

ROYAL BANK OF SCOTLAND GROUP PLC

Form 13F-HR

May 15, 2008

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report For the Quarter Ended: March 31, 2008

Check here if Amendment []; Amendment Number:
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this report:

Name: The Royal Bank of Scotland Group Plc
Address: PO Box 31
36 St Andrew Square
Edinburgh EH2 2YB
Scotland

13F File Number: 028-05855

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:

Name: Aileen Taylor
Title: Head of Group Secretariat
Phone: (+44) 0131 626 4099
Signature, Place and Date of Signing:

Aileen Taylor Edinburgh, Scotland May 09, 2008

Report Type (check only one.):

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

List of Other Managers Reporting for this Manager:

FORM 13F SUMMARY PAGE

Report Summary:

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Number of Other Included Managers: 4
 Form 13F Information Table Entry Total: 2440
 Form 13F Information Table Value Total: \$10,488,684,218

List of Other Included Managers:

| No. | 13F File Number | Name |
|-----|-----------------|--------------------------------|
| 15 | 028-09000 | ABN Amro Bank N.V. |
| 10 | 028-05954 | Citizens Bank |
| 9 | 028-01255 | National Westminster Bank plc |
| 7 | 028-05855 | The Royal Bank of Scotland Plc |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|----------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| AFLAC INC | COM | 001055102 | 5434 | 83658 | SH | | DEFINED | 10 |
| AFLAC INC | COM | 001055102 | 615 | 9475 | SH | | DEF/OTH | 10 |
| AFLAC INC | COM | 001055102 | 1868 | 28768 | SH | | DEFINED | 15 |
| AFLAC INC | COM | 001055102 | 259 | 3980 | SH | | DEFINED | 7 |
| AGCO CORP | COM | 001084102 | 2241 | 37423 | SH | | DEFINED | 15 |
| AGL RES INC | COM | 001204106 | 1087 | 31665 | SH | | DEFINED | 15 |
| AES CORP | COM | 00130H105 | 24 | 1465 | SH | | DEFINED | 10 |
| AES CORP | COM | 00130H105 | 7652 | 459013 | SH | | DEFINED | 15 |
| AMB PROPERTY CORP | COM | 00163T109 | 10 | 190 | SH | | DEFINED | 10 |
| AMB PROPERTY CORP | COM | 00163T109 | 199 | 3654 | SH | | DEFINED | 15 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 404 | 10000 | SH | | DEFINED | 10 |
| AMR CORP | COM | 001765106 | 2 | 200 | SH | | DEF/OTH | 10 |
| AMR CORP | COM | 001765106 | 1710 | 189574 | SH | | DEFINED | 15 |
| AT&T INC | COM | 00206R102 | 14135 | 369059 | SH | | DEFINED | 10 |
| AT&T INC | COM | 00206R102 | 2019 | 52710 | SH | | DEF/OTH | 10 |
| AT&T INC | COM | 00206R102 | 102775 | 2683432 | SH | | DEFINED | 15 |
| AT&T INC | COM | 00206R102 | 757 | 19757 | SH | | DEFINED | 7 |
| AT&T INC | COM | 00206R102 | 5608 | 146419 | SH | | DEFINED | 9 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 415 | 24134 | SH | | DEFINED | 15 |
| ABBOTT LABS | COM | 002824100 | 7042 | 127682 | SH | | DEFINED | 10 |
| ABBOTT LABS | COM | 002824100 | 1206 | 21861 | SH | | DEF/OTH | 10 |
| ABBOTT LABS | COM | 002824100 | 9047 | 164051 | SH | | DEFINED | 15 |
| ABBOTT LABS | COM | 002824100 | 6807 | 123430 | SH | | DEFINED | 7 |
| ABBOTT LABS | COM | 002824100 | 6734 | 122109 | SH | CALL | DEFINED | 7 |
| ABBOTT LABS | COM | 002824100 | 3772 | 68400 | SH | PUT | DEFINED | 7 |
| ABBOTT LABS | COM | 002824100 | 429 | 7770 | SH | | DEFINED | 9 |
| ABBOTT LABS | COM | 002824100 | 33 | 600 | SH | | DEF/OTH | 9 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 701 | 9589 | SH | | DEFINED | 10 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 1158 | 15834 | SH | | DEFINED | 15 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 360 | 39725 | SH | | DEFINED | 15 |
| ACERGY S A | SPONSORED ADR | 00443E104 | 214 | 10000 | SH | | DEFINED | 15 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 710 | 25985 | SH | | DEFINED | 10 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 15 | 551 | SH | | DEF/OTH | 10 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 206 | 7541 | SH | | DEFINED | 7 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 0 | 16 | SH | | DEFINED | 9 |
| ADOBE SYS INC | COM | 00724F101 | 274 | 7694 | SH | | DEFINED | 10 |
| ADOBE SYS INC | COM | 00724F101 | 196 | 5500 | SH | | DEF/OTH | 10 |
| ADOBE SYS INC | COM | 00724F101 | 2475 | 69534 | SH | | DEFINED | 15 |

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|------------------------------|-------------|-------------|-----------|--------|----------|----|---------|----|
| ADOBE SYS INC | COM | | 00724F101 | 229 | 6439 | SH | DEFINED | 7 |
| ADVANCED TECHNOLOGY ACQU COR | COM | | 007556103 | 4292 | 575402 | SH | DEFINED | 15 |
| ADVANCED MICRO DEVICES INC | COM | | 007903107 | 10423 | 1769630 | SH | DEFINED | 15 |
| ADVANCED MICRO DEVICES INC | NOTE | 5.750% 8/1 | 007903AN7 | 8813 | 12500000 | SH | DEFINED | 9 |
| AETNA INC NEW | COM | | 00817Y108 | 686 | 16310 | SH | DEFINED | 10 |
| AETNA INC NEW | COM | | 00817Y108 | 123 | 2924 | SH | DEF/OTH | 10 |
| AETNA INC NEW | COM | | 00817Y108 | 1804 | 42853 | SH | DEFINED | 15 |
| AFFILIATED COMPUTER SERVICES | CL A | | 008190100 | 25 | 500 | SH | DEF/OTH | 10 |
| AFFILIATED COMPUTER SERVICES | CL A | | 008190100 | 415 | 8282 | SH | DEFINED | 15 |
| AFFYMETRIX INC | COM | | 00826T108 | 982 | 56387 | SH | DEFINED | 15 |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 195 | 6539 | SH | DEFINED | 10 |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 80 | 2688 | SH | DEF/OTH | 10 |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 5068 | 169900 | SH | DEFINED | 15 |
| AGILENT TECHNOLOGIES INC | COM | | 00846U101 | 11 | 356 | SH | DEFINED | 7 |
| AIR PRODS & CHEMS INC | COM | | 009158106 | 1100 | 11957 | SH | DEFINED | 10 |
| AIR PRODS & CHEMS INC | COM | | 009158106 | 415 | 4514 | SH | DEF/OTH | 10 |
| AIR PRODS & CHEMS INC | COM | | 009158106 | 1702 | 18505 | SH | DEFINED | 15 |
| AIRTRAN HLDGS INC | COM | | 00949P108 | 627 | 95000 | SH | DEFINED | 9 |
| AKAMAI TECHNOLOGIES INC | COM | | 00971T101 | 26 | 939 | SH | DEFINED | 10 |
| AKAMAI TECHNOLOGIES INC | COM | | 00971T101 | 1753 | 62244 | SH | DEFINED | 15 |
| ALBERTO CULVER CO NEW | COM | | 013078100 | 2338 | 85288 | SH | DEFINED | 10 |
| ALBERTO CULVER CO NEW | COM | | 013078100 | 113 | 4125 | SH | DEF/OTH | 10 |
| ALCOA INC | COM | | 013817101 | 4167 | 115564 | SH | DEFINED | 10 |
| ALCOA INC | COM | | 013817101 | 312 | 8664 | SH | DEF/OTH | 10 |
| ALCOA INC | COM | | 013817101 | 22813 | 632653 | SH | DEFINED | 15 |
| ALCOA INC | COM | | 013817101 | 1923 | 53340 | SH | DEFINED | 7 |
| ALFA CORP | COM | | 015385107 | 898 | 40848 | SH | DEFINED | 15 |
| ALLEGHENY ENERGY INC | COM | | 017361106 | 30 | 600 | SH | DEFINED | 10 |
| ALLEGHENY ENERGY INC | COM | | 017361106 | 158 | 3125 | SH | DEF/OTH | 10 |
| ALLEGHENY ENERGY INC | COM | | 017361106 | 458 | 9075 | SH | DEFINED | 15 |
| ALLEGHENY TECHNOLOGIES INC | COM | | 01741R102 | 2088 | 29259 | SH | DEFINED | 10 |
| ALLEGHENY TECHNOLOGIES INC | COM | | 01741R102 | 12 | 163 | SH | DEF/OTH | 10 |
| ALLEGHENY TECHNOLOGIES INC | COM | | 01741R102 | 1013 | 14194 | SH | DEFINED | 15 |
| ALLERGAN INC | COM | | 018490102 | 789 | 13996 | SH | DEFINED | 10 |
| ALLERGAN INC | COM | | 018490102 | 158 | 2800 | SH | DEF/OTH | 10 |
| ALLERGAN INC | COM | | 018490102 | 3672 | 65122 | SH | DEFINED | 15 |
| ALLERGAN INC | COM | | 018490102 | 18 | 320 | SH | DEFINED | 7 |
| ALLIANCE DATA SYSTEMS CORP | COM | | 018581108 | 537 | 11301 | SH | DEFINED | 10 |
| ALLIANCE ONE INTL INC | COM | | 018772103 | 62 | 10208 | SH | DEFINED | 15 |
| ALLIANCE RES PARTNER L P | UT LTD PART | | 01877R108 | 813 | 23237 | SH | DEFINED | 15 |
| ALLIED CAP CORP NEW | COM | | 01903Q108 | 6 | 350 | SH | DEF/OTH | 10 |
| ALLIED CAP CORP NEW | COM | | 01903Q108 | 4322 | 234495 | SH | DEFINED | 15 |
| ALLIED WASTE INDS INC | COM | PAR\$.01NEW | 019589308 | 5014 | 463873 | SH | DEFINED | 15 |
| ALLSTATE CORP | COM | | 020002101 | 805 | 16745 | SH | DEFINED | 10 |
| ALLSTATE CORP | COM | | 020002101 | 257 | 5354 | SH | DEF/OTH | 10 |
| ALLSTATE CORP | COM | | 020002101 | 4333 | 90158 | SH | DEFINED | 15 |
| ALPHA NATURAL RESOURCES INC | COM | | 02076X102 | 1423 | 32765 | SH | DEFINED | 15 |
| ALTERA CORP | COM | | 021441100 | 11 | 600 | SH | DEF/OTH | 10 |
| ALTERA CORP | COM | | 021441100 | 583 | 31616 | SH | DEFINED | 15 |
| ALTERNATIVE ASSET MGMT ACQU | COM | | 02149U101 | 22053 | 2328712 | SH | DEFINED | 15 |
| ALTRIA GROUP INC | COM | | 02209S103 | 344 | 15473 | SH | DEFINED | 10 |
| ALTRIA GROUP INC | COM | | 02209S103 | 419 | 18886 | SH | DEF/OTH | 10 |
| ALTRIA GROUP INC | COM | | 02209S103 | 170460 | 7678399 | SH | DEFINED | 15 |
| ALTRIA GROUP INC | COM | | 02209S103 | 825 | 37157 | SH | DEFINED | 7 |
| ALTRIA GROUP INC | COM | | 02209S103 | 346 | 15571 | SH | DEFINED | 9 |
| ALTUS PHARMACEUTICALS INC | COM | | 02216N105 | 228 | 50000 | SH | DEFINED | 15 |
| ALUMINUM CORP CHINA LTD | SPON | ADR H SHS | 022276109 | 230 | 5700 | SH | DEFINED | 15 |
| AMAZON COM INC | COM | | 023135106 | 105 | 1475 | SH | DEFINED | 10 |
| AMAZON COM INC | COM | | 023135106 | 2906 | 40751 | SH | DEFINED | 15 |
| AMAZON COM INC | COM | | 023135106 | 71 | 1000 | SH | DEFINED | 7 |
| AMBAC FINL GROUP INC | COM | | 023139108 | 7 | 1147 | SH | DEFINED | 10 |
| AMBAC FINL GROUP INC | COM | | 023139108 | 2 | 390 | SH | DEF/OTH | 10 |

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|------------------------------|----------------|------------|-----------|-------|---------|----|---------|-----------|
| AMBAC FINL GROUP INC | COM | | 023139108 | 159 | 27590 | SH | DEFINED | 15 |
| AMEREN CORP | COM | | 023608102 | 29 | 666 | SH | DEFINED | 10 |
| AMEREN CORP | COM | | 023608102 | 499 | 11327 | SH | DEFINED | 15 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | | 02364W105 | 150 | 2362 | SH | DEFINED | 10 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | | 02364W105 | 1987 | 31195 | SH | DEFINED | 15 |
| AMERICAN CAPITAL STRATEGIES | COM | | 024937104 | 12 | 347 | SH | DEFINED | 10 |
| AMERICAN CAPITAL STRATEGIES | COM | | 024937104 | 1804 | 52811 | SH | DEFINED | 15 |
| AMERICAN ELEC PWR INC | COM | | 025537101 | 146 | 3510 | SH | DEFINED | 10 |
| AMERICAN ELEC PWR INC | COM | | 025537101 | 107 | 2564 | SH | DEF/OTH | 10 |
| AMERICAN ELEC PWR INC | COM | | 025537101 | 905 | 21737 | SH | DEFINED | 15 |
| AMERICAN EAGLE OUTFITTERS NE | COM | | 02553E106 | 448 | 25571 | SH | DEFINED | 9 |
| AMERICAN EAGLE OUTFITTERS NE | COM | | 02553E106 | 46 | 2600 | SH | DEF/OTH | 9 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 2276 | 52061 | SH | DEFINED | 10 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 699 | 15999 | SH | DEF/OTH | 10 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 31921 | 730119 | SH | DEFINED | 15 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 1626 | 37191 | SH | DEFINED | 9 |
| AMERICAN FINL RLTY TR | COM | | 02607P305 | 5730 | 721600 | SH | DEFINED | 15 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 3848 | 88966 | SH | DEFINED | 10 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 2914 | 67383 | SH | DEF/OTH | 10 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 10829 | 250377 | SH | DEFINED | 15 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 152 | 3505 | SH | DEFINED | 7 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 4325 | 100000 | SH | CALL | DEFINED 7 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 1488 | 34416 | SH | DEFINED | 9 |
| AMERICAN MED SYS HLDGS INC | COM | | 02744M108 | 976 | 68786 | SH | DEFINED | 15 |
| AMERICAN RAILCAR INDS INC | COM | | 02916P103 | 288 | 14150 | SH | DEFINED | 15 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 351 | 8955 | SH | DEFINED | 10 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 1369 | 34926 | SH | DEFINED | 15 |
| AMERICAN TOWER CORP | CL A | | 029912201 | 20 | 500 | SH | DEFINED | 9 |
| AMERICAN TOWER CORP | NOTE | 3.000% 8/1 | 029912AR3 | 14747 | 7500000 | SH | DEFINED | 9 |
| AMERICAN SUPERCONDUCTOR CORP | COM | | 030111108 | 558 | 24048 | SH | DEFINED | 15 |
| AMERISTAR CASINOS INC | COM | | 03070Q101 | 392 | 21485 | SH | DEFINED | 15 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 290 | 7066 | SH | DEFINED | 10 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 38 | 923 | SH | DEF/OTH | 10 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 575 | 14032 | SH | DEFINED | 15 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 411 | 7923 | SH | DEFINED | 10 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 143 | 2758 | SH | DEF/OTH | 10 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 1305 | 25164 | SH | DEFINED | 15 |
| AMGEN INC | COM | | 031162100 | 378 | 9036 | SH | DEFINED | 10 |
| AMGEN INC | COM | | 031162100 | 63 | 1510 | SH | DEF/OTH | 10 |
| AMGEN INC | COM | | 031162100 | 37874 | 906512 | SH | DEFINED | 15 |
| AMGEN INC | COM | | 031162100 | 4818 | 115328 | SH | DEFINED | 7 |
| AMGEN INC | COM | | 031162100 | 4980 | 119191 | SH | CALL | DEFINED 7 |
| AMGEN INC | COM | | 031162100 | 4178 | 100000 | SH | PUT | DEFINED 7 |
| AMGEN INC | COM | | 031162100 | 1418 | 33943 | SH | DEFINED | 9 |
| AMGEN INC | NOTE | 0.375% 2/0 | 031162AQ3 | 2169 | 2500000 | SH | DEFINED | 9 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 749 | 20116 | SH | DEFINED | 10 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 52 | 1400 | SH | DEF/OTH | 10 |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 1055 | 36128 | SH | DEFINED | 15 |
| ANADARKO PETE CORP | COM | | 032511107 | 290 | 4600 | SH | DEFINED | 10 |
| ANADARKO PETE CORP | COM | | 032511107 | 97 | 1536 | SH | DEF/OTH | 10 |
| ANADARKO PETE CORP | COM | | 032511107 | 43526 | 690564 | SH | DEFINED | 15 |
| ANALOG DEVICES INC | COM | | 032654105 | 18 | 600 | SH | DEF/OTH | 10 |
| ANALOG DEVICES INC | COM | | 032654105 | 19329 | 654770 | SH | DEFINED | 15 |
| ANALOG DEVICES INC | COM | | 032654105 | 1307 | 44290 | SH | DEFINED | 7 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | | 035128206 | 703 | 20708 | SH | DEFINED | 15 |
| ANHEUSER BUSCH COS INC | COM | | 035229103 | 3428 | 72254 | SH | DEFINED | 10 |
| ANHEUSER BUSCH COS INC | COM | | 035229103 | 173 | 3639 | SH | DEF/OTH | 10 |
| ANHEUSER BUSCH COS INC | COM | | 035229103 | 4074 | 85865 | SH | DEFINED | 15 |
| ANHEUSER BUSCH COS INC | COM | | 035229103 | 560 | 11800 | SH | DEFINED | 7 |
| ANNALY CAP MGMT INC | COM | | 035710409 | 7660 | 500000 | SH | DEFINED | 15 |
| AON CORP | COM | | 037389103 | 199 | 4955 | SH | DEFINED | 10 |
| AON CORP | COM | | 037389103 | 50 | 1250 | SH | DEF/OTH | 10 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| AON CORP | COM | 037389103 | 6413 | 159524 | SH | DEFINED | 15 |
| APACHE CORP | COM | 037411105 | 538 | 4450 | SH | DEFINED | 10 |
| APACHE CORP | COM | 037411105 | 209 | 1730 | SH | DEF/OTH | 10 |
| APACHE CORP | COM | 037411105 | 22702 | 187903 | SH | DEFINED | 15 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 363 | 10123 | SH | DEFINED | 15 |
| APOLLO GROUP INC | CL A | 037604105 | 3 | 70 | SH | DEFINED | 10 |
| APOLLO GROUP INC | CL A | 037604105 | 2710 | 62741 | SH | DEFINED | 15 |
| APOLLO INVT CORP | COM | 03761U106 | 583 | 36833 | SH | DEFINED | 15 |
| APPLE INC | COM | 037833100 | 1846 | 12867 | SH | DEFINED | 10 |
| APPLE INC | COM | 037833100 | 9 | 61 | SH | DEF/OTH | 10 |
| APPLE INC | COM | 037833100 | 49877 | 347573 | SH | DEFINED | 15 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 7809 | 237643 | SH | DEFINED | 15 |
| APPLERA CORP | COM CELERA GRP | 038020202 | 1203 | 81857 | SH | DEFINED | 15 |
| APPLIED MATLS INC | COM | 038222105 | 453 | 23233 | SH | DEFINED | 10 |
| APPLIED MATLS INC | COM | 038222105 | 108 | 5550 | SH | DEF/OTH | 10 |
| APPLIED MATLS INC | COM | 038222105 | 4706 | 241220 | SH | DEFINED | 15 |
| APPLIED MATLS INC | COM | 038222105 | 101 | 5183 | SH | DEFINED | 7 |
| AQUA AMERICA INC | COM | 03836W103 | 60 | 3178 | SH | DEFINED | 10 |
| AQUA AMERICA INC | COM | 03836W103 | 24 | 1293 | SH | DEF/OTH | 10 |
| AQUA AMERICA INC | COM | 03836W103 | 24021 | 1279051 | SH | DEFINED | 15 |
| AQUA AMERICA INC | COM | 03836W103 | 133 | 7090 | SH | DEFINED | 7 |
| ARCH COAL INC | COM | 039380100 | 4 | 84 | SH | DEFINED | 10 |
| ARCH COAL INC | COM | 039380100 | 23386 | 537599 | SH | DEFINED | 15 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 15795 | 193099 | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 3321 | 80678 | SH | DEFINED | 10 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 359 | 8730 | SH | DEF/OTH | 10 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 78477 | 1906621 | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 3661 | 88952 | SH | DEFINED | 7 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 11755 | 285583 | SH | DEFINED | 9 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 66 | 1600 | SH | DEF/OTH | 9 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 172 | 44278 | SH | DEFINED | 10 |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | 19 | 4929 | SH | DEFINED | 15 |
| ASHLAND INC NEW | COM | 044209104 | 5 | 100 | SH | DEFINED | 10 |
| ASHLAND INC NEW | COM | 044209104 | 229 | 4831 | SH | DEFINED | 15 |
| ASSISTED LIVING CONCPT NEV N | CL A | 04544X102 | 982 | 166800 | SH | DEFINED | 15 |
| ASSURANT INC | COM | 04621X108 | 354 | 5815 | SH | DEFINED | 15 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 51 | 1350 | SH | DEFINED | 10 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 56 | 1484 | SH | DEFINED | 15 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 835 | 21979 | SH | DEFINED | 7 |
| ASYST TECHNOLOGY CORP | COM | 04648X107 | 140 | 40000 | SH | DEFINED | 15 |
| ATLAS ACQUISITION HLDGS CORP | COM | 049162100 | 3336 | 364600 | SH | DEFINED | 15 |
| ATMOS ENERGY CORP | COM | 049560105 | 5 | 200 | SH | DEFINED | 10 |
| ATMOS ENERGY CORP | COM | 049560105 | 859 | 33700 | SH | DEFINED | 15 |
| AUTODESK INC | COM | 052769106 | 54 | 1708 | SH | DEFINED | 10 |
| AUTODESK INC | COM | 052769106 | 627 | 19925 | SH | DEFINED | 15 |
| AUTOLIV INC | COM | 052800109 | 3916 | 78000 | SH | DEFINED | 15 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 6482 | 152916 | SH | DEFINED | 10 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 876 | 20668 | SH | DEF/OTH | 10 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 10814 | 255109 | SH | DEFINED | 15 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 297 | 7018 | SH | DEFINED | 9 |
| AUTONATION INC | COM | 05329W102 | 174 | 11651 | SH | DEFINED | 15 |
| AUTOZONE INC | COM | 053332102 | 142 | 1250 | SH | DEFINED | 10 |
| AUTOZONE INC | COM | 053332102 | 623 | 5473 | SH | DEFINED | 15 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 747 | 7740 | SH | DEFINED | 15 |
| AVENTINE RENEWABLE ENERGY | COM | 05356X403 | 450 | 86502 | SH | DEFINED | 15 |
| AVERY DENNISON CORP | COM | 053611109 | 105 | 2141 | SH | DEFINED | 10 |
| AVERY DENNISON CORP | COM | 053611109 | 39 | 800 | SH | DEF/OTH | 10 |
| AVERY DENNISON CORP | COM | 053611109 | 368 | 7468 | SH | DEFINED | 15 |
| AVON PRODS INC | COM | 054303102 | 1558 | 39406 | SH | DEFINED | 10 |
| AVON PRODS INC | COM | 054303102 | 76 | 1915 | SH | DEF/OTH | 10 |
| AVON PRODS INC | COM | 054303102 | 11932 | 301766 | SH | DEFINED | 15 |
| AXA | SPONSORED ADR | 054536107 | 14 | 400 | SH | DEFINED | 10 |

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|------------------------------|----------------|-----------|-------|---------|----|--------------|----|
| AXA | SPONSORED ADR | 054536107 | 1199 | 33200 | SH | DEFINED | 15 |
| BB&T CORP | COM | 054937107 | 246 | 7682 | SH | DEFINED | 10 |
| BB&T CORP | COM | 054937107 | 17 | 525 | SH | DEF/OTH | 10 |
| BB&T CORP | COM | 054937107 | 1072 | 33424 | SH | DEFINED | 15 |
| BJ SVCS CO | COM | 055482103 | 29 | 1024 | SH | DEFINED | 10 |
| BJ SVCS CO | COM | 055482103 | 9 | 300 | SH | DEF/OTH | 10 |
| BJ SVCS CO | COM | 055482103 | 1645 | 57686 | SH | DEFINED | 15 |
| BJ SVCS CO | COM | 055482103 | 2737 | 95990 | SH | DEFINED | 7 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 60 | 1684 | SH | DEFINED | 10 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 3569 | 100000 | SH | DEFINED | 15 |
| BP PLC | SPONSORED ADR | 055622104 | 6396 | 105463 | SH | DEFINED | 10 |
| BP PLC | SPONSORED ADR | 055622104 | 1645 | 27125 | SH | DEF/OTH | 10 |
| BP PLC | SPONSORED ADR | 055622104 | 545 | 8980 | SH | DEFINED | 15 |
| BP PLC | SPONSORED ADR | 055622104 | 340 | 5612 | SH | DEFINED | 9 |
| BPZ RESOURCES INC | COM | 055639108 | 976 | 44900 | SH | DEFINED | 15 |
| BT GROUP PLC | ADR | 05577E101 | 9 | 200 | SH | DEFINED | 10 |
| BT GROUP PLC | ADR | 05577E101 | 48059 | 1115054 | SH | DEFINED | 15 |
| BMC SOFTWARE INC | COM | 055921100 | 26 | 800 | SH | DEFINED | 10 |
| BMC SOFTWARE INC | COM | 055921100 | 539 | 16579 | SH | DEFINED | 15 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 67240 | 280600 | SH | DEFINED | 15 |
| BAKER HUGHES INC | COM | 057224107 | 5654 | 82534 | SH | DEFINED | 10 |
| BAKER HUGHES INC | COM | 057224107 | 194 | 2838 | SH | DEF/OTH | 10 |
| BAKER HUGHES INC | COM | 057224107 | 3831 | 55923 | SH | DEFINED | 15 |
| BAKER HUGHES INC | COM | 057224107 | 82 | 1193 | SH | DEFINED | 7 |
| BALDOR ELEC CO | COM | 057741100 | 754 | 26927 | SH | DEFINED | 15 |
| BALL CORP | COM | 058498106 | 152 | 3300 | SH | DEFINED | 10 |
| BALL CORP | COM | 058498106 | 387 | 8418 | SH | DEFINED | 15 |
| BALLY TECHNOLOGIES INC | COM | 05874B107 | 6525 | 190000 | SH | DEFINED | 15 |
| BANCO BRADESCO S A | SP ADR PFD NEW | 059460303 | 15561 | 560547 | SH | DEFINED | 15 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 14551 | 639338 | SH | DEFINED | 15 |
| BANCO MACRO SA | SPON ADR B | 05961W105 | 997 | 39311 | SH | DEFINED | 15 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 13018 | 343384 | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2421 | 63849 | SH | DEF/OTH | 10 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5743 | 151500 | SH | DEFINED | 15 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 17060 | 450000 | SH | CALL DEFINED | 7 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2236 | 58991 | SH | DEFINED | 9 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 893 | 21401 | SH | DEFINED | 10 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 7 | 165 | SH | DEF/OTH | 10 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 41730 | 1000000 | SH | DEFINED | 15 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 24 | 565 | SH | DEFINED | 7 |
| BARD C R INC | COM | 067383109 | 3298 | 34212 | SH | DEFINED | 10 |
| BARD C R INC | COM | 067383109 | 386 | 4007 | SH | DEF/OTH | 10 |
| BARD C R INC | COM | 067383109 | 835 | 8658 | SH | DEFINED | 15 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 2311 | 37631 | SH | DEFINED | 10 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 362 | 5899 | SH | DEF/OTH | 10 |
| BARCLAYS PLC | ADR | 06738E204 | 29 | 793 | SH | DEFINED | 10 |
| BARCLAYS PLC | ADR | 06738E204 | 3620 | 100000 | SH | DEFINED | 15 |
| BARCLAYS BK PLC | IP MSCI IND 36 | 06739F291 | 11 | 160 | SH | DEF/OTH | 10 |
| BARCLAYS BK PLC | IP MSCI IND 36 | 06739F291 | 19122 | 290300 | SH | DEFINED | 15 |
| BARRICK GOLD CORP | COM | 067901108 | 215 | 4947 | SH | DEFINED | 10 |
| BARRICK GOLD CORP | COM | 067901108 | 1066 | 24528 | SH | DEFINED | 7 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 810 | 16758 | SH | DEFINED | 10 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 57 | 1190 | SH | DEF/OTH | 10 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 3742 | 77464 | SH | DEFINED | 15 |
| BAXTER INTL INC | COM | 071813109 | 691 | 11951 | SH | DEFINED | 10 |
| BAXTER INTL INC | COM | 071813109 | 236 | 4082 | SH | DEF/OTH | 10 |
| BAXTER INTL INC | COM | 071813109 | 3165 | 54746 | SH | DEFINED | 15 |
| BBVA BANCO FRANCES S A | SPONSORED ADR | 07329M100 | 287 | 40506 | SH | DEFINED | 15 |
| BE AEROSPACE INC | COM | 073302101 | 52 | 1500 | SH | DEF/OTH | 10 |
| BE AEROSPACE INC | COM | 073302101 | 5875 | 168111 | SH | DEFINED | 9 |
| BEA SYS INC | COM | 073325102 | 33627 | 1755987 | SH | DEFINED | 15 |
| BEA SYS INC | COM | 073325102 | 32365 | 1690100 | SH | DEFINED | 7 |

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|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| BEAR STEARNS COS INC | COM | 073902108 | 5 | 500 | SH | DEFINED | 10 |
| BEAR STEARNS COS INC | COM | 073902108 | 78 | 7472 | SH | DEFINED | 15 |
| BEAR STEARNS COS INC | COM | 073902108 | 39 | 3699 | SH | DEFINED | 7 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 186 | 19662 | SH | DEFINED | 15 |
| BECKMAN COULTER INC | COM | 075811109 | 221 | 3425 | SH | DEFINED | 10 |
| BECKMAN COULTER INC | COM | 075811109 | 5 | 75 | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO | COM | 075887109 | 4175 | 48626 | SH | DEFINED | 10 |
| BECTON DICKINSON & CO | COM | 075887109 | 439 | 5117 | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO | COM | 075887109 | 3954 | 46060 | SH | DEFINED | 15 |
| BED BATH & BEYOND INC | COM | 075896100 | 6 | 200 | SH | DEFINED | 10 |
| BED BATH & BEYOND INC | COM | 075896100 | 16 | 550 | SH | DEF/OTH | 10 |
| BED BATH & BEYOND INC | COM | 075896100 | 667 | 22604 | SH | DEFINED | 15 |
| BED BATH & BEYOND INC | COM | 075896100 | 2333 | 79069 | SH | DEFINED | 7 |
| BELO CORP | COM SER A | 080555105 | 658 | 62228 | SH | DEFINED | 10 |
| BELO CORP | COM SER A | 080555105 | 6 | 521 | SH | DEF/OTH | 10 |
| BEMIS INC | COM | 081437105 | 97 | 3800 | SH | DEFINED | 10 |
| BEMIS INC | COM | 081437105 | 219 | 8597 | SH | DEFINED | 15 |
| BERKLEY W R CORP | COM | 084423102 | 1640 | 59222 | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 10 | 1 | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 1140 | 114 | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 389 | 87 | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 1302 | 291 | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 13208 | 2953 | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 183 | 41 | SH | DEFINED | 7 |
| BEST BUY INC | COM | 086516101 | 593 | 14294 | SH | DEFINED | 10 |
| BEST BUY INC | COM | 086516101 | 53 | 1270 | SH | DEF/OTH | 10 |
| BEST BUY INC | COM | 086516101 | 1990 | 47996 | SH | DEFINED | 15 |
| BIOGEN IDEC INC | COM | 09062X103 | 1567 | 25405 | SH | DEFINED | 10 |
| BIOGEN IDEC INC | COM | 09062X103 | 58 | 938 | SH | DEF/OTH | 10 |
| BIOGEN IDEC INC | COM | 09062X103 | 2873 | 46565 | SH | DEFINED | 15 |
| BIOGEN IDEC INC | COM | 09062X103 | 2692 | 43633 | SH | DEFINED | 7 |
| BIOMIMETIC THERAPEUTICS INC | COM | 09064X101 | 106 | 13217 | SH | DEFINED | 10 |
| BIOTECH HOLDRS TR | DEPOSTRY RCPTS | 09067D201 | 17 | 100 | SH | DEF/OTH | 10 |
| BIOTECH HOLDRS TR | DEPOSTRY RCPTS | 09067D201 | 868 | 5000 | SH | DEFINED | 15 |
| BLACK & DECKER CORP | COM | 091797100 | 38 | 575 | SH | DEFINED | 10 |
| BLACK & DECKER CORP | COM | 091797100 | 40 | 600 | SH | DEF/OTH | 10 |
| BLACK & DECKER CORP | COM | 091797100 | 647 | 9783 | SH | DEFINED | 15 |
| BLACK & DECKER CORP | COM | 091797100 | 20 | 297 | SH | DEFINED | 7 |
| BLACKROCK MUNI 2018 TERM TR | COM | 09248C106 | 1607 | 101406 | SH | DEFINED | 10 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 419 | 26402 | SH | DEFINED | 15 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 79 | 5000 | SH | DEFINED | 9 |
| BLOCK H & R INC | COM | 093671105 | 796 | 38364 | SH | DEFINED | 15 |
| BOARDWALK PIPELINE PARTNERS | UT LTD PARTNER | 096627104 | 1041 | 42299 | SH | DEFINED | 15 |
| BOEING CO | COM | 097023105 | 2972 | 39968 | SH | DEFINED | 10 |
| BOEING CO | COM | 097023105 | 749 | 10066 | SH | DEF/OTH | 10 |
| BOEING CO | COM | 097023105 | 3610 | 48540 | SH | DEFINED | 15 |
| BOEING CO | COM | 097023105 | 3822 | 51385 | SH | DEFINED | 7 |
| BOEING CO | COM | 097023105 | 45 | 600 | SH | DEFINED | 9 |
| BORGWARNER INC | COM | 099724106 | 616 | 14304 | SH | DEFINED | 10 |
| BOSTON BEER INC | CL A | 100557107 | 36 | 762 | SH | DEFINED | 10 |
| BOSTON BEER INC | CL A | 100557107 | 1350 | 28402 | SH | DEFINED | 15 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1036 | 11255 | SH | DEFINED | 15 |
| BOSTON PROPERTIES INC | COM | 101121101 | 134 | 1458 | SH | DEFINED | 7 |
| BOSTON PPTYS LTD PARTNERSHIP | NOTE 3.750% 5/1 | 10112RAG9 | 39856 | 35000000 | SH | DEFINED | 15 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1 | 100 | SH | DEFINED | 10 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1600 | 124298 | SH | DEFINED | 15 |
| BOYD GAMING CORP | COM | 103304101 | 2 | 75 | SH | DEF/OTH | 10 |
| BOYD GAMING CORP | COM | 103304101 | 920 | 46000 | SH | DEFINED | 15 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 2001 | 93931 | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 420 | 19736 | SH | DEF/OTH | 10 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 7966 | 374001 | SH | DEFINED | 15 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 619 | 29082 | SH | DEFINED | 7 |

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| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 47 | 2200 | SH | DEFINED | 9 |
| BROADCOM CORP | CL A | 111320107 | 2 | 100 | SH | DEFINED | 10 |
| BROADCOM CORP | CL A | 111320107 | 2177 | 112980 | SH | DEFINED | 15 |
| BROADCOM CORP | CL A | 111320107 | 474 | 24600 | SH | DEFINED | 7 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 327 | 18575 | SH | DEFINED | 10 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 52 | 2946 | SH | DEF/OTH | 10 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 6244 | 855400 | SH | DEFINED | 15 |
| BROWN FORMAN CORP | CL B | 115637209 | 15 | 225 | SH | DEFINED | 10 |
| BROWN FORMAN CORP | CL B | 115637209 | 2561 | 38678 | SH | DEFINED | 15 |
| BUCYRUS INTL INC NEW | CL A | 118759109 | 212 | 2082 | SH | DEFINED | 15 |
| BURGER KING HLDGS INC | COM | 121208201 | 159 | 5734 | SH | DEFINED | 15 |
| BURGER KING HLDGS INC | COM | 121208201 | 213 | 7706 | SH | DEFINED | 9 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 463 | 5021 | SH | DEFINED | 10 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 62 | 675 | SH | DEF/OTH | 10 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 2140 | 23200 | SH | DEFINED | 15 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 263 | 2857 | SH | DEFINED | 7 |
| CBS CORP NEW | CL B | 124857202 | 141 | 6368 | SH | DEFINED | 10 |
| CBS CORP NEW | CL B | 124857202 | 84 | 3808 | SH | DEF/OTH | 10 |
| CBS CORP NEW | CL B | 124857202 | 2158 | 97740 | SH | DEFINED | 15 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 885 | 40910 | SH | DEFINED | 10 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 712 | 32904 | SH | DEFINED | 15 |
| CF INDS HLDGS INC | COM | 125269100 | 1462 | 14108 | SH | DEFINED | 15 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 605 | 11116 | SH | DEFINED | 10 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 683 | 12556 | SH | DEFINED | 15 |
| CIGNA CORP | COM | 125509109 | 1127 | 27775 | SH | DEFINED | 10 |
| CIGNA CORP | COM | 125509109 | 38 | 930 | SH | DEF/OTH | 10 |
| CIGNA CORP | COM | 125509109 | 981 | 24169 | SH | DEFINED | 15 |
| CIT GROUP INC | COM | 125581108 | 10 | 869 | SH | DEFINED | 10 |
| CIT GROUP INC | COM | 125581108 | 1 | 100 | SH | DEF/OTH | 10 |
| CIT GROUP INC | COM | 125581108 | 137 | 11582 | SH | DEFINED | 15 |
| CME GROUP INC | COM | 12572Q105 | 11 | 23 | SH | DEFINED | 10 |
| CME GROUP INC | COM | 12572Q105 | 2242 | 4779 | SH | DEFINED | 15 |
| CME GROUP INC | COM | 12572Q105 | 13069 | 27859 | SH | DEFINED | 9 |
| CMS ENERGY CORP | COM | 125896100 | 165 | 12221 | SH | DEFINED | 15 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 14259 | 97137 | SH | DEFINED | 15 |
| CNET NETWORKS INC | COM | 12613R104 | 71 | 10053 | SH | DEFINED | 15 |
| CSG SYS INTL INC | NOTE 2.500% 6/1 | 126349AB5 | 3220 | 4000000 | SH | DEFINED | 9 |
| CSX CORP | COM | 126408103 | 67 | 1200 | SH | DEFINED | 10 |
| CSX CORP | COM | 126408103 | 123 | 2200 | SH | DEF/OTH | 10 |
| CSX CORP | COM | 126408103 | 72733 | 1297189 | SH | DEFINED | 15 |
| CSX CORP | COM | 126408103 | 1588 | 28330 | SH | DEFINED | 7 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 6793 | 167678 | SH | DEFINED | 10 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 466 | 11499 | SH | DEF/OTH | 10 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 33896 | 836734 | SH | DEFINED | 15 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 250 | 6179 | SH | DEFINED | 7 |
| CA INC | COM | 12673P105 | 758 | 33669 | SH | DEFINED | 15 |
| CABOT OIL & GAS CORP | COM | 127097103 | 3279 | 64500 | SH | DEFINED | 15 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 19 | 500 | SH | DEFINED | 10 |
| CALIFORNIA WTR SVC GROUP | COM | 130788102 | 382 | 10000 | SH | DEFINED | 15 |
| CALPINE CORP | COM NEW | 131347304 | 2395 | 130000 | SH | DEFINED | 9 |
| CAMECO CORP | COM | 13321L108 | 17192 | 521931 | SH | DEFINED | 7 |
| CAMECO CORP | COM | 13321L108 | 11723 | 355900 | SH | PUT | DEFINED 7 |
| CAMECO CORP | COM | 13321L108 | 3404 | 103350 | SH | DEFINED | 9 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 36 | 860 | SH | DEF/OTH | 10 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 2387 | 57319 | SH | DEFINED | 15 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 289 | 6944 | SH | DEFINED | 9 |
| CAMPBELL SOUP CO | COM | 134429109 | 122 | 3600 | SH | DEFINED | 10 |
| CAMPBELL SOUP CO | COM | 134429109 | 20 | 600 | SH | DEF/OTH | 10 |
| CAMPBELL SOUP CO | COM | 134429109 | 645 | 18998 | SH | DEFINED | 15 |
| CAMPBELL SOUP CO | COM | 134429109 | 48 | 1400 | SH | DEFINED | 9 |
| CANON INC | ADR | 138006309 | 3306 | 71300 | SH | DEFINED | 15 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 247 | 5024 | SH | DEFINED | 10 |

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|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| CAPITAL ONE FINL CORP | COM | 14040H105 | 61 | 1247 | SH | DEF/OTH | 10 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1215 | 24685 | SH | DEFINED | 15 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 16 | 325 | SH | DEFINED | 7 |
| CAPITOL ACQUISITION CORP DEL | COM | 14055E104 | 11209 | 1219650 | SH | DEFINED | 15 |
| CAPITALSOURCE INC | COM | 14055X102 | 127 | 13100 | SH | DEFINED | 9 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 548 | 258687 | SH | DEFINED | 15 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 37 | 710 | SH | DEFINED | 10 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 102 | 1950 | SH | DEF/OTH | 10 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1616 | 30771 | SH | DEFINED | 15 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 89 | 1687 | SH | DEFINED | 7 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 209 | 5165 | SH | DEFINED | 10 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 28 | 700 | SH | DEF/OTH | 10 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 129 | 3176 | SH | DEFINED | 7 |
| CARNIVAL CORP | DBCV 1.132% 4/2 | 143658AV4 | 6600 | 10174000 | SH | DEFINED | 9 |
| CATERPILLAR INC DEL | COM | 149123101 | 6002 | 76660 | SH | DEFINED | 10 |
| CATERPILLAR INC DEL | COM | 149123101 | 392 | 5008 | SH | DEF/OTH | 10 |
| CATERPILLAR INC DEL | COM | 149123101 | 1756 | 22428 | SH | DEFINED | 15 |
| CATERPILLAR INC DEL | COM | 149123101 | 188 | 2400 | SH | DEFINED | 9 |
| CELANESE CORP DEL | COM SER A | 150870103 | 251 | 6438 | SH | DEFINED | 15 |
| CELANESE CORP DEL | COM SER A | 150870103 | 66 | 1700 | SH | DEFINED | 7 |
| CELGENE CORP | COM | 151020104 | 59 | 965 | SH | DEFINED | 10 |
| CELGENE CORP | COM | 151020104 | 4693 | 76569 | SH | DEFINED | 15 |
| CELGENE CORP | COM | 151020104 | 2450 | 39973 | SH | DEFINED | 7 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 1 | 74 | SH | DEFINED | 10 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 254 | 17768 | SH | DEFINED | 15 |
| CENTEX CORP | COM | 152312104 | 1804 | 74515 | SH | DEFINED | 15 |
| CENTEX CORP | COM | 152312104 | 121 | 5000 | SH | DEFINED | 9 |
| CENTURYTEL INC | COM | 156700106 | 138 | 4143 | SH | DEFINED | 10 |
| CENTURYTEL INC | COM | 156700106 | 102 | 3075 | SH | DEF/OTH | 10 |
| CENTURYTEL INC | COM | 156700106 | 306 | 9203 | SH | DEFINED | 15 |
| CENTURYTEL INC | COM | 156700106 | 16 | 480 | SH | DEFINED | 7 |
| CEPHALON INC | COM | 156708109 | 3 | 40 | SH | DEFINED | 10 |
| CEPHALON INC | COM | 156708109 | 1114 | 17296 | SH | DEFINED | 15 |
| CERNER CORP | COM | 156782104 | 309 | 8295 | SH | DEFINED | 10 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 1316 | 131212 | SH | DEFINED | 15 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 312 | 5289 | SH | DEFINED | 10 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 29 | 500 | SH | DEF/OTH | 10 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 4432 | 75200 | SH | DEFINED | 15 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 0 | 6 | SH | DEFINED | 10 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 959 | 20787 | SH | DEFINED | 15 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 166 | 3600 | SH | DEFINED | 7 |
| CHEVRON CORP NEW | COM | 166764100 | 9666 | 113243 | SH | DEFINED | 10 |
| CHEVRON CORP NEW | COM | 166764100 | 3330 | 39014 | SH | DEF/OTH | 10 |
| CHEVRON CORP NEW | COM | 166764100 | 25276 | 296106 | SH | DEFINED | 15 |
| CHEVRON CORP NEW | COM | 166764100 | 2437 | 28544 | SH | DEFINED | 7 |
| CHEVRON CORP NEW | COM | 166764100 | 342 | 4005 | SH | DEFINED | 9 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 8060 | 154812 | SH | DEFINED | 15 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 1010 | 19400 | SH | DEFINED | 9 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 19 | 250 | SH | DEF/OTH | 10 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 2361 | 31479 | SH | DEFINED | 15 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 1815 | 24200 | SH | DEFINED | 9 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 25804 | 300120 | SH | DEFINED | 15 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 9 | 100 | SH | DEFINED | 7 |
| CHINA HLDGS ACQUISITION CORP | COM | 16942N106 | 6581 | 731250 | SH | DEFINED | 15 |
| CHINA UNICOM LTD | SPONSORED ADR | 16945R104 | 4284 | 201387 | SH | DEFINED | 15 |
| CHINA MED TECHNOLOGIES INC | SPONSORED ADR | 169483104 | 366 | 8904 | SH | DEFINED | 15 |
| CHIPOTLE MEXICAN GRILL INC | CL A | 169656105 | 369 | 3250 | SH | DEFINED | 15 |
| CHUBB CORP | COM | 171232101 | 421 | 8505 | SH | DEFINED | 10 |
| CHUBB CORP | COM | 171232101 | 20 | 400 | SH | DEF/OTH | 10 |
| CHUBB CORP | COM | 171232101 | 1110 | 22430 | SH | DEFINED | 15 |
| CHUNGHWA TELECOM CO LTD | SPON ADR NEW | 17133Q304 | 2572 | 98861 | SH | DEFINED | 15 |
| CHURCH & DWIGHT INC | COM | 171340102 | 213 | 3928 | SH | DEFINED | 10 |

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|------------------------------|------|------------|-----------|-------|----------|----|---------|-----------|
| CHURCH & DWIGHT INC | COM | | 171340102 | 5 | 100 | SH | DEF/OTH | 10 |
| CHURCH & DWIGHT INC | COM | | 171340102 | 3010 | 55500 | SH | DEFINED | 15 |
| CHURCHILL VENTURES LTD | COM | | 17157P109 | 5713 | 746825 | SH | DEFINED | 15 |
| CIENA CORP | COM | NEW | 171779309 | 2289 | 74262 | SH | DEFINED | 15 |
| CINCINNATI FINL CORP | COM | | 172062101 | 20 | 538 | SH | DEFINED | 10 |
| CINCINNATI FINL CORP | COM | | 172062101 | 382 | 10038 | SH | DEFINED | 15 |
| CISCO SYS INC | COM | | 17275R102 | 9231 | 383187 | SH | DEFINED | 10 |
| CISCO SYS INC | COM | | 17275R102 | 921 | 38222 | SH | DEF/OTH | 10 |
| CISCO SYS INC | COM | | 17275R102 | 51191 | 2125008 | SH | DEFINED | 15 |
| CISCO SYS INC | COM | | 17275R102 | 7009 | 290946 | SH | DEFINED | 7 |
| CISCO SYS INC | COM | | 17275R102 | 6083 | 252500 | SH | PUT | DEFINED 7 |
| CISCO SYS INC | COM | | 17275R102 | 4784 | 198609 | SH | DEFINED | 9 |
| CITADEL BROADCASTING CORP | COM | | 17285T106 | 1 | 467 | SH | DEFINED | 10 |
| CITADEL BROADCASTING CORP | COM | | 17285T106 | 0 | 181 | SH | DEF/OTH | 10 |
| CITADEL BROADCASTING CORP | COM | | 17285T106 | 33 | 19600 | SH | DEFINED | 9 |
| CITADEL BROADCASTING CORP | NOTE | 1.875% 2/1 | 17285TAB2 | 14255 | 16795000 | SH | DEFINED | 9 |
| CINTAS CORP | COM | | 172908105 | 83 | 2893 | SH | DEFINED | 10 |
| CINTAS CORP | COM | | 172908105 | 263 | 9212 | SH | DEFINED | 15 |
| CITIGROUP INC | COM | | 172967101 | 3345 | 156175 | SH | DEFINED | 10 |
| CITIGROUP INC | COM | | 172967101 | 588 | 27430 | SH | DEF/OTH | 10 |
| CITIGROUP INC | COM | | 172967101 | 61964 | 2892810 | SH | DEFINED | 15 |
| CITIGROUP INC | COM | | 172967101 | 34491 | 1610233 | SH | DEFINED | 7 |
| CITIGROUP INC | COM | | 172967101 | 25704 | 1200000 | SH | CALL | DEFINED 7 |
| CITIGROUP INC | COM | | 172967101 | 4875 | 227598 | SH | DEFINED | 9 |
| CITIZENS COMMUNICATIONS CO | COM | | 17453B101 | 2 | 230 | SH | DEFINED | 10 |
| CITIZENS COMMUNICATIONS CO | COM | | 17453B101 | 297 | 28283 | SH | DEFINED | 15 |
| CITRIX SYS INC | COM | | 177376100 | 2 | 72 | SH | DEFINED | 10 |
| CITRIX SYS INC | COM | | 177376100 | 545 | 18589 | SH | DEFINED | 15 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 65539 | 2242963 | SH | DEFINED | 15 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 10228 | 350050 | SH | DEFINED | 7 |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 1425 | 11893 | SH | DEFINED | 15 |
| CLOROX CO DEL | COM | | 189054109 | 704 | 12422 | SH | DEFINED | 10 |
| CLOROX CO DEL | COM | | 189054109 | 57 | 1000 | SH | DEF/OTH | 10 |
| CLOROX CO DEL | COM | | 189054109 | 679 | 11982 | SH | DEFINED | 15 |
| CLOROX CO DEL | COM | | 189054109 | 85 | 1500 | SH | DEFINED | 7 |
| COACH INC | COM | | 189754104 | 195 | 6472 | SH | DEFINED | 10 |
| COACH INC | COM | | 189754104 | 53 | 1757 | SH | DEF/OTH | 10 |
| COACH INC | COM | | 189754104 | 8959 | 297133 | SH | DEFINED | 15 |
| COACH INC | COM | | 189754104 | 781 | 25893 | SH | DEFINED | 7 |
| COCA COLA CO | COM | | 191216100 | 6760 | 111051 | SH | DEFINED | 10 |
| COCA COLA CO | COM | | 191216100 | 2210 | 36303 | SH | DEF/OTH | 10 |
| COCA COLA CO | COM | | 191216100 | 71108 | 1168191 | SH | DEFINED | 15 |
| COCA COLA CO | COM | | 191216100 | 11039 | 181361 | SH | DEFINED | 7 |
| COCA COLA CO | COM | | 191216100 | 5067 | 83248 | SH | CALL | DEFINED 7 |
| COCA COLA CO | COM | | 191216100 | 287 | 4720 | SH | DEFINED | 9 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 10 | 420 | SH | DEFINED | 10 |
| COCA COLA ENTERPRISES INC | COM | | 191219104 | 600 | 24814 | SH | DEFINED | 15 |
| COEUR D ALENE MINES CORP IDA | COM | | 192108108 | 12558 | 3108342 | SH | DEFINED | 15 |
| COEUR D ALENE MINES CORP IDA | NOTE | 1.250% 1/1 | 192108AQ1 | 8289 | 9500000 | SH | DEFINED | 9 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 342 | 11860 | SH | DEFINED | 10 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 3 | 110 | SH | DEF/OTH | 10 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 717 | 24882 | SH | DEFINED | 15 |
| COHEN & STEERS WRLDWD RLT IN | COM | | 19248J100 | 199 | 13394 | SH | DEFINED | 10 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 1238 | 15887 | SH | DEFINED | 10 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 228 | 2925 | SH | DEF/OTH | 10 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 17311 | 222191 | SH | DEFINED | 15 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 304 | 3904 | SH | DEFINED | 7 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 314 | 4032 | SH | DEFINED | 9 |
| COLUMBUS ACQUISITION CORP | COM | | 198851107 | 4753 | 632000 | SH | DEFINED | 15 |
| COMCAST CORP NEW | CL A | | 20030N101 | 223 | 11548 | SH | DEFINED | 10 |
| COMCAST CORP NEW | CL A | | 20030N101 | 109 | 5656 | SH | DEF/OTH | 10 |
| COMCAST CORP NEW | CL A | | 20030N101 | 619 | 32000 | SH | DEFINED | 15 |

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|------------------------------|-----------------|-----------|-------|---------|----|---------|-----------|
| COMCAST CORP NEW | CL A SPL | 20030N200 | 13279 | 700000 | SH | DEFINED | 15 |
| COMERICA INC | COM | 200340107 | 7 | 200 | SH | DEF/OTH | 10 |
| COMERICA INC | COM | 200340107 | 320 | 9108 | SH | DEFINED | 15 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 0 | 200000 | SH | DEFINED | 15 |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 0 | 134044 | SH | DEFINED | 7 |
| COMMERCE GROUP INC MASS | COM | 200641108 | 9285 | 257500 | SH | DEFINED | 15 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 15730 | 871948 | SH | DEFINED | 15 |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD | 204409601 | 223 | 12334 | SH | DEFINED | 7 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 9096 | 252749 | SH | DEFINED | 15 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 13272 | 455296 | SH | DEFINED | 15 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 8 | 240 | SH | DEFINED | 10 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 14580 | 420910 | SH | DEFINED | 15 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 10240 | 295607 | SH | DEFINED | 7 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 1732 | 50000 | SH | PUT | DEFINED 7 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 26272 | 592656 | SH | DEFINED | 15 |
| COMPANHIA DE BEBIDAS DAS AME | SPONSORED ADR | 20441W104 | 562 | 8600 | SH | DEFINED | 15 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 1283 | 16986 | SH | DEFINED | 15 |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 6547 | 95583 | SH | DEFINED | 15 |
| COMPANIA DE TELECOMUNICS CHI | SPON ADR NEW | 204449300 | 874 | 102800 | SH | DEFINED | 15 |
| COMPUTER ASSOC INTL INC | NOTE 1.625%12/1 | 204912AQ2 | 10444 | 8500000 | SH | DEFINED | 9 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 159 | 3887 | SH | DEFINED | 10 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 8 | 200 | SH | DEF/OTH | 10 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 576 | 14121 | SH | DEFINED | 15 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 10 | 253 | SH | DEFINED | 7 |
| COMPUWARE CORP | COM | 205638109 | 174 | 23662 | SH | DEFINED | 15 |
| CONAGRA FOODS INC | COM | 205887102 | 52 | 2170 | SH | DEFINED | 10 |
| CONAGRA FOODS INC | COM | 205887102 | 12 | 500 | SH | DEF/OTH | 10 |
| CONAGRA FOODS INC | COM | 205887102 | 1008 | 42075 | SH | DEFINED | 15 |
| CON-WAY INC | COM | 205944101 | 945 | 19089 | SH | DEFINED | 15 |
| CONOCOPHILLIPS | COM | 20825C104 | 6283 | 82448 | SH | DEFINED | 10 |
| CONOCOPHILLIPS | COM | 20825C104 | 1406 | 18450 | SH | DEF/OTH | 10 |
| CONOCOPHILLIPS | COM | 20825C104 | 93264 | 1223778 | SH | DEFINED | 15 |
| CONOCOPHILLIPS | COM | 20825C104 | 613 | 8040 | SH | DEFINED | 9 |
| CONSOL ENERGY INC | COM | 20854P109 | 1783 | 25770 | SH | DEFINED | 15 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 62 | 1570 | SH | DEFINED | 10 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 214 | 5387 | SH | DEF/OTH | 10 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 586 | 14768 | SH | DEFINED | 15 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 321 | 18153 | SH | DEFINED | 10 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 29 | 1638 | SH | DEF/OTH | 10 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 340 | 19246 | SH | DEFINED | 15 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 3031 | 34334 | SH | DEFINED | 10 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 361 | 4095 | SH | DEF/OTH | 10 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 852 | 9655 | SH | DEFINED | 15 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 2244 | 116672 | SH | DEFINED | 15 |
| CONTINENTAL RESOURCES INC | COM | 212015101 | 226 | 7102 | SH | DEFINED | 15 |
| CONVERGYS CORP | COM | 212485106 | 165 | 10938 | SH | DEFINED | 15 |
| COOPER COS INC | COM NEW | 216648402 | 1191 | 34600 | SH | DEFINED | 15 |
| COPART INC | COM | 217204106 | 370 | 9557 | SH | DEFINED | 10 |
| CORN PRODS INTL INC | COM | 219023108 | 5 | 125 | SH | DEF/OTH | 10 |
| CORN PRODS INTL INC | COM | 219023108 | 1315 | 35404 | SH | DEFINED | 15 |
| CORNING INC | COM | 219350105 | 2683 | 111588 | SH | DEFINED | 10 |
| CORNING INC | COM | 219350105 | 172 | 7157 | SH | DEF/OTH | 10 |
| CORNING INC | COM | 219350105 | 5798 | 241187 | SH | DEFINED | 15 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 192 | 2957 | SH | DEFINED | 10 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 19 | 290 | SH | DEF/OTH | 10 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 2470 | 38016 | SH | DEFINED | 15 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 28 | 5000 | SH | DEFINED | 10 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 374 | 67919 | SH | DEFINED | 15 |
| COVANCE INC | COM | 222816100 | 418 | 5039 | SH | DEFINED | 10 |
| COVANCE INC | COM | 222816100 | 8 | 100 | SH | DEF/OTH | 10 |
| COVANTA HLDG CORP | COM | 22282E102 | 6415 | 233259 | SH | DEFINED | 15 |
| COVANTA HLDG CORP | COM | 22282E102 | 270 | 9807 | SH | DEFINED | 7 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| COVENTRY HEALTH CARE INC | COM | 222862104 | 698 | 17308 | SH | DEFINED | 15 |
| CREDENCE SYS CORP | COM | 225302108 | 366 | 215000 | SH | DEFINED | 15 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 16 | 305 | SH | DEFINED | 10 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 509 | 10000 | SH | DEFINED | 15 |
| CREE INC | COM | 225447101 | 42 | 1500 | SH | DEFINED | 10 |
| CREE INC | COM | 225447101 | 750 | 26810 | SH | DEFINED | 15 |
| CREE INC | COM | 225447101 | 302 | 10809 | SH | DEFINED | 7 |
| CRESUD S A C I F Y A | SPONSORED ADR | 226406106 | 399 | 25697 | SH | DEFINED | 15 |
| CROCS INC | COM | 227046109 | 1107 | 63369 | SH | DEFINED | 15 |
| CTRIP COM INTL LTD | ADR | 22943F100 | 7711 | 145440 | SH | DEFINED | 15 |
| CUMMINS INC | COM | 231021106 | 3090 | 65989 | SH | DEFINED | 15 |
| DDI CORP | COM 0.0001 NEW | 233162502 | 2841 | 612205 | SH | DEFINED | 15 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 459 | 7881 | SH | DEFINED | 10 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 100 | 1710 | SH | DEFINED | 15 |
| D R HORTON INC | COM | 23331A109 | 4 | 250 | SH | DEFINED | 10 |
| D R HORTON INC | COM | 23331A109 | 3134 | 199008 | SH | DEFINED | 15 |
| D R HORTON INC | COM | 23331A109 | 9328 | 592282 | SH | DEFINED | 7 |
| D R HORTON INC | COM | 23331A109 | 110 | 7000 | SH | DEFINED | 9 |
| DST SYS INC DEL | COM | 233326107 | 646 | 9830 | SH | DEFINED | 10 |
| DST SYS INC DEL | COM | 233326107 | 51 | 775 | SH | DEF/OTH | 10 |
| DST SYS INC DEL | COM | 233326107 | 1607 | 24443 | SH | DEFINED | 15 |
| DTE ENERGY CO | COM | 233331107 | 80 | 2067 | SH | DEFINED | 10 |
| DTE ENERGY CO | COM | 233331107 | 23 | 600 | SH | DEF/OTH | 10 |
| DTE ENERGY CO | COM | 233331107 | 14384 | 369856 | SH | DEFINED | 15 |
| DANA HOLDING CORP | COM | 235825205 | 1092 | 109200 | SH | DEFINED | 9 |
| DANAHER CORP DEL | COM | 235851102 | 655 | 8611 | SH | DEFINED | 10 |
| DANAHER CORP DEL | COM | 235851102 | 191 | 2515 | SH | DEF/OTH | 10 |
| DANAHER CORP DEL | COM | 235851102 | 2147 | 28243 | SH | DEFINED | 15 |
| DANAHER CORP DEL | COM | 235851102 | 0 | 1 | SH | DEFINED | 7 |
| DANAHER CORP DEL | COM | 235851102 | 1100 | 14473 | SH | DEFINED | 9 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 164 | 5037 | SH | DEFINED | 10 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 148 | 4550 | SH | DEF/OTH | 10 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 402 | 12364 | SH | DEFINED | 15 |
| DARLING INTL INC | COM | 237266101 | 220 | 16972 | SH | DEFINED | 15 |
| DEAN FOODS CO NEW | COM | 242370104 | 18 | 888 | SH | DEFINED | 10 |
| DEAN FOODS CO NEW | COM | 242370104 | 319 | 15861 | SH | DEFINED | 15 |
| DEERE & CO | COM | 244199105 | 893 | 11100 | SH | DEFINED | 10 |
| DEERE & CO | COM | 244199105 | 23 | 280 | SH | DEF/OTH | 10 |
| DEERE & CO | COM | 244199105 | 13994 | 173962 | SH | DEFINED | 15 |
| DEKANIA CORP | COM | 24488U104 | 5452 | 571479 | SH | DEFINED | 15 |
| DEL MONTE FOODS CO | COM | 24522P103 | 3 | 310 | SH | DEFINED | 10 |
| DEL MONTE FOODS CO | COM | 24522P103 | 4 | 400 | SH | DEF/OTH | 10 |
| DEL MONTE FOODS CO | COM | 24522P103 | 766 | 80400 | SH | DEFINED | 15 |
| DEL MONTE FOODS CO | COM | 24522P103 | 8 | 789 | SH | DEFINED | 7 |
| DELL INC | COM | 24702R101 | 87 | 4386 | SH | DEFINED | 10 |
| DELL INC | COM | 24702R101 | 22 | 1100 | SH | DEF/OTH | 10 |
| DELL INC | COM | 24702R101 | 22798 | 1144496 | SH | DEFINED | 15 |
| DELL INC | COM | 24702R101 | 10 | 500 | SH | DEFINED | 9 |
| DENDREON CORP | COM | 24823Q107 | 92 | 19000 | SH | DEFINED | 15 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 5950 | 154136 | SH | DEFINED | 10 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 406 | 10523 | SH | DEF/OTH | 10 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 6 | 133 | SH | DEFINED | 10 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 572 | 13668 | SH | DEFINED | 15 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1200 | 11505 | SH | DEFINED | 10 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 19 | 178 | SH | DEF/OTH | 10 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 4374 | 41926 | SH | DEFINED | 15 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 19 | 238 | SH | DEFINED | 10 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 2385 | 29332 | SH | DEFINED | 15 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 910 | 7822 | SH | DEFINED | 15 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 6570 | 53679 | SH | DEFINED | 10 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 183 | 1495 | SH | DEF/OTH | 10 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 79560 | 650000 | SH | DEFINED | 15 |

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|------------------------------|-----------------|-----------|--------|---------|----|---------|----|
| DICKS SPORTING GOODS INC | COM | 253393102 | 295 | 11000 | SH | DEFINED | 15 |
| DIGITAL RLTY TR INC | COM | 253868103 | 8520 | 240000 | SH | DEFINED | 15 |
| DIRECTV GROUP INC | COM | 25459L106 | 6 | 246 | SH | DEFINED | 10 |
| DIRECTV GROUP INC | COM | 25459L106 | 1 | 49 | SH | DEF/OTH | 10 |
| DIRECTV GROUP INC | COM | 25459L106 | 1524 | 61483 | SH | DEFINED | 15 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 5678 | 180958 | SH | DEFINED | 10 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 399 | 12725 | SH | DEF/OTH | 10 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 14865 | 473699 | SH | DEFINED | 15 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 19 | 600 | SH | DEFINED | 7 |
| DISNEY WALT CO | NOTE 2.125% 4/1 | 254687AU0 | 5338 | 5000000 | SH | DEFINED | 9 |
| DISCOVER FINL SVCS | COM | 254709108 | 96 | 5856 | SH | DEFINED | 10 |
| DISCOVER FINL SVCS | COM | 254709108 | 17 | 1019 | SH | DEF/OTH | 10 |
| DISCOVER FINL SVCS | COM | 254709108 | 3842 | 234717 | SH | DEFINED | 15 |
| DISCOVER FINL SVCS | COM | 254709108 | 246 | 15000 | SH | DEFINED | 7 |
| DR REDDYS LABS LTD | ADR | 256135203 | 2987 | 206263 | SH | DEFINED | 15 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1228 | 30074 | SH | DEFINED | 10 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 315 | 7716 | SH | DEF/OTH | 10 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1274 | 31201 | SH | DEFINED | 15 |
| DOMTAR CORP | COM | 257559104 | 1366 | 200000 | SH | DEFINED | 15 |
| DOMTAR CORP | COM | 257559104 | 394 | 57702 | SH | DEFINED | 7 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 367 | 12121 | SH | DEFINED | 10 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 166 | 5469 | SH | DEF/OTH | 10 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 812 | 26781 | SH | DEFINED | 15 |
| DOVER CORP | COM | 260003108 | 817 | 19565 | SH | DEFINED | 10 |
| DOVER CORP | COM | 260003108 | 565 | 13532 | SH | DEFINED | 15 |
| DOW CHEM CO | COM | 260543103 | 498 | 13509 | SH | DEFINED | 10 |
| DOW CHEM CO | COM | 260543103 | 126 | 3431 | SH | DEF/OTH | 10 |
| DOW CHEM CO | COM | 260543103 | 7144 | 193858 | SH | DEFINED | 15 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 475 | 15438 | SH | DEFINED | 15 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 2132 | 45596 | SH | DEFINED | 10 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 543 | 11621 | SH | DEF/OTH | 10 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1161 | 24835 | SH | DEFINED | 15 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 393 | 8413 | SH | DEFINED | 7 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 683 | 14600 | SH | DEFINED | 9 |
| DUKE REALTY CORP | COM NEW | 264411505 | 494 | 21654 | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 1212 | 67900 | SH | DEFINED | 10 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 238 | 13331 | SH | DEF/OTH | 10 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 157914 | 8846733 | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 200 | 11200 | SH | DEFINED | 7 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 441 | 5415 | SH | DEFINED | 10 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 8 | 100 | SH | DEF/OTH | 10 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 2131 | 26190 | SH | DEFINED | 15 |
| DYCOM INDS INC | COM | 267475101 | 166 | 13850 | SH | DEFINED | 10 |
| DYNEGY INC DEL | CL A | 26817G102 | 7 | 940 | SH | DEFINED | 10 |
| DYNEGY INC DEL | CL A | 26817G102 | 275 | 34915 | SH | DEFINED | 15 |
| DYNEGY INC DEL | CL A | 26817G102 | 395 | 50000 | SH | DEFINED | 9 |
| E M C CORP MASS | COM | 268648102 | 310 | 21585 | SH | DEFINED | 10 |
| E M C CORP MASS | COM | 268648102 | 61 | 4250 | SH | DEF/OTH | 10 |
| E M C CORP MASS | COM | 268648102 | 6991 | 487517 | SH | DEFINED | 15 |
| E M C CORP MASS | COM | 268648102 | 1248 | 87058 | SH | DEFINED | 7 |
| E M C CORP MASS | COM | 268648102 | 8 | 575 | SH | DEFINED | 9 |
| ENSCO INTL INC | COM | 26874Q100 | 365 | 5821 | SH | DEFINED | 10 |
| ENSCO INTL INC | COM | 26874Q100 | 3535 | 56450 | SH | DEFINED | 15 |
| EOG RES INC | COM | 26875P101 | 559 | 4658 | SH | DEFINED | 10 |
| EOG RES INC | COM | 26875P101 | 1429 | 11906 | SH | DEFINED | 15 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 0 | 100 | SH | DEFINED | 10 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 243 | 63062 | SH | DEFINED | 15 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 1772 | 459058 | SH | DEFINED | 7 |
| EAGLE MATERIALS INC | COM | 26969P108 | 519 | 14600 | SH | DEFINED | 15 |
| EASTMAN CHEM CO | COM | 277432100 | 39 | 630 | SH | DEFINED | 10 |
| EASTMAN CHEM CO | COM | 277432100 | 156 | 2500 | SH | DEF/OTH | 10 |
| EASTMAN CHEM CO | COM | 277432100 | 430 | 6882 | SH | DEFINED | 15 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| EASTMAN KODAK CO | COM | 277461109 | 9 | 502 | SH | DEFINED | 10 |
| EASTMAN KODAK CO | COM | 277461109 | 11 | 600 | SH | DEF/OTH | 10 |
| EASTMAN KODAK CO | COM | 277461109 | 439 | 24865 | SH | DEFINED | 15 |
| EATON CORP | COM | 278058102 | 243 | 3044 | SH | DEFINED | 10 |
| EATON CORP | COM | 278058102 | 4 | 50 | SH | DEF/OTH | 10 |
| EATON CORP | COM | 278058102 | 1355 | 17002 | SH | DEFINED | 15 |
| EBAY INC | COM | 278642103 | 34 | 1131 | SH | DEFINED | 10 |
| EBAY INC | COM | 278642103 | 5459 | 182952 | SH | DEFINED | 15 |
| EBAY INC | COM | 278642103 | 176 | 5898 | SH | DEFINED | 7 |
| EBAY INC | COM | 278642103 | 1831 | 61374 | SH | DEFINED | 9 |
| EBAY INC | COM | 278642103 | 52 | 1750 | SH | DEF/OTH | 9 |
| ECHELON CORP | COM | 27874N105 | 274 | 20313 | SH | DEFINED | 15 |
| ECOLAB INC | COM | 278865100 | 7072 | 162842 | SH | DEFINED | 10 |
| ECOLAB INC | COM | 278865100 | 562 | 12938 | SH | DEF/OTH | 10 |
| ECOLAB INC | COM | 278865100 | 658 | 15145 | SH | DEFINED | 15 |
| EDISON INTL | COM | 281020107 | 161 | 3294 | SH | DEFINED | 10 |
| EDISON INTL | COM | 281020107 | 5 | 105 | SH | DEF/OTH | 10 |
| EDISON INTL | COM | 281020107 | 20764 | 423574 | SH | DEFINED | 15 |
| EL PASO CORP | COM | 28336L109 | 10 | 612 | SH | DEFINED | 10 |
| EL PASO CORP | COM | 28336L109 | 6 | 369 | SH | DEF/OTH | 10 |
| EL PASO CORP | COM | 28336L109 | 4781 | 287334 | SH | DEFINED | 15 |
| ELECTRONIC ARTS INC | COM | 285512109 | 75 | 1500 | SH | DEFINED | 10 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1366 | 27354 | SH | DEFINED | 15 |
| ELECTRONIC ARTS INC | COM | 285512109 | 750 | 15023 | SH | DEFINED | 7 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 4 | 240 | SH | DEFINED | 10 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 7 | 400 | SH | DEF/OTH | 10 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 1587 | 95291 | SH | DEFINED | 15 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 456 | 27416 | SH | DEFINED | 9 |
| EMBARQ CORP | COM | 29078E105 | 27 | 683 | SH | DEFINED | 10 |
| EMBARQ CORP | COM | 29078E105 | 18 | 447 | SH | DEF/OTH | 10 |
| EMBARQ CORP | COM | 29078E105 | 1518 | 37846 | SH | DEFINED | 15 |
| EMBARQ CORP | COM | 29078E105 | 4 | 104 | SH | DEFINED | 7 |
| EMCOR GROUP INC | COM | 29084Q100 | 228 | 10284 | SH | DEFINED | 15 |
| EMERSON ELEC CO | COM | 291011104 | 6900 | 134090 | SH | DEFINED | 10 |
| EMERSON ELEC CO | COM | 291011104 | 383 | 7433 | SH | DEF/OTH | 10 |
| EMERSON ELEC CO | COM | 291011104 | 3282 | 63768 | SH | DEFINED | 15 |
| EMERSON ELEC CO | COM | 291011104 | 86 | 1680 | SH | DEFINED | 7 |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR | 29244T101 | 1519 | 31055 | SH | DEFINED | 15 |
| ENCANA CORP | COM | 292505104 | 28 | 368 | SH | DEFINED | 10 |
| ENCANA CORP | COM | 292505104 | 558 | 7360 | SH | DEF/OTH | 10 |
| ENCANA CORP | COM | 292505104 | 50 | 663 | SH | DEFINED | 9 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 890 | 37170 | SH | DEFINED | 15 |
| ENERGY CONVERSION DEVICES IN | COM | 292659109 | 16994 | 568353 | SH | DEFINED | 15 |
| ENERGY CONVERSION DEVICES IN | COM | 292659109 | 10 | 322 | SH | DEFINED | 7 |
| ENERGEN CORP | COM | 29265N108 | 9 | 141 | SH | DEFINED | 10 |
| ENERGEN CORP | COM | 29265N108 | 1343 | 21552 | SH | DEFINED | 15 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 644 | 7113 | SH | DEFINED | 10 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 115 | 1267 | SH | DEF/OTH | 10 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 11754 | 129909 | SH | DEFINED | 15 |
| ENERGY INFRASTRUCTURE ACQUI | COM | 29269P109 | 8758 | 880191 | SH | DEFINED | 15 |
| ENERGY TRANSFER PRTRNS L P | UNIT LTD PARTN | 29273R109 | 55 | 1200 | SH | DEFINED | 10 |
| ENERGY TRANSFER PRTRNS L P | UNIT LTD PARTN | 29273R109 | 1189 | 26037 | SH | DEFINED | 15 |
| ENERSIS S A | SPONSORED ADR | 29274F104 | 1647 | 93138 | SH | DEFINED | 15 |
| ENERGY CORP NEW | COM | 29364G103 | 2410 | 22091 | SH | DEFINED | 10 |
| ENERGY CORP NEW | COM | 29364G103 | 127 | 1160 | SH | DEF/OTH | 10 |
| ENERGY CORP NEW | COM | 29364G103 | 1132 | 10379 | SH | DEFINED | 15 |
| ENERGY CORP NEW | COM | 29364G103 | 98 | 900 | SH | DEFINED | 7 |
| ENTERPRISE ACQUISITION CORP | COM | 29365R108 | 4435 | 482100 | SH | DEFINED | 15 |
| EQUIFAX INC | COM | 294429105 | 59 | 1710 | SH | DEFINED | 10 |
| EQUIFAX INC | COM | 294429105 | 306 | 8887 | SH | DEFINED | 15 |
| EQUITABLE RES INC | COM | 294549100 | 2842 | 48259 | SH | DEFINED | 10 |
| EQUITABLE RES INC | COM | 294549100 | 171 | 2900 | SH | DEF/OTH | 10 |

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| EQUITABLE RES INC | COM | 294549100 | 1406 | 23863 | SH | DEFINED | 15 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 29 | 700 | SH | DEF/OTH | 10 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 1759 | 42385 | SH | DEFINED | 15 |
| EVERGREEN ENERGY INC | COM | 30024B104 | 91 | 59000 | SH | DEFINED | 15 |
| EVERGREEN ENERGY INC | COM | 30024B104 | 26 | 17091 | SH | DEFINED | 7 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 320 | 34515 | SH | DEFINED | 15 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 464 | 50050 | SH | DEFINED | 7 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 74 | 7985 | SH | DEFINED | 9 |
| EXELON CORP | COM | 30161N101 | 6033 | 74236 | SH | DEFINED | 10 |
| EXELON CORP | COM | 30161N101 | 457 | 5626 | SH | DEF/OTH | 10 |
| EXELON CORP | COM | 30161N101 | 5021 | 61779 | SH | DEFINED | 15 |
| EXELON CORP | COM | 30161N101 | 98 | 1200 | SH | DEFINED | 7 |
| EXELON CORP | COM | 30161N101 | 3201 | 39384 | SH | DEFINED | 9 |
| EXPEDIA INC DEL | COM | 30212P105 | 394 | 17991 | SH | DEFINED | 15 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 427 | 9460 | SH | DEFINED | 10 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 705 | 15613 | SH | DEFINED | 15 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 114 | 1772 | SH | DEFINED | 10 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 15 | 240 | SH | DEF/OTH | 10 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 3937 | 61216 | SH | DEFINED | 15 |
| EXTERRAN HLDGS INC | COM | 30225X103 | 400 | 6191 | SH | DEFINED | 15 |
| EXXON MOBIL CORP | COM | 30231G102 | 34916 | 412813 | SH | DEFINED | 10 |
| EXXON MOBIL CORP | COM | 30231G102 | 12027 | 142191 | SH | DEF/OTH | 10 |
| EXXON MOBIL CORP | COM | 30231G102 | 34173 | 404026 | SH | DEFINED | 15 |
| EXXON MOBIL CORP | COM | 30231G102 | 55713 | 658707 | SH | DEFINED | 7 |
| EXXON MOBIL CORP | COM | 30231G102 | 3483 | 41178 | SH | DEFINED | 9 |
| EXXON MOBIL CORP | COM | 30231G102 | 140 | 1650 | SH | DEF/OTH | 9 |
| FLIR SYS INC | COM | 302445101 | 756 | 25140 | SH | DEFINED | 10 |
| FLIR SYS INC | COM | 302445101 | 102 | 3378 | SH | DEFINED | 15 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 686 | 12063 | SH | DEFINED | 15 |
| FPL GROUP INC | COM | 302571104 | 6761 | 107764 | SH | DEFINED | 10 |
| FPL GROUP INC | COM | 302571104 | 866 | 13802 | SH | DEF/OTH | 10 |
| FPL GROUP INC | COM | 302571104 | 1638 | 26112 | SH | DEFINED | 15 |
| FPL GROUP INC | COM | 302571104 | 69 | 1096 | SH | DEFINED | 7 |
| FACTSET RESH SYS INC | COM | 303075105 | 1718 | 31900 | SH | DEFINED | 15 |
| FAMILY DLR STORES INC | COM | 307000109 | 6 | 300 | SH | DEF/OTH | 10 |
| FAMILY DLR STORES INC | COM | 307000109 | 236 | 12126 | SH | DEFINED | 15 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 85 | 3350 | SH | DEFINED | 10 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 11 | 425 | SH | DEF/OTH | 10 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 21466 | 847806 | SH | DEFINED | 15 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 111 | 4214 | SH | DEFINED | 10 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 34 | 1295 | SH | DEF/OTH | 10 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 169081 | 6424052 | SH | DEFINED | 15 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 213 | 8100 | SH | DEFINED | 7 |
| FEDERATED INVS INC PA | CL B | 314211103 | 23 | 600 | SH | DEFINED | 10 |
| FEDERATED INVS INC PA | CL B | 314211103 | 205 | 5223 | SH | DEFINED | 15 |
| FEDEX CORP | COM | 31428X106 | 2459 | 26536 | SH | DEFINED | 10 |
| FEDEX CORP | COM | 31428X106 | 106 | 1140 | SH | DEF/OTH | 10 |
| FEDEX CORP | COM | 31428X106 | 2583 | 27874 | SH | DEFINED | 15 |
| F5 NETWORKS INC | COM | 315616102 | 1133 | 62336 | SH | DEFINED | 15 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 23 | 605 | SH | DEFINED | 10 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 563 | 14768 | SH | DEFINED | 15 |
| FIFTH THIRD BANCORP | COM | 316773100 | 4 | 200 | SH | DEFINED | 10 |
| FIFTH THIRD BANCORP | COM | 316773100 | 676 | 32296 | SH | DEFINED | 15 |
| FIRST ADVANTAGE CORP | CL A | 31845F100 | 348 | 16442 | SH | DEFINED | 15 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 28 | 2000 | SH | DEFINED | 10 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 7 | 500 | SH | DEF/OTH | 10 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 107 | 7669 | SH | DEFINED | 15 |
| FIRST SOLAR INC | COM | 336433107 | 51431 | 222509 | SH | DEFINED | 15 |
| FIRST SOLAR INC | COM | 336433107 | 1288 | 5574 | SH | DEFINED | 7 |
| FIRST SOLAR INC | COM | 336433107 | 118 | 510 | SH | DEFINED | 9 |
| FISERV INC | COM | 337738108 | 3314 | 68908 | SH | DEFINED | 10 |
| FISERV INC | COM | 337738108 | 125 | 2591 | SH | DEF/OTH | 10 |

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|------------------------------|----------------|---------------|-------|----------|--------|---------|----|
| FISERV INC | COM | 337738108 | 682 | 14188 | SH | DEFINED | 15 |
| FIRSTENERGY CORP | COM | 337932107 | 172 | 2508 | SH | DEFINED | 10 |
| FIRSTENERGY CORP | COM | 337932107 | 34 | 500 | SH | DEF/OTH | 10 |
| FIRSTENERGY CORP | COM | 337932107 | 22476 | 327547 | SH | DEFINED | 15 |
| FLUOR CORP NEW | COM | 343412102 | 2423 | 17163 | SH | DEFINED | 10 |
| FLUOR CORP NEW | COM | 343412102 | 229 | 1620 | SH | DEF/OTH | 10 |
| FLUOR CORP NEW | COM | 343412102 | 11045 | 78246 | SH | DEFINED | 15 |
| FLUOR CORP NEW | COM | 343412102 | 13 | 94 | SH | DEFINED | 7 |
| FLUOR CORP NEW | COM | 343412102 | 11670 | 82671 | SH | DEFINED | 9 |
| FLUOR CORP NEW | COM | 343412102 | 54 | 380 | SH | DEF/OTH | 9 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 8 | 1380 | SH | DEFINED | 10 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 3433 | 600091 | SH | DEFINED | 15 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 55 | 1500 | SH | DEFINED | 10 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 684 | 18600 | SH | DEFINED | 15 |
| FOREST LABS INC | COM | 345838106 | 56 | 1400 | SH | DEFINED | 10 |
| FOREST LABS INC | COM | 345838106 | 10 | 250 | SH | DEF/OTH | 10 |
| FOREST LABS INC | COM | 345838106 | 4351 | 108751 | SH | DEFINED | 15 |
| FORTRESS INVESTMENT GROUP LL | CL A | 34958B106 | 351 | 28600 | SH | DEFINED | 15 |
| FORTUNE BRANDS INC | COM | 349631101 | 343 | 4935 | SH | DEFINED | 10 |
| FORTUNE BRANDS INC | COM | 349631101 | 153 | 2200 | SH | DEF/OTH | 10 |
| FORTUNE BRANDS INC | COM | 349631101 | 924 | 13293 | SH | DEFINED | 15 |
| FOUNDATION COAL HLDGS INC | COM | 35039W100 | 36 | 713 | SH | DEFINED | 10 |
| FOUNDATION COAL HLDGS INC | COM | 35039W100 | 979 | 19446 | SH | DEFINED | 15 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 2527 | 75250 | SH | DEFINED | 15 |
| FRANKLIN RES INC | COM | 354613101 | 10 | 100 | SH | DEFINED | 10 |
| FRANKLIN RES INC | COM | 354613101 | 1658 | 17092 | SH | DEFINED | 15 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 432 | 4491 | SH | DEFINED | 10 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 225 | 2340 | SH | DEF/OTH | 10 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 11825 | 122891 | SH | DEFINED | 15 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 4027 | 41853 | SH | DEFINED | 7 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 18 | 190 | SH | DEFINED | 9 |
| FRONTIER OIL CORP | COM | 35914P105 | 227 | 8332 | SH | DEFINED | 15 |
| FUEL TECH INC | COM | 359523107 | 671 | 32725 | SH | DEFINED | 15 |
| FUEL TECH INC | COM | 359523107 | 205 | 10000 | SH | DEFINED | 9 |
| FUELCELL ENERGY INC | COM | 35952H106 | 473 | 71155 | SH | DEFINED | 15 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 4 | 160 | SH | DEFINED | 10 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 420 | 17777 | SH | DEFINED | 9 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 239 | 4620 | SH | DEFINED | 10 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 36 | 698 | SH | DEF/OTH | 10 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 718 | 13890 | SH | DEFINED | 15 |
| GANNETT CO INC | FRNT | 7/1 364725AG6 | 29781 | 30000000 | SH | DEFINED | 15 |
| GANNETT INC | COM | 364730101 | 57 | 1970 | SH | DEFINED | 10 |
| GANNETT INC | COM | 364730101 | 692 | 23820 | SH | DEFINED | 15 |
| GANNETT INC | COM | 364730101 | 53 | 1822 | SH | DEFINED | 7 |
| GAP INC DEL | COM | 364760108 | 19 | 990 | SH | DEFINED | 10 |
| GAP INC DEL | COM | 364760108 | 37 | 1875 | SH | DEF/OTH | 10 |
| GAP INC DEL | COM | 364760108 | 772 | 39241 | SH | DEFINED | 15 |
| GAP INC DEL | COM | 364760108 | 0 | 1 | SH | DEFINED | 7 |
| GEN-PROBE INC NEW | COM | 36866T103 | 575 | 11927 | SH | DEFINED | 7 |
| GEN-PROBE INC NEW | COM | 36866T103 | 33 | 688 | SH | DEFINED | 9 |
| GENENTECH INC | COM NEW | 368710406 | 91 | 1115 | SH | DEFINED | 10 |
| GENENTECH INC | COM NEW | 368710406 | 32 | 400 | SH | DEF/OTH | 10 |
| GENENTECH INC | COM NEW | 368710406 | 2948 | 36319 | SH | DEFINED | 15 |
| GENENTECH INC | COM NEW | 368710406 | 723 | 8900 | SH | DEFINED | 7 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 522 | 6257 | SH | DEFINED | 10 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 439 | 5266 | SH | DEF/OTH | 10 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 4961 | 59507 | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO | COM | 369604103 | 26360 | 712229 | SH | DEFINED | 10 |
| GENERAL ELECTRIC CO | COM | 369604103 | 9123 | 246506 | SH | DEF/OTH | 10 |
| GENERAL ELECTRIC CO | COM | 369604103 | 31762 | 858195 | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO | COM | 369604103 | 476 | 12860 | SH | DEFINED | 7 |
| GENERAL ELECTRIC CO | COM | 369604103 | 7402 | 200000 | SH PUT | DEFINED | 7 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|---------|---|
| GENERAL ELECTRIC CO | COM | 369604103 | 6510 | 175910 | SH | DEFINED | 9 | |
| GENERAL ELECTRIC CO | COM | 369604103 | 288 | 7775 | SH | DEF/OTH | 9 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 19 | 500 | SH | DEFINED | 10 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 415 | 10868 | SH | DEFINED | 15 | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 106 | 2773 | SH | DEFINED | 7 | |
| GENERAL MLS INC | COM | 370334104 | 5484 | 91576 | SH | DEFINED | 10 | |
| GENERAL MLS INC | COM | 370334104 | 513 | 8561 | SH | DEF/OTH | 10 | |
| GENERAL MLS INC | COM | 370334104 | 40662 | 679060 | SH | DEFINED | 15 | |
| GENERAL MTRS CORP | COM | 370442105 | 7 | 350 | SH | DEFINED | 10 | |
| GENERAL MTRS CORP | COM | 370442105 | 123 | 6450 | SH | DEF/OTH | 10 | |
| GENERAL MTRS CORP | COM | 370442105 | 1394 | 73190 | SH | DEFINED | 15 | |
| GENERAL MTRS CORP | DEB SR CONV B | 370442733 | 3253 | 200000 | SH | DEFINED | 9 | |
| GENUINE PARTS CO | COM | 372460105 | 30 | 750 | SH | DEFINED | 10 | |
| GENUINE PARTS CO | COM | 372460105 | 80 | 1987 | SH | DEF/OTH | 10 | |
| GENUINE PARTS CO | COM | 372460105 | 574 | 14264 | SH | DEFINED | 15 | |
| GENWORTH FINL INC | COM CL A | 37247D106 | 1007 | 44497 | SH | DEFINED | 15 | |
| GENZYME CORP | COM | 372917104 | 2652 | 35572 | SH | DEFINED | 10 | |
| GENZYME CORP | COM | 372917104 | 162 | 2180 | SH | DEF/OTH | 10 | |
| GENZYME CORP | COM | 372917104 | 2898 | 38880 | SH | DEFINED | 15 | |
| GERDAU S A | SPONSORED ADR | 373737105 | 7725 | 252703 | SH | DEFINED | 15 | |
| GETTY IMAGES INC | COM | 374276103 | 2 | 70 | SH | DEFINED | 10 | |
| GETTY IMAGES INC | COM | 374276103 | 1008 | 31500 | SH | DEFINED | 7 | |
| GILEAD SCIENCES INC | COM | 375558103 | 4330 | 84023 | SH | DEFINED | 10 | |
| GILEAD SCIENCES INC | COM | 375558103 | 414 | 8025 | SH | DEF/OTH | 10 | |
| GILEAD SCIENCES INC | COM | 375558103 | 7095 | 137690 | SH | DEFINED | 15 | |
| GILEAD SCIENCES INC | COM | 375558103 | 2878 | 55856 | SH | DEFINED | 7 | |
| GILEAD SCIENCES INC | COM | 375558103 | 4659 | 90422 | SH | DEFINED | 9 | |
| GILEAD SCIENCES INC | COM | 375558103 | 62 | 1200 | SH | DEF/OTH | 9 | |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 304 | 7159 | SH | DEFINED | 10 | |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 204 | 4800 | SH | DEF/OTH | 10 | |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 165 | 3891 | SH | DEFINED | 15 | |
| GLOBAL BPO SVCS CORP | COM | 378981104 | 12885 | 1757800 | SH | DEFINED | 15 | |
| GLOBAL BRANDS ACQUISITION CO | COM | 378982102 | 3579 | 386917 | SH | DEFINED | 15 | |
| GLOBAL CONSUMER ACQST CORP | COM | 378983100 | 1885 | 207600 | SH | DEFINED | 15 | |
| GLOBAL INDS LTD | COM | 379336100 | 230 | 14267 | SH | DEFINED | 15 | |
| GLOBAL PMTS INC | COM | 37940X102 | 2436 | 58900 | SH | DEFINED | 15 | |
| GLOBAL PMTS INC | COM | 37940X102 | 9 | 208 | SH | DEFINED | 7 | |
| GOL LINHAS AEREAS INTLG S A | SP ADR REP PFD | 38045R107 | 1103 | 74060 | SH | DEFINED | 15 | |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 13493 | 975599 | SH | DEFINED | 15 | |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 348 | 25179 | SH | DEFINED | 7 | |
| GOLDCORP INC NEW | COM | 380956409 | 355 | 9152 | SH | DEFINED | 7 | |
| GOLDEN POND HEALTHCARE INC | COM | 38116J109 | 7067 | 961555 | SH | DEFINED | 15 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2677 | 16185 | SH | DEFINED | 10 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 214 | 1293 | SH | DEF/OTH | 10 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 9835 | 59467 | SH | DEFINED | 15 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 12024 | 72703 | SH | DEFINED | 7 | |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 974 | 5891 | SH | PUT | DEFINED | 7 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 249 | 1505 | SH | DEFINED | 9 | |
| GOODRICH CORP | COM | 382388106 | 5653 | 98294 | SH | DEFINED | 10 | |
| GOODRICH CORP | COM | 382388106 | 290 | 5037 | SH | DEF/OTH | 10 | |
| GOODRICH CORP | COM | 382388106 | 568 | 9881 | SH | DEFINED | 15 | |
| GOODRICH PETE CORP | COM NEW | 382410405 | 1504 | 50000 | SH | DEFINED | 15 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 614 | 23783 | SH | DEFINED | 10 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 5 | 200 | SH | DEF/OTH | 10 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 814 | 31560 | SH | DEFINED | 15 | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 516 | 20000 | SH | DEFINED | 9 | |
| GOOGLE INC | CL A | 38259P508 | 2061 | 4679 | SH | DEFINED | 10 | |
| GOOGLE INC | CL A | 38259P508 | 15 | 35 | SH | DEF/OTH | 10 | |
| GOOGLE INC | CL A | 38259P508 | 40257 | 91396 | SH | DEFINED | 15 | |
| GOOGLE INC | CL A | 38259P508 | 176 | 400 | SH | DEFINED | 7 | |
| GOOGLE INC | CL A | 38259P508 | 881 | 2000 | SH | PUT | DEFINED | 7 |
| GRAINGER W W INC | COM | 384802104 | 1485 | 19438 | SH | DEFINED | 10 | |

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| GRAINGER W W INC | COM | 384802104 | 100 | 1315 | SH | DEF/OTH | 10 |
| GRAINGER W W INC | COM | 384802104 | 355 | 4642 | SH | DEFINED | 15 |
| GRAINGER W W INC | COM | 384802104 | 125 | 1635 | SH | DEFINED | 7 |
| GRANAHAN MCCOURT ACQ CORP | COM | 385034103 | 5012 | 632800 | SH | DEFINED | 15 |
| GRANT PRIDECO INC | COM | 38821G101 | 596 | 12119 | SH | DEFINED | 15 |
| GRANT PRIDECO INC | COM | 38821G101 | 3063 | 62225 | SH | DEFINED | 9 |
| GREENBRIER COS INC | NOTE 2.375% 5/1 | 393657AD3 | 2901 | 3500000 | SH | DEFINED | 9 |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B | 399909100 | 395 | 59611 | SH | DEFINED | 15 |
| GRUBB&ELLIS RLTY ADVISORS IN | COM | 400096103 | 8162 | 1342500 | SH | DEFINED | 15 |
| GSC ACQUISITION COMPANY | COM | 40053G106 | 10204 | 1104325 | SH | DEFINED | 15 |
| HCP INC | COM | 40414L109 | 1014 | 29987 | SH | DEFINED | 15 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 11550 | 117568 | SH | DEFINED | 15 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 3586 | 36500 | SH | DEFINED | 9 |
| HLTH CORPORATION | COM | 40422Y101 | 123 | 12942 | SH | DEFINED | 15 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 65 | 790 | SH | DEF/OTH | 10 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 128370 | 1559786 | SH | DEFINED | 15 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 322 | 3914 | SH | DEFINED | 7 |
| HAEMONETICS CORP | COM | 405024100 | 995 | 16701 | SH | DEFINED | 10 |
| HAEMONETICS CORP | COM | 405024100 | 36 | 600 | SH | DEF/OTH | 10 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 1180 | 40000 | SH | DEFINED | 15 |
| HALLIBURTON CO | COM | 406216101 | 1238 | 31470 | SH | DEFINED | 10 |
| HALLIBURTON CO | COM | 406216101 | 136 | 3446 | SH | DEF/OTH | 10 |
| HALLIBURTON CO | COM | 406216101 | 10197 | 259274 | SH | DEFINED | 15 |
| HALLIBURTON CO | COM | 406216101 | 8631 | 219461 | SH | DEFINED | 7 |
| HANESBRANDS INC | COM | 410345102 | 24 | 807 | SH | DEFINED | 10 |
| HANESBRANDS INC | COM | 410345102 | 16 | 550 | SH | DEF/OTH | 10 |
| HANESBRANDS INC | COM | 410345102 | 6531 | 223650 | SH | DEFINED | 9 |
| HANOVER COMPRESSOR CO | NOTE 4.750% 1/1 | 410768AE5 | 7719 | 5000000 | SH | DEFINED | 9 |
| HANOVER INS GROUP INC | COM | 410867105 | 247 | 6000 | SH | DEFINED | 10 |
| HANOVER INS GROUP INC | COM | 410867105 | 4 | 100 | SH | DEF/OTH | 10 |
| HANSEN NAT CORP | COM | 411310105 | 427 | 12100 | SH | DEFINED | 15 |
| HARBIN ELECTRIC INC | COM | 41145W109 | 1132 | 86430 | SH | DEFINED | 15 |
| HARBOR ACQUISITION CORPORATI | COM | 41145X107 | 4453 | 756000 | SH | DEFINED | 15 |
| HARLEY DAVIDSON INC | COM | 412822108 | 64 | 1700 | SH | DEFINED | 10 |
| HARLEY DAVIDSON INC | COM | 412822108 | 2861 | 76294 | SH | DEFINED | 15 |
| HARMAN INTL INDS INC | COM | 413086109 | 90 | 2075 | SH | DEFINED | 10 |
| HARMAN INTL INDS INC | COM | 413086109 | 227 | 5219 | SH | DEFINED | 15 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 9353 | 789962 | SH | DEFINED | 15 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 60 | 5097 | SH | DEFINED | 7 |
| HARRIS & HARRIS GROUP INC | COM | 413833104 | 102 | 14293 | SH | DEFINED | 10 |
| HARRIS & HARRIS GROUP INC | COM | 413833104 | 24 | 3385 | SH | DEFINED | 15 |
| HARRIS CORP DEL | COM | 413875105 | 3325 | 68521 | SH | DEFINED | 10 |
| HARRIS CORP DEL | COM | 413875105 | 70 | 1434 | SH | DEF/OTH | 10 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 3115 | 41112 | SH | DEFINED | 10 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 60 | 790 | SH | DEF/OTH | 10 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 1441 | 19017 | SH | DEFINED | 15 |
| HEADWATERS INC | COM | 42210P102 | 474 | 35933 | SH | DEFINED | 15 |
| HECKMANN CORP | COM | 422680108 | 7649 | 1026765 | SH | DEFINED | 15 |
| HECLA MNG CO | COM | 422704106 | 14022 | 1256443 | SH | DEFINED | 15 |
| HEINZ H J CO | COM | 423074103 | 67 | 1432 | SH | DEFINED | 10 |
| HEINZ H J CO | COM | 423074103 | 28 | 600 | SH | DEF/OTH | 10 |
| HEINZ H J CO | COM | 423074103 | 27111 | 577195 | SH | DEFINED | 15 |
| HEINZ H J CO | COM | 423074103 | 45 | 958 | SH | DEFINED | 7 |
| HEINZ H J CO | COM | 423074103 | 80 | 1700 | SH | DEFINED | 9 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 271 | 8598 | SH | DEFINED | 15 |
| HELMERICH & PAYNE INC | COM | 423452101 | 312 | 6648 | SH | DEFINED | 10 |
| HELMERICH & PAYNE INC | COM | 423452101 | 324 | 6911 | SH | DEFINED | 15 |
| HERCULES INC | COM | 427056106 | 24 | 1319 | SH | DEFINED | 10 |
| HERCULES INC | COM | 427056106 | 179 | 9793 | SH | DEFINED | 15 |
| HERCULES OFFSHORE INC | COM | 427093109 | 80 | 3200 | SH | DEF/OTH | 10 |
| HERCULES OFFSHORE INC | COM | 427093109 | 3555 | 141530 | SH | DEFINED | 9 |
| HERLEY INDS INC DEL | COM | 427398102 | 2161 | 209000 | SH | DEFINED | 15 |

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|------------------------------|----------------|----------------|-------|---------|----|---------|---------|---|
| HERSHEY CO | COM | 427866108 | 614 | 16311 | SH | DEFINED | 10 | |
| HERSHEY CO | COM | 427866108 | 165 | 4372 | SH | DEF/OTH | 10 | |
| HERSHEY CO | COM | 427866108 | 547 | 14515 | SH | DEFINED | 15 | |
| HESS CORP | COM | 42809H107 | 37 | 418 | SH | DEFINED | 10 | |
| HESS CORP | COM | 42809H107 | 1511 | 17135 | SH | DEFINED | 15 | |
| HESS CORP | COM | 42809H107 | 75 | 845 | SH | DEFINED | 7 | |
| HESS CORP | COM | 42809H107 | 106 | 1200 | SH | DEFINED | 9 | |
| HEWLETT PACKARD CO | COM | 428236103 | 10190 | 223172 | SH | DEFINED | 10 | |
| HEWLETT PACKARD CO | COM | 428236103 | 1663 | 36432 | SH | DEF/OTH | 10 | |
| HEWLETT PACKARD CO | COM | 428236103 | 27167 | 594976 | SH | DEFINED | 15 | |
| HEWLETT PACKARD CO | COM | 428236103 | 2090 | 45775 | SH | DEFINED | 7 | |
| HEWLETT PACKARD CO | COM | 428236103 | 7610 | 166667 | SH | CALL | DEFINED | 7 |
| HEWLETT PACKARD CO | COM | 428236103 | 182 | 3996 | SH | DEFINED | 9 | |
| HICKS ACQUISITION CO I INC | COM | 429086309 | 28188 | 3070534 | SH | DEFINED | 15 | |
| HIGHLANDS ACQUISITION CORP | COM | 430880104 | 7048 | 776225 | SH | DEFINED | 15 | |
| HOME DEPOT INC | COM | 437076102 | 616 | 22021 | SH | DEFINED | 10 | |
| HOME DEPOT INC | COM | 437076102 | 124 | 4450 | SH | DEF/OTH | 10 | |
| HOME DEPOT INC | COM | 437076102 | 13873 | 495989 | SH | DEFINED | 15 | |
| HOME DEPOT INC | COM | 437076102 | 335 | 11971 | SH | DEFINED | 7 | |
| HONEYWELL INTL INC | COM | 438516106 | 797 | 14130 | SH | DEFINED | 10 | |
| HONEYWELL INTL INC | COM | 438516106 | 302 | 5359 | SH | DEF/OTH | 10 | |
| HONEYWELL INTL INC | COM | 438516106 | 8830 | 156508 | SH | DEFINED | 15 | |
| HONEYWELL INTL INC | COM | 438516106 | 191 | 3386 | SH | DEFINED | 7 | |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 547 | 11967 | SH | DEFINED | 15 | |
| HOSPIRA INC | COM | 441060100 | 109 | 2538 | SH | DEFINED | 10 | |
| HOSPIRA INC | COM | 441060100 | 27 | 627 | SH | DEF/OTH | 10 | |
| HOSPIRA INC | COM | 441060100 | 1454 | 33996 | SH | DEFINED | 15 | |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 0 | 6 | SH | DEFINED | 10 | |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 774 | 48600 | SH | DEFINED | 15 | |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 77 | 4843 | SH | DEFINED | 7 | |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 405 | 38186 | SH | DEFINED | 15 | |
| HUDSON CITY BANCORP | COM | 443683107 | 149 | 8412 | SH | DEFINED | 10 | |
| HUDSON CITY BANCORP | COM | 443683107 | 5723 | 323677 | SH | DEFINED | 15 | |
| HUMANA INC | COM | 444859102 | 272 | 6054 | SH | DEFINED | 10 | |
| HUMANA INC | COM | 444859102 | 35 | 776 | SH | DEF/OTH | 10 | |
| HUMANA INC | COM | 444859102 | 1040 | 23181 | SH | DEFINED | 15 | |
| HUMANA INC | COM | 444859102 | 2950 | 65750 | SH | DEFINED | 9 | |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 689 | 116927 | SH | DEFINED | 15 | |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 239 | 22204 | SH | DEFINED | 15 | |
| HUNTSMAN CORP | COM | 447011107 | 8812 | 374191 | SH | DEFINED | 15 | |
| HUNTSMAN CORP | COM | 447011107 | 591 | 25100 | SH | DEFINED | 7 | |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 12 | 600 | SH | DEFINED | 10 | |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 537 | 25861 | SH | DEFINED | 15 | |
| I-FLOW CORP | COM NEW | 449520303 | 624 | 44500 | SH | DEFINED | 10 | |
| IMS HEALTH INC | COM | 449934108 | 8 | 400 | SH | DEF/OTH | 10 | |
| IMS HEALTH INC | COM | 449934108 | 8736 | 415821 | SH | DEFINED | 15 | |
| IRSA INVERSIONES Y REP S A | GLOBL DEP RCPT | 450047204 | 376 | 26726 | SH | DEFINED | 15 | |
| ISTAR FINL INC | FRNT | 10/0 45031UBF7 | 3518 | 5000000 | SH | DEFINED | 15 | |
| ITT CORP NEW | COM | 450911102 | 137 | 2638 | SH | DEFINED | 10 | |
| ITT CORP NEW | COM | 450911102 | 663 | 12788 | SH | DEFINED | 15 | |
| ITT CORP NEW | COM | 450911102 | 723 | 13947 | SH | DEFINED | 7 | |
| ICICI BK LTD | ADR | 45104G104 | 26364 | 690338 | SH | DEFINED | 15 | |
| IDEATION ACQUISITION CORP | COM | 451665103 | 715 | 100000 | SH | DEFINED | 15 | |
| IDEX CORP | COM | 45167R104 | 4149 | 135204 | SH | DEFINED | 15 | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 274 | 5690 | SH | DEFINED | 10 | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 92 | 1910 | SH | DEF/OTH | 10 | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1399 | 29006 | SH | DEFINED | 15 | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1213 | 25158 | SH | DEFINED | 7 | |
| ILLUMINA INC | COM | 452327109 | 1525 | 20090 | SH | DEFINED | 15 | |
| IMCLONE SYS INC | COM | 45245W109 | 10 | 236 | SH | DEFINED | 10 | |
| IMCLONE SYS INC | COM | 45245W109 | 1215 | 28636 | SH | DEFINED | 15 | |
| INDIA FD INC | COM | 454089103 | 31450 | 691602 | SH | DEFINED | 15 | |

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|------------------------------|----------------|-----------|-------|---------|----|---------|---------|---|
| INDYMAC BANCORP INC | COM | 456607100 | 406 | 81905 | SH | DEFINED | 15 | |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 25300 | 707296 | SH | DEFINED | 15 | |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 532 | 14861 | SH | DEFINED | 7 | |
| ING GROEP N V | SPONSORED ADR | 456837103 | 57 | 1524 | SH | DEF/OTH | 10 | |
| ING GROEP N V | SPONSORED ADR | 456837103 | 523 | 14000 | SH | DEFINED | 15 | |
| INSITUFORM TECHNOLOGIES INC | CL A | 457667103 | 774 | 56000 | SH | DEFINED | 15 | |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 2171 | 49952 | SH | DEFINED | 15 | |
| INTEL CORP | COM | 458140100 | 6478 | 305868 | SH | DEFINED | 10 | |
| INTEL CORP | COM | 458140100 | 684 | 32293 | SH | DEF/OTH | 10 | |
| INTEL CORP | COM | 458140100 | 45313 | 2139414 | SH | DEFINED | 15 | |
| INTEL CORP | COM | 458140100 | 5492 | 259305 | SH | DEFINED | 7 | |
| INTEL CORP | COM | 458140100 | 10995 | 519139 | SH | DEFINED | 9 | |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 35 | 745 | SH | DEFINED | 10 | |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 193 | 4145 | SH | DEFINED | 15 | |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 1492 | 11432 | SH | DEFINED | 15 | |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 78 | 600 | SH | DEFINED | 7 | |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 1032 | 7905 | SH | DEFINED | 9 | |
| INTERMUNE INC | COM | 45884X103 | 976 | 66935 | SH | DEFINED | 15 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 13463 | 116931 | SH | DEFINED | 10 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2911 | 25279 | SH | DEF/OTH | 10 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 68547 | 595337 | SH | DEFINED | 15 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2705 | 23490 | SH | DEFINED | 7 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 11514 | 100000 | SH | CALL | DEFINED | 7 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 388 | 3369 | SH | DEFINED | 9 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 24 | 205 | SH | DEF/OTH | 9 | |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 159 | 25000 | SH | DEFINED | 15 | |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 13232 | 300391 | SH | DEFINED | 15 | |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 8 | 200 | SH | DEFINED | 10 | |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1608 | 39992 | SH | DEFINED | 15 | |
| INTL PAPER CO | COM | 460146103 | 44 | 1615 | SH | DEFINED | 10 | |
| INTL PAPER CO | COM | 460146103 | 3 | 100 | SH | DEF/OTH | 10 | |
| INTL PAPER CO | COM | 460146103 | 1004 | 36912 | SH | DEFINED | 15 | |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 413 | 19229 | SH | DEFINED | 15 | |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 144 | 6712 | SH | DEFINED | 7 | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 0 | 13 | SH | DEFINED | 10 | |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 342 | 40657 | SH | DEFINED | 15 | |
| INTUIT | COM | 461202103 | 764 | 28281 | SH | DEFINED | 15 | |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 324 | 1000 | SH | DEFINED | 10 | |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 1403 | 4326 | SH | DEFINED | 15 | |
| INVITROGEN CORP | COM | 46185R100 | 368 | 4308 | SH | DEFINED | 10 | |
| INVITROGEN CORP | COM | 46185R100 | 128 | 1500 | SH | DEF/OTH | 10 | |
| INVITROGEN CORP | COM | 46185R100 | 3659 | 42810 | SH | DEFINED | 15 | |
| IRON MTN INC | COM | 462846106 | 128 | 4854 | SH | DEFINED | 10 | |
| IRON MTN INC | COM | 462846106 | 141 | 5325 | SH | DEFINED | 7 | |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 6682 | 73692 | SH | DEFINED | 10 | |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 374 | 4127 | SH | DEF/OTH | 10 | |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 335 | 13000 | SH | DEFINED | 10 | |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 384 | 11420 | SH | DEFINED | 10 | |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 118 | 3500 | SH | DEFINED | 9 | |
| ISHARES INC | MSCI BRAZIL | 464286400 | 803 | 10426 | SH | DEFINED | 10 | |
| ISHARES INC | MSCI BRAZIL | 464286400 | 2863 | 37173 | SH | DEFINED | 15 | |
| ISHARES INC | MSCI BRAZIL | 464286400 | 847 | 11000 | SH | DEFINED | 7 | |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 1464 | 48300 | SH | DEFINED | 10 | |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 71 | 2350 | SH | DEF/OTH | 10 | |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 467 | 15400 | SH | DEFINED | 9 | |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 2135 | 19620 | SH | DEFINED | 10 | |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 418 | 3846 | SH | DEF/OTH | 10 | |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 8774 | 80645 | SH | DEFINED | 9 | |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 1593 | 11753 | SH | DEFINED | 10 | |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 442 | 3259 | SH | DEF/OTH | 10 | |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 4568 | 33693 | SH | DEFINED | 9 | |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 859 | 39850 | SH | DEFINED | 10 | |

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|-------------|----------------|-----------|-------|--------|----|---------|-----------|
| ISHARES INC | MSCI UTD KINGD | 464286699 | 128 | 5920 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 1566 | 72650 | SH | DEFINED | 9 |
| ISHARES INC | MSCI FRANCE | 464286707 | 210 | 6000 | SH | DEFINED | 10 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 2218 | 139955 | SH | DEFINED | 10 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 162 | 10250 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 79 | 5000 | SH | DEFINED | 15 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 7330 | 462451 | SH | DEFINED | 9 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 484 | 18715 | SH | DEFINED | 10 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 600 | 19935 | SH | DEFINED | 10 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 12 | 400 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 226 | 7500 | SH | DEFINED | 9 |
| ISHARES INC | MSCI S KOREA | 464286772 | 886 | 15883 | SH | DEFINED | 10 |
| ISHARES INC | MSCI S KOREA | 464286772 | 402 | 7200 | SH | DEFINED | 9 |
| ISHARES INC | MSCI GERMAN | 464286806 | 284 | 9000 | SH | DEFINED | 10 |
| ISHARES INC | MSCI GERMAN | 464286806 | 104 | 3300 | SH | DEFINED | 9 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 85 | 3000 | SH | DEFINED | 10 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 218 | 7700 | SH | DEFINED | 9 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 610 | 51513 | SH | DEFINED | 10 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 59 | 5000 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 314 | 26500 | SH | DEFINED | 9 |
| ISHARES INC | MSCI JAPAN | 464286848 | 2625 | 212211 | SH | DEFINED | 10 |
| ISHARES INC | MSCI JAPAN | 464286848 | 994 | 80321 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI JAPAN | 464286848 | 6888 | 556844 | SH | DEFINED | 9 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 1089 | 60659 | SH | DEFINED | 15 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 920 | 15000 | SH | DEFINED | 15 |
| ISHARES TR | US TIPS BD FD | 464287176 | 164 | 1493 | SH | DEFINED | 10 |
| ISHARES TR | US TIPS BD FD | 464287176 | 43 | 391 | SH | DEF/OTH | 10 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 7239 | 54746 | SH | DEFINED | 10 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 666 | 5038 | SH | DEF/OTH | 10 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 14327 | 108350 | SH | DEFINED | 9 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 1352 | 13167 | SH | DEFINED | 10 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 26 | 250 | SH | DEF/OTH | 10 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 3183 | 23683 | SH | DEFINED | 10 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1157 | 8611 | SH | DEF/OTH | 10 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 28046 | 208704 | SH | DEFINED | 7 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1344 | 10000 | SH | CALL | DEFINED 7 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 49721 | 370000 | SH | PUT | DEFINED 7 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 539 | 4008 | SH | DEFINED | 9 |
| ISHARES TR | S&P500 GRW | 464287309 | 913 | 14569 | SH | DEFINED | 10 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 1338 | 5300 | SH | DEFINED | 15 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 8888 | 35200 | SH | DEFINED | 7 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 23742 | 330205 | SH | DEFINED | 10 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 2708 | 37666 | SH | DEF/OTH | 10 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 2925 | 40676 | SH | DEFINED | 15 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 206 | 2862 | SH | DEFINED | 7 |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 1132 | 8799 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 687 | 5340 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 355 | 3500 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 1507 | 16112 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 138 | 1477 | SH | DEF/OTH | 10 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 5896 | 75840 | SH | DEFINED | 10 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 118 | 1515 | SH | DEF/OTH | 10 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 35 | 460 | SH | DEFINED | 10 |
| ISHARES TR | NASDQ BIO INDX | 464287556 | 1497 | 19759 | SH | DEFINED | 15 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 3213 | 43746 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 541 | 7370 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 38 | 700 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 11879 | 218200 | SH | DEFINED | 15 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 3624 | 55274 | SH | DEFINED | 10 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 134 | 2050 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 309 | 4271 | SH | DEFINED | 10 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 13 | 175 | SH | DEF/OTH | 10 |

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| ISHARES TR | RUSSELL 2000 | 464287655 | 2140 | 31338 | SH | | DEFINED | 10 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 29 | 420 | SH | | DEF/OTH | 10 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 68 | 1000 | SH | | DEFINED | 15 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 2390 | 35000 | SH | CALL | DEFINED | 7 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 40633 | 595000 | SH | PUT | DEFINED | 7 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 58 | 842 | SH | | DEFINED | 9 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 791 | 10831 | SH | | DEFINED | 10 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 146 | 2000 | SH | | DEF/OTH | 10 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 5214 | 99310 | SH | | DEFINED | 9 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 355 | 4350 | SH | | DEFINED | 10 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 9 | 106 | SH | | DEF/OTH | 10 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 5946 | 99212 | SH | | DEFINED | 10 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 857 | 14294 | SH | | DEF/OTH | 10 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 720 | 11009 | SH | | DEFINED | 10 |
| ISHARES TR | DJ OIL EQUIP | 464288844 | 256 | 4170 | SH | | DEFINED | 10 |
| ISHARES TR | DJ OIL EQUIP | 464288844 | 10 | 161 | SH | | DEF/OTH | 10 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 2442 | 341500 | SH | | DEFINED | 15 |
| ITC HLDGS CORP | COM | 465685105 | 3160 | 60700 | SH | | DEFINED | 15 |
| ITRON INC | COM | 465741106 | 597 | 6619 | SH | | DEFINED | 15 |
| ITRON INC | COM | 465741106 | 0 | 2 | SH | | DEFINED | 7 |
| JA SOLAR HOLDINGS CO LTD | SPON ADR | 466090107 | 8412 | 452236 | SH | | DEFINED | 15 |
| JA SOLAR HOLDINGS CO LTD | SPON ADR | 466090107 | 527 | 28310 | SH | | DEFINED | 7 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 340 | 25408 | SH | | DEFINED | 15 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 9688 | 225568 | SH | | DEFINED | 10 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1712 | 39859 | SH | | DEF/OTH | 10 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 185717 | 4324025 | SH | | DEFINED | 15 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 14 | 331 | SH | | DEFINED | 7 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 8590 | 200000 | SH | CALL | DEFINED | 7 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1882 | 43821 | SH | | DEFINED | 9 |
| JMP GROUP INC | COM | 46629U107 | 313 | 44780 | SH | | DEFINED | 9 |
| JABIL CIRCUIT INC | COM | 466313103 | 4 | 400 | SH | | DEFINED | 10 |
| JABIL CIRCUIT INC | COM | 466313103 | 170 | 17955 | SH | | DEFINED | 15 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1610 | 21884 | SH | | DEFINED | 10 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 11 | 150 | SH | | DEF/OTH | 10 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1227 | 16673 | SH | | DEFINED | 15 |
| JANUS CAP GROUP INC | COM | 47102X105 | 208 | 8947 | SH | | DEFINED | 15 |
| JETBLUE AWYS CORP | COM | 477143101 | 4270 | 736136 | SH | | DEFINED | 15 |
| JOHNSON & JOHNSON | COM | 478160104 | 12736 | 196329 | SH | | DEFINED | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 3504 | 54023 | SH | | DEF/OTH | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 59769 | 921368 | SH | | DEFINED | 15 |
| JOHNSON & JOHNSON | COM | 478160104 | 15192 | 234190 | SH | | DEFINED | 7 |
| JOHNSON & JOHNSON | COM | 478160104 | 3930 | 60587 | SH | | DEFINED | 9 |
| JOHNSON CTLS INC | COM | 478366107 | 7625 | 225580 | SH | | DEFINED | 10 |
| JOHNSON CTLS INC | COM | 478366107 | 1482 | 43855 | SH | | DEF/OTH | 10 |
| JOHNSON CTLS INC | COM | 478366107 | 1751 | 51817 | SH | | DEFINED | 15 |
| JOY GLOBAL INC | COM | 481165108 | 143 | 2200 | SH | | DEFINED | 10 |
| JOY GLOBAL INC | COM | 481165108 | 68 | 1040 | SH | | DEF/OTH | 10 |
| JOY GLOBAL INC | COM | 481165108 | 546 | 8375 | SH | | DEFINED | 15 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 28 | 1100 | SH | | DEFINED | 10 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 1131 | 45221 | SH | | DEFINED | 15 |
| KBL HEALTHCARE ACQUIS CORP I | COM | 48241N107 | 6804 | 945000 | SH | | DEFINED | 15 |
| KBR INC | COM | 48242W106 | 5 | 170 | SH | | DEFINED | 10 |
| KBR INC | COM | 48242W106 | 199 | 7173 | SH | | DEFINED | 15 |
| KLA-TENCOR CORP | COM | 482480100 | 48 | 1287 | SH | | DEFINED | 10 |
| KLA-TENCOR CORP | COM | 482480100 | 2306 | 62155 | SH | | DEFINED | 15 |
| KKR FINANCIAL HLDGS LLC | COM | 48248A306 | 10725 | 847150 | SH | | DEFINED | 15 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 8 | 195 | SH | | DEFINED | 10 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 401 | 10000 | SH | | DEFINED | 15 |
| KB HOME | COM | 48666K109 | 1102 | 44560 | SH | | DEFINED | 15 |
| KB HOME | COM | 48666K109 | 7223 | 292071 | SH | | DEFINED | 7 |
| KELLOGG CO | COM | 487836108 | 197 | 3755 | SH | | DEFINED | 10 |
| KELLOGG CO | COM | 487836108 | 11 | 200 | SH | | DEF/OTH | 10 |

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| KELLOGG CO | COM | 487836108 | 1182 | 22488 | SH | DEFINED | 15 |
| KELLOGG CO | COM | 487836108 | 63 | 1200 | SH | DEFINED | 9 |
| KEY ENERGY SVCS INC | COM | 492914106 | 488 | 36364 | SH | DEFINED | 15 |
| KEYCORP NEW | COM | 493267108 | 15 | 694 | SH | DEFINED | 10 |
| KEYCORP NEW | COM | 493267108 | 44 | 2000 | SH | DEF/OTH | 10 |
| KEYCORP NEW | COM | 493267108 | 540 | 24580 | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1404 | 21750 | SH | DEFINED | 10 |
| KIMBERLY CLARK CORP | COM | 494368103 | 513 | 7953 | SH | DEF/OTH | 10 |
| KIMBERLY CLARK CORP | COM | 494368103 | 10152 | 157278 | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP | COM | 494368103 | 245 | 3800 | SH | DEFINED | 9 |
| KIMCO REALTY CORP | COM | 49446R109 | 368 | 9406 | SH | DEFINED | 15 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 249 | 4552 | SH | DEFINED | 10 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 202 | 4376 | SH | DEFINED | 10 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 285 | 32725 | SH | DEFINED | 15 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 3678 | 166350 | SH | DEFINED | 9 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 128 | 5800 | SH | DEF/OTH | 9 |
| KIRBY CORP | COM | 497266106 | 2212 | 38811 | SH | DEFINED | 15 |
| KOHL'S CORP | COM | 500255104 | 23 | 525 | SH | DEFINED | 10 |
| KOHL'S CORP | COM | 500255104 | 9 | 200 | SH | DEF/OTH | 10 |
| KOHL'S CORP | COM | 500255104 | 1161 | 27067 | SH | DEFINED | 15 |
| KOHL'S CORP | COM | 500255104 | 540 | 12600 | SH | DEFINED | 7 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 3 | 89 | SH | DEF/OTH | 10 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 42155 | 1099503 | SH | DEFINED | 15 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 171 | 3055 | SH | DEFINED | 10 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 32 | 575 | SH | DEF/OTH | 10 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 10 | 180 | SH | DEFINED | 7 |
| KOOKMIN BK NEW | SPONSORED ADR | 50049M109 | 4043 | 72132 | SH | DEFINED | 9 |
| KRAFT FOODS INC | CL A | 50075N104 | 279 | 8995 | SH | DEFINED | 10 |
| KRAFT FOODS INC | CL A | 50075N104 | 414 | 13354 | SH | DEF/OTH | 10 |
| KRAFT FOODS INC | CL A | 50075N104 | 19608 | 632313 | SH | DEFINED | 15 |
| KRAFT FOODS INC | CL A | 50075N104 | 2905 | 93678 | SH | DEFINED | 7 |
| KRAFT FOODS INC | CL A | 50075N104 | 22 | 720 | SH | DEFINED | 9 |
| KROGER CO | COM | 501044101 | 85 | 3333 | SH | DEFINED | 10 |
| KROGER CO | COM | 501044101 | 210 | 8275 | SH | DEF/OTH | 10 |
| KROGER CO | COM | 501044101 | 1551 | 61049 | SH | DEFINED | 15 |
| KROGER CO | COM | 501044101 | 5415 | 213177 | SH | DEFINED | 9 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 6154 | 227914 | SH | DEFINED | 15 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 324 | 12006 | SH | DEFINED | 7 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 370 | 13700 | SH | DEFINED | 9 |
| LSI CORPORATION | COM | 502161102 | 1 | 287 | SH | DEFINED | 10 |
| LSI CORPORATION | COM | 502161102 | 0 | 60 | SH | DEF/OTH | 10 |
| LSI CORPORATION | COM | 502161102 | 282 | 57046 | SH | DEFINED | 15 |
| LSI CORPORATION | COM | 502161102 | 0 | 60 | SH | DEFINED | 9 |
| LTX CORP | COM | 502392103 | 1068 | 340000 | SH | DEFINED | 15 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 2587 | 23663 | SH | DEFINED | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 126 | 1155 | SH | DEF/OTH | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 7085 | 64795 | SH | DEFINED | 15 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 3 | 38 | SH | DEFINED | 10 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 703 | 9535 | SH | DEFINED | 15 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 938 | 12742 | SH | DEFINED | 15 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 4179 | 56748 | SH | DEFINED | 7 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 504 | 10985 | SH | DEFINED | 10 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 46 | 1000 | SH | DEF/OTH | 10 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 792 | 17269 | SH | DEFINED | 15 |
| LEGGETT & PLATT INC | COM | 524660107 | 1 | 95 | SH | DEFINED | 10 |
| LEGGETT & PLATT INC | COM | 524660107 | 221 | 14463 | SH | DEFINED | 15 |
| LEGG MASON INC | COM | 524901105 | 25 | 446 | SH | DEFINED | 10 |
| LEGG MASON INC | COM | 524901105 | 456 | 8154 | SH | DEFINED | 15 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 371 | 9861 | SH | DEFINED | 10 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2375 | 63093 | SH | DEFINED | 15 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 4926 | 130865 | SH | DEFINED | 7 |
| LENNAR CORP | CL A | 526057104 | 6 | 300 | SH | DEFINED | 10 |

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| LENNAR CORP | CL A | 526057104 | 1639 | 87111 | SH | DEFINED | 15 |
| LEUCADIA NATL CORP | COM | 527288104 | 163 | 3600 | SH | DEFINED | 10 |
| LEUCADIA NATL CORP | COM | 527288104 | 22 | 488 | SH | DEF/OTH | 10 |
| LEUCADIA NATL CORP | COM | 527288104 | 463 | 10237 | SH | DEFINED | 15 |
| LEVEL 3 COMMUNICATIONS INC | NOTE 10.000% 5/0 | 52729NBE9 | 2334 | 2500000 | SH | DEFINED | 9 |
| LEXMARK INTL NEW | CL A | 529771107 | 8 | 268 | SH | DEFINED | 10 |
| LEXMARK INTL NEW | CL A | 529771107 | 252 | 8194 | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 324 | 9500 | SH | DEFINED | 15 |
| LIBERTY MEDIA CORP | DEB 3.500% 1/1 | 530715AN1 | 5590 | 8000000 | SH | DEFINED | 9 |
| LIBERTY MEDIA CORP NEW | DEB 0.750% 3/3 | 530718AF2 | 12375 | 12500000 | SH | DEFINED | 9 |
| LIGAND PHARMACEUTICALS INC | CL B | 53220K207 | 1000 | 250000 | SH | DEFINED | 15 |
| LILLY ELI & CO | COM | 532457108 | 1123 | 21760 | SH | DEFINED | 10 |
| LILLY ELI & CO | COM | 532457108 | 140 | 2708 | SH | DEF/OTH | 10 |
| LILLY ELI & CO | COM | 532457108 | 14534 | 281713 | SH | DEFINED | 15 |
| LILLY ELI & CO | COM | 532457108 | 15094 | 292580 | SH | DEFINED | 7 |
| LILLY ELI & CO | COM | 532457108 | 13929 | 270000 | SH | PUT DEFINED | 7 |
| LILLY ELI & CO | COM | 532457108 | 52 | 1000 | SH | DEFINED | 9 |
| LIMITED BRANDS INC | COM | 532716107 | 107 | 6247 | SH | DEFINED | 10 |
| LIMITED BRANDS INC | COM | 532716107 | 9 | 500 | SH | DEF/OTH | 10 |
| LIMITED BRANDS INC | COM | 532716107 | 459 | 26817 | SH | DEFINED | 15 |
| LINCOLN NATL CORP IND | COM | 534187109 | 667 | 12834 | SH | DEFINED | 10 |
| LINCOLN NATL CORP IND | COM | 534187109 | 54 | 1047 | SH | DEF/OTH | 10 |
| LINCOLN NATL CORP IND | COM | 534187109 | 11234 | 216030 | SH | DEFINED | 15 |
| LINDSAY CORP | COM | 535555106 | 495 | 4834 | SH | DEFINED | 15 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 12 | 400 | SH | DEFINED | 10 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 741 | 24155 | SH | DEFINED | 15 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 386 | 12583 | SH | DEFINED | 7 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1438 | 14486 | SH | DEFINED | 10 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 83 | 840 | SH | DEF/OTH | 10 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2612 | 26309 | SH | DEFINED | 15 |
| LOEWS CORP | COM | 540424108 | 6 | 150 | SH | DEFINED | 10 |
| LOEWS CORP | COM | 540424108 | 1239 | 30797 | SH | DEFINED | 15 |
| LOEWS CORP | CAROLNA GP STK | 540424207 | 2517 | 34700 | SH | DEFINED | 15 |
| LORAL SPACE & COMMUNICATNS L | COM | 543881106 | 206 | 8657 | SH | DEFINED | 9 |
| LOWES COS INC | COM | 548661107 | 1450 | 63226 | SH | DEFINED | 10 |
| LOWES COS INC | COM | 548661107 | 185 | 8060 | SH | DEF/OTH | 10 |
| LOWES COS INC | COM | 548661107 | 278 | 12100 | SH | DEFINED | 15 |
| LOWES COS INC | COM | 548661107 | 101 | 4400 | SH | DEFINED | 7 |
| LUXOTTICA GROUP S P A | SPONSORED ADR | 55068R202 | 819 | 32550 | SH | DEFINED | 7 |
| M & T BK CORP | COM | 55261F104 | 39 | 490 | SH | DEFINED | 10 |
| M & T BK CORP | COM | 55261F104 | 377 | 4684 | SH | DEFINED | 15 |
| MBIA INC | COM | 55262C100 | 347 | 28435 | SH | DEFINED | 15 |
| MBF HEALTHCARE ACQUISITION C | COM | 552650103 | 6412 | 827400 | SH | DEFINED | 15 |
| M D C HLDGS INC | COM | 552676108 | 1108 | 25298 | SH | DEFINED | 15 |
| MDU RES GROUP INC | COM | 552690109 | 17 | 700 | SH | DEFINED | 10 |
| MDU RES GROUP INC | COM | 552690109 | 287 | 11700 | SH | DEF/OTH | 10 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1370 | 19321 | SH | DEFINED | 10 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 14919 | 210418 | SH | DEFINED | 15 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 142 | 2000 | SH | DEFINED | 7 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 3460 | 48800 | SH | DEFINED | 9 |
| MGIC INVT CORP WIS | COM | 552848103 | 106 | 10092 | SH | DEFINED | 15 |
| MGM MIRAGE | COM | 552953101 | 154 | 2625 | SH | DEFINED | 10 |
| MGM MIRAGE | COM | 552953101 | 2454 | 41750 | SH | DEFINED | 15 |
| MGT CAPITAL INVTS INC | COM | 55302P103 | 30 | 12166 | SH | DEFINED | 7 |
| M-SYSTEMS FIN INC | NOTE 1.000% 3/1 | 55375VAB8 | 6124 | 6330000 | SH | DEFINED | 9 |
| MACERICH CO | COM | 554382101 | 263 | 3741 | SH | DEFINED | 15 |
| MACYS INC | COM | 55616P104 | 407 | 17647 | SH | DEFINED | 10 |
| MACYS INC | COM | 55616P104 | 42 | 1834 | SH | DEF/OTH | 10 |
| MACYS INC | COM | 55616P104 | 1083 | 46963 | SH | DEFINED | 15 |
| MADDEN STEVEN LTD | COM | 556269108 | 994 | 58000 | SH | DEFINED | 15 |
| MADDEN STEVEN LTD | COM | 556269108 | 23 | 1340 | SH | DEFINED | 9 |
| MAGNA ENTMT CORP | NOTE 8.550% 6/1 | 559211AD9 | 1240 | 1800000 | SH | DEFINED | 9 |

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| MAHANAGAR TEL NIGAM LTD | SPONS ADR 2001 | 559778402 | 2116 | 428349 | SH | DEFINED | 15 |
| MANITOWOC INC | COM | 563571108 | 388 | 9516 | SH | DEFINED | 15 |
| MANPOWER INC | COM | 56418H100 | 243 | 4322 | SH | DEFINED | 10 |
| MANPOWER INC | COM | 56418H100 | 31 | 550 | SH | DEF/OTH | 10 |
| MARATHON ACQUISITION CORP | COM | 565756103 | 5549 | 718836 | SH | DEFINED | 15 |
| MARATHON OIL CORP | COM | 565849106 | 903 | 19794 | SH | DEFINED | 10 |
| MARATHON OIL CORP | COM | 565849106 | 116 | 2550 | SH | DEF/OTH | 10 |
| MARATHON OIL CORP | COM | 565849106 | 3193 | 70024 | SH | DEFINED | 15 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 211 | 8650 | SH | DEFINED | 10 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 768 | 31560 | SH | DEFINED | 15 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 60 | 2460 | SH | DEFINED | 9 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 700 | 28752 | SH | DEF/OTH | 9 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 338 | 14551 | SH | DEFINED | 10 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 23 | 972 | SH | DEF/OTH | 10 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 368 | 15870 | SH | DEFINED | 15 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 445 | 12944 | SH | DEFINED | 10 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 21 | 610 | SH | DEF/OTH | 10 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1095 | 31870 | SH | DEFINED | 15 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 2381 | 69286 | SH | DEFINED | 7 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 24164 | 227600 | SH | DEFINED | 15 |
| MASCO CORP | COM | 574599106 | 16 | 800 | SH | DEFINED | 10 |
| MASCO CORP | COM | 574599106 | 1437 | 72455 | SH | DEFINED | 15 |
| MASCO CORP | COM | 574599106 | 60 | 3040 | SH | DEFINED | 7 |
| MASSEY ENERGY CORP | COM | 576206106 | 14 | 375 | SH | DEF/OTH | 10 |
| MASSEY ENERGY CORP | COM | 576206106 | 2359 | 64628 | SH | DEFINED | 15 |
| MASTERCARD INC | CL A | 57636Q104 | 1169 | 5243 | SH | DEFINED | 15 |
| MASTERCARD INC | CL A | 57636Q104 | 178 | 798 | SH | DEFINED | 7 |
| MATTEL INC | COM | 577081102 | 21 | 1033 | SH | DEFINED | 10 |
| MATTEL INC | COM | 577081102 | 39 | 1971 | SH | DEF/OTH | 10 |
| MATTEL INC | COM | 577081102 | 621 | 31182 | SH | DEFINED | 15 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 6844 | 5000000 | SH | DEFINED | 9 |
| MCCORMICK & CO INC | COM VTG | 579780107 | 1187 | 32000 | SH | DEFINED | 9 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 1617 | 43737 | SH | DEFINED | 10 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 57 | 1547 | SH | DEF/OTH | 10 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 408 | 11042 | SH | DEFINED | 15 |
| MCDONALDS CORP | COM | 580135101 | 8235 | 147653 | SH | DEFINED | 10 |
| MCDONALDS CORP | COM | 580135101 | 793 | 14218 | SH | DEF/OTH | 10 |
| MCDONALDS CORP | COM | 580135101 | 6196 | 111098 | SH | DEFINED | 15 |
| MCDONALDS CORP | COM | 580135101 | 166 | 2974 | SH | DEFINED | 7 |
| MCDONALDS CORP | COM | 580135101 | 748 | 13410 | SH | DEFINED | 9 |
| MCGRAW HILL COS INC | COM | 580645109 | 1949 | 52736 | SH | DEFINED | 10 |
| MCGRAW HILL COS INC | COM | 580645109 | 232 | 6287 | SH | DEF/OTH | 10 |
| MCGRAW HILL COS INC | COM | 580645109 | 2258 | 61120 | SH | DEFINED | 15 |
| MCGRAW HILL COS INC | COM | 580645109 | 47 | 1259 | SH | DEFINED | 7 |
| MCKESSON CORP | COM | 58155Q103 | 2734 | 52201 | SH | DEFINED | 10 |
| MCKESSON CORP | COM | 58155Q103 | 222 | 4233 | SH | DEF/OTH | 10 |
| MCKESSON CORP | COM | 58155Q103 | 1308 | 24972 | SH | DEFINED | 15 |
| MEADWESTVACO CORP | COM | 583334107 | 4 | 145 | SH | DEFINED | 10 |
| MEADWESTVACO CORP | COM | 583334107 | 408 | 15002 | SH | DEFINED | 15 |
| MECHEL OAO | SPONSORED ADR | 583840103 | 1260 | 11075 | SH | DEFINED | 15 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 2730 | 62339 | SH | DEFINED | 10 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 421 | 9613 | SH | DEF/OTH | 10 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 1980 | 45210 | SH | DEFINED | 15 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 21 | 482 | SH | DEFINED | 9 |
| MEDIA & ENTMT HOLDINGS INC | COM | 58439W108 | 2582 | 345250 | SH | DEFINED | 15 |
| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 254 | 28044 | SH | DEFINED | 15 |
| MEDTRONIC INC | COM | 585055106 | 1590 | 32867 | SH | DEFINED | 10 |
| MEDTRONIC INC | COM | 585055106 | 97 | 2010 | SH | DEF/OTH | 10 |
| MEDTRONIC INC | COM | 585055106 | 4687 | 96908 | SH | DEFINED | 15 |
| MEDTRONIC INC | COM | 585055106 | 144 | 2970 | SH | DEFINED | 7 |
| MEDTRONIC INC | NOTE 1.625% 4/1 | 585055AM8 | 15788 | 15000000 | SH | DEFINED | 15 |
| MERCER INTL INC | COM | 588056101 | 7838 | 1124589 | SH | DEFINED | 7 |

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|------------------------------|---------------|-----------|-------|---------|----|---------|-----------|
| MERCK & CO INC | COM | 589331107 | 1036 | 27290 | SH | DEFINED | 10 |
| MERCK & CO INC | COM | 589331107 | 636 | 16760 | SH | DEF/OTH | 10 |
| MERCK & CO INC | COM | 589331107 | 32500 | 856384 | SH | DEFINED | 15 |
| MERCK & CO INC | COM | 589331107 | 7177 | 189113 | SH | DEFINED | 7 |
| MERCK & CO INC | COM | 589331107 | 7590 | 200000 | SH | PUT | DEFINED 7 |
| MERCK & CO INC | COM | 589331107 | 13 | 330 | SH | DEFINED | 9 |
| MEREDITH CORP | COM | 589433101 | 278 | 7261 | SH | DEFINED | 15 |
| MERITAGE HOMES CORP | COM | 59001A102 | 214 | 11091 | SH | DEFINED | 15 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 427 | 10482 | SH | DEFINED | 10 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 98 | 2415 | SH | DEF/OTH | 10 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 11838 | 290578 | SH | DEFINED | 15 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 6007 | 147444 | SH | DEFINED | 7 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 145 | 3570 | SH | DEFINED | 9 |
| METLIFE INC | COM | 59156R108 | 5710 | 94750 | SH | DEFINED | 10 |
| METLIFE INC | COM | 59156R108 | 220 | 3645 | SH | DEF/OTH | 10 |
| METLIFE INC | COM | 59156R108 | 90 | 1500 | SH | DEFINED | 15 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 250 | 14712 | SH | DEFINED | 15 |
| MICROSOFT CORP | COM | 594918104 | 11853 | 417653 | SH | DEFINED | 10 |
| MICROSOFT CORP | COM | 594918104 | 1630 | 57445 | SH | DEF/OTH | 10 |
| MICROSOFT CORP | COM | 594918104 | 22154 | 780635 | SH | DEFINED | 15 |
| MICROSOFT CORP | COM | 594918104 | 1289 | 45420 | SH | DEFINED | 7 |
| MICROSOFT CORP | COM | 594918104 | 2205 | 77690 | SH | DEFINED | 9 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 1940 | 59261 | SH | DEFINED | 10 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 98 | 2993 | SH | DEF/OTH | 10 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 533 | 16292 | SH | DEFINED | 15 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 21047 | 3525399 | SH | DEFINED | 15 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 22138 | 156827 | SH | DEFINED | 10 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 663 | 4696 | SH | DEF/OTH | 10 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 1179 | 76276 | SH | DEFINED | 15 |
| MILLIPORE CORP | COM | 601073109 | 40 | 600 | SH | DEFINED | 10 |
| MILLIPORE CORP | COM | 601073109 | 13191 | 195678 | SH | DEFINED | 15 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 96 | 11000 | SH | DEFINED | 15 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 2710 | 35735 | SH | DEFINED | 15 |
| MODINE MFG CO | COM | 607828100 | 172 | 11837 | SH | DEFINED | 10 |
| MOHAWK INDS INC | COM | 608190104 | 1056 | 14751 | SH | DEFINED | 10 |
| MOHAWK INDS INC | COM | 608190104 | 7 | 100 | SH | DEF/OTH | 10 |
| MOLEX INC | COM | 608554101 | 12 | 500 | SH | DEF/OTH | 10 |
| MOLEX INC | COM | 608554101 | 281 | 12133 | SH | DEFINED | 15 |
| MOLEX INC | COM | 608554101 | 115 | 4962 | SH | DEFINED | 7 |
| MOLEX INC | CL A | 608554200 | 4 | 200 | SH | DEFINED | 10 |
| MOLEX INC | CL A | 608554200 | 756 | 34568 | SH | DEFINED | 7 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 1913 | 36388 | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 32 | 600 | SH | DEF/OTH | 10 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 20504 | 390028 | SH | DEFINED | 15 |
| MONSANTO CO NEW | COM | 61166W101 | 633 | 5679 | SH | DEFINED | 10 |
| MONSANTO CO NEW | COM | 61166W101 | 263 | 2356 | SH | DEF/OTH | 10 |
| MONSANTO CO NEW | COM | 61166W101 | 14687 | 131723 | SH | DEFINED | 15 |
| MONSANTO CO NEW | COM | 61166W101 | 167 | 1500 | SH | DEFINED | 7 |
| MONSANTO CO NEW | COM | 61166W101 | 0 | 2 | SH | DEFINED | 9 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 4956 | 204717 | SH | DEFINED | 15 |
| MOODYS CORP | COM | 615369105 | 42 | 1200 | SH | DEFINED | 10 |
| MOODYS CORP | COM | 615369105 | 14 | 400 | SH | DEF/OTH | 10 |
| MOODYS CORP | COM | 615369105 | 1034 | 29699 | SH | DEFINED | 15 |
| MOODYS CORP | COM | 615369105 | 49 | 1400 | SH | DEFINED | 7 |
| MOODYS CORP | COM | 615369105 | 697 | 20000 | SH | DEFINED | 9 |
| MORGAN STANLEY | COM NEW | 617446448 | 1499 | 32799 | SH | DEFINED | 10 |
| MORGAN STANLEY | COM NEW | 617446448 | 182 | 3990 | SH | DEF/OTH | 10 |
| MORGAN STANLEY | COM NEW | 617446448 | 3952 | 86475 | SH | DEFINED | 15 |
| MORGAN STANLEY | COM NEW | 617446448 | 18 | 400 | SH | DEFINED | 7 |
| MORGAN STANLEY CHINA A SH FD | COM | 617468103 | 524 | 13228 | SH | DEFINED | 15 |
| MOSAIC CO | COM | 61945A107 | 8588 | 83703 | SH | DEFINED | 15 |
| MOSAIC CO | COM | 61945A107 | 185 | 1800 | SH | DEFINED | 7 |

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| MOSAIC CO | COM | | 61945A107 | 589 | 5738 | SH | DEFINED | 9 |
| MOTOROLA INC | COM | | 620076109 | 428 | 46057 | SH | DEFINED | 10 |
| MOTOROLA INC | COM | | 620076109 | 24 | 2563 | SH | DEF/OTH | 10 |
| MOTOROLA INC | COM | | 620076109 | 21421 | 2303338 | SH | DEFINED | 15 |
| MOTOROLA INC | COM | | 620076109 | 2384 | 256381 | SH | DEFINED | 7 |
| MOTOROLA INC | COM | | 620076109 | 6 | 660 | SH | DEFINED | 9 |
| MURPHY OIL CORP | COM | | 626717102 | 412 | 5017 | SH | DEFINED | 15 |
| MYLAN INC | COM | | 628530107 | 23 | 1950 | SH | DEFINED | 10 |
| MYLAN INC | COM | | 628530107 | 5 | 400 | SH | DEF/OTH | 10 |
| MYLAN INC | COM | | 628530107 | 2361 | 203563 | SH | DEFINED | 15 |
| MYLAN INC | NOTE | 1.250% 3/1 | 628530AG2 | 4850 | 5000000 | SH | DEFINED | 9 |
| MYRIAD GENETICS INC | COM | | 62855J104 | 2820 | 70000 | SH | DEFINED | 15 |
| NCR CORP NEW | COM | | 62886E108 | 421 | 18441 | SH | DEFINED | 10 |
| NCR CORP NEW | COM | | 62886E108 | 32 | 1393 | SH | DEF/OTH | 10 |
| NII HLDGS INC | NOTE | 3.125% 6/1 | 62913FAJ1 | 7938 | 10000000 | SH | DEFINED | 9 |
| NRG ENERGY INC | COM NEW | | 629377508 | 295 | 7571 | SH | DEFINED | 10 |
| NRG ENERGY INC | COM NEW | | 629377508 | 1778 | 45600 | SH | DEFINED | 15 |
| NRG ENERGY INC | COM NEW | | 629377508 | 2558 | 65600 | SH | DEFINED | 9 |
| NTR ACQUISITION CO | COM | | 629415100 | 10575 | 1105018 | SH | DEFINED | 15 |
| NRDC ACQUISITION CORP | COM | | 62941R102 | 18398 | 2001967 | SH | DEFINED | 15 |
| NVR INC | COM | | 62944T105 | 1122 | 1877 | SH | DEFINED | 15 |
| NYSE EURONEXT | COM | | 629491101 | 85276 | 1381879 | SH | DEFINED | 15 |
| NYSE EURONEXT | COM | | 629491101 | 2271 | 36807 | SH | DEFINED | 7 |
| NABORS INDS INC | NOTE | 0.940% 5/1 | 629568AP1 | 5113 | 5000000 | SH | DEFINED | 9 |
| NALCO HOLDING COMPANY | COM | | 62985Q101 | 38471 | 1818954 | SH | DEFINED | 15 |
| NALCO HOLDING COMPANY | COM | | 62985Q101 | 57 | 2715 | SH | DEFINED | 7 |
| NASDAQ OMX GROUP INC | COM | | 631103108 | 942 | 24355 | SH | DEFINED | 15 |
| NATIONAL CITY CORP | COM | | 635405103 | 9 | 894 | SH | DEFINED | 10 |
| NATIONAL CITY CORP | COM | | 635405103 | 1 | 75 | SH | DEF/OTH | 10 |
| NATIONAL CITY CORP | COM | | 635405103 | 6732 | 676607 | SH | DEFINED | 15 |
| NATIONAL CITY CORP | COM | | 635405103 | 9 | 900 | SH | DEFINED | 7 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 900 | 19057 | SH | DEFINED | 10 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 48 | 1025 | SH | DEF/OTH | 10 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 264 | 5601 | SH | DEFINED | 15 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 40 | 850 | SH | DEFINED | 9 |
| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 3997 | 68461 | SH | DEFINED | 15 |
| NATIONAL SEMICONDUCTOR CORP | COM | | 637640103 | 4904 | 267676 | SH | DEFINED | 15 |
| NATURAL RESOURCE PARTNERS L | COM UNIT L P | | 63900P103 | 704 | 24828 | SH | DEFINED | 15 |
| NAVTEQ CORP | COM | | 63936L100 | 28791 | 423400 | SH | DEFINED | 15 |
| NAVTEQ CORP | COM | | 63936L100 | 27404 | 403000 | SH | DEFINED | 7 |
| NEKTAR THERAPEUTICS | COM | | 640268108 | 1177 | 169577 | SH | DEFINED | 15 |
| NET SERVICOS DE COMUNICACAO | SPONSD ADR NEW | | 64109T201 | 1551 | 146556 | SH | DEFINED | 15 |
| NETFLIX INC | COM | | 64110L106 | 379 | 10943 | SH | DEFINED | 10 |
| NETFLIX INC | COM | | 64110L106 | 8 | 245 | SH | DEFINED | 15 |
| NEUSTAR INC | CL A | | 64126X201 | 227 | 8556 | SH | DEFINED | 10 |
| NEW HAMPSHIRE THRIFT BANCSHS | COM | | 644722100 | 142 | 11600 | SH | DEFINED | 10 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 38 | 2100 | SH | DEFINED | 10 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 7 | 400 | SH | DEF/OTH | 10 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 11533 | 633000 | SH | DEFINED | 15 |
| NEW YORK TIMES CO | CL A | | 650111107 | 3 | 150 | SH | DEFINED | 10 |
| NEW YORK TIMES CO | CL A | | 650111107 | 614 | 32526 | SH | DEFINED | 15 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 154 | 6750 | SH | DEFINED | 10 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 5 | 200 | SH | DEF/OTH | 10 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 546 | 23877 | SH | DEFINED | 15 |
| NEWMONT MINING CORP | COM | | 651639106 | 197 | 4340 | SH | DEFINED | 10 |
| NEWMONT MINING CORP | COM | | 651639106 | 88 | 1950 | SH | DEF/OTH | 10 |
| NEWMONT MINING CORP | COM | | 651639106 | 54632 | 1206003 | SH | DEFINED | 15 |
| NEWMONT MINING CORP | COM | | 651639106 | 9218 | 203494 | SH | DEFINED | 7 |
| NEWMONT MINING CORP | COM | | 651639106 | 9834 | 217090 | SH | DEFINED | 9 |
| NEWS CORP | CL A | | 65248E104 | 292 | 15563 | SH | DEFINED | 10 |
| NEWS CORP | CL A | | 65248E104 | 8 | 400 | SH | DEF/OTH | 10 |
| NEWS CORP | CL A | | 65248E104 | 3723 | 198545 | SH | DEFINED | 15 |

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| NEWS CORP | CL A | 65248E104 | 169 | 9000 | SH | DEFINED | 9 |
| NEWS CORP | CL B | 65248E203 | 13 | 660 | SH | DEFINED | 10 |
| NEWS CORP | CL B | 65248E203 | 83 | 4375 | SH | DEF/OTH | 10 |
| NEWS CORP | CL B | 65248E203 | 11 | 594 | SH | DEFINED | 7 |
| NEWS CORP | CL B | 65248E203 | 5547 | 291309 | SH | DEFINED | 9 |
| NICOR INC | COM | 654086107 | 12 | 350 | SH | DEFINED | 10 |
| NICOR INC | COM | 654086107 | 1260 | 37607 | SH | DEFINED | 15 |
| NIKE INC | CL B | 654106103 | 4077 | 59963 | SH | DEFINED | 10 |
| NIKE INC | CL B | 654106103 | 177 | 2600 | SH | DEF/OTH | 10 |
| NIKE INC | CL B | 654106103 | 3675 | 54040 | SH | DEFINED | 15 |
| NIKE INC | CL B | 654106103 | 31 | 455 | SH | DEFINED | 7 |
| NISOURCE INC | COM | 65473P105 | 10 | 600 | SH | DEFINED | 10 |
| NISOURCE INC | COM | 65473P105 | 66 | 3800 | SH | DEF/OTH | 10 |
| NISOURCE INC | COM | 65473P105 | 492 | 28511 | SH | DEFINED | 15 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 717 | 22515 | SH | DEFINED | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 163 | 5130 | SH | DEF/OTH | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 4867 | 152915 | SH | DEFINED | 15 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 13 | 400 | SH | DEFINED | 9 |
| NOBLE ENERGY INC | COM | 655044105 | 4262 | 58547 | SH | DEFINED | 15 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 7 | 450 | SH | DEFINED | 10 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 329 | 21900 | SH | DEFINED | 15 |
| NORDSTROM INC | COM | 655664100 | 1471 | 45121 | SH | DEFINED | 10 |
| NORDSTROM INC | COM | 655664100 | 149 | 4560 | SH | DEF/OTH | 10 |
| NORDSTROM INC | COM | 655664100 | 522 | 16004 | SH | DEFINED | 15 |
| NORDSTROM INC | COM | 655664100 | 3435 | 105381 | SH | DEFINED | 9 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 262 | 4825 | SH | DEFINED | 10 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 138 | 2537 | SH | DEF/OTH | 10 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2784 | 51252 | SH | DEFINED | 15 |
| NORTEL INVERSORA S A | SPON ADR PFD B | 656567401 | 397 | 22560 | SH | DEFINED | 15 |
| NORTH AMERN INS LEADERS INC | COM | 65687M104 | 6068 | 770000 | SH | DEFINED | 15 |
| NORTHERN TR CORP | COM | 665859104 | 66 | 988 | SH | DEFINED | 10 |
| NORTHERN TR CORP | COM | 665859104 | 4 | 54 | SH | DEF/OTH | 10 |
| NORTHERN TR CORP | COM | 665859104 | 774 | 11642 | SH | DEFINED | 15 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1572 | 20198 | SH | DEFINED | 10 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 410 | 5274 | SH | DEF/OTH | 10 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1992 | 25603 | SH | DEFINED | 15 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 427 | 17524 | SH | DEFINED | 9 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 125 | 2439 | SH | DEFINED | 10 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 256 | 5000 | SH | DEFINED | 15 |
| NOVELL INC | COM | 670006105 | 191 | 30385 | SH | DEFINED | 15 |
| NOVELLUS SYS INC | COM | 670008101 | 290 | 13764 | SH | DEFINED | 15 |
| NSTAR | COM | 67019E107 | 310 | 10190 | SH | DEFINED | 10 |
| NUCOR CORP | COM | 670346105 | 1425 | 21030 | SH | DEFINED | 10 |
| NUCOR CORP | COM | 670346105 | 252 | 3727 | SH | DEF/OTH | 10 |
| NUCOR CORP | COM | 670346105 | 8313 | 122720 | SH | DEFINED | 15 |
| NUSTAR GP HOLDINGS LLC | UNIT RESTG LLC | 67059L102 | 24108 | 952500 | SH | DEFINED | 10 |
| NVIDIA CORP | COM | 67066G104 | 3515 | 177627 | SH | DEFINED | 10 |
| NVIDIA CORP | COM | 67066G104 | 98 | 4952 | SH | DEF/OTH | 10 |
| NVIDIA CORP | COM | 67066G104 | 3299 | 166700 | SH | DEFINED | 15 |
| NVIDIA CORP | COM | 67066G104 | 699 | 35321 | SH | DEFINED | 7 |
| NUTRI SYS INC NEW | COM | 67069D108 | 408 | 27065 | SH | DEFINED | 15 |
| NUVEEN MUN VALUE FD INC | COM | 670928100 | 147 | 14885 | SH | DEFINED | 10 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 1099 | 29386 | SH | DEFINED | 15 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 4715 | 64438 | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 228 | 3112 | SH | DEF/OTH | 10 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 3677 | 50256 | SH | DEFINED | 15 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 2761 | 37728 | SH | DEFINED | 9 |
| OCEANEERING INTL INC | COM | 675232102 | 1293 | 20522 | SH | DEFINED | 15 |
| OFFICE DEPOT INC | COM | 676220106 | 260 | 23555 | SH | DEFINED | 15 |
| OFFICE DEPOT INC | COM | 676220106 | 16 | 1405 | SH | DEFINED | 7 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 4109 | 23241 | SH | DEFINED | 15 |
| OIL STS INTL INC | COM | 678026105 | 583 | 13000 | SH | DEFINED | 15 |

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|------------------------------|---------------|-----------|-------|--------|----|---------|----|
| OILSANDS QUEST INC | COM | 678046103 | 96 | 24481 | SH | DEFINED | 10 |
| OMNICOM GROUP INC | COM | 681919106 | 4759 | 107728 | SH | DEFINED | 10 |
| OMNICOM GROUP INC | COM | 681919106 | 98 | 2219 | SH | DEF/OTH | 10 |
| OMNICOM GROUP INC | COM | 681919106 | 1222 | 27665 | SH | DEFINED | 15 |
| OMNICOM GROUP INC | COM | 681919106 | 40 | 900 | SH | DEFINED | 7 |
| OMNITURE INC | COM | 68212S109 | 2419 | 104232 | SH | DEFINED | 15 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 2756 | 92216 | SH | DEFINED | 15 |
| ORACLE CORP | COM | 68389X105 | 4549 | 232561 | SH | DEFINED | 10 |
| ORACLE CORP | COM | 68389X105 | 342 | 17464 | SH | DEF/OTH | 10 |
| ORACLE CORP | COM | 68389X105 | 17760 | 907957 | SH | DEFINED | 15 |
| ORACLE CORP | COM | 68389X105 | 402 | 20550 | SH | DEFINED | 7 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 6186 | 143838 | SH | DEFINED | 15 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 11 | 150 | SH | DEF/OTH | 10 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 700 | 10000 | SH | DEFINED | 15 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 117 | 1666 | SH | DEFINED | 7 |
| OWENS ILL INC | COM NEW | 690768403 | 4430 | 78500 | SH | DEFINED | 15 |
| OWENS ILL INC | COM NEW | 690768403 | 6420 | 113767 | SH | DEFINED | 9 |
| OWENS ILL INC | COM NEW | 690768403 | 68 | 1200 | SH | DEF/OTH | 9 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 837 | 79066 | SH | DEFINED | 15 |
| PG&E CORP | COM | 69331C108 | 41 | 1103 | SH | DEFINED | 10 |
| PG&E CORP | COM | 69331C108 | 107 | 2914 | SH | DEF/OTH | 10 |
| PG&E CORP | COM | 69331C108 | 20962 | 569309 | SH | DEFINED | 15 |
| PMI GROUP INC | COM | 69344M101 | 74 | 12700 | SH | DEFINED | 10 |
| PMI GROUP INC | COM | 69344M101 | 130 | 22390 | SH | DEFINED | 15 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 2361 | 36011 | SH | DEFINED | 10 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 147 | 2237 | SH | DEF/OTH | 10 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1354 | 20646 | SH | DEFINED | 15 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 42 | 636 | SH | DEFINED | 7 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 273 | 4168 | SH | DEFINED | 9 |
| POSCO | SPONSORED ADR | 693483109 | 494 | 4150 | SH | DEFINED | 10 |
| POSCO | SPONSORED ADR | 693483109 | 18 | 150 | SH | DEF/OTH | 10 |
| POSCO | SPONSORED ADR | 693483109 | 5248 | 44111 | SH | DEFINED | 15 |
| POSCO | SPONSORED ADR | 693483109 | 8 | 70 | SH | DEFINED | 7 |
| PPG INDS INC | COM | 693506107 | 422 | 6968 | SH | DEFINED | 10 |
| PPG INDS INC | COM | 693506107 | 124 | 2050 | SH | DEF/OTH | 10 |
| PPG INDS INC | COM | 693506107 | 855 | 14137 | SH | DEFINED | 15 |
| PPL CORP | COM | 69351T106 | 166 | 3615 | SH | DEFINED | 10 |
| PPL CORP | COM | 69351T106 | 121 | 2640 | SH | DEF/OTH | 10 |
| PPL CORP | COM | 69351T106 | 930 | 20263 | SH | DEFINED | 15 |
| PACCAR INC | COM | 693718108 | 85 | 1895 | SH | DEFINED | 10 |
| PACCAR INC | COM | 693718108 | 1174 | 26081 | SH | DEFINED | 15 |
| PACCAR INC | COM | 693718108 | 1215 | 27000 | SH | DEFINED | 9 |
| PACIFIC ETHANOL INC | COM | 69423U107 | 541 | 123017 | SH | DEFINED | 15 |
| PACIFIC ETHANOL INC | COM | 69423U107 | 264 | 59965 | SH | DEFINED | 7 |
| PACKAGING CORP AMER | COM | 695156109 | 14128 | 632700 | SH | DEFINED | 15 |
| PACTIV CORP | COM | 695257105 | 259 | 9869 | SH | DEFINED | 10 |
| PACTIV CORP | COM | 695257105 | 295 | 11252 | SH | DEFINED | 15 |
| PALL CORP | COM | 696429307 | 212 | 6050 | SH | DEFINED | 10 |
| PALL CORP | COM | 696429307 | 26 | 750 | SH | DEF/OTH | 10 |
| PALL CORP | COM | 696429307 | 9428 | 268839 | SH | DEFINED | 15 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 490 | 28183 | SH | DEFINED | 15 |
| PARKER HANNIFIN CORP | COM | 701094104 | 160 | 2306 | SH | DEFINED | 10 |
| PARKER HANNIFIN CORP | COM | 701094104 | 815 | 11770 | SH | DEFINED | 15 |
| PATNI COMPUTER SYS | SPONS ADR | 703248203 | 178 | 15610 | SH | DEFINED | 15 |
| PATTERSON COMPANIES INC | COM | 703395103 | 405 | 11162 | SH | DEFINED | 15 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 271 | 10346 | SH | DEFINED | 15 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 3 | 97 | SH | DEFINED | 7 |
| PAYCHEX INC | COM | 704326107 | 411 | 12010 | SH | DEFINED | 10 |
| PAYCHEX INC | COM | 704326107 | 9 | 250 | SH | DEF/OTH | 10 |
| PAYCHEX INC | COM | 704326107 | 957 | 27930 | SH | DEFINED | 15 |
| PAYCHEX INC | COM | 704326107 | 39 | 1125 | SH | DEFINED | 7 |
| PEABODY ENERGY CORP | COM | 704549104 | 55 | 1075 | SH | DEFINED | 10 |

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|------------------------------|-----------------|-----------|-------|---------|----|---------|-----------|
| PEABODY ENERGY CORP | COM | 704549104 | 20 | 400 | SH | DEF/OTH | 10 |
| PEABODY ENERGY CORP | COM | 704549104 | 2367 | 46417 | SH | DEFINED | 15 |
| PEABODY ENERGY CORP | COM | 704549104 | 17 | 340 | SH | DEFINED | 7 |
| PEABODY ENERGY CORP | COM | 704549104 | 7253 | 142215 | SH | DEFINED | 9 |
| PENN NATL GAMING INC | COM | 707569109 | 201 | 4600 | SH | DEFINED | 15 |
| PENNEY J C INC | COM | 708160106 | 15 | 390 | SH | DEFINED | 10 |
| PENNEY J C INC | COM | 708160106 | 1649 | 43732 | SH | DEFINED | 15 |
| PENNEY J C INC | COM | 708160106 | 950 | 25194 | SH | DEFINED | 7 |
| PENNICHUCK CORP | COM NEW | 708254206 | 176 | 7606 | SH | DEFINED | 10 |
| PENNICHUCK CORP | COM NEW | 708254206 | 26 | 1120 | SH | DEF/OTH | 10 |
| PENTAIR INC | COM | 709631105 | 75189 | 2357007 | SH | DEFINED | 15 |
| PENTAIR INC | COM | 709631105 | 57 | 1800 | SH | DEFINED | 7 |
| PEPCO HOLDINGS INC | COM | 713291102 | 26 | 1043 | SH | DEFINED | 10 |
| PEPCO HOLDINGS INC | COM | 713291102 | 270 | 10914 | SH | DEFINED | 15 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 2 | 66 | SH | DEFINED | 10 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 401 | 11839 | SH | DEFINED | 15 |
| PEPSICO INC | COM | 713448108 | 14914 | 206562 | SH | DEFINED | 10 |
| PEPSICO INC | COM | 713448108 | 2796 | 38731 | SH | DEF/OTH | 10 |
| PEPSICO INC | COM | 713448108 | 38809 | 537514 | SH | DEFINED | 15 |
| PEPSICO INC | COM | 713448108 | 101 | 1400 | SH | DEFINED | 7 |
| PEPSICO INC | COM | 713448108 | 6240 | 86427 | SH | CALL | DEFINED 7 |
| PEPSICO INC | COM | 713448108 | 1083 | 15000 | SH | DEFINED | 9 |
| PERKINELMER INC | COM | 714046109 | 7664 | 316050 | SH | DEFINED | 15 |
| PERRIGO CO | COM | 714290103 | 2141 | 56758 | SH | DEFINED | 15 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 9788 | 78114 | SH | DEFINED | 15 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 30 | 240 | SH | DEFINED | 7 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 1792 | 14300 | SH | DEFINED | 9 |
| PETROBRAS ENERGIA PARTCPTNS | SP ADR B SHS | 71646M102 | 460 | 40558 | SH | DEFINED | 15 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 99 | 4900 | SH | DEF/OTH | 10 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 4513 | 223750 | SH | DEFINED | 9 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 40455 | 477684 | SH | DEFINED | 15 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 20308 | 198879 | SH | DEFINED | 15 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 7202 | 70530 | SH | DEFINED | 7 |
| PFIZER INC | COM | 717081103 | 3344 | 159759 | SH | DEFINED | 10 |
| PFIZER INC | COM | 717081103 | 1252 | 59827 | SH | DEF/OTH | 10 |
| PFIZER INC | COM | 717081103 | 96497 | 4610477 | SH | DEFINED | 15 |
| PFIZER INC | COM | 717081103 | 67 | 3218 | SH | DEFINED | 7 |
| PFIZER INC | COM | 717081103 | 1712 | 81815 | SH | DEFINED | 9 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 624 | 16460 | SH | DEFINED | 10 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 3 | 71 | SH | DEF/OTH | 10 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 265 | 7000 | SH | DEFINED | 15 |
| PILGRIMS PRIDE CORP | COM | 721467108 | 281 | 13882 | SH | DEFINED | 15 |
| PINNACLE ENTMT INC | COM | 723456109 | 678 | 53000 | SH | DEFINED | 15 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 21 | 600 | SH | DEFINED | 10 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 191 | 5452 | SH | DEFINED | 15 |
| PIONEER DRILLING CO | COM | 723655106 | 133 | 8378 | SH | DEFINED | 10 |
| PIONEER DRILLING CO | COM | 723655106 | 58 | 3628 | SH | DEFINED | 15 |
| PIONEER NAT RES CO | COM | 723787107 | 566 | 11530 | SH | DEFINED | 15 |
| PITNEY BOWES INC | COM | 724479100 | 213 | 6085 | SH | DEFINED | 10 |
| PITNEY BOWES INC | COM | 724479100 | 252 | 7200 | SH | DEF/OTH | 10 |
| PITNEY BOWES INC | COM | 724479100 | 527 | 15055 | SH | DEFINED | 15 |
| PIXELWORKS INC | SDCV 1.750% 5/1 | 72581MAB3 | 1393 | 2000000 | SH | DEFINED | 9 |
| PLUG POWER INC | COM | 72919P103 | 314 | 100898 | SH | DEFINED | 15 |
| POLARIS ACQUISITION CORP | COM | 73104R102 | 5848 | 639100 | SH | DEFINED | 15 |
| POLARIS INDS INC | COM | 731068102 | 17 | 418 | SH | DEFINED | 10 |
| POLARIS INDS INC | COM | 731068102 | 737 | 17982 | SH | DEFINED | 15 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 6 | 100 | SH | DEF/OTH | 10 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 331 | 5681 | SH | DEFINED | 15 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 618 | 14400 | SH | DEFINED | 15 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 9417 | 417600 | SH | DEFINED | 15 |
| PORTLAND GEN ELEC CO | COM NEW | 736508847 | 705 | 31268 | SH | DEFINED | 7 |
| POST PPTYS INC | COM | 737464107 | 8231 | 213140 | SH | DEFINED | 15 |

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|------------------------------|----------------|-----------|--------|---------|----|------|---------|----|
| POWER-ONE INC | COM | 739308104 | 198 | 61768 | SH | | DEFINED | 15 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 176 | 4025 | SH | | DEFINED | 10 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 80 | 1825 | SH | | DEF/OTH | 10 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 1797 | 41100 | SH | | DEFINED | 9 |
| POWERSHARES ETF TRUST | WATER RESOURCE | 73935X575 | 326 | 16965 | SH | | DEFINED | 10 |
| POWERSHARES ETF TRUST | WATER RESOURCE | 73935X575 | 33 | 1700 | SH | | DEF/OTH | 10 |
| PRAXAIR INC | COM | 74005P104 | 930 | 11040 | SH | | DEFINED | 10 |
| PRAXAIR INC | COM | 74005P104 | 242 | 2875 | SH | | DEF/OTH | 10 |
| PRAXAIR INC | COM | 74005P104 | 2277 | 27031 | SH | | DEFINED | 15 |
| PRAXAIR INC | COM | 74005P104 | 2 | 18 | SH | | DEFINED | 7 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 208 | 2034 | SH | | DEFINED | 10 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 1039 | 10179 | SH | | DEFINED | 15 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 126 | 2523 | SH | | DEFINED | 10 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 800 | 16000 | SH | | DEFINED | 15 |
| PRICELINE COM INC | COM NEW | 741503403 | 222 | 1836 | SH | | DEFINED | 15 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 438 | 12535 | SH | | DEFINED | 10 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 7 | 200 | SH | | DEF/OTH | 10 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 877 | 25103 | SH | | DEFINED | 15 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 872 | 15654 | SH | | DEFINED | 15 |
| PROCTER & GAMBLE CO | COM | 742718109 | 20288 | 289532 | SH | | DEFINED | 10 |
| PROCTER & GAMBLE CO | COM | 742718109 | 2528 | 36081 | SH | | DEF/OTH | 10 |
| PROCTER & GAMBLE CO | COM | 742718109 | 120065 | 1713496 | SH | | DEFINED | 15 |
| PROCTER & GAMBLE CO | COM | 742718109 | 15677 | 223733 | SH | | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | 742718109 | 10511 | 150000 | SH | CALL | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | 742718109 | 21021 | 300000 | SH | PUT | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | 742718109 | 4078 | 58195 | SH | | DEFINED | 9 |
| PROGRESS ENERGY INC | COM | 743263105 | 117 | 2815 | SH | | DEFINED | 10 |
| PROGRESS ENERGY INC | COM | 743263105 | 67 | 1605 | SH | | DEF/OTH | 10 |
| PROGRESS ENERGY INC | COM | 743263105 | 589 | 14115 | SH | | DEFINED | 15 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 660 | 41098 | SH | | DEFINED | 15 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 161 | 10000 | SH | | DEFINED | 9 |
| PROLOGIS | SH BEN INT | 743410102 | 9 | 146 | SH | | DEFINED | 10 |
| PROLOGIS | SH BEN INT | 743410102 | 537 | 9119 | SH | | DEFINED | 15 |
| PROLOGIS | SH BEN INT | 743410102 | 83 | 1402 | SH | | DEFINED | 7 |
| PROSHARES TR | SHORT RUSS2000 | 74347R826 | 434 | 5500 | SH | | DEFINED | 15 |
| PROSHARES TR | ULTRASHORT QQQ | 74347R875 | 273 | 5500 | SH | | DEFINED | 15 |
| PROSPECT ACQUISITION CORP | COM | 74347T103 | 13148 | 1448000 | SH | | DEFINED | 15 |
| PRUDENTIAL FINL INC | COM | 744320102 | 65 | 826 | SH | | DEFINED | 10 |
| PRUDENTIAL FINL INC | COM | 744320102 | 137 | 1749 | SH | | DEF/OTH | 10 |
| PRUDENTIAL FINL INC | COM | 744320102 | 2113 | 27006 | SH | | DEFINED | 15 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 80 | 2000 | SH | | DEFINED | 10 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 31653 | 787594 | SH | | DEFINED | 15 |
| PUBLIC STORAGE | COM | 74460D109 | 34 | 379 | SH | | DEFINED | 10 |
| PUBLIC STORAGE | COM | 74460D109 | 1072 | 12094 | SH | | DEFINED | 15 |
| PULTE HOMES INC | COM | 745867101 | 1947 | 133784 | SH | | DEFINED | 15 |
| PULTE HOMES INC | COM | 745867101 | 116 | 8000 | SH | | DEFINED | 9 |
| PUTNAM MASTER INTER INCOME T | SH BEN INT | 746909100 | 1543 | 250000 | SH | | DEFINED | 15 |
| QLOGIC CORP | COM | 747277101 | 178 | 11592 | SH | | DEFINED | 15 |
| QUALCOMM INC | COM | 747525103 | 611 | 14912 | SH | | DEFINED | 10 |
| QUALCOMM INC | COM | 747525103 | 207 | 5050 | SH | | DEF/OTH | 10 |
| QUALCOMM INC | COM | 747525103 | 6206 | 151376 | SH | | DEFINED | 15 |
| QUANTA SVCS INC | COM | 74762E102 | 334 | 14414 | SH | | DEFINED | 15 |
| QUANTA SVCS INC | COM | 74762E102 | 2410 | 104000 | SH | | DEFINED | 9 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 2351 | 51935 | SH | | DEFINED | 10 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 85 | 1875 | SH | | DEF/OTH | 10 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 830 | 18339 | SH | | DEFINED | 15 |
| QUESTAR CORP | COM | 748356102 | 723 | 12785 | SH | | DEFINED | 10 |
| QUESTAR CORP | COM | 748356102 | 219 | 3875 | SH | | DEF/OTH | 10 |
| QUESTAR CORP | COM | 748356102 | 793 | 14021 | SH | | DEFINED | 15 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 23 | 5135 | SH | | DEFINED | 10 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 601 | 132676 | SH | | DEFINED | 15 |
| RTI INTL METALS INC | COM | 74973W107 | 13687 | 302737 | SH | | DEFINED | 15 |

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|------------------------------|-----------------|-----------|--------|---------|----|---------|----|
| RADIAN GROUP INC | COM | 750236101 | 92 | 13956 | SH | DEFINED | 15 |
| RADIOSHACK CORP | COM | 750438103 | 184 | 11313 | SH | DEFINED | 15 |
| RANDGOLD RES LTD | ADR | 752344309 | 9332 | 201382 | SH | DEFINED | 15 |
| RANGE RES CORP | COM | 75281A109 | 485 | 7641 | SH | DEFINED | 15 |
| RAYTHEON CO | COM NEW | 755111507 | 1613 | 24964 | SH | DEFINED | 10 |
| RAYTHEON CO | COM NEW | 755111507 | 88 | 1368 | SH | DEF/OTH | 10 |
| RAYTHEON CO | COM NEW | 755111507 | 2082 | 32217 | SH | DEFINED | 15 |
| RED HAT INC | DBCV 0.500% 1/1 | 756577AB8 | 7890 | 8000000 | SH | DEFINED | 9 |
| REDIFF COM INDIA LTD | SPONSORED ADR | 757479100 | 125 | 15658 | SH | DEFINED | 15 |
| REED ELSEVIER N V | SPONS ADR NEW | 758204200 | 859 | 22500 | SH | DEFINED | 15 |
| REED ELSEVIER P L C | SPONS ADR NEW | 758205207 | 1722 | 33761 | SH | DEFINED | 15 |
| REGAL ENTMT GROUP | CL A | 758766109 | 465 | 24100 | SH | DEFINED | 15 |
| REGENCY CTRS CORP | COM | 758849103 | 21 | 324 | SH | DEFINED | 10 |
| REGENCY CTRS CORP | COM | 758849103 | 200 | 3088 | SH | DEFINED | 15 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 338 | 17129 | SH | DEFINED | 10 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 20580 | 1042012 | SH | DEFINED | 15 |
| REINSURANCE GROUP AMER INC | COM | 759351109 | 1203 | 22094 | SH | DEFINED | 15 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 458 | 7656 | SH | DEFINED | 15 |
| RENAISSANCE ACQUISITION CORP | COM | 75966C305 | 5521 | 982400 | SH | DEFINED | 15 |
| RENOVIS INC | COM | 759885106 | 72 | 30500 | SH | DEFINED | 15 |
| RENT A CTR INC NEW | COM | 76009N100 | 923 | 50286 | SH | DEFINED | 15 |
| RENTECH INC | COM | 760112102 | 4272 | 4799667 | SH | DEFINED | 15 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 315 | 9155 | SH | DEFINED | 15 |
| REPUBLIC SVCS INC | COM | 760759100 | 15 | 525 | SH | DEFINED | 10 |
| REPUBLIC SVCS INC | COM | 760759100 | 4248 | 145289 | SH | DEFINED | 15 |
| RESMED INC | COM | 761152107 | 1227 | 29088 | SH | DEFINED | 15 |
| RETAIL VENTURES INC | COM | 76128Y102 | 558 | 115000 | SH | DEFINED | 15 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 24 | 400 | SH | DEFINED | 10 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 24746 | 419219 | SH | DEFINED | 15 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 228 | 3858 | SH | DEFINED | 7 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 222 | 3760 | SH | DEFINED | 9 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 243 | 591 | SH | DEFINED | 10 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 41 | 100 | SH | DEF/OTH | 10 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 155385 | 377295 | SH | DEFINED | 15 |
| ROBERT HALF INTL INC | COM | 770323103 | 277 | 10776 | SH | DEFINED | 15 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 79 | 1370 | SH | DEFINED | 10 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 592 | 10302 | SH | DEFINED | 15 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1628 | 28357 | SH | DEFINED | 7 |
| ROCKWELL COLLINS INC | COM | 774341101 | 23 | 400 | SH | DEFINED | 10 |
| ROCKWELL COLLINS INC | COM | 774341101 | 2802 | 49029 | SH | DEFINED | 15 |
| ROHM & HAAS CO | COM | 775371107 | 1156 | 21371 | SH | DEFINED | 10 |
| ROHM & HAAS CO | COM | 775371107 | 95 | 1764 | SH | DEF/OTH | 10 |
| ROHM & HAAS CO | COM | 775371107 | 585 | 10818 | SH | DEFINED | 15 |
| ROPER INDS INC NEW | COM | 776696106 | 402 | 6760 | SH | DEFINED | 10 |
| ROPER INDS INC NEW | COM | 776696106 | 75 | 1270 | SH | DEFINED | 7 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 6438 | 89412 | SH | DEFINED | 15 |
| ROWAN COS INC | COM | 779382100 | 1388 | 33710 | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 160 | 2381 | SH | DEF/OTH | 10 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 93 | 1379 | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 288 | 4170 | SH | DEFINED | 10 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 57 | 825 | SH | DEF/OTH | 10 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 49727 | 720884 | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 38 | 549 | SH | DEFINED | 9 |
| RUDOLPH TECHNOLOGIES INC | COM | 781270103 | 342 | 35049 | SH | DEFINED | 15 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 663 | 23429 | SH | DEFINED | 15 |
| RYDER SYS INC | COM | 783549108 | 221 | 3629 | SH | DEFINED | 15 |
| RYLAND GROUP INC | COM | 783764103 | 694 | 21110 | SH | DEFINED | 15 |
| RYLAND GROUP INC | COM | 783764103 | 132 | 4000 | SH | DEFINED | 9 |
| SBA COMMUNICATIONS CORP | NOTE 0.375%12/0 | 78388JAJ5 | 5313 | 5000000 | SH | DEFINED | 9 |
| SEI INVESTMENTS CO | COM | 784117103 | 1811 | 73341 | SH | DEFINED | 10 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 6586 | 304772 | SH | DEFINED | 15 |
| SK TELECOM LTD | SPONSORED ADR | 78440P108 | 0 | 1 | SH | DEFINED | 7 |

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| SL GREEN RLTY CORP | COM | 78440X101 | 5692 | 69862 | SH | DEFINED | 15 |
| SLM CORP | COM | 78442P106 | 6 | 400 | SH | DEFINED | 10 |
| SLM CORP | COM | 78442P106 | 5 | 300 | SH | DEF/OTH | 10 |
| SLM CORP | COM | 78442P106 | 910 | 59275 | SH | DEFINED | 15 |
| SPDR TR | UNIT SER 1 | 78462F103 | 25755 | 195160 | SH | DEFINED | 10 |
| SPDR TR | UNIT SER 1 | 78462F103 | 4135 | 31330 | SH | DEF/OTH | 10 |
| SPDR TR | UNIT SER 1 | 78462F103 | 332038 | 2516008 | SH | DEFINED | 15 |
| SPDR TR | UNIT SER 1 | 78462F103 | 17598 | 133350 | SH | DEFINED | 9 |
| SPDR INDEX SHS FDS | MSCI ACWI EXUS | 78463X848 | 1652 | 43850 | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS | MSCI ACWI EXUS | 78463X848 | 68 | 1800 | SH | DEF/OTH | 10 |
| SPDR INDEX SHS FDS | DJWS INTL REAL | 78463X863 | 292 | 5534 | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS | DJWS INTL REAL | 78463X863 | 11 | 200 | SH | DEF/OTH | 10 |
| SPDR INDEX SHS FDS | S&P INTL SMLCP | 78463X871 | 321 | 10010 | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS | S&P INTL SMLCP | 78463X871 | 18 | 570 | SH | DEF/OTH | 10 |
| SP ACQUISITION HOLDINGS INC | COM | 78470A104 | 12807 | 1398100 | SH | DEFINED | 15 |
| SAFECO CORP | COM | 786429100 | 384 | 8752 | SH | DEFINED | 10 |
| SAFECO CORP | COM | 786429100 | 7917 | 180424 | SH | DEFINED | 15 |
| SAFEMART INC | COM NEW | 786514208 | 92 | 3150 | SH | DEFINED | 10 |
| SAFEMART INC | COM NEW | 786514208 | 2472 | 84236 | SH | DEFINED | 15 |
| ST JUDE MED INC | COM | 790849103 | 47 | 1077 | SH | DEFINED | 10 |
| ST JUDE MED INC | COM | 790849103 | 1730 | 40057 | SH | DEFINED | 15 |
| ST JUDE MED INC | COM | 790849103 | 115 | 2668 | SH | DEFINED | 7 |
| ST JUDE MED INC | DBCV 1.220%12/1 | 790849AD5 | 5069 | 5000000 | SH | DEFINED | 9 |
| ST MARY LD & EXPL CO | COM | 792228108 | 1284 | 33345 | SH | DEFINED | 15 |
| SANDISK CORP | COM | 80004C101 | 11 | 491 | SH | DEFINED | 10 |
| SANDISK CORP | COM | 80004C101 | 1973 | 87433 | SH | DEFINED | 15 |
| SANDISK CORP | NOTE 1.000% 5/1 | 80004CAC5 | 3675 | 5000000 | SH | DEFINED | 9 |
| SANDRIDGE ENERGY INC | COM | 80007P307 | 236 | 6031 | SH | DEFINED | 15 |
| SANTA MONICA MEDIA CORP | COM | 802501106 | 5492 | 721700 | SH | DEFINED | 15 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 435 | 8783 | SH | DEFINED | 15 |
| SAPPHIRE INDUSTRIALS CORP | COM | 80306T109 | 33232 | 3627907 | SH | DEFINED | 15 |
| SARA LEE CORP | COM | 803111103 | 99 | 7078 | SH | DEFINED | 10 |
| SARA LEE CORP | COM | 803111103 | 1 | 54 | SH | DEF/OTH | 10 |
| SARA LEE CORP | COM | 803111103 | 859 | 61455 | SH | DEFINED | 15 |
| SASOL LTD | SPONSORED ADR | 803866300 | 2420 | 50000 | SH | DEFINED | 15 |
| SATYAM COMPUTER SERVICES LTD | ADR | 804098101 | 8847 | 391651 | SH | DEFINED | 15 |
| SCHEIN HENRY INC | COM | 806407102 | 725 | 12639 | SH | DEFINED | 10 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1294 | 89765 | SH | DEFINED | 10 |
| SCHERING PLOUGH CORP | COM | 806605101 | 229 | 15861 | SH | DEF/OTH | 10 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2331 | 161797 | SH | DEFINED | 15 |
| SCHERING PLOUGH CORP | COM | 806605101 | 422 | 29255 | SH | DEFINED | 7 |
| SCHLUMBERGER LTD | COM | 806857108 | 8112 | 93247 | SH | DEFINED | 10 |
| SCHLUMBERGER LTD | COM | 806857108 | 810 | 9316 | SH | DEF/OTH | 10 |
| SCHLUMBERGER LTD | COM | 806857108 | 627 | 7212 | SH | DEFINED | 7 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 172 | 9126 | SH | DEFINED | 10 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 284 | 15075 | SH | DEF/OTH | 10 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 14906 | 791629 | SH | DEFINED | 15 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1237 | 65680 | SH | DEFINED | 7 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 779 | 36900 | SH | DEFINED | 15 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 28 | 675 | SH | DEFINED | 10 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 9 | 225 | SH | DEF/OTH | 10 |
| SCRIPPS E W CO OHIO | CL A | 811054204 | 325 | 7726 | SH | DEFINED | 15 |
| SEALED AIR CORP NEW | COM | 81211K100 | 14 | 548 | SH | DEF/OTH | 10 |
| SEALED AIR CORP NEW | COM | 81211K100 | 352 | 13945 | SH | DEFINED | 15 |
| SEARS HLDGS CORP | COM | 812350106 | 4304 | 42159 | SH | DEFINED | 15 |
| SEARS HLDGS CORP | COM | 812350106 | 295 | 2894 | SH | DEFINED | 7 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 71 | 960 | SH | DEFINED | 10 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 364 | 4920 | SH | DEF/OTH | 10 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 55545 | 750000 | SH | DEFINED | 15 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 6199 | 83700 | SH | DEFINED | 7 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 29624 | 400000 | SH | PUT | DEFINED 7 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 50098 | 2014400 | SH | DEFINED | 15 |

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| | | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 11204 | 450500 | SH | | DEFINED | 7 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 7461 | 300000 | SH | CALL | DEFINED | 7 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 32331 | 1300000 | SH | PUT | DEFINED | 7 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 70 | 2800 | SH | | DEFINED | 9 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 18700 | 500000 | SH | | DEFINED | 15 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 2690 | 120111 | SH | | DEFINED | 10 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 251 | 11200 | SH | | DEF/OTH | 10 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 33 | 875 | SH | | DEF/OTH | 10 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 13279 | 350000 | SH | | DEFINED | 15 |
| SEMPRA ENERGY | COM | 816851109 | 77 | 1439 | SH | | DEFINED | 10 |
| SEMPRA ENERGY | COM | 816851109 | 756 | 14184 | SH | | DEFINED | 15 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 5 | 225 | SH | | DEFINED | 10 |
| SENIOR HSG PPTYS TR | SH BEN INT | 81721M109 | 3081 | 130000 | SH | | DEFINED | 15 |
| SENOYX INC | COM | 81724Q107 | 118 | 19939 | SH | | DEFINED | 10 |
| SHAW GROUP INC | COM | 820280105 | 2241 | 47532 | SH | | DEFINED | 15 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 200 | 3925 | SH | | DEFINED | 10 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 128 | 2500 | SH | | DEF/OTH | 10 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 632 | 12390 | SH | | DEFINED | 15 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 51 | 1000 | SH | | DEFINED | 7 |
| SIGMA ALDRICH CORP | COM | 826552101 | 342 | 5736 | SH | | DEFINED | 10 |
| SIGMA ALDRICH CORP | COM | 826552101 | 666 | 11166 | SH | | DEFINED | 15 |
| SIFY TECHNOLOGIES LIMITED | SPONSORED ADR | 82655M107 | 128 | 28722 | SH | | DEFINED | 15 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 6071 | 722732 | SH | | DEFINED | 15 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 121 | 1300 | SH | | DEFINED | 10 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 14 | 155 | SH | | DEF/OTH | 10 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 6262 | 67401 | SH | | DEFINED | 15 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 115 | 1241 | SH | | DEFINED | 7 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 151 | 17000 | SH | | DEFINED | 15 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 9 | 3100 | SH | | DEFINED | 10 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 114 | 40000 | SH | | DEFINED | 15 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 0 | 100 | SH | | DEFINED | 7 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 285 | 56760 | SH | | DEFINED | 15 |
| SMITH INTL INC | COM | 832110100 | 19 | 300 | SH | | DEFINED | 10 |
| SMITH INTL INC | COM | 832110100 | 3357 | 52268 | SH | | DEFINED | 15 |
| SMITHFIELD FOODS INC | COM | 832248108 | 344 | 13358 | SH | | DEFINED | 10 |
| SMITHFIELD FOODS INC | COM | 832248108 | 4367 | 169530 | SH | | DEFINED | 15 |
| SNAP ON INC | COM | 833034101 | 253 | 4978 | SH | | DEFINED | 15 |
| SOHU COM INC | COM | 83408W103 | 1673 | 37060 | SH | | DEFINED | 15 |
| SONY CORP | ADR NEW | 835699307 | 226 | 5633 | SH | | DEFINED | 15 |
| SOTHEBYS | COM | 835898107 | 289 | 10000 | SH | | DEFINED | 15 |
| SOUTHERN CO | COM | 842587107 | 761 | 21373 | SH | | DEFINED | 10 |
| SOUTHERN CO | COM | 842587107 | 564 | 15846 | SH | | DEF/OTH | 10 |
| SOUTHERN CO | COM | 842587107 | 1478 | 41502 | SH | | DEFINED | 15 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 2678 | 25795 | SH | | DEFINED | 15 |
| SOUTHERN UN CO NEW | COM | 844030106 | 329 | 14144 | SH | | DEFINED | 10 |
| SOUTHERN UN CO NEW | COM | 844030106 | 1247 | 53600 | SH | | DEFINED | 15 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 9 | 750 | SH | | DEF/OTH | 10 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 689 | 55526 | SH | | DEFINED | 15 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 360 | 10675 | SH | | DEFINED | 15 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 0 | 11 | SH | | DEFINED | 7 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 14 | 1450 | SH | | DEFINED | 10 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 246 | 26380 | SH | | DEFINED | 15 |
| SPECTRA ENERGY CORP | COM | 847560109 | 240 | 10543 | SH | | DEFINED | 10 |
| SPECTRA ENERGY CORP | COM | 847560109 | 91 | 4008 | SH | | DEF/OTH | 10 |
| SPECTRA ENERGY CORP | COM | 847560109 | 3264 | 143455 | SH | | DEFINED | 15 |
| SPORTS PPTYS ACQUISITION COR | COM | 84920F107 | 6735 | 740950 | SH | | DEFINED | 15 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 8 | 1165 | SH | | DEFINED | 10 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 21 | 3203 | SH | | DEF/OTH | 10 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 3719 | 555921 | SH | | DEFINED | 15 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 17 | 2608 | SH | | DEFINED | 7 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 294 | 43900 | SH | PUT | DEFINED | 7 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 169 | 34749 | SH | | DEFINED | 15 |

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|------------------------------|---------------|-----------|--------|---------|----|---------|----|
| STANLEY WKS | COM | 854616109 | 154 | 3225 | SH | DEFINED | 10 |
| STANLEY WKS | COM | 854616109 | 63 | 1325 | SH | DEF/OTH | 10 |
| STANLEY WKS | COM | 854616109 | 509 | 10684 | SH | DEFINED | 15 |
| STANLEY WKS | COM | 854616109 | 6 | 125 | SH | DEF/OTH | 9 |
| STAPLES INC | COM | 855030102 | 911 | 41220 | SH | DEFINED | 10 |
| STAPLES INC | COM | 855030102 | 373 | 16854 | SH | DEF/OTH | 10 |
| STAPLES INC | COM | 855030102 | 1337 | 60489 | SH | DEFINED | 15 |
| STAPLES INC | COM | 855030102 | 0 | 16 | SH | DEFINED | 7 |
| STARBUCKS CORP | COM | 855244109 | 3 | 161 | SH | DEFINED | 10 |
| STARBUCKS CORP | COM | 855244109 | 3100 | 177145 | SH | DEFINED | 15 |
| STARBUCKS CORP | COM | 855244109 | 2017 | 115281 | SH | DEFINED | 7 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 1123 | 21699 | SH | DEFINED | 10 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 15 | 289 | SH | DEF/OTH | 10 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 1100 | 21247 | SH | DEFINED | 15 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 6872 | 132798 | SH | DEFINED | 7 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 2186 | 42242 | SH | DEFINED | 9 |
| STATE STR CORP | COM | 857477103 | 7111 | 90011 | SH | DEFINED | 10 |
| STATE STR CORP | COM | 857477103 | 201 | 2544 | SH | DEF/OTH | 10 |
| STATE STR CORP | COM | 857477103 | 35 | 449 | SH | DEFINED | 15 |
| STATE STR CORP | COM | 857477103 | 1224 | 15495 | SH | DEFINED | 9 |
| STERICYCLE INC | COM | 858912108 | 1747 | 33922 | SH | DEFINED | 10 |
| STERICYCLE INC | COM | 858912108 | 1595 | 30966 | SH | DEFINED | 15 |
| STERLITE INDS INDIA LTD | ADS | 859737207 | 9307 | 522295 | SH | DEFINED | 15 |
| STONELEIGH PARTNERS ACQUS CO | COM | 861923100 | 6478 | 858000 | SH | DEFINED | 15 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 588 | 6506 | SH | DEFINED | 10 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 104 | 1150 | SH | DEF/OTH | 10 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 32266 | 356883 | SH | DEFINED | 7 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 4713 | 52125 | SH | DEFINED | 9 |
| STRYKER CORP | COM | 863667101 | 2818 | 43318 | SH | DEFINED | 10 |
| STRYKER CORP | COM | 863667101 | 178 | 2735 | SH | DEF/OTH | 10 |
| STRYKER CORP | COM | 863667101 | 1339 | 20579 | SH | DEFINED | 15 |
| STRYKER CORP | COM | 863667101 | 2005 | 30816 | SH | DEFINED | 7 |
| SUN LIFE FINL INC | COM | 866796105 | 37 | 800 | SH | DEFINED | 10 |
| SUN LIFE FINL INC | COM | 866796105 | 346 | 7425 | SH | DEF/OTH | 10 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 16 | 1050 | SH | DEFINED | 10 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 8 | 537 | SH | DEF/OTH | 10 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 1761 | 113376 | SH | DEFINED | 15 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 8 | 540 | SH | DEFINED | 7 |
| SUNOCO INC | COM | 86764P109 | 116 | 2210 | SH | DEFINED | 10 |
| SUNOCO INC | COM | 86764P109 | 1329 | 25331 | SH | DEFINED | 15 |
| SUNOCO INC | COM | 86764P109 | 1856 | 35379 | SH | DEFINED | 7 |
| SUNPOWER CORP | COM CL A | 867652109 | 38043 | 510573 | SH | DEFINED | 15 |
| SUNPOWER CORP | COM CL A | 867652109 | 436 | 5852 | SH | DEFINED | 7 |
| SUNPOWER CORP | COM CL A | 867652109 | 174 | 2340 | SH | DEFINED | 9 |
| SUNTRUST BKS INC | COM | 867914103 | 574 | 10408 | SH | DEFINED | 10 |
| SUNTRUST BKS INC | COM | 867914103 | 139 | 2515 | SH | DEF/OTH | 10 |
| SUNTRUST BKS INC | COM | 867914103 | 10 | 190 | SH | DEFINED | 15 |
| SUNTRUST BKS INC | COM | 867914103 | 1025 | 18597 | SH | DEFINED | 7 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 14123 | 348200 | SH | DEFINED | 15 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 794 | 19580 | SH | DEFINED | 7 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 114 | 2800 | SH | DEFINED | 9 |
| SUPERIOR ENERGY SVCS INC | COM | 868157108 | 771 | 19471 | SH | DEFINED | 15 |
| SUPERVALU INC | COM | 868536103 | 15 | 488 | SH | DEFINED | 10 |
| SUPERVALU INC | COM | 868536103 | 547 | 18253 | SH | DEFINED | 15 |
| SYBASE INC | COM | 871130100 | 658 | 25000 | SH | DEFINED | 15 |
| SYMANTEC CORP | COM | 871503108 | 226 | 13613 | SH | DEFINED | 10 |
| SYMANTEC CORP | COM | 871503108 | 94 | 5650 | SH | DEF/OTH | 10 |
| SYMANTEC CORP | COM | 871503108 | 2592 | 155934 | SH | DEFINED | 15 |
| SYMANTEC CORP | COM | 871503108 | 122768 | 7386769 | SH | DEFINED | 7 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 4680 | 79987 | SH | DEFINED | 15 |
| SYNOVUS FINL CORP | COM | 87161C105 | 1 | 100 | SH | DEFINED | 10 |
| SYNOVUS FINL CORP | COM | 87161C105 | 2212 | 200000 | SH | DEFINED | 15 |

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|------------------------------|-----------------|-----------|-------|---------|----|--------------|----|
| SYSKO CORP | COM | 871829107 | 1046 | 36041 | SH | DEFINED | 10 |
| SYSKO CORP | COM | 871829107 | 358 | 12350 | SH | DEF/OTH | 10 |
| SYSKO CORP | COM | 871829107 | 6529 | 224984 | SH | DEFINED | 15 |
| SYSKO CORP | COM | 871829107 | 904 | 31150 | SH | DEFINED | 7 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 274 | 16616 | SH | DEFINED | 15 |
| TECO ENERGY INC | COM | 872375100 | 91 | 5721 | SH | DEFINED | 10 |
| TECO ENERGY INC | COM | 872375100 | 26 | 1600 | SH | DEF/OTH | 10 |
| TECO ENERGY INC | COM | 872375100 | 183 | 11445 | SH | DEFINED | 15 |
| THQ INC | COM NEW | 872443403 | 246 | 11300 | SH | DEFINED | 7 |
| TJX COS INC NEW | COM | 872540109 | 391 | 11810 | SH | DEFINED | 10 |
| TJX COS INC NEW | COM | 872540109 | 87 | 2625 | SH | DEF/OTH | 10 |
| TJX COS INC NEW | COM | 872540109 | 3258 | 98529 | SH | DEFINED | 15 |
| T-3 ENERGY SRVCS INC | COM | 87306E107 | 502 | 11796 | SH | DEFINED | 15 |
| TAILWIND FINL INC | COM | 874023104 | 4635 | 602000 | SH | DEFINED | 15 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 61979 | 6034915 | SH | DEFINED | 15 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 142 | 13800 | SH | DEFINED | 7 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 1191 | 116000 | SH | DEFINED | 9 |
| TAM SA | SP ADR REP PFD | 87484D103 | 1336 | 69632 | SH | DEFINED | 15 |
| TARGET CORP | COM | 87612E106 | 2044 | 40335 | SH | DEFINED | 10 |
| TARGET CORP | COM | 87612E106 | 390 | 7700 | SH | DEF/OTH | 10 |
| TARGET CORP | COM | 87612E106 | 3580 | 70647 | SH | DEFINED | 15 |
| TARGET CORP | COM | 87612E106 | 3 | 60 | SH | DEFINED | 7 |
| TATA COMMUNICATIONS LTD | SPONS ADR | 876564105 | 3442 | 138683 | SH | DEFINED | 15 |
| TATA COMMUNICATIONS LTD | SPONS ADR | 876564105 | 6 | 225 | SH | DEFINED | 9 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 9664 | 618697 | SH | DEFINED | 15 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 83 | 5300 | SH | DEFINED | 7 |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 2359 | 88872 | SH | DEFINED | 15 |
| TELECOM ARGENTINA S A | SPON ADR REP B | 879273209 | 418 | 19730 | SH | DEFINED | 15 |
| TELECOM ITALIA S P A NEW | SPON ADR ORD | 87927Y102 | 850 | 40700 | SH | DEFINED | 15 |
| TELECOMUNICACOES DE SAO PAUL | SPON ADR PFD | 87929A102 | 222 | 8877 | SH | DEFINED | 15 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 17 | 200 | SH | DEFINED | 10 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 2535 | 29300 | SH | DEFINED | 15 |
| TELEFONOS DE MEXICO S A B | SPON ADR ORD L | 879403780 | 56 | 1493 | SH | DEFINED | 10 |
| TELEFONOS DE MEXICO S A B | SPON ADR ORD L | 879403780 | 1642 | 43664 | SH | DEFINED | 15 |
| TELLABS INC | COM | 879664100 | 576 | 105706 | SH | DEFINED | 15 |
| TEMPLE INLAND INC | COM | 879868107 | 6 | 433 | SH | DEFINED | 10 |
| TEMPLE INLAND INC | COM | 879868107 | 292 | 22955 | SH | DEFINED | 15 |
| TEMPLE INLAND INC | COM | 879868107 | 1056 | 83000 | SH | DEFINED | 7 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 1334 | 26770 | SH | DEFINED | 15 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 232 | 40936 | SH | DEFINED | 15 |
| TERADATA CORP DEL | COM | 88076W103 | 354 | 16062 | SH | DEFINED | 10 |
| TERADATA CORP DEL | COM | 88076W103 | 31 | 1393 | SH | DEF/OTH | 10 |
| TERADATA CORP DEL | COM | 88076W103 | 342 | 15497 | SH | DEFINED | 15 |
| TERADYNE INC | COM | 880770102 | 249 | 20056 | SH | DEFINED | 15 |
| TEREX CORP NEW | COM | 880779103 | 2 | 34 | SH | DEFINED | 10 |
| TEREX CORP NEW | COM | 880779103 | 16390 | 262247 | SH | DEFINED | 15 |
| TERNIUM SA | SPON ADR | 880890108 | 461 | 12862 | SH | DEFINED | 15 |
| TERRA INDS INC | COM | 880915103 | 673 | 18930 | SH | DEFINED | 15 |
| TESORO CORP | COM | 881609101 | 653 | 21776 | SH | DEFINED | 15 |
| TESORO CORP | COM | 881609101 | 2019 | 67310 | SH | DEFINED | 7 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 751 | 16251 | SH | DEFINED | 10 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 90 | 1950 | SH | DEF/OTH | 10 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 7980 | 172772 | SH | DEFINED | 15 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 153 | 3306 | SH | DEFINED | 7 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 8971 | 194230 | SH | DEFINED | 9 |
| TEVA PHARMACEUTICAL FIN II L | DBCV 0.250% 2/0 | 88164RAB3 | 20381 | 1500000 | SH | DEFINED | 9 |
| TEXAS INSTRS INC | COM | 882508104 | 5289 | 187076 | SH | DEFINED | 10 |
| TEXAS INSTRS INC | COM | 882508104 | 508 | 17955 | SH | DEF/OTH | 10 |
| TEXAS INSTRS INC | COM | 882508104 | 4203 | 148668 | SH | DEFINED | 15 |
| TEXAS INSTRS INC | COM | 882508104 | 3538 | 125135 | SH | DEFINED | 7 |
| TEXAS INSTRS INC | COM | 882508104 | 6202 | 219370 | SH | CALL DEFINED | 7 |
| TEXTRON INC | COM | 883203101 | 745 | 13435 | SH | DEFINED | 10 |

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|------------------------------|-----------------|-----------|--------|----------|----|---------|-----------|
| TEXTRON INC | COM | 883203101 | 116 | 2100 | SH | DEF/OTH | 10 |
| TEXTRON INC | COM | 883203101 | 965 | 17410 | SH | DEFINED | 15 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 5642 | 99269 | SH | DEFINED | 10 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 364 | 6406 | SH | DEF/OTH | 10 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 2053 | 36122 | SH | DEFINED | 15 |
| THOMAS & BETTS CORP | COM | 884315102 | 321 | 8830 | SH | DEFINED | 10 |
| THOMAS & BETTS CORP | COM | 884315102 | 4 | 100 | SH | DEF/OTH | 10 |
| THOMAS & BETTS CORP | COM | 884315102 | 275 | 7573 | SH | DEFINED | 15 |
| THORNBURG MTG INC | COM | 885218107 | 127 | 104924 | SH | DEFINED | 15 |
| THORNBURG MTG INC | COM | 885218107 | 48 | 40000 | SH | DEFINED | 9 |
| 3M CO | COM | 88579Y101 | 7121 | 89965 | SH | DEFINED | 10 |
| 3M CO | COM | 88579Y101 | 1178 | 14879 | SH | DEF/OTH | 10 |
| 3M CO | COM | 88579Y101 | 5588 | 70606 | SH | DEFINED | 15 |
| 3M CO | COM | 88579Y101 | 3752 | 47402 | SH | DEFINED | 7 |
| 3M CO | COM | 88579Y101 | 6935 | 87616 | SH | CALL | DEFINED 7 |
| TIDEWATER INC | COM | 886423102 | 555 | 10076 | SH | DEFINED | 10 |
| TIDEWATER INC | COM | 886423102 | 79 | 1436 | SH | DEF/OTH | 10 |
| TIDEWATER INC | COM | 886423102 | 844 | 15322 | SH | DEFINED | 15 |
| TIFFANY & CO NEW | COM | 886547108 | 323 | 7726 | SH | DEFINED | 10 |
| TIFFANY & CO NEW | COM | 886547108 | 21 | 500 | SH | DEF/OTH | 10 |
| TIFFANY & CO NEW | COM | 886547108 | 739 | 17669 | SH | DEFINED | 15 |
| TIFFANY & CO NEW | COM | 886547108 | 80 | 1916 | SH | DEFINED | 7 |
| TIM HORTONS INC | COM | 88706M103 | 161 | 4733 | SH | DEFINED | 10 |
| TIM HORTONS INC | COM | 88706M103 | 267 | 7855 | SH | DEFINED | 15 |
| TIME WARNER INC | COM | 887317105 | 347 | 24765 | SH | DEFINED | 10 |
| TIME WARNER INC | COM | 887317105 | 16 | 1175 | SH | DEF/OTH | 10 |
| TIME WARNER INC | COM | 887317105 | 9517 | 678834 | SH | DEFINED | 15 |
| TIME WARNER INC | COM | 887317105 | 19 | 1355 | SH | DEFINED | 7 |
| TIME WARNER CABLE INC | CL A | 88732J108 | 1031 | 41285 | SH | DEFINED | 15 |
| TIMKEN CO | COM | 887389104 | 3 | 100 | SH | DEF/OTH | 10 |
| TIMKEN CO | COM | 887389104 | 933 | 31400 | SH | DEFINED | 15 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 4183 | 277963 | SH | DEFINED | 15 |
| TOLL BROTHERS INC | COM | 889478103 | 2036 | 86733 | SH | DEFINED | 15 |
| TOLL BROTHERS INC | COM | 889478103 | 505 | 21528 | SH | DEFINED | 7 |
| TOLL BROTHERS INC | COM | 889478103 | 117 | 5000 | SH | DEFINED | 9 |
| TORCHMARK CORP | COM | 891027104 | 12 | 200 | SH | DEFINED | 10 |
| TORCHMARK CORP | COM | 891027104 | 332 | 5530 | SH | DEFINED | 15 |
| TORO CO | COM | 891092108 | 1275 | 30800 | SH | DEFINED | 15 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 25 | 407 | SH | DEFINED | 10 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 11302 | 184215 | SH | DEF/OTH | 10 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 5 | 70 | SH | DEFINED | 10 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 657 | 8880 | SH | DEFINED | 15 |
| TOTAL SYS SVCS INC | COM | 891906109 | 1 | 48 | SH | DEFINED | 10 |
| TOTAL SYS SVCS INC | COM | 891906109 | 2159 | 91241 | SH | DEFINED | 15 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 103 | 1020 | SH | DEFINED | 10 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 8 | 75 | SH | DEF/OTH | 10 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 4339 | 43005 | SH | DEFINED | 15 |
| TRANE INC | COM | 892893108 | 113267 | 2467680 | SH | DEFINED | 15 |
| TRANE INC | COM | 892893108 | 5090 | 110900 | SH | DEFINED | 7 |
| TRANS-INDIA ACQUISITION CORP | COM | 893237107 | 4780 | 639000 | SH | DEFINED | 15 |
| TRANS-INDIA ACQUISITION CORP | UNIT 02/08/2012 | 893237206 | 1704 | 220100 | SH | DEFINED | 15 |
| TRANS WORLD ENTMT CORP | COM | 89336Q100 | 6084 | 1618000 | SH | DEFINED | 15 |
| TRANSATLANTIC HLDGS INC | COM | 893521104 | 431 | 6500 | SH | DEFINED | 15 |
| TRANSFORMA ACQUISITION GROUP | COM | 89366E100 | 5454 | 703800 | SH | DEFINED | 15 |
| TRANSOCEAN SEDCO FOREX INC | NOTE 1.500%12/1 | 893830AV1 | 21925 | 20000000 | SH | DEFINED | 9 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 91 | 1903 | SH | DEFINED | 10 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 22 | 470 | SH | DEF/OTH | 10 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 25723 | 537569 | SH | DEFINED | 15 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1 | 23 | SH | DEFINED | 9 |
| TRIAN ACQUISITION I CORP | COM | 89582E108 | 4975 | 549716 | SH | DEFINED | 15 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 313 | 10943 | SH | DEFINED | 10 |
| TRINA SOLAR LIMITED | SPON ADR | 89628E104 | 594 | 19324 | SH | DEFINED | 15 |

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| TRINITY INDS INC | COM | 896522109 | 393 | 14750 | SH | DEFINED | 15 |
| TRIPLECROWN ACQUISITION CORP | COM | 89677G109 | 2783 | 305179 | SH | DEFINED | 15 |
| TRONOX INC | CL A | 897051108 | 136 | 34000 | SH | DEFINED | 9 |
| TYSON FOODS INC | CL A | 902494103 | 1327 | 83176 | SH | DEFINED | 15 |
| UGI CORP NEW | COM | 902681105 | 1742 | 69900 | SH | DEFINED | 15 |
| UST INC | COM | 902911106 | 16 | 300 | SH | DEFINED | 10 |
| UST INC | COM | 902911106 | 3043 | 55820 | SH | DEFINED | 15 |
| UST INC | COM | 902911106 | 540 | 9900 | SH | DEFINED | 9 |
| US BANCORP DEL | COM NEW | 902973304 | 2742 | 84724 | SH | DEFINED | 10 |
| US BANCORP DEL | COM NEW | 902973304 | 73 | 2256 | SH | DEF/OTH | 10 |
| US BANCORP DEL | COM NEW | 902973304 | 3410 | 105363 | SH | DEFINED | 15 |
| US BANCORP DEL | COM NEW | 902973304 | 419 | 12958 | SH | DEFINED | 7 |
| U S G CORP | COM NEW | 903293405 | 382 | 10370 | SH | DEFINED | 15 |
| USEC INC | COM | 90333E108 | 649 | 175346 | SH | DEFINED | 15 |
| USEC INC | COM | 90333E108 | 151 | 40900 | SH | DEFINED | 7 |
| US BIOENERGY CORP | COM | 90342V109 | 223 | 37731 | SH | DEFINED | 15 |
| UAP HLDG CORP | COM | 903441103 | 15 | 400 | SH | DEFINED | 10 |
| UAP HLDG CORP | COM | 903441103 | 7512 | 195937 | SH | DEFINED | 15 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT | 90458E107 | 13945 | 119555 | SH | DEFINED | 15 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 29 | 854 | SH | DEFINED | 10 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 98832 | 2930974 | SH | DEFINED | 15 |
| UNION PAC CORP | COM | 907818108 | 485 | 3869 | SH | DEFINED | 10 |
| UNION PAC CORP | COM | 907818108 | 1057 | 8430 | SH | DEF/OTH | 10 |
| UNION PAC CORP | COM | 907818108 | 13680 | 109108 | SH | DEFINED | 15 |
| UNION STREET ACQ CORP | COM | 908536105 | 5470 | 703100 | SH | DEFINED | 15 |
| UNISOURCE ENERGY CORP | COM | 909205106 | 8570 | 385000 | SH | DEFINED | 15 |
| UNISYS CORP | COM | 909214108 | 135 | 30496 | SH | DEFINED | 15 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 1294 | 382780 | SH | DEFINED | 15 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW | 910873405 | 16 | 4660 | SH | DEFINED | 9 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 311 | 4264 | SH | DEFINED | 10 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 780 | 10680 | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 1190 | 16299 | SH | DEFINED | 7 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 3 | 40 | SH | DEFINED | 9 |
| UNITED REFINING ENERGY CORP | COM | 911360105 | 13666 | 1506700 | SH | DEFINED | 15 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1 | 6 | SH | DEFINED | 10 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 4321 | 34061 | SH | DEFINED | 15 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 190 | 1500 | SH | DEFINED | 7 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 8474 | 123129 | SH | DEFINED | 10 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 693 | 10067 | SH | DEF/OTH | 10 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3810 | 55362 | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 206 | 2995 | SH | DEFINED | 7 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3542 | 51461 | SH | DEFINED | 9 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 58 | 850 | SH | DEF/OTH | 9 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 738 | 21476 | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 63 | 1822 | SH | DEF/OTH | 10 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 5241 | 152523 | SH | DEFINED | 15 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 206 | 6000 | SH | DEFINED | 7 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 810 | 23563 | SH | DEFINED | 9 |
| UNUM GROUP | COM | 91529Y106 | 1633 | 74172 | SH | DEFINED | 10 |
| UNUM GROUP | COM | 91529Y106 | 118 | 5364 | SH | DEF/OTH | 10 |
| UNUM GROUP | COM | 91529Y106 | 463 | 21018 | SH | DEFINED | 15 |
| V F CORP | COM | 918204108 | 174 | 2245 | SH | DEFINED | 10 |
| V F CORP | COM | 918204108 | 587 | 7569 | SH | DEFINED | 15 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 3051 | 62127 | SH | DEFINED | 10 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 161 | 3271 | SH | DEF/OTH | 10 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 5571 | 113430 | SH | DEFINED | 15 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 7649 | 155755 | SH | DEFINED | 7 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 4756 | 96853 | SH | DEFINED | 9 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 49 | 1000 | SH | DEF/OTH | 9 |
| VANTAGE ENERGY SERVICES INC | COM | 92209F102 | 14206 | 1906898 | SH | DEFINED | 15 |
| VARIAN MED SYS INC | COM | 92220P105 | 2375 | 50707 | SH | DEFINED | 10 |
| VARIAN MED SYS INC | COM | 92220P105 | 19 | 400 | SH | DEF/OTH | 10 |

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|------------------------------|-----------------|-----------|--------|----------|----|---------|-----------|
| VARIAN MED SYS INC | COM | 92220P105 | 508 | 10845 | SH | DEFINED | 15 |
| VANGUARD INDEX FDS | STK MRK ETF | 922908769 | 570 | 4352 | SH | DEFINED | 10 |
| VERASUN ENERGY CORP | COM | 92336G106 | 5589 | 760380 | SH | DEFINED | 15 |
| VERENIUM CORPORATION | COM | 92340P100 | 149 | 42272 | SH | DEFINED | 15 |
| VERISIGN INC | COM | 92343E102 | 726 | 21830 | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 5658 | 155214 | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 1670 | 45827 | SH | DEF/OTH | 10 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 36338 | 996938 | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 9196 | 252300 | SH | DEFINED | 7 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 2552 | 70000 | SH | CALL | DEFINED 7 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 3645 | 100000 | SH | PUT | DEFINED 7 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 29 | 804 | SH | DEFINED | 9 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 1300 | 54433 | SH | DEFINED | 15 |
| VIACOM INC NEW | CL A | 92553P102 | 335 | 8455 | SH | DEFINED | 7 |
| VIACOM INC NEW | CL B | 92553P201 | 44 | 1121 | SH | DEFINED | 10 |
| VIACOM INC NEW | CL B | 92553P201 | 19 | 475 | SH | DEF/OTH | 10 |
| VIACOM INC NEW | CL B | 92553P201 | 3264 | 82386 | SH | DEFINED | 15 |
| VICTORY ACQUISITION CORP | COM | 92644D100 | 7767 | 826300 | SH | DEFINED | 15 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 2109 | 71455 | SH | DEFINED | 10 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 284 | 9618 | SH | DEF/OTH | 10 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 119530 | 4050486 | SH | DEFINED | 15 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 892 | 10349 | SH | DEFINED | 15 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 78 | 907 | SH | DEFINED | 7 |
| VORNADO RLTY TR | DBCV 2.850% 4/0 | 929042AC3 | 38194 | 45000000 | SH | DEFINED | 15 |
| VULCAN MATLS CO | COM | 929160109 | 11 | 172 | SH | DEFINED | 10 |
| VULCAN MATLS CO | COM | 929160109 | 11 | 160 | SH | DEF/OTH | 10 |
| VULCAN MATLS CO | COM | 929160109 | 1575 | 23722 | SH | DEFINED | 15 |
| WACHOVIA CORP NEW | COM | 929903102 | 2656 | 98370 | SH | DEFINED | 10 |
| WACHOVIA CORP NEW | COM | 929903102 | 253 | 9379 | SH | DEF/OTH | 10 |
| WACHOVIA CORP NEW | COM | 929903102 | 3716 | 137637 | SH | DEFINED | 15 |
| WACHOVIA CORP NEW | COM | 929903102 | 1647 | 61012 | SH | DEFINED | 7 |
| WAL MART STORES INC | COM | 931142103 | 3524 | 66887 | SH | DEFINED | 10 |
| WAL MART STORES INC | COM | 931142103 | 387 | 7350 | SH | DEF/OTH | 10 |
| WAL MART STORES INC | COM | 931142103 | 228801 | 4343224 | SH | DEFINED | 15 |
| WAL MART STORES INC | COM | 931142103 | 19393 | 368124 | SH | DEFINED | 7 |
| WAL MART STORES INC | COM | 931142103 | 5268 | 100000 | SH | PUT | DEFINED 7 |
| WAL MART STORES INC | COM | 931142103 | 145 | 2750 | SH | DEFINED | 9 |
| WALGREEN CO | COM | 931422109 | 1053 | 27639 | SH | DEFINED | 10 |
| WALGREEN CO | COM | 931422109 | 279 | 7329 | SH | DEF/OTH | 10 |
| WALGREEN CO | COM | 931422109 | 4995 | 131148 | SH | DEFINED | 15 |
| WALGREEN CO | COM | 931422109 | 217 | 5700 | SH | DEFINED | 7 |
| WALGREEN CO | COM | 931422109 | 1332 | 34958 | SH | DEFINED | 9 |
| WARWICK VALLEY TEL CO | COM | 936750108 | 881 | 74562 | SH | DEFINED | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 10 | 1000 | SH | DEFINED | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 8 | 748 | SH | DEF/OTH | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 1883 | 182806 | SH | DEFINED | 15 |
| WASHINGTON MUT INC | COM | 939322103 | 14 | 1338 | SH | DEFINED | 7 |
| WASHINGTON POST CO | CL B | 939640108 | 331 | 501 | SH | DEFINED | 15 |
| WASHINGTON TR BANCORP | COM | 940610108 | 191 | 7705 | SH | DEFINED | 10 |
| WASHINGTON TR BANCORP | COM | 940610108 | 367 | 14804 | SH | DEF/OTH | 10 |
| WASTE CONNECTIONS INC | COM | 941053100 | 970 | 31546 | SH | DEFINED | 10 |
| WASTE CONNECTIONS INC | COM | 941053100 | 49 | 1597 | SH | DEFINED | 15 |
| WASTE MGMT INC DEL | COM | 94106L109 | 2720 | 81041 | SH | DEFINED | 10 |
| WASTE MGMT INC DEL | COM | 94106L109 | 41 | 1225 | SH | DEF/OTH | 10 |
| WASTE MGMT INC DEL | COM | 94106L109 | 8533 | 254275 | SH | DEFINED | 15 |
| WASTE MGMT INC DEL | COM | 94106L109 | 939 | 27989 | SH | DEFINED | 7 |
| WATERS CORP | COM | 941848103 | 14712 | 264126 | SH | DEFINED | 15 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 22 | 750 | SH | DEFINED | 10 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 2508 | 85548 | SH | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 7 | 250 | SH | DEFINED | 10 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 22463 | 801391 | SH | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 42 | 1510 | SH | DEFINED | 7 |

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| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 1949 | 42076 | SH | DEFINED | 15 |
| WELLPOINT INC | COM | 94973V107 | 514 | 11640 | SH | DEFINED | 10 |
| WELLPOINT INC | COM | 94973V107 | 96 | 2170 | SH | DEF/OTH | 10 |
| WELLPOINT INC | COM | 94973V107 | 8751 | 198291 | SH | DEFINED | 15 |
| WELLPOINT INC | COM | 94973V107 | 988 | 22386 | SH | DEFINED | 7 |
| WELLS FARGO & CO NEW | COM | 949746101 | 4153 | 142720 | SH | DEFINED | 10 |
| WELLS FARGO & CO NEW | COM | 949746101 | 625 | 21480 | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW | COM | 949746101 | 7806 | 268234 | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW | COM | 949746101 | 144 | 4938 | SH | DEFINED | 7 |
| WESTERN DIGITAL CORP | COM | 958102105 | 6642 | 245629 | SH | DEFINED | 10 |
| WESTERN DIGITAL CORP | COM | 958102105 | 191 | 7071 | SH | DEF/OTH | 10 |
| WESTERN UN CO | COM | 959802109 | 201 | 9450 | SH | DEFINED | 10 |
| WESTERN UN CO | COM | 959802109 | 95 | 4450 | SH | DEF/OTH | 10 |
| WESTERN UN CO | COM | 959802109 | 2569 | 120776 | SH | DEFINED | 15 |
| WESTERN UN CO | COM | 959802109 | 39 | 1850 | SH | DEFINED | 7 |
| WEYERHAEUSER CO | COM | 962166104 | 329 | 5057 | SH | DEFINED | 10 |
| WEYERHAEUSER CO | COM | 962166104 | 33 | 500 | SH | DEF/OTH | 10 |
| WEYERHAEUSER CO | COM | 962166104 | 3918 | 60243 | SH | DEFINED | 15 |
| WHIRLPOOL CORP | COM | 963320106 | 54 | 621 | SH | DEFINED | 10 |
| WHIRLPOOL CORP | COM | 963320106 | 1477 | 17022 | SH | DEFINED | 15 |
| WHOLE FOODS MKT INC | COM | 966837106 | 7 | 200 | SH | DEFINED | 10 |
| WHOLE FOODS MKT INC | COM | 966837106 | 3043 | 92287 | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL | COM | 969457100 | 145 | 4388 | SH | DEFINED | 10 |
| WILLIAMS COS INC DEL | COM | 969457100 | 113 | 3425 | SH | DEF/OTH | 10 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1433 | 43448 | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL | COM | 969457100 | 442 | 13400 | SH | DEFINED | 7 |
| WILLIAMS COS INC DEL | COM | 969457100 | 7007 | 212476 | SH | DEFINED | 9 |
| WIMM BILL DANN FOODS OJSC | SPONSORED ADR | 97263M109 | 1354 | 13210 | SH | DEFINED | 15 |
| WINDSTREAM CORP | COM | 97381W104 | 178 | 14882 | SH | DEFINED | 10 |
| WINDSTREAM CORP | COM | 97381W104 | 27 | 2231 | SH | DEF/OTH | 10 |
| WINDSTREAM CORP | COM | 97381W104 | 9060 | 758175 | SH | DEFINED | 15 |
| WIPRO LTD | SPON ADR 1 SH | 97651M109 | 9381 | 813599 | SH | DEFINED | 15 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 294 | 6676 | SH | DEFINED | 10 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 145 | 3300 | SH | DEF/OTH | 10 |
| WRIGLEY WM JR CO | COM | 982526105 | 310 | 4940 | SH | DEFINED | 10 |
| WRIGLEY WM JR CO | COM | 982526105 | 17 | 264 | SH | DEF/OTH | 10 |
| WRIGLEY WM JR CO | COM | 982526105 | 1174 | 18677 | SH | DEFINED | 15 |
| WYETH | COM | 983024100 | 2395 | 57357 | SH | DEFINED | 10 |
| WYETH | COM | 983024100 | 1343 | 32156 | SH | DEF/OTH | 10 |
| WYETH | COM | 983024100 | 11427 | 273639 | SH | DEFINED | 15 |
| WYETH | COM | 983024100 | 28 | 660 | SH | DEFINED | 9 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 10 | 481 | SH | DEFINED | 10 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 8 | 369 | SH | DEF/OTH | 10 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 316 | 15275 | SH | DEFINED | 15 |
| WYNN RESORTS LTD | COM | 983134107 | 10 | 100 | SH | DEF/OTH | 10 |
| WYNN RESORTS LTD | COM | 983134107 | 793 | 7880 | SH | DEFINED | 15 |
| WYNN RESORTS LTD | COM | 983134107 | 192 | 1908 | SH | DEFINED | 7 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 6 | 500 | SH | DEFINED | 10 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 5057 | 435228 | SH | DEFINED | 15 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 710 | 61100 | SH | DEFINED | 7 |
| XTO ENERGY INC | COM | 98385X106 | 22 | 349 | SH | DEFINED | 10 |
| XTO ENERGY INC | COM | 98385X106 | 1437 | 23229 | SH | DEFINED | 15 |
| XCEL ENERGY INC | COM | 98389B100 | 62 | 3100 | SH | DEF/OTH | 10 |
| XCEL ENERGY INC | COM | 98389B100 | 15427 | 773291 | SH | DEFINED | 15 |
| XILINX INC | COM | 983919101 | 1 | 50 | SH | DEF/OTH | 10 |
| XILINX INC | COM | 983919101 | 709 | 29838 | SH | DEFINED | 15 |
| XEROX CORP | COM | 984121103 | 6 | 430 | SH | DEFINED | 10 |
| XEROX CORP | COM | 984121103 | 7 | 500 | SH | DEF/OTH | 10 |
| XEROX CORP | COM | 984121103 | 1185 | 79179 | SH | DEFINED | 15 |
| YRC WORLDWIDE INC | COM | 984249102 | 345 | 26331 | SH | DEFINED | 9 |
| YAHOO INC | COM | 984332106 | 116 | 4000 | SH | DEFINED | 10 |
| YAHOO INC | COM | 984332106 | 14 | 500 | SH | DEF/OTH | 10 |

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| YAHOO INC | COM | 984332106 | 87817 | 3035488 | SH | DEFINED | 15 |
| YAHOO INC | COM | 984332106 | 27314 | 944132 | SH | DEFINED | 7 |
| YAHOO INC | COM | 984332106 | 14835 | 512800 | SH | CALL | DEFINED 7 |
| YAHOO INC | COM | 984332106 | 10 | 336 | SH | DEFINED | 9 |
| YANZHOU COAL MNG CO LTD | SPON ADR H SHS | 984846105 | 13344 | 187870 | SH | DEFINED | 15 |
| YINGLI GREEN ENERGY HLDG CO | ADR | 98584B103 | 1796 | 105020 | SH | DEFINED | 15 |
| YINGLI GREEN ENERGY HLDG CO | ADR | 98584B103 | 258 | 15083 | SH | DEFINED | 7 |
| YUM BRANDS INC | COM | 988498101 | 5309 | 142687 | SH | DEFINED | 10 |
| YUM BRANDS INC | COM | 988498101 | 351 | 9434 | SH | DEF/OTH | 10 |
| YUM BRANDS INC | COM | 988498101 | 4313 | 115910 | SH | DEFINED | 15 |
| YUM BRANDS INC | COM | 988498101 | 3 | 80 | SH | DEFINED | 7 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1990 | 25563 | SH | DEFINED | 10 |
| ZIMMER HLDGS INC | COM | 98956P102 | 267 | 3426 | SH | DEF/OTH | 10 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1785 | 22922 | SH | DEFINED | 15 |
| ZIONS BANCORPORATION | COM | 989701107 | 5852 | 128485 | SH | DEFINED | 15 |
| ZOLTEK COS INC | COM | 98975W104 | 676 | 25508 | SH | DEFINED | 15 |
| ACE LTD | ORD | G0070K103 | 279 | 5065 | SH | DEFINED | 10 |
| ACE LTD | ORD | G0070K103 | 118 | 2148 | SH | DEF/OTH | 10 |
| ACE LTD | ORD | G0070K103 | 4716 | 85643 | SH | DEFINED | 9 |
| ACE LTD | ORD | G0070K103 | 55 | 1000 | SH | DEF/OTH | 9 |
| BUNGE LIMITED | COM | G16962105 | 1112 | 12804 | SH | DEFINED | 10 |
| BUNGE LIMITED | COM | G16962105 | 9 | 100 | SH | DEF/OTH | 10 |
| BUNGE LIMITED | COM | G16962105 | 496 | 5712 | SH | DEFINED | 7 |
| CREDICORP LTD | COM | G2519Y108 | 113195 | 1577844 | SH | DEFINED | 7 |
| COVIDIEN LTD | COM | G2552X108 | 95 | 2141 | SH | DEFINED | 10 |
| COVIDIEN LTD | COM | G2552X108 | 117 | 2650 | SH | DEF/OTH | 10 |
| COVIDIEN LTD | COM | G2552X108 | 5973 | 134975 | SH | DEFINED | 9 |
| FOSTER WHEELER LTD | SHS NEW | G36535139 | 2480 | 43800 | SH | DEFINED | 9 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 828 | 18572 | SH | DEFINED | 10 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 342 | 7675 | SH | DEF/OTH | 10 |
| MF GLOBAL LTD | SHS | G60642108 | 991 | 100000 | SH | CALL | DEFINED 7 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 1933 | 57248 | SH | DEFINED | 10 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 174 | 5157 | SH | DEF/OTH | 10 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 2059 | 39661 | SH | DEFINED | 10 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 62 | 1197 | SH | DEF/OTH | 10 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 7162 | 52972 | SH | DEFINED | 10 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 225 | 1663 | SH | DEF/OTH | 10 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 89 | 2014 | SH | DEFINED | 10 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 40 | 900 | SH | DEF/OTH | 10 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 75 | 1699 | SH | DEFINED | 7 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 693 | 9558 | SH | DEFINED | 10 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 47 | 650 | SH | DEF/OTH | 10 |
| ASML HOLDING N V | NY REG SHS | N07059186 | 18 | 732 | SH | DEFINED | 10 |
| ASML HOLDING N V | NY REG SHS | N07059186 | 2062 | 83098 | SH | DEFINED | 15 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 203 | 21583 | SH | DEFINED | 10 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 29 | 3050 | SH | DEF/OTH | 10 |