH	DEFINED 08	27707
BROADCOM CORP	CL A	111320107	23	500	SH	DEFINED 13	500
BROADCOM CORP	CL A	111320107	2454	52305	SH	DEFINED 17	52305
BROADWING CORP	COM	11161E101	8	1540	SH	DEFINED 01	1530
10							
BROADWING CORP	COM	11161E101	2	500	SH	OTHER 01	500
BROADWING CORP	COM	11161E101	258	51700	SH	DEFINED 05	51700
BROADWING CORP	COM	11161E101	19	3745	SH	DEFINED	3745
BROCADE COMMUNICATIONS SYS I	COM	111621108	6	1485	SH	DEFINED 01	1485
BROCADE COMMUNICATIONS SYS I	COM	111621108	8	2020	SH	OTHER 01	2020
BROCADE COMMUNICATIONS SYS I	COM	111621108	1147	281185	SH	DEFINED 05	273975
7210							
BROCADE COMMUNICATIONS SYS I	COM	111621108	408	100027	SH	DEFINED 08	100027
BROCADE COMMUNICATIONS SYS I	NOTE 2.000%	111621AB4	489	496000	PRN	DEFINED 08	496000
BROOKFIELD PPTYS CORP	COM	112900105	18	605	SH	DEFINED 01	
605							
BROOKFIELD PPTYS CORP	COM	112900105	9302	315635	SH	DEFINED 05	315635
BROOKLINE BANCORP INC DEL	COM	11373M107	466	29443	SH	DEFINED 01	25143
4300							
BROOKLINE BANCORP INC DEL	COM	11373M107	260	16423	SH	OTHER 01	5223
11200							
BROOKLINE BANCORP INC DEL	COM	11373M107	5450	344500	SH	DEFINED 05	344500

BROOKLYN FEDERAL BANCORP INC	COM	114039100	174	14910 SH	DEFINED 17	14910
BROOKS AUTOMATION INC	COM	114340102	434	32575 SH	DEFINED 01	15375
17200						
BROOKS AUTOMATION INC	COM	114340102	5	375 SH	OTHER 01	
375						
BROOKS AUTOMATION INC	COM	114340102	2299	172475 SH	DEFINED 05	172475
BROOKS AUTOMATION INC	COM	114340102	28	2100 SH	DEFINED 08	2100
BROOKTROUT INC	COM	114580103	65	5025 SH	DEFINED 01	2405
2620						
BROOKTROUT INC	COM	114580103	6	480 SH	OTHER 01	
480						
BROOKTROUT INC	COM	114580103	563	43425 SH	DEFINED 05	43425
BROWN & BROWN INC	COM	115236101	3971	79925 SH	DEFINED 01	73410
6515						
BROWN & BROWN INC	COM	115236101	185	3715 SH	OTHER 01	3715
BROWN & BROWN INC	COM	115236101	6504	130900 SH	DEFINED 05	130900
BROWN & BROWN INC	COM	115236101	642	12929 SH	DEFINED 08	12929
BROWN FORMAN CORP	CL A	115637100	2641	42775 SH	DEFINED 01	42775
BROWN FORMAN CORP	CL A	115637100	308	4981 SH	OTHER 01	4981
BROWN FORMAN CORP	CL A	115637100	42	685 SH	DEFINED 05	685
BROWN FORMAN CORP	CL B	115637209	3628	60926 SH	DEFINED 01	59561
1365						
BROWN FORMAN CORP	CL B	115637209	447	7515 SH	OTHER 01	7515
BROWN FORMAN CORP	CL B	115637209	5720	96074 SH	DEFINED 05	88274
7800						
BROWN FORMAN CORP	CL B	115637209	789	13257 SH	DEFINED 08	13257
BROWN SHOE INC NEW	COM	115736100	71	2150 SH	DEFINED 01	2150
BROWN SHOE INC NEW	COM	115736100	26	783 SH	OTHER 01	
783						
BROWN SHOE INC NEW	COM	115736100	2459	74525 SH	DEFINED 05	74525
BRUNSWICK CORP	COM	117043109	1893	50165 SH	DEFINED 01	48735
1430						
BRUNSWICK CORP	COM	117043109	66	1750 SH	OTHER 01	880
870						
BRUNSWICK CORP	COM	117043109	1993	52827 SH	DEFINED 05	52827
BRUNSWICK CORP	COM	117043109	1290	34189 SH	DEFINED 08	34189
BRUSH ENGINEERED MATLS INC	COM	117421107	1422	89525 SH	DEFINED 01	79162
10363						
BRUSH ENGINEERED MATLS INC	COM	117421107	2	100 SH	OTHER 01	100
BRUSH ENGINEERED MATLS INC	COM	117421107	8216	517350 SH	DEFINED 05	402050
115300						
BRYN MAWR BK CORP	COM	117665109	293	13691 SH	DEFINED 01	12631
1060						
BRYN MAWR BK CORP	COM	117665109	58	2691 SH	OTHER 01	2691
BRYN MAWR BK CORP	COM	117665109	4616	215512 SH	DEFINED 05	215512
BRYN MAWR BK CORP	COM	117665109	53	2457 SH	DEFINED 08	2457
BUCA INC	COM	117769109	12	2000 SH	DEFINED 01	2000
BUCA INC	COM	117769109	2272	374300 SH	DEFINED 05	374300
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	1054	22122 SH	DEFINED 01	22122
BUCKEYE PARTNERS L P	UNIT LTD PAR	118230101	1126	23625 SH	OTHER 01	15100
8525						
BUCKEYE TECHNOLOGIES INC	COM	118255108	986	121475 SH	DEFINED 01	92075
21300 8100						
BUCKEYE TECHNOLOGIES INC	COM	118255108	3210	395375 SH	DEFINED 05	325075
70300						
BUCKLE INC	COM	118440106	2375	69900 SH	DEFINED 01	63500
6400						
BUCKLE INC	COM	118440106	15942	469300 SH	DEFINED 05	312500
156800						
BUCKLE INC	COM	118440106	112	3300 SH	DEFINED 08	3300
BUCYRUS INTL INC NEW	CL A	118759109	510	10380 SH	DEFINED 01	2980
7400						
BUCYRUS INTL INC NEW	CL A	118759109	364	7400 SH	OTHER 01	7085
315						
BUCYRUS INTL INC NEW	CL A	118759109	8671	176490 SH	DEFINED 05	176490
BUCYRUS INTL INC NEW	CL A	118759109	36	735 SH	DEFINED 08	735
BUILD A BEAR WORKSHOP	COM	120076104	178	8000 SH	DEFINED 01	8000
BUILD A BEAR WORKSHOP	COM	120076104	22	1000 SH	OTHER 01	1000
BUILD A BEAR WORKSHOP	COM	120076104	55	2485 SH	DEFINED 08	2485
BUILDING MATLS HLDG CORP	COM	120113105	925	9920 SH	DEFINED 01	5220
4700						
BUILDING MATLS HLDG CORP	COM	120113105	105	1125 SH	OTHER 01	
1125						
BUILDING MATLS HLDG CORP	COM	120113105	13186	141393 SH	DEFINED 05	141393
BUILDING MATLS HLDG CORP	COM	120113105	79	843 SH	DEFINED 08	843
BURLINGTON COAT FACTORY	COM	121579106	271	7125 SH	DEFINED 01	2925
4200						
BURLINGTON COAT FACTORY	COM	121579106	2726	71650 SH	DEFINED 05	71650
BURLINGTON NORTHN SANTA FE C	COM	12189T104	33716	563807 SH	DEFINED 01	521918
41889						
BURLINGTON NORTHN SANTA FE C	COM	12189T104	17248	288431 SH	OTHER 01	136493
151938						
BURLINGTON NORTHN SANTA FE C	COM	12189T104	104300	1744148 SH	DEFINED 05	1602943
141205						
BURLINGTON NORTHN SANTA FE C	COM	12189T104	2460	41142 SH	DEFINED 08	41142



BURLINGTON NORTHN SANTA FE C	COM	12189T104	12	200 SH	DEFINED 13	200
BURLINGTON RES INC 41506	COM	122014103	22350	274846 SH	DEFINED 01	233340
BURLINGTON RES INC 88080	COM	122014103	14533	178713 SH	OTHER 01	90633
BURLINGTON RES INC	COM	122014103	20519	252329 SH	DEFINED 05	252329
BURLINGTON RES INC	COM	122014103	9659	118778 SH	DEFINED 08	118778
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	3	75 SH	OTHER 01	75
BUSINESS OBJECTS S A	SPONSORED AD	12328X107	1441	41450 SH	DEFINED 05	41450
C&D TECHNOLOGIES INC 200	COM	124661109	28	2975 SH	DEFINED 01	2775
C&D TECHNOLOGIES INC	COM	124661109	2	200 SH	OTHER 01	200
C&D TECHNOLOGIES INC	COM	124661109	967	102800 SH	DEFINED 05	102800
C&D TECHNOLOGIES INC	COM	124661109	72	7600 SH	DEFINED 08	7600
CBIZ INC	COM	124805102	1729	339071 SH	DEFINED 05	339071
CBL & ASSOC PPTYS INC	COM	124830100	1147	27976 SH	DEFINED 01	27976
CBL & ASSOC PPTYS INC 2400	COM	124830100	120	2936 SH	OTHER 01	536
CBL & ASSOC PPTYS INC	COM	124830100	25	600 SH	DEFINED 05	600
CBRL GROUP INC 2530	COM	12489V106	300	8900 SH	DEFINED 01	6370
CBRL GROUP INC 459	COM	12489V106	134	3989 SH	OTHER 01	3530
CBRL GROUP INC	COM	12489V106	3736	111003 SH	DEFINED 05	111003
CBRL GROUP INC	COM	12489V106	2410	71605 SH	DEFINED 08	71605
CBRL GROUP INC	COM	12489V106	1111	33000 SH	CALL DEFINED 08	33000
CBRL GROUP INC	COM	12489V106	2440	72500 SH	PUT DEFINED 08	72500
CBRL GROUP INC	COM	12489V106	1327	39430 SH	DEFINED 17	39430
C COR INC 770	COM	125010108	180	26655 SH	DEFINED 01	25885
C COR INC	COM	125010108	2767	409967 SH	DEFINED 05	409967
C COR INC	COM	125010108	1287	190595 SH	DEFINED 08	190595
C D I CORP	COM	125071100	44	1500 SH	DEFINED 01	1500
C D I CORP	COM	125071100	1346	45550 SH	DEFINED 05	45550
C D I CORP	COM	125071100	44	1500 SH	DEFINED 08	1500
C D W CORP 635	COM	12512N105	790	13400 SH	DEFINED 01	12765
C D W CORP 275	COM	12512N105	54	910 SH	OTHER 01	635
C D W CORP	COM	12512N105	8631	146491 SH	DEFINED 05	146491
C D W CORP	COM	12512N105	1080	18337 SH	DEFINED 08	18337
CEC ENTMT INC 25400 10650	COM	125137109	3582	112771 SH	DEFINED 01	76721
CEC ENTMT INC 78962	COM	125137109	15802	497546 SH	DEFINED 05	418584
CEC ENTMT INC	COM	125137109	93	2914 SH	DEFINED 08	2914
CH ENERGY GROUP INC 200	COM	12541M102	422	8893 SH	DEFINED 01	8693
CH ENERGY GROUP INC 900	COM	12541M102	291	6122 SH	OTHER 01	5222
CH ENERGY GROUP INC	COM	12541M102	10537	221935 SH	DEFINED 05	221935
CH ENERGY GROUP INC	COM	12541M102	30	637 SH	DEFINED 08	637
C H ROBINSON WORLDWIDE INC 6177	COM	12541W100	2459	38347 SH	DEFINED 01	32170
C H ROBINSON WORLDWIDE INC 300	COM	12541W100	89	1395 SH	OTHER 01	1095
C H ROBINSON WORLDWIDE INC	COM	12541W100	21830	340402 SH	DEFINED 05	340402
C H ROBINSON WORLDWIDE INC	COM	12541W100	1464	22823 SH	DEFINED 08	22823
CIGNA CORP 36158	COM	125509109	57797	490386 SH	DEFINED 01	454228
CIGNA CORP 58397	COM	125509109	41311	350505 SH	OTHER 01	292108
CIGNA CORP 132190	COM	125509109	109521	929249 SH	DEFINED 05	797059
CIGNA CORP	COM	125509109	3305	28038 SH	DEFINED 08	28038
CIGNA CORP	COM	125509109	5893	50000 SH	PUT DEFINED 08	50000
CIGNA CORP	COM	125509109	436	3700 SH	DEFINED 17	3700
CIT GROUP INC 14680 27433	COM	125581108	16098	356317 SH	DEFINED 01	314204
CIT GROUP INC 11405	COM	125581108	515	11405 SH	OTHER 01	
CIT GROUP INC	COM	125581108	59512	1317210 SH	DEFINED 05	1317210
CIT GROUP INC	COM	125581108	2845	62976 SH	DEFINED 08	62976
CIT GROUP INC	COM	125581108	828	18326 SH	DEFINED 17	18326
CKE RESTAURANTS INC	COM	12561E105	48	3612 SH	DEFINED 01	3612
CKE RESTAURANTS INC	COM	12561E105	109	8280 SH	DEFINED 08	8280
CLECO CORP NEW 4300	COM	12561W105	825	35006 SH	DEFINED 01	30706
CLECO CORP NEW 11260	COM	12561W105	438	18588 SH	OTHER 01	7328
CLECO CORP NEW	COM	12561W105	5372	227800 SH	DEFINED 05	227800
CLECO CORP NEW	COM	12561W105	145	6153 SH	DEFINED 08	6153
CKX INC	COM	12562M106	2527	201003 SH	DEFINED 01	201003
CKX INC	COM	12562M106	3	200 SH	DEFINED 05	200
CKX INC	COM	12562M106	509	40500 SH	DEFINED 08	40500

CKX INC	COM	12562M106	167	13257 SH	DEFINED 17	13257
CMGI INC	COM	125750109	105	62578 SH	DEFINED 01	60858
1720						
CMGI INC	COM	125750109	34	20200 SH	OTHER 01	18920
1280						
CMGI INC	COM	125750109	164	98350 SH	DEFINED 05	98350
CMS ENERGY CORP	COM	125896100	564	34281 SH	DEFINED 01	33861
420						
CMS ENERGY CORP	COM	125896100	228	13834 SH	OTHER 01	4029
9805						
CMS ENERGY CORP	COM	125896100	6880	418240 SH	DEFINED 05	418240
CMS ENERGY CORP	COM	125896100	8337	506791 SH	DEFINED 08	506791
CMS ENERGY CORP	NOTE	2.875% 125896AW0	2503	1950000 PRN	DEFINED 05	1950000
CPI CORP	COM	125902106	114	6475 SH	DEFINED 01	2575
3900						
CPI CORP	COM	125902106	399	22700 SH	DEFINED 05	22700
CPI CORP	COM	125902106	7	425 SH	DEFINED 08	425
CSS INDS INC	COM	125906107	75	2300 SH	DEFINED 01	2300
CSS INDS INC	COM	125906107	52	1600 SH	OTHER 01	1600
CSS INDS INC	COM	125906107	4299	132200 SH	DEFINED 05	132200
CNA SURETY CORP	COM	12612L108	209	14700 SH	DEFINED 01	13500
1200						
CNA SURETY CORP	COM	12612L108	60	4210 SH	OTHER 01	4210
CNA SURETY CORP	COM	12612L108	5001	351660 SH	DEFINED 05	351660
CNF INC	COM	12612W104	917	17460 SH	DEFINED 01	16420
1040						
CNF INC	COM	12612W104	44	830 SH	OTHER 01	830
CNF INC	COM	12612W104	6463	123113 SH	DEFINED 05	123113
CNF INC	COM	12612W104	949	18075 SH	DEFINED 08	18075
CNF INC	COM	12612W104	1076	20500 SH	CALL DEFINED 08	20500
CNOOC LTD	SPONSORED AD	126132109	7	100 SH	DEFINED 01	100
CNOOC LTD	SPONSORED AD	126132109	5	70 SH	OTHER 01	70
CNET NETWORKS INC	COM	12613R104	337	24856 SH	DEFINED 01	
24856						
CNET NETWORKS INC	COM	12613R104	400	29500 SH	OTHER 01	24386
870 4244						
CNET NETWORKS INC	COM	12613R104	3851	283796 SH	DEFINED 05	283796
CNET NETWORKS INC	COM	12613R104	85	6300 SH	DEFINED 08	6300
CSG SYS INTL INC	COM	126349109	149	6875 SH	DEFINED 01	6385
490						
CSG SYS INTL INC	COM	126349109	16	740 SH	OTHER 01	490
250						
CSG SYS INTL INC	COM	126349109	2906	133844 SH	DEFINED 05	133844
CSG SYS INTL INC	COM	126349109	523	24100 SH	DEFINED 08	24100
CSG SYS INTL INC	COM	126349109	3094	142500 SH	CALL DEFINED 08	142500
CSG SYS INTL INC	COM	126349109	868	40000 SH	PUT DEFINED 08	40000
CSG SYS INTL INC	COM	126349109	173	7986 SH	DEFINED 17	7986
CSX CORP	COM	126408103	15538	334297 SH	DEFINED 01	328567
5730						
CSX CORP	COM	126408103	4655	100149 SH	OTHER 01	50861
49288						
CSX CORP	COM	126408103	17319	372612 SH	DEFINED 05	212962
159650						
CSX CORP	COM	126408103	5958	128191 SH	DEFINED 08	128191
CT COMMUNICATIONS INC	COM NEW	126426402	12	1000 SH	OTHER 01	
1000						
CT COMMUNICATIONS INC	COM NEW	126426402	186	15075 SH	DEFINED 05	15075
CT COMMUNICATIONS INC	COM NEW	126426402	38	3100 SH	DEFINED 08	3100
CTS CORP	COM	126501105	586	48445 SH	DEFINED 01	27565
20880						
CTS CORP	COM	126501105	1	95 SH	OTHER 01	
95						
CTS CORP	COM	126501105	1856	153427 SH	DEFINED 05	153427
CTS CORP	COM	126501105	7	579 SH	DEFINED 08	579
CVS CORP	COM	126650100	37751	1301305 SH	DEFINED 01	1186562
114743						
CVS CORP	COM	126650100	16444	566823 SH	OTHER 01	529493
37330						
CVS CORP	COM	126650100	48595	1675121 SH	DEFINED 05	1641741
33380						
CVS CORP	COM	126650100	7410	255446 SH	DEFINED 08	255446
CVS CORP	COM	126650100	81	2800 SH	CALL DEFINED 08	2800
CVS CORP	COM	126650100	1015	35000 SH	PUT DEFINED 08	35000
CV THERAPEUTICS INC	COM	126667104	2100	78507 SH	DEFINED 01	73207
5300						
CV THERAPEUTICS INC	COM	126667104	56	2100 SH	OTHER 01	1610
490						
CV THERAPEUTICS INC	COM	126667104	15300	571950 SH	DEFINED 05	497850
74100						
CV THERAPEUTICS INC	COM	126667104	3400	127100 SH	DEFINED 08	127100
CV THERAPEUTICS INC	COM	126667104	615	23000 SH	CALL DEFINED 08	23000
CV THERAPEUTICS INC	NOTE	2.000% 126667AD6	30	35000 PRN	DEFINED 01	35000
CV THERAPEUTICS INC	NOTE	2.000% 126667AD6	4181	4855000 PRN	DEFINED 05	4855000
CV THERAPEUTICS INC	NOTE	3.250% 126667AG9	214	180000 PRN	DEFINED 05	180000
CABLEVISION SYS CORP	CL A NY CABL	12686C109	423	13785 SH	DEFINED 01	11585

2200								
CABLEVISION SYS CORP	CL A NY CABL	12686C109	113	3690 SH	DEFINED 05		3690	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	7778	253600 SH	DEFINED 08		253600	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	49670	1619500 SH	CALL DEFINED 08		1619500	
CABLEVISION SYS CORP	CL A NY CABL	12686C109	512	16684 SH	DEFINED 17		16684	
CABOT CORP	COM	127055101	2518	76275 SH	DEFINED 01		75645	
630								
CABOT CORP	COM	127055101	233	7055 SH	OTHER 01		6830	
225								
CABOT CORP	COM	127055101	4790	145099 SH	DEFINED 05		145099	
CABOT CORP	COM	127055101	381	11530 SH	DEFINED 08		11530	
CABOT OIL & GAS CORP	COM	127097103	1926	38127 SH	DEFINED 01		33160	
4967								
CABOT OIL & GAS CORP	COM	127097103	160	3158 SH	OTHER 01			
3158								
CABOT OIL & GAS CORP	COM	127097103	9402	186137 SH	DEFINED 05		186137	
CABOT OIL & GAS CORP	COM	127097103	40	800 SH	DEFINED 08		800	
CABOT MICROELECTRONICS CORP	COM	12709P103	421	14343 SH	DEFINED 01		14098	
245								
CABOT MICROELECTRONICS CORP	COM	12709P103	23	776 SH	OTHER 01		701	
75								
CABOT MICROELECTRONICS CORP	COM	12709P103	1772	60316 SH	DEFINED 05		60316	
CABOT MICROELECTRONICS CORP	COM	12709P103	163	5540 SH	DEFINED 08		5540	
CACI INTL INC	CL A	127190304	921	15195 SH	DEFINED 01		6800	
8395								
CACI INTL INC	CL A	127190304	1298	21425 SH	OTHER 01		17575	
3850								
CACI INTL INC	CL A	127190304	14115	232915 SH	DEFINED 05		232915	
CACI INTL INC	CL A	127190304	55	900 SH	DEFINED 08		900	
CADBURY SCHWEPPE PLC	ADR	127209302	9462	232316 SH	DEFINED 01		224961	
7355								
CADBURY SCHWEPPE PLC	ADR	127209302	2005	49228 SH	OTHER 01		47377	
1851								
CADBURY SCHWEPPE PLC	ADR	127209302	83920	2060388 SH	DEFINED 05		2059553	
835								
CADBURY SCHWEPPE PLC	ADR	127209302	228	5600 SH	DEFINED 08		5600	
CADENCE DESIGN SYSTEM INC	COM	127387108	1013	62705 SH	DEFINED 01		59915	
2790								
CADENCE DESIGN SYSTEM INC	COM	127387108	189	11715 SH	OTHER 01		9040	
2675								
CADENCE DESIGN SYSTEM INC	COM	127387108	21397	1324080 SH	DEFINED 05		1324080	
CADENCE DESIGN SYSTEM INC	COM	127387108	2925	180986 SH	DEFINED 08		180986	
CADMUS COMMUNICATIONS CORP	COM	127587103	3099	147553 SH	DEFINED 01		147553	
CADMUS COMMUNICATIONS CORP	COM	127587103	93	4432 SH	OTHER 01		1500	
2932								
CAL DIVE INTL INC	COM	127914109	2544	40120 SH	DEFINED 01		28880	
1530 9710								
CAL DIVE INTL INC	COM	127914109	692	10910 SH	OTHER 01			
10910								
CAL DIVE INTL INC	COM	127914109	20396	321660 SH	DEFINED 05		321660	
CAL DIVE INTL INC	COM	127914109	396	6246 SH	DEFINED 08		6246	
CALGON CARBON CORP	COM	129603106	804	101800 SH	DEFINED 05		101800	
CALGON CARBON CORP	COM	129603106	9	1078 SH	DEFINED 08		1078	
CALIFORNIA COASTAL CMNTYS IN	COM NEW	129915203	219	6225 SH	DEFINED 05		6225	
CALIFORNIA WTR SVC GROUP	COM	130788102	1298	31500 SH	DEFINED 01		28680	
2820								
CALIFORNIA WTR SVC GROUP	COM	130788102	25	600 SH	OTHER 01		600	
CALIFORNIA WTR SVC GROUP	COM	130788102	9878	239750 SH	DEFINED 05		205850	
33900								
CALIFORNIA WTR SVC GROUP	COM	130788102	16	400 SH	DEFINED 08		400	
CALIPER LIFE SCIENCES INC	COM	130872104	3	471 SH	DEFINED 01		471	
CALIPER LIFE SCIENCES INC	COM	130872104	153	21725 SH	DEFINED 05		21725	
CALLAWAY GOLF CO	COM	131193104	1539	101975 SH	DEFINED 01		92080	
9895								
CALLAWAY GOLF CO	COM	131193104	25	1645 SH	OTHER 01		1645	
CALLAWAY GOLF CO	COM	131193104	10773	713914 SH	DEFINED 05		609614	
104300								
CALLAWAY GOLF CO	COM	131193104	167	11100 SH	DEFINED 08		11100	
CALLON PETE CO DEL	COM	13123X102	168	8050 SH	DEFINED 05		8050	
CALLON PETE CO DEL	COM	13123X102	88	4200 SH	DEFINED 08		4200	
CALPINE CORP	COM	131347106	228	87849 SH	DEFINED 01		85024	
2825								
CALPINE CORP	COM	131347106	46	17853 SH	OTHER 01		15853	
2000								
CALPINE CORP	COM	131347106	130	50000 SH	PUT DEFINED 01		50000	
CALPINE CORP	COM	131347106	2956	1141227 SH	DEFINED 05		1141227	
CALPINE CORP	COM	131347106	149	57654 SH	DEFINED 08		57654	
CALPINE CORP	COM	131347106	1759	679200 SH	CALL DEFINED 08		679200	
CALPINE CORP	COM	131347106	1036	399900 SH	PUT DEFINED 08		399900	
CAMBREX CORP	COM	132011107	2023	106684 SH	DEFINED 01		84782	
9385 12517								
CAMBREX CORP	COM	132011107	15609	823275 SH	DEFINED 05		652375	
170900								
CAMBIOR INC	COM	13201L103	22	10100 SH	OTHER 01		10100	
CAMBRIDGE DISPLAY TECH INC	COM	132193103	806	122507 SH	DEFINED 05		122507	

CAMDEN NATL CORP	COM	133034108	974	25867	SH	DEFINED	01	25867	
CAMDEN NATL CORP	COM	133034108	183	4850	SH	DEFINED	05	4850	
CAMDEN PPTY TR	SH BEN INT	133131102	329	5900	SH	DEFINED	01		
5900									
CAMDEN PPTY TR	SH BEN INT	133131102	731	13108	SH	OTHER	01	11513	
1095									
500									
CAMDEN PPTY TR	SH BEN INT	133131102	17	300	SH	DEFINED	05	300	
CAMECO CORP	COM	13321L108	363	6790	SH	DEFINED	01	6090	
700									
CAMECO CORP	COM	13321L108	881	16468	SH	OTHER	01	16468	
CAMECO CORP	COM	13321L108	1204	22500	SH	DEFINED	05	22500	
CAMPBELL SOUP CO	COM	134429109	3403	114381	SH	DEFINED	01	106448	
7933									
CAMPBELL SOUP CO	COM	134429109	4461	149942	SH	OTHER	01	118216	
31726									
CAMPBELL SOUP CO	COM	134429109	6053	203457	SH	DEFINED	05	203457	
CAMPBELL SOUP CO	COM	134429109	969	32579	SH	DEFINED	08	32579	
CANADIAN NATL RY CO	COM	136375102	1564	22028	SH	DEFINED	01	14855	
7173									
CANADIAN NATL RY CO	COM	136375102	307	4329	SH	OTHER	01	2829	
1500									
CANADIAN NAT RES LTD	COM	136385101	1139	25213	SH	DEFINED	01	308	
24905									
CANADIAN NAT RES LTD	COM	136385101	368	8152	SH	OTHER	01	4152	
4000									
CANADIAN NAT RES LTD	COM	136385101	1130	25000	SH	CALL	DEFINED	08	25000
CANADIAN PAC RY LTD	COM	13645T100	74	1714	SH	DEFINED	01	1616	
98									
CANADIAN PAC RY LTD	COM	13645T100	354	8230	SH	OTHER	01	5593	
2637									
CANADIAN SUPERIOR ENERGY INC	COM	136644101	25	10000	SH	DEFINED	01	10000	
CANON INC	ADR	138006309	130	2391	SH	DEFINED	01	2391	
CANON INC	ADR	138006309	321	5920	SH	OTHER	01	5680	
240									
CANON INC	ADR	138006309	814	15000	SH	DEFINED	05	15000	
CANTEL MEDICAL CORP	COM	138098108	423	20100	SH	DEFINED	08	20100	
CANYON RESOURCES CORP	COM NEW	138869300	7	10000	SH	OTHER	01	10000	
CAPITAL CITY BK GROUP INC	COM	139674105	366	9700	SH	DEFINED	05	9700	
CAPITAL CITY BK GROUP INC	COM	139674105	8	200	SH	DEFINED	08	200	
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	515	13315	SH	DEFINED	01	10415	
2600									
300									
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	89	2300	SH	OTHER	01		
2300									
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	5746	148425	SH	DEFINED	05	148425	
CAPITAL AUTOMOTIVE REIT	COM SH BEN I	139733109	96	2474	SH	DEFINED	08	2474	
CAPITAL CORP OF THE WEST	COM NEW	140065202	187	6125	SH	DEFINED	05	6125	
CAPITAL CORP OF THE WEST	COM NEW	140065202	34	1100	SH	DEFINED	08	1100	
CAPITAL CROSSING BK	COM	140071101	1070	30800	SH	DEFINED	01	30800	
CAPITAL CROSSING BK	COM	140071101	115	3300	SH	DEFINED	05	3300	
CAPITAL CROSSING BK	COM	140071101	35	1000	SH	DEFINED	08	1000	
CAPITAL LEASE FDG INC	COM	140288101	199	19200	SH	DEFINED	05	19200	
CAPITAL LEASE FDG INC	COM	140288101	50	4836	SH	DEFINED	08	4836	
CAPITAL ONE FINL CORP	COM	14040H105	16604	208801	SH	DEFINED	01	185676	
23125									
CAPITAL ONE FINL CORP	COM	14040H105	8000	100605	SH	OTHER	01	65855	
34750									
CAPITAL ONE FINL CORP	COM	14040H105	16352	205629	SH	DEFINED	05	193329	
12300									
CAPITAL ONE FINL CORP	COM	14040H105	3002	37753	SH	DEFINED	08	37753	
CAPITAL ONE FINL CORP	COM	14040H105	4771	60000	SH	CALL	DEFINED	08	60000
CAPITAL ONE FINL CORP	COM	14040H105	240	3018	SH	OTHER	17		
3018									
CAPITAL SOUTHWEST CORP	COM	140501107	26	300	SH	DEFINED	01	300	
CAPITAL SOUTHWEST CORP	COM	140501107	187	2200	SH	DEFINED	05	2200	
CAPITAL TRUST INC MD	CL A NEW	14052H506	306	9500	SH	DEFINED	05	9500	
CAPITAL TRUST INC MD	CL A NEW	14052H506	68	2100	SH	DEFINED	08	2100	
CAPITALSOURCE INC	DBCV 1.250%	14055XAB8	4305	4770000	PRN	DEFINED	08	4770000	
CAPITALSOURCE INC	DBCV 3.500%	14055XAD4	96	102000	PRN	DEFINED	01	102000	
CAPITALSOURCE INC	DBCV 3.500%	14055XAD4	6145	6546000	PRN	DEFINED	08	6546000	
CAPITOL BANCORP LTD	COM	14056D105	286	8839	SH	DEFINED	01	8139	
700									
CAPITOL BANCORP LTD	COM	14056D105	81	2493	SH	OTHER	01	2493	
CAPITOL BANCORP LTD	COM	14056D105	6899	212932	SH	DEFINED	05	212932	
CAPITOL BANCORP LTD	COM	14056D105	19	600	SH	DEFINED	08	600	
CAPITOL FED FINL	COM	14057C106	35	1025	SH	DEFINED	01	1025	
CAPITOL FED FINL	COM	14057C106	1745	51000	SH	OTHER	01	1000	
50000									
CAPITOL FED FINL	COM	14057C106	167	4875	SH	DEFINED	08	4875	
CAPSTONE TURBINE CORP	COM	14067D102	4	1000	SH	DEFINED	01	1000	
CAPSTONE TURBINE CORP	COM	14067D102	2	500	SH	OTHER	01	500	
CAPSTONE TURBINE CORP	COM	14067D102	57	16179	SH	DEFINED	08	16179	
CAPTARIS INC	COM	14071N104	52	13700	SH	DEFINED	01	13700	
CAPTARIS INC	COM	14071N104	29	7800	SH	OTHER	01	7800	
CAPTARIS INC	COM	14071N104	2508	667015	SH	DEFINED	05	667015	
CAPTARIS INC	COM	14071N104	14	3633	SH	DEFINED	08	3633	

CARBO CERAMICS INC	COM	140781105	159	2412 SH	DEFINED	01	2412
CARBO CERAMICS INC 50	COM	140781105	597	9050 SH	OTHER	01	9000
CARBO CERAMICS INC	COM	140781105	4246	64350 SH	DEFINED	05	64350
CARBO CERAMICS INC	COM	140781105	145	2197 SH	DEFINED	08	2197
CARAUSTAR INDS INC 5385	COM	140909102	3335	303777 SH	DEFINED	01	298392
CARAUSTAR INDS INC	COM	140909102	59	5385 SH	OTHER	01	5385
CARAUSTAR INDS INC	COM	140909102	1281	116675 SH	DEFINED	05	116675
CARAUSTAR INDS INC	COM	140909102	3	273 SH	DEFINED	08	273
CARDINAL FINL CORP 4915	COM	14149F109	47	4915 SH	DEFINED	01	
CARDINAL FINL CORP 10085	COM	14149F109	241	25000 SH	OTHER	01	14915
CARDINAL FINL CORP	COM	14149F109	1525	158075 SH	DEFINED	05	158075
CARDINAL FINL CORP	COM	14149F109	9	900 SH	DEFINED	08	900
CARDINAL HEALTH INC 23079	COM	14149Y108	20824	328253 SH	DEFINED	01	305174
CARDINAL HEALTH INC 51837	COM	14149Y108	7326	115474 SH	OTHER	01	63637
CARDINAL HEALTH INC 66490	COM	14149Y108	40857	644028 SH	DEFINED	05	577538
CARDINAL HEALTH INC	COM	14149Y108	3392	53462 SH	DEFINED	08	53462
CARDINAL HEALTH INC	COM	14149Y108	7486	118000 SH	CALL	DEFINED	118000
CARDINAL HEALTH INC	COM	14149Y108	366	5769 SH	DEFINED	17	5769
CAREER EDUCATION CORP 5520	COM	141665109	1691	47554 SH	DEFINED	01	42034
CAREER EDUCATION CORP 300	COM	141665109	71	2004 SH	OTHER	01	1704
CAREER EDUCATION CORP 1720	COM	141665109	22615	635980 SH	DEFINED	05	634260
CAREER EDUCATION CORP	COM	141665109	2474	69579 SH	DEFINED	08	69579
CAREER EDUCATION CORP	COM	141665109	14224	400000 SH	CALL	DEFINED	400000
CAREER EDUCATION CORP	COM	141665109	4	100 SH	DEFINED	17	100
CAREMARK RX INC 144851	COM	141705103	135690	2717604 SH	DEFINED	01	2572753
CAREMARK RX INC 131387	COM	141705103	33519	671310 SH	OTHER	01	539923
CAREMARK RX INC 161950	COM	141705103	59480	1191277 SH	DEFINED	05	1029327
CAREMARK RX INC	COM	141705103	3048	61052 SH	DEFINED	08	61052
CAREMARK RX INC	COM	141705103	10096	202200 SH	CALL	DEFINED	202200
CAREMARK RX INC	COM	141705103	5567	111500 SH	PUT	DEFINED	111500
CAREMARK RX INC 220	COM	141705103	68	1360 SH	DEFINED	13	1140
CAREMARK RX INC	COM	141705103	524	10500 SH	PUT	DEFINED	10500
CARLISLE COS INC 655	COM	142339100	721	11344 SH	DEFINED	01	10689
CARLISLE COS INC 1205	COM	142339100	1964	30900 SH	OTHER	01	29695
CARLISLE COS INC	COM	142339100	4543	71461 SH	DEFINED	05	71461
CARLISLE COS INC	COM	142339100	607	9541 SH	DEFINED	08	9541
CARMAX INC 1055	COM	143130102	566	18100 SH	DEFINED	01	17045
CARMAX INC 2504	COM	143130102	305	9760 SH	OTHER	01	7256
CARMAX INC 940	COM	143130102	8604	275138 SH	DEFINED	05	274198
CARMAX INC	COM	143130102	905	28938 SH	DEFINED	08	28938
CARMAX INC	COM	143130102	876	28000 SH	CALL	DEFINED	28000
CARMIKE CINEMAS INC 200	COM	143436400	35	1525 SH	DEFINED	01	1325
CARMIKE CINEMAS INC	COM	143436400	5	200 SH	OTHER	01	200
CARMIKE CINEMAS INC	COM	143436400	1364	59475 SH	DEFINED	05	59475
CARMIKE CINEMAS INC	COM	143436400	36	1560 SH	DEFINED	08	1560
CARMIKE CINEMAS INC	COM	143436400	105	4589 SH	DEFINED	17	4589
CARNIVAL CORP 72235	PAIRED CTF	143658300	79540	1591432 SH	DEFINED	01	1519197
CARNIVAL CORP 102851	PAIRED CTF	143658300	15212	304356 SH	OTHER	01	201505
CARNIVAL CORP 385	PAIRED CTF	143658300	64996	1300443 SH	DEFINED	05	1300058
CARNIVAL CORP	PAIRED CTF	143658300	5611	112264 SH	DEFINED	08	112264
CARNIVAL CORP	PAIRED CTF	143658300	3499	70000 SH	CALL	DEFINED	70000
CARNIVAL CORP	PAIRED CTF	143658300	8697	174000 SH	PUT	DEFINED	174000
CARNIVAL CORP	PAIRED CTF	143658300	37	735 SH	DEFINED	13	735
CARNIVAL CORP	PAIRED CTF	143658300	834	16692 SH	DEFINED	17	16692
CARNIVAL CORP	PAIRED CTF	143658300	950	19000 SH	CALL	DEFINED	19000
CARNIVAL CORP	PAIRED CTF	143658300	500	10000 SH	PUT	DEFINED	10000
CARNIVAL CORP	DBCV 2.000%	143658AN2	8	6000 PRN	DEFINED	01	6000
CARNIVAL CORP	DBCV 2.000%	143658AN2	2348	1799000 PRN	DEFINED	08	1799000
CARPENTER TECHNOLOGY CORP 3708	COM	144285103	841	14349 SH	DEFINED	01	10641
CARPENTER TECHNOLOGY CORP 2592	COM	144285103	152	2592 SH	OTHER	01	

CARPENTER TECHNOLOGY CORP	COM	144285103	13549	231180	SH	DEFINED 05	231180
CARPENTER TECHNOLOGY CORP	COM	144285103	19	319	SH	DEFINED 08	319
CARRAMERICA RLTY CORP 1000	COM	144418100	69	1910	SH	DEFINED 01	910
CARRAMERICA RLTY CORP 1708	COM	144418100	126	3497	SH	OTHER 01	1789
CARRAMERICA RLTY CORP	COM	144418100		10	SH	DEFINED 08	10
CARRAMERICA RLTY CORP	COM	144418100	2948	81990	SH	DEFINED 17	81990
CARREKER CORP	COM	144433109	18	2500	SH	DEFINED 01	2500
CARREKER CORP 750	COM	144433109	5	750	SH	OTHER 01	
CARREKER CORP	COM	144433109	495	70075	SH	DEFINED 05	70075
CARREKER CORP	COM	144433109	20	2822	SH	DEFINED 08	2822
CARRIZO OIL & CO INC	COM	144577103	105	3570	SH	OTHER 01	3570
CARRIZO OIL & CO INC	COM	144577103	2908	99249	SH	DEFINED 05	99249
CARRIZO OIL & CO INC	COM	144577103	41	1386	SH	DEFINED 08	1386
CARTER INC 3820	COM	146229109	217	3820	SH	DEFINED 01	
CARTER INC 120 3680	COM	146229109	426	7500	SH	OTHER 01	3700
CARTER INC	COM	146229109	2022	35600	SH	DEFINED 05	35600
CASCADE CORP	COM	147195101	472	9700	SH	DEFINED 05	9700
CASCADE CORP	COM	147195101	263	5400	SH	DEFINED 08	5400
CASCADE NAT GAS CORP	COM	147339105	76	3475	SH	DEFINED 01	3475
CASCADE NAT GAS CORP 50	COM	147339105	29	1350	SH	OTHER 01	1300
CASCADE NAT GAS CORP	COM	147339105	3288	151030	SH	DEFINED 05	151030
CASCADE NAT GAS CORP	COM	147339105	99	4563	SH	DEFINED 08	4563
CASELLA WASTE SYS INC	CL A	147448104	114	8700	SH	DEFINED 01	8700
CASELLA WASTE SYS INC	CL A	147448104	68	5200	SH	OTHER 01	5200
CASELLA WASTE SYS INC	CL A	147448104	6588	501775	SH	DEFINED 05	501775
CASELLA WASTE SYS INC	CL A	147448104	87	6625	SH	DEFINED 08	6625
CASEYS GEN STORES INC 21800 4800	COM	147528103	1951	84100	SH	DEFINED 01	57500
CASEYS GEN STORES INC 59110	COM	147528103	11111	478915	SH	DEFINED 05	419805
CASEYS GEN STORES INC	COM	147528103	9	400	SH	DEFINED 08	400
CASH AMER INTL INC 9300 500	COM	14754D100	650	31325	SH	DEFINED 01	21525
CASH AMER INTL INC 4700	COM	14754D100	98	4700	SH	OTHER 01	
CASH AMER INTL INC	COM	14754D100	9709	467890	SH	DEFINED 05	467890
CASH AMER INTL INC	COM	14754D100	42	2000	SH	DEFINED 08	2000
CASS INFORMATION SYS INC 46323	COM	14808P109	1450	46323	SH	OTHER 01	
CASTLE A M & CO	COM	148411101	239	13650	SH	DEFINED 01	13650
CASTLE A M & CO 10325	COM	148411101	268	15325	SH	OTHER 01	5000
CASTLE A M & CO	COM	148411101	834	47675	SH	DEFINED 05	47675
CASTLE A M & CO	COM	148411101	9	490	SH	DEFINED 08	490
CATALINA MARKETING CORP 9745	COM	148867104	1696	74575	SH	DEFINED 01	64830
CATALINA MARKETING CORP 50	COM	148867104	10	445	SH	OTHER 01	395
CATALINA MARKETING CORP 110500	COM	148867104	14250	626649	SH	DEFINED 05	516149
CATALINA MARKETING CORP	COM	148867104	197	8670	SH	DEFINED 08	8670
CATAPULT COMMUNICATIONS CORP 5300	COM	149016107	148	8050	SH	DEFINED 01	2750
CATAPULT COMMUNICATIONS CORP 125	COM	149016107	2	125	SH	OTHER 01	
CATAPULT COMMUNICATIONS CORP	COM	149016107	744	40550	SH	DEFINED 05	40550
CATAPULT COMMUNICATIONS CORP	COM	149016107	1	45	SH	DEFINED 08	45
CATERPILLAR INC DEL 110521	COM	149123101	49089	835563	SH	DEFINED 01	725042
CATERPILLAR INC DEL 291832	COM	149123101	37598	639958	SH	OTHER 01	348126
CATERPILLAR INC DEL	COM	149123101	21397	364200	SH	CALL DEFINED 01	364200
CATERPILLAR INC DEL	COM	149123101	45943	782000	SH	PUT DEFINED 01	782000
CATERPILLAR INC DEL 15560	COM	149123101	145729	2480492	SH	DEFINED 05	2464932
CATERPILLAR INC DEL	COM	149123101	3926	66826	SH	DEFINED 08	66826
CATERPILLAR INC DEL	COM	149123101	70353	1197500	SH	CALL DEFINED 08	1197500
CATERPILLAR INC DEL	COM	149123101	9400	160000	SH	CALL DEFINED 17	160000
CATERPILLAR INC DEL	COM	149123101	9400	160000	SH	PUT DEFINED 17	160000
CATHAY GENERAL BANCORP	COM	149150104	959	27045	SH	DEFINED 01	27045
CATHAY GENERAL BANCORP	COM	149150104	585	16503	SH	OTHER 01	16503
CATHAY GENERAL BANCORP	COM	149150104	433	12200	SH	DEFINED 05	12200
CATHAY MERCHANT GROUP INC	COM	14916A101	34	66000	SH	OTHER 01	66000
CATO CORP NEW 15700	CL A	149205106	447	22412	SH	DEFINED 01	6712
CATO CORP NEW 25	CL A	149205106		25	SH	OTHER 01	
CATO CORP NEW	CL A	149205106	2582	129575	SH	DEFINED 05	129575
CATO CORP NEW	CL A	149205106	46	2300	SH	DEFINED 08	2300

CAVCO INDS INC DEL	COM	149568107	7	190	SH	DEFINED	01	190
CAVCO INDS INC DEL	COM	149568107	12	330	SH	OTHER	01	330
CAVCO INDS INC DEL	COM	149568107	943	26000	SH	DEFINED	05	26000
CAVCO INDS INC DEL	COM	149568107	286	7887	SH	DEFINED	17	7887
CEDAR FAIR L P 637823	DEPOSITRY UN	150185106	19576	652758	SH	DEFINED	01	14935
CEDAR FAIR L P 515	DEPOSITRY UN	150185106	293	9755	SH	OTHER	01	9240
CEDAR SHOPPING CTRS INC	COM NEW	150602209	21	1460	SH	DEFINED	01	1460
CEDAR SHOPPING CTRS INC	COM NEW	150602209	231	15975	SH	DEFINED	05	15975
CEDAR SHOPPING CTRS INC	COM NEW	150602209	6	445	SH	DEFINED	08	445
CELANESE CORP DEL 1000	COM SER A	150870103	688	39869	SH	DEFINED	01	38869
CELANESE CORP DEL	COM SER A	150870103	90	5231	SH	OTHER	01	5231
CELANESE CORP DEL	COM SER A	150870103	13702	794300	SH	DEFINED	05	794300
CELANESE CORP DEL	COM SER A	150870103	778	45120	SH	DEFINED	08	45120
CELANESE CORP DEL	COM SER A	150870103	136364	7905169	SH	DEFINED		7905169
CELANESE CORP DEL	PFD 4.25% CO	150870202	256	9680	SH	DEFINED	01	9680
CELANESE CORP DEL	PFD 4.25% CO	150870202	14	520	SH	OTHER	01	520
CELANESE CORP DEL	PFD 4.25% CO	150870202	8754	331600	SH	DEFINED	05	331600
CELANESE CORP DEL 50000	PFD 4.25% CO	150870202	1320	50000	SH	OTHER	17	
CELL GENESYS INC	COM	150921104	31	5650	SH	DEFINED	05	5650
CELL GENESYS INC	COM	150921104	50	9172	SH	DEFINED	08	9172
CELL THERAPEUTICS INC	COM	150934107	44	15500	SH	OTHER	01	15500
CELESTICA INC 1156	SUB VTG SHS	15101Q108	35	3133	SH	DEFINED	01	1977
CELESTICA INC	SUB VTG SHS	15101Q108	9	775	SH	OTHER	01	775
CELESTICA INC 3700	SUB VTG SHS	15101Q108	5216	461145	SH	DEFINED	05	457445
CELGENE CORP 1000	COM	151020104	953	17535	SH	DEFINED	01	16535
CELGENE CORP 400	COM	151020104	918	16900	SH	OTHER	01	16500
CELGENE CORP	COM	151020104	65	1200	SH	DEFINED	05	1200
CELGENE CORP	COM	151020104	625	11500	SH	DEFINED	08	11500
CELGENE CORP	COM	151020104	42223	777300	SH	CALL	DEFINED	777300
CELGENE CORP	COM	151020104	10565	194500	SH	PUT	DEFINED	194500
CEMEX S A 16221	SPON ADR 5 O	151290889	848	16221	SH	DEFINED	01	
CEMEX S A 955 380	SPON ADR 5 O	151290889	1025	19600	SH	OTHER	01	18265
CEMEX S A	SPON ADR 5 O	151290889	4796	91700	SH	DEFINED	05	91700
CEMEX S A	SPON ADR 5 O	151290889	954	18240	SH	DEFINED	17	18240
CEMEX S A	SPON ADR 5 O	151290889	141	2700	SH	DEFINED	18	2700
CENDANT CORP 173258	COM	151313103	78670	3811508	SH	DEFINED	01	3638250
CENDANT CORP 269163	COM	151313103	15022	727829	SH	OTHER	01	458666
CENDANT CORP 1248340	COM	151313103	75335	3649935	SH	DEFINED	05	2401595
CENDANT CORP	COM	151313103	3013	145970	SH	DEFINED	08	145970
CENDANT CORP	COM	151313103	2704	131000	SH	CALL	DEFINED	131000
CENDANT CORP	COM	151313103	2665	129100	SH	PUT	DEFINED	129100
CENDANT CORP 1400	COM	151313103	39	1880	SH	DEFINED	13	480
CENDANT CORP	COM	151313103	155	7508	SH	DEFINED		7508
CENTENNIAL COMMUNCTNS CORP N 1743	CL A NEW	15133V208	64	4242	SH	DEFINED	01	2499
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	8888	593325	SH	DEFINED	05	593325
CENTENNIAL COMMUNCTNS CORP N	CL A NEW	15133V208	13	894	SH	DEFINED	08	894
CENTENE CORP DEL 23775	COM	15135B101	1691	67555	SH	DEFINED	01	43780
CENTENE CORP DEL 18893	COM	15135B101	547	21870	SH	OTHER	01	2977
CENTENE CORP DEL	COM	15135B101	15096	603097	SH	DEFINED	05	603097
CENTER BANCORP INC	COM	151408101	8	694	SH	DEFINED	01	694
CENTER BANCORP INC	COM	151408101	160	13443	SH	OTHER	01	13443
CENTER BANCORP INC	COM	151408101	49	4100	SH	DEFINED	17	4100
CENTERPOINT PPTYS TR 3018	COM	151895109	135	3018	SH	DEFINED	01	
CENTERPOINT PPTYS TR 5932	COM	151895109	372	8300	SH	OTHER	01	2368
CENTERPOINT PPTYS TR	COM	151895109	22334	498520	SH	DEFINED	05	498520
CENTERPOINT PPTYS TR	COM	151895109	476	10617	SH	DEFINED	08	10617
CENTERPOINT ENERGY INC 83008 31952	COM	15189T107	8032	540147	SH	DEFINED	01	425187
CENTERPOINT ENERGY INC 77925	COM	15189T107	1159	77925	SH	OTHER	01	
CENTERPOINT ENERGY INC 1109850	COM	15189T107	31037	2087216	SH	DEFINED	05	977366
CENTERPOINT ENERGY INC	COM	15189T107	451	30323	SH	DEFINED	08	30323
CENTERPOINT ENERGY INC	NOTE 3.750%	15189TAM9	7387	5580000	PRN	DEFINED	05	5580000
CENTERPLATE INC	UNIT 99/99/9	15200E204	24	2000	SH	DEFINED	01	2000
CENTERPLATE INC	UNIT 99/99/9	15200E204	3737	315400	SH	DEFINED	05	315400

CENTEX CORP 16790	COM	152312104	2892	44783 SH	DEFINED	01	27993	
CENTEX CORP 3930	COM	152312104	2209	34208 SH	OTHER	01	30278	
CENTEX CORP	COM	152312104	6667	103230 SH	DEFINED	05	103230	
CENTEX CORP	COM	152312104	1766	27345 SH	DEFINED	08	27345	
CENTEX CORP	COM	152312104	17714	274300 SH	CALL	DEFINED	08	274300
CENTEX CORP	COM	152312104	504	7800 SH	PUT	DEFINED	08	7800
CENTRAL EUROPEAN DIST CORP 200	COM	153435102	200	4700 SH	DEFINED	01	4500	
CENTRAL EUROPEAN DIST CORP	COM	153435102	192	4500 SH	OTHER	01	4500	
CENTRAL EUROPEAN DIST CORP	COM	153435102	392	9200 SH	DEFINED	17	9200	
CENTRAL GARDEN & PET CO 15165	COM	153527106	3611	79792 SH	DEFINED	01	64627	
CENTRAL GARDEN & PET CO	COM	153527106	81	1790 SH	OTHER	01	1790	
CENTRAL GARDEN & PET CO 103800	COM	153527106	18226	402795 SH	DEFINED	05	298995	
CENTRAL GARDEN & PET CO	COM	153527106	122	2700 SH	DEFINED	08	2700	
CENTRAL JERSEY BANCORP NJ	COM	153770102	391	26232 SH	DEFINED	01	26232	
CENTRAL PAC FINL CORP 725	COM	154760102	168	4770 SH	DEFINED	01	4045	
CENTRAL PAC FINL CORP 1100	COM	154760102	39	1100 SH	OTHER	01		
CENTRAL PAC FINL CORP	COM	154760102	4333	123175 SH	DEFINED	05	123175	
CENTRAL PAC FINL CORP	COM	154760102	24	693 SH	DEFINED	08	693	
CENTRAL PKG CORP	COM	154785109	96	6450 SH	DEFINED	01	6450	
CENTRAL PKG CORP	COM	154785109	1845	123425 SH	DEFINED	05	123425	
CENTRAL PKG CORP	COM	154785109	114	7600 SH	DEFINED	08	7600	
CENTRAL VT PUB SVC CORP 895	COM	155771108	275	15715 SH	DEFINED	01	14820	
CENTRAL VT PUB SVC CORP 200	COM	155771108	130	7456 SH	OTHER	01	7256	
CENTRAL VT PUB SVC CORP	COM	155771108	5147	294115 SH	DEFINED	05	294115	
CENTRAL VT PUB SVC CORP	COM	155771108	48	2720 SH	DEFINED	08	2720	
CENTRAL VA BANKSHARES INC 1500	COM	155792104	412	14100 SH	OTHER	01	12600	
CENTURY ALUM CO 5150 5680	COM	156431108	419	18635 SH	DEFINED	01	7805	
CENTURY ALUM CO 3460	COM	156431108	78	3460 SH	OTHER	01		
CENTURY ALUM CO	COM	156431108	4122	183377 SH	DEFINED	05	183377	
CENTURY ALUM CO	COM	156431108	47	2100 SH	DEFINED	08	2100	
CENTURYTEL INC 17179	COM	156700106	22011	629257 SH	DEFINED	01	612078	
CENTURYTEL INC 16542	COM	156700106	1434	41002 SH	OTHER	01	24460	
CENTURYTEL INC 4120	COM	156700106	11412	326236 SH	DEFINED	05	322116	
CENTURYTEL INC	COM	156700106	1030	29459 SH	DEFINED	08	29459	
CENTURYTEL INC	COM	156700106	3498	100000 SH	CALL	DEFINED	08	100000
CEPHALON INC 570	COM	156708109	335	7225 SH	DEFINED	01	6655	
CEPHALON INC 1030	COM	156708109	38	820 SH	OTHER	01	820	
CEPHALON INC	COM	156708109	6431	138535 SH	DEFINED	05	137505	
CEPHALON INC	COM	156708109	572	12322 SH	DEFINED	08	12322	
CEPHALON INC	COM	156708109	22667	488300 SH	CALL	DEFINED	08	488300
CEPHALON INC	COM	156708109	21265	458100 SH	PUT	DEFINED	08	458100
CEPHALON INC	COM	156708109	371	8000 SH	DEFINED	17	8000	
CEPHALON INC	NOTE	156708AL3	16111	17347000 PRN	DEFINED	08	17347000	
CENVEO INC	COM	15670S105	28	2700 SH	DEFINED	01	2700	
CENVEO INC	COM	15670S105	214	20603 SH	DEFINED	17	20603	
CERADYNE INC 7191	COM	156710105	743	20261 SH	DEFINED	01	13070	
CERADYNE INC	COM	156710105	67	1820 SH	OTHER	01	1820	
CERADYNE INC	COM	156710105	6721	183245 SH	DEFINED	05	183245	
CERADYNE INC	COM	156710105	266	7240 SH	DEFINED	08	7240	
CERES GROUP INC 900	COM	156772105	350	62228 SH	DEFINED	01	61328	
CERES GROUP INC	COM	156772105	5	900 SH	OTHER	01	900	
CERES GROUP INC	COM	156772105	154	27425 SH	DEFINED	05	27425	
CERES GROUP INC	COM	156772105	6	1000 SH	DEFINED	08	1000	
CERES GROUP INC	COM	156772105	142	25254 SH	DEFINED		25254	
CERIDIAN CORP NEW 21411	COM	156779100	444	21411 SH	DEFINED	01		
CERIDIAN CORP NEW 1000 7554	COM	156779100	568	27365 SH	OTHER	01	18811	
CERIDIAN CORP NEW	COM	156779100	7091	341719 SH	DEFINED	05	341719	
CERIDIAN CORP NEW	COM	156779100	641	30885 SH	DEFINED	08	30885	
CERIDIAN CORP NEW	COM	156779100	979	47159 SH	DEFINED	17	47159	
CERNER CORP 3690	COM	156782104	2807	32294 SH	DEFINED	01	28604	
CERNER CORP 15650	COM	156782104	3232	37180 SH	OTHER	01	21530	
CERNER CORP	COM	156782104	19771	227438 SH	DEFINED	05	227438	



CERNER CORP	COM	156782104	65	752 SH	DEFINED 08	752
CERNER CORP	COM	156782104	3834	44100 SH	CALL DEFINED 08	44100
CERTEGY INC 44807	COM	156880106	1793	44807 SH	DEFINED 01	
CERTEGY INC 27813 98968	COM	156880106	8319	207865 SH	OTHER 01	81084
CERTEGY INC	COM	156880106	5800	144936 SH	DEFINED 05	144936
CERTEGY INC	COM	156880106	654	16341 SH	DEFINED 08	16341
CERTEGY INC	COM	156880106	589	14726 SH	DEFINED 17	14726
CHAD THERAPEUTICS INC	COM	157228107	107	28800 SH	DEFINED 01	28800
CHAMPION ENTERPRISES INC 9025	COM	158496109	133	9025 SH	DEFINED 01	
CHAMPION ENTERPRISES INC 10705	COM	158496109	311	21027 SH	OTHER 01	10322
CHAMPION ENTERPRISES INC	COM	158496109	3642	246400 SH	DEFINED 05	246400
CHAMPION ENTERPRISES INC	COM	158496109	13	900 SH	DEFINED 08	900
CHAPARRAL STL CO DEL	COM	159423102	2464	97700 SH	DEFINED 05	97700
CHARLES & COLVARD LTD	COM	159765106	173	6930 SH	DEFINED 01	6930
CHARLES & COLVARD LTD	COM	159765106	27	1100 SH	DEFINED 08	1100
CHARLES RIV LABS INTL INC 3642	COM	159864107	606	13897 SH	DEFINED 01	10255
CHARLES RIV LABS INTL INC 475	COM	159864107	141	3234 SH	OTHER 01	2759
CHARLES RIV LABS INTL INC	COM	159864107	7311	167610 SH	DEFINED 05	167610
CHARLES RIV LABS INTL INC	COM	159864107	663	15208 SH	DEFINED 08	15208
CHARTERMAC	SH BEN INT	160908109	168	8189 SH	DEFINED 01	8189
CHARTERMAC	SH BEN INT	160908109	12	600 SH	OTHER 01	600
CHARTERMAC	SH BEN INT	160908109	656	32000 SH	DEFINED 05	32000
CHARTERMAC	SH BEN INT	160908109	118	5769 SH	DEFINED 08	5769
CHARLOTTE RUSSE HLDG INC 540	COM	161048103	198	14850 SH	DEFINED 01	14310
CHARLOTTE RUSSE HLDG INC	COM	161048103	2224	167000 SH	DEFINED 05	167000
CHARLOTTE RUSSE HLDG INC	COM	161048103	78	5845 SH	DEFINED 08	5845
CHARMING SHOPPES INC 600	COM	161133103	6	600 SH	DEFINED 01	
CHARMING SHOPPES INC 900	COM	161133103	16	1500 SH	OTHER 01	600
CHARMING SHOPPES INC	COM	161133103	1014	95050 SH	DEFINED 05	95050
CHARMING SHOPPES INC	COM	161133103	74	6931 SH	DEFINED 08	6931
CHARTER COMMUNICATIONS INC D	CL A	16117M107	17	11203 SH	DEFINED 01	11203
CHARTER COMMUNICATIONS INC D 400	CL A	16117M107	1	400 SH	OTHER 01	
CHARTER COMMUNICATIONS INC D	CL A	16117M107	371	247400 SH	DEFINED 05	247400
CHARTER COMMUNICATIONS INC D	CL A	16117M107	2521	1680341 SH	DEFINED 08	1680341
CHECKERS DRIVE-IN RESTAURANT 15227	COM NEW	162809305	2726	178433 SH	DEFINED 01	163206
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	18	1159 SH	OTHER 01	1159
CHECKERS DRIVE-IN RESTAURANT 248000	COM NEW	162809305	13569	888050 SH	DEFINED 05	640050
CHECKERS DRIVE-IN RESTAURANT	COM NEW	162809305	10	685 SH	DEFINED 08	685
CHECKFREE CORP NEW 905	COM	162813109	691	18275 SH	DEFINED 01	17370
CHECKFREE CORP NEW 550	COM	162813109	126	3340 SH	OTHER 01	2790
CHECKFREE CORP NEW	COM	162813109	8001	211552 SH	DEFINED 05	211552
CHECKFREE CORP NEW	COM	162813109	767	20286 SH	DEFINED 08	20286
CHECKFREE CORP NEW	COM	162813109	1	25 SH	DEFINED 17	25
CHECKFREE CORP NEW	COM	162813109	73016	1930608 SH	DEFINED	1930608
CHECKPOINT SYS INC 7200	COM	162825103	294	12395 SH	DEFINED 01	5195
CHECKPOINT SYS INC 200	COM	162825103	5	200 SH	OTHER 01	
CHECKPOINT SYS INC	COM	162825103	3754	158275 SH	DEFINED 05	158275
CHECKPOINT SYS INC	COM	162825103	278	11700 SH	DEFINED 08	11700
CHECKPOINT SYS INC	COM	162825103	1186	50000 SH	CALL DEFINED 08	50000
CHEESECAKE FACTORY INC 9297	COM	163072101	1722	55116 SH	DEFINED 01	45819
CHEESECAKE FACTORY INC 300	COM	163072101	266	8507 SH	OTHER 01	8207
CHEESECAKE FACTORY INC	COM	163072101	16144	516766 SH	DEFINED 05	516766
CHEESECAKE FACTORY INC	COM	163072101	572	18306 SH	DEFINED 08	18306
CHEESECAKE FACTORY INC	COM	163072101	1156	37000 SH	CALL DEFINED 08	37000
CHEMED CORP NEW 22600	COM	16359R103	1378	31788 SH	DEFINED 01	9188
CHEMED CORP NEW 350	COM	16359R103	15	350 SH	OTHER 01	
CHEMED CORP NEW	COM	16359R103	4404	101625 SH	DEFINED 05	101625
CHEMED CORP NEW	COM	16359R103	105	2420 SH	DEFINED 08	2420
CHEMICAL FINL CORP 630	COM	163731102	266	8193 SH	DEFINED 01	7563
CHEMICAL FINL CORP	COM	163731102	83	2565 SH	OTHER 01	2565
CHEMICAL FINL CORP	COM	163731102	7253	223169 SH	DEFINED 05	223169
CHEMICAL FINL CORP	COM	163731102	149	4589 SH	DEFINED 08	4589
CHEMTURA CORP	COM	163893100	9	715 SH	DEFINED 01	715
CHEMTURA CORP	COM	163893100	8615	693661 SH	DEFINED 05	693661

CHEMTURA CORP	COM	163893100	644	51837	SH	DEFINED	08	51837
CHEMTURA CORP	COM	163893100	722	58157	SH	DEFINED	17	58157
CHENIERE ENERGY INC 4173	COM NEW	16411R208	460	11113	SH	DEFINED	01	6940
CHENIERE ENERGY INC 280	COM NEW	16411R208	84	2020	SH	OTHER	01	1740
CHENIERE ENERGY INC	COM NEW	16411R208	5692	137617	SH	DEFINED	05	137617
CHENIERE ENERGY INC	COM NEW	16411R208	9427	227924	SH	DEFINED	08	227924
CHENIERE ENERGY INC	COM NEW	16411R208	161	3900	SH	CALL	DEFINED	3900
CHENIERE ENERGY INC	COM NEW	16411R208	827	20000	SH	PUT	DEFINED	20000
CHENIERE ENERGY INC	COM NEW	16411R208	289	6981	SH	DEFINED	17	6981
CHESAPEAKE CORP	COM	165159104	359	19525	SH	DEFINED	01	19525
CHESAPEAKE CORP 7642	COM	165159104	999	54317	SH	OTHER	01	46675
CHESAPEAKE CORP	COM	165159104	1555	84550	SH	DEFINED	05	84550
CHESAPEAKE ENERGY CORP	COM	165167107	1171	30618	SH	DEFINED	01	30618
CHESAPEAKE ENERGY CORP 1725	COM	165167107	5148	134585	SH	OTHER	01	132860
CHESAPEAKE ENERGY CORP	COM	165167107	4959	129660	SH	DEFINED	05	129660
CHESAPEAKE ENERGY CORP	COM	165167107	22755	594905	SH	DEFINED	08	594905
CHEVRON CORP NEW 356374	COM	166764100	490766	7581745	SH	DEFINED	01	7225371
CHEVRON CORP NEW 1326955	COM	166764100	263277	4067306	SH	OTHER	01	2740351
CHEVRON CORP NEW 460030	COM	166764100	294289	4546412	SH	DEFINED	05	4086382
CHEVRON CORP NEW	COM	166764100	31170	481546	SH	DEFINED	08	481546
CHEVRON CORP NEW	COM	166764100	4207	65000	SH	CALL	DEFINED	65000
CHEVRON CORP NEW	COM	166764100	7677	118600	SH	PUT	DEFINED	118600
CHEVRON CORP NEW	COM	166764100	107	1650	SH	DEFINED	13	1650
CHEVRON CORP NEW 200	COM	166764100	18	282	SH	OTHER	13	82
CHEVRON CORP NEW	COM	166764100	26	400	SH	DEFINED	17	400
CHEVRON CORP NEW	COM	166764100	7114	109900	SH	DEFINED		109900
CHEVRON CORP NEW	COM	166764100	647	10000	SH	CALL	DEFINED	10000
CHICAGO BRIDGE & IRON CO N V 9650	N Y REGISTRY	167250109	2026	65150	SH	DEFINED	01	55500
CHICAGO BRIDGE & IRON CO N V 2000	N Y REGISTRY	167250109	188	6050	SH	OTHER	01	4050
CHICAGO BRIDGE & IRON CO N V 10300	N Y REGISTRY	167250109	14603	469700	SH	DEFINED	05	459400
CHICAGO MERCANTILE HLDGS INC 12359	CL A	167760107	5305	15728	SH	DEFINED	01	3369
CHICAGO MERCANTILE HLDGS INC 95	CL A	167760107	1379	4088	SH	OTHER	01	3993
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	6206	18400	SH	DEFINED	05	18400
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	786	2330	SH	DEFINED	08	2330
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	13162	39021	SH	DEFINED		39021
CHICOS FAS INC 16140	COM	168615102	4262	115825	SH	DEFINED	01	99685
CHICOS FAS INC 4235	COM	168615102	718	19500	SH	OTHER	01	15265
CHICOS FAS INC	COM	168615102	33512	910650	SH	DEFINED	05	910650
CHICOS FAS INC	COM	168615102	2184	59355	SH	DEFINED	08	59355
CHICOS FAS INC	COM	168615102	1472	40000	SH	CALL	DEFINED	40000
CHILDRENS PL RETAIL STORES I 7740 6135	COM	168905107	1954	54890	SH	DEFINED	01	41015
CHILDRENS PL RETAIL STORES I 1960	COM	168905107	70	1960	SH	OTHER	01	
CHILDRENS PL RETAIL STORES I	COM	168905107	7696	216235	SH	DEFINED	05	216235
CHILDRENS PL RETAIL STORES I	COM	168905107	21	600	SH	DEFINED	08	600
CHINA FD INC	COM	169373107	3	134	SH	DEFINED	01	134
CHINA FD INC	COM	169373107	229	8816	SH	OTHER	01	8816
CHOICE HOTELS INTL INC	COM	169905106	646	10000	SH	DEFINED	01	10000
CHOICE HOTELS INTL INC	COM	169905106	19	300	SH	OTHER	01	300
CHOICE HOTELS INTL INC	COM	169905106	1329	20565	SH	DEFINED	05	20565
CHOICE HOTELS INTL INC	COM	169905106	136	2100	SH	DEFINED	08	2100
CHIQUITA BRANDS INTL INC	COM	170032809	28	1005	SH	DEFINED	01	1005
CHIQUITA BRANDS INTL INC	COM	170032809	924	33075	SH	DEFINED	05	33075
CHIQUITA BRANDS INTL INC	COM	170032809	73	2598	SH	DEFINED	08	2598
CHIRON CORP 2755	COM	170040109	812	18599	SH	DEFINED	01	15844
CHIRON CORP 3168	COM	170040109	410	9403	SH	OTHER	01	6235
CHIRON CORP	COM	170040109	7109	162870	SH	DEFINED	05	162870
CHIRON CORP	COM	170040109	482	11037	SH	DEFINED	08	11037
CHIRON CORP	COM	170040109	30751	704500	SH	CALL	DEFINED	704500
CHIRON CORP	COM	170040109	8747	200400	SH	PUT	DEFINED	200400
CHIRON CORP	COM	170040109	105	2400	SH	DEFINED	17	2400
CHITTENDEN CORP 1696	COM	170228100	712	26865	SH	DEFINED	01	25169
CHITTENDEN CORP 10850	COM	170228100	378	14250	SH	OTHER	01	3400
CHITTENDEN CORP	COM	170228100	12103	456551	SH	DEFINED	05	456551
CHITTENDEN CORP	COM	170228100	90	3400	SH	DEFINED	08	3400

CHOICEPOINT INC 135102	COM	170388102	9729	225370	SH	DEFINED 01	90268
CHOICEPOINT INC 24753	COM	170388102	6721	155676	SH	OTHER 01	130923
CHOICEPOINT INC	COM	170388102	33892	785091	SH	DEFINED 05	785091
CHOICEPOINT INC	COM	170388102	1045	24214	SH	DEFINED 08	24214
CHRISTOPHER & BANKS CORP 5400	COM	171046105	163	11738	SH	DEFINED 01	6338
CHRISTOPHER & BANKS CORP CHUBB CORP	COM	171046105	1683	121313	SH	DEFINED 05	121313
50207	COM	171232101	28872	322411	SH	DEFINED 01	272204
CHUBB CORP 37524	COM	171232101	16274	181728	SH	OTHER 01	144204
CHUBB CORP 820	COM	171232101	44885	501233	SH	DEFINED 05	500413
CHUBB CORP	COM	171232101	7335	81910	SH	DEFINED 08	81910
CHUBB CORP	COM	171232101	13	150	SH	DEFINED 13	150
CHUBB CORP	CORP UNIT %	171232309	8	255	SH	DEFINED 01	255
CHUBB CORP	CORP UNIT %	171232309	4841	148091	SH	DEFINED 08	148091
CHURCH & DWIGHT INC 632	COM	171340102	540	14616	SH	DEFINED 01	13984
CHURCH & DWIGHT INC 3600	COM	171340102	555	15032	SH	OTHER 01	11432
CHURCH & DWIGHT INC	COM	171340102	5524	149539	SH	DEFINED 05	149539
CHURCH & DWIGHT INC	COM	171340102	805	21784	SH	DEFINED 08	21784
CHURCHILL DOWNS INC	COM	171484108	55	1560	SH	DEFINED 01	1560
CHURCHILL DOWNS INC	COM	171484108	201	5700	SH	DEFINED 05	5700
CHURCHILL DOWNS INC	COM	171484108	19	534	SH	DEFINED 08	534
CIBER INC 36200	COM	17163B102	377	50675	SH	DEFINED 01	14475
CIBER INC 450	COM	17163B102	3	450	SH	OTHER 01	
CIBER INC	COM	17163B102	1735	233575	SH	DEFINED 05	233575
CIBER INC	COM	17163B102	86	11624	SH	DEFINED 08	11624
CIENA CORP 1998	COM	171779101	247	93542	SH	DEFINED 01	91544
CIENA CORP 15380	COM	171779101	87	32912	SH	OTHER 01	17532
CIENA CORP	COM	171779101	1991	754263	SH	DEFINED 05	754263
CIENA CORP	COM	171779101	151	57064	SH	DEFINED 08	57064
CIENA CORP	COM	171779101	79	30000	SH	CALL DEFINED 08	30000
CIENA CORP	COM	171779101	968	366558	SH	DEFINED	366558
CIMAREX ENERGY CO 21673	COM	171798101	2126	46896	SH	DEFINED 01	25223
CIMAREX ENERGY CO 4941	COM	171798101	224	4941	SH	OTHER 01	
CIMAREX ENERGY CO	COM	171798101	26011	573813	SH	DEFINED 05	573813
CIMAREX ENERGY CO	COM	171798101	129	2854	SH	DEFINED 08	2854
CINCINNATI BELL INC NEW 2460	COM	171871106	131	29725	SH	DEFINED 01	27265
CINCINNATI BELL INC NEW	COM	171871106	23	5140	SH	OTHER 01	5140
CINCINNATI BELL INC NEW	COM	171871106	3656	829029	SH	DEFINED 05	829029
CINCINNATI BELL INC NEW	COM	171871106	190	43086	SH	DEFINED 08	43086
CINCINNATI FINL CORP 2367	COM	172062101	2275	54302	SH	DEFINED 01	51935
CINCINNATI FINL CORP 2225	COM	172062101	895	21365	SH	OTHER 01	19140
CINCINNATI FINL CORP	COM	172062101	7454	177939	SH	DEFINED 05	177939
CINCINNATI FINL CORP	COM	172062101	1094	26123	SH	DEFINED 08	26123
CINERGY CORP 12395	COM	172474108	233992	5268894	SH	DEFINED 01	5256499
CINERGY CORP 15887	COM	172474108	2430	54726	SH	OTHER 01	38839
CINERGY CORP	COM	172474108	11041	248606	SH	DEFINED 05	248606
CINERGY CORP	COM	172474108	1078	24267	SH	DEFINED 08	24267
CINERGY CORP 340000	COM	172474108	15099	340000	SH	OTHER 17	
CIPHERGEN BIOSYSTEMS INC 146015	COM	17252Y104	270	146015	SH	DEFINED 01	
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	4	2000	SH	OTHER 01	2000
CIPHERGEN BIOSYSTEMS INC	COM	17252Y104	13	6816	SH	DEFINED 08	6816
CIRCUIT CITY STORE INC 345	COM	172737108	673	39221	SH	DEFINED 01	38876
CIRCUIT CITY STORE INC 2935	COM	172737108	311	18096	SH	OTHER 01	15161
CIRCUIT CITY STORE INC	COM	172737108	1566	91274	SH	DEFINED 05	91274
CIRCUIT CITY STORE INC	COM	172737108	766	44635	SH	DEFINED 08	44635
CIRCUIT CITY STORE INC	COM	172737108	1646	95930	SH	DEFINED 17	95930
CIRCOR INTL INC 4700	COM	17273K109	1692	61650	SH	DEFINED 01	56950
CIRCOR INTL INC 200	COM	17273K109	5	200	SH	OTHER 01	
CIRCOR INTL INC 53300	COM	17273K109	6836	249050	SH	DEFINED 05	195750
CIRCOR INTL INC	COM	17273K109	14	500	SH	DEFINED 08	500

CIRRUS LOGIC INC	COM		172755100	17	2200	SH	DEFINED	01	2200	
CIRRUS LOGIC INC	COM		172755100	33	4375	SH	DEFINED	05	4375	
CIRRUS LOGIC INC	COM		172755100	374	49212	SH	DEFINED	08	49212	
CISCO SYS INC 1094726	COM		17275R102	336140	18757801	SH	DEFINED	01	17663075	
CISCO SYS INC 1932198	COM		17275R102	134619	7512205	SH	OTHER	01	5580007	
CISCO SYS INC	COM		17275R102	7168	400000	SH	CALL	DEFINED	01	400000
CISCO SYS INC	COM		17275R102	1792	100000	SH	PUT	DEFINED	01	100000
CISCO SYS INC 2133590	COM		17275R102	238321	13299137	SH	DEFINED	05	11165547	
CISCO SYS INC	COM		17275R102	22354	1247420	SH	DEFINED	08	1247420	
CISCO SYS INC	COM		17275R102	22448	1252700	SH	CALL	DEFINED	08	1252700
CISCO SYS INC	COM		17275R102	1792	100000	SH	PUT	DEFINED	08	100000
CISCO SYS INC 3011	COM		17275R102	109	6103	SH	DEFINED	13	3092	
CISCO SYS INC 439	COM		17275R102	8	439	SH	OTHER	13		
CISCO SYS INC	COM		17275R102	13842	772457	SH	DEFINED	17	772457	
CISCO SYS INC 6843	COM		17275R102	123	6843	SH	OTHER	17		
CISCO SYS INC	COM		17275R102	63168	3525000	SH	CALL	DEFINED	17	3525000
CISCO SYS INC	COM		17275R102	46615	2601300	SH	PUT	DEFINED	17	2601300
CISCO SYS INC	COM		17275R102	187	10461	SH	DEFINED		10461	
CISCO SYS INC	COM		17275R102	5376	300000	SH	CALL	DEFINED		300000
CITADEL BROADCASTING CORP	COM		17285T106	477	34775	SH	DEFINED	05	34775	
CITADEL BROADCASTING CORP	NOTE	1.875%	17285TAB2	2796	3590000	PRN	DEFINED	08	3590000	
CINTAS CORP 205	COM		172908105	2036	49608	SH	DEFINED	01	49403	
CINTAS CORP 949	COM		172908105	361	8804	SH	OTHER	01	7855	
CINTAS CORP 1240	COM		172908105	13131	319866	SH	DEFINED	05	318626	
CINTAS CORP	COM		172908105	687	16747	SH	DEFINED	08	16747	
CINTAS CORP	COM		172908105	488	11900	SH	CALL	DEFINED	08	11900
CITIGROUP INC 990799	COM		172967101	689512	15147444	SH	DEFINED	01	14156645	
CITIGROUP INC 1838942	COM		172967101	306709	6737896	SH	OTHER	01	4898954	
CITIGROUP INC	COM		172967101	87171	1915000	SH	CALL	DEFINED	01	1915000
CITIGROUP INC	COM		172967101	157308	3455800	SH	PUT	DEFINED	01	3455800
CITIGROUP INC 796915	COM		172967101	492504	10819501	SH	DEFINED	05	10022586	
CITIGROUP INC	COM		172967101	23647	519493	SH	DEFINED	08	519493	
CITIGROUP INC	COM		172967101	15923	349800	SH	CALL	DEFINED	08	349800
CITIGROUP INC	COM		172967101	23006	505400	SH	PUT	DEFINED	08	505400
CITIGROUP INC 762	COM		172967101	224	4925	SH	DEFINED	13	4163	
CITIGROUP INC 158	COM		172967101	7	158	SH	OTHER	13		
CITIGROUP INC	COM		172967101	13641	299661	SH	DEFINED	17	299661	
CITIGROUP INC	COM		172967101	27312	600000	SH	CALL	DEFINED	17	600000
CITIGROUP INC	COM		172967101	30275	665100	SH	PUT	DEFINED	17	665100
CITIGROUP INC	COM		172967101	147	3234	SH	DEFINED		3234	
CITIGROUP INC	COM		172967101	2276	50000	SH	CALL	DEFINED		50000
CITIZENS BKG CORP MICH	COM		174420109	62	2170	SH	DEFINED	01	2170	
CITIZENS BKG CORP MICH	COM		174420109	39	1360	SH	OTHER	01	1360	
CITIZENS BKG CORP MICH	COM		174420109	4069	143290	SH	DEFINED	05	143290	
CITIZENS BKG CORP MICH	COM		174420109	230	8100	SH	DEFINED	08	8100	
CITIZENS COMMUNICATIONS CO 45090	COM		17453B101	183821	13566117	SH	DEFINED	01	13521027	
CITIZENS COMMUNICATIONS CO 7985	COM		17453B101	602	44457	SH	OTHER	01	36472	
CITIZENS COMMUNICATIONS CO 4460	COM		17453B101	11434	843838	SH	DEFINED	05	839378	
CITIZENS COMMUNICATIONS CO	COM		17453B101	812	59917	SH	DEFINED	08	59917	
CITIZENS INC	CL A		174740100	16	2566	SH	DEFINED	01	2566	
CITIZENS INC	CL A		174740100	161	25000	SH	DEFINED	05	25000	
CITRIX SYS INC 255	COM		177376100	9686	385269	SH	DEFINED	01	385014	
CITRIX SYS INC 6895	COM		177376100	283	11250	SH	OTHER	01	4355	
CITRIX SYS INC 1920	COM		177376100	11181	444767	SH	DEFINED	05	442847	
CITRIX SYS INC	COM		177376100	754	29992	SH	DEFINED	08	29992	
CITY BK LYNNWOOD WASH	COM		17770A109	41	1200	SH	DEFINED	01	1200	
CITY BK LYNNWOOD WASH	COM		17770A109	211	6175	SH	DEFINED	05	6175	
CITY BK LYNNWOOD WASH	COM		17770A109	20	595	SH	DEFINED	17	595	
CITY HLDG CO	COM		177835105	63	1770	SH	DEFINED	01	1770	
CITY HLDG CO	COM		177835105	45	1260	SH	OTHER	01	1260	
CITY HLDG CO	COM		177835105	4054	113475	SH	DEFINED	05	113475	
CITY HLDG CO	COM		177835105	118	3300	SH	DEFINED	08	3300	
CITY NATL CORP 405	COM		178566105	2674	38149	SH	DEFINED	01	37744	
CITY NATL CORP	COM		178566105	251	3586	SH	OTHER	01	3150	

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CITY NATL CORP	COM	178566105	43405	619276 SH	DEFINED 05		619276
CITY NATL CORP	COM	178566105	913	13032 SH	DEFINED 08		13032
CLAIRES STORES INC	COM	179584107	363	15050 SH	DEFINED 01		14050
1000							
CLAIRES STORES INC	COM	179584107	101	4175 SH	OTHER 01		1800
2375							
CLAIRES STORES INC	COM	179584107	5583	231359 SH	DEFINED 05		231359
CLAIRES STORES INC	COM	179584107	641	26551 SH	DEFINED 08		26551
CLARCOR INC	COM	179895107	981	34140 SH	DEFINED 01		18790
8150 7200							
CLARCOR INC	COM	179895107	239	8310 SH	OTHER 01		
8310							
CLARCOR INC	COM	179895107	7748	269765 SH	DEFINED 05		269765
CLARCOR INC	COM	179895107	242	8411 SH	DEFINED 08		8411
CLARK INC	COM	181457102	6	350 SH	DEFINED 01		350
CLARK INC	COM	181457102	183	10900 SH	DEFINED 05		10900
CLARK INC	COM	181457102	50	3000 SH	DEFINED 08		3000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	11303	343659 SH	DEFINED 01		289799
53860							
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4006	121801 SH	OTHER 01		63298
58503							
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	12042	366122 SH	DEFINED 05		366122
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	45902	1395631 SH	DEFINED 08		1395631
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4868	148000 SH	CALL DEFINED 08		148000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	987	30000 SH	PUT DEFINED 08		30000
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	5	144 SH	OTHER 13		144
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	263	7985 SH	DEFINED 17		7985
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	493	15000 SH	CALL DEFINED 17		15000
CLEVELAND CLIFFS INC	COM	185896107	1117	12828 SH	DEFINED 01		7682
5146							
CLEVELAND CLIFFS INC	COM	185896107	4	50 SH	OTHER 01		
50							
CLEVELAND CLIFFS INC	COM	185896107	10654	122304 SH	DEFINED 05		122304
CLEVELAND CLIFFS INC	COM	185896107	133	1523 SH	DEFINED 08		1523
CLEVELAND CLIFFS INC	COM	185896107	61	698 SH	DEFINED 17		698
CLIFTON SVGS BANCORP INC	COM	18712Q103	110	10650 SH	DEFINED 05		10650
CLIFTON SVGS BANCORP INC	COM	18712Q103	30	2898 SH	DEFINED 08		2898
CLOROX CO DEL	COM	189054109	12440	223987 SH	DEFINED 01		201092
22895							
CLOROX CO DEL	COM	189054109	10366	186635 SH	OTHER 01		126618
60017							
CLOROX CO DEL	COM	189054109	27365	492715 SH	DEFINED 05		175965
316750							
CLOROX CO DEL	COM	189054109	979	17635 SH	DEFINED 08		17635
COACH INC	COM	189754104	9162	292169 SH	DEFINED 01		291209
960							
COACH INC	COM	189754104	483	15389 SH	OTHER 01		4864
10525							
COACH INC	COM	189754104	38252	1219763 SH	DEFINED 05		1219763
COACH INC	COM	189754104	1651	52636 SH	DEFINED 08		52636
COACH INC	COM	189754104	1684	53700 SH	PUT DEFINED 08		53700
COACHMEN INDS INC	COM	189873102	76	6650 SH	DEFINED 01		6650
COACHMEN INDS INC	COM	189873102	663	57700 SH	DEFINED 05		57700
COACHMEN INDS INC	COM	189873102	3	282 SH	DEFINED 08		282
COCA COLA BOTTLING CO CONS	COM	191098102	92	1879 SH	DEFINED 01		1879
COCA COLA BOTTLING CO CONS	COM	191098102	59	1200 SH	OTHER 01		
1200							
COCA COLA BOTTLING CO CONS	COM	191098102	72	1475 SH	DEFINED 05		1475
COCA COLA CO	COM	191216100	536767	12428031 SH	DEFINED 01		11912804
515227							
COCA COLA CO	COM	191216100	224288	5193062 SH	OTHER 01		3561153
1631909							
COCA COLA CO	COM	191216100	63265	1464800 SH	PUT DEFINED 01		1464800
COCA COLA CO	COM	191216100	178567	4134462 SH	DEFINED 05		3532162
602300							
COCA COLA CO	COM	191216100	9222	213527 SH	DEFINED 08		213527
COCA COLA CO	COM	191216100	24869	575800 SH	CALL DEFINED 08		575800
COCA COLA CO	COM	191216100	48	1115 SH	DEFINED 13		915
200							
COCA COLA CO	COM	191216100	9156	211994 SH	DEFINED 17		211994
COCA COLA CO	COM	191216100	46861	1085000 SH	OTHER 17		
1085000							
COCA COLA CO	COM	191216100	58263	1349000 SH	CALL DEFINED 17		1349000
COCA COLA CO	COM	191216100	30233	700000 SH	PUT DEFINED 17		700000
COCA COLA CO	COM	191216100	2160	50000 SH	CALL DEFINED		50000
COCA COLA ENTERPRISES INC	COM	191219104	31990	1640532 SH	DEFINED 01		1638397
2135							
COCA COLA ENTERPRISES INC	COM	191219104	290	14874 SH	OTHER 01		14816
58							
COCA COLA ENTERPRISES INC	COM	191219104	7652	392389 SH	DEFINED 05		392389
COCA COLA ENTERPRISES INC	COM	191219104	1263	64771 SH	DEFINED 08		64771
COCA COLA ENTERPRISES INC	COM	191219104	1268	65000 SH	CALL DEFINED 08		65000
COCA-COLA FEMSA S A DE C V	SPON ADR REP	191241108	310	11619 SH	OTHER 01		8400
3219							

COCA-COLA FEMSA S A DE C V	SPON	ADR REP	191241108	1269	47500	SH	DEFINED	05	47500	
COGENT INC	COM		19239Y108	135	5700	SH	DEFINED	08	5700	
COGENT INC	COM		19239Y108	1188	50000	SH	CALL	DEFINED	08	50000
COGNEX CORP	COM		192422103	184	6122	SH	DEFINED	01		
6122										
COGNEX CORP	COM		192422103	565	18800	SH	OTHER	01	6122	
200 12478										
COGNEX CORP	COM		192422103	4599	152950	SH	DEFINED	05	152950	
COGNEX CORP	COM		192422103	87	2900	SH	DEFINED	08	2900	
COGNIZANT TECHNOLOGY SOLUTIO	CL A		192446102	2973	63806	SH	DEFINED	01	54741	
9065										
COGNIZANT TECHNOLOGY SOLUTIO	CL A		192446102	496	10643	SH	OTHER	01	10268	
375										
COGNIZANT TECHNOLOGY SOLUTIO	CL A		192446102	29444	631981	SH	DEFINED	05	631981	
COGNIZANT TECHNOLOGY SOLUTIO	CL A		192446102	1597	34285	SH	DEFINED	08	34285	
COGNOS INC	COM		19244C109	3	85	SH	DEFINED	01		
85										
COGNOS INC	COM		19244C109	47	1200	SH	OTHER	01	85	
1115										
COGNOS INC	COM		19244C109	9945	255450	SH	DEFINED	05	254250	
1200										
COGNOS INC	COM		19244C109	70	1800	SH	DEFINED	08	1800	
COHERENT INC	COM		192479103	217	7400	SH	DEFINED	01	6300	
1100										
COHERENT INC	COM		192479103	18	600	SH	OTHER	01		
600										
COHERENT INC	COM		192479103	5691	194350	SH	DEFINED	05	194350	
COHERENT INC	COM		192479103	74	2515	SH	DEFINED	08	2515	
COHEN & STEERS QUALITY RLTY	COM		19247L106	105	5176	SH	DEFINED	01	5176	
COHEN & STEERS QUALITY RLTY	COM		19247L106	142	7000	SH	OTHER	01	7000	
COHEN & STEERS PREM INC RLTY	COM		19247V104	214	10000	SH	OTHER	01	10000	
COHU INC	COM		192576106	64	2725	SH	DEFINED	01	2725	
COHU INC	COM		192576106	2	75	SH	OTHER	01		
75										
COHU INC	COM		192576106	1962	82975	SH	DEFINED	05	82975	
COHU INC	COM		192576106	45	1900	SH	DEFINED	08	1900	
COINSTAR INC	COM		19259P300	55	2950	SH	DEFINED	01	2950	
COINSTAR INC	COM		19259P300	8	457	SH	OTHER	01	457	
COINSTAR INC	COM		19259P300	1868	100925	SH	DEFINED	05	100925	
COINSTAR INC	COM		19259P300	67	3600	SH	DEFINED	08	3600	
COINSTAR INC	COM		19259P300	478	25800	SH	PUT	DEFINED	08	25800
COINMACH SVC CORP	UNIT	99/99/9	19259W107	6970	500000	SH	OTHER	17		
500000										
COLDWATER CREEK INC	COM		193068103	651	25817	SH	DEFINED	01	25620	
197										
COLDWATER CREEK INC	COM		193068103	19	750	SH	OTHER	01		
750										
COLDWATER CREEK INC	COM		193068103	7789	308830	SH	DEFINED	05	308830	
COLDWATER CREEK INC	COM		193068103	101	4000	SH	DEFINED	08	4000	
COLGATE PALMOLIVE CO	COM		194162103	93962	1779924	SH	DEFINED	01	1622930	
156994										
COLGATE PALMOLIVE CO	COM		194162103	43216	818635	SH	OTHER	01	577743	
240892										
COLGATE PALMOLIVE CO	COM		194162103	94941	1798468	SH	DEFINED	05	1785548	
12920										
COLGATE PALMOLIVE CO	COM		194162103	3510	66492	SH	DEFINED	08	66492	
COLGATE PALMOLIVE CO	COM		194162103	5	100	SH	DEFINED	13	100	
COLLEGIATE FDG SVCS INC	COM		19458M108	161	10900	SH	DEFINED	05	7400	
3500										
COLLEGIATE FDG SVCS INC	COM		19458M108	114	7679	SH	DEFINED	08	7679	
COLONIAL BANCGROUP INC	COM		195493309	816	36423	SH	DEFINED	01	34888	
1535										
COLONIAL BANCGROUP INC	COM		195493309	147	6555	SH	OTHER	01	6005	
550										
COLONIAL BANCGROUP INC	COM		195493309	10271	458537	SH	DEFINED	05	458537	
COLONIAL BANCGROUP INC	COM		195493309	665	29700	SH	DEFINED	08	29700	
COLONIAL BANCGROUP INC	COM		195493309	605	27025	SH	DEFINED	17	27025	
COLONIAL PPTYS TR	COM	SH BEN I	195872106	854	19190	SH	DEFINED	01	7858	
11332										
COLONIAL PPTYS TR	COM	SH BEN I	195872106	129	2900	SH	OTHER	01		
2900										
COLONIAL PPTYS TR	COM	SH BEN I	195872106	8170	183675	SH	DEFINED	05	183675	
COLONIAL PPTYS TR	COM	SH BEN I	195872106	166	3729	SH	DEFINED	08	3729	
COLUMBIA BANCORP	COM		197227101	347	8626	SH	OTHER	01	8626	
COLUMBIA BANCORP	COM		197227101	126	3125	SH	DEFINED	05	3125	
COLUMBIA BANCORP	COM		197227101	8	200	SH	DEFINED	08	200	
COLUMBIA BKG SYS INC	COM		197236102	79	3000	SH	DEFINED	01	3000	
COLUMBIA BKG SYS INC	COM		197236102	52	2000	SH	OTHER	01	2000	
COLUMBIA BKG SYS INC	COM		197236102	4588	174915	SH	DEFINED	05	174915	
COLUMBIA BKG SYS INC	COM		197236102	11	419	SH	DEFINED	08	419	
COLUMBIA LABS INC	COM		197779101	38	10000	SH	DEFINED	01	10000	
COLUMBIA LABS INC	COM		197779101	23	6000	SH	OTHER	01	6000	
COLUMBIA LABS INC	COM		197779101	5	1384	SH	DEFINED	08	1384	
COMFORT SYS USA INC	COM		199908104	26	3000	SH	DEFINED	01	3000	
COMFORT SYS USA INC	COM		199908104	276	31275	SH	DEFINED	05	31275	

COMFORT SYS USA INC	COM	199908104	15	1655 SH	DEFINED	08	1655	
COMCAST HOLDINGS CORP	ZONES CV2% P	200300507	15892	393845 SH	DEFINED	08	393845	
COMCAST HOLDINGS CORP 2358900	ZONES CV2% P	200300507	95182	2358900 SH	OTHER	17		
COMCAST CORP NEW 26445	CL A	20030N101	30870	1050708 SH	DEFINED	01	1024263	
COMCAST CORP NEW 162396	CL A	20030N101	16977	577840 SH	OTHER	01	415444	
COMCAST CORP NEW 23023	CL A	20030N101	67184	2286710 SH	DEFINED	05	2263687	
COMCAST CORP NEW	CL A	20030N101	7053	240050 SH	DEFINED	08	240050	
COMCAST CORP NEW	CL A	20030N101	16651	566730 SH	DEFINED	17	566730	
COMCAST CORP NEW	CL A	20030N101	170	5776 SH	DEFINED		5776	
COMCAST CORP NEW 56430	CL A SPL	20030N200	3946	137102 SH	DEFINED	01	80672	
COMCAST CORP NEW 30738	CL A SPL	20030N200	6634	230510 SH	OTHER	01	199772	
COMCAST CORP NEW	CL A SPL	20030N200	14666	509600 SH	CALL	DEFINED	01	509600
COMCAST CORP NEW	CL A SPL	20030N200	7195	250000 SH	PUT	DEFINED	01	250000
COMCAST CORP NEW	CL A SPL	20030N200	16167	561760 SH	DEFINED	05	561760	
COMCAST CORP NEW	CL A SPL	20030N200	5032	174847 SH	DEFINED	08	174847	
COMCAST CORP NEW	CL A SPL	20030N200	5661	196700 SH	CALL	DEFINED	08	196700
COMCAST CORP NEW	CL A SPL	20030N200	14	500 SH	DEFINED	13	500	
COMCAST CORP NEW	CL A SPL	20030N200	9027	313658 SH	DEFINED	17	313658	
COMCAST CORP NEW	CL A SPL	20030N200	51099	1775500 SH	CALL	DEFINED	17	1775500
COMCAST CORP NEW	CL A SPL	20030N200	30507	1060000 SH	PUT	DEFINED	17	1060000
COMERICA INC 4404	COM	200340107	11313	192069 SH	DEFINED	01	187665	
COMERICA INC 11998	COM	200340107	3357	56992 SH	OTHER	01	44994	
COMERICA INC	COM	200340107	6342	107671 SH	DEFINED	05	107671	
COMERICA INC	COM	200340107	1354	22986 SH	DEFINED	08	22986	
COMERICA INC	COM	200340107	573	9720 SH	DEFINED	17	9720	
COMERICA INC	COM	200340107	10308	175000 SH	PUT	DEFINED	175000	
COMMERCE BANCORP INC NJ 15360	COM	200519106	2627	85588 SH	DEFINED	01	70228	
COMMERCE BANCORP INC NJ 800	COM	200519106	606	19749 SH	OTHER	01	18949	
COMMERCE BANCORP INC NJ	COM	200519106	12626	411401 SH	DEFINED	05	411401	
COMMERCE BANCORP INC NJ	COM	200519106	1885	61415 SH	DEFINED	08	61415	
COMMERCE BANCSHARES INC 2775	COM	200525103	9308	180800 SH	DEFINED	01	178025	
COMMERCE BANCSHARES INC 146880	COM	200525103	17564	341177 SH	OTHER	01	194297	
COMMERCE BANCSHARES INC	COM	200525103	82	1600 SH	DEFINED	05	1600	
COMMERCE BANCSHARES INC	COM	200525103	98	1900 SH	DEFINED	08	1900	
COMMERCE GROUP INC MASS	COM	200641108	79	1365 SH	DEFINED	01	1365	
COMMERCE GROUP INC MASS	COM	200641108	5200	89631 SH	OTHER	01	89631	
COMMERCE GROUP INC MASS	COM	200641108	3016	51980 SH	DEFINED	05	51980	
COMMERCE GROUP INC MASS	COM	200641108	208	3580 SH	DEFINED	08	3580	
COMMERCIAL CAP BANCORP INC 6580	COM	20162L105	112	6580 SH	DEFINED	01		
COMMERCIAL CAP BANCORP INC 3820	COM	20162L105	104	6090 SH	OTHER	01	2270	
COMMERCIAL CAP BANCORP INC	COM	20162L105	451	26550 SH	DEFINED	05	26550	
COMMERCIAL CAP BANCORP INC	COM	20162L105	24	1400 SH	DEFINED	08	1400	
COMMERCIAL FEDERAL CORPORATI 7800 775	COM	201647104	1538	45060 SH	DEFINED	01	36485	
COMMERCIAL FEDERAL CORPORATI 492	COM	201647104	17	492 SH	OTHER	01		
COMMERCIAL FEDERAL CORPORATI	COM	201647104	5480	160525 SH	DEFINED	05	160525	
COMMERCIAL FEDERAL CORPORATI	COM	201647104	21	621 SH	DEFINED	08	621	
COMMERCIAL FEDERAL CORPORATI 1498347	COM	201647104	51154	1498347 SH	OTHER	17		
COMMERCIAL METALS CO 19900	COM	201723103	2446	72500 SH	DEFINED	01	52600	
COMMERCIAL METALS CO 4000	COM	201723103	135	4000 SH	OTHER	01		
COMMERCIAL METALS CO	COM	201723103	8638	256025 SH	DEFINED	05	256025	
COMMERCIAL METALS CO	COM	201723103	76	2246 SH	DEFINED	08	2246	
COMMERCIAL NET LEASE RLTY IN 7784	COM	202218103	571	28530 SH	DEFINED	01	20746	
COMMERCIAL NET LEASE RLTY IN 13816	COM	202218103	276	13816 SH	OTHER	01		
COMMERCIAL NET LEASE RLTY IN	COM	202218103	4590	229500 SH	DEFINED	05	229500	
COMMERCIAL VEH GROUP INC	COM	202608105	2271	108450 SH	DEFINED	05	108450	
COMMERCIAL VEH GROUP INC	COM	202608105	21	994 SH	DEFINED	08	994	
COMMONWEALTH TEL ENTERPRISES 6250	COM	203349105	486	12880 SH	DEFINED	01	6630	
COMMONWEALTH TEL ENTERPRISES 1850	COM	203349105	70	1850 SH	OTHER	01		
COMMONWEALTH TEL ENTERPRISES	COM	203349105	3238	85900 SH	DEFINED	05	85900	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	855	22684 SH	DEFINED	08	22684	
COMMONWEALTH TEL ENTERPRISES	COM	203349105	754	20000 SH	PUT	DEFINED	08	20000
COMMONWEALTH TEL ENTERPRISES	NOTE	3.250% 203349AC9	5671	5473000 PRN	DEFINED	05	5473000	

COMMSCOPE INC 540	COM	203372107	300	17325 SH	DEFINED 01	16785
COMMSCOPE INC	COM	203372107	9	540 SH	OTHER 01	540
COMMSCOPE INC	COM	203372107	2651	152888 SH	DEFINED 05	152888
COMMSCOPE INC	COM	203372107	2813	162200 SH	DEFINED 08	162200
COMMUNITY BK SYS INC	COM	203607106	1016	44944 SH	DEFINED 01	44944
COMMUNITY BK SYS INC 4000	COM	203607106	136	6000 SH	OTHER 01	2000
COMMUNITY BK SYS INC	COM	203607106	4144	183375 SH	DEFINED 05	183375
COMMUNITY BK SYS INC	COM	203607106	14	600 SH	DEFINED 08	600
COMMUNITY BKS INC MILLERSBUR	COM	203628102	30	1050 SH	DEFINED 01	1050
COMMUNITY BKS INC MILLERSBUR	COM	203628102	240	8550 SH	DEFINED 05	8550
COMMUNITY BKS INC MILLERSBUR	COM	203628102	67	2382 SH	DEFINED 08	2382
COMMUNITY HEALTH SYS INC NEW 5620	COM	203668108	1857	47839 SH	DEFINED 01	42219
COMMUNITY HEALTH SYS INC NEW 1585	COM	203668108	188	4835 SH	OTHER 01	3250
COMMUNITY HEALTH SYS INC NEW	COM	203668108	39820	1026020 SH	DEFINED 05	1026020
COMMUNITY HEALTH SYS INC NEW	COM	203668108	876	22571 SH	DEFINED 08	22571
COMMUNITY HEALTH SYS INC NEW	COM	203668108	2690	69300 SH	CALL DEFINED 08	69300
COMMUNITY TR BANCORP INC	COM	204149108	92	2870 SH	DEFINED 01	2870
COMMUNITY TR BANCORP INC	COM	204149108	65	2033 SH	OTHER 01	2033
COMMUNITY TR BANCORP INC	COM	204149108	5569	173049 SH	DEFINED 05	173049
COMMUNITY TR BANCORP INC	COM	204149108	26	800 SH	DEFINED 08	800
COMMUNITY WEST BANCSHARES	COM	204157101	189	15245 SH	DEFINED 17	15245
COMPANHIA VALE DO RIO DOCE 300	SPON ADR PFD	204412100	12	300 SH	DEFINED 01	
COMPANHIA VALE DO RIO DOCE 469	SPON ADR PFD	204412100	36	919 SH	OTHER 01	300
COMPANHIA VALE DO RIO DOCE 150	SPON ADR PFD	204412100	222	5693 SH	DEFINED 17	5693
COMPANHIA VALE DO RIO DOCE 5557	SPONSORED AD	204412209	2512	57266 SH	DEFINED 01	51709
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	44	1000 SH	OTHER 01	1000
COMPANHIA VALE DO RIO DOCE	SPONSORED AD	204412209	17866	407342 SH	DEFINED 05	407342
COMPANHIA DE SANEAMENTO BASI	SPONSORED AD	20441A102	174	10000 SH	DEFINED 01	10000
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	31	1000 SH	DEFINED 01	1000
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	109	3510 SH	OTHER 01	3510
COMPANIA DE MINAS BUENAVENTU	SPONSORED AD	204448104	776	25000 SH	DEFINED 05	25000
COMPASS BANCSHARES INC 18775	COM	20449H109	2376	51841 SH	DEFINED 01	33066
COMPASS BANCSHARES INC 2550	COM	20449H109	1024	22350 SH	OTHER 01	19800
COMPASS BANCSHARES INC	COM	20449H109	3049	66520 SH	DEFINED 05	66520
COMPASS BANCSHARES INC	COM	20449H109	667	14559 SH	DEFINED 08	14559
COMPASS MINERALS INTL INC	COM	20451N101	1948	84700 SH	DEFINED 01	84700
COMPASS MINERALS INTL INC	COM	20451N101	367	15975 SH	DEFINED 05	15975
COMPASS MINERALS INTL INC	COM	20451N101	38	1635 SH	DEFINED 08	1635
COMPUCREDIT CORP	COM	20478N100	4	95 SH	DEFINED 01	95
COMPUCREDIT CORP	COM	20478N100	413	9300 SH	DEFINED 05	9300
COMPUCREDIT CORP	COM	20478N100	2140	48183 SH	DEFINED 08	48183
COMPUDYNE CORP	COM PAR \$0.7	204795306	238	41000 SH	DEFINED 01	41000
COMPUDYNE CORP	COM PAR \$0.7	204795306	26	4400 SH	OTHER 01	4400
COMPUTER ASSOC INTL INC 21940	COM	204912109	67509	2427521 SH	DEFINED 01	2405581
COMPUTER ASSOC INTL INC 17895	COM	204912109	1791	64409 SH	OTHER 01	46514
COMPUTER ASSOC INTL INC	COM	204912109	10151	365000 SH	CALL DEFINED 01	365000
COMPUTER ASSOC INTL INC	COM	204912109	7098	255227 SH	DEFINED 05	255227
COMPUTER ASSOC INTL INC	COM	204912109	6481	233045 SH	DEFINED 08	233045
COMPUTER ASSOC INTL INC	COM	204912109	1635	58800 SH	CALL DEFINED 08	58800
COMPUTER ASSOC INTL INC	COM	204912109	2781	100000 SH	PUT DEFINED 08	100000
COMPUTER PROGRAMS & SYS INC 9100	COM	205306103	314	9100 SH	OTHER 01	
COMPUTER PROGRAMS & SYS INC	COM	205306103	94	2731 SH	DEFINED 08	2731
COMPUTER SCIENCES CORP 20187	COM	205363104	17586	371716 SH	DEFINED 01	351529
COMPUTER SCIENCES CORP 31147	COM	205363104	5457	115345 SH	OTHER 01	84198
COMPUTER SCIENCES CORP	COM	205363104	7654	161782 SH	DEFINED 05	161782
COMPUTER SCIENCES CORP	COM	205363104	1100	23246 SH	DEFINED 08	23246
COMPUTER SCIENCES CORP 145	COM	205363104	7	145 SH	DEFINED 13	
COMPUTER TASK GROUP INC 43600	COM	205477102	1981	535441 SH	DEFINED 01	491841
COMPUTER TASK GROUP INC	COM	205477102	19	5200 SH	OTHER 01	5200
COMPUTER TASK GROUP INC 711900	COM	205477102	6748	1823650 SH	DEFINED 05	1111750
COMPUWARE CORP 12932	COM	205638109	1247	131279 SH	DEFINED 01	118347
COMPUWARE CORP 1315	COM	205638109	118	12410 SH	OTHER 01	11095
COMPUWARE CORP	COM	205638109	2050	215776 SH	DEFINED 05	215776
COMPUWARE CORP	COM	205638109	1101	115862 SH	DEFINED 08	115862
COMSTOCK RES INC	COM NEW	205768203	137	4170 SH	DEFINED 01	4170
COMSTOCK RES INC	COM NEW	205768203	71	2160 SH	OTHER 01	2160



COMSTOCK RES INC	COM NEW	205768203	5190	158170	SH	DEFINED 05	158170
COMSTOCK RES INC	COM NEW	205768203	30	900	SH	DEFINED 08	900
COMTECH TELECOMMUNICATIONS C 300	COM NEW	205826209	95	2300	SH	DEFINED 01	2000
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	12	300	SH	OTHER 01	300
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	2582	62250	SH	DEFINED 05	62250
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	395	9529	SH	DEFINED 08	9529
COMVERSE TECHNOLOGY INC 8765	COM PAR \$0.1	205862402	2234	85024	SH	DEFINED 01	76259
COMVERSE TECHNOLOGY INC 700	COM PAR \$0.1	205862402	51	1950	SH	OTHER 01	1250
COMVERSE TECHNOLOGY INC 10800	COM PAR \$0.1	205862402	16348	622302	SH	DEFINED 05	611502
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	2132	81147	SH	DEFINED 08	81147
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	2627	100000	SH	CALL DEFINED 08	100000
COMVERSE TECHNOLOGY INC	COM PAR \$0.1	205862402	263	10000	SH	PUT DEFINED 08	10000
CONAGRA FOODS INC 257546	COM	205887102	58120	2348264	SH	DEFINED 01	2090718
CONAGRA FOODS INC 110480	COM	205887102	6841	276393	SH	OTHER 01	165913
CONAGRA FOODS INC	COM	205887102	6884	278147	SH	DEFINED 05	278147
CONAGRA FOODS INC	COM	205887102	1596	64483	SH	DEFINED 08	64483
CONCUR TECHNOLOGIES INC	COM	206708109	6	500	SH	DEFINED 01	500
CONCUR TECHNOLOGIES INC	COM	206708109	63	5100	SH	DEFINED 08	5100
CONCUR TECHNOLOGIES INC	COM	206708109	515	41638	SH	DEFINED 17	41638
CONEXANT SYSTEMS INC	COM	207142100	40	22614	SH	DEFINED 01	22614
CONEXANT SYSTEMS INC 100	COM	207142100	34	18833	SH	OTHER 01	18733
CONEXANT SYSTEMS INC	COM	207142100	1022	571036	SH	DEFINED 05	571036
CONEXANT SYSTEMS INC	COM	207142100	2284	1276134	SH	DEFINED 08	1276134
CONEXANT SYSTEMS INC	COM	207142100	859	479692	SH	DEFINED 17	479692
CONEXANT SYSTEMS INC	NOTE 4.250%	207142AB6	21191	21679000	PRN	DEFINED 08	21679000
CONMED CORP 17400 100	COM	207410101	797	28575	SH	DEFINED 01	11075
CONMED CORP 200	COM	207410101	6	200	SH	OTHER 01	
CONMED CORP	COM	207410101	3730	133800	SH	DEFINED 05	133800
CONMED CORP	COM	207410101	98	3510	SH	DEFINED 08	3510
CONNECTICUT WTR SVC INC	COM	207797101	157	6348	SH	DEFINED 01	6348
CONNECTICUT WTR SVC INC	COM	207797101	94	3787	SH	OTHER 01	3787
CONNECTICUT WTR SVC INC	COM	207797101	70	2825	SH	DEFINED 05	2825
CONNETICS CORP 730	COM	208192104	412	24346	SH	DEFINED 01	23616
CONNETICS CORP 25	COM	208192104		25	SH	OTHER 01	
CONNETICS CORP 2700	COM	208192104	6022	356113	SH	DEFINED 05	353413
CONNETICS CORP	COM	208192104	8	444	SH	DEFINED 08	444
CONOCOPHILLIPS 303746	COM	20825C104	326980	4677162	SH	DEFINED 01	4373416
CONOCOPHILLIPS 206051	COM	20825C104	116636	1668377	SH	OTHER 01	1462326
CONOCOPHILLIPS 430135	COM	20825C104	324848	4646661	SH	DEFINED 05	4216526
CONOCOPHILLIPS	COM	20825C104	10651	152360	SH	DEFINED 08	152360
CONOCOPHILLIPS	COM	20825C104	2307	33000	SH	PUT DEFINED 08	33000
CONOCOPHILLIPS 840	COM	20825C104	303	4331	SH	DEFINED 13	3491
CONOR MEDSYSTEMS INC 17700	COM	208264101	416	17700	SH	OTHER 01	
CONOR MEDSYSTEMS INC	COM	208264101	4746	201960	SH	DEFINED 08	201960
CONOR MEDSYSTEMS INC	COM	208264101	3408	145000	SH	PUT DEFINED 08	145000
CONOR MEDSYSTEMS INC	COM	208264101	405	17215	SH	DEFINED 17	17215
CONSECO INC	PFD B CV 5.5	208464867	4979	186200	SH	DEFINED 05	186200
CONSECO INC	PFD B CV 5.5	208464867	43	1610	SH	DEFINED 17	1610
CONSECO INC 406100	PFD B CV 5.5	208464867	10859	406100	SH	OTHER 17	
CONSECO INC	COM NEW	208464883	445	21075	SH	DEFINED 01	21075
CONSECO INC 7	COM NEW	208464883		7	SH	OTHER 01	
CONSECO INC	COM NEW	208464883	1148	54400	SH	DEFINED 05	54400
CONSECO INC	COM NEW	208464883	5306	251335	SH	DEFINED 08	251335
CONSECO INC	COM NEW	208464883	422	20000	SH	PUT DEFINED 08	20000
CONSECO INC	COM NEW	208464883	793	37546	SH	DEFINED 17	37546
CONSECO INC	COM NEW	208464883	19	900	SH	CALL DEFINED 17	900
CONSOL ENERGY INC 6550	COM	20854P109	7451	97690	SH	DEFINED 01	91140
CONSOL ENERGY INC	COM	20854P109	127	1660	SH	OTHER 01	1660
CONSOL ENERGY INC	COM	20854P109	29353	384860	SH	DEFINED 05	384860
CONSOL ENERGY INC	COM	20854P109	68	888	SH	DEFINED 08	888
CONSOL ENERGY INC	COM	20854P109	2288	30000	SH	CALL DEFINED 08	30000
CONSOLIDATED COMM HLDGS INC	COM	209034107	679	49950	SH	DEFINED 05	49950
CONSOLIDATED EDISON INC 74285	COM	209115104	437505	9011435	SH	DEFINED 01	8937150
CONSOLIDATED EDISON INC	COM	209115104	24086	496108	SH	OTHER 01	462757

33351								
CONSOLIDATED EDISON INC	COM	209115104	15862	326715	SH	DEFINED	05	325915
800								
CONSOLIDATED EDISON INC	COM	209115104	1732	35682	SH	DEFINED	08	35682
CONSOLIDATED EDISON INC	COM	209115104	971	20000	SH	CALL	DEFINED	08
CONSOLIDATED EDISON INC	COM	209115104	10	200	SH	DEFINED	13	20000
200								
CONSOLIDATED GRAPHICS INC	COM	209341106	1098	25500	SH	DEFINED	01	16580
8400								
520								
CONSOLIDATED GRAPHICS INC	COM	209341106	114	2650	SH	OTHER	01	
2650								
CONSOLIDATED GRAPHICS INC	COM	209341106	11481	266690	SH	DEFINED	05	266690
CONSOLIDATED GRAPHICS INC	COM	209341106	34	781	SH	DEFINED	08	781
CONSOLIDATED TOMOKA LD CO	COM	210226106	102	1493	SH	DEFINED	01	1493
CONSOLIDATED TOMOKA LD CO	COM	210226106	106	1557	SH	OTHER	01	100
1457								
CONSOLIDATED TOMOKA LD CO	COM	210226106	3	50	SH	DEFINED	08	50
CONSOLIDATED TOMOKA LD CO	COM	210226106	397	5843	SH	DEFINED	17	5843
CONSTELLATION BRANDS INC	CL A	21036P108	1762	67782	SH	DEFINED	01	67307
475								
CONSTELLATION BRANDS INC	CL A	21036P108	168	6475	SH	OTHER	01	6475
CONSTELLATION BRANDS INC	CL A	21036P108	5579	214565	SH	DEFINED	05	214565
CONSTELLATION BRANDS INC	CL A	21036P108	1460	56141	SH	DEFINED	08	56141
CONSTELLATION BRANDS INC	PFD 1/40 A5.	21036P306	181	4635	SH	DEFINED	01	4635
CONSTELLATION BRANDS INC	PFD 1/40 A5.	21036P306	8216	210350	SH	DEFINED	05	210350
CONSTELLATION ENERGY GROUP I	COM	210371100	15304	248441	SH	DEFINED	01	224656
23785								
CONSTELLATION ENERGY GROUP I	COM	210371100	11476	186301	SH	OTHER	01	148070
38231								
CONSTELLATION ENERGY GROUP I	COM	210371100	80861	1312683	SH	DEFINED	05	1312503
180								
CONSTELLATION ENERGY GROUP I	COM	210371100	2206	35807	SH	DEFINED	08	35807
CONTINENTAL AIRLS INC	CL B	210795308	3	318	SH	DEFINED	01	318
CONTINENTAL AIRLS INC	CL B	210795308	966	100000	SH	DEFINED	05	100000
CONTINENTAL AIRLS INC	CL B	210795308	184	19047	SH	DEFINED	08	19047
CONTINENTAL AIRLS INC	CL B	210795308	290	30000	SH	CALL	DEFINED	08
CONTINENTAL AIRLS INC	CL B	210795308	290	30000	SH	PUT	DEFINED	08
CONVERA CORP	CL A	211919105	705	50000	SH	DEFINED	08	50000
CONVERGYS CORP	COM	212485106	252	17560	SH	DEFINED	01	12765
4795								
CONVERGYS CORP	COM	212485106	173	12069	SH	OTHER	01	11019
1050								
CONVERGYS CORP	COM	212485106	1042	72510	SH	DEFINED	05	72510
CONVERGYS CORP	COM	212485106	305	21196	SH	DEFINED	08	21196
COOPER CAMERON CORP	COM	216640102	9236	124934	SH	DEFINED	01	113935
10999								
COOPER CAMERON CORP	COM	216640102	732	9908	SH	OTHER	01	5737
4171								
COOPER CAMERON CORP	COM	216640102	32125	434528	SH	DEFINED	05	433678
850								
COOPER CAMERON CORP	COM	216640102	776	10500	SH	DEFINED	08	10500
COOPER CAMERON CORP	DBCV 1.500%	216640AE2	5	4000	PRN	DEFINED	01	4000
COOPER CAMERON CORP	DBCV 1.500%	216640AE2	722	600000	PRN	DEFINED	08	600000
COOPER COS INC	COM NEW	216648402	1489	19431	SH	DEFINED	01	10131
9300								
COOPER COS INC	COM NEW	216648402	14	179	SH	OTHER	01	
179								
COOPER COS INC	COM NEW	216648402	11888	155175	SH	DEFINED	05	155175
COOPER COS INC	COM NEW	216648402	820	10700	SH	DEFINED	08	10700
COOPER TIRE & RUBR CO	COM	216831107	983	64394	SH	DEFINED	01	56089
8305								
COOPER TIRE & RUBR CO	COM	216831107	181	11880	SH	OTHER	01	11650
230								
COOPER TIRE & RUBR CO	COM	216831107	6806	445705	SH	DEFINED	05	351410
94295								
COOPER TIRE & RUBR CO	COM	216831107	154	10098	SH	DEFINED	08	10098
COPART INC	COM	217204106	426	17845	SH	DEFINED	01	1676
16169								
COPART INC	COM	217204106	239	10019	SH	OTHER	01	9744
275								
COPART INC	COM	217204106	3868	162045	SH	DEFINED	05	162045
COPART INC	COM	217204106	396	16597	SH	DEFINED	08	16597
CORINTHIAN COLLEGES INC	COM	218868107	252	18955	SH	DEFINED	01	11935
7020								
CORINTHIAN COLLEGES INC	COM	218868107	96	7260	SH	OTHER	01	7260
CORINTHIAN COLLEGES INC	COM	218868107	2823	212700	SH	DEFINED	05	212700
CORINTHIAN COLLEGES INC	COM	218868107	782	58926	SH	DEFINED	08	58926
CORINTHIAN COLLEGES INC	COM	218868107	1592	120000	SH	PUT	DEFINED	08
CORINTHIAN COLLEGES INC	COM	218868107	152	11483	SH	DEFINED	17	11483
CORINTHIAN COLLEGES INC	COM	218868107	153	11500	SH	PUT	DEFINED	17
CORN PRODS INTL INC	COM	219023108	3618	179361	SH	DEFINED	01	151903
27458								
CORN PRODS INTL INC	COM	219023108	751	37238	SH	OTHER	01	16470
20768								
CORN PRODS INTL INC	COM	219023108	26670	1322285	SH	DEFINED	05	1202185

120100							
CORN PRODS INTL INC	COM	219023108	137	6800 SH	DEFINED 08		6800
CORNELL COMPANIES INC	COM	219141108	1819	123650 SH	DEFINED 01		111086
12564							
CORNELL COMPANIES INC	COM	219141108	11743	798300 SH	DEFINED 05		657100
141200							
CORNELL COMPANIES INC	COM	219141108	73	4948 SH	DEFINED 08		4948
CORNING INC	COM	219350105	12974	671188 SH	DEFINED 01		499876
171312							
CORNING INC	COM	219350105	7822	404680 SH	OTHER 01		289669
115011							
CORNING INC	COM	219350105	46271	2393718 SH	DEFINED 05		2369158
24560							
CORNING INC	COM	219350105	3160	163467 SH	DEFINED 08		163467
CORNING INC	COM	219350105	6176	319500 SH	CALL DEFINED 08		319500
CORNING INC	COM	219350105	11151	576900 SH	PUT DEFINED 08		576900
CORNING INC	COM	219350105	28	1450 SH	DEFINED 13		1450
CORNING INC	COM	219350105	4272	221000 SH	CALL DEFINED 17		221000
CORNING INC	COM	219350105	4272	221000 SH	PUT DEFINED 17		221000
CORPORATE EXECUTIVE BRD CO	COM	21988R102	2599	33334 SH	DEFINED 01		27734
5600							
CORPORATE EXECUTIVE BRD CO	COM	21988R102	663	8500 SH	OTHER 01		8500
CORPORATE EXECUTIVE BRD CO	COM	21988R102	29573	379234 SH	DEFINED 05		379234
CORPORATE EXECUTIVE BRD CO	COM	21988R102	982	12595 SH	DEFINED 08		12595
CORPORATE HIGH YIELD FD III	COM	219925104	104	12673 SH	DEFINED 01		10500
2173							
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	14	395 SH	DEFINED 01		
395							
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	254	7275 SH	OTHER 01		6975
300							
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	5220	149350 SH	DEFINED 05		149350
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	185	5291 SH	DEFINED 08		5291
CORRECTIONAL PPTYS TR	COM	22025E104	10	350 SH	DEFINED 01		150
200							
CORRECTIONAL PPTYS TR	COM	22025E104	76	2600 SH	OTHER 01		2600
CORRECTIONAL PPTYS TR	COM	22025E104	257	8725 SH	DEFINED 05		8725
CORRECTIONAL PPTYS TR	COM	22025E104	29	1000 SH	DEFINED 08		1000
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	392	9875 SH	DEFINED 05		9875
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	52	1300 SH	DEFINED 08		1300
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	3651	91974 SH	DEFINED 17		91974
CORUS BANKSHARES INC	COM	220873103	121	2210 SH	DEFINED 01		2210
CORUS BANKSHARES INC	COM	220873103	82	1490 SH	OTHER 01		1490
CORUS BANKSHARES INC	COM	220873103	6872	125325 SH	DEFINED 05		125325
CORUS BANKSHARES INC	COM	220873103	125	2272 SH	DEFINED 08		2272
COSI INC	COM	22122P101	79	8020 SH	OTHER 01		8020
COSI INC	COM	22122P101	2799	285070 SH	DEFINED 05		285070
COSI INC	COM	22122P101	97	9835 SH	DEFINED 08		9835
COST PLUS INC CALIF	COM	221485105	47	2575 SH	DEFINED 01		2575
COST PLUS INC CALIF	COM	221485105	1457	80275 SH	DEFINED 05		80275
COST PLUS INC CALIF	COM	221485105	151	8318 SH	DEFINED 08		8318
COST PLUS INC CALIF	COM	221485105	286	15761 SH	DEFINED 17		15761
COSTCO WHSL CORP NEW	COM	22160K105	19147	444357 SH	DEFINED 01		396832
47525							
COSTCO WHSL CORP NEW	COM	22160K105	10065	233587 SH	OTHER 01		168802
64785							
COSTCO WHSL CORP NEW	COM	22160K105	34053	790282 SH	DEFINED 05		790282
COSTCO WHSL CORP NEW	COM	22160K105	6515	151185 SH	DEFINED 08		151185
COSTCO WHSL CORP NEW	COM	22160K105	4309	100000 SH	CALL DEFINED 08		100000
COSTCO WHSL CORP NEW	COM	22160K105	431	10000 SH	PUT DEFINED 08		10000
COSTAR GROUP INC	COM	22160N109	47	1000 SH	DEFINED 01		
1000							
COSTAR GROUP INC	COM	22160N109	467	10000 SH	OTHER 01		1000
9000							
COSTAR GROUP INC	COM	22160N109	80	1717 SH	DEFINED 08		1717
COTT CORP QUE	COM	22163N106	54	3051 SH	DEFINED 01		3051
COTT CORP QUE	COM	22163N106	1999	112929 SH	DEFINED		112929
COUNTRYWIDE FINANCIAL CORP	COM	222372104	19572	593463 SH	DEFINED 01		534553
58910							
COUNTRYWIDE FINANCIAL CORP	COM	222372104	429	13016 SH	OTHER 01		3766
9250							
COUNTRYWIDE FINANCIAL CORP	COM	222372104	16251	492768 SH	DEFINED 05		492768
COUNTRYWIDE FINANCIAL CORP	COM	222372104	5983	181418 SH	DEFINED 08		181418
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1649	50000 SH	CALL DEFINED 08		50000
COUSINS PPTYS INC	COM	222795106	966	31974 SH	DEFINED 01		29784
2190							
COUSINS PPTYS INC	COM	222795106	2210	73122 SH	OTHER 01		58872
14250							
COUSINS PPTYS INC	COM	222795106	43163	1428300 SH	DEFINED 05		1428300
COUSINS PPTYS INC	COM	222795106	60	2000 SH	DEFINED 08		2000
COVANCE INC	COM	222816100	588	12255 SH	DEFINED 01		10735
1520							
COVANCE INC	COM	222816100	1244	25920 SH	OTHER 01		13620
12300							
COVANCE INC	COM	222816100	6972	145270 SH	DEFINED 05		145270
COVANCE INC	COM	222816100	680	14163 SH	DEFINED 08		14163

COVANSYS CORP	COM	22281W103	331	20750 SH	DEFINED 05	20750
COVENTRY HEALTH CARE INC 150	COM	222862104	3293	38283 SH	DEFINED 01	38133
COVENTRY HEALTH CARE INC 400	COM	222862104	57	657 SH	OTHER 01	257
COVENTRY HEALTH CARE INC	COM	222862104	16454	191280 SH	DEFINED 05	191280
COVENTRY HEALTH CARE INC	COM	222862104	1276	14838 SH	DEFINED 08	14838
COVENTRY HEALTH CARE INC	COM	222862104	34494	401000 SH	CALL DEFINED 08	401000
COX RADIO INC	CL A	224051102	463	30475 SH	DEFINED 05	30475
COX RADIO INC	CL A	224051102	79	5218 SH	DEFINED 08	5218
CRANE CO 500	COM	224399105	350	11775 SH	DEFINED 01	11275
CRANE CO 4675	COM	224399105	212	7125 SH	OTHER 01	2450
CRANE CO	COM	224399105	4729	159025 SH	DEFINED 05	159025
CRANE CO	COM	224399105	314	10570 SH	DEFINED 08	10570
CRAWFORD & CO	CL B	224633107	32	4050 SH	DEFINED 01	4050
CRAWFORD & CO	CL B	224633107	123	15650 SH	DEFINED 05	15650
CRAWFORD & CO	CL B	224633107	3	400 SH	DEFINED 08	400
CRAY INC 2301	COM	225223106	198	215517 SH	DEFINED 01	213216
CRAY INC	COM	225223106		400 SH	OTHER 01	400
CRAY INC 231649	COM	225223106	359	390685 SH	DEFINED 05	159036
CRAY INC	COM	225223106	8	8751 SH	DEFINED 08	8751
CREDENCE SYS CORP 1005	COM	225302108	118	14805 SH	DEFINED 01	13800
CREDENCE SYS CORP	COM	225302108	59	7405 SH	OTHER 01	7405
CREDENCE SYS CORP	COM	225302108	2224	278338 SH	DEFINED 05	278338
CREDENCE SYS CORP	COM	225302108	139	17358 SH	DEFINED 08	17358
CREDENCE SYS CORP	COM	225302108	799	100000 SH	CALL DEFINED 08	100000
CREDIT SUISSE GROUP 3500	SPONSORED AD	225401108	194	4360 SH	DEFINED 01	860
CREDIT SUISSE GROUP	SPONSORED AD	225401108	236	5300 SH	OTHER 01	5300
CREE INC 1445	COM	225447101	317	12687 SH	DEFINED 01	11242
CREE INC 125	COM	225447101	47	1870 SH	OTHER 01	1745
CREE INC	COM	225447101	4417	176532 SH	DEFINED 05	176532
CREE INC	COM	225447101	468	18708 SH	DEFINED 08	18708
CREE INC	COM	225447101	1501	60000 SH	CALL DEFINED 08	60000
CRIIIMI MAE INC	PFD B CONV \$	226603207	954	37400 SH	DEFINED 08	37400
CRIIIMI MAE INC	COM NEW	226603504	350	20349 SH	DEFINED 01	20349
CRIIIMI MAE INC	COM NEW	226603504	213	12375 SH	DEFINED 05	12375
CRITICAL THERAPEUTICS INC 6123	COM	22674T105	676	71800 SH	DEFINED 01	65677
CRITICAL THERAPEUTICS INC 75000	COM	22674T105	3090	328000 SH	DEFINED 05	253000
CRITICARE SYS INC	COM	226901106	362	70899 SH	DEFINED 05	70899
CROSS A T CO	CL A	227478104	5642	1177785 SH	DEFINED 01	1177785
CROSS A T CO	CL A	227478104	3	600 SH	OTHER 01	600
CROSS A T CO	CL A	227478104	3	525 SH	DEFINED 05	525
CROSS CTRY HEALTHCARE INC 3390	COM	227483104	333	17930 SH	DEFINED 01	14540
CROSS CTRY HEALTHCARE INC 4010	COM	227483104	74	4010 SH	OTHER 01	
CROSS CTRY HEALTHCARE INC	COM	227483104	7737	416850 SH	DEFINED 05	416850
CROSS CTRY HEALTHCARE INC	COM	227483104	151	8128 SH	DEFINED 08	8128
CROSSROADS SYS INC	COM	22765D100	20	18086 SH	DEFINED 01	18086
CROSSROADS SYS INC	COM	22765D100	12	11096 SH	DEFINED	11096
CROSSTEX ENERGY INC	COM	22765Y104	9774	152809 SH	DEFINED 01	152809
CROSSTEX ENERGY INC 8700	COM	22765Y104	668	10439 SH	OTHER 01	1739
CROSSTEX ENERGY INC	COM	22765Y104	77	1200 SH	DEFINED 08	1200
CROSSTEX ENERGY INC	COM	22765Y104	220	3436 SH	DEFINED	3436
CROWN CASTLE INTL CORP 16725	COM	228227104	1231	49980 SH	DEFINED 01	33255
CROWN CASTLE INTL CORP	COM	228227104	251	10175 SH	OTHER 01	10175
CROWN CASTLE INTL CORP	COM	228227104	17741	720295 SH	DEFINED 05	720295
CROWN CASTLE INTL CORP	COM	228227104	7220	293152 SH	DEFINED 08	293152
CROWN CASTLE INTL CORP	COM	228227104	689	27987 SH	DEFINED 17	27987
CROWN HOLDINGS INC 600	COM	228368106	584	36625 SH	DEFINED 01	36025
CROWN HOLDINGS INC	COM	228368106	78	4900 SH	OTHER 01	4900
CROWN HOLDINGS INC	COM	228368106	16439	1031300 SH	DEFINED 05	1031300
CROWN HOLDINGS INC	COM	228368106	400	25100 SH	DEFINED 08	25100
CROWN HOLDINGS INC	COM	228368106	1172	73500 SH	DEFINED 17	73500
CRUCELL N V 2772 17600	SPONSORED AD	228769105	680	25372 SH	OTHER 01	5000
CRUCELL N V	SPONSORED AD	228769105	3030	113000 SH	CALL DEFINED 08	113000
CRUCELL N V	SPONSORED AD	228769105	2239	83500 SH	PUT DEFINED 08	83500
CRYOLIFE INC	COM	228903100	181	26025 SH	DEFINED 01	26025
CRYOLIFE INC 125	COM	228903100	1	125 SH	OTHER 01	
CRYOLIFE INC	COM	228903100	488	70175 SH	DEFINED 05	70175



DPL INC 9906	COM	233293109	1340	48188	SH	OTHER	01	38282
DPL INC	COM	233293109	8748	314663	SH	DEFINED	05	314663
DPL INC	COM	233293109	2530	91017	SH	DEFINED	08	91017
DRS TECHNOLOGIES INC 6950 200	COM	23330X100	787	15945	SH	DEFINED	01	8795
DRS TECHNOLOGIES INC 700	COM	23330X100	35	700	SH	OTHER	01	
DRS TECHNOLOGIES INC	COM	23330X100	7555	153050	SH	DEFINED	05	153050
DRS TECHNOLOGIES INC	COM	23330X100	290	5885	SH	DEFINED	08	5885
D R HORTON INC 5632	COM	23331A109	1903	52533	SH	DEFINED	01	46901
D R HORTON INC 3875	COM	23331A109	421	11632	SH	OTHER	01	7757
D R HORTON INC	COM	23331A109	9191	253766	SH	DEFINED	05	253766
D R HORTON INC	COM	23331A109	978	26994	SH	DEFINED	08	26994
D R HORTON INC	COM	23331A109	1811	50000	SH	DEFINED	08	50000
D R HORTON INC	COM	23331A109	177	4900	SH	DEFINED	17	4900
DST SYS INC DEL 1095	COM	233326107	1086	19799	SH	DEFINED	01	18704
DST SYS INC DEL 275	COM	233326107	338	6170	SH	OTHER	01	5895
DST SYS INC DEL 1000	COM	233326107	32394	590811	SH	DEFINED	05	589811
DST SYS INC DEL	COM	233326107	1055	19234	SH	DEFINED	08	19234
DST SYS INC DEL	COM	233326107	336	6125	SH	DEFINED	17	6125
DST SYS INC DEL	DBCV	4.125% 233326AB3	2198	1750000	PRN	DEFINED	08	1750000
DST SYS INC DEL	DBCV	3.625% 233326AD9	8	7000	PRN	DEFINED	01	7000
DST SYS INC DEL	DBCV	3.625% 233326AD9	579	479000	PRN	DEFINED	08	479000
DSP GROUP INC 15020	COM	23332B106	554	21600	SH	DEFINED	01	6580
DSP GROUP INC 480	COM	23332B106	12	480	SH	OTHER	01	
DSP GROUP INC	COM	23332B106	2823	110025	SH	DEFINED	05	110025
DSP GROUP INC	COM	23332B106	30	1161	SH	DEFINED	08	1161
DTE ENERGY CO 3952	COM	233331107	265195	5782710	SH	DEFINED	01	5778758
DTE ENERGY CO 3880	COM	233331107	2435	53089	SH	OTHER	01	49209
DTE ENERGY CO	COM	233331107	10893	237525	SH	DEFINED	05	237525
DTE ENERGY CO	COM	233331107	2556	55728	SH	DEFINED	08	55728
DTF TAX-FREE INCOME INC	COM	23334J107	221	14460	SH	DEFINED	01	14460
DSW INC	CL A	23334L102	107	5025	SH	DEFINED	05	5025
DSW INC	CL A	23334L102	21	1000	SH	DEFINED	08	1000
DSW INC	CL A	23334L102	757	35700	SH	DEFINED	17	35700
DADE BEHRING HLDGS INC	COM	23342J206	4	102	SH	DEFINED	01	102
DADE BEHRING HLDGS INC	COM	23342J206	22	600	SH	DEFINED	05	600
DADE BEHRING HLDGS INC	COM	23342J206	61	1673	SH	DEFINED	08	1673
DADE BEHRING HLDGS INC	COM	23342J206	256	6976	SH	DEFINED	17	6976
DADE BEHRING HLDGS INC 900000	COM	23342J206	32994	900000	SH	OTHER	17	
DAKTRONICS INC 10700	COM	234264109	734	30603	SH	DEFINED	01	19903
DAKTRONICS INC 1313	COM	234264109	262	10925	SH	OTHER	01	9612
DAKTRONICS INC	COM	234264109	9582	399567	SH	DEFINED	05	399567
DAKTRONICS INC	COM	234264109	48	2000	SH	DEFINED	08	2000
DANA CORP 5002 12986	COM	235811106	861	91538	SH	DEFINED	01	73550
DANA CORP 16904	COM	235811106	159	16904	SH	OTHER	01	
DANA CORP	COM	235811106	1218	129483	SH	DEFINED	05	129483
DANA CORP	COM	235811106	207	21949	SH	DEFINED	08	21949
DANA CORP	COM	235811106	5085	540400	SH	DEFINED	08	540400
DANA CORP 260000	COM	235811106	2447	260000	SH	OTHER	17	
DANAHER CORP DEL 32874	COM	235851102	14387	267274	SH	DEFINED	01	234400
DANAHER CORP DEL 25890	COM	235851102	3008	55878	SH	OTHER	01	29988
DANAHER CORP DEL 103750	COM	235851102	23661	439544	SH	DEFINED	05	335794
DANAHER CORP DEL	COM	235851102	3581	66526	SH	DEFINED	08	66526
DANKA BUSINESS SYS PLC 370	SPONSORED AD	236277109	1	370	SH	OTHER	01	
DANKA BUSINESS SYS PLC	SPONSORED AD	236277109	4272	1600000	SH	DEFINED	05	1600000
DARDEN RESTAURANTS INC 53632 8540	COM	237194105	8963	295117	SH	DEFINED	01	232945
DARDEN RESTAURANTS INC 130812	COM	237194105	3973	130812	SH	OTHER	01	
DARDEN RESTAURANTS INC 351260	COM	237194105	22750	749109	SH	DEFINED	05	397849
DARDEN RESTAURANTS INC	COM	237194105	2050	67513	SH	DEFINED	08	67513
DATASCOPE CORP 1700 8173	COM	238113104	2841	91580	SH	DEFINED	01	81707

DATASCOPE CORP 25	COM	238113104	1	25 SH	OTHER	01	
DATASCOPE CORP 92950	COM	238113104	12376	398975 SH	DEFINED	05	306025
DATASCOPE CORP	COM	238113104	38	1233 SH	DEFINED	08	1233
DAVE & BUSTERS INC	COM	23833N104	111	8325 SH	DEFINED	01	8325
DAVE & BUSTERS INC	COM	23833N104	49	3700 SH	OTHER	01	3700
DAVE & BUSTERS INC	COM	23833N104	3496	261895 SH	DEFINED	05	261895
DAVE & BUSTERS INC	COM	23833N104	90	6753 SH	DEFINED	08	6753
DAVITA INC 9998	COM	23918K108	1575	34197 SH	DEFINED	01	24199
DAVITA INC	COM	23918K108	112	2421 SH	OTHER	01	2421
DAVITA INC	COM	23918K108	13565	294450 SH	DEFINED	05	294450
DAVITA INC	COM	23918K108	2254	48934 SH	DEFINED	08	48934
DEAN FOODS CO NEW 2187	COM	242370104	5905	151958 SH	DEFINED	01	149771
DEAN FOODS CO NEW 87000	COM	242370104	4107	105691 SH	OTHER	01	18691
DEAN FOODS CO NEW	COM	242370104	44094	1134681 SH	DEFINED	05	1134681
DEAN FOODS CO NEW	COM	242370104	2212	56933 SH	DEFINED	08	56933
DEBT STRATEGIES FD INC NEW 1000	COM	24276Q109	34	5015 SH	DEFINED	01	4015
DEBT STRATEGIES FD INC NEW 7650	COM	24276Q109	448	67054 SH	OTHER	01	59404
DECODE GENETICS INC 2807	COM	243586104	168	20057 SH	OTHER	01	17250
DEERE & CO 32368	COM	244199105	21405	349749 SH	DEFINED	01	317381
DEERE & CO 52451	COM	244199105	9515	155468 SH	OTHER	01	103017
DEERE & CO 6155	COM	244199105	27476	448949 SH	DEFINED	05	442794
DEERE & CO	COM	244199105	3238	52916 SH	DEFINED	08	52916
DEERE & CO	COM	244199105	16757	273800 SH	CALL	DEFINED	273800
DEERE & CO	COM	244199105	360	5885 SH	DEFINED	17	5885
DEERE & CO	COM	244199105	428	7000 SH	PUT	DEFINED	7000
DEL MONTE FOODS CO 8213	COM	24522P103	585	54476 SH	DEFINED	01	46263
DEL MONTE FOODS CO 7466	COM	24522P103	446	41540 SH	OTHER	01	34074
DEL MONTE FOODS CO	COM	24522P103	638	59500 SH	DEFINED	05	59500
DEL MONTE FOODS CO	COM	24522P103	1117	104100 SH	DEFINED	08	104100
DELAWARE INV MN MUN INC FD I 10400	COM	24610V103	162	10400 SH	OTHER	01	
DELL INC 345383	COM	24702R101	261799	7654936 SH	DEFINED	01	7309553
DELL INC 859768	COM	24702R101	79024	2310653 SH	OTHER	01	1450885
DELL INC	COM	24702R101	3420	100000 SH	CALL	DEFINED	100000
DELL INC	COM	24702R101	11628	340000 SH	PUT	DEFINED	340000
DELL INC 1252830	COM	24702R101	201114	5880519 SH	DEFINED	05	4627689
DELL INC	COM	24702R101	8508	248768 SH	DEFINED	08	248768
DELL INC	COM	24702R101	102237	2989400 SH	CALL	DEFINED	2989400
DELL INC	COM	24702R101	55226	1614800 SH	PUT	DEFINED	1614800
DELL INC 280	COM	24702R101	127	3725 SH	DEFINED	13	3445
DELL INC 270	COM	24702R101	9	270 SH	OTHER	13	
DELL INC	COM	24702R101		10 SH	DEFINED	17	10
DELL INC	COM	24702R101	4617	135000 SH	CALL	DEFINED	135000
DELPHI CORP 38594	COM	247126105	241	87479 SH	DEFINED	01	48885
DELPHI CORP 19779	COM	247126105	215	78029 SH	OTHER	01	58250
DELPHI CORP	COM	247126105	829	300527 SH	DEFINED	05	300527
DELPHI CORP	COM	247126105	176	63917 SH	DEFINED	08	63917
DELPHI CORP	COM	247126105	290	105000 SH	CALL	DEFINED	105000
DELPHI FINL GROUP INC 3750 427	CL A	247131105	924	19752 SH	DEFINED	01	15575
DELPHI FINL GROUP INC 2125	CL A	247131105	99	2125 SH	OTHER	01	
DELPHI FINL GROUP INC	CL A	247131105	15457	330273 SH	DEFINED	05	330273
DELPHI FINL GROUP INC	CL A	247131105	153	3277 SH	DEFINED	08	3277
DELTA & PINE LD CO 24931 3900	COM	247357106	2523	95514 SH	DEFINED	01	66683
DELTA & PINE LD CO 304	COM	247357106	8	304 SH	OTHER	01	
DELTA & PINE LD CO 89935	COM	247357106	19882	752823 SH	DEFINED	05	662888
DELTA & PINE LD CO	COM	247357106	125	4749 SH	DEFINED	08	4749
DELTA AIR LINES INC DEL 12735	COM	247361108	48	63526 SH	DEFINED	01	50791
DELTA AIR LINES INC DEL 7475	COM	247361108	17	22170 SH	OTHER	01	14695

DELTA AIR LINES INC DEL	COM	247361108	36	48660	SH	DEFINED	05	48660	
DELTA AIR LINES INC DEL	COM	247361108	88	116824	SH	DEFINED	08	116824	
DELTA AIR LINES INC DEL	COM	247361108		500	SH	CALL	DEFINED	08	500
DELTA AIR LINES INC DEL	COM	247361108	139	185000	SH	PUT	DEFINED	08	185000
DELTA AIR LINES INC DEL	COM	247361108	675	900000	SH	DEFINED	17	900000	
DELTA APPAREL INC 172588	COM	247368103	2495	174388	SH	OTHER	01	1800	
DELTA APPAREL INC	COM	247368103	2206	154140	SH	DEFINED	05	154140	
DELTIC TIMBER CORP	COM	247850100	217	4702	SH	DEFINED	01	4702	
DELTIC TIMBER CORP	COM	247850100	14	314	SH	OTHER	01	314	
DELTIC TIMBER CORP	COM	247850100	1840	39950	SH	DEFINED	05	39950	
DENBURY RES INC 6175	COM NEW	247916208	1572	31163	SH	DEFINED	01	24988	
DENBURY RES INC 620	COM NEW	247916208	311	6175	SH	OTHER	01	5555	
DENBURY RES INC	COM NEW	247916208	16820	333460	SH	DEFINED	05	333460	
DENBURY RES INC	COM NEW	247916208	705	13970	SH	DEFINED	08	13970	
DELUXE CORP 500	COM	248019101	1200	29877	SH	DEFINED	01	29377	
DELUXE CORP 2190	COM	248019101	950	23656	SH	OTHER	01	21466	
DELUXE CORP	COM	248019101	4738	117975	SH	DEFINED	05	117975	
DELUXE CORP	COM	248019101	345	8600	SH	DEFINED	08	8600	
DENDRITE INTL INC 13400 350	COM	248239105	446	22225	SH	DEFINED	01	8475	
DENDRITE INTL INC 150	COM	248239105	3	150	SH	OTHER	01		
DENDRITE INTL INC	COM	248239105	3005	149900	SH	DEFINED	05	149900	
DENDRITE INTL INC	COM	248239105	186	9292	SH	DEFINED	08	9292	
DENDREON CORP	COM	24823Q107	27	4000	SH	DEFINED	01	4000	
DENDREON CORP	COM	24823Q107	30	4500	SH	OTHER	01	4500	
DENDREON CORP	COM	24823Q107	315	47000	SH	DEFINED	05	47000	
DENDREON CORP	COM	24823Q107	816	121600	SH	DEFINED	08	121600	
DENNYS CORP	COM	24869P104		100	SH	DEFINED	01	100	
DENNYS CORP	COM	24869P104	130	31300	SH	DEFINED	05	31300	
DENTSPLY INTL INC NEW 1105	COM	249030107	1644	30427	SH	DEFINED	01	29322	
DENTSPLY INTL INC NEW 537	COM	249030107	310	5742	SH	OTHER	01	5205	
DENTSPLY INTL INC NEW	COM	249030107	13713	253848	SH	DEFINED	05	253848	
DENTSPLY INTL INC NEW	COM	249030107	1104	20445	SH	DEFINED	08	20445	
DEPARTMENT 56 INC 7800	COM	249509100	134	10750	SH	DEFINED	01	2950	
DEPARTMENT 56 INC 2105	COM	249509100	26	2105	SH	OTHER	01		
DEPARTMENT 56 INC	COM	249509100	636	50875	SH	DEFINED	05	50875	
DEPARTMENT 56 INC	COM	249509100	31	2445	SH	DEFINED	08	2445	
DEPOMED INC 2000	COM	249908104	13	2000	SH	DEFINED	01		
DEPOMED INC 58500	COM	249908104	392	60500	SH	OTHER	01	2000	
DEPOMED INC	COM	249908104	204	31421	SH	DEFINED	08	31421	
DEUTSCHE TELEKOM AG 2625	SPONSORED AD	251566105	256	14017	SH	DEFINED	01	11392	
DEUTSCHE TELEKOM AG	SPONSORED AD	251566105	553	30340	SH	OTHER	01	30340	
DEVELOPERS DIVERSIFIED RLTY 1900	COM	251591103	1223	26187	SH	DEFINED	01	24287	
DEVELOPERS DIVERSIFIED RLTY 1860	COM	251591103	191	4081	SH	OTHER	01	2221	
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	11847	253675	SH	DEFINED	05	253675	
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	2394	51262	SH	DEFINED	08	51262	
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	487	10423	SH	DEFINED	17	10423	
DEVON ENERGY CORP NEW 26825	COM	25179M103	10053	146456	SH	DEFINED	01	119631	
DEVON ENERGY CORP NEW 11889	COM	25179M103	3775	55002	SH	OTHER	01	43113	
DEVON ENERGY CORP NEW 35200	COM	25179M103	37423	545207	SH	DEFINED	05	510007	
DEVON ENERGY CORP NEW	COM	25179M103	3036	44234	SH	DEFINED	08	44234	
DEVON ENERGY CORP NEW	COM	25179M103	11909	173500	SH	CALL	DEFINED	08	173500
DEVON ENERGY CORP NEW	COM	25179M103	2698	39300	SH	PUT	DEFINED	08	39300
DEVRY INC DEL 1985	COM	251893103	146	7650	SH	DEFINED	01	5665	
DEVRY INC DEL 800	COM	251893103	53	2785	SH	OTHER	01	1985	
DEVRY INC DEL	COM	251893103	2608	136883	SH	DEFINED	05	136883	
DEVRY INC DEL	COM	251893103	303	15900	SH	DEFINED	08	15900	
DEX MEDIA INC	COM	25212E100	264	9500	SH	DEFINED	01	9500	
DEX MEDIA INC	COM	25212E100	6	200	SH	DEFINED	08	200	
DIAGEO P L C 105652	SPON ADR NEW	25243Q205	33940	585078	SH	DEFINED	01	479426	
DIAGEO P L C 3240	SPON ADR NEW	25243Q205	5696	98198	SH	OTHER	01	94958	
DIAGEO P L C 1855	SPON ADR NEW	25243Q205	165323	2849913	SH	DEFINED	05	2848058	



DIAGEO P L C	SPON	ADR NEW	25243Q205	23	400 SH		DEFINED 13	400
DIAGNOSTIC PRODS CORP 15500	COM		252450101	1121	21267 SH		DEFINED 01	5767
DIAGNOSTIC PRODS CORP 125	COM		252450101	7	125 SH		OTHER 01	
DIAGNOSTIC PRODS CORP	COM		252450101	4706	89250 SH		DEFINED 05	89250
DIAGNOSTIC PRODS CORP	COM		252450101	121	2299 SH		DEFINED 08	2299
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	1385	22610 SH		DEFINED 01	22610
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	13	205 SH		OTHER 01	205
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	5099	83250 SH		DEFINED 05	83250
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	7209	117700 SH		DEFINED 08	117700
DIAMOND OFFSHORE DRILLING IN	COM		25271C102	2481	40500 SH	CALL	DEFINED 08	40500
DIAMONDROCK HOSPITALITY CO	COM		252784301	4622	393390 SH		DEFINED 05	393390
DIAMONDROCK HOSPITALITY CO	COM		252784301	1	90 SH		DEFINED 08	90
DIAMONDS TR	UNIT SER 1		252787106	92275	872575 SH		DEFINED 01	872575
DIAMONDS TR 4748	UNIT SER 1		252787106	1666	15750 SH		OTHER 01	11002
DIAMONDS TR	UNIT SER 1		252787106	156912	1483800 SH		DEFINED 08	1483800
DIAMONDS TR	UNIT SER 1		252787106	71381	675000 SH	CALL	DEFINED 08	675000
DIAMONDS TR	UNIT SER 1		252787106	35426	335000 SH	PUT	DEFINED 08	335000
DIAMONDS TR	UNIT SER 1		252787106	12221	115565 SH		DEFINED 17	115565
DICKS SPORTING GOODS INC	COM		253393102	883	29331 SH		DEFINED 01	29331
DICKS SPORTING GOODS INC	COM		253393102	452	15000 SH		DEFINED 08	15000
DICKS SPORTING GOODS INC	COM		253393102	1512	50200 SH		DEFINED 17	50200
DIEBOLD INC 21934	COM		253651103	3953	114717 SH		DEFINED 01	92783
DIEBOLD INC 2435	COM		253651103	720	20900 SH		OTHER 01	18465
DIEBOLD INC 1288	COM		253651103	9992	289970 SH		DEFINED 05	288682
DIEBOLD INC	COM		253651103	612	17766 SH		DEFINED 08	17766
DIGENE CORP 9775	COM		253752109	279	9775 SH		DEFINED 01	
DIGENE CORP 360	COM		253752109	139	4870 SH		OTHER 01	4510
DIGENE CORP	COM		253752109	5141	180395 SH		DEFINED 05	180395
DIGENE CORP	COM		253752109	123	4300 SH		DEFINED 08	4300
DIGI INTL INC 24800	COM		253798102	335	31250 SH		DEFINED 01	6450
DIGI INTL INC	COM		253798102	962	89675 SH		DEFINED 05	89675
DIGI INTL INC	COM		253798102	32	2949 SH		DEFINED 08	2949
DIGITAL INSIGHT CORP 4450	COM		25385P106	251	9625 SH		DEFINED 01	5175
DIGITAL INSIGHT CORP 150	COM		25385P106	4	150 SH		OTHER 01	
DIGITAL INSIGHT CORP	COM		25385P106	2988	114650 SH		DEFINED 05	114650
DIGITAL INSIGHT CORP	COM		25385P106	652	25000 SH	CALL	DEFINED 08	25000
DIGITAL INSIGHT CORP	COM		25385P106	33	1274 SH		DEFINED 19	1274
DIGITAL RLTY TR INC	COM		253868103	137	7625 SH		DEFINED 05	7625
DIGITAL RLTY TR INC	COM		253868103	54	2980 SH		DEFINED 08	2980
DIGITAL RIV INC 9675	COM		25388B104	772	22158 SH		DEFINED 01	12483
DIGITAL RIV INC 427	COM		25388B104	80	2300 SH		OTHER 01	1873
DIGITAL RIV INC	COM		25388B104	7501	215233 SH		DEFINED 05	215233
DIGITAL RIV INC	COM		25388B104	160	4590 SH		DEFINED 08	4590
DIGITAL RIV INC	COM		25388B104	1743	50000 SH	PUT	DEFINED 08	50000
DIGITAS INC 33700	COM		25388K104	894	78736 SH		DEFINED 01	45036
DIGITAS INC 2735	COM		25388K104	404	35520 SH		OTHER 01	32785
DIGITAS INC	COM		25388K104	12259	1079159 SH		DEFINED 05	1079159
DIME CMNTY BANCSHARES 16500 7800	COM		253922108	1775	120587 SH		DEFINED 01	96287
DIME CMNTY BANCSHARES 95750	COM		253922108	7886	535712 SH		DEFINED 05	439962
DIME CMNTY BANCSHARES	COM		253922108	232	15751 SH		DEFINED 08	15751
DILLARDS INC 20090	CL A		254067101	3068	146925 SH		DEFINED 01	126835
DILLARDS INC 3790	CL A		254067101	156	7490 SH		OTHER 01	3700
DILLARDS INC 354650	CL A		254067101	18785	899677 SH		DEFINED 05	545027
DILLARDS INC	CL A		254067101	903	43246 SH		DEFINED 08	43246
DILLARDS INC 431600	CL A		254067101	9012	431600 SH		OTHER 17	
DIME BANCORP INC NEW 4472	*W EXP 99/99		25429Q110	1	5325 SH		DEFINED 01	853
DIME BANCORP INC NEW	*W EXP 99/99		25429Q110	1	8712 SH		OTHER 01	8712
DIODES INC	COM		254543101	7	200 SH		DEFINED 01	200
DIODES INC	COM		254543101	204	5617 SH		DEFINED 08	5617
DIONEX CORP 10800	COM		254546104	960	17700 SH		DEFINED 01	6900
DIONEX CORP 1275	COM		254546104	69	1275 SH		OTHER 01	

DIONEX CORP	COM	254546104	4105	75675	SH	DEFINED	05	75675	
DIONEX CORP	COM	254546104	12	219	SH	DEFINED	08	219	
DIRECT GEN CORP 7826	COM	25456W204	1123	56910	SH	DEFINED	01	49084	
DIRECT GEN CORP 96457	COM	25456W204	6906	350032	SH	DEFINED	05	253575	
DIRECT GEN CORP	COM	25456W204	39	1961	SH	DEFINED	08	1961	
DIRECTV GROUP INC 4486	COM	25459L106	379	25291	SH	DEFINED	01	20805	
DIRECTV GROUP INC 535	COM	25459L106	297	19837	SH	OTHER	01	19302	
DIRECTV GROUP INC	COM	25459L106	2294	153106	SH	DEFINED	05	153106	
DIRECTV GROUP INC	COM	25459L106	125	8356	SH	DEFINED	08	8356	
DISNEY WALT CO 256974	COM DISNEY	254687106	77965	3231050	SH	DEFINED	01	2974076	
DISNEY WALT CO 674455	COM DISNEY	254687106	44641	1850015	SH	OTHER	01	1175560	
DISNEY WALT CO	COM DISNEY	254687106	4223	175000	SH	CALL	DEFINED	01	175000
DISNEY WALT CO	COM DISNEY	254687106	10255	425000	SH	PUT	DEFINED	01	425000
DISNEY WALT CO 1169900	COM DISNEY	254687106	72440	3002054	SH	DEFINED	05	1832154	
DISNEY WALT CO	COM DISNEY	254687106	24955	1034204	SH	DEFINED	08	1034204	
DISNEY WALT CO	COM DISNEY	254687106	20880	865300	SH	CALL	DEFINED	08	865300
DISNEY WALT CO	COM DISNEY	254687106	4244	175900	SH	PUT	DEFINED	08	175900
DISNEY WALT CO 1000	COM DISNEY	254687106	24	1000	SH	DEFINED	13		
DISNEY WALT CO	COM DISNEY	254687106	10777	446638	SH	DEFINED	17	446638	
DISNEY WALT CO	COM DISNEY	254687106	51880	2150000	SH	CALL	DEFINED	17	2150000
DISNEY WALT CO	COM DISNEY	254687106	28956	1200000	SH	PUT	DEFINED	17	1200000
DISNEY WALT CO	NOTE 2.125%	254687AU0	431	424000	PRN	DEFINED	01	424000	
DISNEY WALT CO	NOTE 2.125%	254687AU0	13044	12835000	PRN	DEFINED	05	12835000	
DISCOVERY HOLDING CO	CL A COM	25468Y107	72	4990	SH	DEFINED	01	4990	
DISCOVERY HOLDING CO	CL A COM	25468Y107	1271	88046	SH	DEFINED	05	88046	
DISCOVERY HOLDING CO	CL A COM	25468Y107	342	23689	SH	DEFINED	08	23689	
DISCOVERY HOLDING CO	CL A COM	25468Y107	476	33000	SH	DEFINED	17	33000	
DISCOVERY HOLDING CO 100000	CL A COM	25468Y107	1443	100000	SH	OTHER	17		
DITECH COMMUNICATIONS CORP 20200	COM	25500M103	195	28880	SH	DEFINED	01	8680	
DITECH COMMUNICATIONS CORP	COM	25500M103	883	131025	SH	DEFINED	05	131025	
DITECH COMMUNICATIONS CORP	COM	25500M103	10	1528	SH	DEFINED	08	1528	
DIVERSA CORP	COM	255064107	259	44747	SH	DEFINED	01	44747	
DIVERSA CORP	COM	255064107	33	5750	SH	DEFINED	05	5750	
DIXIE GROUP INC	CL A	255519100	46	2916	SH	DEFINED	01	2916	
DIXIE GROUP INC	CL A	255519100	135	8500	SH	DEFINED	05	8500	
DIXIE GROUP INC	CL A	255519100	32	1998	SH	DEFINED	08	1998	
DOBSON COMMUNICATIONS CORP 30455	CL A	256069105	234	30458	SH	DEFINED	01	3	
DOBSON COMMUNICATIONS CORP 990	CL A	256069105	74	9660	SH	OTHER	01	8670	
DOBSON COMMUNICATIONS CORP	CL A	256069105	6322	823115	SH	DEFINED	05	823115	
DOBSON COMMUNICATIONS CORP	CL A	256069105	62	8047	SH	DEFINED	08	8047	
DOBSON COMMUNICATIONS CORP	CL A	256069105	3072	400000	SH	DEFINED	19	400000	
DR REDDYS LABS LTD	ADR	256135203	2627	135000	SH	DEFINED	05	135000	
DOLBY LABORATORIES INC	COM	25659T107	6	400	SH	DEFINED	01	400	
DOLBY LABORATORIES INC	COM	25659T107	156	9730	SH	DEFINED	05	9730	
DOLLAR GEN CORP 11628 470	COM	256669102	3118	169987	SH	DEFINED	01	157889	
DOLLAR GEN CORP 16732	COM	256669102	307	16732	SH	OTHER	01		
DOLLAR GEN CORP 103600	COM	256669102	24366	1328592	SH	DEFINED	05	1224992	
DOLLAR GEN CORP	COM	256669102	724	39487	SH	DEFINED	08	39487	
DOLLAR THRIFTY AUTOMOTIVE GP 300	COM	256743105	84	2500	SH	DEFINED	01	2200	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	40	1200	SH	OTHER	01	1200	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	3150	93550	SH	DEFINED	05	93550	
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	457	13577	SH	DEFINED	08	13577	
DOLLAR TREE STORES INC 6835	COM	256747106	501	23162	SH	DEFINED	01	16327	
DOLLAR TREE STORES INC	COM	256747106	160	7409	SH	OTHER	01	7409	
DOLLAR TREE STORES INC	COM	256747106	5420	250359	SH	DEFINED	05	250359	
DOLLAR TREE STORES INC	COM	256747106	468	21622	SH	DEFINED	08	21622	
DOMINION RES INC VA NEW 47054	COM	25746U109	63804	740705	SH	DEFINED	01	693651	
DOMINION RES INC VA NEW 89333	COM	25746U109	43442	504323	SH	OTHER	01	414990	
DOMINION RES INC VA NEW 682	COM	25746U109	126420	1467609	SH	DEFINED	05	1466927	
DOMINION RES INC VA NEW	COM	25746U109	7744	89905	SH	DEFINED	08	89905	
DOMINION RES INC VA NEW	NOTE 2.125%	25746UAT6	96	81000	PRN	DEFINED	01	81000	
DOMINION RES INC VA NEW	NOTE 2.125%	25746UAT6	15142	12832000	PRN	DEFINED	05	12832000	
DOMINOS PIZZA INC	COM	25754A201	588	25225	SH	DEFINED	05	25225	
DOMINOS PIZZA INC	COM	25754A201	138	5900	SH	DEFINED	08	5900	
DONALDSON INC	COM	257651109	887	29050	SH	DEFINED	01	27200	

1850								
DONALDSON INC	COM	257651109	93	3057 SH	OTHER	01		2707
350								
DONALDSON INC	COM	257651109	4921	161200 SH	DEFINED	05		161200
DONALDSON INC	COM	257651109	504	16521 SH	DEFINED	08		16521
DONNELLEY R R & SONS CO	COM	257867101	9369	252741 SH	DEFINED	01		228741
24000								
DONNELLEY R R & SONS CO	COM	257867101	4239	114346 SH	OTHER	01		89727
24619								
DONNELLEY R R & SONS CO	COM	257867101	12268	330947 SH	DEFINED	05		330897
50								
DONNELLEY R R & SONS CO	COM	257867101	1717	46310 SH	DEFINED	08		46310
DORAL FINL CORP	COM	25811P100	186	14198 SH	DEFINED	01		14198
DORAL FINL CORP	COM	25811P100	6	450 SH	OTHER	01		450
DORAL FINL CORP	COM	25811P100	779	59575 SH	DEFINED	05		59575
DOREL INDS INC	CL B SUB VTG	25822C205	230	8600 SH	DEFINED	05		
8600								
DOT HILL SYS CORP	COM	25848T109	1	85 SH	DEFINED	01		85
DOT HILL SYS CORP	COM	25848T109	234	34750 SH	DEFINED	05		34750
DOVER CORP	COM	260003108	14762	361893 SH	DEFINED	01		329149
32744								
DOVER CORP	COM	260003108	65013	1593835 SH	OTHER	01		1267769
326066								
DOVER CORP	COM	260003108	29160	714876 SH	DEFINED	05		713586
1290								
DOVER CORP	COM	260003108	933	22883 SH	DEFINED	08		22883
DOVER CORP	COM	260003108	816	20000 SH	CALL	DEFINED	08	20000
DOVER CORP	COM	260003108	816	20000 SH	PUT	DEFINED	08	20000
DOVER MOTORSPORTS INC	COM	260174107	2	250 SH	DEFINED	01		250
DOVER MOTORSPORTS INC	COM	260174107	93	13525 SH	DEFINED	05		13525
DOW CHEM CO	COM	260543103	66316	1591445 SH	DEFINED	01		1484032
107413								
DOW CHEM CO	COM	260543103	54581	1309841 SH	OTHER	01		859909
449932								
DOW CHEM CO	COM	260543103	99030	2376534 SH	DEFINED	05		2174654
201880								
DOW CHEM CO	COM	260543103	6354	152494 SH	DEFINED	08		152494
DOW CHEM CO	COM	260543103	9663	231900 SH	CALL	DEFINED	08	231900
DOW CHEM CO	COM	260543103	1042	25000 SH	PUT	DEFINED	08	25000
DOW CHEM CO	COM	260543103	132	3170 SH	DEFINED	17		3170
DOW CHEM CO	COM	260543103	57866	1388670 SH	OTHER	17		
1388670								
DOW CHEM CO	COM	260543103	10501	252000 SH	CALL	DEFINED	17	252000
DOW JONES & CO INC	COM	260561105	1139	29824 SH	DEFINED	01		27039
2785								
DOW JONES & CO INC	COM	260561105	345	9025 SH	OTHER	01		7785
1240								
DOW JONES & CO INC	COM	260561105	23402	612778 SH	DEFINED	05		612778
DOW JONES & CO INC	COM	260561105	419	10967 SH	DEFINED	08		10967
DOWNEY FINL CORP	COM	261018105	2186	35888 SH	DEFINED	01		23888
12000								
DOWNEY FINL CORP	COM	261018105	6	100 SH	OTHER	01		
100								
DOWNEY FINL CORP	COM	261018105	4755	78075 SH	DEFINED	05		78075
DOWNEY FINL CORP	COM	261018105	399	6548 SH	DEFINED	08		6548
DOWNEY FINL CORP	COM	261018105	1827	30000 SH	CALL	DEFINED	08	30000
DOWNEY FINL CORP	COM	261018105	1827	30000 SH	PUT	DEFINED	08	30000
DRDGOLD LTD	SPONSORED AD	26152H103	15	11000 SH	DEFINED	01		11000
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	124	4475 SH	DEFINED	01		4475
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	3196	115528 SH	DEFINED	05		115528
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	941	34023 SH	DEFINED	08		34023
DRESS BARN INC	COM	261570105	1564	68700 SH	DEFINED	01		62850
5850								
DRESS BARN INC	COM	261570105	9179	403275 SH	DEFINED	05		331675
71600								
DRESS BARN INC	COM	261570105	612	26900 SH	DEFINED	08		26900
DRESSER-RAND GROUP INC	COM	261608103	4221	171389 SH	DEFINED	05		171389
DRESSER-RAND GROUP INC	COM	261608103	7	300 SH	DEFINED	08		300
DREYERS GRAND ICE CREAM HL I	COM A CALL P	261877104	205225	2500001 SH	DEFINED	01		2500001
DREYFUS STRATEGIC MUNS INC	COM	261932107	230	25950 SH	DEFINED	01		7746
18204								
DREYFUS STRATEGIC MUNS INC	COM	261932107	382	43062 SH	OTHER	01		43062
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	488	56428 SH	DEFINED	01		56085
343								
DREYFUS STRATEGIC MUN BD FD	COM	26202F107	71	8164 SH	OTHER	01		6234
1930								
DRIL-QUIP INC	COM	262037104	230	4785 SH	DEFINED	01		4645
140								
DRIL-QUIP INC	COM	262037104	3349	69770 SH	DEFINED	05		69770
DRIL-QUIP INC	COM	262037104	133	2761 SH	DEFINED	08		2761
DU PONT E I DE NEMOURS & CO	COM	263534109	138558	3537360 SH	DEFINED	01		3410052
127308								
DU PONT E I DE NEMOURS & CO	COM	263534109	72526	1851576 SH	OTHER	01		1450738
400838								
DU PONT E I DE NEMOURS & CO	COM	263534109	2350	60000 SH	CALL	DEFINED	01	60000

DU PONT E I DE NEMOURS & CO	COM	263534109	12084	308500	SH	PUT	DEFINED	01	308500
DU PONT E I DE NEMOURS & CO	COM	263534109	28674	732048	SH		DEFINED	05	731498
550									
DU PONT E I DE NEMOURS & CO	COM	263534109	4467	114045	SH		DEFINED	08	114045
DU PONT E I DE NEMOURS & CO	COM	263534109	3134	80000	SH	PUT	DEFINED	08	80000
DU PONT E I DE NEMOURS & CO	COM	263534109	249	6350	SH		DEFINED	13	6350
DU PONT E I DE NEMOURS & CO	COM	263534109	4705	120105	SH		DEFINED	17	120105
DU PONT E I DE NEMOURS & CO	COM	263534109	20647	527100	SH	CALL	DEFINED	17	527100
DU PONT E I DE NEMOURS & CO	COM	263534109	4896	125000	SH	PUT	DEFINED	17	125000
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	72	4952	SH		DEFINED	01	4952
DUFF & PHELPS UTIL CORP BD T	COM	26432K108	188	12919	SH		OTHER	01	7226
5693									
DUKE ENERGY CORP	COM	264399106	655512	22472114	SH		DEFINED	01	22385814
86300									
DUKE ENERGY CORP	COM	264399106	16922	580110	SH		OTHER	01	278182
301928									
DUKE ENERGY CORP	COM	264399106	121214	4155446	SH		DEFINED	05	4154326
1120									
DUKE ENERGY CORP	COM	264399106	5763	197551	SH		DEFINED	08	197551
DUKE ENERGY CORP	COM	264399106	729	25000	SH	CALL	DEFINED	08	25000
DUKE ENERGY CORP	COM	264399106	6852	234900	SH	CALL	DEFINED	17	234900
DUKE ENERGY CORP	COM	264399106	4224	144800	SH	PUT	DEFINED	17	144800
DUKE REALTY CORP	COM NEW	264411505	1120	33045	SH		DEFINED	01	21415
11630									
DUKE REALTY CORP	COM NEW	264411505	1910	56371	SH		OTHER	01	45325
11046									
DUKE REALTY CORP	COM NEW	264411505	16677	492250	SH		DEFINED	05	492250
DUKE REALTY CORP	COM NEW	264411505	44	1299	SH		DEFINED	08	1299
DUN & BRADSTREET CORP DEL NE	COM	26483E100	4798	72838	SH		DEFINED	01	70278
2560									
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5294	80366	SH		OTHER	01	74075
6291									
DUN & BRADSTREET CORP DEL NE	COM	26483E100	10406	157985	SH		DEFINED	05	157985
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1312	19920	SH		DEFINED	08	19920
DUQUESNE LT HLDGS INC	COM	266233105	27908	1621639	SH		DEFINED	01	1619284
2355									
DUQUESNE LT HLDGS INC	COM	266233105	63	3642	SH		OTHER	01	2455
1187									
DUQUESNE LT HLDGS INC	COM	266233105	4177	242712	SH		DEFINED	05	242712
DUQUESNE LT HLDGS INC	COM	266233105	225	13100	SH		DEFINED	08	13100
DURECT CORP	COM	266605104	549	80152	SH		DEFINED	08	80152
DYCOM INDS INC	COM	267475101	330	16336	SH		DEFINED	01	15836
500									
DYCOM INDS INC	COM	267475101	85	4200	SH		OTHER	01	4000
200									
DYCOM INDS INC	COM	267475101	8754	432948	SH		DEFINED	05	432948
DYCOM INDS INC	COM	267475101	168	8300	SH		DEFINED	08	8300
DYNAVAX TECHNOLOGIES CORP	COM	268158102	564	84111	SH		DEFINED	08	84111
DYNAVAX TECHNOLOGIES CORP	COM	268158102	9555	1426108	SH		DEFINED		1426108
DYNEGY INC NEW	CL A	26816Q101	235	49828	SH		DEFINED	01	38213
11615									
DYNEGY INC NEW	CL A	26816Q101	83	17558	SH		OTHER	01	13430
4128									
DYNEGY INC NEW	CL A	26816Q101	3601	764525	SH		DEFINED	05	764525
DYNEGY INC NEW	CL A	26816Q101	135	28575	SH		DEFINED	08	28575
DYNEGY INC NEW	CL A	26816Q101	471	100000	SH	CALL	DEFINED	08	100000
ECC CAPITAL CORP	COM	26826M108	99	30300	SH		DEFINED	05	30300
EFJ INC	COM	26843B101	592	57518	SH		DEFINED	01	17694
39824									
EFJ INC	COM	26843B101	346	33600	SH		OTHER	01	33600
EFJ INC	COM	26843B101	3014	292922	SH		DEFINED	05	218124
74798									
EFJ INC	COM	26843B101	7	700	SH		DEFINED	08	700
EGL INC	COM	268484102	2303	84807	SH		DEFINED	01	74557
10250									
EGL INC	COM	268484102	15	550	SH		OTHER	01	
550									
EGL INC	COM	268484102	17243	635100	SH		DEFINED	05	511700
123400									
EGL INC	COM	268484102	78	2887	SH		DEFINED	17	2887
E-LOAN INC	COM	26861P107	13	3100	SH		DEFINED	05	3100
E-LOAN INC	COM	26861P107	2126	507373	SH		DEFINED	08	507373
E M C CORP MASS	COM	268648102	24827	1918633	SH		DEFINED	01	1741338
177295									
E M C CORP MASS	COM	268648102	10019	774288	SH		OTHER	01	551058
223230									
E M C CORP MASS	COM	268648102	47553	3674852	SH		DEFINED	05	3647952
26900									
E M C CORP MASS	COM	268648102	3925	303337	SH		DEFINED	08	303337
E M C CORP MASS	COM	268648102	8593	664100	SH	CALL	DEFINED	08	664100
E M C CORP MASS	COM	268648102	502	38800	SH	PUT	DEFINED	08	38800
E M C CORP MASS	COM	268648102	4878	376948	SH		DEFINED	17	376948
E M C CORP MASS	COM	268648102	27765	2145700	SH	CALL	DEFINED	17	2145700
E M C CORP MASS	COM	268648102	19970	1543300	SH	PUT	DEFINED	17	1543300
EMC INS GROUP INC	COM	268664109	1009	55900	SH		DEFINED	01	50632

5268								
EMC INS GROUP INC	COM	268664109	5097	282400	SH	DEFINED	05	218500
63900								
EMS TECHNOLOGIES INC	COM	26873N108	54	3300	SH	DEFINED	01	3300
EMS TECHNOLOGIES INC	COM	26873N108	164	10000	SH	OTHER	01	10000
EMS TECHNOLOGIES INC	COM	26873N108	1599	97700	SH	DEFINED	05	97700
EMS TECHNOLOGIES INC	COM	26873N108	89	5424	SH	DEFINED	08	5424
ENSCO INTL INC	COM	26874Q100	1273	27315	SH	DEFINED	01	24950
2365								
ENSCO INTL INC	COM	26874Q100	245	5264	SH	OTHER	01	3114
2150								
ENSCO INTL INC	COM	26874Q100	16556	355362	SH	DEFINED	05	355362
ENSCO INTL INC	COM	26874Q100	1932	41467	SH	DEFINED	08	41467
ENSCO INTL INC	COM	26874Q100	1277	27400	SH	CALL	DEFINED	27400
ENI S P A	SPONSORED AD	26874R108	76	510	SH	DEFINED	01	510
ENI S P A	SPONSORED AD	26874R108	64	430	SH	OTHER	01	80
350								
ENI S P A	SPONSORED AD	26874R108	3079	20792	SH	DEFINED	08	20792
EOG RES INC	COM	26875P101	27622	368787	SH	DEFINED	01	307480
61307								
EOG RES INC	COM	26875P101	5772	77068	SH	OTHER	01	38028
39040								
EOG RES INC	COM	26875P101	102417	1367381	SH	DEFINED	05	1367381
EOG RES INC	COM	26875P101	1881	25110	SH	DEFINED	08	25110
EOG RES INC	COM	26875P101	11610	155000	SH	CALL	DEFINED	155000
EOG RES INC	COM	26875P101	15	200	SH	DEFINED	13	200
EPIX PHARMACEUTICALS INC	COM	26881Q101	1452	188635	SH	DEFINED	08	188635
EPIX PHARMACEUTICALS INC	COM	26881Q101	966	125500	SH	PUT	DEFINED	125500
EPIQ SYS INC	COM	26882D109	230	10525	SH	DEFINED	01	2925
7600								
EPIQ SYS INC	COM	26882D109	1184	54275	SH	DEFINED	05	54275
EPIQ SYS INC	COM	26882D109	69	3165	SH	DEFINED	08	3165
ESS TECHNOLOGY INC	COM	269151106	15	4200	SH	DEFINED	01	4200
ESS TECHNOLOGY INC	COM	269151106	2	450	SH	OTHER	01	450
ESS TECHNOLOGY INC	COM	269151106	410	115600	SH	DEFINED	05	115600
ESS TECHNOLOGY INC	COM	269151106	32	9078	SH	DEFINED	08	9078
E TRADE FINANCIAL CORP	COM	269246104	1819	103374	SH	DEFINED	01	75019
28355								
E TRADE FINANCIAL CORP	COM	269246104	282	16040	SH	OTHER	01	14030
2010								
E TRADE FINANCIAL CORP	COM	269246104	12681	720510	SH	DEFINED	05	717180
3330								
E TRADE FINANCIAL CORP	COM	269246104	717	40759	SH	DEFINED	08	40759
E TRADE FINANCIAL CORP	COM	269246104	162	9232	SH	DEFINED	17	9232
E TRADE FINANCIAL CORP	NOTE	6.000% 269246AB0	303	300000	PRN	DEFINED	01	300000
E TRADE FINANCIAL CORP	NOTE	6.000% 269246AB0	5562	5500000	PRN	DEFINED	05	5500000
EAGLE HOSPITALITY PPTY TR IN	COM	26959T102	179	17900	SH	OTHER	01	
10000 7900								
EAGLE MATERIALS INC	COM	26969P108	1509	12431	SH	DEFINED	01	10720
1711								
EAGLE MATERIALS INC	COM	26969P108	212	1745	SH	OTHER	01	1599
146								
EAGLE MATERIALS INC	COM	26969P108	22562	185891	SH	DEFINED	05	185891
EAGLE MATERIALS INC	COM	26969P108	811	6678	SH	DEFINED	08	6678
EARTHLINK INC	COM	270321102	337	31490	SH	DEFINED	01	30665
825								
EARTHLINK INC	COM	270321102	2	200	SH	OTHER	01	
200								
EARTHLINK INC	COM	270321102	3767	352030	SH	DEFINED	05	352030
EARTHLINK INC	COM	270321102	319	29789	SH	DEFINED	08	29789
EAST WEST BANCORP INC	COM	27579R104	1970	57869	SH	DEFINED	01	32445
13700 11724								
EAST WEST BANCORP INC	COM	27579R104	94	2750	SH	OTHER	01	
2750								
EAST WEST BANCORP INC	COM	27579R104	13944	409645	SH	DEFINED	05	409645
EASTERN CO	COM	276317104	3440	158174	SH	DEFINED	01	158174
EASTERN CO	COM	276317104	196	9000	SH	OTHER	01	9000
EASTGROUP PPTY INC	COM	277276101	634	14500	SH	DEFINED	01	14500
EASTGROUP PPTY INC	COM	277276101	139	3180	SH	OTHER	01	1980
1200								
EASTGROUP PPTY INC	COM	277276101	11211	256255	SH	DEFINED	05	256255
EASTGROUP PPTY INC	COM	277276101	7	157	SH	DEFINED	08	157
EASTMAN CHEM CO	COM	277432100	37603	800571	SH	DEFINED	01	781552
19019								
EASTMAN CHEM CO	COM	277432100	3684	78441	SH	OTHER	01	53406
25035								
EASTMAN CHEM CO	COM	277432100	27946	594977	SH	DEFINED	05	483677
111300								
EASTMAN CHEM CO	COM	277432100	3813	81171	SH	DEFINED	08	81171
EASTMAN KODAK CO	COM	277461109	5062	208065	SH	DEFINED	01	177845
30220								
EASTMAN KODAK CO	COM	277461109	5983	245890	SH	OTHER	01	206562
39328								
EASTMAN KODAK CO	COM	277461109	3792	155859	SH	DEFINED	05	155859
EASTMAN KODAK CO	COM	277461109	890	36598	SH	DEFINED	08	36598

EASTMAN KODAK CO	COM		277461109	5939	244100	SH	CALL	DEFINED	08	244100
EASTMAN KODAK CO	COM		277461109	2433	100000	SH	PUT	DEFINED	17	100000
EASTMAN KODAK CO	NOTE	3.375%	277461BE8	3399	3477000	PRN		DEFINED	08	3477000
EASTMAN KODAK CO	NOTE	3.375%	277461BE8	9775	10000000	PRN		DEFINED	17	10000000
EATON CORP 33255	COM		278058102	24396	383879	SH		DEFINED	01	350624
EATON CORP 96161	COM		278058102	10244	161203	SH		OTHER	01	65042
EATON CORP 570	COM		278058102	103572	1629779	SH		DEFINED	05	1629209
EATON CORP	COM		278058102	2234	35151	SH		DEFINED	08	35151
EATON CORP	COM		278058102	13	200	SH		DEFINED	13	200
EATON CORP	COM		278058102	191	3000	SH		DEFINED	17	3000
EATON VANCE CORP 1310	COM	NON VTG	278265103	669	26946	SH		DEFINED	01	25636
EATON VANCE CORP 500	COM	NON VTG	278265103	1627	65560	SH		OTHER	01	65060
EATON VANCE CORP	COM	NON VTG	278265103	7579	305365	SH		DEFINED	05	305365
EATON VANCE CORP	COM	NON VTG	278265103	876	35307	SH		DEFINED	08	35307
EATON VANCE INS MUN BD FD	COM		27827X101	27	1800	SH		DEFINED	01	1800
EATON VANCE INS MUN BD FD	COM		27827X101	135	9000	SH		OTHER	01	9000
EATON VANCE TAX ADVT DIV INC	COM		27828G107	324	14950	SH		DEFINED	01	14950
EATON VANCE TAX ADVT DIV INC 775	COM		27828G107	17	775	SH		OTHER	01	
EBAY INC 106970	COM		278642103	19159	465032	SH		DEFINED	01	358062
EBAY INC 34340	COM		278642103	8059	195614	SH		OTHER	01	161274
EBAY INC	COM		278642103	66050	1603150	SH		DEFINED	05	1603150
EBAY INC	COM		278642103	4694	113922	SH		DEFINED	08	113922
EBAY INC	COM		278642103	41	1000	SH		DEFINED	13	1000
EBAY INC	COM		278642103	7157	173708	SH		DEFINED	17	173708
ECHELON CORP 300	COM		27874N105	3	300	SH		DEFINED	01	
ECHELON CORP	COM		27874N105	216	23425	SH		DEFINED	05	23425
ECHELON CORP	COM		27874N105	16	1700	SH		DEFINED	08	1700
ECHOSTAR COMMUNICATIONS NEW 69125	CL A		278762109	4166	140900	SH		DEFINED	01	71775
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	38	1300	SH		OTHER	01	1300
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	1109	37500	SH		DEFINED	05	37500
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	2156	72900	SH		DEFINED	08	72900
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	2661	90000	SH	CALL	DEFINED	08	90000
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	30	1000	SH	PUT	DEFINED	08	1000
ECHOSTAR COMMUNICATIONS NEW	CL A		278762109	2	51	SH		DEFINED	17	51
ECHOSTAR COMMUNICATIONS NEW 20000	NOTE	5.750%	278762AG4	465	470000	PRN		DEFINED	01	450000
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750%	278762AG4	20	20000	PRN		OTHER	01	20000
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750%	278762AG4	8920	9010000	PRN		DEFINED	05	9010000
ECHOSTAR COMMUNICATIONS NEW	NOTE	5.750%	278762AG4	43	43000	PRN		DEFINED	08	43000
ECLIPSYS CORP	COM		278856109	1306	73200	SH		DEFINED	01	73200
ECLIPSYS CORP 1600	COM		278856109	29	1600	SH		OTHER	01	
ECLIPSYS CORP	COM		278856109	120	6700	SH		DEFINED	08	6700
ECOLAB INC 2675	COM		278865100	3437	107637	SH		DEFINED	01	104962
ECOLAB INC 3400	COM		278865100	778	24374	SH		OTHER	01	20974
ECOLAB INC	COM		278865100	9826	307750	SH		DEFINED	05	307750
ECOLAB INC	COM		278865100	574	17982	SH		DEFINED	08	17982
ECOLLEGE COM 12000	COM		27887E100	178	12000	SH		DEFINED	01	
ECOLLEGE COM 4400	COM		27887E100	244	16400	SH		OTHER	01	12000
ECOLLEGE COM	COM		27887E100	18	1209	SH		DEFINED	08	1209
EDGE PETE CORP DEL	COM		279862106	77	2900	SH		DEFINED	01	2900
EDGE PETE CORP DEL 2500	COM		279862106	82	3100	SH		OTHER	01	600
EDGE PETE CORP DEL	COM		279862106	337	12775	SH		DEFINED	05	12775
EDGE PETE CORP DEL	COM		279862106	104	3940	SH		DEFINED	08	3940
EDGEWATER TECHNOLOGY INC	COM		280358102	192	40173	SH		DEFINED	01	40173
EDISON INTL 18850	COM		281020107	18378	388715	SH		DEFINED	01	369865
EDISON INTL 16816	COM		281020107	3014	63747	SH		OTHER	01	46931
EDISON INTL 23760	COM		281020107	162736	3441956	SH		DEFINED	05	3418196
EDISON INTL	COM		281020107	1510	31930	SH		DEFINED	08	31930
EDISON INTL 410696	COM		281020107	19418	410696	SH		OTHER	17	
EDO CORP	COM		281347104	70	2325	SH		DEFINED	01	2325
EDO CORP 175	COM		281347104	5	175	SH		OTHER	01	
EDO CORP	COM		281347104	1448	48225	SH		DEFINED	05	48225
EDO CORP	COM		281347104	59	1957	SH		DEFINED	08	1957
EDO CORP	NOTE	5.250%	281347AD6	4986	4870000	PRN		DEFINED	05	4870000

EDUCATION MGMT CORP 17705	COM	28139T101	1782	55281	SH	DEFINED	01	37576
EDUCATION MGMT CORP 2709	COM	28139T101	567	17584	SH	OTHER	01	14875
EDUCATION MGMT CORP	COM	28139T101	22303	691766	SH	DEFINED	05	691766
EDUCATION MGMT CORP	COM	28139T101	607	18831	SH	DEFINED	08	18831
EDUCATION RLTY TR INC	COM	28140H104	53	3200	SH	DEFINED	01	3200
EDUCATION RLTY TR INC	COM	28140H104	2106	126125	SH	DEFINED	05	126125
EDUCATION RLTY TR INC	COM	28140H104	73	4390	SH	DEFINED	08	4390
EDWARDS AG INC 24396	COM	281760108	10185	232490	SH	DEFINED	01	208094
EDWARDS AG INC 15162	COM	281760108	1827	41704	SH	OTHER	01	26542
EDWARDS AG INC	COM	281760108	18646	425609	SH	DEFINED	05	425609
EDWARDS AG INC	COM	281760108	727	16599	SH	DEFINED	08	16599
EDWARDS LIFESCIENCES CORP 1405	COM	28176E108	688	15496	SH	DEFINED	01	14091
EDWARDS LIFESCIENCES CORP 2045	COM	28176E108	2864	64497	SH	OTHER	01	62452
EDWARDS LIFESCIENCES CORP	COM	28176E108	6211	139865	SH	DEFINED	05	139865
EDWARDS LIFESCIENCES CORP	COM	28176E108	2978	67062	SH	DEFINED	08	67062
EFUNDS CORP 16485	COM	28224R101	584	31027	SH	DEFINED	01	14542
EFUNDS CORP 2590	COM	28224R101	49	2590	SH	OTHER	01	
EFUNDS CORP	COM	28224R101	3257	172950	SH	DEFINED	05	172950
EFUNDS CORP	COM	28224R101	41	2200	SH	DEFINED	08	2200
EL PASO CORP 3115	COM	28336L109	1977	142259	SH	DEFINED	01	139144
EL PASO CORP 24994	COM	28336L109	1000	71952	SH	OTHER	01	46958
EL PASO CORP	COM	28336L109	4972	357685	SH	DEFINED	05	357685
EL PASO CORP	COM	28336L109	14582	1049070	SH	DEFINED	08	1049070
EL PASO ELEC CO 27400 1500	COM NEW	283677854	1166	55903	SH	DEFINED	01	27003
EL PASO ELEC CO 4000	COM NEW	283677854	83	4000	SH	OTHER	01	
EL PASO ELEC CO	COM NEW	283677854	10318	494845	SH	DEFINED	05	494845
EL PASO ELEC CO	COM NEW	283677854	27	1300	SH	DEFINED	08	1300
ELAN PLC 1280	ADR	284131208	7448	840624	SH	DEFINED	01	839344
ELAN PLC	ADR	284131208	332	37476	SH	OTHER	01	37476
ELAN PLC	ADR	284131208	2481	280000	SH	DEFINED	05	280000
ELAN PLC	ADR	284131208	144	16200	SH	DEFINED	08	16200
ELAN PLC	ADR	284131208	13045	1472300	SH	CALL	DEFINED	1472300
ELAN PLC	ADR	284131208	3619	408500	SH	PUT	DEFINED	408500
ELECTRO ENERGY INC	COM	285106100	23	6500	SH	DEFINED	01	6500
ELECTRO ENERGY INC	COM	285106100	39	11000	SH	OTHER	01	11000
ELECTRO RENT CORP 15400	COM	285218103	373	29650	SH	DEFINED	05	14250
ELECTRO RENT CORP	COM	285218103	14	1100	SH	DEFINED	08	1100
ELECTRO SCIENTIFIC INDS	COM	285229100	103	4625	SH	DEFINED	01	4625
ELECTRO SCIENTIFIC INDS	COM	285229100	13	560	SH	OTHER	01	560
ELECTRO SCIENTIFIC INDS	COM	285229100	2594	116025	SH	DEFINED	05	116025
ELECTRO SCIENTIFIC INDS	COM	285229100	94	4207	SH	DEFINED	08	4207
ELECTRONIC ARTS INC 27986	COM	285512109	20174	354612	SH	DEFINED	01	326626
ELECTRONIC ARTS INC 32391	COM	285512109	5482	96356	SH	OTHER	01	63965
ELECTRONIC ARTS INC 6100	COM	285512109	39526	694780	SH	DEFINED	05	688680
ELECTRONIC ARTS INC	COM	285512109	16419	288617	SH	DEFINED	08	288617
ELECTRONIC ARTS INC	COM	285512109	1491	26200	SH	CALL	DEFINED	26200
ELECTRONIC ARTS INC	COM	285512109	22858	401800	SH	PUT	DEFINED	401800
ELECTRONIC ARTS INC	COM	285512109	23	400	SH	DEFINED	13	400
ELECTRONIC ARTS INC	COM	285512109	1193	20965	SH	DEFINED	17	20965
ELECTRONIC DATA SYS NEW 14618	COM	285661104	3339	148812	SH	DEFINED	01	134194
ELECTRONIC DATA SYS NEW 12205	COM	285661104	1456	64904	SH	OTHER	01	52699
ELECTRONIC DATA SYS NEW	COM	285661104	6278	279757	SH	DEFINED	05	279757
ELECTRONIC DATA SYS NEW	COM	285661104	5475	243968	SH	DEFINED	08	243968
ELECTRONIC DATA SYS NEW	COM	285661104	3635	162000	SH	CALL	DEFINED	162000
ELECTRONIC DATA SYS NEW	COM	285661104	7	300	SH	DEFINED	13	300
ELECTRONIC DATA SYS NEW	COM	285661104	372	16575	SH	DEFINED	17	16575
ELECTRONIC DATA SYS NEW	COM	285661104	3429	152800	SH	PUT	DEFINED	152800
ELECTRONIC DATA SYS NEW	NOTE	3.875% 285661AF1	296	300000	PRN	DEFINED	01	300000
ELECTRONIC DATA SYS NEW	NOTE	3.875% 285661AF1	74	75000	PRN	DEFINED	08	75000
ELECTRONICS BOUTIQUE HLDGS C 6454	COM	286045109	606	9640	SH	DEFINED	01	3186
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	2518	40075	SH	DEFINED	05	40075
ELECTRONICS BOUTIQUE HLDGS C	COM	286045109	1595	25382	SH	DEFINED	08	25382
ELECTRONICS FOR IMAGING INC 9320	COM	286082102	401	17490	SH	DEFINED	01	8170
ELECTRONICS FOR IMAGING INC	COM	286082102	204	8880	SH	OTHER	01	8880





ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	4	150	SH	OTHER	01	150
ENDO PHARMACEUTICALS HLDGS I 2560	COM	29264F205	7535	282537	SH	DEFINED	05	279977
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	13	473	SH	DEFINED	08	473
ENERGY CONVERSION DEVICES IN 370	COM	292659109	500	11140	SH	DEFINED	01	10770
ENERGY CONVERSION DEVICES IN	COM	292659109	5042	112340	SH	DEFINED	05	112340
ENERGY CONVERSION DEVICES IN	COM	292659109	191	4248	SH	DEFINED	08	4248
ENERGEN CORP	COM	29265N108	3512	81190	SH	DEFINED	01	56050
24340 800								
ENERGEN CORP	COM	29265N108	187	4334	SH	OTHER	01	
4334								
ENERGEN CORP	COM	29265N108	24423	564565	SH	DEFINED	05	564565
ENERGEN CORP	COM	29265N108	221	5112	SH	DEFINED	08	5112
ENERGY EAST CORP	COM	29266M109	2094	83112	SH	DEFINED	01	70703
12409								
ENERGY EAST CORP	COM	29266M109	940	37327	SH	OTHER	01	30433
6894								
ENERGY EAST CORP	COM	29266M109	24567	975256	SH	DEFINED	05	975256
ENERGY EAST CORP	COM	29266M109	741	29436	SH	DEFINED	08	29436
ENERGIZER HLDGS INC	COM	29266R108	18865	332718	SH	DEFINED	01	326164
6554								
ENERGIZER HLDGS INC	COM	29266R108	98829	1743020	SH	OTHER	01	52095
1690925								
ENERGIZER HLDGS INC	COM	29266R108	14114	248929	SH	DEFINED	05	248929
ENERGIZER HLDGS INC	COM	29266R108	1188	20951	SH	DEFINED	08	20951
ENERGY PARTNERS LTD	COM	29270U105	160	5119	SH	DEFINED	01	5119
ENERGY PARTNERS LTD	COM	29270U105	94	3000	SH	OTHER	01	3000
ENERGY PARTNERS LTD	COM	29270U105	8346	267340	SH	DEFINED	05	267340
ENERGY PARTNERS LTD	COM	29270U105	75	2403	SH	DEFINED	08	2403
ENERGY TRANSFER PRTNRS L P 97830	UNIT LTD PAR	29273R109	3437	98270	SH	DEFINED	01	440
ENERGY TRANSFER PRTNRS L P 10000	UNIT LTD PAR	29273R109	427	12200	SH	OTHER	01	2200
ENERGY TRANSFER PRTNRS L P	UNIT LTD PAR	29273R109	126	3600	SH	DEFINED	08	3600
ENERPLUS RES FD	UNIT TR G NE	29274D604	531	11250	SH	DEFINED	01	11250
ENERPLUS RES FD	UNIT TR G NE	29274D604	843	17860	SH	OTHER	01	11810
6050								
ENERSYS	COM	29275Y102	554	36500	SH	DEFINED	05	36500
ENGELHARD CORP	COM	292845104	1037	37140	SH	DEFINED	01	29870
7270								
ENGELHARD CORP	COM	292845104	449	16080	SH	OTHER	01	15755
325								
ENGELHARD CORP	COM	292845104	11337	406198	SH	DEFINED	05	406198
ENGELHARD CORP	COM	292845104	343	12279	SH	DEFINED	08	12279
ENGINEERED SUPPORT SYS INC	COM	292866100	1416	34495	SH	DEFINED	01	13683
16105 4707								
ENGINEERED SUPPORT SYS INC	COM	292866100	262	6395	SH	OTHER	01	
6395								
ENGINEERED SUPPORT SYS INC	COM	292866100	9801	238819	SH	DEFINED	05	238819
ENGINEERED SUPPORT SYS INC	COM	292866100	13	324	SH	DEFINED	08	324
ENESCO GROUP INC	COM	292973104	26	16034	SH	DEFINED	01	16034
ENESCO GROUP INC	COM	292973104	1	600	SH	DEFINED	05	600
ENNIS INC	COM	293389102	10	600	SH	OTHER	01	600
ENNIS INC	COM	293389102	339	20175	SH	DEFINED	05	20175
ENNIS INC	COM	293389102	139	8300	SH	DEFINED	08	8300
ENPRO INDS INC	COM	29355X107	232	6888	SH	DEFINED	01	6888
ENPRO INDS INC	COM	29355X107	108	3210	SH	OTHER	01	3200
10								
ENPRO INDS INC	COM	29355X107	10723	318290	SH	DEFINED	05	318290
ENPRO INDS INC	COM	29355X107	17	500	SH	DEFINED	08	500
ENTEGRIS INC	COM	29362U104	1265	111935	SH	DEFINED	01	83935
28000								
ENTEGRIS INC	COM	29362U104	384	33991	SH	OTHER	01	32111
1880								
ENTEGRIS INC	COM	29362U104	9156	810239	SH	DEFINED	05	810239
ENTEGRIS INC	COM	29362U104		10	SH	DEFINED	08	10
ENTERCOM COMMUNICATIONS CORP 390	CL A	293639100	231	7300	SH	DEFINED	01	6910
ENTERCOM COMMUNICATIONS CORP 550	CL A	293639100	34	1080	SH	OTHER	01	530
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	3709	117407	SH	DEFINED	05	117407
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	411	13000	SH	DEFINED	08	13000
ENERGY CORP NEW	COM	29364G103	10941	147209	SH	DEFINED	01	138488
8721								
ENERGY CORP NEW	COM	29364G103	1708	22987	SH	OTHER	01	9309
13678								
ENERGY CORP NEW	COM	29364G103	122991	1654891	SH	DEFINED	05	1654801
90								
ENERGY CORP NEW	COM	29364G103	1849	24883	SH	DEFINED	08	24883
ENERGY CORP NEW	COM	29364G103	2861	38500	SH	CALL	DEFINED	08
ENERGY CORP NEW	COM	29364G103	15	200	SH	DEFINED	13	200
ENTERPRISE FINL SVCS CORP	COM	293712105	297	14000	SH	DEFINED	01	14000
ENTERPRISE PRODS PARTNERS L 8065	COM	293792107	2024	80374	SH	DEFINED	01	72309

ENTERPRISE PRODS PARTNERS L 3239	COM	293792107	1528	60672 SH	OTHER	01	57433	
ENTERPRISE PRODS PARTNERS L 525	COM	293792107	13	525 SH	DEFINED	05		
ENTERPRISE PRODS PARTNERS L	COM	293792107	484	19210 SH	DEFINED	08	19210	
ENTERTAINMENT PPTYS TR 9900 2700	COM SH BEN I	29380T105	866	19395 SH	DEFINED	01	6795	
ENTERTAINMENT PPTYS TR	COM SH BEN I	29380T105	4389	98350 SH	DEFINED	05	98350	
ENTERTAINMENT PPTYS TR	COM SH BEN I	29380T105	45	1000 SH	DEFINED	08	1000	
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	403	51250 SH	DEFINED	01	51250	
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	1572	199725 SH	DEFINED	05	199725	
ENTRAVISION COMMUNICATIONS C	CL A	29382R107	6	800 SH	DEFINED	08	800	
ENZON PHARMACEUTICALS INC	COM	293904108	93	14150 SH	DEFINED	05	14150	
ENZON PHARMACEUTICALS INC	COM	293904108	22	3400 SH	DEFINED	08	3400	
ENZO BIOCHEM INC	COM	294100102	118	7660 SH	DEFINED	01	7660	
ENZO BIOCHEM INC 175	COM	294100102	3	198 SH	OTHER	01	23	
ENZO BIOCHEM INC	COM	294100102	1369	89115 SH	DEFINED	05	89115	
ENZO BIOCHEM INC	COM	294100102	4	280 SH	DEFINED	08	280	
EPLUS INC	COM	294268107	7	500 SH	DEFINED	08	500	
EPLUS INC	COM	294268107	852	65448 SH	DEFINED	17	65448	
EPICOR SOFTWARE CORP 25355	COM	29426L108	786	60463 SH	DEFINED	01	35108	
EPICOR SOFTWARE CORP 1310	COM	29426L108	117	8990 SH	OTHER	01	7680	
EPICOR SOFTWARE CORP	COM	29426L108	9993	768727 SH	DEFINED	05	768727	
EPICOR SOFTWARE CORP	COM	29426L108	88	6796 SH	DEFINED	08	6796	
EQUIFAX INC 238770	COM	294429105	8375	239699 SH	DEFINED	01	929	
EQUIFAX INC 72301 65230	COM	294429105	16486	471843 SH	OTHER	01	334312	
EQUIFAX INC	COM	294429105	3404	97411 SH	DEFINED	05	97411	
EQUIFAX INC	COM	294429105	965	27620 SH	DEFINED	08	27620	
EQUINIX INC	COM NEW	29444U502	153	3670 SH	DEFINED	01	3670	
EQUINIX INC 130	COM NEW	29444U502	122	2920 SH	OTHER	01	2790	
EQUINIX INC	COM NEW	29444U502	6510	156300 SH	DEFINED	05	156300	
EQUINIX INC	COM NEW	29444U502	54	1300 SH	DEFINED	08	1300	
EQUITABLE RES INC 17416	COM	294549100	1900	48640 SH	DEFINED	01	31224	
EQUITABLE RES INC 8032	COM	294549100	623	15940 SH	OTHER	01	7908	
EQUITABLE RES INC	COM	294549100	11154	285568 SH	DEFINED	05	285568	
EQUITABLE RES INC	COM	294549100	1012	25900 SH	DEFINED	08	25900	
EQUITY INCOME FD 300	UT 1 EX SR-A	294700703	533	6853 SH	DEFINED	01	6553	
EQUITY INCOME FD 475	UT 1 EX SR-A	294700703	707	9100 SH	OTHER	01	8625	
EQUITY INNS INC	COM	294703103	117	8665 SH	DEFINED	01	8665	
EQUITY INNS INC	COM	294703103	2996	221925 SH	DEFINED	05	221925	
EQUITY INNS INC	COM	294703103	101	7500 SH	DEFINED	08	7500	
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	5	100 SH	DEFINED	01	100	
EQUITY LIFESTYLE PPTYS INC	COM	29472R108	725	16100 SH	DEFINED	05	16100	
EQUITY OFFICE PROPERTIES TRU 35668	COM	294741103	10833	331198 SH	DEFINED	01	295530	
EQUITY OFFICE PROPERTIES TRU 29251	COM	294741103	5314	162454 SH	OTHER	01	133203	
EQUITY OFFICE PROPERTIES TRU 85826	COM	294741103	111700	3414861 SH	DEFINED	05	3329035	
EQUITY OFFICE PROPERTIES TRU	COM	294741103	1387	42403 SH	DEFINED	08	42403	
EQUITY OFFICE PROPERTIES TRU	PFD CV B 5.2	294741509	293	5725 SH	OTHER	01	5725	
EQUITY OFFICE PROPERTIES TRU 870500	PFD CV B 5.2	294741509	44604	870500 SH	OTHER	17		
EQUITY ONE	COM	294752100	119	5137 SH	DEFINED	01	5137	
EQUITY ONE 7500	COM	294752100	239	10300 SH	OTHER	01	2800	
EQUITY ONE	COM	294752100	5799	249435 SH	DEFINED	05	249435	
EQUITY ONE	COM	294752100	136	5860 SH	DEFINED	08	5860	
EQUITY RESIDENTIAL 31160	SH BEN INT	29476L107	7274	192182 SH	DEFINED	01	161022	
EQUITY RESIDENTIAL 14240	SH BEN INT	29476L107	2266	59861 SH	OTHER	01	45621	
EQUITY RESIDENTIAL 250	SH BEN INT	29476L107	39447	1042183 SH	DEFINED	05	1041933	
EQUITY RESIDENTIAL	SH BEN INT	29476L107	1195	31568 SH	DEFINED	08	31568	
ERICSSON L M TEL CO 336	ADR B SEK 10	294821608	1354	36745 SH	DEFINED	01	36409	
ERICSSON L M TEL CO 8240	ADR B SEK 10	294821608	1415	38401 SH	OTHER	01	30161	
ERICSSON L M TEL CO 12000	ADR B SEK 10	294821608	16095	436900 SH	DEFINED	05	424900	
ERICSSON L M TEL CO	ADR B SEK 10	294821608	74	2000 SH	PUT	DEFINED	08	2000
ERICSSON L M TEL CO	ADR B SEK 10	294821608	5340	144954 SH	DEFINED	17	144954	
ERIE INDY CO	CL A	29530P102	30	575 SH	DEFINED	01	575	
ERIE INDY CO	CL A	29530P102	246	4658 SH	DEFINED	08	4658	

ESCO TECHNOLOGIES INC 3270	COM	296315104	692	13814	SH	DEFINED 01	10544
ESCO TECHNOLOGIES INC 220	COM	296315104	52	1040	SH	OTHER 01	820
ESCO TECHNOLOGIES INC	COM	296315104	5024	100340	SH	DEFINED 05	100340
ESCO TECHNOLOGIES INC	COM	296315104	191	3810	SH	DEFINED 08	3810
ESPEED INC 600	CL A	296643109	5	600	SH	DEFINED 01	
ESPEED INC	CL A	296643109	126	16600	SH	DEFINED 05	16600
ESPEED INC	CL A	296643109	15	2000	SH	DEFINED 08	2000
ESSEX PPTY TR INC 5225 180	COM	297178105	905	10057	SH	DEFINED 01	4652
ESSEX PPTY TR INC 650	COM	297178105	59	650	SH	OTHER 01	
ESSEX PPTY TR INC	COM	297178105	14650	162775	SH	DEFINED 05	162775
ESSEX PPTY TR INC	COM	297178105	107	1193	SH	DEFINED 08	1193
ESTERLINE TECHNOLOGIES CORP 600	COM	297425100	676	17841	SH	DEFINED 01	17241
ESTERLINE TECHNOLOGIES CORP 842	COM	297425100	123	3242	SH	OTHER 01	2400
ESTERLINE TECHNOLOGIES CORP	COM	297425100	12013	317045	SH	DEFINED 05	317045
ESTERLINE TECHNOLOGIES CORP	COM	297425100	33	861	SH	DEFINED 08	861
ETABLISSEMENTS DELHAIZE FRER 193	SPONSORED AD	29759W101	11	193	SH	DEFINED 01	
ETABLISSEMENTS DELHAIZE FRER 507	SPONSORED AD	29759W101	248	4187	SH	OTHER 01	3680
ETHAN ALLEN INTERIORS INC	COM	297602104	213	6798	SH	DEFINED 01	6798
ETHAN ALLEN INTERIORS INC 400	COM	297602104	100	3200	SH	OTHER 01	2800
ETHAN ALLEN INTERIORS INC	COM	297602104	4447	141850	SH	DEFINED 05	141850
ETHAN ALLEN INTERIORS INC	COM	297602104	148	4736	SH	DEFINED 08	4736
EUROBANCSHARES INC 2698	COM	298716101	442	29650	SH	DEFINED 01	26952
EUROBANCSHARES INC 3800	COM	298716101	2185	146550	SH	DEFINED 05	142750
EUROBANCSHARES INC	COM	298716101	37	2500	SH	DEFINED 08	2500
EURONET WORLDWIDE INC 15023	COM	298736109	971	32828	SH	DEFINED 01	17805
EURONET WORLDWIDE INC 660	COM	298736109	156	5260	SH	OTHER 01	4600
EURONET WORLDWIDE INC	COM	298736109	12368	417966	SH	DEFINED 05	417966
EURONET WORLDWIDE INC	COM	298736109	124	4200	SH	DEFINED 08	4200
EURONET WORLDWIDE INC	DBCV 1.625%	298736AD1	2518	2395000	PRN	DEFINED 08	2395000
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	192	13000	SH	DEFINED 01	13000
EVERGREEN INCOME ADVANTAGE F 5460	COM SHS	30023Y105	177	11968	SH	OTHER 01	6508
EVERGREEN SOLAR INC	COM	30033R108	407	43580	SH	DEFINED 01	43580
EVERGREEN SOLAR INC 1580	COM	30033R108	69	7393	SH	OTHER 01	5813
EVERGREEN SOLAR INC	COM	30033R108	4384	469860	SH	DEFINED 05	469860
EVERGREEN SOLAR INC	COM	30033R108	467	50000	SH	DEFINED 08	50000
EVERLAST WORLDWIDE INC	COM	300355104	16	3000	SH	OTHER 01	3000
EVERLAST WORLDWIDE INC	COM	300355104	832	160000	SH	DEFINED 08	160000
EXAR CORP 5054	COM	300645108	789	56252	SH	DEFINED 01	51198
EXAR CORP	COM	300645108	53	3760	SH	OTHER 01	3760
EXAR CORP 44161	COM	300645108	8239	587648	SH	DEFINED 05	543487
EXAR CORP	COM	300645108	167	11946	SH	DEFINED 08	11946
EXELON CORP 154754	COM	30161N101	210303	3935310	SH	DEFINED 01	3780556
EXELON CORP 242380	COM	30161N101	44359	830066	SH	OTHER 01	587686
EXELON CORP 2170	COM	30161N101	219136	4100604	SH	DEFINED 05	4098434
EXELON CORP	COM	30161N101	7846	146825	SH	DEFINED 08	146825
EXELON CORP 320	COM	30161N101	69	1290	SH	DEFINED 13	970
EXELON CORP	COM	30161N101	296	5537	SH	DEFINED	5537
EXELIXIS INC 2080	COM	30161Q104	432	56450	SH	DEFINED 01	54370
EXELIXIS INC	COM	30161Q104	5453	712861	SH	DEFINED 05	712861
EXELIXIS INC	COM	30161Q104	63	8300	SH	DEFINED 08	8300
EXPEDIA INC DEL	COM	30212P105	4474	225858	SH	DEFINED 01	225858
EXPEDIA INC DEL 1976	COM	30212P105	2912	146988	SH	DEFINED 05	145012
EXPEDIA INC DEL	COM	30212P105	396	20000	SH	DEFINED 08	20000
EXPEDIA INC DEL	COM	30212P105	1255	63340	SH	DEFINED 17	63340
EXPEDIA INC DEL	*W EXP 02/04	30212P121	484	56898	SH	DEFINED 08	56898
EXPEDITORS INTL WASH INC 1780	COM	302130109	1035	18236	SH	DEFINED 01	16456
EXPEDITORS INTL WASH INC 350	COM	302130109	483	8510	SH	OTHER 01	8160
EXPEDITORS INTL WASH INC	COM	302130109	14124	248748	SH	DEFINED 05	248748
EXPEDITORS INTL WASH INC	COM	302130109	1476	26000	SH	DEFINED 08	26000

EXPRESS SCRIPTS INC 7610	COM	302182100	2151	34587	SH	DEFINED	01	26977	
EXPRESS SCRIPTS INC 57170	COM	302182100	4263	68530	SH	OTHER	01	11360	
EXPRESS SCRIPTS INC	COM	302182100	9799	157540	SH	DEFINED	05	157540	
EXPRESS SCRIPTS INC	COM	302182100	1934	31096	SH	DEFINED	08	31096	
EXPRESS SCRIPTS INC	COM	302182100	6407	103000	SH	CALL	DEFINED	08	103000
EXPRESS SCRIPTS INC	COM	302182100	13081	210300	SH	PUT	DEFINED	08	210300
EXPRESS SCRIPTS INC	COM	302182100	554	8900	SH	PUT	DEFINED	17	8900
EXPRESSJET HOLDINGS INC	CL A	30218U108	18	2000	SH	DEFINED	01	2000	
EXPRESSJET HOLDINGS INC	CL A	30218U108	78	8748	SH	DEFINED	08	8748	
EXTRA SPACE STORAGE INC	COM	30225T102	456	29650	SH	DEFINED	05	29650	
EXTRA SPACE STORAGE INC	COM	30225T102	87	5658	SH	DEFINED	08	5658	
EXTREME NETWORKS INC	COM	30226D106		25	SH	DEFINED	01	25	
EXTREME NETWORKS INC	COM	30226D106	1	200	SH	OTHER	01	200	
EXTREME NETWORKS INC	COM	30226D106	129	28900	SH	DEFINED	05	28900	
EXTREME NETWORKS INC	COM	30226D106	7	1550	SH	DEFINED	08	1550	
EYETECH PHARMACEUTICALS INC	COM	302297106	6	325	SH	DEFINED	01	325	
EYETECH PHARMACEUTICALS INC	COM	302297106	4	250	SH	OTHER	01	250	
EYETECH PHARMACEUTICALS INC	COM	302297106	12	682	SH	DEFINED	08	682	
EYETECH PHARMACEUTICALS INC	COM	302297106	898	50000	SH	CALL	DEFINED	08	50000
EZCORP INC 600	CL A NON VTG	302301106	16	1000	SH	DEFINED	01	400	
EZCORP INC	CL A NON VTG	302301106	10	600	SH	OTHER	01	600	
EZCORP INC	CL A NON VTG	302301106	686	42700	SH	DEFINED	08	42700	
EXXON MOBIL CORP 1903466	COM	30231G102	2117362	33323294	SH	DEFINED	01	31419828	
EXXON MOBIL CORP 7433416	COM	30231G102	1448876	22802574	SH	OTHER	01	15369158	
EXXON MOBIL CORP	COM	30231G102	16311	256700	SH	CALL	DEFINED	01	256700
EXXON MOBIL CORP	COM	30231G102	28866	454300	SH	PUT	DEFINED	01	454300
EXXON MOBIL CORP 1154431	COM	30231G102	811346	12769059	SH	DEFINED	05	11614628	
EXXON MOBIL CORP	COM	30231G102	43120	678627	SH	DEFINED	08	678627	
EXXON MOBIL CORP	COM	30231G102	61380	966000	SH	CALL	DEFINED	08	966000
EXXON MOBIL CORP	COM	30231G102	20708	325900	SH	PUT	DEFINED	08	325900
EXXON MOBIL CORP	COM	30231G102	178	2796	SH	DEFINED	13	2796	
EXXON MOBIL CORP 842	COM	30231G102	80	1263	SH	OTHER	13	421	
EXXON MOBIL CORP	COM	30231G102	1	19	SH	DEFINED	17	19	
EXXON MOBIL CORP	COM	30231G102	394	6204	SH	DEFINED		6204	
FBL FINL GROUP INC	CL A	30239F106	12	400	SH	DEFINED	01	400	
FBL FINL GROUP INC	CL A	30239F106	308	10300	SH	DEFINED	05	10300	
FBL FINL GROUP INC	CL A	30239F106	30	1000	SH	DEFINED	08	1000	
FEI CO 12480	COM	30241L109	469	24380	SH	DEFINED	01	11900	
FEI CO 4120	COM	30241L109	79	4120	SH	OTHER	01		
FEI CO	COM	30241L109	8848	459660	SH	DEFINED	05	459660	
FEI CO	NOTE	30241LLAD1	835	910000	PRN	DEFINED	08	910000	
FLIR SYS INC 2050	COM	302445101	572	19360	SH	DEFINED	01	17310	
FLIR SYS INC 1097	COM	302445101	191	6450	SH	OTHER	01	5353	
FLIR SYS INC 12100	COM	302445101	11457	387437	SH	DEFINED	05	375337	
FLIR SYS INC	COM	302445101	83	2800	SH	DEFINED	08	2800	
FLIR SYS INC	NOTE	3.000% 302445AB7	4224	2854000	PRN	DEFINED	08	2854000	
F M C CORP 1480	COM NEW	302491303	341	5962	SH	DEFINED	01	4482	
F M C CORP 1500	COM NEW	302491303	176	3080	SH	OTHER	01	1580	
F M C CORP	COM NEW	302491303	5011	87580	SH	DEFINED	05	87580	
F M C CORP	COM NEW	302491303	553	9673	SH	DEFINED	08	9673	
FMC TECHNOLOGIES INC 5015	COM	30249U101	1552	36847	SH	DEFINED	01	31832	
FMC TECHNOLOGIES INC 4504	COM	30249U101	387	9180	SH	OTHER	01	4676	
FMC TECHNOLOGIES INC	COM	30249U101	19723	468376	SH	DEFINED	05	468376	
FMC TECHNOLOGIES INC	COM	30249U101	770	18289	SH	DEFINED	08	18289	
FNB CORP PA	COM	302520101	32	1834	SH	DEFINED	01	1834	
FNB CORP PA	COM	302520101	771	44625	SH	DEFINED	05	44625	
FNB CORP PA	COM	302520101	24	1400	SH	DEFINED	08	1400	
FPIC INS GROUP INC 300	COM	302563101	11	300	SH	OTHER	01		
FPIC INS GROUP INC	COM	302563101	290	8050	SH	DEFINED	05	8050	
FPIC INS GROUP INC	COM	302563101	137	3807	SH	DEFINED	08	3807	
FPL GROUP INC 58019	COM	302571104	127105	2670266	SH	DEFINED	01	2612247	
FPL GROUP INC 180962	COM	302571104	29093	611201	SH	OTHER	01	430239	
FPL GROUP INC	COM	302571104	46845	984140	SH	DEFINED	05	984140	
FPL GROUP INC	COM	302571104	11500	241600	SH	DEFINED	08	241600	
F N B CORP VA	COM	302930102	116	4200	SH	DEFINED	01	4200	
F N B CORP VA	COM	302930102	160	5775	SH	DEFINED	05	5775	

F N B CORP VA	COM		302930102	78	2825	SH	DEFINED	08	2825	
FTI CONSULTING INC 12200	COM		302941109	4605	182304	SH	DEFINED	01	170104	
FTI CONSULTING INC 149400	COM		302941109	21641	856725	SH	DEFINED	05	707325	
FTI CONSULTING INC	COM		302941109	3692	146146	SH	DEFINED	08	146146	
FTI CONSULTING INC	COM		302941109	378	14952	SH	DEFINED	17	14952	
FACTSET RESH SYS INC 2745	COM		303075105	179	5085	SH	DEFINED	01	2340	
FACTSET RESH SYS INC 225	COM		303075105	64	1830	SH	OTHER	01	1605	
FACTSET RESH SYS INC	COM		303075105	3861	109550	SH	DEFINED	05	109550	
FACTSET RESH SYS INC	COM		303075105	134	3801	SH	DEFINED	08	3801	
FAIR ISAAC CORP 657	COM		303250104	709	15829	SH	DEFINED	01	15172	
FAIR ISAAC CORP 6725	COM		303250104	541	12082	SH	OTHER	01	5357	
FAIR ISAAC CORP	COM		303250104	6937	154845	SH	DEFINED	05	154845	
FAIR ISAAC CORP	COM		303250104	564	12600	SH	DEFINED	08	12600	
FAIR ISAAC CORP	NOTE	1.500%	303250AD6	5439	4900000	PRN	DEFINED	05	4900000	
FAIRCHILD SEMICONDUCTOR INTL 25390	COM		303726103	4572	307648	SH	DEFINED	01	282258	
FAIRCHILD SEMICONDUCTOR INTL 375	COM		303726103	135	9075	SH	OTHER	01	8700	
FAIRCHILD SEMICONDUCTOR INTL 167880	COM		303726103	65541	4410590	SH	DEFINED	05	4242710	
FAIRCHILD SEMICONDUCTOR INTL	COM		303726103	508	34208	SH	DEFINED	08	34208	
FAIRCHILD SEMICONDUCTOR CORP	NOTE	5.000%	303727AJ0	123	125000	PRN	DEFINED	01	125000	
FAIRCHILD SEMICONDUCTOR CORP	NOTE	5.000%	303727AJ0	9328	9470000	PRN	DEFINED	05	9470000	
FAIRCHILD SEMICONDUCTOR CORP	NOTE	5.000%	303727AJ0	1173	1191000	PRN	DEFINED	08	1191000	
FAIRMONT HOTELS RESORTS INC 100	COM		305204109	4	105	SH	DEFINED	01	5	
FAIRMONT HOTELS RESORTS INC 400	COM		305204109	74	2207	SH	OTHER	01	1807	
FAIRMONT HOTELS RESORTS INC	COM		305204109	2674	80000	SH	DEFINED	05	80000	
FAIRMONT HOTELS RESORTS INC	COM		305204109	84	2500	SH	DEFINED	08	2500	
FAIRMONT HOTELS RESORTS INC	COM		305204109	1119	33492	SH	DEFINED	17	33492	
FAIRMONT HOTELS RESORTS INC	NOTE	3.750%	305204AB5	332	317000	PRN	DEFINED	01	317000	
FAIRMONT HOTELS RESORTS INC	NOTE	3.750%	305204AB5	6086	5803000	PRN	DEFINED	05	5803000	
FAIRPOINT COMMUNICATIONS INC	COM		305560104	1838	125625	SH	DEFINED	05	125625	
FAIRPOINT COMMUNICATIONS INC	COM		305560104	75	5157	SH	DEFINED	08	5157	
FAIRPOINT COMMUNICATIONS INC 66800	COM		305560104	977	66800	SH	OTHER	17		
FAIRPOINT COMMUNICATIONS INC	COM		305560104	2114	144465	SH	DEFINED		144465	
FAMILY DLR STORES INC 12310	COM		307000109	223154	11230695	SH	DEFINED	01	11218385	
FAMILY DLR STORES INC 23246	COM		307000109	755	37986	SH	OTHER	01	14740	
FAMILY DLR STORES INC 383600	COM		307000109	10290	517870	SH	DEFINED	05	134270	
FAMILY DLR STORES INC	COM		307000109	718	36129	SH	DEFINED	08	36129	
FAMOUS DAVES AMER INC	COM		307068106	5513	462500	SH	DEFINED	05	462500	
FARGO ELECTRONICS INC 10000	COM		30744P102	175	10000	SH	DEFINED	01		
FARGO ELECTRONICS INC 1300	COM		30744P102	197	11300	SH	OTHER	01	10000	
FARO TECHNOLOGIES INC 10950	COM		311642102	1322	67850	SH	DEFINED	01	56900	
FARO TECHNOLOGIES INC 130900	COM		311642102	6449	330900	SH	DEFINED	05	200000	
FARO TECHNOLOGIES INC	COM		311642102	5	278	SH	DEFINED	08	278	
FASTENAL CO 1525	COM		311900104	717	11737	SH	DEFINED	01	10212	
FASTENAL CO 75	COM		311900104	159	2600	SH	OTHER	01	2525	
FASTENAL CO	COM		311900104	10069	164819	SH	DEFINED	05	164819	
FASTENAL CO	COM		311900104	660	10800	SH	DEFINED	08	10800	
FEDDERS CORP 842	COM NEW		313135501	9	4422	SH	DEFINED	01	3580	
FEDDERS CORP	COM NEW		313135501	165	76900	SH	DEFINED	05	76900	
FEDDERS CORP	COM NEW		313135501	1	400	SH	DEFINED	08	400	
FEDERAL AGRIC MTG CORP	CL C		313148306	3	134	SH	DEFINED	01	134	
FEDERAL AGRIC MTG CORP	CL C		313148306	212	8700	SH	DEFINED	05	8700	
FEDERAL HOME LN MTG CORP 21445	COM		313400301	20969	371387	SH	DEFINED	01	349942	
FEDERAL HOME LN MTG CORP 139771	COM		313400301	12134	214914	SH	OTHER	01	75143	
FEDERAL HOME LN MTG CORP 42000	COM		313400301	41203	729782	SH	DEFINED	05	687782	
FEDERAL HOME LN MTG CORP	COM		313400301	12558	222427	SH	DEFINED	08	222427	
FEDERAL HOME LN MTG CORP	COM		313400301	5081	90000	SH	CALL	DEFINED	08	90000
FEDERAL HOME LN MTG CORP	COM		313400301	7210	127700	SH	PUT	DEFINED	08	127700
FEDERAL HOME LN MTG CORP	COM		313400301	10	175	SH	DEFINED	13	175	
FEDERAL HOME LN MTG CORP	COM		313400301	2062	36522	SH	DEFINED	17	36522	
FEDERAL HOME LN MTG CORP	COM		313400301	381670	6760000	SH	OTHER	17		

6760000									
FEDERAL NATL MTG ASSN	COM	313586109	74423	1660476	SH	DEFINED	01	1571895	
88581									
FEDERAL NATL MTG ASSN	COM	313586109	44755	998555	SH	OTHER	01	708411	
290144									
FEDERAL NATL MTG ASSN	COM	313586109	52622	1174072	SH	DEFINED	05	1097922	
76150									
FEDERAL NATL MTG ASSN	COM	313586109	16307	363838	SH	DEFINED	08	363838	
FEDERAL NATL MTG ASSN	COM	313586109	15	325	SH	DEFINED	13	325	
FEDERAL NATL MTG ASSN	COM	313586109	6	137	SH	OTHER	13	137	
FEDERAL NATL MTG ASSN	COM	313586109	98604	2200000	SH	OTHER	17		
2200000									
FEDERAL NATL MTG ASSN	COM	313586109	2566	57252	SH	DEFINED		57252	
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	167	2733	SH	DEFINED	01		
2733									
FEDERAL REALTY INVT TR	SH BEN INT N	313747206	948	15564	SH	OTHER	01	6033	
9531									
FEDERAL SIGNAL CORP	COM	313855108	3579	209449	SH	DEFINED	01	178854	
30595									
FEDERAL SIGNAL CORP	COM	313855108	204	11947	SH	OTHER	01	2650	
9297									
FEDERAL SIGNAL CORP	COM	313855108	2633	154053	SH	DEFINED	05	150953	
3100									
FEDERAL SIGNAL CORP	COM	313855108	231	13500	SH	DEFINED	08	13500	
FEDERATED DEPT STORES INC DE	COM	31410H101	72031	1077175	SH	DEFINED	01	1015854	
61321									
FEDERATED DEPT STORES INC DE	COM	31410H101	20151	301342	SH	OTHER	01	115276	
186066									
FEDERATED DEPT STORES INC DE	COM	31410H101	155959	2332277	SH	DEFINED	05	2331797	
480									
FEDERATED DEPT STORES INC DE	COM	31410H101	2176	32534	SH	DEFINED	08	32534	
FEDERATED DEPT STORES INC DE	COM	31410H101	49036	733300	SH	CALL	DEFINED	08	733300
FEDERATED DEPT STORES INC DE	COM	31410H101	4514	67500	SH	PUT	DEFINED	08	67500
FEDERATED DEPT STORES INC DE	COM	31410H101	6	85	SH	DEFINED	13	85	
FEDERATED DEPT STORES INC DE	COM	31410H101	535	8000	SH	PUT	DEFINED		8000
FEDERATED INVS INC PA	CL B	314211103	20404	614014	SH	DEFINED	01	568194	
45820									
FEDERATED INVS INC PA	CL B	314211103	463	13920	SH	OTHER	01	13870	
50									
FEDERATED INVS INC PA	CL B	314211103	11216	337541	SH	DEFINED	05	336341	
1200									
FEDERATED INVS INC PA	CL B	314211103	275	8274	SH	DEFINED	08	8274	
FEDEX CORP	COM	31428X106	49398	566946	SH	DEFINED	01	502972	
63974									
FEDEX CORP	COM	31428X106	18973	217755	SH	OTHER	01	161040	
56715									
FEDEX CORP	COM	31428X106	22306	256007	SH	DEFINED	05	246207	
9800									
FEDEX CORP	COM	31428X106	3393	38944	SH	DEFINED	08	38944	
FEDEX CORP	COM	31428X106	24266	278500	SH	CALL	DEFINED	08	278500
FEDEX CORP	COM	31428X106	2614	30000	SH	PUT	DEFINED	08	30000
FEDEX CORP	COM	31428X106	4357	50000	SH	OTHER	17		
50000									
FELCOR LODGING TR INC	COM	31430F101	8	504	SH	DEFINED	01	504	
FELCOR LODGING TR INC	COM	31430F101	601	39700	SH	DEFINED	05	39700	
FELCOR LODGING TR INC	COM	31430F101	24	1600	SH	DEFINED	08	1600	
FELCOR LODGING TR INC	COM	31430F101	432	28500	SH	DEFINED	17	28500	
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR	315293100	156	7204	SH	DEFINED	01	7204	
FERRELLGAS PARTNERS L.P.	UNIT LTD PAR	315293100	65	3000	SH	OTHER	01	3000	
FERRO CORP	COM	315405100	194	10585	SH	DEFINED	01	9692	
893									
FERRO CORP	COM	315405100	57	3133	SH	OTHER	01	3133	
FERRO CORP	COM	315405100	6278	342661	SH	DEFINED	05	339271	
3390									
FERRO CORP	COM	315405100	184	10025	SH	DEFINED	08	10025	
F5 NETWORKS INC	COM	315616102	1333	30656	SH	DEFINED	01	22027	
8629									
F5 NETWORKS INC	COM	315616102	211	4865	SH	OTHER	01	4320	
545									
F5 NETWORKS INC	COM	315616102	17338	398840	SH	DEFINED	05	398840	
F5 NETWORKS INC	COM	315616102	539	12409	SH	DEFINED	08	12409	
FIDELITY COMWLTH TR	NDQ CP IDX T	315912808	3809	44900	SH	DEFINED	08	44900	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	638	20899	SH	DEFINED	01	20899	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	31	1000	SH	OTHER	01	228	
772									
FIDELITY BANKSHARES INC NEW	COM	31604Q107	8191	268115	SH	DEFINED	05	268115	
FIDELITY BANKSHARES INC NEW	COM	31604Q107	122	4000	SH	DEFINED	08	4000	
FIDELITY NATL FINL INC	COM	316326107	2988	67122	SH	DEFINED	01	49883	
17239									
FIDELITY NATL FINL INC	COM	316326107	2735	61434	SH	OTHER	01	43534	
17900									
FIDELITY NATL FINL INC	COM	316326107	17991	404111	SH	DEFINED	05	404111	
FIDELITY NATL FINL INC	COM	316326107	2833	63635	SH	DEFINED	08	63635	
FIDELITY NATL FINL INC	COM	316326107	824	18500	SH	CALL	DEFINED	08	18500
FIDELITY NATL FINL INC	COM	316326107	120	2688	SH	DEFINED	17	2688	

FIELDSTONE INVT CORP	COM	31659U300	452	38750	SH	DEFINED 05	38750
FIELDSTONE INVT CORP	COM	31659U300	9	780	SH	DEFINED 17	780
FIFTH THIRD BANCORP 16134	COM	316773100	75621	2057718	SH	DEFINED 01	2041584
FIFTH THIRD BANCORP 58136	COM	316773100	11008	299545	SH	OTHER 01	241409
FIFTH THIRD BANCORP	COM	316773100	13978	380344	SH	DEFINED 05	380344
FIFTH THIRD BANCORP	COM	316773100	2017	54880	SH	DEFINED 08	54880
FILENET CORP 14200	COM	316869106	642	23000	SH	DEFINED 01	8800
FILENET CORP 1300	COM	316869106	36	1300	SH	OTHER 01	
FILENET CORP	COM	316869106	4080	146225	SH	DEFINED 05	146225
FILENET CORP	COM	316869106	299	10723	SH	DEFINED 08	10723
FINANCIAL FED CORP 4400	COM	317492106	317	7975	SH	DEFINED 01	3575
FINANCIAL FED CORP	COM	317492106	2951	74150	SH	DEFINED 05	74150
FINANCIAL FED CORP	COM	317492106	56	1414	SH	DEFINED 08	1414
FINANCIAL FED CORP	DBC	2.000% 317492AF3	4410	4345000	PRN	DEFINED 08	4345000
FINISAR	COM	31787A101	3	2500	SH	DEFINED 01	2500
FINISAR	COM	31787A101	21	15000	SH	OTHER 01	15000
FINISAR	COM	31787A101	116	85025	SH	DEFINED 05	85025
FINISH LINE INC 24260 3000	CL A	317923100	1064	72960	SH	DEFINED 01	45700
FINISH LINE INC	CL A	317923100	8933	612287	SH	DEFINED 05	612287
FINISH LINE INC	CL A	317923100	20	1400	SH	DEFINED 08	1400
FINISH LINE INC	CL A	317923100	1038	71173	SH	DEFINED 17	71173
FIRST ACCEPTANCE CORP	COM	318457108	136	13475	SH	DEFINED 05	13475
FIRST AMERN CORP CALIF 14325	COM	318522307	2079	45525	SH	DEFINED 01	31200
FIRST AMERN CORP CALIF 225	COM	318522307	296	6475	SH	OTHER 01	6250
FIRST AMERN CORP CALIF	COM	318522307	18364	402100	SH	DEFINED 05	402100
FIRST AMERN CORP CALIF	COM	318522307	1360	29775	SH	DEFINED 08	29775
FIRST BANCORP P R 61300	COM	318672102	1516	89600	SH	DEFINED 01	28300
FIRST BANCORP P R 5560	COM	318672102	94	5560	SH	OTHER 01	
FIRST BANCORP P R	COM	318672102	6139	362850	SH	DEFINED 05	362850
FIRST BANCORP P R	COM	318672102	174	10300	SH	DEFINED 08	10300
FIRST BANCORP P R	COM	318672102	5	300	SH	CALL DEFINED 17	300
FIRST CASH FINL SVCS INC	COM	31942D107	83	3160	SH	OTHER 01	3160
FIRST CASH FINL SVCS INC	COM	31942D107	84	3175	SH	DEFINED 05	3175
FIRST CASH FINL SVCS INC	COM	31942D107	56	2109	SH	DEFINED 08	2109
FIRST CHARTER CORP 1000	COM	319439105	301	12276	SH	DEFINED 01	11276
FIRST CHARTER CORP	COM	319439105	262	10710	SH	OTHER 01	10710
FIRST CHARTER CORP	COM	319439105	590	24100	SH	DEFINED 05	24100
FIRST CHARTER CORP	COM	319439105	83	3400	SH	DEFINED 08	3400
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	85	500	SH	DEFINED 01	500
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	256	1500	SH	OTHER 01	1500
FIRST CTZNS BANCSHARES INC N	CL A	31946M103	5619	32925	SH	DEFINED 05	32925
FIRST COMWLTH FINL CORP PA	COM	319829107	226	16940	SH	DEFINED 01	16940
FIRST COMWLTH FINL CORP PA	COM	319829107	739	55475	SH	DEFINED 05	55475
FIRST CMNTY BANCSHARES INC N	COM	31983A103	235	8000	SH	DEFINED 05	8000
FIRST CMNTY BANCSHARES INC N	COM	31983A103	8	265	SH	DEFINED 08	265
FIRST CMNTY BANCORP CALIF 1399	COM	31983B101	67	1399	SH	DEFINED 01	
FIRST CMNTY BANCORP CALIF 2000	COM	31983B101	96	2000	SH	OTHER 01	
FIRST CMNTY BANCORP CALIF	COM	31983B101	496	10375	SH	DEFINED 05	10375
FIRST CMNTY BANCORP CALIF	COM	31983B101	51	1062	SH	DEFINED 08	1062
FIRST DATA CORP 105022	COM	319963104	83829	2095730	SH	DEFINED 01	1990708
FIRST DATA CORP 297817	COM	319963104	40437	1010937	SH	OTHER 01	713120
FIRST DATA CORP 11340	COM	319963104	27724	693102	SH	DEFINED 05	681762
FIRST DATA CORP	COM	319963104	27520	688002	SH	DEFINED 08	688002
FIRST DATA CORP	COM	319963104	240	6000	SH	CALL DEFINED 08	6000
FIRST DATA CORP	COM	319963104	9000	225000	SH	PUT DEFINED 08	225000
FIRST DATA CORP	COM	319963104	5	121	SH	OTHER 13	121
FIRST DATA CORP	COM	319963104	4032	100793	SH	DEFINED 17	100793
FIRST DATA CORP 40000	COM	319963104	1600	40000	SH	OTHER 17	
FIRST DEFIANCE FINL CORP	COM	32006W106	85	3109	SH	DEFINED 01	3109
FIRST DEFIANCE FINL CORP	COM	32006W106	153	5575	SH	DEFINED 05	5575
FIRST DEFIANCE FINL CORP	COM	32006W106	43	1550	SH	DEFINED 08	1550
FIRST FINL BANCORP OH	COM	320209109	56	3000	SH	DEFINED 01	3000
FIRST FINL BANCORP OH	COM	320209109	140	7500	SH	OTHER 01	7500
FIRST FINL BANCORP OH	COM	320209109	520	27950	SH	DEFINED 05	27950
FIRST FINL BANCORP OH	COM	320209109	106	5674	SH	DEFINED 08	5674
FIRST FINL BANKSHARES	COM	32020R109	658	18883	SH	DEFINED 01	18883
FIRST FINL BANKSHARES	COM	32020R109	61	1757	SH	OTHER 01	1757
FIRST FINL BANKSHARES	COM	32020R109	5264	151138	SH	DEFINED 05	151138

FIRST FINL BANKSHARES	COM	32020R109	28	812 SH	DEFINED 08	812
FIRST FINL CORP IND	COM	320218100	74	2750 SH	DEFINED 01	2750
FIRST FINL CORP IND	COM	320218100	53	1950 SH	OTHER 01	1950
FIRST FINL CORP IND	COM	320218100	4380	162230 SH	DEFINED 05	162230
FIRST FINL HLDGS INC	COM	320239106	83	2700 SH	DEFINED 01	2700
FIRST FINL HLDGS INC	COM	320239106	28	900 SH	OTHER 01	
900						
FIRST FINL HLDGS INC	COM	320239106	302	9800 SH	DEFINED 05	9800
FIRST FINL HLDGS INC	COM	320239106	139	4504 SH	DEFINED 08	4504
FIRST HORIZON NATL CORP	COM	320517105	6226	171281 SH	DEFINED 01	168791
2490						
FIRST HORIZON NATL CORP	COM	320517105	1599	43993 SH	OTHER 01	21978
22015						
FIRST HORIZON NATL CORP	COM	320517105	10537	289864 SH	DEFINED 05	104764
185100						
FIRST HORIZON NATL CORP	COM	320517105	1492	41037 SH	DEFINED 08	41037
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	186	9367 SH	DEFINED 01	617
8750						
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	6	280 SH	OTHER 01	280
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	227	11410 SH	DEFINED 05	11410
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	121	6100 SH	DEFINED 08	6100
FIRST HORIZON PHARMACEUTICAL	COM	32051K106	427	21500 SH	DEFINED 17	21500
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	177	4409 SH	DEFINED 01	3509
900						
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	206	5146 SH	OTHER 01	4864
282						
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	1365	34075 SH	DEFINED 05	34075
FIRST INDUSTRIAL REALTY TRUS	COM	32054K103	314	7849 SH	DEFINED 08	7849
FIRST IND CORP	COM	32054R108	127	3740 SH	DEFINED 01	3740
FIRST IND CORP	COM	32054R108	289	8475 SH	DEFINED 05	8475
FIRST LONG IS CORP	COM	320734106	54	1222 SH	DEFINED 08	1222
FIRST LONG IS CORP	COM	320734106	380	8529 SH	DEFINED 17	8529
FIRST MERCHANTS CORP	COM	320817109	379	14675 SH	DEFINED 05	14675
FIRST MIDWEST BANCORP DEL	COM	320867104	4855	130373 SH	DEFINED 01	122823
7550						
FIRST MIDWEST BANCORP DEL	COM	320867104	371	9968 SH	OTHER 01	
9968						
FIRST MIDWEST BANCORP DEL	COM	320867104	6567	176350 SH	DEFINED 05	176350
FIRST MIDWEST BANCORP DEL	COM	320867104		8 SH	DEFINED 08	8
FIRST NIAGARA FINL GP INC	COM	33582V108	2184	151234 SH	DEFINED 01	138734
12500						
FIRST NIAGARA FINL GP INC	COM	33582V108	169	11733 SH	OTHER 01	10833
900						
FIRST NIAGARA FINL GP INC	COM	33582V108	12993	899811 SH	DEFINED 05	761611
138200						
FIRST NIAGARA FINL GP INC	COM	33582V108	3431	237631 SH	DEFINED 08	237631
FIRST OAK BROOK BANCSHARES I	COM	335847208	159	5250 SH	DEFINED 05	5250
FIRST OAK BROOK BANCSHARES I	COM	335847208	24	800 SH	DEFINED 08	800
FIRST OAK BROOK BANCSHARES I	COM	335847208	562	18540 SH	DEFINED 17	18540
FIRST POTOMAC RLTY TR	COM	33610F109	2948	114700 SH	DEFINED 01	104503
10197						
FIRST POTOMAC RLTY TR	COM	33610F109	14795	575700 SH	DEFINED 05	452600
123100						
FIRST PL FINL CORP	COM	33610T109	72	3265 SH	DEFINED 01	3265
FIRST PL FINL CORP	COM	33610T109	263	11875 SH	DEFINED 05	11875
FIRST PL FINL CORP	COM	33610T109	24	1102 SH	DEFINED 08	1102
FIRST REP BK SAN FRANCISCO	COM	336158100	779	22125 SH	DEFINED 01	22125
FIRST REP BK SAN FRANCISCO	COM	336158100	632	17951 SH	OTHER 01	9901
8050						
FIRST REP BK SAN FRANCISCO	COM	336158100	5170	146762 SH	DEFINED 05	146762
FIRST REP BK SAN FRANCISCO	COM	336158100	4	100 SH	DEFINED 08	100
FIRST ST BANCORPORATION	COM	336453105	81	3800 SH	DEFINED 01	3800
FIRST ST BANCORPORATION	COM	336453105	2554	120525 SH	DEFINED 05	120525
FIRST ST BANCORPORATION	COM	336453105	56	2651 SH	DEFINED 08	2651
1ST SOURCE CORP	COM	336901103	215	9300 SH	DEFINED 05	9300
1ST SOURCE CORP	COM	336901103	21	900 SH	DEFINED 08	900
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	22	1486 SH	DEFINED 01	1486
FIRST TR VALUE LINE DIV FD	COM SHS	33735A100	136	9142 SH	OTHER 01	1000
8142						
FISERV INC	COM	337738108	4963	108206 SH	DEFINED 01	85206
20411 2589						
FISERV INC	COM	337738108	475	10364 SH	OTHER 01	
10364						
FISERV INC	COM	337738108	18259	398063 SH	DEFINED 05	284963
113100						
FISERV INC	COM	337738108	1607	35026 SH	DEFINED 08	35026
FISERV INC	COM	337738108	46	1000 SH	CALL DEFINED 08	1000
FISERV INC	COM	337738108	46	1000 SH	PUT DEFINED 08	1000
FISERV INC	COM	337738108	64	1400 SH	CALL DEFINED 17	1400
FISHER COMMUNICATIONS INC	COM	337756209	26725	573995 SH	DEFINED 01	573995
FISHER COMMUNICATIONS INC	COM	337756209	7085	152166 SH	OTHER 01	95318
56848						
FISHER COMMUNICATIONS INC	COM	337756209	101	2175 SH	DEFINED 05	2175
FISHER COMMUNICATIONS INC	COM	337756209	14	300 SH	DEFINED 08	300
FIRSTFED FINL CORP	COM	337907109	1166	21666 SH	DEFINED 01	6266





FORD MTR CO DEL 146590	COM PAR \$0.0	345370860	4619	468483	SH	OTHER	01	321893	
FORD MTR CO DEL	COM PAR \$0.0	345370860	2958	300000	SH	CALL	DEFINED	01	300000
FORD MTR CO DEL	COM PAR \$0.0	345370860	2958	300000	SH	PUT	DEFINED	01	300000
FORD MTR CO DEL	COM PAR \$0.0	345370860	10338	1048495	SH		DEFINED	05	1048495
FORD MTR CO DEL	COM PAR \$0.0	345370860	1795	182013	SH		DEFINED	08	182013
FORD MTR CO DEL	COM PAR \$0.0	345370860	2465	250000	SH	CALL	DEFINED	08	250000
FORD MTR CO DEL	COM PAR \$0.0	345370860	3698	375000	SH	PUT	DEFINED	08	375000
FORD MTR CO DEL	COM PAR \$0.0	345370860	3620	367185	SH		DEFINED	17	367185
FORD MTR CO DEL	COM PAR \$0.0	345370860	9761	990000	SH	CALL	DEFINED	17	990000
FORD MTR CO DEL	COM PAR \$0.0	345370860	3944	400000	SH	PUT	DEFINED	17	400000
FORD MTR CO CAP TR II 11094	PFD TR CV6.5	345395206	20964	575137	SH		DEFINED	01	564043
FORD MTR CO CAP TR II 1000 8206	PFD TR CV6.5	345395206	787	21600	SH	OTHER	01	12394	
FORD MTR CO CAP TR II	PFD TR CV6.5	345395206	19975	548024	SH		DEFINED	08	548024
FORDING CDN COAL TR 1800	TR UNIT	345425102	460	10800	SH		DEFINED	01	9000
FORDING CDN COAL TR 795	TR UNIT	345425102	441	10354	SH	OTHER	01	9559	
FOREST LABS INC 7400	COM	345838106	7851	201457	SH		DEFINED	01	194057
FOREST LABS INC 22573	COM	345838106	1819	46673	SH	OTHER	01	24100	
FOREST LABS INC 286800	COM	345838106	27198	697917	SH		DEFINED	05	411117
FOREST LABS INC	COM	345838106	5327	136700	SH		DEFINED	08	136700
FOREST LABS INC	COM	345838106	12120	311000	SH	PUT	DEFINED	08	311000
FOREST OIL CORP 550	COM PAR \$0.0	346091705	613	11775	SH		DEFINED	01	11225
FOREST OIL CORP 2500	COM PAR \$0.0	346091705	159	3060	SH	OTHER	01	560	
FOREST OIL CORP	COM PAR \$0.0	346091705	6666	127955	SH		DEFINED	05	127955
FOREST OIL CORP	COM PAR \$0.0	346091705	762	14631	SH		DEFINED	08	14631
FOREST OIL CORP	COM PAR \$0.0	346091705	2063	39600	SH		DEFINED	17	39600
FORMFACTOR INC	COM	346375108	115	5020	SH	OTHER	01	5020	
FORMFACTOR INC	COM	346375108	5849	256301	SH		DEFINED	05	256301
FORMFACTOR INC	COM	346375108	59	2585	SH		DEFINED	08	2585
FORTUNE BRANDS INC 11053	COM	349631101	16806	206637	SH		DEFINED	01	195584
FORTUNE BRANDS INC 36333	COM	349631101	11909	146427	SH	OTHER	01	110094	
FORTUNE BRANDS INC	COM	349631101	11656	143316	SH		DEFINED	05	143316
FORTUNE BRANDS INC	COM	349631101	1409	17328	SH		DEFINED	08	17328
FORWARD AIR CORP 17500	COM	349853101	913	24775	SH		DEFINED	01	7275
FORWARD AIR CORP 500	COM	349853101	18	500	SH	OTHER	01		
FORWARD AIR CORP	COM	349853101	4471	121362	SH		DEFINED	05	121362
FOSSIL INC 5787	COM	349882100	105	5787	SH		DEFINED	01	
FOSSIL INC 300 9913	COM	349882100	291	16000	SH	OTHER	01	5787	
FOSSIL INC	COM	349882100	2919	160487	SH		DEFINED	05	160487
FOSSIL INC	COM	349882100	65	3552	SH		DEFINED	08	3552
FOSSIL INC	COM	349882100	296	16300	SH		DEFINED	17	16300
FOUNDATION COAL HLDGS INC 12666	COM	35039W100	1125	29250	SH		DEFINED	01	16584
FOUNDATION COAL HLDGS INC 240	COM	35039W100	335	8700	SH	OTHER	01	8460	
FOUNDATION COAL HLDGS INC 71500	COM	35039W100	10368	269655	SH		DEFINED	05	198155
FOUNDATION COAL HLDGS INC	COM	35039W100	177	4600	SH		DEFINED	08	4600
FOUNDRY NETWORKS INC	COM	35063R100	23	1791	SH		DEFINED	01	1791
FOUNDRY NETWORKS INC	COM	35063R100	13	1000	SH	OTHER	01	1000	
FOUNDRY NETWORKS INC	COM	35063R100	458	36025	SH		DEFINED	05	36025
FOUNDRY NETWORKS INC	COM	35063R100	495	39000	SH		DEFINED	08	39000
4 KIDS ENTMT INC 17800 700	COM	350865101	636	36575	SH		DEFINED	01	18075
4 KIDS ENTMT INC 3100	COM	350865101	54	3100	SH	OTHER	01		
4 KIDS ENTMT INC	COM	350865101	5490	315715	SH		DEFINED	05	315715
4 KIDS ENTMT INC	COM	350865101	5	315	SH		DEFINED	08	315
FOUR SEASONS HOTEL INC 9648	LTD VTG SH	35100E104	605	10548	SH		DEFINED	01	900
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	40	690	SH	OTHER	01	690	
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	506	8807	SH		DEFINED	08	8807
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	1636	28500	SH	CALL	DEFINED	08	28500
FOUR SEASONS HOTEL INC	LTD VTG SH	35100E104	492	8567	SH		DEFINED	17	8567
FOUR SEASONS HOTEL INC	NOTE 1.875%	35100EAE4	82	80000	PRN		DEFINED	01	80000
FOUR SEASONS HOTEL INC	NOTE 1.875%	35100EAE4	11631	1132000	PRN		DEFINED	05	1132000
FOUR SEASONS HOTEL INC	NOTE 1.875%	35100EAE4	154	150000	PRN		DEFINED	08	150000
FOX & HOUND RESTAURANT GROUP	COM	351321104	5100	501000	SH		DEFINED	05	501000
FOXHOLLOW TECHNOLOGIES INC 120	COM	35166A103	159	3330	SH		DEFINED	01	3210

FOXHOLLOW TECHNOLOGIES INC	COM	35166A103	1662	34900	SH	DEFINED 05	34900
FOXHOLLOW TECHNOLOGIES INC	COM	35166A103	838	17600	SH	DEFINED 08	17600
FRANKLIN BK CORP DEL	COM	352451108	3	171	SH	DEFINED 01	171
FRANKLIN BK CORP DEL	COM	352451108	259	16025	SH	DEFINED 05	16025
FRANKLIN BK CORP DEL	COM	352451108	66	4080	SH	DEFINED 08	4080
FRANKLIN RES INC 3237	COM	354613101	10489	124925	SH	DEFINED 01	121688
FRANKLIN RES INC 12701	COM	354613101	3341	39796	SH	OTHER 01	27095
FRANKLIN RES INC 50	COM	354613101	16807	200179	SH	DEFINED 05	200129
FRANKLIN RES INC	COM	354613101	3560	42400	SH	DEFINED 08	42400
FRANKLIN RES INC	COM	354613101	10	125	SH	DEFINED 13	125
FRANKLIN RES INC	NOTE	354613AC5	11	14000	PRN	DEFINED 01	14000
FRANKLIN RES INC	NOTE	354613AC5	2952	3755000	PRN	DEFINED 08	3755000
FRANKLIN STREET PPTYS CORP	COM	35471R106	955	58312	SH	DEFINED 05	58312
FREDS INC	CL A	356108100	58	4662	SH	DEFINED 01	4662
FREDS INC	CL A	356108100	1793	143287	SH	DEFINED 05	143287
FREDS INC	CL A	356108100	30	2400	SH	DEFINED 08	2400
FREEPOR-T-MCMORAN COPPER & GO 1214 10035	CL B	35671D857	6147	126502	SH	DEFINED 01	115253
FREEPOR-T-MCMORAN COPPER & GO 15401	CL B	35671D857	748	15401	SH	OTHER 01	
FREEPOR-T-MCMORAN COPPER & GO 117670	CL B	35671D857	83716	1722908	SH	DEFINED 05	1605238
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	1216	25025	SH	DEFINED 08	25025
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	63	1290	SH	DEFINED 13	1290
FREEPOR-T-MCMORAN COPPER & GO 103400	CL B	35671D857	5024	103400	SH	OTHER 17	
FREEPOR-T-MCMORAN COPPER & GO	NOTE 7.000%	35671DAK1	350	350000	PRN	DEFINED 01	350000
FREEPOR-T-MCMORAN COPPER & GO	NOTE 7.000%	35671DAK1	10723	10710000	PRN	DEFINED 05	10710000
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	782	33400	SH	DEFINED 05	33400
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	35	1500	SH	DEFINED 08	1500
FREESCALE SEMICONDUCTOR INC	COM CL A	35687M107	346	14773	SH	DEFINED 17	14773
FREESCALE SEMICONDUCTOR INC 10560	CL B	35687M206	2529	107233	SH	DEFINED 01	96673
FREESCALE SEMICONDUCTOR INC 25618	CL B	35687M206	1677	71115	SH	OTHER 01	45497
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	6099	258672	SH	DEFINED 05	258672
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	1203	51022	SH	DEFINED 08	51022
FREESCALE SEMICONDUCTOR INC	CL B	35687M206	322	13660	SH	DEFINED 17	13660
FREIGHTCAR AMER INC	COM	357023100	271	6650	SH	DEFINED 05	6650
FREMONT GEN CORP 28400	COM	357288109	1004	45982	SH	DEFINED 01	17582
FREMONT GEN CORP 100	COM	357288109	2	100	SH	OTHER 01	
FREMONT GEN CORP	COM	357288109	6271	287275	SH	DEFINED 05	287275
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	3	300	SH	DEFINED 01	300
FRIEDMAN BILLINGS RAMSEY GRO 1000	CL A	358434108	120	11800	SH	OTHER 01	10800
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	11	1100	SH	DEFINED 05	1100
FRIENDLY ICE CREAM CORP NEW 21718	COM	358497105	2004	221724	SH	DEFINED 01	200006
FRIENDLY ICE CREAM CORP NEW	COM	358497105	16	1779	SH	OTHER 01	1779
FRIENDLY ICE CREAM CORP NEW 185300	COM	358497105	4450	492300	SH	DEFINED 05	307000
FRISCHS RESTAURANTS INC	COM	358748101	209	8651	SH	OTHER 01	8651
FRONTIER AIRLINES INC NEW 249	COM	359065109	363	37154	SH	DEFINED 01	36905
FRONTIER AIRLINES INC NEW 726	COM	359065109	7	726	SH	OTHER 01	
FRONTIER AIRLINES INC NEW	COM	359065109	3985	407479	SH	DEFINED 05	407479
FRONTIER AIRLINES INC NEW	COM	359065109	7	740	SH	DEFINED 08	740
FRONTIER FINL CORP WASH	COM	35907K105	419	14450	SH	DEFINED 05	14450
FRONTIER FINL CORP WASH	COM	35907K105	89	3084	SH	DEFINED 08	3084
FRONTIER OIL CORP 32060 300	COM	35914P105	3223	72670	SH	DEFINED 01	40310
FRONTIER OIL CORP 3120	COM	35914P105	138	3120	SH	OTHER 01	
FRONTIER OIL CORP	COM	35914P105	13128	296000	SH	DEFINED 05	296000
FRONTIER OIL CORP	COM	35914P105	182	4107	SH	DEFINED 08	4107
FROZEN FOOD EXPRESS INDS INC	COM	359360104	125	11900	SH	DEFINED 05	11900
FROZEN FOOD EXPRESS INDS INC	COM	359360104	9	852	SH	DEFINED 08	852
FUELCELL ENERGY INC	COM	35952H106	84	7674	SH	DEFINED 01	7674
FUELCELL ENERGY INC	COM	35952H106	25	2303	SH	OTHER 01	2303
FUELCELL ENERGY INC	COM	35952H106	419	38225	SH	DEFINED 05	38225
FUELCELL ENERGY INC	COM	35952H106	843	76815	SH	DEFINED 08	76815
FULLER H B CO 2000 11500	COM	359694106	3505	112768	SH	DEFINED 01	99268
FULLER H B CO 3600	COM	359694106	112	3600	SH	OTHER 01	
FULLER H B CO 114190	COM	359694106	24683	794175	SH	DEFINED 05	679985
FULLER H B CO	COM	359694106	140	4500	SH	DEFINED 08	4500
FULTON FINL CORP PA	COM	360271100	1625	96844	SH	DEFINED 01	96844

FULTON FINL CORP PA	COM	360271100	255	15202 SH	OTHER	01	15202
FULTON FINL CORP PA	COM	360271100	1199	71437 SH	DEFINED	05	71437
FULTON FINL CORP PA	COM	360271100		1 SH	DEFINED	08	1
FURNITURE BRANDS INTL INC 525	COM	360921100	188	10450 SH	DEFINED	01	9925
FURNITURE BRANDS INTL INC 630	COM	360921100	21	1155 SH	OTHER	01	525
FURNITURE BRANDS INTL INC	COM	360921100	2901	160919 SH	DEFINED	05	160919
FURNITURE BRANDS INTL INC	COM	360921100	321	17800 SH	DEFINED	08	17800
G & K SVCS INC 3500 6210	CL A	361268105	2762	70150 SH	DEFINED	01	60440
G & K SVCS INC 66560	CL A	361268105	13044	331310 SH	DEFINED	05	264750
G & K SVCS INC	CL A	361268105	55	1400 SH	DEFINED	08	1400
GAMCO INVESTORS INC	COM	361438104	138	3000 SH	DEFINED	05	3000
GAMCO INVESTORS INC	COM	361438104	89	1950 SH	DEFINED	08	1950
GATX CORP 2400	COM	361448103	474	11995 SH	DEFINED	01	9595
GATX CORP 25625	COM	361448103	1081	27335 SH	OTHER	01	1710
GATX CORP 920	COM	361448103	18755	474202 SH	DEFINED	05	473282
GATX CORP	COM	361448103	483	12200 SH	DEFINED	08	12200
G B & T BANCSHARES INC	COM	361462104	3	130 SH	DEFINED	01	130
G B & T BANCSHARES INC	COM	361462104	213	10050 SH	DEFINED	05	10050
G B & T BANCSHARES INC	COM	361462104	23	1100 SH	DEFINED	08	1100
GEO GROUP INC	COM	36159R103	19	725 SH	DEFINED	01	725
GEO GROUP INC	COM	36159R103	186	7025 SH	DEFINED	05	7025
GEO GROUP INC	COM	36159R103	22	812 SH	DEFINED	08	812
GMH CMNTYS TR 2000	COM	36188G102	29	2000 SH	DEFINED	01	
GMH CMNTYS TR	COM	36188G102	248	16900 SH	DEFINED	05	16900
GMH CMNTYS TR	COM	36188G102	10793	735700 SH	DEFINED	08	735700
GSI COMMERCE INC 7	COM	36238G102		7 SH	DEFINED	01	
GSI COMMERCE INC 24193	COM	36238G102	482	24200 SH	OTHER	01	7
GSI COMMERCE INC	COM	36238G102	18	929 SH	DEFINED	08	929
GABELLI EQUITY TR INC	COM	362397101	37	4431 SH	DEFINED	01	4431
GABELLI EQUITY TR INC	COM	362397101	245	29300 SH	OTHER	01	29300
GABLES RESIDENTIAL TR 6587	SH BEN INT	362418105	23419	536525 SH	DEFINED	01	529938
GABLES RESIDENTIAL TR 1940	SH BEN INT	362418105	85	1940 SH	OTHER	01	
GABLES RESIDENTIAL TR	SH BEN INT	362418105	5276	120875 SH	DEFINED	05	120875
GABLES RESIDENTIAL TR	SH BEN INT	362418105	48	1100 SH	DEFINED	08	1100
GABLES RESIDENTIAL TR 30000	SH BEN INT	362418105	1310	30000 SH	OTHER	17	
GABELLI DIVD & INCOME TR	COM	36242H104	85	4625 SH	DEFINED	01	4625
GABELLI DIVD & INCOME TR 5000	COM	36242H104	120	6500 SH	OTHER	01	1500
GAIAM INC 40	CL A	36268Q103		40 SH	OTHER	01	
GAIAM INC	CL A	36268Q103	4630	448600 SH	DEFINED	05	448600
GALLAGHER ARTHUR J & CO 36369	COM	363576109	4755	165063 SH	DEFINED	01	128694
GALLAGHER ARTHUR J & CO 2375	COM	363576109	363	12605 SH	OTHER	01	10230
GALLAGHER ARTHUR J & CO 1100	COM	363576109	16011	555755 SH	DEFINED	05	554655
GALLAGHER ARTHUR J & CO	COM	363576109	638	22158 SH	DEFINED	08	22158
GALLAHER GROUP PLC 6350	SPONSORED AD	363595109	6223	100227 SH	DEFINED	01	93877
GALLAHER GROUP PLC 28924	SPONSORED AD	363595109	8389	135118 SH	OTHER	01	106194
GAMESTOP CORP 700	CL A	36466R101	871	27685 SH	DEFINED	01	26985
GAMESTOP CORP 551	CL A	36466R101	116	3700 SH	OTHER	01	3149
GAMESTOP CORP	CL A	36466R101	15431	490335 SH	DEFINED	05	490335
GAMESTOP CORP	CL A	36466R101	797	25321 SH	DEFINED	08	25321
GAMESTOP CORP 16907 2547	COM CL B	36466R200	847	29824 SH	DEFINED	01	10370
GAMESTOP CORP 995	COM CL B	36466R200	28	995 SH	OTHER	01	
GAMESTOP CORP	COM CL B	36466R200	5183	182550 SH	DEFINED	05	182550
GAMESTOP CORP	COM CL B	36466R200	54	1898 SH	DEFINED	08	1898
GAMESTOP CORP	COM CL B	36466R200	335	11800 SH	CALL DEFINED	08	11800
GANNETT INC 27998	COM	364730101	73994	1075026 SH	DEFINED	01	1047028
GANNETT INC 186740	COM	364730101	36455	529637 SH	OTHER	01	342897
GANNETT INC 90450	COM	364730101	17746	257822 SH	DEFINED	05	167372
GANNETT INC	COM	364730101	4182	60762 SH	DEFINED	08	60762

GANNETT INC	COM	364730101	1721	25000	SH	CALL	DEFINED	08	25000
GANNETT INC	COM	364730101	1721	25000	SH	PUT	DEFINED	08	25000
GANNETT INC	COM	364730101	44	646	SH		DEFINED	13	602
44									
GANNETT INC	COM	364730101	1	16	SH		OTHER	13	
16									
GAP INC DEL	COM	364760108	4324	248063	SH		DEFINED	01	236193
11870									
GAP INC DEL	COM	364760108	1612	92474	SH		OTHER	01	37734
54740									
GAP INC DEL	COM	364760108	7396	424312	SH		DEFINED	05	424312
GAP INC DEL	COM	364760108	1925	110417	SH		DEFINED	08	110417
GAP INC DEL	COM	364760108	2615	150000	SH	CALL	DEFINED	08	150000
GAP INC DEL	COM	364760108	72	4140	SH		DEFINED	17	4140
GAP INC DEL	COM	364760108	523	30000	SH	PUT	DEFINED		30000
GAMMON LAKE RES INC	COM	364915108	7	800	SH		OTHER	01	800
GAMMON LAKE RES INC	COM	364915108	408	50000	SH		DEFINED	05	50000
GARDNER DENVER INC	COM	365558105	465	10435	SH		DEFINED	01	1623
8812									
GARDNER DENVER INC	COM	365558105	424	9515	SH		OTHER	01	9160
355									
GARDNER DENVER INC	COM	365558105	7273	163075	SH		DEFINED	05	163075
GARDNER DENVER INC	COM	365558105	231	5178	SH		DEFINED	08	5178
GARTNER INC	COM	366651107	225	19273	SH		DEFINED	01	18693
580									
GARTNER INC	COM	366651107	14	1178	SH		OTHER	01	1178
GARTNER INC	COM	366651107	1703	145658	SH		DEFINED	05	141415
4243									
GARTNER INC	COM	366651107	187	16023	SH		DEFINED	08	16023
GASCO ENERGY INC	COM	367220100	76	11475	SH		DEFINED	01	11475
GASCO ENERGY INC	COM	367220100	4	585	SH		DEFINED	08	585
GATEWAY INC	COM	367626108	89	33005	SH		DEFINED	01	32225
780									
GATEWAY INC	COM	367626108	5	2030	SH		OTHER	01	2030
GATEWAY INC	COM	367626108	372	137910	SH		DEFINED	05	137910
GATEWAY INC	COM	367626108	87	32120	SH		DEFINED	08	32120
GATEWAY INC	COM	367626108	1350	500000	SH		OTHER	17	
500000									
GATEWAY INC	NOTE	2.000% 367626AD0	5156	7500000	PRN		DEFINED	08	7500000
GAYLORD ENTMT CO NEW	COM	367905106	3466	72745	SH		DEFINED	01	68285
1260 3200									
GAYLORD ENTMT CO NEW	COM	367905106	28939	607325	SH		DEFINED	05	569425
37900									
GAYLORD ENTMT CO NEW	COM	367905106	438	9200	SH		DEFINED	17	9200
GEHL CO	COM	368483103	4	150	SH		DEFINED	01	150
GEHL CO	COM	368483103	261	9350	SH		DEFINED	05	9350
GEN-PROBE INC NEW	COM	36866T103	1552	31385	SH		DEFINED	01	14140
17245									
GEN-PROBE INC NEW	COM	36866T103	503	10180	SH		OTHER	01	10105
75									
GEN-PROBE INC NEW	COM	36866T103	14732	297915	SH		DEFINED	05	297915
GEN-PROBE INC NEW	COM	36866T103	730	14756	SH		DEFINED	08	14756
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	10	3500	SH		DEFINED	01	3500
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	3684	1244479	SH		DEFINED	08	1244479
GEMSTAR-TV GUIDE INTL INC	COM	36866W106	64	21722	SH		DEFINED	17	21722
GENCORP INC	COM	368682100	126	6780	SH		DEFINED	01	6780
GENCORP INC	COM	368682100	3326	178325	SH		DEFINED	05	178325
GENCORP INC	COM	368682100	6512	349144	SH		DEFINED	08	349144
GENCORP INC	COM	368682100	1067	57200	SH		DEFINED	17	57200
GENENTECH INC	COM NEW	368710406	97295	1155390	SH		DEFINED	01	966578
188812									
GENENTECH INC	COM NEW	368710406	36022	427761	SH		OTHER	01	348191
79570									
GENENTECH INC	COM NEW	368710406	632	7510	SH		DEFINED	05	7510
GENENTECH INC	COM NEW	368710406	46219	548858	SH		DEFINED	08	548858
GENENTECH INC	COM NEW	368710406	13701	162700	SH	CALL	DEFINED	08	162700
GENENTECH INC	COM NEW	368710406	1053	12500	SH	PUT	DEFINED	08	12500
GENENTECH INC	COM NEW	368710406	95	1125	SH		DEFINED	13	1025
100									
GENERAL AMERN INVS INC	COM	368802104	364	10438	SH		DEFINED	01	10438
GENERAL AMERN INVS INC	COM	368802104	220	6318	SH		OTHER	01	4749
1569									
GENERAL CABLE CORP DEL NEW	COM	369300108	1835	109214	SH		DEFINED	01	92839
16375									
GENERAL CABLE CORP DEL NEW	COM	369300108	44	2630	SH		OTHER	01	2630
GENERAL CABLE CORP DEL NEW	COM	369300108	10345	615750	SH		DEFINED	05	500350
115400									
GENERAL COMMUNICATION INC	CL A	369385109	2138	215975	SH		DEFINED	01	190875
2400 22700									
GENERAL COMMUNICATION INC	CL A	369385109	11	1150	SH		OTHER	01	
1150									
GENERAL COMMUNICATION INC	CL A	369385109	9223	931625	SH		DEFINED	05	687625
244000									
GENERAL COMMUNICATION INC	CL A	369385109	15	1502	SH		DEFINED	08	1502
GENERAL DYNAMICS CORP	COM	369550108	23336	195201	SH		DEFINED	01	171858

23343	GENERAL DYNAMICS CORP	COM	369550108	4683	39170	SH	OTHER	01	18708
20462	GENERAL DYNAMICS CORP	COM	369550108	64526	539742	SH	DEFINED	05	539742
	GENERAL DYNAMICS CORP	COM	369550108	2869	24000	SH	DEFINED	08	24000
	GENERAL DYNAMICS CORP	COM	369550108	7006	58600	SH	CALL	DEFINED	08
	GENERAL ELEC CO	COM	369604103	1604690	47659349	SH	DEFINED	01	44758172
2901177	GENERAL ELEC CO	COM	369604103	1050069	31187084	SH	OTHER	01	22841561
8345523	GENERAL ELEC CO	COM	369604103	38721	1150000	SH	CALL	DEFINED	01
	GENERAL ELEC CO	COM	369604103	55724	1655000	SH	PUT	DEFINED	01
	GENERAL ELEC CO	COM	369604103	584429	17357567	SH	DEFINED	05	16454217
903350	GENERAL ELEC CO	COM	369604103	40299	1196895	SH	DEFINED	08	1196895
	GENERAL ELEC CO	COM	369604103	12242	363600	SH	CALL	DEFINED	08
	GENERAL ELEC CO	COM	369604103	217	6442	SH	DEFINED	13	6442
	GENERAL ELEC CO	COM	369604103	38	1119	SH	OTHER	13	9
1110	GENERAL ELEC CO	COM	369604103	19099	567232	SH	DEFINED	17	567232
	GENERAL ELEC CO	COM	369604103	24148	717200	SH	OTHER	17	
717200	GENERAL ELEC CO	COM	369604103	60943	1810000	SH	CALL	DEFINED	17
	GENERAL ELEC CO	COM	369604103	34007	1010000	SH	PUT	DEFINED	17
	GENERAL ELEC CO	COM	369604103	608	18067	SH	DEFINED		18067
	GENERAL GROWTH PPTYS INC	COM	370021107	3768	83868	SH	DEFINED	01	77248
6620	GENERAL GROWTH PPTYS INC	COM	370021107	2990	66550	SH	OTHER	01	20610
45940	GENERAL GROWTH PPTYS INC	COM	370021107	30167	671430	SH	DEFINED	05	671430
	GENERAL GROWTH PPTYS INC	COM	370021107	377	8400	SH	DEFINED	08	8400
	GENERAL MLS INC	COM	370334104	41995	871273	SH	DEFINED	01	818106
53167	GENERAL MLS INC	COM	370334104	44151	915992	SH	OTHER	01	425988
490004	GENERAL MLS INC	COM	370334104	28915	599897	SH	DEFINED	05	599412
485	GENERAL MLS INC	COM	370334104	8884	184316	SH	DEFINED	08	184316
	GENERAL MLS INC	COM	370334104	2892	60000	SH	PUT	DEFINED	08
	GENERAL MLS INC	COM	370334104	2312	47973	SH	DEFINED	17	47973
	GENERAL MLS INC	COM	370334104	9881	205000	SH	PUT	DEFINED	17
	GENERAL MTRS CORP	COM	370442105	4584	149749	SH	DEFINED	01	109882
39867	GENERAL MTRS CORP	COM	370442105	5418	176988	SH	OTHER	01	123341
53647	GENERAL MTRS CORP	COM	370442105	9618	314203	SH	DEFINED	05	314203
	GENERAL MTRS CORP	COM	370442105	6743	220283	SH	DEFINED	08	220283
	GENERAL MTRS CORP	COM	370442105	15	476	SH	DEFINED	17	476
	GENERAL MTRS CORP	DEB SR CV C	370442717	18636	943593	SH	DEFINED	01	943593
	GENERAL MTRS CORP	DEB SR CV C	370442717	20	1000	SH	OTHER	01	
1000	GENERAL MTRS CORP	DEB SR CV C	370442717	4386	222083	SH	DEFINED	08	222083
	GENERAL MTRS CORP	DEB SR CV C	370442717	162	8178	SH	DEFINED	17	8178
	GENERAL MTRS CORP	DEB SR CONV	370442733	14256	825000	SH	DEFINED	08	825000
	GENERAL MTRS CORP	DEB SR CONV	370442741	774	32500	SH	DEFINED	08	32500
	GENESCO INC	COM	371532102	513	13775	SH	DEFINED	01	4675
9100	GENESCO INC	COM	371532102	6	153	SH	OTHER	01	
153	GENESCO INC	COM	371532102	3144	84425	SH	DEFINED	05	84425
	GENESCO INC	COM	371532102	78	2100	SH	DEFINED	08	2100
	GENESIS MICROCHIP INC DEL	COM	37184C103	2	100	SH	DEFINED	01	100
	GENESIS MICROCHIP INC DEL	COM	37184C103	264	12025	SH	DEFINED	05	12025
	GENESIS MICROCHIP INC DEL	COM	37184C103	134	6090	SH	DEFINED	08	6090
	GENESIS HEALTHCARE CORP	COM	37184D101	218	5400	SH	DEFINED	01	5100
300	GENESIS HEALTHCARE CORP	COM	37184D101	83	2050	SH	OTHER	01	2050
	GENESIS HEALTHCARE CORP	COM	37184D101	7251	179835	SH	DEFINED	05	179835
	GENESIS HEALTHCARE CORP	COM	37184D101	1114	27627	SH	DEFINED	08	27627
	GENESIS HEALTHCARE CORP	COM	37184D101	133	3300	SH	DEFINED	17	3300
	GENTEX CORP	COM	371901109	447	25680	SH	DEFINED	01	24115
1565	GENTEX CORP	COM	371901109	196	11255	SH	OTHER	01	10755
500	GENTEX CORP	COM	371901109	6347	364757	SH	DEFINED	05	364757
	GENTEX CORP	COM	371901109	870	50015	SH	DEFINED	08	50015
	GENITOPE CORP	COM	37229P507	69	10000	SH	CALL	DEFINED	08
	GENITOPE CORP	COM	37229P507	69	10000	SH	PUT	DEFINED	08
	GENLYTE GROUP INC	COM	372302109	151	3142	SH	DEFINED	01	142
3000	GENLYTE GROUP INC	COM	372302109	240	5000	SH	OTHER	01	5000
	GENLYTE GROUP INC	COM	372302109	8681	180546	SH	DEFINED	05	180546
	GENLYTE GROUP INC	COM	372302109	40	825	SH	DEFINED	08	825
	GENTA INC	COM NEW	37245M207	2	1400	SH	DEFINED	01	1400
	GENTA INC	COM NEW	37245M207	6	4000	SH	OTHER	01	4000

GENTA INC	COM NEW	37245M207	11	7010 SH	DEFINED 08	7010
GENUINE PARTS CO 2190	COM	372460105	6619	154297 SH	DEFINED 01	152107
GENUINE PARTS CO 73122	COM	372460105	9748	227236 SH	OTHER 01	154114
GENUINE PARTS CO	COM	372460105	5111	119135 SH	DEFINED 05	119135
GENUINE PARTS CO	COM	372460105	1677	39083 SH	DEFINED 08	39083
GENVEC INC	COM	37246C109	205	100000 SH	DEFINED 08	100000
GENTIVA HEALTH SERVICES INC	COM	37247A102	159	8800 SH	DEFINED 01	8800
GENTIVA HEALTH SERVICES INC 375	COM	37247A102	74	4075 SH	OTHER 01	3700
GENTIVA HEALTH SERVICES INC	COM	37247A102	6773	373790 SH	DEFINED 05	373790
GENTIVA HEALTH SERVICES INC	COM	37247A102	9	512 SH	DEFINED 08	512
GENWORTH FINL INC 85694	COM CL A	37247D106	64289	1994087 SH	DEFINED 01	1908393
GENWORTH FINL INC 68064	COM CL A	37247D106	10142	314567 SH	OTHER 01	246503
GENWORTH FINL INC 16774	COM CL A	37247D106	89886	2788034 SH	DEFINED 05	2771260
GENWORTH FINL INC	COM CL A	37247D106	4567	141652 SH	DEFINED 08	141652
GENWORTH FINL INC	COM CL A	37247D106	14	430 SH	DEFINED 13	430
GENWORTH FINL INC	COM CL A	37247D106	133	4140 SH	DEFINED 17	4140
GENZYME CORP 47209	COM	372917104	9580	133730 SH	DEFINED 01	86521
GENZYME CORP 5226	COM	372917104	8456	118034 SH	OTHER 01	112808
GENZYME CORP	COM	372917104	4098	57200 SH	PUT DEFINED 01	57200
GENZYME CORP	COM	372917104	10014	139784 SH	DEFINED 05	139784
GENZYME CORP	COM	372917104	4084	57009 SH	DEFINED 08	57009
GENZYME CORP	COM	372917104	38256	534000 SH	CALL DEFINED 08	534000
GENZYME CORP	COM	372917104	21342	297900 SH	PUT DEFINED 08	297900
GENZYME CORP	COM	372917104	7673	107100 SH	DEFINED 17	107100
GENZYME CORP	COM	372917104	3424	47800 SH	CALL DEFINED 17	47800
GENZYME CORP	COM	372917104	3424	47800 SH	PUT DEFINED 17	47800
GENZYME CORP	COM	372917104	591	8255 SH	DEFINED	8255
GENZYME CORP	NOTE 1.250%	372917AN4	102	89000 PRN	DEFINED 01	89000
GENZYME CORP	NOTE 1.250%	372917AN4	9961	8690000 PRN	DEFINED 05	8690000
GEORGIA GULF CORP 35010 200	COM PAR \$0.0	373200203	1349	56030 SH	DEFINED 01	20820
GEORGIA GULF CORP 225	COM PAR \$0.0	373200203	5	225 SH	OTHER 01	
GEORGIA GULF CORP	COM PAR \$0.0	373200203	4852	201485 SH	DEFINED 05	201485
GEORGIA GULF CORP	COM PAR \$0.0	373200203	467	19400 SH	DEFINED 08	19400
GEORGIA PAC CORP 40443	COM	373298108	17313	508312 SH	DEFINED 01	467869
GEORGIA PAC CORP 71523	COM	373298108	5227	153474 SH	OTHER 01	81951
GEORGIA PAC CORP 295350	COM	373298108	69208	2031955 SH	DEFINED 05	1736605
GEORGIA PAC CORP	COM	373298108	14593	428454 SH	DEFINED 08	428454
GEORGIA PAC CORP	COM	373298108	82	2400 SH	PUT DEFINED 08	2400
GEORGIA PAC CORP	COM	373298108	8	225 SH	DEFINED 17	225
GEORGIA PAC CORP	COM	373298108	1873	55000 SH	PUT DEFINED 17	55000
GEORGIA PAC CORP	COM	373298108	3406	100000 SH	PUT DEFINED	100000
GERBER SCIENTIFIC INC 58129	COM	373730100	456	58129 SH	DEFINED 01	
GERBER SCIENTIFIC INC 15371 586546	COM	373730100	4794	611429 SH	OTHER 01	9512
GERBER SCIENTIFIC INC	COM	373730100	648	82663 SH	DEFINED 05	82663
GERDAU S A	SPONSORED AD	373737105	16	1100 SH	DEFINED 01	1100
GERDAU S A	SPONSORED AD	373737105	1157	77500 SH	CALL DEFINED 08	77500
GETTY IMAGES INC 2865	COM	374276103	979	11383 SH	DEFINED 01	8518
GETTY IMAGES INC 100	COM	374276103	144	1675 SH	OTHER 01	1575
GETTY IMAGES INC	COM	374276103	9657	112242 SH	DEFINED 05	112242
GETTY IMAGES INC	COM	374276103	394	4580 SH	DEFINED 08	4580
GETTY RLTYP CORP NEW	COM	374297109	91	3170 SH	DEFINED 01	3170
GETTY RLTYP CORP NEW	COM	374297109	94	3270 SH	OTHER 01	3270
GETTY RLTYP CORP NEW	COM	374297109	5120	177910 SH	DEFINED 05	177910
GETTY RLTYP CORP NEW	COM	374297109	12	401 SH	DEFINED 08	401
GEVITY HR INC 78000	COM	374393106	3065	112500 SH	DEFINED 01	34500
GEVITY HR INC	COM	374393106	300	11000 SH	OTHER 01	11000
GEVITY HR INC	COM	374393106	66	2413 SH	DEFINED 08	2413
GEVITY HR INC	COM	374393106	286	10500 SH	DEFINED 17	10500
GIANT INDS INC 300	COM	374508109	26	450 SH	DEFINED 01	150
GIANT INDS INC	COM	374508109	18	300 SH	OTHER 01	300
GIANT INDS INC	COM	374508109	222	3800 SH	DEFINED 05	3800
GIANT INDS INC	COM	374508109	25	433 SH	DEFINED 08	433
GIBALTAR INDS INC	COM	374689107	329	14375 SH	DEFINED 05	14375
GIBALTAR INDS INC	COM	374689107	7	302 SH	DEFINED 08	302
GILEAD SCIENCES INC 30240 4530	COM	375558103	10230	209801 SH	DEFINED 01	175031

GILEAD SCIENCES INC 27205	COM	375558103	1327	27205 SH	OTHER	01	
GILEAD SCIENCES INC 277650	COM	375558103	32738	671402 SH	DEFINED	05	393752
GILEAD SCIENCES INC	COM	375558103	2179	44685 SH	DEFINED	08	44685
GILEAD SCIENCES INC	COM	375558103	8777	180000 SH	PUT	DEFINED	180000
GILEAD SCIENCES INC	COM	375558103	9	175 SH	DEFINED	13	175
GILLETTE CO 162002	COM	375766102	212441	3650184 SH	DEFINED	01	3488182
GILLETTE CO 187815	COM	375766102	86450	1485387 SH	OTHER	01	1297572
GILLETTE CO 143800	COM	375766102	123437	2120904 SH	DEFINED	05	1977104
GILLETTE CO	COM	375766102	32703	561906 SH	DEFINED	08	561906
GILLETTE CO	COM	375766102	2910	50000 SH	PUT	DEFINED	50000
GILLETTE CO 480	COM	375766102	70	1200 SH	DEFINED	13	720
GILLETTE CO 4693597	COM	375766102	273167	4693597 SH	OTHER	17	
GLACIER BANCORP INC NEW	COM	37637Q105	4	125 SH	DEFINED	01	125
GLACIER BANCORP INC NEW 3750	COM	37637Q105	116	3750 SH	OTHER	01	
GLACIER BANCORP INC NEW	COM	37637Q105	480	15550 SH	DEFINED	05	15550
GLACIER BANCORP INC NEW	COM	37637Q105	1	37 SH	DEFINED	08	37
GLADSTONE CAPITAL CORP	COM	376535100	3	119 SH	DEFINED	01	119
GLADSTONE CAPITAL CORP	COM	376535100	11	500 SH	OTHER	01	500
GLADSTONE CAPITAL CORP	COM	376535100	191	8450 SH	DEFINED	05	8450
GLATFELTER 14691	COM	377316104	1614	114525 SH	DEFINED	01	99834
GLATFELTER	COM	377316104	145	10291 SH	OTHER	01	10291
GLATFELTER 130745	COM	377316104	14501	1029161 SH	DEFINED	05	898416
GLATFELTER	COM	377316104	164	11622 SH	DEFINED	08	11622
GLATFELTER	COM	377316104	70	4933 SH	DEFINED	17	4933
GLAXOSMITHKLINE PLC 108212	SPONSORED AD	37733W105	110872	2162095 SH	DEFINED	01	2053883
GLAXOSMITHKLINE PLC 246328	SPONSORED AD	37733W105	47240	921213 SH	OTHER	01	674885
GLAXOSMITHKLINE PLC 2390	SPONSORED AD	37733W105	51893	1011958 SH	DEFINED	05	1009568
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	3067	59800 SH	DEFINED	08	59800
GLAXOSMITHKLINE PLC	SPONSORED AD	37733W105	27	520 SH	DEFINED	13	520
GLENAYRE TECHNOLOGIES INC	COM	377899109	6	1600 SH	DEFINED	01	1600
GLENAYRE TECHNOLOGIES INC	COM	377899109	117	32650 SH	DEFINED	05	32650
GLENBOROUGH RLTY TR INC 200	COM	37803P105	151	7843 SH	DEFINED	01	7643
GLENBOROUGH RLTY TR INC	COM	37803P105	2761	143800 SH	DEFINED	05	143800
GLENBOROUGH RLTY TR INC	COM	37803P105	178	9280 SH	DEFINED	08	9280
GLENBOROUGH RLTY TR INC 21038	PFD CV SER A	37803P204	529	21038 SH	OTHER	17	
GLIMCHER RLTY TR	SH BEN INT	379302102	78	3200 SH	DEFINED	01	3200
GLIMCHER RLTY TR 5000	SH BEN INT	379302102	249	10176 SH	OTHER	01	5176
GLIMCHER RLTY TR	SH BEN INT	379302102	22	900 SH	DEFINED	08	900
GLIMCHER RLTY TR	SH BEN INT	379302102	565	23107 SH	DEFINED	17	23107
GLOBAL INDS LTD	COM	379336100	18	1200 SH	DEFINED	01	1200
GLOBAL INDS LTD	COM	379336100	480	32575 SH	DEFINED	05	32575
GLOBAL INDS LTD	COM	379336100	31	2100 SH	DEFINED	08	2100
GLOBAL INDS LTD	COM	379336100	76	5176 SH	DEFINED	17	5176
GLOBAL IMAGING SYSTEMS 17781 6055	COM	37934A100	1762	51744 SH	DEFINED	01	27908
GLOBAL IMAGING SYSTEMS 4189	COM	37934A100	143	4189 SH	OTHER	01	
GLOBAL IMAGING SYSTEMS	COM	37934A100	11901	349521 SH	DEFINED	05	349521
GLOBAL IMAGING SYSTEMS	COM	37934A100	39	1153 SH	DEFINED	08	1153
GLOBAL PMTS INC 12670 2822	COM	37940X102	3802	48918 SH	DEFINED	01	33426
GLOBAL PMTS INC 2480	COM	37940X102	193	2480 SH	OTHER	01	
GLOBAL PMTS INC	COM	37940X102	22421	288482 SH	DEFINED	05	288482
GLOBAL PMTS INC	COM	37940X102	412	5300 SH	DEFINED	08	5300
GLOBAL POWER EQUIPMENT INC	COM	37941P108	70	9825 SH	DEFINED	05	9825
GLOBAL POWER EQUIPMENT INC	COM	37941P108	11	1500 SH	DEFINED	08	1500
GLOBAL SIGNAL INC	COM	37944Q103	1521	34000 SH	DEFINED	01	34000
GLOBAL SIGNAL INC	COM	37944Q103	162	3630 SH	DEFINED	05	3630
GLOBECOMM SYSTEMS INC	COM	37956X103	38	4810 SH	DEFINED	01	4810
GLOBECOMM SYSTEMS INC	COM	37956X103	118	15000 SH	DEFINED	05	15000
GLOBESPAN INC	NOTE 5.250%	379571AB8	5918	6000000 PRN	DEFINED	08	6000000
GLOBETEL COMMUNICATIONS CORP	COM NEW	37958F209	52	35600 SH	DEFINED	05	35600
GOLD BANC CORP INC 9400	COM	379907108	2551	171178 SH	DEFINED	01	161778
GOLD BANC CORP INC 1450	COM	379907108	22	1450 SH	OTHER	01	
GOLD BANC CORP INC	COM	379907108	2431	163150 SH	DEFINED	05	163150
GOLD BANC CORP INC	COM	379907108	39	2610 SH	DEFINED	08	2610



GOLD BANC CORP INC	COM	379907108	316	21180	SH	DEFINED	17	21180	
GMX RES INC	COM	38011M108	1889	71890	SH	DEFINED	05	71890	
GOLD FIELDS LTD NEW	SPONSORED AD	38059T106	14257	981200	SH	DEFINED	01	981200	
GOLD FIELDS LTD NEW 292	SPONSORED AD	38059T106	4	292	SH	OTHER	01		
GOLD KIST INC	COM	380614107	613	31375	SH	DEFINED	05	31375	
GOLD KIST INC	COM	380614107	78	4000	SH	DEFINED	08	4000	
GOLDCORP INC NEW 200	COM	380956409	208	10373	SH	DEFINED	01	10173	
GOLDCORP INC NEW	COM	380956409	674	33650	SH	OTHER	01	33650	
GOLDEN TELECOM INC	COM	38122G107	208	6600	SH	DEFINED	05	6600	
GOLDEN TELECOM INC	COM	38122G107	22	700	SH	DEFINED	08	700	
GOLDEN WEST FINL CORP DEL 17805	COM	381317106	7060	118868	SH	DEFINED	01	101063	
GOLDEN WEST FINL CORP DEL 1965	COM	381317106	3095	52120	SH	OTHER	01	50155	
GOLDEN WEST FINL CORP DEL 375	COM	381317106	103121	1736344	SH	DEFINED	05	1735969	
GOLDEN WEST FINL CORP DEL	COM	381317106	1746	29393	SH	DEFINED	08	29393	
GOLDEN WEST FINL CORP DEL	COM	381317106	1485	25000	SH	CALL	DEFINED	08	25000
GOLDEN WEST FINL CORP DEL	COM	381317106	323	5431	SH	DEFINED	17	5431	
GOLDMAN SACHS GROUP INC 22762	COM	38141G104	46805	384971	SH	DEFINED	01	362209	
GOLDMAN SACHS GROUP INC 35351	COM	38141G104	12432	102252	SH	OTHER	01	66901	
GOLDMAN SACHS GROUP INC	COM	38141G104	20669	170000	SH	PUT	DEFINED	01	170000
GOLDMAN SACHS GROUP INC 98035	COM	38141G104	154537	1271075	SH	DEFINED	05	1173040	
GOLDMAN SACHS GROUP INC	COM	38141G104	5544	45600	SH	DEFINED	08	45600	
GOLDMAN SACHS GROUP INC	COM	38141G104	62784	516400	SH	CALL	DEFINED	08	516400
GOLDMAN SACHS GROUP INC	COM	38141G104	47538	391000	SH	PUT	DEFINED	08	391000
GOLDMAN SACHS GROUP INC	COM	38141G104	28	230	SH	DEFINED	13	230	
GOLDMAN SACHS GROUP INC	COM	38141G104	11818	97200	SH	CALL	DEFINED	17	97200
GOLDMAN SACHS GROUP INC	COM	38141G104	10638	87500	SH	PUT	DEFINED	17	87500
GOLDMAN SACHS GROUP INC	COM	38141G104	302	2480	SH	DEFINED		2480	
GOODRICH CORP 11670	COM	382388106	17545	395688	SH	DEFINED	01	384018	
GOODRICH CORP 2280	COM	382388106	606	13660	SH	OTHER	01	11380	
GOODRICH CORP 865	COM	382388106	117421	2648185	SH	DEFINED	05	2647320	
GOODRICH CORP	COM	382388106	818	18457	SH	DEFINED	08	18457	
GOODYEAR TIRE & RUBR CO 20590	COM	382550101	494	31665	SH	DEFINED	01	11075	
GOODYEAR TIRE & RUBR CO 625	COM	382550101	520	33372	SH	OTHER	01	32747	
GOODYEAR TIRE & RUBR CO	COM	382550101	1475	94582	SH	DEFINED	05	94582	
GOODYEAR TIRE & RUBR CO	COM	382550101	908	58228	SH	DEFINED	08	58228	
GOODYEAR TIRE & RUBR CO	COM	382550101	1481	95000	SH	CALL	DEFINED	08	95000
GOODYEAR TIRE & RUBR CO	COM	382550101	3742	240000	SH	PUT	DEFINED	08	240000
GOODYS FAMILY CLOTHING INC	COM	382588101	18	2325	SH	DEFINED	01	2325	
GOODYS FAMILY CLOTHING INC 75	COM	382588101	7	946	SH	OTHER	01	871	
GOODYS FAMILY CLOTHING INC	COM	382588101	557	73575	SH	DEFINED	05	73575	
GOODYS FAMILY CLOTHING INC	COM	382588101	33	4300	SH	DEFINED	08	4300	
GOODYS FAMILY CLOTHING INC	COM	382588101	458	60450	SH	DEFINED	17	60450	
GOOGLE INC 15960	CL A	38259P508	12294	38849	SH	DEFINED	01	22889	
GOOGLE INC 150	CL A	38259P508	2646	8362	SH	OTHER	01	8212	
GOOGLE INC	CL A	38259P508	23735	75000	SH	PUT	DEFINED	01	75000
GOOGLE INC 1300	CL A	38259P508	21285	67260	SH	DEFINED	05	65960	
GOOGLE INC	CL A	38259P508	715	2260	SH	DEFINED	08	2260	
GOOGLE INC	CL A	38259P508	41	130	SH	DEFINED	13	130	
GOOGLE INC	CL A	38259P508	40111	126749	SH	DEFINED	17	126749	
GORMAN RUPP CO 233837	COM	383082104	5624	233837	SH	OTHER	01		
GORMAN RUPP CO	COM	383082104	175	7275	SH	DEFINED	05	7275	
GORMAN RUPP CO	COM	383082104	17	700	SH	DEFINED	08	700	
GOVERNMENT PPTYS TR INC	COM	38374W107	161	16425	SH	DEFINED	05	16425	
GRACE W R & CO DEL NEW 300	COM	38388F108	21	2336	SH	DEFINED	01	2036	
GRACE W R & CO DEL NEW 456	COM	38388F108	6	656	SH	OTHER	01	200	
GRACE W R & CO DEL NEW	COM	38388F108	258	28775	SH	DEFINED	05	28775	
GRACE W R & CO DEL NEW	COM	38388F108	895	100000	SH	DEFINED	08	100000	
GRACO INC 700	COM	384109104	506	14747	SH	DEFINED	01	14047	
GRACO INC 250	COM	384109104	118	3432	SH	OTHER	01	3182	
GRACO INC	COM	384109104	5489	160134	SH	DEFINED	05	160134	
GRACO INC	COM	384109104	581	16958	SH	DEFINED	08	16958	
GRAFTECH INTL LTD 20818	COM	384313102	962	177100	SH	DEFINED	01	156282	

GRAFTECH INTL LTD 276100	COM	384313102	5519	1016400	SH	DEFINED 05	740300
GRAFTECH INTL LTD	COM	384313102	24	4400	SH	DEFINED 08	4400
GRAINGER W W INC 113218	COM	384802104	7161	113819	SH	DEFINED 01	601
GRAINGER W W INC 4733 1040223	COM	384802104	76828	1221047	SH	OTHER 01	176091
GRAINGER W W INC	COM	384802104	3189	50681	SH	DEFINED 05	50681
GRAINGER W W INC	COM	384802104	1518	24127	SH	DEFINED 08	24127
GRAMERCY CAP CORP 7350	COM	384871109	1913	79850	SH	DEFINED 01	72500
GRAMERCY CAP CORP 89100	COM	384871109	9576	399650	SH	DEFINED 05	310550
GRANITE CONSTR INC 1120	COM	387328107	263	6885	SH	DEFINED 01	5765
GRANITE CONSTR INC	COM	387328107	24	620	SH	OTHER 01	620
GRANITE CONSTR INC	COM	387328107	3988	104288	SH	DEFINED 05	104288
GRANITE CONSTR INC	COM	387328107	214	5600	SH	DEFINED 08	5600
GRANT PRIDECO INC 9185	COM	38821G101	1802	44320	SH	DEFINED 01	35135
GRANT PRIDECO INC 1175	COM	38821G101	262	6435	SH	OTHER 01	5260
GRANT PRIDECO INC	COM	38821G101	17351	426831	SH	DEFINED 05	426831
GRANT PRIDECO INC	COM	38821G101	1236	30400	SH	DEFINED 08	30400
GRAPHIC PACKAGING CORP DEL	COM	388688103	145	51675	SH	DEFINED 05	51675
GRAY TELEVISION INC	COM	389375106	363	34300	SH	DEFINED 05	34300
GRAY TELEVISION INC	COM	389375106	41	3879	SH	DEFINED 08	3879
GREAT ATLANTIC & PAC TEA INC	COM	390064103	57	2025	SH	DEFINED 01	2025
GREAT ATLANTIC & PAC TEA INC 113	COM	390064103	21	744	SH	OTHER 01	631
GREAT ATLANTIC & PAC TEA INC	COM	390064103	1775	62600	SH	DEFINED 05	62600
GREAT ATLANTIC & PAC TEA INC	COM	390064103	3206	113052	SH	DEFINED 08	113052
GREAT ATLANTIC & PAC TEA INC	COM	390064103	2411	85000	SH	CALL DEFINED 08	85000
GREAT ATLANTIC & PAC TEA INC	COM	390064103	2411	85000	SH	PUT DEFINED 08	85000
GREAT PLAINS ENERGY INC 4240	COM	391164100	63404	2119839	SH	DEFINED 01	2115599
GREAT PLAINS ENERGY INC 36375	COM	391164100	1647	55067	SH	OTHER 01	18692
GREAT PLAINS ENERGY INC	COM	391164100	5213	174291	SH	DEFINED 05	174291
GREAT PLAINS ENERGY INC	COM	391164100	598	20001	SH	DEFINED 08	20001
GREAT WOLF RESORTS INC 626	COM	391523107	6	626	SH	DEFINED 01	
GREAT WOLF RESORTS INC	COM	391523107	2819	272674	SH	DEFINED 05	272674
GREAT WOLF RESORTS INC	COM	391523107	1	63	SH	DEFINED 08	63
GREAT WOLF RESORTS INC	COM	391523107	809	78243	SH	DEFINED 17	78243
GREATBATCH INC	COM	39153L106	8720	317781	SH	DEFINED 05	317781
GREATBATCH INC	COM	39153L106	185	6731	SH	DEFINED 08	6731
GREATER BAY BANCORP 505	COM	391648102	407	16515	SH	DEFINED 01	16010
GREATER BAY BANCORP	COM	391648102	71	2895	SH	OTHER 01	2895
GREATER BAY BANCORP	COM	391648102	8561	347425	SH	DEFINED 05	347425
GREATER BAY BANCORP	COM	391648102	283	11491	SH	DEFINED 08	11491
GREEN MOUNTAIN PWR CORP 2500	COM	393154109	222	6733	SH	DEFINED 01	4233
GREEN MOUNTAIN PWR CORP 2500	COM	393154109	82	2500	SH	OTHER 01	
GREEN MOUNTAIN PWR CORP	COM	393154109	652	19800	SH	DEFINED 05	19800
GREEN MOUNTAIN PWR CORP	COM	393154109	7	225	SH	DEFINED 08	225
GREENBRIER COS INC	COM	393657101	73	2200	SH	DEFINED 01	2200
GREENBRIER COS INC	COM	393657101	17	500	SH	OTHER 01	500
GREENBRIER COS INC	COM	393657101	2044	61500	SH	DEFINED 05	61500
GREENBRIER COS INC	COM	393657101	47	1400	SH	DEFINED 08	1400
GREIF INC 4650	CL A	397624107	2528	42058	SH	DEFINED 01	37408
GREIF INC	CL A	397624107	120	2000	SH	OTHER 01	2000
GREIF INC 69400	CL A	397624107	25273	420515	SH	DEFINED 05	351115
GREIF INC	CL A	397624107	70	1171	SH	DEFINED 08	1171
GREY WOLF INC	COM	397888108	225	26660	SH	DEFINED 01	26660
GREY WOLF INC 300	COM	397888108	216	25630	SH	OTHER 01	25330
GREY WOLF INC	COM	397888108	11778	1397120	SH	DEFINED 05	1397120
GREY WOLF INC	COM	397888108		25	SH	DEFINED 08	25
GREY WOLF INC	NOTE	3.750% 397888AD0	8602	6205000	PRN	DEFINED 08	6205000
GREY WOLF INC	FRNT	397888AF5	7565	5150000	PRN	DEFINED 08	5150000
GRIFFON CORP 21635	COM	398433102	727	29572	SH	DEFINED 01	7937
GRIFFON CORP 165	COM	398433102	4	165	SH	OTHER 01	
GRIFFON CORP	COM	398433102	3068	124725	SH	DEFINED 05	124725
GRIFFON CORP	COM	398433102	536	21790	SH	DEFINED 08	21790
GROUP 1 AUTOMOTIVE INC 19200	COM	398905109	714	25875	SH	DEFINED 01	6675
GROUP 1 AUTOMOTIVE INC	COM	398905109	2770	100375	SH	DEFINED 05	100375
GROUP 1 AUTOMOTIVE INC	COM	398905109	89	3224	SH	DEFINED 08	3224

GRUPE DANONE	SPONSORED AD	399449107	4	205	SH	DEFINED	01	205	
GRUPE DANONE	SPONSORED AD	399449107	26	1200	SH	OTHER	01	1200	
GRUPE DANONE	SPONSORED AD	399449107	5537	254000	SH	DEFINED	08	254000	
GRUPO TELEVISIA SA DE CV 4315	SP ADR REP O	40049J206	1040	14505	SH	DEFINED	01	10190	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	10	140	SH	OTHER	01	140	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	10016	139667	SH	DEFINED	05	139667	
GRUPO TELEVISIA SA DE CV	SP ADR REP O	40049J206	1083	15104	SH	DEFINED	17	15104	
GTECH HLDGS CORP 4670	COM	400518106	3180	99203	SH	DEFINED	01	94533	
GTECH HLDGS CORP 350	COM	400518106	192	5999	SH	OTHER	01	5649	
GTECH HLDGS CORP	COM	400518106	12805	399416	SH	DEFINED	05	399416	
GTECH HLDGS CORP	COM	400518106	1047	32652	SH	DEFINED	08	32652	
GTECH HLDGS CORP	COM	400518106	5851	182500	SH	CALL	DEFINED	08	182500
GTECH HLDGS CORP	COM	400518106	210	6562	SH	DEFINED	17	6562	
GUIDANT CORP 8535	COM	401698105	191504	2779857	SH	DEFINED	01	2771322	
GUIDANT CORP 16603	COM	401698105	5042	73196	SH	OTHER	01	56593	
GUIDANT CORP	COM	401698105	12363	179462	SH	DEFINED	05	179462	
GUIDANT CORP	COM	401698105	2621	38053	SH	DEFINED	08	38053	
GUIDANT CORP	COM	401698105	35409	514000	SH	CALL	DEFINED	08	514000
GUIDANT CORP 1492500	COM	401698105	102818	1492500	SH	OTHER	17		
GUILFORD PHARMACEUTICALS INC	COM	401829106	86	23436	SH	DEFINED	01	23436	
GUILFORD PHARMACEUTICALS INC	COM	401829106	4	1000	SH	OTHER	01	1000	
GUILFORD PHARMACEUTICALS INC	COM	401829106	21	5773	SH	DEFINED	08	5773	
GUITAR CTR MGMT INC 3070	COM	402040109	671	12149	SH	DEFINED	01	9079	
GUITAR CTR MGMT INC	COM	402040109	7691	139305	SH	DEFINED	05	139305	
GUITAR CTR MGMT INC	COM	402040109	97	1755	SH	DEFINED	08	1755	
GULFMARK OFFSHORE INC 9800	COM	402629109	4579	141890	SH	DEFINED	01	132090	
GULFMARK OFFSHORE INC	COM	402629109	39	1200	SH	OTHER	01	1200	
GULFMARK OFFSHORE INC 157700	COM	402629109	15319	474700	SH	DEFINED	05	317000	
GYMBOREE CORP 14800	COM	403777105	2456	180050	SH	DEFINED	01	165250	
GYMBOREE CORP 176700	COM	403777105	12418	910400	SH	DEFINED	05	733700	
GYMBOREE CORP	COM	403777105	92	6753	SH	DEFINED	08	6753	
GYRODYNE CO AMER INC	COM	403820103	605	13747	SH	DEFINED	01	13747	
H & Q HEALTHCARE FD 9408	SH BEN INT	404052102	188	10081	SH	OTHER	01	673	
HCA INC 37499	COM	404119109	21605	450849	SH	DEFINED	01	413350	
HCA INC 18618	COM	404119109	3374	70405	SH	OTHER	01	51787	
HCA INC 300	COM	404119109	34330	716400	SH	DEFINED	05	716100	
HCA INC	COM	404119109	17510	365391	SH	DEFINED	08	365391	
HCA INC	COM	404119109	3973	82900	SH	CALL	DEFINED	08	82900
HCA INC	COM	404119109	18833	393000	SH	PUT	DEFINED	08	393000
HCA INC	COM	404119109	192	4000	SH	DEFINED	17	4000	
HCC INS HLDGS INC 3882	COM	404132102	493	17297	SH	DEFINED	01	13415	
HCC INS HLDGS INC 1100	COM	404132102	142	4982	SH	OTHER	01	3882	
HCC INS HLDGS INC	COM	404132102	7058	247396	SH	DEFINED	05	247396	
HCC INS HLDGS INC	COM	404132102	812	28458	SH	DEFINED	08	28458	
HDFC BANK LTD 2500	ADR REPS 3 S	40415F101	128	2500	SH	DEFINED	01		
HDFC BANK LTD 3500	ADR REPS 3 S	40415F101	179	3500	SH	OTHER	01		
HNI CORP 555	COM	404251100	507	8425	SH	DEFINED	01	7870	
HNI CORP 225	COM	404251100	73	1220	SH	OTHER	01	995	
HNI CORP	COM	404251100	7779	129172	SH	DEFINED	05	129172	
HNI CORP	COM	404251100	962	15979	SH	DEFINED	08	15979	
HMS HLDGS CORP 17350	COM	40425J101	1455	211800	SH	DEFINED	01	194450	
HMS HLDGS CORP 317900	COM	40425J101	4422	643700	SH	DEFINED	05	325800	
HRPT PPTYS TR 1200	COM SH BEN I	40426W101	280	22586	SH	DEFINED	01	21386	
HRPT PPTYS TR 4468	COM SH BEN I	40426W101	237	19132	SH	OTHER	01	14664	
HRPT PPTYS TR	COM SH BEN I	40426W101	1	100	SH	DEFINED	05	100	
HSBC HLDGS PLC 10139	SPON ADR NEW	404280406	7630	93936	SH	DEFINED	01	83797	
HSBC HLDGS PLC 55322	SPON ADR NEW	404280406	10580	130252	SH	OTHER	01	74930	
HSBC HLDGS PLC	SPON ADR NEW	404280406	9096	111975	SH	DEFINED	05	111975	

HSBC HLDGS PLC	SPON	ADR NEW	404280406	244	3000 SH	PUT	DEFINED 08	3000
HAEMONETICS CORP 6650 8365	COM		405024100	1486	31260 SH		DEFINED 01	16245
HAEMONETICS CORP 4260	COM		405024100	202	4260 SH		OTHER 01	
HAEMONETICS CORP 25200	COM		405024100	24304	511330 SH		DEFINED 05	486130
HAEMONETICS CORP	COM		405024100	48	1000 SH		DEFINED 08	1000
HAEMONETICS CORP	COM		405024100	190	4000 SH	CALL	DEFINED 08	4000
HAGGAR CORP 1827	COM		405173105	86	3029 SH		DEFINED 01	1202
HAGGAR CORP 175	COM		405173105	5	175 SH		OTHER 01	
HAGGAR CORP	COM		405173105	501	17625 SH		DEFINED 05	17625
HAGGAR CORP	COM		405173105	13	464 SH		DEFINED 08	464
HAIN CELESTIAL GROUP INC 700	COM		405217100	300	15477 SH		DEFINED 01	14777
HAIN CELESTIAL GROUP INC 455	COM		405217100	106	5442 SH		OTHER 01	4987
HAIN CELESTIAL GROUP INC	COM		405217100	6208	320025 SH		DEFINED 05	320025
HALLIBURTON CO 65479	COM		406216101	48895	713584 SH		DEFINED 01	648105
HALLIBURTON CO 48813	COM		406216101	11954	174460 SH		OTHER 01	125647
HALLIBURTON CO 2790	COM		406216101	153973	2247124 SH		DEFINED 05	2244334
HALLIBURTON CO	COM		406216101	3874	56532 SH		DEFINED 08	56532
HALLIBURTON CO	COM		406216101	3426	50000 SH	CALL	DEFINED 08	50000
HALLIBURTON CO	COM		406216101	10963	160000 SH	PUT	DEFINED 08	160000
HALLIBURTON CO	COM		406216101	24	350 SH		DEFINED 13	350
HALLIBURTON CO	COM		406216101	440	6423 SH		DEFINED 17	6423
HALLIBURTON CO 626000	COM		406216101	42894	626000 SH		OTHER 17	
HALLIBURTON CO	COM		406216101	6852	100000 SH	CALL	DEFINED 17	100000
HALLIBURTON CO	COM		406216101	20556	300000 SH	PUT	DEFINED 17	300000
HALLIBURTON CO	NOTE	3.125%	406216AM3	152	81000 PRN		DEFINED 01	81000
HALLIBURTON CO	NOTE	3.125%	406216AM3	16430	8745000 PRN		DEFINED 05	8745000
HALLIBURTON CO	NOTE	3.125%	406216AM3	2583	1375000 PRN		DEFINED 08	1375000
HAMPSHIRE GROUP LTD	COM		408859106	120	5100 SH		DEFINED 01	5100
HAMPSHIRE GROUP LTD	COM		408859106	85	3600 SH		OTHER 01	3600
HAMPSHIRE GROUP LTD	COM		408859106	6780	287270 SH		DEFINED 05	287270
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT		409735107	73	7804 SH		DEFINED 01	7804
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT		409735107	38	4000 SH		OTHER 01	4000
HANCOCK FABRICS INC 13492	COM		409900107	932	138475 SH		DEFINED 01	124983
HANCOCK FABRICS INC 202350	COM		409900107	5299	787350 SH		DEFINED 05	585000
HANCOCK FABRICS INC	COM		409900107	53	7939 SH		DEFINED 08	7939
HANCOCK HLDG CO	COM		410120109	72	2118 SH		DEFINED 01	2118
HANCOCK HLDG CO	COM		410120109	48	1395 SH		OTHER 01	1395
HANCOCK HLDG CO	COM		410120109	4441	130095 SH		DEFINED 05	130095
HANCOCK HLDG CO	COM		410120109	113	3300 SH		DEFINED 08	3300
HANDLEMAN CO DEL	COM		410252100	14	1100 SH		DEFINED 01	1100
HANDLEMAN CO DEL	COM		410252100	218	17300 SH		DEFINED 05	17300
HANDLEMAN CO DEL	COM		410252100	43	3400 SH		DEFINED 08	3400
HANGER ORTHOPEDIC GROUP INC	COM NEW		41043F208	5	600 SH		OTHER 01	600
HANGER ORTHOPEDIC GROUP INC	COM NEW		41043F208	87	11259 SH		DEFINED 08	11259
HANMI FINL CORP 600	COM		410495105	11	600 SH		OTHER 01	
HANMI FINL CORP	COM		410495105	394	21950 SH		DEFINED 05	21950
HANMI FINL CORP	COM		410495105	113	6279 SH		DEFINED 08	6279
HANOVER COMPRESSOR CO 825	COM		410768105	199	14327 SH		DEFINED 01	13502
HANOVER COMPRESSOR CO 175	COM		410768105	14	1000 SH		OTHER 01	825
HANOVER COMPRESSOR CO	COM		410768105	3655	263685 SH		DEFINED 05	263685
HANOVER COMPRESSOR CO	COM		410768105	315	22700 SH		DEFINED 08	22700
HANOVER COMPRESSOR CO	COM		410768105	292	21049 SH		DEFINED 17	21049
HANOVER COMPRESSOR CO	NOTE	4.750%	410768AE5	17	15000 PRN		DEFINED 01	15000
HANOVER COMPRESSOR CO	NOTE	4.750%	410768AE5	2749	2460000 PRN		DEFINED 05	2460000
HANSEN NAT CORP 5000	COM		411310105	245	5200 SH		OTHER 01	200
HANSEN NAT CORP	COM		411310105	952	20222 SH		DEFINED 08	20222
HARBOR FLA BANCSHARES INC	COM		411901101	345	9499 SH		DEFINED 01	9499
HARBOR FLA BANCSHARES INC	COM		411901101	186	5125 SH		DEFINED 05	5125
HARBOR FLA BANCSHARES INC	COM		411901101	51	1401 SH		DEFINED 08	1401
HARLAND JOHN H CO 23140	COM		412693103	1517	34165 SH		DEFINED 01	11025
HARLAND JOHN H CO 27	COM		412693103	1	27 SH		OTHER 01	
HARLAND JOHN H CO	COM		412693103	6888	155140 SH		DEFINED 05	155140
HARLAND JOHN H CO	COM		412693103	177	3981 SH		DEFINED 08	3981
HARLEY DAVIDSON INC 28430	COM		412822108	18632	384644 SH		DEFINED 01	356214
HARLEY DAVIDSON INC	COM		412822108	11832	244266 SH		OTHER 01	152951

91315								
HARLEY DAVIDSON INC 305250	COM	412822108	34671	715751	SH		DEFINED 05	410501
HARLEY DAVIDSON INC	COM	412822108	2688	55481	SH		DEFINED 08	55481
HARLEY DAVIDSON INC	COM	412822108	1996	41200	SH	CALL	DEFINED 08	41200
HARLEY DAVIDSON INC	COM	412822108	3565	73600	SH	PUT	DEFINED 08	73600
HARLEY DAVIDSON INC	COM	412822108	7	148	SH		OTHER 13	148
HARLEYSVILLE GROUP INC	COM	412824104	96	4000	SH		DEFINED 01	4000
HARLEYSVILLE GROUP INC	COM	412824104	77	3200	SH		OTHER 01	3200
HARLEYSVILLE GROUP INC	COM	412824104	5658	235740	SH		DEFINED 05	235740
HARLEYSVILLE GROUP INC	COM	412824104	12	488	SH		DEFINED 08	488
HARLEYSVILLE NATL CORP PA	COM	412850109	42	1900	SH		DEFINED 01	1900
HARLEYSVILLE NATL CORP PA	COM	412850109	88	4029	SH		OTHER 01	4029
HARLEYSVILLE NATL CORP PA	COM	412850109	232	10580	SH		DEFINED 05	10580
HARMAN INTL INDS INC 12372	COM	413086109	2624	25655	SH		DEFINED 01	13283
HARMAN INTL INDS INC 600	COM	413086109	540	5280	SH		OTHER 01	4680
HARMAN INTL INDS INC	COM	413086109	15774	154240	SH		DEFINED 05	154240
HARMAN INTL INDS INC	COM	413086109	2142	20942	SH		DEFINED 08	20942
HARMAN INTL INDS INC	COM	413086109	1183	11572	SH		DEFINED 17	11572
HARMONIC INC	COM	413160102	96	16500	SH		DEFINED 01	16500
HARMONIC INC	COM	413160102	12	2079	SH		OTHER 01	2079
HARMONIC INC	COM	413160102	1393	239350	SH		DEFINED 05	239350
HAROLDS STORES INC	COM	413353103	12	12400	SH		DEFINED 01	12400
HARRAHS ENTMT INC 4590	COM	413619107	4654	71393	SH		DEFINED 01	66803
HARRAHS ENTMT INC 2484	COM	413619107	788	12093	SH		OTHER 01	9609
HARRAHS ENTMT INC 235	COM	413619107	51828	795029	SH		DEFINED 05	794794
HARRAHS ENTMT INC	COM	413619107	1800	27615	SH		DEFINED 08	27615
HARRAHS ENTMT INC	COM	413619107	14603	224000	SH	CALL	DEFINED 08	224000
HARRAHS ENTMT INC	COM	413619107	1704	26134	SH		DEFINED 17	26134
HARRIS CORP DEL 8770	COM	413875105	4853	116104	SH		DEFINED 01	107334
HARRIS CORP DEL 2824	COM	413875105	963	23044	SH		OTHER 01	20220
HARRIS CORP DEL	COM	413875105	16649	398313	SH		DEFINED 05	398313
HARRIS CORP DEL	COM	413875105	1751	41900	SH		DEFINED 08	41900
HARRIS INTERACTIVE INC	COM	414549105	145	34000	SH		DEFINED 01	34000
HARRIS INTERACTIVE INC	COM	414549105	59	13775	SH		DEFINED 05	13775
HARSCO CORP 960	COM	415864107	3690	56275	SH		DEFINED 01	55315
HARSCO CORP 5041	COM	415864107	633	9658	SH		OTHER 01	4617
HARSCO CORP 6000	COM	415864107	22955	350088	SH		DEFINED 05	344088
HARSCO CORP	COM	415864107	864	13171	SH		DEFINED 08	13171
HARTE-HANKS INC 595	COM	416196103	256	9675	SH		DEFINED 01	9080
HARTE-HANKS INC 1185	COM	416196103	55	2080	SH		OTHER 01	895
HARTE-HANKS INC	COM	416196103	3583	135579	SH		DEFINED 05	135579
HARTE-HANKS INC	COM	416196103	696	26346	SH		DEFINED 08	26346
HARTFORD FINL SVCS GROUP INC 136239	COM	416515104	224617	2910681	SH		DEFINED 01	2774442
HARTFORD FINL SVCS GROUP INC 187222	COM	416515104	57678	747409	SH		OTHER 01	560187
HARTFORD FINL SVCS GROUP INC 76255	COM	416515104	158777	2057492	SH		DEFINED 05	1981237
HARTFORD FINL SVCS GROUP INC	COM	416515104	2327	30157	SH		DEFINED 08	30157
HARTFORD FINL SVCS GROUP INC 180	COM	416515104	61	790	SH		DEFINED 13	610
HARTMARX CORP	COM	417119104	13	2000	SH		DEFINED 01	2000
HARTMARX CORP	COM	417119104	134	20475	SH		DEFINED 05	20475
HARTMARX CORP	COM	417119104	5	828	SH		DEFINED 08	828
HARVEST NATURAL RESOURCES IN	COM	41754V103	69	6400	SH		DEFINED 01	6400
HARVEST NATURAL RESOURCES IN	COM	41754V103	48	4500	SH		OTHER 01	4500
HARVEST NATURAL RESOURCES IN	COM	41754V103	4165	388160	SH		DEFINED 05	388160
HARVEST NATURAL RESOURCES IN	COM	41754V103	4	341	SH		DEFINED 08	341
HASBRO INC 3240	COM	418056107	1033	52589	SH		DEFINED 01	49349
HASBRO INC 600	COM	418056107	158	8027	SH		OTHER 01	7427
HASBRO INC	COM	418056107	3995	203299	SH		DEFINED 05	203299
HASBRO INC	COM	418056107	597	30387	SH		DEFINED 08	30387
HASBRO INC	COM	418056107	39	2000	SH	PUT	DEFINED 08	2000
HAVERTY FURNITURE INC 11500	COM	419596101	1733	141721	SH		DEFINED 01	130221
HAVERTY FURNITURE INC 9200	COM	419596101	113	9200	SH		OTHER 01	
HAVERTY FURNITURE INC 60900	COM	419596101	4352	355850	SH		DEFINED 05	294950
HAVERTY FURNITURE INC	COM	419596101	2	154	SH		DEFINED 08	154

HAVERTY FURNITURE INC	CL A	419596200	224	18683 SH	DEFINED 01	18683
HAVERTY FURNITURE INC 211004	CL A	419596200	2534	211004 SH	OTHER 01	
HAWAIIAN ELEC INDUSTRIES 6455	COM	419870100	57173	2050664 SH	DEFINED 01	2044209
HAWAIIAN ELEC INDUSTRIES 400	COM	419870100	324	11635 SH	OTHER 01	11235
HAWAIIAN ELEC INDUSTRIES	COM	419870100	19474	698506 SH	DEFINED 05	698506
HAWAIIAN ELEC INDUSTRIES	COM	419870100	648	23241 SH	DEFINED 08	23241
HAYES LEMMERZ INTL INC 9300	COM NEW	420781304	176	39350 SH	DEFINED 05	30050
HAYES LEMMERZ INTL INC	COM NEW	420781304	37	8336 SH	DEFINED 08	8336
HEALTHCARE SVCS GRP INC 900	COM	421906108	288	14938 SH	DEFINED 01	14038
HEALTHCARE SVCS GRP INC 525	COM	421906108	76	3951 SH	OTHER 01	3426
HEALTHCARE SVCS GRP INC	COM	421906108	6968	361983 SH	DEFINED 05	361983
HEALTHCARE SVCS GRP INC	COM	421906108	32	1664 SH	DEFINED 08	1664
HEALTH CARE PPTY INVS INC 34600	COM	421915109	3500	129692 SH	DEFINED 01	95092
HEALTH CARE PPTY INVS INC 9918	COM	421915109	1922	71228 SH	OTHER 01	61310
HEALTH CARE PPTY INVS INC	COM	421915109	24	900 SH	DEFINED 05	900
HEALTH CARE PPTY INVS INC	COM	421915109	28	1036 SH	DEFINED 08	1036
HEALTH MGMT ASSOC INC NEW 1255	CL A	421933102	1496	63752 SH	DEFINED 01	62497
HEALTH MGMT ASSOC INC NEW 4855	CL A	421933102	188	8005 SH	OTHER 01	3150
HEALTH MGMT ASSOC INC NEW 1600	CL A	421933102	9992	425747 SH	DEFINED 05	424147
HEALTH MGMT ASSOC INC NEW	CL A	421933102	3171	135111 SH	DEFINED 08	135111
HEALTH MGMT ASSOC INC NEW	NOTE	421933AG7	756	857000 PRN	DEFINED 08	857000
HEALTHCARE RLTY TR 601	COM	421946104	24	601 SH	DEFINED 01	
HEALTHCARE RLTY TR 278 18779	COM	421946104	1015	25277 SH	OTHER 01	6220
HEALTHCARE RLTY TR	COM	421946104	71	1772 SH	DEFINED 08	1772
HEADWATERS INC 700	COM	42210P102	242	6480 SH	DEFINED 01	5780
HEADWATERS INC 500	COM	42210P102	71	1900 SH	OTHER 01	1400
HEADWATERS INC	COM	42210P102	5075	135700 SH	DEFINED 05	135700
HEADWATERS INC	COM	42210P102	295	7900 SH	DEFINED 08	7900
HEALTH CARE REIT INC 200	COM	42217K106	287	7750 SH	DEFINED 01	7550
HEALTH CARE REIT INC 3900	COM	42217K106	273	7360 SH	OTHER 01	3460
HEALTH CARE REIT INC	COM	42217K106	60	1631 SH	DEFINED 08	1631
HEALTHEXTRAS INC 26780	COM	422211102	842	39394 SH	DEFINED 01	12614
HEALTHEXTRAS INC 1150	COM	422211102	215	10053 SH	OTHER 01	8903
HEALTHEXTRAS INC	COM	422211102	11883	555820 SH	DEFINED 05	555820
HEALTHEXTRAS INC	COM	422211102	6	268 SH	DEFINED 08	268
HEALTH NET INC 1125	COM	42222G108	967	20425 SH	DEFINED 01	19300
HEALTH NET INC 275	COM	42222G108	137	2905 SH	OTHER 01	2630
HEALTH NET INC	COM	42222G108	13474	284740 SH	DEFINED 05	284740
HEALTH NET INC	COM	42222G108	2704	57147 SH	DEFINED 08	57147
HEALTH NET INC	COM	42222G108	512	10821 SH	DEFINED 17	10821
HEARST-ARGYLE TELEVISION INC 773	COM	422317107	70	2736 SH	DEFINED 01	1963
HEARST-ARGYLE TELEVISION INC 1600	COM	422317107	87	3370 SH	OTHER 01	1770
HEARST-ARGYLE TELEVISION INC	COM	422317107	101	3944 SH	DEFINED 08	3944
HEARTLAND EXPRESS INC 120	COM	422347104	289	14237 SH	DEFINED 01	14117
HEARTLAND EXPRESS INC 7630	COM	422347104	155	7630 SH	OTHER 01	
HEARTLAND EXPRESS INC	COM	422347104	3132	154138 SH	DEFINED 05	154138
HEARTLAND EXPRESS INC	COM	422347104	30	1461 SH	DEFINED 08	1461
HEARTLAND FINL USA INC	COM	42234Q102	163	8400 SH	DEFINED 05	8400
HEARTLAND FINL USA INC	COM	42234Q102	42	2153 SH	DEFINED 08	2153
HECLA MNG CO 9250	COM	422704106	473	107950 SH	DEFINED 01	98700
HECLA MNG CO 2500	COM	422704106	21	4710 SH	OTHER 01	2210
HECLA MNG CO 112000	COM	422704106	1940	442950 SH	DEFINED 05	330950
HEIDRICK & STRUGGLES INTL IN 100 300	COM	422819102	86	2650 SH	DEFINED 01	2250
HEIDRICK & STRUGGLES INTL IN 400	COM	422819102	13	400 SH	OTHER 01	
HEIDRICK & STRUGGLES INTL IN	COM	422819102	2130	65775 SH	DEFINED 05	65775

HEIDRICK & STRUGGLES INTL IN	COM	422819102	37	1158	SH	DEFINED 08	1158
HEINZ H J CO	COM	423074103	47202	1291782	SH	DEFINED 01	1238379
53403							
HEINZ H J CO	COM	423074103	18584	508590	SH	OTHER 01	418688
89902							
HEINZ H J CO	COM	423074103	13325	364668	SH	DEFINED 05	364668
HEINZ H J CO	COM	423074103	2258	61806	SH	DEFINED 08	61806
HEINZ H J CO	COM	423074103	52070	1425000	SH	OTHER 17	
1425000							
HELIX TECHNOLOGY CORP	COM	423319102	670	45404	SH	DEFINED 01	41244
282 3878							
HELIX TECHNOLOGY CORP	COM	423319102	84	5718	SH	OTHER 01	
5718							
HELIX TECHNOLOGY CORP	COM	423319102	1395	94550	SH	DEFINED 05	94550
HELMERICH & PAYNE INC	COM	423452101	5311	87943	SH	DEFINED 01	86818
1125							
HELMERICH & PAYNE INC	COM	423452101	94	1550	SH	OTHER 01	525
1025							
HELMERICH & PAYNE INC	COM	423452101	7319	121201	SH	DEFINED 05	121201
HELMERICH & PAYNE INC	COM	423452101	821	13590	SH	DEFINED 08	13590
HENRY JACK & ASSOC INC	COM	426281101	544	28025	SH	DEFINED 01	27280
745							
HENRY JACK & ASSOC INC	COM	426281101	292	15070	SH	OTHER 01	14745
325							
HENRY JACK & ASSOC INC	COM	426281101	3397	175090	SH	DEFINED 05	175090
HENRY JACK & ASSOC INC	COM	426281101	264	13632	SH	DEFINED 08	13632
HERCULES INC	COM	427056106	237	19398	SH	DEFINED 01	19223
175							
HERCULES INC	COM	427056106	166	13600	SH	OTHER 01	13575
25							
HERCULES INC	COM	427056106	1184	96891	SH	DEFINED 05	96891
HERCULES INC	COM	427056106	136	11168	SH	DEFINED 08	11168
HERITAGE PPTY INVT TR INC	COM	42725M107	542	15475	SH	DEFINED 01	15475
HERITAGE PPTY INVT TR INC	COM	42725M107	765	21850	SH	DEFINED 05	21850
HERLEY INDS INC DEL	COM	427398102	13	700	SH	DEFINED 01	700
HERLEY INDS INC DEL	COM	427398102	179	9600	SH	DEFINED 05	9600
HERLEY INDS INC DEL	COM	427398102	69	3700	SH	DEFINED 08	3700
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	160	16100	SH	DEFINED 05	16100
HERSHEY CO	COM	427866108	17249	306329	SH	DEFINED 01	292906
13423							
HERSHEY CO	COM	427866108	17647	313391	SH	OTHER 01	265267
48124							
HERSHEY CO	COM	427866108	14854	263784	SH	DEFINED 05	263204
580							
HERSHEY CO	COM	427866108	1680	29841	SH	DEFINED 08	29841
HEWITT ASSOCS INC	COM	42822Q100	2	76	SH	DEFINED 01	76
HEWITT ASSOCS INC	COM	42822Q100	82	3000	SH	DEFINED 08	3000
HEWITT ASSOCS INC	COM	42822Q100	166	6086	SH	DEFINED 17	6086
HEWLETT PACKARD CO	COM	428236103	166199	5691734	SH	DEFINED 01	400
5691334							
HEWLETT PACKARD CO	COM	428236103	249194	8534055	SH	OTHER 01	7225281
1121778 186996							
HEWLETT PACKARD CO	COM	428236103	8760	300000	SH	CALL DEFINED 01	300000
HEWLETT PACKARD CO	COM	428236103	11680	400000	SH	PUT DEFINED 01	400000
HEWLETT PACKARD CO	COM	428236103	238104	8154240	SH	DEFINED 05	7589250
564990							
HEWLETT PACKARD CO	COM	428236103	30695	1051213	SH	DEFINED 08	1051213
HEWLETT PACKARD CO	COM	428236103	20440	700000	SH	CALL DEFINED 08	700000
HEWLETT PACKARD CO	COM	428236103	29200	1000000	SH	PUT DEFINED 08	1000000
HEWLETT PACKARD CO	COM	428236103	43	1465	SH	DEFINED 13	1465
HEWLETT PACKARD CO	COM	428236103	3180	108901	SH	DEFINED 17	108901
HEWLETT PACKARD CO	COM	428236103	6278	215000	SH	OTHER 17	
215000							
HEWLETT PACKARD CO	COM	428236103	37668	1290000	SH	CALL DEFINED 17	1290000
HEXCEL CORP NEW	COM	428291108	848	46375	SH	DEFINED 05	46375
HEXCEL CORP NEW	COM	428291108	137	7474	SH	DEFINED 08	7474
HI / FN INC	COM	428358105	627	113053	SH	DEFINED 01	101153
11900							
HI / FN INC	COM	428358105	3852	694050	SH	DEFINED 05	549950
144100							
HIBBETT SPORTING GOODS INC	COM	428565105	804	36150	SH	DEFINED 01	14550
21600							
HIBBETT SPORTING GOODS INC	COM	428565105	481	21600	SH	OTHER 01	8400
13200							
HIBBETT SPORTING GOODS INC	COM	428565105	7128	320347	SH	DEFINED 05	320347
HIBERNIA CORP	CL A	428656102	50752	1689466	SH	DEFINED 01	1689466
HIBERNIA CORP	CL A	428656102	639	21258	SH	OTHER 01	19958
1300							
HIBERNIA CORP	CL A	428656102	60	2000	SH	DEFINED 05	2000
HIBERNIA CORP	CL A	428656102	81	2700	SH	DEFINED 08	2700
HIGHLAND HOSPITALITY CORP	COM	430141101	408	39725	SH	DEFINED 05	39725
HIGHWOODS PPTYS INC	COM	431284108	1655	56069	SH	DEFINED 01	53627
2442							
HIGHWOODS PPTYS INC	COM	431284108	1957	66326	SH	OTHER 01	64226
2100							

HIGHWOODS PPTYS INC	COM	431284108	4956	167945	SH	DEFINED	05	167945	
HIGHWOODS PPTYS INC	COM	431284108	269	9100	SH	DEFINED	08	9100	
HILB ROGAL & HOBBS CO 150 3100	COM	431294107	1283	34375	SH	DEFINED	01	31125	
HILB ROGAL & HOBBS CO 3150	COM	431294107	118	3150	SH	OTHER	01		
HILB ROGAL & HOBBS CO 31800	COM	431294107	9849	263900	SH	DEFINED	05	232100	
HILLENBRAND INDS INC 610	COM	431573104	1289	27400	SH	DEFINED	01	26790	
HILLENBRAND INDS INC 175	COM	431573104	234	4967	SH	OTHER	01	4792	
HILLENBRAND INDS INC	COM	431573104	6711	142626	SH	DEFINED	05	142626	
HILLENBRAND INDS INC	COM	431573104	755	16047	SH	DEFINED	08	16047	
HILTON HOTELS CORP 34345	COM	432848109	4575	204952	SH	DEFINED	01	170607	
HILTON HOTELS CORP 20571	COM	432848109	654	29306	SH	OTHER	01	8735	
HILTON HOTELS CORP	COM	432848109	54640	2448027	SH	DEFINED	05	2448027	
HILTON HOTELS CORP	COM	432848109	2673	119752	SH	DEFINED	08	119752	
HILTON HOTELS CORP	COM	432848109	3248	145500	SH	CALL	DEFINED	08	145500
HILTON HOTELS CORP	COM	432848109	2710	121400	SH	DEFINED	17	121400	
HILTON HOTELS CORP	NOTE	3.375% 432848A22	329	288000	PRN	DEFINED	01	288000	
HILTON HOTELS CORP	NOTE	3.375% 432848A22	16894	14803000	PRN	DEFINED	05	14803000	
HITTITE MICROWAVE CORP	COM	43365Y104	5534	273266	SH	DEFINED	05	273266	
HOKU SCIENTIFIC INC	COM	434712105	203	19000	SH	DEFINED	08	19000	
HOLLY CORP 300	COM PAR \$0.0	435758305	365	5710	SH	DEFINED	01	5410	
HOLLY CORP 200	COM PAR \$0.0	435758305	36	560	SH	OTHER	01	360	
HOLLY CORP	COM PAR \$0.0	435758305	6562	102560	SH	DEFINED	05	102560	
HOLLY CORP	COM PAR \$0.0	435758305	2278	35600	SH	DEFINED	08	35600	
HOLLY CORP	COM PAR \$0.0	435758305	3199	50000	SH	PUT	DEFINED	08	50000
HOLOGIC INC 4210 530	COM	436440101	675	11695	SH	DEFINED	01	6955	
HOLOGIC INC 580	COM	436440101	33	580	SH	OTHER	01		
HOLOGIC INC	COM	436440101	6939	120150	SH	DEFINED	05	120150	
HOLOGIC INC	COM	436440101	109	1893	SH	DEFINED	08	1893	
HOME DEPOT INC 433584	COM	437076102	342265	8973913	SH	DEFINED	01	8540329	
HOME DEPOT INC 994646	COM	437076102	146913	3851928	SH	OTHER	01	2857282	
HOME DEPOT INC	COM	437076102	12586	330000	SH	PUT	DEFINED	01	330000
HOME DEPOT INC 334900	COM	437076102	127001	3329865	SH	DEFINED	05	2994965	
HOME DEPOT INC	COM	437076102	8443	221357	SH	DEFINED	08	221357	
HOME DEPOT INC	COM	437076102	11095	290900	SH	CALL	DEFINED	08	290900
HOME DEPOT INC 435	COM	437076102	50	1310	SH	DEFINED	13	875	
HOME DEPOT INC 375	COM	437076102	14	375	SH	OTHER	13		
HOME DEPOT INC	COM	437076102	18112	474872	SH	DEFINED	17	474872	
HOME DEPOT INC	COM	437076102	11442	300000	SH	CALL	DEFINED	17	300000
HOME DEPOT INC	COM	437076102	15256	400000	SH	PUT	DEFINED	17	400000
HOME DEPOT INC	COM	437076102	134	3501	SH	DEFINED		3501	
HOME DEPOT INC	COM	437076102	954	25000	SH	CALL	DEFINED	25000	
HOME PROPERTIES INC 14540	COM	437306103	1108	28230	SH	DEFINED	01	13690	
HOME PROPERTIES INC 375	COM	437306103	868	22119	SH	OTHER	01	21744	
HOME PROPERTIES INC	COM	437306103	8656	220530	SH	DEFINED	05	220530	
HOME PROPERTIES INC	COM	437306103	1818	46327	SH	DEFINED	17	46327	
HOMEBANC CORP GA 5225	COM	43738R109	40	5225	SH	DEFINED	01		
HOMEBANC CORP GA 7425	COM	43738R109	73	9425	SH	OTHER	01	2000	
HOMEBANC CORP GA	COM	43738R109	346	44775	SH	DEFINED	05	44775	
HOMEBANC CORP GA	COM	43738R109	6	840	SH	DEFINED	08	840	
HOMESTORE INC	COM	437852106	19	4300	SH	DEFINED	01	4300	
HOMESTORE INC	COM	437852106	352	80900	SH	DEFINED	17	80900	
HOMESTORE INC	COM	437852106	2610	600000	SH	DEFINED		600000	
HONDA MOTOR LTD 400	AMERN SHS	438128308	344	12098	SH	DEFINED	01	11698	
HONDA MOTOR LTD 2400	AMERN SHS	438128308	560	19735	SH	OTHER	01	17335	
HONEYWELL INTL INC 54140	COM	438516106	50935	1358269	SH	DEFINED	01	1304129	
HONEYWELL INTL INC 409384	COM	438516106	37459	998911	SH	OTHER	01	589527	
HONEYWELL INTL INC	COM	438516106	6938	185000	SH	CALL	DEFINED	01	185000
HONEYWELL INTL INC	COM	438516106	6938	185000	SH	PUT	DEFINED	01	185000
HONEYWELL INTL INC 25475	COM	438516106	113211	3018963	SH	DEFINED	05	2993488	
HONEYWELL INTL INC	COM	438516106	3190	85054	SH	DEFINED	08	85054	



HONEYWELL INTL INC	COM	438516106	18	475 SH	DEFINED 13	475
HONEYWELL INTL INC	COM	438516106	1098	29283 SH	DEFINED 17	29283
HOOPER HOLMES INC	COM	439104100	211	53600 SH	DEFINED 01	53600
HOOPER HOLMES INC	COM	439104100	21	5300 SH	OTHER 01	5300
HOOPER HOLMES INC	COM	439104100	3209	816420 SH	DEFINED 05	816420
HORACE MANN EDUCATORS CORP N 6580	COM	440327104	1741	88033 SH	DEFINED 01	81453
HORACE MANN EDUCATORS CORP N	COM	440327104	64	3230 SH	OTHER 01	3230
HORACE MANN EDUCATORS CORP N 85300	COM	440327104	13468	680865 SH	DEFINED 05	595565
HORACE MANN EDUCATORS CORP N	COM	440327104	386	19500 SH	DEFINED 08	19500
HORMEL FOODS CORP 720	COM	440452100	903	27381 SH	DEFINED 01	26661
HORMEL FOODS CORP	COM	440452100	67	2020 SH	OTHER 01	2020
HORMEL FOODS CORP	COM	440452100	5617	170254 SH	DEFINED 05	170254
HORMEL FOODS CORP	COM	440452100	1069	32394 SH	DEFINED 08	32394
HORNBECK OFFSHORE SVCS INC N	COM	440543106	552	15075 SH	DEFINED 01	15075
HORNBECK OFFSHORE SVCS INC N 3000	COM	440543106	110	3000 SH	OTHER 01	
HORNBECK OFFSHORE SVCS INC N	COM	440543106	159	4350 SH	DEFINED 08	4350
HOSPIRA INC 20612	COM	441060100	8616	210297 SH	DEFINED 01	189685
HOSPIRA INC 65310	COM	441060100	9896	241540 SH	OTHER 01	176230
HOSPIRA INC 10690	COM	441060100	56170	1370996 SH	DEFINED 05	1360306
HOSPIRA INC	COM	441060100	4695	114605 SH	DEFINED 08	114605
HOSPIRA INC	COM	441060100	160	3900 SH	DEFINED 17	3900
HOSPITALITY PPTYS TR 1720	COM SH BEN I	44106M102	807	18835 SH	DEFINED 01	17115
HOSPITALITY PPTYS TR 1405	COM SH BEN I	44106M102	194	4532 SH	OTHER 01	3127
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	7237	168849 SH	DEFINED 05	168849
HOSPITALITY PPTYS TR	COM SH BEN I	44106M102	519	12100 SH	DEFINED 08	12100
HOST MARRIOTT CORP NEW 20300	COM	44107P104	1819	107655 SH	DEFINED 01	87355
HOST MARRIOTT CORP NEW 2934	COM	44107P104	261	15460 SH	OTHER 01	12526
HOST MARRIOTT CORP NEW 440	COM	44107P104	102709	6077432 SH	DEFINED 05	6076992
HOST MARRIOTT CORP NEW	COM	44107P104	1322	78200 SH	DEFINED 08	78200
HOST MARRIOTT CORP NEW	COM	44107P104	1924	113830 SH	DEFINED 17	113830
HOT TOPIC INC 25000	COM	441339108	1144	74452 SH	DEFINED 01	49452
HOT TOPIC INC	COM	441339108	286	18600 SH	OTHER 01	18600
HOT TOPIC INC 75700	COM	441339108	10322	671977 SH	DEFINED 05	596277
HOT TOPIC INC	COM	441339108	31	2000 SH	DEFINED 08	2000
HOUSEVALUES INC	COM	44183Y102	1192	83379 SH	DEFINED 05	83379
HOUSEVALUES INC	COM	44183Y102	47	3314 SH	DEFINED 17	3314
HOUSTON EXPL CO 2700	COM	442120101	1409	20950 SH	DEFINED 01	18250
HOUSTON EXPL CO	COM	442120101	76	1130 SH	OTHER 01	1130
HOUSTON EXPL CO 36100	COM	442120101	15677	233110 SH	DEFINED 05	197010
HOUSTON EXPL CO	COM	442120101	405	6024 SH	DEFINED 08	6024
HOVNANIAN ENTERPRISES INC 3775	CL A	442487203	549	10715 SH	DEFINED 01	6940
HOVNANIAN ENTERPRISES INC	CL A	442487203	123	2400 SH	OTHER 01	2400
HOVNANIAN ENTERPRISES INC	CL A	442487203	4289	83760 SH	DEFINED 05	83760
HOVNANIAN ENTERPRISES INC	CL A	442487203	545	10643 SH	DEFINED 08	10643
HUANENG PWR INTL INC	SPON ADR N	443304100	48	1600 SH	DEFINED 01	1600
HUANENG PWR INTL INC	SPON ADR N	443304100	28	930 SH	OTHER 01	930
HUANENG PWR INTL INC	SPON ADR N	443304100	455	15300 SH	DEFINED 08	15300
HUANENG PWR INTL INC	SPON ADR N	443304100	743	25000 SH	PUT DEFINED 08	25000
HUB GROUP INC 1462	CL A	443320106	1502	40926 SH	DEFINED 01	39464
HUB GROUP INC	CL A	443320106	17992	490109 SH	DEFINED 05	490109
HUB GROUP INC	CL A	443320106	154	4195 SH	DEFINED 08	4195
HUB INTERNATIONAL LTD	COM	44332P101	4763	210000 SH	DEFINED 05	210000
HUBBELL INC 4000	CL A	443510102	375	8761 SH	DEFINED 01	4761
HUBBELL INC 1688	CL A	443510102	92	2160 SH	OTHER 01	472
HUBBELL INC	CL A	443510102	534	12500 SH	DEFINED 05	12500
HUBBELL INC 4148	CL B	443510201	1342	28594 SH	DEFINED 01	24446
HUBBELL INC 13630	CL B	443510201	1426	30388 SH	OTHER 01	16758
HUBBELL INC	CL B	443510201	7613	162228 SH	DEFINED 05	162228
HUBBELL INC	CL B	443510201	714	15220 SH	DEFINED 08	15220
HUDSON CITY BANCORP 1603	COM	443683107	319	26771 SH	DEFINED 01	25168
HUDSON CITY BANCORP	COM	443683107	367	30800 SH	DEFINED 08	30800
HUDSON CITY BANCORP	COM	443683107	2380	200000 SH	CALL DEFINED 08	200000

HUDSON CITY BANCORP	COM	443683107	4256	357632	SH	DEFINED	17	357632
HUDSON UNITED BANCORP	COM	444165104	495	11689	SH	DEFINED	01	11689
HUDSON UNITED BANCORP 775	COM	444165104	3863	91268	SH	OTHER	01	90493
HUDSON UNITED BANCORP	COM	444165104	7141	168700	SH	DEFINED	05	168700
HUDSON UNITED BANCORP	COM	444165104	25	600	SH	DEFINED	08	600
HUGHES SUPPLY INC 11000 231	COM	444482103	821	25191	SH	DEFINED	01	13960
HUGHES SUPPLY INC 1400	COM	444482103	46	1400	SH	OTHER	01	
HUGHES SUPPLY INC	COM	444482103	12604	386614	SH	DEFINED	05	386614
HUGHES SUPPLY INC	COM	444482103	39	1200	SH	DEFINED	08	1200
HUMANA INC 3940	COM	444859102	2347	49012	SH	DEFINED	01	45072
HUMANA INC 976	COM	444859102	639	13356	SH	OTHER	01	12380
HUMANA INC	COM	444859102	12446	259944	SH	DEFINED	05	259944
HUMANA INC	COM	444859102	7238	151161	SH	DEFINED	08	151161
HUMAN GENOME SCIENCES INC 2500	COM	444903108	414	30430	SH	DEFINED	01	27930
HUMAN GENOME SCIENCES INC 2960	COM	444903108	91	6700	SH	OTHER	01	3740
HUMAN GENOME SCIENCES INC	COM	444903108	4327	318378	SH	DEFINED	05	318378
HUMAN GENOME SCIENCES INC	COM	444903108		21	SH	DEFINED	08	21
HUMAN GENOME SCIENCES INC	COM	444903108	9959	732800	SH	CALL	DEFINED	732800
HUMAN GENOME SCIENCES INC	COM	444903108	545	40100	SH	PUT	DEFINED	40100
HUNT J B TRANS SVCS INC 2860	COM	445658107	528	27800	SH	DEFINED	01	24940
HUNT J B TRANS SVCS INC 600	COM	445658107	35	1860	SH	OTHER	01	1260
HUNT J B TRANS SVCS INC	COM	445658107	5632	296264	SH	DEFINED	05	296264
HUNT J B TRANS SVCS INC	COM	445658107	508	26705	SH	DEFINED	08	26705
HUNTINGTON BANCSHARES INC 18612	COM	446150104	2275	101237	SH	DEFINED	01	82625
HUNTINGTON BANCSHARES INC 10810	COM	446150104	701	31203	SH	OTHER	01	20393
HUNTINGTON BANCSHARES INC	COM	446150104	2771	123327	SH	DEFINED	05	123327
HUNTINGTON BANCSHARES INC	COM	446150104	829	36900	SH	DEFINED	08	36900
HUNTINGTON BANCSHARES INC	COM	446150104	635	28250	SH	DEFINED	17	28250
HUNTSMAN CORP	COM	447011107	5648	288900	SH	DEFINED	08	288900
HUNTSMAN CORP	PFM MND CV 5	447011206	51	1156	SH	DEFINED	01	1156
HUNTSMAN CORP	PFM MND CV 5	447011206	4813	108238	SH	DEFINED	05	108238
HURON CONSULTING GROUP INC 20290	COM	447462102	544	20290	SH	DEFINED	01	
HURON CONSULTING GROUP INC 6240	COM	447462102	249	9301	SH	OTHER	01	3061
HURON CONSULTING GROUP INC	COM	447462102	5424	202239	SH	DEFINED	05	202239
HURON CONSULTING GROUP INC	COM	447462102	76	2847	SH	DEFINED	08	2847
HUTCHINSON TECHNOLOGY INC 765 19400	COM	448407106	748	28645	SH	DEFINED	01	8480
HUTCHINSON TECHNOLOGY INC 20235	COM	448407106	529	20235	SH	OTHER	01	
HUTCHINSON TECHNOLOGY INC	COM	448407106	3036	116250	SH	DEFINED	05	116250
HUTCHINSON TECHNOLOGY INC	COM	448407106	79	3006	SH	DEFINED	08	3006
HUTCHINSON TECHNOLOGY INC	COM	448407106	1959	75000	SH	PUT	DEFINED	75000
HYDRIL 4330 4300	COM	448774109	1345	19595	SH	DEFINED	01	10965
HYDRIL 4400	COM	448774109	302	4400	SH	OTHER	01	
HYDRIL	COM	448774109	9509	138530	SH	DEFINED	05	138530
HYDRIL	COM	448774109	13	190	SH	DEFINED	08	190
HYDROGENICS CORP	COM	448882100		76	SH	OTHER	01	76
HYDROGENICS CORP	COM	448882100	263	67656	SH	DEFINED	08	67656
IDT CORP	CL B	448947309	12	1000	SH	DEFINED	01	1000
IDT CORP 200	CL B	448947309	2	200	SH	OTHER	01	
IDT CORP	CL B	448947309	563	46175	SH	DEFINED	05	46175
IDT CORP	CL B	448947309	21	1730	SH	DEFINED	08	1730
HYPERCOM CORP 30850	COM	44913M105	1825	279950	SH	DEFINED	01	249100
HYPERCOM CORP 435100	COM	44913M105	7197	1103825	SH	DEFINED	05	668725
HYPERION SOLUTIONS CORP 2945 4670	COM	44914M104	2358	48475	SH	DEFINED	01	40860
HYPERION SOLUTIONS CORP 2025	COM	44914M104	99	2025	SH	OTHER	01	
HYPERION SOLUTIONS CORP	COM	44914M104	26385	542353	SH	DEFINED	05	542353
HYPERION SOLUTIONS CORP	COM	44914M104	37	759	SH	DEFINED	08	759
IAC INTERACTIVECORP	*W EXP 02/04	44919P128	9	768	SH	DEFINED	01	768
IAC INTERACTIVECORP	*W EXP 02/04	44919P128	634	56130	SH	DEFINED	08	56130
IAC INTERACTIVECORP 1976	COM NEW	44919P300	5545	218734	SH	DEFINED	05	216758
IAC INTERACTIVECORP	COM NEW	44919P300	522	20587	SH	DEFINED	08	20587
IAC INTERACTIVECORP	COM NEW	44919P300	2873	113340	SH	DEFINED	17	113340
ICOS CORP	COM	449295104	196	7081	SH	DEFINED	01	7081

ICOS CORP	COM	449295104	21	750	SH	OTHER	01	750
ICOS CORP	COM	449295104	19335	700043	SH	DEFINED	08	700043
ICOS CORP	COM	449295104	11675	422700	SH	CALL	DEFINED 08	422700
ICOS CORP	COM	449295104	6546	237000	SH	PUT	DEFINED 08	237000
ICOS CORP	COM	449295104	630	22800	SH	DEFINED	17	22800
ICOS CORP	NOTE	2.000% 449295AB0	209	250000	PRN	DEFINED	01	250000
ICOS CORP	NOTE	2.000% 449295AB0	2412	2880000	PRN	DEFINED	05	2880000
ICU MED INC 179	COM	44930G107	47	1641	SH	DEFINED	01	1462
ICU MED INC 225	COM	44930G107	10	338	SH	OTHER	01	113
ICU MED INC	COM	44930G107	1432	49800	SH	DEFINED	05	49800
ICU MED INC	COM	44930G107	115	4000	SH	DEFINED	08	4000
IDX SYS CORP	COM	449491109	86	2000	SH	OTHER	01	2000
IDX SYS CORP	COM	449491109	3182	73690	SH	DEFINED	05	73690
IDX SYS CORP	COM	449491109	1270	29403	SH	DEFINED	08	29403
IFC CAP TR III 469500	PFD CV TR SE	449498203	12512	469500	SH	OTHER	17	
IHOP CORP 362	COM	449623107	164	4017	SH	DEFINED	01	3655
IHOP CORP 625	COM	449623107	25	625	SH	OTHER	01	
IHOP CORP	COM	449623107	3031	74404	SH	DEFINED	05	74404
IHOP CORP	COM	449623107	179	4400	SH	DEFINED	08	4400
IPIX CORP	COM	44982L103	24	9000	SH	DEFINED	01	9000
IPIX CORP	COM	44982L103	5	2000	SH	OTHER	01	2000
IPIX CORP	COM	44982L103	4	1316	SH	DEFINED	08	1316
IMS HEALTH INC 9828	COM	449934108	5675	225457	SH	DEFINED	01	215629
IMS HEALTH INC 15194	COM	449934108	5077	201701	SH	OTHER	01	186507
IMS HEALTH INC	COM	449934108	3623	143959	SH	DEFINED	05	143959
IMS HEALTH INC	COM	449934108	1438	57134	SH	DEFINED	08	57134
ISTAR FINL INC 2120	COM	45031U101	179	4432	SH	DEFINED	01	2312
ISTAR FINL INC 3846	COM	45031U101	188	4647	SH	OTHER	01	801
ISTAR FINL INC	COM	45031U101	49422	1222400	SH	DEFINED	05	1222400
ISTAR FINL INC	COM	45031U101	868	21464	SH	DEFINED	17	21464
ITLA CAP CORP	COM	450565106	1	25	SH	DEFINED	01	25
ITLA CAP CORP	COM	450565106	240	4575	SH	DEFINED	05	4575
ITLA CAP CORP	COM	450565106	79	1500	SH	DEFINED	08	1500
ITT EDUCATIONAL SERVICES INC 390	COM	45068B109	287	5811	SH	DEFINED	01	5421
ITT EDUCATIONAL SERVICES INC 200	COM	45068B109	29	590	SH	OTHER	01	390
ITT EDUCATIONAL SERVICES INC	COM	45068B109	4370	88555	SH	DEFINED	05	88555
ITT EDUCATIONAL SERVICES INC	COM	45068B109	523	10602	SH	DEFINED	08	10602
ITT EDUCATIONAL SERVICES INC	COM	45068B109	1678	34000	SH	DEFINED	17	34000
IXIA 13465	COM	45071R109	198	13465	SH	DEFINED	01	
IXIA 440	COM	45071R109	142	9640	SH	OTHER	01	9200
IXIA	COM	45071R109	4919	334387	SH	DEFINED	05	334387
IBERIABANK CORP	COM	450828108	2	31	SH	DEFINED	01	31
IBERIABANK CORP	COM	450828108	404	7600	SH	DEFINED	05	7600
IBERIABANK CORP	COM	450828108	161	3031	SH	DEFINED	08	3031
ITT INDS INC IND 16480	COM	450911102	21829	192156	SH	DEFINED	01	175676
ITT INDS INC IND 14313	COM	450911102	9982	87873	SH	OTHER	01	73560
ITT INDS INC IND 2445	COM	450911102	26479	233090	SH	DEFINED	05	230645
ITT INDS INC IND	COM	450911102	1237	10892	SH	DEFINED	08	10892
IAMGOLD CORP	COM	450913108	2	300	SH	DEFINED	01	300
IAMGOLD CORP	COM	450913108	74	10000	SH	OTHER	01	10000
ICON PUB LTD CO 4900	SPONSORED AD	45103T107	245	4900	SH	DEFINED	01	
ICON PUB LTD CO 160	SPONSORED AD	45103T107	167	3332	SH	OTHER	01	3172
ICON PUB LTD CO	SPONSORED AD	45103T107	7004	140089	SH	DEFINED	05	140089
ICICI BK LTD	ADR	45104G104	57	2000	SH	OTHER	01	2000
ICICI BK LTD	ADR	45104G104	918	32500	SH	DEFINED	05	32500
IDACORP INC 13767	COM	451107106	2087	69264	SH	DEFINED	01	55497
IDACORP INC 3618	COM	451107106	592	19662	SH	OTHER	01	16044
IDACORP INC 132200	COM	451107106	12673	420611	SH	DEFINED	05	288411
IDACORP INC	COM	451107106	335	11130	SH	DEFINED	08	11130
IDENIX PHARMACEUTICALS INC	COM	45166R204	4506	179536	SH	DEFINED		179536
IDEX CORP 22500	COM	45167R104	1397	32825	SH	DEFINED	01	10325
IDEX CORP 175	COM	45167R104	7	175	SH	OTHER	01	

IDEX CORP	COM	45167R104	7903	185725	SH	DEFINED	05	185725
IDEX CORP	COM	45167R104	43	1000	SH	DEFINED	08	1000
IDEXX LABS INC 11650 500	COM	45168D104	1729	25850	SH	DEFINED	01	13700
IDEXX LABS INC 1375	COM	45168D104	92	1375	SH	OTHER	01	
IDEXX LABS INC	COM	45168D104	7781	116350	SH	DEFINED	05	116350
IDEXX LABS INC	COM	45168D104	157	2344	SH	DEFINED	08	2344
IGATE CORP	COM	45169U105	57	15575	SH	DEFINED	05	15575
IKON OFFICE SOLUTIONS INC 2675	COM	451713101	78	7790	SH	DEFINED	01	5115
IKON OFFICE SOLUTIONS INC	COM	451713101	920	92200	SH	DEFINED	05	92200
IKON OFFICE SOLUTIONS INC	COM	451713101	70	7000	SH	DEFINED	08	7000
ILLINOIS TOOL WKS INC 80682	COM	452308109	190902	2318739	SH	DEFINED	01	2238057
ILLINOIS TOOL WKS INC 97021	COM	452308109	39410	478678	SH	OTHER	01	381657
ILLINOIS TOOL WKS INC 31250	COM	452308109	32635	396398	SH	DEFINED	05	365148
ILLINOIS TOOL WKS INC	COM	452308109	2511	30498	SH	DEFINED	08	30498
ILLINOIS TOOL WKS INC	COM	452308109	71	865	SH	DEFINED	13	865
ILLINOIS TOOL WKS INC	COM	452308109		1	SH	DEFINED	17	1
ILLUMINA INC 1640	COM	452327109	609	47567	SH	DEFINED	01	45927
ILLUMINA INC	COM	452327109	6975	544504	SH	DEFINED	05	544504
ILLUMINA INC	COM	452327109	1	106	SH	DEFINED	08	106
IMATION CORP 5595	COM	45245A107	2250	52480	SH	DEFINED	01	46885
IMATION CORP 1362	COM	45245A107	270	6291	SH	OTHER	01	4929
IMATION CORP 81600	COM	45245A107	26975	629238	SH	DEFINED	05	547638
IMATION CORP	COM	45245A107	450	10500	SH	DEFINED	08	10500
IMCLONE SYS INC 500	COM	45245W109	470	14930	SH	DEFINED	01	14430
IMCLONE SYS INC 14064	COM	45245W109	474	15064	SH	OTHER	01	1000
IMCLONE SYS INC	COM	45245W109	6	200	SH	DEFINED	05	200
IMCLONE SYS INC	COM	45245W109	6639	211090	SH	DEFINED	08	211090
IMCLONE SYS INC	COM	45245W109	2831	90000	SH	CALL	DEFINED	90000
IMCLONE SYS INC	COM	45245W109	9674	307600	SH	PUT	DEFINED	307600
IMAGISTICS INTERNATIONAL INC 12121 672	COM	45247T104	1072	25622	SH	DEFINED	01	12829
IMAGISTICS INTERNATIONAL INC 2855	COM	45247T104	119	2855	SH	OTHER	01	
IMAGISTICS INTERNATIONAL INC	COM	45247T104	2799	66887	SH	DEFINED	05	66887
IMAGISTICS INTERNATIONAL INC	COM	45247T104	2	50	SH	DEFINED	08	50
IMMTECH INTL INC	COM	452519101	233	20000	SH	CALL	DEFINED	20000
IMMTECH INTL INC	COM	452519101	233	20000	SH	PUT	DEFINED	20000
IMMUCOR INC 14165	COM	452526106	1628	59313	SH	DEFINED	01	45148
IMMUCOR INC 300	COM	452526106	8	300	SH	OTHER	01	
IMMUCOR INC	COM	452526106	16750	610423	SH	DEFINED	05	610423
IMMUCOR INC	COM	452526106	30	1085	SH	DEFINED	08	1085
IMPAC MTG HLDGS INC	COM	45254P102	11	900	SH	DEFINED	01	900
IMPAC MTG HLDGS INC 900	COM	45254P102	37	3035	SH	OTHER	01	2135
IMPAC MTG HLDGS INC	COM	45254P102	732	59700	SH	DEFINED	05	59700
IMPAC MTG HLDGS INC	COM	45254P102	39	3200	SH	DEFINED	08	3200
IMPCO TECHNOLOGIES INC	COM	45255W106	405	67539	SH	DEFINED	08	67539
IMMUNOMEDICS INC	COM	452907108	191	93000	SH	DEFINED	01	93000
IMMUNOMEDICS INC	COM	452907108	16	7922	SH	DEFINED	08	7922
IMPERIAL OIL LTD	COM NEW	453038408	1484	12900	SH	DEFINED	01	12900
IMPERIAL OIL LTD	COM NEW	453038408	690	6000	SH	OTHER	01	6000
INAMED CORP 370	COM	453235103	2199	29050	SH	DEFINED	01	28680
INAMED CORP 175	COM	453235103	45	594	SH	OTHER	01	419
INAMED CORP	COM	453235103	6410	84705	SH	DEFINED	05	84705
INAMED CORP	COM	453235103	664	8770	SH	DEFINED	08	8770
INAMED CORP	COM	453235103	21766	287600	SH	CALL	DEFINED	287600
INAMED CORP	COM	453235103	2868	37900	SH	PUT	DEFINED	37900
INAMED CORP	COM	453235103	810	10700	SH	DEFINED	17	10700
INCO LTD 3870	COM	453258402	983	20760	SH	DEFINED	01	16890
INCO LTD 7200	COM	453258402	742	15660	SH	OTHER	01	8460
INCO LTD	COM	453258402	11262	237845	SH	DEFINED	05	237845
INCO LTD	COM	453258402	2	48	SH	DEFINED	08	48
INCO LTD 100000	COM	453258402	4735	100000	SH	OTHER	17	
INCO LTD	SDCV	3.500% 453258AR6	6440	3500000	PRN	DEFINED	08	3500000
INDEPENDENCE CMNTY BK CORP 745	COM	453414104	728	21341	SH	DEFINED	01	20596

INDEPENDENCE CMNTY BK CORP 850	COM	453414104	57	1667	SH	OTHER	01	817
INDEPENDENCE CMNTY BK CORP	COM	453414104	5966	174997	SH	DEFINED	05	174997
INDEPENDENCE CMNTY BK CORP	COM	453414104	501	14702	SH	DEFINED	08	14702
INDEPENDENCE FED SVGS BK	COM	453432106	139	12100	SH	DEFINED	01	12100
INDEPENDENT BANK CORP MASS	COM	453836108	55	1800	SH	DEFINED	01	1800
INDEPENDENT BANK CORP MASS	COM	453836108	46	1500	SH	OTHER	01	1500
INDEPENDENT BANK CORP MASS	COM	453836108	1887	62125	SH	DEFINED	05	62125
INDEPENDENT BANK CORP MASS	COM	453836108	12	407	SH	DEFINED	08	407
INDEPENDENT BANK CORP MICH	COM	453838104	421	14509	SH	DEFINED	05	14509
INDEPENDENT BANK CORP MICH	COM	453838104	3	108	SH	DEFINED	08	108
INDEPENDENT BANK CORP MICH	COM	453838104	5	161	SH	DEFINED	17	161
INDUSTRIAL DISTR GROUP INC	COM	456061100	186	20224	SH	DEFINED	01	20224
INDYMAC BANCORP INC 625	COM	456607100	512	12943	SH	DEFINED	01	12318
INDYMAC BANCORP INC 1402	COM	456607100	236	5967	SH	OTHER	01	4565
INDYMAC BANCORP INC	COM	456607100	5868	148246	SH	DEFINED	05	148246
INDYMAC BANCORP INC	COM	456607100	749	18935	SH	DEFINED	08	18935
INFINITY PPTY & CAS CORP 10800	COM	45665Q103	559	15917	SH	DEFINED	01	5117
INFINITY PPTY & CAS CORP	COM	45665Q103	3258	92850	SH	DEFINED	05	92850
INFINITY PPTY & CAS CORP	COM	45665Q103	56	1587	SH	DEFINED	08	1587
INFORMATICA CORP 27649	COM	45666Q102	388	32279	SH	DEFINED	01	4630
INFORMATICA CORP 6400	COM	45666Q102	153	12770	SH	OTHER	01	6370
INFORMATICA CORP	COM	45666Q102	2834	235790	SH	DEFINED	05	235790
INFORMATICA CORP	COM	45666Q102	71	5922	SH	DEFINED	08	5922
INFORMATICA CORP	COM	45666Q102	168	14000	SH	CALL	DEFINED	14000
INFORTE CORP 9150	COM	45677R107	353	84300	SH	DEFINED	01	75150
INFORTE CORP 129500	COM	45677R107	2800	668300	SH	DEFINED	05	538800
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	96	1290	SH	DEFINED	01	1290
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	4	50	SH	OTHER	01	50
INFOSYS TECHNOLOGIES LTD	SPONSORED AD	456788108	484	6510	SH	DEFINED	05	6510
INFOSPACE INC 80 775	COM NEW	45678T201	131	5482	SH	DEFINED	01	4627
INFOSPACE INC 80	COM NEW	45678T201	2	80	SH	OTHER	01	
INFOSPACE INC	COM NEW	45678T201	1455	60971	SH	DEFINED	05	60971
INFOSPACE INC	COM NEW	45678T201	14	600	SH	DEFINED	08	600
INFOSPACE INC	COM NEW	45678T201	8951	375000	SH	CALL	DEFINED	375000
INFOUSA INC NEW 15750	COM	456818301	1736	163433	SH	DEFINED	01	147683
INFOUSA INC NEW 156100	COM	456818301	6006	565550	SH	DEFINED	05	409450
ING GROUP N V	SPONSORED AD	456837103	106	3561	SH	DEFINED	01	3561
ING GROUP N V 3802	SPONSORED AD	456837103	185	6204	SH	OTHER	01	2402
INGLES MKTS INC	CL A	457030104	40	2552	SH	DEFINED	01	2552
INGLES MKTS INC	CL A	457030104	3	200	SH	OTHER	01	200
INGLES MKTS INC	CL A	457030104	140	8850	SH	DEFINED	05	8850
INGLES MKTS INC	CL A	457030104	1106	70000	SH	DEFINED	08	70000
INGRAM MICRO INC 3050	CL A	457153104	705	38000	SH	DEFINED	01	34950
INGRAM MICRO INC	CL A	457153104	167	9000	SH	OTHER	01	9000
INGRAM MICRO INC	CL A	457153104	17942	967770	SH	DEFINED	05	967770
INGRAM MICRO INC	CL A	457153104	93	5029	SH	DEFINED	08	5029
INGRAM MICRO INC	CL A	457153104	1112	60001	SH	DEFINED	17	60001
INLAND REAL ESTATE CORP	COM NEW	457461200	2	148	SH	DEFINED	01	148
INLAND REAL ESTATE CORP	COM NEW	457461200	258	16475	SH	DEFINED	05	16475
INLAND REAL ESTATE CORP	COM NEW	457461200	11	729	SH	DEFINED	08	729
INPUT/OUTPUT INC 7002	COM	457652105	77	9650	SH	DEFINED	01	2648
INPUT/OUTPUT INC 825	COM	457652105	62	7827	SH	OTHER	01	7002
INPUT/OUTPUT INC 5850	COM	457652105	3873	485335	SH	DEFINED	05	479485
INSIGHT ENTERPRISES INC 20000	COM	45765U103	605	32525	SH	DEFINED	01	12525
INSIGHT ENTERPRISES INC 150	COM	45765U103	3	150	SH	OTHER	01	
INSIGHT ENTERPRISES INC	COM	45765U103	5608	301525	SH	DEFINED	05	301525
INSITUFORM TECHNOLOGIES INC	CL A	457667103	228	13165	SH	DEFINED	01	13165
INSITUFORM TECHNOLOGIES INC 1442	CL A	457667103	29	1672	SH	OTHER	01	230
INSITUFORM TECHNOLOGIES INC	CL A	457667103	4193	242500	SH	DEFINED	05	242500
INSMED INC	COM NEW	457669208	13	10000	SH	OTHER	01	10000
INSIGHT COMMUNICATIONS INC	CL A	45768V108	1	80	SH	OTHER	01	80
INSIGHT COMMUNICATIONS INC	CL A	45768V108	463	39800	SH	DEFINED	05	39800
INSIGHT COMMUNICATIONS INC	CL A	45768V108	76	6500	SH	DEFINED	08	6500
INNKEEPERS USA TR 14650	COM	4576J0104	2636	170600	SH	DEFINED	01	155950

INNKEEPERS USA TR 142	COM	4576J0104	2	142 SH	OTHER	01	
INNKEEPERS USA TR 161100	COM	4576J0104	10947	708575 SH	DEFINED	05	547475
INSPIRE PHARMACEUTICALS INC	COM	457733103	65	8607 SH	DEFINED	01	8607
INSPIRE PHARMACEUTICALS INC 300	COM	457733103	2	300 SH	OTHER	01	
INSPIRE PHARMACEUTICALS INC	COM	457733103	18	2375 SH	DEFINED	05	2375
INSPIRE PHARMACEUTICALS INC	COM	457733103	1932	254244 SH	DEFINED	08	254244
INSPIRE PHARMACEUTICALS INC	COM	457733103	4387	577200 SH	CALL	DEFINED 08	577200
INSPIRE PHARMACEUTICALS INC	COM	457733103	125	16500 SH	PUT	DEFINED 08	16500
INSTEEL INDUSTRIES INC	COM	45774W108	355	23235 SH	DEFINED	01	23235
INSTINET GROUP INC	COM	457750107	694	139568 SH	DEFINED	01	139568
INSTINET GROUP INC	COM	457750107	1095	220415 SH	DEFINED	05	220415
INSTINET GROUP INC	COM	457750107	2	400 SH	DEFINED	08	400
INSTINET GROUP INC	COM	457750107	682	137281 SH	DEFINED	17	137281
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	133	3475 SH	DEFINED	01	3475
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	4	100 SH	OTHER	01	100
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	2287	59775 SH	DEFINED	05	59775
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	30	780 SH	DEFINED	08	780
INSURED MUN INCOME FD	COM	45809F104	132	10000 SH	DEFINED	01	10000
INSURED MUN INCOME FD	COM	45809F104	86	6555 SH	OTHER	01	6555
INTEGRAL SYS INC MD 4800	COM	45810H107	1418	68708 SH	DEFINED	01	63908
INTEGRAL SYS INC MD 71300	COM	45810H107	5571	269925 SH	DEFINED	05	198625
INTEGRAL SYS INC MD	COM	45810H107	6	300 SH	DEFINED	08	300
INTEGRATED DEVICE TECHNOLOGY 7876	COM	458118106	375	34878 SH	DEFINED	01	27002
INTEGRATED DEVICE TECHNOLOGY 200	COM	458118106	79	7316 SH	OTHER	01	7116
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	5689	529679 SH	DEFINED	05	529679
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	468	43540 SH	DEFINED	08	43540
INTEGRATED ELECTRICAL SVC	COM	45811E103	700	250120 SH	DEFINED	01	250120
INTEGRATED ELECTRICAL SVC	COM	45811E103	26	9125 SH	DEFINED	08	9125
INTEGRATED SILICON SOLUTION 720	COM	45812P107	6	720 SH	OTHER	01	
INTEGRATED SILICON SOLUTION	COM	45812P107	245	29225 SH	DEFINED	05	29225
INTEL CORP 1067521	COM	458140100	388885	15776262 SH	DEFINED	01	14708741
INTEL CORP 2340854	COM	458140100	225852	9162345 SH	OTHER	01	6821491
INTEL CORP	COM	458140100	19720	800000 SH	CALL	DEFINED 01	800000
INTEL CORP	COM	458140100	6039	245000 SH	PUT	DEFINED 01	245000
INTEL CORP 2241060	COM	458140100	289013	11724666 SH	DEFINED	05	9483606
INTEL CORP	COM	458140100	15956	647285 SH	DEFINED	08	647285
INTEL CORP	COM	458140100	71670	2907500 SH	CALL	DEFINED 08	2907500
INTEL CORP	COM	458140100	16269	660000 SH	PUT	DEFINED 08	660000
INTEL CORP 944	COM	458140100	113	4576 SH	DEFINED	13	3632
INTEL CORP 1056	COM	458140100	26	1056 SH	OTHER	13	
INTEL CORP	COM	458140100	22630	918056 SH	DEFINED	17	918056
INTEL CORP	COM	458140100	46934	1904000 SH	CALL	DEFINED 17	1904000
INTEL CORP	COM	458140100	36236	1470000 SH	PUT	DEFINED 17	1470000
INTEL CORP	COM	458140100	183	7413 SH	DEFINED		7413
INTEL CORP	COM	458140100	3698	150000 SH	CALL	DEFINED	150000
INTEGRA BK CORP	COM	45814P105	3	131 SH	DEFINED	01	131
INTEGRA BK CORP	COM	45814P105	264	12175 SH	DEFINED	05	12175
INTEGRA BK CORP	COM	45814P105	4	200 SH	DEFINED	08	200
INTELLISYNC CORP	COM	458176104		100 SH	DEFINED	08	100
INTELLISYNC CORP	COM	458176104	44	10000 SH	PUT	DEFINED 08	10000
INTER PARFUMS INC	COM	458334109	45	2300 SH	DEFINED	01	2300
INTER PARFUMS INC	COM	458334109	1307	66400 SH	DEFINED	05	66400
INTER TEL INC 13000	COM	458372109	386	18400 SH	DEFINED	01	5400
INTER TEL INC	COM	458372109	1930	91900 SH	DEFINED	05	91900
INTER TEL INC	COM	458372109	59	2800 SH	DEFINED	08	2800
INTERCHANGE FINL SVCS S B N	COM	458447109	692	40065 SH	DEFINED	01	40065
INTERCHANGE FINL SVCS S B N	COM	458447109	234	13575 SH	DEFINED	05	13575
INTERCHANGE FINL SVCS S B N	COM	458447109	2	100 SH	DEFINED	08	100
INTERFACE INC 200	CL A	458665106	80	9650 SH	DEFINED	01	9450
INTERFACE INC 575	CL A	458665106	6	775 SH	OTHER	01	200
INTERFACE INC	CL A	458665106	1395	168850 SH	DEFINED	05	168850
INTERFACE INC	CL A	458665106	1	100 SH	DEFINED	08	100
INTERDIGITAL COMMUNICATIONS	COM	45866A105	117	5960 SH	DEFINED	01	5960
INTERDIGITAL COMMUNICATIONS	COM	45866A105	39	2000 SH	OTHER	01	2000
INTERDIGITAL COMMUNICATIONS	COM	45866A105	175	8900 SH	DEFINED	08	8900
INTERGRAPH CORP	COM	458683109	72	1600 SH	DEFINED	01	1600
INTERGRAPH CORP	COM	458683109	49	1090 SH	OTHER	01	1090
INTERGRAPH CORP	COM	458683109	4592	102708 SH	DEFINED	05	102708
INTERGRAPH CORP	COM	458683109	71	1580 SH	DEFINED	08	1580

INTERGRAPH CORP	COM	458683109	62	1389	SH	DEFINED	17	1389	
INTERMAGNETICS GEN CORP	COM	458771102	85	3025	SH	DEFINED	01	3025	
INTERMAGNETICS GEN CORP	COM	458771102	6	225	SH	OTHER	01		
225									
INTERMAGNETICS GEN CORP	COM	458771102	2353	84200	SH	DEFINED	05	84200	
INTERMAGNETICS GEN CORP	COM	458771102	59	2120	SH	DEFINED	08	2120	
INTERMIX MEDIA INC	COM	45881X106	301	25200	SH	OTHER	01		
25200									
INTERMUNE INC	COM	45884X103	3	191	SH	DEFINED	01	191	
INTERMUNE INC	COM	45884X103	66	4000	SH	OTHER	01	4000	
INTERMUNE INC	COM	45884X103	281	17000	SH	DEFINED	08	17000	
INTERMUNE INC	COM	45884X103	47	2832	SH	DEFINED	17	2832	
INTERMUNE INC	COM	45884X103	419	25300	SH	DEFINED		25300	
INTERNATIONAL BANCSHARES COR	COM	459044103	1025	34500	SH	DEFINED	01	34500	
INTERNATIONAL BANCSHARES COR	COM	459044103	55	1856	SH	DEFINED	08	1856	
INTERNATIONAL BUSINESS MACHS	COM	459200101	349512	4356917	SH	DEFINED	01	3982525	
374392									
INTERNATIONAL BUSINESS MACHS	COM	459200101	220111	2743843	SH	OTHER	01	2145238	
598605									
INTERNATIONAL BUSINESS MACHS	COM	459200101	24170	301300	SH	CALL	DEFINED	01	301300
INTERNATIONAL BUSINESS MACHS	COM	459200101	42557	530500	SH	PUT	DEFINED	01	530500
INTERNATIONAL BUSINESS MACHS	COM	459200101	271428	3383539	SH	DEFINED	05	3181354	
202185									
INTERNATIONAL BUSINESS MACHS	COM	459200101	13859	172766	SH	DEFINED	08	172766	
INTERNATIONAL BUSINESS MACHS	COM	459200101	23649	294800	SH	CALL	DEFINED	08	294800
INTERNATIONAL BUSINESS MACHS	COM	459200101	14039	175000	SH	PUT	DEFINED	08	175000
INTERNATIONAL BUSINESS MACHS	COM	459200101	107	1335	SH	DEFINED	13	1335	
INTERNATIONAL BUSINESS MACHS	COM	459200101	10	126	SH	OTHER	13	11	
115									
INTERNATIONAL BUSINESS MACHS	COM	459200101	93	1158	SH	DEFINED	17	1158	
INTERNATIONAL BUSINESS MACHS	COM	459200101	8423	105000	SH	CALL	DEFINED	17	105000
INTERNATIONAL BUSINESS MACHS	COM	459200101	6418	80000	SH	PUT	DEFINED	17	80000
INTERNATIONAL BUSINESS MACHS	COM	459200101	162	2025	SH	DEFINED		2025	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1187	33316	SH	DEFINED	01	32786	
530									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	2789	78241	SH	OTHER	01	72391	
5850									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	4275	119947	SH	DEFINED	05	118047	
1900									
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	290	8129	SH	DEFINED	08	8129	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	44538	1649566	SH	DEFINED	01	1634866	
12510	2190								
INTERNATIONAL GAME TECHNOLOG	COM	459902102	528	19570	SH	OTHER	01		
19570									
INTERNATIONAL GAME TECHNOLOG	COM	459902102	7290	270009	SH	DEFINED	05	270009	
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2257	83601	SH	DEFINED	08	83601	
INTL PAPER CO	COM	460146103	18738	628782	SH	DEFINED	01	609426	
19356									
INTL PAPER CO	COM	460146103	9524	319608	SH	OTHER	01	211651	
107957									
INTL PAPER CO	COM	460146103	2533	85000	SH	CALL	DEFINED	01	85000
INTL PAPER CO	COM	460146103	5424	182000	SH	PUT	DEFINED	01	182000
INTL PAPER CO	COM	460146103	13816	463630	SH	DEFINED	05	449130	
14500									
INTL PAPER CO	COM	460146103	1466	49181	SH	DEFINED	08	49181	
INTL PAPER CO	COM	460146103	1442	48400	SH	PUT	DEFINED	08	48400
INTL PAPER CO	COM	460146103	234	7853	SH	DEFINED	17	7853	
INTL PAPER CO	COM	460146103	123	4137	SH	DEFINED		4137	
INTL PAPER CO	DBC	460146BM4	278	500000	PRN	DEFINED	08	500000	
INTERNATIONAL RECTIFIER CORP	COM	460254105	791	17539	SH	DEFINED	01	14404	
3135									
INTERNATIONAL RECTIFIER CORP	COM	460254105	106	2360	SH	OTHER	01	1910	
450									
INTERNATIONAL RECTIFIER CORP	COM	460254105	6793	150690	SH	DEFINED	05	150690	
INTERNATIONAL RECTIFIER CORP	COM	460254105	1087	24110	SH	DEFINED	08	24110	
INTERNATIONAL SECS EXCH INC	CL A	46031W204	27861	1190638	SH	DEFINED	08	1190638	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	443	8450	SH	DEFINED	01	8095	
355									
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	34	655	SH	OTHER	01	455	
200									
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	4310	82150	SH	DEFINED	05	82150	
INTERNATIONAL SPEEDWAY CORP	CL A	460335201	1179	22463	SH	DEFINED	08	22463	
INTERNET CAP GROUP INC	COM NEW	46059C205	30	3397	SH	DEFINED	01	3397	
INTERNET CAP GROUP INC	COM NEW	46059C205	268	30475	SH	DEFINED	05	30475	
INTERNET CAP GROUP INC	COM NEW	46059C205	88	10000	SH	DEFINED	08	10000	
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	4946	80450	SH	DEFINED	08	80450	
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	19059	310000	SH	CALL	DEFINED	08	310000
INTERNET ARCHITECTURE HOLDR	DEPOSTRY RCP	46060A107	533	15200	SH	DEFINED	08	15200	
INTERNET SEC SYS INC	COM	46060X107	455	18960	SH	DEFINED	01	16490	
2470									
INTERNET SEC SYS INC	COM	46060X107	108	4480	SH	OTHER	01		
4480									
INTERNET SEC SYS INC	COM	46060X107	9653	402060	SH	DEFINED	05	402060	
INTERNET SEC SYS INC	COM	46060X107	166	6932	SH	DEFINED	08	6932	
INTERPUBLIC GROUP COS INC	COM	460690100	964	82848	SH	DEFINED	01	75058	

7790								
INTERPUBLIC GROUP COS INC	COM	460690100	393	33725	SH	OTHER	01	28365
5360								
INTERPUBLIC GROUP COS INC	COM	460690100	2651	227784	SH	DEFINED	05	227784
INTERPUBLIC GROUP COS INC	COM	460690100	11246	966179	SH	DEFINED	08	966179
INTERPUBLIC GROUP COS INC	COM	460690100	8	700	SH	DEFINED	13	700
INTERPUBLIC GROUP COS INC	PFD CONV SER	460690308	236	5500	SH	DEFINED	01	5500
INTERPUBLIC GROUP COS INC	PFD CONV SER	460690308	11438	266150	SH	DEFINED	05	266150
INTERPUBLIC GROUP COS INC	PFD CONV SER	460690308	2149	50000	SH	DEFINED	08	50000
INTERSIL CORP	CL A	46069S109	1248	57295	SH	DEFINED	01	45360
11935								
INTERSIL CORP	CL A	46069S109	121	5540	SH	OTHER	01	4590
950								
INTERSIL CORP	CL A	46069S109	14738	676687	SH	DEFINED	05	676687
INTERSIL CORP	CL A	46069S109	564	25900	SH	DEFINED	08	25900
INTERSTATE HOTELS & RESRTS I	COM	46088S106		65	SH	OTHER	01	
65								
INTERSTATE HOTELS & RESRTS I	COM	46088S106	352	75715	SH	DEFINED	17	75715
INTEROIL CORP	COM	460951106	68	2900	SH	DEFINED	01	2900
INTEROIL CORP	COM	460951106	30	1300	SH	OTHER	01	1300
INTEROIL CORP	COM	460951106	2434	104480	SH	DEFINED	05	104480
INTEVAC INC	COM	461148108	144	14000	SH	DEFINED	08	14000
INTERWOVEN INC	COM NEW	46114T508		45	SH	OTHER	01	45
INTERWOVEN INC	COM NEW	46114T508	243	29750	SH	DEFINED	05	29750
INTERWOVEN INC	COM NEW	46114T508	7	905	SH	DEFINED	08	905
INTRALASE CORP	COM	461169104	1	100	SH	DEFINED	01	
100								
INTRALASE CORP	COM	461169104	7	500	SH	DEFINED	08	500
INTRALASE CORP	COM	461169104	157	10700	SH	DEFINED	17	10700
INTRADO INC	COM	46117A100	308	17100	SH	DEFINED	01	4300
12800								
INTRADO INC	COM	46117A100	1299	72025	SH	DEFINED	05	72025
INTRADO INC	COM	46117A100	20	1086	SH	DEFINED	08	1086
INTUIT	COM	461202103	5129	114467	SH	DEFINED	01	84667
25940	3860							
INTUIT	COM	461202103	635	14175	SH	OTHER	01	
14175								
INTUIT	COM	461202103	14136	315459	SH	DEFINED	05	315459
INTUIT	COM	461202103	4176	93201	SH	DEFINED	08	93201
INTUIT	COM	461202103	11203	250000	SH	PUT	DEFINED	250000
INVACARE CORP	COM	461203101	7930	190297	SH	DEFINED	01	161678
4519	24100							
INVACARE CORP	COM	461203101	114	2731	SH	OTHER	01	
2731								
INVACARE CORP	COM	461203101	44620	1070792	SH	DEFINED	05	817292
253500								
INVACARE CORP	COM	461203101	223	5342	SH	DEFINED	08	5342
INVACARE CORP	COM	461203101	242	5801	SH	DEFINED	17	5801
INTUITIVE SURGICAL INC	COM NEW	46120E602	1383	18875	SH	DEFINED	01	14125
4750								
INTUITIVE SURGICAL INC	COM NEW	46120E602	597	8150	SH	OTHER	01	7875
275								
INTUITIVE SURGICAL INC	COM NEW	46120E602	10990	149955	SH	DEFINED	05	149955
INTUITIVE SURGICAL INC	COM NEW	46120E602	619	8446	SH	DEFINED	08	8446
INTUITIVE SURGICAL INC	COM NEW	46120E602	3298	45000	SH	CALL	DEFINED	45000
INTUITIVE SURGICAL INC	COM NEW	46120E602	1656	22600	SH	PUT	DEFINED	22600
INVERNESS MED INNOVATIONS IN	COM	46126P106	63	2358	SH	DEFINED	01	2358
INVERNESS MED INNOVATIONS IN	COM	46126P106	1	48	SH	OTHER	01	48
INVERNESS MED INNOVATIONS IN	COM	46126P106	393	14825	SH	DEFINED	05	14825
INVERNESS MED INNOVATIONS IN	COM	46126P106	24	900	SH	DEFINED	08	900
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	684	23100	SH	DEFINED	01	8200
14900								
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	5343	180500	SH	DEFINED	05	180500
INVESTTOOLS INC	COM	46145P103	64	15000	SH	DEFINED	01	15000
INVESTTOOLS INC	COM	46145P103	58	13746	SH	DEFINED	17	13746
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	1	100	SH	OTHER	01	
100								
INVESTORS REAL ESTATE TR	SH BEN INT	461730103	336	35325	SH	DEFINED	05	35325
INVITROGEN CORP	COM	46185R100	4575	60809	SH	DEFINED	01	60284
525								
INVITROGEN CORP	COM	46185R100	24128	320724	SH	OTHER	01	320474
250								
INVITROGEN CORP	COM	46185R100	9466	125825	SH	DEFINED	05	125825
INVITROGEN CORP	COM	46185R100	11658	154966	SH	DEFINED	08	154966
INVITROGEN CORP	COM	46185R100	5642	75000	SH	CALL	DEFINED	75000
INVITROGEN CORP	COM	46185R100	22381	297500	SH	PUT	DEFINED	297500
INVITROGEN CORP	NOTE	2.250% 46185RAD2	247	250000	PRN	DEFINED	01	250000
INVITROGEN CORP	NOTE	2.250% 46185RAD2	5641	5720000	PRN	DEFINED	05	5720000
INVITROGEN CORP	NOTE	2.250% 46185RAD2	9414	9545000	PRN	DEFINED	08	9545000
INVITROGEN CORP	NOTE	1.500% 46185RAH3	3181	3500000	PRN	DEFINED	08	3500000
INVITROGEN CORP	NOTE	2.000% 46185RAJ9	27	22000	PRN	DEFINED	01	22000
INVITROGEN CORP	NOTE	2.000% 46185RAJ9	13187	10910000	PRN	DEFINED	05	10910000
INVESTORS FINL SERVICES CORP	COM	461915100	421	12782	SH	DEFINED	01	12122
660								
INVESTORS FINL SERVICES CORP	COM	461915100	801	24355	SH	OTHER	01	24280





ISHARES TR		GS CORP BD F 464287242	6095	55698 SH	DEFINED 01	55698
ISHARES TR		GS CORP BD F 464287242	20	183 SH	OTHER 01	
183						
ISHARES TR		S&P500/BAR G 464287309	4516	77096 SH	DEFINED 01	74096
3000						
ISHARES TR		S&P500/BAR G 464287309	532	9086 SH	OTHER 01	5349
3737						
ISHARES TR		S&P GBL ENER 464287341	261	2565 SH	DEFINED 01	2165
400						
ISHARES TR		S&P GBL ENER 464287341	81	800 SH	OTHER 01	
800						
ISHARES TR		GS NAT RES I 464287374	897	9820 SH	DEFINED 01	9820
ISHARES TR		GS NAT RES I 464287374	141	1540 SH	OTHER 01	540
1000						
ISHARES TR		S&P/TOPIX 15 464287382	295	2800 SH	DEFINED 01	2800
ISHARES TR		S&P500/BAR V 464287408	18149	283002 SH	DEFINED 01	280002
3000						
ISHARES TR		S&P500/BAR V 464287408	293	4568 SH	OTHER 01	4402
166						
ISHARES TR		S&P500/BAR V 464287408	1616	25200 SH	DEFINED 08	25200
ISHARES TR		7-10 YR TRS 464287440	1048	12406 SH	DEFINED 01	12406
ISHARES TR		1-3 YR TRS B 464287457	5733	71108 SH	DEFINED 01	71108
ISHARES TR		1-3 YR TRS B 464287457	595	7385 SH	OTHER 01	6225
1160						
ISHARES TR		MSCI EAFE ID 464287465	179291	3085912 SH	DEFINED 01	126298
2959614						
ISHARES TR		MSCI EAFE ID 464287465	847625	14589074 SH	OTHER 01	3359446
387448	10842180					
ISHARES TR		MSCI EAFE ID 464287465	173	2985 SH	DEFINED 13	2985
ISHARES TR		MSCI EAFE ID 464287465	7368	126819 SH	DEFINED	126819
ISHARES TR		RUSSELL MCP 464287473	29588	238901 SH	DEFINED 01	237006
1895						
ISHARES TR		RUSSELL MCP 464287473	12577	101552 SH	OTHER 01	90831
10721						
ISHARES TR		RUSSELL MCP 464287473	19	150 SH	DEFINED 13	150
ISHARES TR		RUSSELL MCP 464287481	14360	157530 SH	DEFINED 01	145395
12135						
ISHARES TR		RUSSELL MCP 464287481	4507	49436 SH	OTHER 01	44062
5374						
ISHARES TR		RUSSELL MIDC 464287499	33461	386653 SH	DEFINED 01	364676
21977						
ISHARES TR		RUSSELL MIDC 464287499	6706	77489 SH	OTHER 01	51896
25593						
ISHARES TR		S&P MIDCAP 4 464287507	36837	512909 SH	DEFINED 01	488877
24032						
ISHARES TR		S&P MIDCAP 4 464287507	5133	71471 SH	OTHER 01	59238
12233						
ISHARES TR		GLMN SCHS SO 464287515	140	3400 SH	DEFINED 01	3400
ISHARES TR		GLMN SCHS SO 464287515	31400	764000 SH	DEFINED 08	764000
ISHARES TR		GLDM SCHS NE 464287531	10660	340675 SH	DEFINED 08	340675
ISHARES TR		GLDM SACHS T 464287549	46	1000 SH	DEFINED 01	1000
ISHARES TR		GLDM SACHS T 464287549	51	1100 SH	OTHER 01	1100
ISHARES TR		GLDM SACHS T 464287549	4129	89800 SH	DEFINED 08	89800
ISHARES TR		NASDQ BIO IN 464287556	1965	25521 SH	DEFINED 01	25521
ISHARES TR		NASDQ BIO IN 464287556	133	1730 SH	OTHER 01	980
750						
ISHARES TR		NASDQ BIO IN 464287556	17813	231335 SH	DEFINED 05	231335
ISHARES TR		NASDQ BIO IN 464287556	77074	1000956 SH	DEFINED 08	1000956
ISHARES TR		COHEN&ST RLT 464287564	1688	22967 SH	DEFINED 01	22967
ISHARES TR		COHEN&ST RLT 464287564	465	6322 SH	OTHER 01	3378
2944						
ISHARES TR		COHEN&ST RLT 464287564	25666	349198 SH	DEFINED 08	349198
ISHARES TR		COHEN&ST RLT 464287564	2307	31393 SH	DEFINED	31393
ISHARES TR		RUSSELL1000V 464287598	45987	668030 SH	DEFINED 01	590087
77943						
ISHARES TR		RUSSELL1000V 464287598	26196	380530 SH	OTHER 01	340986
39544						
ISHARES TR		RUSSELL1000V 464287598	7882	114500 SH	DEFINED 08	114500
ISHARES TR		RUSSELL1000V 464287598	28	400 SH	DEFINED 13	400
ISHARES TR		S&P MIDCP GR 464287606	2476	34255 SH	DEFINED 01	31450
2805						
ISHARES TR		S&P MIDCP GR 464287606	363	5017 SH	OTHER 01	4571
446						
ISHARES TR		S&P MIDCP GR 464287606	2356	32600 SH	DEFINED 08	32600
ISHARES TR		RUSSELL1000G 464287614	27412	550104 SH	DEFINED 01	477146
72958						
ISHARES TR		RUSSELL1000G 464287614	13874	278428 SH	OTHER 01	232125
46303						
ISHARES TR		RUSSELL 1000 464287622	2217	33147 SH	DEFINED 01	32022
1125						
ISHARES TR		RUSSELL 1000 464287622	411	6146 SH	OTHER 01	2566
3580						
ISHARES TR		RUSL 2000 VA 464287630	24325	368953 SH	DEFINED 01	356361
12592						
ISHARES TR		RUSL 2000 VA 464287630	3744	56785 SH	OTHER 01	46638

10147								
ISHARES TR	RUSL 2000 VA	464287630	15553	235900	SH	DEFINED 05		235900
ISHARES TR	RUSL 2000 VA	464287630	8	120	SH	DEFINED 13		120
ISHARES TR	RUSL 2000 GR	464287648	5886	85554	SH	DEFINED 01		85159
395								
ISHARES TR	RUSL 2000 GR	464287648	1424	20703	SH	OTHER 01		14675
6028								
ISHARES TR	RUSL 2000 GR	464287648	237	3450	SH	DEFINED 05		3450
ISHARES TR	RUSL 2000 GR	464287648	60879	884862	SH	DEFINED 08		884862
ISHARES TR	RUSSELL 2000	464287655	20547	309493	SH	DEFINED 01		273698
35795								
ISHARES TR	RUSSELL 2000	464287655	6322	95222	SH	OTHER 01		69562
25660								
ISHARES TR	RUSSELL 2000	464287655	11782	177470	SH	DEFINED 05		177470
ISHARES TR	RUSSELL 2000	464287655	1410916	21251934	SH	DEFINED 08		21251934
ISHARES TR	RUSSELL 2000	464287655	199	3000	SH	DEFINED 17		3000
ISHARES TR	RUSSELL 2000	464287655	3715	55955	SH	DEFINED		55955
ISHARES TR	DJ US UTILS	464287697	321	3903	SH	DEFINED 01		3903
ISHARES TR	DJ US UTILS	464287697	96	1174	SH	OTHER 01		1174
ISHARES TR	DJ US UTILS	464287697	14662	178500	SH	DEFINED 08		178500
ISHARES TR	S&P MIDCP VA	464287705	1633	23328	SH	DEFINED 01		23328
ISHARES TR	S&P MIDCP VA	464287705	171	2446	SH	OTHER 01		1344
1102								
ISHARES TR	S&P MIDCP VA	464287705	23383	334036	SH	DEFINED 08		334036
ISHARES TR	DJ US TELECO	464287713	20260	856300	SH	DEFINED 08		856300
ISHARES TR	DJ US TECH S	464287721	7	135	SH	DEFINED 01		135
ISHARES TR	DJ US TECH S	464287721	258	5300	SH	OTHER 01		5300
ISHARES TR	DJ US TECH S	464287721	7700	158300	SH	DEFINED 08		158300
ISHARES TR	DJ US REAL E	464287739	665	10354	SH	DEFINED 01		10354
ISHARES TR	DJ US REAL E	464287739	77	1200	SH	OTHER 01		900
300								
ISHARES TR	DJ US REAL E	464287739	6431	100060	SH	DEFINED 05		100060
ISHARES TR	DJ US REAL E	464287739	110168	1714140	SH	DEFINED 08		1714140
ISHARES TR	DJ US INDUST	464287754	7	120	SH	DEFINED 01		120
ISHARES TR	DJ US INDUST	464287754	69	1236	SH	OTHER 01		1236
ISHARES TR	DJ US INDUST	464287754	1802	32330	SH	DEFINED 08		32330
ISHARES TR	DJ US HEALTH	464287762	244	3931	SH	DEFINED 01		3931
ISHARES TR	DJ US HEALTH	464287762	112	1800	SH	OTHER 01		1800
ISHARES TR	DJ US HEALTH	464287762	10486	168640	SH	DEFINED 08		168640
ISHARES TR	DJ US FINL S	464287770	21182	200000	SH	DEFINED 08		200000
ISHARES TR	DJ US ENERGY	464287796	221	2425	SH	DEFINED 01		2425
ISHARES TR	DJ US ENERGY	464287796	94	1035	SH	OTHER 01		1035
ISHARES TR	S&P SMLCAP 6	464287804	20792	359976	SH	DEFINED 01		255426
104550								
ISHARES TR	S&P SMLCAP 6	464287804	8840	153046	SH	OTHER 01		139353
13693								
ISHARES TR	S&P SMLCAP 6	464287804	10471	181281	SH	DEFINED 08		181281
ISHARES TR	CONS GOODS I	464287812	9	170	SH	DEFINED 01		170
ISHARES TR	CONS GOODS I	464287812	54	1000	SH	OTHER 01		1000
ISHARES TR	CONS GOODS I	464287812	7921	147266	SH	DEFINED 08		147266
ISHARES TR	DJ US BAS MA	464287838	64	1335	SH	DEFINED 01		1335
ISHARES TR	DJ US BAS MA	464287838	61	1255	SH	OTHER 01		1255
ISHARES TR	DJ US BAS MA	464287838	6379	132100	SH	DEFINED 08		132100
ISHARES TR	S&P EURO PLU	464287861	1543	19150	SH	DEFINED 01		4150
15000								
ISHARES TR	S&P EURO PLU	464287861	530	6575	SH	OTHER 01		6575
ISHARES TR	S&P SMLCP VA	464287879	1651	25832	SH	DEFINED 01		25832
ISHARES TR	S&P SMLCP VA	464287879	97	1514	SH	OTHER 01		800
714								
ISHARES TR	S&P SMLCP VA	464287879	7898	123600	SH	DEFINED 08		123600
ISHARES TR	S&P SMLCP GR	464287887	1138	9790	SH	DEFINED 01		9790
ISHARES TR	S&P SMLCP GR	464287887	221	1903	SH	OTHER 01		1500
403								
ISHARES TR	S&P SMLCP GR	464287887	256	2200	SH	PUT DEFINED 17		2200
ISLE OF CAPRI CASINOS INC	COM	464592104	481	22510	SH	DEFINED 01		21680
530 300								
ISLE OF CAPRI CASINOS INC	COM	464592104	6	300	SH	OTHER 01		
300								
ISLE OF CAPRI CASINOS INC	COM	464592104	4944	231261	SH	DEFINED 05		231261
ITC HLDGS CORP	COM	465685105	295	10175	SH	DEFINED 05		10175
ITRON INC	COM	465741106	1316	28820	SH	DEFINED 01		17930
10890								
ITRON INC	COM	465741106	10	225	SH	OTHER 01		
225								
ITRON INC	COM	465741106	11165	244521	SH	DEFINED 05		244521
ITRON INC	COM	465741106	9	199	SH	DEFINED 08		199
IVAX CORP	COM	465823102	6215	235766	SH	DEFINED 01		206026
29740								
IVAX CORP	COM	465823102	680	25799	SH	OTHER 01		22494
3305								
IVAX CORP	COM	465823102	46767	1774174	SH	DEFINED 05		1771174
3000								
IVAX CORP	COM	465823102	5186	196753	SH	DEFINED 08		196753
IVAX CORP	COM	465823102	12505	474400	SH	PUT DEFINED 08		474400
IVAX CORP	NOTE 4.500%	465823AG7	85	85000	PRN	DEFINED 01		85000

IVAX CORP	NOTE	4.500%	465823AG7	9828	9840000	PRN	DEFINED	05	9840000	
IVILLAGE INC	COM		46588H105	5	723	SH	DEFINED	01	723	
IVILLAGE INC 36750	COM		46588H105	1027	141510	SH	DEFINED	05	104760	
IVILLAGE INC	COM		46588H105	370	50981	SH	DEFINED	08	50981	
IXYS CORP 7650	COM		46600W106	854	80900	SH	DEFINED	01	73250	
IXYS CORP 92900	COM		46600W106	3303	312750	SH	DEFINED	05	219850	
IXYS CORP	COM		46600W106	8	773	SH	DEFINED	08	773	
J & J SNACK FOODS CORP 4182 300	COM		466032109	611	10565	SH	DEFINED	01	6083	
J & J SNACK FOODS CORP 918	COM		466032109	53	918	SH	OTHER	01		
J & J SNACK FOODS CORP	COM		466032109	5731	99153	SH	DEFINED	05	99153	
J & J SNACK FOODS CORP	COM		466032109	42	724	SH	DEFINED	08	724	
JDS UNIPHASE CORP 3445	COM		46612J101	788	354935	SH	DEFINED	01	351490	
JDS UNIPHASE CORP 4000	COM		46612J101	213	95855	SH	OTHER	01	91855	
JDS UNIPHASE CORP	COM		46612J101	1885	848941	SH	DEFINED	05	848941	
JDS UNIPHASE CORP	COM		46612J101	369	166079	SH	DEFINED	08	166079	
JDA SOFTWARE GROUP INC	COM		46612K108	129	8500	SH	DEFINED	01	8500	
JDA SOFTWARE GROUP INC	COM		46612K108	6	420	SH	OTHER	01	420	
JDA SOFTWARE GROUP INC	COM		46612K108	1759	115875	SH	DEFINED	05	115875	
JDA SOFTWARE GROUP INC	COM		46612K108	50	3317	SH	DEFINED	08	3317	
JER INVT TR INC	COM		46614H301	277	15360	SH	DEFINED	17	15360	
J JILL GROUP INC	COM		466189107	53	3325	SH	DEFINED	01	3325	
J JILL GROUP INC	COM		466189107	1121	70850	SH	DEFINED	05	70850	
J JILL GROUP INC	COM		466189107	136	8600	SH	DEFINED	08	8600	
J JILL GROUP INC	COM		466189107	380	24000	SH	CALL	DEFINED	08	24000
JLG INDS INC 21530	COM		466210101	1557	42560	SH	DEFINED	01	21030	
JLG INDS INC	COM		466210101	12543	342790	SH	DEFINED	05	342790	
JLG INDS INC	COM		466210101	40	1100	SH	DEFINED	08	1100	
JMAR TECHNOLOGIES INC	COM		466212107	11	9500	SH	DEFINED	01	9500	
JMAR TECHNOLOGIES INC	COM		466212107	8	7000	SH	OTHER	01	7000	
JPMORGAN & CHASE & CO 452126	COM		46625H100	466236	13741111	SH	DEFINED	01	13288985	
JPMORGAN & CHASE & CO 716603	COM		46625H100	116090	3421466	SH	OTHER	01	2704863	
JPMORGAN & CHASE & CO	COM		46625H100	21376	630000	SH	CALL	DEFINED	01	630000
JPMORGAN & CHASE & CO	COM		46625H100	4275	126000	SH	PUT	DEFINED	01	126000
JPMORGAN & CHASE & CO 159060	COM		46625H100	215086	6339109	SH	DEFINED	05	6180049	
JPMORGAN & CHASE & CO	COM		46625H100	12118	357161	SH	DEFINED	08	357161	
JPMORGAN & CHASE & CO	COM		46625H100	6918	203900	SH	CALL	DEFINED	08	203900
JPMORGAN & CHASE & CO	COM		46625H100	9782	288300	SH	PUT	DEFINED	08	288300
JPMORGAN & CHASE & CO	COM		46625H100	9	275	SH	DEFINED	13	275	
JPMORGAN & CHASE & CO	COM		46625H100	29	858	SH	OTHER	13	858	
JPMORGAN & CHASE & CO	COM		46625H100	34696	1022583	SH	DEFINED	17	1022583	
JPMORGAN & CHASE & CO	COM		46625H100	1697	50000	SH	CALL	DEFINED	17	50000
JPMORGAN & CHASE & CO	COM		46625H100	11876	350000	SH	PUT	DEFINED	17	350000
JPMORGAN & CHASE & CO	COM		46625H100	274	8062	SH	DEFINED		8062	
J2 GLOBAL COMMUNICATIONS INC 13825	COM NEW		46626E205	792	19600	SH	DEFINED	01	5775	
J2 GLOBAL COMMUNICATIONS INC 350	COM NEW		46626E205	14	350	SH	OTHER	01		
J2 GLOBAL COMMUNICATIONS INC	COM NEW		46626E205	3702	91600	SH	DEFINED	05	91600	
J2 GLOBAL COMMUNICATIONS INC	COM NEW		46626E205	1851	45800	SH	DEFINED	08	45800	
J2 GLOBAL COMMUNICATIONS INC	COM NEW		46626E205	2021	50000	SH	PUT	DEFINED	08	50000
JABIL CIRCUIT INC 495	COM		466313103	884	28599	SH	DEFINED	01	28104	
JABIL CIRCUIT INC 680	COM		466313103	95	3084	SH	OTHER	01	2404	
JABIL CIRCUIT INC	COM		466313103	3079	99590	SH	DEFINED	05	99590	
JABIL CIRCUIT INC	COM		466313103	1516	49033	SH	DEFINED	08	49033	
JABIL CIRCUIT INC	COM		466313103	1546	50000	SH	CALL	DEFINED	08	50000
JABIL CIRCUIT INC	COM		466313103	5	149	SH	DEFINED	17	149	
JACK IN THE BOX INC 22300 8845	COM		466367109	2079	69510	SH	DEFINED	01	38365	
JACK IN THE BOX INC 81500	COM		466367109	14851	496525	SH	DEFINED	05	415025	
JACK IN THE BOX INC	COM		466367109	126	4200	SH	DEFINED	08	4200	
JACKSON HEWITT TAX SVCS INC	COM		468202106	3	116	SH	DEFINED	01	116	
JACKSON HEWITT TAX SVCS INC	COM		468202106	792	33116	SH	DEFINED	17	33116	
JACOBS ENGR GROUP INC DEL 4110	COM		469814107	3433	50933	SH	DEFINED	01	46823	
JACOBS ENGR GROUP INC DEL 375	COM		469814107	459	6815	SH	OTHER	01	6440	
JACOBS ENGR GROUP INC DEL	COM		469814107	41554	616534	SH	DEFINED	05	616534	
JACOBS ENGR GROUP INC DEL	COM		469814107	1042	15465	SH	DEFINED	08	15465	
JACUZZI BRANDS INC 31453	COM		469865109	2357	292380	SH	DEFINED	01	260927	
JACUZZI BRANDS INC	COM		469865109	4	460	SH	OTHER	01	300	

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JACUZZI BRANDS INC 377500	COM	469865109	13021	1615450	SH		DEFINED	05	1237950
JAKKS PAC INC 42400	COM	47012E106	1016	62625	SH		DEFINED	01	20225
JAKKS PAC INC 175	COM	47012E106	3	175	SH		OTHER	01	
JAKKS PAC INC	COM	47012E106	2233	137600	SH		DEFINED	05	137600
JAKKS PAC INC	COM	47012E106	64	3924	SH		DEFINED	08	3924
JAMDAT MOBILE INC 80	COM	47023T100	50	2400	SH		DEFINED	01	2320
JAMDAT MOBILE INC	COM	47023T100	478	22750	SH		DEFINED	05	22750
JAMDAT MOBILE INC	COM	47023T100	23	1100	SH		DEFINED	08	1100
JAMES RIVER COAL CO	COM NEW	470355207	214	4250	SH		DEFINED	05	4250
JAMES RIVER COAL CO	COM NEW	470355207	35	700	SH		DEFINED	08	700
JANUS CAP GROUP INC 9291	COM	47102X105	1974	136598	SH		DEFINED	01	127307
JANUS CAP GROUP INC 75808	COM	47102X105	1285	88920	SH		OTHER	01	13112
JANUS CAP GROUP INC 200	COM	47102X105	3780	261566	SH		DEFINED	05	261366
JANUS CAP GROUP INC	COM	47102X105	316	21884	SH		DEFINED	08	21884
JAPAN SMALLER CAPTLZTN FD IN	COM	47109U104	1758	100000	SH		DEFINED	05	100000
JARDEN CORP 300 6900	COM	471109108	2818	68620	SH		DEFINED	01	61420
JARDEN CORP 60650	COM	471109108	12712	309511	SH		DEFINED	05	248861
JARDEN CORP	COM	471109108	48	1176	SH		DEFINED	08	1176
JARDEN CORP	COM	471109108	3766	91691	SH		DEFINED		91691
JEFFERIES GROUP INC NEW 495	COM	472319102	305	6995	SH		DEFINED	01	6500
JEFFERIES GROUP INC NEW 300	COM	472319102	35	795	SH		OTHER	01	495
JEFFERIES GROUP INC NEW	COM	472319102	5014	115125	SH		DEFINED	05	115125
JEFFERIES GROUP INC NEW	COM	472319102	510	11703	SH		DEFINED	08	11703
JEFFERSON BANCSHARES INC TEN 7350	COM	472375104	1121	86600	SH		DEFINED	01	79250
JEFFERSON BANCSHARES INC TEN 89300	COM	472375104	5009	387100	SH		DEFINED	05	297800
JEFFERSON PILOT CORP 44152	COM	475070108	144152	2817110	SH		DEFINED	01	2772958
JEFFERSON PILOT CORP 586306	COM	475070108	70596	1379637	SH		OTHER	01	793331
JEFFERSON PILOT CORP	COM	475070108	8233	160895	SH		DEFINED	05	160895
JEFFERSON PILOT CORP	COM	475070108	1679	32820	SH		DEFINED	08	32820
JEFFERSON PILOT CORP	COM	475070108	107	2100	SH	CALL	DEFINED	17	2100
JETBLUE AWYS CORP 1400	COM	477143101	1303	74040	SH		DEFINED	01	72640
JETBLUE AWYS CORP 2364	COM	477143101	128	7264	SH		OTHER	01	4900
JETBLUE AWYS CORP	COM	477143101	3851	218794	SH		DEFINED	05	218794
JETBLUE AWYS CORP	COM	477143101	404	22969	SH		DEFINED	08	22969
JETBLUE AWYS CORP	COM	477143101	352	20000	SH	CALL	DEFINED	08	20000
JETBLUE AWYS CORP	COM	477143101	300	17071	SH		DEFINED	17	17071
JO-ANN STORES INC 1150	COM	47758P307	67	3895	SH		DEFINED	01	2745
JO-ANN STORES INC	COM	47758P307	1629	94152	SH		DEFINED	05	94152
JO-ANN STORES INC	COM	47758P307	55	3195	SH		DEFINED	08	3195
JOHNSON & JOHNSON 635658	COM	478160104	711327	11240946	SH		DEFINED	01	10605288
JOHNSON & JOHNSON 1582891	COM	478160104	378772	5985647	SH		OTHER	01	4402756
JOHNSON & JOHNSON	COM	478160104	14118	223100	SH	CALL	DEFINED	01	223100
JOHNSON & JOHNSON	COM	478160104	30533	482500	SH	PUT	DEFINED	01	482500
JOHNSON & JOHNSON 474615	COM	478160104	297927	4708073	SH		DEFINED	05	4233458
JOHNSON & JOHNSON	COM	478160104	40773	644321	SH		DEFINED	08	644321
JOHNSON & JOHNSON	COM	478160104	7119	112500	SH	CALL	DEFINED	08	112500
JOHNSON & JOHNSON	COM	478160104	29109	460000	SH	PUT	DEFINED	08	460000
JOHNSON & JOHNSON 322	COM	478160104	128	2019	SH		DEFINED	13	1697
JOHNSON & JOHNSON 158	COM	478160104	10	158	SH		OTHER	13	
JOHNSON & JOHNSON	COM	478160104	3553	56148	SH		DEFINED	17	56148
JOHNSON & JOHNSON	COM	478160104	7277	115000	SH	CALL	DEFINED	17	115000
JOHNSON & JOHNSON	COM	478160104	7277	115000	SH	PUT	DEFINED	17	115000
JOHNSON & JOHNSON	COM	478160104	285	4500	SH		DEFINED		4500
JOHNSON & JOHNSON	COM	478160104	3164	50000	SH	CALL	DEFINED		50000
JOHNSON CTLS INC 12805	COM	478366107	15135	243911	SH		DEFINED	01	231106
JOHNSON CTLS INC 45750	COM	478366107	10101	162787	SH		OTHER	01	117037
JOHNSON CTLS INC 225	COM	478366107	72337	1165791	SH		DEFINED	05	1165566
JOHNSON CTLS INC	COM	478366107	1628	26231	SH		DEFINED	08	26231

JOHNSON CTLS INC 131013	COM	478366107	8129	131013 SH	OTHER	17		
JONES APPAREL GROUP INC 4376 4510	COM	480074103	1957	68674 SH	DEFINED	01	59788	
JONES APPAREL GROUP INC 7124	COM	480074103	203	7124 SH	OTHER	01		
JONES APPAREL GROUP INC 66500	COM	480074103	4613	161872 SH	DEFINED	05	95372	
JONES APPAREL GROUP INC	COM	480074103	390	13694 SH	DEFINED	08	13694	
JONES APPAREL GROUP INC	COM	480074103	186	6513 SH	DEFINED		6513	
JONES LANG LASALLE INC 1850	COM	48020Q107	778	16900 SH	DEFINED	01	15050	
JONES LANG LASALLE INC	COM	48020Q107	14	300 SH	OTHER	01	300	
JONES LANG LASALLE INC 18300	COM	48020Q107	3881	84255 SH	DEFINED	05	65955	
JONES LANG LASALLE INC	COM	48020Q107	184	4000 SH	DEFINED	08	4000	
JORGENSEN EARLE M CO	COM	480829100	1749	183525 SH	DEFINED	05	183525	
JOS A BANK CLOTHIERS INC 136 400	COM	480838101	634	14679 SH	DEFINED	01	14143	
JOS A BANK CLOTHIERS INC 400	COM	480838101	17	400 SH	OTHER	01		
JOS A BANK CLOTHIERS INC	COM	480838101	7777	179943 SH	DEFINED	05	179943	
JOS A BANK CLOTHIERS INC	COM	480838101	13	300 SH	DEFINED	08	300	
JOURNAL COMMUNICATIONS INC	CL A	481130102	60	4030 SH	DEFINED	01	4030	
JOURNAL COMMUNICATIONS INC	CL A	481130102	42	2840 SH	OTHER	01	2840	
JOURNAL COMMUNICATIONS INC	CL A	481130102	3652	245120 SH	DEFINED	05	245120	
JOURNAL REGISTER CO 11000	COM	481138105	1827	112900 SH	DEFINED	01	101900	
JOURNAL REGISTER CO	COM	481138105	364	22500 SH	OTHER	01	22500	
JOURNAL REGISTER CO 130900	COM	481138105	8994	555850 SH	DEFINED	05	424950	
JOURNAL REGISTER CO	COM	481138105	123	7587 SH	DEFINED	08	7587	
JOY GLOBAL INC 11253	COM	481165108	2231	44222 SH	DEFINED	01	32969	
JOY GLOBAL INC	COM	481165108	239	4745 SH	OTHER	01	4745	
JOY GLOBAL INC	COM	481165108	26199	519205 SH	DEFINED	05	519205	
JOY GLOBAL INC	COM	481165108	984	19494 SH	DEFINED	08	19494	
JUNIPER NETWORKS INC 69246	COM	48203R104	2604	109423 SH	DEFINED	01	40177	
JUNIPER NETWORKS INC 2000	COM	48203R104	1627	68346 SH	OTHER	01	66346	
JUNIPER NETWORKS INC	COM	48203R104	10379	436110 SH	DEFINED	05	436110	
JUNIPER NETWORKS INC	COM	48203R104	16080	675614 SH	DEFINED	08	675614	
JUNIPER NETWORKS INC	COM	48203R104	23	950 SH	DEFINED	13	950	
JUNIPER NETWORKS INC	COM	48203R104	1	31 SH	DEFINED	17	31	
JUPITERMEDIA CORP	COM	48207D101	15	825 SH	DEFINED	01	825	
JUPITERMEDIA CORP	COM	48207D101	49	2765 SH	OTHER	01	2765	
JUPITERMEDIA CORP	COM	48207D101	754	42600 SH	DEFINED	08	42600	
JUPITERMEDIA CORP	COM	48207D101	930	52500 SH	PUT	DEFINED	08	52500
KFX INC 5000	COM	48245L107	86	5000 SH	DEFINED	01		
KFX INC 1293	COM	48245L107	149	8683 SH	OTHER	01	7390	
KFX INC	COM	48245L107	2050	119820 SH	DEFINED	05	119820	
KKR FINL CORP	COM	482476306	212	9512 SH	DEFINED	17	9512	
KLA-TENCOR CORP 15295	COM	482480100	10534	216043 SH	DEFINED	01	200748	
KLA-TENCOR CORP 3815	COM	482480100	1250	25638 SH	OTHER	01	21823	
KLA-TENCOR CORP 400	COM	482480100	19629	402561 SH	DEFINED	05	402161	
KLA-TENCOR CORP	COM	482480100	2042	41870 SH	DEFINED	08	41870	
KMG AMER CORP	COM	482563103	134	16775 SH	DEFINED	05	16775	
K-SWISS INC 40500	CL A	482686102	1671	56500 SH	DEFINED	01	16000	
K-SWISS INC 4375	CL A	482686102	129	4375 SH	OTHER	01		
K-SWISS INC	CL A	482686102	3478	117625 SH	DEFINED	05	117625	
K-SWISS INC	CL A	482686102	24	800 SH	DEFINED	08	800	
K2 INC 6080	COM	482732104	98	8600 SH	DEFINED	01	2520	
K2 INC 300	COM	482732104	79	6920 SH	OTHER	01	6620	
K2 INC	COM	482732104	2200	193000 SH	DEFINED	05	193000	
K2 INC	COM	482732104	870	76323 SH	DEFINED	08	76323	
K V PHARMACEUTICAL CO 12200	CL B CONV	482740107	3690	206615 SH	DEFINED	01	206615	
K V PHARMACEUTICAL CO 398	CL A	482740206	1389	78190 SH	DEFINED	01	65990	
K V PHARMACEUTICAL CO 146100	CL A	482740206	9	498 SH	OTHER	01	100	
K V PHARMACEUTICAL CO	CL A	482740206	7526	423550 SH	DEFINED	05	277450	
K V PHARMACEUTICAL CO	CL A	482740206	20	1129 SH	DEFINED	08	1129	
K V PHARMACEUTICAL CO	NOTE	2.500% 482740AC1	2763	2916000 PRN	DEFINED	08	2916000	
KADANT INC	COM	48282T104	85	4227 SH	DEFINED	01	3895	

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KADANT INC 25	COM	48282T104	45	2268 SH	OTHER	01		2243
KADANT INC	COM	48282T104	2190	109159 SH	DEFINED	05		109159
KADANT INC	COM	48282T104	33	1650 SH	DEFINED	08		1650
KNBT BANCORP INC	COM	482921103	212	13600 SH	DEFINED	01		13600
KNBT BANCORP INC	COM	482921103	406	26100 SH	DEFINED	05		26100
KAMAN CORP 9083	CL A	483548103	880	43034 SH	DEFINED	01		33951
KAMAN CORP 1800	CL A	483548103	105	5133 SH	OTHER	01		3333
KAMAN CORP	CL A	483548103	4579	223935 SH	DEFINED	05		223935
KAMAN CORP	CL A	483548103	209	10216 SH	DEFINED	08		10216
KANSAS CITY LIFE INS CO	COM	484836101	947	18500 SH	DEFINED	01		18500
KANSAS CITY LIFE INS CO	COM	484836101	154	3000 SH	OTHER	01		3000
KANSAS CITY LIFE INS CO	COM	484836101	148	2900 SH	DEFINED	05		2900
KANSAS CITY LIFE INS CO 59568	COM	484836101	3048	59568 SH	OTHER	17		
KANSAS CITY SOUTHERN 8750	COM NEW	485170302	2115	90724 SH	DEFINED	01		81974
KANSAS CITY SOUTHERN 20382	COM NEW	485170302	475	20382 SH	OTHER	01		
KANSAS CITY SOUTHERN 74175	COM NEW	485170302	16340	700975 SH	DEFINED	05		626800
KAYDON CORP 4000	COM	486587108	205	7225 SH	DEFINED	01		3225
KAYDON CORP 1900	COM	486587108	341	12000 SH	OTHER	01		10100
KAYDON CORP	COM	486587108	4659	163975 SH	DEFINED	05		163975
KAYDON CORP	COM	486587108	80	2800 SH	DEFINED	08		2800
KAYDON CORP	NOTE 4.000%	486587AB4	131	120000 PRN	DEFINED	01		120000
KAYDON CORP	NOTE 4.000%	486587AB4	1311	1200000 PRN	DEFINED	05		1200000
KAYDON CORP	NOTE 4.000%	486587AB4	9833	9000000 PRN	DEFINED	17		9000000
KEANE INC 480	COM	486665102	74	6475 SH	DEFINED	01		5995
KEANE INC 200	COM	486665102	19	1640 SH	OTHER	01		1440
KEANE INC	COM	486665102	1638	143328 SH	DEFINED	05		143328
KEANE INC	COM	486665102	286	25015 SH	DEFINED	08		25015
KB HOME 12746	COM	48666K109	2757	37658 SH	DEFINED	01		24912
KB HOME 980	COM	48666K109	120	1637 SH	OTHER	01		657
KB HOME	COM	48666K109	3244	44315 SH	DEFINED	05		44315
KB HOME	COM	48666K109	18581	253836 SH	DEFINED	08		253836
KB HOME	COM	48666K109	3016	41200 SH	CALL	DEFINED	08	41200
KB HOME	COM	48666K109	10899	148900 SH	PUT	DEFINED	08	148900
KB HOME 276	COM	48666K109	20	276 SH	DEFINED	13		
KB HOME	COM	48666K109	228	3110 SH	DEFINED	17		3110
KB HOME	COM	48666K109	732	10000 SH	PUT	DEFINED		10000
KEARNY FINL CORP	COM	487169104	216	17300 SH	DEFINED	05		17300
KEARNY FINL CORP	COM	487169104	54	4300 SH	DEFINED	08		4300
KEITHLEY INSTRS INC 15900	COM	487584104	1362	93275 SH	DEFINED	01		77375
KEITHLEY INSTRS INC 239545	COM	487584104	10137	694340 SH	DEFINED	05		454795
KEITHLEY INSTRS INC	COM	487584104	76	5201 SH	DEFINED	08		5201
KELLOGG CO 45354	COM	487836108	64842	1405634 SH	DEFINED	01		1360280
KELLOGG CO 91946	COM	487836108	20992	455055 SH	OTHER	01		363109
KELLOGG CO 86900	COM	487836108	36544	792201 SH	DEFINED	05		705301
KELLOGG CO	COM	487836108	3658	79307 SH	DEFINED	08		79307
KELLOGG CO	COM	487836108	2307	50000 SH	CALL	DEFINED	08	50000
KELLOGG CO	COM	487836108	6	140 SH	DEFINED	13		140
KELLOGG CO	COM	487836108	294	6377 SH	DEFINED	17		6377
KELLOGG CO 665000	COM	487836108	30676	665000 SH	OTHER	17		
KELLOGG CO	COM	487836108	9226	200000 SH	PUT	DEFINED	17	200000
KELLWOOD CO 610	COM	488044108	237	9180 SH	DEFINED	01		8570
KELLWOOD CO 198	COM	488044108	35	1348 SH	OTHER	01		1150
KELLWOOD CO	COM	488044108	5316	205655 SH	DEFINED	05		205655
KELLWOOD CO	COM	488044108	172	6661 SH	DEFINED	08		6661
KELLWOOD CO	DBCVC 3.500%	488044AF5	537	636000 PRN	DEFINED	08		636000
KELLY SVCS INC 190	CL A	488152208	203	6635 SH	DEFINED	01		6445
KELLY SVCS INC 150	CL A	488152208	14	450 SH	OTHER	01		300
KELLY SVCS INC	CL A	488152208	1824	59476 SH	DEFINED	05		59476
KELLY SVCS INC	CL A	488152208	120	3900 SH	DEFINED	08		3900
KEMET CORP	COM	488360108	97	11550 SH	DEFINED	01		10675

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KEMET CORP 3000	COM	488360108	79	9375 SH	OTHER	01		6375
KEMET CORP	COM	488360108	2181	260308 SH	DEFINED	05		260308
KEMET CORP	COM	488360108	228	27239 SH	DEFINED	08		27239
KENEXA CORP	COM	488879107	3290	262800 SH	DEFINED	05		262800
KENNAMETAL INC 385	COM	489170100	962	19625 SH	DEFINED	01		19240
KENNAMETAL INC 150	COM	489170100	154	3135 SH	OTHER	01		2985
KENNAMETAL INC	COM	489170100	27028	551136 SH	DEFINED	05		551136
KENNAMETAL INC	COM	489170100	637	12993 SH	DEFINED	08		12993
KENSEY NASH CORP 1100	COM	490057106	111	3625 SH	DEFINED	01		2525
KENSEY NASH CORP 125	COM	490057106	4	125 SH	OTHER	01		
KENSEY NASH CORP	COM	490057106	1337	43620 SH	DEFINED	05		43620
KENSEY NASH CORP	COM	490057106	500	16300 SH	DEFINED	08		16300
KERR MCGEE CORP 555	COM	492386107	70628	727296 SH	DEFINED	01		726741
KERR MCGEE CORP 8426	COM	492386107	1874	19301 SH	OTHER	01		10875
KERR MCGEE CORP	COM	492386107	6241	64267 SH	DEFINED	05		64267
KERR MCGEE CORP	COM	492386107	1364	14042 SH	DEFINED	08		14042
KERR MCGEE CORP	COM	492386107	3894	40100 SH	CALL	DEFINED	08	40100
KEY TECHNOLOGY INC 15519	COM	493143101	1622	114247 SH	DEFINED	01		98728
KEY TECHNOLOGY INC 181915	COM	493143101	6964	490420 SH	DEFINED	05		308505
KEYCORP NEW 25153	COM	493267108	119754	3713295 SH	DEFINED	01		3688142
KEYCORP NEW 38291	COM	493267108	4883	151410 SH	OTHER	01		113119
KEYCORP NEW 46250	COM	493267108	20698	641802 SH	DEFINED	05		595552
KEYCORP NEW	COM	493267108	1997	61925 SH	DEFINED	08		61925
KEYCORP NEW	COM	493267108	880	27300 SH	PUT	DEFINED	08	27300
KEYCORP NEW	COM	493267108	689	21355 SH	DEFINED	17		21355
KEYCORP NEW 500000	COM	493267108	16125	500000 SH	OTHER	17		
KEYNOTE SYS INC	COM	493308100	31	2399 SH	DEFINED	01		2399
KEYNOTE SYS INC	COM	493308100	22	1693 SH	OTHER	01		1693
KEYNOTE SYS INC	COM	493308100	1543	118847 SH	DEFINED	05		118847
KEYSPAN CORP 8615	COM	49337W100	2614	71065 SH	DEFINED	01		62450
KEYSPAN CORP 4493	COM	49337W100	756	20555 SH	OTHER	01		16062
KEYSPAN CORP	COM	49337W100	3566	96968 SH	DEFINED	05		96968
KEYSPAN CORP	COM	49337W100	2014	54757 SH	DEFINED	08		54757
KEYSTONE AUTOMOTIVE INDS INC 7850	COM	49338N109	2053	71250 SH	DEFINED	01		63400
KEYSTONE AUTOMOTIVE INDS INC	COM	49338N109	33	1150 SH	OTHER	01		1150
KEYSTONE AUTOMOTIVE INDS INC 82100	COM	49338N109	12795	444125 SH	DEFINED	05		362025
KFORCE INC 32874	COM	493732101	3639	353262 SH	DEFINED	01		320388
KFORCE INC	COM	493732101	46	4500 SH	OTHER	01		4500
KFORCE INC 506426	COM	493732101	16014	1554725 SH	DEFINED	05		1048299
KFORCE INC	COM	493732101	72	7000 SH	DEFINED	08		7000
KIMBALL INTL INC	CL B	494274103	59	4900 SH	DEFINED	01		4900
KIMBALL INTL INC	CL B	494274103	42	3500 SH	OTHER	01		3500
KIMBALL INTL INC	CL B	494274103	3556	294119 SH	DEFINED	05		294119
KILROY RLTY CORP 1900 2000	COM	49427F108	470	8387 SH	DEFINED	01		4487
KILROY RLTY CORP 2210	COM	49427F108	124	2210 SH	OTHER	01		
KILROY RLTY CORP	COM	49427F108	6280	112075 SH	DEFINED	05		112075
KILROY RLTY CORP	COM	49427F108	25	440 SH	DEFINED	08		440
KIMBERLY CLARK CORP 64546	COM	494368103	73106	1228052 SH	DEFINED	01		1163506
KIMBERLY CLARK CORP 305971	COM	494368103	53158	892959 SH	OTHER	01		586988
KIMBERLY CLARK CORP 121165	COM	494368103	115507	1940313 SH	DEFINED	05		1819148
KIMBERLY CLARK CORP	COM	494368103	3577	60093 SH	DEFINED	08		60093
KIMCO REALTY CORP 21574	COM	49446R109	5495	174900 SH	DEFINED	01		153326
KIMCO REALTY CORP 3250	COM	49446R109	704	22422 SH	OTHER	01		19172
KIMCO REALTY CORP 750	COM	49446R109	56835	1808882 SH	DEFINED	05		1808132
KIMCO REALTY CORP	COM	49446R109	763	24280 SH	DEFINED	08		24280
KINDER MORGAN ENERGY PARTNER 6640	UT LTD PARTN	494550106	4790	90626 SH	DEFINED	01		83986



KINDER MORGAN ENERGY PARTNER 39165	UT LTD PARTN	494550106	5043	95418 SH	OTHER	01	56253
KINDER MORGAN ENERGY PARTNER 275	UT LTD PARTN	494550106	15	275 SH	DEFINED	05	
KINDER MORGAN ENERGY PARTNER	UT LTD PARTN	494550106	6	116 SH	DEFINED	08	116
KINDER MORGAN INC KANS 13740	COM	49455P101	8791	91417 SH	DEFINED	01	77677
KINDER MORGAN INC KANS 9540	COM	49455P101	1594	16578 SH	OTHER	01	7038
KINDER MORGAN INC KANS 400	COM	49455P101	11029	114694 SH	DEFINED	05	114294
KINDER MORGAN INC KANS	COM	49455P101	1158	12039 SH	DEFINED	08	12039
KINDER MORGAN INC KANS	COM	49455P101	90227	938300 SH	CALL	DEFINED	938300
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	73	1483 SH	DEFINED	01	1483
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	155	3130 SH	OTHER	01	3130
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	73	1482 SH	DEFINED	08	1482
KINDRED HEALTHCARE INC 600	COM	494580103	280	9410 SH	DEFINED	01	8810
KINDRED HEALTHCARE INC	COM	494580103	110	3700 SH	OTHER	01	3700
KINDRED HEALTHCARE INC	COM	494580103	9531	319820 SH	DEFINED	05	319820
KINDRED HEALTHCARE INC	COM	494580103	47	1578 SH	DEFINED	08	1578
KINETIC CONCEPTS INC 19315	COM NEW	49460W208	2538	44688 SH	DEFINED	01	25373
KINETIC CONCEPTS INC 1300	COM NEW	49460W208	165	2900 SH	OTHER	01	1600
KINETIC CONCEPTS INC 1000	COM NEW	49460W208	12107	213145 SH	DEFINED	05	212145
KINETIC CONCEPTS INC	COM NEW	49460W208	5680	100000 SH	PUT	DEFINED	100000
KINETIC CONCEPTS INC	COM NEW	49460W208	2008	35358 SH	DEFINED		35358
KING PHARMACEUTICALS INC 6150	COM	495582108	927	60265 SH	DEFINED	01	54115
KING PHARMACEUTICALS INC 19917	COM	495582108	349	22691 SH	OTHER	01	2774
KING PHARMACEUTICALS INC 37050	COM	495582108	2926	190247 SH	DEFINED	05	153197
KING PHARMACEUTICALS INC	COM	495582108	1348	87676 SH	DEFINED	08	87676
KIRBY CORP 11500 200	COM	497266106	16464	333081 SH	DEFINED	01	321381
KIRBY CORP 30300	COM	497266106	1498	30300 SH	OTHER	01	
KIRBY CORP	COM	497266106	4653	94125 SH	DEFINED	05	94125
KIRBY CORP	COM	497266106	124	2500 SH	DEFINED	08	2500
KIRKLANDS INC 5439	COM	497498105	457	60000 SH	DEFINED	01	54561
KIRKLANDS INC 64350	COM	497498105	2670	350800 SH	DEFINED	05	286450
KIRKLANDS INC	COM	497498105	5	700 SH	DEFINED	08	700
KITE RLTY GROUP TR	COM	49803T102	227	15200 SH	DEFINED	05	15200
KNOLL INC	COM NEW	498904200	294	16000 SH	DEFINED	08	16000
KNIGHT CAPITAL GROUP INC	CL A	499005106	708	85200 SH	DEFINED	05	85200
KNIGHT CAPITAL GROUP INC	CL A	499005106	127	15276 SH	DEFINED	08	15276
KNIGHT CAPITAL GROUP INC	CL A	499005106	436	52420 SH	DEFINED	17	52420
KNIGHT RIDDER INC 505	COM	499040103	7967	135770 SH	DEFINED	01	135265
KNIGHT RIDDER INC 4250	COM	499040103	2090	35610 SH	OTHER	01	31360
KNIGHT RIDDER INC	COM	499040103	2209	37649 SH	DEFINED	05	37649
KNIGHT RIDDER INC	COM	499040103	1492	25431 SH	DEFINED	08	25431
KNIGHT RIDDER INC	COM	499040103	998	17000 SH	PUT	DEFINED	17000
KNIGHT TRANSN INC 3275 5770	COM	499064103	410	16839 SH	DEFINED	01	7794
KNIGHT TRANSN INC 4125	COM	499064103	100	4125 SH	OTHER	01	
KNIGHT TRANSN INC	COM	499064103	3196	131212 SH	DEFINED	05	131212
KOHL'S CORP 39839	COM	500255104	11255	224292 SH	DEFINED	01	184453
KOHL'S CORP 50294	COM	500255104	5794	115458 SH	OTHER	01	65164
KOHL'S CORP	COM	500255104	2469	49200 SH	CALL	DEFINED	49200
KOHL'S CORP	COM	500255104	14075	280500 SH	PUT	DEFINED	280500
KOHL'S CORP 10240	COM	500255104	47130	939214 SH	DEFINED	05	928974
KOHL'S CORP	COM	500255104	1961	39081 SH	DEFINED	08	39081
KOHL'S CORP	COM	500255104	1004	20000 SH	CALL	DEFINED	20000
KOHL'S CORP	COM	500255104	6774	135000 SH	PUT	DEFINED	135000
KOMAG INC	COM NEW	500453204	4	126 SH	DEFINED	01	126
KOMAG INC	COM NEW	500453204	403	12600 SH	DEFINED	05	12600
KOMAG INC	COM NEW	500453204	16	500 SH	DEFINED	08	500
KONINKLIJKE AHOLD N V 300	SPON ADR NEW	500467303	72	9503 SH	DEFINED	01	9503
KONINKLIJKE AHOLD N V 300	SPON ADR NEW	500467303	10	1370 SH	OTHER	01	1070
KONINKLIJKE PHILIPS ELECTRS 2319	NY REG SH NE	500472303	1732	64920 SH	DEFINED	01	62601
KONINKLIJKE PHILIPS ELECTRS 9160	NY REG SH NE	500472303	554	20757 SH	OTHER	01	11597

KOOKMIN BK NEW 30400	SPONSORED AD	50049M109	3014	50875	SH	DEFINED	01	20475	
KOOKMIN BK NEW 482	SPONSORED AD	50049M109	29	482	SH	OTHER	01		
KOOKMIN BK NEW KOPIN CORP 6800	SPONSORED AD	50049M109	1795	30299	SH	DEFINED	05	30299	
KOPIN CORP 400	COM	500600101	457	65700	SH	DEFINED	01	58900	
KOPIN CORP	COM	500600101	22	3175	SH	OTHER	01	2775	
KOPIN CORP	COM	500600101	1951	280725	SH	DEFINED	05	280725	
KOPIN CORP	COM	500600101	76	10900	SH	DEFINED	08	10900	
KOREA ELECTRIC PWR	SPONSORED AD	500631106	23	1275	SH	DEFINED	01	1275	
KOREA ELECTRIC PWR 810	SPONSORED AD	500631106	40	2235	SH	OTHER	01	1425	
KOREA ELECTRIC PWR	SPONSORED AD	500631106	1558	88000	SH	CALL	DEFINED	08	88000
KOREA ELECTRIC PWR	SPONSORED AD	500631106	1558	88000	SH	PUT	DEFINED	08	88000
KORN FERRY INTL 644 560	COM NEW	500643200	669	40822	SH	DEFINED	01	39618	
KORN FERRY INTL 1085	COM NEW	500643200	18	1085	SH	OTHER	01		
KORN FERRY INTL 14600	COM NEW	500643200	9006	549507	SH	DEFINED	05	534907	
KORN FERRY INTL	COM NEW	500643200	143	8726	SH	DEFINED	08	8726	
KRAFT FOODS INC 14187	CL A	50075N104	4283	140000	SH	DEFINED	01	125813	
KRAFT FOODS INC 1800	CL A	50075N104	1491	48745	SH	OTHER	01	46945	
KRAFT FOODS INC 425	CL A	50075N104	2325	76010	SH	DEFINED	05	75585	
KRAFT FOODS INC	CL A	50075N104	600	19630	SH	DEFINED	08	19630	
KRAFT FOODS INC	CL A	50075N104	3059	100000	SH	CALL	DEFINED	08	100000
KRAFT FOODS INC 760000	CL A	50075N104	23248	760000	SH	OTHER	17		
KRISPY KREME DOUGHNUTS INC 630	COM	501014104	68	10805	SH	DEFINED	01	10175	
KRISPY KREME DOUGHNUTS INC	COM	501014104	11	1830	SH	OTHER	01	1830	
KRISPY KREME DOUGHNUTS INC	COM	501014104	1046	167070	SH	DEFINED	05	167070	
KRISPY KREME DOUGHNUTS INC	COM	501014104	75	11950	SH	DEFINED	08	11950	
KRISPY KREME DOUGHNUTS INC	COM	501014104	577	92200	SH	CALL	DEFINED	08	92200
KROGER CO 19525	COM	501044101	3722	180778	SH	DEFINED	01	161253	
KROGER CO 7200	COM	501044101	1064	51690	SH	OTHER	01	44490	
KROGER CO	COM	501044101	32555	1581115	SH	DEFINED	05	1581115	
KROGER CO	COM	501044101	1636	79459	SH	DEFINED	08	79459	
KROGER CO	COM	501044101	14	700	SH	DEFINED	13	700	
KROGER CO	COM	501044101	453	22000	SH	DEFINED	17	22000	
KRONOS INC 6394	COM	501052104	967	21662	SH	DEFINED	01	15268	
KRONOS INC 125	COM	501052104	6	125	SH	OTHER	01		
KRONOS INC	COM	501052104	9831	220231	SH	DEFINED	05	220231	
KRONOS INC	COM	501052104	107	2395	SH	DEFINED	08	2395	
KULICKE & SOFFA INDS INC 3800 12400	COM	501242101	189	26075	SH	DEFINED	01	9875	
KULICKE & SOFFA INDS INC 12700	COM	501242101	92	12700	SH	OTHER	01		
KULICKE & SOFFA INDS INC	COM	501242101	1368	188700	SH	DEFINED	05	188700	
KULICKE & SOFFA INDS INC	COM	501242101		55	SH	DEFINED	08	55	
KYPHON INC 420	COM	501577100	866	19715	SH	DEFINED	01	19295	
KYPHON INC 705	COM	501577100	114	2600	SH	OTHER	01	1895	
KYPHON INC	COM	501577100	16936	385446	SH	DEFINED	05	385446	
KYPHON INC	COM	501577100	642	14615	SH	DEFINED	08	14615	
KYPHON INC	COM	501577100	712	16200	SH	DEFINED	17	16200	
LCA-VISION INC 4837	COM PAR \$.00	501803308	537	14455	SH	DEFINED	01	9618	
LCA-VISION INC 4788	COM PAR \$.00	501803308	178	4788	SH	OTHER	01		
LCA-VISION INC	COM PAR \$.00	501803308	2753	74175	SH	DEFINED	05	74175	
LCA-VISION INC	COM PAR \$.00	501803308	108	2907	SH	DEFINED	08	2907	
LCC INTERNATIONAL INC 15613	CL A	501810105	449	179550	SH	DEFINED	01	163937	
LCC INTERNATIONAL INC 202500	CL A	501810105	2096	838550	SH	DEFINED	05	636050	
LHC GROUP INC	COM	50187A107	2505	162125	SH	DEFINED	05	162125	
LKQ CORP 15200	COM	501889208	459	15200	SH	OTHER	01		
LKQ CORP	COM	501889208	19	620	SH	DEFINED	08	620	
LSI LOGIC CORP 10570	COM	502161102	512	51949	SH	DEFINED	01	41379	
LSI LOGIC CORP 1870	COM	502161102	228	23100	SH	OTHER	01	21230	
LSI LOGIC CORP	COM	502161102	2750	279177	SH	DEFINED	05	279177	

LSI LOGIC CORP	COM		502161102	1880	190843 SH	DEFINED 08	190843
LSI LOGIC CORP	NOTE	4.000%	502161AJ1	2383	2259000 PRN	DEFINED 08	2259000
LSI INDS INC	COM		50216C108	4464	234938 SH	DEFINED 01	215421
19517							
LSI INDS INC	COM		50216C108	22654	1192339 SH	DEFINED 05	858464
333875							
LTC PPTYS INC	COM		502175102	98	4625 SH	DEFINED 01	4625
LTC PPTYS INC	COM		502175102	2338	110300 SH	DEFINED 05	110300
LTC PPTYS INC	COM		502175102	104	4922 SH	DEFINED 08	4922
LTX CORP	COM		502392103	30	7200 SH	DEFINED 01	6575
625							
LTX CORP	COM		502392103	5	1153 SH	OTHER 01	1153
LTX CORP	COM		502392103	809	191800 SH	DEFINED 05	191800
LTX CORP	COM		502392103	63	15000 SH	DEFINED 08	15000
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	6334	80107 SH	DEFINED 01	77984
248 1875							
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	474	5992 SH	OTHER 01	
5992							
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	18310	231564 SH	DEFINED 05	231564
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	1049	13264 SH	DEFINED 08	13264
L-3 COMMUNICATIONS HLDGS INC	COM		502424104	5377	68000 SH	CALL DEFINED 08	68000
LA QUINTA CORP	PAIRED CTF		50419U202	84	9700 SH	DEFINED 01	9550
150							
LA QUINTA CORP	PAIRED CTF		50419U202	3567	410500 SH	DEFINED 05	410500
LA QUINTA CORP	PAIRED CTF		50419U202	962	110756 SH	DEFINED 17	110756
LA Z BOY INC	COM		505336107	80	6075 SH	DEFINED 01	6075
LA Z BOY INC	COM		505336107	109	8298 SH	OTHER 01	8298
LA Z BOY INC	COM		505336107	2775	210402 SH	DEFINED 05	210402
LABOR READY INC	COM NEW		505401208	1315	51256 SH	DEFINED 01	36707
14549							
LABOR READY INC	COM NEW		505401208	11	425 SH	OTHER 01	
425							
LABOR READY INC	COM NEW		505401208	14913	581395 SH	DEFINED 05	581395
LABOR READY INC	COM NEW		505401208	37	1456 SH	DEFINED 08	1456
LABONE INC NEW	COM		50540L105	3039	69852 SH	DEFINED 01	66636
3216							
LABONE INC NEW	COM		50540L105	10280	236325 SH	DEFINED 05	191525
44800							
LABONE INC NEW	COM		50540L105	87	2000 SH	DEFINED 08	2000
LABONE INC NEW	DBCV	3.500%	50540LAC9	7624	6075000 PRN	DEFINED 08	6075000
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	5741	117866 SH	DEFINED 01	88331
29535							
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	527	10825 SH	OTHER 01	8900
1925							
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	14978	307490 SH	DEFINED 05	307490
LABORATORY CORP AMER HLDGS	COM NEW		50540R409	3814	78309 SH	DEFINED 08	78309
LABRANCHE & CO INC	COM		505447102	94	10811 SH	DEFINED 01	10201
610							
LABRANCHE & CO INC	COM		505447102	6	635 SH	OTHER 01	610
25							
LABRANCHE & CO INC	COM		505447102	1600	184101 SH	DEFINED 05	184101
LABRANCHE & CO INC	COM		505447102	294	33800 SH	DEFINED 08	33800
LACLEDE GROUP INC	COM		505597104	1322	40676 SH	DEFINED 01	33676
7000							
LACLEDE GROUP INC	COM		505597104	1134	34890 SH	OTHER 01	1209
33681							
LACLEDE GROUP INC	COM		505597104	3014	92772 SH	DEFINED 05	92772
LACLEDE GROUP INC	COM		505597104	73	2252 SH	DEFINED 08	2252
LADISH INC	COM NEW		505754200	1293	74150 SH	DEFINED 01	62600
11550							
LADISH INC	COM NEW		505754200	7394	423950 SH	DEFINED 05	315350
108600							
LADENBURG THALMAN FIN SVCS I	COM		50575Q102	27	44666 SH	DEFINED 01	44666
LADENBURG THALMAN FIN SVCS I	COM		50575Q102		4 SH	OTHER 01	4
LADENBURG THALMAN FIN SVCS I	COM		50575Q102	5	8973 SH	DEFINED 01	8973
LAFARGE NORTH AMERICA INC	COM		505862102	125	1850 SH	DEFINED 01	1750
100							
LAFARGE NORTH AMERICA INC	COM		505862102	232	3430 SH	OTHER 01	2430
1000							
LAFARGE NORTH AMERICA INC	COM		505862102	26	390 SH	DEFINED 05	390
LAFARGE NORTH AMERICA INC	COM		505862102	3	50 SH	DEFINED 08	50
LAIDLAW INTL INC	COM		50730R102	1651	68295 SH	DEFINED 01	63765
4530							
LAIDLAW INTL INC	COM		50730R102	7336	303500 SH	DEFINED 05	303500
LAIDLAW INTL INC	COM		50730R102	27	1100 SH	DEFINED 08	1100
LAKELAND BANCORP INC	COM		511637100	222	14510 SH	DEFINED 05	14510
LAKELAND BANCORP INC	COM		511637100	6	385 SH	DEFINED 08	385
LAKELAND FINL CORP	COM		511656100	17	400 SH	OTHER 01	400
LAKELAND FINL CORP	COM		511656100	194	4700 SH	DEFINED 05	4700
LAKELAND FINL CORP	COM		511656100	112	2701 SH	DEFINED 08	2701
LAM RESEARCH CORP	COM		512807108	1843	60490 SH	DEFINED 01	59125
1365							
LAM RESEARCH CORP	COM		512807108	97	3190 SH	OTHER 01	2965
225							
LAM RESEARCH CORP	COM		512807108	13434	440884 SH	DEFINED 05	440884

LAM RESEARCH CORP	COM	512807108	1434	47054 SH	DEFINED 08	47054
LAM RESEARCH CORP	COM	512807108	960	31500 SH	PUT DEFINED 08	31500
LAMAR ADVERTISING CO	CL A	512815101	407	8965 SH	DEFINED 01	8965
LAMAR ADVERTISING CO	CL A	512815101	16	350 SH	OTHER 01	
350						
LAMAR ADVERTISING CO	CL A	512815101	6264	138120 SH	DEFINED 05	123320
14800						
LAMAR ADVERTISING CO	CL A	512815101	1387	30586 SH	DEFINED 08	30586
LAMAR ADVERTISING CO	CL A	512815101	1941	42800 SH	DEFINED 17	42800
LAMAR ADVERTISING CO	NOTE	2.875% 512815AG6	310	290000 PRN	DEFINED 01	290000
LAMAR ADVERTISING CO	NOTE	2.875% 512815AG6	15812	14795000 PRN	DEFINED 05	14795000
LANCASTER COLONY CORP	COM	513847103	199	4622 SH	DEFINED 01	4372
250						
LANCASTER COLONY CORP	COM	513847103	66	1546 SH	OTHER 01	1546
LANCASTER COLONY CORP	COM	513847103	6472	150504 SH	DEFINED 05	150504
LANCASTER COLONY CORP	COM	513847103	315	7335 SH	DEFINED 08	7335
LANCE INC	COM	514606102	1431	81973 SH	DEFINED 01	81973
LANCE INC	COM	514606102	656	37575 SH	OTHER 01	29552
8023						
LANCE INC	COM	514606102	5621	321915 SH	DEFINED 05	321915
LANCE INC	COM	514606102	70	4003 SH	DEFINED 08	4003
LANDAUER INC	COM	51476K103	61	1250 SH	DEFINED 01	1250
LANDAUER INC	COM	51476K103	44	905 SH	OTHER 01	
905						
LANDAUER INC	COM	51476K103	126	2575 SH	DEFINED 05	2575
LANDAMERICA FINL GROUP INC	COM	514936103	1317	20371 SH	DEFINED 01	20358
13						
LANDAMERICA FINL GROUP INC	COM	514936103	637	9847 SH	OTHER 01	
9847						
LANDAMERICA FINL GROUP INC	COM	514936103	5153	79700 SH	DEFINED 05	79700
LANDAMERICA FINL GROUP INC	COM	514936103	232	3587 SH	DEFINED 08	3587
LANDRYS RESTAURANTS INC	COM	51508L103	231	7875 SH	DEFINED 01	7875
LANDRYS RESTAURANTS INC	COM	51508L103	82	2800 SH	OTHER 01	1700
1100						
LANDRYS RESTAURANTS INC	COM	51508L103	8037	274295 SH	DEFINED 05	274295
LANDSTAR SYS INC	COM	515098101	2117	52876 SH	DEFINED 01	25094
24530	3252					
LANDSTAR SYS INC	COM	515098101	143	3570 SH	OTHER 01	
3570						
LANDSTAR SYS INC	COM	515098101	15721	392730 SH	DEFINED 05	392730
LANDSTAR SYS INC	COM	515098101		11 SH	DEFINED 08	11
LANGER INC	COM	515707107	486	95766 SH	DEFINED 01	85693
10073						
LANGER INC	COM	515707107	2	300 SH	OTHER 01	300
LANGER INC	COM	515707107	2446	482434 SH	DEFINED 05	360492
121942						
LANGER INC	COM	515707107	9	1700 SH	DEFINED 17	1700
LAS VEGAS SANDS CORP	COM	517834107	3	100 SH	DEFINED 01	
100						
LAS VEGAS SANDS CORP	COM	517834107	18	550 SH	OTHER 01	400
150						
LAS VEGAS SANDS CORP	COM	517834107	64	1956 SH	DEFINED 08	1956
LASALLE HOTEL PPTYS	COM SH BEN I	517942108	21	600 SH	OTHER 01	200
400						
LASALLE HOTEL PPTYS	COM SH BEN I	517942108	819	23775 SH	DEFINED 05	23775
LASALLE HOTEL PPTYS	COM SH BEN I	517942108	48	1400 SH	DEFINED 08	1400
LASERSCOPE	COM	518081104	3	110 SH	DEFINED 01	
110						
LASERSCOPE	COM	518081104	240	8500 SH	OTHER 01	8000
500						
LASERSCOPE	COM	518081104	66	2354 SH	DEFINED 08	2354
LASERSCOPE	COM	518081104	85	3000 SH	PUT DEFINED 08	3000
LATTICE SEMICONDUCTOR CORP	COM	518415104	59	13750 SH	DEFINED 01	12605
1145						
LATTICE SEMICONDUCTOR CORP	COM	518415104	5	1145 SH	OTHER 01	1145
LATTICE SEMICONDUCTOR CORP	COM	518415104	1410	329552 SH	DEFINED 05	329552
LATTICE SEMICONDUCTOR CORP	COM	518415104	84	19562 SH	DEFINED 08	19562
LAUDER ESTEE COS INC	CL A	518439104	2106	60469 SH	DEFINED 01	33282
27187						
LAUDER ESTEE COS INC	CL A	518439104	771	22137 SH	OTHER 01	20477
1660						
LAUDER ESTEE COS INC	CL A	518439104	4262	122380 SH	DEFINED 05	120480
1900						
LAUDER ESTEE COS INC	CL A	518439104	84	2400 SH	DEFINED 08	2400
LAUDER ESTEE COS INC	CL A	518439104	3093	88800 SH	CALL DEFINED 08	88800
LAUREATE EDUCATION INC	COM	518613104	385	7865 SH	DEFINED 01	
7865						
LAUREATE EDUCATION INC	COM	518613104	896	18305 SH	OTHER 01	5955
125	12225					
LAUREATE EDUCATION INC	COM	518613104	6819	139257 SH	DEFINED 05	133487
5770						
LAUREATE EDUCATION INC	COM	518613104	563	11504 SH	DEFINED 08	11504
LAW ENFORCEMENT ASSOCS CORP	COM	519485106	51	25000 SH	DEFINED 01	25000
LAWSON PRODS INC	COM	520776105	162	4400 SH	DEFINED 01	800
3600						

LAWSON PRODS INC	COM	520776105	774	21075	SH	DEFINED	05	21075
LAWSON PRODS INC	COM	520776105	29	784	SH	DEFINED	08	784
LAWSON SOFTWARE INC 17366	COM	520780107	1196	172383	SH	DEFINED	01	155017
LAWSON SOFTWARE INC	COM	520780107	47	6800	SH	OTHER	01	6800
LAWSON SOFTWARE INC 212999	COM	520780107	11356	1636346	SH	DEFINED	05	1423347
LAWSON SOFTWARE INC	COM	520780107	105	15200	SH	DEFINED	08	15200
LAYNE CHRISTENSEN CO	COM	521050104	538	22833	SH	DEFINED	01	22833
LAYNE CHRISTENSEN CO	COM	521050104	155	6575	SH	DEFINED	05	6575
LAYNE CHRISTENSEN CO	COM	521050104	48	2025	SH	DEFINED	08	2025
LEADIS TECHNOLOGY INC	COM	52171N103	434	63350	SH	DEFINED	05	63350
LEADIS TECHNOLOGY INC	COM	52171N103	103	15002	SH	DEFINED		15002
LEAP WIRELESS INTL INC	COM NEW	521863308	792	22500	SH	DEFINED	05	22500
LEAP WIRELESS INTL INC	COM NEW	521863308	593	16840	SH	DEFINED	17	16840
LEAR CORP 2197	COM	521865105	3460	101844	SH	DEFINED	01	99647
LEAR CORP 47051	COM	521865105	2741	80679	SH	OTHER	01	33628
LEAR CORP	COM	521865105	5322	156669	SH	DEFINED	05	156669
LEAR CORP	COM	521865105	1409	41480	SH	DEFINED	08	41480
LEAR CORP	COM	521865105	170	5000	SH	PUT	DEFINED	5000
LEAR CORP	COM	521865105	5	150	SH	DEFINED	13	150
LEAPFROG ENTERPRISES INC 1000	CL A	52186N106	15	1000	SH	DEFINED	01	
LEAPFROG ENTERPRISES INC 3000	CL A	52186N106	63	4250	SH	OTHER	01	1250
LEAPFROG ENTERPRISES INC	CL A	52186N106	357	24150	SH	DEFINED	05	24150
LEAPFROG ENTERPRISES INC	CL A	52186N106	121	8200	SH	DEFINED	08	8200
LECG CORP	COM	523234102	103	4460	SH	OTHER	01	4460
LECG CORP	COM	523234102	3756	163300	SH	DEFINED	05	163300
LECG CORP	COM	523234102	97	4200	SH	DEFINED	08	4200
LECROY CORP 16300	COM	52324W109	1520	102342	SH	DEFINED	01	86042
LECROY CORP 217400	COM	52324W109	6738	453722	SH	DEFINED	05	236322
LECROY CORP	COM	52324W109	64	4300	SH	DEFINED	08	4300
LEE ENTERPRISES INC 460	COM	523768109	322	7575	SH	DEFINED	01	7115
LEE ENTERPRISES INC 1075	COM	523768109	65	1535	SH	OTHER	01	460
LEE ENTERPRISES INC	COM	523768109	4556	107260	SH	DEFINED	05	107260
LEE ENTERPRISES INC	COM	523768109	845	19903	SH	DEFINED	08	19903
LEGGETT & PLATT INC 885	COM	524660107	27320	1352485	SH	DEFINED	01	1351600
LEGGETT & PLATT INC 1249	COM	524660107	4728	234038	SH	OTHER	01	232789
LEGGETT & PLATT INC	COM	524660107	3240	160387	SH	DEFINED	05	160387
LEGGETT & PLATT INC	COM	524660107	774	38323	SH	DEFINED	08	38323
LEGG MASON INC 1717	COM	524901105	2635	24018	SH	DEFINED	01	22301
LEGG MASON INC 650	COM	524901105	357	3256	SH	OTHER	01	2606
LEGG MASON INC	COM	524901105	32268	294176	SH	DEFINED	05	294176
LEGG MASON INC	COM	524901105	2687	24500	SH	DEFINED	08	24500
LEGG MASON INC	COM	524901105	1974	18000	SH	CALL	DEFINED	18000
LEGG MASON INC	COM	524901105	5	50	SH	DEFINED	13	50
LEGG MASON INC	COM	524901105	3543	32300	SH	DEFINED	17	32300
LEHMAN BROS HLDGS INC 27397	COM	524908100	31633	271577	SH	DEFINED	01	244180
LEHMAN BROS HLDGS INC 54676	COM	524908100	7957	68313	SH	OTHER	01	13637
LEHMAN BROS HLDGS INC 55777	COM	524908100	112267	963830	SH	DEFINED	05	908053
LEHMAN BROS HLDGS INC	COM	524908100	3376	28987	SH	DEFINED	08	28987
LEHMAN BROS HLDGS INC	COM	524908100	12	100	SH	DEFINED	13	100
LEHMAN BROS HLDGS INC	COM	524908100	58	500	SH	DEFINED	17	500
LENNAR CORP 26134	CL A	526057104	4611	77155	SH	DEFINED	01	51021
LENNAR CORP 1385	CL A	526057104	557	9319	SH	OTHER	01	7934
LENNAR CORP	CL A	526057104	18966	317364	SH	DEFINED	05	317364
LENNAR CORP	CL A	526057104	1800	30119	SH	DEFINED	08	30119
LENNAR CORP	CL A	526057104	650	10873	SH	DEFINED	17	10873
LENNAR CORP 3400	CL A	526057104	203	3400	SH	OTHER	17	
LENNAR CORP	CL B	526057302	23	414	SH	DEFINED	01	414
LENNAR CORP	CL B	526057302	13	242	SH	OTHER	01	242
LENNAR CORP	CL B	526057302	2771	50000	SH	PUT	DEFINED	50000
LENNAR CORP	CL B	526057302	9143	165000	SH	CALL	DEFINED	165000
LENNAR CORP	CL B	526057302	2771	50000	SH	PUT	DEFINED	50000
LENNAR CORP 340	CL B	526057302	19	340	SH	OTHER	17	
LENNOX INTL INC 5800	COM	526107107	968	35306	SH	DEFINED	01	29506

LENNOX INTL INC	COM		526107107	4939	180200	SH	DEFINED	05	180200
LENNOX INTL INC	COM		526107107	85	3100	SH	DEFINED	08	3100
LEUCADIA NATL CORP 5022	COM		527288104	733	17001	SH	DEFINED	01	11979
LEUCADIA NATL CORP 250	COM		527288104	240	5572	SH	OTHER	01	5322
LEUCADIA NATL CORP	COM		527288104	8247	191339	SH	DEFINED	05	191339
LEUCADIA NATL CORP	COM		527288104	740	17170	SH	DEFINED	08	17170
LEVEL 3 COMMUNICATIONS INC 10000	COM		52729N100	390	168229	SH	DEFINED	01	158229
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	26	11300	SH	OTHER	01	11300
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	1278	550825	SH	DEFINED	05	550825
LEVEL 3 COMMUNICATIONS INC	COM		52729N100	267	114950	SH	DEFINED	08	114950
LEVEL 3 COMMUNICATIONS INC	NOTE	6.000%	52729NAG5	1309	2500000	PRN	DEFINED	17	2500000
LEVITT CORP	CL A		52742P108	11	500	SH	OTHER	01	500
LEVITT CORP	CL A		52742P108	299	13025	SH	DEFINED	05	13025
LEVITT CORP	CL A		52742P108	32	1399	SH	DEFINED	08	1399
LEXINGTON CORP PPTYS TR 14200	COM		529043101	686	29150	SH	DEFINED	01	14950
LEXINGTON CORP PPTYS TR 4000	COM		529043101	94	4000	SH	OTHER	01	
LEXINGTON CORP PPTYS TR	COM		529043101	5181	220000	SH	DEFINED	05	220000
LEXINGTON CORP PPTYS TR	COM		529043101	122	5200	SH	DEFINED	08	5200
LEXMARK INTL NEW 17311	CL A		529771107	24021	393465	SH	DEFINED	01	376154
LEXMARK INTL NEW 20329	CL A		529771107	7112	116489	SH	OTHER	01	96160
LEXMARK INTL NEW 34700	CL A		529771107	6141	100594	SH	DEFINED	05	65894
LEXMARK INTL NEW	CL A		529771107	909	14895	SH	DEFINED	08	14895
LEXMARK INTL NEW	CL A		529771107	2137	35000	SH	DEFINED	08	35000
LEXMARK INTL NEW 115	CL A		529771107	7	115	SH	DEFINED	13	
LEXMARK INTL NEW	CL A		529771107	208	3403	SH	DEFINED	17	3403
LIBBEY INC	COM		529898108	26	1688	SH	DEFINED	01	1688
LIBBEY INC	COM		529898108	7	450	SH	OTHER	01	450
LIBBEY INC	COM		529898108	858	56425	SH	DEFINED	05	56425
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	104	11594	SH	DEFINED	01	11594
LIBERTY ALL STAR EQUITY FD	SH BEN INT		530158104	57	6396	SH	OTHER	01	6396
LIBERTY CORP S C	COM		530370105	593	12640	SH	DEFINED	01	12640
LIBERTY CORP S C	COM		530370105	423	9030	SH	OTHER	01	9030
LIBERTY CORP S C	COM		530370105	1784	38050	SH	DEFINED	05	38050
LIBERTY GLOBAL INC	COM SER A		530555101	68	2500	SH	DEFINED	01	2500
LIBERTY GLOBAL INC 9226	COM SER A		530555101	5037	185949	SH	DEFINED	05	176723
LIBERTY GLOBAL INC	COM SER A		530555101	141	5212	SH	DEFINED	08	5212
LIBERTY GLOBAL INC	COM SER C		530555309	64	2500	SH	DEFINED	01	2500
LIBERTY GLOBAL INC 9226	COM SER C		530555309	4796	186234	SH	DEFINED	05	177008
LIBERTY MEDIA CORP	DEB	4.000%	530715AG6	10682	17299000	PRN	DEFINED	05	17299000
LIBERTY MEDIA CORP 5275000	DEB	4.000%	530715AG6	3257	5275000	PRN	OTHER	17	
LIBERTY MEDIA CORP	DEB	3.750%	530715AL5	2	3000	PRN	DEFINED	01	3000
LIBERTY MEDIA CORP	DEB	3.750%	530715AL5	1669	3000000	PRN	DEFINED	08	3000000
LIBERTY MEDIA CORP	DEB	3.500%	530715AN1	387	390000	PRN	DEFINED	01	390000
LIBERTY MEDIA CORP	DEB	3.500%	530715AN1	8574	8650000	PRN	DEFINED	05	8650000
LIBERTY MEDIA CORP	DEB	3.250%	530715AR2	192	248000	PRN	DEFINED	01	248000
LIBERTY MEDIA CORP	DEB	3.250%	530715AR2	9540	12310000	PRN	DEFINED	05	12310000
LIBERTY MEDIA CORP	DEB	3.250%	530715AR2	88	114000	PRN	DEFINED	08	114000
LIBERTY MEDIA CORP NEW 274605 111692	COM SER A		530718105	18914	2349612	SH	DEFINED	01	1963315
LIBERTY MEDIA CORP NEW 570861	COM SER A		530718105	4595	570861	SH	OTHER	01	
LIBERTY MEDIA CORP NEW 46430	COM SER A		530718105	11603	1441365	SH	DEFINED	05	1394935
LIBERTY MEDIA CORP NEW	COM SER A		530718105	2358	292900	SH	DEFINED	08	292900
LIBERTY MEDIA CORP NEW	COM SER A		530718105	490	60909	SH	DEFINED	17	60909
LIBERTY MEDIA CORP NEW 1000000	COM SER A		530718105	8050	1000000	SH	OTHER	17	
LIBERTY MEDIA CORP NEW	DEB	0.750%	530718AF2	8	7000	PRN	DEFINED	01	7000
LIBERTY MEDIA CORP NEW	DEB	0.750%	530718AF2	27670	24928000	PRN	DEFINED	08	24928000
LIBERTY PPTY TR 3435	SH BEN INT		531172104	953	22397	SH	DEFINED	01	18962
LIBERTY PPTY TR 2598	SH BEN INT		531172104	346	8134	SH	OTHER	01	5536
LIBERTY PPTY TR	SH BEN INT		531172104	28979	681215	SH	DEFINED	05	681215
LIBERTY PPTY TR	SH BEN INT		531172104	1264	29723	SH	DEFINED	08	29723
LIFE TIME FITNESS INC 1645	COM		53217R207	55	1645	SH	DEFINED	01	
LIFE TIME FITNESS INC 21960	COM		53217R207	728	21960	SH	OTHER	01	
LIFE TIME FITNESS INC	COM		53217R207	26	790	SH	DEFINED	08	790
LIFECORE BIOMEDICAL INC 15350	COM		532187101	1408	116500	SH	DEFINED	01	101150
LIFECORE BIOMEDICAL INC	COM		532187101	6229	515200	SH	DEFINED	05	370600

144600							
LIFECORE BIOMEDICAL INC	COM	532187101	5	400	SH	DEFINED 08	400
LIFEPOINT HOSPITALS INC 4280	COM	53219L109	2910	66535	SH	DEFINED 01	62255
LIFEPOINT HOSPITALS INC 1525	COM	53219L109	83	1897	SH	OTHER 01	372
LIFEPOINT HOSPITALS INC 84170	COM	53219L109	31378	717547	SH	DEFINED 05	633377
LIFEPOINT HOSPITALS INC	COM	53219L109	6526	149226	SH	DEFINED 08	149226
LILLY ELI & CO 134402	COM	532457108	80644	1506801	SH	DEFINED 01	1372399
LILLY ELI & CO 356599	COM	532457108	63987	1195567	SH	OTHER 01	838968
LILLY ELI & CO 10500	COM	532457108	51651	965087	SH	DEFINED 05	954587
LILLY ELI & CO	COM	532457108	31423	587133	SH	DEFINED 08	587133
LILLY ELI & CO	COM	532457108	12743	238100	SH	CALL DEFINED 08	238100
LILLY ELI & CO	COM	532457108	11507	215000	SH	PUT DEFINED 08	215000
LILLY ELI & CO	COM	532457108	13	250	SH	DEFINED 13	250
LILLY ELI & CO	COM	532457108	14373	268546	SH	DEFINED 17	268546
LILLY ELI & CO	COM	532457108	8028	150000	SH	PUT DEFINED 17	150000
LILLY ELI & CO	COM	532457108	144	2690	SH	DEFINED	2690
LIMITED BRANDS INC 26226 42980	COM	532716107	7448	364572	SH	DEFINED 01	295366
LIMITED BRANDS INC 52834	COM	532716107	1079	52834	SH	OTHER 01	
LIMITED BRANDS INC 182300	COM	532716107	12854	629171	SH	DEFINED 05	446871
LIMITED BRANDS INC	COM	532716107	1344	65785	SH	DEFINED 08	65785
LIMITED BRANDS INC	COM	532716107	1430	70000	SH	CALL DEFINED 08	70000
LIMITED BRANDS INC	COM	532716107	1202	58820	SH	DEFINED 17	58820
LIN TV CORP	CL A	532774106	16	1156	SH	DEFINED 01	1156
LIN TV CORP	CL A	532774106	300	21525	SH	DEFINED 05	21525
LIN TV CORP	CL A	532774106	178	12733	SH	DEFINED 08	12733
LIN TV CORP	CL A	532774106	6643	476190	SH	DEFINED	476190
LINCARE HLDGS INC 27580	COM	532791100	4911	119635	SH	DEFINED 01	92055
LINCARE HLDGS INC 375	COM	532791100	434	10575	SH	OTHER 01	10200
LINCARE HLDGS INC	COM	532791100	14085	343118	SH	DEFINED 05	343118
LINCARE HLDGS INC	COM	532791100	2361	57520	SH	DEFINED 08	57520
LINCARE HLDGS INC	DBC V	3.000% 532791AB6	300	300000	PRN	DEFINED 01	300000
LINCOLN ELEC HLDGS INC	COM	533900106	1035	26275	SH	DEFINED 05	26275
LINCOLN ELEC HLDGS INC	COM	533900106	134	3390	SH	DEFINED 08	3390
LINCOLN NATL CORP IND 45406	COM	534187109	19577	376344	SH	DEFINED 01	330938
LINCOLN NATL CORP IND 33941	COM	534187109	10131	194760	SH	OTHER 01	160819
LINCOLN NATL CORP IND 1075	COM	534187109	41919	805822	SH	DEFINED 05	804747
LINCOLN NATL CORP IND	COM	534187109	1569	30156	SH	DEFINED 08	30156
LINCOLN NATL CORP IND	COM	534187109	36	700	SH	CALL DEFINED 17	700
LINDSAY MFG CO	COM	535555106	112	5100	SH	DEFINED 01	5100
LINDSAY MFG CO	COM	535555106	921	41850	SH	DEFINED 05	41850
LINDSAY MFG CO	COM	535555106	18	800	SH	DEFINED 08	800
LINEAR TECHNOLOGY CORP 12340	COM	535678106	6755	179696	SH	DEFINED 01	167356
LINEAR TECHNOLOGY CORP 53452	COM	535678106	4236	112677	SH	OTHER 01	59225
LINEAR TECHNOLOGY CORP	COM	535678106	4511	120000	SH	PUT DEFINED 01	120000
LINEAR TECHNOLOGY CORP 183155	COM	535678106	33134	881458	SH	DEFINED 05	698303
LINEAR TECHNOLOGY CORP	COM	535678106	1127	29972	SH	DEFINED 08	29972
LINEAR TECHNOLOGY CORP	COM	535678106	97	2589	SH	DEFINED 17	2589
LINENS N THINGS INC	COM	535679104	141	5275	SH	DEFINED 01	5275
LINENS N THINGS INC 228	COM	535679104	33	1228	SH	OTHER 01	1000
LINENS N THINGS INC	COM	535679104	10616	397591	SH	DEFINED 05	397591
LINENS N THINGS INC	COM	535679104	229	8593	SH	DEFINED 08	8593
LIONS GATE ENTMNT CORP 3090	COM NEW	535919203	803	84220	SH	DEFINED 01	81130
LIONS GATE ENTMNT CORP	COM NEW	535919203	9683	1014953	SH	DEFINED 05	1014953
LIONS GATE ENTMNT CORP	NOTE	2.938% 535919AF1	21	2000	PRN	DEFINED 01	2000
LIONS GATE ENTMNT CORP	NOTE	2.938% 535919AF1	1677	1630000	PRN	DEFINED 05	1630000
LIONS GATE ENTMNT CORP	NOTE	3.625% 535919AG9	81	85000	PRN	DEFINED 01	85000
LIONS GATE ENTMNT CORP	NOTE	3.625% 535919AG9	2785	2905000	PRN	DEFINED 05	2905000
LINKTONE LTD	ADR	535925101	109	10000	SH	DEFINED 01	10000
LITHIA MTRS INC 13926	CL A	536797103	3178	109674	SH	DEFINED 01	95748
LITHIA MTRS INC	CL A	536797103	39	1350	SH	OTHER 01	1350
LITHIA MTRS INC 108100	CL A	536797103	16756	578175	SH	DEFINED 05	470075
LITHIA MTRS INC	CL A	536797103	148	5100	SH	DEFINED 08	5100
LITTELFUSE INC	COM	537008104	597	21225	SH	DEFINED 01	21225
LITTELFUSE INC	COM	537008104	79	2800	SH	OTHER 01	2800

LITTELFUSE INC	COM	537008104	12580	447200	SH	DEFINED	05	447200	
LITTELFUSE INC	COM	537008104	119	4226	SH	DEFINED	08	4226	
LIZ CLAIBORNE INC	COM	539320101	1866	47459	SH	DEFINED	01	46479	
980									
LIZ CLAIBORNE INC	COM	539320101	436	11084	SH	OTHER	01	5384	
5700									
LIZ CLAIBORNE INC	COM	539320101	2560	65112	SH	DEFINED	05	65112	
LIZ CLAIBORNE INC	COM	539320101	555	14122	SH	DEFINED	08	14122	
LLOYDS TSB GROUP PLC	SPONSORED AD	539439109	139	4190	SH	DEFINED	01		
4190									
LLOYDS TSB GROUP PLC	SPONSORED AD	539439109	252	7585	SH	OTHER	01	6505	
370									
710									
LOCKHEED MARTIN CORP	COM	539830109	47546	778930	SH	DEFINED	01	752148	
26782									
LOCKHEED MARTIN CORP	COM	539830109	28683	469908	SH	OTHER	01	161628	
308280									
LOCKHEED MARTIN CORP	COM	539830109	28089	460179	SH	DEFINED	05	312979	
147200									
LOCKHEED MARTIN CORP	COM	539830109	3698	60586	SH	DEFINED	08	60586	
LOCKHEED MARTIN CORP	COM	539830109	1709	28000	SH	CALL	DEFINED	08	28000
LOCKHEED MARTIN CORP	COM	539830109	8	133	SH	OTHER	13	133	
LOCKHEED MARTIN CORP	DBCV	539830AP4	272	261000	PRN	DEFINED	01	261000	
LOCKHEED MARTIN CORP	DBCV	539830AP4	14187	13594000	PRN	DEFINED	05	13594000	
LOCKHEED MARTIN CORP	DBCV	539830AP4	3224	3089000	PRN	DEFINED	08	3089000	
LODGIAN INC	COM PAR \$.01	54021P403	200	19475	SH	DEFINED	05	19475	
LOEWS CORP	COM	540424108	4836	52329	SH	DEFINED	01	45004	
7325									
LOEWS CORP	COM	540424108	2876	31119	SH	OTHER	01	14381	
16738									
LOEWS CORP	COM	540424108	39838	431101	SH	DEFINED	05	398801	
32300									
LOEWS CORP	COM	540424108	10164	109986	SH	DEFINED	08	109986	
LOEWS CORP	COM	540424108	3770	40800	SH	DEFINED	17	40800	
LOEWS CORP	CAROLNA GP S	540424207	79	1997	SH	DEFINED	01	597	
1400									
LOEWS CORP	CAROLNA GP S	540424207	146	3693	SH	OTHER	01	3000	
693									
LOEWS CORP	CAROLNA GP S	540424207	1637	41300	SH	DEFINED	05	41300	
LOGITECH INTERNATIONAL S A	SPONSORED AD	541419107	2883	70750	SH	DEFINED	01	70300	
450									
LOGITECH INTERNATIONAL S A	SPONSORED AD	541419107	100	2450	SH	OTHER	01	2450	
LOGITECH INTERNATIONAL S A	SPONSORED AD	541419107	473	11600	SH	DEFINED	05	11600	
LONE STAR STEAKHOUSE SALOON	COM	542307103	731	28115	SH	DEFINED	01	17825	
9400									
890									
LONE STAR STEAKHOUSE SALOON	COM	542307103	124	4775	SH	OTHER	01		
4775									
LONE STAR STEAKHOUSE SALOON	COM	542307103	9324	358607	SH	DEFINED	05	358607	
LONE STAR STEAKHOUSE SALOON	COM	542307103	18	696	SH	DEFINED	08	696	
LONE STAR TECHNOLOGIES INC	COM	542312103	1980	35612	SH	DEFINED	01	19737	
15875									
LONE STAR TECHNOLOGIES INC	COM	542312103	13	225	SH	OTHER	01		
225									
LONE STAR TECHNOLOGIES INC	COM	542312103	6141	110475	SH	DEFINED	05	110475	
LONE STAR TECHNOLOGIES INC	COM	542312103	67	1200	SH	DEFINED	08	1200	
LONG ISLAND FINANCIAL CORP	COM	542669106	1378	36505	SH	DEFINED	01	36505	
LONGS DRUG STORES CORP	COM	543162101	784	18275	SH	DEFINED	01	6525	
11750									
LONGS DRUG STORES CORP	COM	543162101	107	2500	SH	OTHER	01		
2500									
LONGS DRUG STORES CORP	COM	543162101	4793	111750	SH	DEFINED	05	111750	
LONGS DRUG STORES CORP	COM	543162101	107	2500	SH	DEFINED	08	2500	
LONGS DRUG STORES CORP	COM	543162101	322	7500	SH	CALL	DEFINED	08	7500
LONGS DRUG STORES CORP	COM	543162101	322	7500	SH	PUT	DEFINED	08	7500
LONGVIEW FIBRE CO	COM	543213102	240	12332	SH	DEFINED	01	11827	
505									
LONGVIEW FIBRE CO	COM	543213102	574	29463	SH	OTHER	01	4605	
24858									
LONGVIEW FIBRE CO	COM	543213102	3111	159634	SH	DEFINED	05	159634	
LONGVIEW FIBRE CO	COM	543213102	1892	97100	SH	DEFINED	08	97100	
LOUISIANA PAC CORP	COM	546347105	727	26243	SH	DEFINED	01	24693	
1550									
LOUISIANA PAC CORP	COM	546347105	242	8726	SH	OTHER	01	6801	
1925									
LOUISIANA PAC CORP	COM	546347105	1751	63240	SH	DEFINED	05	63240	
LOUISIANA PAC CORP	COM	546347105	3561	128596	SH	DEFINED	08	128596	
LOUISIANA PAC CORP	COM	546347105	5452	196900	SH	PUT	DEFINED	08	196900
LOUISIANA PAC CORP	COM	546347105	317	11439	SH	DEFINED	17	11439	
LOWES COS INC	COM	548661107	125949	1955726	SH	DEFINED	01	1787293	
168433									
LOWES COS INC	COM	548661107	42841	665234	SH	OTHER	01	429654	
235580									
LOWES COS INC	COM	548661107	68588	1065029	SH	DEFINED	05	1065029	
LOWES COS INC	COM	548661107	7196	111732	SH	DEFINED	08	111732	
LOWES COS INC	COM	548661107	36180	561800	SH	CALL	DEFINED	08	561800
LOWES COS INC	COM	548661107	47	730	SH	DEFINED	13	730	



LOWES COS INC	COM		548661107	3735	58000	SH	PUT	DEFINED	17	58000
LOWES COS INC	COM		548661107	98	1517	SH		DEFINED		1517
LUBRIZOL CORP 3465	COM		549271104	2753	63536	SH		DEFINED	01	60071
LUBRIZOL CORP 8400	COM		549271104	1176	27140	SH		OTHER	01	18740
LUBRIZOL CORP 170	COM		549271104	42573	982530	SH		DEFINED	05	982360
LUBRIZOL CORP	COM		549271104	711	16400	SH		DEFINED	08	16400
LUBYS INC	COM		549282101		31	SH		OTHER	01	31
LUBYS INC	COM		549282101	234	17950	SH		DEFINED	05	17950
LUBYS INC	COM		549282101	7	522	SH		DEFINED	08	522
LUCENT TECHNOLOGIES INC 78489	COM		549463107	3720	1144602	SH		DEFINED	01	1066113
LUCENT TECHNOLOGIES INC 138357	COM		549463107	1845	567794	SH		OTHER	01	429437
LUCENT TECHNOLOGIES INC 17280	COM		549463107	7629	2347496	SH		DEFINED	05	2330216
LUCENT TECHNOLOGIES INC	COM		549463107	4011	1234000	SH		DEFINED	08	1234000
LUCENT TECHNOLOGIES INC	DBCV	2.750%	549463AH0	375	312435	PRN		DEFINED	01	312435
LUCENT TECHNOLOGIES INC	DBCV	2.750%	549463AH0	59	48873	PRN		OTHER	01	48873
LUCENT TECHNOLOGIES INC	DBCV	2.750%	549463AH0	11508	9600000	PRN		DEFINED	05	9600000
LUCENT TECHNOLOGIES INC	SDCV	8.000%	549463AK3	16210	15700000	PRN		DEFINED	05	15700000
LUCENT TECHNOLOGIES INC	SDCV	8.000%	549463AK3	31	30000	PRN		DEFINED	08	30000
LUFKIN INDS INC 810	COM		549764108	526	12070	SH		DEFINED	01	11260
LUFKIN INDS INC 4000	COM		549764108	357	8200	SH		OTHER	01	4200
LUFKIN INDS INC	COM		549764108	14494	332823	SH		DEFINED	05	332823
LUFKIN INDS INC	COM		549764108	113	2600	SH		DEFINED	08	2600
LUMINENT MTG CAP INC	COM		550278303	3	400	SH		OTHER	01	400
LUMINENT MTG CAP INC	COM		550278303	243	32175	SH		DEFINED	05	32175
LUXOTTICA GROUP S P A	SPONSORED AD		55068R202	284	11400	SH		DEFINED	01	11400
LUXOTTICA GROUP S P A	SPONSORED AD		55068R202	181	7260	SH		OTHER	01	7260
LYDALL INC DEL 8600	COM		550819106	448	50167	SH		DEFINED	01	41567
LYDALL INC DEL 650	COM		550819106	6	650	SH		OTHER	01	
LYDALL INC DEL 111795	COM		550819106	3814	427130	SH		DEFINED	05	315335
LYDALL INC DEL	COM		550819106	9	1019	SH		DEFINED	08	1019
LYON WILLIAM HOMES	COM		552074106	252	1625	SH		DEFINED	05	1625
LYON WILLIAM HOMES	COM		552074106	31	200	SH		DEFINED	08	200
LYONDELL CHEMICAL CO 8640	COM		552078107	34305	1198623	SH		DEFINED	01	1189983
LYONDELL CHEMICAL CO 1525	COM		552078107	349	12186	SH		OTHER	01	10661
LYONDELL CHEMICAL CO 500	COM		552078107	20781	726084	SH		DEFINED	05	725584
LYONDELL CHEMICAL CO	COM		552078107	5033	175869	SH		DEFINED	08	175869
M & T BK CORP 210	COM		55261F104	2435	23036	SH		DEFINED	01	22826
M & T BK CORP 4600	COM		55261F104	4130	39072	SH		OTHER	01	34472
M & T BK CORP	COM		55261F104	4958	46905	SH		DEFINED	05	46905
M & T BK CORP	COM		55261F104	1360	12866	SH		DEFINED	08	12866
MAF BANCORP INC 7196 600	COM		55261R108	588	14352	SH		DEFINED	01	6556
MAF BANCORP INC 1193	COM		55261R108	49	1193	SH		OTHER	01	
MAF BANCORP INC	COM		55261R108	4965	121150	SH		DEFINED	05	121150
MBIA INC 20695	COM		55262C100	19996	329862	SH		DEFINED	01	309167
MBIA INC 62975	COM		55262C100	5900	97323	SH		OTHER	01	34348
MBIA INC 44000	COM		55262C100	17051	281282	SH		DEFINED	05	237282
MBIA INC	COM		55262C100	1623	26772	SH		DEFINED	08	26772
MBIA INC	COM		55262C100	8487	140000	SH	CALL	DEFINED	08	140000
MBNA CORP 241440	COM		55262L100	79077	3209277	SH		DEFINED	01	2967837
MBNA CORP 442315	COM		55262L100	32018	1299440	SH		OTHER	01	857125
MBNA CORP	COM		55262L100	3696	150000	SH	CALL	DEFINED	01	150000
MBNA CORP	COM		55262L100	4866	197500	SH	PUT	DEFINED	01	197500
MBNA CORP 132700	COM		55262L100	41791	1696067	SH		DEFINED	05	1563367
MBNA CORP	COM		55262L100	15	601	SH		DEFINED	08	601
MBNA CORP	COM		55262L100	94	3801	SH		DEFINED	13	3801
MBNA CORP 300	COM		55262L100	8	323	SH		OTHER	13	23
MB FINANCIAL INC NEW	COM		55264U108	569	14600	SH		DEFINED	01	14600
MB FINANCIAL INC NEW	COM		55264U108	398	10200	SH		DEFINED	05	10200
MB FINANCIAL INC NEW	COM		55264U108	114	2919	SH		DEFINED	08	2919
M D C HLDGS INC	COM		552676108	2325	29476	SH		DEFINED	01	6661

6187	16628								
M D C HLDGS INC		COM	552676108	252	3188	SH	OTHER	01	
3188									
M D C HLDGS INC		COM	552676108	9135	115788	SH	DEFINED	05	115788
M D C HLDGS INC		COM	552676108	811	10284	SH	DEFINED	17	10284
MDU RES GROUP INC		COM	552690109	1512	42414	SH	DEFINED	01	39974
2440									
MDU RES GROUP INC		COM	552690109	1142	32026	SH	OTHER	01	25903
6123									
MDU RES GROUP INC		COM	552690109	9973	279757	SH	DEFINED	05	279757
MDU RES GROUP INC		COM	552690109	983	27567	SH	DEFINED	08	27567
MCI INC		COM	552691107	1097	43155	SH	DEFINED	01	36422
6733									
MCI INC		COM	552691107	4437	174600	SH	DEFINED	05	174600
MCI INC		COM	552691107	6073	239001	SH	DEFINED	08	239001
MCI INC		COM	552691107	8385	330000	SH	CALL	DEFINED	08
MCI INC		COM	552691107	1271	50000	SH	PUT	DEFINED	08
MCI INC		COM	552691107	71929	2830731	SH	OTHER	17	50000
2830731									
MEMC ELECTR MATLS INC		COM	552715104	19454	853627	SH	DEFINED	01	777372
76255									
MEMC ELECTR MATLS INC		COM	552715104	615	26985	SH	OTHER	01	26210
775									
MEMC ELECTR MATLS INC		COM	552715104	83501	3663944	SH	DEFINED	05	3663944
MEMC ELECTR MATLS INC		COM	552715104	1043	45766	SH	DEFINED	08	45766
MFC BANCORP LTD		COM NEW	55271X202	496	19876	SH	DEFINED	01	18876
1000									
MFC BANCORP LTD		COM NEW	55271X202	147	5902	SH	OTHER	01	5902
MFC BANCORP LTD		COM NEW	55271X202	11260	451290	SH	DEFINED	05	451290
MFA MTG INVTS INC		COM	55272X102	6	1000	SH	DEFINED	01	1000
MFA MTG INVTS INC		COM	55272X102	9	1400	SH	OTHER	01	
1400									
MFA MTG INVTS INC		COM	55272X102	370	60400	SH	DEFINED	05	60400
MFA MTG INVTS INC		COM	55272X102	77	12508	SH	DEFINED	08	12508
MFS MULTIMARKET INCOME TR		SH BEN INT	552737108	37	5948	SH	DEFINED	01	
5948									
MFS MULTIMARKET INCOME TR		SH BEN INT	552737108	208	33277	SH	OTHER	01	8948
24329									
MFS MUN INCOME TR		SH BEN INT	552738106	17	2100	SH	DEFINED	01	2100
MFS MUN INCOME TR		SH BEN INT	552738106	135	16446	SH	OTHER	01	7446
9000									
MFS INTER INCOME TR		SH BEN INT	55273C107	104	15975	SH	DEFINED	01	15975
MFS INTER INCOME TR		SH BEN INT	55273C107	157	24176	SH	OTHER	01	24176
MGE ENERGY INC		COM	55277P104	170	4650	SH	DEFINED	01	4650
MGE ENERGY INC		COM	55277P104	105	2875	SH	OTHER	01	2875
MGE ENERGY INC		COM	55277P104	5486	150266	SH	DEFINED	05	108666
41600									
MGIC INVT CORP WIS		COM	552848103	6181	96277	SH	DEFINED	01	85794
4148	6335								
MGIC INVT CORP WIS		COM	552848103	1328	20686	SH	OTHER	01	
20686									
MGIC INVT CORP WIS		COM	552848103	12590	196111	SH	DEFINED	05	166531
29580									
MGIC INVT CORP WIS		COM	552848103	1324	20624	SH	DEFINED	08	20624
MGIC INVT CORP WIS		COM	552848103	2844	44300	SH	CALL	DEFINED	08
MGIC INVT CORP WIS		COM	552848103	3210	50000	SH	PUT	DEFINED	08
MGIC INVT CORP WIS		COM	552848103		1	SH	DEFINED	17	1
MGIC INVT CORP WIS		COM	552848103	128	2000	SH	CALL	DEFINED	17
MGIC INVT CORP WIS		COM	552848103	128	2000	SH	PUT	DEFINED	17
MGI PHARMA INC		COM	552880106	707	30415	SH	DEFINED	01	30415
MGI PHARMA INC		COM	552880106	746	32080	SH	OTHER	01	31160
920									
MGI PHARMA INC		COM	552880106	14146	608685	SH	DEFINED	05	608685
MGI PHARMA INC		COM	552880106	2172	93453	SH	DEFINED	08	93453
MGI PHARMA INC		COM	552880106	646	27800	SH	PUT	DEFINED	08
MGI PHARMA INC		COM	552880106	178	7667	SH	DEFINED	17	7667
MGM MIRAGE		COM	552953101	82723	1889940	SH	DEFINED	01	1851054
38886									
MGM MIRAGE		COM	552953101	136	3117	SH	OTHER	01	517
2600									
MGM MIRAGE		COM	552953101	757	17290	SH	DEFINED	05	17290
MGM MIRAGE		COM	552953101	965	22058	SH	DEFINED	08	22058
MGM MIRAGE		COM	552953101	4596	105000	SH	CALL	DEFINED	08
MGM MIRAGE		COM	552953101	1313	30000	SH	PUT	DEFINED	08
M/I HOMES INC		COM	55305B101	190	3508	SH	DEFINED	01	2008
1500									
M/I HOMES INC		COM	55305B101	2762	50900	SH	DEFINED	05	50900
M/I HOMES INC		COM	55305B101	98	1800	SH	DEFINED	08	1800
MKS INSTRUMENT INC		COM	55306N104	446	25875	SH	DEFINED	05	25875
MKS INSTRUMENT INC		COM	55306N104	22	1300	SH	DEFINED	08	1300
MIVA INC		COM	55311R108	547	90650	SH	DEFINED	05	90650
MIVA INC		COM	55311R108	18	3007	SH	DEFINED	08	3007
MPS GROUP INC		COM	553409103	573	48583	SH	DEFINED	01	45968
2615									
MPS GROUP INC		COM	553409103	133	11270	SH	OTHER	01	10820

450							
MPS GROUP INC	COM	553409103	16782	1422167	SH	DEFINED 05	1422167
MPS GROUP INC	COM	553409103	261	22144	SH	DEFINED 08	22144
MRV COMMUNICATIONS INC	COM	553477100	59	27475	SH	DEFINED 05	27475
MRO SOFTWARE INC	COM	55347W105	89	5289	SH	DEFINED 01	4534
755							
MRO SOFTWARE INC	COM	55347W105	7	395	SH	OTHER 01	
395							
MRO SOFTWARE INC	COM	55347W105	1432	85025	SH	DEFINED 05	85025
MRO SOFTWARE INC	COM	55347W105	10	568	SH	DEFINED 08	568
MSC INDL DIRECT INC	CL A	553530106	359	10835	SH	DEFINED 01	4700
6135							
MSC INDL DIRECT INC	CL A	553530106	119	3580	SH	OTHER 01	3580
MSC INDL DIRECT INC	CL A	553530106	534	16100	SH	DEFINED 05	16100
MSC INDL DIRECT INC	CL A	553530106	94	2825	SH	DEFINED 08	2825
MTR GAMING GROUP INC	COM	553769100	32	3975	SH	DEFINED 05	3975
MTR GAMING GROUP INC	COM	553769100	201	25066	SH	DEFINED 08	25066
MTS SYS CORP	COM	553777103	635	16800	SH	DEFINED 01	9200
7000 600							
MTS SYS CORP	COM	553777103	102	2700	SH	OTHER 01	
2700							
MTS SYS CORP	COM	553777103	9097	240857	SH	DEFINED 05	240857
MTS SYS CORP	COM	553777103	148	3915	SH	DEFINED 08	3915
MTC TECHNOLOGIES INC	COM	55377A106	370	11570	SH	DEFINED 01	11149
421							
MTC TECHNOLOGIES INC	COM	55377A106	4392	137339	SH	DEFINED 05	137339
MTI TECHNOLOGY CORP	COM	553903105	85	45150	SH	DEFINED 01	45150
MACDERMID INC	COM	554273102	9029	343825	SH	DEFINED 01	
343825							
MACDERMID INC	COM	554273102	21203	807416	SH	OTHER 01	262700
825 543891							
MACDERMID INC	COM	554273102	20065	764075	SH	DEFINED 05	599275
164800							
MACDERMID INC	COM	554273102	110	4170	SH	DEFINED 08	4170
MACERICH CO	COM	554382101	4145	63825	SH	DEFINED 01	62375
1450							
MACERICH CO	COM	554382101	1023	15750	SH	OTHER 01	15750
MACERICH CO	COM	554382101	9035	139125	SH	DEFINED 05	139125
MACERICH CO	COM	554382101	1071	16498	SH	DEFINED 08	16498
MACERICH CO	COM	554382101	1214	18689	SH	DEFINED 17	18689
MACK CALI RLTY CORP	COM	554489104	527	11736	SH	DEFINED 01	6906
4830							
MACK CALI RLTY CORP	COM	554489104	255	5674	SH	OTHER 01	5450
224							
MACK CALI RLTY CORP	COM	554489104	24213	538785	SH	DEFINED 05	538785
MACK CALI RLTY CORP	COM	554489104	1391	30947	SH	DEFINED 08	30947
MACROVISION CORP	COM	555904101	271	14190	SH	DEFINED 01	13680
510							
MACROVISION CORP	COM	555904101	16	860	SH	OTHER 01	190
670							
MACROVISION CORP	COM	555904101	4043	211691	SH	DEFINED 05	211691
MACROVISION CORP	COM	555904101	201	10511	SH	DEFINED 08	10511
MACROVISION CORP	COM	555904101	11	600	SH	CALL DEFINED 17	600
MACROMEDIA INC	COM	556100105	882	21685	SH	DEFINED 01	15015
6670							
MACROMEDIA INC	COM	556100105	51	1265	SH	OTHER 01	1040
225							
MACROMEDIA INC	COM	556100105	8010	196957	SH	DEFINED 05	196957
MACROMEDIA INC	COM	556100105	610	15000	SH	DEFINED 08	15000
MADDEN STEVEN LTD	COM	556269108	96	4200	SH	DEFINED 01	4200
MADDEN STEVEN LTD	COM	556269108	236	10300	SH	DEFINED 05	10300
MADDEN STEVEN LTD	COM	556269108	557	24320	SH	DEFINED 17	24320
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	1845	52503	SH	DEFINED 01	47853
4650							
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	9498	270225	SH	DEFINED 05	213425
56800							
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	134	3800	SH	DEFINED 08	3800
MAGELLAN HEALTH SVCS INC	COM NEW	559079207	200	5698	SH	DEFINED 17	5698
MAGMA DESIGN AUTOMATION	COM	559181102		38	SH	DEFINED 01	38
MAGMA DESIGN AUTOMATION	COM	559181102	226	27850	SH	DEFINED 05	27850
MAGMA DESIGN AUTOMATION	COM	559181102	66	8118	SH	DEFINED 08	8118
MAGNA ENTMT CORP	CL A	559211107		6	SH	DEFINED 01	6
MAGNA ENTMT CORP	CL A	559211107	198	29725	SH	DEFINED 05	29725
MAGNA ENTMT CORP	CL A	559211107	39	5825	SH	DEFINED 08	5825
MAGNA ENTMT CORP	CL A	559211107	74	11079	SH	DEFINED 17	11079
MAGNA INTL INC	CL A	559222401	1314	17558	SH	DEFINED 01	16473
1085							
MAGNA INTL INC	CL A	559222401	86	1145	SH	OTHER 01	1145
MAGNA INTL INC	CL A	559222401	9	125	SH	DEFINED 13	125
MAGNA INTL INC	CL A	559222401	6363	85000	SH	OTHER 17	
85000							
MAGNETEK INC	COM	559424106	11	3350	SH	DEFINED 01	3350
MAGNETEK INC	COM	559424106	315	93175	SH	DEFINED 05	93175
MAGNETEK INC	COM	559424106	24	7211	SH	DEFINED 08	7211
MAGUIRE PPTYS INC	COM	559775101	826	27475	SH	DEFINED 05	27475

MAGUIRE PPTYS INC	COM	559775101	148	4910	SH	DEFINED 08	4910
MAIN STR BKS INC NEW	COM	56034R102	185	6921	SH	DEFINED 01	6921
MAIN STR BKS INC NEW	COM	56034R102	304	11350	SH	DEFINED 05	11350
MAINE & MARITIMES CORP	COM	560377103	20	1000	SH	DEFINED 01	1000
MAINE & MARITIMES CORP	COM	560377103	24	1200	SH	OTHER 01	1200
MAINE & MARITIMES CORP	COM	560377103	1085	55100	SH	DEFINED 05	55100
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	167	9400	SH	DEFINED 05	9400
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	109	6130	SH	DEFINED 08	6130
MAIR HOLDINGS INC	COM	560635104	17	2898	SH	DEFINED 01	2898
MAIR HOLDINGS INC	COM	560635104	12	1992	SH	OTHER 01	1992
MAIR HOLDINGS INC	COM	560635104	917	157204	SH	DEFINED 05	157204
MAKITA CORP	ADR NEW	560877300	8	400	SH	DEFINED 01	400
MAKITA CORP	ADR NEW	560877300	1512	74000	SH	DEFINED 05	74000
MANAGED HIGH INCOME PORTFOLI	COM	56166C105	90	14350	SH	DEFINED 01	14350
MANHATTAN ASSOCS INC	COM	562750109	324	13975	SH	DEFINED 01	5595
8380							
MANHATTAN ASSOCS INC	COM	562750109	16	670	SH	OTHER 01	
670							
MANHATTAN ASSOCS INC	COM	562750109	2368	102075	SH	DEFINED 05	102075
MANHATTAN ASSOCS INC	COM	562750109	58	2510	SH	DEFINED 08	2510
MANITOWOC INC	COM	563571108	836	16629	SH	DEFINED 01	16629
MANITOWOC INC	COM	563571108	34	675	SH	OTHER 01	485
190							
MANITOWOC INC	COM	563571108	10459	208141	SH	DEFINED 05	208141
MANITOWOC INC	COM	563571108	181	3600	SH	DEFINED 08	3600
MANOR CARE INC NEW	COM	564055101	383	9968	SH	DEFINED 01	9848
120							
MANOR CARE INC NEW	COM	564055101	38	995	SH	OTHER 01	620
375							
MANOR CARE INC NEW	COM	564055101	2152	56026	SH	DEFINED 05	56026
MANOR CARE INC NEW	COM	564055101	1211	31540	SH	DEFINED 08	31540
MANOR CARE INC NEW	COM	564055101	4721	122900	SH	CALL DEFINED 08	122900
MANOR CARE INC NEW	COM	564055101	38410	1000000	SH	PUT DEFINED 08	1000000
MANOR CARE INC NEW	NOTE	2.125% 564055AK7	15726	12144000	PRN	OTHER 17	
12144000							
MANPOWER INC	COM	56418H100	1747	39345	SH	DEFINED 01	34175
5170							
MANPOWER INC	COM	56418H100	272	6135	SH	OTHER 01	5960
175							
MANPOWER INC	COM	56418H100	22985	517800	SH	DEFINED 05	517800
MANPOWER INC	COM	56418H100	1222	27519	SH	DEFINED 08	27519
MANTECH INTL CORP	CL A	564563104	213	8075	SH	DEFINED 01	4675
3400							
MANTECH INTL CORP	CL A	564563104	15	550	SH	OTHER 01	
550							
MANTECH INTL CORP	CL A	564563104	1608	60875	SH	DEFINED 05	60875
MANTECH INTL CORP	CL A	564563104	8	300	SH	DEFINED 08	300
MANUGISTICS GROUP INC	COM	565011103	10	5000	SH	OTHER 01	5000
MANUGISTICS GROUP INC	COM	565011103	15	7637	SH	DEFINED 08	7637
MANULIFE FINL CORP	COM	56501R106	10132	190023	SH	DEFINED 01	184249
5774							
MANULIFE FINL CORP	COM	56501R106	1638	30711	SH	OTHER 01	18660
12051							
MANULIFE FINL CORP	COM	56501R106	45	850	SH	DEFINED 05	850
MANULIFE FINL CORP	COM	56501R106	2352	44102	SH	DEFINED 08	44102
MAPINFO CORP	COM	565105103	1896	154771	SH	DEFINED 01	122201
20170 12400							
MAPINFO CORP	COM	565105103	6	505	SH	OTHER 01	
505							
MAPINFO CORP	COM	565105103	6932	565850	SH	DEFINED 05	380450
185400							
MAPINFO CORP	COM	565105103	31	2504	SH	DEFINED 08	2504
MARATHON OIL CORP	COM	565849106	13570	196865	SH	DEFINED 01	175685
21180							
MARATHON OIL CORP	COM	565849106	2385	34605	SH	OTHER 01	20179
14426							
MARATHON OIL CORP	COM	565849106	101039	1465820	SH	DEFINED 05	1465617
203							
MARATHON OIL CORP	COM	565849106	5358	77728	SH	DEFINED 08	77728
MARATHON OIL CORP	COM	565849106	9809	142300	SH	PUT DEFINED 08	142300
MARCUS CORP	COM	566330106	285	14200	SH	DEFINED 01	13300
900							
MARCUS CORP	COM	566330106	40	2015	SH	OTHER 01	1965
50							
MARCUS CORP	COM	566330106	5729	285880	SH	DEFINED 05	285880
MARCUS CORP	COM	566330106	56	2782	SH	DEFINED 08	2782
MARINEMAX INC	COM	567908108	170	6650	SH	DEFINED 05	6650
MARINEMAX INC	COM	567908108	89	3500	SH	DEFINED 08	3500
MARKEL CORP	COM	570535104	472	1429	SH	DEFINED 01	1322
107							
MARKEL CORP	COM	570535104	101	307	SH	OTHER 01	107
200							
MARKEL CORP	COM	570535104	132	400	SH	DEFINED 05	400
MARKEL CORP	COM	570535104	207	626	SH	DEFINED 08	626
MARKETAXESS HLDGS INC	COM	57060D108	154	11325	SH	DEFINED 05	11325

MARKETAXESS HLDGS INC	COM	57060D108	25343	1863437	SH	DEFINED		1863437
MARSH & MCLENNAN COS INC 161142	COM	571748102	11522	379137	SH	DEFINED	01	217995
MARSH & MCLENNAN COS INC 72938	COM	571748102	12790	420863	SH	OTHER	01	347925
MARSH & MCLENNAN COS INC 1060	COM	571748102	16286	535906	SH	DEFINED	05	534846
MARSH & MCLENNAN COS INC	COM	571748102	4472	147156	SH	DEFINED	08	147156
MARSH & MCLENNAN COS INC	COM	571748102	10333	340000	SH	CALL	DEFINED 08	340000
MARSH & MCLENNAN COS INC	COM	571748102	577	19000	SH	PUT	DEFINED 08	19000
MARSH & MCLENNAN COS INC	COM	571748102	4283	140934	SH	DEFINED	17	140934
MARSH & MCLENNAN COS INC	COM	571748102	4559	150000	SH	CALL	DEFINED 17	150000
MARSH & MCLENNAN COS INC	COM	571748102	4285	141000	SH	PUT	DEFINED 17	141000
MARSHALL & ILSLEY CORP 35904 19432	COM	571834100	11522	264814	SH	DEFINED	01	209478
MARSHALL & ILSLEY CORP 74523	COM	571834100	3242	74523	SH	OTHER	01	
MARSHALL & ILSLEY CORP 495	COM	571834100	109573	2518352	SH	DEFINED	05	2517857
MARSHALL & ILSLEY CORP	COM	571834100	2210	50789	SH	DEFINED	08	50789
MARRIOTT INTL INC NEW 17770	CL A	571903202	15166	240729	SH	DEFINED	01	222959
MARRIOTT INTL INC NEW 23310	CL A	571903202	1799	28556	SH	OTHER	01	5246
MARRIOTT INTL INC NEW 124950	CL A	571903202	62571	993197	SH	DEFINED	05	868247
MARRIOTT INTL INC NEW	CL A	571903202	1661	26365	SH	DEFINED	08	26365
MARRIOTT INTL INC NEW	CL A	571903202	575	9127	SH	DEFINED	17	9127
MARRIOTT INTL INC NEW	CL A	571903202	365	5800	SH	PUT	DEFINED 17	5800
MARTEK BIOSCIENCES CORP 325	COM	572901106	397	11310	SH	DEFINED	01	10985
MARTEK BIOSCIENCES CORP 1285	COM	572901106	48	1375	SH	OTHER	01	90
MARTEK BIOSCIENCES CORP	COM	572901106	5452	155194	SH	DEFINED	05	155194
MARTEK BIOSCIENCES CORP	COM	572901106	1780	50671	SH	DEFINED	08	50671
MARTEK BIOSCIENCES CORP	COM	572901106	4166	118600	SH	CALL	DEFINED 08	118600
MARTEK BIOSCIENCES CORP	COM	572901106	4992	142100	SH	PUT	DEFINED 08	142100
MARTEN TRANS LTD	COM	573075108	24	960	SH	DEFINED	01	960
MARTEN TRANS LTD	COM	573075108	199	7875	SH	DEFINED	05	7875
MARTEN TRANS LTD	COM	573075108	123	4867	SH	DEFINED	08	4867
MARTHA STEWART LIVING OMNIME	CL A	573083102	376	15025	SH	DEFINED	01	15025
MARTHA STEWART LIVING OMNIME 1275	CL A	573083102	36	1450	SH	OTHER	01	175
MARTIN MARIETTA MATLS INC 3770	COM	573284106	2283	29100	SH	DEFINED	01	25330
MARTIN MARIETTA MATLS INC 713	COM	573284106	504	6427	SH	OTHER	01	5714
MARTIN MARIETTA MATLS INC	COM	573284106	40794	519936	SH	DEFINED	05	519936
MARTIN MARIETTA MATLS INC	COM	573284106	795	10135	SH	DEFINED	08	10135
MARTIN MARIETTA MATLS INC	COM	573284106	8	100	SH	DEFINED	13	100
MASCO CORP 72008	COM	574599106	18952	617736	SH	DEFINED	01	545728
MASCO CORP 98493	COM	574599106	9832	320481	SH	OTHER	01	221988
MASCO CORP 213700	COM	574599106	21858	712448	SH	DEFINED	05	498748
MASCO CORP	COM	574599106	1657	54005	SH	DEFINED	08	54005
MASCO CORP	COM	574599106	920	30000	SH	CALL	DEFINED 08	30000
MASCO CORP	COM	574599106	920	30000	SH	PUT	DEFINED 08	30000
MASSACHUSETTS HEALTH & ED TX	SH BEN INT	575672100	139	9186	SH	DEFINED	01	9186
MASSACHUSETTS HEALTH & ED TX	SH BEN INT	575672100	27	1814	SH	OTHER	01	1814
MASSEY ENERGY CORP 11016 6905	COM	576206106	3252	63686	SH	DEFINED	01	45765
MASSEY ENERGY CORP 4140	COM	576206106	211	4140	SH	OTHER	01	
MASSEY ENERGY CORP	COM	576206106	8192	160400	SH	PUT	DEFINED 01	160400
MASSEY ENERGY CORP	COM	576206106	23126	452820	SH	DEFINED	05	452820
MASSEY ENERGY CORP	COM	576206106	235	4600	SH	DEFINED	08	4600
MASSEY ENERGY CORP	COM	576206106	4893	95800	SH	CALL	DEFINED 08	95800
MASSEY ENERGY CORP	COM	576206106	2809	55000	SH	PUT	DEFINED 08	55000
MASSMUTUAL CORPORATE INVS IN	COM	576292106	701	25035	SH	DEFINED	01	25035
MASSMUTUAL CORPORATE INVS IN	COM	576292106	680	24302	SH	OTHER	01	24302
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	347	24079	SH	DEFINED	01	24079
MASSMUTUAL PARTN INVS	SH BEN INT	576299101	238	16549	SH	OTHER	01	16549
MASTEC INC	COM	576323109	16	1500	SH	DEFINED	01	1500
MASTEC INC	COM	576323109	234	21500	SH	DEFINED	05	21500
MASTEC INC	COM	576323109	58	5330	SH	DEFINED	08	5330
MATERIAL SCIENCES CORP 6696	COM	576674105	427	28317	SH	DEFINED	01	21621
MATERIAL SCIENCES CORP 225	COM	576674105	3	225	SH	OTHER	01	
MATERIAL SCIENCES CORP	COM	576674105	681	45158	SH	DEFINED	05	45158
MATERIAL SCIENCES CORP	COM	576674105	3	220	SH	DEFINED	08	220
MATRIA HEALTHCARE INC 4015	COM NEW	576817209	168	4447	SH	DEFINED	01	432

MATRIA HEALTHCARE INC 21972	COM NEW	576817209	896	23732 SH	OTHER	01	1760
MATRIA HEALTHCARE INC	COM NEW	576817209	2449	64885 SH	DEFINED	05	64885
MATRIA HEALTHCARE INC	COM NEW	576817209	46	1216 SH	DEFINED	08	1216
MATRIX BANCORP INC 18500	COM	576819106	2334	175388 SH	DEFINED	01	156888
MATRIX BANCORP INC 225900	COM	576819106	6897	518200 SH	DEFINED	05	292300
MATRIXONE INC	COM	57685P304	175	33341 SH	DEFINED	01	33341
MATRIXONE INC 27900	COM	57685P304	346	65825 SH	DEFINED	05	37925
MATRIXONE INC	COM	57685P304		20 SH	DEFINED	08	20
MATRIXONE INC	COM	57685P304	1442	274071 SH	DEFINED		274071
MATSUSHITA ELEC INDL 150	ADR	576879209	70	4098 SH	DEFINED	01	3948
MATSUSHITA ELEC INDL	ADR	576879209	50	2930 SH	OTHER	01	2930
MATSUSHITA ELEC INDL	ADR	576879209	4192	245000 SH	DEFINED	05	245000
MATEL INC 10123	COM	577081102	2983	178825 SH	DEFINED	01	168702
MATEL INC 4514	COM	577081102	1517	90976 SH	OTHER	01	86462
MATEL INC	COM	577081102	3627	217430 SH	DEFINED	05	217430
MATEL INC	COM	577081102	1024	61398 SH	DEFINED	08	61398
MATEL INC	COM	577081102	17	1000 SH	PUT	DEFINED	17
MAXTOR CORP 190	COM NEW	577729205	16	3666 SH	DEFINED	01	3476
MAXTOR CORP	COM NEW	577729205	7	1565 SH	OTHER	01	1565
MAXTOR CORP	COM NEW	577729205	46	10450 SH	DEFINED	05	10450
MAXTOR CORP	COM NEW	577729205	152	34700 SH	DEFINED	08	34700
MAXIM INTEGRATED PRODS INC 79107	COM	57772K101	97360	2282763 SH	DEFINED	01	2203656
MAXIM INTEGRATED PRODS INC 78698	COM	57772K101	17570	411965 SH	OTHER	01	333267
MAXIM INTEGRATED PRODS INC	COM	57772K101	3873	90800 SH	PUT	DEFINED	01
MAXIM INTEGRATED PRODS INC 8010	COM	57772K101	25326	593811 SH	DEFINED	05	585801
MAXIM INTEGRATED PRODS INC	COM	57772K101	2531	59341 SH	DEFINED	08	59341
MAXIM INTEGRATED PRODS INC 95	COM	57772K101	31	720 SH	DEFINED	13	625
MAXIM PHARMACEUTICALS INC	COM	57772M107	14	10235 SH	DEFINED	08	10235
MXYGEN INC	COM	577776107	168	20250 SH	DEFINED	05	20250
MAVERICK TUBE CORP 18580 300	COM	577914104	938	31281 SH	DEFINED	01	12401
MAVERICK TUBE CORP 1670	COM	577914104	50	1670 SH	OTHER	01	
MAVERICK TUBE CORP	COM	577914104	8133	271115 SH	DEFINED	05	271115
MAVERICK TUBE CORP	COM	577914104	177	5907 SH	DEFINED	08	5907
MAXIMUS INC 7200	COM	577933104	563	15735 SH	DEFINED	01	8535
MAXIMUS INC 8475	COM	577933104	303	8485 SH	OTHER	01	10
MAXIMUS INC	COM	577933104	8163	228345 SH	DEFINED	05	228345
MAXIMUS INC	COM	577933104	65	1814 SH	DEFINED	08	1814
MAYTAG CORP 13905	COM	578592107	394	21573 SH	DEFINED	01	7668
MAYTAG CORP 288	COM	578592107	489	26786 SH	OTHER	01	26498
MAYTAG CORP	COM	578592107	2624	143722 SH	DEFINED	05	143722
MAYTAG CORP	COM	578592107	155	8493 SH	DEFINED	08	8493
MBT FINL CORP	COM	578877102	150	8150 SH	DEFINED	05	8150
MBT FINL CORP	COM	578877102	63	3410 SH	DEFINED	08	3410
MCAFEЕ INC 1655	COM	579064106	4376	139280 SH	DEFINED	01	137625
MCAFEЕ INC 2900	COM	579064106	186	5915 SH	OTHER	01	3015
MCAFEЕ INC	COM	579064106	28814	917068 SH	DEFINED	05	917068
MCAFEЕ INC	COM	579064106	1250	39788 SH	DEFINED	08	39788
MCCLATCHY CO	CL A	579489105	125	1910 SH	DEFINED	01	1910
MCCLATCHY CO 700	CL A	579489105	47	725 SH	OTHER	01	25
MCCLATCHY CO	CL A	579489105	26	400 SH	DEFINED	05	400
MCCLATCHY CO	CL A	579489105	96	1468 SH	DEFINED	08	1468
MCCORMICK & CO INC 14085	COM NON VTG	579780206	1978	60609 SH	DEFINED	01	46524
MCCORMICK & CO INC 3020	COM NON VTG	579780206	1021	31305 SH	OTHER	01	28285
MCCORMICK & CO INC 1400	COM NON VTG	579780206	4544	139266 SH	DEFINED	05	137866
MCCORMICK & CO INC	COM NON VTG	579780206	675	20687 SH	DEFINED	08	20687
MCDATA CORP 2897	CL A	580031201	11619	2217388 SH	DEFINED	01	2214491
MCDATA CORP 548	CL A	580031201	24	4549 SH	OTHER	01	4001
MCDATA CORP	CL A	580031201	2540	484748 SH	DEFINED	05	484748
MCDATA CORP	CL A	580031201	233	44500 SH	DEFINED	08	44500

MCDATA CORP	NOTE	2.250%	580031AD4	260	300000	PRN	DEFINED	08	300000
MCDERMOTT INTL INC	COM		580037109	442	12065	SH	DEFINED	01	12065
MCDERMOTT INTL INC	COM		580037109	1	40	SH	OTHER	01	
40									
MCDERMOTT INTL INC	COM		580037109	11351	310050	SH	DEFINED	05	310050
MCDERMOTT INTL INC	COM		580037109	3533	96500	SH	CALL	DEFINED	08
MCDERMOTT INTL INC	COM		580037109	398	10877	SH	DEFINED	17	10877
MCDONALDS CORP	COM		580135101	217556	6496157	SH	DEFINED	01	6084675
411482									
MCDONALDS CORP	COM		580135101	85425	2550756	SH	OTHER	01	1841598
709158									
MCDONALDS CORP	COM		580135101	4019	120000	SH	CALL	DEFINED	01
MCDONALDS CORP	COM		580135101	6363	190000	SH	PUT	DEFINED	01
MCDONALDS CORP	COM		580135101	121101	3616034	SH	DEFINED	05	3540259
75775									
MCDONALDS CORP	COM		580135101	9648	288078	SH	DEFINED	08	288078
MCDONALDS CORP	COM		580135101	8001	238900	SH	CALL	DEFINED	08
MCDONALDS CORP	COM		580135101	7	200	SH	PUT	DEFINED	08
MCDONALDS CORP	COM		580135101	37	1095	SH	DEFINED	13	700
395									
MCDONALDS CORP	COM		580135101	575	17156	SH	DEFINED	17	17156
MCDONALDS CORP	COM		580135101	16866	503600	SH	CALL	DEFINED	17
MCDONALDS CORP	COM		580135101	14401	430000	SH	PUT	DEFINED	17
MCDONALDS CORP	COM		580135101	1005	30000	SH	CALL	DEFINED	
MCG CAPITAL CORP	COM		58047P107	668	39600	SH	DEFINED	05	39600
MCG CAPITAL CORP	COM		58047P107	32	1900	SH	DEFINED	08	1900
MCGRATH RENTCORP	COM		580589109	1397	49300	SH	DEFINED	01	42832
6468									
MCGRATH RENTCORP	COM		580589109	26	932	SH	OTHER	01	
932									
MCGRATH RENTCORP	COM		580589109	7387	260750	SH	DEFINED	05	163750
97000									
MCGRATH RENTCORP	COM		580589109	34	1200	SH	DEFINED	08	1200
MCGRAW HILL COS INC	COM		580645109	52254	1087712	SH	DEFINED	01	993462
94250									
MCGRAW HILL COS INC	COM		580645109	28685	597113	SH	OTHER	01	409526
187587									
MCGRAW HILL COS INC	COM		580645109	32688	680442	SH	DEFINED	05	679841
601									
MCGRAW HILL COS INC	COM		580645109	2581	53723	SH	DEFINED	08	53723
MCKESSON CORP	COM		58155Q103	11232	236710	SH	DEFINED	01	174465
62245									
MCKESSON CORP	COM		58155Q103	3221	67892	SH	OTHER	01	14478
53414									
MCKESSON CORP	COM		58155Q103	53132	1119748	SH	DEFINED	05	785544
334204									
MCKESSON CORP	COM		58155Q103	6185	130347	SH	DEFINED	08	130347
MCMORAN EXPLORATION CO	COM		582411104	140	7205	SH	DEFINED	01	7205
MCMORAN EXPLORATION CO	COM		582411104	19	982	SH	OTHER	01	765
217									
MCMORAN EXPLORATION CO	COM		582411104	6831	351375	SH	DEFINED	05	351375
MCMORAN EXPLORATION CO	COM		582411104	25	1298	SH	DEFINED	08	1298
MEADE INSTRUMENTS CORP	COM		583062104	5	2025	SH	DEFINED	01	2025
MEADE INSTRUMENTS CORP	COM		583062104	1	345	SH	OTHER	01	345
MEADE INSTRUMENTS CORP	COM		583062104	148	55500	SH	DEFINED	05	55500
MEADE INSTRUMENTS CORP	COM		583062104	1	198	SH	DEFINED	08	198
MEADWESTVACO CORP	COM		583334107	12532	453731	SH	DEFINED	01	443221
10510									
MEADWESTVACO CORP	COM		583334107	2615	94692	SH	OTHER	01	47374
47318									
MEADWESTVACO CORP	COM		583334107	16936	613194	SH	DEFINED	05	501044
112150									
MEADWESTVACO CORP	COM		583334107	500	18085	SH	DEFINED	08	18085
MECHANICAL TECHNOLOGY INC	COM		583538103	4	1000	SH	DEFINED	01	1000
MECHANICAL TECHNOLOGY INC	COM		583538103	58	14950	SH	OTHER	01	14950
MECHANICAL TECHNOLOGY INC	COM		583538103	4	913	SH	DEFINED	08	913
MEDAREX INC	COM		583916101	279	29275	SH	DEFINED	01	29151
124									
MEDAREX INC	COM		583916101	10	1056	SH	OTHER	01	
1056									
MEDAREX INC	COM		583916101	2027	212900	SH	DEFINED	05	212900
MEDAREX INC	COM		583916101	531	55736	SH	DEFINED	08	55736
MEDCATH CORP	COM		58404W109	122	5125	SH	DEFINED	05	5125
MEDCATH CORP	COM		58404W109	1199	50500	SH	DEFINED	08	50500
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	24423	445431	SH	DEFINED	01	400025
45406									
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	25637	467574	SH	OTHER	01	350746
116828									
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	17588	320778	SH	DEFINED	05	320778
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	14751	269034	SH	DEFINED	08	269034
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	822	15000	SH	CALL	DEFINED	08
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	3652	66600	SH	PUT	DEFINED	08
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	22	400	SH	DEFINED	13	400
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	748	13651	SH	DEFINED	17	13651
MEDCO HEALTH SOLUTIONS INC	COM		58405U102	411	7500	SH	PUT	DEFINED	17

MEDIA GEN INC 230	CL A	584404107	885	15250	SH	DEFINED	01	15020	
MEDIA GEN INC 1275	CL A	584404107	268	4620	SH	OTHER	01	3345	
MEDIA GEN INC	CL A	584404107	20669	356300	SH	DEFINED	05	356300	
MEDIA GEN INC	CL A	584404107	376	6480	SH	DEFINED	08	6480	
MEDIACOM COMMUNICATIONS CORP 23500	CL A	58446K105	173	23500	SH	OTHER	01		
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1342	181885	SH	DEFINED	08	181885	
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	1863	317312	SH	DEFINED		317312	
MEDICINES CO	COM	584688105	8	332	SH	DEFINED	01	332	
MEDICINES CO	COM	584688105	2761	120000	SH	CALL	DEFINED	08	120000
MEDICINES CO	COM	584688105	672	29224	SH	DEFINED	17	29224	
MEDICIS PHARMACEUTICAL CORP 990 27488	CL A NEW	584690309	3422	105113	SH	DEFINED	01	76635	
MEDICIS PHARMACEUTICAL CORP 18600	CL A NEW	584690309	606	18600	SH	OTHER	01		
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	20081	616745	SH	DEFINED	05	616745	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	98	3006	SH	DEFINED	08	3006	
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	2019	62000	SH	CALL	DEFINED	08	62000
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	2338	71800	SH	PUT	DEFINED	08	71800
MEDICIS PHARMACEUTICAL CORP	NOTE	1.500% 584690AB7	2107	2139000	PRN	DEFINED	08	2139000	
MEDIMMUNE INC 2360	COM	584699102	4880	145021	SH	DEFINED	01	142661	
MEDIMMUNE INC 3060	COM	584699102	400	11890	SH	OTHER	01	8830	
MEDIMMUNE INC 1530	COM	584699102	20623	612872	SH	DEFINED	05	611342	
MEDIMMUNE INC	COM	584699102	12886	382942	SH	DEFINED	08	382942	
MEDIMMUNE INC	COM	584699102	390	11600	SH	CALL	DEFINED	08	11600
MEDIMMUNE INC	COM	584699102	53897	1601700	SH	PUT	DEFINED	08	1601700
MEDIMMUNE INC	COM	584699102	633	18800	SH	DEFINED	17	18800	
MEDIWARE INFORMATION SYS INC 4950	COM	584946107	318	39600	SH	DEFINED	01	34650	
MEDIWARE INFORMATION SYS INC 49900	COM	584946107	3112	387050	SH	DEFINED	05	337150	
MEDIS TECHNOLOGIES LTD	COM	58500P107	36	2000	SH	OTHER	01	2000	
MEDIS TECHNOLOGIES LTD	COM	58500P107	27	1500	SH	DEFINED	08	1500	
MEDIS TECHNOLOGIES LTD	COM	58500P107	174	9700	SH	CALL	DEFINED	08	9700
MEDIS TECHNOLOGIES LTD	COM	58500P107	646	36000	SH	PUT	DEFINED	08	36000
MEDIS TECHNOLOGIES LTD	COM	58500P107	108	6000	SH	DEFINED	17	6000	
MEDTRONIC INC 200247	COM	585055106	156638	2921262	SH	DEFINED	01	2721015	
MEDTRONIC INC 381335	COM	585055106	74640	1392011	SH	OTHER	01	1010676	
MEDTRONIC INC 71960	COM	585055106	139872	2608579	SH	DEFINED	05	2536619	
MEDTRONIC INC	COM	585055106	11742	218992	SH	DEFINED	08	218992	
MEDTRONIC INC	COM	585055106	23802	443900	SH	CALL	DEFINED	08	443900
MEDTRONIC INC	COM	585055106	26799	499800	SH	PUT	DEFINED	08	499800
MEDTRONIC INC 36	COM	585055106	34	625	SH	DEFINED	13	589	
MEDTRONIC INC 164	COM	585055106	9	164	SH	OTHER	13		
MEDTRONIC INC	COM	585055106	1196	22300	SH	DEFINED	17	22300	
MEDTRONIC INC 2038	COM	585055106	109	2038	SH	OTHER	17		
MEDTRONIC INC	COM	585055106	242	4505	SH	DEFINED		4505	
MEDTRONIC INC	COM	585055106	4022	75000	SH	CALL	DEFINED		75000
MEDTRONIC INC	DBCV	1.250% 585055AD8	270	270000	PRN	DEFINED	01	270000	
MEDTRONIC INC	DBCV	1.250% 585055AD8	11621	11636000	PRN	DEFINED	05	11636000	
MELLON FINL CORP 33480	COM	58551A108	14939	467275	SH	DEFINED	01	433795	
MELLON FINL CORP 70746	COM	58551A108	10234	320117	SH	OTHER	01	249371	
MELLON FINL CORP	COM	58551A108	13164	411764	SH	DEFINED	05	411764	
MELLON FINL CORP	COM	58551A108	1446	45217	SH	DEFINED	08	45217	
MENS WEARHOUSE INC 12000 2300	COM	587118100	1251	46870	SH	DEFINED	01	32570	
MENS WEARHOUSE INC 225	COM	587118100	6	225	SH	OTHER	01		
MENS WEARHOUSE INC 27750	COM	587118100	8227	308113	SH	DEFINED	05	280363	
MENS WEARHOUSE INC	COM	587118100	153	5725	SH	DEFINED	08	5725	
MENS WEARHOUSE INC	NOTE	3.125% 587118AC4	3267	2940000	PRN	DEFINED	05	2940000	
MENTOR CORP MINN 13500	COM	587188103	1146	20825	SH	DEFINED	01	7325	
MENTOR CORP MINN 1220	COM	587188103	67	1220	SH	OTHER	01		
MENTOR CORP MINN	COM	587188103	7316	133000	SH	DEFINED	05	133000	
MENTOR CORP MINN	COM	587188103	1411	25650	SH	DEFINED	08	25650	
MENTOR CORP MINN	COM	587188103	3548	64500	SH	PUT	DEFINED	08	64500
MENTOR CORP MINN	COM	587188103	710	12900	SH	DEFINED	17	12900	
MENTOR GRAPHICS CORP 19650	COM	587200106	1501	174561	SH	DEFINED	01	154911	



MENTOR GRAPHICS CORP 4478	COM	587200106	45	5278	SH	OTHER	01	800	
MENTOR GRAPHICS CORP 229300	COM	587200106	7836	911187	SH	DEFINED	05	681887	
MENTOR GRAPHICS CORP	COM	587200106	158	18400	SH	DEFINED	08	18400	
MENTOR GRAPHICS CORP	NOTE	6.875% 587200AB2	6461	6502000	PRN	DEFINED	08	6502000	
MERCANTILE BANK CORP	COM	587376104	47	1100	SH	DEFINED	05	1100	
MERCANTILE BANK CORP	COM	587376104	218	5103	SH	DEFINED	08	5103	
MERCANTILE BANKSHARES CORP 810	COM	587405101	4672	86704	SH	DEFINED	01	85894	
MERCANTILE BANKSHARES CORP 3109	COM	587405101	6146	114065	SH	OTHER	01	110956	
MERCANTILE BANKSHARES CORP	COM	587405101	31028	575880	SH	DEFINED	05	575880	
MERCANTILE BANKSHARES CORP	COM	587405101	1204	22345	SH	DEFINED	08	22345	
MERCER INTL INC	SH BEN INT	588056101	115	13900	SH	DEFINED	01	13900	
MERCER INTL INC	SH BEN INT	588056101	50	6100	SH	OTHER	01	6100	
MERCER INTL INC	SH BEN INT	588056101	4325	522965	SH	DEFINED	05	522965	
MERCHANTS BANCSHARES	COM	588448100	102	4000	SH	DEFINED	01	4000	
MERCHANTS BANCSHARES	COM	588448100	49	1900	SH	OTHER	01	1900	
MERCHANTS BANCSHARES	COM	588448100	3822	149242	SH	DEFINED	05	149242	
MERCK & CO INC 549917	COM	589331107	318829	11717351	SH	DEFINED	01	11167434	
MERCK & CO INC 1494116	COM	589331107	156273	5743214	SH	OTHER	01	4249098	
MERCK & CO INC	COM	589331107	2933	107800	SH	CALL	DEFINED	01	107800
MERCK & CO INC	COM	589331107	20252	744300	SH	PUT	DEFINED	01	744300
MERCK & CO INC 503595	COM	589331107	82333	3025847	SH	DEFINED	05	2522252	
MERCK & CO INC	COM	589331107	23386	859470	SH	DEFINED	08	859470	
MERCK & CO INC	COM	589331107	7001	257300	SH	CALL	DEFINED	08	257300
MERCK & CO INC	COM	589331107	4898	180000	SH	PUT	DEFINED	08	180000
MERCK & CO INC	COM	589331107	4	130	SH	DEFINED	13	130	
MERCK & CO INC 130	COM	589331107	5	200	SH	OTHER	13	70	
MERCK & CO INC	COM	589331107	10521	386668	SH	DEFINED	17	386668	
MERCK & CO INC 4200000	COM	589331107	114282	4200000	SH	OTHER	17		
MERCK & CO INC	COM	589331107	21145	777100	SH	CALL	DEFINED	17	777100
MERCK & CO INC	COM	589331107	9524	350000	SH	PUT	DEFINED	17	350000
MERCK & CO INC	COM	589331107	5442	200000	SH	PUT	DEFINED	200000	
MERCURY COMPUTER SYS 500	COM	589378108	85	3225	SH	DEFINED	01	2725	
MERCURY COMPUTER SYS 1325	COM	589378108	35	1325	SH	OTHER	01		
MERCURY COMPUTER SYS	COM	589378108	1796	68425	SH	DEFINED	05	68425	
MERCURY COMPUTER SYS	COM	589378108	34	1307	SH	DEFINED	08	1307	
MERCURY GENL CORP NEW 350	COM	589400100	399	6650	SH	DEFINED	01	6300	
MERCURY GENL CORP NEW	COM	589400100	21	350	SH	OTHER	01	350	
MERCURY GENL CORP NEW	COM	589400100	4981	83025	SH	DEFINED	05	83025	
MERCURY GENL CORP NEW	COM	589400100	635	10578	SH	DEFINED	08	10578	
MERCURY INTERACTIVE CORP 14659	COM	589405109	1976	49897	SH	DEFINED	01	35238	
MERCURY INTERACTIVE CORP 550	COM	589405109	383	9665	SH	OTHER	01	9115	
MERCURY INTERACTIVE CORP 2700	COM	589405109	8163	206148	SH	DEFINED	05	203448	
MERCURY INTERACTIVE CORP	COM	589405109	485	12251	SH	DEFINED	08	12251	
MERCURY INTERACTIVE CORP	COM	589405109	923	23300	SH	PUT	DEFINED	08	23300
MEREDITH CORP 9570	COM	589433101	2828	56685	SH	DEFINED	01	47115	
MEREDITH CORP 200	COM	589433101	321	6430	SH	OTHER	01	6230	
MEREDITH CORP 225	COM	589433101	3670	73569	SH	DEFINED	05	73344	
MEREDITH CORP	COM	589433101	512	10262	SH	DEFINED	08	10262	
MERIDIAN BIOSCIENCE INC 520	COM	589584101	299	14440	SH	DEFINED	01	13920	
MERIDIAN BIOSCIENCE INC	COM	589584101	3208	154970	SH	DEFINED	05	154970	
MERIDIAN BIOSCIENCE INC	COM	589584101	149	7219	SH	DEFINED	08	7219	
MERIDIAN RESOURCE CORP	COM	58977Q109	286	68700	SH	DEFINED	05	68700	
MERIDIAN RESOURCE CORP	COM	58977Q109	3	830	SH	DEFINED	08	830	
MERIDIAN RESOURCE CORP	COM	58977Q109	70	16728	SH	DEFINED	17	16728	
MERISTAR HOSPITALITY CORP 1040	COM	58984Y103	9	1040	SH	DEFINED	01		
MERISTAR HOSPITALITY CORP 6775	COM	58984Y103	71	7815	SH	OTHER	01	1040	
MERISTAR HOSPITALITY CORP	COM	58984Y103	633	69375	SH	DEFINED	05	69375	
MERISTAR HOSPITALITY CORP	COM	58984Y103	7	800	SH	DEFINED	08	800	
MERISTAR HOSPITALITY CORP	COM	58984Y103	245	26876	SH	DEFINED	17	26876	
MERIT MED SYS INC 625	COM	589889104	56	3175	SH	DEFINED	01	2550	
MERIT MED SYS INC	COM	589889104	11	625	SH	OTHER	01	625	
MERIT MED SYS INC	COM	589889104	1743	98225	SH	DEFINED	05	98225	
MERIT MED SYS INC	COM	589889104	7	400	SH	DEFINED	08	400	

MERIDIAN GOLD INC	COM	589975101	1	43	SH	DEFINED	01	43	
MERIDIAN GOLD INC	COM	589975101	5	250	SH	OTHER	01	250	
MERIDIAN GOLD INC	COM	589975101	219	10000	SH	DEFINED	05	10000	
MERITAGE HOMES CORP 6500	COM	59001A102	868	11320	SH	DEFINED	01	4820	
MERITAGE HOMES CORP	COM	59001A102	6156	80300	SH	DEFINED	05	80300	
MERITAGE HOMES CORP	COM	59001A102	129	1689	SH	DEFINED	08	1689	
MERIX CORP 7850	COM	590049102	525	93700	SH	DEFINED	01	85850	
MERIX CORP 134250	COM	590049102	3217	574500	SH	DEFINED	05	440250	
MERIX CORP	COM	590049102	67	11891	SH	DEFINED	08	11891	
MERRILL LYNCH & CO INC 149167	COM	590188108	290291	4731724	SH	DEFINED	01	4582557	
MERRILL LYNCH & CO INC 648770	COM	590188108	84799	1382215	SH	OTHER	01	733445	
MERRILL LYNCH & CO INC	COM	590188108	2644	43100	SH	CALL	DEFINED	01	43100
MERRILL LYNCH & CO INC 244935	COM	590188108	249369	4064688	SH	DEFINED	05	3819753	
MERRILL LYNCH & CO INC	COM	590188108	5860	95518	SH	DEFINED	08	95518	
MERRILL LYNCH & CO INC	COM	590188108	17160	279700	SH	CALL	DEFINED	08	279700
MERRILL LYNCH & CO INC	COM	590188108	3068	50000	SH	PUT	DEFINED	08	50000
MERRILL LYNCH & CO INC	COM	590188108	157	2563	SH	DEFINED	13	2563	
MERRILL LYNCH & CO INC 270	COM	590188108	26	431	SH	OTHER	13	161	
MERRILL LYNCH & CO INC	COM	590188108	922	15022	SH	DEFINED	17	15022	
MERRILL LYNCH & CO INC 60000	COM	590188108	3681	60000	SH	OTHER	17		
MERRILL LYNCH & CO INC	NOTE	590188W46	5	5000	PRN	DEFINED	01	5000	
MERRILL LYNCH & CO INC	NOTE	590188W46	3216	3165000	PRN	DEFINED	08	3165000	
MESA AIR GROUP INC 57649	COM	590479101	669	81116	SH	DEFINED	01	23467	
MESA AIR GROUP INC 2668	COM	590479101	22	2668	SH	OTHER	01		
MESA AIR GROUP INC	COM	590479101	1260	152700	SH	DEFINED	05	152700	
MESA AIR GROUP INC	COM	590479101	148	17904	SH	DEFINED	08	17904	
MESTEK INC	COM	590829107	206	16657	SH	DEFINED	01	16657	
MESTEK INC	COM	590829107	4378	354200	SH	OTHER	01	354200	
MESTEK INC	COM	590829107	29	2350	SH	DEFINED	05	2350	
METAL MGMT INC	COM NEW	591097209	116	4586	SH	DEFINED	01	4586	
METAL MGMT INC	COM NEW	591097209	69	2710	SH	OTHER	01	2710	
METAL MGMT INC	COM NEW	591097209	5767	227505	SH	DEFINED	05	227505	
METAL MGMT INC	COM NEW	591097209	2	98	SH	DEFINED	08	98	
METHANEX CORP	COM	59151K108	3	193	SH	DEFINED	01	193	
METHANEX CORP	COM	59151K108	1433	96400	SH	DEFINED	17	96400	
METHODE ELECTRS INC 18800	COM	591520200	327	28350	SH	DEFINED	01	9550	
METHODE ELECTRS INC 631	COM	591520200	7	631	SH	OTHER	01		
METHODE ELECTRS INC	COM	591520200	1737	150800	SH	DEFINED	05	150800	
METHODE ELECTRS INC	COM	591520200	65	5640	SH	DEFINED	08	5640	
METLIFE INC 16949	COM	59156R108	29656	595149	SH	DEFINED	01	578200	
METLIFE INC 89046	COM	59156R108	5966	119718	SH	OTHER	01	30672	
METLIFE INC 373150	COM	59156R108	48957	982474	SH	DEFINED	05	609324	
METLIFE INC	COM	59156R108	4108	82440	SH	DEFINED	08	82440	
METLIFE INC	COM	59156R108	20	400	SH	DEFINED	13	400	
METLIFE INC	COM	59156R108	1110	22268	SH	DEFINED	17	22268	
METLIFE INC 3460	COM	59156R108	172	3460	SH	OTHER	17		
METRIS COS INC	COM	591598107	731	49994	SH	DEFINED	01	49994	
METRIS COS INC	COM	591598107	91	6250	SH	OTHER	01	6250	
METRIS COS INC	COM	591598107	7795	532810	SH	DEFINED	05	532810	
METRETEK TECHNOLOGIES INC 1261	COM	59159Q107	6	1261	SH	OTHER	01		
METRETEK TECHNOLOGIES INC	COM	59159Q107	49	10200	SH	DEFINED	08	10200	
METROLOGIC INSTRS INC 353	COM	591676101	66	3623	SH	DEFINED	01	3270	
METROLOGIC INSTRS INC 4760	COM	591676101	339	18626	SH	DEFINED	05	13866	
METROLOGIC INSTRS INC	COM	591676101	139	7644	SH	DEFINED	08	7644	
METTLER TOLEDO INTERNATIONAL	COM	592688105	1426	27971	SH	DEFINED	01	27971	
METTLER TOLEDO INTERNATIONAL	COM	592688105	113	2225	SH	OTHER	01	2225	
METTLER TOLEDO INTERNATIONAL	COM	592688105	21984	431221	SH	DEFINED	05	431221	
METTLER TOLEDO INTERNATIONAL	COM	592688105	101	1977	SH	DEFINED	08	1977	
MICHAELS STORES INC 7115	COM	594087108	1045	31595	SH	DEFINED	01	24480	
MICHAELS STORES INC 900	COM	594087108	328	9930	SH	OTHER	01	9030	
MICHAELS STORES INC	COM	594087108	10612	320978	SH	DEFINED	05	320978	
MICHAELS STORES INC	COM	594087108	1529	46256	SH	DEFINED	08	46256	
MICREL INC 660	COM	594793101	298	26575	SH	DEFINED	01	25915	

MICREL INC	COM	594793101	24	2160	SH	OTHER	01	2160	
MICREL INC	COM	594793101	1723	153390	SH	DEFINED	05	153390	
MICREL INC	COM	594793101	125	11100	SH	DEFINED	08	11100	
MICROS SYS INC 5240 7400	COM	594901100	1586	36250	SH	DEFINED	01	23610	
MICROS SYS INC 9410	COM	594901100	412	9410	SH	OTHER	01		
MICROS SYS INC	COM	594901100	11319	258724	SH	DEFINED	05	258724	
MICROSOFT CORP 1358669	COM	594918104	698357	27141733	SH	DEFINED	01	25783064	
MICROSOFT CORP 2898337	COM	594918104	278797	10835491	SH	OTHER	01	7937154	
MICROSOFT CORP	COM	594918104	100391	3901700	SH	CALL	DEFINED	01	3901700
MICROSOFT CORP	COM	594918104	120828	4696000	SH	PUT	DEFINED	01	4696000
MICROSOFT CORP 1028375	COM	594918104	399038	15508649	SH	DEFINED	05	14480274	
MICROSOFT CORP	COM	594918104	50121	1947943	SH	DEFINED	08	1947943	
MICROSOFT CORP	COM	594918104	33138	1287900	SH	CALL	DEFINED	08	1287900
MICROSOFT CORP	COM	594918104	24444	950000	SH	PUT	DEFINED	08	950000
MICROSOFT CORP 2250	COM	594918104	245	9538	SH	DEFINED	13	7288	
MICROSOFT CORP 675	COM	594918104	17	675	SH	OTHER	13		
MICROSOFT CORP	COM	594918104	33595	1305669	SH	DEFINED	17	1305669	
MICROSOFT CORP	COM	594918104	2058	80000	SH	PUT	DEFINED	17	80000
MICROSOFT CORP	COM	594918104	369	14350	SH	DEFINED		14350	
MICROSOFT CORP	COM	594918104	1158	45000	SH	CALL	DEFINED	45000	
MICROVISION INC WASH	COM	594960106	9	1500	SH	DEFINED	01	1500	
MICROVISION INC WASH	COM	594960106	49	8304	SH	DEFINED	08	8304	
MICROVISION INC WASH	COM	594960106	378	64000	SH	CALL	DEFINED	08	64000
MICROSTRATEGY INC 23	CL A NEW	594972408	37	527	SH	DEFINED	01	504	
MICROSTRATEGY INC 70	CL A NEW	594972408	5	70	SH	OTHER	01		
MICROSTRATEGY INC	CL A NEW	594972408	1026	14600	SH	DEFINED	08	14600	
MICROSTRATEGY INC	CL A NEW	594972408	3339	47500	SH	CALL	DEFINED	08	47500
MICROCHIP TECHNOLOGY INC 13790	COM	595017104	3757	124744	SH	DEFINED	01	110954	
MICROCHIP TECHNOLOGY INC 1725	COM	595017104	534	17715	SH	OTHER	01	15990	
MICROCHIP TECHNOLOGY INC	COM	595017104	39636	1315930	SH	DEFINED	05	1315930	
MICROCHIP TECHNOLOGY INC	COM	595017104	1914	63538	SH	DEFINED	08	63538	
MICROMUSE INC 51306	COM	595094103	404	51306	SH	DEFINED	01		
MICROMUSE INC 73495	COM	595094103	731	92710	SH	OTHER	01	19215	
MICROMUSE INC	COM	595094103	3677	466605	SH	DEFINED	05	466605	
MICRON TECHNOLOGY INC 11900	COM	595112103	1200	90210	SH	DEFINED	01	78310	
MICRON TECHNOLOGY INC 35815	COM	595112103	676	50845	SH	OTHER	01	15030	
MICRON TECHNOLOGY INC 26300	COM	595112103	11305	850010	SH	DEFINED	05	823710	
MICRON TECHNOLOGY INC	COM	595112103	12161	914368	SH	DEFINED	08	914368	
MICRON TECHNOLOGY INC	COM	595112103	979	73600	SH	CALL	DEFINED	08	73600
MICRON TECHNOLOGY INC	COM	595112103	665	50000	SH	PUT	DEFINED	08	50000
MICRON TECHNOLOGY INC	COM	595112103	2458	184802	SH	DEFINED	17	184802	
MICRON TECHNOLOGY INC	COM	595112103	1362	102400	SH	CALL	DEFINED	17	102400
MICRON TECHNOLOGY INC	COM	595112103	67	5000	SH	DEFINED	18	5000	
MICROSEMI CORP 15563	COM	595137100	2395	93762	SH	DEFINED	01	78199	
MICROSEMI CORP 8335	COM	595137100	213	8335	SH	OTHER	01		
MICROSEMI CORP	COM	595137100	25285	990031	SH	DEFINED	05	990031	
MICROSEMI CORP	COM	595137100	3	103	SH	DEFINED	08	103	
MID-AMER APT CMNTYS INC 550	COM	59522J103	157	3380	SH	DEFINED	01	2830	
MID-AMER APT CMNTYS INC 1320	COM	59522J103	254	5460	SH	OTHER	01	4140	
MID-AMER APT CMNTYS INC	COM	59522J103	9374	201545	SH	DEFINED	05	201545	
MID-AMER APT CMNTYS INC	COM	59522J103	129	2772	SH	DEFINED	08	2772	
MID-STATE BANCSHARES	COM	595440108	129	4700	SH	DEFINED	01	4700	
MID-STATE BANCSHARES	COM	595440108	91	3300	SH	OTHER	01	3300	
MID-STATE BANCSHARES	COM	595440108	7731	281025	SH	DEFINED	05	281025	
MID-STATE BANCSHARES	COM	595440108	2	60	SH	DEFINED	08	60	
MIDAS GROUP INC 6800 100	COM	595626102	295	14850	SH	DEFINED	01	7950	
MIDAS GROUP INC 175	COM	595626102	3	175	SH	OTHER	01		
MIDAS GROUP INC	COM	595626102	944	47475	SH	DEFINED	05	47475	
MIDAS GROUP INC	COM	595626102	15	760	SH	DEFINED	08	760	
MIDCAP SPDR TR 83278	UNIT SER 1	595635103	36825	281278	SH	DEFINED	01	198000	
MIDCAP SPDR TR 28281 5052	UNIT SER 1	595635103	17168	131137	SH	OTHER	01	97804	

MIDCAP SPDR TR	UNIT SER 1	595635103	117234	895464	SH	DEFINED 08	895464
MIDDLEBURG FINANCIAL CORP	COM	596094102	555	16160	SH	DEFINED 01	16160
MIDDLEBURG FINANCIAL CORP	COM	596094102	8	230	SH	OTHER 01	230
MIDDLEBY CORP	COM	596278101	2285	31517	SH	DEFINED 01	31517
MIDDLEBY CORP	COM	596278101	95	1309	SH	DEFINED 08	1309
MIDDLESEX WATER CO	COM	596680108	4	180	SH	DEFINED 01	180
MIDDLESEX WATER CO	COM	596680108	216	9600	SH	OTHER 01	9600
MIDDLESEX WATER CO	COM	596680108	203	9025	SH	DEFINED 05	9025
MIDLAND CO 4892	COM	597486109	1818	50450	SH	DEFINED 01	45558
MIDLAND CO 58700	COM	597486109	9468	262775	SH	DEFINED 05	204075
MIDLAND CO	COM	597486109	72	2000	SH	DEFINED 08	2000
MIDWEST BANC HOLDINGS INC	COM	598251106	182	7900	SH	DEFINED 05	7900
MIDWEST BANC HOLDINGS INC	COM	598251106	109	4713	SH	DEFINED 08	4713
MILACRON INC	COM	598709103	71	39751	SH	DEFINED 01	39751
MILACRON INC	COM	598709103	290	162670	SH	DEFINED 05	162670
MILACRON INC	COM	598709103	12	6970	SH	DEFINED 08	6970
MILLENNIUM PHARMACEUTICALS I 3336	COM	599902103	406	43537	SH	DEFINED 01	40201
MILLENNIUM PHARMACEUTICALS I 5050	COM	599902103	300	32139	SH	OTHER 01	27089
MILLENNIUM PHARMACEUTICALS I 8800	COM	599902103	13801	1479249	SH	DEFINED 05	1470449
MILLENNIUM PHARMACEUTICALS I	COM	599902103	2939	315006	SH	DEFINED 08	315006
MILLENNIUM PHARMACEUTICALS I	COM	599902103	363	38900	SH	DEFINED 08	38900
MILLENNIUM PHARMACEUTICALS I	NOTE	5.500% 599902AB9	10	10000	PRN	DEFINED 01	10000
MILLENNIUM PHARMACEUTICALS I	NOTE	5.500% 599902AB9	3300	3346000	PRN	DEFINED 05	3346000
MILLENNIUM CELL INC	COM	60038B105	136	66498	SH	DEFINED 08	66498
MILLER HERMAN INC 3140	COM	600544100	1485	49000	SH	DEFINED 01	45860
MILLER HERMAN INC 250	COM	600544100	224	7390	SH	OTHER 01	7140
MILLER HERMAN INC	COM	600544100	5192	171338	SH	DEFINED 05	171338
MILLER HERMAN INC	COM	600544100	608	20079	SH	DEFINED 08	20079
MILLIPORE CORP 6662	COM	601073109	5594	88944	SH	DEFINED 01	82282
MILLIPORE CORP 475	COM	601073109	1464	23281	SH	OTHER 01	22806
MILLIPORE CORP 5000	COM	601073109	39556	628972	SH	DEFINED 05	623972
MILLIPORE CORP	COM	601073109	826	13130	SH	DEFINED 08	13130
MILLS CORP 300	COM	601148109	318	5771	SH	DEFINED 01	5471
MILLS CORP	COM	601148109	33	600	SH	OTHER 01	600
MILLS CORP	COM	601148109	8962	162700	SH	DEFINED 05	162700
MILLS CORP	COM	601148109	9	158	SH	DEFINED 08	158
MINDSPEED TECHNOLOGIES INC	COM	602682106	24	10136	SH	DEFINED 01	10136
MINDSPEED TECHNOLOGIES INC 33	COM	602682106	12	5032	SH	OTHER 01	4999
MINDSPEED TECHNOLOGIES INC	COM	602682106	24	10096	SH	DEFINED 08	10096
MINE SAFETY APPLIANCES CO	COM	602720104	847	21890	SH	DEFINED 01	21890
MINE SAFETY APPLIANCES CO 1380	COM	602720104	103	2650	SH	OTHER 01	1270
MINE SAFETY APPLIANCES CO	COM	602720104	7563	195425	SH	DEFINED 05	195425
MINE SAFETY APPLIANCES CO	COM	602720104	23	593	SH	DEFINED 08	593
MINERALS TECHNOLOGIES INC 195	COM	603158106	242	4225	SH	DEFINED 01	4030
MINERALS TECHNOLOGIES INC 200	COM	603158106	91	1595	SH	OTHER 01	1395
MINERALS TECHNOLOGIES INC	COM	603158106	9286	162309	SH	DEFINED 05	162309
MINERALS TECHNOLOGIES INC	COM	603158106	266	4642	SH	DEFINED 08	4642
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	93	7115	SH	DEFINED 01	7115
MITSUBISHI TOKYO FINL GROUP	SPONSORED AD	606816106	41	3150	SH	OTHER 01	3150
MITSUBISHI TOKYO FINL GROUP 39580	SPONSORED AD	606816106	18479	1418200	SH	DEFINED 05	1378620
MITTAL STEEL CO N V	NY REG SH CL	60684P101	792	27485	SH	DEFINED 01	27485
MITTAL STEEL CO N V	NY REG SH CL	60684P101	3323	115365	SH	DEFINED 05	115365
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	8	200	SH	OTHER 01	200
MOBILE TELESYSTEMS OJSC	SPONSORED AD	607409109	725	17810	SH	DEFINED 05	17810
MOBILE MINI INC	COM	60740F105	551	12700	SH	DEFINED 01	12700
MOBILE MINI INC 635	COM	60740F105	28	635	SH	OTHER 01	
MOBILE MINI INC	COM	60740F105	2102	48500	SH	DEFINED 05	48500
MOBILE MINI INC	COM	60740F105	100	2300	SH	DEFINED 08	2300
MOD PAC CORP	COM	607495108	318	29262	SH	DEFINED 01	29262
MODINE MFG CO 360	COM	607828100	261	7125	SH	DEFINED 01	6765
MODINE MFG CO	COM	607828100	88	2410	SH	OTHER 01	2410
MODINE MFG CO	COM	607828100	15580	424753	SH	DEFINED 05	424753
MODINE MFG CO	COM	607828100	242	6600	SH	DEFINED 08	6600
MOHAWK INDS INC 890	COM	608190104	668	8328	SH	DEFINED 01	7438
MOHAWK INDS INC 10545	COM	608190104	1593	19846	SH	OTHER 01	9301

MOHAWK INDS INC	COM	608190104	9899	123352	SH	DEFINED	05	123352	
MOHAWK INDS INC	COM	608190104	1062	13238	SH	DEFINED	08	13238	
MOLEX INC	COM	608554101	1775	66525	SH	DEFINED	01	66320	
205									
MOLEX INC	COM	608554101	759	28466	SH	OTHER	01	28466	
MOLEX INC	COM	608554101	2008	75260	SH	DEFINED	05	75260	
MOLEX INC	COM	608554101	376	14089	SH	DEFINED	08	14089	
MOLEX INC	CL A	608554200	370	14400	SH	DEFINED	01	14400	
MOLEX INC	CL A	608554200	327	12707	SH	OTHER	01	12707	
MOLEX INC	CL A	608554200	2844	110625	SH	DEFINED	05	110625	
MOLSON COORS BREWING CO	CL B	60871R209	578	9032	SH	DEFINED	01	8957	
75									
MOLSON COORS BREWING CO	CL B	60871R209	42	650	SH	OTHER	01	650	
MOLSON COORS BREWING CO	CL B	60871R209	2097	32764	SH	DEFINED	05	32764	
MOLSON COORS BREWING CO	CL B	60871R209	2226	34778	SH	DEFINED	08	34778	
MOLSON COORS BREWING CO	CL B	60871R209	2560	40000	SH	PUT	DEFINED	08	40000
MOMENTA PHARMACEUTICALS INC	COM	60877T100	2	87	SH	DEFINED	01	87	
MOMENTA PHARMACEUTICALS INC	COM	60877T100	49	1814	SH	OTHER	01	1814	
MOMENTA PHARMACEUTICALS INC	COM	60877T100	1908	70000	SH	CALL	DEFINED	08	70000
MOMENTA PHARMACEUTICALS INC	COM	60877T100	717	26300	SH	PUT	DEFINED	08	26300
MONACO COACH CORP	COM	60886R103	125	8462	SH	DEFINED	01	8462	
MONACO COACH CORP	COM	60886R103	1582	107350	SH	DEFINED	05	107350	
MONACO COACH CORP	COM	60886R103	70	4716	SH	DEFINED	08	4716	
MONEYGRAM INTL INC	COM	60935Y109	976	44943	SH	DEFINED	01	43807	
1136									
MONEYGRAM INTL INC	COM	60935Y109	77	3530	SH	OTHER	01	3180	
350									
MONEYGRAM INTL INC	COM	60935Y109	4608	212255	SH	DEFINED	05	212255	
MONEYGRAM INTL INC	COM	60935Y109	457	21043	SH	DEFINED	08	21043	
MONOLITHIC PWR SYS INC	COM	609839105	19512	2298185	SH	DEFINED		2298185	
MONRO MUFFLER BRAKE INC	COM	610236101	1822	69342	SH	DEFINED	01	63165	
6177									
MONRO MUFFLER BRAKE INC	COM	610236101	71	2686	SH	OTHER	01	2686	
MONRO MUFFLER BRAKE INC	COM	610236101	13697	521376	SH	DEFINED	05	455676	
65700									
MONRO MUFFLER BRAKE INC	COM	610236101	16	600	SH	DEFINED	08	600	
MONSANTO CO NEW	COM	61166W101	19638	312949	SH	DEFINED	01	292588	
20361									
MONSANTO CO NEW	COM	61166W101	10209	162697	SH	OTHER	01	64007	
98690									
MONSANTO CO NEW	COM	61166W101	1581	25200	SH	CALL	DEFINED	01	25200
MONSANTO CO NEW	COM	61166W101	12456	198502	SH	DEFINED	05	191302	
7200									
MONSANTO CO NEW	COM	61166W101	16640	265181	SH	DEFINED	08	265181	
MONSANTO CO NEW	COM	61166W101	15575	248200	SH	CALL	DEFINED	08	248200
MONSANTO CO NEW	COM	61166W101	27616	440100	SH	PUT	DEFINED	08	440100
MONSANTO CO NEW	COM	61166W101	210	3353	SH	DEFINED		3353	
MONSTER WORLDWIDE INC	COM	611742107	1059	34490	SH	DEFINED	01	28736	
4269	1485								
MONSTER WORLDWIDE INC	COM	611742107	71	2301	SH	OTHER	01		
2301									
MONSTER WORLDWIDE INC	COM	611742107	9533	310424	SH	DEFINED	05	158972	
151452									
MONSTER WORLDWIDE INC	COM	611742107	372	12106	SH	DEFINED	08	12106	
MONSTER WORLDWIDE INC	COM	611742107	1536	50000	SH	CALL	DEFINED	08	50000
MOODYS CORP	COM	615369105	13160	257642	SH	DEFINED	01	225767	
31875									
MOODYS CORP	COM	615369105	18199	356286	SH	OTHER	01	328492	
27794									
MOODYS CORP	COM	615369105	7066	138334	SH	DEFINED	05	138334	
MOODYS CORP	COM	615369105	2358	46159	SH	DEFINED	08	46159	
MOODYS CORP	COM	615369105	20263	396700	SH	PUT	DEFINED	08	396700
MOOG INC	CL A	615394202	2300	77914	SH	DEFINED	01	65142	
6580	6192								
MOOG INC	CL A	615394202	27	920	SH	OTHER	01		
920									
MOOG INC	CL A	615394202	16190	548428	SH	DEFINED	05	477103	
71325									
MOOG INC	CL A	615394202	72	2441	SH	DEFINED	08	2441	
MORGAN STANLEY	COM NEW	617446448	60665	1124683	SH	DEFINED	01	1039592	
85091									
MORGAN STANLEY	COM NEW	617446448	32943	610737	SH	OTHER	01	349213	
261524									
MORGAN STANLEY	COM NEW	617446448	144980	2687794	SH	DEFINED	05	2259889	
427905									
MORGAN STANLEY	COM NEW	617446448	6329	117331	SH	DEFINED	08	117331	
MORGAN STANLEY	COM NEW	617446448	1019	18900	SH	CALL	DEFINED	08	18900
MORGAN STANLEY	COM NEW	617446448	2422	44900	SH	PUT	DEFINED	08	44900
MORGAN STANLEY	COM NEW	617446448	27	500	SH	DEFINED	13	360	
140									
MORGAN STANLEY	COM NEW	617446448	19	360	SH	OTHER	13		
360									
MORGAN STANLEY	COM NEW	617446448	8498	157550	SH	DEFINED	17	157550	
MORGAN STANLEY	COM NEW	617446448	10232	189700	SH	CALL	DEFINED	17	189700
MORGAN STANLEY	COM NEW	617446448	10448	193700	SH	PUT	DEFINED	17	193700

MORGAN STANLEY	COM NEW	617446448	2158	40000	SH	CALL	DEFINED		40000
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	18	1200	SH		DEFINED	01	1200
MORGAN STANLEY ASIA PAC FD I	COM	61744U106	348	23617	SH		OTHER	01	23617
MORGAN STANLEY	MUN INCOME I	61745P437	184	19800	SH		OTHER	01	19800
MORGAN STANLEY	MUN INCM OPP	61745P452	8	1000	SH		DEFINED	01	
1000									
MORGAN STANLEY	MUN INCM OPP	61745P452	183	22125	SH		OTHER	01	1000
17125 4000									
MORGAN STANLEY	QULTY MUN SE	61745P585	172	12000	SH		OTHER	01	12000
MORGAN STANLEY	INSD MUN INC	61745P791	145	10324	SH		DEFINED	01	10324
MORGAN STANLEY	INSD MUN INC	61745P791	141	10008	SH		OTHER	01	10008
MORTGAGEIT HLDGS INC	COM	61915Q108	37	2575	SH		DEFINED	01	
2575									
MORTGAGEIT HLDGS INC	COM	61915Q108	53	3700	SH		OTHER	01	
3700									
MORTGAGEIT HLDGS INC	COM	61915Q108	268	18850	SH		DEFINED	05	18850
MORTGAGEIT HLDGS INC	COM	61915Q108	27	1915	SH		DEFINED	08	1915
MOSAIC CO	COM	61945A107	12	734	SH		DEFINED	01	734
MOSAIC CO	COM	61945A107	17	1055	SH		OTHER	01	855
200									
MOSAIC CO	COM	61945A107	641	40000	SH		DEFINED	05	40000
MOSAIC CO	COM	61945A107	26	1600	SH		DEFINED	08	1600
MOTOROLA INC	COM	620076109	46489	2110277	SH		DEFINED	01	1881650
228627									
MOTOROLA INC	COM	620076109	32685	1483638	SH		OTHER	01	797938
685700									
MOTOROLA INC	COM	620076109	87628	3977670	SH		DEFINED	05	3935340
42330									
MOTOROLA INC	COM	620076109	6780	307764	SH		DEFINED	08	307764
MOTOROLA INC	COM	620076109	23206	1053400	SH	CALL	DEFINED	08	1053400
MOTOROLA INC	COM	620076109	20	900	SH		DEFINED	13	900
MOTOROLA INC	COM	620076109	708	32124	SH		DEFINED	17	32124
MOTOROLA INC	COM	620076109	13108	595000	SH	CALL	DEFINED	17	595000
MOTOROLA INC	COM	620076109	14152	642400	SH	PUT	DEFINED	17	642400
MOVADO GROUP INC	COM	624580106	272	14525	SH		DEFINED	05	14525
MOVADO GROUP INC	COM	624580106	26	1406	SH		DEFINED	08	1406
MOVIE GALLERY INC	COM	624581104	763	73475	SH		DEFINED	01	27810
45065 600									
MOVIE GALLERY INC	COM	624581104	35	3335	SH		OTHER	01	
3335									
MOVIE GALLERY INC	COM	624581104	3175	305583	SH		DEFINED	05	305583
MOVIE GALLERY INC	COM	624581104	97	9298	SH		DEFINED	08	9298
MOVIE STAR INC	COM	624591103	7	10000	SH		DEFINED	01	10000
MUELLER INDS INC	COM	624756102	864	31115	SH		DEFINED	01	9100
21100 915									
MUELLER INDS INC	COM	624756102	4347	156550	SH		DEFINED	05	156550
MUELLER INDS INC	COM	624756102	100	3588	SH		DEFINED	08	3588
MULTIMEDIA GAMES INC	COM	625453105	372	38325	SH		DEFINED	01	9325
29000									
MULTIMEDIA GAMES INC	COM	625453105	33	3400	SH		OTHER	01	
3400									
MULTIMEDIA GAMES INC	COM	625453105	1156	119050	SH		DEFINED	05	119050
MULTIMEDIA GAMES INC	COM	625453105	19	2000	SH		DEFINED	08	2000
MUNI HOLDINGS N J INSD FD INC	COM	625936109	9	549	SH		DEFINED	01	549
MUNI HOLDINGS N J INSD FD INC	COM	625936109	162	10329	SH		OTHER	01	10329
MUNICIPAL ADVANTAGE FD INC	COM	626189104	1	102	SH		DEFINED	01	102
MUNICIPAL ADVANTAGE FD INC	COM	626189104	361	28300	SH		OTHER	01	23000
5300									
MUNIASSETS FD INC	COM	62618Q106	165	11800	SH		OTHER	01	11800
MUNIHANCED FD INC	COM	626243109	142	12356	SH		DEFINED	01	11311
1045									
MUNIHANCED FD INC	COM	626243109	76	6600	SH		OTHER	01	6600
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	451	18049	SH		DEFINED	01	18049
MUNICIPAL MTG & EQUITY L L C	GROWTH SHS	62624B101	28	1132	SH		OTHER	01	1132
MUNI HOLDINGS FLA INSD FD	COM	62624W105	1032	70112	SH		DEFINED	01	70112
MUNI HOLDINGS FLA INSD FD	COM	62624W105	94	6404	SH		OTHER	01	5104
1300									
MUNIVEST FD INC	COM	626295109	50	5000	SH		DEFINED	01	5000
MUNIVEST FD INC	COM	626295109	270	27180	SH		OTHER	01	24180
3000									
MUNIYIELD FLA INSD FD	COM	626298103	73	5000	SH		DEFINED	01	5000
MUNIYIELD FLA INSD FD	COM	626298103	116	8000	SH		OTHER	01	2000
6000									
MUNIYIELD CALIF INS FD	COM	62629L104	156	10727	SH		DEFINED	01	10000
727									
MUNIYIELD CALIF INS FD	COM	62629L104	245	16800	SH		OTHER	01	16800
MUNIVEST FD II INC	COM	62629P105	103	6500	SH		DEFINED	01	6500
MUNIVEST FD II INC	COM	62629P105	88	5580	SH		OTHER	01	5580
MUNIYIELD QUALITY FD INC	COM	626302103	99	6579	SH		DEFINED	01	6579
MUNIYIELD QUALITY FD INC	COM	626302103	200	13328	SH		OTHER	01	13043
285									
MUNIYIELD INSD FD INC	COM	62630E107	260	17438	SH		DEFINED	01	17438
MUNIYIELD INSD FD INC	COM	62630E107	322	21619	SH		OTHER	01	18651
2968									
MURPHY OIL CORP	COM	626717102	4517	90576	SH		DEFINED	01	86926

3650									
MURPHY OIL CORP 43020	COM	626717102	3907	78352	SH	OTHER	01		35332
MURPHY OIL CORP 32000	COM	626717102	40216	806420	SH	DEFINED	05		774420
MURPHY OIL CORP	COM	626717102	1518	30435	SH	DEFINED	08		30435
MURPHY OIL CORP	COM	626717102	997	20000	SH	CALL	DEFINED	08	20000
MURPHY OIL CORP	COM	626717102	997	20000	SH	PUT	DEFINED	08	20000
MYERS INDS INC 9300	COM	628464109	168	14460	SH	DEFINED	01		5160
MYERS INDS INC	COM	628464109	1492	128154	SH	DEFINED	05		128154
MYERS INDS INC	COM	628464109	30	2567	SH	DEFINED	08		2567
MYLAN LABS INC 9452	COM	628530107	1114	57860	SH	DEFINED	01		48408
MYLAN LABS INC 3375	COM	628530107	945	49078	SH	OTHER	01		45703
MYLAN LABS INC	COM	628530107	20955	1088000	SH	CALL	DEFINED	01	1088000
MYLAN LABS INC	COM	628530107	12673	658000	SH	PUT	DEFINED	01	658000
MYLAN LABS INC	COM	628530107	2330	120975	SH	DEFINED	05		120975
MYLAN LABS INC	COM	628530107	2367	122917	SH	DEFINED	08		122917
MYRIAD GENETICS INC	COM	62855J104	62	2850	SH	DEFINED	01		2850
MYRIAD GENETICS INC	COM	62855J104	22	1000	SH	OTHER	01		1000
MYRIAD GENETICS INC	COM	62855J104	140	6400	SH	DEFINED	08		6400
MYRIAD GENETICS INC	COM	62855J104	219	10000	SH	CALL	DEFINED	08	10000
MYOGEN INC	COM	62856E104	47	2000	SH	DEFINED	01		2000
MYOGEN INC	COM	62856E104	28	1200	SH	DEFINED	08		1200
MYOGEN INC	COM	62856E104	1586	67500	SH	CALL	DEFINED	08	67500
MYOGEN INC	COM	62856E104	470	20000	SH	PUT	DEFINED	08	20000
NBT BANCORP INC	COM	628778102	355	15068	SH	DEFINED	01		15068
NBT BANCORP INC	COM	628778102	24	1000	SH	OTHER	01		1000
NBT BANCORP INC	COM	628778102	607	25725	SH	DEFINED	05		25725
NBT BANCORP INC	COM	628778102	47	1986	SH	DEFINED	08		1986
NBTY INC 1300 9900	COM	628782104	469	19975	SH	DEFINED	01		8775
NBTY INC 5700	COM	628782104	134	5700	SH	OTHER	01		
NBTY INC 2180	COM	628782104	11149	474425	SH	DEFINED	05		472245
NBTY INC	COM	628782104	96	4092	SH	DEFINED	08		4092
NBTY INC	COM	628782104	705	30000	SH	CALL	DEFINED	08	30000
NCI BUILDING SYS INC 10340	COM	628852105	2622	64277	SH	DEFINED	01		53937
NCI BUILDING SYS INC	COM	628852105	98	2400	SH	OTHER	01		2400
NCI BUILDING SYS INC 123100	COM	628852105	26241	643320	SH	DEFINED	05		520220
NCI BUILDING SYS INC	COM	628852105	16	380	SH	DEFINED	08		380
NCO GROUP INC 25850 21900	COM	628858102	4282	207375	SH	DEFINED	01		159625
NCO GROUP INC 2650	COM	628858102	55	2650	SH	OTHER	01		
NCO GROUP INC 270405	COM	628858102	22262	1078060	SH	DEFINED	05		807655
NCO GROUP INC	COM	628858102	64	3100	SH	DEFINED	08		3100
NCR CORP NEW 6133	COM	62886E108	7615	238629	SH	DEFINED	01		232496
NCR CORP NEW 6636	COM	62886E108	356	11166	SH	OTHER	01		4530
NCR CORP NEW 37050	COM	62886E108	18800	589152	SH	DEFINED	05		552102
NCR CORP NEW	COM	62886E108	1409	44162	SH	DEFINED	08		44162
NS GROUP INC	COM	628916108	218	5550	SH	DEFINED	01		5550
NS GROUP INC	COM	628916108	161	4100	SH	DEFINED	08		4100
NASB FINL INC	COM	628968109	249	6222	SH	OTHER	01		6222
NASB FINL INC	COM	628968109	15	375	SH	DEFINED	05		375
NASB FINL INC	COM	628968109	2	44	SH	DEFINED	08		44
NII HLDGS INC 4525	CL B NEW	62913F201	916	10850	SH	DEFINED	01		6325
NII HLDGS INC	CL B NEW	62913F201	163	1930	SH	OTHER	01		1930
NII HLDGS INC	CL B NEW	62913F201	6837	80960	SH	DEFINED	05		80960
NII HLDGS INC	CL B NEW	62913F201	5158	61075	SH	DEFINED	08		61075
NII HLDGS INC	CL B NEW	62913F201	2111	25000	SH	CALL	DEFINED	08	25000
NII HLDGS INC	CL B NEW	62913F201	2120	25100	SH	DEFINED	17		25100
NII HLDGS INC	NOTE 3.500%	62913FAD4	16397	5100000	PRN	DEFINED	08		5100000
NPS PHARMACEUTICALS INC	COM	62936P103		33	SH	DEFINED	01		33
NPS PHARMACEUTICALS INC	COM	62936P103	54	5325	SH	DEFINED	05		5325
NPS PHARMACEUTICALS INC	COM	62936P103	2686	265700	SH	CALL	DEFINED	08	265700
NPS PHARMACEUTICALS INC	COM	62936P103	662	65500	SH	PUT	DEFINED	08	65500
NRG ENERGY INC	COM NEW	629377508	4	96	SH	DEFINED	01		96
NRG ENERGY INC	COM NEW	629377508	33	785	SH	DEFINED	05		785
NRG ENERGY INC	COM NEW	629377508	3233	75900	SH	DEFINED	08		75900
NRG ENERGY INC	COM NEW	629377508	2496	58600	SH	DEFINED	17		58600
NTL INC DEL 1400	COM	62940M104	2189	32765	SH	DEFINED	01		31365
NTL INC DEL	COM	62940M104	60	900	SH	OTHER	01		900
NTL INC DEL	COM	62940M104	2653	39712	SH	DEFINED	05		39712





NATIONAL CITY CORP 900	COM	635405103	23686	708312	SH	DEFINED	05	707412	
NATIONAL CITY CORP	COM	635405103	3422	102326	SH	DEFINED	08	102326	
NATIONAL CITY CORP	COM	635405103	6	175	SH	DEFINED	13	175	
NATIONAL FUEL GAS CO N J 4811	COM	636180101	35353	1033728	SH	DEFINED	01	1028917	
NATIONAL FUEL GAS CO N J 5995	COM	636180101	636	18606	SH	OTHER	01	12611	
NATIONAL FUEL GAS CO N J	COM	636180101	6760	197670	SH	DEFINED	05	197670	
NATIONAL FUEL GAS CO N J	COM	636180101	877	25635	SH	DEFINED	08	25635	
NATIONAL GRID TRANSCO PLC	SPON	ADR NEW	636274300	302	6435	SH	DEFINED	01	6435
NATIONAL HEALTH INVS INC 450	COM	63633D104	97	3500	SH	DEFINED	01	3050	
NATIONAL HEALTH INVS INC	COM	63633D104	19	693	SH	OTHER	01	693	
NATIONAL HEALTH INVS INC	COM	63633D104	513	18575	SH	DEFINED	05	18575	
NATIONAL HEALTH INVS INC	COM	63633D104	115	4157	SH	DEFINED	08	4157	
NATIONAL INSTRS CORP 560	COM	636518102	235	9550	SH	DEFINED	01	8990	
NATIONAL INSTRS CORP 300	COM	636518102	21	860	SH	OTHER	01	560	
NATIONAL INSTRS CORP	COM	636518102	3163	128368	SH	DEFINED	05	128368	
NATIONAL INSTRS CORP	COM	636518102	461	18704	SH	DEFINED	08	18704	
NATIONAL INTERSTATE CORP 2815	COM	63654U100	724	41850	SH	DEFINED	01	39035	
NATIONAL INTERSTATE CORP	COM	63654U100	33	1900	SH	OTHER	01	1900	
NATIONAL INTERSTATE CORP 11400	COM	63654U100	830	48000	SH	DEFINED	05	36600	
NATIONAL OILWELL VARCO INC 48108	COM	637071101	11069	168220	SH	DEFINED	01	120112	
NATIONAL OILWELL VARCO INC 2310	COM	637071101	1130	17168	SH	OTHER	01	14858	
NATIONAL OILWELL VARCO INC	COM	637071101	73037	1109979	SH	DEFINED	05	1109979	
NATIONAL OILWELL VARCO INC	COM	637071101	1279	19434	SH	DEFINED	08	19434	
NATIONAL PENN BANCSHARES INC	COM	637138108	684	27475	SH	DEFINED	05	27475	
NATIONAL PENN BANCSHARES INC	COM	637138108	154	6200	SH	DEFINED	08	6200	
NATIONAL PRESTO INDS INC	COM	637215104	42	975	SH	DEFINED	01	975	
NATIONAL PRESTO INDS INC 200	COM	637215104	9	200	SH	OTHER	01		
NATIONAL PRESTO INDS INC	COM	637215104	819	19125	SH	DEFINED	05	19125	
NATIONAL PRESTO INDS INC	COM	637215104	70	1638	SH	DEFINED	08	1638	
NATIONAL SEMICONDUCTOR CORP 27610 11730	COM	637640103	5439	207584	SH	DEFINED	01	168244	
NATIONAL SEMICONDUCTOR CORP 23175	COM	637640103	607	23175	SH	OTHER	01		
NATIONAL SEMICONDUCTOR CORP 12090	COM	637640103	17690	675189	SH	DEFINED	05	663099	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	917	35009	SH	DEFINED	08	35009	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	2620	100000	SH	CALL	DEFINED	08	100000
NATIONAL SEMICONDUCTOR CORP	COM	637640103	1532	58471	SH	DEFINED	17	58471	
NATIONAL WESTN LIFE INS CO	CL A	638522102	375	1775	SH	DEFINED	05	1775	
NATIONWIDE FINL SVCS INC 280	CL A	638612101	265	6620	SH	DEFINED	01	6340	
NATIONWIDE FINL SVCS INC 147	CL A	638612101	111	2761	SH	OTHER	01	2614	
NATIONWIDE FINL SVCS INC	CL A	638612101	1870	46700	SH	DEFINED	05	46700	
NATIONWIDE FINL SVCS INC	CL A	638612101	123	3075	SH	DEFINED	08	3075	
NATIONWIDE HEALTH PPTYS INC 2200	COM	638620104	444	19066	SH	DEFINED	01	16866	
NATIONWIDE HEALTH PPTYS INC 534	COM	638620104	166	7134	SH	OTHER	01	6600	
NATIONWIDE HEALTH PPTYS INC	COM	638620104	4510	193560	SH	DEFINED	05	193560	
NATIONWIDE HEALTH PPTYS INC	COM	638620104	119	5109	SH	DEFINED	08	5109	
NAVISTAR FINL CORP	NOTE	4.750%	638902AM8	13051	13738000	PRN	DEFINED	08	13738000
NAVIGATORS GROUP INC 5494	COM	638904102	2611	69968	SH	DEFINED	01	64474	
NAVIGATORS GROUP INC	COM	638904102	93	2479	SH	OTHER	01	2479	
NAVIGATORS GROUP INC 61000	COM	638904102	16384	439012	SH	DEFINED	05	378012	
NAVIGATORS GROUP INC	COM	638904102	56	1500	SH	DEFINED	08	1500	
NATURAL RESOURCE PARTNERS L	COM	UNIT L P	63900P103	87	1400	SH	DEFINED	01	1400
NATURAL RESOURCE PARTNERS L 350	COM	UNIT L P	63900P103	196	3150	SH	OTHER	01	2800
NATURES SUNSHINE PRODUCTS IN 9900	COM	639027101	367	15800	SH	DEFINED	01	5900	
NATURES SUNSHINE PRODUCTS IN	COM	639027101	1049	45150	SH	DEFINED	05	45150	
NATURES SUNSHINE PRODUCTS IN	COM	639027101	63	2730	SH	DEFINED	08	2730	
NAUTILUS INC 1330 170	COM	63910B102	211	9576	SH	DEFINED	01	8076	
NAUTILUS INC 3170	COM	63910B102	70	3170	SH	OTHER	01		
NAUTILUS INC	COM	63910B102	2487	112700	SH	DEFINED	05	112700	
NAUTILUS INC	COM	63910B102	191	8640	SH	DEFINED	08	8640	
NAUTILUS INC	COM	63910B102	607	27500	SH	CALL	DEFINED	08	27500
NAUTILUS INC	COM	63910B102	607	27500	SH	PUT	DEFINED	08	27500
NAVARRÉ CORP	COM	639208107	46	8000	SH	DEFINED	08	8000	

NAVARRE CORP	COM	639208107	199	34400	SH	PUT	DEFINED	17	34400
NAVISTAR INTL CORP NEW 2095	COM	63934E108	381	11758	SH		DEFINED	01	9663
NAVISTAR INTL CORP NEW 1225	COM	63934E108	76	2333	SH		OTHER	01	1108
NAVISTAR INTL CORP NEW	COM	63934E108	1622	50000	SH	PUT	DEFINED	01	50000
NAVISTAR INTL CORP NEW 164450	COM	63934E108	6641	204767	SH		DEFINED	05	40317
NAVISTAR INTL CORP NEW	COM	63934E108	1087	33518	SH		DEFINED	08	33518
NAVISTAR INTL CORP NEW	COM	63934E108	908	28000	SH	CALL	DEFINED	08	28000
NAVIGANT CONSULTING INC 9700	COM	63935N107	186	9700	SH		DEFINED	01	
NAVIGANT CONSULTING INC 355 22300	COM	63935N107	613	32000	SH		OTHER	01	9345
NAVIGANT CONSULTING INC	COM	63935N107	2366	123463	SH		DEFINED	05	123463
NAVIGANT CONSULTING INC	COM	63935N107	169	8802	SH		DEFINED	17	8802
NAVTEQ CORP 8478	COM	63936L100	4189	83873	SH		DEFINED	01	75395
NAVTEQ CORP	COM	63936L100	26	525	SH		OTHER	01	525
NAVTEQ CORP	COM	63936L100	20749	415390	SH		DEFINED	05	415390
NAVTEQ CORP	COM	63936L100	7493	150000	SH	CALL	DEFINED	08	150000
NAVTEQ CORP	COM	63936L100	7493	150000	SH	PUT	DEFINED	08	150000
NAVTEQ CORP	COM	63936L100	215	4299	SH		DEFINED	17	4299
NDCHEALTH CORP 11900	COM	639480102	397	21000	SH		DEFINED	01	9100
NDCHEALTH CORP 100	COM	639480102	2	100	SH		OTHER	01	
NDCHEALTH CORP	COM	639480102	2940	155400	SH		DEFINED	05	155400
NDCHEALTH CORP	COM	639480102	127	6712	SH		DEFINED	08	6712
NEENAH PAPER INC 116	COM	640079109	360	12300	SH		DEFINED	01	12184
NEENAH PAPER INC 6619	COM	640079109	225	7676	SH		OTHER	01	1057
NEENAH PAPER INC	COM	640079109	1839	62758	SH		DEFINED	05	62758
NEENAH PAPER INC	COM	640079109	52	1781	SH		DEFINED	08	1781
NEIMAN MARCUS GROUP INC 485	CL A	640204202	985	9850	SH		DEFINED	01	9365
NEIMAN MARCUS GROUP INC 200	CL A	640204202	350	3506	SH		OTHER	01	3306
NEIMAN MARCUS GROUP INC	CL A	640204202	11400	114054	SH		DEFINED	05	114054
NEIMAN MARCUS GROUP INC	CL A	640204202	1011	10117	SH		DEFINED	08	10117
NEIMAN MARCUS GROUP INC 73100	CL A	640204202	7306	73100	SH		OTHER	17	
NEIMAN MARCUS GROUP INC	CL B	640204301	116	1157	SH		DEFINED	01	1157
NEIMAN MARCUS GROUP INC	CL B	640204301	144	1444	SH		OTHER	01	1444
NEKTAR THERAPEUTICS 33725	COM	640268108	1037	61184	SH		DEFINED	01	27459
NEKTAR THERAPEUTICS 1053	COM	640268108	395	23320	SH		OTHER	01	22267
NEKTAR THERAPEUTICS	COM	640268108	13412	791270	SH		DEFINED	05	791270
NEKTAR THERAPEUTICS	COM	640268108	973	57400	SH		DEFINED	08	57400
NEKTAR THERAPEUTICS	COM	640268108	12170	718000	SH	CALL	DEFINED	08	718000
NEKTAR THERAPEUTICS	COM	640268108	3976	234600	SH	PUT	DEFINED	08	234600
NELNET INC 523	CL A	64031N108	552	14527	SH		DEFINED	01	14004
NELNET INC	CL A	64031N108	6741	177353	SH		DEFINED	05	177353
NELNET INC	CL A	64031N108	74	1944	SH		DEFINED	08	1944
NELSON THOMAS INC 5300	COM	640376109	138	7350	SH		DEFINED	01	2050
NELSON THOMAS INC	COM	640376109	816	43500	SH		DEFINED	05	43500
NELSON THOMAS INC	COM	640376109	9	500	SH		DEFINED	08	500
NEOFORMA COM INC	COM NEW	640475505	7619	893172	SH		DEFINED	08	893172
NEOWARE SYS INC 1062	COM	64065P102	445	26606	SH		DEFINED	01	25544
NEOWARE SYS INC	COM	64065P102	5094	304298	SH		DEFINED	05	304298
NETBANK INC 8025	COM	640933107	300	36044	SH		DEFINED	01	28019
NETBANK INC	COM	640933107	67	8025	SH		OTHER	01	8025
NETBANK INC	COM	640933107	305	36675	SH		DEFINED	05	36675
NESS TECHNOLOGIES INC	COM	64104X108	102	10225	SH		DEFINED	05	10225
NESS TECHNOLOGIES INC	COM	64104X108	37	3683	SH		DEFINED	08	3683
NET2PHONE	COM	64108N106	1	800	SH		DEFINED	01	800
NET2PHONE	COM	64108N106	17	9468	SH		DEFINED	08	9468
NETFLIX COM INC 6380	COM	64110L106	927	35660	SH		DEFINED	01	29280
NETFLIX COM INC 270	COM	64110L106	64	2450	SH		OTHER	01	2180
NETFLIX COM INC	COM	64110L106	10415	400745	SH		DEFINED	05	400745
NETFLIX COM INC	COM	64110L106	13635	524627	SH		DEFINED	08	524627
NETFLIX COM INC	COM	64110L106	143	5500	SH	CALL	DEFINED	17	5500
NETEASE COM INC	SPONSORED AD	64110W102	8327	92508	SH		DEFINED	08	92508
NETEASE COM INC	SPONSORED AD	64110W102	15050	167200	SH	CALL	DEFINED	08	167200
NETEASE COM INC	SPONSORED AD	64110W102	2700	30000	SH	PUT	DEFINED	08	30000
NETGEAR INC 26500	COM	64111Q104	856	35557	SH		DEFINED	01	9057

NETGEAR INC 200	COM		64111Q104	5	200 SH	OTHER	01	
NETGEAR INC	COM		64111Q104	3007	124975 SH	DEFINED	05	124975
NETGEAR INC	COM		64111Q104	41	1714 SH	DEFINED	08	1714
NETMANAGE INC	COM NEW		641144308	50	10000 SH	DEFINED	05	10000
NETIQ CORP 13573	COM		64115P102	1308	106868 SH	DEFINED	01	93295
NETIQ CORP	COM		64115P102	14	1173 SH	OTHER	01	1173
NETIQ CORP 120300	COM		64115P102	6757	552075 SH	DEFINED	05	431775
NETRATINGS INC 2300	COM		64116M108	283	18615 SH	DEFINED	05	16315
NETLOGIC MICROSYSTEMS INC	COM		64118B100	250	11600 SH	DEFINED	05	11600
NETWORK EQUIP TECHNOLOGIES	COM		641208103	13	2875 SH	DEFINED	01	2875
NETWORK EQUIP TECHNOLOGIES	COM		641208103	372	80650 SH	DEFINED	05	80650
NETWORK EQUIP TECHNOLOGIES	COM		641208103	13	2883 SH	DEFINED	08	2883
NETWORK APPLIANCE INC 11410	COM		64120L104	1491	62806 SH	DEFINED	01	51396
NETWORK APPLIANCE INC 5015	COM		64120L104	397	16705 SH	OTHER	01	11690
NETWORK APPLIANCE INC	COM		64120L104	10762	453328 SH	DEFINED	05	453328
NETWORK APPLIANCE INC	COM		64120L104	953	40148 SH	DEFINED	08	40148
NETWORK APPLIANCE INC	COM		64120L104	5	200 SH	DEFINED	13	200
NEUROGEN CORP	COM		64124E106	124	18025 SH	DEFINED	05	18025
NEUROGEN CORP	COM		64124E106	3	500 SH	DEFINED	08	500
NEUROCRINE BIOSCIENCES INC 5885	COM		64125C109	974	19809 SH	DEFINED	01	13924
NEUROCRINE BIOSCIENCES INC	COM		64125C109	75	1520 SH	OTHER	01	1520
NEUROCRINE BIOSCIENCES INC	COM		64125C109	7748	157520 SH	DEFINED	05	157520
NEUROCRINE BIOSCIENCES INC	COM		64125C109	6832	138900 SH	CALL DEFINED	08	138900
NEUROCRINE BIOSCIENCES INC	COM		64125C109	5047	102600 SH	PUT DEFINED	08	102600
NEVSUN RES LTD	COM		64156L101	34	16200 SH	DEFINED	01	16200
NEW CENTURY FINANCIAL CORP M 14600	COM		6435EV108	938	25853 SH	DEFINED	01	11253
NEW CENTURY FINANCIAL CORP M 1000	COM		6435EV108	36	1000 SH	OTHER	01	
NEW CENTURY FINANCIAL CORP M	COM		6435EV108	7083	195287 SH	DEFINED	05	195287
NEW CENTURY FINANCIAL CORP M	COM		6435EV108	802	22100 SH	DEFINED	08	22100
NEW CENTURY FINANCIAL CORP M	COM		6435EV108	725	20000 SH	PUT DEFINED	08	20000
NEW CENTURY FINANCIAL CORP M	COM		6435EV108	1350	37215 SH	DEFINED	17	37215
NEW CENTURY FINANCIAL CORP M 421927	COM		6435EV108	15303	421927 SH	OTHER	17	
NEW HAMPSHIRE THRIFT BANCSHS	COM		644722100	171	12160 SH	OTHER	01	12160
NEW JERSEY RES 4068 5526	COM		646025106	3338	72594 SH	DEFINED	01	63000
NEW JERSEY RES 6182	COM		646025106	284	6182 SH	OTHER	01	
NEW JERSEY RES 65924	COM		646025106	18572	403918 SH	DEFINED	05	337994
NEW JERSEY RES	COM		646025106	83	1798 SH	DEFINED	08	1798
NEW PLAN EXCEL RLTY TR INC 26290	COM		648053106	2550	111130 SH	DEFINED	01	84840
NEW PLAN EXCEL RLTY TR INC 20951	COM		648053106	855	37256 SH	OTHER	01	16305
NEW PLAN EXCEL RLTY TR INC 950	COM		648053106	9946	433385 SH	DEFINED	05	432435
NEW PLAN EXCEL RLTY TR INC	COM		648053106	636	27703 SH	DEFINED	08	27703
NEW PLAN EXCEL RLTY TR INC	NOTE	3.750%	648053AB2	1328	1275000 PRN	DEFINED	08	1275000
NEW RIV PHARMACEUTICALS INC 230	COM		648468205	308	6430 SH	DEFINED	01	6200
NEW RIV PHARMACEUTICALS INC	COM		648468205	3319	69240 SH	DEFINED	05	69240
NEW RIV PHARMACEUTICALS INC	COM		648468205	29	600 SH	DEFINED	08	600
NEW YORK CMNTY BANCORP INC 2561	COM		649445103	1000	60972 SH	DEFINED	01	58411
NEW YORK CMNTY BANCORP INC 1897	COM		649445103	414	25235 SH	OTHER	01	23338
NEW YORK CMNTY BANCORP INC	COM		649445103	9044	551435 SH	DEFINED	05	551435
NEW YORK CMNTY BANCORP INC	COM		649445103	709	43207 SH	DEFINED	08	43207
NEW YORK TIMES CO 3500	CL A		650111107	1716	57677 SH	DEFINED	01	54177
NEW YORK TIMES CO 3775	CL A		650111107	446	14993 SH	OTHER	01	11218
NEW YORK TIMES CO	CL A		650111107	2394	80474 SH	DEFINED	05	80474
NEW YORK TIMES CO	CL A		650111107	1093	36743 SH	DEFINED	08	36743
NEWALLIANCE BANCSHARES INC 12605	COM		650203102	2204	150580 SH	DEFINED	01	137975
NEWALLIANCE BANCSHARES INC 200300	COM		650203102	11546	788675 SH	DEFINED	05	588375
NEWALLIANCE BANCSHARES INC	COM		650203102	439	30000 SH	DEFINED	08	30000
NEWCASTLE INVT CORP 5530	COM		65105M108	476	17047 SH	DEFINED	01	11517
NEWCASTLE INVT CORP	COM		65105M108	28	1000 SH	OTHER	01	1000
NEWCASTLE INVT CORP	COM		65105M108	9297	333225 SH	DEFINED	05	333225
NEWCASTLE INVT CORP	COM		65105M108	174	6219 SH	DEFINED	08	6219
NEWELL RUBBERMAID INC	COM		651229106	2482	109596 SH	DEFINED	01	90883

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NEWELL RUBBERMAID INC 6262	COM	651229106	1385	61138 SH	OTHER	01		54876
NEWELL RUBBERMAID INC	COM	651229106	3631	160295 SH	DEFINED	05		160295
NEWELL RUBBERMAID INC	COM	651229106	772	34086 SH	DEFINED	08		34086
NEWELL RUBBERMAID INC 10000	COM	651229106	227	10000 SH	OTHER	17		
NEWFIELD EXPL CO 1390	COM	651290108	1006	20492 SH	DEFINED	01		19102
NEWFIELD EXPL CO 2200	COM	651290108	216	4390 SH	OTHER	01		2190
NEWFIELD EXPL CO	COM	651290108	40548	825825 SH	DEFINED	05		825825
NEWFIELD EXPL CO	COM	651290108	1761	35865 SH	DEFINED	08		35865
NEWMARKET CORP	COM	651587107	3	200 SH	DEFINED	01		200
NEWMARKET CORP	COM	651587107	156	8972 SH	OTHER	01		8972
NEWMARKET CORP	COM	651587107	234	13500 SH	DEFINED	05		13500
NEWMARKET CORP	COM	651587107	12	700 SH	DEFINED	08		700
NEWMONT MINING CORP 21924	COM	651639106	4556	96587 SH	DEFINED	01		74663
NEWMONT MINING CORP 18911	COM	651639106	3230	68469 SH	OTHER	01		49558
NEWMONT MINING CORP 8570	COM	651639106	24808	525933 SH	DEFINED	05		517363
NEWMONT MINING CORP	COM	651639106	4707	99780 SH	DEFINED	08		99780
NEWMONT MINING CORP	COM	651639106	4009	85000 SH	PUT	DEFINED	08	85000
NEWMONT MINING CORP	COM	651639106	29	621 SH	DEFINED	17		621
NEWPARK RES INC 30000	COM PAR \$ .01	651718504	2834	336600 SH	DEFINED	01		306600
NEWPARK RES INC 337200	COM PAR \$ .01	651718504	11074	1315225 SH	DEFINED	05		978025
NEWPARK RES INC	COM PAR \$ .01	651718504	10	1200 SH	DEFINED	08		1200
NEWPORT CORP 405	COM	651824104	78	5600 SH	DEFINED	01		5195
NEWPORT CORP 1396	COM	651824104	25	1801 SH	OTHER	01		405
NEWPORT CORP	COM	651824104	1676	120288 SH	DEFINED	05		120288
NEWPORT CORP	COM	651824104	159	11449 SH	DEFINED	08		11449
NEWS CORP 206414	CL A	65248E104	23148	1484817 SH	DEFINED	01		1278403
NEWS CORP 88821	CL A	65248E104	5028	322523 SH	OTHER	01		233702
NEWS CORP 44340	CL A	65248E104	105884	6791793 SH	DEFINED	05		6747453
NEWS CORP	CL A	65248E104	16570	1062865 SH	DEFINED	08		1062865
NEWS CORP	CL A	65248E104	82	5270 SH	DEFINED	17		5270
NEWS CORP 74258	CL B	65248E203	2006	121597 SH	DEFINED	01		47339
NEWS CORP 9900	CL B	65248E203	553	33542 SH	OTHER	01		23642
NEWS CORP	CL B	65248E203	11739	711439 SH	DEFINED	05		711439
NEWS CORP	CL B	65248E203	596	36100 SH	DEFINED	08		36100
NEWS CORP	CL B	65248E203	825	50000 SH	CALL	DEFINED	08	50000
NEWS CORP	CL B	65248E203	2	130 SH	DEFINED	17		130
NEXTEL COMMUNICATIONS INC	NOTE 5.250%	65332VAY9	499	495000 PRN	DEFINED	01		495000
NEXTEL COMMUNICATIONS INC	NOTE 5.250%	65332VAY9	19092	18950000 PRN	DEFINED	05		18950000
NEXTEL COMMUNICATIONS INC	NOTE 5.250%	65332VAY9	4947	4910000 PRN	DEFINED	08		4910000
NEXTEL PARTNERS INC 1395	CL A	65333F107	35	1398 SH	DEFINED	01		3
NEXTEL PARTNERS INC 2455	CL A	65333F107	109	4350 SH	OTHER	01		1895
NEXTEL PARTNERS INC 1820	CL A	65333F107	836	33300 SH	DEFINED	05		31480
NEXTEL PARTNERS INC	CL A	65333F107	46741	1862182 SH	DEFINED	08		1862182
NEXTEL PARTNERS INC	CL A	65333F107	2510	100000 SH	CALL	DEFINED	08	100000
NEXTEL PARTNERS INC	CL A	65333F107	25261	1006400 SH	PUT	DEFINED	08	1006400
NEXTEL PARTNERS INC	CL A	65333F107	16	656 SH	DEFINED	17		656
NEXTEL PARTNERS INC	CL A	65333F107	238	9500 SH	CALL	DEFINED	17	9500
NEXTEL PARTNERS INC	CL A	65333F107	23	900 SH	PUT	DEFINED	17	900
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	59	10334 SH	DEFINED	08		10334
NEXSTAR BROADCASTING GROUP I	CL A	65336K103	7807	1362528 SH	DEFINED			1362528
NICE SYS LTD 430	SPONSORED AD	653656108	542	12000 SH	DEFINED	01		11570
NICE SYS LTD	SPONSORED AD	653656108	6249	138247 SH	DEFINED	05		138247
NICOR INC 2960	COM	654086107	56141	1335734 SH	DEFINED	01		1332774
NICOR INC 3101	COM	654086107	502	11939 SH	OTHER	01		8838
NICOR INC	COM	654086107	2476	58920 SH	DEFINED	05		58920
NICOR INC	COM	654086107	1375	32705 SH	DEFINED	08		32705
NIKE INC 68562	CL B	654106103	117874	1443121 SH	DEFINED	01		1374559
NIKE INC 57476	CL B	654106103	19420	237763 SH	OTHER	01		180287
NIKE INC	CL B	654106103	45335	555028 SH	DEFINED	05		555028
NIKE INC	CL B	654106103	2639	32310 SH	DEFINED	08		32310



NORTEL NETWORKS CORP NEW 46645	COM	656568102	482	147966	SH	OTHER	01	101321	
NORTEL NETWORKS CORP NEW 17400	COM	656568102	3280	1006210	SH	DEFINED	05	988810	
NORTEL NETWORKS CORP NEW	COM	656568102	4075	1250100	SH	DEFINED	08	1250100	
NORTEL NETWORKS CORP NEW	COM	656568102	1095	336000	SH	CALL	DEFINED	08	336000
NORTEL NETWORKS CORP NEW	COM	656568102	49	15000	SH	PUT	DEFINED	08	15000
NORTEL NETWORKS CORP NEW	COM	656568102	6	1900	SH	DEFINED	13	1900	
NORTEL NETWORKS CORP NEW	NOTE	4.250%	656568AB8	9	10000	PRN	DEFINED	01	10000
NORTEL NETWORKS CORP NEW	NOTE	4.250%	656568AB8	534	566000	PRN	DEFINED	08	566000
NORTH EUROPEAN OIL RTY TR 3113	SH BEN INT	659310106	512	16713	SH	DEFINED	01	13600	
NORTH EUROPEAN OIL RTY TR	SH BEN INT	659310106	487	15880	SH	OTHER	01	15880	
NORTH FORK BANCORPORATION NY 52433	COM	659424105	7265	284896	SH	DEFINED	01	232463	
NORTH FORK BANCORPORATION NY 1450	COM	659424105	2229	87412	SH	OTHER	01	85962	
NORTH FORK BANCORPORATION NY 899	COM	659424105	101137	3966143	SH	DEFINED	05	3965244	
NORTH FORK BANCORPORATION NY	COM	659424105	2247	88099	SH	DEFINED	08	88099	
NORTH FORK BANCORPORATION NY	COM	659424105	1148	45000	SH	CALL	DEFINED	08	45000
NORTH PITTSBURGH SYS INC	COM	661562108	63	3100	SH	DEFINED	01	3100	
NORTH PITTSBURGH SYS INC	COM	661562108	45	2200	SH	OTHER	01	2200	
NORTH PITTSBURGH SYS INC	COM	661562108	3559	174373	SH	DEFINED	05	174373	
NORTH PITTSBURGH SYS INC	COM	661562108	8	375	SH	DEFINED	08	375	
NORTHEAST UTILS 5689	COM	664397106	613	30742	SH	DEFINED	01	25053	
NORTHEAST UTILS 1468	COM	664397106	354	17733	SH	OTHER	01	16265	
NORTHEAST UTILS	COM	664397106	7252	363500	SH	DEFINED	05	363500	
NORTHEAST UTILS	COM	664397106	725	36316	SH	DEFINED	08	36316	
NORTHERN BORDER PARTNERS L P 2800	UNIT LTD PAR	664785102	790	16518	SH	DEFINED	01	13718	
NORTHERN BORDER PARTNERS L P 8558	UNIT LTD PAR	664785102	1410	29458	SH	OTHER	01	20900	
NORTHERN ORION RES INC	COM	665575106	31	10600	SH	DEFINED	01	10600	
NORTHERN TR CORP 16231	COM	665859104	16336	323170	SH	DEFINED	01	306939	
NORTHERN TR CORP 69052	COM	665859104	6150	121659	SH	OTHER	01	52607	
NORTHERN TR CORP	COM	665859104	16632	329024	SH	DEFINED	05	329024	
NORTHERN TR CORP	COM	665859104	1295	25623	SH	DEFINED	08	25623	
NORTHERN TR CORP	COM	665859104	5	100	SH	DEFINED	13	100	
NORTHFIELD LABS INC 500	COM	666135108	14	1100	SH	DEFINED	01	600	
NORTHFIELD LABS INC	COM	666135108	2163	167648	SH	DEFINED	08	167648	
NORTHFIELD LABS INC	COM	666135108	968	75000	SH	CALL	DEFINED	08	75000
NORTHRIM BANCORP INC 990	COM	666762109	230	9190	SH	DEFINED	01	8200	
NORTHRIM BANCORP INC	COM	666762109	43	1700	SH	OTHER	01	1700	
NORTHRIM BANCORP INC	COM	666762109	3414	136340	SH	DEFINED	05	136340	
NORTHROP GRUMMAN CORP 24117	COM	666807102	27264	501633	SH	DEFINED	01	477516	
NORTHROP GRUMMAN CORP 92472	COM	666807102	12141	223394	SH	OTHER	01	130922	
NORTHROP GRUMMAN CORP 457700	COM	666807102	66719	1227573	SH	DEFINED	05	769873	
NORTHROP GRUMMAN CORP	COM	666807102	3777	69500	SH	DEFINED	08	69500	
NORTHSTAR RLTY FIN CORP	COM	66704R100	142	15175	SH	DEFINED	05	15175	
NORTHSTAR RLTY FIN CORP	COM	66704R100	11	1144	SH	DEFINED	08	1144	
NORTHWAY FINL INC	COM	667270102	823	24384	SH	OTHER	01	24384	
NORTHWEST AIRLS CORP	CL A	667280101	67	100000	SH	DEFINED	08	100000	
NORTHWEST AIRLS CORP	CL A	667280101	130	195000	SH	PUT	DEFINED	08	195000
NORTHWEST AIRLS CORP	CL A	667280101		35	SH	DEFINED	17	35	
NORTHWEST BANCORP INC PA	COM	667328108	21	1000	SH	OTHER	01	1000	
NORTHWEST BANCORP INC PA	COM	667328108	331	15575	SH	DEFINED	05	15575	
NORTHWEST NAT GAS CO 4750	COM	667655104	2526	67876	SH	DEFINED	01	63126	
NORTHWEST NAT GAS CO 8961	COM	667655104	467	12548	SH	OTHER	01	3587	
NORTHWEST NAT GAS CO 51200	COM	667655104	14045	377345	SH	DEFINED	05	326145	
NORTHWEST NAT GAS CO	COM	667655104		7	SH	DEFINED	08	7	
NORTHWEST PIPE CO 14666	COM	667746101	4239	163732	SH	DEFINED	01	149066	
NORTHWEST PIPE CO 133900	COM	667746101	12713	491050	SH	DEFINED	05	357150	
NORTHWESTERN CORP	COM NEW	668074305	3	94	SH	DEFINED	01	94	
NORTHWESTERN CORP	COM NEW	668074305	853	28250	SH	DEFINED	05	28250	
NORTHWESTERN CORP	COM NEW	668074305	31	1015	SH	DEFINED	08	1015	
NOVA CHEMICALS CORP	COM	66977W109	6	150	SH	DEFINED	01	150	
NOVA CHEMICALS CORP	COM	66977W109	21	580	SH	OTHER	01	580	
NOVA CHEMICALS CORP	COM	66977W109	6	163	SH	DEFINED	08	163	
NOVA CHEMICALS CORP	COM	66977W109	2355	64000	SH	CALL	DEFINED	08	64000
NOVAGOLD RES INC	COM NEW	66987E206	3	400	SH	DEFINED	01	400	

NOVAGOLD RES INC	COM NEW	66987E206	80	10000	SH	OTHER	01	10000
NOVATEL WIRELESS INC	COM NEW	66987M604	934	64557	SH	DEFINED	08	64557
NOVATEL WIRELESS INC	COM NEW	66987M604	424	29300	SH	PUT	DEFINED	08
NOVARTIS A G 78012	SPONSORED AD	66987V109	33947	665620	SH	DEFINED	01	587608
NOVARTIS A G 8876	SPONSORED AD	66987V109	5805	113828	SH	OTHER	01	104952
NOVARTIS A G 20538	SPONSORED AD	66987V109	207295	4064611	SH	DEFINED	05	4044073
NOVASTAR FINL INC	COM	669947400	13	400	SH	DEFINED	01	400
NOVASTAR FINL INC 1600	COM	669947400	139	4200	SH	OTHER	01	2600
NOVASTAR FINL INC	COM	669947400	690	20925	SH	DEFINED	05	20925
NOVASTAR FINL INC	COM	669947400	26	800	SH	DEFINED	08	800
NOVASTAR FINL INC	COM	669947400	162	4900	SH	PUT	DEFINED	17
NOVELL INC 850	COM	670006105	10575	1419473	SH	DEFINED	01	1418623
NOVELL INC 1450	COM	670006105	114	15300	SH	OTHER	01	13850
NOVELL INC	COM	670006105	3767	505577	SH	DEFINED	05	505577
NOVELL INC	COM	670006105	386	51816	SH	DEFINED	08	51816
NOVELL INC	COM	670006105	263	35267	SH	DEFINED	17	35267
NOVELLUS SYS INC 195	COM	670008101	444	17707	SH	DEFINED	01	17512
NOVELLUS SYS INC 4	COM	670008101	45	1799	SH	OTHER	01	1795
NOVELLUS SYS INC	COM	670008101	14766	588744	SH	DEFINED	05	588744
NOVELLUS SYS INC	COM	670008101	381	15186	SH	DEFINED	08	15186
NOVELLUS SYS INC	COM	670008101	502	20000	SH	PUT	DEFINED	08
NOVEN PHARMACEUTICALS INC 500	COM	670009109	39	2800	SH	DEFINED	01	2300
NOVEN PHARMACEUTICALS INC 1250	COM	670009109	25	1750	SH	OTHER	01	500
NOVEN PHARMACEUTICALS INC	COM	670009109	1077	76900	SH	DEFINED	05	76900
NOVEN PHARMACEUTICALS INC	COM	670009109	809	57794	SH	DEFINED	08	57794
NOVEN PHARMACEUTICALS INC	COM	670009109	4900	350000	SH	CALL	DEFINED	08
NOVELIS INC 315	COM	67000X106	45	2083	SH	DEFINED	01	1768
NOVELIS INC 225	COM	67000X106	70	3260	SH	OTHER	01	3035
NOVELIS INC	COM	67000X106	512	23880	SH	DEFINED	17	23880
NOVO-NORDISK A S	ADR	670100205	200	4025	SH	DEFINED	01	4025
NOVO-NORDISK A S 9000	ADR	670100205	908	18309	SH	OTHER	01	9309
NU SKIN ENTERPRISES INC 1400	CL A	67018T105	746	39140	SH	DEFINED	01	37740
NU SKIN ENTERPRISES INC 1000	CL A	67018T105	19	1000	SH	OTHER	01	
NU SKIN ENTERPRISES INC	CL A	67018T105	8752	459411	SH	DEFINED	05	459411
NU SKIN ENTERPRISES INC	CL A	67018T105	351	18399	SH	DEFINED	08	18399
NU SKIN ENTERPRISES INC	CL A	67018T105	381	20000	SH	PUT	DEFINED	08
NSTAR 3290	COM	67019E107	3207	110900	SH	DEFINED	01	107610
NSTAR 2212	COM	67019E107	1152	39824	SH	OTHER	01	37612
NSTAR	COM	67019E107	11358	392744	SH	DEFINED	05	392744
NSTAR	COM	67019E107	1258	43488	SH	DEFINED	08	43488
NUCOR CORP 8101	COM	670346105	16651	282270	SH	DEFINED	01	274169
NUCOR CORP 51195	COM	670346105	5199	88130	SH	OTHER	01	36935
NUCOR CORP 168675	COM	670346105	80200	1359554	SH	DEFINED	05	1190879
NUCOR CORP	COM	670346105	1013	17165	SH	DEFINED	08	17165
NUCOR CORP	COM	670346105	11208	190000	SH	CALL	DEFINED	08
NUCOR CORP	COM	670346105	2360	40000	SH	PUT	DEFINED	08
NUVEEN CONN PREM INCOME MUN 1350	SH BEN INT	67060D107	176	10606	SH	DEFINED	01	9256
NUVEEN CONN PREM INCOME MUN	SH BEN INT	67060D107	250	15066	SH	OTHER	01	15066
NUVEEN MO PREM INCOME MUN FD	SH BEN INT	67060Q108	922	53150	SH	DEFINED	01	53150
NUVEEN MO PREM INCOME MUN FD 17168	SH BEN INT	67060Q108	298	17168	SH	OTHER	01	
NUVEEN INVT QUALITY MUN FD I	COM	67062E103	175	11730	SH	DEFINED	01	11730
NUVEEN INVT QUALITY MUN FD I 2667	COM	67062E103	101	6807	SH	OTHER	01	4140
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	71	4908	SH	DEFINED	01	4908
NUVEEN SELECT TAX FREE INCM	SH BEN INT	67062F100	160	11000	SH	OTHER	01	11000
NUVEEN MUN ADVANTAGE FD INC 1400	COM	67062H106	179	11288	SH	DEFINED	01	9888
NUVEEN MUN ADVANTAGE FD INC 8429	COM	67062H106	444	28061	SH	OTHER	01	19632
NUVEEN MUN INCOME FD INC	COM	67062J102	184	17400	SH	DEFINED	01	17400
NUVEEN INSD QUALITY MUN FD I	COM	67062N103	191	12232	SH	DEFINED	01	12232
NUVEEN INSD QUALITY MUN FD I 2175	COM	67062N103	106	6776	SH	OTHER	01	4601

NUVEEN PERFORMANCE PLUS MUN 1700	COM		67062P108	75	5021 SH	DEFINED 01	3321
NUVEEN PERFORMANCE PLUS MUN 8079	COM		67062P108	534	35543 SH	OTHER 01	27464
NUVEEN PREM INCOME MUN FD 4277	COM		67062T100	233	16659 SH	DEFINED 01	12382
NUVEEN PREM INCOME MUN FD NUVEEN MUN MKT OPPORTUNITY F 3474	COM		67062T100	155	11045 SH	OTHER 01	11045
	COM		67062W103	50	3474 SH	DEFINED 01	
NUVEEN MUN MKT OPPORTUNITY F 1800 3806	COM		67062W103	229	15805 SH	OTHER 01	10199
NUVEEN SELECT TAX FREE INCM	SH BEN INT		67063C106	87	6401 SH	DEFINED 01	6401
NUVEEN SELECT TAX FREE INCM	SH BEN INT		67063C106	145	10720 SH	OTHER 01	10720
NUVEEN PREM INCOME MUN FD 2 2465	COM		67063W102	36	2465 SH	DEFINED 01	
NUVEEN PREM INCOME MUN FD 2 7936	COM		67063W102	1322	91001 SH	OTHER 01	83065
NUVEEN SELECT TAX FREE INCM	SH BEN INT		67063X100	13	1016 SH	DEFINED 01	1016
NUVEEN SELECT TAX FREE INCM	SH BEN INT		67063X100	226	17055 SH	OTHER 01	17055
NUVEEN VA PREM INCOME MUN FD	COM		67064R102	18	1032 SH	DEFINED 01	1032
NUVEEN VA PREM INCOME MUN FD 1107	COM		67064R102	209	12222 SH	OTHER 01	11115
NUVEEN TAX FREE ADV MUN FD	COM		670657105	19	1396 SH	DEFINED 01	1396
NUVEEN TAX FREE ADV MUN FD 7000	COM		670657105	457	32900 SH	OTHER 01	25900
NVIDIA CORP 1476 1250	COM		67066G104	2181	63615 SH	DEFINED 01	60889
NVIDIA CORP 3634	COM		67066G104	125	3634 SH	OTHER 01	
NVIDIA CORP	COM		67066G104	13970	407540 SH	DEFINED 05	407540
NVIDIA CORP	COM		67066G104	997	29082 SH	DEFINED 08	29082
NVIDIA CORP	COM		67066G104	2400	70000 SH	CALL DEFINED 08	70000
NVIDIA CORP	COM		67066G104	1371	40000 SH	PUT DEFINED 08	40000
NVIDIA CORP	COM		67066G104	970	28296 SH	DEFINED 17	28296
NUTRI SYS INC NEW	COM		67069D108	18	700 SH	DEFINED 01	700
NUTRI SYS INC NEW	COM		67069D108	318	12700 SH	DEFINED 08	12700
NUVEEN CA DIV ADVANTG MUN FD	COM		67069X104	76	5200 SH	DEFINED 01	5200
NUVEEN CA DIV ADVANTG MUN FD	COM		67069X104	151	10363 SH	OTHER 01	10363
NUVEEN INSD PREM INCOME MUN 1525	COM		6706D8104	169	12872 SH	DEFINED 01	11347
NUVEEN INSD PREM INCOME MUN	COM		6706D8104	58	4381 SH	OTHER 01	4381
NUVEEN PREM INCOME MUN FD 4	COM		6706K4105	187	14602 SH	DEFINED 01	14602
NUVEEN PREM INCOME MUN FD 4 4778	COM		6706K4105	671	52450 SH	OTHER 01	47672
NUVEEN DIV ADVANTAGE MUN FD	COM		67070F100	174	10715 SH	DEFINED 01	10715
NUVEEN DIV ADVANTAGE MUN FD 2000	COM		67070F100	33	2000 SH	OTHER 01	
NUVEEN DIV ADV MUNI FD 3	COM SH BEN I		67070X101	803	55234 SH	DEFINED 01	55234
NUVEEN DIV ADV MUNI FD 3 400	COM SH BEN I		67070X101	263	18100 SH	OTHER 01	17700
NYFIX INC	COM		670712108	45	7875 SH	DEFINED 01	7875
NYFIX INC	COM		670712108	549	95200 SH	DEFINED 05	95200
NYFIX INC	COM		670712108		30 SH	DEFINED 08	30
NUVEEN VA DIV ADV MUNI FD 2	COM		67071C106	28	1650 SH	DEFINED 01	1650
NUVEEN VA DIV ADV MUNI FD 2 850	COM		67071C106	169	9850 SH	OTHER 01	9000
NUVEEN QUALITY PFD INCOME FD	COM		67071S101	101	7718 SH	DEFINED 01	7718
NUVEEN QUALITY PFD INCOME FD 6645	COM		67071S101	106	8145 SH	OTHER 01	1500
NUVEEN QUALITY PFD INCOME FD	COM		67072C105	82	5998 SH	DEFINED 01	5998
NUVEEN QUALITY PFD INCOME FD 24424	COM		67072C105	333	24424 SH	OTHER 01	
NUVELO INC	COM NEW		67072M301	5	500 SH	DEFINED 01	500
NUVELO INC	COM NEW		67072M301	19	2000 SH	OTHER 01	2000
NUVELO INC	COM NEW		67072M301	187	19525 SH	DEFINED 05	19525
NUVELO INC	COM NEW		67072M301	124	12897 SH	DEFINED	12897
NUVEEN PFD & CONV INC FD	COM		67073B106	83	6577 SH	DEFINED 01	6577
NUVEEN PFD & CONV INC FD 2500	COM		67073B106	232	18333 SH	OTHER 01	15833
O CHARLEYS INC 11100 23100	COM		670823103	3887	271595 SH	DEFINED 01	237395
O CHARLEYS INC 1500	COM		670823103	21	1500 SH	OTHER 01	
O CHARLEYS INC 253884	COM		670823103	15179	1060703 SH	DEFINED 05	806819
O CHARLEYS INC	COM		670823103	55	3810 SH	DEFINED 17	3810
OGE ENERGY CORP 7473	COM		670837103	40997	1458978 SH	DEFINED 01	1451505
OGE ENERGY CORP 79749	COM		670837103	3690	131322 SH	OTHER 01	51573
OGE ENERGY CORP	COM		670837103	5949	211718 SH	DEFINED 05	211718
OGE ENERGY CORP	COM		670837103	799	28430 SH	DEFINED 08	28430
OCA INC	COM		67083Q101	47	31300 SH	DEFINED 05	31300
OM GROUP INC 25290 18651	COM		670872100	1220	60586 SH	DEFINED 01	16645



OM GROUP INC 7310	COM		670872100	147	7310 SH	OTHER	01		
OM GROUP INC	COM		670872100	8412	417907 SH	DEFINED	05	417907	
OM GROUP INC	COM		670872100	68	3400 SH	DEFINED	08	3400	
OM GROUP INC	COM		670872100	462	22962 SH	DEFINED	17	22962	
OMI CORP	NOTE	2.875%	670874AF3	213	232000 PRN	DEFINED	01	232000	
OMI CORP	NOTE	2.875%	670874AF3	3170	3460000 PRN	DEFINED	05	3460000	
NUVEEN INVTS INC 7700	CL A		67090F106	16623	422006 SH	DEFINED	01	414306	
NUVEEN INVTS INC	CL A		67090F106	32902	835300 SH	DEFINED	05	835300	
NUVEEN INVTS INC	CL A		67090F106	4	100 SH	DEFINED	08	100	
NUVEEN TX ADV TOTAL RET STRG	COM		67090H102	228	11300 SH	DEFINED	01	11300	
NUVEEN MUN VALUE FD INC 3480	COM		670928100	472	48132 SH	DEFINED	01	44652	
NUVEEN MUN VALUE FD INC 15567	COM		670928100	3160	322139 SH	OTHER	01	306572	
NUVEEN FLA INVT QUALITY MUN	COM		670970102	98	6322 SH	DEFINED	01	6322	
NUVEEN FLA INVT QUALITY MUN 9000	COM		670970102	200	12900 SH	OTHER	01	3900	
NUVEEN NJ INVT QUALITY MUN F	COM		670971100	123	8041 SH	DEFINED	01	8041	
NUVEEN NJ INVT QUALITY MUN F	COM		670971100	65	4250 SH	OTHER	01	4250	
NUVEEN SELECT QUALITY MUN FD	COM		670973106	86	5637 SH	DEFINED	01	5637	
NUVEEN SELECT QUALITY MUN FD	COM		670973106	72	4715 SH	OTHER	01	4715	
NUVEEN QUALITY INCOME MUN FD 12336	COM		670977107	417	28750 SH	DEFINED	01	16414	
NUVEEN QUALITY INCOME MUN FD 1000	COM		670977107	498	34310 SH	OTHER	01	33310	
NUVEEN FLA QUALITY INCOME MU	COM		670978105	233	15933 SH	DEFINED	01	15933	
NUVEEN FLA QUALITY INCOME MU 5500	COM		670978105	118	8070 SH	OTHER	01	2570	
NUVEEN INSD MUN OPPORTUNITY 3816	COM		670984103	497	33194 SH	DEFINED	01	29378	
NUVEEN INSD MUN OPPORTUNITY 2394	COM		670984103	441	29473 SH	OTHER	01	27079	
NUVEEN CALIF QUALITY INCM MU	COM		670985100	246	16000 SH	OTHER	01	16000	
NUVEEN PREMIER INSD MUN INCO	COM		670987106	103	6766 SH	DEFINED	01	6766	
NUVEEN PREMIER INSD MUN INCO 1750	COM		670987106	123	8038 SH	OTHER	01	6288	
NUVEEN INSD FLA PREM INCOME	COM		67101V108	307	19900 SH	DEFINED	01	19900	
NUVEEN INSD FLA PREM INCOME	COM		67101V108	245	15896 SH	OTHER	01	15896	
OSI PHARMACEUTICALS INC	COM		671040103	315	10759 SH	DEFINED	01	10759	
OSI PHARMACEUTICALS INC	COM		671040103	151	5150 SH	OTHER	01	5150	
OSI PHARMACEUTICALS INC	COM		671040103	6	200 SH	DEFINED	05	200	
OSI PHARMACEUTICALS INC	COM		671040103	3984	136239 SH	DEFINED	08	136239	
OAKLEY INC	COM		673662102	35	2000 SH	DEFINED	01	2000	
OAKLEY INC	COM		673662102	68	3925 SH	DEFINED	05	3925	
OAKLEY INC	COM		673662102	134	7700 SH	DEFINED	08	7700	
OCCIDENTAL PETE CORP DEL 24763	COM		674599105	18941	221717 SH	DEFINED	01	196954	
OCCIDENTAL PETE CORP DEL 24494	COM		674599105	6961	81482 SH	OTHER	01	56988	
OCCIDENTAL PETE CORP DEL 49760	COM		674599105	132735	1553734 SH	DEFINED	05	1503974	
OCCIDENTAL PETE CORP DEL	COM		674599105	13053	152794 SH	DEFINED	08	152794	
OCCIDENTAL PETE CORP DEL	COM		674599105	25740	301300 SH	CALL	DEFINED	08	301300
OCCIDENTAL PETE CORP DEL	COM		674599105	2392	28000 SH	PUT	DEFINED	08	28000
OCCIDENTAL PETE CORP DEL	COM		674599105	51	600 SH	DEFINED	13	600	
OCCIDENTAL PETE CORP DEL	COM		674599105	13184	154320 SH	DEFINED	17	154320	
OCCIDENTAL PETE CORP DEL	COM		674599105	4272	50000 SH	PUT	DEFINED	50000	
OCCULOGIX INC	COM		67461T107	60	9400 SH	DEFINED	05	9400	
OCCULOGIX INC	COM		67461T107	182	28500 SH	DEFINED	17	28500	
OCEANEERING INTL INC 1800	COM		675232102	1467	27459 SH	DEFINED	01	25659	
OCEANEERING INTL INC 933	COM		675232102	66	1233 SH	OTHER	01	300	
OCEANEERING INTL INC 33615	COM		675232102	12367	231540 SH	DEFINED	05	197925	
OCTEL CORP	COM		675727101	15	925 SH	DEFINED	01	925	
OCTEL CORP	COM		675727101	165	9900 SH	DEFINED	05	9900	
OCTEL CORP	COM		675727101	65	3900 SH	DEFINED	08	3900	
OCWEN FINL CORP 100	COM		675746101	14	2000 SH	DEFINED	01	1900	
OCWEN FINL CORP 932	COM		675746101	7	1032 SH	OTHER	01	100	
OCWEN FINL CORP	COM		675746101	189	27275 SH	DEFINED	05	27275	
OCWEN FINL CORP	COM		675746101	44	6334 SH	DEFINED	08	6334	
ODYSSEY HEALTHCARE INC 29200	COM		67611V101	686	40437 SH	DEFINED	01	11237	
ODYSSEY HEALTHCARE INC	COM		67611V101	2377	140075 SH	DEFINED	05	140075	
ODYSSEY HEALTHCARE INC	COM		67611V101	93	5500 SH	DEFINED	08	5500	
ODYSSEY RE HLDGS CORP	COM		67612W108	239	9375 SH	DEFINED	05	9375	
ODYSSEY RE HLDGS CORP	COM		67612W108	47	1829 SH	DEFINED	08	1829	
OFFICE DEPOT INC 28447	COM		676220106	12006	404256 SH	DEFINED	01	375809	
OFFICE DEPOT INC	COM		676220106	1227	41323 SH	OTHER	01	37223	

4100									
OFFICE DEPOT INC	COM	676220106	75959	2557549	SH	DEFINED	05	2557549	
OFFICE DEPOT INC	COM	676220106	15685	528100	SH	DEFINED	08	528100	
OFFICE DEPOT INC	COM	676220106	2263	76200	SH	PUT	DEFINED	08	76200
OFFICE DEPOT INC	COM	676220106	12	400	SH	DEFINED	13	400	
OFFICE DEPOT INC	COM	676220106	711	23956	SH	DEFINED	17	23956	
OFFICEMAX INC DEL	COM	67622P101	1153	36414	SH	DEFINED	01	36319	
95									
OFFICEMAX INC DEL	COM	67622P101	804	25371	SH	OTHER	01	14213	
11158									
OFFICEMAX INC DEL	COM	67622P101	1205	38040	SH	DEFINED	05	38040	
OFFICEMAX INC DEL	COM	67622P101	302	9548	SH	DEFINED	08	9548	
OFFICEMAX INC DEL	COM	67622P101	5178	163500	SH	CALL	DEFINED	08	163500
OFFICEMAX INC DEL	COM	67622P101	792	25000	SH	PUT	DEFINED	08	25000
OFFSHORE LOGISTICS INC	COM	676255102	1139	30775	SH	DEFINED	01	12075	
2900 15800									
OFFSHORE LOGISTICS INC	COM	676255102	43	1155	SH	OTHER	01		
1155									
OFFSHORE LOGISTICS INC	COM	676255102	3609	97550	SH	DEFINED	05	97550	
OFFSHORE LOGISTICS INC	COM	676255102	35	954	SH	DEFINED	08	954	
OHIO CAS CORP	COM	677240103	4658	171750	SH	DEFINED	01	140385	
31365									
OHIO CAS CORP	COM	677240103	550	20265	SH	OTHER	01	20265	
OHIO CAS CORP	COM	677240103	18266	673528	SH	DEFINED	05	537628	
135900									
OHIO CAS CORP	COM	677240103	589	21727	SH	DEFINED	08	21727	
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	1470	11857	SH	DEFINED	01	11857	
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	136	1100	SH	OTHER	01	1100	
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	407363	3285183	SH	DEFINED	08	3285183	
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	19840	160000	SH	PUT	DEFINED	08	160000
OIL SVC HOLDRS TR	DEPOSTRY RCP	678002106	856	6900	SH	PUT	DEFINED	17	6900
OIL STS INTL INC	COM	678026105	25	700	SH	DEFINED	01	200	
500									
OIL STS INTL INC	COM	678026105	10	270	SH	OTHER	01	270	
OIL STS INTL INC	COM	678026105	68	1875	SH	DEFINED	05	1875	
OIL STS INTL INC	COM	678026105	1296	35680	SH	DEFINED	08	35680	
OLD DOMINION FGHT LINES INC	COM	679580100	571	17039	SH	DEFINED	01	4626	
12413									
OLD DOMINION FGHT LINES INC	COM	679580100	2304	68794	SH	DEFINED	05	68794	
OLD DOMINION FGHT LINES INC	COM	679580100	32	942	SH	DEFINED	08	942	
OLD NATL BANCORP IND	COM	680033107	12	575	SH	OTHER	01	575	
OLD NATL BANCORP IND	COM	680033107	1150	54200	SH	DEFINED	05	54200	
OLD NATL BANCORP IND	COM	680033107		6	SH	DEFINED	08	6	
OLD REP INTL CORP	COM	680223104	2121	79515	SH	DEFINED	01	76658	
2857									
OLD REP INTL CORP	COM	680223104	583	21869	SH	OTHER	01	18919	
2950									
OLD REP INTL CORP	COM	680223104	33755	1265640	SH	DEFINED	05	1265640	
OLD REP INTL CORP	COM	680223104	1070	40115	SH	DEFINED	08	40115	
OLD REP INTL CORP	COM	680223104	708	26565	SH	DEFINED	17	26565	
OLIN CORP	COM PAR \$1	680665205	5186	273103	SH	DEFINED	01	256752	
11966 4385									
OLIN CORP	COM PAR \$1	680665205	10831	570359	SH	OTHER	01		
570359									
OLIN CORP	COM PAR \$1	680665205	5649	297455	SH	DEFINED	05	297455	
OLIN CORP	COM PAR \$1	680665205	230	12100	SH	DEFINED	08	12100	
OMNICARE INC	COM	681904108	1029	18295	SH	DEFINED	01	15835	
2460									
OMNICARE INC	COM	681904108	79	1410	SH	OTHER	01	1060	
350									
OMNICARE INC	COM	681904108	30293	538736	SH	DEFINED	05	536506	
2230									
OMNICARE INC	COM	681904108	18963	337235	SH	DEFINED	08	337235	
OMNICARE INC	COM	681904108	680	12100	SH	DEFINED	17	12100	
OMNICARE INC	COM	681904108	135	2400	SH	CALL	DEFINED	17	2400
OMNICOM GROUP INC	COM	681919106	4273	51094	SH	DEFINED	01	37057	
14037									
OMNICOM GROUP INC	COM	681919106	5398	64544	SH	OTHER	01	54356	
10188									
OMNICOM GROUP INC	COM	681919106	8288	99100	SH	DEFINED	05	99100	
OMNICOM GROUP INC	COM	681919106	1922	22978	SH	DEFINED	08	22978	
OMNICOM GROUP INC	COM	681919106	4182	50000	SH	CALL	DEFINED	08	50000
OMEGA HEALTHCARE INVS INC	COM	681936100	127	9150	SH	DEFINED	01	8850	
300									
OMEGA HEALTHCARE INVS INC	COM	681936100	4	300	SH	OTHER	01	300	
OMEGA HEALTHCARE INVS INC	COM	681936100	2430	174550	SH	DEFINED	05	174550	
OMEGA FINL CORP	COM	682092101	420	15000	SH	OTHER	01	15000	
OMEGA FINL CORP	COM	682092101	280	10000	SH	DEFINED	05	10000	
OMEGA FINL CORP	COM	682092101	17	589	SH	DEFINED	08	589	
OMNIVISION TECHNOLOGIES INC	COM	682128103	63	5024	SH	DEFINED	08	5024	
OMNIVISION TECHNOLOGIES INC	COM	682128103	899	71200	SH	PUT	DEFINED	17	71200
OMNOVA SOLUTIONS INC	COM	682129101	21	4775	SH	DEFINED	01	4775	
OMNOVA SOLUTIONS INC	COM	682129101	581	133025	SH	DEFINED	05	133025	
OMNOVA SOLUTIONS INC	COM	682129101	14	3124	SH	DEFINED	08	3124	
ON ASSIGNMENT INC	COM	682159108	25	2975	SH	DEFINED	01	2975	

ON ASSIGNMENT INC 625	COM	682159108	7	805 SH	OTHER	01	180
ON ASSIGNMENT INC	COM	682159108	706	82525 SH	DEFINED	05	82525
ON ASSIGNMENT INC	COM	682159108	1	70 SH	DEFINED	08	70
ON SEMICONDUCTOR CORP 31700	COM	682189105	1711	332250 SH	DEFINED	01	300550
ON SEMICONDUCTOR CORP 381000	COM	682189105	8506	1651700 SH	DEFINED	05	1270700
ON SEMICONDUCTOR CORP	COM	682189105	4	700 SH	DEFINED	08	700
ONE LIBERTY PPTYS INC	COM	682406103	97	4875 SH	DEFINED	05	4875
ONE LIBERTY PPTYS INC	COM	682406103	360	18070 SH	DEFINED	17	18070
1 800 FLOWERS COM	CL A	68243Q106	1	175 SH	DEFINED	01	175
1 800 FLOWERS COM	CL A	68243Q106	717	102255 SH	DEFINED	08	102255
ONEOK INC NEW 1020	COM	682680103	1104	32437 SH	DEFINED	01	31417
ONEOK INC NEW 200	COM	682680103	125	3680 SH	OTHER	01	3480
ONEOK INC NEW	COM	682680103	12288	361209 SH	DEFINED	05	361209
ONEOK INC NEW	COM	682680103	863	25366 SH	DEFINED	08	25366
ONYX PHARMACEUTICALS INC	COM	683399109	12	500 SH	DEFINED	01	500
ONYX PHARMACEUTICALS INC	COM	683399109	20	805 SH	OTHER	01	805
ONYX PHARMACEUTICALS INC	COM	683399109	2352	94198 SH	DEFINED	08	94198
ONYX PHARMACEUTICALS INC	COM	683399109	12078	483700 SH	CALL	DEFINED	483700
ONYX PHARMACEUTICALS INC	COM	683399109	3995	160000 SH	PUT	DEFINED	160000
ONYX PHARMACEUTICALS INC	COM	683399109	221	8859 SH	DEFINED	17	8859
OPEN JT STK CO-VIMPEL COMMUN 5045	SPONSORED AD	68370R109	614	13825 SH	DEFINED	01	8780
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	7	160 SH	OTHER	01	160
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED AD	68370R109	5015	112855 SH	DEFINED	05	112855
OPENWAVE SYS INC 20802	COM NEW	683718308	374	20802 SH	DEFINED	01	
OPENWAVE SYS INC 695 8114	COM NEW	683718308	562	31260 SH	OTHER	01	22451
OPENWAVE SYS INC	COM NEW	683718308	2796	155490 SH	DEFINED	05	155490
OPENWAVE SYS INC	COM NEW	683718308	122	6800 SH	DEFINED	08	6800
OPENWAVE SYS INC	COM NEW	683718308	998	55500 SH	CALL	DEFINED	55500
OPEN SOLUTIONS INC 925	COM	68371P102	552	25305 SH	DEFINED	01	24380
OPEN SOLUTIONS INC	COM	68371P102	6645	304518 SH	DEFINED	05	304518
OPEN SOLUTIONS INC	COM	68371P102	94	4300 SH	DEFINED	08	4300
OPLINK COMMUNICATIONS INC	COM	68375Q106	124	81525 SH	DEFINED	05	81525
OPLINK COMMUNICATIONS INC	COM	68375Q106	220	144795 SH	DEFINED	17	144795
OPTICAL COMMUNICATION PRODS	CL A	68382T101	22	11925 SH	DEFINED	05	11925
OPSWARE INC	COM	68383A101	649	125000 SH	DEFINED	05	125000
OPTICARE HEALTH SYS INC	COM	68386P105	36	106989 SH	DEFINED	01	106989
OPTIMAL GROUP INC	CL A NEW	68388R208	635	30700 SH	CALL	DEFINED	30700
ORACLE CORP 449097	COM	68389X105	44285	3571384 SH	DEFINED	01	3122287
ORACLE CORP 605119	COM	68389X105	17090	1378187 SH	OTHER	01	773068
ORACLE CORP	COM	68389X105	1860	150000 SH	CALL	DEFINED	150000
ORACLE CORP	COM	68389X105	5591	450900 SH	PUT	DEFINED	450900
ORACLE CORP 2561705	COM	68389X105	107749	8689409 SH	DEFINED	05	6127704
ORACLE CORP	COM	68389X105	5598	451483 SH	DEFINED	08	451483
ORACLE CORP	COM	68389X105	5853	472000 SH	CALL	DEFINED	472000
ORACLE CORP	COM	68389X105	13082	1055000 SH	PUT	DEFINED	1055000
ORACLE CORP	COM	68389X105	10	800 SH	DEFINED	13	800
ORACLE CORP	COM	68389X105	29544	2382545 SH	DEFINED	17	2382545
ORACLE CORP	COM	68389X105	22376	1804500 SH	CALL	DEFINED	1804500
ORACLE CORP	COM	68389X105	24236	1954500 SH	PUT	DEFINED	1954500
OPTION CARE INC	COM	683948103	39	2650 SH	DEFINED	08	2650
OPTION CARE INC	COM	683948103	324	22100 SH	DEFINED	17	22100
ORASURE TECHNOLOGIES INC	COM	68554V108	660	69800 SH	DEFINED	08	69800
ORASURE TECHNOLOGIES INC	COM	68554V108	95	10000 SH	CALL	DEFINED	10000
ORBITAL SCIENCES CORP 13	COM	685564106	1	54 SH	DEFINED	01	41
ORBITAL SCIENCES CORP	COM	685564106	70	5600 SH	OTHER	01	5600
ORBITAL SCIENCES CORP	COM	685564106	397	31775 SH	DEFINED	05	31775
ORBITAL SCIENCES CORP	COM	685564106	47	3793 SH	DEFINED	08	3793
ORCHID CELLMARK INC	COM	68573C107	255	30000 SH	DEFINED	08	30000
OREGON STL MLS INC 4410	COM	686079104	123	4410 SH	OTHER	01	
OREGON STL MLS INC	COM	686079104	784	28100 SH	DEFINED	05	28100
OREGON STL MLS INC	COM	686079104	202	7255 SH	DEFINED	08	7255
OREGON STL MLS INC	COM	686079104	120	4309 SH	DEFINED	17	4309
O REILLY AUTOMOTIVE INC 17400	COM	686091109	2670	94754 SH	DEFINED	01	77354
O REILLY AUTOMOTIVE INC 1950	COM	686091109	368	13050 SH	OTHER	01	11100
O REILLY AUTOMOTIVE INC	COM	686091109	7366	261405 SH	DEFINED	05	261405
O REILLY AUTOMOTIVE INC	COM	686091109	923	32771 SH	DEFINED	08	32771
ORIENTAL FINL GROUP INC 19333	COM	68618W100	2029	165776 SH	DEFINED	01	146443
ORIENTAL FINL GROUP INC	COM	68618W100	5	400 SH	OTHER	01	400

ORIENTAL FINL GROUP INC 29385	COM	68618W100	7354	600818 SH	DEFINED 05	571433
ORIGEN FINL INC	COM	68619E208	103	13650 SH	DEFINED 05	13650
ORIGEN FINL INC	COM	68619E208	3	462 SH	DEFINED 08	462
ORIGEN FINL INC	COM	68619E208	727	95991 SH	DEFINED 17	95991
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	11	5000 SH	DEFINED 01	5000
OSCIENT PHARMACEUTICALS CORP	COM	68812R105	12	5799 SH	DEFINED 08	5799
OSHKOSH TRUCK CORP 30800 6000	COM	688239201	4206	97462 SH	DEFINED 01	60662
OSHKOSH TRUCK CORP 1400	COM	688239201	60	1400 SH	OTHER 01	
OSHKOSH TRUCK CORP 66600	COM	688239201	20359	471720 SH	DEFINED 05	405120
OSTEOTECH INC	COM	688582105	11	1975 SH	DEFINED 01	1975
OSTEOTECH INC 875	COM	688582105	14	2475 SH	OTHER 01	1600
OSTEOTECH INC	COM	688582105	321	56075 SH	DEFINED 05	56075
OTELCO INC 500	UNIT 99/99/9	688823202	3411	220235 SH	DEFINED 01	219735
OTELCO INC	UNIT 99/99/9	688823202	21	1325 SH	OTHER 01	1325
OTELCO INC	UNIT 99/99/9	688823202	5248	338800 SH	DEFINED 05	338800
OTELCO INC 203600	UNIT 99/99/9	688823202	3154	203600 SH	OTHER 17	
OTTER TAIL CORP	COM	689648103	186	6020 SH	DEFINED 01	6020
OTTER TAIL CORP 200	COM	689648103	225	7284 SH	OTHER 01	7084
OTTER TAIL CORP	COM	689648103	5053	163320 SH	DEFINED 05	163320
OTTER TAIL CORP	COM	689648103	72	2336 SH	DEFINED 08	2336
OUTBACK STEAKHOUSE INC 5225	COM	689899102	1223	33425 SH	DEFINED 01	28200
OUTBACK STEAKHOUSE INC 550	COM	689899102	188	5125 SH	OTHER 01	4575
OUTBACK STEAKHOUSE INC	COM	689899102	16667	455372 SH	DEFINED 05	455372
OUTBACK STEAKHOUSE INC	COM	689899102	826	22574 SH	DEFINED 08	22574
OVERSEAS SHIPHOLDING GROUP I 290	COM	690368105	382	6550 SH	DEFINED 01	6260
OVERSEAS SHIPHOLDING GROUP I 275	COM	690368105	33	565 SH	OTHER 01	290
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	4022	68947 SH	DEFINED 05	68947
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	847	14513 SH	DEFINED 08	14513
OVERSTOCK COM INC DEL 215	COM	690370101	309	8065 SH	DEFINED 01	7850
OVERSTOCK COM INC DEL	COM	690370101	2714	70764 SH	DEFINED 05	70764
OVERSTOCK COM INC DEL	COM	690370101	42	1100 SH	DEFINED 17	1100
OVERSTOCK COM INC DEL	NOTE 3.750%	690370AB7	3262	4195000 PRN	DEFINED 08	4195000
OWENS & MINOR INC NEW 10900 1290	COM	690732102	1130	38500 SH	DEFINED 01	26310
OWENS & MINOR INC NEW 3200	COM	690732102	94	3200 SH	OTHER 01	
OWENS & MINOR INC NEW	COM	690732102	8871	302239 SH	DEFINED 05	302239
OWENS & MINOR INC NEW	COM	690732102	113	3843 SH	DEFINED 08	3843
OWENS ILL INC 219	COM NEW	690768403	1107	53698 SH	DEFINED 01	53479
OWENS ILL INC 475	COM NEW	690768403	10	475 SH	OTHER 01	
OWENS ILL INC	COM NEW	690768403	80	3900 SH	DEFINED 05	3900
OWENS ILL INC	COM NEW	690768403	37	1815 SH	DEFINED 08	1815
OWENS ILL INC	COM NEW	690768403	306	14836 SH	DEFINED 17	14836
OXFORD INDS INC	COM	691497309	77	1700 SH	DEFINED 01	1700
OXFORD INDS INC	COM	691497309	167	3700 SH	OTHER 01	3700
OXFORD INDS INC	COM	691497309	2227	49350 SH	DEFINED 05	49350
OXFORD INDS INC	COM	691497309	99	2190 SH	DEFINED 08	2190
PC-TEL INC	COM	69325Q105	24	2500 SH	DEFINED 01	2500
PC-TEL INC 125	COM	69325Q105	1	125 SH	OTHER 01	
PC-TEL INC	COM	69325Q105	651	69225 SH	DEFINED 05	69225
PC-TEL INC	COM	69325Q105	82	8761 SH	DEFINED 08	8761
PG&E CORP 30665	COM	69331C108	26528	675869 SH	DEFINED 01	645204
PG&E CORP 31834	COM	69331C108	1885	48036 SH	OTHER 01	16202
PG&E CORP 1320	COM	69331C108	173311	4415572 SH	DEFINED 05	4414252
PG&E CORP	COM	69331C108	1444	36778 SH	DEFINED 08	36778
PG&E CORP 386480	COM	69331C108	15169	386480 SH	OTHER 17	
PG&E CORP 3500000	NOTE 9.500%	69331CAD0	10329	3500000 PRN	OTHER 17	
PFF BANCORP INC	COM	69331W104	6	212 SH	DEFINED 01	212
PFF BANCORP INC	COM	69331W104	369	12200 SH	DEFINED 05	12200
PFF BANCORP INC	COM	69331W104	103	3400 SH	DEFINED 08	3400
PHH CORP 189	COM NEW	693320202	157	5713 SH	DEFINED 01	5524
PHH CORP 1373	COM NEW	693320202	94	3429 SH	OTHER 01	2056

PHH CORP	COM NEW	693320202	1163	42350	SH	DEFINED	05	42350
PHH CORP	COM NEW	693320202	1771	64500	SH	DEFINED	17	64500
P F CHANGS CHINA BISTRO INC 3885	COM	69333Y108	469	10467	SH	DEFINED	01	6582
P F CHANGS CHINA BISTRO INC 100	COM	69333Y108	158	3530	SH	OTHER	01	3430
P F CHANGS CHINA BISTRO INC	COM	69333Y108	8364	186565	SH	DEFINED	05	186565
P F CHANGS CHINA BISTRO INC	COM	69333Y108	2484	55409	SH	DEFINED	08	55409
P F CHANGS CHINA BISTRO INC	COM	69333Y108	3586	80000	SH	PUT	DEFINED	80000
PICO HLDGS INC	COM NEW	693366205	238	6775	SH	DEFINED	05	6775
PICO HLDGS INC	COM NEW	693366205	42	1200	SH	DEFINED	08	1200
PLX TECHNOLOGY INC 36400	COM	693417107	307	36825	SH	OTHER	01	425
PLX TECHNOLOGY INC	COM	693417107	11	1375	SH	DEFINED	05	1375
PMA CAP CORP 423	CL A	693419202	4	423	SH	DEFINED	01	
PMA CAP CORP 777	CL A	693419202	11	1200	SH	OTHER	01	423
PMA CAP CORP	CL A	693419202	222	25250	SH	DEFINED	05	25250
PMA CAP CORP	CL A	693419202	24	2687	SH	DEFINED	08	2687
PMC-SIERRA INC 365	COM	69344F106	211	23967	SH	DEFINED	01	23602
PMC-SIERRA INC	COM	69344F106	15	1689	SH	OTHER	01	1689
PMC-SIERRA INC	COM	69344F106	824	93476	SH	DEFINED	05	93476
PMC-SIERRA INC	COM	69344F106	165	18773	SH	DEFINED	08	18773
PMC-SIERRA INC	COM	69344F106	522	59300	SH	CALL	DEFINED	59300
PMI GROUP INC 24012	COM	69344M101	7354	184442	SH	DEFINED	01	160430
PMI GROUP INC 350	COM	69344M101	328	8220	SH	OTHER	01	7870
PMI GROUP INC	COM	69344M101	45736	1147125	SH	DEFINED	05	1147125
PMI GROUP INC	COM	69344M101	683	17130	SH	DEFINED	08	17130
PMI GROUP INC	COM	69344M101	1395	35000	SH	CALL	DEFINED	35000
PMI GROUP INC	COM	69344M101	1316	33000	SH	PUT	DEFINED	33000
PMI GROUP INC	DBCV	2.500% 69344MAE1	1377	1340000	PRN	DEFINED	08	1340000
PNC FINL SVCS GROUP INC 35060	COM	693475105	21552	371464	SH	DEFINED	01	336404
PNC FINL SVCS GROUP INC 43937	COM	693475105	11735	202260	SH	OTHER	01	158323
PNC FINL SVCS GROUP INC 525	COM	693475105	93054	1603820	SH	DEFINED	05	1603295
PNC FINL SVCS GROUP INC	COM	693475105	1724	29720	SH	DEFINED	08	29720
PNC FINL SVCS GROUP INC	COM	693475105	1439	24800	SH	CALL	DEFINED	24800
PNC FINL SVCS GROUP INC	COM	693475105	1439	24800	SH	PUT	DEFINED	24800
PNC FINL SVCS GROUP INC	COM	693475105	1018	17547	SH	DEFINED	17	17547
POSCO 600	SPONSORED AD	693483109	90	1590	SH	DEFINED	01	990
POSCO 168	SPONSORED AD	693483109	132	2338	SH	OTHER	01	2170
POSCO	SPONSORED AD	693483109	1448	25600	SH	DEFINED	08	25600
POSCO	SPONSORED AD	693483109	141	2500	SH	CALL	DEFINED	2500
POSCO	SPONSORED AD	693483109	820	14500	SH	PUT	DEFINED	14500
PNM RES INC 2190	COM	69349H107	428	14941	SH	DEFINED	01	12751
PNM RES INC 300	COM	69349H107	353	12315	SH	OTHER	01	12015
PNM RES INC	COM	69349H107	4593	160185	SH	DEFINED	05	160185
PNM RES INC	COM	69349H107	613	21375	SH	DEFINED	08	21375
PPG INDS INC 9334	COM	693506107	19721	333182	SH	DEFINED	01	323848
PPG INDS INC 36612	COM	693506107	7642	129107	SH	OTHER	01	92495
PPG INDS INC 150	COM	693506107	41580	702481	SH	DEFINED	05	702331
PPG INDS INC	COM	693506107	1159	19584	SH	DEFINED	08	19584
PPL CORP 5618	COM	69351T106	4218	130458	SH	DEFINED	01	124840
PPL CORP 32628	COM	69351T106	2928	90560	SH	OTHER	01	57932
PPL CORP 260	COM	69351T106	53857	1665843	SH	DEFINED	05	1665583
PPL CORP	COM	69351T106	1441	44562	SH	DEFINED	08	44562
PPL CORP 381665	COM	69351T106	12339	381665	SH	OTHER	17	
PPL ENERGY SUPPLY LLC	NOTE	2.625% 69352JAE7	4186	3220000	PRN	DEFINED	05	3220000
PRA INTL 2290	COM	69353C101	397	13100	SH	DEFINED	01	10810
PRA INTL 360	COM	69353C101	38	1260	SH	OTHER	01	900
PRA INTL	COM	69353C101	5367	177075	SH	DEFINED	05	177075
PRA INTL	COM	69353C101	21	691	SH	DEFINED	08	691
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	15	4925	SH	DEFINED	01	4925
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	436	145300	SH	DEFINED	05	145300
PRG-SCHULTZ INTERNATIONAL IN	COM	69357C107	2	542	SH	DEFINED	08	542
PS BUSINESS PKS INC CALIF	COM	69360J107	165	3600	SH	DEFINED	01	3600

PS BUSINESS PKS INC CALIF	COM	69360J107	105	2300	SH	OTHER	01	2300
PS BUSINESS PKS INC CALIF	COM	69360J107	9440	206110	SH	DEFINED	05	206110
PS BUSINESS PKS INC CALIF	COM	69360J107	46	1000	SH	DEFINED	08	1000
PSS WORLD MED INC	COM	69366A100	3066	229825	SH	DEFINED	01	161050
68775								
PSS WORLD MED INC	COM	69366A100	513	38425	SH	OTHER	01	38425
PSS WORLD MED INC	COM	69366A100	13147	985500	SH	DEFINED	05	728800
256700								
PSS WORLD MED INC	COM	69366A100	96	7200	SH	DEFINED	08	7200
PACCAR INC	COM	693718108	426172	6277386	SH	DEFINED	01	6026139
251247								
PACCAR INC	COM	693718108	13474	198464	SH	OTHER	01	191474
6990								
PACCAR INC	COM	693718108	6331	93252	SH	DEFINED	05	93252
PACCAR INC	COM	693718108	3640	53616	SH	DEFINED	08	53616
PACCAR INC	COM	693718108	6789	100000	SH	DEFINED	08	100000
PACIFIC CAP BANCORP NEW	COM	69404P101	342	10272	SH	DEFINED	01	8256
2016								
PACIFIC CAP BANCORP NEW	COM	69404P101	379	11382	SH	OTHER	01	2016
9366								
PACIFIC CAP BANCORP NEW	COM	69404P101	607	18225	SH	DEFINED	05	18225
PACIFIC CAP BANCORP NEW	COM	69404P101	209	6273	SH	DEFINED	08	6273
PACIFIC ENERGY PARTNERS L P	COM UNIT	69422R105	844	26500	SH	OTHER	01	16500
10000								
PACIFIC SUNWEAR CALIF INC	COM	694873100	330	15375	SH	DEFINED	01	14620
755								
PACIFIC SUNWEAR CALIF INC	COM	694873100	22	1005	SH	OTHER	01	755
250								
PACIFIC SUNWEAR CALIF INC	COM	694873100	3728	173860	SH	DEFINED	05	173860
PACIFIC SUNWEAR CALIF INC	COM	694873100	555	25881	SH	DEFINED	08	25881
PACIFICARE HEALTH SYS DEL	COM	695112102	1510	18932	SH	DEFINED	01	18062
870								
PACIFICARE HEALTH SYS DEL	COM	695112102	110	1378	SH	OTHER	01	1028
350								
PACIFICARE HEALTH SYS DEL	COM	695112102	16351	204950	SH	DEFINED	05	204950
PACIFICARE HEALTH SYS DEL	COM	695112102	18016	225826	SH	DEFINED	08	225826
PACIFICARE HEALTH SYS DEL	COM	695112102	909	11400	SH	DEFINED	17	11400
PACIFICARE HEALTH SYS DEL	COM	695112102	15956	200000	SH	OTHER	17	
200000								
PACKAGING CORP AMER	COM	695156109	149	7692	SH	DEFINED	01	7052
640								
PACKAGING CORP AMER	COM	695156109	24	1240	SH	OTHER	01	640
600								
PACKAGING CORP AMER	COM	695156109	2938	151354	SH	DEFINED	05	149764
1590								
PACKAGING CORP AMER	COM	695156109	645	33255	SH	DEFINED	08	33255
PACKETEER INC	COM	695210104	809	64463	SH	DEFINED	01	46223
18240								
PACKETEER INC	COM	695210104	144	11455	SH	OTHER	01	9758
1697								
PACKETEER INC	COM	695210104	12513	997057	SH	DEFINED	05	997057
PACTIV CORP	COM	695257105	385	21999	SH	DEFINED	01	21169
830								
PACTIV CORP	COM	695257105	111	6350	SH	OTHER	01	4582
1768								
PACTIV CORP	COM	695257105	1621	92514	SH	DEFINED	05	92514
PACTIV CORP	COM	695257105	595	33952	SH	DEFINED	08	33952
PALATIN TECHNOLOGIES INC	COM NEW	696077304	21	9000	SH	OTHER	01	8000
1000								
PALATIN TECHNOLOGIES INC	COM NEW	696077304	17	7356	SH	DEFINED	08	7356
PALL CORP	COM	696429307	1446	52583	SH	DEFINED	01	48613
3970								
PALL CORP	COM	696429307	1491	54214	SH	OTHER	01	36139
18075								
PALL CORP	COM	696429307	12598	458100	SH	DEFINED	05	444290
13810								
PALL CORP	COM	696429307	351	12759	SH	DEFINED	08	12759
PALM INC NEW	COM	696643105	2335	82425	SH	DEFINED	05	82425
PALM INC NEW	COM	696643105	1063	37531	SH	DEFINED	08	37531
PALM INC NEW	COM	696643105	2125	75000	SH	DEFINED	08	75000
PALM INC NEW	COM	696643105	47	1660	SH	DEFINED	17	1660
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	1654	63043	SH	DEFINED	01	63043
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	47	1800	SH	OTHER	01	1800
PALOMAR MED TECHNOLOGIES INC	COM NEW	697529303	156	5931	SH	DEFINED	08	5931
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	35	530	SH	DEFINED	01	
530								
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	38	574	SH	OTHER	01	174
400								
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	17896	271560	SH	DEFINED	05	271560
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	40	600	SH	DEFINED	08	600
PAN PACIFIC RETAIL PPTYS INC	COM	69806L104	359	5443	SH	DEFINED	17	5443
PANACOS PHARMACEUTICALS INC	COM	69811Q106	626	64300	SH	DEFINED	05	64300
PANAMSAT HLDG CORP	COM	69831Y105	2	100	SH	DEFINED	05	100
PANAMSAT HLDG CORP	COM	69831Y105	24	985	SH	DEFINED	08	985
PANAMSAT HLDG CORP	COM	69831Y105	336	13882	SH	DEFINED	17	13882

PANAMSAT HLDG CORP 2188240	COM	69831Y105	52955	2188240 SH	OTHER	17	
PANERA BREAD CO 11450 200	CL A	69840W108	1033	20185 SH	DEFINED	01	8535
PANERA BREAD CO 525	CL A	69840W108	27	525 SH	OTHER	01	
PANERA BREAD CO	CL A	69840W108	5785	113025 SH	DEFINED	05	113025
PANERA BREAD CO	CL A	69840W108	152	2975 SH	DEFINED	08	2975
PANERA BREAD CO	CL A	69840W108	348	6800 SH	DEFINED	17	6800
PAPA JOHNS INTL INC 870 130	COM	698813102	143	2850 SH	DEFINED	01	1850
PAPA JOHNS INTL INC 130	COM	698813102	7	130 SH	OTHER	01	
PAPA JOHNS INTL INC	COM	698813102	2218	44250 SH	DEFINED	05	44250
PAPA JOHNS INTL INC	COM	698813102	211	4212 SH	DEFINED	08	4212
PAR PHARMACEUTICAL COS INC 3215	COM	69888P106	344	12920 SH	DEFINED	01	9705
PAR PHARMACEUTICAL COS INC 285	COM	69888P106	86	3215 SH	OTHER	01	2930
PAR PHARMACEUTICAL COS INC	COM	69888P106	4807	180575 SH	DEFINED	05	180575
PAR PHARMACEUTICAL COS INC	COM	69888P106	154	5800 SH	DEFINED	08	5800
PAR PHARMACEUTICAL COS INC	COM	69888P106	11271	423400 SH	DEFINED	08	423400
PARAMETRIC TECHNOLOGY CORP 4890	COM	699173100	621	89121 SH	DEFINED	01	84231
PARAMETRIC TECHNOLOGY CORP 2845	COM	699173100	170	24450 SH	OTHER	01	21605
PARAMETRIC TECHNOLOGY CORP	COM	699173100	10269	1473372 SH	DEFINED	05	1473372
PARAMETRIC TECHNOLOGY CORP	COM	699173100	1967	282259 SH	DEFINED	08	282259
PAREXEL INTL CORP 4700 700	COM	699462107	473	23525 SH	DEFINED	01	18125
PAREXEL INTL CORP 3400	COM	699462107	68	3400 SH	OTHER	01	
PAREXEL INTL CORP	COM	699462107	7639	380240 SH	DEFINED	05	380240
PAREXEL INTL CORP	COM	699462107	44	2192 SH	DEFINED	08	2192
PARK ELECTROCHEMICAL CORP	COM	700416209	64	2393 SH	DEFINED	01	2393
PARK ELECTROCHEMICAL CORP 421	COM	700416209	11	421 SH	OTHER	01	
PARK ELECTROCHEMICAL CORP	COM	700416209	2156	80900 SH	DEFINED	05	80900
PARK ELECTROCHEMICAL CORP	COM	700416209	176	6600 SH	DEFINED	08	6600
PARK NATL CORP	COM	700658107	57	525 SH	DEFINED	01	525
PARK NATL CORP	COM	700658107	210	1942 SH	OTHER	01	1942
PARK NATL CORP	COM	700658107	863	7975 SH	DEFINED	05	7975
PARK NATL CORP	COM	700658107	6	60 SH	DEFINED	08	60
PARKER DRILLING CO	COM	701081101	8	900 SH	DEFINED	01	900
PARKER DRILLING CO	COM	701081101	93	10008 SH	DEFINED	08	10008
PARKER HANNIFIN CORP 10510	COM	701094104	6840	106362 SH	DEFINED	01	95852
PARKER HANNIFIN CORP 10085	COM	701094104	2584	40184 SH	OTHER	01	30099
PARKER HANNIFIN CORP 100	COM	701094104	29880	464627 SH	DEFINED	05	464527
PARKER HANNIFIN CORP	COM	701094104	1231	19135 SH	DEFINED	08	19135
PARKWAY PPTYS INC 300	COM	70159Q104	528	11250 SH	DEFINED	01	10950
PARKWAY PPTYS INC 996	COM	70159Q104	55	1171 SH	OTHER	01	175
PARKWAY PPTYS INC	COM	70159Q104	2694	57425 SH	DEFINED	05	57425
PARKWAY PPTYS INC	COM	70159Q104	84	1800 SH	DEFINED	08	1800
PARTNERS TR FINL GROUP INC N 3100	COM	70213F102	14	1200 SH	DEFINED	01	1200
PARTNERS TR FINL GROUP INC N	COM	70213F102	92	7970 SH	OTHER	01	4870
PARTNERS TR FINL GROUP INC N	COM	70213F102	456	39600 SH	DEFINED	05	39600
PARTNERS TR FINL GROUP INC N	COM	70213F102	89	7690 SH	DEFINED	08	7690
PARTY CITY CORP 12600	COM	702145103	2599	153625 SH	DEFINED	01	141025
PARTY CITY CORP 942	COM	702145103	16	942 SH	OTHER	01	
PARTY CITY CORP 187600	COM	702145103	12535	740850 SH	DEFINED	05	553250
PATHMARK STORES INC NEW	COM	70322A101	169	15000 SH	DEFINED	01	15000
PATHMARK STORES INC NEW	COM	70322A101	228	20175 SH	DEFINED	05	20175
PATHMARK STORES INC NEW	COM	70322A101	101	8947 SH	DEFINED	08	8947
PATHMARK STORES INC NEW	*W EXP 09/10	70322A119	24	58758 SH	DEFINED	05	58758
PATRIOT NATL BANCORP INC	COM	70336F104	302	16000 SH	DEFINED	01	16000
PATTERSON COMPANIES INC 11120	COM	703395103	5940	148378 SH	DEFINED	01	137258
PATTERSON COMPANIES INC 2450	COM	703395103	1903	47530 SH	OTHER	01	45080
PATTERSON COMPANIES INC	COM	703395103	15219	380194 SH	DEFINED	05	380194
PATTERSON COMPANIES INC	COM	703395103	1325	33091 SH	DEFINED	08	33091
PATTERSON UTI ENERGY INC 8008	COM	703481101	1584	43900 SH	DEFINED	01	35892
PATTERSON UTI ENERGY INC 2025	COM	703481101	246	6821 SH	OTHER	01	4796
PATTERSON UTI ENERGY INC	COM	703481101	14821	410778 SH	DEFINED	05	410778





PENNEY J C INC	COM	708160106	474	10000	SH	PUT	DEFINED	08	10000
PENNEY J C INC 11800	COM	708160106	560	11800	SH		OTHER	17	
PENNEY J C INC	COM	708160106	1375	29000	SH	PUT	DEFINED		29000
PENNSYLVANIA RL ESTATE INV	SH BEN INT	709102107	248	5870	SH		DEFINED	01	5870
PENNSYLVANIA RL ESTATE INV	SH BEN INT	709102107	90	2135	SH		OTHER	01	2135
PENNSYLVANIA RL ESTATE INV	SH BEN INT	709102107	1221	28950	SH		DEFINED	05	28950
PENNSYLVANIA RL ESTATE INV	SH BEN INT	709102107	112	2646	SH		DEFINED	08	2646
PENTAIR INC 1815	COM	709631105	4575	125339	SH		DEFINED	01	123524
PENTAIR INC	COM	709631105	135	3696	SH		OTHER	01	3696
PENTAIR INC	COM	709631105	21152	579496	SH		DEFINED	05	579496
PENTAIR INC	COM	709631105	920	25211	SH		DEFINED	08	25211
PENTAIR INC	COM	709631105	3030	83000	SH	CALL	DEFINED	08	83000
PENWEST PHARMACEUTICALS CO 3000	COM	709754105	463	26397	SH		DEFINED	01	23397
PENWEST PHARMACEUTICALS CO 974	COM	709754105	53	3000	SH		OTHER	01	2026
PENWEST PHARMACEUTICALS CO	COM	709754105	4896	279307	SH		DEFINED	05	279307
PENWEST PHARMACEUTICALS CO	COM	709754105	26	1500	SH		DEFINED	08	1500
PENWEST PHARMACEUTICALS CO	COM	709754105	2049	116900	SH	CALL	DEFINED	08	116900
PENWEST PHARMACEUTICALS CO	COM	709754105	125	7130	SH		DEFINED	17	7130
PEOPLES BANCORP INC	COM	709789101	205	7425	SH		DEFINED	05	7425
PEOPLES BANCORP INC	COM	709789101	14	500	SH		DEFINED	08	500
PEOPLES BK BRIDGEPORT CONN 3168	COM	710198102	869	29989	SH		DEFINED	01	26821
PEOPLES BK BRIDGEPORT CONN	COM	710198102	407	14028	SH		OTHER	01	14028
PEOPLES BK BRIDGEPORT CONN	COM	710198102	2	66	SH		DEFINED	05	66
PEOPLES BK BRIDGEPORT CONN	COM	710198102	2623	90502	SH		DEFINED	08	90502
PEOPLES BK BRIDGEPORT CONN	COM	710198102	399	13768	SH		DEFINED	17	13768
PEOPLES ENERGY CORP 4688	COM	711030106	52153	1324347	SH		DEFINED	01	1319659
PEOPLES ENERGY CORP 4715	COM	711030106	902	22908	SH		OTHER	01	18193
PEOPLES ENERGY CORP	COM	711030106	1987	50459	SH		DEFINED	05	50459
PEOPLES ENERGY CORP	COM	711030106	216	5491	SH		DEFINED	08	5491
PEP BOYS MANNY MOE & JACK	COM	713278109	88	6375	SH		DEFINED	01	6375
PEP BOYS MANNY MOE & JACK	COM	713278109	6	400	SH		OTHER	01	400
PEP BOYS MANNY MOE & JACK	COM	713278109	2892	208975	SH		DEFINED	05	208975
PEP BOYS MANNY MOE & JACK	COM	713278109	6	400	SH		DEFINED	08	400
PEP BOYS MANNY MOE & JACK	COM	713278109	3662	264592	SH		DEFINED	17	264592
PEPCO HOLDINGS INC 10619	COM	713291102	112356	4828364	SH		DEFINED	01	4817745
PEPCO HOLDINGS INC 22841	COM	713291102	1688	72535	SH		OTHER	01	49694
PEPCO HOLDINGS INC	COM	713291102	11190	480863	SH		DEFINED	05	480863
PEPCO HOLDINGS INC	COM	713291102	1052	45200	SH		DEFINED	08	45200
PEPCO HOLDINGS INC 150000	COM	713291102	3491	150000	SH		OTHER	17	
PEPSI BOTTLING GROUP INC 5305 665	COM	713409100	2118	74188	SH		DEFINED	01	68218
PEPSI BOTTLING GROUP INC 5605	COM	713409100	160	5605	SH		OTHER	01	
PEPSI BOTTLING GROUP INC	COM	713409100	27293	955982	SH		DEFINED	05	955982
PEPSI BOTTLING GROUP INC	COM	713409100	952	33332	SH		DEFINED	08	33332
PEPSIAMERICAS INC 1240	COM	71343P200	306	13450	SH		DEFINED	01	12210
PEPSIAMERICAS INC 500	COM	71343P200	383	16840	SH		OTHER	01	16340
PEPSIAMERICAS INC	COM	71343P200	3332	146573	SH		DEFINED	05	146573
PEPSIAMERICAS INC	COM	71343P200	402	17673	SH		DEFINED	08	17673
PEPSICO INC 527872	COM	713448108	1325537	23373956	SH		DEFINED	01	22846084
PEPSICO INC 1742758	COM	713448108	342137	6033097	SH		OTHER	01	4290339
PEPSICO INC	COM	713448108	23818	420000	SH	PUT	DEFINED	01	420000
PEPSICO INC 144785	COM	713448108	230288	4060801	SH		DEFINED	05	3916016
PEPSICO INC	COM	713448108	15570	274553	SH		DEFINED	08	274553
PEPSICO INC	COM	713448108	16253	286600	SH	PUT	DEFINED	08	286600
PEPSICO INC 412	COM	713448108	172	3035	SH		DEFINED	13	2623
PEPSICO INC 148	COM	713448108	8	148	SH		OTHER	13	
PEPSICO INC	COM	713448108	410	7229	SH		DEFINED	17	7229
PEPSICO INC 665000	COM	713448108	37712	665000	SH		OTHER	17	
PEPSICO INC	COM	713448108	7656	135000	SH	CALL	DEFINED	17	135000
PEPSICO INC	COM	713448108	7656	135000	SH	PUT	DEFINED	17	135000
PER-SE TECHNOLOGIES INC	COM NEW	713569309	1030	49853	SH		DEFINED	08	49853
PERFORMANCE FOOD GROUP CO 670	COM	713755106	177	5603	SH		DEFINED	01	4933
PERFORMANCE FOOD GROUP CO	COM	713755106	5071	160825	SH		DEFINED	05	160825
PERFORMANCE TECHNOLOGIES INC 29238	COM	71376K102	1646	231896	SH		DEFINED	01	202658

PERFORMANCE TECHNOLOGIES INC	COM	71376K102	21	3000	SH	OTHER	01	3000
PERFORMANCE TECHNOLOGIES INC 388800	COM	71376K102	8940	1259100	SH	DEFINED	05	870300
PERFORMANCE TECHNOLOGIES INC	COM	71376K102	3	475	SH	DEFINED	08	475
PERICOM SEMICONDUCTOR CORP 10750	COM	713831105	974	110275	SH	DEFINED	01	99525
PERICOM SEMICONDUCTOR CORP 141925	COM	713831105	6056	685835	SH	DEFINED	05	543910
PERINI CORP 6660	COM	713839108	124	6825	SH	DEFINED	01	165
PERINI CORP	COM	713839108	41	2280	SH	OTHER	01	2280
PERINI CORP	COM	713839108	1679	92270	SH	DEFINED	05	92270
PERINI CORP	COM	713839108	7	407	SH	DEFINED	08	407
PERKINELMER INC 26312 3485	COM	714046109	4358	213960	SH	DEFINED	01	184163
PERKINELMER INC 35911	COM	714046109	732	35911	SH	OTHER	01	
PERKINELMER INC 262350	COM	714046109	10349	508030	SH	DEFINED	05	245680
PERKINELMER INC	COM	714046109	478	23453	SH	DEFINED	08	23453
PEROT SYS CORP 390	CL A	714265105	6	390	SH	DEFINED	01	
PEROT SYS CORP 3200 410	CL A	714265105	61	4325	SH	OTHER	01	715
PEROT SYS CORP	CL A	714265105	791	55900	SH	DEFINED	05	55900
PEROT SYS CORP	CL A	714265105	57	4000	SH	DEFINED	08	4000
PERRIGO CO 11590	COM	714290103	1480	103438	SH	DEFINED	01	91848
PERRIGO CO 225	COM	714290103	18	1259	SH	OTHER	01	1034
PERRIGO CO 132000	COM	714290103	10343	722757	SH	DEFINED	05	590757
PERRIGO CO	COM	714290103	277	19373	SH	DEFINED	08	19373
P T TELEKOMUNIKASI INDONESIA	SPONSORED AD	715684106	3540	170100	SH	DEFINED	05	170100
PETCO ANIMAL SUPPLIES 12482	COM NEW	716016209	495	23414	SH	DEFINED	01	10932
PETCO ANIMAL SUPPLIES 390	COM NEW	716016209	243	11505	SH	OTHER	01	11115
PETCO ANIMAL SUPPLIES	COM NEW	716016209	4112	194320	SH	DEFINED	05	194320
PETCO ANIMAL SUPPLIES	COM NEW	716016209	525	24790	SH	DEFINED	08	24790
PETCO ANIMAL SUPPLIES	COM NEW	716016209	61	2900	SH	CALL	DEFINED	2900
PETCO ANIMAL SUPPLIES	COM NEW	716016209	635	30000	SH	PUT	DEFINED	30000
PETROCHINA CO LTD 275	SPONSORED A	71646E100	23	275	SH	DEFINED	01	
PETROCHINA CO LTD 9725	SPONSORED A	71646E100	880	10550	SH	OTHER	01	825
PETROCHINA CO LTD	SPONSORED A	71646E100	33	400	SH	DEFINED	08	400
PETROCHINA CO LTD	SPONSORED A	71646E100	3752	45000	SH	PUT	DEFINED	45000
PETROFUND ENERGY TRUST 9500	TR UNIT	71648W108	255	13000	SH	OTHER	01	3500
PETROHAWK ENERGY CORP	COM	716495106	26	1786	SH	OTHER	01	1786
PETROHAWK ENERGY CORP	COM	716495106	318	22075	SH	DEFINED	05	22075
PETROHAWK ENERGY CORP	COM	716495106	30	2105	SH	DEFINED	08	2105
PETROKAZAKHSTAN INC	COM	71649P102	3	50	SH	DEFINED	01	50
PETROKAZAKHSTAN INC	COM	71649P102	109	2000	SH	OTHER	01	2000
PETROKAZAKHSTAN INC	COM	71649P102	573	10530	SH	DEFINED	08	10530
PETROKAZAKHSTAN INC	COM	71649P102	5552	102000	SH	CALL	DEFINED	102000
PETROKAZAKHSTAN INC	COM	71649P102	261	4792	SH	DEFINED	17	4792
PETROLEUM & RES CORP 1999	COM	716549100	570	16299	SH	DEFINED	01	14300
PETROLEUM & RES CORP 3977	COM	716549100	478	13689	SH	OTHER	01	9712
PETROLEO BRASILEIRO SA PETRO 3000	SPONSORED AD	71654V408	565	7900	SH	DEFINED	01	7900
PETROLEO BRASILEIRO SA PETRO 3000	SPONSORED AD	71654V408	372	5200	SH	OTHER	01	2200
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	357	5000	SH	DEFINED	05	5000
PETROLEO BRASILEIRO SA PETRO	SPONSORED AD	71654V408	7	103	SH	DEFINED	08	103
PETROLEUM DEV CORP 13400	COM	716578109	682	17800	SH	DEFINED	01	4400
PETROLEUM DEV CORP	COM	716578109	2516	65625	SH	DEFINED	05	65625
PETROQUEST ENERGY INC	COM	716748108	11	1016	SH	DEFINED	01	1016
PETROQUEST ENERGY INC	COM	716748108	104	10000	SH	OTHER	01	10000
PETROQUEST ENERGY INC	COM	716748108	337	32325	SH	DEFINED	05	32325
PETROQUEST ENERGY INC	COM	716748108	31	2934	SH	DEFINED	08	2934
PETSMART INC 1445	COM	716768106	1872	85960	SH	DEFINED	01	84515
PETSMART INC 575	COM	716768106	51	2320	SH	OTHER	01	1745
PETSMART INC	COM	716768106	11609	533005	SH	DEFINED	05	533005
PETSMART INC	COM	716768106	800	36716	SH	DEFINED	08	36716
PFIZER INC 1414432	COM	717081103	759095	30400278	SH	DEFINED	01	28985846
PFIZER INC 4383625	COM	717081103	368436	14755155	SH	OTHER	01	10371530
PFIZER INC	COM	717081103	1249	50000	SH	CALL	DEFINED	50000

PFIZER INC	COM	717081103	34858	1396000	SH	PUT	DEFINED	01	1396000
PFIZER INC 1571505	COM	717081103	362523	14518354	SH		DEFINED	05	12946849
PFIZER INC	COM	717081103	83846	3357877	SH		DEFINED	08	3357877
PFIZER INC	COM	717081103	78758	3154100	SH	CALL	DEFINED	08	3154100
PFIZER INC	COM	717081103	10388	416000	SH	PUT	DEFINED	08	416000
PFIZER INC 1165	COM	717081103	358	14350	SH		DEFINED	13	13185
PFIZER INC 300	COM	717081103	7	300	SH		OTHER	13	
PFIZER INC	COM	717081103	38020	1522616	SH		DEFINED	17	1522616
PFIZER INC	COM	717081103	8882	355700	SH	CALL	DEFINED	17	355700
PFIZER INC	COM	717081103	18705	749100	SH	PUT	DEFINED	17	749100
PFIZER INC	COM	717081103	144	5783	SH		DEFINED		5783
PFIZER INC	COM	717081103	3121	125000	SH	CALL	DEFINED		125000
PHARMACEUTICAL PROD DEV INC 6400 4600	COM	717124101	1209	21025	SH		DEFINED	01	10025
PHARMACEUTICAL PROD DEV INC 2975	COM	717124101	171	2975	SH		OTHER	01	
PHARMACEUTICAL PROD DEV INC	COM	717124101	9839	171075	SH		DEFINED	05	171075
PHARMACEUTICAL PROD DEV INC	COM	717124101	98	1700	SH		DEFINED	08	1700
PHARMACEUTICAL HLDRS TR 387	DEPOSITRY RC	71712A206	4323	61522	SH		DEFINED	01	61135
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	84	1200	SH		OTHER	01	1200
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	267	3800	SH		DEFINED	08	3800
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	10539	150000	SH	CALL	DEFINED	08	150000
PHARMACEUTICAL HLDRS TR	DEPOSITRY RC	71712A206	609	8665	SH		DEFINED		8665
PHARMION CORP	COM	71715B409	3829	175550	SH		DEFINED	05	175550
PHARMION CORP	COM	71715B409	13	600	SH		DEFINED	08	600
PHARMION CORP	COM	71715B409	1138	52200	SH	CALL	DEFINED	08	52200
PHARMION CORP	COM	71715B409	118	5430	SH		DEFINED	17	5430
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	33	9141	SH		DEFINED	08	9141
PHARMACOPEIA DRUG DISCVRY IN	COM	7171EP101	19	5403	SH		DEFINED	17	5403
PHELPS DODGE CORP 14723	COM	717265102	14712	113233	SH		DEFINED	01	98510
PHELPS DODGE CORP 14630	COM	717265102	2395	18432	SH		OTHER	01	3802
PHELPS DODGE CORP 48800	COM	717265102	43927	338084	SH		DEFINED	05	289284
PHELPS DODGE CORP	COM	717265102	2008	15457	SH		DEFINED	08	15457
PHELPS DODGE CORP	COM	717265102	36134	278100	SH	CALL	DEFINED	08	278100
PHELPS DODGE CORP	COM	717265102	54493	419400	SH	PUT	DEFINED	08	419400
PHILADELPHIA CONS HLDG CORP 2250 200	COM	717528103	703	8280	SH		DEFINED	01	5830
PHILADELPHIA CONS HLDG CORP 2550	COM	717528103	216	2550	SH		OTHER	01	
PHILADELPHIA CONS HLDG CORP	COM	717528103	5442	64100	SH		DEFINED	05	64100
PHILADELPHIA CONS HLDG CORP	COM	717528103	254	2986	SH		DEFINED	08	2986
PHILIPPINE LONG DISTANCE TEL	SPONSORED AD	718252604	24	782	SH		OTHER	01	782
PHILIPPINE LONG DISTANCE TEL	SPONSORED AD	718252604	1121	36800	SH		DEFINED	05	36800
PHILLIPS VAN HEUSEN CORP 10000 5400	COM	718592108	1816	58548	SH		DEFINED	01	43148
PHILLIPS VAN HEUSEN CORP 150	COM	718592108	5	150	SH		OTHER	01	
PHILLIPS VAN HEUSEN CORP 68800	COM	718592108	13952	449775	SH		DEFINED	05	380975
PHILLIPS VAN HEUSEN CORP	COM	718592108	134	4320	SH		DEFINED	08	4320
PHOENIX COS INC NEW 8360	COM	71902E109	1104	90531	SH		DEFINED	01	82171
PHOENIX COS INC NEW	COM	71902E109	160	13110	SH		OTHER	01	13110
PHOENIX COS INC NEW 103200	COM	71902E109	10645	872535	SH		DEFINED	05	769335
PHOENIX COS INC NEW	COM	71902E109	34	2800	SH		DEFINED	08	2800
PHOENIX COS INC NEW	CORPORATE UN	71902E406	10198	287100	SH		DEFINED	08	287100
PHOENIX COS INC NEW 274400	CORPORATE UN	71902E406	9747	274400	SH		OTHER	17	
PHOENIX TECHNOLOGY LTD 39489	COM	719153108	456	60492	SH		DEFINED	01	21003
PHOENIX TECHNOLOGY LTD 4011	COM	719153108	30	4011	SH		OTHER	01	
PHOENIX TECHNOLOGY LTD	COM	719153108	3572	474407	SH		DEFINED	05	474407
PHOTON DYNAMICS INC	COM	719364101	37	1950	SH		DEFINED	01	1950
PHOTON DYNAMICS INC	COM	719364101	6	300	SH		OTHER	01	300
PHOTON DYNAMICS INC	COM	719364101	1090	56925	SH		DEFINED	05	56925
PHOTON DYNAMICS INC	COM	719364101	29	1500	SH		DEFINED	08	1500
PHOTRONICS INC 22700	COM	719405102	661	34050	SH		DEFINED	01	11350
PHOTRONICS INC 100	COM	719405102	2	100	SH		OTHER	01	
PHOTRONICS INC	COM	719405102	3279	169000	SH		DEFINED	05	169000
PHOTRONICS INC	COM	719405102	83	4302	SH		DEFINED	08	4302
PIEDMONT NAT GAS INC 7168	COM	720186105	1479	58776	SH		DEFINED	01	51608
PIEDMONT NAT GAS INC 84782	COM	720186105	2877	114298	SH		OTHER	01	29516

PIEDMONT NAT GAS INC	COM	720186105	6354	252450 SH	DEFINED 05	252450
PIEDMONT NAT GAS INC	COM	720186105	328	13031 SH	DEFINED 08	13031
PIER 1 IMPORTS INC	COM	720279108	169	14964 SH	DEFINED 01	14104
860						
PIER 1 IMPORTS INC	COM	720279108	38	3360 SH	OTHER 01	3360
PIER 1 IMPORTS INC	COM	720279108	5145	456525 SH	DEFINED 05	456525
PIER 1 IMPORTS INC	COM	720279108	333	29545 SH	DEFINED 08	29545
PIKE ELEC CORP	COM	721283109	200	10700 SH	DEFINED 05	10700
PILGRIMS PRIDE CORP	COM	721467108	72	1990 SH	DEFINED 01	1990
PILGRIMS PRIDE CORP	COM	721467108	950	26100 SH	DEFINED 05	17200
8900						
PILGRIMS PRIDE CORP	COM	721467108	27	731 SH	DEFINED 08	731
PIMCO CALIF MUN INCOME FD II	COM	72200M108	177	11600 SH	OTHER 01	11600
PIMCO NY MUNICIPAL INCOME FD	COM	72200T103	375	25207 SH	DEFINED 01	25207
PIMCO MUN INCOME FD II	COM	72200W106	145	9415 SH	DEFINED 01	9415
PIMCO MUN INCOME FD II	COM	72200W106	123	8000 SH	OTHER 01	8000
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	48	3810 SH	DEFINED 01	3810
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	169	13500 SH	OTHER 01	13500
PIMCO HIGH INCOME FD	COM SHS	722014107	240	16100 SH	DEFINED 01	13600
2500						
PIMCO HIGH INCOME FD	COM SHS	722014107	658	44145 SH	OTHER 01	38395
5750						
PIMCO MUN INCOME FD III	COM	72201A103	380	24540 SH	OTHER 01	24540
PIMCO CORPORATE OPP FD	COM	72201B101	301	17528 SH	DEFINED 01	16528
1000						
PIMCO CORPORATE OPP FD	COM	72201B101	727	42397 SH	OTHER 01	33922
8475						
PIMCO FLOATING RATE STRTGY F	COM	72201J104	464	26000 SH	DEFINED 01	26000
PINNACLE ENTMT INC	COM	723456109	253	13810 SH	DEFINED 01	4450
9360						
PINNACLE ENTMT INC	COM	723456109	48	2640 SH	OTHER 01	2640
PINNACLE ENTMT INC	COM	723456109	6705	365820 SH	DEFINED 05	365820
PINNACLE ENTMT INC	COM	723456109	196	10700 SH	DEFINED 08	10700
PINNACLE ENTMT INC	COM	723456109	219	11950 SH	DEFINED 17	11950
PINNACLE WEST CAP CORP	COM	723484101	1586	35974 SH	DEFINED 01	35304
670						
PINNACLE WEST CAP CORP	COM	723484101	373	8460 SH	OTHER 01	4770
3690						
PINNACLE WEST CAP CORP	COM	723484101	6272	142281 SH	DEFINED 05	142281
PINNACLE WEST CAP CORP	COM	723484101	541	12284 SH	DEFINED 08	12284
PIONEER NAT RES CO	COM	723787107	5604	102035 SH	DEFINED 01	100610
1425						
PIONEER NAT RES CO	COM	723787107	440	8012 SH	OTHER 01	2637
5375						
PIONEER NAT RES CO	COM	723787107	38495	700933 SH	DEFINED 05	700933
PIONEER NAT RES CO	COM	723787107	2273	41396 SH	DEFINED 08	41396
PIPER JAFFRAY COS	COM	724078100	522	17495 SH	DEFINED 01	11886
4330 1279						
PIPER JAFFRAY COS	COM	724078100	248	8302 SH	OTHER 01	
8302						
PIPER JAFFRAY COS	COM	724078100	7784	260699 SH	DEFINED 05	260699
PIPER JAFFRAY COS	COM	724078100	64	2156 SH	DEFINED 08	2156
PIPER JAFFRAY COS	COM	724078100	8	267 SH	DEFINED 17	267
PITNEY BOWES INC	COM	724479100	15943	381959 SH	DEFINED 01	350462
31497						
PITNEY BOWES INC	COM	724479100	11132	266695 SH	OTHER 01	231930
34765						
PITNEY BOWES INC	COM	724479100	43539	1043109 SH	DEFINED 05	1042899
210						
PITNEY BOWES INC	COM	724479100	1445	34617 SH	DEFINED 08	34617
PIXAR	COM	725811103	902	20258 SH	DEFINED 01	19608
650						
PIXAR	COM	725811103	140	3150 SH	OTHER 01	2810
340						
PIXAR	COM	725811103	539	12100 SH	DEFINED 05	12100
PIXAR	COM	725811103	100	2253 SH	DEFINED 08	2253
PIXELWORKS INC	COM	72581M107	80	12125 SH	DEFINED 05	12125
PIXELWORKS INC	COM	72581M107	1	100 SH	DEFINED 08	100
PLACER DOME INC	COM	725906101	178	10405 SH	DEFINED 01	9405
1000						
PLACER DOME INC	COM	725906101	4018	234273 SH	OTHER 01	222245
12028						
PLACER DOME INC	COM	725906101	3730	217500 SH	DEFINED 05	217500
PLACER DOME INC	COM	725906101	6363	371037 SH	DEFINED 08	371037
PLACER DOME INC	COM	725906101	27	1552 SH	DEFINED 17	1552
PLACER SIERRA BANCSHARES	COM	726079106	247	9000 SH	OTHER 01	
9000						
PLACER SIERRA BANCSHARES	COM	726079106	91	3325 SH	DEFINED 05	3325
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	223	5235 SH	DEFINED 01	3935
1300						
PLAINS ALL AMERN PIPELINE L	UNIT LTD PAR	726503105	822	19290 SH	OTHER 01	11325
7965						
PLAINS EXPL& PRODTN CO	COM	726505100	558	13041 SH	DEFINED 01	12251
790						
PLAINS EXPL& PRODTN CO	COM	726505100	78	1815 SH	OTHER 01	790

1025								
PLAINS EXPL& PRODTN CO	COM	726505100	12526	292525	SH	DEFINED	05	292525
PLAINS EXPL& PRODTN CO	COM	726505100	1572	36703	SH	DEFINED	08	36703
PLAINS EXPL& PRODTN CO	COM	726505100	2719	63500	SH	CALL	DEFINED	08
PLAINS EXPL& PRODTN CO	COM	726505100	3468	81000	SH	DEFINED	17	81000
PLANAR SYS INC	COM	726900103	41	4950	SH	DEFINED	01	2150
2800								
PLANAR SYS INC	COM	726900103	439	53425	SH	DEFINED	05	53425
PLANTRONICS INC NEW	COM	727493108	531	17240	SH	DEFINED	01	16770
470								
PLANTRONICS INC NEW	COM	727493108	25	802	SH	OTHER	01	170
632								
PLANTRONICS INC NEW	COM	727493108	11025	357831	SH	DEFINED	05	357831
PLANTRONICS INC NEW	COM	727493108	300	9730	SH	DEFINED	08	9730
PLANTRONICS INC NEW	COM	727493108	246	8000	SH	CALL	DEFINED	08
PLATO LEARNING INC	COM	72764Y100	1412	185600	SH	DEFINED	01	170041
15559								
PLATO LEARNING INC	COM	72764Y100	47	6200	SH	OTHER	01	6200
PLATO LEARNING INC	COM	72764Y100	10423	1369589	SH	DEFINED	05	1155689
213900								
PLATO LEARNING INC	COM	72764Y100	7	977	SH	DEFINED	08	977
PLEXUS CORP	COM	729132100	2589	151486	SH	DEFINED	01	51132
1285 99069								
PLEXUS CORP	COM	729132100	7	435	SH	OTHER	01	
435								
PLEXUS CORP	COM	729132100	11447	669795	SH	DEFINED	05	669795
PLEXUS CORP	COM	729132100	227	13300	SH	DEFINED	08	13300
PLUM CREEK TIMBER CO INC	COM	729251108	8030	211820	SH	DEFINED	01	198390
13430								
PLUM CREEK TIMBER CO INC	COM	729251108	8868	233923	SH	OTHER	01	187595
46328								
PLUM CREEK TIMBER CO INC	COM	729251108	5220	137685	SH	DEFINED	05	137685
PLUM CREEK TIMBER CO INC	COM	729251108	989	26100	SH	DEFINED	08	26100
POGO PRODUCING CO	COM	730448107	714	12115	SH	DEFINED	01	11030
1085								
POGO PRODUCING CO	COM	730448107	177	3010	SH	OTHER	01	2610
400								
POGO PRODUCING CO	COM	730448107	8243	139850	SH	DEFINED	05	139850
POGO PRODUCING CO	COM	730448107	1110	18825	SH	DEFINED	08	18825
POLARIS INDS INC	COM	731068102	1409	28442	SH	DEFINED	01	14142
14300								
POLARIS INDS INC	COM	731068102	144	2904	SH	OTHER	01	
2904								
POLARIS INDS INC	COM	731068102	7457	150500	SH	DEFINED	05	150500
POLARIS INDS INC	COM	731068102	55	1100	SH	DEFINED	08	1100
POLO RALPH LAUREN CORP	CL A	731572103	366	7272	SH	DEFINED	01	4422
2850								
POLO RALPH LAUREN CORP	CL A	731572103	155	3080	SH	OTHER	01	3080
POLO RALPH LAUREN CORP	CL A	731572103	7086	140875	SH	DEFINED	05	140875
POLO RALPH LAUREN CORP	CL A	731572103	1238	24621	SH	DEFINED	08	24621
POLYCOM INC	COM	73172K104	313	19350	SH	DEFINED	01	18395
955								
POLYCOM INC	COM	73172K104	28	1705	SH	OTHER	01	955
750								
POLYCOM INC	COM	73172K104	4258	263333	SH	DEFINED	05	263333
POLYCOM INC	COM	73172K104	3590	221991	SH	DEFINED	08	221991
POLYCOM INC	COM	73172K104	12305	761000	SH	PUT	DEFINED	08
POLYCOM INC	COM	73172K104	217	13400	SH	DEFINED	17	13400
POLYMEDICA CORP	COM	731738100	871	24925	SH	DEFINED	01	7725
17200								
POLYMEDICA CORP	COM	731738100	10	300	SH	OTHER	01	
300								
POLYMEDICA CORP	COM	731738100	3243	92825	SH	DEFINED	05	92825
POLYMEDICA CORP	COM	731738100	105	3000	SH	DEFINED	08	3000
POLYMEDICA CORP	COM	731738100	1012	28976	SH	DEFINED	17	28976
POLYONE CORP	COM	73179P106	263	43475	SH	DEFINED	01	17375
26100								
POLYONE CORP	COM	73179P106	2	375	SH	OTHER	01	
375								
POLYONE CORP	COM	73179P106	2383	393250	SH	DEFINED	05	393250
POLYONE CORP	COM	73179P106	10	1624	SH	DEFINED	08	1624
POPE & TALBOT INC	COM	732827100	26	2518	SH	DEFINED	01	2518
POPE & TALBOT INC	COM	732827100	21	2018	SH	OTHER	01	340
1678								
POPE & TALBOT INC	COM	732827100	548	53690	SH	DEFINED	05	53690
POPE & TALBOT INC	COM	732827100	52	5077	SH	DEFINED	08	5077
POPULAR INC	COM	733174106	299	12365	SH	DEFINED	01	570
11795								
POPULAR INC	COM	733174106	925	38200	SH	OTHER	01	32200
6000								
POPULAR INC	COM	733174106	121	5000	SH	DEFINED	05	5000
POPULAR INC	COM	733174106	210	8679	SH	DEFINED	08	8679
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	4	102	SH	DEFINED	01	102
PORTFOLIO RECOVERY ASSOCS IN	COM	73640Q105	436	10100	SH	DEFINED	08	10100
POSSIS MEDICAL INC	COM	737407106	246	22460	SH	DEFINED	01	6760

15700									
POSSIS MEDICAL INC	COM	737407106	76	6920	SH	OTHER	01	3970	
2950									
POSSIS MEDICAL INC	COM	737407106	3663	334219	SH	DEFINED	05	334219	
POSSIS MEDICAL INC	COM	737407106	112	10251	SH	DEFINED	08	10251	
POST PPTYS INC	COM	737464107	101	2700	SH	DEFINED	01	1720	
980									
POST PPTYS INC	COM	737464107	37	980	SH	OTHER	01	980	
POST PPTYS INC	COM	737464107	4996	134125	SH	DEFINED	05	134125	
POST PPTYS INC	COM	737464107	71	1900	SH	DEFINED	08	1900	
POST PPTYS INC	COM	737464107	2057	55224	SH	DEFINED	17	55224	
POTASH CORP SASK INC	COM	73755L107	2650	28396	SH	DEFINED	01	22731	
5665									
POTASH CORP SASK INC	COM	73755L107	51	548	SH	OTHER	01	330	
218									
POTASH CORP SASK INC	COM	73755L107	52038	557630	SH	DEFINED	05	557630	
POTASH CORP SASK INC	COM	73755L107	701	7509	SH	DEFINED	08	7509	
POTLATCH CORP	COM	737628107	1259	24150	SH	DEFINED	01	23850	
300									
POTLATCH CORP	COM	737628107	941	18052	SH	OTHER	01	2950	
15102									
POTLATCH CORP	COM	737628107	4729	90739	SH	DEFINED	05	90739	
POTLATCH CORP	COM	737628107	443	8491	SH	DEFINED	08	8491	
POWER INTEGRATIONS INC	COM	739276103	298	13699	SH	DEFINED	01	5199	
8500									
POWER INTEGRATIONS INC	COM	739276103	2223	102250	SH	DEFINED	05	102250	
POWER-ONE INC	COM	739308104	114	20582	SH	DEFINED	01	20582	
POWER-ONE INC	COM	739308104	302	54488	SH	DEFINED	05	54488	
POWER-ONE INC	COM	739308104	1110	200273	SH	DEFINED	08	200273	
POWERSHARES ETF TRUST	HI YLD EQ DV	73935X302	57	3750	SH	DEFINED	01	3750	
POWERSHARES ETF TRUST	HI YLD EQ DV	73935X302	164	10900	SH	OTHER	01	10900	
POWERWAVE TECHNOLOGIES INC	COM	739363109	357	27500	SH	DEFINED	01	19355	
8145									
POWERWAVE TECHNOLOGIES INC	COM	739363109	106	8145	SH	OTHER	01	8145	
POWERWAVE TECHNOLOGIES INC	COM	739363109	6563	505238	SH	DEFINED	05	505238	
POWERWAVE TECHNOLOGIES INC	COM	739363109	322	24788	SH	DEFINED	08	24788	
POWERWAVE TECHNOLOGIES INC	COM	739363109	312	24034	SH	DEFINED	17	24034	
POWERWAVE TECHNOLOGIES INC	NOTE	1.250% 739363AB5	1774	1345000	PRN	DEFINED	08	1345000	
POWERWAVE TECHNOLOGIES INC	NOTE	1.875% 739363AD1	4896	3723000	PRN	DEFINED	05	3723000	
POWERWAVE TECHNOLOGIES INC	NOTE	1.875% 739363AD1	210	160000	PRN	DEFINED	08	160000	
PRAECIS PHARMACEUTICALS INC	COM	739421105	5	10951	SH	DEFINED	01	10951	
PRAECIS PHARMACEUTICALS INC	COM	739421105		1000	SH	OTHER	01	1000	
PRAECIS PHARMACEUTICALS INC	COM	739421105	4	7698	SH	DEFINED	08	7698	
PRAXAIR INC	COM	74005P104	52533	1096039	SH	DEFINED	01	1068240	
27799									
PRAXAIR INC	COM	74005P104	8074	168461	SH	OTHER	01	128354	
40107									
PRAXAIR INC	COM	74005P104	52591	1097247	SH	DEFINED	05	1091632	
5615									
PRAXAIR INC	COM	74005P104	1546	32260	SH	DEFINED	08	32260	
PRAXAIR INC	COM	74005P104	11	225	SH	DEFINED	13	225	
PRE PAID LEGAL SVCS INC	COM	740065107	1266	32725	SH	DEFINED	01	9325	
23400									
PRE PAID LEGAL SVCS INC	COM	740065107	7	175	SH	OTHER	01		
175									
PRE PAID LEGAL SVCS INC	COM	740065107	1982	51225	SH	DEFINED	05	51225	
PRE PAID LEGAL SVCS INC	COM	740065107	20	514	SH	DEFINED	08	514	
PRECISION CASTPARTS CORP	COM	740189105	2962	55774	SH	DEFINED	01	51634	
4140									
PRECISION CASTPARTS CORP	COM	740189105	868	16342	SH	OTHER	01	15892	
450									
PRECISION CASTPARTS CORP	COM	740189105	30069	566276	SH	DEFINED	05	566276	
PRECISION CASTPARTS CORP	COM	740189105	2645	49821	SH	DEFINED	08	49821	
PRECISION CASTPARTS CORP	COM	740189105	3781	71200	SH	CALL	DEFINED	08	71200
PREFORMED LINE PRODS CO	COM	740444104	118	2500	SH	DEFINED	01	2500	
PREFORMED LINE PRODS CO	COM	740444104	5	100	SH	OTHER	01	100	
PREFORMED LINE PRODS CO	COM	740444104	92	1950	SH	DEFINED	05	1950	
PREMIERE GLOBAL SVCS INC	COM	740585104	1431	174933	SH	DEFINED	01	138983	
35950									
PREMIERE GLOBAL SVCS INC	COM	740585104	6926	846650	SH	DEFINED	05	492850	
353800									
PREMIERE GLOBAL SVCS INC	COM	740585104	8	992	SH	DEFINED	08	992	
PRENTISS PPTYS TR	SH BEN INT	740706106	171	4200	SH	DEFINED	01	1750	
2450									
PRENTISS PPTYS TR	SH BEN INT	740706106	61	1500	SH	OTHER	01	1500	
PRENTISS PPTYS TR	SH BEN INT	740706106	23977	590569	SH	DEFINED	05	590409	
160									
PRENTISS PPTYS TR	SH BEN INT	740706106	256	6300	SH	DEFINED	08	6300	
PRESIDENTIAL LIFE CORP	COM	740884101	351	19525	SH	DEFINED	01	5325	
14200									
PRESIDENTIAL LIFE CORP	COM	740884101	1767	98150	SH	DEFINED	05	98150	
PRESIDENTIAL LIFE CORP	COM	740884101	2	88	SH	DEFINED	08	88	
PREMIERWEST BANCORP	COM	740921101	231	15277	SH	DEFINED	01	15277	
PREMIERWEST BANCORP	COM	740921101	75	4950	SH	DEFINED	05	4950	
PRESSTEK INC	COM	741113104	2294	176749	SH	DEFINED	01	151996	

24753								
PRESSTEK INC	COM	741113104	61	4687 SH	OTHER	01		4687
PRESSTEK INC	COM	741113104	9957	767105 SH	DEFINED	05		589605
177500								
PRESSTEK INC	COM	741113104	69	5300 SH	DEFINED	08		5300
PRESTIGE BRANDS HLDGS INC	COM	74112D101	200	16200 SH	DEFINED	05		16200
PRESTIGE BRANDS HLDGS INC	COM	74112D101	45	3653 SH	DEFINED	08		3653
PRICE COMMUNICATIONS CORP	COM NEW	741437305	60	3644 SH	DEFINED	01		3644
PRICE COMMUNICATIONS CORP	COM NEW	741437305	42	2583 SH	OTHER	01		2583
PRICE COMMUNICATIONS CORP	COM NEW	741437305	3926	238633 SH	DEFINED	05		238633
PRICE COMMUNICATIONS CORP	COM NEW	741437305	63	3800 SH	DEFINED	08		3800
PRICE T ROWE GROUP INC	COM	74144T108	9933	152108 SH	DEFINED	01		40185
106858	5065							
PRICE T ROWE GROUP INC	COM	74144T108	659	10085 SH	OTHER	01		
10085								
PRICE T ROWE GROUP INC	COM	74144T108	12250	187597 SH	DEFINED	05		187597
PRICE T ROWE GROUP INC	COM	74144T108	965	14774 SH	DEFINED	08		14774
PRICELINE COM INC	COM NEW	741503403	17	885 SH	DEFINED	01		885
PRICELINE COM INC	COM NEW	741503403	4	200 SH	DEFINED	08		200
PRICELINE COM INC	COM NEW	741503403	676	35000 SH	CALL	DEFINED	08	35000
PRICELINE COM INC	COM NEW	741503403	1642	85000 SH	PUT	DEFINED	08	85000
PRIDE INTL INC DEL	COM	74153Q102	940	32968 SH	DEFINED	01		31383
1585								
PRIDE INTL INC DEL	COM	74153Q102	214	7510 SH	OTHER	01		7085
425								
PRIDE INTL INC DEL	COM	74153Q102	10758	377351 SH	DEFINED	05		377351
PRIDE INTL INC DEL	COM	74153Q102	1182	41474 SH	DEFINED	08		41474
PRIDE INTL INC DEL	COM	74153Q102	1711	60000 SH	CALL	DEFINED	08	60000
PRIDE INTL INC DEL	COM	74153Q102	336	11790 SH	DEFINED	17		11790
PRIDE INTL INC DEL	NOTE	3.250% 74153QAD4	25	20000 PRN	DEFINED	01		10000
10000								
PRIDE INTL INC DEL	NOTE	3.250% 74153QAD4	13	10000 PRN	OTHER	01		10000
PRIDE INTL INC DEL	NOTE	3.250% 74153QAD4	2364	188000 PRN	DEFINED	05		188000
PRIMEDIA INC	COM	74157K101	478	116925 SH	DEFINED	05		116925
PRIMUS TELECOMMUNICATIONS GR	COM	741929103	10	10205 SH	DEFINED	08		10205
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	34	1100 SH	DEFINED	01		600
500								
PRIMEWEST ENERGY TR	TR UNIT NEW	741930309	179	5700 SH	OTHER	01		2500
3200								
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	8427	177906 SH	DEFINED	01		142718
22122	13066							
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	726	15317 SH	OTHER	01		
15317								
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	37598	793714 SH	DEFINED	05		597214
196500								
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	1954	41252 SH	DEFINED	08		41252
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	947	20000 SH	CALL	DEFINED	08	20000
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	474	10000 SH	PUT	DEFINED	08	10000
PRIORITY HEALTHCARE CORP	CL B	74264T102	3222	115650 SH	DEFINED	01		106950
8700								
PRIORITY HEALTHCARE CORP	CL B	74264T102	13	475 SH	OTHER	01		
475								
PRIORITY HEALTHCARE CORP	CL B	74264T102	16106	578100 SH	DEFINED	05		469275
108825								
PRIORITY HEALTHCARE CORP	CL B	74264T102	176	6331 SH	DEFINED	17		6331
PROASSURANCE CORP	COM	74267C106	1058	22675 SH	DEFINED	01		9180
4230	9265							
PROASSURANCE CORP	COM	74267C106	196	4195 SH	OTHER	01		
4195								
PROASSURANCE CORP	COM	74267C106	11679	250242 SH	DEFINED	05		250242
PROASSURANCE CORP	COM	74267C106	28	600 SH	DEFINED	08		600
PROASSURANCE CORP	BCV	3.900% 74267CAB2	3288	2712000 PRN	DEFINED	08		2712000
PROCENTURY CORP	COM	74268T108	73	7100 SH	DEFINED	01		7100
PROCENTURY CORP	COM	74268T108	50	4900 SH	OTHER	01		4900
PROCENTURY CORP	COM	74268T108	3989	390290 SH	DEFINED	05		390290
PROCTER & GAMBLE CO	COM	742718109	698125	11741094 SH	DEFINED	01		10751035
990059								
PROCTER & GAMBLE CO	COM	742718109	765830	12879753 SH	OTHER	01		10150056
2729697								
PROCTER & GAMBLE CO	COM	742718109	4757	80000 SH	CALL	DEFINED	01	80000
PROCTER & GAMBLE CO	COM	742718109	23962	403000 SH	PUT	DEFINED	01	403000
PROCTER & GAMBLE CO	COM	742718109	192690	3240662 SH	DEFINED	05		2962012
278650								
PROCTER & GAMBLE CO	COM	742718109	98736	1660541 SH	DEFINED	08		1660541
PROCTER & GAMBLE CO	COM	742718109	23338	392500 SH	CALL	DEFINED	08	392500
PROCTER & GAMBLE CO	COM	742718109	21203	356600 SH	PUT	DEFINED	08	356600
PROCTER & GAMBLE CO	COM	742718109	227	3820 SH	DEFINED	13		3820
PROCTER & GAMBLE CO	COM	742718109	15	260 SH	OTHER	13		75
185								
PROCTER & GAMBLE CO	COM	742718109	7114	119640 SH	DEFINED	17		119640
PROCTER & GAMBLE CO	COM	742718109	17838	300000 SH	PUT	DEFINED	17	300000
PROCTER & GAMBLE CO	COM	742718109	161	2706 SH	DEFINED			2706
PRIVATEBANCORP INC	COM	742962103	358	10450 SH	DEFINED	01		3650
6800								
PRIVATEBANCORP INC	COM	742962103	1008	29400 SH	OTHER	01		





PROVIDIAN FINL CORP 20150	COM		74406A102	599	33886	SH	OTHER	01	13736	
PROVIDIAN FINL CORP	COM		74406A102	4202	237695	SH	DEFINED	05	237695	
PROVIDIAN FINL CORP	COM		74406A102	1082	61209	SH	DEFINED	08	61209	
PROVIDIAN FINL CORP	COM		74406A102	4881	276100	SH	CALL	DEFINED	08	276100
PROVIDIAN FINL CORP	COM		74406A102	161	9100	SH	PUT	DEFINED	08	9100
PROVIDIAN FINL CORP	NOTE	4.000%	74406AAC6	4	3000	PRN	DEFINED	01	3000	
PROVIDIAN FINL CORP	NOTE	4.000%	74406AAC6	5415	4000000	PRN	DEFINED	08	4000000	
PROVIDIAN FINL CORP	NOTE	2.750%	74406AAD4	87	70000	PRN	DEFINED	01	70000	
PROVIDIAN FINL CORP	NOTE	2.750%	74406AAD4	17173	13780000	PRN	DEFINED	05	13780000	
PRUDENTIAL FINL INC 20626 20278	COM		744320102	18729	277222	SH	DEFINED	01	236318	
PRUDENTIAL FINL INC 25188	COM		744320102	1702	25188	SH	OTHER	01		
PRUDENTIAL FINL INC 383550	COM		744320102	83870	1241414	SH	DEFINED	05	857864	
PRUDENTIAL FINL INC	COM		744320102	4455	65940	SH	DEFINED	08	65940	
PRUDENTIAL FINL INC	COM		744320102	1351	20000	SH	PUT	DEFINED	08	20000
PRUDENTIAL FINL INC	COM		744320102	1079	15964	SH	DEFINED	17	15964	
PRUDENTIAL FINL INC	COM		744320102	312	4613	SH	DEFINED		4613	
PSYCHIATRIC SOLUTIONS INC 2462	COM		74439H108	134	2462	SH	DEFINED	01		
PSYCHIATRIC SOLUTIONS INC 90 10588	COM		74439H108	708	13050	SH	OTHER	01	2372	
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	1411	26020	SH	DEFINED	05	26020	
PSYCHIATRIC SOLUTIONS INC	COM		74439H108	46	849	SH	DEFINED	08	849	
PUBLIC SVC ENTERPRISE GROUP 25903	COM		744573106	514871	7999861	SH	DEFINED	01	7973958	
PUBLIC SVC ENTERPRISE GROUP 2906	COM		744573106	6191	96199	SH	OTHER	01	93293	
PUBLIC SVC ENTERPRISE GROUP 6440	COM		744573106	48738	757265	SH	DEFINED	05	750825	
PUBLIC SVC ENTERPRISE GROUP	COM		744573106	1555	24156	SH	DEFINED	08	24156	
PUBLIC SVC ENTERPRISE GROUP 884000	COM		744573106	56894	884000	SH	OTHER	17		
PUBLIC STORAGE INC 5006 1175	COM		74460D109	2000	29846	SH	DEFINED	01	23665	
PUBLIC STORAGE INC 1224	COM		74460D109	82	1224	SH	OTHER	01		
PUBLIC STORAGE INC 44794	COM		74460D109	45751	682850	SH	DEFINED	05	638056	
PUBLIC STORAGE INC	COM		74460D109	834	12450	SH	DEFINED	17	12450	
PUGET ENERGY INC NEW 4340	COM		745310102	817	34810	SH	DEFINED	01	30470	
PUGET ENERGY INC NEW 5187	COM		745310102	532	22652	SH	OTHER	01	17465	
PUGET ENERGY INC NEW	COM		745310102	11097	472627	SH	DEFINED	05	472627	
PUGET ENERGY INC NEW	COM		745310102	425	18100	SH	DEFINED	08	18100	
PULASKI FINL CORP	COM		745548107	186	10500	SH	DEFINED	01	10500	
PULASKI FINL CORP	COM		745548107	42	2400	SH	OTHER	01	2400	
PULTE HOMES INC 23095 6250	COM		745867101	7278	169571	SH	DEFINED	01	140226	
PULTE HOMES INC 15515	COM		745867101	666	15515	SH	OTHER	01		
PULTE HOMES INC 322500	COM		745867101	27363	637531	SH	DEFINED	05	315031	
PULTE HOMES INC	COM		745867101	1986	46267	SH	DEFINED	08	46267	
PULTE HOMES INC	COM		745867101	18129	422400	SH	CALL	DEFINED	08	422400
PULTE HOMES INC	COM		745867101	13434	313000	SH	PUT	DEFINED	08	313000
PULTE HOMES INC	COM		745867101	4	100	SH	DEFINED	13	100	
PULTE HOMES INC	COM		745867101	420	9781	SH	DEFINED	17	9781	
PULTE HOMES INC	COM		745867101	348	8100	SH	PUT	DEFINED	17	8100
PUTNAM MANAGED MUN INCOM TR 500	COM		746823103	94	12500	SH	DEFINED	01	12500	
PUTNAM MANAGED MUN INCOM TR 500	COM		746823103	25	3336	SH	OTHER	01	2836	
PUTNAM MUN BD FD INC	SH BEN INT		74683V100	9	678	SH	DEFINED	01	678	
PUTNAM MUN BD FD INC	SH BEN INT		74683V100	140	11052	SH	OTHER	01	11052	
PUTNAM PREMIER INCOME TR	SH BEN INT		746853100	52	8300	SH	DEFINED	01	8300	
PUTNAM PREMIER INCOME TR 5142	SH BEN INT		746853100	308	49317	SH	OTHER	01	44175	
PUTNAM MASTER INTER INCOME T	SH BEN INT		746909100	36	5728	SH	DEFINED	01	5728	
PUTNAM MASTER INTER INCOME T	SH BEN INT		746909100	67	10784	SH	OTHER	01	10784	
QLOGIC CORP 6025	COM		747277101	743	21738	SH	DEFINED	01	15713	
QLOGIC CORP 450	COM		747277101	265	7750	SH	OTHER	01	7300	
QLOGIC CORP 2405	COM		747277101	1873	54765	SH	DEFINED	05	52360	
QLOGIC CORP	COM		747277101	2772	81041	SH	DEFINED	08	81041	
QLOGIC CORP	COM		747277101	18	519	SH	DEFINED	17	519	
QC HLDGS INC 9489	COM		74729T101	967	74150	SH	DEFINED	01	64661	
QC HLDGS INC 113800	COM		74729T101	6524	500300	SH	DEFINED	05	386500	
QC HLDGS INC	COM		74729T101	14	1063	SH	DEFINED	08	1063	

QUAKER CHEM CORP	COM	747316107	59	3411	SH	DEFINED	01	3411
QUAKER CHEM CORP 300	COM	747316107	36	2100	SH	OTHER	01	1800
QUAKER CHEM CORP	COM	747316107	551	31725	SH	DEFINED	05	31725
QUAKER CHEM CORP	COM	747316107	11	605	SH	DEFINED	08	605
QUALCOMM INC 212467	COM	747525103	144697	3233444	SH	DEFINED	01	3020977
QUALCOMM INC 272923	COM	747525103	35556	794537	SH	OTHER	01	521614
QUALCOMM INC 24910	COM	747525103	86895	1941792	SH	DEFINED	05	1916882
QUALCOMM INC	COM	747525103	8162	182388	SH	DEFINED	08	182388
QUALCOMM INC	COM	747525103	72	1620	SH	DEFINED	13	1620
QUALCOMM INC	COM	747525103	3	78	SH	DEFINED	17	78
QUANEX CORP 11775	COM	747620102	2245	33897	SH	DEFINED	01	22122
QUANEX CORP 9243	COM	747620102	612	9243	SH	OTHER	01	
QUANEX CORP	COM	747620102	9305	140512	SH	DEFINED	05	140512
QUANEX CORP	COM	747620102	99	1500	SH	DEFINED	08	1500
QUANTA SVCS INC 3735	COM	74762E102	556	43595	SH	DEFINED	01	39860
QUANTA SVCS INC 575	COM	74762E102	23	1765	SH	OTHER	01	1190
QUANTA SVCS INC	COM	74762E102	4689	367497	SH	DEFINED	05	367497
QUANTA SVCS INC	COM	74762E102	316	24739	SH	DEFINED	08	24739
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	147	35850	SH	DEFINED	05	35850
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109		28	SH	DEFINED	08	28
QUANTUM CORP	COM DSSG	747906204	2	700	SH	DEFINED	01	700
QUANTUM CORP 1274	COM DSSG	747906204	4	1295	SH	OTHER	01	21
QUANTUM CORP	COM DSSG	747906204	681	220500	SH	DEFINED	05	220500
QUANTUM CORP	NOTE 4.375%	747906AE5	1776	1838000	PRN	DEFINED	08	1838000
QUEBECOR WORLD INC	COM NON-VTG	748203106	405	21497	SH	DEFINED	01	21497
QUEBECOR WORLD INC	COM NON-VTG	748203106	7	380	SH	OTHER	01	380
QUEST DIAGNOSTICS INC 8961	COM	74834L100	4472	88479	SH	DEFINED	01	79518
QUEST DIAGNOSTICS INC 31900	COM	74834L100	2607	51586	SH	OTHER	01	19686
QUEST DIAGNOSTICS INC 1260	COM	74834L100	19169	379285	SH	DEFINED	05	378025
QUEST DIAGNOSTICS INC	COM	74834L100	2056	40685	SH	DEFINED	08	40685
QUEST DIAGNOSTICS INC	COM	74834L100	22207	439400	SH CALL	DEFINED	08	439400
QUEST SOFTWARE INC 21481	COM	74834T103	752	49911	SH	DEFINED	01	28430
QUEST SOFTWARE INC 1070	COM	74834T103	49	3260	SH	OTHER	01	2190
QUEST SOFTWARE INC	COM	74834T103	13856	919425	SH	DEFINED	05	919425
QUEST SOFTWARE INC	COM	74834T103	45	3000	SH	DEFINED	08	3000
QUEST SOFTWARE INC	COM	74834T103	151	10000	SH PUT	DEFINED	08	10000
QUESTAR CORP 19845	COM	748356102	2980	33817	SH	DEFINED	01	13972
QUESTAR CORP 1123	COM	748356102	13224	150069	SH	OTHER	01	148946
QUESTAR CORP	COM	748356102	17498	198569	SH	DEFINED	05	198569
QUESTAR CORP	COM	748356102	5872	66633	SH	DEFINED	08	66633
QUESTAR CORP	COM	748356102	1234	14000	SH CALL	DEFINED	08	14000
QUICKSILVER RESOURCES INC	DBC V 1.875%	74837RAB0	4746	2800000	PRN	DEFINED	08	2800000
QUIKSILVER INC 9500	COM	74838C106	2319	160466	SH	DEFINED	01	150966
QUIKSILVER INC 350	COM	74838C106	5	350	SH	OTHER	01	
QUIKSILVER INC 115400	COM	74838C106	13801	955100	SH	DEFINED	05	839700
QUIKSILVER INC	COM	74838C106	5180	358500	SH	DEFINED	08	358500
QWEST COMMUNICATIONS INTL IN 4364	COM	749121109	1272	310281	SH	DEFINED	01	305917
QWEST COMMUNICATIONS INTL IN 21167	COM	749121109	245	59877	SH	OTHER	01	38710
QWEST COMMUNICATIONS INTL IN 8630	COM	749121109	8057	1965043	SH	DEFINED	05	1956413
QWEST COMMUNICATIONS INTL IN R & B INC	COM	749121109	612	149322	SH	DEFINED	08	149322
23885	COM	749124103	2590	252655	SH	DEFINED	01	228770
R & B INC	COM	749124103	39	3789	SH	OTHER	01	3789
R & B INC 250607	COM	749124103	7677	748971	SH	DEFINED	05	498364
R & G FINANCIAL CORP	CL B	749136107	3	227	SH	DEFINED	01	227
R & G FINANCIAL CORP	CL B	749136107	304	22075	SH	DEFINED	05	22075
RAIT INVT TR	COM	749227104	14	504	SH	DEFINED	01	504
RAIT INVT TR 1500	COM	749227104	148	5200	SH	OTHER	01	3700
RAIT INVT TR	COM	749227104	314	11025	SH	DEFINED	05	11025
RAIT INVT TR	COM	749227104	103	3600	SH	DEFINED	08	3600
RCN CORP	COM NEW	749361200	1794	84538	SH	DEFINED	05	84538

RCN CORP	COM NEW	749361200	299	14092 SH	DEFINED 08	14092
RC2 CORP 13700	COM	749388104	3933	116500 SH	DEFINED 01	102800
RC2 CORP 173550	COM	749388104	19609	580850 SH	DEFINED 05	407300
RC2 CORP	COM	749388104	62	1837 SH	DEFINED 08	1837
R H DONNELLEY CORP	COM NEW	74955W307	1266	20018 SH	DEFINED 01	20018
R H DONNELLEY CORP 490	COM NEW	74955W307	158	2500 SH	OTHER 01	2010
R H DONNELLEY CORP	COM NEW	74955W307	9808	155042 SH	DEFINED 05	155042
R H DONNELLEY CORP	COM NEW	74955W307	108	1700 SH	DEFINED 08	1700
R H DONNELLEY CORP	COM NEW	74955W307	1389	21952 SH	DEFINED 17	21952
RLI CORP 1385 500	COM	749607107	567	12265 SH	DEFINED 01	10380
RLI CORP 1590	COM	749607107	74	1590 SH	OTHER 01	
RLI CORP	COM	749607107	9809	212030 SH	DEFINED 05	212030
RLI CORP	COM	749607107	88	1900 SH	DEFINED 08	1900
RPM INTL INC 1625	COM	749685103	1345	73088 SH	DEFINED 01	71463
RPM INTL INC 7325	COM	749685103	915	49725 SH	OTHER 01	42400
RPM INTL INC	COM	749685103	10637	578083 SH	DEFINED 05	578083
RPM INTL INC	COM	749685103	441	23984 SH	DEFINED 08	23984
RSA SEC INC 34605	COM	749719100	682	53627 SH	DEFINED 01	19022
RSA SEC INC 1141	COM	749719100	442	34775 SH	OTHER 01	33634
RSA SEC INC	COM	749719100	7402	582383 SH	DEFINED 05	582383
RSA SEC INC	COM	749719100	156	12249 SH	DEFINED 08	12249
RTI INTL METALS INC 500	COM	74973W107	472	12000 SH	DEFINED 01	11500
RTI INTL METALS INC	COM	74973W107	73	1850 SH	OTHER 01	1850
RTI INTL METALS INC	COM	74973W107	9365	237980 SH	DEFINED 05	237980
RTI INTL METALS INC	COM	74973W107	12	310 SH	DEFINED 08	310
RF MICRODEVICES INC 1890	COM	749941100	133	23575 SH	DEFINED 01	21685
RF MICRODEVICES INC 1725	COM	749941100	29	5065 SH	OTHER 01	3340
RF MICRODEVICES INC	COM	749941100	3190	564570 SH	DEFINED 05	564570
RF MICRODEVICES INC	COM	749941100	210	37192 SH	DEFINED 08	37192
RF MICRODEVICES INC	NOTE 1.500%	749941AEO	4394	4737000 PRN	DEFINED 08	4737000
RADIAN GROUP INC 1365	COM	750236101	952	17921 SH	DEFINED 01	16556
RADIAN GROUP INC 755	COM	750236101	85	1605 SH	OTHER 01	850
RADIAN GROUP INC 1170	COM	750236101	10808	203538 SH	DEFINED 05	202368
RADIAN GROUP INC	COM	750236101	2273	42800 SH	DEFINED 08	42800
RADIAN GROUP INC	COM	750236101	2522	47500 SH	PUT DEFINED 08	47500
RADIANT SYSTEMS INC 25816	COM	75025N102	348	33738 SH	DEFINED 01	7922
RADIANT SYSTEMS INC 140	COM	75025N102	1	140 SH	OTHER 01	
RADIANT SYSTEMS INC	COM	75025N102	1017	98536 SH	DEFINED 05	98536
RADIANT SYSTEMS INC	COM	75025N102	10	1000 SH	DEFINED 08	1000
RADIATION THERAPY SVCS INC 14200	COM	750323206	452	14200 SH	OTHER 01	
RADIATION THERAPY SVCS INC	COM	750323206	5	167 SH	DEFINED 08	167
RADIO ONE INC	CL D NON VTG	75040P405	788	59940 SH	DEFINED 01	59940
RADIO ONE INC 2962	CL D NON VTG	75040P405	60	4552 SH	OTHER 01	1590
RADIO ONE INC	CL D NON VTG	75040P405	11831	899679 SH	DEFINED 05	899679
RADIO ONE INC	CL D NON VTG	75040P405	29	2200 SH	DEFINED 08	2200
RADIOSHACK CORP 4990	COM	750438103	23033	928766 SH	DEFINED 01	923776
RADIOSHACK CORP 21340	COM	750438103	940	37914 SH	OTHER 01	16574
RADIOSHACK CORP 2330	COM	750438103	4374	176352 SH	DEFINED 05	174022
RADIOSHACK CORP	COM	750438103	326	13149 SH	DEFINED 08	13149
RADIOSHACK CORP	COM	750438103	1488	60000 SH	CALL DEFINED 08	60000
RADIOSHACK CORP 26000	COM	750438103	645	26000 SH	OTHER 17	
RADISYS CORP	COM	750459109	46	2374 SH	DEFINED 01	2374
RADISYS CORP	COM	750459109	2	125 SH	OTHER 01	125
RADISYS CORP	COM	750459109	1457	75125 SH	DEFINED 05	75125
RADISYS CORP	COM	750459109	530	27300 SH	DEFINED 08	27300
RAILAMERICA INC 16150	COM	750753105	1411	118550 SH	DEFINED 01	102400
RAILAMERICA INC 191900	COM	750753105	7676	645025 SH	DEFINED 05	453125
RAILAMERICA INC	COM	750753105	65	5469 SH	DEFINED 08	5469
RAMBUS INC DEL	COM	750917106	13	1100 SH	OTHER 01	1100
RAMBUS INC DEL	COM	750917106	309	25500 SH	DEFINED 05	25500

RAMBUS INC DEL	COM	750917106	248	20489 SH	DEFINED 08	20489
RAMBUS INC DEL	COM	750917106	1815	150000 SH	CALL DEFINED 08	150000
RALCORP HLDGS INC NEW 5348	COM	751028101	1970	47001 SH	DEFINED 01	41653
RALCORP HLDGS INC NEW 482017	COM	751028101	20206	482017 SH	OTHER 01	
RALCORP HLDGS INC NEW	COM	751028101	5368	128050 SH	DEFINED 05	128050
RALCORP HLDGS INC NEW	COM	751028101	117	2800 SH	DEFINED 08	2800
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	3	105 SH	DEFINED 01	105
RAMCO-GERSHENSON PPTYS TR	COM SH BEN I	751452202	336	11500 SH	DEFINED 05	11500
RANGE RES CORP 3040	COM	75281A109	174	4500 SH	DEFINED 01	1460
RANGE RES CORP	COM	75281A109	233	6040 SH	OTHER 01	6040
RANGE RES CORP	COM	75281A109	9776	253190 SH	DEFINED 05	253190
RANGE RES CORP	COM	75281A109	8	200 SH	DEFINED 08	200
RANGE RES CORP	COM	75281A109	1625	42100 SH	DEFINED 17	42100
RARE HOSPITALITY INTL INC 16040 8330	COM	753820109	1602	62332 SH	DEFINED 01	37962
RARE HOSPITALITY INTL INC 5200	COM	753820109	134	5200 SH	OTHER 01	
RARE HOSPITALITY INTL INC	COM	753820109	16344	635947 SH	DEFINED 05	635947
RAVEN INDS INC 6865	COM	754212108	201	6865 SH	DEFINED 01	
RAVEN INDS INC 1430	COM	754212108	108	3700 SH	OTHER 01	2270
RAVEN INDS INC	COM	754212108	2716	92865 SH	DEFINED 05	92865
RAVEN INDS INC	COM	754212108	94	3200 SH	DEFINED 08	3200
RAYMOND JAMES FINANCIAL INC 10956	COM	754730109	1121	34904 SH	DEFINED 01	23948
RAYMOND JAMES FINANCIAL INC 800	COM	754730109	44	1372 SH	OTHER 01	572
RAYMOND JAMES FINANCIAL INC	COM	754730109	4259	132593 SH	DEFINED 05	132593
RAYMOND JAMES FINANCIAL INC	COM	754730109	469	14602 SH	DEFINED 08	14602
RAYONIER INC 4966	COM	754907103	2735	47471 SH	DEFINED 01	42505
RAYONIER INC 650	COM	754907103	1739	30189 SH	OTHER 01	29539
RAYONIER INC	COM	754907103	7349	127540 SH	DEFINED 05	127540
RAYONIER INC	COM	754907103	651	11300 SH	DEFINED 08	11300
RAYTHEON CO 58229	COM NEW	755111507	23630	621526 SH	DEFINED 01	563297
RAYTHEON CO 171858	COM NEW	755111507	20540	540255 SH	OTHER 01	368397
RAYTHEON CO 114034	COM NEW	755111507	27617	726376 SH	DEFINED 05	612342
RAYTHEON CO	COM NEW	755111507	1874	49289 SH	DEFINED 08	49289
RAYTHEON CO 600	COM NEW	755111507	23	600 SH	DEFINED 13	
RBC BEARINGS INC	COM	75524B104	1317	82600 SH	DEFINED 05	82600
READERS DIGEST ASSN INC 1005	COM	755267101	295	18500 SH	DEFINED 01	17495
READERS DIGEST ASSN INC	COM	755267101	58	3605 SH	OTHER 01	3605
READERS DIGEST ASSN INC	COM	755267101	6651	416482 SH	DEFINED 05	416482
READERS DIGEST ASSN INC	COM	755267101	514	32186 SH	DEFINED 08	32186
READERS DIGEST ASSN INC	COM	755267101	624	39100 SH	DEFINED 17	39100
REALNETWORKS INC	COM	75605L104	2	430 SH	DEFINED 01	430
REALNETWORKS INC 5430	COM	75605L104	101	17640 SH	DEFINED 05	12210
REALNETWORKS INC	COM	75605L104	54	9400 SH	DEFINED 08	9400
REALTY INCOME CORP	COM	756109104	212	8850 SH	DEFINED 01	8850
REALTY INCOME CORP 400	COM	756109104	29	1200 SH	OTHER 01	800
REALTY INCOME CORP	COM	756109104	2	100 SH	DEFINED 05	100
REALTY INCOME CORP	COM	756109104	611	25560 SH	DEFINED 08	25560
RECKSON ASSOCS RLTY CORP	COM	75621K106	31	900 SH	DEFINED 01	900
RECKSON ASSOCS RLTY CORP 2150	COM	75621K106	74	2150 SH	OTHER 01	
RECKSON ASSOCS RLTY CORP	COM	75621K106	335	9700 SH	DEFINED 08	9700
RECOM MANAGED SYSTEMS	COM NEW	75623Q200	5427	1644600 SH	DEFINED 08	1644600
RED HAT INC 22000	COM	756577102	1339	63170 SH	DEFINED 01	41170
RED HAT INC	COM	756577102	471	22250 SH	OTHER 01	22250
RED HAT INC	COM	756577102	25	1200 SH	DEFINED 05	1200
RED HAT INC	COM	756577102	182	8600 SH	DEFINED 08	8600
RED ROBIN GOURMET BURGERS IN 1800	COM	75689M101	83	1800 SH	DEFINED 01	
RED ROBIN GOURMET BURGERS IN 7750	COM	75689M101	433	9450 SH	OTHER 01	1700
RED ROBIN GOURMET BURGERS IN	COM	75689M101	2120	46250 SH	DEFINED 05	46250
RED ROBIN GOURMET BURGERS IN	COM	75689M101	32	696 SH	DEFINED 08	696
REDBACK NETWORKS INC	COM NEW	757209507	20	2000 SH	DEFINED 01	2000
REDBACK NETWORKS INC	COM NEW	757209507	2	2 SH	OTHER 01	2
REDBACK NETWORKS INC	COM NEW	757209507	217	21925 SH	DEFINED 05	21925
REDBACK NETWORKS INC	COM NEW	757209507	3	278 SH	DEFINED 08	278
REDWOOD TR INC	COM	758075402	97	2000 SH	DEFINED 01	

2000								
REDWOOD TR INC	COM	758075402	143	2950	SH	OTHER	01	
2950								
REDWOOD TR INC	COM	758075402	758	15600	SH	DEFINED	05	15600
REDWOOD TR INC	COM	758075402	26	525	SH	DEFINED	08	525
REEBOK INTL LTD	COM	758110100	1577	27878	SH	DEFINED	01	25628
2250								
REEBOK INTL LTD	COM	758110100	195	3455	SH	OTHER	01	2971
484								
REEBOK INTL LTD	COM	758110100	1618	28595	SH	DEFINED	05	28595
REEBOK INTL LTD	COM	758110100	359	6342	SH	DEFINED	08	6342
REEBOK INTL LTD	COM	758110100	1131	20000	SH	DEFINED	08	20000
REEBOK INTL LTD	DBCV	2.000% 758110AH3	175	157000	PRN	DEFINED	01	157000
REEBOK INTL LTD	DBCV	2.000% 758110AH3	1118	1000000	PRN	DEFINED	08	1000000
REED ELSEVIER N V	SPONSORED AD	758204101	618	22349	SH	DEFINED	01	22349
REED ELSEVIER P L C	SPONSORED AD	758205108	481	13030	SH	DEFINED	01	13030
REED ELSEVIER P L C	SPONSORED AD	758205108	11	300	SH	DEFINED	08	300
REGAL BELOIT CORP	COM	758750103	110	3400	SH	DEFINED	01	3400
REGAL BELOIT CORP	COM	758750103	20	617	SH	OTHER	01	
617								
REGAL BELOIT CORP	COM	758750103	3353	103350	SH	DEFINED	05	103350
REGAL BELOIT CORP	COM	758750103	84	2598	SH	DEFINED	08	2598
REGAL BELOIT CORP	NOTE	2.750% 758750AB9	9649	7366000	PRN	DEFINED	08	7366000
REGAL ENTMT GROUP	CL A	758766109	105	5257	SH	DEFINED	01	5142
115								
REGAL ENTMT GROUP	CL A	758766109	5835	291177	SH	DEFINED	05	291022
155								
REGAL ENTMT GROUP	CL A	758766109	148	7408	SH	DEFINED	08	7408
REGENCY CTRS CORP	COM	758849103	641	11150	SH	DEFINED	01	9475
1675								
REGENCY CTRS CORP	COM	758849103	36	625	SH	OTHER	01	625
REGENCY CTRS CORP	COM	758849103	40160	699035	SH	DEFINED	05	699035
REGENCY CTRS CORP	COM	758849103	1155	20109	SH	DEFINED	08	20109
REGENCY CTRS CORP	COM	758849103	1051	18301	SH	DEFINED	17	18301
REGENT COMMUNICATIONS INC DE	COM	758865109	1055	200550	SH	DEFINED	01	173786
26764								
REGENT COMMUNICATIONS INC DE	COM	758865109	6440	1224275	SH	DEFINED	05	948075
276200								
REGENT COMMUNICATIONS INC DE	COM	758865109	13	2378	SH	DEFINED	08	2378
REGENERON PHARMACEUTICALS	COM	75886F107	113	11950	SH	DEFINED	01	11950
REGENERON PHARMACEUTICALS	COM	75886F107	58	6100	SH	OTHER	01	6100
REGENERON PHARMACEUTICALS	COM	75886F107	1621	170775	SH	DEFINED	05	170775
REGENERON PHARMACEUTICALS	COM	75886F107	4	416	SH	DEFINED	08	416
REGENERATION TECH INC DEL	COM	75886N100	1208	147830	SH	DEFINED	01	147830
REGENERATION TECH INC DEL	COM	75886N100	6	684	SH	DEFINED	08	684
REGIS CORP MINN	COM	758932107	2637	69719	SH	DEFINED	01	58269
11450								
REGIS CORP MINN	COM	758932107	122	3230	SH	OTHER	01	3080
150								
REGIS CORP MINN	COM	758932107	20351	538105	SH	DEFINED	05	442905
95200								
REGIS CORP MINN	COM	758932107	319	8434	SH	DEFINED	08	8434
REHABCARE GROUP INC	COM	759148109	396	19293	SH	DEFINED	01	5583
13710								
REHABCARE GROUP INC	COM	759148109	15	721	SH	OTHER	01	
721								
REHABCARE GROUP INC	COM	759148109	1723	83981	SH	DEFINED	05	83981
REHABCARE GROUP INC	COM	759148109	80	3913	SH	DEFINED	08	3913
REGIONS FINANCIAL CORP NEW	COM	7591EP100	90523	2908849	SH	DEFINED	01	2857906
50943								
REGIONS FINANCIAL CORP NEW	COM	7591EP100	3500	112472	SH	OTHER	01	83918
28554								
REGIONS FINANCIAL CORP NEW	COM	7591EP100	7780	249989	SH	DEFINED	05	249989
REGIONS FINANCIAL CORP NEW	COM	7591EP100	1864	59883	SH	DEFINED	08	59883
REINSURANCE GROUP AMER INC	COM	759351109	25	568	SH	DEFINED	01	568
REINSURANCE GROUP AMER INC	COM	759351109	40	900	SH	OTHER	01	900
REINSURANCE GROUP AMER INC	COM	759351109	10	225	SH	DEFINED	05	225
REINSURANCE GROUP AMER INC	COM	759351109	244	5465	SH	DEFINED	08	5465
REINSURANCE GROUP AMER INC	COM	759351109	1093	24445	SH	DEFINED	17	24445
REINSURANCE GROUP AMER INC	PFD TR INC E	759351307	47	800	SH	DEFINED	01	800
REINSURANCE GROUP AMER INC	PFD TR INC E	759351307	3861	66000	SH	DEFINED	05	66000
REINSURANCE GROUP AMER INC	PFD TR INC E	759351307	4388	75000	SH	OTHER	17	
75000								
RELIANCE STEEL & ALUMINUM CO	COM	759509102	5094	96249	SH	DEFINED	01	74629
13320 8300								
RELIANCE STEEL & ALUMINUM CO	COM	759509102	111	2100	SH	OTHER	01	
2100								
RELIANCE STEEL & ALUMINUM CO	COM	759509102	25817	487750	SH	DEFINED	05	404550
83200								
RELIANCE STEEL & ALUMINUM CO	COM	759509102	169	3200	SH	DEFINED	08	3200
RELIANT ENERGY INC	COM	75952B105	876	56710	SH	DEFINED	01	54846
1864								
RELIANT ENERGY INC	COM	75952B105	630	40797	SH	OTHER	01	32203
8594								
RELIANT ENERGY INC	COM	75952B105	16968	1098953	SH	DEFINED	05	1098953

RELIANT ENERGY INC	COM	75952B105	1383	89600	SH	DEFINED 08	89600
RELIANT ENERGY INC	COM	75952B105	441	28589	SH	DEFINED 17	28589
RELIANT ENERGY INC	NOTE 5.000%	75952BAD7	1738	1000000	PRN	DEFINED 05	1000000
REMEC INC	COM NEW	759543200	16	13200	SH	DEFINED 08	13200
REMEDYTEMP INC 5700	CL A	759549108	549	66040	SH	DEFINED 01	60340
REMEDYTEMP INC 80500	CL A	759549108	1853	222760	SH	DEFINED 05	142260
REMINGTON OIL & GAS CORP 29850	COM	759594302	2547	61380	SH	DEFINED 01	31530
REMINGTON OIL & GAS CORP 25	COM	759594302	1	25	SH	OTHER 01	
REMINGTON OIL & GAS CORP	COM	759594302	14395	346879	SH	DEFINED 05	346879
REMINGTON OIL & GAS CORP	COM	759594302	134	3217	SH	DEFINED 08	3217
RENASANT CORP	COM	75970E107	261	8250	SH	DEFINED 05	8250
RENASANT CORP	COM	75970E107	3	83	SH	DEFINED 08	83
RENOVIS INC	COM	759885106	24	1772	SH	OTHER 01	1772
RENOVIS INC	COM	759885106	775	57248	SH	DEFINED 08	57248
RENOVIS INC	COM	759885106	3760	277900	SH	CALL DEFINED 08	277900
RENOVIS INC	COM	759885106	68	5000	SH	PUT DEFINED 08	5000
RENOVIS INC	COM	759885106	243	17937	SH	DEFINED 17	17937
RENAL CARE GROUP INC 1172	COM	759930100	526	11112	SH	DEFINED 01	9940
RENAL CARE GROUP INC 696	COM	759930100	241	5093	SH	OTHER 01	4397
RENAL CARE GROUP INC	COM	759930100	7526	159044	SH	DEFINED 05	159044
RENAL CARE GROUP INC	COM	759930100	839	17733	SH	DEFINED 08	17733
RENAL CARE GROUP INC 90600	COM	759930100	4287	90600	SH	OTHER 17	
RENT A CTR INC NEW 11810	COM	76009N100	1872	96951	SH	DEFINED 01	85141
RENT A CTR INC NEW 328	COM	76009N100	21	1088	SH	OTHER 01	760
RENT A CTR INC NEW 143050	COM	76009N100	14652	758790	SH	DEFINED 05	615740
RENT A CTR INC NEW	COM	76009N100	371	19190	SH	DEFINED 08	19190
RENT A CTR INC NEW	COM	76009N100	288	14900	SH	DEFINED 17	14900
RENT WAY INC	COM	76009U104	68	9950	SH	DEFINED 05	9950
RENT WAY INC	COM	76009U104	23	3323	SH	DEFINED 08	3323
RENTECH INC	COM	760112102	25	10000	SH	DEFINED 01	10000
REPSOL YPF S A	SPONSORED AD	76026T205	33	1020	SH	DEFINED 01	1020
REPSOL YPF S A 3856	SPONSORED AD	76026T205	149	4611	SH	OTHER 01	755
REPSOL YPF S A	SPONSORED AD	76026T205	62	1909	SH	DEFINED 08	1909
REPUBLIC AWYS HLDGS INC	COM	760276105	130	9100	SH	DEFINED 05	9100
REPUBLIC AWYS HLDGS INC	COM	760276105	17	1200	SH	DEFINED 08	1200
REPUBLIC BANCORP INC 24510 4255	COM	760282103	1328	93939	SH	DEFINED 01	65174
REPUBLIC BANCORP INC 2990	COM	760282103	42	2990	SH	OTHER 01	
REPUBLIC BANCORP INC 49980	COM	760282103	6914	488982	SH	DEFINED 05	439002
REPUBLIC BANCORP INC	COM	760282103	38	2682	SH	DEFINED 08	2682
REPUBLIC COS GROUP INC	COM	760349100	32065	2532761	SH	DEFINED 01	2532761
REPUBLIC COS GROUP INC	COM	760349100	1	100	SH	DEFINED 08	100
REPUBLIC SVCS INC 16450	COM	760759100	2409	68277	SH	DEFINED 01	51827
REPUBLIC SVCS INC 3825	COM	760759100	223	6325	SH	OTHER 01	2500
REPUBLIC SVCS INC	COM	760759100	12110	343170	SH	DEFINED 05	343170
REPUBLIC SVCS INC	COM	760759100	1585	44914	SH	DEFINED 08	44914
RES-CARE INC 49428	COM	760943100	8638	561259	SH	DEFINED 01	511831
RES-CARE INC	COM	760943100	88	5724	SH	OTHER 01	5724
RES-CARE INC 737750	COM	760943100	36287	2357839	SH	DEFINED 05	1620089
RES-CARE INC	COM	760943100	111	7225	SH	DEFINED 08	7225
RESEARCH IN MOTION LTD 2405	COM	760975102	164	2405	SH	DEFINED 01	
RESEARCH IN MOTION LTD 420 3115	COM	760975102	414	6060	SH	OTHER 01	2525
RESEARCH IN MOTION LTD	COM	760975102	8775	128474	SH	DEFINED 08	128474
RESEARCH IN MOTION LTD	COM	760975102	1373	20100	SH	CALL DEFINED 17	20100
RESTORATION HARDWARE INC DEL	COM	760981100	632	100000	SH	DEFINED 05	100000
RESMED INC 7476	COM	761152107	1534	19258	SH	DEFINED 01	11782
RESMED INC 125	COM	761152107	312	3912	SH	OTHER 01	3787
RESMED INC	COM	761152107	22704	285042	SH	DEFINED 05	285042
RESMED INC	COM	761152107	406	5100	SH	DEFINED 08	5100
RESOURCE AMERICA INC	CL A	761195205	31	1756	SH	DEFINED 01	1756
RESOURCE AMERICA INC	CL A	761195205	155	8750	SH	DEFINED 05	8750
RESOURCES CONNECTION INC 12942	COM	76122Q105	980	33072	SH	DEFINED 01	20130
RESOURCES CONNECTION INC	COM	76122Q105	178	6020	SH	OTHER 01	5340

680							
RESOURCES CONNECTION INC	COM	76122Q105	12505	422038 SH	DEFINED 05		422038
RESOURCES CONNECTION INC	COM	76122Q105	28	934 SH	DEFINED 08		934
RESPIRONICS INC	COM	761230101	2322	55040 SH	DEFINED 01		37702
16738 600							
RESPIRONICS INC	COM	761230101	293	6950 SH	OTHER 01		
6950							
RESPIRONICS INC	COM	761230101	17102	405462 SH	DEFINED 05		405462
RESPIRONICS INC	COM	761230101	127	3000 SH	DEFINED 08		3000
RESPIRONICS INC	COM	761230101	844	20000 SH	CALL DEFINED 08		20000
RETAIL HOLDRS TR	DEP RCPT	76127U101	46	500 SH	DEFINED 01		500
RETAIL HOLDRS TR	DEP RCPT	76127U101	271351	2922786 SH	DEFINED 08		2922786
RETAIL HOLDRS TR	DEP RCPT	76127U101	21632	233000 SH	CALL DEFINED 08		233000
RETAIL HOLDRS TR	DEP RCPT	76127U101	36115	389000 SH	PUT DEFINED 08		389000
RETAIL VENTURES INC	COM	76128Y102	145	13225 SH	DEFINED 05		13225
RETAIL VENTURES INC	COM	76128Y102	21	1900 SH	DEFINED 08		1900
RETAIL VENTURES INC	COM	76128Y102	650	59201 SH	DEFINED 17		59201
RETAIL VENTURES INC	COM	76128Y102	11478	1045400 SH	OTHER 17		
1045400							
REUTERS GROUP PLC	SPONSORED AD	76132M102	1488	37559 SH	DEFINED 01		37559
REUTERS GROUP PLC	SPONSORED AD	76132M102	1964	49586 SH	OTHER 01		27286
22300							
REUTERS GROUP PLC	SPONSORED AD	76132M102	3961	100000 SH	DEFINED 08		100000
REVLON INC	CL A	761525500		100 SH	DEFINED 01		100
REVLON INC	CL A	761525500	8	2500 SH	OTHER 01		
2500							
REVLON INC	CL A	761525500	371	115100 SH	DEFINED 05		115100
REWARDS NETWORK INC	COM	761557107	17	2425 SH	DEFINED 01		2425
REWARDS NETWORK INC	COM	761557107	1	150 SH	OTHER 01		
150							
REWARDS NETWORK INC	COM	761557107	467	68350 SH	DEFINED 05		68350
REWARDS NETWORK INC	COM	761557107	26	3821 SH	DEFINED 08		3821
REYNOLDS & REYNOLDS CO	CL A	761695105	1294	47208 SH	DEFINED 01		44993
2215							
REYNOLDS & REYNOLDS CO	CL A	761695105	229	8358 SH	OTHER 01		515
7843							
REYNOLDS & REYNOLDS CO	CL A	761695105	7028	256399 SH	DEFINED 05		256399
REYNOLDS & REYNOLDS CO	CL A	761695105	498	18185 SH	DEFINED 08		18185
REYNOLDS AMERICAN INC	COM	761713106	394812	4755628 SH	DEFINED 01		4740496
9682 5450							
REYNOLDS AMERICAN INC	COM	761713106	1646	19832 SH	OTHER 01		
19832							
REYNOLDS AMERICAN INC	COM	761713106	41996	505857 SH	DEFINED 05		255657
250200							
REYNOLDS AMERICAN INC	COM	761713106	1721	20728 SH	DEFINED 08		20728
REYNOLDS AMERICAN INC	COM	761713106	9597	115600 SH	CALL DEFINED 08		115600
REYNOLDS AMERICAN INC	COM	761713106	6633	79900 SH	PUT DEFINED 08		79900
REYNOLDS AMERICAN INC	COM	761713106	10145	122200 SH	CALL DEFINED 17		122200
REYNOLDS AMERICAN INC	COM	761713106	4151	50000 SH	CALL DEFINED		50000
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	28	1163 SH	DEFINED 01		
1163							
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	117	4938 SH	OTHER 01		4390
548							
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	3626	152550 SH	DEFINED 05		152550
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	126	5300 SH	DEFINED 08		5300
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	934	39300 SH	CALL DEFINED 08		39300
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	24	1000 SH	PUT DEFINED 08		1000
RIGHTNOW TECHNOLOGIES INC	COM	76657R106	425	28900 SH	OTHER 01		
28900							
RIGHTNOW TECHNOLOGIES INC	COM	76657R106	4	300 SH	DEFINED 08		300
RIMAGE CORP	COM	766721104	549	20600 SH	DEFINED 01		18350
2250							
RIMAGE CORP	COM	766721104	5413	202950 SH	DEFINED 05		170950
32000							
RIMAGE CORP	COM	766721104	74	2776 SH	DEFINED 08		2776
RIO TINTO PLC	SPONSORED AD	767204100	70088	426588 SH	DEFINED 01		402809
23779							
RIO TINTO PLC	SPONSORED AD	767204100	18023	109696 SH	OTHER 01		107832
1864							
RIO TINTO PLC	SPONSORED AD	767204100	17	105 SH	DEFINED 13		105
RITA MED SYS INC DEL	COM	76774E103	1540	432469 SH	DEFINED		432469
RITE AID CORP	COM	767754104	62	15872 SH	DEFINED 01		15872
RITE AID CORP	COM	767754104	88	22700 SH	OTHER 01		18500
4200							
RITE AID CORP	COM	767754104	38	9800 SH	DEFINED 08		9800
ROANOKE ELEC STL CORP	COM	769841107	28	1400 SH	DEFINED 01		1400
ROANOKE ELEC STL CORP	COM	769841107	177	8825 SH	DEFINED 05		8825
ROANOKE ELEC STL CORP	COM	769841107	4	185 SH	DEFINED 08		185
ROBBINS & MYERS INC	COM	770196103	33	1450 SH	DEFINED 01		1450
ROBBINS & MYERS INC	COM	770196103	1056	46975 SH	DEFINED 05		46975
ROBBINS & MYERS INC	COM	770196103	17	751 SH	DEFINED 08		751
ROBERT HALF INTL INC	COM	770323103	2728	76650 SH	DEFINED 01		62430
14220							
ROBERT HALF INTL INC	COM	770323103	634	17815 SH	OTHER 01		17465
350							

ROBERT HALF INTL INC	COM	770323103	17743	498530	SH	DEFINED 05	498530
ROBERT HALF INTL INC	COM	770323103	1241	34856	SH	DEFINED 08	34856
ROCK-TENN CO	CL A	772739207	213	14125	SH	DEFINED 01	14125
ROCK-TENN CO	CL A	772739207	2	125	SH	OTHER 01	
125							
ROCK-TENN CO	CL A	772739207	1889	125125	SH	DEFINED 05	125125
ROCK-TENN CO	CL A	772739207	121	8000	SH	DEFINED 08	8000
ROCKWELL AUTOMATION INC	COM	773903109	14476	273643	SH	DEFINED 01	267869
5774							
ROCKWELL AUTOMATION INC	COM	773903109	3553	67164	SH	OTHER 01	20699
46465							
ROCKWELL AUTOMATION INC	COM	773903109	56557	1069124	SH	DEFINED 05	881874
187250							
ROCKWELL AUTOMATION INC	COM	773903109	1045	19763	SH	DEFINED 08	19763
ROCKWELL COLLINS INC	COM	774341101	5335	110411	SH	DEFINED 01	103291
7120							
ROCKWELL COLLINS INC	COM	774341101	2360	48842	SH	OTHER 01	15817
33025							
ROCKWELL COLLINS INC	COM	774341101	14494	299956	SH	DEFINED 05	299906
50							
ROCKWELL COLLINS INC	COM	774341101	1156	23922	SH	DEFINED 08	23922
ROCKY SHOES & BOOTS INC	COM	774830103	775	27100	SH	DEFINED 01	24471
2629							
ROCKY SHOES & BOOTS INC	COM	774830103	4878	170550	SH	DEFINED 05	142850
27700							
ROCKY SHOES & BOOTS INC	COM	774830103	15	520	SH	DEFINED 08	520
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	4	100	SH	DEFINED 01	100
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	455	11975	SH	DEFINED 05	11975
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	37	975	SH	DEFINED 08	975
ROGERS COMMUNICATIONS INC	CL B	775109200	373	9450	SH	DEFINED 01	
9450							
ROGERS COMMUNICATIONS INC	CL B	775109200	883	22378	SH	DEFINED 05	22378
ROGERS CORP	COM	775133101	1765	45604	SH	DEFINED 01	40863
4741							
ROGERS CORP	COM	775133101	127	3290	SH	OTHER 01	3240
50							
ROGERS CORP	COM	775133101	8132	210121	SH	DEFINED 05	152882
57239							
ROGERS CORP	COM	775133101	50	1282	SH	DEFINED 08	1282
ROHM & HAAS CO	COM	775371107	5052	122831	SH	DEFINED 01	118031
4800							
ROHM & HAAS CO	COM	775371107	1813	44083	SH	OTHER 01	32973
11110							
ROHM & HAAS CO	COM	775371107	70856	1722740	SH	DEFINED 05	1722170
570							
ROHM & HAAS CO	COM	775371107	1064	25866	SH	DEFINED 08	25866
ROHM & HAAS CO	COM	775371107	41	1000	SH CALL	DEFINED 17	1000
ROLLINS INC	COM	775711104	289	14787	SH	DEFINED 01	14487
300							
ROLLINS INC	COM	775711104	23	1185	SH	OTHER 01	885
300							
ROLLINS INC	COM	775711104	1342	68767	SH	DEFINED 05	68767
ROLLINS INC	COM	775711104	239	12266	SH	DEFINED 08	12266
ROPER INDS INC NEW	COM	776696106	1376	35009	SH	DEFINED 01	29829
830 4350							
ROPER INDS INC NEW	COM	776696106	521	13270	SH	OTHER 01	
13270							
ROPER INDS INC NEW	COM	776696106	15204	386970	SH	DEFINED 05	378570
8400							
ROPER INDS INC NEW	COM	776696106	102	2600	SH	DEFINED 08	2600
ROPER INDS INC NEW	NOTE 1.481%	776696AA4	38	70000	PRN	DEFINED 01	45000
25000							
ROPER INDS INC NEW	NOTE 1.481%	776696AA4	14	25000	PRN	OTHER 01	25000
ROPER INDS INC NEW	NOTE 1.481%	776696AA4	5932	10860000	PRN	DEFINED 05	10860000
ROSS STORES INC	COM	778296103	607	25625	SH	DEFINED 01	22875
2750							
ROSS STORES INC	COM	778296103	56	2350	SH	OTHER 01	1475
875							
ROSS STORES INC	COM	778296103	8071	340553	SH	DEFINED 05	340553
ROSS STORES INC	COM	778296103	745	31438	SH	DEFINED 08	31438
ROWAN COS INC	COM	779382100	579	16328	SH	DEFINED 01	13113
3215							
ROWAN COS INC	COM	779382100	132	3727	SH	OTHER 01	3517
210							
ROWAN COS INC	COM	779382100	2100	59170	SH	DEFINED 05	59170
ROWAN COS INC	COM	779382100	1801	50738	SH	DEFINED 08	50738
ROYAL BK CDA MONTREAL QUE	COM	780087102	2015	27604	SH	DEFINED 01	27604
ROYAL BK CDA MONTREAL QUE	COM	780087102	848	11620	SH	OTHER 01	3336
8284							
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF	780097705	106	4050	SH	DEFINED 01	4050
ROYAL BK SCOTLAND GROUP PLC	SP ADR PREF	780097705	212	8078	SH	OTHER 01	600
7478							
ROYAL DUTCH PETE CO	NY REG EUR	780257804	2788	44394	SH	DEFINED 01	44094
300							
ROYAL DUTCH PETE CO	NY REG EUR	780257804	4380	69753	SH	OTHER 01	40878



28875								
ROYAL DUTCH PETE CO	NY REG EUR .	780257804	12	194 SH	DEFINED 08		194	
ROYAL DUTCH PETE CO	NY REG EUR .	780257804	1520	24200 SH	CALL DEFINED 08		24200	
ROYAL DUTCH PETE CO	NY REG EUR .	780257804	1	10 SH	DEFINED 17		10	
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	7888	120170 SH	DEFINED 05		120170	
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	6597	100500 SH	DEFINED 08		100500	
ROYCE VALUE TR INC	COM	780910105	298	14976 SH	DEFINED 01		14976	
ROYCE VALUE TR INC	COM	780910105	49	2485 SH	OTHER 01		2485	
RUBY TUESDAY INC	COM	781182100	693	31847 SH	DEFINED 01		17359	
14488								
RUBY TUESDAY INC	COM	781182100	348	15978 SH	OTHER 01		15778	
200								
RUBY TUESDAY INC	COM	781182100	9828	451665 SH	DEFINED 05		380765	
70900								
RUBY TUESDAY INC	COM	781182100	320	14711 SH	DEFINED 08		14711	
RUDDICK CORP	COM	781258108	1908	82775 SH	DEFINED 01		82420	
355								
RUDDICK CORP	COM	781258108	133	5755 SH	OTHER 01		5755	
RUDDICK CORP	COM	781258108	2486	107863 SH	DEFINED 05		107863	
RUDDICK CORP	COM	781258108	350	15188 SH	DEFINED 08		15188	
RUDOLPH TECHNOLOGIES INC	COM	781270103	126	9388 SH	DEFINED 01		3588	
5800								
RUDOLPH TECHNOLOGIES INC	COM	781270103	3	200 SH	OTHER 01			
200								
RUDOLPH TECHNOLOGIES INC	COM	781270103	782	58050 SH	DEFINED 05		58050	
RUDOLPH TECHNOLOGIES INC	COM	781270103	6	443 SH	DEFINED 08		443	
RURAL / METRO CORP	COM	781748108	91	10300 SH	DEFINED 01		10300	
RUSH ENTERPRISES INC	CL A	781846209	1460	95550 SH	DEFINED 01		86276	
9274								
RUSH ENTERPRISES INC	CL A	781846209	4572	299200 SH	DEFINED 05		186800	
112400								
RUSH ENTERPRISES INC	CL A	781846209	21	1353 SH	DEFINED 08		1353	
RUSH ENTERPRISES INC	CL B	781846308	3002	200000 SH	DEFINED 05		200000	
RUSH ENTERPRISES INC	CL B	781846308	36	2427 SH	DEFINED 08		2427	
RURAL CELLULAR CORP	CL A	781904107	698	57400 SH	DEFINED 05		57400	
RUSS BERRIE & CO	COM	782233100	36	2525 SH	DEFINED 01		2525	
RUSS BERRIE & CO	COM	782233100	684	48450 SH	DEFINED 05		48450	
RUSS BERRIE & CO	COM	782233100	22	1547 SH	DEFINED 08		1547	
RUSSELL CORP	COM	782352108	105	7500 SH	DEFINED 01		6500	
1000								
RUSSELL CORP	COM	782352108	50	3550 SH	OTHER 01		3500	
50								
RUSSELL CORP	COM	782352108	4725	336535 SH	DEFINED 05		336535	
RUSSELL CORP	COM	782352108	90	6380 SH	DEFINED 08		6380	
RYANAIR HLDGS PLC	SPONSORED AD	783513104	4322	94919 SH	DEFINED 01		38592	
56327								
RYANS RESTAURANT GROUP INC	COM	783520109	2385	204347 SH	DEFINED 01		167197	
37150								
RYANS RESTAURANT GROUP INC	COM	783520109	177	15196 SH	OTHER 01		14146	
1050								
RYANS RESTAURANT GROUP INC	COM	783520109	10105	865865 SH	DEFINED 05		653500	
212365								
RYANS RESTAURANT GROUP INC	COM	783520109	135	11538 SH	DEFINED 08		11538	
RYDER SYS INC	COM	783549108	349	10205 SH	DEFINED 01		10120	
85								
RYDER SYS INC	COM	783549108	81	2360 SH	OTHER 01		2360	
RYDER SYS INC	COM	783549108	4630	135313 SH	DEFINED 05		135313	
RYDER SYS INC	COM	783549108	661	19312 SH	DEFINED 08		19312	
RYERSON TULL INC NEW	COM	78375P107	425	19975 SH	DEFINED 01		19975	
RYERSON TULL INC NEW	COM	78375P107	13	620 SH	OTHER 01		620	
RYERSON TULL INC NEW	COM	78375P107	2187	102670 SH	DEFINED 05		102670	
RYERSON TULL INC NEW	COM	78375P107	55	2600 SH	DEFINED 08		2600	
RYERSON TULL INC NEW	NOTE 3.500%	78375PAD9	6540	5560000 PRN	DEFINED 08		5560000	
RYLAND GROUP INC	COM	783764103	6581	96192 SH	DEFINED 01		89731	
6461								
RYLAND GROUP INC	COM	783764103	211	3079 SH	OTHER 01		2735	
344								
RYLAND GROUP INC	COM	783764103	12923	188880 SH	DEFINED 05		188880	
RYLAND GROUP INC	COM	783764103	6294	91994 SH	DEFINED 08		91994	
RYLAND GROUP INC	COM	783764103	1026	15000 SH	PUT DEFINED 08		15000	
S & T BANCORP INC	COM	783859101	2	55 SH	OTHER 01		55	
S & T BANCORP INC	COM	783859101	625	16525 SH	DEFINED 05		16525	
S & T BANCORP INC	COM	783859101	91	2400 SH	DEFINED 08		2400	
SBC COMMUNICATIONS INC	COM	78387G103	502105	20947237 SH	DEFINED 01		20376452	
570785								
SBC COMMUNICATIONS INC	COM	78387G103	122751	5121041 SH	OTHER 01		3323075	
1797966								
SBC COMMUNICATIONS INC	COM	78387G103	7790	325000 SH	CALL DEFINED 01		325000	
SBC COMMUNICATIONS INC	COM	78387G103	8390	350000 SH	PUT DEFINED 01		350000	
SBC COMMUNICATIONS INC	COM	78387G103	207334	8649712 SH	DEFINED 05		8485282	
164430								
SBC COMMUNICATIONS INC	COM	78387G103	46508	1940271 SH	DEFINED 08		1940271	
SBC COMMUNICATIONS INC	COM	78387G103	53693	2240000 SH	CALL DEFINED 08		2240000	
SBC COMMUNICATIONS INC	COM	78387G103	64228	2679500 SH	PUT DEFINED 08		2679500	
SBC COMMUNICATIONS INC	COM	78387G103	29	1225 SH	DEFINED 13		1225	





ST JUDE MED INC 8000	COM	790849103	18030	385256	SH	DEFINED	05	377256	
ST JUDE MED INC	COM	790849103	2269	48478	SH	DEFINED	08	48478	
ST JUDE MED INC	COM	790849103	2340	50000	SH	CALL	DEFINED	08	50000
ST JUDE MED INC	COM	790849103	26	550	SH	DEFINED	13	550	
ST MARY LD & EXPL CO 19000 2400	COM	792228108	2041	55770	SH	DEFINED	01	34370	
ST MARY LD & EXPL CO 4780	COM	792228108	175	4780	SH	OTHER	01		
ST MARY LD & EXPL CO	COM	792228108	10837	296085	SH	DEFINED	05	296085	
ST MARY LD & EXPL CO	COM	792228108	28	775	SH	DEFINED	08	775	
ST PAUL TRAVELERS INC 61652	COM	792860108	24987	556866	SH	DEFINED	01	495214	
ST PAUL TRAVELERS INC 137629	COM	792860108	12084	269301	SH	OTHER	01	131672	
ST PAUL TRAVELERS INC 261448	COM	792860108	119217	2656936	SH	DEFINED	05	2395488	
ST PAUL TRAVELERS INC	COM	792860108	4044	90123	SH	DEFINED	08	90123	
ST PAUL TRAVELERS INC	COM	792860108	8	173	SH	DEFINED	13	173	
ST PAUL TRAVELERS INC	COM	792860108	117	2600	SH	PUT	DEFINED	17	2600
SAKS INC 1430	COM	79377W108	444	23985	SH	DEFINED	01	22555	
SAKS INC 810	COM	79377W108	56	3030	SH	OTHER	01	2220	
SAKS INC	COM	79377W108	12051	651405	SH	DEFINED	05	651405	
SAKS INC	COM	79377W108	758	40966	SH	DEFINED	08	40966	
SAKS INC	COM	79377W108	185	10000	SH	CALL	DEFINED	08	10000
SALESFORCE COM INC	COM	79466L302	10288	444964	SH	DEFINED	01	444964	
SALESFORCE COM INC	COM	79466L302	14	600	SH	DEFINED	05	600	
SALOMON BROS HIGH INCOME FD	COM	794907105	146	14012	SH	DEFINED	01	14012	
SALOMON BROS HIGH INCOME FD	COM	794907105	10	1000	SH	OTHER	01	1000	
SALOMON BR EMRG MKTS INC II. 1474	COM	794910109	96	7060	SH	DEFINED	01	5586	
SALOMON BR EMRG MKTS INC II. 6363	COM	794910109	134	9828	SH	OTHER	01	3465	
SALIX PHARMACEUTICALS INC 27590	COM	795435106	1080	50820	SH	DEFINED	01	23230	
SALIX PHARMACEUTICALS INC 880	COM	795435106	296	13930	SH	OTHER	01	13050	
SALIX PHARMACEUTICALS INC	COM	795435106	18455	868462	SH	DEFINED	05	868462	
SALIX PHARMACEUTICALS INC	COM	795435106	138	6501	SH	DEFINED	08	6501	
SALOMON BROTHERS FD INC	COM	795477108	390	27720	SH	DEFINED	01	27720	
SALOMON BROTHERS FD INC 5547	COM	795477108	117	8306	SH	OTHER	01	2759	
SALOMON BROS 2008 WORLDWIDE 9381	COM	79548R103	101	9381	SH	DEFINED	01		
SALOMON BROS 2008 WORLDWIDE 619	COM	79548R103	261	24200	SH	OTHER	01	23581	
SANDERSON FARMS INC 24900 300	COM	800013104	1202	32360	SH	DEFINED	01	7160	
SANDERSON FARMS INC 300	COM	800013104	11	300	SH	OTHER	01		
SANDERSON FARMS INC	COM	800013104	2985	80325	SH	DEFINED	05	80325	
SANDISK CORP 4120	COM	80004C101	4928	102166	SH	DEFINED	01	98046	
SANDISK CORP 1400	COM	80004C101	397	8240	SH	OTHER	01	6840	
SANDISK CORP 1380	COM	80004C101	37266	772508	SH	DEFINED	05	771128	
SANDISK CORP	COM	80004C101	2291	47500	SH	DEFINED	08	47500	
SANDISK CORP	COM	80004C101	17149	355500	SH	CALL	DEFINED	08	355500
SANDISK CORP	COM	80004C101	34569	716600	SH	PUT	DEFINED	08	716600
SANDY SPRING BANCORP INC 25	COM	800363103	106	3156	SH	DEFINED	01	3131	
SANDY SPRING BANCORP INC	COM	800363103	245	7259	SH	OTHER	01	7259	
SANDY SPRING BANCORP INC	COM	800363103	343	10175	SH	DEFINED	05	10175	
SANMINA SCI CORP 6655	COM	800907107	328	76348	SH	DEFINED	01	69693	
SANMINA SCI CORP 5000	COM	800907107	35	8205	SH	OTHER	01	3205	
SANMINA SCI CORP	COM	800907107	1155	269316	SH	DEFINED	05	269316	
SANMINA SCI CORP	COM	800907107	1273	296807	SH	DEFINED	08	296807	
SANOFI AVENTIS 25882	SPONSORED AD	80105N105	1970	47418	SH	DEFINED	01	21536	
SANOFI AVENTIS 1295	SPONSORED AD	80105N105	310	7470	SH	OTHER	01	6175	
SAP AKTIENGESELLSCHAFT 54909	SPONSORED AD	803054204	18416	425020	SH	DEFINED	01	370111	
SAP AKTIENGESELLSCHAFT 5000	SPONSORED AD	803054204	835	19275	SH	OTHER	01	14275	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	65173	1504110	SH	DEFINED	05	1504110	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	1716	39600	SH	DEFINED	08	39600	
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	867	20000	SH	CALL	DEFINED	08	20000
SAP AKTIENGESELLSCHAFT	SPONSORED AD	803054204	2167	50000	SH	PUT	DEFINED	08	50000
SARA LEE CORP	COM	803111103	27322	1441809	SH	DEFINED	01	1361744	

80065									
SARA LEE CORP 212803	COM	803111103	17745	936418	SH	OTHER	01		723615
SARA LEE CORP	COM	803111103	267	14100	SH	CALL	DEFINED	01	14100
SARA LEE CORP 150	COM	803111103	17084	901538	SH		DEFINED	05	901388
SARA LEE CORP	COM	803111103	3569	188324	SH		DEFINED	08	188324
SARA LEE CORP 545000	COM	803111103	10328	545000	SH		OTHER	17	
SATYAM COMPUTER SERVICES LTD	ADR	804098101	2	70	SH		DEFINED	01	70
SATYAM COMPUTER SERVICES LTD	ADR	804098101	1360	45000	SH		DEFINED	08	45000
SAUER-DANFOSS INC 2657	COM	804137107	807	40350	SH		DEFINED	01	37693
SAUER-DANFOSS INC 48700	COM	804137107	3586	179275	SH		DEFINED	05	130575
SAUER-DANFOSS INC	COM	804137107	59	2928	SH		DEFINED	08	2928
SAUL CTRS INC 19300	COM	804395101	954	26500	SH		DEFINED	01	7200
SAUL CTRS INC 5200	COM	804395101	187	5200	SH		OTHER	01	
SAUL CTRS INC	COM	804395101	79	2200	SH		DEFINED	08	2200
SAVANNAH BANCORP INC 9982	COM	804748101	1355	39276	SH		DEFINED	01	29294
SAVANNAH BANCORP INC	COM	804748101	937	27158	SH		OTHER	01	27158
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	27	7175	SH		DEFINED	01	7175
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	6	1475	SH		OTHER	01	1475
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	931	246825	SH		DEFINED	05	246825
SAXON CAP INC NEW 3840	COM	80556T106	46	3840	SH		DEFINED	01	
SAXON CAP INC NEW 471 5400	COM	80556T106	70	5871	SH		OTHER	01	
SAXON CAP INC NEW	COM	80556T106	469	39575	SH		DEFINED	05	39575
SAXON CAP INC NEW	COM	80556T106	45	3759	SH		DEFINED	08	3759
SAXON CAP INC NEW	COM	80556T106	15	1279	SH		DEFINED	17	1279
SCANA CORP NEW 1145	COM	80589M102	7439	176118	SH		DEFINED	01	174973
SCANA CORP NEW 10811	COM	80589M102	2331	55183	SH		OTHER	01	44372
SCANA CORP NEW	COM	80589M102	11815	279712	SH		DEFINED	05	279712
SCANA CORP NEW	COM	80589M102	1342	31765	SH		DEFINED	08	31765
SCANSOURCE INC	COM	806037107	6311	129493	SH		DEFINED	01	129493
SCANSOURCE INC	COM	806037107	2009	41225	SH		DEFINED	05	41225
SCANSOURCE INC	COM	806037107	28	571	SH		DEFINED	08	571
SCANSOFT INC 5850	COM	80603P107	31	5850	SH		DEFINED	01	
SCANSOFT INC 896	COM	80603P107	37	7012	SH		OTHER	01	6116
SCANSOFT INC	COM	80603P107	188	35275	SH		DEFINED	05	35275
SCANSOFT INC	COM	80603P107	54	10200	SH		DEFINED	08	10200
SCANSOFT INC	COM	80603P107	5537	1038855	SH		DEFINED		1038855
SCHEIN HENRY INC 880	COM	806407102	1083	25416	SH		DEFINED	01	24536
SCHEIN HENRY INC 550	COM	806407102	61	1430	SH		OTHER	01	880
SCHEIN HENRY INC 10100	COM	806407102	23428	549705	SH		DEFINED	05	539605
SCHEIN HENRY INC	COM	806407102	883	20716	SH		DEFINED	08	20716
SCHERING A G 3067	SPONSORED AD	806585204	7703	121496	SH		DEFINED	01	118429
SCHERING A G	SPONSORED AD	806585204	98	1550	SH		OTHER	01	1550
SCHERING A G	SPONSORED AD	806585204	7877	124240	SH		DEFINED	05	124240
SCHERING PLOUGH CORP 102862	COM	806605101	34056	1617872	SH		DEFINED	01	1515010
SCHERING PLOUGH CORP 376078	COM	806605101	30340	1441340	SH		OTHER	01	1065262
SCHERING PLOUGH CORP 2585	COM	806605101	33937	1612194	SH		DEFINED	05	1609609
SCHERING PLOUGH CORP	COM	806605101	6294	299012	SH		DEFINED	08	299012
SCHERING PLOUGH CORP	COM	806605101	7	350	SH		OTHER	13	350
SCHERING PLOUGH CORP	COM	806605101	388	18421	SH		DEFINED	17	18421
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	2915	53750	SH		DEFINED	01	53750
SCHERING PLOUGH CORP 200	PFD CONV MAN	806605606	22	400	SH		OTHER	01	200
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	14515	267650	SH		DEFINED	05	267650
SCHERING PLOUGH CORP	PFD CONV MAN	806605606	6049	111550	SH		DEFINED	08	111550
SCHLUMBERGER LTD 100381	COM	806857108	111694	1323698	SH		DEFINED	01	1223317
SCHLUMBERGER LTD 191536	COM	806857108	62599	741867	SH		OTHER	01	550331
SCHLUMBERGER LTD 8710	COM	806857108	167418	1984092	SH		DEFINED	05	1975382
SCHLUMBERGER LTD	COM	806857108	9630	114132	SH		DEFINED	08	114132
SCHLUMBERGER LTD	COM	806857108	16471	195200	SH	CALL	DEFINED	08	195200
SCHLUMBERGER LTD	COM	806857108	15610	185000	SH	PUT	DEFINED	08	185000
SCHLUMBERGER LTD	COM	806857108	73	863	SH		DEFINED	17	863

SCHLUMBERGER LTD 265000	COM	806857108	22361	265000	SH	OTHER	17	
SCHLUMBERGER LTD	COM	806857108	8438	100000	SH	CALL	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	8438	100000	SH	PUT	DEFINED	17
SCHLUMBERGER LTD	COM	806857108	269	3189	SH		DEFINED	3189
SCHLUMBERGER LTD	DBCV	1.500% 806857AC2	6	5000	PRN		DEFINED	01
SCHLUMBERGER LTD	DBCV	1.500% 806857AC2	2737	2221000	PRN		DEFINED	08
SCHLUMBERGER LTD	DBCV	2.125% 806857AD0	71	60000	PRN		DEFINED	01
SCHLUMBERGER LTD	DBCV	2.125% 806857AD0	12766	10830000	PRN		DEFINED	05
SCHNITZER STL INDS 300	CL A	806882106	49	1500	SH		DEFINED	01
SCHNITZER STL INDS	CL A	806882106	10	300	SH		OTHER	01
SCHNITZER STL INDS	CL A	806882106	565	17350	SH		DEFINED	05
SCHNITZER STL INDS	CL A	806882106	13	400	SH		DEFINED	08
SCHNITZER STL INDS	CL A	806882106	289	8866	SH		DEFINED	17
SCHOLASTIC CORP 8895	COM	807066105	3737	101100	SH		DEFINED	01
SCHOLASTIC CORP 700	COM	807066105	105	2845	SH		OTHER	01
SCHOLASTIC CORP 104900	COM	807066105	25630	693455	SH		DEFINED	05
SCHOLASTIC CORP	COM	807066105	376	10168	SH		DEFINED	08
SCHOOL SPECIALTY INC	COM	807863105	133	2730	SH		DEFINED	01
SCHOOL SPECIALTY INC 206	COM	807863105	16	329	SH		OTHER	01
SCHOOL SPECIALTY INC	COM	807863105	4167	85425	SH		DEFINED	05
SCHOOL SPECIALTY INC	COM	807863105	56	1150	SH		DEFINED	08
SCHOOL SPECIALTY INC	NOTE	3.750% 807863AE5	12273	10091000	PRN		DEFINED	08
SCHULMAN A INC	COM	808194104	3872	215700	SH		DEFINED	01
SCHULMAN A INC	COM	808194104	1878	104605	SH		OTHER	01
SCHULMAN A INC	COM	808194104	6891	383889	SH		DEFINED	05
SCHULMAN A INC	COM	808194104	23	1300	SH		DEFINED	08
SCHWAB CHARLES CORP NEW 22825	COM	808513105	7143	494988	SH		DEFINED	01
SCHWAB CHARLES CORP NEW 30951	COM	808513105	2180	151102	SH		OTHER	01
SCHWAB CHARLES CORP NEW 450310	COM	808513105	24531	1700012	SH		DEFINED	05
SCHWAB CHARLES CORP NEW	COM	808513105	1556	107824	SH		DEFINED	08
SCHWEITZER-MAUDUIT INTL INC 7871 310	COM	808541106	264	11812	SH		DEFINED	01
SCHWEITZER-MAUDUIT INTL INC 429	COM	808541106	10	429	SH		OTHER	01
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1494	66950	SH		DEFINED	05
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	76	3395	SH		DEFINED	08
SCICLONE PHARMACEUTICALS INC	COM	80862K104	11	2000	SH		DEFINED	01
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1151	204000	SH		DEFINED	08
SCICLONE PHARMACEUTICALS INC	COM	80862K104	1410	250000	SH	PUT	DEFINED	08
SCIENTIFIC ATLANTA INC 13230	COM	808655104	1969	52492	SH		DEFINED	01
SCIENTIFIC ATLANTA INC 3667	COM	808655104	675	17996	SH		OTHER	01
SCIENTIFIC ATLANTA INC	COM	808655104	3159	84209	SH		DEFINED	05
SCIENTIFIC ATLANTA INC	COM	808655104	868	23140	SH		DEFINED	08
SCIENTIFIC ATLANTA INC	COM	808655104	7063	188300	SH	CALL	DEFINED	08
SCIENTIFIC ATLANTA INC	COM	808655104	8001	213300	SH	PUT	DEFINED	08
SCIENTIFIC ATLANTA INC	COM	808655104	75	2000	SH	CALL	DEFINED	17
SCIENTIFIC GAMES CORP 7610	CL A	80874P109	1041	33580	SH		DEFINED	01
SCIENTIFIC GAMES CORP 545	CL A	80874P109	359	11570	SH		OTHER	01
SCIENTIFIC GAMES CORP	CL A	80874P109	24940	804527	SH		DEFINED	05
SCIENTIFIC GAMES CORP	CL A	80874P109	31	1000	SH		DEFINED	08
SCIENTIFIC GAMES CORP	CL A	80874P109	1122	36200	SH	CALL	DEFINED	17
SCIENTIFIC LEARNING CORP	COM	808760102	68	12882	SH		DEFINED	01
SCOTTISH PWR PLC 1554	SPON ADR FIN	81013T705	244	6073	SH		DEFINED	01
SCOTTISH PWR PLC 5526	SPON ADR FIN	81013T705	937	23282	SH		OTHER	01
SCOTTISH PWR PLC	SPON ADR FIN	81013T705	12	300	SH		DEFINED	08
SCOTTS MIRACLE GRO CO 215	CL A	810186106	384	4365	SH		DEFINED	01
SCOTTS MIRACLE GRO CO 200	CL A	810186106	36	415	SH		OTHER	01
SCOTTS MIRACLE GRO CO	CL A	810186106	4695	53390	SH		DEFINED	05
SCOTTS MIRACLE GRO CO	CL A	810186106	605	6885	SH		DEFINED	08
SCRIPPS E W CO OHIO 5409	CL A	811054204	270	5409	SH		DEFINED	01
SCRIPPS E W CO OHIO 225 6591	CL A	811054204	756	15130	SH		OTHER	01
SCRIPPS E W CO OHIO	CL A	811054204	105	2100	SH		DEFINED	08
SCRIPPS E W CO OHIO	CL A	811054204	9	175	SH		DEFINED	13
SCS TRANSN INC	COM	81111T102	63	4000	SH		DEFINED	01
SCS TRANSN INC	COM	81111T102	2	100	SH		OTHER	01
SCS TRANSN INC	COM	81111T102	189	12025	SH		DEFINED	05

SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	106	8230 SH	DEFINED 01	8230
SCUDDER MUN INCOME TR	COM SH BEN I	81118R604	90	7000 SH	OTHER 01	3100
3900						
SEABOARD CORP	COM	811543107	240	175 SH	DEFINED 05	175
SEACHANGE INTL INC	COM	811699107	1285	202100 SH	DEFINED 01	202100
SEACHANGE INTL INC	COM	811699107	9	1400 SH	OTHER 01	1400
SEACHANGE INTL INC	COM	811699107	793	124680 SH	DEFINED 05	124680
SEACOAST BKG CORP FLA	COM	811707306	24	1015 SH	DEFINED 01	1015
SEACOAST BKG CORP FLA	COM	811707306	77	3300 SH	OTHER 01	
3300						
SEACOAST BKG CORP FLA	COM	811707306	140	5975 SH	DEFINED 05	5975
SEACOR HOLDINGS INC	COM	811904101	172	2375 SH	DEFINED 01	2375
SEACOR HOLDINGS INC	COM	811904101	5841	80480 SH	DEFINED 05	80480
SEACOR HOLDINGS INC	COM	811904101	189	2600 SH	DEFINED 08	2600
SEALED AIR CORP NEW	COM	81211K100	3794	79935 SH	DEFINED 01	68640
11295						
SEALED AIR CORP NEW	COM	81211K100	1030	21699 SH	OTHER 01	3135
18564						
SEALED AIR CORP NEW	COM	81211K100	6742	142060 SH	DEFINED 05	142060
SEALED AIR CORP NEW	COM	81211K100	409	8613 SH	DEFINED 08	8613
SEALED AIR CORP NEW	COM	81211K100	4034	85000 SH	CALL DEFINED 08	85000
SEARS HLDGS CORP	COM	812350106	6864	55165 SH	DEFINED 01	55165
SEARS HLDGS CORP	COM	812350106	6759	54322 SH	DEFINED 05	54322
SEARS HLDGS CORP	COM	812350106	32526	261402 SH	DEFINED 08	261402
SEARS HLDGS CORP	COM	812350106	3733	30000 SH	CALL DEFINED 08	30000
SEARS HLDGS CORP	COM	812350106	3091	24838 SH	DEFINED 17	24838
SEATTLE GENETICS INC	COM	812578102	5	1000 SH	DEFINED 01	1000
SEATTLE GENETICS INC	COM	812578102	53	10075 SH	DEFINED 05	10075
SEATTLE GENETICS INC	COM	812578102	5407	1029900 SH	DEFINED	1029900
SELECT SECTOR SPDR TR	SBI MATERIAL	81369Y100	38	1375 SH	DEFINED 01	175
1200						
SELECT SECTOR SPDR TR	SBI MATERIAL	81369Y100	39	1400 SH	OTHER 01	1400
SELECT SECTOR SPDR TR	SBI MATERIAL	81369Y100	9871	358948 SH	DEFINED 08	358948
SELECT SECTOR SPDR TR	SBI HEALTHCA	81369Y209	31	1000 SH	DEFINED 01	
1000						
SELECT SECTOR SPDR TR	SBI HEALTHCA	81369Y209	193	6160 SH	OTHER 01	2560
3600						
SELECT SECTOR SPDR TR	SBI HEALTHCA	81369Y209	8364	266807 SH	DEFINED 08	266807
SELECT SECTOR SPDR TR	SBI CONS STP	81369Y308	51	2210 SH	DEFINED 01	
2210						
SELECT SECTOR SPDR TR	SBI CONS STP	81369Y308	61	2600 SH	OTHER 01	2210
390						
SELECT SECTOR SPDR TR	SBI CONS STP	81369Y308	10770	462650 SH	DEFINED 08	462650
SELECT SECTOR SPDR TR	SBI CONS DIS	81369Y407	120	3700 SH	OTHER 01	
3700						
SELECT SECTOR SPDR TR	SBI CONS DIS	81369Y407	15956	491100 SH	DEFINED 08	491100
SELECT SECTOR SPDR TR	SBI INT-ENER	81369Y506	8	150 SH	DEFINED 01	150
SELECT SECTOR SPDR TR	SBI INT-ENER	81369Y506	185	3450 SH	OTHER 01	3450
SELECT SECTOR SPDR TR	SBI INT-ENER	81369Y506	306863	5717591 SH	DEFINED 08	5717591
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	3391	114884 SH	DEFINED 01	113484
1400						
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	71	2400 SH	OTHER 01	2400
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	249054	8436782 SH	DEFINED 08	8436782
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	3	98 SH	DEFINED 17	98
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	7	247 SH	DEFINED 01	
247						
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	90	3000 SH	OTHER 01	247
2753						
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	20135	667600 SH	DEFINED 08	667600
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	1647	78825 SH	DEFINED 01	73625
5200						
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	135	6450 SH	OTHER 01	6450
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	12876	616086 SH	DEFINED 08	616086
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	1164	34650 SH	DEFINED 01	33450
1200						
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	124	3700 SH	OTHER 01	3700
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	50710	1509232 SH	DEFINED 08	1509232
SELECT SECTOR SPDR TR	SBI INT-UTIL	81369Y886	2016	60000 SH	CALL DEFINED 08	60000
SECURE COMPUTING CORP	COM	813705100	596	52519 SH	DEFINED 01	52519
SECURE COMPUTING CORP	COM	813705100	25	2226 SH	OTHER 01	379
1847						
SECURE COMPUTING CORP	COM	813705100	6602	581691 SH	DEFINED 05	581691
SECURE COMPUTING CORP	COM	813705100	90	7939 SH	DEFINED 08	7939
SECURITY BANK CORP	COM	814047106	7	300 SH	DEFINED 01	300
SECURITY BANK CORP	COM	814047106	75	3000 SH	OTHER 01	
3000						
SECURITY BANK CORP	COM	814047106	183	7350 SH	DEFINED 05	7350
SECURITY BANK CORP	COM	814047106	15	592 SH	DEFINED 08	592
SELECT COMFORT CORP	COM	81616X103	1108	55450 SH	DEFINED 01	12750
42700						
SELECT COMFORT CORP	COM	81616X103	4	200 SH	OTHER 01	
200						
SELECT COMFORT CORP	COM	81616X103	2995	149875 SH	DEFINED 05	149875
SELECT COMFORT CORP	COM	81616X103	125	6253 SH	DEFINED 08	6253
SELECTICA INC	COM	816288104	927	288700 SH	DEFINED 01	261500

27200	SELECTICA INC	COM	816288104	4176	1300900	SH	DEFINED	05	985200	
315700	SELECTIVE INS GROUP INC	COM	816300107	1931	39495	SH	DEFINED	01	39095	
400	SELECTIVE INS GROUP INC	COM	816300107	3209	65625	SH	OTHER	01	46993	
18632	SELECTIVE INS GROUP INC	COM	816300107	12141	248275	SH	DEFINED	05	248275	
	SELECTIVE INS GROUP INC	COM	816300107	198	4046	SH	DEFINED	08	4046	
	SELIGMAN SELECT MUN FD INC	COM	816344105	105	10119	SH	DEFINED	01	10119	
	SELIGMAN SELECT MUN FD INC	COM	816344105	24	2270	SH	OTHER	01	2270	
	SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	757	20500	SH	DEFINED	01	20500	
	SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	41	1100	SH	OTHER	01	1100	
	SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	553805	14992005	SH	DEFINED	08	14992005	
	SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	3251	88000	SH	CALL	DEFINED	08	88000
	SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	15851	429100	SH	PUT	DEFINED	08	429100
	SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	27705	750000	SH	CALL	DEFINED	17	750000
	SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	30542	826800	SH	PUT	DEFINED	17	826800
	SEMTECH CORP	COM	816850101	889	53995	SH	DEFINED	01	52360	
905 730	SEMTECH CORP	COM	816850101	17	1005	SH	OTHER	01		
1005	SEMTECH CORP	COM	816850101	10841	658221	SH	DEFINED	05	658221	
	SEMTECH CORP	COM	816850101	423	25689	SH	DEFINED	08	25689	
	SEMPRA ENERGY	COM	816851109	39052	829832	SH	DEFINED	01	769932	
59900	SEMPRA ENERGY	COM	816851109	9292	197455	SH	OTHER	01	151552	
45903	SEMPRA ENERGY	COM	816851109	73246	1556428	SH	DEFINED	05	1556183	
245	SEMPRA ENERGY	COM	816851109	1793	38103	SH	DEFINED	08	38103	
	SEMPRA ENERGY	COM	816851109	19	400	SH	DEFINED	13	400	
	SEMITOOL INC	COM	816909105	483	60700	SH	DEFINED	01	60700	
	SEMITOOL INC	COM	816909105	6	700	SH	OTHER	01		
700	SEMITOOL INC	COM	816909105	85	10725	SH	DEFINED	05	10725	
	SENIOR HSG PPTYS TR	SH BEN INT	81721M109	28	1484	SH	DEFINED	01	1484	
	SENIOR HSG PPTYS TR	SH BEN INT	81721M109	73	3838	SH	OTHER	01	380	
3458	SENIOR HSG PPTYS TR	SH BEN INT	81721M109	900	47350	SH	DEFINED	05	47350	
	SENIOR HSG PPTYS TR	SH BEN INT	81721M109		23	SH	DEFINED	08	23	
	SENOMYX INC	COM	81724Q107	340	19989	SH	DEFINED	01	19269	
720	SENOMYX INC	COM	81724Q107	3756	220575	SH	DEFINED	05	220575	
	SENSIENT TECHNOLOGIES CORP	COM	81725T100	2650	139825	SH	DEFINED	01	130395	
9430	SENSIENT TECHNOLOGIES CORP	COM	81725T100	83	4380	SH	OTHER	01	3880	
500	SENSIENT TECHNOLOGIES CORP	COM	81725T100	13908	733911	SH	DEFINED	05	651411	
82500	SENSIENT TECHNOLOGIES CORP	COM	81725T100	217	11455	SH	DEFINED	08	11455	
	SEPRACOR INC	COM	817315104	1369	23205	SH	DEFINED	01	22140	
1065	SEPRACOR INC	COM	817315104	169	2865	SH	OTHER	01	2565	
300	SEPRACOR INC	COM	817315104	14526	246251	SH	DEFINED	05	246251	
	SEPRACOR INC	COM	817315104	2969	50333	SH	DEFINED	08	50333	
	SEPRACOR INC	COM	817315104	6654	112800	SH	CALL	DEFINED	08	112800
	SEPRACOR INC	COM	817315104	473	8022	SH	DEFINED	17	8022	
	SEPRACOR INC	COM	817315104	366	6200	SH	CALL	DEFINED	17	6200
	SEPRACOR INC	SDCV 5.000%	817315AL8	305	305000	PRN	DEFINED	01	305000	
	SEPRACOR INC	SDCV 5.000%	817315AL8	19036	19060000	PRN	DEFINED	05	19060000	
	SEPRACOR INC	SDCV 5.000%	817315AL8	210	210000	PRN	DEFINED	08	210000	
	SEQUA CORPORATION	CL A	817320104	50	850	SH	DEFINED	01	775	
75	SEQUA CORPORATION	CL A	817320104	4	75	SH	OTHER	01	75	
	SEQUA CORPORATION	CL A	817320104	1174	19899	SH	DEFINED	05	19899	
	SEQUA CORPORATION	CL A	817320104	99	1670	SH	DEFINED	08	1670	
	SERENA SOFTWARE INC	COM	817492101	826	41440	SH	DEFINED	01	9965	
15340 16135	SERENA SOFTWARE INC	COM	817492101	69	3460	SH	OTHER	01		
3460	SERENA SOFTWARE INC	COM	817492101	4493	225455	SH	DEFINED	05	225455	
	SERENA SOFTWARE INC	COM	817492101	27	1361	SH	DEFINED	08	1361	
	SERENA SOFTWARE INC	NOTE 1.500%	817492AB7	591	579000	PRN	DEFINED	08	579000	
	SEROLOGICALS CORP	COM	817523103	4665	206777	SH	DEFINED	01	198570	
8207	SEROLOGICALS CORP	COM	817523103	10577	468825	SH	DEFINED	05	372125	
96700	SEROLOGICALS CORP	COM	817523103	124	5500	SH	DEFINED	08	5500	
	SERVICE CORP INTL	COM	817565104	11	1300	SH	DEFINED	01	1300	
	SERVICE CORP INTL	COM	817565104	126	15231	SH	OTHER	01	12731	
2500	SERVICE CORP INTL	COM	817565104	22	2700	SH	DEFINED	05	2700	
	SERVICE CORP INTL	COM	817565104	9	1100	SH	DEFINED	08	1100	



SERVICE CORP INTL	COM	817565104	822	99200	SH	DEFINED	17	99200	
SERVICEMASTER CO 12150	COM	81760N109	3396	250792	SH	DEFINED	01	238642	
SERVICEMASTER CO 19217	COM	81760N109	890	65727	SH	OTHER	01	46510	
SERVICEMASTER CO	COM	81760N109	311	23000	SH	DEFINED	05	23000	
SERVICEMASTER CO	COM	81760N109	12	900	SH	DEFINED	08	900	
SHANDA INTERACTIVE ENTMT LTD 475	SPONSORED AD	81941Q203	14	515	SH	DEFINED	01	40	
SHANDA INTERACTIVE ENTMT LTD	SPONSORED AD	81941Q203	3	97	SH	DEFINED	08	97	
SHANDA INTERACTIVE ENTMT LTD	SPONSORED AD	81941Q203	4052	149800	SH	CALL	DEFINED	08	149800
SHANDA INTERACTIVE ENTMT LTD	SPONSORED AD	81941Q203	8104	299600	SH	PUT	DEFINED	08	299600
SHARPER IMAGE CORP	COM	820013100	93	7400	SH	DEFINED	05	7400	
SHARPER IMAGE CORP	COM	820013100	228	18132	SH	DEFINED	08	18132	
SHAW GROUP INC 5690 7207	COM	820280105	4209	170690	SH	DEFINED	01	157793	
SHAW GROUP INC 3710	COM	820280105	91	3710	SH	OTHER	01		
SHAW GROUP INC	COM	820280105	16557	671410	SH	DEFINED	05	671410	
SHAW GROUP INC	COM	820280105	3331	135057	SH	DEFINED	08	135057	
SHAW GROUP INC	COM	820280105	617	25000	SH	PUT	DEFINED	08	25000
SHERWIN WILLIAMS CO 10300	COM	824348106	12367	280628	SH	DEFINED	01	270328	
SHERWIN WILLIAMS CO 11119	COM	824348106	2541	57663	SH	OTHER	01	46544	
SHERWIN WILLIAMS CO 57200	COM	824348106	48672	1104426	SH	DEFINED	05	1047226	
SHERWIN WILLIAMS CO	COM	824348106	941	21351	SH	DEFINED	08	21351	
SHERWIN WILLIAMS CO 200000	COM	824348106	8814	200000	SH	OTHER	17		
SHERWIN WILLIAMS CO	COM	824348106	88	2000	SH	PUT	DEFINED	2000	
SHIRE PHARMACEUTICALS GRP PL 6190	SPONSORED AD	82481R106	1375	37160	SH	DEFINED	01	30970	
SHIRE PHARMACEUTICALS GRP PL 1932	SPONSORED AD	82481R106	216	5839	SH	OTHER	01	3907	
SHIRE PHARMACEUTICALS GRP PL 7870	SPONSORED AD	82481R106	25696	694678	SH	DEFINED	05	686808	
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	3248	87812	SH	DEFINED	08	87812	
SHIRE PHARMACEUTICALS GRP PL	SPONSORED AD	82481R106	2053	55500	SH	CALL	DEFINED	08	55500
SHOPKO STORES INC 16600	COM	824911101	794	31125	SH	DEFINED	01	14525	
SHOPKO STORES INC 250	COM	824911101	6	250	SH	OTHER	01		
SHOPKO STORES INC	COM	824911101	3462	135650	SH	DEFINED	05	135650	
SHOPKO STORES INC	COM	824911101	15	599	SH	DEFINED	08	599	
SHUFFLE MASTER INC 8600	COM	825549108	416	15755	SH	DEFINED	01	7155	
SHUFFLE MASTER INC 175	COM	825549108	5	175	SH	OTHER	01		
SHUFFLE MASTER INC	COM	825549108	3187	120675	SH	DEFINED	05	120675	
SHUFFLE MASTER INC	COM	825549108	129	4900	SH	DEFINED	08	4900	
SHUFFLE MASTER INC	COM	825549108	634	24000	SH	CALL	DEFINED	08	24000
SHURGARD STORAGE CTRS INC 14350	COM	82567D104	1282	22940	SH	DEFINED	01	8590	
SHURGARD STORAGE CTRS INC 1345	COM	82567D104	75	1345	SH	OTHER	01		
SHURGARD STORAGE CTRS INC	COM	82567D104	9167	164075	SH	DEFINED	05	164075	
SHURGARD STORAGE CTRS INC	COM	82567D104	94	1682	SH	DEFINED	08	1682	
SHURGARD STORAGE CTRS INC	COM	82567D104	3260	58348	SH	DEFINED	17	58348	
SIEBEL SYS INC 10965	COM	826170102	803	77737	SH	DEFINED	01	66772	
SIEBEL SYS INC 5025	COM	826170102	264	25595	SH	OTHER	01	20570	
SIEBEL SYS INC	COM	826170102	2805	271576	SH	DEFINED	05	271576	
SIEBEL SYS INC	COM	826170102	6602	639138	SH	DEFINED	08	639138	
SIEBEL SYS INC	COM	826170102	1748	169200	SH	CALL	DEFINED	08	169200
SIEBEL SYS INC	COM	826170102	4958	480000	SH	PUT	DEFINED	08	480000
SIEMENS A G 471	SPONSORED AD	826197501	463	5993	SH	DEFINED	01	5993	
SIEMENS A G 380	SPONSORED AD	826197501	260	3366	SH	OTHER	01	2895	
SIEMENS A G	SPONSORED AD	826197501	5253	67930	SH	DEFINED	05	67550	
SIERRA HEALTH SVCS INC 10200 200	COM	826322109	1136	16490	SH	DEFINED	01	6090	
SIERRA HEALTH SVCS INC 825	COM	826322109	57	825	SH	OTHER	01		
SIERRA HEALTH SVCS INC	COM	826322109	6279	91175	SH	DEFINED	05	91175	
SIERRA HEALTH SVCS INC	COM	826322109	27	390	SH	DEFINED	08	390	
SIERRA HEALTH SVCS INC	DBCV 2.250%	826322AB5	1176	311000	PRN	DEFINED	08	311000	
SIERRA PAC RES NEW 2280	COM	826428104	346	23296	SH	DEFINED	01	21016	
SIERRA PAC RES NEW 982	COM	826428104	51	3462	SH	OTHER	01	2480	
SIERRA PAC RES NEW	COM	826428104	7733	520756	SH	DEFINED	05	520756	
SIERRA PAC RES NEW	COM	826428104	564	38000	SH	DEFINED	08	38000	

SIGMA ALDRICH CORP 10057	COM	826552101	8093	126328	SH	DEFINED 01	116271
SIGMA ALDRICH CORP 169275	COM	826552101	13244	206748	SH	OTHER 01	37473
SIGMA ALDRICH CORP	COM	826552101	2316	36157	SH	DEFINED 05	36157
SIGMA ALDRICH CORP	COM	826552101	850	13265	SH	DEFINED 08	13265
SIFY LTD	SPONSORED AD	82655M107	325	59300	SH	DEFINED 05	59300
SIFY LTD	SPONSORED AD	82655M107	2466	450000	SH	DEFINED 08	450000
SIGMATEL INC 2300	COM	82661W107	50	2461	SH	DEFINED 01	161
SIGMATEL INC	COM	82661W107	49	2405	SH	OTHER 01	2405
SIGMATEL INC	COM	82661W107	2347	115980	SH	DEFINED 05	115980
SIGMATEL INC	COM	82661W107	67	3289	SH	DEFINED 08	3289
SIGNATURE BK NEW YORK N Y 11495	COM	82669G104	310	11495	SH	DEFINED 01	
SIGNATURE BK NEW YORK N Y 370	COM	82669G104	93	3460	SH	OTHER 01	3090
SIGNATURE BK NEW YORK N Y	COM	82669G104	3619	134080	SH	DEFINED 05	134080
SIGNATURE BK NEW YORK N Y	COM	82669G104	145	5376	SH	DEFINED 08	5376
SIGNATURE BK NEW YORK N Y	COM	82669G104	60	2236	SH	DEFINED 17	2236
SILICON LABORATORIES INC 12302	COM	826919102	692	22762	SH	DEFINED 01	10460
SILICON LABORATORIES INC 450	COM	826919102	157	5182	SH	OTHER 01	4732
SILICON LABORATORIES INC 1960	COM	826919102	7615	250565	SH	DEFINED 05	248605
SILICON LABORATORIES INC	COM	826919102	415	13671	SH	DEFINED 08	13671
SILGAN HOLDINGS INC 860	COM	827048109	102	3060	SH	DEFINED 01	2200
SILGAN HOLDINGS INC	COM	827048109	3667	110250	SH	OTHER 01	110250
SILGAN HOLDINGS INC	COM	827048109	251	7550	SH	DEFINED 05	7550
SILGAN HOLDINGS INC	COM	827048109	124	3716	SH	DEFINED 08	3716
SILICON STORAGE TECHNOLOGY I	COM	827057100	2	300	SH	OTHER 01	300
SILICON STORAGE TECHNOLOGY I	COM	827057100	272	50600	SH	DEFINED 05	50600
SILICON STORAGE TECHNOLOGY I	COM	827057100	13	2400	SH	DEFINED 08	2400
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	623	21846	SH	DEFINED 01	21846
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	61	2134	SH	OTHER 01	2134
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	325	11400	SH	DEFINED 05	11400
SIMMONS 1ST NATL CORP	CL A \$1 PAR	828730200	88	3100	SH	DEFINED 08	3100
SIMON PPTY GROUP INC NEW 9600	COM	828806109	2770	37366	SH	DEFINED 01	27766
SIMON PPTY GROUP INC NEW 4240	COM	828806109	1261	17012	SH	OTHER 01	12772
SIMON PPTY GROUP INC NEW	COM	828806109	57672	778086	SH	DEFINED 05	778086
SIMON PPTY GROUP INC NEW	COM	828806109	1994	26901	SH	DEFINED 08	26901
SIMON PPTY GROUP INC NEW	COM	828806109	238	3206	SH	DEFINED 17	3206
SIMON PPTY GROUP INC NEW	PFD CONV I 6	828806802	90	1430	SH	DEFINED 01	1430
SIMON PPTY GROUP INC NEW 463	PFD CONV I 6	828806802	29	463	SH	OTHER 01	
SIMON PPTY GROUP INC NEW	PFD CONV I 6	828806802	189	3000	SH	DEFINED 08	3000
SIMPSON MANUFACTURING CO INC 9400	COM	829073105	595	15200	SH	DEFINED 01	5800
SIMPSON MANUFACTURING CO INC 100	COM	829073105	4	100	SH	OTHER 01	
SIMPSON MANUFACTURING CO INC	COM	829073105	4895	125075	SH	DEFINED 05	125075
SIMPSON MANUFACTURING CO INC	COM	829073105	102	2600	SH	DEFINED 08	2600
SINCLAIR BROADCAST GROUP INC 7350	CL A	829226109	744	83850	SH	DEFINED 01	76500
SINCLAIR BROADCAST GROUP INC 591	CL A	829226109	5	591	SH	OTHER 01	
SINCLAIR BROADCAST GROUP INC 71180	CL A	829226109	3160	356280	SH	DEFINED 05	285100
SINCLAIR BROADCAST GROUP INC	NOTE 4.875%	829226AU3	2707	3029000	PRN	DEFINED 08	3029000
SIRIUS SATELLITE RADIO INC 4000	COM	82966U103	1498	228990	SH	DEFINED 01	224990
SIRIUS SATELLITE RADIO INC 5150	COM	82966U103	414	63250	SH	OTHER 01	58100
SIRIUS SATELLITE RADIO INC	COM	82966U103	51	7800	SH	DEFINED 05	7800
SIRIUS SATELLITE RADIO INC	COM	82966U103	5477	837492	SH	DEFINED 08	837492
SIRIUS SATELLITE RADIO INC	COM	82966U103		73	SH	DEFINED 17	73
SIRIUS SATELLITE RADIO INC	NOTE 2.500%	82966UAC7	35852	22655000	PRN	DEFINED 08	22655000
SIRF TECHNOLOGY HLDGS INC 43690	COM	82967H101	1413	46913	SH	DEFINED 01	3223
SIRF TECHNOLOGY HLDGS INC 635	COM	82967H101	688	22850	SH	OTHER 01	22215
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	19126	634775	SH	DEFINED 05	634775
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	2956	98105	SH	DEFINED 08	98105
SIRF TECHNOLOGY HLDGS INC	COM	82967H101	1190	39497	SH	DEFINED 17	39497
SIRVA INC	COM	82967Y104	4	600	SH	OTHER 01	600
SIRVA INC	COM	82967Y104	73	9800	SH	DEFINED 05	9800
SIRVA INC	COM	82967Y104	52	6989	SH	DEFINED 17	6989
SIX FLAGS INC	COM	83001P109	406	56450	SH	DEFINED 01	56450
SIX FLAGS INC	COM	83001P109	36	5000	SH	OTHER 01	5000
SIX FLAGS INC	COM	83001P109	531	73875	SH	DEFINED 05	73875
SIX FLAGS INC	COM	83001P109	833	115808	SH	DEFINED 08	115808

SIX FLAGS INC	NOTE	4.500%	83001PAJ8	2775	2200000	PRN	DEFINED	08	2200000
SIZELER PPTY INVS INC	COM		830137105	178	14650	SH	DEFINED	05	14650
SIZELER PPTY INVS INC	COM		830137105	205	16848	SH	DEFINED	08	16848
SKECHERS U S A INC	CL A		830566105	2	100	SH	DEFINED	01	100
SKECHERS U S A INC	CL A		830566105	235	14325	SH	DEFINED	05	14325
SKECHERS U S A INC	CL A		830566105	79	4800	SH	DEFINED	08	4800
SKY FINL GROUP INC	COM		83080P103	247	8794	SH	DEFINED	01	8794
SKY FINL GROUP INC	COM		83080P103	31	1115	SH	OTHER	01	15
1100									
SKY FINL GROUP INC	COM		83080P103		15	SH	DEFINED	05	15
SKY FINL GROUP INC	COM		83080P103	69	2469	SH	DEFINED	08	2469
SKYLINE CORP	COM		830830105	34	825	SH	DEFINED	01	825
SKYLINE CORP	COM		830830105	5	125	SH	OTHER	01	100
25									
SKYLINE CORP	COM		830830105	1123	27625	SH	DEFINED	05	27625
SKYLINE CORP	COM		830830105	10	245	SH	DEFINED	08	245
SKYWEST INC	COM		830879102	994	37060	SH	DEFINED	01	19328
17732									
SKYWEST INC	COM		830879102	106	3968	SH	OTHER	01	
3968									
SKYWEST INC	COM		830879102	12584	469195	SH	DEFINED	05	469195
SKYWORKS SOLUTIONS INC	COM		83088M102	931	132691	SH	DEFINED	01	95064
37627									
SKYWORKS SOLUTIONS INC	COM		83088M102	41	5783	SH	OTHER	01	
5783									
SKYWORKS SOLUTIONS INC	COM		83088M102	9437	1344351	SH	DEFINED	05	1344351
SKYWORKS SOLUTIONS INC	COM		83088M102	1	124	SH	DEFINED	08	124
SKYWORKS SOLUTIONS INC	NOTE	4.750%	83088MAB8	312	310000	PRN	DEFINED	01	310000
SKYWORKS SOLUTIONS INC	NOTE	4.750%	83088MAB8	9097	9040000	PRN	DEFINED	05	9040000
SLADES FERRY BANCORP	COM		830896106	92	4900	SH	DEFINED	01	4900
SLADES FERRY BANCORP	COM		830896106	227	12165	SH	OTHER	01	12165
SMART & FINAL INC	COM		831683107	1	100	SH	DEFINED	01	100
SMART & FINAL INC	COM		831683107	137	10550	SH	DEFINED	05	10550
SMART & FINAL INC	COM		831683107	93	7200	SH	DEFINED	08	7200
SMITH A O	COM		831865209	360	12625	SH	DEFINED	01	4825
7800									
SMITH A O	COM		831865209	2400	84225	SH	DEFINED	05	84225
SMITH A O	COM		831865209	86	3000	SH	DEFINED	08	3000
SMITH INTL INC	COM		832110100	10672	320390	SH	DEFINED	01	308260
12130									
SMITH INTL INC	COM		832110100	2594	77862	SH	OTHER	01	74012
3850									
SMITH INTL INC	COM		832110100	24009	720760	SH	DEFINED	05	720760
SMITH INTL INC	COM		832110100	2037	61153	SH	DEFINED	08	61153
SMITHFIELD FOODS INC	COM		832248108	469	15800	SH	DEFINED	01	12315
3485									
SMITHFIELD FOODS INC	COM		832248108	160	5385	SH	OTHER	01	5385
SMITHFIELD FOODS INC	COM		832248108	11191	377040	SH	DEFINED	05	364460
12580									
SMITHFIELD FOODS INC	COM		832248108	648	21820	SH	DEFINED	08	21820
SMITHTOWN BANCORP INC	COM		832449102	414	15442	SH	DEFINED	01	15442
SMITHTOWN BANCORP INC	COM		832449102	57	2127	SH	DEFINED	08	2127
SMUCKER J M CO	COM NEW		832696405	2311	47612	SH	DEFINED	01	40985
6627									
SMUCKER J M CO	COM NEW		832696405	3838	79067	SH	OTHER	01	66426
12641									
SMUCKER J M CO	COM NEW		832696405	6621	136398	SH	DEFINED	05	136398
SMUCKER J M CO	COM NEW		832696405	562	11580	SH	DEFINED	08	11580
SMURFIT-STONE CONTAINER CORP	COM		832727101	502	48419	SH	DEFINED	01	42204
6215									
SMURFIT-STONE CONTAINER CORP	COM		832727101	1057	101985	SH	OTHER	01	56985
45000									
SMURFIT-STONE CONTAINER CORP	COM		832727101	5332	514700	SH	DEFINED	05	512020
2680									
SMURFIT-STONE CONTAINER CORP	COM		832727101	157	15184	SH	DEFINED	08	15184
SMURFIT-STONE CONTAINER CORP	COM		832727101	5	500	SH	DEFINED	13	500
SMURFIT-STONE CONTAINER CORP	PFD CV EX A		832727200	91	4000	SH	DEFINED	01	4000
SMURFIT-STONE CONTAINER CORP	PFD CV EX A		832727200	101	4425	SH	OTHER	01	4425
SMURFIT-STONE CONTAINER CORP	PFD CV EX A		832727200	2190	96000	SH	DEFINED	05	96000
SNAP ON INC	COM		833034101	523	14488	SH	DEFINED	01	373
14115									
SNAP ON INC	COM		833034101	706	19539	SH	OTHER	01	12115
3594 3830									
SNAP ON INC	COM		833034101	6906	191196	SH	DEFINED	05	191196
SNAP ON INC	COM		833034101	688	19058	SH	DEFINED	08	19058
SOFTWARE HOLDERS TR	DEPOSITRY RC		83404B103	65495	1807760	SH	DEFINED	08	1807760
SOHU COM INC	COM		83408W103	26	1500	SH	DEFINED	08	1500
SOHU COM INC	COM		83408W103	257	15000	SH	DEFINED	08	15000
SOHU COM INC	NOTE		83408WAC7	497	560000	PRN	DEFINED	08	560000
SOLECTRON CORP	COM		834182107	577	147623	SH	DEFINED	01	96798
50825									
SOLECTRON CORP	COM		834182107	200	51220	SH	OTHER	01	51220
SOLECTRON CORP	COM		834182107	3099	792482	SH	DEFINED	05	792482
SOLECTRON CORP	COM		834182107	6724	1719807	SH	DEFINED	08	1719807
SOLECTRON CORP	COM		834182107	7	1800	SH	DEFINED	13	1800

SOLECTRON CORP	NOTE 0.500%	834182AT4	4657	6209000	PRN	DEFINED 08	6209000
SOMANETICS CORP	COM NEW	834445405	25	1000	SH	DEFINED 01	1000
SOMANETICS CORP	COM NEW	834445405	2017	80680	SH	DEFINED 05	80680
SOMANETICS CORP	COM NEW	834445405	30	1198	SH	DEFINED 08	1198
SONIC CORP	COM	835451105	833	30460	SH	DEFINED 01	12260
17300 900							
SONIC CORP	COM	835451105	25	900	SH	OTHER 01	
900							
SONIC CORP	COM	835451105	5737	209762	SH	DEFINED 05	209762
SONIC CORP	COM	835451105	25	900	SH	DEFINED 08	900
SONIC AUTOMOTIVE INC	CL A	83545G102	1088	48974	SH	DEFINED 01	16629
29585 2760							
SONIC AUTOMOTIVE INC	CL A	83545G102	43	1915	SH	OTHER 01	
1915							
SONIC AUTOMOTIVE INC	CL A	83545G102	3211	144500	SH	DEFINED 05	144500
SONIC AUTOMOTIVE INC	CL A	83545G102	418	18800	SH	DEFINED 08	18800
SONIC SOLUTIONS	COM	835460106	2179	101350	SH	DEFINED 01	73150
28200							
SONIC SOLUTIONS	COM	835460106	412	19150	SH	OTHER 01	19050
100							
SONIC SOLUTIONS	COM	835460106	12369	575300	SH	DEFINED 05	460800
114500							
SONIC SOLUTIONS	COM	835460106	133	6200	SH	DEFINED 08	6200
SONICWALL INC	COM	835470105	65	10200	SH	DEFINED 01	
10200							
SONICWALL INC	COM	835470105	100	15745	SH	OTHER 01	11235
4510							
SONICWALL INC	COM	835470105	1971	310325	SH	DEFINED 05	310325
SONICWALL INC	COM	835470105	1	90	SH	DEFINED 08	90
SONICWALL INC	COM	835470105	600	94500	SH	DEFINED 17	94500
SONOCO PRODS CO	COM	835495102	30313	1109978	SH	DEFINED 01	1092193
17785							
SONOCO PRODS CO	COM	835495102	791	28950	SH	OTHER 01	22610
6340							
SONOCO PRODS CO	COM	835495102	6300	230670	SH	DEFINED 05	230670
SONOCO PRODS CO	COM	835495102	598	21902	SH	DEFINED 08	21902
SONOSITE INC	COM	83568G104	420	14136	SH	DEFINED 01	14136
SONOSITE INC	COM	83568G104	306	10300	SH	OTHER 01	10300
SONOSITE INC	COM	83568G104	1854	62475	SH	DEFINED 05	62475
SONOSITE INC	COM	83568G104	30	1000	SH	DEFINED 08	1000
SONTRA MEDICAL CORP	COM	83568W109	3	2500	SH	DEFINED 01	2500
SONTRA MEDICAL CORP	COM	83568W109	40	35000	SH	OTHER 01	35000
SONUS PHARMACEUTICALS INC	COM	835692104	43	10000	SH	DEFINED 01	10000
SONUS PHARMACEUTICALS INC	COM	835692104	976	229578	SH	DEFINED 08	229578
SONY CORP	ADR NEW	835699307	4754	143231	SH	DEFINED 01	133422
9809							
SONY CORP	ADR NEW	835699307	3138	94558	SH	OTHER 01	84440
10118							
SONY CORP	ADR NEW	835699307	8595	258950	SH	DEFINED 05	257650
1300							
SOTHEBYS HLDGS INC	CL A	835898107	91	5450	SH	DEFINED 01	5000
450							
SOTHEBYS HLDGS INC	CL A	835898107	9	556	SH	OTHER 01	450
106							
SOTHEBYS HLDGS INC	CL A	835898107	1742	104162	SH	DEFINED 05	104162
SOTHEBYS HLDGS INC	CL A	835898107	15220	910300	SH	DEFINED 08	910300
SONUS NETWORKS INC	COM	835916107	87	15000	SH	DEFINED 01	
15000							
SONUS NETWORKS INC	COM	835916107	252	43500	SH	OTHER 01	21000
22500							
SOUND FED BANCORP INC	COM	83607V104	64	3850	SH	DEFINED 05	3850
SOUND FED BANCORP INC	COM	83607V104	1844	110366	SH	DEFINED 08	110366
SOURCE INTERLINK COS INC	COM NEW	836151209	14	1233	SH	DEFINED 01	1233
SOURCE INTERLINK COS INC	COM NEW	836151209	240	21675	SH	DEFINED 05	21675
SOURCE INTERLINK COS INC	COM NEW	836151209	31	2800	SH	DEFINED 08	2800
SOURCECORP	COM	836167106	168	7850	SH	DEFINED 01	7180
670							
SOURCECORP	COM	836167106	41	1930	SH	OTHER 01	
1930							
SOURCECORP	COM	836167106	4569	213110	SH	DEFINED 05	213110
SOUTH FINL GROUP INC	COM	837841105	3292	122667	SH	DEFINED 01	110150
12517							
SOUTH FINL GROUP INC	COM	837841105	9	329	SH	OTHER 01	
329							
SOUTH FINL GROUP INC	COM	837841105	13837	515539	SH	DEFINED 05	515539
SOUTH FINL GROUP INC	COM	837841105	417	15554	SH	DEFINED 08	15554
SOUTH JERSEY INDS INC	COM	838518108	1872	64258	SH	DEFINED 01	51625
12633							
SOUTH JERSEY INDS INC	COM	838518108	35	1200	SH	OTHER 01	1200
SOUTH JERSEY INDS INC	COM	838518108	9703	332963	SH	DEFINED 05	246319
86644							
SOUTH STR FINL CORP	COM	840468102	266	28400	SH	DEFINED 01	28400
SOUTHERN CO	COM	842587107	450583	12600201	SH	DEFINED 01	12531502
68699							
SOUTHERN CO	COM	842587107	47996	1342178	SH	OTHER 01	730692

611486							
SOUTHERN CO	COM	842587107	36669	1025410	SH	DEFINED 05	1025410
SOUTHERN CO	COM	842587107	3248	90819	SH	DEFINED 08	90819
SOUTHERN CO	COM	842587107	3	89	SH	OTHER 13	89
SOUTHERN PERU COPPER CORP	COM	843611104	22	400	SH	DEFINED 01	400
SOUTHERN PERU COPPER CORP	COM	843611104	34	600	SH	DEFINED 05	600
SOUTHERN PERU COPPER CORP	COM	843611104	5485	98022	SH	DEFINED 08	98022
SOUTHERN PERU COPPER CORP	COM	843611104	834	14900	SH	DEFINED 17	14900
SOUTHERN UN CO NEW	COM	844030106	1008	39107	SH	DEFINED 01	32587
6520							
SOUTHERN UN CO NEW	COM	844030106	432	16780	SH	OTHER 01	
16780							
SOUTHERN UN CO NEW	COM	844030106	8707	337890	SH	DEFINED 05	337890
SOUTHERN UN CO NEW	COM	844030106	4183	162319	SH	DEFINED 08	162319
SOUTHERN UN CO NEW	COM	844030106	822	31890	SH	DEFINED 17	31890
SOUTHWEST AIRLS CO	COM	844741108	15382	1035858	SH	DEFINED 01	986178
49680							
SOUTHWEST AIRLS CO	COM	844741108	6272	422346	SH	OTHER 01	280808
141538							
SOUTHWEST AIRLS CO	COM	844741108	23453	1579340	SH	DEFINED 05	1577200
2140							
SOUTHWEST AIRLS CO	COM	844741108	1229	82772	SH	DEFINED 08	82772
SOUTHWEST BANCORP INC OKLA	COM	844767103	1	54	SH	DEFINED 01	54
SOUTHWEST BANCORP INC OKLA	COM	844767103	237	10800	SH	DEFINED 05	10800
SOUTHWEST BANCORP INC OKLA	COM	844767103	48	2207	SH	DEFINED 08	2207
SOUTHWEST GAS CORP	COM	844895102	3633	132644	SH	DEFINED 01	106394
16300 9950							
SOUTHWEST GAS CORP	COM	844895102	71	2600	SH	OTHER 01	
2600							
SOUTHWEST GAS CORP	COM	844895102	17598	642500	SH	DEFINED 05	514100
128400							
SOUTHWEST WTR CO	COM	845331107	5	379	SH	OTHER 01	279
100							
SOUTHWEST WTR CO	COM	845331107	224	15450	SH	DEFINED 05	15450
SOUTHWEST WTR CO	COM	845331107	64	4400	SH	DEFINED 08	4400
SOUTHWESTERN ENERGY CO	COM	845467109	6778	92341	SH	DEFINED 01	83821
8520							
SOUTHWESTERN ENERGY CO	COM	845467109	1260	17163	SH	OTHER 01	263
16900							
SOUTHWESTERN ENERGY CO	COM	845467109	52209	711290	SH	DEFINED 05	670090
41200							
SOUTHWESTERN ENERGY CO	COM	845467109	371	5050	SH	DEFINED 08	5050
SOUTHWESTERN ENERGY CO	COM	845467109	1468	20000	SH PUT	DEFINED 08	20000
SOVEREIGN BANCORP INC	COM	845905108	5305	240682	SH	DEFINED 01	228447
12235							
SOVEREIGN BANCORP INC	COM	845905108	3214	145828	SH	OTHER 01	144553
1275							
SOVEREIGN BANCORP INC	COM	845905108	37033	1680284	SH	DEFINED 05	1680284
SOVEREIGN BANCORP INC	COM	845905108	989	44894	SH	DEFINED 08	44894
SOVEREIGN BANCORP INC	COM	845905108	68	3100	SH PUT	DEFINED 08	3100
SOVEREIGN BANCORP INC	COM	845905108	534	24224	SH	DEFINED 17	24224
SOVRAN SELF STORAGE INC	COM	84610H108	363	7406	SH	DEFINED 01	3673
3533 200							
SOVRAN SELF STORAGE INC	COM	84610H108	15	300	SH	OTHER 01	
300							
SOVRAN SELF STORAGE INC	COM	84610H108	3292	67262	SH	DEFINED 05	67262
SOVRAN SELF STORAGE INC	COM	84610H108	24	500	SH	DEFINED 08	500
SPAIN FD	COM	846330108	40	3000	SH	DEFINED 01	3000
SPAIN FD	COM	846330108	265	20050	SH	OTHER 01	20050
SPARTECH CORP	COM NEW	847220209	2867	146735	SH	DEFINED 01	131335
15400							
SPARTECH CORP	COM NEW	847220209	13930	712900	SH	DEFINED 05	552700
160200							
SPARTECH CORP	COM NEW	847220209	47	2400	SH	DEFINED 08	2400
SPECTRALINK CORP	COM	847580107	296	23182	SH	DEFINED 01	22357
825							
SPECTRALINK CORP	COM	847580107	3520	276068	SH	DEFINED 05	276068
SPECTRALINK CORP	COM	847580107	6	500	SH	DEFINED 08	500
SPECTRUM BRANDS INC	COM	84762L105	8701	369475	SH	DEFINED 05	369475
SPECTRUM BRANDS INC	COM	84762L105	31	1300	SH	DEFINED 08	1300
SPECTRUM BRANDS INC	COM	84762L105	21028	892905	SH	DEFINED	892905
SPEEDWAY MOTORSPORTS INC	COM	847788106	37	1020	SH	DEFINED 01	1020
SPEEDWAY MOTORSPORTS INC	COM	847788106	353	9725	SH	DEFINED 05	9725
SPEEDWAY MOTORSPORTS INC	COM	847788106	105	2900	SH	DEFINED 08	2900
SPHERION CORP	COM	848420105	2362	310724	SH	DEFINED 01	234901
59273 16550							
SPHERION CORP	COM	848420105	8287	1090446	SH	DEFINED 05	852546
237900							
SPHERION CORP	COM	848420105		19	SH	DEFINED 08	19
SPINNAKER EXPL CO	COM	84855W109	580	8967	SH	DEFINED 01	5091
3876							
SPINNAKER EXPL CO	COM	84855W109	8	124	SH	OTHER 01	
124							
SPINNAKER EXPL CO	COM	84855W109	6999	108200	SH	DEFINED 05	108200
SPINNAKER EXPL CO	COM	84855W109	66	1015	SH	DEFINED 08	1015

SPIRIT FIN CORP	COM	848568309	45	4000 SH	DEFINED	01	4000	
SPIRIT FIN CORP	COM	848568309	604	53650 SH	DEFINED	05	53650	
SPIRIT FIN CORP	COM	848568309	34	2990 SH	DEFINED	08	2990	
SPIRIT FIN CORP	COM	848568309	1463	130000 SH	OTHER	17		
130000								
SPORTS AUTH INC NEW	COM	84917U109	2244	76239 SH	DEFINED	01	66430	
9809								
SPORTS AUTH INC NEW	COM	84917U109	95	3231 SH	OTHER	01	2780	
451								
SPORTS AUTH INC NEW	COM	84917U109	10561	358736 SH	DEFINED	05	273458	
85278								
SPORTS AUTH INC NEW	COM	84917U109	3974	135000 SH	PUT	DEFINED	08	135000
SPRINT NEXTEL CORP	COM FON	852061100	26911	1131655 SH	DEFINED	01	1078322	
53333								
SPRINT NEXTEL CORP	COM FON	852061100	10777	453201 SH	OTHER	01	151066	
302135								
SPRINT NEXTEL CORP	COM FON	852061100	1784	75000 SH	PUT	DEFINED	01	75000
SPRINT NEXTEL CORP	COM FON	852061100	95821	4029483 SH	DEFINED	05	2976053	
1053430								
SPRINT NEXTEL CORP	COM FON	852061100	34816	1464091 SH	DEFINED	08	1464091	
SPRINT NEXTEL CORP	COM FON	852061100	17716	745000 SH	CALL	DEFINED	08	745000
SPRINT NEXTEL CORP	COM FON	852061100	12413	522000 SH	PUT	DEFINED	08	522000
SPRINT NEXTEL CORP	COM FON	852061100	12	500 SH	DEFINED	13	500	
SPRINT NEXTEL CORP	COM FON	852061100	1470	61798 SH	DEFINED	17	61798	
SS&C TECHNOLOGIES INC	COM	85227Q100	73	2000 SH	DEFINED	01	2000	
SS&C TECHNOLOGIES INC	COM	85227Q100	2028	55350 SH	DEFINED	05	55350	
SS&C TECHNOLOGIES INC	COM	85227Q100	99	2700 SH	DEFINED	08	2700	
STAAR SURGICAL CO	COM PAR \$0.0	852312305	942	171250 SH	DEFINED	01	157200	
14050								
STAAR SURGICAL CO	COM PAR \$0.0	852312305	4853	882350 SH	DEFINED	05	704550	
177800								
STAAR SURGICAL CO	COM PAR \$0.0	852312305	2	400 SH	DEFINED	08	400	
STAGE STORES INC	COM NEW	85254C305	2785	103639 SH	DEFINED	01	81639	
13500 8500								
STAGE STORES INC	COM NEW	85254C305	16759	623699 SH	DEFINED	05	520650	
103049								
STAGE STORES INC	COM NEW	85254C305	83	3077 SH	DEFINED	08	3077	
STANCORP FINL GROUP INC	COM	852891100	421	5002 SH	DEFINED	01	3907	
1095								
STANCORP FINL GROUP INC	COM	852891100	75	885 SH	OTHER	01	785	
100								
STANCORP FINL GROUP INC	COM	852891100	5431	64499 SH	DEFINED	05	64499	
STANCORP FINL GROUP INC	COM	852891100	884	10503 SH	DEFINED	08	10503	
STANCORP FINL GROUP INC	COM	852891100	497	5905 SH	DEFINED	17	5905	
STANDARD MICROSYSTEMS CORP	COM	853626109	251	8394 SH	DEFINED	01	8394	
STANDARD MICROSYSTEMS CORP	COM	853626109	109	3645 SH	OTHER	01	3220	
425								
STANDARD MICROSYSTEMS CORP	COM	853626109	9822	328395 SH	DEFINED	05	328395	
STANDARD MICROSYSTEMS CORP	COM	853626109	108	3625 SH	DEFINED	08	3625	
STANDARD MTR PRODS INC	COM	853666105	12	1500 SH	DEFINED	01	1500	
STANDARD MTR PRODS INC	COM	853666105	434	53500 SH	DEFINED	05	53500	
STANDARD MTR PRODS INC	COM	853666105	14	1750 SH	DEFINED	08	1750	
STANDARD PAC CORP NEW	COM	85375C101	2051	49420 SH	DEFINED	01	14920	
34500								
STANDARD PAC CORP NEW	COM	85375C101	12	300 SH	OTHER	01		
300								
STANDARD PAC CORP NEW	COM	85375C101	10301	248150 SH	DEFINED	05	248150	
STANDARD PAC CORP NEW	COM	85375C101	345	8300 SH	DEFINED	08	8300	
STANDARD PAC CORP NEW	COM	85375C101	685	16500 SH	PUT	DEFINED	08	16500
STANDARD REGISTER CO	COM	853887107	76	5115 SH	DEFINED	01	1985	
3130								
STANDARD REGISTER CO	COM	853887107	17	1125 SH	OTHER	01		
1125								
STANDARD REGISTER CO	COM	853887107	875	58544 SH	DEFINED	05	58544	
STANDEX INTL CORP	COM	854231107	161	6112 SH	DEFINED	01	3472	
2340 300								
STANDEX INTL CORP	COM	854231107	71	2685 SH	OTHER	01		
2685								
STANDEX INTL CORP	COM	854231107	1313	49875 SH	DEFINED	05	49875	
STANLEY FURNITURE INC	COM NEW	854305208	5	180 SH	DEFINED	01	180	
STANLEY FURNITURE INC	COM NEW	854305208	248	9475 SH	DEFINED	05	9475	
STANLEY FURNITURE INC	COM NEW	854305208	118	4500 SH	DEFINED	08	4500	
STANLEY WKS	COM	854616109	9838	210763 SH	DEFINED	01	164260	
46503								
STANLEY WKS	COM	854616109	4132	88508 SH	OTHER	01	88408	
100								
STANLEY WKS	COM	854616109	2935	62877 SH	DEFINED	05	62877	
STANLEY WKS	COM	854616109	976	20901 SH	DEFINED	08	20901	
STAPLES INC	COM	855030102	167646	7863312 SH	DEFINED	01	7598831	
264481								
STAPLES INC	COM	855030102	34296	1608636 SH	OTHER	01	1367476	
241160								
STAPLES INC	COM	855030102	86681	4065703 SH	DEFINED	05	3972366	
93337								
STAPLES INC	COM	855030102	2956	138637 SH	DEFINED	08	138637	

STAPLES INC	COM	855030102	533	25000	SH	CALL	DEFINED	08	25000
STAPLES INC	COM	855030102	50	2330	SH		DEFINED	13	1820
510									
STARBUCKS CORP	COM	855244109	17071	340747	SH		DEFINED	01	280151
60596									
STARBUCKS CORP	COM	855244109	4670	93207	SH		OTHER	01	56020
37187									
STARBUCKS CORP	COM	855244109	22194	442986	SH		DEFINED	05	442986
STARBUCKS CORP	COM	855244109	2620	52302	SH		DEFINED	08	52302
STARBUCKS CORP	COM	855244109	35516	708900	SH	CALL	DEFINED	08	708900
STARBUCKS CORP	COM	855244109	2255	45000	SH	PUT	DEFINED	08	45000
STARBUCKS CORP	COM	855244109	6	125	SH		DEFINED	13	125
STARRETT L S CO	CL A	855668109	1165	63624	SH		DEFINED	01	63624
STARTEK INC	COM	85569C107	1918	145300	SH		DEFINED	01	113522
20300 11478									
STARTEK INC	COM	85569C107	9197	696725	SH		DEFINED	05	557125
139600									
STARTEK INC	COM	85569C107	41	3100	SH		DEFINED	08	3100
STATE AUTO FINL CORP	COM	855707105	351	11100	SH		DEFINED	05	11100
STATE AUTO FINL CORP	COM	855707105	142	4490	SH		DEFINED	08	4490
STATE BANCORP INC N.Y	COM	855716106	266	14860	SH		DEFINED	01	14860
STATE BANCORP INC N.Y	COM	855716106	132	7380	SH		DEFINED	05	7380
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	16586	290114	SH		DEFINED	01	252084
38030									
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3562	62307	SH		OTHER	01	43030
19277									
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	140154	2451523	SH		DEFINED	05	2445748
5775									
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	1862	32574	SH		DEFINED	08	32574
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3716	65000	SH	CALL	DEFINED	08	65000
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	7146	125000	SH	PUT	DEFINED	08	125000
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	3532	61774	SH		DEFINED	17	61774
STARWOOD HOTELS&RESORTS WRLD	PAIRED CTF	85590A203	520	9100	SH	PUT	DEFINED	17	9100
STARWOOD HOTELS&RESORTS WRLD	NOTE 3.500%	85590AAJ3	3775	3209000	PRN		DEFINED	08	3209000
STATE STR CORP	COM	857477103	20391	416833	SH		DEFINED	01	398878
17955									
STATE STR CORP	COM	857477103	17515	358033	SH		OTHER	01	325355
32678									
STATE STR CORP	COM	857477103	47294	966752	SH		DEFINED	05	966752
STATE STR CORP	COM	857477103	1592	32538	SH		DEFINED	08	32538
STATE STR CORP	COM	857477103	24	500	SH	PUT	DEFINED	08	500
STATION CASINOS INC	COM	857689103	83	1253	SH		DEFINED	01	
1253									
STATION CASINOS INC	COM	857689103	458	6900	SH		OTHER	01	1553
700 4647									
STATION CASINOS INC	COM	857689103	7	100	SH		DEFINED	05	100
STATION CASINOS INC	COM	857689103	1433	21600	SH		DEFINED	08	21600
STATION CASINOS INC	COM	857689103	3232	48700	SH	PUT	DEFINED	08	48700
STATION CASINOS INC	COM	857689103	1617	24371	SH		DEFINED	17	24371
STEAK N SHAKE CO	COM	857873103	1450	79900	SH		DEFINED	01	71315
700 7885									
STEAK N SHAKE CO	COM	857873103	7715	425075	SH		DEFINED	05	314675
110400									
STEAK N SHAKE CO	COM	857873103	3	171	SH		DEFINED	08	171
STEEL DYNAMICS INC	COM	858119100	376	11084	SH		DEFINED	01	10709
375									
STEEL DYNAMICS INC	COM	858119100	14	425	SH		OTHER	01	375
50									
STEEL DYNAMICS INC	COM	858119100	6460	190225	SH		DEFINED	05	190225
STEEL DYNAMICS INC	COM	858119100	2045	60212	SH		DEFINED	08	60212
STEEL DYNAMICS INC	COM	858119100	4415	130000	SH	PUT	DEFINED	08	130000
STEEL DYNAMICS INC	COM	858119100	58	1700	SH	CALL	DEFINED	17	1700
STEEL TECHNOLOGIES INC	COM	858147101	34	1300	SH		DEFINED	01	1300
STEEL TECHNOLOGIES INC	COM	858147101	7	275	SH		OTHER	01	
275									
STEEL TECHNOLOGIES INC	COM	858147101	1034	39875	SH		DEFINED	05	39875
STEELCASE INC	CL A	858155203	96	6661	SH		DEFINED	01	6661
STEELCASE INC	CL A	858155203	1737	120100	SH		DEFINED	05	120100
STEELCASE INC	CL A	858155203	137	9502	SH		DEFINED	08	9502
STEIN MART INC	COM	858375108	456	22480	SH		DEFINED	01	6880
15600									
STEIN MART INC	COM	858375108	5	225	SH		OTHER	01	
225									
STEIN MART INC	COM	858375108	2031	100050	SH		DEFINED	05	100050
STEIN MART INC	COM	858375108	91	4500	SH		DEFINED	08	4500
STEINWAY MUSICAL INSTRS INC	COM	858495104	1751	66450	SH		DEFINED	01	60250
6200									
STEINWAY MUSICAL INSTRS INC	COM	858495104	8923	338650	SH		DEFINED	05	261850
76800									
STEINWAY MUSICAL INSTRS INC	COM	858495104	49	1871	SH		DEFINED	08	1871
STELLENT INC	COM	85856W105	1	70	SH		DEFINED	01	70
STELLENT INC	COM	85856W105	1	90	SH		OTHER	01	90
STELLENT INC	COM	85856W105	99	11500	SH		DEFINED	05	11500
STELLENT INC	COM	85856W105		34	SH		DEFINED	08	34
STEPAN CO	COM	858586100	63	2500	SH		DEFINED	01	2500

STEPAN CO	COM	858586100	45	1800 SH	OTHER	01	1800
STEPAN CO	COM	858586100	3607	143935 SH	DEFINED	05	143935
STEPAN CO	COM	858586100	2	60 SH	DEFINED	08	60
STERLING BANCSHARES INC 5100 1700	COM	858907108	567	38550 SH	DEFINED	01	31750
STERLING BANCSHARES INC 5600	COM	858907108	82	5600 SH	OTHER	01	
STERLING BANCSHARES INC	COM	858907108	9351	636110 SH	DEFINED	05	636110
STERLING BANCSHARES INC	COM	858907108	6	429 SH	DEFINED	08	429
STERICYCLE INC 735	COM	858912108	367	6425 SH	DEFINED	01	5690
STERICYCLE INC 250	COM	858912108	249	4355 SH	OTHER	01	4105
STERICYCLE INC	COM	858912108	5921	103600 SH	DEFINED	05	103600
STERICYCLE INC	COM	858912108	655	11462 SH	DEFINED	08	11462
STERICYCLE INC	COM	858912108	299	5236 SH	DEFINED		5236
STERIS CORP 3090	COM	859152100	530	22270 SH	DEFINED	01	19180
STERIS CORP 900	COM	859152100	197	8290 SH	OTHER	01	7390
STERIS CORP	COM	859152100	12969	545160 SH	DEFINED	05	545160
STERIS CORP	COM	859152100	306	12868 SH	DEFINED	08	12868
STERLING BANCORP	COM	859158107	1	61 SH	DEFINED	01	61
STERLING BANCORP	COM	859158107	273	12125 SH	DEFINED	05	12125
STERLING BANCORP	COM	859158107	88	3907 SH	DEFINED	08	3907
STERLING FINL CORP	COM	859317109	409	20275 SH	DEFINED	05	20275
STERLING FINL CORP WASH 7410	COM	859319105	382	16935 SH	DEFINED	01	9525
STERLING FINL CORP WASH 3390	COM	859319105	76	3390 SH	OTHER	01	
STERLING FINL CORP WASH	COM	859319105	6249	277136 SH	DEFINED	05	277136
STERLING FINL CORP WASH	COM	859319105	56	2500 SH	DEFINED	08	2500
STEWART & STEVENSON SVCS INC 25900 800	COM	860342104	899	37675 SH	DEFINED	01	10975
STEWART & STEVENSON SVCS INC	COM	860342104	2855	119700 SH	DEFINED	05	119700
STEWART & STEVENSON SVCS INC	COM	860342104	23	979 SH	DEFINED	08	979
STEWART ENTERPRISES INC	CL A	860370105	63	9500 SH	DEFINED	01	9500
STEWART ENTERPRISES INC	CL A	860370105	2319	349839 SH	DEFINED	05	349839
STEWART ENTERPRISES INC	CL A	860370105	27	4100 SH	DEFINED	08	4100
STEWART INFORMATION SVCS COR 6300	COM	860372101	627	12252 SH	DEFINED	01	5952
STEWART INFORMATION SVCS COR 100	COM	860372101	5	100 SH	OTHER	01	
STEWART INFORMATION SVCS COR	COM	860372101	3955	77250 SH	DEFINED	05	77250
STEWART INFORMATION SVCS COR	COM	860372101	164	3200 SH	DEFINED	08	3200
STIFEL FINL CORP	COM	860630102	240	6675 SH	DEFINED	05	6675
STIFEL FINL CORP	COM	860630102	45	1251 SH	DEFINED	08	1251
STILLWATER MNG CO	COM	86074Q102	40	4358 SH	DEFINED	01	4358
STILLWATER MNG CO	COM	86074Q102	3	349 SH	OTHER	01	349
STILLWATER MNG CO	COM	86074Q102	296	32325 SH	DEFINED	05	32325
STILLWATER MNG CO	COM	86074Q102	1	106 SH	DEFINED	08	106
STOCKERYALE INC	COM NEW	86126T203	46	41866 SH	DEFINED	01	41866
STONE ENERGY CORP 9400 400	COM	861642106	1349	22100 SH	DEFINED	01	12300
STONE ENERGY CORP 1875	COM	861642106	114	1875 SH	OTHER	01	
STONE ENERGY CORP	COM	861642106	15793	258740 SH	DEFINED	05	258740
STONE ENERGY CORP	COM	861642106	912	14934 SH	DEFINED	08	14934
STORA ENSO CORP 2150	SPON ADR REP	86210M106	334	24132 SH	DEFINED	01	21982
STORA ENSO CORP 21059	SPON ADR REP	86210M106	1074	77671 SH	OTHER	01	56612
STRATASYS INC 11800	COM	862685104	415	13980 SH	DEFINED	01	2180
STRATASYS INC 510	COM	862685104	430	14480 SH	OTHER	01	13970
STRATASYS INC	COM	862685104	7461	251210 SH	DEFINED	05	251210
STRATEGIC DIAGNOSTICS INC	COM	862700101	4	1000 SH	OTHER	01	1000
STRATEGIC DIAGNOSTICS INC	COM	862700101	2678	653200 SH	DEFINED	05	653200
STRATEGIC GLOBAL INCOME FD 318	COM	862719101	4	318 SH	DEFINED	01	
STRATEGIC GLOBAL INCOME FD 250	COM	862719101	220	18000 SH	OTHER	01	17750
STRATEGIC HOTEL CAP INC 757	COM	86272T106	385	21065 SH	DEFINED	01	20308
STRATEGIC HOTEL CAP INC	COM	86272T106	4835	264803 SH	DEFINED	05	264803
STRATEGIC HOTEL CAP INC	COM	86272T106	66	3600 SH	DEFINED	08	3600
STRAYER ED INC 2840	COM	863236105	268	2840 SH	DEFINED	01	
STRAYER ED INC 100 1460	COM	863236105	455	4810 SH	OTHER	01	3250
STRAYER ED INC	COM	863236105	2844	30090 SH	DEFINED	05	30090
STRAYER ED INC	COM	863236105	113	1200 SH	DEFINED	08	1200
STREETTRACKS GOLD TR 100	GOLD SHS	863307104	3553	76090 SH	DEFINED	01	75990



STREETTRACKS GOLD TR	GOLD SHS	863307104	56	1200	SH	OTHER	01	1200
STREETTRACKS SER TR 9138	WILSHIRE REI	86330E604	1457	21660	SH	DEFINED	01	12522
STREETTRACKS SER TR	WILSHIRE REI	86330E604	893	13278	SH	OTHER	01	13278
STRIDE RITE CORP	COM	863314100	293	22825	SH	DEFINED	01	22825
STRIDE RITE CORP 150	COM	863314100	1061	82750	SH	OTHER	01	82600
STRIDE RITE CORP	COM	863314100	5148	401565	SH	DEFINED	05	401565
STRIDE RITE CORP	COM	863314100	119	9312	SH	DEFINED	08	9312
STRYKER CORP 38135	COM	863667101	9792	198102	SH	DEFINED	01	159967
STRYKER CORP 13550	COM	863667101	8302	167958	SH	OTHER	01	154408
STRYKER CORP	COM	863667101	8738	176770	SH	DEFINED	05	176770
STRYKER CORP	COM	863667101	2687	54358	SH	DEFINED	08	54358
STRYKER CORP	COM	863667101	4330	87600	SH	PUT	DEFINED	08
STURM RUGER & CO INC 600	COM	864159108	36	3925	SH	DEFINED	01	3325
STURM RUGER & CO INC	COM	864159108	6	600	SH	OTHER	01	600
STURM RUGER & CO INC	COM	864159108	802	87225	SH	DEFINED	05	87225
STURM RUGER & CO INC	COM	864159108	119	12913	SH	DEFINED	08	12913
SUBURBAN PROPANE PARTNERS L 250	UNIT LTD PAR	864482104	328	11447	SH	DEFINED	01	11197
SUBURBAN PROPANE PARTNERS L	UNIT LTD PAR	864482104	28	981	SH	OTHER	01	981
SUBURBAN PROPANE PARTNERS L	UNIT LTD PAR	864482104	6	200	SH	DEFINED	08	200
SUMMIT BANCSHARES INC TEX	COM	866011109	77	4200	SH	DEFINED	01	4200
SUMMIT BANCSHARES INC TEX	COM	866011109	2324	126495	SH	DEFINED	05	126495
SUN COMMUNITIES INC 200	COM	866674104	84	2550	SH	DEFINED	01	2350
SUN COMMUNITIES INC	COM	866674104	4261	130075	SH	DEFINED	05	130075
SUN COMMUNITIES INC	COM	866674104	49	1493	SH	DEFINED	08	1493
SUN COMMUNITIES INC	COM	866674104	1028	31370	SH	DEFINED	17	31370
SUN LIFE FINL INC 13952	COM	866796105	3015	80427	SH	DEFINED	01	66475
SUN LIFE FINL INC 3799	COM	866796105	1103	29434	SH	OTHER	01	25635
SUN MICROSYSTEMS INC 249565	COM	866810104	3171	806981	SH	DEFINED	01	557416
SUN MICROSYSTEMS INC 55155	COM	866810104	2437	620209	SH	OTHER	01	565054
SUN MICROSYSTEMS INC	COM	866810104	9519	2422185	SH	DEFINED	05	2422185
SUN MICROSYSTEMS INC	COM	866810104	10675	2716283	SH	DEFINED	08	2716283
SUN MICROSYSTEMS INC	COM	866810104	1021	259800	SH	CALL	DEFINED	08
SUN MICROSYSTEMS INC	COM	866810104	6936	1765000	SH	PUT	DEFINED	08
SUN MICROSYSTEMS INC	COM	866810104		16	SH	DEFINED	17	16
SUN MICROSYSTEMS INC	COM	866810104	6288	1600000	SH	CALL	DEFINED	17
SUN HEALTHCARE GROUP INC	COM NEW	866933401	2556	347279	SH	DEFINED	01	347279
SUN HEALTHCARE GROUP INC	COM NEW	866933401	210	28500	SH	DEFINED	08	28500
SUNCOR ENERGY INC 21175	COM	867229106	2296	37926	SH	DEFINED	01	16751
SUNCOR ENERGY INC 4355	COM	867229106	1087	17955	SH	OTHER	01	13600
SUNCOR ENERGY INC	COM	867229106	27111	447900	SH	CALL	DEFINED	08
SUNCOR ENERGY INC	COM	867229106	1816	30000	SH	DEFINED	17	30000
SUNOCO LOGISTICS PRTRNS L P 7000	COM UNITS	86764L108	10	250	SH	DEFINED	01	250
SUNOCO LOGISTICS PRTRNS L P 7000	COM UNITS	86764L108	734	19000	SH	OTHER	01	12000
SUNOCO INC 7540 10446	COM	86764P109	8240	105377	SH	DEFINED	01	87391
SUNOCO INC 19621	COM	86764P109	1534	19621	SH	OTHER	01	
SUNOCO INC 64700	COM	86764P109	18617	238073	SH	DEFINED	05	173373
SUNOCO INC	COM	86764P109	6315	80759	SH	DEFINED	08	80759
SUNOCO INC	COM	86764P109	10080	128900	SH	PUT	DEFINED	08
SUNRISE SENIOR LIVING INC 3350	COM	86768K106	364	5450	SH	DEFINED	01	2100
SUNRISE SENIOR LIVING INC 2175	COM	86768K106	540	8090	SH	OTHER	01	5915
SUNRISE SENIOR LIVING INC	COM	86768K106	3948	59150	SH	DEFINED	05	59150
SUNRISE SENIOR LIVING INC	COM	86768K106	280	4200	SH	DEFINED	08	4200
SUNTERRA CORP	COM NEW	86787D208	107	8125	SH	DEFINED	05	8125
SUNTERRA CORP	COM NEW	86787D208	77	5900	SH	DEFINED	08	5900
SUNSTONE HOTEL INVS INC NEW 2000	COM	867892101	49	2000	SH	OTHER	01	
SUNSTONE HOTEL INVS INC NEW	COM	867892101	513	21050	SH	DEFINED	05	21050
SUNSTONE HOTEL INVS INC NEW	COM	867892101	176	7200	SH	DEFINED	08	7200
SUNTRUST BKS INC 32286	COM	867914103	31105	447876	SH	DEFINED	01	415590
SUNTRUST BKS INC 200574	COM	867914103	31708	456563	SH	OTHER	01	255989
SUNTRUST BKS INC 330	COM	867914103	50303	724299	SH	DEFINED	05	723969
SUNTRUST BKS INC	COM	867914103	3127	45018	SH	DEFINED	08	45018
SUPERGEN INC	COM	868059106	8	1300	SH	OTHER	01	

1300									
SUPERGEN INC	COM	868059106	2717	431200	SH	CALL	DEFINED	08	431200
SUPERGEN INC	COM	868059106	502	79700	SH	PUT	DEFINED	08	79700
SUPERIOR ENERGY SVCS INC	COM	868157108	1131	49000	SH		DEFINED	01	25900
23100									
SUPERIOR ENERGY SVCS INC	COM	868157108	529	22900	SH		OTHER	01	21190
1710									
SUPERIOR ENERGY SVCS INC	COM	868157108	12912	559208	SH		DEFINED	05	559208
SUPERIOR ENERGY SVCS INC	COM	868157108	130	5621	SH		DEFINED	08	5621
SUPERIOR ESSEX INC	COM	86815V105	2	100	SH		DEFINED	01	100
SUPERIOR ESSEX INC	COM	86815V105	244	13575	SH		DEFINED	05	13575
SUPERIOR INDS INTL INC	COM	868168105	76	3550	SH		DEFINED	01	
3550									
SUPERIOR INDS INTL INC	COM	868168105	123	5738	SH		OTHER	01	3550
2188									
SUPERIOR INDS INTL INC	COM	868168105	1982	92100	SH		DEFINED	05	92100
SUPERIOR INDS INTL INC	COM	868168105	409	19016	SH		DEFINED	08	19016
SUPERIOR WELL SVCS INC	COM	86837X105	2300	99550	SH		DEFINED	05	99550
SUPERTEX INC	COM	868532102	42	1400	SH		DEFINED	01	1400
SUPERTEX INC	COM	868532102	2	75	SH		OTHER	01	
75									
SUPERTEX INC	COM	868532102	1134	37825	SH		DEFINED	05	37825
SUPERTEX INC	COM	868532102	39	1304	SH		DEFINED	08	1304
SUPERVALU INC	COM	868536103	3379	108570	SH		DEFINED	01	99810
8760									
SUPERVALU INC	COM	868536103	596	19151	SH		OTHER	01	10946
8205									
SUPERVALU INC	COM	868536103	28687	921826	SH		DEFINED	05	921826
SUPERVALU INC	COM	868536103	2082	66905	SH		DEFINED	08	66905
SUPERVALU INC	COM	868536103	9	300	SH		DEFINED	13	300
SUPPORTSOFT INC	COM	868587106	55	10850	SH		DEFINED	05	10850
SUPPORTSOFT INC	COM	868587106	6	1100	SH		DEFINED	08	1100
SUREWEST COMMUNICATIONS	COM	868733106	14	500	SH		DEFINED	01	500
SUREWEST COMMUNICATIONS	COM	868733106	32	1100	SH		OTHER	01	1100
SUREWEST COMMUNICATIONS	COM	868733106	332	11575	SH		DEFINED	05	11575
SUREWEST COMMUNICATIONS	COM	868733106	8	275	SH		DEFINED	08	275
SURMODICS INC	COM	868873100	631	16300	SH		DEFINED	01	4400
11900									
SURMODICS INC	COM	868873100	10	250	SH		OTHER	01	
250									
SURMODICS INC	COM	868873100	5092	131599	SH		DEFINED	05	131599
SURMODICS INC	COM	868873100	33	840	SH		DEFINED	08	840
SUSQUEHANNA BANCSHARES INC P	COM	869099101	594	24700	SH		DEFINED	01	9470
15230									
SUSQUEHANNA BANCSHARES INC P	COM	869099101	4	170	SH		OTHER	01	
170									
SUSQUEHANNA BANCSHARES INC P	COM	869099101	4828	200925	SH		DEFINED	05	200925
SUSQUEHANNA BANCSHARES INC P	COM	869099101	10	420	SH		DEFINED	08	420
SWIFT ENERGY CO	COM	870738101	655	14325	SH		DEFINED	01	5425
8900									
SWIFT ENERGY CO	COM	870738101	21	450	SH		OTHER	01	
450									
SWIFT ENERGY CO	COM	870738101	5586	122100	SH		DEFINED	05	122100
SWIFT ENERGY CO	COM	870738101	105	2300	SH		DEFINED	08	2300
SWIFT TRANSN CO	COM	870756103	312	17613	SH		DEFINED	01	17093
520									
SWIFT TRANSN CO	COM	870756103	650	36738	SH		OTHER	01	36738
SWIFT TRANSN CO	COM	870756103	2289	129343	SH		DEFINED	05	129343
SWIFT TRANSN CO	COM	870756103	1630	92113	SH		DEFINED	08	92113
SYBASE INC	COM	871130100	2968	126750	SH		DEFINED	01	110035
16715									
SYBASE INC	COM	871130100	271	11572	SH		OTHER	01	9822
1750									
SYBASE INC	COM	871130100	31025	1324715	SH		DEFINED	05	1135415
189300									
SYBASE INC	COM	871130100	422	18000	SH		DEFINED	08	18000
SYBRON DENTAL SPECIALTIES IN	COM	871142105	1316	31658	SH		DEFINED	01	13938
17720									
SYBRON DENTAL SPECIALTIES IN	COM	871142105	80	1930	SH		OTHER	01	
1930									
SYBRON DENTAL SPECIALTIES IN	COM	871142105	12518	301060	SH		DEFINED	05	301060
SYBRON DENTAL SPECIALTIES IN	COM	871142105	110	2643	SH		DEFINED	08	2643
SYCAMORE NETWORKS INC	COM	871206108	414	109790	SH		DEFINED	01	109790
SYCAMORE NETWORKS INC	COM	871206108	12	3236	SH		OTHER	01	3236
SYCAMORE NETWORKS INC	COM	871206108	528	140000	SH		DEFINED	05	140000
SYCAMORE NETWORKS INC	COM	871206108	4931	1307922	SH		DEFINED	08	1307922
SYKES ENTERPRISES INC	COM	871237103	2059	173045	SH		DEFINED	01	89900
1760									
81385									
SYKES ENTERPRISES INC	COM	871237103	8087	679585	SH		DEFINED	05	679585
SYKES ENTERPRISES INC	COM	871237103	124	10446	SH		DEFINED	08	10446
SYMANTEC CORP	COM	871503108	92264	4071653	SH		DEFINED	01	3855017
216636									
SYMANTEC CORP	COM	871503108	15940	703447	SH		OTHER	01	547749
155698									
SYMANTEC CORP	COM	871503108	42785	1888135	SH		DEFINED	05	1888135

SYMANTEC CORP	COM	871503108	3837	169333	SH	DEFINED	08	169333	
SYMANTEC CORP	COM	871503108	24860	1097100	SH	CALL	DEFINED	08	1097100
SYMANTEC CORP	COM	871503108	32	1400	SH	DEFINED	13	1220	
180									
SYMANTEC CORP	COM	871503108	194	8563	SH	DEFINED	17	8563	
SYMBION INC DEL	COM	871507109	140	5400	SH	DEFINED	01	5400	
SYMBION INC DEL	COM	871507109	62	2400	SH	OTHER	01	2400	
SYMBION INC DEL	COM	871507109	6610	255510	SH	DEFINED	05	255510	
SYMBION INC DEL	COM	871507109	22	846	SH	DEFINED	08	846	
SYMBION INC DEL	COM	871507109	1245	48117	SH	DEFINED		48117	
SYMBOL TECHNOLOGIES INC	COM	871508107	330	34078	SH	DEFINED	01	33734	
344									
SYMBOL TECHNOLOGIES INC	COM	871508107	373	38534	SH	OTHER	01	37257	
1277									
SYMBOL TECHNOLOGIES INC	COM	871508107	5611	579695	SH	DEFINED	05	574915	
4780									
SYMBOL TECHNOLOGIES INC	COM	871508107	3770	389452	SH	DEFINED	08	389452	
SYMBOL TECHNOLOGIES INC	COM	871508107	1839	190000	SH	PUT	DEFINED	08	190000
SYMBOL TECHNOLOGIES INC	COM	871508107	132	13672	SH	DEFINED	17	13672	
SYMMETRICOM INC	COM	871543104	229	29650	SH	DEFINED	01	8850	
20300	500								
SYMMETRICOM INC	COM	871543104	1285	165975	SH	DEFINED	05	165975	
SYMMETRICOM INC	COM	871543104	22	2819	SH	DEFINED	08	2819	
SYMMETRY MED INC	COM	871546206	438	18500	SH	OTHER	01		
18500									
SYMMETRY MED INC	COM	871546206	36	1500	SH	DEFINED	08	1500	
SYMMETRY MED INC	COM	871546206	1720	72554	SH	DEFINED		72554	
SYMYX TECHNOLOGIES	COM	871558108	886	33937	SH	DEFINED	01	33937	
SYMYX TECHNOLOGIES	COM	871558108	281	10775	SH	OTHER	01	9547	
1228									
SYMYX TECHNOLOGIES	COM	871558108	10422	399016	SH	DEFINED	05	399016	
SYMYX TECHNOLOGIES	COM	871558108	189	7225	SH	DEFINED	08	7225	
SYMYX TECHNOLOGIES	COM	871558108	431	16500	SH	PUT	DEFINED	08	16500
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	127	27030	SH	DEFINED	08	27030	
SYNAGRO TECHNOLOGIES INC	COM NEW	871562203	943	200664	SH	OTHER	17		
200664									
SYNAPTICS INC	COM	87157D109	289	15370	SH	DEFINED	01	6145	
9225									
SYNAPTICS INC	COM	87157D109	9	475	SH	OTHER	01		
475									
SYNAPTICS INC	COM	87157D109	2386	126900	SH	DEFINED	05	126900	
SYNAPTICS INC	COM	87157D109	34	1821	SH	DEFINED	08	1821	
SYNOPSIS INC	COM	871607107	2998	158620	SH	DEFINED	01	154340	
4280									
SYNOPSIS INC	COM	871607107	88	4650	SH	OTHER	01	3350	
1300									
SYNOPSIS INC	COM	871607107	14254	754200	SH	DEFINED	05	754200	
SYNOPSIS INC	COM	871607107	661	34964	SH	DEFINED	08	34964	
SYNGENTA AG	SPONSORED AD	87160A100	14	664	SH	DEFINED	01	664	
SYNGENTA AG	SPONSORED AD	87160A100	16	771	SH	OTHER	01	771	
SYNGENTA AG	SPONSORED AD	87160A100	2705	128832	SH	DEFINED	05	128832	
SYNOVUS FINL CORP	COM	87161C105	7055	254515	SH	DEFINED	01	253970	
545									
SYNOVUS FINL CORP	COM	87161C105	5485	197856	SH	OTHER	01	134055	
63801									
SYNOVUS FINL CORP	COM	87161C105	5500	198407	SH	DEFINED	05	198407	
SYNOVUS FINL CORP	COM	87161C105	936	33779	SH	DEFINED	08	33779	
SYSCO CORP	COM	871829107	57958	1847551	SH	DEFINED	01	1691621	
155930									
SYSCO CORP	COM	871829107	43522	1387380	SH	OTHER	01	1073263	
314117									
SYSCO CORP	COM	871829107	31460	1002854	SH	DEFINED	05	658104	
344750									
SYSCO CORP	COM	871829107	2841	90566	SH	DEFINED	08	90566	
SYSCO CORP	COM	871829107	5	167	SH	OTHER	13	167	
SYSTEMAX INC	COM	871851101	5	675	SH	DEFINED	01	675	
SYSTEMAX INC	COM	871851101	54	7650	SH	DEFINED	05	7650	
SYSTEMAX INC	COM	871851101	30	4300	SH	DEFINED	08	4300	
TBC CORP NEW	COM	872183108	139	4040	SH	DEFINED	01	4040	
TBC CORP NEW	COM	872183108	20	580	SH	OTHER	01	580	
TBC CORP NEW	COM	872183108	4901	142096	SH	DEFINED	05	142096	
TB WOODS CORP	COM	872226105	552	76659	SH	DEFINED	01	68659	
8000									
TB WOODS CORP	COM	872226105	1651	229240	SH	DEFINED	05	134571	
94669									
TCF FINL CORP	COM	872275102	538	20126	SH	DEFINED	01	18996	
1130									
TCF FINL CORP	COM	872275102	143	5330	SH	OTHER	01	5330	
TCF FINL CORP	COM	872275102	7179	268364	SH	DEFINED	05	268364	
TCF FINL CORP	COM	872275102	735	27467	SH	DEFINED	08	27467	
TECO ENERGY INC	COM	872375100	6388	354494	SH	DEFINED	01	343599	
10895									
TECO ENERGY INC	COM	872375100	7014	389240	SH	OTHER	01	349393	
39847									
TECO ENERGY INC	COM	872375100	10048	557610	SH	DEFINED	05	557610	

TECO ENERGY INC	COM	872375100	1588	88116 SH	DEFINED 08	88116
TEPPCO PARTNERS L P 1935	UT LTD PARTN	872384102	708	17439 SH	DEFINED 01	15504
TEPPCO PARTNERS L P 4225	UT LTD PARTN	872384102	1728	42560 SH	OTHER 01	38335
TEPPCO PARTNERS L P THQ INC	UT LTD PARTN	872384102	83	2036 SH	DEFINED 08	2036
3987 3650	COM NEW	872443403	1236	57971 SH	DEFINED 01	50334
THQ INC 3600	COM NEW	872443403	77	3600 SH	OTHER 01	
THQ INC 35850	COM NEW	872443403	15928	747074 SH	DEFINED 05	711224
THQ INC	COM NEW	872443403	41	1934 SH	DEFINED 08	1934
TJX COS INC NEW 27372	COM	872540109	5123	250153 SH	DEFINED 01	222781
TJX COS INC NEW 16139	COM	872540109	1962	95804 SH	OTHER 01	79665
TJX COS INC NEW 262050	COM	872540109	34930	1705543 SH	DEFINED 05	1443493
TJX COS INC NEW	COM	872540109	3017	147305 SH	DEFINED 08	147305
TJX COS INC NEW	COM	872540109	5120	250000 SH	DEFINED 08	250000
TRW AUTOMOTIVE HLDGS CORP 910	COM	87264S106	307	10480 SH	DEFINED 01	9570
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	288	9800 SH	DEFINED 05	9800
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	367	12518 SH	DEFINED 08	12518
TVI CORP NEW	COM	872916101	40	10000 SH	DEFINED 01	10000
TNS INC 9100	COM	872960109	1849	76250 SH	DEFINED 01	67150
TNS INC 109000	COM	872960109	9620	396700 SH	DEFINED 05	287700
TNS INC	COM	872960109	155	6408 SH	DEFINED 08	6408
TTM TECHNOLOGIES INC	COM	87305R109	1	94 SH	DEFINED 01	94
TTM TECHNOLOGIES INC	COM	87305R109	115	16100 SH	DEFINED 05	16100
TTM TECHNOLOGIES INC	COM	87305R109	6	801 SH	DEFINED 08	801
TXU CORP 41664	COM	873168108	27207	241026 SH	DEFINED 01	199362
TXU CORP 32288	COM	873168108	10292	91177 SH	OTHER 01	58889
TXU CORP 118505	COM	873168108	87331	773661 SH	DEFINED 05	655156
TXU CORP	COM	873168108	17078	151291 SH	DEFINED 08	151291
TXU CORP	COM	873168108	48211	427100 SH	CALL DEFINED 08	427100
TXU CORP	COM	873168108	36122	320000 SH	PUT DEFINED 08	320000
TXU CORP 787000	COM	873168108	88837	787000 SH	OTHER 17	
TAIWAN SEMICONDUCTOR MFG LTD 227637	SPONSORED AD	874039100	20248	2463280 SH	DEFINED 01	2235643
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	572	69612 SH	OTHER 01	69612
TAIWAN SEMICONDUCTOR MFG LTD 9878	SPONSORED AD	874039100	77791	9463677 SH	DEFINED 05	9453799
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	759	92349 SH	DEFINED 08	92349
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1028	125000 SH	PUT DEFINED 08	125000
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	13	1574 SH	DEFINED 13	1574
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED AD	874039100	1459	177534 SH	DEFINED 17	177534
TAKE-TWO INTERACTIVE SOFTWARE 27300	COM	874054109	905	40975 SH	DEFINED 01	13675
TAKE-TWO INTERACTIVE SOFTWARE 300	COM	874054109	7	300 SH	OTHER 01	
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	5577	252475 SH	DEFINED 05	252475
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	5248	237564 SH	DEFINED 08	237564
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	2209	100000 SH	PUT DEFINED 08	100000
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	109	4921 SH	DEFINED 17	4921
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	535	24200 SH	PUT DEFINED 17	24200
TALBOTS INC	COM	874161102	571	19090 SH	DEFINED 01	19090
TALBOTS INC 700	COM	874161102	33	1100 SH	OTHER 01	400
TALBOTS INC	COM	874161102	7052	235691 SH	DEFINED 05	235691
TALISMAN ENERGY INC	COM	87425E103	28	577 SH	DEFINED 01	577
TALISMAN ENERGY INC 5600	COM	87425E103	743	15211 SH	OTHER 01	9611
TALISMAN ENERGY INC	COM	87425E103	855	17500 SH	DEFINED 05	17500
TALISMAN ENERGY INC	COM	87425E103	366	7500 SH	DEFINED 08	7500
TALK AMERICA HLDGS INC	COM NEW	87426R202	109	11509 SH	DEFINED 01	11509
TALK AMERICA HLDGS INC	COM NEW	87426R202	20	2141 SH	OTHER 01	2141
TALK AMERICA HLDGS INC	COM NEW	87426R202	1844	195557 SH	DEFINED 05	195557
TALK AMERICA HLDGS INC	COM NEW	87426R202	32	3440 SH	DEFINED 08	3440
TALX CORP 2500 300	COM	874918105	238	7264 SH	DEFINED 01	4464
TALX CORP 30350	COM	874918105	995	30350 SH	OTHER 01	
TALX CORP	COM	874918105	2407	73412 SH	DEFINED 05	73412
TALX CORP	COM	874918105	8	254 SH	DEFINED 08	254
TANGER FACTORY OUTLET CTRS I 800	COM	875465106	501	18028 SH	DEFINED 01	17228
TANGER FACTORY OUTLET CTRS I	COM	875465106	72	2600 SH	OTHER 01	2600

TANGER FACTORY OUTLET CTRS I	COM	875465106	8093	291010	SH	DEFINED	05	291010
TANOX INC	COM	87588Q109	242	16525	SH	DEFINED	05	16525
TARGET CORP 229934	COM	87612E106	169551	3264994	SH	DEFINED	01	3035060
TARGET CORP 651079	COM	87612E106	121037	2330780	SH	OTHER	01	1679701
TARGET CORP	COM	87612E106	48788	939493	SH	DEFINED	05	939493
TARGET CORP	COM	87612E106	9553	183966	SH	DEFINED	08	183966
TARGET CORP	COM	87612E106	11113	214000	SH	CALL	DEFINED	214000
TARGET CORP	COM	87612E106	3869	74500	SH	PUT	DEFINED	74500
TARGET CORP 335	COM	87612E106	67	1296	SH	DEFINED	13	961
TARGET CORP 65	COM	87612E106	3	65	SH	OTHER	13	
TARGET CORP	COM	87612E106	25	486	SH	DEFINED	17	486
TARGET CORP	COM	87612E106	831	16000	SH	PUT	DEFINED	16000
TARGETED GENETICS CORP 13000	COM	87612M108	9	13000	SH	OTHER	01	
TASER INTL INC	COM	87651B104	25	4125	SH	DEFINED	01	4125
TASER INTL INC	COM	87651B104	14	2300	SH	OTHER	01	2300
TASER INTL INC	COM	87651B104	4	569	SH	DEFINED	08	569
TASER INTL INC	COM	87651B104	267	43200	SH	PUT	DEFINED	43200
TASTY BAKING CO	COM	876553306	1502	173033	SH	DEFINED	01	173033
TAUBMAN CTRS INC	COM	876664103	543	17125	SH	DEFINED	05	17125
TAUBMAN CTRS INC	COM	876664103	514	16219	SH	DEFINED	17	16219
TAYLOR CAP GROUP INC 5100	COM	876851106	2176	57526	SH	DEFINED	01	52426
TAYLOR CAP GROUP INC 58881	COM	876851106	8011	211831	SH	DEFINED	05	152950
TAYLOR CAP GROUP INC	COM	876851106	57	1500	SH	DEFINED	08	1500
TECH DATA CORP 2655	COM	878237106	343	9355	SH	DEFINED	01	6700
TECH DATA CORP	COM	878237106	89	2415	SH	OTHER	01	2415
TECH DATA CORP	COM	878237106	4965	135257	SH	DEFINED	05	135257
TECH DATA CORP	COM	878237106	3536	96321	SH	DEFINED	08	96321
TECH DATA CORP	COM	878237106	6	175	SH	DEFINED	13	175
TECH DATA CORP	SDCV	2.000% 878237AD8	2291	2350000	PRN	DEFINED	08	2350000
TECHNE CORP 1750	COM	878377100	1719	30175	SH	DEFINED	01	28425
TECHNE CORP 175	COM	878377100	429	7525	SH	OTHER	01	7350
TECHNE CORP	COM	878377100	6591	115675	SH	DEFINED	05	115675
TECHNE CORP	COM	878377100	575	10086	SH	DEFINED	08	10086
TECHNICAL OLYMPIC USA INC	COM	878483106	2	66	SH	DEFINED	01	66
TECHNICAL OLYMPIC USA INC	COM	878483106	328	12550	SH	DEFINED	05	12550
TECHNICAL OLYMPIC USA INC	COM	878483106	103	3925	SH	DEFINED	08	3925
TECHNICAL OLYMPIC USA INC	COM	878483106	318	12159	SH	DEFINED	17	12159
TECHNIP NEW	SPONSORED AD	878546209	684	11500	SH	DEFINED	01	11500
TECHNIP NEW	SPONSORED AD	878546209	113	1900	SH	OTHER	01	1900
TECHNIP NEW	SPONSORED AD	878546209	20338	342100	SH	DEFINED	05	342100
TECHNITROL INC 4100 4250	COM	878555101	936	61125	SH	DEFINED	01	52775
TECHNITROL INC 77150	COM	878555101	9057	591200	SH	DEFINED	05	514050
TECHNITROL INC	COM	878555101	2572	167900	SH	DEFINED	08	167900
TECUMSEH PRODS CO 195	CL A	878895200	64	2960	SH	DEFINED	01	2765
TECUMSEH PRODS CO	CL A	878895200	4	195	SH	OTHER	01	195
TECUMSEH PRODS CO	CL A	878895200	1210	56227	SH	DEFINED	05	56227
TECUMSEH PRODS CO	CL A	878895200	115	5352	SH	DEFINED	08	5352
TEKELEC 6255	COM	879101103	131	6255	SH	DEFINED	01	
TEKELEC 796 20045	COM	879101103	563	26869	SH	OTHER	01	6028
TEKELEC	COM	879101103	1499	71564	SH	DEFINED	05	71564
TEKELEC	COM	879101103	10544	503282	SH	DEFINED	08	503282
TEKTRONIX INC 3315	COM	879131100	938	37189	SH	DEFINED	01	33874
TEKTRONIX INC 325	COM	879131100	281	11134	SH	OTHER	01	10809
TEKTRONIX INC	COM	879131100	16610	658341	SH	DEFINED	05	658341
TEKTRONIX INC	COM	879131100	296	11719	SH	DEFINED	08	11719
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	10011	605600	SH	DEFINED	01	605600
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106		17	SH	OTHER	01	17
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	83	5000	SH	DEFINED	08	5000
TELECOM CORP NEW ZEALAND LTD 550	SPONSORED AD	879278208	45	1354	SH	DEFINED	01	804
TELECOM CORP NEW ZEALAND LTD 5400	SPONSORED AD	879278208	365	10870	SH	OTHER	01	5470
TELECOM HLDRS TR	DEPOSITRY RC	87927P200	53637	1990245	SH	DEFINED	08	1990245
TELEDYNE TECHNOLOGIES INC 9621	COM	879360105	1564	45376	SH	DEFINED	01	35755
TELEDYNE TECHNOLOGIES INC 3639	COM	879360105	125	3639	SH	OTHER	01	
TELEDYNE TECHNOLOGIES INC	COM	879360105	14125	409783	SH	DEFINED	05	409783



TENET HEALTHCARE CORP 2175	COM	88033G100	376	33510	SH	OTHER	01	31335	
TENET HEALTHCARE CORP	COM	88033G100	9472	843487	SH	DEFINED	05	843487	
TENET HEALTHCARE CORP	COM	88033G100	735	65449	SH	DEFINED	08	65449	
TENET HEALTHCARE CORP	COM	88033G100	4471	398100	SH	CALL	DEFINED	08	398100
TENET HEALTHCARE CORP	COM	88033G100	5952	530000	SH	PUT	DEFINED	08	530000
TENNANT CO	COM	880345103	1	25	SH	DEFINED	01	25	
TENNANT CO	COM	880345103	82	2000	SH	OTHER	01	2000	
TENNANT CO	COM	880345103	256	6250	SH	DEFINED	05	6250	
TENNANT CO	COM	880345103	102	2500	SH	DEFINED	08	2500	
TENNECO AUTOMOTIVE INC	COM	880349105	69	3958	SH	DEFINED	01	3958	
TENNECO AUTOMOTIVE INC 100	COM	880349105	9	510	SH	OTHER	01	410	
TENNECO AUTOMOTIVE INC	COM	880349105	2446	139700	SH	DEFINED	05	139700	
TENNECO AUTOMOTIVE INC	COM	880349105	4	200	SH	DEFINED	08	200	
TENNECO AUTOMOTIVE INC	COM	880349105	385	22000	SH	PUT	DEFINED	08	22000
TERADYNE INC 6190	COM	880770102	443	26849	SH	DEFINED	01	20659	
TERADYNE INC	COM	880770102	270	16340	SH	OTHER	01	16340	
TERADYNE INC	COM	880770102	1700	103052	SH	DEFINED	05	103052	
TERADYNE INC	COM	880770102	329	19955	SH	DEFINED	08	19955	
TERADYNE INC	SDCV	3.750% 880770AD4	7920	8000000	PRN	DEFINED	08	8000000	
TERAYON COMMUNICATION SYS	COM	880775101	5	1400	SH	DEFINED	01	1400	
TERAYON COMMUNICATION SYS	COM	880775101	3	648	SH	OTHER	01	648	
TERAYON COMMUNICATION SYS	COM	880775101	269	68954	SH	DEFINED		68954	
TEREX CORP NEW 21578	COM	880779103	5253	106266	SH	DEFINED	01	84688	
TEREX CORP NEW	COM	880779103	194	3930	SH	OTHER	01	3930	
TEREX CORP NEW 129673	COM	880779103	37973	768215	SH	DEFINED	05	638542	
TEREX CORP NEW	COM	880779103	108	2181	SH	DEFINED	08	2181	
TERRA INDS INC	COM	880915103	10	1575	SH	DEFINED	01	1575	
TERRA INDS INC	COM	880915103	490	73725	SH	DEFINED	05	73725	
TESORO CORP 3424	COM	881609101	912	13564	SH	DEFINED	01	10140	
TESORO CORP	COM	881609101	7	110	SH	OTHER	01	110	
TESORO CORP	COM	881609101	5329	79260	SH	DEFINED	05	79260	
TESORO CORP	COM	881609101	2031	30200	SH	DEFINED	08	30200	
TESORO CORP	COM	881609101	8203	122000	SH	CALL	DEFINED	08	122000
TESORO CORP	COM	881609101	2017	30000	SH	PUT	DEFINED	08	30000
TEVA PHARMACEUTICAL INDS LTD 234583	ADR	881624209	181247	5423302	SH	DEFINED	01	5188719	
TEVA PHARMACEUTICAL INDS LTD 257031	ADR	881624209	39884	1193424	SH	OTHER	01	936393	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	67442	2018011	SH	DEFINED	05	2018011	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	15102	451899	SH	DEFINED	08	451899	
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	5183	155100	SH	CALL	DEFINED	08	155100
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	25860	773800	SH	PUT	DEFINED	08	773800
TEVA PHARMACEUTICAL INDS LTD 1635	ADR	881624209	141	4225	SH	DEFINED	13	2590	
TEVA PHARMACEUTICAL INDS LTD 4994	ADR	881624209	167	4994	SH	OTHER	17		
TETRA TECHNOLOGIES INC DEL 20287	COM	88162F105	633	20287	SH	DEFINED	01		
TETRA TECHNOLOGIES INC DEL 140 6570	COM	88162F105	566	18135	SH	OTHER	01	11425	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	7184	230118	SH	DEFINED	05	230118	
TETRA TECHNOLOGIES INC DEL	COM	88162F105	198	6341	SH	DEFINED	08	6341	
TETRA TECH INC NEW 14950	COM	88162G103	2714	161375	SH	DEFINED	01	146425	
TETRA TECH INC NEW 375	COM	88162G103	6	375	SH	OTHER	01		
TETRA TECH INC NEW 194200	COM	88162G103	16231	964975	SH	DEFINED	05	770775	
TETRA TECH INC NEW	COM	88162G103	30	1800	SH	DEFINED	08	1800	
TESSERA TECHNOLOGIES INC 18100	COM	88164L100	928	31015	SH	DEFINED	01	12915	
TESSERA TECHNOLOGIES INC 1070	COM	88164L100	514	17175	SH	OTHER	01	16105	
TESSERA TECHNOLOGIES INC	COM	88164L100	10755	359583	SH	DEFINED	05	359583	
TESSERA TECHNOLOGIES INC	COM	88164L100	118	3954	SH	DEFINED	08	3954	
TESSERA TECHNOLOGIES INC	COM	88164L100	897	30000	SH	CALL	DEFINED	08	30000
TEVA PHARMACEUTICAL FIN II L	DCBV	0.500% 88164RAA5	20	20000	PRN	DEFINED	01	20000	
TEVA PHARMACEUTICAL FIN II L	DCBV	0.500% 88164RAA5	1354	1357000	PRN	DEFINED	05	1357000	
TEXAS CAPITAL BANCSHARES INC 955	COM	88224Q107	649	30695	SH	DEFINED	01	29740	
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	6455	305224	SH	DEFINED	05	305224	
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	99	4661	SH	DEFINED	08	4661	
TEXAS INDS INC 1790 810	COM	882491103	547	10046	SH	DEFINED	01	7446	
TEXAS INDS INC 2960	COM	882491103	161	2960	SH	OTHER	01		
TEXAS INDS INC	COM	882491103	5135	94400	SH	DEFINED	05	94400	
TEXAS INDS INC	COM	882491103	47	860	SH	DEFINED	08	860	
TEXAS INSTRS INC	COM	882508104	136449	4025030	SH	DEFINED	01	3854177	

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TEXAS INSTRS INC 493786	COM	882508104	43046	1269779	SH	OTHER	01		775993
TEXAS INSTRS INC 489665	COM	882508104	130379	3845995	SH	DEFINED	05		3356330
TEXAS INSTRS INC	COM	882508104	13726	404887	SH	DEFINED	08		404887
TEXAS INSTRS INC	COM	882508104	22855	674200	SH	CALL	DEFINED	08	674200
TEXAS INSTRS INC	COM	882508104	45	1325	SH	DEFINED	13		1325
TEXAS INSTRS INC	COM	882508104	10	291	SH	OTHER	13		291
TEXAS INSTRS INC	COM	882508104	63335	1868300	SH	CALL	DEFINED	17	1868300
TEXAS INSTRS INC	COM	882508104	29435	868300	SH	PUT	DEFINED	17	868300
TEXAS PAC LD TR	SUB CTF PROP	882610108	634	4000	SH	DEFINED	01		4000
TEXAS PAC LD TR 682	SUB CTF PROP	882610108	216	1364	SH	OTHER	01		682
TEXAS REGL BANCSHARES INC 725	CL A VTG	882673106	233	8100	SH	DEFINED	01		7375
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	25	867	SH	OTHER	01		867
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	3558	123598	SH	DEFINED	05		123598
TEXAS REGL BANCSHARES INC	CL A VTG	882673106	289	10036	SH	DEFINED	08		10036
THAI FD INC	COM	882904105	983	100000	SH	DEFINED	05		100000
TEXTRON INC 18386	COM	883203101	25616	357171	SH	DEFINED	01		338785
TEXTRON INC 7229	COM	883203101	5865	81777	SH	OTHER	01		74548
TEXTRON INC 12200	COM	883203101	46831	652976	SH	DEFINED	05		640776
TEXTRON INC	COM	883203101	1548	21578	SH	DEFINED	08		21578
THERAGENICS CORP	COM	883375107	11	3775	SH	DEFINED	01		3775
THERAGENICS CORP	COM	883375107	307	104075	SH	DEFINED	05		104075
THERMO ELECTRON CORP 22695	COM	883556102	11261	364444	SH	DEFINED	01		341749
THERMO ELECTRON CORP 2981	COM	883556102	2559	82819	SH	OTHER	01		79838
THERMO ELECTRON CORP 13640	COM	883556102	44128	1428089	SH	DEFINED	05		1414449
THERMO ELECTRON CORP	COM	883556102	1929	62431	SH	DEFINED	08		62431
THERMOGENESIS CORP 13800	COM NEW	883623209	73	13800	SH	DEFINED	01		
THERMOGENESIS CORP	COM NEW	883623209	16	3061	SH	DEFINED	08		3061
THOMAS & BETTS CORP 525	COM	884315102	1270	36912	SH	DEFINED	01		36387
THOMAS & BETTS CORP 200	COM	884315102	1335	38785	SH	OTHER	01		38585
THOMAS & BETTS CORP	COM	884315102	10765	312835	SH	DEFINED	05		312835
THOMAS & BETTS CORP	COM	884315102	436	12677	SH	DEFINED	08		12677
THOMAS & BETTS CORP	COM	884315102	335	9728	SH	DEFINED	17		9728
THOR INDS INC 350	COM	885160101	275	8100	SH	DEFINED	01		7750
THOR INDS INC 72200	COM	885160101	2467	72550	SH	OTHER	01		350
THOR INDS INC	COM	885160101	4505	132514	SH	DEFINED	05		132514
THOR INDS INC	COM	885160101	334	9829	SH	DEFINED	08		9829
THORATEC CORP 8750	COM NEW	885175307	3302	185900	SH	DEFINED	01		177150
THORATEC CORP 163300	COM NEW	885175307	13216	744150	SH	DEFINED	05		580850
THORATEC CORP	COM NEW	885175307	128	7200	SH	DEFINED	08		7200
THORATEC CORP	COM NEW	885175307	835	47000	SH	DEFINED	17		47000
THORNBURG MTG INC 16775	COM	885218107	474	18917	SH	DEFINED	01		2142
THORNBURG MTG INC 10261	COM	885218107	1058	42211	SH	OTHER	01		31950
THORNBURG MTG INC	COM	885218107	26	1033	SH	DEFINED	08		1033
3COM CORP 35010	COM	885535104	220	53975	SH	DEFINED	01		18965
3COM CORP 55000	COM	885535104	755	185072	SH	OTHER	01		130072
3COM CORP	COM	885535104	4920	1205986	SH	DEFINED	05		1205986
3COM CORP	COM	885535104	329	80582	SH	DEFINED	08		80582
3M CO 244089	COM	88579Y101	290389	3958408	SH	DEFINED	01		3714319
3M CO 626471	COM	88579Y101	198290	2702978	SH	OTHER	01		2076507
3M CO	COM	88579Y101	1467	20000	SH	CALL	DEFINED	01	20000
3M CO	COM	88579Y101	26006	354500	SH	PUT	DEFINED	01	354500
3M CO	COM	88579Y101	88430	1205421	SH	DEFINED	05		1063661
141760									
3M CO	COM	88579Y101	6017	82015	SH	DEFINED	08		82015
3M CO 90	COM	88579Y101	40	540	SH	DEFINED	13		450
3M CO	COM	88579Y101	455	6200	SH	DEFINED	17		6200
3M CO	COM	88579Y101	147	2009	SH	DEFINED			2009
3M CO	NOTE	88579YAB7	1354	1556000	PRN	DEFINED	08		1556000
THRESHOLD PHARMACEUTICAL INC 7850	COM	885807107	1188	87050	SH	DEFINED	01		79200



THRESHOLD PHARMACEUTICAL INC 95800	COM	885807107	5661	414725	SH	DEFINED	05	318925	
THRESHOLD PHARMACEUTICAL INC	COM	885807107	50	3670	SH	DEFINED	17	3670	
TIBCO SOFTWARE INC 19018	COM	88632Q103	285	34088	SH	DEFINED	01	15070	
TIBCO SOFTWARE INC 240	COM	88632Q103	32	3810	SH	OTHER	01	3570	
TIBCO SOFTWARE INC	COM	88632Q103	4661	557520	SH	DEFINED	05	557520	
TIBCO SOFTWARE INC	COM	88632Q103	56	6692	SH	DEFINED	08	6692	
TIDEWATER INC 620	COM	886423102	1369	28133	SH	DEFINED	01	27513	
TIDEWATER INC 750	COM	886423102	177	3645	SH	OTHER	01	2895	
TIDEWATER INC	COM	886423102	6886	141475	SH	DEFINED	05	141475	
TIDEWATER INC	COM	886423102	2438	50100	SH	DEFINED	08	50100	
TIER TECHNOLOGIES INC	CL B	88650Q100	416	48048	SH	DEFINED	01	48048	
TIER TECHNOLOGIES INC	CL B	88650Q100	78	9043	SH	DEFINED	08	9043	
TIERONE CORP	COM	88650R108	379	14400	SH	DEFINED	05	14400	
TIERONE CORP	COM	88650R108	124	4700	SH	DEFINED	08	4700	
TIFFANY & CO NEW 4000	COM	886547108	5374	135135	SH	DEFINED	01	131135	
TIFFANY & CO NEW 3763	COM	886547108	785	19729	SH	OTHER	01	15966	
TIFFANY & CO NEW	COM	886547108	27913	701863	SH	DEFINED	05	701863	
TIFFANY & CO NEW	COM	886547108	1053	26474	SH	DEFINED	08	26474	
TIFFANY & CO NEW	COM	886547108	2466	62000	SH	PUT	DEFINED	08	62000
TIFFANY & CO NEW 9800	COM	886547108	390	9800	SH	OTHER	17		
TIMBERLAND CO 565	CL A	887100105	620	18350	SH	DEFINED	01	17785	
TIMBERLAND CO 400	CL A	887100105	49	1465	SH	OTHER	01	1065	
TIMBERLAND CO	CL A	887100105	4397	130159	SH	DEFINED	05	130159	
TIMBERLAND CO	CL A	887100105	451	13360	SH	DEFINED	08	13360	
TIME WARNER INC 165062	COM	887317105	70341	3884121	SH	DEFINED	01	3719059	
TIME WARNER INC 459553	COM	887317105	19189	1059577	SH	OTHER	01	600024	
TIME WARNER INC	COM	887317105	25354	1400000	SH	CALL	DEFINED	01	1400000
TIME WARNER INC	COM	887317105	99243	5480000	SH	PUT	DEFINED	01	5480000
TIME WARNER INC 47835	COM	887317105	107402	5930511	SH	DEFINED	05	5882676	
TIME WARNER INC	COM	887317105	26029	1437293	SH	DEFINED	08	1437293	
TIME WARNER INC	COM	887317105	23438	1294200	SH	CALL	DEFINED	08	1294200
TIME WARNER INC	COM	887317105	8597	474700	SH	PUT	DEFINED	08	474700
TIME WARNER INC	COM	887317105	52	2860	SH	DEFINED	13	2860	
TIME WARNER INC	COM	887317105	1492	82374	SH	DEFINED	17	82374	
TIME WARNER TELECOM INC	CL A	887319101	1820	233358	SH	DEFINED	01	233358	
TIME WARNER TELECOM INC	CL A	887319101	2	200	SH	OTHER	01	200	
TIME WARNER TELECOM INC	CL A	887319101	310	39775	SH	DEFINED	05	39775	
TIME WARNER TELECOM INC	CL A	887319101	30	3900	SH	DEFINED	08	3900	
TIMKEN CO 1025	COM	887389104	399	13450	SH	DEFINED	01	12425	
TIMKEN CO 800	COM	887389104	220	7425	SH	OTHER	01	6625	
TIMKEN CO	COM	887389104	8105	273525	SH	DEFINED	05	273525	
TIMKEN CO	COM	887389104	479	16155	SH	DEFINED	08	16155	
TITAN INTL INC ILL	COM	88830M102	701	51075	SH	DEFINED	05	51075	
TITAN INTL INC ILL	COM	88830M102	2	114	SH	DEFINED	08	114	
TITAN INTL INC ILL	NOTE	5.250% 88830MAB8	10238	8585000	PRN	DEFINED	08	8585000	
TIVO INC	COM	888706108	14	2640	SH	DEFINED	01	2640	
TIVO INC	COM	888706108	38	7000	SH	OTHER	01	7000	
TIVO INC	COM	888706108		19	SH	DEFINED	08	19	
TIVO INC	COM	888706108	548	100000	SH	CALL	DEFINED	08	100000
TODCO	CL A	88889T107	62	1478	SH	DEFINED	08	1478	
TODCO	CL A	88889T107	767	18400	SH	CALL	DEFINED	08	18400
TOLL BROTHERS INC 13631	COM	889478103	2260	50596	SH	DEFINED	01	36965	
TOLL BROTHERS INC 800	COM	889478103	94	2095	SH	OTHER	01	1295	
TOLL BROTHERS INC	COM	889478103	13289	297485	SH	DEFINED	05	297485	
TOLL BROTHERS INC	COM	889478103	10643	238250	SH	DEFINED	08	238250	
TOLL BROTHERS INC	COM	889478103	223	5000	SH	CALL	DEFINED	08	5000
TOLL BROTHERS INC	COM	889478103	893	20000	SH	PUT	DEFINED	08	20000
TOLLGRADE COMMUNICATIONS INC	COM	889542106	48	5725	SH	DEFINED	01	5725	
TOLLGRADE COMMUNICATIONS INC	COM	889542106	25	3000	SH	OTHER	01	3000	
TOLLGRADE COMMUNICATIONS INC	COM	889542106	2354	278200	SH	DEFINED	05	278200	
TOMPKINSTRUSTCO INC 7150	COM	890110109	575	13294	SH	DEFINED	01	6144	
TOMPKINSTRUSTCO INC	COM	890110109	117	2715	SH	OTHER	01	2715	
TOMPKINSTRUSTCO INC	COM	890110109	217	5025	SH	DEFINED	05	5025	
TOO INC 4807	COM	890333107	273	9950	SH	DEFINED	01	5143	
TOO INC 493	COM	890333107	14	493	SH	OTHER	01		

TOO INC	COM	890333107	3723	135725	SH	DEFINED 05	135725
TOOTSIE ROLL INDS INC 1682	COM	890516107	129	4057	SH	DEFINED 01	2375
TOOTSIE ROLL INDS INC	COM	890516107	524	16515	SH	OTHER 01	16515
TOOTSIE ROLL INDS INC	COM	890516107	2585	81408	SH	DEFINED 05	81408
TOOTSIE ROLL INDS INC	COM	890516107	137	4300	SH	DEFINED 08	4300
TOPPS INC 12150	COM	890786106	4632	564250	SH	DEFINED 01	552100
TOPPS INC 139400	COM	890786106	3926	478150	SH	DEFINED 05	338750
TOPPS INC	COM	890786106	93	11314	SH	DEFINED 08	11314
TORCHMARK CORP 4798	COM	891027104	12767	241661	SH	DEFINED 01	236863
TORCHMARK CORP 13275	COM	891027104	2256	42710	SH	OTHER 01	29435
TORCHMARK CORP	COM	891027104	3560	67384	SH	DEFINED 05	67384
TORCHMARK CORP	COM	891027104	594	11248	SH	DEFINED 08	11248
TORCHMARK CORP	COM	891027104	32	600	SH	CALL DEFINED 17	600
TORO CO 30000	COM	891092108	1567	42634	SH	DEFINED 01	12634
TORO CO 200	COM	891092108	7	200	SH	OTHER 01	
TORO CO	COM	891092108	5856	159300	SH	DEFINED 05	159300
TORONTO DOMINION BK ONT 521	COM NEW	891160509	857	17386	SH	DEFINED 01	16865
TORONTO DOMINION BK ONT 50	COM NEW	891160509	804	16297	SH	OTHER 01	16247
TORONTO DOMINION BK ONT	COM NEW	891160509	5	107	SH	DEFINED 05	107
TORONTO DOMINION BK ONT	COM NEW	891160509	18	361	SH	DEFINED 08	361
TOTAL S A 4422	SPONSORED AD	89151E109	1675	12330	SH	DEFINED 01	7908
TOTAL S A 934	SPONSORED AD	89151E109	1009	7428	SH	OTHER 01	6494
TOTAL S A	SPONSORED AD	89151E109	421	3100	SH	DEFINED 05	3100
TOWER GROUP INC	COM	891777104	170	11250	SH	DEFINED 05	11250
TOTAL SYS SVCS INC	COM	891906109	4511	193525	SH	DEFINED 01	193525
TOTAL SYS SVCS INC	COM	891906109	163	7000	SH	OTHER 01	7000
TOTAL SYS SVCS INC	COM	891906109	266	11400	SH	DEFINED 05	11400
TOTAL SYS SVCS INC	COM	891906109	134	5770	SH	DEFINED 08	5770
TOWN & CTRY TR 4550	SH BEN INT	892081100	132	4550	SH	DEFINED 01	
TOWN & CTRY TR 7583	SH BEN INT	892081100	352	12133	SH	OTHER 01	4550
TOWN & CTRY TR	NOTE 5.375%	892081AB6	8766	7500000	PRN	DEFINED 08	7500000
TOYOTA MOTOR CORP 300	SP ADR REP2C	892331307	309	3341	SH	DEFINED 01	3041
TOYOTA MOTOR CORP 2050	SP ADR REP2C	892331307	1042	11284	SH	OTHER 01	9234
TRACTOR SUPPLY CO 4085	COM	892356106	186	4085	SH	DEFINED 01	
TRACTOR SUPPLY CO 50 4015	COM	892356106	372	8150	SH	OTHER 01	4085
TRACTOR SUPPLY CO	COM	892356106	4953	108500	SH	DEFINED 05	108500
TRACTOR SUPPLY CO	COM	892356106	50	1101	SH	DEFINED 08	1101
TRACTOR SUPPLY CO	COM	892356106	310	6800	SH	CALL DEFINED 08	6800
TRAILER BRIDGE	COM	892782103	113	13000	SH	DEFINED 01	13000
TRAMMELL CROW CO	COM	89288R106	636	25750	SH	DEFINED 05	25750
TRAMMELL CROW CO	COM	89288R106	45	1817	SH	DEFINED 08	1817
TRANSACT TECHNOLOGIES INC	COM	892918103	152	20000	SH	DEFINED 01	20000
TRANSACT TECHNOLOGIES INC	COM	892918103	5	623	SH	DEFINED 08	623
TRANS WORLD ENTMT CORP	COM	89336Q100	121	15375	SH	DEFINED 05	15375
TRANSACTION SYS ARCHITECTS 1470	COM	893416107	566	20325	SH	DEFINED 01	18855
TRANSACTION SYS ARCHITECTS 825	COM	893416107	144	5175	SH	OTHER 01	4350
TRANSACTION SYS ARCHITECTS	COM	893416107	10041	360541	SH	DEFINED 05	360541
TRANSACTION SYS ARCHITECTS	COM	893416107	322	11568	SH	DEFINED 08	11568
TRANSATLANTIC HLDGS INC 8150	COM	893521104	1024	17973	SH	DEFINED 01	9823
TRANSATLANTIC HLDGS INC	COM	893521104	1046	18353	SH	OTHER 01	18353
TRANSATLANTIC HLDGS INC	COM	893521104	86	1500	SH	DEFINED 05	1500
TRANSATLANTIC HLDGS INC	COM	893521104	299	5248	SH	DEFINED 08	5248
TRANSCANADA CORP 700	COM	89353D107	42	1374	SH	DEFINED 01	674
TRANSCANADA CORP 500	COM	89353D107	223	7300	SH	OTHER 01	6800
TRANSMETA CORP DEL	COM	89376R109	14	9566	SH	DEFINED 08	9566
TRANSMETA CORP DEL	COM	89376R109	92	64714	SH	DEFINED	64714
TRANSOCEAN SEDCO FOREX INC	DBC V 1.500%	893830AD1	804	780000	PRN	DEFINED 05	780000
TRANSOCEAN SEDCO FOREX INC	DBC V 1.500%	893830AD1	2578	2500000	PRN	DEFINED 08	2500000
TRANSMONTAIGNE INC	COM	893934109	268	33525	SH	DEFINED 05	33525
TRAVELERS PPTY CAS CORP NEW 14800	NT CV JR 203	89420G307	1442	59950	SH	DEFINED 01	45150
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	70	2900	SH	OTHER 01	2900
TRAVELERS PPTY CAS CORP NEW	NT CV JR 203	89420G307	3318	137900	SH	DEFINED 05	137300

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TRAVELERS PPTY CAS CORP NEW 5100	NT CV JR 203	89420G307	123	5100	SH	OTHER	17		
TREDEGAR CORP	COM	894650100	69	5300	SH	DEFINED	01		5300
TREDEGAR CORP	COM	894650100	889	68330	SH	OTHER	01		68330
TREDEGAR CORP	COM	894650100	1305	100275	SH	DEFINED	05		100275
TREDEGAR CORP	COM	894650100	79	6092	SH	DEFINED	08		6092
TREEHOUSE FOODS INC	COM	89469A104	2895	107688	SH	DEFINED	05		107688
TREEHOUSE FOODS INC	COM	89469A104	145	5382	SH	DEFINED	08		5382
TREEHOUSE FOODS INC	COM	89469A104	96	3585	SH	DEFINED	17		3585
TRI CONTL CORP 18669	COM	895436103	838	45898	SH	DEFINED	01		27229
TRI CONTL CORP 3219	COM	895436103	214	11720	SH	OTHER	01		8501
TRIAD HOSPITALS INC 4760	COM	89579K109	1764	38972	SH	DEFINED	01		34212
TRIAD HOSPITALS INC 1250	COM	89579K109	188	4151	SH	OTHER	01		2901
TRIAD HOSPITALS INC 42700	COM	89579K109	30978	684286	SH	DEFINED	05		641586
TRIAD HOSPITALS INC	COM	89579K109	980	21638	SH	DEFINED	08		21638
TRIDENT MICROSYSTEMS INC 6579	COM	895919108	209	6579	SH	DEFINED	01		
TRIDENT MICROSYSTEMS INC 213	COM	895919108	103	3233	SH	OTHER	01		3020
TRIDENT MICROSYSTEMS INC	COM	895919108	4573	143747	SH	DEFINED	05		143747
TRIDENT MICROSYSTEMS INC	COM	895919108	115	3600	SH	DEFINED	08		3600
TRIDENT MICROSYSTEMS INC	COM	895919108	766	24068	SH	DEFINED	17		24068
TRIAD GTY INC 468	COM	895925105	452	11528	SH	DEFINED	01		11060
TRIAD GTY INC	COM	895925105	5230	133348	SH	DEFINED	05		133348
TRIAD GTY INC	COM	895925105	20	500	SH	DEFINED	08		500
TRIARC COS INC	CL B SER 1	895927309	97	6325	SH	DEFINED	01		6325
TRIARC COS INC 400	CL B SER 1	895927309	6	400	SH	OTHER	01		
TRIARC COS INC	CL B SER 1	895927309	2700	176815	SH	DEFINED	05		176815
TRIBUNE CO NEW 32332	COM	896047107	23923	705904	SH	DEFINED	01		673572
TRIBUNE CO NEW 29159	COM	896047107	31660	934189	SH	OTHER	01		905030
TRIBUNE CO NEW	COM	896047107	12225	360717	SH	DEFINED	05		360717
TRIBUNE CO NEW	COM	896047107	1110	32762	SH	DEFINED	08		32762
TRIBUNE CO NEW	COM	896047107	6	180	SH	OTHER	13		180
TRIBUNE CO NEW 50000	COM	896047107	1695	50000	SH	OTHER	17		
TRIBUNE CO NEW	SB DB EXCH2%	896047305	18396	225000	SH	DEFINED	08		225000
TRICO BANCSHARES	COM	896095106	109	5060	SH	DEFINED	01		5060
TRICO BANCSHARES	COM	896095106	73	3401	SH	OTHER	01		3401
TRICO BANCSHARES	COM	896095106	6099	283421	SH	DEFINED	05		283421
TRICO BANCSHARES	COM	896095106	13	609	SH	DEFINED	08		609
TRIMBLE NAVIGATION LTD 19910 9278	COM	896239100	1702	50515	SH	DEFINED	01		21327
TRIMBLE NAVIGATION LTD 4190	COM	896239100	141	4190	SH	OTHER	01		
TRIMBLE NAVIGATION LTD	COM	896239100	15369	456179	SH	DEFINED	05		456179
TRIMBLE NAVIGATION LTD	COM	896239100	39	1145	SH	DEFINED	08		1145
TRINITY INDS INC 435	COM	896522109	217	5350	SH	DEFINED	01		4915
TRINITY INDS INC 175	COM	896522109	90	2230	SH	OTHER	01		2055
TRINITY INDS INC	COM	896522109	5346	132032	SH	DEFINED	05		132032
TRINITY INDS INC	COM	896522109	332	8200	SH	DEFINED	08		8200
TRINSIC INC	COM	89668P100	2	10395	SH	DEFINED	01		10395
TRIPATH TECHNOLOGY INC	COM	89672P104	24	36000	SH	DEFINED	01		36000
TRIPATH TECHNOLOGY INC	COM	89672P104	6	8420	SH	DEFINED	08		8420
TRIQUINT SEMICONDUCTOR INC 1400	COM	89674K103	102	28875	SH	DEFINED	01		27475
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	11	3100	SH	OTHER	01		3100
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	1470	417481	SH	DEFINED	05		417481
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	85	24086	SH	DEFINED	08		24086
TRIUMPH GROUP INC NEW 6900	COM	896818101	414	11150	SH	DEFINED	01		4250
TRIUMPH GROUP INC NEW 323	COM	896818101	12	323	SH	OTHER	01		
TRIUMPH GROUP INC NEW	COM	896818101	2570	69150	SH	DEFINED	05		69150
TRIUMPH GROUP INC NEW	COM	896818101	123	3300	SH	DEFINED	08		3300
TRIPATH IMAGING INC 700	COM	896942109	332	47000	SH	DEFINED	01		46300
TRIPATH IMAGING INC	COM	896942109	5	700	SH	OTHER	01		700
TRIPATH IMAGING INC	COM	896942109	25	3500	SH	DEFINED	08		3500
TRUSTCO BK CORP N Y 1748	COM	898349105	1415	112923	SH	DEFINED	01		111175
TRUSTCO BK CORP N Y 25	COM	898349105	1182	94296	SH	OTHER	01		94271
TRUSTCO BK CORP N Y	COM	898349105	7280	581010	SH	DEFINED	05		581010

TRUSTCO BK CORP N Y	COM	898349105		13	SH	DEFINED	08	13
TRUSTMARK CORP	COM	898402102	31	1100	SH	DEFINED	01	1100
TRUSTMARK CORP 2284	COM	898402102	64	2284	SH	OTHER	01	
TRUSTMARK CORP	COM	898402102	1045	37525	SH	DEFINED	05	37525
TRUSTMARK CORP	COM	898402102	141	5078	SH	DEFINED	08	5078
TRUSTREET PPTYS INC	COM	898404108	719	45925	SH	DEFINED	05	45925
TRUSTREET PPTYS INC	COM	898404108	11	720	SH	DEFINED	08	720
TUESDAY MORNING CORP 735	COM NEW	899035505	519	20072	SH	DEFINED	01	19337
TUESDAY MORNING CORP	COM NEW	899035505	6684	258379	SH	DEFINED	05	258379
TUESDAY MORNING CORP	COM NEW	899035505	86	3317	SH	DEFINED	17	3317
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	1	210	SH	DEFINED	01	210
TUMBLEWEED COMMUNICATIONS CO 2595	COM	899690101	11	2595	SH	OTHER	01	
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	3447	815000	SH	DEFINED	05	815000
TUMBLEWEED COMMUNICATIONS CO	COM	899690101	22	5242	SH	DEFINED	08	5242
TUPPERWARE CORP	COM	899896104	186	8169	SH	DEFINED	01	4947
TUPPERWARE CORP 716	COM	899896104	139	6084	SH	OTHER	01	5368
TUPPERWARE CORP	COM	899896104	3167	139010	SH	DEFINED	05	139010
TUPPERWARE CORP	COM	899896104	333	14623	SH	DEFINED	08	14623
TURBOCHEF TECHNOLOGIES INC	COM NEW	900006206	780	50000	SH	DEFINED	08	50000
TURKISH INVT FD INC 10000	COM	900145103	197	10000	SH	OTHER	01	
21ST CENTY INS GROUP	COM	90130N103	2	95	SH	OTHER	01	95
21ST CENTY INS GROUP	COM	90130N103	407	25525	SH	DEFINED	05	25525
21ST CENTY INS GROUP	COM	90130N103	10	600	SH	DEFINED	08	600
TYCO INTL GROUP S A	DBCV 3.125%	902118BE7	82	62000	PRN	DEFINED	01	62000
TYCO INTL GROUP S A	DBCV 3.125%	902118BE7	17693	13366000	PRN	DEFINED	05	13366000
TYCO INTL GROUP S A	DBCV 2.750%	902118BF4	3394	2762000	PRN	DEFINED	08	2762000
TYCO INTL LTD NEW 222565	COM	902124106	93533	3358470	SH	DEFINED	01	3135905
TYCO INTL LTD NEW 355808	COM	902124106	27481	986764	SH	OTHER	01	630956
TYCO INTL LTD NEW 596450	COM	902124106	84465	3032856	SH	DEFINED	05	2436406
TYCO INTL LTD NEW	COM	902124106	55740	2001424	SH	DEFINED	08	2001424
TYCO INTL LTD NEW	COM	902124106	11558	415000	SH	CALL	DEFINED	415000
TYCO INTL LTD NEW	COM	902124106	43112	1548000	SH	PUT	DEFINED	1548000
TYCO INTL LTD NEW 180	COM	902124106	43	1545	SH	DEFINED	13	1365
TYCO INTL LTD NEW	COM	902124106	1182	42426	SH	DEFINED	17	42426
TYCO INTL LTD NEW	COM	902124106	11836	425000	SH	CALL	DEFINED	425000
TYCO INTL LTD NEW	COM	902124106	3481	125000	SH	PUT	DEFINED	125000
TYLER TECHNOLOGIES INC	COM	902252105	83	10000	SH	DEFINED	01	10000
TYLER TECHNOLOGIES INC	COM	902252105	97	11725	SH	DEFINED	05	11725
TYLER TECHNOLOGIES INC	COM	902252105	35	4200	SH	DEFINED	08	4200
TYSON FOODS INC 32977 30090	CL A	902494103	6316	349899	SH	DEFINED	01	286832
TYSON FOODS INC 12783	CL A	902494103	231	12783	SH	OTHER	01	
TYSON FOODS INC 143150	CL A	902494103	32681	1810581	SH	DEFINED	05	1667431
TYSON FOODS INC	CL A	902494103	1186	65716	SH	DEFINED	08	65716
TYSON FOODS INC	CL A	902494103	958	53100	SH	PUT	DEFINED	53100
UCBH HOLDINGS INC 9537 33723	COM	90262T308	1215	66308	SH	DEFINED	01	23048
UCBH HOLDINGS INC 12263	COM	90262T308	225	12263	SH	OTHER	01	
UCBH HOLDINGS INC	COM	90262T308	9469	516580	SH	DEFINED	05	516580
UCBH HOLDINGS INC	COM	90262T308	26	1400	SH	DEFINED	08	1400
UGI CORP NEW 30358 7700	COM	902681105	3158	112200	SH	DEFINED	01	74142
UGI CORP NEW 32342	COM	902681105	910	32342	SH	OTHER	01	
UGI CORP NEW	COM	902681105	12230	434473	SH	DEFINED	05	434473
UICI 15950	COM	902737105	1040	28895	SH	DEFINED	01	12945
UICI 2675	COM	902737105	96	2675	SH	OTHER	01	
UICI	COM	902737105	11136	309330	SH	DEFINED	05	309330
UICI	COM	902737105	104	2900	SH	DEFINED	08	2900
UIL HLDG CORP 4450	COM	902748102	575	11000	SH	DEFINED	01	6550
UIL HLDG CORP 1425	COM	902748102	75	1425	SH	OTHER	01	
UIL HLDG CORP	COM	902748102	3055	58410	SH	DEFINED	05	58410
UIL HLDG CORP	COM	902748102	92	1758	SH	DEFINED	08	1758
UMB FINL CORP 2350	COM	902788108	1894	28840	SH	DEFINED	01	26490
UMB FINL CORP 7630	COM	902788108	990	15075	SH	OTHER	01	7445
UMB FINL CORP	COM	902788108	17780	270700	SH	DEFINED	05	226800

43900							
UMB FINL CORP	COM	902788108	118	1800	SH	DEFINED 08	1800
UMB FINL CORP	COM	902788108	251	3828	SH	DEFINED 17	3828
U S B HLDG INC	COM	902910108	239	10500	SH	OTHER 01	
10500							
U S B HLDG INC	COM	902910108	197	8643	SH	DEFINED 05	8643
U S B HLDG INC	COM	902910108		2	SH	DEFINED 08	2
UST INC	COM	902911106	291184	6956146	SH	DEFINED 01	6931321
24825							
UST INC	COM	902911106	4338	103637	SH	OTHER 01	73860
29777							
UST INC	COM	902911106	31302	747782	SH	DEFINED 05	746807
975							
UST INC	COM	902911106	1345	32126	SH	DEFINED 08	32126
US BANCORP DEL	COM NEW	902973304	154956	5518384	SH	DEFINED 01	4907381
611003							
US BANCORP DEL	COM NEW	902973304	64937	2312579	SH	OTHER 01	1418212
894367							
US BANCORP DEL	COM NEW	902973304	249447	8883440	SH	DEFINED 05	8464300
419140							
US BANCORP DEL	COM NEW	902973304	5408	192607	SH	DEFINED 08	192607
US BANCORP DEL	COM NEW	902973304	9	315	SH	DEFINED 13	315
US BANCORP DEL	COM NEW	902973304	750	26700	SH	DEFINED 17	26700
URS CORP NEW	COM	903236107	1504	37228	SH	DEFINED 01	17718
17080 2430							
URS CORP NEW	COM	903236107	237	5870	SH	OTHER 01	
5870							
URS CORP NEW	COM	903236107	17097	423295	SH	DEFINED 05	423295
USANA HEALTH SCIENCES INC	COM	90328M107	186	3900	SH	DEFINED 01	1600
2300							
USANA HEALTH SCIENCES INC	COM	90328M107	1627	34100	SH	DEFINED 05	34100
USANA HEALTH SCIENCES INC	COM	90328M107		9	SH	DEFINED 08	9
U S G CORP	COM NEW	903293405	705	10255	SH	DEFINED 01	9935
320							
U S G CORP	COM NEW	903293405	22	320	SH	OTHER 01	320
U S G CORP	COM NEW	903293405	69	1000	SH	DEFINED 05	1000
U S G CORP	COM NEW	903293405	6983	101614	SH	DEFINED 08	101614
US LEC CORP	CL A	90331S109	88	46000	SH	DEFINED 01	46000
USEC INC	COM	90333E108	44	3900	SH	DEFINED 01	3900
USEC INC	COM	90333E108	22	2000	SH	OTHER 01	2000
USEC INC	COM	90333E108	762	68300	SH	DEFINED 05	68300
USI HLDGS CORP	COM	90333H101	27	2070	SH	DEFINED 01	
2070							
USI HLDGS CORP	COM	90333H101	38	2910	SH	OTHER 01	
2910							
USI HLDGS CORP	COM	90333H101	467	35975	SH	DEFINED 05	35975
USI HLDGS CORP	COM	90333H101	59	4522	SH	DEFINED 08	4522
U S PHYSICAL THERAPY INC	COM	90337L108	1489	82000	SH	DEFINED 01	75650
6350							
U S PHYSICAL THERAPY INC	COM	90337L108	6262	344800	SH	DEFINED 05	258800
86000							
U S PHYSICAL THERAPY INC	COM	90337L108	2	85	SH	DEFINED 08	85
U S XPRESS ENTERPRISES INC	CL A	90338N103	41	3500	SH	DEFINED 01	3500
U S XPRESS ENTERPRISES INC	CL A	90338N103	1185	101650	SH	DEFINED 05	101650
U S XPRESS ENTERPRISES INC	CL A	90338N103		10	SH	DEFINED 08	10
USA MOBILITY INC	COM	90341G103	1458	54049	SH	DEFINED 01	54049
USA MOBILITY INC	COM	90341G103	575	21300	SH	DEFINED 05	21300
UAP HLDG CORP	COM	903441103	104	5728	SH	DEFINED 01	5518
210							
UAP HLDG CORP	COM	903441103	1231	68003	SH	DEFINED 05	68003
UAP HLDG CORP	COM	903441103	77	4241	SH	DEFINED 08	4241
UBIQUITEL INC	COM	903474302	383	43800	SH	DEFINED 01	43800
UBIQUITEL INC	COM	903474302	24	2800	SH	DEFINED 08	2800
ULTICOM INC	COM	903844108	3	300	SH	DEFINED 01	300
ULTICOM INC	COM	903844108	105	9500	SH	DEFINED 05	9500
ULTICOM INC	COM	903844108	92	8361	SH	DEFINED 08	8361
ULTRA PETROLEUM CORP	COM	903914109	2536	44589	SH	DEFINED 01	44589
ULTRA PETROLEUM CORP	COM	903914109	496	8726	SH	OTHER 01	4726
4000							
ULTRA PETROLEUM CORP	COM	903914109	4879	85780	SH	DEFINED 05	85780
ULTRA PETROLEUM CORP	COM	903914109	1018	17898	SH	DEFINED 08	17898
ULTRA PETROLEUM CORP	COM	903914109	569	10000	SH	CALL DEFINED 08	10000
ULTRA PETROLEUM CORP	COM	903914109	3413	60000	SH	PUT DEFINED 08	60000
ULTRATECH INC	COM	904034105	1112	71327	SH	DEFINED 01	60772
10555							
ULTRATECH INC	COM	904034105	76	4895	SH	OTHER 01	4695
200							
ULTRATECH INC	COM	904034105	6419	411725	SH	DEFINED 05	334925
76800							
ULTRATECH INC	COM	904034105	90	5800	SH	DEFINED 08	5800
UMPQUA HLDGS CORP	COM	904214103	155	6375	SH	DEFINED 01	5250
1125							
UMPQUA HLDGS CORP	COM	904214103	4369	179650	SH	DEFINED 05	179650
UMPQUA HLDGS CORP	COM	904214103	161	6612	SH	DEFINED 08	6612
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD	90458E107	2638	50145	SH	DEFINED 05	50145

UNIFIRST CORP MASS 12650	COM	904708104	4830	137730	SH	DEFINED	01	125080	
UNIFIRST CORP MASS 157700	COM	904708104	17446	497475	SH	DEFINED	05	339775	
UNILEVER PLC	SPON ADR NEW	904767704	85	2023	SH	DEFINED	01	2023	
UNILEVER PLC 1260	SPON ADR NEW	904767704	503	11905	SH	OTHER	01	10645	
UNILEVER PLC	SPON ADR NEW	904767704	304	7200	SH	DEFINED	05	7200	
UNILEVER N V 21686	N Y SHS NEW	904784709	3052	42718	SH	DEFINED	01	21032	
UNILEVER N V 7549	N Y SHS NEW	904784709	4791	67057	SH	OTHER	01	59508	
UNILEVER N V 1280	N Y SHS NEW	904784709	21680	303430	SH	DEFINED	05	302150	
UNILEVER N V	N Y SHS NEW	904784709	13	175	SH	DEFINED	13	175	
UNION BANKSHARES CORP	COM	905399101	21	500	SH	OTHER	01	500	
UNION BANKSHARES CORP	COM	905399101	290	6950	SH	DEFINED	05	6950	
UNION BANKSHARES CORP	COM	905399101	67	1600	SH	DEFINED	08	1600	
UNION BANKSHARES INC	COM	905400107	350	16380	SH	OTHER	01	16380	
UNION PAC CORP 32039	COM	907818108	36022	502402	SH	DEFINED	01	470363	
UNION PAC CORP 155688	COM	907818108	39748	554362	SH	OTHER	01	398674	
UNION PAC CORP	COM	907818108	10898	152000	SH	CALL	DEFINED	01	152000
UNION PAC CORP	COM	907818108	12504	174400	SH	PUT	DEFINED	01	174400
UNION PAC CORP	COM	907818108	48191	672125	SH	DEFINED	05	672125	
UNION PAC CORP	COM	907818108	3112	43398	SH	DEFINED	08	43398	
UNIONBANCAL CORP 3870	COM	908906100	3378	48455	SH	DEFINED	01	44585	
UNIONBANCAL CORP	COM	908906100	209	3000	SH	OTHER	01	3000	
UNIONBANCAL CORP	COM	908906100	52680	755594	SH	DEFINED	05	755594	
UNISOURCE ENERGY CORP 13966	COM	909205106	691	20790	SH	DEFINED	01	6824	
UNISOURCE ENERGY CORP 234	COM	909205106	8	234	SH	OTHER	01		
UNISOURCE ENERGY CORP	COM	909205106	5054	152050	SH	DEFINED	05	152050	
UNISOURCE ENERGY CORP	COM	909205106	46	1387	SH	DEFINED	08	1387	
UNISYS CORP 2655	COM	909214108	454	68402	SH	DEFINED	01	65747	
UNISYS CORP 1996	COM	909214108	70	10601	SH	OTHER	01	8605	
UNISYS CORP	COM	909214108	1132	170444	SH	DEFINED	05	170444	
UNISYS CORP	COM	909214108	264	39712	SH	DEFINED	08	39712	
UNISYS CORP	COM	909214108	108	16300	SH	PUT	DEFINED	08	16300
UNIT CORP 11650 300	COM	909218109	1311	23714	SH	DEFINED	01	11764	
UNIT CORP 800	COM	909218109	44	800	SH	OTHER	01		
UNIT CORP	COM	909218109	8778	158800	SH	DEFINED	05	158800	
UNIT CORP	COM	909218109	28	500	SH	DEFINED	08	500	
UNITED AMER INDEMNITY LTD	CL A	90933T109	84	4600	SH	DEFINED	01	4600	
UNITED AMER INDEMNITY LTD	CL A	90933T109	60	3300	SH	OTHER	01	3300	
UNITED AMER INDEMNITY LTD	CL A	90933T109	4656	254590	SH	DEFINED	05	254590	
UNITED AMER INDEMNITY LTD	CL A	90933T109	87	4756	SH	DEFINED	08	4756	
UNITED AUTO GROUP INC	COM	909440109	700	21200	SH	DEFINED	05	21200	
UNITED AUTO GROUP INC	COM	909440109	113	3422	SH	DEFINED	08	3422	
UNITED CMNTY FINL CORP OHIO	COM	909839102	29	2547	SH	DEFINED	01	2547	
UNITED CMNTY FINL CORP OHIO	COM	909839102	241	21475	SH	DEFINED	05	21475	
UNITED CMNTY FINL CORP OHIO	COM	909839102	12	1100	SH	DEFINED	08	1100	
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	17	600	SH	DEFINED	01	600	
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	605	21225	SH	DEFINED	05	21225	
UNITED CMNTY BKS BLAIRSVLE G	CAP STK	90984P105	6	200	SH	DEFINED	08	200	
UNITED BANKSHARES INC WEST V 7643 2457	COM	909907107	3802	108796	SH	DEFINED	01	98696	
UNITED BANKSHARES INC WEST V 7457	COM	909907107	261	7457	SH	OTHER	01		
UNITED BANKSHARES INC WEST V	COM	909907107	5610	160525	SH	DEFINED	05	160525	
UNITED BANKSHARES INC WEST V	COM	909907107	207	5937	SH	DEFINED	08	5937	
UNITED CAPITAL CORP	COM	909912107	315	13434	SH	DEFINED	01	13434	
UNITED CAPITAL CORP	COM	909912107	54	2300	SH	DEFINED	05	2300	
UNITED DOMINION REALTY TR IN 5521	COM	910197102	2905	122566	SH	DEFINED	01	117045	
UNITED DOMINION REALTY TR IN 14871	COM	910197102	1858	78407	SH	OTHER	01	63536	
UNITED DOMINION REALTY TR IN	COM	910197102	16745	706520	SH	DEFINED	05	706520	
UNITED DOMINION REALTY TR IN	COM	910197102	1103	46525	SH	DEFINED	08	46525	
UNITED FIRE & CAS CO	COM	910331107	6	127	SH	DEFINED	01	127	
UNITED FIRE & CAS CO	COM	910331107	3074	68150	SH	DEFINED	05	68150	
UNITED FIRE & CAS CO	COM	910331107	124	2751	SH	DEFINED	08	2751	
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	2	444	SH	DEFINED	01	444	
UNITED MICROELECTRONICS CORP	SPONSORED AD	910873207	578	160644	SH	DEFINED	05	160644	
UNITED MOBILE HOMES INC	COM	911024107	460	29000	SH	DEFINED	01	29000	
UNITED NAT FOODS INC 60	COM	911163103	707	19981	SH	DEFINED	01	19921	
UNITED NAT FOODS INC	COM	911163103	50	1400	SH	OTHER	01		

1400									
UNITED NAT FOODS INC	COM	911163103	12953	366310	SH	DEFINED	05	366310	
UNITED NAT FOODS INC	COM	911163103	113	3200	SH	DEFINED	08	3200	
UNITED ONLINE INC	COM	911268100	28	2000	SH	OTHER	01	2000	
UNITED ONLINE INC	COM	911268100	1221	88150	SH	DEFINED	05	88150	
UNITED ONLINE INC	COM	911268100	96	6900	SH	DEFINED	08	6900	
UNITED ONLINE INC	COM	911268100	693	50000	SH	CALL	DEFINED	08	50000
UNITED PARCEL SERVICE INC	CL B	911312106	498847	7216073	SH	DEFINED	01	7058906	
157167									
UNITED PARCEL SERVICE INC	CL B	911312106	72860	1053958	SH	OTHER	01	596758	
457200									
UNITED PARCEL SERVICE INC	CL B	911312106	109831	1588764	SH	DEFINED	05	1422904	
165860									
UNITED PARCEL SERVICE INC	CL B	911312106	8406	121593	SH	DEFINED	08	121593	
UNITED PARCEL SERVICE INC	CL B	911312106	382	5525	SH	DEFINED	13	5385	
140									
UNITED RENTALS INC	COM	911363109	856	43425	SH	DEFINED	01	42755	
670									
UNITED RENTALS INC	COM	911363109	95	4795	SH	OTHER	01	4670	
125									
UNITED RENTALS INC	COM	911363109	21638	1097832	SH	DEFINED	05	1097832	
UNITED RENTALS INC	COM	911363109	297	15058	SH	DEFINED	08	15058	
UNITED RENTALS INC	COM	911363109	158	8000	SH	CALL	DEFINED	08	8000
UNITED RETAIL GROUP INC	COM	911380103	216	28000	SH	DEFINED	01	28000	
U STORE IT TR	COM	91274F104	63	3100	SH	DEFINED	01	3100	
U STORE IT TR	COM	91274F104	2390	117900	SH	DEFINED	05	117900	
U STORE IT TR	COM	91274F104	227	11220	SH	DEFINED	08	11220	
UNITED STATES STL CORP NEW	COM	912909108	1810	42733	SH	DEFINED	01	35283	
6185	1265								
UNITED STATES STL CORP NEW	COM	912909108	149	3515	SH	OTHER	01		
3515									
UNITED STATES STL CORP NEW	COM	912909108	4455	105190	SH	DEFINED	05	104190	
1000									
UNITED STATES STL CORP NEW	COM	912909108	654	15449	SH	DEFINED	08	15449	
UNITED STATES STL CORP NEW	COM	912909108	389	9190	SH	DEFINED	17	9190	
UNITED STATES STL CORP NEW	PF D	CV B 7%	912909207	6768	50000	SH	DEFINED	01	50000
UNITED STATIONERS INC	COM	913004107	1156	24145	SH	DEFINED	01	10465	
13680									
UNITED STATIONERS INC	COM	913004107	70	1470	SH	OTHER	01		
1470									
UNITED STATIONERS INC	COM	913004107	11543	241175	SH	DEFINED	05	241175	
UNITED STATIONERS INC	COM	913004107	14	300	SH	DEFINED	08	300	
UNITED SURGICAL PARTNERS INT	COM	913016309	1970	50363	SH	DEFINED	01	34356	
7468	8539								
UNITED SURGICAL PARTNERS INT	COM	913016309	286	7322	SH	OTHER	01		
7322									
UNITED SURGICAL PARTNERS INT	COM	913016309	24937	637618	SH	DEFINED	05	637618	
UNITED SURGICAL PARTNERS INT	COM	913016309	54	1383	SH	DEFINED	08	1383	
UNITED TECHNOLOGIES CORP	COM	913017109	385777	7441678	SH	DEFINED	01	7125584	
316094									
UNITED TECHNOLOGIES CORP	COM	913017109	149406	2882066	SH	OTHER	01	2163841	
718225									
UNITED TECHNOLOGIES CORP	COM	913017109	1555	30000	SH	CALL	DEFINED	01	30000
UNITED TECHNOLOGIES CORP	COM	913017109	41638	803200	SH	PUT	DEFINED	01	803200
UNITED TECHNOLOGIES CORP	COM	913017109	190735	3679306	SH	DEFINED	05	3653950	
25356									
UNITED TECHNOLOGIES CORP	COM	913017109	5222	100736	SH	DEFINED	08	100736	
UNITED TECHNOLOGIES CORP	COM	913017109	40368	778700	SH	CALL	DEFINED	08	778700
UNITED TECHNOLOGIES CORP	COM	913017109	158	3039	SH	DEFINED	13	2595	
444									
UNITED TECHNOLOGIES CORP	COM	913017109	13	256	SH	OTHER	13		
256									
UNITED THERAPEUTICS CORP DEL	COM	91307C102	24	345	SH	DEFINED	01	345	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	110	1580	SH	OTHER	01	1580	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3988	57130	SH	DEFINED	05	57130	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	133	1908	SH	DEFINED	08	1908	
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2708	38800	SH	CALL	DEFINED	08	38800
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2792	40000	SH	PUT	DEFINED	08	40000
UNITEDHEALTH GROUP INC	COM	91324P102	166072	2955021	SH	DEFINED	01	2784428	
170593									
UNITEDHEALTH GROUP INC	COM	91324P102	41784	743480	SH	OTHER	01	352907	
390573									
UNITEDHEALTH GROUP INC	COM	91324P102	127500	2268685	SH	DEFINED	05	2131105	
137580									
UNITEDHEALTH GROUP INC	COM	91324P102	8902	158404	SH	DEFINED	08	158404	
UNITEDHEALTH GROUP INC	COM	91324P102	51	900	SH	DEFINED	13	600	
300									
UNITIL CORP	COM	913259107	1782	63428	SH	OTHER	01	63428	
UNITRIN INC	COM	913275103	3843	80979	SH	DEFINED	01	80519	
460									
UNITRIN INC	COM	913275103	1016	21401	SH	OTHER	01	16216	
5185									
UNITRIN INC	COM	913275103	5080	107029	SH	DEFINED	05	107029	
UNITRIN INC	COM	913275103	634	13353	SH	DEFINED	08	13353	
UNIVERSAL AMERN FINL CORP	COM	913377107	254	11175	SH	DEFINED	05	11175	

UNIVERSAL AMERN FINL CORP	COM	913377107	119	5227 SH	DEFINED 08	5227
UNIVERSAL COMPRESSION HLDGS 440	COM	913431102	187	4710 SH	DEFINED 01	4270
UNIVERSAL COMPRESSION HLDGS	COM	913431102	2589	65100 SH	DEFINED 05	65100
UNIVERSAL COMPRESSION HLDGS	COM	913431102	99	2500 SH	DEFINED 08	2500
UNIVERSAL CORP VA	COM	913456109	864	22256 SH	DEFINED 01	21681
UNIVERSAL CORP VA	COM	913456109	2468	63570 SH	OTHER 01	56450
UNIVERSAL CORP VA	COM	913456109	3114	80197 SH	DEFINED 05	80197
UNIVERSAL CORP VA	COM	913456109	183	4723 SH	DEFINED 08	4723
UNIVERSAL FST PRODS INC	COM	913543104	489	8525 SH	DEFINED 01	3125
UNIVERSAL FST PRODS INC	COM	913543104	4	75 SH	OTHER 01	
UNIVERSAL FST PRODS INC	COM	913543104	3977	69375 SH	DEFINED 05	69375
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	152	4585 SH	DEFINED 01	4585
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	185	5575 SH	OTHER 01	4600
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	3501	105290 SH	DEFINED 05	105290
UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	91359E105	2	47 SH	DEFINED 08	47
UNIVERSAL HLTH SVCS INC	CL B	913903100	586	12300 SH	DEFINED 01	11240
UNIVERSAL HLTH SVCS INC	CL B	913903100	116	2440 SH	OTHER 01	1165
UNIVERSAL HLTH SVCS INC	CL B	913903100	6202	130210 SH	DEFINED 05	130210
UNIVERSAL HLTH SVCS INC	CL B	913903100	2366	49677 SH	DEFINED 08	49677
UNIVERSAL HLTH SVCS INC	CL B	913903100	2524	53000 SH	PUT DEFINED 08	53000
UNIVERSAL TECHNICAL INST INC	COM	913915104	629	17655 SH	DEFINED 01	
UNIVERSAL TECHNICAL INST INC	COM	913915104	175	4912 SH	OTHER 01	
UNIVERSAL TECHNICAL INST INC	COM	913915104	39	1099 SH	DEFINED 08	1099
UNIVISION COMMUNICATIONS INC	CL A	914906102	1268	47782 SH	DEFINED 01	47347
UNIVISION COMMUNICATIONS INC	CL A	914906102	204	7675 SH	OTHER 01	5075
UNIVISION COMMUNICATIONS INC	CL A	914906102	9576	360950 SH	DEFINED 05	360950
UNIVISION COMMUNICATIONS INC	CL A	914906102	1416	53364 SH	DEFINED 08	53364
UNIVISION COMMUNICATIONS INC	CL A	914906102	223	8400 SH	DEFINED 17	8400
UNIVISION COMMUNICATIONS INC	CL A	914906102	80	3000 SH	PUT DEFINED 17	3000
UNIZAN FINANCIAL CORP	COM	91528W101	424	17525 SH	DEFINED 05	17525
UNIZAN FINANCIAL CORP	COM	91528W101	3508	144900 SH	OTHER 17	
UNOVA INC	COM	91529B106	56	1600 SH	DEFINED 01	1600
UNOVA INC	COM	91529B106	3	90 SH	OTHER 01	70
UNOVA INC	COM	91529B106	654	18700 SH	DEFINED 08	18700
UNOVA INC	COM	91529B106	4635	132500 SH	CALL DEFINED 08	132500
UNUMPROVIDENT CORP	COM	91529Y106	27739	1353132 SH	DEFINED 01	1216969
UNUMPROVIDENT CORP	COM	91529Y106	1411	68811 SH	OTHER 01	9096
UNUMPROVIDENT CORP	COM	91529Y106	73112	3566436 SH	DEFINED 05	3279156
UNUMPROVIDENT CORP	COM	91529Y106	1870	91233 SH	DEFINED 08	91233
URBAN OUTFITTERS INC	COM	917047102	2989	101652 SH	DEFINED 01	74770
URBAN OUTFITTERS INC	COM	917047102	495	16846 SH	OTHER 01	16696
URBAN OUTFITTERS INC	COM	917047102	21672	737126 SH	DEFINED 05	737126
URBAN OUTFITTERS INC	COM	917047102	859	29212 SH	DEFINED 08	29212
URSTADT BIDDLE PPTYS INS	CL A	917286205	291	19185 SH	DEFINED 01	17785
URSTADT BIDDLE PPTYS INS	CL A	917286205	43	2850 SH	OTHER 01	2850
URSTADT BIDDLE PPTYS INS	CL A	917286205	3512	231670 SH	DEFINED 05	231670
URSTADT BIDDLE PPTYS INS	CL A	917286205	45	2997 SH	DEFINED 08	2997
URSTADT BIDDLE PPTYS INS	CL A	917286205	607	40071 SH	DEFINED 17	40071
UTILITIES HOLDERS TR	DEPOSITRY RC	918019100	171	1400 SH	DEFINED 01	1400
UTILITIES HOLDERS TR	DEPOSITRY RC	918019100	163114	1336456 SH	DEFINED 08	1336456
UTSTARCOM INC	COM	918076100	1351	165412 SH	DEFINED 01	162562
UTSTARCOM INC	COM	918076100	15	1875 SH	OTHER 01	1025
UTSTARCOM INC	COM	918076100	2224	272235 SH	DEFINED 05	272235
UTSTARCOM INC	COM	918076100	171	20913 SH	DEFINED 08	20913
UTSTARCOM INC	COM	918076100	817	100000 SH	CALL DEFINED 08	100000
UTSTARCOM INC	COM	918076100	163	20000 SH	PUT DEFINED 08	20000
VCA ANTECH INC	COM	918194101	2464	96537 SH	DEFINED 01	93357
VCA ANTECH INC	COM	918194101	61	2375 SH	OTHER 01	
VCA ANTECH INC	COM	918194101	31363	1228956 SH	DEFINED 05	1228956
VCA ANTECH INC	COM	918194101	622	24390 SH	DEFINED 08	24390
V F CORP	COM	918204108	1832	31594 SH	DEFINED 01	28909



2685										
V F CORP	COM		918204108	1061	18310	SH	OTHER	01	16725	
1585										
V F CORP	COM		918204108	3083	53176	SH	DEFINED	05	53176	
V F CORP	COM		918204108	1591	27451	SH	DEFINED	08	27451	
V F CORP	COM		918204108	116	2000	SH	PUT	DEFINED	2000	
VAIL RESORTS INC	COM		91879Q109	63	2200	SH	DEFINED	01	2200	
VAIL RESORTS INC	COM		91879Q109	47	1650	SH	OTHER	01	1650	
VAIL RESORTS INC	COM		91879Q109	4258	148100	SH	DEFINED	05	148100	
VALASSIS COMMUNICATIONS INC	COM		918866104	923	23683	SH	DEFINED	01	23163	
30 490										
VALASSIS COMMUNICATIONS INC	COM		918866104	19	490	SH	OTHER	01		
490										
VALASSIS COMMUNICATIONS INC	COM		918866104	11681	299678	SH	DEFINED	05	299678	
VALASSIS COMMUNICATIONS INC	COM		918866104	487	12494	SH	DEFINED	08	12494	
VALENCE TECHNOLOGY INC	COM		918914102	30	11000	SH	OTHER	01	11000	
VALENCE TECHNOLOGY INC	COM		918914102	51	18925	SH	DEFINED	05	18925	
VALEANT PHARMACEUTICALS INTL	COM		91911X104	18543	923441	SH	DEFINED	01	913571	
9870										
VALEANT PHARMACEUTICALS INTL	COM		91911X104	106	5265	SH	OTHER	01	4965	
300										
VALEANT PHARMACEUTICALS INTL	COM		91911X104	25353	1262575	SH	DEFINED	05	1118707	
143868										
VALEANT PHARMACEUTICALS INTL	COM		91911X104	3378	168251	SH	DEFINED	08	168251	
VALEANT PHARMACEUTICALS INTL	COM		91911X104	1554	77400	SH	PUT	DEFINED	08	77400
VALEANT PHARMACEUTICALS INTL	COM		91911X104	70	3500	SH	DEFINED	17	3500	
VALEANT PHARMACEUTICALS INTL	NOTE	3.000%	91911XAB0	1671	1839000	PRN	DEFINED	08	1839000	
VALEANT PHARMACEUTICALS INTL	NOTE	4.000%	91911XAD6	664	733000	PRN	DEFINED	08	733000	
VALERO L P	COM	UT LTD P	91913W104	364	6386	SH	DEFINED	01		
6386										
VALERO L P	COM	UT LTD P	91913W104	853	14976	SH	OTHER	01	9141	
3256 2579										
VALERO L P	COM	UT LTD P	91913W104	97	1700	SH	DEFINED	08	1700	
VALERO ENERGY CORP NEW	COM		91913Y100	16875	149257	SH	DEFINED	01	145863	
3394										
VALERO ENERGY CORP NEW	COM		91913Y100	3534	31260	SH	OTHER	01	9005	
22255										
VALERO ENERGY CORP NEW	COM		91913Y100	47822	422975	SH	DEFINED	05	268925	
154050										
VALERO ENERGY CORP NEW	COM		91913Y100	16654	147300	SH	DEFINED	08	147300	
VALLEY NATL BANCORP	COM		919794107	12612	550729	SH	DEFINED	01	550729	
VALLEY NATL BANCORP	COM		919794107	2735	119445	SH	OTHER	01	119445	
VALLEY NATL BANCORP	COM		919794107	107	4679	SH	DEFINED	08	4679	
VALMONT INDS INC	COM		920253101	163	5550	SH	DEFINED	01	3000	
2550										
VALMONT INDS INC	COM		920253101	10	350	SH	OTHER	01		
350										
VALMONT INDS INC	COM		920253101	2030	69125	SH	DEFINED	05	69125	
VALMONT INDS INC	COM		920253101	30	1017	SH	DEFINED	08	1017	
VALOR COMMUNICATIONS GROUP I	COM		920255106	27	2000	SH	DEFINED	01	2000	
VALOR COMMUNICATIONS GROUP I	COM		920255106	395	28995	SH	DEFINED	05	22735	
6260										
VALOR COMMUNICATIONS GROUP I	COM		920255106	218	16016	SH	DEFINED	08	16016	
VALSPAR CORP	COM		920355104	382	17080	SH	DEFINED	01	16060	
1020										
VALSPAR CORP	COM		920355104	62	2795	SH	OTHER	01	1820	
975										
VALSPAR CORP	COM		920355104	5284	236334	SH	DEFINED	05	236334	
VALSPAR CORP	COM		920355104	689	30834	SH	DEFINED	08	30834	
VALUECLICK INC	COM		92046N102	638	37305	SH	DEFINED	01	36560	
745										
VALUECLICK INC	COM		92046N102	4297	251430	SH	DEFINED	05	248590	
2840										
VALUECLICK INC	COM		92046N102	44	2580	SH	DEFINED	08	2580	
VALUEVISION MEDIA INC	CL A		92047K107	1262	111150	SH	DEFINED	01	101750	
9400										
VALUEVISION MEDIA INC	CL A		92047K107	6412	564900	SH	DEFINED	05	451100	
113800										
VAN KAMPEN MUN INCOME TR	COM		920909108	113	12895	SH	OTHER	01	5269	
7626										
VAN KAMPEN MUN TR	SH BEN INT		920919107	36	2525	SH	DEFINED	01	1025	
1500										
VAN KAMPEN MUN TR	SH BEN INT		920919107	122	8495	SH	OTHER	01	8495	
VAN KAMPEN TR INVT GRADE MUN	COM		920929106	83	5549	SH	DEFINED	01	5549	
VAN KAMPEN TR INVT GRADE MUN	COM		920929106	210	14100	SH	OTHER	01	11000	
3100										
VAN KAMPEN ADVANTAGE MUN INC	SH BEN INT		921124103	165	11299	SH	DEFINED	01	11299	
VAN KAMPEN VALUE MUN INCOME	COM		921132106	71	5200	SH	DEFINED	01	5200	
VAN KAMPEN VALUE MUN INCOME	COM		921132106	101	7329	SH	OTHER	01	7329	
VARIAN INC	COM		922206107	435	12665	SH	DEFINED	01	12355	
310										
VARIAN INC	COM		922206107	80	2330	SH	OTHER	01	1330	
1000										
VARIAN INC	COM		922206107	5981	174280	SH	DEFINED	05	174280	
VARIAN INC	COM		922206107	257	7478	SH	DEFINED	08	7478	

VARIAN SEMICONDUCTOR EQUIPMN 7485	COM		922207105	721	17005	SH	DEFINED	01	9520	
VARIAN SEMICONDUCTOR EQUIPMN 200	COM		922207105	8	200	SH	OTHER	01		
VARIAN SEMICONDUCTOR EQUIPMN	COM		922207105	10245	241790	SH	DEFINED	05	241790	
VARIAN SEMICONDUCTOR EQUIPMN	COM		922207105	55	1300	SH	DEFINED	08	1300	
VARIAN MED SYS INC 9565	COM		92220P105	9666	244635	SH	DEFINED	01	235070	
VARIAN MED SYS INC 18200	COM		92220P105	1077	27265	SH	OTHER	01	9065	
VARIAN MED SYS INC	COM		92220P105	46783	1184072	SH	DEFINED	05	1184072	
VARIAN MED SYS INC	COM		92220P105	1613	40835	SH	DEFINED	08	40835	
VARIAN MED SYS INC	COM		92220P105	1383	35000	SH	PUT	DEFINED	08	35000
VECTREN CORP 4428	COM		92240G101	1536	54178	SH	DEFINED	01	49750	
VECTREN CORP 175	COM		92240G101	383	13507	SH	OTHER	01	13332	
VECTREN CORP	COM		92240G101	5033	177520	SH	DEFINED	05	177520	
VECTREN CORP	COM		92240G101	375	13230	SH	DEFINED	08	13230	
VECTOR GROUP LTD	COM		92240M108	8342	416908	SH	DEFINED	01	416908	
VECTOR GROUP LTD	COM		92240M108	2049	102389	SH	DEFINED	05	102389	
VEECO INSTRS INC DEL	COM		922417100	143	8900	SH	DEFINED	01	8900	
VEECO INSTRS INC DEL	COM		922417100	1542	96125	SH	DEFINED	05	96125	
VEECO INSTRS INC DEL	COM		922417100	124	7700	SH	DEFINED	08	7700	
VEECO INSTRS INC DEL	COM		922417100	433	27000	SH	CALL	DEFINED	08	27000
VENTAS INC	COM		92276F100	41	1275	SH	DEFINED	01	1275	
VENTAS INC	COM		92276F100	13	400	SH	DEFINED	05	400	
VENTAS INC	COM		92276F100	37	1162	SH	DEFINED	08	1162	
VENTAS INC	COM		92276F100	1950	60551	SH	DEFINED	17	60551	
VENTANA MED SYS INC	COM		92276H106	347	9126	SH	DEFINED	01	9126	
VENTANA MED SYS INC	COM		92276H106	54	1415	SH	DEFINED	08	1415	
VENTIV HEALTH INC	COM		922793104	4	166	SH	DEFINED	01	166	
VENTIV HEALTH INC	COM		922793104	3	100	SH	OTHER	01	100	
VENTIV HEALTH INC	COM		922793104	185	7067	SH	DEFINED	08	7067	
VENTIV HEALTH INC	COM		922793104	52	2000	SH	PUT	DEFINED	08	2000
VANGUARD INDEX TR	EXT MKT VIPE		922908652	534	6000	SH	DEFINED	01	6000	
VANGUARD INDEX TR 8704	STK MRK VIPE		922908769	2842	23420	SH	DEFINED	01	14716	
VANGUARD INDEX TR	STK MRK VIPE		922908769	255	2100	SH	OTHER	01	2100	
VERITY INC 4100	COM		92343C106	99	9275	SH	DEFINED	01	5175	
VERITY INC	COM		92343C106	1632	153650	SH	DEFINED	05	153650	
VERITY INC	COM		92343C106	115	10784	SH	DEFINED	08	10784	
VERISIGN INC	COM		92343E102	988	46234	SH	DEFINED	01	46234	
VERISIGN INC 7500	COM		92343E102	276	12892	SH	OTHER	01	5392	
VERISIGN INC 2400	COM		92343E102	6450	301805	SH	DEFINED	05	299405	
VERISIGN INC	COM		92343E102	3565	166805	SH	DEFINED	08	166805	
VERITAS DGC INC 15426 6320	COM		92343P107	1432	39095	SH	DEFINED	01	17349	
VERITAS DGC INC 8524	COM		92343P107	312	8524	SH	OTHER	01		
VERITAS DGC INC	COM		92343P107	11003	300475	SH	DEFINED	05	300475	
VERITAS DGC INC	COM		92343P107	61	1676	SH	DEFINED	08	1676	
VERITAS DGC INC	COM		92343P107	2472	67500	SH	CALL	DEFINED	08	67500
VERIZON COMMUNICATIONS 355615	COM		92343V104	210720	6445998	SH	DEFINED	01	6090383	
VERIZON COMMUNICATIONS 1247381	COM		92343V104	129513	3961853	SH	OTHER	01	2714472	
VERIZON COMMUNICATIONS	COM		92343V104	327	10000	SH	CALL	DEFINED	01	10000
VERIZON COMMUNICATIONS	COM		92343V104	8339	255100	SH	PUT	DEFINED	01	255100
VERIZON COMMUNICATIONS 603095	COM		92343V104	234137	7162329	SH	DEFINED	05	6559234	
VERIZON COMMUNICATIONS	COM		92343V104	15881	485795	SH	DEFINED	08	485795	
VERIZON COMMUNICATIONS	COM		92343V104	24638	753700	SH	CALL	DEFINED	08	753700
VERIZON COMMUNICATIONS	COM		92343V104	14220	435000	SH	PUT	DEFINED	08	435000
VERIZON COMMUNICATIONS 74	COM		92343V104	72	2197	SH	DEFINED	13	2123	
VERIZON COMMUNICATIONS 146	COM		92343V104	5	146	SH	OTHER	13		
VERIZON COMMUNICATIONS	COM		92343V104	11578	354180	SH	DEFINED	17	354180	
VERIZON COMMUNICATIONS	COM		92343V104	3596	110000	SH	CALL	DEFINED	17	110000
VERIZON COMMUNICATIONS	COM		92343V104	3789	115900	SH	PUT	DEFINED	17	115900
VERSO TECHNOLOGIES INC	COM		925317109		4	SH	DEFINED	01	4	
VERSO TECHNOLOGIES INC	COM		925317109	188	508433	SH	DEFINED	08	508433	
VERTEX PHARMACEUTICALS INC 6050	COM		92532F100	3892	174125	SH	DEFINED	01	168075	
VERTEX PHARMACEUTICALS INC 815	COM		92532F100	124	5530	SH	OTHER	01	4715	
VERTEX PHARMACEUTICALS INC	COM		92532F100	15901	711463	SH	DEFINED	05	711463	
VERTEX PHARMACEUTICALS INC	COM		92532F100	4174	186778	SH	DEFINED	08	186778	
VERTEX PHARMACEUTICALS INC	COM		92532F100	838	37500	SH	PUT	DEFINED	08	37500
VERTEX PHARMACEUTICALS INC	NOTE	5.000%	92532FAD2	20	20000	PRN	DEFINED	01	20000	
VERTEX PHARMACEUTICALS INC	NOTE	5.000%	92532FAD2	4389	4400000	PRN	DEFINED	05	4400000	

VERTRUE INC 1000	COM	92534N101	7350	202200	SH	DEFINED	01	201200	
VERTRUE INC 125	COM	92534N101	5	125	SH	OTHER	01		
VERTRUE INC	COM	92534N101	1418	39000	SH	DEFINED	05	39000	
VIACOM INC	CL A	925524100	1060	31899	SH	DEFINED	01	31899	
VIACOM INC 2657	CL A	925524100	374	11257	SH	OTHER	01	8600	
VIACOM INC 1070	CL A	925524100	10288	309689	SH	DEFINED	05	308619	
VIACOM INC 372700	CL A	925524100	12381	372700	SH	OTHER	17		
VIACOM INC 142581	CL B	925524308	106961	3240255	SH	DEFINED	01	3097674	
VIACOM INC 303330	CL B	925524308	21095	639043	SH	OTHER	01	335713	
VIACOM INC 461435	CL B	925524308	100156	3034117	SH	DEFINED	05	2572682	
VIACOM INC	CL B	925524308	48007	1454317	SH	DEFINED	08	1454317	
VIACOM INC	CL B	925524308	9	274	SH	OTHER	13	274	
VIACOM INC	CL B	925524308	800	24236	SH	DEFINED	17	24236	
VIACOM INC 500000	CL B	925524308	16505	500000	SH	OTHER	17		
VIAD CORP 6622	COM NEW	92552R406	591	21602	SH	DEFINED	01	14909	
71 VIAD CORP 607	COM NEW	92552R406	17	607	SH	OTHER	01		
VIAD CORP	COM NEW	92552R406	2660	97253	SH	DEFINED	05	97253	
VIAD CORP	COM NEW	92552R406	90	3300	SH	DEFINED	08	3300	
VIASAT INC	COM	92552V100	240	9350	SH	DEFINED	01	9350	
VIASAT INC 700	COM	92552V100	70	2730	SH	OTHER	01	2030	
VIASAT INC	COM	92552V100	1869	72850	SH	DEFINED	05	72850	
VIASAT INC	COM	92552V100	133	5200	SH	DEFINED	08	5200	
VIASYS HEALTHCARE INC 9956	COM NEW	92553Q209	2699	107991	SH	DEFINED	01	98035	
VIASYS HEALTHCARE INC 1225	COM NEW	92553Q209	126	5038	SH	OTHER	01	3813	
VIASYS HEALTHCARE INC 114400	COM NEW	92553Q209	23401	936410	SH	DEFINED	05	822010	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	87	3500	SH	DEFINED	08	3500	
VIASYS HEALTHCARE INC	COM NEW	92553Q209	1187	47500	SH	CALL	DEFINED	08	47500
VIASYS HEALTHCARE INC	COM NEW	92553Q209	155	6217	SH	DEFINED	17	6217	
VIACELL INC	COM	92554J105	6	1075	SH	DEFINED	05	1075	
VIACELL INC	COM	92554J105	446	76900	SH	DEFINED	08	76900	
VICOR CORP	COM	925815102	34	2225	SH	DEFINED	01	2225	
VICOR CORP 200	COM	925815102	3	200	SH	OTHER	01		
VICOR CORP	COM	925815102	956	63100	SH	DEFINED	05	63100	
VICOR CORP	COM	925815102	17	1092	SH	DEFINED	08	1092	
VIGNETTE CORP	COM	926734104	71	61599	SH	DEFINED	01	61599	
VIGNETTE CORP	COM NEW	926734401	235	14795	SH	DEFINED	05	14795	
VIGNETTE CORP	COM NEW	926734401	94	5937	SH	DEFINED	08	5937	
VINTAGE PETE INC 23852 6550	COM	927460105	5163	113075	SH	DEFINED	01	82673	
VINTAGE PETE INC 2798	COM	927460105	128	2798	SH	OTHER	01		
VINTAGE PETE INC 80100	COM	927460105	19503	427125	SH	DEFINED	05	347025	
VINTAGE PETE INC	COM	927460105	1042	22813	SH	DEFINED	08	22813	
VION PHARMACEUTICALS INC	COM	927624106	5	2400	SH	DEFINED	01	2400	
VION PHARMACEUTICALS INC	COM	927624106	2	1000	SH	OTHER	01	1000	
VION PHARMACEUTICALS INC	COM	927624106	454	209193	SH	DEFINED	08	209193	
VIRAGE LOGIC CORP 2153	COM	92763R104	565	72845	SH	DEFINED	01	70692	
VIRAGE LOGIC CORP	COM	92763R104	6512	840218	SH	DEFINED	05	840218	
VIRGINIA COMM BANCORP INC 925	COM	92778Q109	25	925	SH	DEFINED	01		
VIRGINIA COMM BANCORP INC 62765	COM	92778Q109	1725	63690	SH	OTHER	01	925	
VIRGINIA COMM BANCORP INC	COM	92778Q109	31	1150	SH	DEFINED	08	1150	
VIRGINIA FINL GROUP INC	COM	927810101	9	252	SH	DEFINED	01	252	
VIRGINIA FINL GROUP INC	COM	927810101	46	1263	SH	OTHER	01	1263	
VIRGINIA FINL GROUP INC	COM	927810101	205	5675	SH	DEFINED	05	5675	
VIRGINIA FINL GROUP INC	COM	927810101	14	400	SH	DEFINED	08	400	
VIOPHARMA INC 25	COM	928241108	35	1675	SH	DEFINED	01	1650	
VIOPHARMA INC	COM	928241108	1394	67000	SH	CALL	DEFINED	08	67000
VISHAY INTERTECHNOLOGY INC 3830	COM	928298108	795	66494	SH	DEFINED	01	62664	
VISHAY INTERTECHNOLOGY INC 2000	COM	928298108	137	11453	SH	OTHER	01	9453	
VISHAY INTERTECHNOLOGY INC	COM	928298108	11025	922635	SH	DEFINED	05	922635	
VISHAY INTERTECHNOLOGY INC	COM	928298108	3388	283481	SH	DEFINED	08	283481	
VISHAY INTERTECHNOLOGY INC	COM	928298108	418	35000	SH	PUT	DEFINED	08	35000

VISTEON CORP 6726	COM	92839U107	229	23378	SH	DEFINED	01	16652	
VISTEON CORP 1218	COM	92839U107	213	21815	SH	OTHER	01	20597	
VISTEON CORP	COM	92839U107	1625	166113	SH	DEFINED	05	166113	
VISTEON CORP	COM	92839U107	193	19782	SH	DEFINED	08	19782	
VISTEON CORP	COM	92839U107	20	2000	SH	PUT	DEFINED	08	2000
VISTEON CORP	COM	92839U107	386	39442	SH	DEFINED	17	39442	
VITAL SIGNS INC 5670	COM	928469105	459	9960	SH	DEFINED	01	4290	
VITAL SIGNS INC 730	COM	928469105	34	730	SH	OTHER	01		
VITAL SIGNS INC	COM	928469105	3927	85210	SH	DEFINED	05	85210	
VITAL SIGNS INC	COM	928469105	42	910	SH	DEFINED	08	910	
VITAL IMAGES INC	COM	92846N104	223	10000	SH	DEFINED	01	10000	
VITAL IMAGES INC 13000	COM	92846N104	289	13000	SH	OTHER	01		
VITESSE SEMICONDUCTOR CORP	COM	928497106	1	680	SH	OTHER	01	680	
VITESSE SEMICONDUCTOR CORP	COM	928497106	138	73750	SH	DEFINED	05	73750	
VNUS MED TECHNOLOGIES INC	COM	928566108	44	4200	SH	DEFINED	08	4200	
VNUS MED TECHNOLOGIES INC	COM	928566108	3113	298778	SH	DEFINED		298778	
VODAFONE GROUP PLC NEW 71317	SPONSORED AD	92857W100	38090	1466677	SH	DEFINED	01	1395360	
VODAFONE GROUP PLC NEW 242147	SPONSORED AD	92857W100	19298	743107	SH	OTHER	01	500960	
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	6856	264000	SH	PUT	DEFINED	01	264000
VODAFONE GROUP PLC NEW 25000	SPONSORED AD	92857W100	13682	526840	SH	DEFINED	05	501840	
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	423	16300	SH	DEFINED	08	16300	
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	1491	57396	SH	DEFINED	17	57396	
VODAFONE GROUP PLC NEW	SPONSORED AD	92857W100	2597	100000	SH	PUT	DEFINED	17	100000
VOLCOM INC	COM	92864N101	45	1600	SH	DEFINED	05	1600	
VOLCOM INC	COM	92864N101	6	209	SH	DEFINED	08	209	
VOLT INFORMATION SCIENCES IN 12200	COM	928703107	311	15300	SH	DEFINED	01	3100	
VOLT INFORMATION SCIENCES IN	COM	928703107	854	42050	SH	DEFINED	05	42050	
VORNADO RLTY TR 3400	SH BEN INT	929042109	3596	41520	SH	DEFINED	01	38120	
VORNADO RLTY TR 7910	SH BEN INT	929042109	1061	12249	SH	OTHER	01	4339	
VORNADO RLTY TR 60	SH BEN INT	929042109	26756	308890	SH	DEFINED	05	308830	
VORNADO RLTY TR	SH BEN INT	929042109	1336	15428	SH	DEFINED	08	15428	
VOTORANTIM CELULOSE E PAPEL	SPONSORED AD	92906P106	2948	220000	SH	DEFINED	05	220000	
VULCAN MATLS CO 22822	COM	929160109	26068	351270	SH	DEFINED	01	328448	
VULCAN MATLS CO 34255	COM	929160109	5070	68319	SH	OTHER	01	34064	
VULCAN MATLS CO	COM	929160109	21418	288620	SH	DEFINED	05	288620	
VULCAN MATLS CO	COM	929160109	811	10927	SH	DEFINED	08	10927	
W & T OFFSHORE INC	COM	92922P106	88	2700	SH	DEFINED	01	2700	
W & T OFFSHORE INC	COM	92922P106	2705	83425	SH	DEFINED	05	83425	
W & T OFFSHORE INC	COM	92922P106	110	3400	SH	DEFINED	08	3400	
WD-40 CO 1105	COM	929236107	1929	72750	SH	DEFINED	01	71645	
WD-40 CO 895	COM	929236107	24	895	SH	OTHER	01		
WD-40 CO	COM	929236107	1615	60925	SH	DEFINED	05	60925	
WD-40 CO	COM	929236107	19	700	SH	DEFINED	08	700	
WCI CMNTYS INC	COM	92923C104	782	27550	SH	DEFINED	05	27550	
WCI CMNTYS INC	COM	92923C104	255	9000	SH	DEFINED	08	9000	
WGL HLDGS INC 6050	COM	92924F106	2306	71762	SH	DEFINED	01	65712	
WGL HLDGS INC 200	COM	92924F106	1692	52668	SH	OTHER	01	52468	
WGL HLDGS INC	COM	92924F106	7614	236960	SH	DEFINED	05	236960	
WGL HLDGS INC	COM	92924F106	692	21543	SH	DEFINED	08	21543	
W HLDG CO INC 9676	COM	929251106	93	9676	SH	DEFINED	01		
W HLDG CO INC 9412	COM	929251106	107	11162	SH	OTHER	01	1750	
W HLDG CO INC	COM	929251106	842	88075	SH	DEFINED	05	88075	
W HLDG CO INC	COM	929251106	14	1500	SH	DEFINED	08	1500	
W-H ENERGY SVCS INC 13000	COM	92925E108	427	13175	SH	DEFINED	01	175	
W-H ENERGY SVCS INC 8475	COM	92925E108	441	13600	SH	OTHER	01	5125	
W-H ENERGY SVCS INC	COM	92925E108	3169	97750	SH	DEFINED	05	97750	
W-H ENERGY SVCS INC	COM	92925E108	81	2500	SH	DEFINED	08	2500	
WMS INDS INC	COM	929297109	75	2675	SH	DEFINED	01	2675	
WMS INDS INC	COM	929297109	2089	74250	SH	DEFINED	05	74250	
WMS INDS INC	COM	929297109	14	500	SH	DEFINED	08	500	
WMS INDS INC	NOTE 2.750%	929297AE9	18680	12110000	PRN	DEFINED	08	12110000	
WPP GROUP PLC 819	SPON ADR NEW	929309300	42	819	SH	DEFINED	01		

WPP GROUP PLC 481	SPON ADR NEW	929309300	72	1400	SH	OTHER	01	919
WPP GROUP PLC	SPON ADR NEW	929309300	225	4400	SH	DEFINED	08	4400
W P CAREY & CO LLC	COM	92930Y107	306	11351	SH	DEFINED	01	11351
W P CAREY & CO LLC 919	COM	92930Y107	648	24083	SH	OTHER	01	23164
W P CAREY & CO LLC	COM	92930Y107	365	13569	SH	DEFINED	17	13569
WPS RESOURCES CORP 3958	COM	92931B106	1023	17699	SH	DEFINED	01	13741
WPS RESOURCES CORP 150	COM	92931B106	772	13348	SH	OTHER	01	13198
WPS RESOURCES CORP	COM	92931B106	7277	125903	SH	DEFINED	05	125903
WPS RESOURCES CORP	COM	92931B106	935	16172	SH	DEFINED	08	16172
WSFS FINL CORP 100	COM	929328102	21	350	SH	DEFINED	01	250
WSFS FINL CORP	COM	929328102	6	100	SH	OTHER	01	100
WSFS FINL CORP	COM	929328102	272	4625	SH	DEFINED	05	4625
WSFS FINL CORP	COM	929328102	101	1709	SH	DEFINED	08	1709
WABASH NATL CORP 700	COM	929566107	119	6050	SH	DEFINED	01	5350
WABASH NATL CORP 25	COM	929566107		25	SH	OTHER	01	
WABASH NATL CORP	COM	929566107	2017	102600	SH	DEFINED	05	102600
WABASH NATL CORP	COM	929566107	53	2715	SH	DEFINED	08	2715
WABTEC CORP 28545	COM	929740108	1559	57145	SH	DEFINED	01	28600
WABTEC CORP 1340	COM	929740108	479	17550	SH	OTHER	01	16210
WABTEC CORP	COM	929740108	21724	796329	SH	DEFINED	05	796329
WABTEC CORP	COM	929740108		18	SH	DEFINED	08	18
WACHOVIA CORP 2ND NEW 389725	COM	929903102	361932	7605209	SH	DEFINED	01	7215484
WACHOVIA CORP 2ND NEW 894004	COM	929903102	153433	3224053	SH	OTHER	01	2330049
WACHOVIA CORP 2ND NEW 64622	COM	929903102	287552	6042278	SH	DEFINED	05	5977656
WACHOVIA CORP 2ND NEW	COM	929903102	7624	160201	SH	DEFINED	08	160201
WACHOVIA CORP 2ND NEW	COM	929903102	7876	165500	SH	CALL	DEFINED	165500
WACHOVIA CORP 2ND NEW 1120	COM	929903102	128	2695	SH	DEFINED	13	1575
WACHOVIA CORP 2ND NEW	COM	929903102	7508	157770	SH	DEFINED	17	157770
WACHOVIA CORP 2ND NEW	COM	929903102	9518	200000	SH	CALL	DEFINED	200000
WACHOVIA CORP 2ND NEW	COM	929903102	9518	200000	SH	PUT	DEFINED	200000
WADDELL & REED FINL INC 7780	CL A	930059100	3772	194852	SH	DEFINED	01	187072
WADDELL & REED FINL INC	CL A	930059100	59	3064	SH	OTHER	01	3064
WADDELL & REED FINL INC 85000	CL A	930059100	10518	543304	SH	DEFINED	05	458304
WADDELL & REED FINL INC	CL A	930059100	594	30668	SH	DEFINED	08	30668
WAL MART STORES INC 294397	COM	931142103	356705	8140242	SH	DEFINED	01	7845845
WAL MART STORES INC 1887821	COM	931142103	169999	3879477	SH	OTHER	01	1991656
WAL MART STORES INC	COM	931142103	2673	61000	SH	CALL	DEFINED	61000
WAL MART STORES INC	COM	931142103	7011	160000	SH	PUT	DEFINED	160000
WAL MART STORES INC 533850	COM	931142103	153244	3497132	SH	DEFINED	05	2963282
WAL MART STORES INC	COM	931142103	49994	1140902	SH	DEFINED	08	1140902
WAL MART STORES INC	COM	931142103	36152	825000	SH	CALL	DEFINED	825000
WAL MART STORES INC	COM	931142103	31550	720000	SH	PUT	DEFINED	720000
WAL MART STORES INC 225	COM	931142103	90	2064	SH	DEFINED	13	1839
WAL MART STORES INC 245	COM	931142103	11	245	SH	OTHER	13	
WAL MART STORES INC	COM	931142103	6121	139685	SH	DEFINED	17	139685
WAL MART STORES INC 105596	COM	931142103	4627	105596	SH	OTHER	17	
WAL MART STORES INC	COM	931142103	20815	475000	SH	CALL	DEFINED	475000
WAL MART STORES INC	COM	931142103	9202	210000	SH	PUT	DEFINED	210000
WAL MART STORES INC	COM	931142103	336	7672	SH	DEFINED		7672
WALGREEN CO 206654	COM	931422109	86835	1998515	SH	DEFINED	01	1791861
WALGREEN CO 466881	COM	931422109	72515	1668941	SH	OTHER	01	1202060
WALGREEN CO 15300	COM	931422109	75096	1728337	SH	DEFINED	05	1713037
WALGREEN CO	COM	931422109	4792	110279	SH	DEFINED	08	110279
WALGREEN CO	COM	931422109	4228	97300	SH	CALL	DEFINED	97300
WALGREEN CO	COM	931422109	2173	50000	SH	PUT	DEFINED	50000
WALGREEN CO	COM	931422109	4019	92500	SH	CALL	DEFINED	92500
WALGREEN CO	COM	931422109	4497	103500	SH	PUT	DEFINED	103500
WALTER INDS INC	COM	93317Q105	13	260	SH	DEFINED	01	260
WALTER INDS INC	COM	93317Q105	2726	55720	SH	DEFINED	05	55720
WALTER INDS INC	COM	93317Q105	2024	41366	SH	DEFINED	08	41366
WALTER INDS INC	COM	93317Q105	594	12134	SH	DEFINED	17	12134

WARNACO GROUP INC 1000	COM NEW	934390402	22	1000	SH	OTHER	01	
WARNACO GROUP INC	COM NEW	934390402	354	16150	SH	DEFINED	05	16150
WARNACO GROUP INC	COM NEW	934390402	88	4000	SH	DEFINED	08	4000
WARNER MUSIC GROUP CORP	COM	934550104	744	40200	SH	DEFINED	05	40200
WARNER MUSIC GROUP CORP	COM	934550104	4442	240000	SH	DEFINED	08	240000
WARREN RES INC 3428	COM	93564A100	606	36150	SH	DEFINED	01	32722
WARREN RES INC 41600	COM	93564A100	2653	158400	SH	DEFINED	05	116800
WARREN RES INC	COM	93564A100	74	4390	SH	DEFINED	08	4390
WASHINGTON FED INC 2744	COM	938824109	600	26578	SH	DEFINED	01	23834
WASHINGTON FED INC 300	COM	938824109	53	2344	SH	OTHER	01	2044
WASHINGTON FED INC	COM	938824109	4564	202295	SH	DEFINED	05	202295
WASHINGTON FED INC	COM	938824109	598	26492	SH	DEFINED	08	26492
WASHINGTON GROUP INTL INC	COM NEW	938862208	264	4892	SH	DEFINED	01	4892
WASHINGTON GROUP INTL INC	COM NEW	938862208	92	1700	SH	OTHER	01	1700
WASHINGTON GROUP INTL INC	COM NEW	938862208	8634	160210	SH	DEFINED	05	160210
WASHINGTON GROUP INTL INC	COM NEW	938862208	89	1660	SH	DEFINED	08	1660
WASHINGTON GROUP INTL INC	COM NEW	938862208	493	9153	SH	DEFINED	17	9153
WASHINGTON MUT INC 38742	COM	939322103	18460	470673	SH	DEFINED	01	431931
WASHINGTON MUT INC 69221	COM	939322103	10752	274156	SH	OTHER	01	204935
WASHINGTON MUT INC 203350	COM	939322103	29993	764743	SH	DEFINED	05	561393
WASHINGTON MUT INC	COM	939322103	4414	112533	SH	DEFINED	08	112533
WASHINGTON POST CO 65	CL B	939640108	1676	2088	SH	DEFINED	01	2023
WASHINGTON POST CO 35	CL B	939640108	97139	121045	SH	OTHER	01	121010
WASHINGTON POST CO	CL B	939640108	10976	13677	SH	DEFINED	05	13677
WASHINGTON POST CO	CL B	939640108	1593	1985	SH	DEFINED	08	1985
WASHINGTON REAL ESTATE INVT 15226	SH BEN INT	939653101	1569	50418	SH	DEFINED	01	35192
WASHINGTON REAL ESTATE INVT 1465	SH BEN INT	939653101	1674	53825	SH	OTHER	01	52360
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	2397	77040	SH	DEFINED	05	77040
WASHINGTON REAL ESTATE INVT	SH BEN INT	939653101	18	568	SH	DEFINED	08	568
WASHINGTON TR BANCORP	COM	940610108	1591	58501	SH	DEFINED	01	58501
WASHINGTON TR BANCORP	COM	940610108	387	14240	SH	OTHER	01	14240
WASHINGTON TR BANCORP	COM	940610108	230	8475	SH	DEFINED	05	8475
WASHINGTON TR BANCORP	COM	940610108	30	1100	SH	DEFINED	08	1100
WASTE CONNECTIONS INC 6119 11186	COM	941053100	1951	55620	SH	DEFINED	01	38315
WASTE CONNECTIONS INC 9986	COM	941053100	350	9986	SH	OTHER	01	
WASTE CONNECTIONS INC	COM	941053100	18552	528853	SH	DEFINED	05	528853
WASTE MGMT INC DEL 182027	COM	94106L109	95074	3323098	SH	DEFINED	01	3141071
WASTE MGMT INC DEL 186360	COM	94106L109	14575	509443	SH	OTHER	01	323083
WASTE MGMT INC DEL 3810	COM	94106L109	91573	3200743	SH	DEFINED	05	3196933
WASTE MGMT INC DEL	COM	94106L109	1576	55072	SH	DEFINED	08	55072
WASTE MGMT INC DEL 340	COM	94106L109	15	540	SH	DEFINED	13	200
WASTE SERVICES INC DEL	COM	941075103	187	50625	SH	DEFINED	05	50625
WATER PIK TECHNOLOGIES INC	COM	94113U100	3	125	SH	DEFINED	01	125
WATER PIK TECHNOLOGIES INC 166	COM	94113U100	3	166	SH	OTHER	01	
WATER PIK TECHNOLOGIES INC	COM	94113U100	196	9650	SH	DEFINED	05	9650
WATER PIK TECHNOLOGIES INC	COM	94113U100	59	2890	SH	DEFINED	08	2890
WATERS CORP 1960	COM	941848103	19247	462662	SH	DEFINED	01	460702
WATERS CORP 625	COM	941848103	409	9825	SH	OTHER	01	9200
WATERS CORP 930	COM	941848103	12179	292758	SH	DEFINED	05	291828
WATERS CORP	COM	941848103	996	23939	SH	DEFINED	08	23939
WATSCO INC 4400 700	COM	942622200	1195	22495	SH	DEFINED	01	17395
WATSCO INC 3625	COM	942622200	193	3625	SH	OTHER	01	
WATSCO INC	COM	942622200	18057	339985	SH	DEFINED	05	339985
WATSCO INC	COM	942622200	273	5136	SH	DEFINED	08	5136
WATSON PHARMACEUTICALS INC 9500	COM	942683103	14393	393147	SH	DEFINED	01	383647
WATSON PHARMACEUTICALS INC 2200	COM	942683103	767	20941	SH	OTHER	01	18741
WATSON PHARMACEUTICALS INC 1760	COM	942683103	7134	194859	SH	DEFINED	05	193099
WATSON PHARMACEUTICALS INC	COM	942683103	1721	47013	SH	DEFINED	08	47013

WATSON PHARMACEUTICALS INC	COM		942683103	242	6600	SH	CALL	DEFINED	08	6600
WATSON PHARMACEUTICALS INC	DBCV	1.750%	942683AC7	78	77000	PRN		DEFINED	01	77000
WATSON PHARMACEUTICALS INC	DBCV	1.750%	942683AC7	5691	5600000	PRN		DEFINED	05	5600000
WATSON PHARMACEUTICALS INC	DBCV	1.750%	942683AC7	3657	3599000	PRN		DEFINED	08	3599000
WATSON WYATT & CO HLDGS 8700	CL A		942712100	489	18152	SH		DEFINED	01	9452
WATSON WYATT & CO HLDGS	CL A		942712100	5930	220050	SH		DEFINED	05	220050
WATSON WYATT & CO HLDGS	CL A		942712100	22	800	SH		DEFINED	08	800
WATTS WATER TECHNOLOGIES INC 7200 4887	CL A		942749102	1748	60584	SH		DEFINED	01	48497
WATTS WATER TECHNOLOGIES INC 3500	CL A		942749102	101	3500	SH		OTHER	01	
WATTS WATER TECHNOLOGIES INC 71100	CL A		942749102	12182	422250	SH		DEFINED	05	351150
WATTS WATER TECHNOLOGIES INC	CL A		942749102	14	490	SH		DEFINED	08	490
WAUSAU PAPER CORP	COM		943315101	79	6300	SH		DEFINED	01	6300
WAUSAU PAPER CORP 175	COM		943315101	122	9776	SH		OTHER	01	9601
WAUSAU PAPER CORP	COM		943315101	2521	201500	SH		DEFINED	05	201500
WAUSAU PAPER CORP	COM		943315101	39	3080	SH		DEFINED	08	3080
WEBEX COMMUNICATIONS INC 16400	COM		94767L109	652	26600	SH		DEFINED	01	10200
WEBEX COMMUNICATIONS INC	COM		94767L109	3082	125725	SH		DEFINED	05	125725
WEBEX COMMUNICATIONS INC	COM		94767L109	14	559	SH		DEFINED	08	559
WEBEX COMMUNICATIONS INC	COM		94767L109	1605	65500	SH	CALL	DEFINED	08	65500
WEBSense INC 14375	COM		947684106	1029	20100	SH		DEFINED	01	5725
WEBSense INC 700	COM		947684106	36	700	SH		OTHER	01	
WEBSense INC	COM		947684106	4541	88675	SH		DEFINED	05	88675
WEBSense INC	COM		947684106	148	2885	SH		DEFINED	08	2885
WEBSIDESTORY INC 17000	COM		947685103	301	17000	SH		OTHER	01	
WEBSIDESTORY INC	COM		947685103	23	1325	SH		DEFINED	05	1325
WEBMETHODS INC 12870	COM		94768C108	1030	145654	SH		DEFINED	01	132784
WEBMETHODS INC	COM		94768C108		50	SH		OTHER	01	50
WEBMETHODS INC 154950	COM		94768C108	4996	706590	SH		DEFINED	05	551640
WEBMETHODS INC	COM		94768C108	13	1800	SH		DEFINED	08	1800
WEBMD CORP 167	COM		94769M105	11	1025	SH		DEFINED	01	858
WEBMD CORP 2900	COM		94769M105	308	27774	SH		OTHER	01	24874
WEBMD CORP 3850	COM		94769M105	7215	651190	SH		DEFINED	05	647340
WEBMD CORP	COM		94769M105	4805	433690	SH		DEFINED	08	433690
WEBMD CORP	COM		94769M105	222	20000	SH	CALL	DEFINED	08	20000
WEBMD CORP	NOTE	1.750%	94769MAE5	158	170000	PRN		DEFINED	01	170000
WEBMD CORP	NOTE	1.750%	94769MAE5	8119	8730000	PRN		DEFINED	05	8730000
WEBSTER FINL CORP CONN 6882	COM		947890109	2690	59821	SH		DEFINED	01	52939
WEBSTER FINL CORP CONN 1475	COM		947890109	706	15702	SH		OTHER	01	14227
WEBSTER FINL CORP CONN 29400	COM		947890109	12052	268051	SH		DEFINED	05	238651
WEBSTER FINL CORP CONN	COM		947890109	590	13114	SH		DEFINED	08	13114
WEIGHT WATCHERS INTL INC NEW	COM		948626106	311	6030	SH		DEFINED	01	6030
WEIGHT WATCHERS INTL INC NEW	COM		948626106	67	1300	SH		OTHER	01	1300
WEIGHT WATCHERS INTL INC NEW	COM		948626106	11812	229000	SH		DEFINED	05	229000
WEIGHT WATCHERS INTL INC NEW	COM		948626106	26	500	SH	CALL	DEFINED	08	500
WEINGARTEN RLTY INVS 3612	SH BEN INT		948741103	1638	43280	SH		DEFINED	01	39668
WEINGARTEN RLTY INVS 12862	SH BEN INT		948741103	1549	40924	SH		OTHER	01	28062
WEINGARTEN RLTY INVS	SH BEN INT		948741103	7086	187200	SH		DEFINED	05	187200
WEINGARTEN RLTY INVS	SH BEN INT		948741103	680	17974	SH		DEFINED	08	17974
WEIS MKTS INC 600	COM		948849104	450	11240	SH		DEFINED	01	10640
WEIS MKTS INC 2676	COM		948849104	228	5696	SH		OTHER	01	3020
WEIS MKTS INC	COM		948849104	10419	260405	SH		DEFINED	05	260405
WEIS MKTS INC	COM		948849104	80	2000	SH		DEFINED	08	2000
WELLCARE HEALTH PLANS INC 2200	COM		94946T106	41672	1124750	SH		DEFINED	01	1122550
WELLCARE HEALTH PLANS INC	COM		94946T106	85	2300	SH		OTHER	01	2300
WELLCARE HEALTH PLANS INC	COM		94946T106	78	2100	SH		DEFINED	08	2100
WELLCHOICE INC 475	COM		949475107	36	475	SH		DEFINED	01	
WELLCHOICE INC	COM		949475107	8	100	SH		DEFINED	05	100
WELLCHOICE INC	COM		949475107	137	1800	SH		DEFINED	08	1800
WELLCHOICE INC	COM		949475107	2846	37500	SH	CALL	DEFINED	08	37500
WELLMAN INC 22400	COM		949702104	222	35051	SH		DEFINED	01	12651
WELLMAN INC	COM		949702104	607	95925	SH		DEFINED	05	95925

WELLMAN INC	COM	949702104	32	5115	SH	DEFINED	08	5115	
WELLPOINT INC 74977	COM	94973V107	102793	1355749	SH	DEFINED	01	1280772	
WELLPOINT INC 45950	COM	94973V107	24989	329586	SH	OTHER	01	283636	
WELLPOINT INC	COM	94973V107	4254	56100	SH	CALL	DEFINED	01	56100
WELLPOINT INC	COM	94973V107	4254	56100	SH	PUT	DEFINED	01	56100
WELLPOINT INC	COM	94973V107	27973	368942	SH	DEFINED	05	368942	
WELLPOINT INC	COM	94973V107	16277	214675	SH	DEFINED	08	214675	
WELLPOINT INC	COM	94973V107	9561	126100	SH	CALL	DEFINED	08	126100
WELLPOINT INC	COM	94973V107	82	1085	SH	DEFINED	13	1085	
WELLPOINT INC	COM	94973V107	952	12550	SH	DEFINED	17	12550	
WELLS FARGO & CO NEW 908868	COM	949746101	471215	8045332	SH	DEFINED	01	7136464	
WELLS FARGO & CO NEW 968814	COM	949746101	213999	3653724	SH	OTHER	01	2684910	
WELLS FARGO & CO NEW	COM	949746101	2929	50000	SH	CALL	DEFINED	01	50000
WELLS FARGO & CO NEW 317487	COM	949746101	331419	5658503	SH	DEFINED	05	5341016	
WELLS FARGO & CO NEW	COM	949746101	19488	332736	SH	DEFINED	08	332736	
WELLS FARGO & CO NEW	COM	949746101	45439	775800	SH	CALL	DEFINED	08	775800
WELLS FARGO & CO NEW	COM	949746101	37180	634800	SH	PUT	DEFINED	08	634800
WELLS FARGO & CO NEW	COM	949746101	91	1550	SH	DEFINED	13	1550	
WELLS FARGO & CO NEW 250	COM	949746101	20	339	SH	OTHER	13	89	
WELLS FARGO & CO NEW	COM	949746101	2284	39000	SH	CALL	DEFINED	17	39000
WELLS FARGO & CO NEW	DBCV	949746FA4	168	170000	PRN	DEFINED	01	170000	
WELLS FARGO & CO NEW	DBCV	949746FA4	4762	4820000	PRN	DEFINED	05	4820000	
WELLS FARGO & CO NEW 30000000	DBCV	949746FA4	29641	30000000	PRN	OTHER	17		
WENDYS INTL INC 5180	COM	950590109	23333	516798	SH	DEFINED	01	511618	
WENDYS INTL INC 250	COM	950590109	725	16047	SH	OTHER	01	15797	
WENDYS INTL INC	COM	950590109	6396	141670	SH	DEFINED	05	141670	
WENDYS INTL INC	COM	950590109	16671	369225	SH	DEFINED	08	369225	
WENDYS INTL INC	COM	950590109	840	18600	SH	CALL	DEFINED	08	18600
WENDYS INTL INC	COM	950590109	332	7347	SH	DEFINED	17	7347	
WERNER ENTERPRISES INC 7390	COM	950755108	1364	78876	SH	DEFINED	01	71486	
WERNER ENTERPRISES INC 401	COM	950755108	247	14306	SH	OTHER	01	13905	
WERNER ENTERPRISES INC 77475	COM	950755108	15024	868967	SH	DEFINED	05	791492	
WERNER ENTERPRISES INC	COM	950755108	150	8700	SH	DEFINED	08	8700	
WESBANCO INC	COM	950810101	11	387	SH	DEFINED	01	387	
WESBANCO INC	COM	950810101	496	18025	SH	DEFINED	05	18025	
WESBANCO INC	COM	950810101	99	3600	SH	DEFINED	08	3600	
WESCO FINL CORP	COM	950817106	120	350	SH	DEFINED	01	350	
WESCO FINL CORP	COM	950817106	2651	7750	SH	DEFINED	05	7750	
WESCO FINL CORP	COM	950817106	34	100	SH	DEFINED	08	100	
WEST COAST BANCORP ORE NEW	COM	952145100	425	17000	SH	DEFINED	01	17000	
WEST COAST BANCORP ORE NEW	COM	952145100	294	11750	SH	DEFINED	05	11750	
WEST COAST BANCORP ORE NEW	COM	952145100	3	105	SH	DEFINED	08	105	
WEST MARINE INC	COM	954235107	714	48275	SH	DEFINED	05	48275	
WEST MARINE INC	COM	954235107	53	3600	SH	DEFINED	08	3600	
WEST PHARMACEUTICAL SVSC INC 26242	COM	955306105	6403	215800	SH	DEFINED	01	189558	
WEST PHARMACEUTICAL SVSC INC	COM	955306105	101	3400	SH	OTHER	01	3400	
WEST PHARMACEUTICAL SVSC INC 233800	COM	955306105	26304	886550	SH	DEFINED	05	652750	
WEST PHARMACEUTICAL SVSC INC	COM	955306105	169	5709	SH	DEFINED	08	5709	
WESTAMERICA BANCORPORATION 325	COM	957090103	732	14170	SH	DEFINED	01	13845	
WESTAMERICA BANCORPORATION 425	COM	957090103	23	450	SH	OTHER	01	25	
WESTAMERICA BANCORPORATION	COM	957090103	10243	198320	SH	DEFINED	05	198320	
WESTAMERICA BANCORPORATION	COM	957090103	642	12437	SH	DEFINED	08	12437	
WESTAR ENERGY INC 5065	COM	95709T100	564	23387	SH	DEFINED	01	18322	
WESTAR ENERGY INC 9562	COM	95709T100	426	17651	SH	OTHER	01	8089	
WESTAR ENERGY INC	COM	95709T100	6354	263342	SH	DEFINED	05	263342	
WESTAR ENERGY INC	COM	95709T100	415	17200	SH	DEFINED	08	17200	
WESTERN DIGITAL CORP 2525	COM	958102105	949	73375	SH	DEFINED	01	70850	
WESTERN DIGITAL CORP 200	COM	958102105	42	3225	SH	OTHER	01	3025	
WESTERN DIGITAL CORP	COM	958102105	6852	529900	SH	DEFINED	05	529900	
WESTERN DIGITAL CORP	COM	958102105	700	54115	SH	DEFINED	08	54115	
WESTERN GAS RES INC 575	COM	958259103	679	13250	SH	DEFINED	01	12675	
WESTERN GAS RES INC 4850	COM	958259103	582	11354	SH	OTHER	01	6504	
WESTERN GAS RES INC	COM	958259103	22672	442548	SH	DEFINED	05	442548	



WESTERN GAS RES INC	COM	958259103	874	17051 SH	DEFINED 08	17051
WESTERN GAS RES INC	COM	958259103	1153	22500 SH	CALL DEFINED 08	22500
WESTERN SIERRA BANCORP	COM	959522103	5	150 SH	DEFINED 01	150
WESTERN SIERRA BANCORP	COM	959522103	129	3734 SH	OTHER 01	3734
WESTERN SIERRA BANCORP	COM	959522103	140	4075 SH	DEFINED 05	4075
WESTERN SIERRA BANCORP	COM	959522103	52	1515 SH	DEFINED 08	1515
WESTLAKE CHEM CORP	COM	960413102	60	2200 SH	DEFINED 01	2010
190						
WESTLAKE CHEM CORP	COM	960413102	5	190 SH	OTHER 01	190
WESTLAKE CHEM CORP	COM	960413102	2057	75975 SH	DEFINED 05	75975
WESTLAKE CHEM CORP	COM	960413102	47	1735 SH	DEFINED 08	1735
WESTMORELAND COAL CO	PFD DP A CV1	960878304	800	16000 SH	DEFINED 01	16000
WESTWOOD ONE INC	COM	961815107	13204	663850 SH	DEFINED 01	663175
675						
WESTWOOD ONE INC	COM	961815107	56	2840 SH	OTHER 01	915
1925						
WESTWOOD ONE INC	COM	961815107	4695	236064 SH	DEFINED 05	233924
2140						
WESTWOOD ONE INC	COM	961815107	331	16655 SH	DEFINED 08	16655
WESTWOOD ONE INC	COM	961815107	13187	663018 SH	OTHER 17	
663018						
WET SEAL INC	CL A	961840105	4	960 SH	OTHER 01	960
WET SEAL INC	CL A	961840105	91	20275 SH	DEFINED 05	20275
WEYERHAEUSER CO	COM	962166104	88233	1283395 SH	DEFINED 01	1247355
36040						
WEYERHAEUSER CO	COM	962166104	39447	573781 SH	OTHER 01	348859
224922						
WEYERHAEUSER CO	COM	962166104	22933	333572 SH	DEFINED 05	332978
594						
WEYERHAEUSER CO	COM	962166104	2383	34660 SH	DEFINED 08	34660
WEYERHAEUSER CO	COM	962166104	45	648 SH	DEFINED 13	528
120						
WEYERHAEUSER CO	COM	962166104	2759	40126 SH	DEFINED 17	40126
WEYERHAEUSER CO	COM	962166104	2564	37300 SH	CALL DEFINED 17	37300
WHEELING PITTSBURGH CORP	COM NEW	963142302	527	31477 SH	DEFINED 05	31477
WHIRLPOOL CORP	COM	963320106	2134	28159 SH	DEFINED 01	22469
5690						
WHIRLPOOL CORP	COM	963320106	1545	20390 SH	OTHER 01	13375
7015						
WHIRLPOOL CORP	COM	963320106	2707	35725 SH	DEFINED 05	35725
WHIRLPOOL CORP	COM	963320106	1206	15920 SH	DEFINED 08	15920
WHIRLPOOL CORP	COM	963320106	318	4200 SH	CALL DEFINED 08	4200
WHIRLPOOL CORP	COM	963320106	4167	55000 SH	PUT DEFINED 08	55000
WHITING PETE CORP NEW	COM	966387102	2182	49766 SH	DEFINED 01	44091
5675						
WHITING PETE CORP NEW	COM	966387102	13239	301975 SH	DEFINED 05	233775
68200						
WHITING PETE CORP NEW	COM	966387102	39	880 SH	DEFINED 08	880
WHITING PETE CORP NEW	COM	966387102	272	6200 SH	DEFINED 18	6200
WHITNEY HLDG CORP	COM	966612103	1402	51853 SH	DEFINED 01	39830
11223 800						
WHITNEY HLDG CORP	COM	966612103	133	4902 SH	OTHER 01	
4902						
WHITNEY HLDG CORP	COM	966612103	11282	417227 SH	DEFINED 05	417227
WHOLE FOODS MKT INC	COM	966837106	3414	25391 SH	DEFINED 01	18726
6665						
WHOLE FOODS MKT INC	COM	966837106	2830	21051 SH	OTHER 01	20751
300						
WHOLE FOODS MKT INC	COM	966837106	26475	196912 SH	DEFINED 05	196912
WHOLE FOODS MKT INC	COM	966837106	2191	16299 SH	DEFINED 08	16299
WHOLE FOODS MKT INC	COM	966837106	7	50 SH	DEFINED 13	50
WILD OATS MARKETS INC	COM	96808B107	1271	98850 SH	DEFINED 01	90600
8250						
WILD OATS MARKETS INC	COM	96808B107	52	4075 SH	OTHER 01	4075
WILD OATS MARKETS INC	COM	96808B107	4149	322600 SH	DEFINED 05	229000
93600						
WILD OATS MARKETS INC	COM	96808B107	3	211 SH	DEFINED 08	211
WILD OATS MARKETS INC	COM	96808B107	900	70000 SH	CALL DEFINED 08	70000
WILD OATS MARKETS INC	COM	96808B107	900	70000 SH	PUT DEFINED 08	70000
WILEY JOHN & SONS INC	CL A	968223206	148	3551 SH	DEFINED 01	3551
WILEY JOHN & SONS INC	CL A	968223206	92	2200 SH	OTHER 01	
2200						
WILEY JOHN & SONS INC	CL A	968223206	1290	30900 SH	DEFINED 05	30900
WILEY JOHN & SONS INC	CL A	968223206	117	2808 SH	DEFINED 08	2808
WILLBROS GROUP INC	COM	969199108	6982	440500 SH	DEFINED 05	440500
WILLBROS GROUP INC	COM	969199108	26	1642 SH	DEFINED 08	1642
WILLIAMS COS INC DEL	COM	969457100	9125	364280 SH	DEFINED 01	341650
22630						
WILLIAMS COS INC DEL	COM	969457100	3346	133581 SH	OTHER 01	37951
95630						
WILLIAMS COS INC DEL	COM	969457100	136388	5444642 SH	DEFINED 05	5440272
4370						
WILLIAMS COS INC DEL	COM	969457100	2184	87200 SH	DEFINED 08	87200
WILLIAMS COS INC DEL	COM	969457100	1397	55781 SH	DEFINED 17	55781
WILLIAMS SONOMA INC	COM	969904101	1747	45550 SH	DEFINED 01	44395



WORTHINGTON INDS INC	COM	981811102	12662	602085	SH	DEFINED	05	602085
WORTHINGTON INDS INC	COM	981811102	663	31520	SH	DEFINED	08	31520
WRIGHT EXPRESS CORP	COM	98233Q105	22	1000	SH	DEFINED	01	1000
WRIGHT EXPRESS CORP	COM	98233Q105	134	6225	SH	DEFINED	05	6225
WRIGHT EXPRESS CORP	COM	98233Q105	67	3100	SH	DEFINED	08	3100
WRIGHT MED GROUP INC 6000	COM	98235T107	148	6000	SH	OTHER	01	
WRIGHT MED GROUP INC	COM	98235T107	19	760	SH	DEFINED	08	760
WRIGHT MED GROUP INC	COM	98235T107	1283	52000	SH	CALL	DEFINED	52000
WRIGLEY WM JR CO 11973	COM	982526105	8081	112419	SH	DEFINED	01	100446
WRIGLEY WM JR CO 14877	COM	982526105	8982	124954	SH	OTHER	01	110077
WRIGLEY WM JR CO 5040	COM	982526105	21987	305883	SH	DEFINED	05	300843
WRIGLEY WM JR CO	COM	982526105	2397	33353	SH	DEFINED	08	33353
WYETH 238383	COM	983024100	182314	3940228	SH	DEFINED	01	3701845
WYETH 1170565	COM	983024100	178048	3848017	SH	OTHER	01	2677452
WYETH 123250	COM	983024100	66148	1429610	SH	DEFINED	05	1306360
WYETH	COM	983024100	12849	277705	SH	DEFINED	08	277705
WYETH	COM	983024100	5139	111069	SH	DEFINED	17	111069
WYETH	PFD CV \$2	983024209	280	200	SH	DEFINED	01	200
WYNN RESORTS LTD 16077	COM	983134107	934	20677	SH	DEFINED	01	4600
WYNN RESORTS LTD	COM	983134107	5	100	SH	OTHER	01	100
WYNN RESORTS LTD	COM	983134107	5	100	SH	DEFINED	05	100
WYNN RESORTS LTD	COM	983134107	342	7565	SH	DEFINED	08	7565
WYNN RESORTS LTD	COM	983134107	677	15000	SH	CALL	DEFINED	15000
WYNN RESORTS LTD	COM	983134107	677	15000	SH	PUT	DEFINED	15000
XM SATELLITE RADIO HLDGS INC 30515	CL A	983759101	6295	175312	SH	DEFINED	01	144797
XM SATELLITE RADIO HLDGS INC 300	CL A	983759101	897	24970	SH	OTHER	01	24670
XM SATELLITE RADIO HLDGS INC 5500	CL A	983759101	20724	577110	SH	DEFINED	05	571610
XM SATELLITE RADIO HLDGS INC	CL A	983759101	3398	94633	SH	DEFINED	08	94633
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2998	83500	SH	CALL	DEFINED	83500
XM SATELLITE RADIO HLDGS INC	CL A	983759101	14895	414800	SH	PUT	DEFINED	414800
X-RITE INC	COM	983857103	27	2175	SH	DEFINED	01	2175
X-RITE INC 25	COM	983857103		25	SH	OTHER	01	
X-RITE INC	COM	983857103	763	61500	SH	DEFINED	05	61500
XTO ENERGY INC 30669	COM	98385X106	14873	328169	SH	DEFINED	01	297500
XTO ENERGY INC 6853	COM	98385X106	2257	49791	SH	OTHER	01	42938
XTO ENERGY INC	COM	98385X106	94642	2088306	SH	DEFINED	05	2088306
XTO ENERGY INC	COM	98385X106	3742	82558	SH	DEFINED	08	82558
XTO ENERGY INC	COM	98385X106	1428	31500	SH	CALL	DEFINED	31500
XTO ENERGY INC	COM	98385X106	3014	66500	SH	PUT	DEFINED	66500
XTO ENERGY INC 80133	COM	98385X106	3632	80133	SH	OTHER	17	
XCEL ENERGY INC 12148	COM	98389B100	342780	17479865	SH	DEFINED	01	17467717
XCEL ENERGY INC 21796	COM	98389B100	1993	101630	SH	OTHER	01	79834
XCEL ENERGY INC	COM	98389B100	10979	559877	SH	DEFINED	05	559877
XCEL ENERGY INC	COM	98389B100	775	39544	SH	DEFINED	08	39544
XILINX INC 18810	COM	983919101	6139	220442	SH	DEFINED	01	201632
XILINX INC 362967	COM	983919101	12439	446639	SH	OTHER	01	83672
XILINX INC	COM	983919101	20622	740467	SH	DEFINED	05	740467
XILINX INC	COM	983919101	950	34103	SH	DEFINED	08	34103
XILINX INC	COM	983919101	1114	40000	SH	CALL	DEFINED	40000
XILINX INC	COM	983919101	3017	108345	SH	DEFINED	17	108345
XEROX CORP 43776	COM	984121103	5699	417479	SH	DEFINED	01	373703
XEROX CORP 14495	COM	984121103	1121	82128	SH	OTHER	01	67633
XEROX CORP	COM	984121103	6926	507428	SH	DEFINED	05	507428
XEROX CORP	COM	984121103	8251	604471	SH	DEFINED	08	604471
XEROX CORP	COM	984121103	2128	155922	SH	DEFINED	17	155922
XEROX CORP	PFD CONV SER	984121509	18223	155578	SH	DEFINED	01	155578
XEROX CORP	PFD CONV SER	984121509	61	525	SH	OTHER	01	525
XEROX CORP	PFD CONV SER	984121509	9381	80090	SH	DEFINED	05	80090
XEROX CORP	PFD CONV SER	984121509	11116	94903	SH	DEFINED	08	94903
XEROX CORP 312400	PFD CONV SER	984121509	36591	312400	SH	OTHER	17	
YDI WIRELESS INC	COM	984215103	31	11379	SH	DEFINED	01	11379
YAHOO INC 11590	COM	984332106	222811	6584240	SH	DEFINED	01	6572650

YAHOO INC 7805	COM		984332106	1386	40959	SH	OTHER	01	33154	
YAHOO INC	COM		984332106	6430	190000	SH	PUT	DEFINED	01	190000
YAHOO INC 36830	COM		984332106	79118	2337991	SH		DEFINED	05	2301161
YAHOO INC	COM		984332106	5465	161485	SH		DEFINED	08	161485
YAHOO INC	COM		984332106	27001	797900	SH	CALL	DEFINED	08	797900
YAHOO INC	COM		984332106	13028	385000	SH	PUT	DEFINED	08	385000
YAHOO INC	COM		984332106	39	1150	SH		DEFINED	13	1150
YAHOO INC	COM		984332106	125208	3700000	SH	CALL	DEFINED	17	3700000
YAHOO INC	COM		984332106	40608	1200000	SH	PUT	DEFINED	17	1200000
YANKEE CANDLE INC 10405	COM		984757104	2065	84300	SH		DEFINED	01	73895
YANKEE CANDLE INC 590	COM		984757104	103	4205	SH		OTHER	01	3615
YANKEE CANDLE INC 73650	COM		984757104	13823	564222	SH		DEFINED	05	490572
YANKEE CANDLE INC	COM		984757104	37	1509	SH		DEFINED	08	1509
YANKEE CANDLE INC	COM		984757104	56	2300	SH	PUT	DEFINED	17	2300
YELLOW ROADWAY CORP 3275	COM		985577105	1544	37274	SH		DEFINED	01	33999
YELLOW ROADWAY CORP 350	COM		985577105	183	4425	SH		OTHER	01	4075
YELLOW ROADWAY CORP	COM		985577105	6719	162206	SH		DEFINED	05	162206
YELLOW ROADWAY CORP	COM		985577105	2708	65371	SH		DEFINED	08	65371
YELLOW ROADWAY CORP	COM		985577105	2071	50000	SH	CALL	DEFINED	08	50000
YELLOW ROADWAY CORP	NOTE	5.000%	985577AA3	8287	5935000	PRN		DEFINED	05	5935000
YELLOW ROADWAY CORP	NOTE	3.375%	985577AB1	349	290000	PRN		DEFINED	01	290000
YELLOW ROADWAY CORP	NOTE	3.375%	985577AB1	6925	5759000	PRN		DEFINED	05	5759000
YORK INTL CORP NEW 6979	COM		986670107	391	6979	SH		DEFINED	01	
YORK INTL CORP NEW 1000 4536	COM		986670107	646	11515	SH		OTHER	01	5979
YORK INTL CORP NEW 1020	COM		986670107	8498	151560	SH		DEFINED	05	150540
YORK INTL CORP NEW	COM		986670107	504	8982	SH		DEFINED	08	8982
YORK INTL CORP NEW	COM		986670107	14046	250500	SH	CALL	DEFINED	08	250500
YOUNG BROADCASTING INC 7400	CL A		987434107	302	86583	SH		DEFINED	01	79183
YOUNG BROADCASTING INC 89900	CL A		987434107	1176	337000	SH		DEFINED	05	247100
YOUNG BROADCASTING INC	CL A		987434107	11	3175	SH		DEFINED	08	3175
YUM BRANDS INC 76809	COM		988498101	181903	3757546	SH		DEFINED	01	3680737
YUM BRANDS INC 164183	COM		988498101	23371	482768	SH		OTHER	01	318585
YUM BRANDS INC 40350	COM		988498101	23239	480044	SH		DEFINED	05	439694
YUM BRANDS INC	COM		988498101	4348	89810	SH		DEFINED	08	89810
YUM BRANDS INC	COM		988498101	15491	320000	SH	CALL	DEFINED	08	320000
YUM BRANDS INC	COM		988498101	4977	102800	SH	PUT	DEFINED	08	102800
YUM BRANDS INC	COM		988498101	113	2340	SH		DEFINED	13	2340
ZALE CORP NEW 18770	COM		988858106	987	36315	SH		DEFINED	01	17545
ZALE CORP NEW 3130	COM		988858106	85	3130	SH		OTHER	01	
ZALE CORP NEW	COM		988858106	9748	358660	SH		DEFINED	05	358660
ZALE CORP NEW	COM		988858106	80	2926	SH		DEFINED	08	2926
ZEBRA TECHNOLOGIES CORP 722	CL A		989207105	379	9697	SH		DEFINED	01	8975
ZEBRA TECHNOLOGIES CORP 350	CL A		989207105	103	2636	SH		OTHER	01	2286
ZEBRA TECHNOLOGIES CORP 9700	CL A		989207105	17961	459468	SH		DEFINED	05	449768
ZEBRA TECHNOLOGIES CORP	CL A		989207105	695	17776	SH		DEFINED	08	17776
ZENITH NATL INS CORP 3540	COM		989390109	509	8112	SH		DEFINED	01	4572
ZENITH NATL INS CORP 160	COM		989390109	10	160	SH		OTHER	01	
ZENITH NATL INS CORP	COM		989390109	7133	113785	SH		DEFINED	05	113785
ZENITH NATL INS CORP	COM		989390109	425	6787	SH		DEFINED	08	6787
ZHONE TECHNOLOGIES INC NEW 1259	COM		98950P108	11	4143	SH		DEFINED	01	2884
ZHONE TECHNOLOGIES INC NEW 3248	COM		98950P108	248	94858	SH		DEFINED	05	91610
ZILOG INC	COM	PAR \$0.0	989524301	69	26062	SH		DEFINED	05	26062
ZIMMER HLDGS INC 85155	COM		98956P102	32306	468950	SH		DEFINED	01	383795
ZIMMER HLDGS INC 569126	COM		98956P102	56692	822934	SH		OTHER	01	253808
ZIMMER HLDGS INC 7630	COM		98956P102	23669	343583	SH		DEFINED	05	335953
ZIMMER HLDGS INC	COM		98956P102	4061	58943	SH		DEFINED	08	58943
ZIMMER HLDGS INC	COM		98956P102	17023	247100	SH	CALL	DEFINED	08	247100
ZIMMER HLDGS INC	COM		98956P102	5711	82900	SH	PUT	DEFINED	08	82900

ZIMMER HLDGS INC	COM	98956P102	16	225	SH	DEFINED	13	225	
ZIONS BANCORPORATION 3263	COM	989701107	12719	178592	SH	DEFINED	01	175329	
ZIONS BANCORPORATION 915	COM	989701107	392	5510	SH	OTHER	01	4595	
ZIONS BANCORPORATION	COM	989701107	62160	872792	SH	DEFINED	05	872792	
ZIONS BANCORPORATION	COM	989701107	2395	33632	SH	DEFINED	08	33632	
ZIX CORP	COM	98974P100	9	4350	SH	DEFINED	01	4350	
ZIX CORP	COM	98974P100	3	1526	SH	OTHER	01	1526	
ZIX CORP	COM	98974P100	184	92000	SH	DEFINED	05	92000	
ZIX CORP	COM	98974P100	10	5143	SH	DEFINED	08	5143	
ZORAN CORP	COM	98975F101	324	22675	SH	DEFINED	05	22675	
ZORAN CORP	COM	98975F101	774	54131	SH	DEFINED	08	54131	
ZOLTEK COS INC 14000	COM	98975W104	1467	111530	SH	DEFINED	01	97530	
ZOLTEK COS INC 14050	COM	98975W104	185	14050	SH	OTHER	01		
ZYGO CORP 350	COM	989855101	137	8960	SH	DEFINED	01	8610	
ZYGO CORP	COM	989855101	123	8018	SH	DEFINED	08	8018	
DAIMLERCHRYSLER AG 878	ORD	D1668R123	416	7832	SH	DEFINED	01	6954	
DAIMLERCHRYSLER AG 6055	ORD	D1668R123	786	14794	SH	OTHER	01	8739	
DAIMLERCHRYSLER AG	ORD	D1668R123	207	3900	SH	DEFINED	08	3900	
DAIMLERCHRYSLER AG	ORD	D1668R123	3320	62500	SH	PUT	DEFINED	08	62500
DAIMLERCHRYSLER AG	ORD	D1668R123	354	6664	SH	DEFINED	17	6664	
ACE LTD 12343	ORD	G0070K103	12933	274762	SH	DEFINED	01	262419	
ACE LTD 12155	ORD	G0070K103	1872	39760	SH	OTHER	01	27605	
ACE LTD 298360	ORD	G0070K103	122140	2594865	SH	DEFINED	05	2296505	
ACE LTD	ORD	G0070K103	1435	30494	SH	DEFINED	08	30494	
ACE LTD	ORD	G0070K103	245	5200	SH	PUT	DEFINED	08	5200
AMDOCS LTD 29125	ORD	G02602103	6991	252125	SH	DEFINED	01	223000	
AMDOCS LTD	ORD	G02602103	215	7765	SH	OTHER	01	7765	
AMDOCS LTD	ORD	G02602103	11496	414575	SH	DEFINED	05	414575	
AMDOCS LTD	ORD	G02602103	136	4900	SH	DEFINED	08	4900	
AMDOCS LTD	ORD	G02602103	3730	134500	SH	CALL	DEFINED	08	134500
APEX SILVER MINES LTD	ORD	G04074103	196	12450	SH	DEFINED	01	12450	
APEX SILVER MINES LTD	ORD	G04074103	16	1050	SH	OTHER	01	1050	
ARCH CAP GROUP LTD	ORD	G0450A105	315	6350	SH	DEFINED	01	6350	
ARLINGTON TANKERS LTD	COM	G04899103	59	2500	SH	DEFINED	01	2500	
ARLINGTON TANKERS LTD	COM	G04899103	1961	83700	SH	DEFINED	05	83700	
AXIS CAPITAL HOLDINGS 45000	SHS	G0692U109	2014	70636	SH	DEFINED	01	25636	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	43	1500	SH	OTHER	01	1500	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	570	20000	SH	DEFINED	05	20000	
AXIS CAPITAL HOLDINGS	SHS	G0692U109	8	275	SH	DEFINED	08	275	
ACCENTURE LTD BERMUDA 45528	CL A	G1150G111	20886	820349	SH	DEFINED	01	774821	
ACCENTURE LTD BERMUDA 100059	CL A	G1150G111	9705	381200	SH	OTHER	01	281141	
ACCENTURE LTD BERMUDA	CL A	G1150G111	522	20500	SH	DEFINED	05	20500	
ACCENTURE LTD BERMUDA	CL A	G1150G111	118	4625	SH	DEFINED	08	4625	
ACCENTURE LTD BERMUDA 230	CL A	G1150G111	29	1130	SH	DEFINED	13	900	
BUNGE LIMITED	COM	G16962105	240	4565	SH	DEFINED	01	4565	
BUNGE LIMITED	COM	G16962105	26	500	SH	OTHER	01	500	
BUNGE LIMITED 900	COM	G16962105	116	2200	SH	DEFINED	05	1300	
BUNGE LIMITED	COM	G16962105	474	9000	SH	DEFINED	08	9000	
CHIPMOS TECH BERMUDA LTD 1225	SHS	G2110R106	465	67225	SH	DEFINED	01	66000	
CONSOLIDATED WATER CO INC	ORD	G23773107	1323	66000	SH	DEFINED	01	66000	
COOPER INDS LTD 8935	CL A	G24182100	3603	52106	SH	DEFINED	01	43171	
COOPER INDS LTD 9292	CL A	G24182100	1704	24641	SH	OTHER	01	15349	
COOPER INDS LTD 180	CL A	G24182100	45000	650856	SH	DEFINED	05	650676	
COOPER INDS LTD	CL A	G24182100	627	9069	SH	DEFINED	08	9069	
COOPER INDS LTD	CL A	G24182100	1016	14700	SH	CALL	DEFINED	08	14700
COOPER INDS LTD	CL A	G24182100	14	200	SH	DEFINED	13	200	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	662	19400	SH	DEFINED	01	19400	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	99	2900	SH	OTHER	01	2900	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	20602	604000	SH	DEFINED	05	604000	
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	3	100	SH	DEFINED	08	100	
ASA BERMUDA LIMITED	COM	G3156P103	345	7374	SH	DEFINED	01	7374	
ASA BERMUDA LIMITED 100	COM	G3156P103	150	3200	SH	OTHER	01	3100	
EVEREST RE GROUP LTD 565	COM	G3223R108	864	8825	SH	DEFINED	01	8260	

EVEREST RE GROUP LTD 225	COM	G3223R108	77	790 SH	OTHER	01	565
EVEREST RE GROUP LTD	COM	G3223R108	12871	131467 SH	DEFINED	05	131467
EVEREST RE GROUP LTD	COM	G3223R108	1348	13765 SH	DEFINED	08	13765
EVEREST RE GROUP LTD	COM	G3223R108	192	1963 SH	DEFINED	17	1963
FOSTER WHEELER LTD	*W EXP 09/24	G36535113	9	6000 SH	DEFINED	01	6000
FOSTER WHEELER LTD	*W EXP 09/24	G36535113	11	7201 SH	OTHER	01	7201
FOSTER WHEELER LTD	SHS NEW	G36535139	9	300 SH	DEFINED	01	300
FOSTER WHEELER LTD	SHS NEW	G36535139	11	358 SH	OTHER	01	358
FOSTER WHEELER LTD	SHS NEW	G36535139	2548	82500 SH	DEFINED	05	82500
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	218	8000 SH	DEFINED	01	8000
FRESH DEL MONTE PRODUCE INC 2000	ORD	G36738105	54	2000 SH	OTHER	01	
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	14	500 SH	DEFINED	08	500
GARMIN LTD 1250	ORD	G37260109	194	2857 SH	DEFINED	01	1607
GARMIN LTD 450	ORD	G37260109	109	1600 SH	OTHER	01	1150
GARMIN LTD	ORD	G37260109	373	5500 SH	DEFINED	08	5500
GARMIN LTD	ORD	G37260109	868	12800 SH	DEFINED	17	12800
GLOBALSANTAFE CORP 2650	SHS	G3930E101	1345	29483 SH	DEFINED	01	26833
GLOBALSANTAFE CORP 2000	SHS	G3930E101	2072	45426 SH	OTHER	01	43426
GLOBALSANTAFE CORP 8010	SHS	G3930E101	8772	192295 SH	DEFINED	05	184285
GLOBALSANTAFE CORP	SHS	G3930E101	2058	45122 SH	DEFINED	08	45122
GLOBALSANTAFE CORP	SHS	G3930E101	6	125 SH	DEFINED	13	125
INGERSOLL-RAND COMPANY LTD 104892	CL A	G4776G101	57891	1514283 SH	DEFINED	01	1409391
INGERSOLL-RAND COMPANY LTD 77748	CL A	G4776G101	14029	366961 SH	OTHER	01	289213
INGERSOLL-RAND COMPANY LTD 118280	CL A	G4776G101	115664	3025490 SH	DEFINED	05	2907210
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1833	47953 SH	DEFINED	08	47953
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	5497	143800 SH	CALL	DEFINED	143800
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	38	1000 SH	DEFINED	13	1000
KNIGHTSBRIDGE TANKERS LTD 400	ORD	G5299G106	142	3865 SH	DEFINED	01	3465
KNIGHTSBRIDGE TANKERS LTD 1750	ORD	G5299G106	236	6424 SH	OTHER	01	4674
LAZARD LTD 12171	SHS A	G54050102	1197	47311 SH	DEFINED	01	35140
LAZARD LTD	SHS A	G54050102	10	380 SH	OTHER	01	380
LAZARD LTD 1780	SHS A	G54050102	21135	835385 SH	DEFINED	05	833605
MARVELL TECHNOLOGY GROUP LTD 62185	ORD	G5876H105	9682	209986 SH	DEFINED	01	147801
MARVELL TECHNOLOGY GROUP LTD 1000	ORD	G5876H105	335	7270 SH	OTHER	01	6270
MARVELL TECHNOLOGY GROUP LTD 930	ORD	G5876H105	42748	927080 SH	DEFINED	05	926150
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	968	21000 SH	DEFINED	08	21000
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1037	22500 SH	CALL	DEFINED	22500
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1037	22500 SH	PUT	DEFINED	22500
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	22	475 SH	DEFINED	13	475
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	198	8000 SH	DEFINED	01	8000
MAX RE CAPITAL LTD HAMILTON	SHS	G6052F103	11	444 SH	DEFINED	08	444
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	5	203 SH	DEFINED	01	203
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	18	732 SH	DEFINED	08	732
MONTPELIER RE HOLDINGS LTD 15000	SHS	G62185106	373	15000 SH	OTHER	17	
NABORS INDUSTRIES LTD 28517	SHS	G6359F103	12239	170382 SH	DEFINED	01	141865
NABORS INDUSTRIES LTD 3050	SHS	G6359F103	758	10555 SH	OTHER	01	7505
NABORS INDUSTRIES LTD 3555	SHS	G6359F103	59696	831075 SH	DEFINED	05	827520
NABORS INDUSTRIES LTD	SHS	G6359F103	1405	19563 SH	DEFINED	08	19563
NABORS INDUSTRIES LTD	SHS	G6359F103	5129	71400 SH	CALL	DEFINED	71400
NABORS INDUSTRIES LTD	SHS	G6359F103	6637	92400 SH	PUT	DEFINED	92400
NABORS INDUSTRIES LTD	SHS	G6359F103	23	325 SH	DEFINED	13	325
NEW SKIES SATELLITES HLDGS	SHS	G64865101	1579	75000 SH	DEFINED	05	75000
NOBLE CORPORATION 27200	SHS	G65422100	72955	1065655 SH	DEFINED	01	1038455
NOBLE CORPORATION 35821	SHS	G65422100	12319	179948 SH	OTHER	01	144127
NOBLE CORPORATION	SHS	G65422100	31178	455414 SH	DEFINED	05	455414
NOBLE CORPORATION	SHS	G65422100	913	13337 SH	DEFINED	08	13337
NOBLE CORPORATION 390	SHS	G65422100	63	920 SH	DEFINED	13	530
PARTNERRE LTD	COM	G6852T105	8	125 SH	DEFINED	01	125
PARTNERRE LTD 1950	COM	G6852T105	126	1960 SH	OTHER	01	10
PARTNERRE LTD	COM	G6852T105	10	150 SH	DEFINED	08	150

PARTNERRE LTD	COM	G6852T105	781	12192	SH	DEFINED	17	12192
PEAK INTL LTD 10150	ORD	G69586108	392	128250	SH	DEFINED	01	118100
PEAK INTL LTD 12200	ORD	G69586108	911	297750	SH	DEFINED	05	285550
PLATINUM UNDERWRITER HLDGS L 745	COM	G7127P100	113	3794	SH	DEFINED	01	3049
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	2278	76200	SH	DEFINED	05	76200
PLATINUM UNDERWRITER HLDGS L	COM	G7127P100	930	31100	SH	DEFINED	08	31100
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	51	8580	SH	DEFINED	01	8580
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	36	6050	SH	OTHER	01	6050
QUANTA CAPITAL HLDGS LTD	SHS	G7313F106	2881	480220	SH	DEFINED	05	480220
RADICA GAMES LTD 25000	ORD	G7342H107	219	25000	SH	OTHER	01	
RENAISSANCERE HOLDINGS LTD 3058	COM	G7496G103	584	13363	SH	DEFINED	01	10305
RENAISSANCERE HOLDINGS LTD 1600	COM	G7496G103	712	16293	SH	OTHER	01	14693
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	5116	116980	SH	DEFINED	05	116980
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	18	409	SH	DEFINED	08	409
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	5	125	SH	DEFINED	13	125
SCOTTISH RE GROUP LTD	ORD	G7885T104	679	28478	SH	DEFINED	17	28478
SEAGATE TECHNOLOGY	SHS	G7945J104	26	1642	SH	DEFINED	01	1642
SEAGATE TECHNOLOGY	SHS	G7945J104	32	2000	SH	OTHER	01	2000
SEAGATE TECHNOLOGY	SHS	G7945J104	682	43000	SH	DEFINED	05	43000
SEAGATE TECHNOLOGY	SHS	G7945J104	138	8680	SH	DEFINED	08	8680
SEAGATE TECHNOLOGY	SHS	G7945J104	11174	705000	SH	CALL	DEFINED	705000
SINA CORP 6575	ORD	G81477104	181	6575	SH	DEFINED	01	
SINA CORP 3800	ORD	G81477104	270	9825	SH	OTHER	01	6025
SINA CORP	ORD	G81477104	99	3600	SH	DEFINED	08	3600
SINA CORP	ORD	G81477104	688	25000	SH	CALL	DEFINED	25000
UTI WORLDWIDE INC 4170	ORD	G87210103	2602	33483	SH	DEFINED	01	29313
UTI WORLDWIDE INC 730	ORD	G87210103	76	980	SH	OTHER	01	250
UTI WORLDWIDE INC	ORD	G87210103	27644	355775	SH	DEFINED	05	355775
UTI WORLDWIDE INC	ORD	G87210103	1560	20078	SH	DEFINED	17	20078
HILFIGER TOMMY CORP 6600	ORD	G8915Z102	1311	75550	SH	DEFINED	01	68950
HILFIGER TOMMY CORP	ORD	G8915Z102	10	600	SH	OTHER	01	600
HILFIGER TOMMY CORP 9400	ORD	G8915Z102	5779	333100	SH	DEFINED	05	323700
TRANSOCEAN INC 11381	ORD	G90078109	6669	108775	SH	DEFINED	01	97394
TRANSOCEAN INC 20877	ORD	G90078109	3267	53290	SH	OTHER	01	32413
TRANSOCEAN INC	ORD	G90078109	67237	1096669	SH	DEFINED	05	1096669
TRANSOCEAN INC	ORD	G90078109	1979	32276	SH	DEFINED	08	32276
TRANSOCEAN INC	ORD	G90078109	12470	203400	SH	CALL	DEFINED	203400
TRANSOCEAN INC	ORD	G90078109	8890	145000	SH	PUT	DEFINED	145000
WEATHERFORD INTERNATIONAL LT 1600	COM	G95089101	2240	32626	SH	DEFINED	01	31026
WEATHERFORD INTERNATIONAL LT 1525	COM	G95089101	537	7820	SH	OTHER	01	6295
WEATHERFORD INTERNATIONAL LT 950	COM	G95089101	27628	402390	SH	DEFINED	05	401440
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1269	18476	SH	DEFINED	08	18476
WEATHERFORD INTERNATIONAL LT	COM	G95089101	12702	185000	SH	CALL	DEFINED	185000
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2891	42100	SH	DEFINED	17	42100
WHITE MTNS INS GROUP LTD	COM	G9618E107	33	55	SH	DEFINED	01	55
WHITE MTNS INS GROUP LTD	COM	G9618E107	181	300	SH	OTHER	01	300
WHITE MTNS INS GROUP LTD	COM	G9618E107	60	100	SH	DEFINED	08	100
WILLIS GROUP HOLDINGS LTD 40512	SHS	G96655108	7921	210956	SH	DEFINED	01	170444
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	214	5700	SH	OTHER	01	5700
WILLIS GROUP HOLDINGS LTD 350	SHS	G96655108	7584	201980	SH	DEFINED	05	201630
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	213	5675	SH	DEFINED	08	5675
XL CAP LTD 25444	CL A	G98255105	19568	287632	SH	DEFINED	01	262188
XL CAP LTD 17611	CL A	G98255105	1757	25834	SH	OTHER	01	8223
XL CAP LTD 77800	CL A	G98255105	54972	808056	SH	DEFINED	05	730256
XL CAP LTD	CL A	G98255105	4358	64060	SH	DEFINED	08	64060
XL CAP LTD	CL A	G98255105	24	350	SH	DEFINED	13	350
XOMA LTD	ORD	G9825R107	19	10877	SH	DEFINED	01	10877
ALCON INC 17365	COM SHS	H01301102	8035	62832	SH	DEFINED	01	45467
ALCON INC 100	COM SHS	H01301102	826	6456	SH	OTHER	01	6356
ALCON INC	COM SHS	H01301102	33305	260439	SH	DEFINED	05	260439
ALCON INC	COM SHS	H01301102	33351	260800	SH	DEFINED	08	260800

ALCON INC	COM SHS	H01301102	29	225 SH	DEFINED 13	225
UBS AG 24513	NAMEN AKT	H8920M855	3814	44612 SH	DEFINED 01	20099
UBS AG 717	NAMEN AKT	H8920M855	936	10951 SH	OTHER 01	10234
MILLICOM INTL CELLULAR S A 18605	SHS NEW	L6388F110	1151	62465 SH	DEFINED 01	43860
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	107	5806 SH	OTHER 01	5806
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	12296	667509 SH	DEFINED 05	667509
ALVARION LTD 500	SHS	M0861T100	134	16500 SH	DEFINED 01	16000
ALVARION LTD	SHS	M0861T100	1	100 SH	OTHER 01	100
AUDIOCODES LTD 1470	ORD	M15342104	655	59535 SH	DEFINED 01	58065
AUDIOCODES LTD 680	ORD	M15342104	7	680 SH	OTHER 01	
AUDIOCODES LTD	ORD	M15342104	7723	701460 SH	DEFINED 05	701460
AUDIOCODES LTD	ORD	M15342104	551	50000 SH	CALL DEFINED 08	50000
AUDIOCODES LTD	ORD	M15342104	440	40000 SH	PUT DEFINED 08	40000
CHECK POINT SOFTWARE TECH LT 9245	ORD	M22465104	1103	45339 SH	DEFINED 01	36094
CHECK POINT SOFTWARE TECH LT 1663	ORD	M22465104	84	3464 SH	OTHER 01	1801
CHECK POINT SOFTWARE TECH LT 2370	ORD	M22465104	12144	499350 SH	DEFINED 05	496980
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	501	20600 SH	DEFINED 08	20600
COMMTOUCH SOFTWARE LTD	ORD	M25596103	15	30000 SH	DEFINED 01	30000
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	839	28040 SH	DEFINED 01	28040
M SYS FLASH DISK PIONEERS LT 1445	ORD	M7061C100	94	3130 SH	OTHER 01	1685
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	15590	521047 SH	DEFINED 05	521047
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	1197	40000 SH	CALL DEFINED 08	40000
M SYS FLASH DISK PIONEERS LT	ORD	M7061C100	1496	50000 SH	PUT DEFINED 08	50000
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	3	110 SH	DEFINED 01	110
TARO PHARMACEUTICAL INDS LTD 1650	ORD	M8737E108	8490	329950 SH	DEFINED 05	328300
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	1159	45050 SH	DEFINED 08	45050
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	2431	94500 SH	CALL DEFINED 08	94500
TARO PHARMACEUTICAL INDS LTD	ORD	M8737E108	3687	143300 SH	PUT DEFINED 08	143300
ASM INTL N V	COM	N07045102	12	860 SH	OTHER 01	860
ASM INTL N V	COM	N07045102	353	25000 SH	DEFINED 08	25000
ASML HLDG NV 700	N Y SHS	N07059111	18070	1094496 SH	DEFINED 01	1093796
ASML HLDG NV	N Y SHS	N07059111	18	1120 SH	OTHER 01	1120
ASML HLDG NV	N Y SHS	N07059111	16695	1011200 SH	DEFINED 05	1011200
ASML HLDG NV	N Y SHS	N07059111	660	40000 SH	DEFINED 08	40000
CORE LABORATORIES N V 3750	COM	N22717107	1345	41700 SH	DEFINED 01	37950
CORE LABORATORIES N V	COM	N22717107	83	2560 SH	OTHER 01	2560
CORE LABORATORIES N V 4200	COM	N22717107	8384	259890 SH	DEFINED 05	255690
CORE LABORATORIES N V	COM	N22717107	1632	50600 SH	DEFINED 08	50600
QIAGEN N V	ORD	N72482107	1162	89100 SH	DEFINED 01	89100
QIAGEN N V	ORD	N72482107	13	1000 SH	OTHER 01	1000
QIAGEN N V 2690	ORD	N72482107	3561	273050 SH	DEFINED 05	270360
QIAGEN N V	ORD	N72482107	312	23932 SH	DEFINED 17	23932
KERZNER INTERNATIONAL LTD 350	SHS	P6065Y107	600	10805 SH	DEFINED 01	10455
KERZNER INTERNATIONAL LTD 50	SHS	P6065Y107	3	50 SH	OTHER 01	
KERZNER INTERNATIONAL LTD	SHS	P6065Y107	7718	138942 SH	DEFINED 05	138942
SINOVAC BIOTECH LTD	SHS	P8696W104		100 SH	OTHER 01	100
SINOVAC BIOTECH LTD	SHS	P8696W104	3339	700100 SH	DEFINED 08	700100
PROGEN INDS LTD	ORD	Q7759R100	19	10000 SH	OTHER 01	10000
ROYAL CARIBBEAN CRUISES LTD 13275	COM	V7780T103	894	20685 SH	DEFINED 01	7410
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	92	2130 SH	OTHER 01	2130
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	5	125 SH	DEFINED 08	125
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	3823	88500 SH	CALL DEFINED 08	88500
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	4320	100000 SH	PUT DEFINED 08	100000
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	372	8601 SH	DEFINED 17	8601
ASE TEST LTD 8390	ORD	Y02516105	53	8390 SH	DEFINED 01	
ASE TEST LTD 11860	ORD	Y02516105	78	12510 SH	OTHER 01	650
DIANA SHIPPING INC	COM	Y2066G104	303	18362 SH	DEFINED 17	18362
FLEXTRONICS INTL LTD 11550	ORD	Y2573F102	1477	114967 SH	DEFINED 01	103417
FLEXTRONICS INTL LTD 25000	ORD	Y2573F102	3191	248338 SH	OTHER 01	223338
FLEXTRONICS INTL LTD	ORD	Y2573F102	15316	1191926 SH	DEFINED 05	1191926
FLEXTRONICS INTL LTD	ORD	Y2573F102	1816	141300 SH	DEFINED 08	141300
FLEXTRONICS INTL LTD	ORD	Y2573F102	1285	100000 SH	CALL DEFINED 08	100000
FLEXTRONICS INTL LTD	ORD	Y2573F102	9	700 SH	DEFINED 13	700



GENERAL MARITIME CORP 1150	SHS	Y2692M103	77	2100 SH	DEFINED 01	950
GENERAL MARITIME CORP	SHS	Y2692M103	50	1350 SH	OTHER 01	1350
GENERAL MARITIME CORP	SHS	Y2692M103	2209	60000 SH	CALL DEFINED 08	60000
QUINTANA MARITIME LTD	SHS	Y7169G109	116	10248 SH	DEFINED 17	10248
TEEKAY LNG PARTNERS L P 17400	PRTNRSP UNIT	Y8564M105	548	17400 SH	OTHER 01	
TEEKAY SHIPPING MARSHALL ISL 8580	COM	Y8564W103	1349	31332 SH	DEFINED 01	22752
TEEKAY SHIPPING MARSHALL ISL 2800	COM	Y8564W103	136	3170 SH	OTHER 01	370
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	9237	214560 SH	DEFINED 05	214560

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