

ROYAL BANK OF SCOTLAND GROUP PLC

Form 13F-HR

February 14, 2008

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

FORM 13F

FORM 13F COVER PAGE

Report For the Quarter Ended: December 31, 2007

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 February 11, 2008

Report Type (check only one.):

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

List of Other Managers Reporting for this Manager:

| Form 13F File Number | Name                                   |
|----------------------|--|
| 028-07262            | ABN Amro Asset Management Holdings Inc |

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 4  
 Form 13F Information Table Entry Total: 2442  
 Form 13F Information Table Value Total: \$17,616,264,898

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<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | O<br>MA |
|------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| AFLAC INC                    | COM            | 001055102 | 5171               | 82558              | SH         |              | DEFINED            | 10      |
| AFLAC INC                    | COM            | 001055102 | 549                | 8768               | SH         |              | DEF/OTH            | 10      |
| AFLAC INC                    | COM            | 001055102 | 8869               | 141617             | SH         |              | DEFINED            | 15      |
| AFLAC INC                    | COM            | 001055102 | 249                | 3980               | SH         |              | DEFINED            | 7       |
| AGCO CORP                    | COM            | 001084102 | 3996               | 58783              | SH         |              | DEFINED            | 15      |
| AGL RES INC                  | COM            | 001204106 | 552                | 14663              | SH         |              | DEFINED            | 15      |
| AES CORP                     | COM            | 00130H105 | 32                 | 1485               | SH         |              | DEFINED            | 10      |
| AES CORP                     | COM            | 00130H105 | 12978              | 606736             | SH         |              | DEFINED            | 15      |
| AK STL HLDG CORP             | COM            | 001547108 | 657                | 14200              | SH         |              | DEFINED            | 15      |
| AMAG PHARMACEUTICALS INC     | COM            | 00163U106 | 772                | 12835              | SH         |              | DEFINED            | 10      |
| AMR CORP                     | COM            | 001765106 | 4                  | 250                | SH         |              | DEFINED            | 10      |
| AMR CORP                     | COM            | 001765106 | 2134               | 152104             | SH         |              | DEFINED            | 15      |
| AT&T INC                     | COM            | 00206R102 | 15177              | 365183             | SH         |              | DEFINED            | 10      |
| AT&T INC                     | COM            | 00206R102 | 2141               | 51521              | SH         |              | DEF/OTH            | 10      |
| AT&T INC                     | COM            | 00206R102 | 174871             | 4207666            | SH         |              | DEFINED            | 15      |
| AT&T INC                     | COM            | 00206R102 | 129660             | 3119837            | SH         |              | DEFINED            | 7       |
| AT&T INC                     | COM            | 00206R102 | 6331               | 152342             | SH         |              | DEFINED            | 9       |
| ABBOTT LABS                  | COM            | 002824100 | 7082               | 126128             | SH         |              | DEFINED            | 10      |
| ABBOTT LABS                  | COM            | 002824100 | 1209               | 21532              | SH         |              | DEF/OTH            | 10      |
| ABBOTT LABS                  | COM            | 002824100 | 186321             | 3318269            | SH         |              | DEFINED            | 15      |
| ABBOTT LABS                  | COM            | 002824100 | 4662               | 83030              | SH         |              | DEFINED            | 7       |
| ABBOTT LABS                  | COM            | 002824100 | 6707               | 119453             | SH         | CALL         | DEFINED            | 7       |
| ABBOTT LABS                  | COM            | 002824100 | 3841               | 68400              | SH         | PUT          | DEFINED            | 7       |
| ABBOTT LABS                  | COM            | 002824100 | 436                | 7770               | SH         |              | DEFINED            | 9       |
| ABBOTT LABS                  | COM            | 002824100 | 112                | 2000               | SH         |              | DEF/OTH            | 9       |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 977                | 12211              | SH         |              | DEFINED            | 10      |
| ABERCROMBIE & FITCH CO       | CL A           | 002896207 | 1262               | 15780              | SH         |              | DEFINED            | 15      |
| ABITIBIBOWATER INC           | COM            | 003687100 | 378                | 18339              | SH         |              | DEFINED            | 15      |
| ABITIBIBOWATER INC           | COM            | 003687100 | 184                | 8916               | SH         |              | DEFINED            | 7       |
| ACADIA PHARMACEUTICALS INC   | COM            | 004225108 | 352                | 31825              | SH         |              | DEFINED            | 15      |
| ACTIVISION INC NEW           | COM NEW        | 004930202 | 981                | 33035              | SH         |              | DEFINED            | 10      |
| ACTIVISION INC NEW           | COM NEW        | 004930202 | 16                 | 551                | SH         |              | DEF/OTH            | 10      |
| ACTIVISION INC NEW           | COM NEW        | 004930202 | 4455               | 150000             | SH         | CALL         | DEFINED            | 7       |
| ACTIVISION INC NEW           | COM NEW        | 004930202 | 0                  | 16                 | SH         |              | DEFINED            | 9       |
| ACTIONS SEMICONDUCTOR CO LTD | ADR            | 00507E107 | 58                 | 14249              | SH         |              | DEFINED            | 15      |

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|                              |                 |           |       |         |    |         |    |
|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| ADOBE SYS INC                | COM             | 00724F101 | 350   | 8194    | SH | DEFINED | 10 |
| ADOBE SYS INC                | COM             | 00724F101 | 273   | 6400    | SH | DEF/OTH | 10 |
| ADOBE SYS INC                | COM             | 00724F101 | 3023  | 70740   | SH | DEFINED | 15 |
| ADOBE SYS INC                | COM             | 00724F101 | 275   | 6439    | SH | DEFINED | 7  |
| ADVANCED MICRO DEVICES INC   | COM             | 007903107 | 3187  | 424910  | SH | DEFINED | 15 |
| ADVANCED MICRO DEVICES INC   | COM             | 007903107 | 8573  | 1143014 | SH | DEFINED | 7  |
| AEGON N V                    | ORD AMER REG    | 007924103 | 8     | 448     | SH | DEF/OTH | 10 |
| AEGON N V                    | ORD AMER REG    | 007924103 | 12618 | 719800  | SH | DEFINED | 15 |
| ADVANTA CORP                 | CL A            | 007942105 | 1616  | 221303  | SH | DEFINED | 15 |
| AETNA INC NEW                | COM             | 00817Y108 | 1224  | 21203   | SH | DEFINED | 10 |
| AETNA INC NEW                | COM             | 00817Y108 | 177   | 3074    | SH | DEF/OTH | 10 |
| AETNA INC NEW                | COM             | 00817Y108 | 2475  | 42866   | SH | DEFINED | 15 |
| AFFILIATED COMPUTER SERVICES | CL A            | 008190100 | 23    | 500     | SH | DEF/OTH | 10 |
| AFFILIATED COMPUTER SERVICES | CL A            | 008190100 | 388   | 8608    | SH | DEFINED | 15 |
| AFFYMETRIX INC               | COM             | 00826T108 | 1159  | 50081   | SH | DEFINED | 15 |
| AGILENT TECHNOLOGIES INC     | COM             | 00846U101 | 263   | 7147    | SH | DEFINED | 10 |
| AGILENT TECHNOLOGIES INC     | COM             | 00846U101 | 99    | 2688    | SH | DEF/OTH | 10 |
| AGILENT TECHNOLOGIES INC     | COM             | 00846U101 | 7940  | 216113  | SH | DEFINED | 15 |
| AGILENT TECHNOLOGIES INC     | COM             | 00846U101 | 13    | 356     | SH | DEFINED | 7  |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 1220  | 12367   | SH | DEFINED | 10 |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 445   | 4514    | SH | DEF/OTH | 10 |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 1820  | 18451   | SH | DEFINED | 15 |
| AIRMEDIA GROUP INC           | SPONSORED ADR   | 009411109 | 209   | 9331    | SH | DEFINED | 15 |
| AIRTRAN HLDGS INC            | COM             | 00949P108 | 680   | 95000   | SH | DEFINED | 9  |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 2     | 50      | SH | DEFINED | 10 |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 3725  | 107658  | SH | DEFINED | 15 |
| ALBERTO CULVER CO NEW        | COM             | 013078100 | 1805  | 73566   | SH | DEFINED | 10 |
| ALBERTO CULVER CO NEW        | COM             | 013078100 | 101   | 4125    | SH | DEF/OTH | 10 |
| ALBERTO CULVER CO NEW        | COM             | 013078100 | 12372 | 504162  | SH | DEFINED | 15 |
| ALBERTO CULVER CO NEW        | COM             | 013078100 | 5     | 200     | SH | DEFINED | 7  |
| ALCOA INC                    | COM             | 013817101 | 4264  | 116665  | SH | DEFINED | 10 |
| ALCOA INC                    | COM             | 013817101 | 317   | 8664    | SH | DEF/OTH | 10 |
| ALCOA INC                    | COM             | 013817101 | 5487  | 150116  | SH | DEFINED | 15 |
| ALCOA INC                    | COM             | 013817101 | 372   | 10190   | SH | DEFINED | 7  |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 38    | 600     | SH | DEFINED | 10 |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 254   | 4000    | SH | DEF/OTH | 10 |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 906   | 14240   | SH | DEFINED | 15 |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 2391  | 27673   | SH | DEFINED | 10 |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 4     | 50      | SH | DEF/OTH | 10 |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 1190  | 13773   | SH | DEFINED | 15 |
| ALLERGAN INC                 | COM             | 018490102 | 991   | 15431   | SH | DEFINED | 10 |
| ALLERGAN INC                 | COM             | 018490102 | 180   | 2800    | SH | DEF/OTH | 10 |
| ALLERGAN INC                 | COM             | 018490102 | 6682  | 104019  | SH | DEFINED | 15 |
| ALLERGAN INC                 | COM             | 018490102 | 21    | 320     | SH | DEFINED | 7  |
| ALLIANCE ALL MARKET ADVANTAG | COM             | 01852M108 | 269   | 20619   | SH | DEFINED | 15 |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 876   | 11679   | SH | DEFINED | 10 |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 28    | 372     | SH | DEF/OTH | 10 |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 292   | 3900    | SH | DEFINED | 7  |
| ALLIANCE ONE INTL INC        | COM             | 018772103 | 370   | 90867   | SH | DEFINED | 15 |
| ALLIANCE RES PARTNER L P     | UT LTD PART     | 01877R108 | 1027  | 28304   | SH | DEFINED | 15 |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 8     | 350     | SH | DEF/OTH | 10 |
| ALLIED CAP CORP NEW          | COM             | 01903Q108 | 1342  | 62418   | SH | DEFINED | 15 |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 230   | 5000    | SH | DEFINED | 15 |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308 | 12695 | 1152021 | SH | DEFINED | 15 |
| ALLSTATE CORP                | COM             | 020002101 | 933   | 17857   | SH | DEFINED | 10 |
| ALLSTATE CORP                | COM             | 020002101 | 253   | 4841    | SH | DEF/OTH | 10 |
| ALLSTATE CORP                | COM             | 020002101 | 4956  | 94889   | SH | DEFINED | 15 |
| ALPHA NATURAL RESOURCES INC  | COM             | 02076X102 | 1296  | 39909   | SH | DEFINED | 15 |
| ALTERA CORP                  | COM             | 021441100 | 10    | 500     | SH | DEFINED | 10 |
| ALTERA CORP                  | COM             | 021441100 | 12    | 600     | SH | DEF/OTH | 10 |
| ALTERA CORP                  | COM             | 021441100 | 651   | 33673   | SH | DEFINED | 15 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 1110  | 14692   | SH | DEFINED | 10 |

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|                              |      |            |           |        |         |    |      |         |    |
|------------------------------|------|------------|-----------|--------|---------|----|------|---------|----|
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 1458   | 19287   | SH |      | DEF/OTH | 10 |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 654072 | 8654037 | SH |      | DEFINED | 15 |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 191218 | 2530007 | SH |      | DEFINED | 7  |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 6528   | 86374   | SH | CALL | DEFINED | 7  |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 1177   | 15571   | SH |      | DEFINED | 9  |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 106    | 1400    | SH |      | DEF/OTH | 9  |
| ALTUS PHARMACEUTICALS INC    | COM  |            | 02216N105 | 259    | 50000   | SH |      | DEFINED | 15 |
| ALUMINUM CORP CHINA LTD      | SPON | ADR H SHS  | 022276109 | 420    | 8300    | SH |      | DEFINED | 15 |
| AMAZON COM INC               | COM  |            | 023135106 | 137    | 1475    | SH |      | DEFINED | 10 |
| AMAZON COM INC               | COM  |            | 023135106 | 4423   | 47740   | SH |      | DEFINED | 15 |
| AMAZON COM INC               | COM  |            | 023135106 | 93     | 1000    | SH |      | DEFINED | 7  |
| AMAZON COM INC               | COM  |            | 023135106 | 412    | 4446    | SH |      | DEFINED | 9  |
| AMBAC FINL GROUP INC         | COM  |            | 023139108 | 160    | 6202    | SH |      | DEFINED | 10 |
| AMBAC FINL GROUP INC         | COM  |            | 023139108 | 25     | 961     | SH |      | DEF/OTH | 10 |
| AMBAC FINL GROUP INC         | COM  |            | 023139108 | 761    | 29515   | SH |      | DEFINED | 15 |
| AMEREN CORP                  | COM  |            | 023608102 | 36     | 666     | SH |      | DEFINED | 10 |
| AMEREN CORP                  | COM  |            | 023608102 | 966    | 17819   | SH |      | DEFINED | 15 |
| AMERICA MOVIL SAB DE CV      | SPON | ADR L SHS  | 02364W105 | 150    | 2450    | SH |      | DEFINED | 10 |
| AMERICA MOVIL SAB DE CV      | SPON | ADR L SHS  | 02364W105 | 6677   | 108763  | SH |      | DEFINED | 15 |
| AMERICAN CAPITAL STRATEGIES  | COM  |            | 024937104 | 11     | 347     | SH |      | DEFINED | 10 |
| AMERICAN CAPITAL STRATEGIES  | COM  |            | 024937104 | 2539   | 77039   | SH |      | DEFINED | 15 |
| AMERICAN ELEC PWR INC        | COM  |            | 025537101 | 181    | 3890    | SH |      | DEFINED | 10 |
| AMERICAN ELEC PWR INC        | COM  |            | 025537101 | 97     | 2084    | SH |      | DEF/OTH | 10 |
| AMERICAN ELEC PWR INC        | COM  |            | 025537101 | 1595   | 34266   | SH |      | DEFINED | 15 |
| AMERICAN EAGLE OUTFITTERS NE | COM  |            | 02553E106 | 6528   | 314299  | SH |      | DEFINED | 9  |
| AMERICAN EXPRESS CO          | COM  |            | 025816109 | 2943   | 56566   | SH |      | DEFINED | 10 |
| AMERICAN EXPRESS CO          | COM  |            | 025816109 | 855    | 16429   | SH |      | DEF/OTH | 10 |
| AMERICAN EXPRESS CO          | COM  |            | 025816109 | 72755  | 1398605 | SH |      | DEFINED | 15 |
| AMERICAN EXPRESS CO          | COM  |            | 025816109 | 3870   | 74390   | SH |      | DEFINED | 9  |
| AMERICAN FINL RLTY TR        | COM  |            | 02607P305 | 10002  | 1247100 | SH |      | DEFINED | 15 |
| AMERICAN FINL RLTY TR        | COM  |            | 02607P305 | 590    | 73600   | SH |      | DEFINED | 7  |
| AMERICAN INTL GROUP INC      | COM  |            | 026874107 | 7688   | 131873  | SH |      | DEFINED | 10 |
| AMERICAN INTL GROUP INC      | COM  |            | 026874107 | 4128   | 70811   | SH |      | DEF/OTH | 10 |
| AMERICAN INTL GROUP INC      | COM  |            | 026874107 | 36104  | 619273  | SH |      | DEFINED | 15 |
| AMERICAN INTL GROUP INC      | COM  |            | 026874107 | 294    | 5038    | SH |      | DEFINED | 7  |
| AMERICAN INTL GROUP INC      | COM  |            | 026874107 | 8162   | 140000  | SH | CALL | DEFINED | 7  |
| AMERICAN INTL GROUP INC      | COM  |            | 026874107 | 672    | 11531   | SH |      | DEFINED | 9  |
| AMERICAN MED SYS HLDGS INC   | COM  |            | 02744M108 | 1082   | 74806   | SH |      | DEFINED | 15 |
| AMERICAN RAILCAR INDS INC    | COM  |            | 02916P103 | 393    | 20407   | SH |      | DEFINED | 15 |
| AMERICAN TOWER CORP          | CL A |            | 029912201 | 1477   | 34671   | SH |      | DEFINED | 15 |
| AMERICAN TOWER CORP          | CL A |            | 029912201 | 21     | 500     | SH |      | DEFINED | 9  |
| AMERICAN SUPERCONDUCTOR CORP | COM  |            | 030111108 | 1614   | 59048   | SH |      | DEFINED | 15 |
| AMERISOURCEBERGEN CORP       | COM  |            | 03073E105 | 507    | 11304   | SH |      | DEFINED | 10 |
| AMERISOURCEBERGEN CORP       | COM  |            | 03073E105 | 52     | 1156    | SH |      | DEF/OTH | 10 |
| AMERISOURCEBERGEN CORP       | COM  |            | 03073E105 | 7718   | 172007  | SH |      | DEFINED | 15 |
| AMERIPRISE FINL INC          | COM  |            | 03076C106 | 451    | 8180    | SH |      | DEFINED | 10 |
| AMERIPRISE FINL INC          | COM  |            | 03076C106 | 161    | 2918    | SH |      | DEF/OTH | 10 |
| AMERIPRISE FINL INC          | COM  |            | 03076C106 | 2966   | 53815   | SH |      | DEFINED | 15 |
| AMERIPRISE FINL INC          | COM  |            | 03076C106 | 3      | 60      | SH |      | DEFINED | 9  |
| AMGEN INC                    | COM  |            | 031162100 | 676    | 14565   | SH |      | DEFINED | 10 |
| AMGEN INC                    | COM  |            | 031162100 | 79     | 1710    | SH |      | DEF/OTH | 10 |
| AMGEN INC                    | COM  |            | 031162100 | 9436   | 203194  | SH |      | DEFINED | 15 |
| AMGEN INC                    | COM  |            | 031162100 | 9179   | 197654  | SH |      | DEFINED | 7  |
| AMGEN INC                    | COM  |            | 031162100 | 9715   | 209191  | SH | CALL | DEFINED | 7  |
| AMGEN INC                    | COM  |            | 031162100 | 4644   | 100000  | SH | PUT  | DEFINED | 7  |
| AMGEN INC                    | COM  |            | 031162100 | 1413   | 30426   | SH |      | DEFINED | 9  |
| AMGEN INC                    | NOTE | 0.375% 2/0 | 031162AQ3 | 6591   | 7500000 | SH |      | DEFINED | 9  |
| AMKOR TECHNOLOGY INC         | NOTE | 2.500% 5/1 | 031652AX8 | 2297   | 2500000 | SH |      | DEFINED | 9  |
| AMPHENOL CORP NEW            | CL A |            | 032095101 | 1160   | 25021   | SH |      | DEFINED | 10 |
| AMPHENOL CORP NEW            | CL A |            | 032095101 | 60     | 1300    | SH |      | DEF/OTH | 10 |
| AMYLIN PHARMACEUTICALS INC   | COM  |            | 032346108 | 1127   | 30451   | SH |      | DEFINED | 15 |
| ANADARKO PETE CORP           | COM  |            | 032511107 | 338    | 5146    | SH |      | DEFINED | 10 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| ANADARKO PETE CORP           | COM            | 032511107 | 101    | 1536    | SH | DEF/OTH | 10 |
| ANADARKO PETE CORP           | COM            | 032511107 | 46347  | 705544  | SH | DEFINED | 15 |
| ANADARKO PETE CORP           | COM            | 032511107 | 1708   | 25995   | SH | DEFINED | 7  |
| ANADARKO PETE CORP           | COM            | 032511107 | 36     | 550     | SH | DEFINED | 9  |
| ANALOG DEVICES INC           | COM            | 032654105 | 3      | 100     | SH | DEFINED | 10 |
| ANALOG DEVICES INC           | COM            | 032654105 | 19     | 600     | SH | DEF/OTH | 10 |
| ANALOG DEVICES INC           | COM            | 032654105 | 22596  | 712792  | SH | DEFINED | 15 |
| ANALOG DEVICES INC           | COM            | 032654105 | 1404   | 44290   | SH | DEFINED | 7  |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 1486   | 34708   | SH | DEFINED | 15 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 3918   | 74863   | SH | DEFINED | 10 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 178    | 3408    | SH | DEF/OTH | 10 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 4110   | 78516   | SH | DEFINED | 15 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 19722  | 376800  | SH | DEFINED | 7  |
| AON CORP                     | COM            | 037389103 | 236    | 4955    | SH | DEFINED | 10 |
| AON CORP                     | COM            | 037389103 | 60     | 1250    | SH | DEF/OTH | 10 |
| AON CORP                     | COM            | 037389103 | 7655   | 160511  | SH | DEFINED | 15 |
| APACHE CORP                  | COM            | 037411105 | 454    | 4222    | SH | DEFINED | 10 |
| APACHE CORP                  | COM            | 037411105 | 186    | 1730    | SH | DEF/OTH | 10 |
| APACHE CORP                  | COM            | 037411105 | 52778  | 490772  | SH | DEFINED | 15 |
| APACHE CORP                  | COM            | 037411105 | 581    | 5406    | SH | DEFINED | 7  |
| APARTMENT INVT & MGMT CO     | CL A           | 03748R101 | 263    | 7582    | SH | DEFINED | 15 |
| APOLLO GROUP INC             | CL A           | 037604105 | 4563   | 65041   | SH | DEFINED | 15 |
| APOLLO INVT CORP             | COM            | 03761U106 | 870    | 51040   | SH | DEFINED | 15 |
| APPLE INC                    | COM            | 037833100 | 524    | 2645    | SH | DEFINED | 10 |
| APPLE INC                    | COM            | 037833100 | 36     | 182     | SH | DEF/OTH | 10 |
| APPLE INC                    | COM            | 037833100 | 166584 | 840993  | SH | DEFINED | 15 |
| APPLE INC                    | COM            | 037833100 | 357    | 1800    | SH | DEFINED | 7  |
| APPLE INC                    | COM            | 037833100 | 91     | 460     | SH | DEFINED | 9  |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 8127   | 239607  | SH | DEFINED | 15 |
| APPLERA CORP                 | COM CELERA GRP | 038020202 | 1430   | 90130   | SH | DEFINED | 15 |
| APPLIED MATLS INC            | COM            | 038222105 | 417    | 23483   | SH | DEFINED | 10 |
| APPLIED MATLS INC            | COM            | 038222105 | 97     | 5450    | SH | DEF/OTH | 10 |
| APPLIED MATLS INC            | COM            | 038222105 | 4286   | 241305  | SH | DEFINED | 15 |
| APPLIED MATLS INC            | COM            | 038222105 | 398    | 22383   | SH | DEFINED | 7  |
| AQUA AMERICA INC             | COM            | 03836W103 | 67     | 3178    | SH | DEFINED | 10 |
| AQUA AMERICA INC             | COM            | 03836W103 | 27     | 1293    | SH | DEF/OTH | 10 |
| AQUA AMERICA INC             | COM            | 03836W103 | 34797  | 1641356 | SH | DEFINED | 15 |
| AQUA AMERICA INC             | COM            | 03836W103 | 205    | 9690    | SH | DEFINED | 7  |
| ARCH COAL INC                | COM            | 039380100 | 4      | 84      | SH | DEFINED | 10 |
| ARCH COAL INC                | COM            | 039380100 | 35541  | 791040  | SH | DEFINED | 15 |
| ARCELORMITTAL SA LUXEMBOURG  | NY REGISTRY SH | 03938L104 | 78986  | 1021156 | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 3754   | 80861   | SH | DEFINED | 10 |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 340    | 7330    | SH | DEF/OTH | 10 |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 133309 | 2871192 | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 6465   | 139234  | SH | DEFINED | 7  |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 12995  | 279883  | SH | DEFINED | 9  |
| ARES CAP CORP                | COM            | 04010L103 | 280    | 19131   | SH | DEFINED | 15 |
| ART TECHNOLOGY GROUP INC     | COM            | 04289L107 | 111    | 25598   | SH | DEFINED | 10 |
| ART TECHNOLOGY GROUP INC     | COM            | 04289L107 | 21     | 4929    | SH | DEFINED | 15 |
| ASHLAND INC NEW              | COM            | 044209104 | 7      | 150     | SH | DEFINED | 10 |
| ASHLAND INC NEW              | COM            | 044209104 | 228    | 4799    | SH | DEFINED | 15 |
| ASSISTED LIVING CONCPT NEV N | CL A           | 04544X102 | 1251   | 166800  | SH | DEFINED | 15 |
| ASSURANT INC                 | COM            | 04621X108 | 425    | 6351    | SH | DEFINED | 15 |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 54     | 1250    | SH | DEFINED | 10 |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 3151   | 73596   | SH | DEFINED | 15 |
| ASTRAZENECA PLC              | SPONSORED ADR  | 046353108 | 1900   | 44379   | SH | DEFINED | 7  |
| ATMOS ENERGY CORP            | COM            | 049560105 | 6      | 200     | SH | DEFINED | 10 |
| ATMOS ENERGY CORP            | COM            | 049560105 | 945    | 33700   | SH | DEFINED | 15 |
| ATWOOD OCEANICS INC          | COM            | 050095108 | 202    | 2014    | SH | DEFINED | 15 |
| AUTODESK INC                 | COM            | 052769106 | 40     | 808     | SH | DEFINED | 10 |
| AUTODESK INC                 | COM            | 052769106 | 5811   | 116780  | SH | DEFINED | 15 |
| AUTOLIV INC                  | COM            | 052800109 | 4111   | 78000   | SH | DEFINED | 15 |

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|                              |                |           |        |         |    |              |    |
|------------------------------|----------------|-----------|--------|---------|----|--------------|----|
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 6822   | 153204  | SH | DEFINED      | 10 |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 996    | 22368   | SH | DEF/OTH      | 10 |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 2452   | 55075   | SH | DEFINED      | 15 |
| AUTOMATIC DATA PROCESSING IN | COM            | 053015103 | 4657   | 104573  | SH | DEFINED      | 9  |
| AUTONATION INC               | COM            | 05329W102 | 185    | 11819   | SH | DEFINED      | 15 |
| AUTONATION INC               | COM            | 05329W102 | 1      | 40      | SH | DEFINED      | 7  |
| AUTOZONE INC                 | COM            | 053332102 | 141    | 1175    | SH | DEFINED      | 10 |
| AUTOZONE INC                 | COM            | 053332102 | 1072   | 8939    | SH | DEFINED      | 15 |
| AVALONBAY CMNTYS INC         | COM            | 053484101 | 565    | 6005    | SH | DEFINED      | 15 |
| AVENTINE RENEWABLE ENERGY    | COM            | 05356X403 | 1034   | 81002   | SH | DEFINED      | 15 |
| AVERY DENNISON CORP          | COM            | 053611109 | 114    | 2141    | SH | DEFINED      | 10 |
| AVERY DENNISON CORP          | COM            | 053611109 | 43     | 800     | SH | DEF/OTH      | 10 |
| AVERY DENNISON CORP          | COM            | 053611109 | 485    | 9121    | SH | DEFINED      | 15 |
| AVON PRODS INC               | COM            | 054303102 | 285    | 7200    | SH | DEFINED      | 10 |
| AVON PRODS INC               | COM            | 054303102 | 20     | 500     | SH | DEF/OTH      | 10 |
| AVON PRODS INC               | COM            | 054303102 | 10068  | 254696  | SH | DEFINED      | 15 |
| BB&T CORP                    | COM            | 054937107 | 238    | 7762    | SH | DEFINED      | 10 |
| BB&T CORP                    | COM            | 054937107 | 16     | 525     | SH | DEF/OTH      | 10 |
| BB&T CORP                    | COM            | 054937107 | 13457  | 438780  | SH | DEFINED      | 15 |
| BJ SVCS CO                   | COM            | 055482103 | 37     | 1525    | SH | DEFINED      | 10 |
| BJ SVCS CO                   | COM            | 055482103 | 2317   | 95501   | SH | DEFINED      | 15 |
| BJS WHOLESALE CLUB INC       | COM            | 05548J106 | 349    | 10306   | SH | DEFINED      | 10 |
| BJS WHOLESALE CLUB INC       | COM            | 05548J106 | 3721   | 110000  | SH | DEFINED      | 15 |
| BOK FINL CORP                | COM NEW        | 05561Q201 | 227    | 4400    | SH | DEFINED      | 15 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 4380   | 59865   | SH | DEFINED      | 10 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 1781   | 24344   | SH | DEF/OTH      | 10 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 161017 | 2200589 | SH | DEFINED      | 15 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 411    | 5612    | SH | DEFINED      | 9  |
| BPZ RESOURCES INC            | COM            | 055639108 | 545    | 48785   | SH | DEFINED      | 15 |
| BT GROUP PLC                 | ADR            | 05577E101 | 11     | 200     | SH | DEFINED      | 10 |
| BT GROUP PLC                 | ADR            | 05577E101 | 60124  | 1115054 | SH | DEFINED      | 15 |
| BMC SOFTWARE INC             | COM            | 055921100 | 36     | 1000    | SH | DEFINED      | 10 |
| BMC SOFTWARE INC             | COM            | 055921100 | 598    | 16774   | SH | DEFINED      | 15 |
| BAKER HUGHES INC             | COM            | 057224107 | 6380   | 78665   | SH | DEFINED      | 10 |
| BAKER HUGHES INC             | COM            | 057224107 | 216    | 2667    | SH | DEF/OTH      | 10 |
| BAKER HUGHES INC             | COM            | 057224107 | 6966   | 85894   | SH | DEFINED      | 15 |
| BAKER HUGHES INC             | COM            | 057224107 | 24     | 300     | SH | DEFINED      | 9  |
| BALDOR ELEC CO               | COM            | 057741100 | 906    | 26927   | SH | DEFINED      | 15 |
| BALL CORP                    | COM            | 058498106 | 180    | 4000    | SH | DEFINED      | 10 |
| BALL CORP                    | COM            | 058498106 | 387    | 8609    | SH | DEFINED      | 15 |
| BANCO BRADESCO S A           | SP ADR PFD NEW | 059460303 | 32980  | 1030640 | SH | DEFINED      | 15 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR  | 05946K101 | 413    | 17028   | SH | DEFINED      | 15 |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 28020  | 1083523 | SH | DEFINED      | 15 |
| BANCO MACRO SA               | SPON ADR B     | 05961W105 | 1137   | 45964   | SH | DEFINED      | 15 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 14198  | 344105  | SH | DEFINED      | 10 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2894   | 70152   | SH | DEF/OTH      | 10 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 75664  | 1833826 | SH | DEFINED      | 15 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 18567  | 450000  | SH | CALL DEFINED | 7  |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2691   | 65227   | SH | DEFINED      | 9  |
| BANK OF NEW YORK MELLON CORP | COM            | 064058100 | 1306   | 26779   | SH | DEFINED      | 10 |
| BANK OF NEW YORK MELLON CORP | COM            | 064058100 | 23     | 465     | SH | DEF/OTH      | 10 |
| BANK OF NEW YORK MELLON CORP | COM            | 064058100 | 3688   | 75643   | SH | DEFINED      | 15 |
| BANK OF NEW YORK MELLON CORP | COM            | 064058100 | 28     | 565     | SH | DEFINED      | 7  |
| BANKUNITED FINL CORP         | CL A           | 06652B103 | 345    | 50000   | SH | DEFINED      | 9  |
| BARD C R INC                 | COM            | 067383109 | 3343   | 35267   | SH | DEFINED      | 10 |
| BARD C R INC                 | COM            | 067383109 | 406    | 4287    | SH | DEF/OTH      | 10 |
| BARD C R INC                 | COM            | 067383109 | 828    | 8729    | SH | DEFINED      | 15 |
| BARCLAYS BK PLC              | DJAIG CMDTY 36 | 06738C778 | 1145   | 20359   | SH | DEFINED      | 10 |
| BARCLAYS BK PLC              | DJAIG CMDTY 36 | 06738C778 | 287    | 5099    | SH | DEF/OTH      | 10 |
| BARCLAYS PLC                 | ADR            | 06738E204 | 15     | 375     | SH | DEFINED      | 10 |
| BARCLAYS PLC                 | ADR            | 06738E204 | 4037   | 100000  | SH | DEFINED      | 15 |
| BARCLAYS BK PLC              | IP MSCI IND 36 | 06739F291 | 16     | 160     | SH | DEF/OTH      | 10 |

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|-----------------------------|----------------|-----------|-------|---------|----|---------|-----------|
| BARCLAYS BK PLC             | IP MSCI IND 36 | 06739F291 | 10708 | 109500  | SH | DEFINED | 15        |
| BARNES & NOBLE INC          | COM            | 067774109 | 73    | 2110    | SH | DEFINED | 10        |
| BARNES & NOBLE INC          | COM            | 067774109 | 42    | 1210    | SH | DEF/OTH | 10        |
| BARNES & NOBLE INC          | COM            | 067774109 | 3808  | 110525  | SH | DEFINED | 15        |
| BARRICK GOLD CORP           | COM            | 067901108 | 85    | 2025    | SH | DEFINED | 10        |
| BARRICK GOLD CORP           | COM            | 067901108 | 2150  | 51128   | SH | DEFINED | 7         |
| BARRICK GOLD CORP           | COM            | 067901108 | 4302  | 102300  | SH | PUT     | DEFINED 7 |
| BARR PHARMACEUTICALS INC    | COM            | 068306109 | 934   | 17593   | SH | DEFINED | 10        |
| BARR PHARMACEUTICALS INC    | COM            | 068306109 | 86    | 1627    | SH | DEF/OTH | 10        |
| BARR PHARMACEUTICALS INC    | COM            | 068306109 | 4888  | 92046   | SH | DEFINED | 15        |
| BAXTER INTL INC             | COM            | 071813109 | 717   | 12351   | SH | DEFINED | 10        |
| BAXTER INTL INC             | COM            | 071813109 | 231   | 3982    | SH | DEF/OTH | 10        |
| BAXTER INTL INC             | COM            | 071813109 | 3153  | 54316   | SH | DEFINED | 15        |
| BBVA BANCO FRANCES S A      | SPONSORED ADR  | 07329M100 | 399   | 52591   | SH | DEFINED | 15        |
| BE AEROSPACE INC            | COM            | 073302101 | 8641  | 163337  | SH | DEFINED | 9         |
| BEA SYS INC                 | COM            | 073325102 | 161   | 10211   | SH | DEFINED | 15        |
| BEAR STEARNS COS INC        | COM            | 073902108 | 171   | 1935    | SH | DEFINED | 10        |
| BEAR STEARNS COS INC        | COM            | 073902108 | 2222  | 25174   | SH | DEFINED | 15        |
| BEAR STEARNS COS INC        | COM            | 073902108 | 326   | 3699    | SH | DEFINED | 7         |
| BEAZER HOMES USA INC        | COM            | 07556Q105 | 1075  | 144662  | SH | DEFINED | 15        |
| BECKMAN COULTER INC         | COM            | 075811109 | 289   | 3976    | SH | DEFINED | 10        |
| BECKMAN COULTER INC         | COM            | 075811109 | 13    | 175     | SH | DEF/OTH | 10        |
| BECTON DICKINSON & CO       | COM            | 075887109 | 3922  | 46927   | SH | DEFINED | 10        |
| BECTON DICKINSON & CO       | COM            | 075887109 | 428   | 5117    | SH | DEF/OTH | 10        |
| BECTON DICKINSON & CO       | COM            | 075887109 | 1746  | 20893   | SH | DEFINED | 15        |
| BED BATH & BEYOND INC       | COM            | 075896100 | 57    | 1925    | SH | DEFINED | 10        |
| BED BATH & BEYOND INC       | COM            | 075896100 | 25    | 850     | SH | DEF/OTH | 10        |
| BED BATH & BEYOND INC       | COM            | 075896100 | 667   | 22685   | SH | DEFINED | 15        |
| BELO CORP                   | COM SER A      | 080555105 | 1497  | 85863   | SH | DEFINED | 10        |
| BEMIS INC                   | COM            | 081437105 | 381   | 13924   | SH | DEFINED | 10        |
| BEMIS INC                   | COM            | 081437105 | 236   | 8611    | SH | DEFINED | 15        |
| BERKLEY W R CORP            | COM            | 084423102 | 1498  | 50244   | SH | DEFINED | 15        |
| BERKSHIRE HATHAWAY INC DEL  | CL A           | 084670108 | 10    | 1       | SH | DEF/OTH | 10        |
| BERKSHIRE HATHAWAY INC DEL  | CL A           | 084670108 | 990   | 99      | SH | DEFINED | 15        |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 403   | 85      | SH | DEFINED | 10        |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 1378  | 291     | SH | DEF/OTH | 10        |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 37689 | 7958    | SH | DEFINED | 15        |
| BERKSHIRE HATHAWAY INC DEL  | CL B           | 084670207 | 71    | 15      | SH | DEFINED | 7         |
| BEST BUY INC                | COM            | 086516101 | 1847  | 35089   | SH | DEFINED | 10        |
| BEST BUY INC                | COM            | 086516101 | 137   | 2610    | SH | DEF/OTH | 10        |
| BEST BUY INC                | COM            | 086516101 | 2547  | 48372   | SH | DEFINED | 15        |
| BIOGEN IDEC INC             | COM            | 09062X103 | 1326  | 23304   | SH | DEFINED | 10        |
| BIOGEN IDEC INC             | COM            | 09062X103 | 53    | 938     | SH | DEF/OTH | 10        |
| BIOGEN IDEC INC             | COM            | 09062X103 | 5040  | 88554   | SH | DEFINED | 15        |
| BIOGEN IDEC INC             | COM            | 09062X103 | 2284  | 40133   | SH | DEFINED | 7         |
| BIOMIMETIC THERAPEUTICS INC | COM            | 09064X101 | 230   | 13217   | SH | DEFINED | 10        |
| BLACK & DECKER CORP         | COM            | 091797100 | 40    | 575     | SH | DEFINED | 10        |
| BLACK & DECKER CORP         | COM            | 091797100 | 42    | 600     | SH | DEF/OTH | 10        |
| BLACK & DECKER CORP         | COM            | 091797100 | 1027  | 14745   | SH | DEFINED | 15        |
| BLACK & DECKER CORP         | COM            | 091797100 | 21    | 297     | SH | DEFINED | 7         |
| BLACKROCK MUNI 2018 TERM TR | COM            | 09248C106 | 1483  | 97406   | SH | DEFINED | 10        |
| BLACKSTONE GROUP L P        | COM UNIT LTD   | 09253U108 | 373   | 16837   | SH | DEFINED | 15        |
| BLACKSTONE GROUP L P        | COM UNIT LTD   | 09253U108 | 111   | 5000    | SH | DEFINED | 9         |
| BLOCK H & R INC             | COM            | 093671105 | 1076  | 57930   | SH | DEFINED | 15        |
| BLOCKBUSTER INC             | CL B           | 093679207 | 4392  | 1276700 | SH | DEFINED | 15        |
| BOARDWALK PIPELINE PARTNERS | UT LTD PARTNER | 096627104 | 609   | 19576   | SH | DEFINED | 15        |
| BOEING CO                   | COM            | 097023105 | 3648  | 41713   | SH | DEFINED | 10        |
| BOEING CO                   | COM            | 097023105 | 893   | 10216   | SH | DEF/OTH | 10        |
| BOEING CO                   | COM            | 097023105 | 4859  | 55558   | SH | DEFINED | 15        |
| BOEING CO                   | COM            | 097023105 | 17367 | 198566  | SH | DEFINED | 7         |
| BOEING CO                   | COM            | 097023105 | 61    | 700     | SH | DEFINED | 9         |
| BORGWARNER INC              | COM            | 099724106 | 855   | 17656   | SH | DEFINED | 10        |

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|------------------------------|-----------------|-----------|--------|----------|----|--------------|----|
| BOSTON BEER INC              | CL A            | 100557107 | 29     | 762      | SH | DEFINED      | 10 |
| BOSTON BEER INC              | CL A            | 100557107 | 2308   | 61300    | SH | DEFINED      | 15 |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 844    | 9193     | SH | DEFINED      | 15 |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 134    | 1458     | SH | DEFINED      | 7  |
| BOSTON PPTYS LTD PARTNERSHIP | NOTE 3.750% 5/1 | 10112RAG9 | 38719  | 35000000 | SH | DEFINED      | 15 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 1      | 100      | SH | DEFINED      | 10 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 1337   | 114934   | SH | DEFINED      | 15 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 2200   | 189160   | SH | DEFINED      | 7  |
| BOYD GAMING CORP             | COM             | 103304101 | 3      | 75       | SH | DEF/OTH      | 10 |
| BOYD GAMING CORP             | COM             | 103304101 | 1518   | 44550    | SH | DEFINED      | 15 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 2583   | 97381    | SH | DEFINED      | 10 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 523    | 19736    | SH | DEF/OTH      | 10 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 62207  | 2345680  | SH | DEFINED      | 15 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 3460   | 130482   | SH | DEFINED      | 7  |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 3978   | 150000   | SH | CALL DEFINED | 9  |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 58     | 2200     | SH | DEFINED      | 7  |
| BROADCOM CORP                | CL A            | 111320107 | 3      | 100      | SH | DEFINED      | 10 |
| BROADCOM CORP                | CL A            | 111320107 | 5025   | 192240   | SH | DEFINED      | 15 |
| BROADCOM CORP                | CL A            | 111320107 | 175    | 6700     | SH | DEFINED      | 7  |
| BROADRIDGE FINL SOLUTIONS IN | COM             | 11133T103 | 426    | 18983    | SH | DEFINED      | 10 |
| BROADRIDGE FINL SOLUTIONS IN | COM             | 11133T103 | 76     | 3408     | SH | DEF/OTH      | 10 |
| BROCADE COMMUNICATIONS SYS I | COM NEW         | 111621306 | 6210   | 846000   | SH | DEFINED      | 15 |
| BROWN FORMAN CORP            | CL B            | 115637209 | 11     | 150      | SH | DEFINED      | 10 |
| BROWN FORMAN CORP            | CL B            | 115637209 | 2876   | 38801    | SH | DEFINED      | 15 |
| BRUNSWICK CORP               | COM             | 117043109 | 302    | 17723    | SH | DEFINED      | 15 |
| BURLINGTON NORTHN SANTA FE C | COM             | 12189T104 | 422    | 5071     | SH | DEFINED      | 10 |
| BURLINGTON NORTHN SANTA FE C | COM             | 12189T104 | 56     | 675      | SH | DEF/OTH      | 10 |
| BURLINGTON NORTHN SANTA FE C | COM             | 12189T104 | 2899   | 34831    | SH | DEFINED      | 15 |
| BURLINGTON NORTHN SANTA FE C | COM             | 12189T104 | 238    | 2857     | SH | DEFINED      | 7  |
| CBS CORP NEW                 | CL B            | 124857202 | 195    | 7168     | SH | DEFINED      | 10 |
| CBS CORP NEW                 | CL B            | 124857202 | 112    | 4116     | SH | DEF/OTH      | 10 |
| CBS CORP NEW                 | CL B            | 124857202 | 2662   | 97683    | SH | DEFINED      | 15 |
| CB RICHARD ELLIS GROUP INC   | CL A            | 12497T101 | 947    | 43942    | SH | DEFINED      | 10 |
| CB RICHARD ELLIS GROUP INC   | CL A            | 12497T101 | 1364   | 63308    | SH | DEFINED      | 15 |
| CF INDS HLDGS INC            | COM             | 125269100 | 2366   | 21498    | SH | DEFINED      | 15 |
| C H ROBINSON WORLDWIDE INC   | COM NEW         | 12541W209 | 789    | 14582    | SH | DEFINED      | 10 |
| C H ROBINSON WORLDWIDE INC   | COM NEW         | 12541W209 | 787    | 14541    | SH | DEFINED      | 15 |
| CIGNA CORP                   | COM             | 125509109 | 1728   | 32170    | SH | DEFINED      | 10 |
| CIGNA CORP                   | COM             | 125509109 | 75     | 1404     | SH | DEF/OTH      | 10 |
| CIGNA CORP                   | COM             | 125509109 | 1285   | 23914    | SH | DEFINED      | 15 |
| CIT GROUP INC                | COM             | 125581108 | 373    | 15511    | SH | DEFINED      | 10 |
| CIT GROUP INC                | COM             | 125581108 | 14     | 600      | SH | DEF/OTH      | 10 |
| CIT GROUP INC                | COM             | 125581108 | 302    | 12584    | SH | DEFINED      | 15 |
| CME GROUP INC                | COM             | 12572Q105 | 9      | 13       | SH | DEFINED      | 10 |
| CME GROUP INC                | COM             | 12572Q105 | 3458   | 5041     | SH | DEFINED      | 15 |
| CME GROUP INC                | COM             | 12572Q105 | 19111  | 27859    | SH | DEFINED      | 9  |
| CMS ENERGY CORP              | COM             | 125896100 | 335    | 19282    | SH | DEFINED      | 15 |
| CNA FINL CORP                | COM             | 126117100 | 229    | 6800     | SH | DEFINED      | 15 |
| CNOOC LTD                    | SPONSORED ADR   | 126132109 | 9527   | 56900    | SH | DEFINED      | 15 |
| CNET NETWORKS INC            | COM             | 12613R104 | 137    | 14979    | SH | DEFINED      | 15 |
| CPFL ENERGIA S A             | SPONSORED ADR   | 126153105 | 258    | 4560     | SH | DEFINED      | 15 |
| CSX CORP                     | COM             | 126408103 | 53     | 1200     | SH | DEFINED      | 10 |
| CSX CORP                     | COM             | 126408103 | 97     | 2200     | SH | DEF/OTH      | 10 |
| CSX CORP                     | COM             | 126408103 | 133524 | 3036015  | SH | DEFINED      | 15 |
| CSX CORP                     | COM             | 126408103 | 1238   | 28144    | SH | DEFINED      | 7  |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 6909   | 173821   | SH | DEFINED      | 10 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 457    | 11499    | SH | DEF/OTH      | 10 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 151277 | 3805722  | SH | DEFINED      | 15 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 258    | 6479     | SH | DEFINED      | 7  |
| CA INC                       | COM             | 12673P105 | 838    | 33568    | SH | DEFINED      | 15 |
| CABLEVISION SYS CORP         | CL A NY CABLVS  | 12686C109 | 4900   | 200000   | SH | DEFINED      | 15 |
| CABOT CORP                   | COM             | 127055101 | 18     | 525      | SH | DEFINED      | 10 |



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|                             |                 |               |       |          |    |         |           |
|-----------------------------|-----------------|---------------|-------|----------|----|---------|-----------|
| CABOT CORP                  | COM             | 127055101     | 9     | 280      | SH | DEF/OTH | 10        |
| CABOT CORP                  | COM             | 127055101     | 3301  | 99000    | SH | DEFINED | 15        |
| CABOT OIL & GAS CORP        | COM             | 127097103     | 2604  | 64500    | SH | DEFINED | 15        |
| CAESARS ENTMT INC           | FRNT            | 4/1 127687AB7 | 10349 | 7625000  | SH | DEFINED | 9         |
| CALIFORNIA WTR SVC GROUP    | COM             | 130788102     | 19    | 500      | SH | DEFINED | 10        |
| CALIFORNIA WTR SVC GROUP    | COM             | 130788102     | 370   | 10000    | SH | DEFINED | 15        |
| CAMECO CORP                 | COM             | 13321L108     | 5432  | 136459   | SH | DEFINED | 7         |
| CAMECO CORP                 | COM             | 13321L108     | 26971 | 677500   | SH | PUT     | DEFINED 7 |
| CAMECO CORP                 | COM             | 13321L108     | 6364  | 159850   | SH | DEFINED | 9         |
| CAMERON INTERNATIONAL CORP  | COM             | 13342B105     | 41    | 860      | SH | DEF/OTH | 10        |
| CAMERON INTERNATIONAL CORP  | COM             | 13342B105     | 1604  | 33327    | SH | DEFINED | 15        |
| CAMERON INTERNATIONAL CORP  | COM             | 13342B105     | 2313  | 48054    | SH | DEFINED | 9         |
| CAMPBELL SOUP CO            | COM             | 134429109     | 166   | 4650     | SH | DEFINED | 10        |
| CAMPBELL SOUP CO            | COM             | 134429109     | 36    | 1000     | SH | DEF/OTH | 10        |
| CAMPBELL SOUP CO            | COM             | 134429109     | 681   | 19059    | SH | DEFINED | 15        |
| CAMPBELL SOUP CO            | COM             | 134429109     | 50    | 1400     | SH | DEFINED | 9         |
| CANON INC                   | ADR             | 138006309     | 2     | 50       | SH | DEFINED | 10        |
| CANON INC                   | ADR             | 138006309     | 2828  | 61700    | SH | DEFINED | 15        |
| CAPITAL ONE FINL CORP       | COM             | 14040H105     | 348   | 7370     | SH | DEFINED | 10        |
| CAPITAL ONE FINL CORP       | COM             | 14040H105     | 64    | 1347     | SH | DEF/OTH | 10        |
| CAPITAL ONE FINL CORP       | COM             | 14040H105     | 1226  | 25947    | SH | DEFINED | 15        |
| CAPITAL ONE FINL CORP       | COM             | 14040H105     | 39    | 825      | SH | DEFINED | 7         |
| CAPITALSOURCE INC           | COM             | 14055X102     | 230   | 13100    | SH | DEFINED | 9         |
| CAPSTONE TURBINE CORP       | COM             | 14067D102     | 422   | 258687   | SH | DEFINED | 15        |
| CARDINAL HEALTH INC         | COM             | 14149Y108     | 55    | 960      | SH | DEFINED | 10        |
| CARDINAL HEALTH INC         | COM             | 14149Y108     | 126   | 2175     | SH | DEF/OTH | 10        |
| CARDINAL HEALTH INC         | COM             | 14149Y108     | 1789  | 30972    | SH | DEFINED | 15        |
| CARDINAL HEALTH INC         | COM             | 14149Y108     | 174   | 3018     | SH | DEFINED | 7         |
| CARNIVAL CORP               | PAIRED CTF      | 143658300     | 225   | 5050     | SH | DEFINED | 10        |
| CARNIVAL CORP               | PAIRED CTF      | 143658300     | 60    | 1345     | SH | DEF/OTH | 10        |
| CARNIVAL CORP               | PAIRED CTF      | 143658300     | 9     | 200      | SH | DEFINED | 7         |
| CARNIVAL CORP               | DBCV 1.132% 4/2 | 143658AV4     | 6728  | 10174000 | SH | DEFINED | 9         |
| CATERPILLAR INC DEL         | COM             | 149123101     | 5368  | 73986    | SH | DEFINED | 10        |
| CATERPILLAR INC DEL         | COM             | 149123101     | 367   | 5053     | SH | DEF/OTH | 10        |
| CATERPILLAR INC DEL         | COM             | 149123101     | 41390 | 570426   | SH | DEFINED | 15        |
| CATERPILLAR INC DEL         | COM             | 149123101     | 47    | 650      | SH | DEFINED | 9         |
| CELANESE CORP DEL           | COM SER A       | 150870103     | 1010  | 23862    | SH | DEFINED | 15        |
| CELANESE CORP DEL           | COM SER A       | 150870103     | 72    | 1700     | SH | DEFINED | 7         |
| CELGENE CORP                | COM             | 151020104     | 45    | 965      | SH | DEFINED | 10        |
| CELGENE CORP                | COM             | 151020104     | 4216  | 91231    | SH | DEFINED | 15        |
| CELGENE CORP                | COM             | 151020104     | 1625  | 35173    | SH | DEFINED | 7         |
| CENTERPOINT ENERGY INC      | COM             | 15189T107     | 1     | 74       | SH | DEFINED | 10        |
| CENTERPOINT ENERGY INC      | COM             | 15189T107     | 4817  | 281188   | SH | DEFINED | 15        |
| CENTEX CORP                 | COM             | 152312104     | 851   | 33705    | SH | DEFINED | 15        |
| CENTURYTEL INC              | COM             | 156700106     | 403   | 9720     | SH | DEFINED | 10        |
| CENTURYTEL INC              | COM             | 156700106     | 127   | 3075     | SH | DEF/OTH | 10        |
| CENTURYTEL INC              | COM             | 156700106     | 392   | 9456     | SH | DEFINED | 15        |
| CENTURYTEL INC              | COM             | 156700106     | 20    | 480      | SH | DEFINED | 7         |
| CEPHALON INC                | COM             | 156708109     | 3     | 40       | SH | DEFINED | 10        |
| CEPHALON INC                | COM             | 156708109     | 1418  | 19767    | SH | DEFINED | 15        |
| CERNER CORP                 | COM             | 156782104     | 473   | 8395     | SH | DEFINED | 10        |
| CHAMPION ENTERPRISES INC    | COM             | 158496109     | 791   | 83951    | SH | DEFINED | 15        |
| CHARLES RIV LABS INTL INC   | COM             | 159864107     | 408   | 6197     | SH | DEFINED | 10        |
| CHARLES RIV LABS INTL INC   | COM             | 159864107     | 33    | 500      | SH | DEF/OTH | 10        |
| CHARLES RIV LABS INTL INC   | COM             | 159864107     | 4290  | 65200    | SH | DEFINED | 15        |
| CHARLOTTE RUSSE HLDG INC    | COM             | 161048103     | 1728  | 107000   | SH | DEFINED | 15        |
| CHARTERED SEMICONDUCTOR MFG | ADR             | 16133R106     | 192   | 28700    | SH | DEFINED | 15        |
| CHEESECAKE FACTORY INC      | COM             | 163072101     | 351   | 14795    | SH | DEFINED | 15        |
| CHEMTURA CORP               | COM             | 163893100     | 278   | 35600    | SH | DEFINED | 15        |
| CHESAPEAKE ENERGY CORP      | COM             | 165167107     | 0     | 6        | SH | DEFINED | 10        |
| CHESAPEAKE ENERGY CORP      | COM             | 165167107     | 1755  | 44759    | SH | DEFINED | 15        |
| CHESAPEAKE ENERGY CORP      | COM             | 165167107     | 2594  | 66184    | SH | DEFINED | 7         |

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|                              |                 |           |       |          |    |         |           |
|------------------------------|-----------------|-----------|-------|----------|----|---------|-----------|
| CHEVRON CORP NEW             | COM             | 166764100 | 11209 | 120098   | SH | DEFINED | 10        |
| CHEVRON CORP NEW             | COM             | 166764100 | 3603  | 38602    | SH | DEF/OTH | 10        |
| CHEVRON CORP NEW             | COM             | 166764100 | 61383 | 657703   | SH | DEFINED | 15        |
| CHEVRON CORP NEW             | COM             | 166764100 | 42081 | 450886   | SH | DEFINED | 7         |
| CHEVRON CORP NEW             | COM             | 166764100 | 402   | 4305     | SH | DEFINED | 9         |
| CHINA LIFE INS CO LTD        | SPON ADR REP H  | 16939P106 | 27674 | 361746   | SH | DEFINED | 15        |
| CHINA SOUTHN AIRLS LTD       | SPON ADR CL H   | 169409109 | 1281  | 19569    | SH | DEFINED | 15        |
| CHINA MOBILE LIMITED         | SPONSORED ADR   | 16941M109 | 22    | 250      | SH | DEF/OTH | 10        |
| CHINA MOBILE LIMITED         | SPONSORED ADR   | 16941M109 | 6758  | 77798    | SH | DEFINED | 15        |
| CHINA MOBILE LIMITED         | SPONSORED ADR   | 16941M109 | 521   | 6000     | SH | DEFINED | 9         |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS  | 16941R108 | 45320 | 305805   | SH | DEFINED | 15        |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS  | 16941R108 | 15    | 100      | SH | DEFINED | 7         |
| CHINA NEPSTAR CHAIN DRUGSTOR | SPONSORED ADR   | 16943C109 | 238   | 13523    | SH | DEFINED | 15        |
| CHINA UNICOM LTD             | SPONSORED ADR   | 16945R104 | 4511  | 201387   | SH | DEFINED | 15        |
| CHINA MED TECHNOLOGIES INC   | SPONSORED ADR   | 169483104 | 525   | 11827    | SH | DEFINED | 15        |
| CHITTENDEN CORP              | COM             | 170228100 | 299   | 8400     | SH | DEFINED | 7         |
| CHUBB CORP                   | COM             | 171232101 | 323   | 5919     | SH | DEFINED | 10        |
| CHUBB CORP                   | COM             | 171232101 | 22    | 400      | SH | DEF/OTH | 10        |
| CHUBB CORP                   | COM             | 171232101 | 1392  | 25496    | SH | DEFINED | 15        |
| CHURCH & DWIGHT INC          | COM             | 171340102 | 11    | 200      | SH | DEF/OTH | 10        |
| CHURCH & DWIGHT INC          | COM             | 171340102 | 3001  | 55500    | SH | DEFINED | 15        |
| CIENA CORP                   | COM NEW         | 171779309 | 4336  | 127114   | SH | DEFINED | 15        |
| CINCINNATI FINL CORP         | COM             | 172062101 | 21    | 538      | SH | DEFINED | 10        |
| CINCINNATI FINL CORP         | COM             | 172062101 | 437   | 11040    | SH | DEFINED | 15        |
| CIRCUIT CITY STORE INC       | COM             | 172737108 | 35    | 8400     | SH | DEFINED | 10        |
| CIRCUIT CITY STORE INC       | COM             | 172737108 | 204   | 48639    | SH | DEFINED | 15        |
| CISCO SYS INC                | COM             | 17275R102 | 10488 | 387444   | SH | DEFINED | 10        |
| CISCO SYS INC                | COM             | 17275R102 | 1083  | 40018    | SH | DEF/OTH | 10        |
| CISCO SYS INC                | COM             | 17275R102 | 33639 | 1242682  | SH | DEFINED | 15        |
| CISCO SYS INC                | COM             | 17275R102 | 302   | 11146    | SH | DEFINED | 7         |
| CISCO SYS INC                | COM             | 17275R102 | 6768  | 250000   | SH | PUT     | DEFINED 7 |
| CISCO SYS INC                | COM             | 17275R102 | 3526  | 130247   | SH | DEFINED | 9         |
| CITADEL BROADCASTING CORP    | NOTE 1.875% 2/1 | 17285TAB2 | 13772 | 16795000 | SH | DEFINED | 9         |
| CINTAS CORP                  | COM             | 172908105 | 97    | 2893     | SH | DEFINED | 10        |
| CINTAS CORP                  | COM             | 172908105 | 389   | 11567    | SH | DEFINED | 15        |
| CITIGROUP INC                | COM             | 172967101 | 4692  | 159374   | SH | DEFINED | 10        |
| CITIGROUP INC                | COM             | 172967101 | 925   | 31415    | SH | DEF/OTH | 10        |
| CITIGROUP INC                | COM             | 172967101 | 84800 | 2880441  | SH | DEFINED | 15        |
| CITIGROUP INC                | COM             | 172967101 | 14720 | 500000   | SH | CALL    | DEFINED 7 |
| CITIGROUP INC                | COM             | 172967101 | 6351  | 215737   | SH | DEFINED | 9         |
| CITIZENS COMMUNICATIONS CO   | COM             | 17453B101 | 3     | 230      | SH | DEFINED | 10        |
| CITIZENS COMMUNICATIONS CO   | COM             | 17453B101 | 357   | 28078    | SH | DEFINED | 15        |
| CITRIX SYS INC               | COM             | 177376100 | 3     | 72       | SH | DEFINED | 10        |
| CITRIX SYS INC               | COM             | 177376100 | 1059  | 27851    | SH | DEFINED | 15        |
| CITRIX SYS INC               | COM             | 177376100 | 779   | 20500    | SH | DEFINED | 9         |
| CLEAR CHANNEL COMMUNICATIONS | COM             | 184502102 | 32050 | 928453   | SH | DEFINED | 15        |
| CLEAR CHANNEL COMMUNICATIONS | COM             | 184502102 | 796   | 23050    | SH | DEFINED | 7         |
| CLOROX CO DEL                | COM             | 189054109 | 560   | 8590     | SH | DEFINED | 10        |
| CLOROX CO DEL                | COM             | 189054109 | 104   | 1600     | SH | DEF/OTH | 10        |
| CLOROX CO DEL                | COM             | 189054109 | 773   | 11865    | SH | DEFINED | 15        |
| CLOROX CO DEL                | COM             | 189054109 | 98    | 1500     | SH | DEFINED | 7         |
| COACH INC                    | COM             | 189754104 | 288   | 9403     | SH | DEFINED | 10        |
| COACH INC                    | COM             | 189754104 | 60    | 1957     | SH | DEF/OTH | 10        |
| COACH INC                    | COM             | 189754104 | 17491 | 571962   | SH | DEFINED | 15        |
| COACH INC                    | COM             | 189754104 | 908   | 29693    | SH | DEFINED | 7         |
| COCA COLA CO                 | COM             | 191216100 | 6853  | 111665   | SH | DEFINED | 10        |
| COCA COLA CO                 | COM             | 191216100 | 2281  | 37167    | SH | DEF/OTH | 10        |
| COCA COLA CO                 | COM             | 191216100 | 8455  | 137769   | SH | DEFINED | 15        |
| COCA COLA CO                 | COM             | 191216100 | 45773 | 745861   | SH | DEFINED | 7         |
| COCA COLA CO                 | COM             | 191216100 | 5109  | 83248    | SH | CALL    | DEFINED 7 |
| COCA COLA ENTERPRISES INC    | COM             | 191219104 | 5     | 200      | SH | DEFINED | 10        |
| COCA COLA ENTERPRISES INC    | COM             | 191219104 | 638   | 24516    | SH | DEFINED | 15        |

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|                              |                 |           |        |         |    |         |           |
|------------------------------|-----------------|-----------|--------|---------|----|---------|-----------|
| COEUR D ALENE MINES CORP IDA | COM             | 192108108 | 12918  | 2615043 | SH | DEFINED | 15        |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 399    | 11760   | SH | DEFINED | 10        |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 844    | 24873   | SH | DEFINED | 15        |
| COGNOS INC                   | COM             | 19244C109 | 291    | 5061    | SH | DEFINED | 10        |
| COGNOS INC                   | COM             | 19244C109 | 34     | 582     | SH | DEF/OTH | 10        |
| COHEN & STEERS WRDLWD RLT IN | COM             | 19248J100 | 214    | 13394   | SH | DEFINED | 10        |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 1239   | 15887   | SH | DEFINED | 10        |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 228    | 2925    | SH | DEF/OTH | 10        |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 23675  | 303675  | SH | DEFINED | 15        |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 304    | 3904    | SH | DEFINED | 7         |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 314    | 4032    | SH | DEFINED | 9         |
| COLONIAL PPTYS TR            | COM SH BEN INT  | 195872106 | 1675   | 74000   | SH | DEFINED | 15        |
| COMCAST CORP NEW             | CL A            | 20030N101 | 285    | 15600   | SH | DEFINED | 10        |
| COMCAST CORP NEW             | CL A            | 20030N101 | 130    | 7104    | SH | DEF/OTH | 10        |
| COMCAST CORP NEW             | CL A            | 20030N101 | 12111  | 663256  | SH | DEFINED | 15        |
| COMCAST CORP NEW             | CL A            | 20030N101 | 41     | 2254    | SH | DEFINED | 7         |
| COMERICA INC                 | COM             | 200340107 | 9      | 200     | SH | DEF/OTH | 10        |
| COMERICA INC                 | COM             | 200340107 | 2504   | 57527   | SH | DEFINED | 15        |
| COMMERCE BANCORP INC NJ      | COM             | 200519106 | 22     | 573     | SH | DEFINED | 10        |
| COMMERCE BANCORP INC NJ      | COM             | 200519106 | 57     | 1490    | SH | DEF/OTH | 10        |
| COMMERCE BANCORP INC NJ      | COM             | 200519106 | 13007  | 341040  | SH | DEFINED | 15        |
| COMMERCE BANCORP INC NJ      | COM             | 200519106 | 0      | 7       | SH | DEFINED | 7         |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD  | 204409601 | 14370  | 778421  | SH | DEFINED | 15        |
| COMPANHIA ENERGETICA DE MINA | SP ADR N-V PFD  | 204409601 | 178    | 9636    | SH | DEFINED | 7         |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR   | 20440W105 | 4182   | 46687   | SH | DEFINED | 15        |
| COMPANHIA VALE DO RIO DOCE   | SPON ADR PFD    | 204412100 | 3007   | 107480  | SH | DEFINED | 15        |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR   | 204412209 | 15792  | 483372  | SH | DEFINED | 15        |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR   | 204412209 | 5737   | 175597  | SH | DEFINED | 7         |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR   | 204412209 | 4901   | 150000  | SH | CALL    | DEFINED 7 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR   | 204412209 | 9801   | 300000  | SH | PUT     | DEFINED 7 |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR   | 20441A102 | 41549  | 884019  | SH | DEFINED | 15        |
| COMPANHIA DE BEBIDAS DAS AME | SPONSORED ADR   | 20441W104 | 551    | 8107    | SH | DEFINED | 15        |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR   | 204448104 | 7510   | 132683  | SH | DEFINED | 15        |
| COMPANIA DE TELECOMUNICS CHI | SPON ADR NEW    | 204449300 | 506    | 67800   | SH | DEFINED | 15        |
| COMPUTER ASSOC INTL INC      | NOTE 1.625%12/1 | 204912AQ2 | 3288   | 2500000 | SH | DEFINED | 9         |
| COMPUTER SCIENCES CORP       | COM             | 205363104 | 218    | 4412    | SH | DEFINED | 10        |
| COMPUTER SCIENCES CORP       | COM             | 205363104 | 17     | 350     | SH | DEF/OTH | 10        |
| COMPUTER SCIENCES CORP       | COM             | 205363104 | 737    | 14905   | SH | DEFINED | 15        |
| COMPUTER SCIENCES CORP       | COM             | 205363104 | 13     | 253     | SH | DEFINED | 7         |
| COMPUWARE CORP               | COM             | 205638109 | 218    | 24517   | 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 | 993    | 41740   | SH | DEFINED | 15        |
| CON-WAY INC                  | COM             | 205944101 | 820    | 19731   | SH | DEFINED | 15        |
| CONOCOPHILLIPS               | COM             | 20825C104 | 14234  | 161195  | SH | DEFINED | 10        |
| CONOCOPHILLIPS               | COM             | 20825C104 | 1804   | 20432   | SH | DEF/OTH | 10        |
| CONOCOPHILLIPS               | COM             | 20825C104 | 119606 | 1354537 | SH | DEFINED | 15        |
| CONOCOPHILLIPS               | COM             | 20825C104 | 31     | 350     | SH | DEFINED | 9         |
| CONSOL ENERGY INC            | COM             | 20854P109 | 2786   | 38957   | SH | DEFINED | 15        |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 62     | 1270    | SH | DEFINED | 10        |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 263    | 5387    | SH | DEF/OTH | 10        |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 1136   | 23259   | SH | DEFINED | 15        |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 1806   | 76401   | SH | DEFINED | 10        |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 39     | 1638    | SH | DEF/OTH | 10        |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 393    | 16609   | SH | DEFINED | 15        |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 2963   | 28900   | SH | DEFINED | 10        |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 404    | 3938    | SH | DEF/OTH | 10        |
| CONSTELLATION ENERGY GROUP I | COM             | 210371100 | 1587   | 15475   | SH | DEFINED | 15        |
| CONTINENTAL RESOURCES INC    | COM             | 212015101 | 693    | 26517   | SH | DEFINED | 15        |
| CONVERGYS CORP               | COM             | 212485106 | 184    | 11157   | SH | DEFINED | 15        |
| COOPER COS INC               | COM NEW         | 216648402 | 1315   | 34600   | SH | DEFINED | 15        |
| CORN PRODS INTL INC          | COM             | 219023108 | 37     | 1000    | SH | DEF/OTH | 10        |

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|-----------------------------|----------------|-----------|-------|---------|----|---------|----|
| CORN PRODS INTL INC         | COM            | 219023108 | 1005  | 27359   | SH | DEFINED | 15 |
| CORNING INC                 | COM            | 219350105 | 2583  | 107657  | SH | DEFINED | 10 |
| CORNING INC                 | COM            | 219350105 | 158   | 6605    | SH | DEF/OTH | 10 |
| CORNING INC                 | COM            | 219350105 | 4410  | 183842  | SH | DEFINED | 15 |
| COSTCO WHSL CORP NEW        | COM            | 22160K105 | 199   | 2857    | SH | DEFINED | 10 |
| COSTCO WHSL CORP NEW        | COM            | 22160K105 | 20    | 290     | SH | DEF/OTH | 10 |
| COSTCO WHSL CORP NEW        | COM            | 22160K105 | 5412  | 77585   | SH | DEFINED | 15 |
| COUNTRYWIDE FINANCIAL CORP  | COM            | 222372104 | 924   | 103369  | SH | DEFINED | 15 |
| COVANCE INC                 | COM            | 222816100 | 436   | 5039    | SH | DEFINED | 10 |
| COVANCE INC                 | COM            | 222816100 | 9     | 100     | SH | DEF/OTH | 10 |
| COVANTA HLDG CORP           | COM            | 22282E102 | 65    | 2350    | SH | DEFINED | 15 |
| COVANTA HLDG CORP           | COM            | 22282E102 | 212   | 7660    | SH | DEFINED | 7  |
| COVENTRY HEALTH CARE INC    | COM            | 222862104 | 1472  | 24844   | SH | DEFINED | 15 |
| CREDIT SUISSE GROUP         | SPONSORED ADR  | 225401108 | 20    | 330     | SH | DEFINED | 10 |
| CREDIT SUISSE GROUP         | SPONSORED ADR  | 225401108 | 541   | 9000    | SH | DEFINED | 15 |
| CREDIT SUISSE GROUP         | SPONSORED ADR  | 225401108 | 38    | 625     | SH | DEFINED | 9  |
| CREE INC                    | COM            | 225447101 | 47    | 1700    | SH | DEFINED | 10 |
| CREE INC                    | COM            | 225447101 | 547   | 19910   | SH | DEFINED | 15 |
| CREE INC                    | COM            | 225447101 | 232   | 8443    | SH | DEFINED | 7  |
| CRESUD S A C I F Y A        | SPONSORED ADR  | 226406106 | 526   | 26419   | SH | DEFINED | 15 |
| CUMMINS INC                 | COM            | 231021106 | 4587  | 36015   | SH | DEFINED | 15 |
| CYPRESS SEMICONDUCTOR CORP  | COM            | 232806109 | 47    | 1300    | SH | DEFINED | 10 |
| CYPRESS SEMICONDUCTOR CORP  | COM            | 232806109 | 7782  | 216000  | SH | DEFINED | 15 |
| CYPRESS SEMICONDUCTOR CORP  | COM            | 232806109 | 1     | 22      | SH | DEFINED | 7  |
| CYPRESS SEMICONDUCTOR CORP  | COM            | 232806109 | 3520  | 97700   | SH | DEFINED | 9  |
| DDI CORP                    | COM 0.0001 NEW | 233162502 | 3447  | 612205  | SH | DEFINED | 15 |
| DPL INC                     | COM            | 233293109 | 24    | 795     | SH | DEFINED | 10 |
| DPL INC                     | COM            | 233293109 | 1613  | 54400   | SH | DEFINED | 15 |
| DRS TECHNOLOGIES INC        | COM            | 23330X100 | 532   | 9800    | SH | DEFINED | 10 |
| DRS TECHNOLOGIES INC        | COM            | 23330X100 | 122   | 2256    | SH | DEFINED | 15 |
| D R HORTON INC              | COM            | 23331A109 | 5     | 350     | SH | DEFINED | 10 |
| D R HORTON INC              | COM            | 23331A109 | 1431  | 108628  | SH | DEFINED | 15 |
| D R HORTON INC              | COM            | 23331A109 | 9829  | 746353  | SH | DEFINED | 7  |
| DST SYS INC DEL             | COM            | 233326107 | 988   | 11966   | SH | DEFINED | 10 |
| DST SYS INC DEL             | COM            | 233326107 | 64    | 775     | SH | DEF/OTH | 10 |
| DTE ENERGY CO               | COM            | 233331107 | 123   | 2792    | SH | DEFINED | 10 |
| DTE ENERGY CO               | COM            | 233331107 | 26    | 600     | SH | DEF/OTH | 10 |
| DTE ENERGY CO               | COM            | 233331107 | 1100  | 25024   | SH | DEFINED | 15 |
| DANAHER CORP DEL            | COM            | 235851102 | 715   | 8150    | SH | DEFINED | 10 |
| DANAHER CORP DEL            | COM            | 235851102 | 129   | 1465    | SH | DEF/OTH | 10 |
| DANAHER CORP DEL            | COM            | 235851102 | 2780  | 31687   | SH | DEFINED | 15 |
| DANAHER CORP DEL            | COM            | 235851102 | 1174  | 13385   | SH | DEFINED | 9  |
| DARDEN RESTAURANTS INC      | COM            | 237194105 | 148   | 5337    | SH | DEFINED | 10 |
| DARDEN RESTAURANTS INC      | COM            | 237194105 | 138   | 4975    | SH | DEF/OTH | 10 |
| DARDEN RESTAURANTS INC      | COM            | 237194105 | 1336  | 48204   | SH | DEFINED | 15 |
| DARLING INTL INC            | COM            | 237266101 | 218   | 18867   | SH | DEFINED | 15 |
| DEAN FOODS CO NEW           | COM            | 242370104 | 65    | 2514    | SH | DEFINED | 10 |
| DEAN FOODS CO NEW           | COM            | 242370104 | 449   | 17374   | SH | DEFINED | 15 |
| DEERE & CO                  | COM            | 244199105 | 987   | 10600   | SH | DEFINED | 10 |
| DEERE & CO                  | COM            | 244199105 | 27    | 290     | SH | DEF/OTH | 10 |
| DEERE & CO                  | COM            | 244199105 | 22823 | 245095  | SH | DEFINED | 15 |
| DEL MONTE FOODS CO          | COM            | 24522P103 | 3     | 310     | SH | DEFINED | 10 |
| DEL MONTE FOODS CO          | COM            | 24522P103 | 827   | 87400   | SH | DEFINED | 15 |
| DEL MONTE FOODS CO          | COM            | 24522P103 | 7     | 789     | SH | DEFINED | 7  |
| DELL INC                    | COM            | 24702R101 | 120   | 4885    | SH | DEFINED | 10 |
| DELL INC                    | COM            | 24702R101 | 25    | 1000    | SH | DEF/OTH | 10 |
| DELL INC                    | COM            | 24702R101 | 38599 | 1574831 | SH | DEFINED | 15 |
| DELL INC                    | COM            | 24702R101 | 14481 | 590813  | SH | DEFINED | 7  |
| DELTA AIR LINES INC DEL     | COM NEW        | 247361702 | 372   | 25000   | SH | DEFINED | 15 |
| DENTSPLY INTL INC NEW       | COM            | 249030107 | 6998  | 155445  | SH | DEFINED | 10 |
| DENTSPLY INTL INC NEW       | COM            | 249030107 | 458   | 10173   | SH | DEF/OTH | 10 |
| DEVELOPERS DIVERSIFIED RLTY | COM            | 251591103 | 5     | 133     | SH | DEFINED | 10 |

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|                              |                 |           |        |         |    |         |    |
|------------------------------|-----------------|-----------|--------|---------|----|---------|----|
| DEVELOPERS DIVERSIFIED RLTY  | COM             | 251591103 | 373    | 9733    | SH | DEFINED | 15 |
| DEVON ENERGY CORP NEW        | COM             | 25179M103 | 681    | 7656    | SH | DEFINED | 10 |
| DEVON ENERGY CORP NEW        | COM             | 25179M103 | 16     | 178     | SH | DEF/OTH | 10 |
| DEVON ENERGY CORP NEW        | COM             | 25179M103 | 3614   | 40653   | SH | DEFINED | 15 |
| DIAGEO P L C                 | SPON ADR NEW    | 25243Q205 | 20     | 238     | SH | DEFINED | 10 |
| DIAGEO P L C                 | SPON ADR NEW    | 25243Q205 | 2114   | 24628   | SH | DEFINED | 15 |
| DIAMOND OFFSHORE DRILLING IN | COM             | 25271C102 | 1700   | 11970   | SH | DEFINED | 15 |
| DIAMONDS TR                  | UNIT SER 1      | 252787106 | 6092   | 45959   | SH | DEFINED | 10 |
| DIAMONDS TR                  | UNIT SER 1      | 252787106 | 186    | 1405    | SH | DEF/OTH | 10 |
| DIAMONDS TR                  | UNIT SER 1      | 252787106 | 53020  | 400000  | SH | DEFINED | 15 |
| DICKS SPORTING GOODS INC     | COM             | 253393102 | 361    | 13000   | SH | DEFINED | 15 |
| DIRECTV GROUP INC            | COM             | 25459L106 | 11     | 460     | SH | DEFINED | 10 |
| DIRECTV GROUP INC            | COM             | 25459L106 | 1      | 49      | SH | DEF/OTH | 10 |
| DIRECTV GROUP INC            | COM             | 25459L106 | 1422   | 61498   | SH | DEFINED | 15 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 5741   | 177839  | SH | DEFINED | 10 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 413    | 12782   | SH | DEF/OTH | 10 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 9973   | 308960  | SH | DEFINED | 15 |
| DISNEY WALT CO               | COM DISNEY      | 254687106 | 28     | 875     | SH | DEFINED | 9  |
| DISCOVER FINL SVCS           | COM             | 254709108 | 150    | 9921    | SH | DEFINED | 10 |
| DISCOVER FINL SVCS           | COM             | 254709108 | 13     | 862     | SH | DEF/OTH | 10 |
| DISCOVER FINL SVCS           | COM             | 254709108 | 5190   | 344136  | SH | DEFINED | 15 |
| DIVX INC                     | COM             | 255413106 | 144    | 10267   | SH | DEFINED | 10 |
| DR REDDYS LABS LTD           | ADR             | 256135203 | 4978   | 274095  | SH | DEFINED | 15 |
| DOLBY LABORATORIES INC       | COM             | 25659T107 | 866    | 17418   | SH | DEFINED | 15 |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 1520   | 32031   | SH | DEFINED | 10 |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 366    | 7716    | SH | DEF/OTH | 10 |
| DOMINION RES INC VA NEW      | COM             | 25746U109 | 2377   | 50098   | SH | DEFINED | 15 |
| DOMTAR CORP                  | COM             | 257559104 | 1538   | 200000  | SH | DEFINED | 15 |
| DOMTAR CORP                  | COM             | 257559104 | 248    | 32302   | SH | DEFINED | 7  |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 979    | 25935   | SH | DEFINED | 10 |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 219    | 5801    | SH | DEF/OTH | 10 |
| DONNELLEY R R & SONS CO      | COM             | 257867101 | 1158   | 30683   | SH | DEFINED | 15 |
| DOVER CORP                   | COM             | 260003108 | 1068   | 23165   | SH | DEFINED | 10 |
| DOVER CORP                   | COM             | 260003108 | 6      | 125     | SH | DEF/OTH | 10 |
| DOVER CORP                   | COM             | 260003108 | 785    | 17023   | SH | DEFINED | 15 |
| DOW CHEM CO                  | COM             | 260543103 | 559    | 14180   | SH | DEFINED | 10 |
| DOW CHEM CO                  | COM             | 260543103 | 135    | 3431    | SH | DEF/OTH | 10 |
| DOW CHEM CO                  | COM             | 260543103 | 18396  | 466677  | SH | DEFINED | 15 |
| DRESSER-RAND GROUP INC       | COM             | 261608103 | 358    | 9171    | SH | DEFINED | 15 |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 2100   | 47628   | SH | DEFINED | 10 |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 711    | 16134   | SH | DEF/OTH | 10 |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 2351   | 53319   | SH | DEFINED | 15 |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 2      | 42      | SH | DEFINED | 7  |
| DUKE REALTY CORP             | COM NEW         | 264411505 | 408    | 15626   | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW         | COM             | 26441C105 | 1578   | 78249   | SH | DEFINED | 10 |
| DUKE ENERGY CORP NEW         | COM             | 26441C105 | 288    | 14294   | SH | DEF/OTH | 10 |
| DUKE ENERGY CORP NEW         | COM             | 26441C105 | 179235 | 8886212 | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW         | COM             | 26441C105 | 293    | 14521   | SH | DEFINED | 7  |
| DUN & BRADSTREET CORP DEL NE | COM             | 26483E100 | 559    | 6304    | SH | DEFINED | 10 |
| DUN & BRADSTREET CORP DEL NE | COM             | 26483E100 | 9      | 100     | SH | DEF/OTH | 10 |
| DUN & BRADSTREET CORP DEL NE | COM             | 26483E100 | 1967   | 22192   | SH | DEFINED | 15 |
| DYCOM INDS INC               | COM             | 267475101 | 369    | 13850   | SH | DEFINED | 10 |
| DYNEGY INC DEL               | CL A            | 26817G102 | 7      | 940     | SH | DEFINED | 10 |
| DYNEGY INC DEL               | CL A            | 26817G102 | 403    | 56469   | SH | DEFINED | 15 |
| DYNEGY INC DEL               | CL A            | 26817G102 | 214    | 30000   | SH | DEFINED | 9  |
| E HOUSE CHINA HLDGS LTD      | ADR             | 26852W103 | 233    | 9783    | SH | DEFINED | 15 |
| E M C CORP MASS              | COM             | 268648102 | 340    | 18329   | SH | DEFINED | 10 |
| E M C CORP MASS              | COM             | 268648102 | 79     | 4250    | SH | DEF/OTH | 10 |
| E M C CORP MASS              | COM             | 268648102 | 20046  | 1081802 | SH | DEFINED | 15 |
| E M C CORP MASS              | COM             | 268648102 | 527    | 28458   | SH | DEFINED | 7  |
| E M C CORP MASS              | COM             | 268648102 | 30     | 1625    | SH | DEFINED | 9  |
| E M C CORP MASS              | NOTE 1.750%12/0 | 268648AM4 | 10284  | 7500000 | SH | DEFINED | 9  |

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|                              |                |           |       |        |    |         |           |
|------------------------------|----------------|-----------|-------|--------|----|---------|-----------|
| ENSCO INTL INC               | COM            | 26874Q100 | 349   | 5858   | SH | DEFINED | 10        |
| ENSCO INTL INC               | COM            | 26874Q100 | 3493  | 58584  | SH | DEFINED | 15        |
| EOG RES INC                  | COM            | 26875P101 | 523   | 5858   | SH | DEFINED | 10        |
| EOG RES INC                  | COM            | 26875P101 | 2127  | 23827  | SH | DEFINED | 15        |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 0     | 100    | SH | DEFINED | 10        |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 270   | 75963  | SH | DEFINED | 15        |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 1625  | 457758 | SH | DEFINED | 7         |
| EAGLE MATERIALS INC          | COM            | 26969P108 | 518   | 14600  | SH | DEFINED | 15        |
| EASTMAN CHEM CO              | COM            | 277432100 | 38    | 630    | SH | DEFINED | 10        |
| EASTMAN CHEM CO              | COM            | 277432100 | 153   | 2500   | SH | DEF/OTH | 10        |
| EASTMAN CHEM CO              | COM            | 277432100 | 424   | 6941   | SH | DEFINED | 15        |
| EASTMAN KODAK CO             | COM            | 277461109 | 11    | 502    | SH | DEFINED | 10        |
| EASTMAN KODAK CO             | COM            | 277461109 | 13    | 600    | SH | DEF/OTH | 10        |
| EASTMAN KODAK CO             | COM            | 277461109 | 1141  | 52190  | SH | DEFINED | 15        |
| EATON CORP                   | COM            | 278058102 | 329   | 3398   | SH | DEFINED | 10        |
| EATON CORP                   | COM            | 278058102 | 5     | 50     | SH | DEF/OTH | 10        |
| EATON CORP                   | COM            | 278058102 | 1866  | 19250  | SH | DEFINED | 15        |
| EBAY INC                     | COM            | 278642103 | 38    | 1131   | SH | DEFINED | 10        |
| EBAY INC                     | COM            | 278642103 | 24257 | 730841 | SH | DEFINED | 15        |
| EBAY INC                     | COM            | 278642103 | 2103  | 63363  | SH | DEFINED | 9         |
| ECHELON CORP                 | COM            | 27874N105 | 419   | 20313  | SH | DEFINED | 15        |
| ECOLAB INC                   | COM            | 278865100 | 8084  | 157864 | SH | DEFINED | 10        |
| ECOLAB INC                   | COM            | 278865100 | 721   | 14088  | SH | DEF/OTH | 10        |
| ECOLAB INC                   | COM            | 278865100 | 766   | 14963  | SH | DEFINED | 15        |
| EDISON INTL                  | COM            | 281020107 | 214   | 4004   | SH | DEFINED | 10        |
| EDISON INTL                  | COM            | 281020107 | 10    | 180    | SH | DEF/OTH | 10        |
| EDISON INTL                  | COM            | 281020107 | 1490  | 27910  | SH | DEFINED | 15        |
| EL PASO CORP                 | COM            | 28336L109 | 11    | 612    | SH | DEFINED | 10        |
| EL PASO CORP                 | COM            | 28336L109 | 6     | 369    | SH | DEF/OTH | 10        |
| EL PASO CORP                 | COM            | 28336L109 | 3905  | 226481 | SH | DEFINED | 15        |
| ELAN PLC                     | ADR            | 284131208 | 31    | 1400   | SH | DEF/OTH | 10        |
| ELAN PLC                     | ADR            | 284131208 | 271   | 12329  | SH | DEFINED | 15        |
| ELAN PLC                     | ADR            | 284131208 | 6     | 278    | SH | DEFINED | 9         |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 92    | 1575   | SH | DEFINED | 10        |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 1577  | 27001  | SH | DEFINED | 15        |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 3651  | 62500  | SH | CALL    | DEFINED 7 |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 5     | 240    | SH | DEFINED | 10        |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 8     | 400    | SH | DEF/OTH | 10        |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 909   | 43867  | SH | DEFINED | 15        |
| ELECTRONIC DATA SYS NEW      | COM            | 285661104 | 1157  | 55800  | SH | DEFINED | 9         |
| EMBARQ CORP                  | COM            | 29078E105 | 34    | 683    | SH | DEFINED | 10        |
| EMBARQ CORP                  | COM            | 29078E105 | 37    | 747    | SH | DEF/OTH | 10        |
| EMBARQ CORP                  | COM            | 29078E105 | 2770  | 55931  | SH | DEFINED | 15        |
| EMBARQ CORP                  | COM            | 29078E105 | 5     | 104    | SH | DEFINED | 7         |
| EMCOR GROUP INC              | COM            | 29084Q100 | 205   | 8662   | SH | DEFINED | 15        |
| EMERSON ELEC CO              | COM            | 291011104 | 7520  | 132723 | SH | DEFINED | 10        |
| EMERSON ELEC CO              | COM            | 291011104 | 401   | 7073   | SH | DEF/OTH | 10        |
| EMERSON ELEC CO              | COM            | 291011104 | 16645 | 293764 | SH | DEFINED | 15        |
| EMPRESA NACIONAL DE ELCTRCID | SPONSORED ADR  | 29244T101 | 1167  | 31055  | SH | DEFINED | 15        |
| ENCANA CORP                  | COM            | 292505104 | 25    | 368    | SH | DEFINED | 10        |
| ENCANA CORP                  | COM            | 292505104 | 500   | 7360   | SH | DEF/OTH | 10        |
| ENCANA CORP                  | COM            | 292505104 | 820   | 12069  | SH | DEFINED | 7         |
| ENCANA CORP                  | COM            | 292505104 | 45    | 663    | SH | DEFINED | 9         |
| ENDO PHARMACEUTICALS HLDGS I | COM            | 29264F205 | 806   | 30232  | SH | DEFINED | 15        |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 11078 | 329211 | SH | DEFINED | 15        |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 41    | 1222   | SH | DEFINED | 7         |
| ENERGEN CORP                 | COM            | 29265N108 | 9     | 141    | SH | DEFINED | 10        |
| ENERGEN CORP                 | COM            | 29265N108 | 640   | 9969   | SH | DEFINED | 15        |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 915   | 8161   | SH | DEFINED | 10        |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 142   | 1267   | SH | DEF/OTH | 10        |
| ENERGIZER HLDGS INC          | COM            | 29266R108 | 17773 | 158503 | SH | DEFINED | 15        |
| ENERGY TRANSFER PRTNRS L P   | UNIT LTD PARTN | 29273R109 | 670   | 12434  | SH | DEFINED | 15        |

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|                          |               |           |        |         |    |         |           |
|--------------------------|---------------|-----------|--------|---------|----|---------|-----------|
| ENERSIS S A              | SPONSORED ADR | 29274F104 | 1413   | 88138   | SH | DEFINED | 15        |
| ENERNOC INC              | COM           | 292764107 | 391    | 7973    | SH | DEFINED | 15        |
| ENERGY CORP NEW          | COM           | 29364G103 | 2577   | 21561   | SH | DEFINED | 10        |
| ENERGY CORP NEW          | COM           | 29364G103 | 139    | 1160    | SH | DEF/OTH | 10        |
| ENERGY CORP NEW          | COM           | 29364G103 | 1990   | 16651   | SH | DEFINED | 15        |
| ENERGY CORP NEW          | COM           | 29364G103 | 108    | 900     | SH | DEFINED | 7         |
| EQUIFAX INC              | COM           | 294429105 | 73     | 1999    | SH | DEFINED | 10        |
| EQUIFAX INC              | COM           | 294429105 | 411    | 11294   | SH | DEFINED | 15        |
| EQUITABLE RES INC        | COM           | 294549100 | 2724   | 51134   | SH | DEFINED | 10        |
| EQUITABLE RES INC        | COM           | 294549100 | 155    | 2900    | SH | DEF/OTH | 10        |
| EQUITABLE RES INC        | COM           | 294549100 | 589    | 11050   | SH | DEFINED | 15        |
| EQUITY RESIDENTIAL       | SH BEN INT    | 29476L107 | 26     | 700     | SH | DEF/OTH | 10        |
| EQUITY RESIDENTIAL       | SH BEN INT    | 29476L107 | 12074  | 331055  | SH | DEFINED | 15        |
| ESSEX PPTY TR INC        | COM           | 297178105 | 1388   | 14237   | SH | DEFINED | 15        |
| EVERGREEN ENERGY INC     | COM           | 30024B104 | 131    | 59000   | SH | DEFINED | 15        |
| EVERGREEN ENERGY INC     | COM           | 30024B104 | 68     | 30491   | SH | DEFINED | 7         |
| EVERGREEN SOLAR INC      | COM           | 30033R108 | 12636  | 731652  | SH | DEFINED | 15        |
| EVERGREEN SOLAR INC      | COM           | 30033R108 | 412    | 23850   | SH | DEFINED | 7         |
| EVERGREEN SOLAR INC      | COM           | 30033R108 | 138    | 7985    | SH | DEFINED | 9         |
| EXELON CORP              | COM           | 30161N101 | 5089   | 62332   | SH | DEFINED | 10        |
| EXELON CORP              | COM           | 30161N101 | 432    | 5294    | SH | DEF/OTH | 10        |
| EXELON CORP              | COM           | 30161N101 | 10237  | 125393  | SH | DEFINED | 15        |
| EXELON CORP              | COM           | 30161N101 | 261    | 3200    | SH | DEFINED | 7         |
| EXELON CORP              | COM           | 30161N101 | 1522   | 18642   | SH | DEFINED | 9         |
| EXPEDIA INC DEL          | COM           | 30212P105 | 16     | 500     | SH | DEFINED | 10        |
| EXPEDIA INC DEL          | COM           | 30212P105 | 563    | 17791   | SH | DEFINED | 15        |
| EXPEDITORS INTL WASH INC | COM           | 302130109 | 423    | 9460    | SH | DEFINED | 10        |
| EXPEDITORS INTL WASH INC | COM           | 302130109 | 816    | 18256   | SH | DEFINED | 15        |
| EXPRESS SCRIPTS INC      | COM           | 302182100 | 112    | 1532    | SH | DEFINED | 10        |
| EXPRESS SCRIPTS INC      | COM           | 302182100 | 18     | 240     | SH | DEF/OTH | 10        |
| EXPRESS SCRIPTS INC      | COM           | 302182100 | 4020   | 55071   | SH | DEFINED | 15        |
| EXXON MOBIL CORP         | COM           | 30231G102 | 38829  | 414440  | SH | DEFINED | 10        |
| EXXON MOBIL CORP         | COM           | 30231G102 | 14721  | 157127  | SH | DEF/OTH | 10        |
| EXXON MOBIL CORP         | COM           | 30231G102 | 55734  | 594879  | SH | DEFINED | 15        |
| EXXON MOBIL CORP         | COM           | 30231G102 | 81446  | 869317  | SH | DEFINED | 7         |
| EXXON MOBIL CORP         | COM           | 30231G102 | 7027   | 75000   | SH | CALL    | DEFINED 7 |
| EXXON MOBIL CORP         | COM           | 30231G102 | 2132   | 22753   | SH | DEFINED | 9         |
| EXXON MOBIL CORP         | COM           | 30231G102 | 155    | 1650    | SH | DEF/OTH | 9         |
| FLIR SYS INC             | COM           | 302445101 | 787    | 25140   | SH | DEFINED | 10        |
| FLIR SYS INC             | COM           | 302445101 | 124    | 3946    | SH | DEFINED | 15        |
| FMC TECHNOLOGIES INC     | COM           | 30249U101 | 773    | 13628   | SH | DEFINED | 15        |
| FPL GROUP INC            | COM           | 302571104 | 7176   | 105873  | SH | DEFINED | 10        |
| FPL GROUP INC            | COM           | 302571104 | 1150   | 16972   | SH | DEF/OTH | 10        |
| FPL GROUP INC            | COM           | 302571104 | 2635   | 38871   | SH | DEFINED | 15        |
| FPL GROUP INC            | COM           | 302571104 | 74     | 1096    | SH | DEFINED | 7         |
| FACTSET RESH SYS INC     | COM           | 303075105 | 1777   | 31900   | SH | DEFINED | 15        |
| FAMILY DLR STORES INC    | COM           | 307000109 | 6      | 300     | SH | DEF/OTH | 10        |
| FAMILY DLR STORES INC    | COM           | 307000109 | 231    | 12033   | SH | DEFINED | 15        |
| FEDERAL HOME LN MTG CORP | COM           | 313400301 | 233    | 6825    | SH | DEFINED | 10        |
| FEDERAL HOME LN MTG CORP | COM           | 313400301 | 117    | 3425    | SH | DEF/OTH | 10        |
| FEDERAL HOME LN MTG CORP | COM           | 313400301 | 1504   | 44150   | SH | DEFINED | 15        |
| FEDERAL NATL MTG ASSN    | COM           | 313586109 | 1465   | 36642   | SH | DEFINED | 10        |
| FEDERAL NATL MTG ASSN    | COM           | 313586109 | 80     | 1990    | SH | DEF/OTH | 10        |
| FEDERAL NATL MTG ASSN    | COM           | 313586109 | 194524 | 4865541 | SH | DEFINED | 15        |
| FEDERAL NATL MTG ASSN    | COM           | 313586109 | 324    | 8100    | SH | DEFINED | 7         |
| FEDERAL NATL MTG ASSN    | COM           | 313586109 | 11794  | 295000  | SH | DEFINED | 9         |
| FEDERATED INVS INC PA    | CL B          | 314211103 | 25     | 600     | SH | DEFINED | 10        |
| FEDERATED INVS INC PA    | CL B          | 314211103 | 237    | 5757    | SH | DEFINED | 15        |
| FEDEX CORP               | COM           | 31428X106 | 2681   | 30063   | SH | DEFINED | 10        |
| FEDEX CORP               | COM           | 31428X106 | 115    | 1290    | SH | DEF/OTH | 10        |
| FEDEX CORP               | COM           | 31428X106 | 2674   | 29992   | SH | DEFINED | 15        |
| FEDEX CORP               | COM           | 31428X106 | 356    | 3987    | SH | DEFINED | 7         |

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|                              |                |               |        |         |    |         |           |
|------------------------------|----------------|---------------|--------|---------|----|---------|-----------|
| FEDEX CORP                   | COM            | 31428X106     | 16     | 175     | SH | DEFINED | 9         |
| F5 NETWORKS INC              | COM            | 315616102     | 2529   | 88685   | SH | DEFINED | 15        |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106     | 25     | 605     | SH | DEFINED | 10        |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106     | 608    | 14622   | SH | DEFINED | 15        |
| FIFTH THIRD BANCORP          | COM            | 316773100     | 5      | 200     | SH | DEFINED | 10        |
| FIFTH THIRD BANCORP          | COM            | 316773100     | 2397   | 95368   | SH | DEFINED | 15        |
| FIRST ADVANTAGE CORP         | CL A           | 31845F100     | 285    | 17310   | SH | DEFINED | 15        |
| FIRST HORIZON NATL CORP      | COM            | 320517105     | 40     | 2200    | SH | DEFINED | 10        |
| FIRST HORIZON NATL CORP      | COM            | 320517105     | 9      | 500     | SH | DEF/OTH | 10        |
| FIRST HORIZON NATL CORP      | COM            | 320517105     | 152    | 8397    | SH | DEFINED | 15        |
| FIRST IND CORP               | COM            | 32054R108     | 3755   | 117338  | SH | DEFINED | 15        |
| FIRST SOLAR INC              | COM            | 336433107     | 57850  | 216552  | SH | DEFINED | 15        |
| FIRST SOLAR INC              | COM            | 336433107     | 1950   | 7300    | SH | DEFINED | 7         |
| FIRST SOLAR INC              | COM            | 336433107     | 136    | 510     | SH | DEFINED | 9         |
| FISERV INC                   | COM            | 337738108     | 4532   | 81680   | SH | DEFINED | 10        |
| FISERV INC                   | COM            | 337738108     | 170    | 3057    | SH | DEF/OTH | 10        |
| FISERV INC                   | COM            | 337738108     | 783    | 14103   | SH | DEFINED | 15        |
| FIRSTENERGY CORP             | COM            | 337932107     | 104    | 1435    | SH | DEFINED | 10        |
| FIRSTENERGY CORP             | COM            | 337932107     | 36     | 500     | SH | DEF/OTH | 10        |
| FIRSTENERGY CORP             | COM            | 337932107     | 29017  | 401113  | SH | DEFINED | 15        |
| FLUOR CORP NEW               | COM            | 343412102     | 2462   | 16895   | SH | DEFINED | 10        |
| FLUOR CORP NEW               | COM            | 343412102     | 163    | 1120    | SH | DEF/OTH | 10        |
| FLUOR CORP NEW               | COM            | 343412102     | 11119  | 76303   | SH | DEFINED | 15        |
| FLUOR CORP NEW               | COM            | 343412102     | 14     | 94      | SH | DEFINED | 7         |
| FLUOR CORP NEW               | COM            | 343412102     | 10523  | 72213   | SH | DEFINED | 9         |
| FOCUS MEDIA HLDG LTD         | SPONSORED ADR  | 34415V109     | 834    | 14688   | SH | DEFINED | 15        |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860     | 9      | 1380    | SH | DEFINED | 10        |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860     | 3211   | 477185  | SH | DEFINED | 15        |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860     | 1683   | 250000  | SH | CALL    | DEFINED 7 |
| FORD MTR CO CAP TR II        | PFD TR CV6.5%  | 345395206     | 596    | 18380   | SH | DEFINED | 9         |
| FOREST CITY ENTERPRISES INC  | CL A           | 345550107     | 89     | 2000    | SH | DEFINED | 10        |
| FOREST CITY ENTERPRISES INC  | CL A           | 345550107     | 6622   | 149000  | SH | DEFINED | 15        |
| FOREST LABS INC              | COM            | 345838106     | 36     | 1000    | SH | DEFINED | 10        |
| FOREST LABS INC              | COM            | 345838106     | 9      | 250     | SH | DEF/OTH | 10        |
| FOREST LABS INC              | COM            | 345838106     | 1885   | 51726   | SH | DEFINED | 15        |
| FORTUNE BRANDS INC           | COM            | 349631101     | 363    | 5012    | SH | DEFINED | 10        |
| FORTUNE BRANDS INC           | COM            | 349631101     | 159    | 2200    | SH | DEF/OTH | 10        |
| FORTUNE BRANDS INC           | COM            | 349631101     | 947    | 13086   | SH | DEFINED | 15        |
| FOUNDATION COAL HLDGS INC    | COM            | 35039W100     | 37     | 713     | SH | DEFINED | 10        |
| FOUNDATION COAL HLDGS INC    | COM            | 35039W100     | 1763   | 33586   | SH | DEFINED | 15        |
| FRANCE TELECOM               | SPONSORED ADR  | 35177Q105     | 2681   | 75250   | SH | DEFINED | 15        |
| FRANKLIN RES INC             | COM            | 354613101     | 29901  | 261303  | SH | DEFINED | 15        |
| FREEPORT-MCMORAN COPPER & GO | COM            | 35671D857     | 522    | 5098    | SH | DEFINED | 10        |
| FREEPORT-MCMORAN COPPER & GO | COM            | 35671D857     | 240    | 2340    | SH | DEF/OTH | 10        |
| FREEPORT-MCMORAN COPPER & GO | COM            | 35671D857     | 183355 | 1789880 | SH | DEFINED | 15        |
| FREEPORT-MCMORAN COPPER & GO | COM            | 35671D857     | 4959   | 48408   | SH | DEFINED | 7         |
| FRONTIER OIL CORP            | COM            | 35914P105     | 435    | 10713   | SH | DEFINED | 15        |
| FUEL TECH INC                | COM            | 359523107     | 1104   | 48725   | SH | DEFINED | 15        |
| FUELCELL ENERGY INC          | COM            | 35952H106     | 706    | 71155   | SH | DEFINED | 15        |
| GALLAGHER ARTHUR J & CO      | COM            | 363576109     | 430    | 17777   | SH | DEFINED | 9         |
| GAMESTOP CORP NEW            | CL A           | 36467W109     | 287    | 4620    | SH | DEFINED | 10        |
| GAMESTOP CORP NEW            | CL A           | 36467W109     | 56     | 908     | SH | DEF/OTH | 10        |
| GAMESTOP CORP NEW            | CL A           | 36467W109     | 846    | 13624   | SH | DEFINED | 15        |
| GAMESTOP CORP NEW            | CL A           | 36467W109     | 0      | 7       | SH | DEFINED | 7         |
| GANNETT CO INC               | FRNT           | 7/1 364725AG6 | 29751  | 3000000 | SH | DEFINED | 15        |
| GANNETT INC                  | COM            | 364730101     | 77     | 1970    | SH | DEFINED | 10        |
| GANNETT INC                  | COM            | 364730101     | 11761  | 301556  | SH | DEFINED | 15        |
| GANNETT INC                  | COM            | 364730101     | 71     | 1822    | SH | DEFINED | 7         |
| GAP INC DEL                  | COM            | 364760108     | 20     | 950     | SH | DEFINED | 10        |
| GAP INC DEL                  | COM            | 364760108     | 40     | 1875    | SH | DEF/OTH | 10        |
| GAP INC DEL                  | COM            | 364760108     | 849    | 39897   | SH | DEFINED | 15        |
| GAP INC DEL                  | COM            | 364760108     | 145    | 6801    | SH | DEFINED | 7         |



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|                             |                |           |        |         |    |         |         |   |
|-----------------------------|----------------|-----------|--------|---------|----|---------|---------|---|
| GENENTECH INC               | COM NEW        | 368710406 | 75     | 1115    | SH | DEFINED | 10      |   |
| GENENTECH INC               | COM NEW        | 368710406 | 27     | 400     | SH | DEF/OTH | 10      |   |
| GENENTECH INC               | COM NEW        | 368710406 | 4930   | 73500   | SH | DEFINED | 15      |   |
| GENENTECH INC               | COM NEW        | 368710406 | 557    | 8300    | SH | DEFINED | 7       |   |
| GENERAL DYNAMICS CORP       | COM            | 369550108 | 557    | 6257    | SH | DEFINED | 10      |   |
| GENERAL DYNAMICS CORP       | COM            | 369550108 | 469    | 5266    | SH | DEF/OTH | 10      |   |
| GENERAL DYNAMICS CORP       | COM            | 369550108 | 5401   | 60693   | SH | DEFINED | 15      |   |
| GENERAL ELECTRIC CO         | COM            | 369604103 | 26196  | 706665  | SH | DEFINED | 10      |   |
| GENERAL ELECTRIC CO         | COM            | 369604103 | 9389   | 253272  | SH | DEF/OTH | 10      |   |
| GENERAL ELECTRIC CO         | COM            | 369604103 | 287226 | 7748212 | SH | DEFINED | 15      |   |
| GENERAL ELECTRIC CO         | COM            | 369604103 | 464    | 12520   | SH | DEFINED | 7       |   |
| GENERAL ELECTRIC CO         | COM            | 369604103 | 4854   | 130939  | SH | DEFINED | 9       |   |
| GENERAL ELECTRIC CO         | COM            | 369604103 | 288    | 7775    | SH | DEF/OTH | 9       |   |
| GENERAL GROWTH PPTYS INC    | COM            | 370021107 | 21     | 500     | SH | DEFINED | 10      |   |
| GENERAL GROWTH PPTYS INC    | COM            | 370021107 | 779    | 18924   | SH | DEFINED | 15      |   |
| GENERAL GROWTH PPTYS INC    | COM            | 370021107 | 114    | 2773    | SH | DEFINED | 7       |   |
| GENERAL MLS INC             | COM            | 370334104 | 4877   | 85553   | SH | DEFINED | 10      |   |
| GENERAL MLS INC             | COM            | 370334104 | 514    | 9013    | SH | DEF/OTH | 10      |   |
| GENERAL MLS INC             | COM            | 370334104 | 8710   | 152800  | SH | DEFINED | 15      |   |
| GENERAL MTRS CORP           | COM            | 370442105 | 20     | 800     | SH | DEFINED | 10      |   |
| GENERAL MTRS CORP           | COM            | 370442105 | 161    | 6450    | SH | DEF/OTH | 10      |   |
| GENERAL MTRS CORP           | COM            | 370442105 | 8623   | 346462  | SH | DEFINED | 15      |   |
| GENLYTE GROUP INC           | COM            | 372302109 | 380    | 3990    | SH | DEFINED | 7       |   |
| GENUINE PARTS CO            | COM            | 372460105 | 35     | 750     | SH | DEFINED | 10      |   |
| GENUINE PARTS CO            | COM            | 372460105 | 128    | 2775    | SH | DEF/OTH | 10      |   |
| GENUINE PARTS CO            | COM            | 372460105 | 666    | 14383   | SH | DEFINED | 15      |   |
| GENWORTH FINL INC           | COM CL A       | 37247D106 | 2503   | 98361   | SH | DEFINED | 15      |   |
| GENZYME CORP                | COM            | 372917104 | 2502   | 33611   | SH | DEFINED | 10      |   |
| GENZYME CORP                | COM            | 372917104 | 170    | 2278    | SH | DEF/OTH | 10      |   |
| GENZYME CORP                | COM            | 372917104 | 3135   | 42120   | SH | DEFINED | 15      |   |
| GENZYME CORP                | COM            | 372917104 | 31637  | 425000  | SH | DEFINED | 7       |   |
| GERDAU S A                  | SPONSORED ADR  | 373737105 | 5367   | 184990  | SH | DEFINED | 15      |   |
| GIANT INTERACTIVE GROUP INC | ADR            | 374511103 | 455    | 35034   | SH | DEFINED | 15      |   |
| GILEAD SCIENCES INC         | COM            | 375558103 | 3841   | 83488   | SH | DEFINED | 10      |   |
| GILEAD SCIENCES INC         | COM            | 375558103 | 306    | 6640    | SH | DEF/OTH | 10      |   |
| GILEAD SCIENCES INC         | COM            | 375558103 | 6587   | 143170  | SH | DEFINED | 15      |   |
| GILEAD SCIENCES INC         | COM            | 375558103 | 2142   | 46556   | SH | DEFINED | 7       |   |
| GILEAD SCIENCES INC         | COM            | 375558103 | 5998   | 130358  | SH | DEFINED | 9       |   |
| GLAXOSMITHKLINE PLC         | SPONSORED ADR  | 37733W105 | 410    | 8133    | SH | DEFINED | 10      |   |
| GLAXOSMITHKLINE PLC         | SPONSORED ADR  | 37733W105 | 242    | 4800    | SH | DEF/OTH | 10      |   |
| GLAXOSMITHKLINE PLC         | SPONSORED ADR  | 37733W105 | 4448   | 88269   | SH | DEFINED | 15      |   |
| GLOBAL INDS LTD             | COM            | 379336100 | 354    | 16541   | SH | DEFINED | 15      |   |
| GLOBAL PMTS INC             | COM            | 37940X102 | 2740   | 58900   | SH | DEFINED | 15      |   |
| GLOBAL PMTS INC             | COM            | 37940X102 | 10     | 208     | SH | DEFINED | 7       |   |
| GOL LINHAS AEREAS INTLG S A | SP ADR REP PFD | 38045R107 | 314    | 12650   | SH | DEFINED | 15      |   |
| GOLD FIELDS LTD NEW         | SPONSORED ADR  | 38059T106 | 12761  | 898689  | SH | DEFINED | 15      |   |
| GOLDCORP INC NEW            | COM            | 380956409 | 564    | 16615   | SH | DEFINED | 7       |   |
| GOLDEN TELECOM INC          | COM            | 38122G107 | 363    | 3600    | SH | DEFINED | 7       |   |
| GOLDMAN SACHS GROUP INC     | COM            | 38141G104 | 5277   | 24538   | SH | DEFINED | 10      |   |
| GOLDMAN SACHS GROUP INC     | COM            | 38141G104 | 317    | 1473    | SH | DEF/OTH | 10      |   |
| GOLDMAN SACHS GROUP INC     | COM            | 38141G104 | 14592  | 67855   | SH | DEFINED | 15      |   |
| GOLDMAN SACHS GROUP INC     | COM            | 38141G104 | 13549  | 63002   | SH | PUT     | DEFINED | 7 |
| GOLDMAN SACHS GROUP INC     | COM            | 38141G104 | 73     | 341     | SH | DEFINED | 9       |   |
| GOODRICH CORP               | COM            | 382388106 | 7151   | 101276  | SH | DEFINED | 10      |   |
| GOODRICH CORP               | COM            | 382388106 | 412    | 5832    | SH | DEF/OTH | 10      |   |
| GOODRICH CORP               | COM            | 382388106 | 876    | 12408   | SH | DEFINED | 15      |   |
| GOODRICH CORP               | COM            | 382388106 | 7      | 100     | SH | DEFINED | 7       |   |
| GOODRICH PETE CORP          | COM NEW        | 382410405 | 566    | 25000   | SH | DEFINED | 15      |   |
| GOODYEAR TIRE & RUBR CO     | COM            | 382550101 | 629    | 22295   | SH | DEFINED | 10      |   |
| GOODYEAR TIRE & RUBR CO     | COM            | 382550101 | 651    | 23079   | SH | DEFINED | 15      |   |
| GOODYEAR TIRE & RUBR CO     | COM            | 382550101 | 350    | 12400   | SH | DEFINED | 7       |   |
| GOODYEAR TIRE & RUBR CO     | COM            | 382550101 | 847    | 30000   | SH | DEFINED | 9       |   |

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|                              |                 |           |        |         |    |         |           |
|------------------------------|-----------------|-----------|--------|---------|----|---------|-----------|
| GOOGLE INC                   | CL A            | 38259P508 | 2747   | 3973    | SH | DEFINED | 10        |
| GOOGLE INC                   | CL A            | 38259P508 | 24     | 35      | SH | DEF/OTH | 10        |
| GOOGLE INC                   | CL A            | 38259P508 | 29865  | 43190   | SH | DEFINED | 15        |
| GRAINGER W W INC             | COM             | 384802104 | 1835   | 20965   | SH | DEFINED | 10        |
| GRAINGER W W INC             | COM             | 384802104 | 122    | 1391    | SH | DEF/OTH | 10        |
| GRAINGER W W INC             | COM             | 384802104 | 505    | 5770    | SH | DEFINED | 15        |
| GRAINGER W W INC             | COM             | 384802104 | 65     | 748     | SH | DEFINED | 7         |
| GRANITE CONSTR INC           | COM             | 387328107 | 441    | 12200   | SH | DEFINED | 15        |
| GRANT PRIDECO INC            | COM             | 38821G101 | 749    | 13491   | SH | DEFINED | 15        |
| GRANT PRIDECO INC            | COM             | 38821G101 | 3732   | 67225   | SH | DEFINED | 9         |
| GREAT PLAINS ENERGY INC      | COM             | 391164100 | 294    | 10044   | SH | DEFINED | 15        |
| GREENBRIER COS INC           | NOTE 2.375% 5/1 | 393657AD3 | 4221   | 5500000 | SH | DEFINED | 9         |
| GROUP 1 AUTOMOTIVE INC       | COM             | 398905109 | 297    | 12500   | SH | DEFINED | 15        |
| GRUPO FINANCIERO GALICIA S A | SP ADR 10 SH B  | 399909100 | 452    | 59611   | SH | DEFINED | 15        |
| GRUPO SIMEC S A B DE C V     | ADR             | 400491106 | 476    | 45992   | SH | DEFINED | 15        |
| HCP INC                      | COM             | 40414L109 | 3916   | 112597  | SH | DEFINED | 15        |
| HDFC BANK LTD                | ADR REPS 3 SHS  | 40415F101 | 19633  | 150500  | SH | DEFINED | 15        |
| HDFC BANK LTD                | ADR REPS 3 SHS  | 40415F101 | 3118   | 23900   | SH | DEFINED | 7         |
| HDFC BANK LTD                | ADR REPS 3 SHS  | 40415F101 | 5805   | 44500   | SH | DEFINED | 9         |
| HLTH CORPORATION             | COM             | 40422Y101 | 6958   | 519284  | SH | DEFINED | 15        |
| HSBC HLDGS PLC               | SPON ADR NEW    | 404280406 | 75     | 890     | SH | DEF/OTH | 10        |
| HSBC HLDGS PLC               | SPON ADR NEW    | 404280406 | 4410   | 52680   | SH | DEFINED | 15        |
| HSBC HLDGS PLC               | SPON ADR NEW    | 404280406 | 328    | 3914    | SH | DEFINED | 7         |
| HAEMONETICS CORP             | COM             | 405024100 | 1146   | 18183   | SH | DEFINED | 10        |
| HAEMONETICS CORP             | COM             | 405024100 | 30     | 475     | SH | DEF/OTH | 10        |
| HALLIBURTON CO               | COM             | 406216101 | 808    | 21320   | SH | DEFINED | 10        |
| HALLIBURTON CO               | COM             | 406216101 | 156    | 4102    | SH | DEF/OTH | 10        |
| HALLIBURTON CO               | COM             | 406216101 | 161954 | 4272057 | SH | DEFINED | 15        |
| HALLIBURTON CO               | COM             | 406216101 | 7583   | 200016  | SH | DEFINED | 7         |
| HALLIBURTON CO               | COM             | 406216101 | 3791   | 100000  | SH | PUT     | DEFINED 7 |
| HANESBRANDS INC              | COM             | 410345102 | 22     | 807     | SH | DEFINED | 10        |
| HANESBRANDS INC              | COM             | 410345102 | 29     | 1060    | SH | DEF/OTH | 10        |
| HANESBRANDS INC              | COM             | 410345102 | 6456   | 237625  | SH | DEFINED | 9         |
| HANOVER COMPRESSOR CO        | NOTE 4.750% 1/1 | 410768AE5 | 9481   | 5000000 | SH | DEFINED | 9         |
| HANOVER INS GROUP INC        | COM             | 410867105 | 202    | 4406    | SH | DEFINED | 10        |
| HARBIN ELECTRIC INC          | COM             | 41145W109 | 2242   | 86430   | SH | DEFINED | 15        |
| HARLEY DAVIDSON INC          | COM             | 412822108 | 130    | 2780    | SH | DEFINED | 10        |
| HARLEY DAVIDSON INC          | COM             | 412822108 | 19     | 400     | SH | DEF/OTH | 10        |
| HARLEY DAVIDSON INC          | COM             | 412822108 | 2823   | 60445   | SH | DEFINED | 15        |
| HARMAN INTL INDS INC         | COM             | 413086109 | 218    | 2952    | SH | DEFINED | 10        |
| HARMAN INTL INDS INC         | COM             | 413086109 | 382    | 5180    | SH | DEFINED | 15        |
| HARMONY GOLD MNG LTD         | SPONSORED ADR   | 413216300 | 8849   | 858290  | SH | DEFINED | 15        |
| HARMONY GOLD MNG LTD         | SPONSORED ADR   | 413216300 | 312    | 30308   | SH | DEFINED | 7         |
| HARRAHS ENTMT INC            | COM             | 413619107 | 56     | 635     | SH | DEFINED | 10        |
| HARRAHS ENTMT INC            | COM             | 413619107 | 152443 | 1717668 | SH | DEFINED | 15        |
| HARRAHS ENTMT INC            | COM             | 413619107 | 42138  | 474799  | SH | DEFINED | 7         |
| HARRIS & HARRIS GROUP INC    | COM             | 413833104 | 126    | 14293   | SH | DEFINED | 10        |
| HARRIS & HARRIS GROUP INC    | COM             | 413833104 | 56     | 6406    | SH | DEFINED | 15        |
| HARRIS CORP DEL              | COM             | 413875105 | 4111   | 65583   | SH | DEFINED | 10        |
| HARRIS CORP DEL              | COM             | 413875105 | 109    | 1734    | SH | DEF/OTH | 10        |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 3706   | 42504   | SH | DEFINED | 10        |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 65     | 740     | SH | DEF/OTH | 10        |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 1818   | 20855   | SH | DEFINED | 15        |
| HASBRO INC                   | COM             | 418056107 | 7      | 262     | SH | DEFINED | 10        |
| HASBRO INC                   | COM             | 418056107 | 38     | 1500    | SH | DEF/OTH | 10        |
| HASBRO INC                   | COM             | 418056107 | 2957   | 115599  | SH | DEFINED | 15        |
| HEALTH MGMT ASSOC INC NEW    | CL A            | 421933102 | 11     | 1900    | SH | DEFINED | 10        |
| HEALTH MGMT ASSOC INC NEW    | CL A            | 421933102 | 6      | 1000    | SH | DEF/OTH | 10        |
| HEALTH MGMT ASSOC INC NEW    | CL A            | 421933102 | 4042   | 676000  | SH | DEFINED | 15        |
| HEADWATERS INC               | COM             | 42210P102 | 3030   | 258080  | SH | DEFINED | 15        |
| HECLA MNG CO                 | COM             | 422704106 | 12109  | 1295115 | SH | DEFINED | 15        |
| HEINZ H J CO                 | COM             | 423074103 | 67     | 1432    | SH | DEFINED | 10        |

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|                             |                |                |       |         |    |         |           |
|-----------------------------|----------------|----------------|-------|---------|----|---------|-----------|
| HEINZ H J CO                | COM            | 423074103      | 28    | 600     | SH | DEF/OTH | 10        |
| HEINZ H J CO                | COM            | 423074103      | 8083  | 173148  | SH | DEFINED | 15        |
| HEINZ H J CO                | COM            | 423074103      | 45    | 958     | SH | DEFINED | 7         |
| HEINZ H J CO                | COM            | 423074103      | 79    | 1700    | SH | DEFINED | 9         |
| HELMERICH & PAYNE INC       | COM            | 423452101      | 303   | 7563    | SH | DEFINED | 15        |
| HERCULES INC                | COM            | 427056106      | 5     | 250     | SH | DEFINED | 10        |
| HERCULES INC                | COM            | 427056106      | 192   | 9905    | SH | DEFINED | 15        |
| HERCULES OFFSHORE INC       | COM            | 427093109      | 3409  | 143350  | SH | DEFINED | 9         |
| HERLEY INDS INC DEL         | COM            | 427398102      | 3304  | 240308  | SH | DEFINED | 15        |
| HERSHEY CO                  | COM            | 427866108      | 759   | 19270   | SH | DEFINED | 10        |
| HERSHEY CO                  | COM            | 427866108      | 173   | 4384    | SH | DEF/OTH | 10        |
| HERSHEY CO                  | COM            | 427866108      | 4422  | 112229  | SH | DEFINED | 15        |
| HERZFELD CARIBBEAN BASIN FD | COM            | 42804T106      | 210   | 26100   | SH | DEFINED | 15        |
| HERTZ GLOBAL HOLDINGS INC   | COM            | 42805T105      | 807   | 50768   | SH | DEFINED | 15        |
| HESS CORP                   | COM            | 42809H107      | 30    | 300     | SH | DEFINED | 10        |
| HESS CORP                   | COM            | 42809H107      | 3192  | 31649   | SH | DEFINED | 15        |
| HESS CORP                   | COM            | 42809H107      | 82    | 810     | SH | DEFINED | 7         |
| HEWLETT PACKARD CO          | COM            | 428236103      | 11930 | 236340  | SH | DEFINED | 10        |
| HEWLETT PACKARD CO          | COM            | 428236103      | 1899  | 37618   | SH | DEF/OTH | 10        |
| HEWLETT PACKARD CO          | COM            | 428236103      | 31055 | 615203  | SH | DEFINED | 15        |
| HEWLETT PACKARD CO          | COM            | 428236103      | 4164  | 82495   | SH | DEFINED | 7         |
| HEWLETT PACKARD CO          | COM            | 428236103      | 8413  | 166667  | SH | CALL    | DEFINED 7 |
| HEWLETT PACKARD CO          | COM            | 428236103      | 165   | 3265    | SH | DEFINED | 9         |
| HOLLY CORP                  | COM PAR \$0.01 | 435758305      | 239   | 4700    | SH | DEFINED | 15        |
| HOME DEPOT INC              | COM            | 437076102      | 747   | 27746   | SH | DEFINED | 10        |
| HOME DEPOT INC              | COM            | 437076102      | 120   | 4450    | SH | DEF/OTH | 10        |
| HOME DEPOT INC              | COM            | 437076102      | 13196 | 489826  | SH | DEFINED | 15        |
| HOME DEPOT INC              | COM            | 437076102      | 322   | 11971   | SH | DEFINED | 7         |
| HONEYWELL INTL INC          | COM            | 438516106      | 918   | 14905   | SH | DEFINED | 10        |
| HONEYWELL INTL INC          | COM            | 438516106      | 599   | 9734    | SH | DEF/OTH | 10        |
| HONEYWELL INTL INC          | COM            | 438516106      | 26126 | 424327  | SH | DEFINED | 15        |
| HONEYWELL INTL INC          | COM            | 438516106      | 208   | 3386    | SH | DEFINED | 7         |
| HONEYWELL INTL INC          | COM            | 438516106      | 17    | 275     | SH | DEFINED | 9         |
| HOSPIRA INC                 | COM            | 441060100      | 103   | 2408    | SH | DEFINED | 10        |
| HOSPIRA INC                 | COM            | 441060100      | 27    | 627     | SH | DEF/OTH | 10        |
| HOSPIRA INC                 | COM            | 441060100      | 1510  | 35416   | SH | DEFINED | 15        |
| HOST HOTELS & RESORTS INC   | COM            | 44107P104      | 0     | 6       | SH | DEFINED | 10        |
| HOST HOTELS & RESORTS INC   | COM            | 44107P104      | 9921  | 582200  | SH | DEFINED | 15        |
| HOST HOTELS & RESORTS INC   | COM            | 44107P104      | 111   | 6543    | SH | DEFINED | 7         |
| HOVNANIAN ENTERPRISES INC   | CL A           | 442487203      | 186   | 25930   | SH | DEFINED | 15        |
| HOVNANIAN ENTERPRISES INC   | CL A           | 442487203      | 108   | 15000   | SH | DEFINED | 9         |
| HUANENG PWR INTL INC        | SPON ADR H SHS | 443304100      | 264   | 6400    | SH | DEFINED | 15        |
| HUDSON CITY BANCORP         | COM            | 443683107      | 126   | 8412    | SH | DEFINED | 10        |
| HUDSON CITY BANCORP         | COM            | 443683107      | 519   | 34561   | SH | DEFINED | 15        |
| HUMANA INC                  | COM            | 444859102      | 469   | 6228    | SH | DEFINED | 10        |
| HUMANA INC                  | COM            | 444859102      | 58    | 776     | SH | DEF/OTH | 10        |
| HUMANA INC                  | COM            | 444859102      | 1970  | 26163   | SH | DEFINED | 15        |
| HUMAN GENOME SCIENCES INC   | COM            | 444903108      | 1543  | 147789  | SH | DEFINED | 15        |
| HUNTINGTON BANCSHARES INC   | COM            | 446150104      | 359   | 24294   | SH | DEFINED | 15        |
| HUNTINGTON BANCSHARES INC   | COM            | 446150104      | 70    | 4761    | SH | DEFINED | 7         |
| HUNTSMAN CORP               | COM            | 447011107      | 10263 | 399333  | SH | DEFINED | 15        |
| HUNTSMAN CORP               | COM            | 447011107      | 1028  | 40000   | SH | DEFINED | 9         |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR  | 44841T107      | 0     | 1       | SH | DEFINED | 15        |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR  | 44841T107      | 284   | 12537   | SH | DEFINED | 7         |
| IAC INTERACTIVECORP         | COM NEW        | 44919P300      | 16    | 600     | SH | DEFINED | 10        |
| IAC INTERACTIVECORP         | COM NEW        | 44919P300      | 11    | 400     | SH | DEF/OTH | 10        |
| IAC INTERACTIVECORP         | COM NEW        | 44919P300      | 730   | 27116   | SH | DEFINED | 15        |
| I-FLOW CORP                 | COM NEW        | 449520303      | 521   | 33000   | SH | DEFINED | 10        |
| IMS HEALTH INC              | COM            | 449934108      | 9     | 400     | SH | DEF/OTH | 10        |
| IMS HEALTH INC              | COM            | 449934108      | 9599  | 416618  | SH | DEFINED | 15        |
| IRSA INVERSIONES Y REP S A  | GLOBL DEP RCPT | 450047204      | 388   | 26726   | SH | DEFINED | 15        |
| ISTAR FINL INC              | FRNT           | 10/0 45031UBF7 | 4425  | 5000000 | SH | DEFINED | 15        |

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|                              |               |           |       |         |    |         |           |
|------------------------------|---------------|-----------|-------|---------|----|---------|-----------|
| ITT CORP NEW                 | COM           | 450911102 | 149   | 2250    | SH | DEFINED | 10        |
| ITT CORP NEW                 | COM           | 450911102 | 8783  | 132998  | SH | DEFINED | 15        |
| ITT CORP NEW                 | COM           | 450911102 | 1892  | 28647   | SH | DEFINED | 7         |
| ICICI BK LTD                 | ADR           | 45104G104 | 28868 | 469404  | SH | DEFINED | 15        |
| IDEARC INC                   | COM           | 451663108 | 24    | 1343    | SH | DEFINED | 10        |
| IDEARC INC                   | COM           | 451663108 | 18    | 1005    | SH | DEF/OTH | 10        |
| IDEARC INC                   | COM           | 451663108 | 2371  | 135041  | SH | DEFINED | 15        |
| IDEX CORP                    | COM           | 45167R104 | 5442  | 150633  | SH | DEFINED | 15        |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 521   | 9732    | SH | DEFINED | 10        |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 102   | 1910    | SH | DEF/OTH | 10        |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 1896  | 35413   | SH | DEFINED | 15        |
| ILLINOIS TOOL WKS INC        | COM           | 452308109 | 1347  | 25158   | SH | DEFINED | 7         |
| ILLUMINA INC                 | COM           | 452327109 | 1326  | 22372   | SH | DEFINED | 15        |
| IMCLONE SYS INC              | COM           | 45245W109 | 10    | 236     | SH | DEFINED | 10        |
| IMCLONE SYS INC              | COM           | 45245W109 | 1284  | 29865   | SH | DEFINED | 15        |
| INDIA FD INC                 | COM           | 454089103 | 25527 | 410000  | SH | DEFINED | 15        |
| INDYMAC BANCORP INC          | COM           | 456607100 | 651   | 109492  | SH | DEFINED | 15        |
| INFINEON TECHNOLOGIES AG     | SPONSORED ADR | 45662N103 | 13842 | 1189157 | SH | DEFINED | 15        |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 73006 | 1609479 | SH | DEFINED | 15        |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR | 456788108 | 756   | 16661   | SH | DEFINED | 7         |
| ING GROEP N V                | SPONSORED ADR | 456837103 | 59    | 1524    | SH | DEF/OTH | 10        |
| ING GROEP N V                | SPONSORED ADR | 456837103 | 21779 | 559721  | SH | DEFINED | 15        |
| ING GROEP N V                | SPONSORED ADR | 456837103 | 21    | 532     | SH | DEFINED | 9         |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW       | 457985208 | 2187  | 52152   | SH | DEFINED | 15        |
| INTEL CORP                   | COM           | 458140100 | 7812  | 293032  | SH | DEFINED | 10        |
| INTEL CORP                   | COM           | 458140100 | 908   | 34068   | SH | DEF/OTH | 10        |
| INTEL CORP                   | COM           | 458140100 | 46699 | 1751637 | SH | DEFINED | 15        |
| INTEL CORP                   | COM           | 458140100 | 25310 | 949356  | SH | DEFINED | 7         |
| INTEL CORP                   | COM           | 458140100 | 14670 | 550247  | SH | DEFINED | 9         |
| INTEGRYS ENERGY GROUP INC    | COM           | 45822P105 | 39    | 745     | SH | DEFINED | 10        |
| INTEGRYS ENERGY GROUP INC    | COM           | 45822P105 | 338   | 6533    | SH | DEFINED | 15        |
| INTER PARFUMS INC            | COM           | 458334109 | 180   | 10000   | SH | DEFINED | 15        |
| INTERCONTINENTALEXCHANGE INC | COM           | 45865V100 | 1855  | 9638    | SH | DEFINED | 15        |
| INTERCONTINENTALEXCHANGE INC | COM           | 45865V100 | 116   | 600     | SH | DEFINED | 7         |
| INTERCONTINENTALEXCHANGE INC | COM           | 45865V100 | 1522  | 7905    | SH | DEFINED | 9         |
| INTERMUNE INC                | COM           | 45884X103 | 922   | 69166   | SH | DEFINED | 15        |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 13040 | 120630  | SH | DEFINED | 10        |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 2699  | 24969   | SH | DEF/OTH | 10        |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 74625 | 690332  | SH | DEFINED | 15        |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 30516 | 282290  | SH | DEFINED | 7         |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 10810 | 100000  | SH | CALL    | DEFINED 7 |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 364   | 3369    | SH | DEFINED | 9         |
| INTERNATIONAL BUSINESS MACHS | COM           | 459200101 | 22    | 205     | SH | DEF/OTH | 9         |
| INTERNATIONAL COAL GRP INC N | COM           | 45928H106 | 3002  | 560162  | SH | DEFINED | 15        |
| INTERNATIONAL FLAVORS&FRAGRA | COM           | 459506101 | 20738 | 430867  | SH | DEFINED | 15        |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 9     | 200     | SH | DEFINED | 10        |
| INTERNATIONAL GAME TECHNOLOG | COM           | 459902102 | 1187  | 27018   | SH | DEFINED | 15        |
| INTL PAPER CO                | COM           | 460146103 | 56    | 1715    | SH | DEFINED | 10        |
| INTL PAPER CO                | COM           | 460146103 | 3     | 100     | SH | DEF/OTH | 10        |
| INTL PAPER CO                | COM           | 460146103 | 4968  | 153436  | SH | DEFINED | 15        |
| INTERNATIONAL RECTIFIER CORP | COM           | 460254105 | 653   | 19229   | SH | DEFINED | 15        |
| INTERNATIONAL RECTIFIER CORP | COM           | 460254105 | 178   | 5244    | SH | DEFINED | 7         |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 0     | 13      | SH | DEFINED | 10        |
| INTERPUBLIC GROUP COS INC    | COM           | 460690100 | 327   | 40380   | SH | DEFINED | 15        |
| INTUIT                       | COM           | 461202103 | 901   | 28501   | SH | DEFINED | 15        |
| INTUITIVE SURGICAL INC       | COM NEW       | 46120E602 | 646   | 2000    | SH | DEFINED | 10        |
| INTUITIVE SURGICAL INC       | COM NEW       | 46120E602 | 1559  | 4826    | SH | DEFINED | 15        |
| INVITROGEN CORP              | COM           | 46185R100 | 491   | 5260    | SH | DEFINED | 10        |
| INVITROGEN CORP              | COM           | 46185R100 | 140   | 1500    | SH | DEF/OTH | 10        |
| INVITROGEN CORP              | COM           | 46185R100 | 2978  | 31879   | SH | DEFINED | 15        |
| IOWA TELECOMM SERVICES INC   | COM           | 462594201 | 599   | 36850   | SH | DEFINED | 15        |
| IRON MTN INC                 | COM           | 462846106 | 183   | 4939    | SH | DEFINED | 10        |

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|                       |                |           |       |        |    |         |    |
|-----------------------|----------------|-----------|-------|--------|----|---------|----|
| IRON MTN INC          | COM            | 462846106 | 197   | 5325   | SH | DEFINED | 7  |
| ISHARES COMEX GOLD TR | ISHARES        | 464285105 | 4955  | 60102  | SH | DEFINED | 10 |
| ISHARES COMEX GOLD TR | ISHARES        | 464285105 | 379   | 4592   | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 375   | 13000  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI AUSTRALIA | 464286103 | 692   | 24000  | SH | DEFINED | 9  |
| ISHARES INC           | MSCI AUSTRIA   | 464286202 | 516   | 13983  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI AUSTRIA   | 464286202 | 129   | 3500   | SH | DEFINED | 9  |
| ISHARES INC           | MSCI BRAZIL    | 464286400 | 9860  | 122183 | SH | DEFINED | 15 |
| ISHARES INC           | MSCI CDA INDEX | 464286509 | 1153  | 35898  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI CDA INDEX | 464286509 | 75    | 2350   | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI CDA INDEX | 464286509 | 495   | 15400  | SH | DEFINED | 9  |
| ISHARES INC           | MSCI EMU INDEX | 464286608 | 2263  | 18966  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI EMU INDEX | 464286608 | 161   | 1346   | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI EMU INDEX | 464286608 | 9980  | 83637  | SH | DEFINED | 9  |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 1715  | 11114  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 271   | 1759   | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI PAC J IDX | 464286665 | 4625  | 29981  | SH | DEFINED | 9  |
| ISHARES INC           | MSCI UTD KINGD | 464286699 | 942   | 39115  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI UTD KINGD | 464286699 | 143   | 5920   | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI UTD KINGD | 464286699 | 1896  | 78743  | SH | DEFINED | 9  |
| ISHARES INC           | MSCI FRANCE    | 464286707 | 228   | 6000   | SH | DEFINED | 10 |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 2026  | 134781 | SH | DEFINED | 10 |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 82    | 5450   | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 75    | 5000   | SH | DEFINED | 15 |
| ISHARES INC           | MSCI TAIWAN    | 464286731 | 6838  | 454951 | SH | DEFINED | 9  |
| ISHARES INC           | MSCI SWITZERLD | 464286749 | 461   | 17731  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI SWEDEN    | 464286756 | 1131  | 36817  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI SWEDEN    | 464286756 | 12    | 400    | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI SWEDEN    | 464286756 | 200   | 6500   | SH | DEFINED | 9  |
| ISHARES INC           | MSCI SPAIN     | 464286764 | 203   | 3184   | SH | DEFINED | 10 |
| ISHARES INC           | MSCI S KOREA   | 464286772 | 1144  | 17678  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI S KOREA   | 464286772 | 1048  | 16200  | SH | DEFINED | 9  |
| ISHARES INC           | MSCI GERMANY   | 464286806 | 319   | 9000   | SH | DEFINED | 10 |
| ISHARES INC           | MSCI NETHERLND | 464286814 | 90    | 3000   | SH | DEFINED | 10 |
| ISHARES INC           | MSCI NETHERLND | 464286814 | 240   | 8000   | SH | DEFINED | 9  |
| ISHARES INC           | MSCI MALAYSIA  | 464286830 | 653   | 51283  | SH | DEFINED | 10 |
| ISHARES INC           | MSCI MALAYSIA  | 464286830 | 583   | 45790  | SH | DEFINED | 9  |
| ISHARES INC           | MSCI JAPAN     | 464286848 | 2949  | 221877 | SH | DEFINED | 10 |
| ISHARES INC           | MSCI JAPAN     | 464286848 | 439   | 33064  | SH | DEF/OTH | 10 |
| ISHARES INC           | MSCI JAPAN     | 464286848 | 8121  | 611027 | SH | DEFINED | 9  |
| ISHARES INC           | MSCI HONG KONG | 464286871 | 693   | 31600  | SH | DEFINED | 15 |
| ISHARES TR            | S&P 100 IDX FD | 464287101 | 550   | 8000   | SH | DEFINED | 15 |
| ISHARES TR            | DJ SEL DIV INX | 464287168 | 255   | 3961   | SH | DEFINED | 10 |
| ISHARES TR            | DJ SEL DIV INX | 464287168 | 142   | 2200   | SH | DEFINED | 9  |
| ISHARES TR            | FTSE XNHUA IDX | 464287184 | 61    | 360    | SH | DEF/OTH | 10 |
| ISHARES TR            | FTSE XNHUA IDX | 464287184 | 15306 | 89800  | SH | DEFINED | 15 |
| ISHARES TR            | S&P 500 INDEX  | 464287200 | 7574  | 51614  | SH | DEFINED | 10 |
| ISHARES TR            | S&P 500 INDEX  | 464287200 | 207   | 1413   | SH | DEF/OTH | 10 |
| ISHARES TR            | S&P 500 INDEX  | 464287200 | 17375 | 118408 | SH | DEFINED | 9  |
| ISHARES TR            | LEHMAN AGG BND | 464287226 | 1038  | 10261  | SH | DEFINED | 10 |
| ISHARES TR            | MSCI EMERG MKT | 464287234 | 3152  | 20970  | SH | DEFINED | 10 |
| ISHARES TR            | MSCI EMERG MKT | 464287234 | 505   | 3362   | SH | DEF/OTH | 10 |
| ISHARES TR            | MSCI EMERG MKT | 464287234 | 4817  | 32050  | SH | DEFINED | 15 |
| ISHARES TR            | MSCI EMERG MKT | 464287234 | 1647  | 10956  | SH | DEFINED | 9  |
| ISHARES TR            | S&P500 GRW     | 464287309 | 1062  | 15209  | SH | DEFINED | 10 |
| ISHARES TR            | S&P LTN AM 40  | 464287390 | 1319  | 5300   | SH | DEFINED | 15 |
| ISHARES TR            | S&P LTN AM 40  | 464287390 | 11251 | 45200  | SH | DEFINED | 7  |
| ISHARES TR            | MSCI EAFE IDX  | 464287465 | 26428 | 336668 | SH | DEFINED | 10 |
| ISHARES TR            | MSCI EAFE IDX  | 464287465 | 2983  | 38001  | SH | DEF/OTH | 10 |
| ISHARES TR            | MSCI EAFE IDX  | 464287465 | 2283  | 29081  | SH | DEFINED | 15 |
| ISHARES TR            | RUSSELL MCP VL | 464287473 | 1410  | 9997   | SH | DEFINED | 10 |
| ISHARES TR            | RUSSELL MCP VL | 464287473 | 796   | 5645   | SH | DEF/OTH | 10 |

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|                           |                  |           |        |         |    |         |           |
|---------------------------|------------------|-----------|--------|---------|----|---------|-----------|
| ISHARES TR                | RUSSELL MCP GR   | 464287481 | 416    | 3650    | SH | DEFINED | 10        |
| ISHARES TR                | RUSSELL MIDCAP   | 464287499 | 1594   | 15397   | SH | DEFINED | 10        |
| ISHARES TR                | RUSSELL MIDCAP   | 464287499 | 153    | 1477    | SH | DEF/OTH | 10        |
| ISHARES TR                | S&P MIDCAP 400   | 464287507 | 5862   | 69008   | SH | DEFINED | 10        |
| ISHARES TR                | S&P MIDCAP 400   | 464287507 | 97     | 1140    | SH | DEF/OTH | 10        |
| ISHARES TR                | NASDQ BIO INDX   | 464287556 | 37     | 460     | SH | DEFINED | 10        |
| ISHARES TR                | NASDQ BIO INDX   | 464287556 | 1766   | 21759   | SH | DEFINED | 15        |
| ISHARES TR                | NASDQ BIO INDX   | 464287556 | 390    | 4800    | SH | DEFINED | 9         |
| ISHARES TR                | RUSSELL1000VAL   | 464287598 | 3956   | 49292   | SH | DEFINED | 10        |
| ISHARES TR                | RUSSELL1000VAL   | 464287598 | 728    | 9070    | SH | DEF/OTH | 10        |
| ISHARES TR                | RUSSELL1000GRW   | 464287614 | 43     | 700     | SH | DEFINED | 10        |
| ISHARES TR                | RUSSELL1000GRW   | 464287614 | 13262  | 218200  | SH | DEFINED | 15        |
| ISHARES TR                | RUSL 2000 VALU   | 464287630 | 3999   | 56738   | SH | DEFINED | 10        |
| ISHARES TR                | RUSL 2000 VALU   | 464287630 | 234    | 3315    | SH | DEF/OTH | 10        |
| ISHARES TR                | RUSL 2000 GROW   | 464287648 | 385    | 4607    | SH | DEFINED | 10        |
| ISHARES TR                | RUSL 2000 GROW   | 464287648 | 15     | 175     | SH | DEF/OTH | 10        |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 1819   | 23964   | SH | DEFINED | 10        |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 32     | 420     | SH | DEF/OTH | 10        |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 76     | 1000    | SH | DEFINED | 15        |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 9027   | 118900  | SH | CALL    | DEFINED 7 |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 45552  | 600000  | SH | PUT     | DEFINED 7 |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 64     | 842     | SH | DEFINED | 9         |
| ISHARES TR                | S&P MIDCP VALU   | 464287705 | 862    | 10831   | SH | DEFINED | 10        |
| ISHARES TR                | S&P MIDCP VALU   | 464287705 | 159    | 2000    | SH | DEF/OTH | 10        |
| ISHARES TR                | DJ US TECH SEC   | 464287721 | 5141   | 82310   | SH | DEFINED | 9         |
| ISHARES TR                | DJ US INDUSTRIAL | 464287754 | 349    | 4800    | SH | DEFINED | 9         |
| ISHARES TR                | DJ US FINL SEC   | 464287788 | 776    | 8244    | SH | DEFINED | 10        |
| ISHARES TR                | DJ US FINL SEC   | 464287788 | 10     | 106     | SH | DEF/OTH | 10        |
| ISHARES TR                | S&P SMLCAP 600   | 464287804 | 6614   | 101729  | SH | DEFINED | 10        |
| ISHARES TR                | S&P SMLCAP 600   | 464287804 | 959    | 14749   | SH | DEF/OTH | 10        |
| ISHARES TR                | S&P SMLCAP 600   | 464287804 | 113    | 1745    | SH | DEFINED | 9         |
| ISHARES TR                | S&P SMLCP VALU   | 464287879 | 1082   | 15457   | SH | DEFINED | 10        |
| ISHARES SILVER TRUST      | ISHARES          | 46428Q109 | 93     | 630     | SH | DEF/OTH | 10        |
| ISHARES SILVER TRUST      | ISHARES          | 46428Q109 | 63     | 432     | SH | DEFINED | 7         |
| ISHARES SILVER TRUST      | ISHARES          | 46428Q109 | 691    | 4700    | SH | DEFINED | 9         |
| ITC HLDGS CORP            | COM              | 465685105 | 12757  | 226100  | SH | DEFINED | 15        |
| ITRON INC                 | COM              | 465741106 | 635    | 6619    | SH | DEFINED | 15        |
| ITRON INC                 | COM              | 465741106 | 0      | 2       | SH | DEFINED | 7         |
| JA SOLAR HOLDINGS CO LTD  | SPON ADR         | 466090107 | 4412   | 63200   | SH | DEFINED | 15        |
| JA SOLAR HOLDINGS CO LTD  | SPON ADR         | 466090107 | 718    | 10292   | SH | DEFINED | 7         |
| JDS UNIPHASE CORP         | COM PAR \$0.001  | 46612J507 | 250    | 18800   | SH | DEFINED | 15        |
| JP MORGAN CHASE & CO      | COM              | 46625H100 | 9459   | 216707  | SH | DEFINED | 10        |
| JP MORGAN CHASE & CO      | COM              | 46625H100 | 1763   | 40395   | SH | DEF/OTH | 10        |
| JP MORGAN CHASE & CO      | COM              | 46625H100 | 246180 | 5639853 | SH | DEFINED | 15        |
| JP MORGAN CHASE & CO      | COM              | 46625H100 | 8730   | 200000  | SH | CALL    | DEFINED 7 |
| JP MORGAN CHASE & CO      | COM              | 46625H100 | 1935   | 44321   | SH | DEFINED | 9         |
| JMP GROUP INC             | COM              | 46629U107 | 380    | 44780   | SH | DEFINED | 9         |
| JABIL CIRCUIT INC         | COM              | 466313103 | 6      | 400     | SH | DEFINED | 10        |
| JABIL CIRCUIT INC         | COM              | 466313103 | 5617   | 367824  | SH | DEFINED | 15        |
| JACOBS ENGR GROUP INC DEL | COM              | 469814107 | 1852   | 19372   | SH | DEFINED | 10        |
| JACOBS ENGR GROUP INC DEL | COM              | 469814107 | 2750   | 28759   | SH | DEFINED | 15        |
| JANUS CAP GROUP INC       | COM              | 47102X105 | 9      | 262     | SH | DEFINED | 10        |
| JANUS CAP GROUP INC       | COM              | 47102X105 | 335    | 10202   | SH | DEFINED | 15        |
| JETBLUE AWYS CORP         | COM              | 477143101 | 2977   | 504628  | SH | DEFINED | 15        |
| JOHNSON & JOHNSON         | COM              | 478160104 | 13084  | 196158  | SH | DEFINED | 10        |
| JOHNSON & JOHNSON         | COM              | 478160104 | 3793   | 56865   | SH | DEF/OTH | 10        |
| JOHNSON & JOHNSON         | COM              | 478160104 | 156126 | 2340716 | SH | DEFINED | 15        |
| JOHNSON & JOHNSON         | COM              | 478160104 | 26449  | 396537  | SH | DEFINED | 7         |
| JOHNSON & JOHNSON         | COM              | 478160104 | 2946   | 44169   | SH | DEFINED | 9         |
| JOHNSON CTLS INC          | COM              | 478366107 | 8908   | 247174  | SH | DEFINED | 10        |
| JOHNSON CTLS INC          | COM              | 478366107 | 1627   | 45143   | SH | DEF/OTH | 10        |
| JOHNSON CTLS INC          | COM              | 478366107 | 1854   | 51447   | SH | DEFINED | 15        |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| JONES APPAREL GROUP INC      | COM            | 480074103 | 6     | 350     | SH | DEFINED | 10 |
| JONES APPAREL GROUP INC      | COM            | 480074103 | 437   | 27304   | SH | DEFINED | 15 |
| JONES APPAREL GROUP INC      | COM            | 480074103 | 5     | 300     | SH | DEFINED | 7  |
| JONES SODA CO                | COM            | 48023P106 | 225   | 30300   | SH | DEFINED | 15 |
| JOY GLOBAL INC               | COM            | 481165108 | 145   | 2200    | SH | DEFINED | 10 |
| JOY GLOBAL INC               | COM            | 481165108 | 1913  | 29060   | SH | DEFINED | 15 |
| JOY GLOBAL INC               | COM            | 481165108 | 395   | 6000    | SH | DEFINED | 9  |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 37    | 1100    | SH | DEFINED | 10 |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 1485  | 44722   | SH | DEFINED | 15 |
| KBR INC                      | COM            | 48242W106 | 1037  | 26734   | SH | DEFINED | 15 |
| KLA-TENCOR CORP              | COM            | 482480100 | 69    | 1427    | SH | DEFINED | 10 |
| KLA-TENCOR CORP              | COM            | 482480100 | 7088  | 147173  | SH | DEFINED | 15 |
| KLA-TENCOR CORP              | COM            | 482480100 | 23    | 475     | SH | DEFINED | 9  |
| KKR FINANCIAL HLDGS LLC      | COM            | 48248A306 | 18490 | 1316047 | SH | DEFINED | 15 |
| KT CORP                      | SPONSORED ADR  | 48268K101 | 1290  | 50000   | SH | DEFINED | 15 |
| KB HOME                      | COM            | 48666K109 | 409   | 18949   | SH | DEFINED | 15 |
| KB HOME                      | COM            | 48666K109 | 5408  | 250371  | SH | DEFINED | 7  |
| KELLOGG CO                   | COM            | 487836108 | 247   | 4705    | SH | DEFINED | 10 |
| KELLOGG CO                   | COM            | 487836108 | 10    | 200     | SH | DEF/OTH | 10 |
| KELLOGG CO                   | COM            | 487836108 | 4646  | 88608   | SH | DEFINED | 15 |
| KELLOGG CO                   | COM            | 487836108 | 63    | 1200    | SH | DEFINED | 9  |
| KEYCORP NEW                  | COM            | 493267108 | 19    | 794     | SH | DEFINED | 10 |
| KEYCORP NEW                  | COM            | 493267108 | 47    | 2000    | SH | DEF/OTH | 10 |
| KEYCORP NEW                  | COM            | 493267108 | 615   | 26243   | SH | DEFINED | 15 |
| KILROY RLTY CORP             | COM            | 49427F108 | 3334  | 60657   | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 1539  | 22200   | SH | DEFINED | 10 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 551   | 7953    | SH | DEF/OTH | 10 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 10904 | 157258  | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 263   | 3800    | SH | DEFINED | 9  |
| KIMCO REALTY CORP            | COM            | 49446R109 | 9787  | 268863  | SH | DEFINED | 15 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 246   | 4552    | SH | DEFINED | 10 |
| KINETIC CONCEPTS INC         | COM NEW        | 49460W208 | 229   | 4273    | SH | DEFINED | 10 |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 551   | 53766   | SH | DEFINED | 15 |
| KOHL'S CORP                  | COM            | 500255104 | 35    | 766     | SH | DEFINED | 10 |
| KOHL'S CORP                  | COM            | 500255104 | 9     | 200     | SH | DEF/OTH | 10 |
| KOHL'S CORP                  | COM            | 500255104 | 1231  | 26870   | SH | DEFINED | 15 |
| KONINKLIJKE PHILIPS ELECTRS  | NY REG SH NEW  | 500472303 | 36457 | 852803  | SH | DEFINED | 15 |
| KOOKMIN BK NEW               | SPONSORED ADR  | 50049M109 | 73    | 1000    | SH | DEFINED | 10 |
| KOOKMIN BK NEW               | SPONSORED ADR  | 50049M109 | 13    | 180     | SH | DEFINED | 7  |
| KOOKMIN BK NEW               | SPONSORED ADR  | 50049M109 | 6453  | 88012   | SH | DEFINED | 9  |
| KRAFT FOODS INC              | CL A           | 50075N104 | 311   | 9524    | SH | DEFINED | 10 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 445   | 13631   | SH | DEF/OTH | 10 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 91145 | 2793300 | SH | DEFINED | 15 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 56860 | 1742558 | SH | DEFINED | 7  |
| KRAFT FOODS INC              | CL A           | 50075N104 | 23    | 720     | SH | DEFINED | 9  |
| KRAFT FOODS INC              | CL A           | 50075N104 | 32    | 968     | SH | DEF/OTH | 9  |
| KROGER CO                    | COM            | 501044101 | 95    | 3558    | SH | DEFINED | 10 |
| KROGER CO                    | COM            | 501044101 | 132   | 4950    | SH | DEF/OTH | 10 |
| KROGER CO                    | COM            | 501044101 | 1559  | 58351   | SH | DEFINED | 15 |
| KROGER CO                    | COM            | 501044101 | 4549  | 170326  | SH | DEFINED | 9  |
| LDK SOLAR CO LTD             | SPONSORED ADR  | 50183L107 | 1506  | 32030   | SH | DEFINED | 15 |
| LDK SOLAR CO LTD             | SPONSORED ADR  | 50183L107 | 331   | 7036    | SH | DEFINED | 7  |
| LG PHILIP LCD CO LTD         | SPONS ADR REP  | 50186V102 | 4884  | 188000  | SH | DEFINED | 15 |
| LSI CORPORATION              | COM            | 502161102 | 1     | 265     | SH | DEFINED | 10 |
| LSI CORPORATION              | COM            | 502161102 | 0     | 60      | SH | DEF/OTH | 10 |
| LSI CORPORATION              | COM            | 502161102 | 321   | 60471   | SH | DEFINED | 15 |
| LSI CORPORATION              | COM            | 502161102 | 0     | 37      | SH | DEFINED | 9  |
| LTX CORP                     | COM            | 502392103 | 447   | 140424  | SH | DEFINED | 15 |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 2676  | 25259   | SH | DEFINED | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 174   | 1646    | SH | DEF/OTH | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 14700 | 138755  | SH | DEFINED | 15 |
| LABORATORY CORP AMER HLDGS   | COM NEW        | 50540R409 | 3     | 38      | SH | DEFINED | 10 |

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|                              |                 |           |       |          |    |         |         |   |
|------------------------------|-----------------|-----------|-------|----------|----|---------|---------|---|
| LABORATORY CORP AMER HLDGS   | COM NEW         | 50540R409 | 2323  | 30758    | SH | DEFINED | 15      |   |
| LAM RESEARCH CORP            | COM             | 512807108 | 3     | 60       | SH | DEFINED | 10      |   |
| LAM RESEARCH CORP            | COM             | 512807108 | 26    | 600      | SH | DEF/OTH | 10      |   |
| LAM RESEARCH CORP            | COM             | 512807108 | 1555  | 35960    | SH | DEFINED | 15      |   |
| LANDSTAR SYS INC             | COM             | 515098101 | 1197  | 28400    | SH | DEFINED | 15      |   |
| LAS VEGAS SANDS CORP         | COM             | 517834107 | 335   | 3250     | SH | DEFINED | 15      |   |
| LAS VEGAS SANDS CORP         | COM             | 517834107 | 1610  | 15628    | SH | DEFINED | 7       |   |
| LAUDER ESTEE COS INC         | CL A            | 518439104 | 987   | 22621    | SH | DEFINED | 10      |   |
| LAUDER ESTEE COS INC         | CL A            | 518439104 | 44    | 1000     | SH | DEF/OTH | 10      |   |
| LAUDER ESTEE COS INC         | CL A            | 518439104 | 425   | 9754     | SH | DEFINED | 15      |   |
| LEE ENTERPRISES INC          | COM             | 523768109 | 879   | 60000    | SH | DEFINED | 15      |   |
| LEGGETT & PLATT INC          | COM             | 524660107 | 2     | 95       | SH | DEFINED | 10      |   |
| LEGGETT & PLATT INC          | COM             | 524660107 | 254   | 14572    | SH | DEFINED | 15      |   |
| LEGG MASON INC               | COM             | 524901105 | 13    | 171      | SH | DEFINED | 10      |   |
| LEGG MASON INC               | COM             | 524901105 | 2177  | 29765    | SH | DEFINED | 15      |   |
| LEHMAN BROS HLDGS INC        | COM             | 524908100 | 1759  | 26886    | SH | DEFINED | 10      |   |
| LEHMAN BROS HLDGS INC        | COM             | 524908100 | 60    | 920      | SH | DEF/OTH | 10      |   |
| LEHMAN BROS HLDGS INC        | COM             | 524908100 | 2885  | 44092    | SH | DEFINED | 15      |   |
| LEHMAN BROS HLDGS INC        | COM             | 524908100 | 36    | 550      | SH | DEFINED | 9       |   |
| LENNAR CORP                  | CL A            | 526057104 | 5     | 300      | SH | DEFINED | 10      |   |
| LENNAR CORP                  | CL A            | 526057104 | 742   | 41484    | SH | DEFINED | 15      |   |
| LENNAR CORP                  | CL A            | 526057104 | 179   | 10000    | SH | DEFINED | 9       |   |
| LEUCADIA NATL CORP           | COM             | 527288104 | 170   | 3600     | SH | DEFINED | 10      |   |
| LEUCADIA NATL CORP           | COM             | 527288104 | 23    | 488      | SH | DEF/OTH | 10      |   |
| LEUCADIA NATL CORP           | COM             | 527288104 | 530   | 11245    | SH | DEFINED | 15      |   |
| LEVEL 3 COMMUNICATIONS INC   | NOTE 2.875% 7/1 | 52729NBA7 | 2181  | 2500000  | SH | DEFINED | 9       |   |
| LEXMARK INTL NEW             | CL A            | 529771107 | 9     | 268      | SH | DEFINED | 10      |   |
| LEXMARK INTL NEW             | CL A            | 529771107 | 283   | 8114     | SH | DEFINED | 15      |   |
| LIBERTY GLOBAL INC           | COM SER A       | 530555101 | 4154  | 106000   | SH | DEFINED | 15      |   |
| LIBERTY MEDIA CORP           | DEB 3.500% 1/1  | 530715AN1 | 7100  | 8000000  | SH | DEFINED | 9       |   |
| LIBERTY MEDIA CORP NEW       | DEB 0.750% 3/3  | 530718AF2 | 13016 | 12500000 | SH | DEFINED | 9       |   |
| LIBERTY MEDIA HLDG CORP      | INT COM SER A   | 53071M104 | 10494 | 550000   | SH | DEFINED | 15      |   |
| LIGAND PHARMACEUTICALS INC   | CL B            | 53220K207 | 1208  | 250000   | SH | DEFINED | 15      |   |
| LILLY ELI & CO               | COM             | 532457108 | 1239  | 23203    | SH | DEFINED | 10      |   |
| LILLY ELI & CO               | COM             | 532457108 | 136   | 2556     | SH | DEF/OTH | 10      |   |
| LILLY ELI & CO               | COM             | 532457108 | 17655 | 330675   | SH | DEFINED | 15      |   |
| LILLY ELI & CO               | COM             | 532457108 | 8600  | 161080   | SH | DEFINED | 7       |   |
| LILLY ELI & CO               | COM             | 532457108 | 10678 | 200000   | SH | PUT     | DEFINED | 7 |
| LIMITED BRANDS INC           | COM             | 532716107 | 162   | 8547     | SH | DEFINED | 10      |   |
| LIMITED BRANDS INC           | COM             | 532716107 | 9     | 500      | SH | DEF/OTH | 10      |   |
| LIMITED BRANDS INC           | COM             | 532716107 | 504   | 26621    | SH | DEFINED | 15      |   |
| LINCOLN NATL CORP IND        | COM             | 534187109 | 792   | 13609    | SH | DEFINED | 10      |   |
| LINCOLN NATL CORP IND        | COM             | 534187109 | 61    | 1047     | SH | DEF/OTH | 10      |   |
| LINCOLN NATL CORP IND        | COM             | 534187109 | 1041  | 17873    | SH | DEFINED | 15      |   |
| LINEAR TECHNOLOGY CORP       | COM             | 535678106 | 13    | 400      | SH | DEFINED | 10      |   |
| LINEAR TECHNOLOGY CORP       | COM             | 535678106 | 4872  | 153073   | SH | DEFINED | 15      |   |
| LINEAR TECHNOLOGY CORP       | COM             | 535678106 | 830   | 26083    | SH | DEFINED | 7       |   |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 1569  | 14909    | SH | DEFINED | 10      |   |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 88    | 840      | SH | DEF/OTH | 10      |   |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 34499 | 327752   | SH | DEFINED | 15      |   |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 16    | 150      | SH | DEFINED | 9       |   |
| LOEWS CORP                   | COM             | 540424108 | 8     | 150      | SH | DEFINED | 10      |   |
| LOEWS CORP                   | COM             | 540424108 | 1527  | 30334    | SH | DEFINED | 15      |   |
| LOEWS CORP                   | CAROLNA GP STK  | 540424207 | 4947  | 58000    | SH | DEFINED | 15      |   |
| LORAL SPACE & COMMUNICATNS L | COM             | 543881106 | 325   | 9475     | SH | DEFINED | 9       |   |
| LOWES COS INC                | COM             | 548661107 | 1524  | 67392    | SH | DEFINED | 10      |   |
| LOWES COS INC                | COM             | 548661107 | 183   | 8110     | SH | DEF/OTH | 10      |   |
| LOWES COS INC                | COM             | 548661107 | 2927  | 129390   | SH | DEFINED | 15      |   |
| LOWES COS INC                | COM             | 548661107 | 100   | 4400     | SH | DEFINED | 7       |   |
| LUXOTTICA GROUP S P A        | SPONSORED ADR   | 55068R202 | 1025  | 32550    | SH | DEFINED | 7       |   |
| M & T BK CORP                | COM             | 55261F104 | 46    | 565      | SH | DEFINED | 10      |   |
| M & T BK CORP                | COM             | 55261F104 | 405   | 4961     | SH | DEFINED | 15      |   |



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|                            |         |            |           |        |         |    |         |         |   |
|----------------------------|---------|------------|-----------|--------|---------|----|---------|---------|---|
| MBIA INC                   | COM     |            | 55262C100 | 14     | 750     | SH | DEFINED | 10      |   |
| MBIA INC                   | COM     |            | 55262C100 | 1641   | 88078   | SH | DEFINED | 15      |   |
| M D C HLDGS INC            | COM     |            | 552676108 | 508    | 13671   | SH | DEFINED | 15      |   |
| MDU RES GROUP INC          | COM     |            | 552690109 | 19     | 700     | SH | DEFINED | 10      |   |
| MDU RES GROUP INC          | COM     |            | 552690109 | 323    | 11700   | SH | DEF/OTH | 10      |   |
| MEMC ELECTR MATLS INC      | COM     |            | 552715104 | 1746   | 19733   | SH | DEFINED | 10      |   |
| MEMC ELECTR MATLS INC      | COM     |            | 552715104 | 20053  | 226617  | SH | DEFINED | 15      |   |
| MEMC ELECTR MATLS INC      | COM     |            | 552715104 | 619    | 7000    | SH | DEFINED | 7       |   |
| MEMC ELECTR MATLS INC      | COM     |            | 552715104 | 6641   | 75050   | SH | DEFINED | 9       |   |
| MGI PHARMA INC             | COM     |            | 552880106 | 36477  | 900000  | SH | DEFINED | 15      |   |
| MGM MIRAGE                 | COM     |            | 552953101 | 260    | 3098    | SH | DEFINED | 10      |   |
| MGM MIRAGE                 | COM     |            | 552953101 | 4814   | 57300   | SH | DEFINED | 15      |   |
| MGT CAPITAL INVTS INC      | COM     |            | 55302P103 | 46     | 12166   | SH | DEFINED | 7       |   |
| M-SYSTEMS FIN INC          | NOTE    | 1.000% 3/1 | 55375VAB8 | 9691   | 8830000 | SH | DEFINED | 9       |   |
| MACYS INC                  | COM     |            | 55616P104 | 466    | 18000   | SH | DEFINED | 10      |   |
| MACYS INC                  | COM     |            | 55616P104 | 54     | 2094    | SH | DEF/OTH | 10      |   |
| MACYS INC                  | COM     |            | 55616P104 | 960    | 37091   | SH | DEFINED | 15      |   |
| MAGNA ENTMT CORP           | NOTE    | 8.550% 6/1 | 559211AD9 | 3045   | 3800000 | SH | DEFINED | 9       |   |
| MAGUIRE PPTYS INC          | COM     |            | 559775101 | 6483   | 220000  | SH | DEFINED | 15      |   |
| MAHANAGAR TEL NIGAM LTD    | SPONS   | ADR 2001   | 559778402 | 3776   | 393780  | SH | DEFINED | 15      |   |
| MANITOWOC INC              | COM     |            | 563571108 | 543    | 11121   | SH | DEFINED | 15      |   |
| MANPOWER INC               | COM     |            | 56418H100 | 615    | 10806   | SH | DEFINED | 10      |   |
| MANPOWER INC               | COM     |            | 56418H100 | 31     | 550     | SH | DEF/OTH | 10      |   |
| MARATHON OIL CORP          | COM     |            | 565849106 | 1328   | 21824   | SH | DEFINED | 10      |   |
| MARATHON OIL CORP          | COM     |            | 565849106 | 161    | 2650    | SH | DEF/OTH | 10      |   |
| MARATHON OIL CORP          | COM     |            | 565849106 | 131699 | 2163974 | SH | DEFINED | 15      |   |
| MARATHON OIL CORP          | COM     |            | 565849106 | 304    | 5000    | SH | DEFINED | 7       |   |
| MARATHON OIL CORP          | COM     |            | 565849106 | 6147   | 101000  | SH | PUT     | DEFINED | 7 |
| MARKET VECTORS ETF TR      | AGRIBUS | ETF        | 57060U605 | 299    | 5200    | SH | DEFINED | 9       |   |
| MARSH & MCLENNAN COS INC   | COM     |            | 571748102 | 229    | 8650    | SH | DEFINED | 10      |   |
| MARSH & MCLENNAN COS INC   | COM     |            | 571748102 | 914    | 34537   | SH | DEFINED | 15      |   |
| MARSH & MCLENNAN COS INC   | COM     |            | 571748102 | 65     | 2460    | SH | DEFINED | 9       |   |
| MARSH & MCLENNAN COS INC   | COM     |            | 571748102 | 761    | 28752   | SH | DEF/OTH | 9       |   |
| MARSHALL & ILSLEY CORP NEW | COM     |            | 571837103 | 452    | 17062   | SH | DEFINED | 15      |   |
| MARRIOTT INTL INC NEW      | CL A    |            | 571903202 | 440    | 12884   | SH | DEFINED | 10      |   |
| MARRIOTT INTL INC NEW      | CL A    |            | 571903202 | 21     | 610     | SH | DEF/OTH | 10      |   |
| MARRIOTT INTL INC NEW      | CL A    |            | 571903202 | 1459   | 42680   | SH | DEFINED | 15      |   |
| MARTEK BIOSCIENCES CORP    | COM     |            | 572901106 | 74     | 2500    | SH | DEFINED | 10      |   |
| MARTEK BIOSCIENCES CORP    | COM     |            | 572901106 | 304    | 10288   | SH | DEFINED | 15      |   |
| MARTEK BIOSCIENCES CORP    | COM     |            | 572901106 | 4      | 123     | SH | DEFINED | 7       |   |
| MARTIN MARIETTA MATLS INC  | COM     |            | 573284106 | 53385  | 402600  | SH | DEFINED | 15      |   |
| MASCO CORP                 | COM     |            | 574599106 | 17     | 800     | SH | DEFINED | 10      |   |
| MASCO CORP                 | COM     |            | 574599106 | 1683   | 77866   | SH | DEFINED | 15      |   |
| MASCO CORP                 | COM     |            | 574599106 | 66     | 3040    | SH | DEFINED | 7       |   |
| MASSEY ENERGY CORP         | COM     |            | 576206106 | 13     | 375     | SH | DEF/OTH | 10      |   |
| MASSEY ENERGY CORP         | COM     |            | 576206106 | 3212   | 89855   | SH | DEFINED | 15      |   |
| MASTERCARD INC             | CL A    |            | 57636Q104 | 3509   | 16305   | SH | DEFINED | 15      |   |
| MASTERCARD INC             | CL A    |            | 57636Q104 | 172    | 798     | SH | DEFINED | 7       |   |
| MATTEL INC                 | COM     |            | 577081102 | 25     | 1338    | SH | DEFINED | 10      |   |
| MATTEL INC                 | COM     |            | 577081102 | 38     | 1971    | SH | DEF/OTH | 10      |   |
| MATTEL INC                 | COM     |            | 577081102 | 598    | 31425   | SH | DEFINED | 15      |   |
| MCCLATCHY CO               | CL A    |            | 579489105 | 451    | 36000   | SH | DEFINED | 15      |   |
| MCCORMICK & CO INC         | COM     | VTG        | 579780107 | 1214   | 32000   | SH | DEFINED | 9       |   |
| MCCORMICK & CO INC         | COM     | NON VTG    | 579780206 | 1449   | 38224   | SH | DEFINED | 10      |   |
| MCCORMICK & CO INC         | COM     | NON VTG    | 579780206 | 51     | 1347    | SH | DEF/OTH | 10      |   |
| MCCORMICK & CO INC         | COM     | NON VTG    | 579780206 | 415    | 10943   | SH | DEFINED | 15      |   |
| MCDONALDS CORP             | COM     |            | 580135101 | 8501   | 144304  | SH | DEFINED | 10      |   |
| MCDONALDS CORP             | COM     |            | 580135101 | 883    | 14993   | SH | DEF/OTH | 10      |   |
| MCDONALDS CORP             | COM     |            | 580135101 | 61306  | 1040667 | SH | DEFINED | 15      |   |
| MCDONALDS CORP             | COM     |            | 580135101 | 175    | 2974    | SH | DEFINED | 7       |   |
| MCDONALDS CORP             | COM     |            | 580135101 | 142    | 2410    | SH | DEFINED | 9       |   |
| MCG CAPITAL CORP           | COM     |            | 58047P107 | 193    | 16644   | SH | DEFINED | 15      |   |

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|                              |               |            |           |        |          |    |         |    |
|------------------------------|---------------|------------|-----------|--------|----------|----|---------|----|
| MCGRAW HILL COS INC          | COM           |            | 580645109 | 4379   | 99947    | SH | DEFINED | 10 |
| MCGRAW HILL COS INC          | COM           |            | 580645109 | 441    | 10062    | SH | DEF/OTH | 10 |
| MCGRAW HILL COS INC          | COM           |            | 580645109 | 2467   | 56321    | SH | DEFINED | 15 |
| MCGRAW HILL COS INC          | COM           |            | 580645109 | 54     | 1226     | SH | DEFINED | 7  |
| MCKESSON CORP                | COM           |            | 58155Q103 | 3245   | 49539    | SH | DEFINED | 10 |
| MCKESSON CORP                | COM           |            | 58155Q103 | 277    | 4233     | SH | DEF/OTH | 10 |
| MCKESSON CORP                | COM           |            | 58155Q103 | 1624   | 24790    | SH | DEFINED | 15 |
| MEADWESTVACO CORP            | COM           |            | 583334107 | 21     | 663      | SH | DEFINED | 10 |
| MEADWESTVACO CORP            | COM           |            | 583334107 | 495    | 15826    | SH | DEFINED | 15 |
| MECHEL OAO                   | SPONSORED ADR |            | 583840103 | 1116   | 11492    | SH | DEFINED | 15 |
| MEDCO HEALTH SOLUTIONS INC   | COM           |            | 58405U102 | 2758   | 27199    | SH | DEFINED | 10 |
| MEDCO HEALTH SOLUTIONS INC   | COM           |            | 58405U102 | 482    | 4753     | SH | DEF/OTH | 10 |
| MEDCO HEALTH SOLUTIONS INC   | COM           |            | 58405U102 | 2323   | 22912    | SH | DEFINED | 15 |
| MEDCO HEALTH SOLUTIONS INC   | COM           |            | 58405U102 | 24     | 241      | SH | DEFINED | 9  |
| MEDIA GEN INC                | CL A          |            | 584404107 | 638    | 30000    | SH | DEFINED | 15 |
| MEDIS TECHNOLOGIES LTD       | COM           |            | 58500P107 | 433    | 28044    | SH | DEFINED | 15 |
| MEDTRONIC INC                | COM           |            | 585055106 | 1733   | 34478    | SH | DEFINED | 10 |
| MEDTRONIC INC                | COM           |            | 585055106 | 101    | 2010     | SH | DEF/OTH | 10 |
| MEDTRONIC INC                | COM           |            | 585055106 | 10475  | 208371   | SH | DEFINED | 15 |
| MEDTRONIC INC                | COM           |            | 585055106 | 149    | 2970     | SH | DEFINED | 7  |
| MEDTRONIC INC                | NOTE          | 1.500% 4/1 | 585055AL0 | 10675  | 10000000 | SH | DEFINED | 9  |
| MEDTRONIC INC                | NOTE          | 1.625% 4/1 | 585055AM8 | 16013  | 15000000 | SH | DEFINED | 15 |
| MERCER INTL INC              | COM           |            | 588056101 | 8806   | 1124589  | SH | DEFINED | 7  |
| MERCK & CO INC               | COM           |            | 589331107 | 1529   | 26320    | SH | DEFINED | 10 |
| MERCK & CO INC               | COM           |            | 589331107 | 974    | 16760    | SH | DEF/OTH | 10 |
| MERCK & CO INC               | COM           |            | 589331107 | 45259  | 778859   | SH | DEFINED | 15 |
| MERCK & CO INC               | COM           |            | 589331107 | 238903 | 4111213  | SH | DEFINED | 7  |
| MERCK & CO INC               | COM           |            | 589331107 | 19     | 330      | SH | DEFINED | 9  |
| MEREDITH CORP                | COM           |            | 589433101 | 823    | 14972    | SH | DEFINED | 15 |
| MERRILL LYNCH & CO INC       | COM           |            | 590188108 | 755    | 14056    | SH | DEFINED | 10 |
| MERRILL LYNCH & CO INC       | COM           |            | 590188108 | 177    | 3294     | SH | DEF/OTH | 10 |
| MERRILL LYNCH & CO INC       | COM           |            | 590188108 | 11732  | 218558   | SH | DEFINED | 15 |
| MERRILL LYNCH & CO INC       | COM           |            | 590188108 | 131    | 2441     | SH | DEFINED | 9  |
| MERRILL LYNCH & CO INC       | NOTE          | 3/1        | 590188W46 | 12980  | 12000000 | SH | DEFINED | 9  |
| METLIFE INC                  | COM           |            | 59156R108 | 5800   | 94124    | SH | DEFINED | 10 |
| METLIFE INC                  | COM           |            | 59156R108 | 249    | 4045     | SH | DEF/OTH | 10 |
| METLIFE INC                  | COM           |            | 59156R108 | 3031   | 49191    | SH | DEFINED | 15 |
| METROPCS COMMUNICATIONS INC  | COM           |            | 591708102 | 1066   | 54823    | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM           |            | 594918104 | 14864  | 417520   | SH | DEFINED | 10 |
| MICROSOFT CORP               | COM           |            | 594918104 | 2093   | 58779    | SH | DEF/OTH | 10 |
| MICROSOFT CORP               | COM           |            | 594918104 | 66378  | 1864558  | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM           |            | 594918104 | 36536  | 1026288  | SH | DEFINED | 7  |
| MICROSOFT CORP               | COM           |            | 594918104 | 2315   | 65020    | SH | DEFINED | 9  |
| MICROCHIP TECHNOLOGY INC     | COM           |            | 595017104 | 1590   | 50602    | SH | DEFINED | 10 |
| MICROCHIP TECHNOLOGY INC     | COM           |            | 595017104 | 94     | 2993     | SH | DEF/OTH | 10 |
| MICROCHIP TECHNOLOGY INC     | COM           |            | 595017104 | 577    | 18352    | SH | DEFINED | 15 |
| MICRON TECHNOLOGY INC        | COM           |            | 595112103 | 24843  | 3426632  | SH | DEFINED | 15 |
| MIDCAP SPDR TR               | UNIT SER 1    |            | 595635103 | 24709  | 159313   | SH | DEFINED | 10 |
| MIDCAP SPDR TR               | UNIT SER 1    |            | 595635103 | 908    | 5857     | SH | DEF/OTH | 10 |
| MIDWEST AIR GROUP INC        | COM           |            | 597911106 | 2960   | 200000   | SH | DEFINED | 15 |
| MILLENNIUM PHARMACEUTICALS I | COM           |            | 599902103 | 1821   | 121594   | SH | DEFINED | 15 |
| MILLIPORE CORP               | COM           |            | 601073109 | 44     | 600      | SH | DEFINED | 10 |
| MILLIPORE CORP               | COM           |            | 601073109 | 19135  | 261478   | SH | DEFINED | 15 |
| MINDRAY MEDICAL INTL LTD     | SPON ADR      |            | 602675100 | 370    | 8606     | SH | DEFINED | 15 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR |            | 606822104 | 121    | 13000    | SH | DEFINED | 15 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR |            | 606822104 | 16     | 1700     | SH | DEFINED | 9  |
| MOBILE TELESYSTEMS OJSC      | SPONSORED ADR |            | 607409109 | 3251   | 31941    | SH | DEFINED | 15 |
| MOHAWK INDS INC              | COM           |            | 608190104 | 1269   | 17058    | SH | DEFINED | 10 |
| MOHAWK INDS INC              | COM           |            | 608190104 | 7      | 100      | SH | DEF/OTH | 10 |
| MOLEX INC                    | COM           |            | 608554101 | 14     | 500      | SH | DEF/OTH | 10 |
| MOLEX INC                    | COM           |            | 608554101 | 331    | 12127    | SH | DEFINED | 15 |
| MOLEX INC                    | COM           |            | 608554101 | 135    | 4962     | SH | DEFINED | 7  |

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|                              |                 |           |        |         |    |         |    |
|------------------------------|-----------------|-----------|--------|---------|----|---------|----|
| MOLEX INC                    | CL A            | 608554200 | 5      | 200     | SH | DEFINED | 10 |
| MOLEX INC                    | CL A            | 608554200 | 908    | 34568   | SH | DEFINED | 7  |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 157    | 3050    | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 26     | 500     | SH | DEF/OTH | 10 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 19862  | 384771  | SH | DEFINED | 15 |
| MONSANTO CO NEW              | COM             | 61166W101 | 648    | 5804    | SH | DEFINED | 10 |
| MONSANTO CO NEW              | COM             | 61166W101 | 263    | 2356    | SH | DEF/OTH | 10 |
| MONSANTO CO NEW              | COM             | 61166W101 | 14293  | 127969  | SH | DEFINED | 15 |
| MONSANTO CO NEW              | COM             | 61166W101 | 0      | 2       | SH | DEFINED | 9  |
| MONSTER WORLDWIDE INC        | COM             | 611742107 | 6769   | 208913  | SH | DEFINED | 15 |
| MOODYS CORP                  | COM             | 615369105 | 49     | 1366    | SH | DEFINED | 10 |
| MOODYS CORP                  | COM             | 615369105 | 14     | 400     | SH | DEF/OTH | 10 |
| MOODYS CORP                  | COM             | 615369105 | 3590   | 100567  | SH | DEFINED | 15 |
| MOODYS CORP                  | COM             | 615369105 | 50     | 1400    | SH | DEFINED | 7  |
| MOODYS CORP                  | COM             | 615369105 | 714    | 20000   | SH | DEFINED | 9  |
| MORGAN STANLEY               | COM NEW         | 617446448 | 1848   | 34795   | SH | DEFINED | 10 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 198    | 3727    | SH | DEF/OTH | 10 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 10295  | 193839  | SH | DEFINED | 15 |
| MORGAN STANLEY CHINA A SH FD | COM             | 617468103 | 921    | 18228   | SH | DEFINED | 15 |
| MOSAIC CO                    | COM             | 61945A107 | 16963  | 179810  | SH | DEFINED | 15 |
| MOSAIC CO                    | COM             | 61945A107 | 3898   | 41317   | SH | DEFINED | 9  |
| MOTOROLA INC                 | COM             | 620076109 | 1011   | 63047   | SH | DEFINED | 10 |
| MOTOROLA INC                 | COM             | 620076109 | 56     | 3513    | SH | DEF/OTH | 10 |
| MOTOROLA INC                 | COM             | 620076109 | 34227  | 2133884 | SH | DEFINED | 15 |
| MURPHY OIL CORP              | COM             | 626717102 | 1367   | 16115   | SH | DEFINED | 15 |
| MYERS INDS INC               | COM             | 628464109 | 273    | 18900   | SH | DEFINED | 15 |
| MYLAN INC                    | COM             | 628530107 | 27     | 1950    | SH | DEFINED | 10 |
| MYLAN INC                    | COM             | 628530107 | 6      | 400     | SH | DEF/OTH | 10 |
| MYLAN INC                    | COM             | 628530107 | 2964   | 210803  | SH | DEFINED | 15 |
| MYRIAD GENETICS INC          | COM             | 62855J104 | 3017   | 65000   | SH | DEFINED | 15 |
| NCR CORP NEW                 | COM             | 62886E108 | 537    | 21400   | SH | DEFINED | 10 |
| NCR CORP NEW                 | COM             | 62886E108 | 41     | 1642    | SH | DEF/OTH | 10 |
| NII HLDGS INC                | NOTE 2.750% 8/1 | 62913FAF9 | 6094   | 5000000 | SH | DEFINED | 9  |
| NRG ENERGY INC               | COM NEW         | 629377508 | 178561 | 4120000 | SH | DEFINED | 15 |
| NRG ENERGY INC               | COM NEW         | 629377508 | 2843   | 65600   | SH | DEFINED | 9  |
| NYMEX HOLDINGS INC           | COM             | 62948N104 | 5411   | 40500   | SH | DEFINED | 15 |
| NYSE EURONEXT                | COM             | 629491101 | 164100 | 1869655 | SH | DEFINED | 15 |
| NALCO HOLDING COMPANY        | COM             | 62985Q101 | 61290  | 2534746 | SH | DEFINED | 15 |
| NALCO HOLDING COMPANY        | COM             | 62985Q101 | 133    | 5515    | SH | DEFINED | 7  |
| NASDAQ STOCK MARKET INC      | COM             | 631103108 | 2410   | 48688   | SH | DEFINED | 15 |
| NATIONAL CITY CORP           | COM             | 635405103 | 118    | 7144    | SH | DEFINED | 10 |
| NATIONAL CITY CORP           | COM             | 635405103 | 5      | 275     | SH | DEF/OTH | 10 |
| NATIONAL CITY CORP           | COM             | 635405103 | 12182  | 740096  | SH | DEFINED | 15 |
| NATIONAL CITY CORP           | COM             | 635405103 | 44     | 2696    | SH | DEFINED | 7  |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 969    | 20754   | 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 | 223    | 4781    | SH | DEFINED | 15 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 8090   | 110125  | SH | DEFINED | 15 |
| NATIONAL SEMICONDUCTOR CORP  | COM             | 637640103 | 6068   | 268021  | SH | DEFINED | 15 |
| NATURAL RESOURCE PARTNERS L  | COM UNIT L P    | 63900P103 | 982    | 30242   | SH | DEFINED | 15 |
| NAVTEQ CORP                  | COM             | 63936L100 | 363    | 4800    | SH | DEFINED | 7  |
| NEKTAR THERAPEUTICS          | COM             | 640268108 | 1391   | 207232  | SH | DEFINED | 15 |
| NETFLIX INC                  | COM             | 64110L106 | 2091   | 78545   | SH | DEFINED | 15 |
| NETLOGIC MICROSYSTEMS INC    | COM             | 64118B100 | 2586   | 80306   | SH | DEFINED | 15 |
| NETWORK APPLIANCE INC        | COM             | 64120L104 | 4      | 150     | SH | DEFINED | 10 |
| NETWORK APPLIANCE INC        | COM             | 64120L104 | 736    | 29484   | SH | DEFINED | 15 |
| NETWORK APPLIANCE INC        | COM             | 64120L104 | 1      | 60      | SH | DEFINED | 7  |
| NEUROGESX INC                | COM             | 641252101 | 191    | 30000   | SH | DEFINED | 15 |
| NEUSTAR INC                  | CL A            | 64126X201 | 248    | 8649    | SH | DEFINED | 10 |
| NEW HAMPSHIRE THRIFT BANCSHS | COM             | 644722100 | 144    | 11600   | SH | DEFINED | 10 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR        | 647581107 | 374    | 4643    | SH | DEFINED | 15 |
| NEW YORK CMNTY BANCORP INC   | COM             | 649445103 | 37     | 2100    | SH | DEFINED | 10 |

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|                            |                |           |       |         |    |         |    |
|----------------------------|----------------|-----------|-------|---------|----|---------|----|
| NEW YORK CMNTY BANCORP INC | COM            | 649445103 | 7     | 400     | SH | DEF/OTH | 10 |
| NEW YORK CMNTY BANCORP INC | COM            | 649445103 | 11234 | 639000  | SH | DEFINED | 15 |
| NEW YORK TIMES CO          | CL A           | 650111107 | 3     | 150     | SH | DEFINED | 10 |
| NEW YORK TIMES CO          | CL A           | 650111107 | 1094  | 62423   | SH | DEFINED | 15 |
| NEWELL RUBBERMAID INC      | COM            | 651229106 | 186   | 7200    | SH | DEFINED | 10 |
| NEWELL RUBBERMAID INC      | COM            | 651229106 | 18    | 700     | SH | DEF/OTH | 10 |
| NEWELL RUBBERMAID INC      | COM            | 651229106 | 619   | 23926   | SH | DEFINED | 15 |
| NEWMONT MINING CORP        | COM            | 651639106 | 104   | 2140    | SH | DEFINED | 10 |
| NEWMONT MINING CORP        | COM            | 651639106 | 27    | 550     | SH | DEF/OTH | 10 |
| NEWMONT MINING CORP        | COM            | 651639106 | 30556 | 625760  | SH | DEFINED | 15 |
| NEWMONT MINING CORP        | COM            | 651639106 | 7917  | 162144  | SH | DEFINED | 7  |
| NEWMONT MINING CORP        | COM            | 651639106 | 10239 | 209690  | SH | DEFINED | 9  |
| NEWS CORP                  | CL A           | 65248E104 | 316   | 15409   | SH | DEFINED | 10 |
| NEWS CORP                  | CL A           | 65248E104 | 24    | 1154    | SH | DEF/OTH | 10 |
| NEWS CORP                  | CL A           | 65248E104 | 4060  | 198159  | SH | DEFINED | 15 |
| NEWS CORP                  | CL A           | 65248E104 | 12    | 594     | SH | DEFINED | 7  |
| NEWS CORP                  | CL A           | 65248E104 | 1342  | 65500   | SH | DEFINED | 9  |
| NEWS CORP                  | CL B           | 65248E203 | 7     | 316     | SH | DEFINED | 10 |
| NEWS CORP                  | CL B           | 65248E203 | 21    | 975     | SH | DEF/OTH | 10 |
| NEWS CORP                  | CL B           | 65248E203 | 658   | 30975   | SH | DEFINED | 15 |
| NEWS CORP                  | CL B           | 65248E203 | 4999  | 235250  | SH | DEFINED | 9  |
| NICE SYS LTD               | SPONSORED ADR  | 653656108 | 2620  | 76354   | SH | DEFINED | 15 |
| NICOR INC                  | COM            | 654086107 | 15    | 350     | SH | DEFINED | 10 |
| NICOR INC                  | COM            | 654086107 | 949   | 22419   | SH | DEFINED | 15 |
| NIKE INC                   | CL B           | 654106103 | 3722  | 57933   | SH | DEFINED | 10 |
| NIKE INC                   | CL B           | 654106103 | 167   | 2600    | SH | DEF/OTH | 10 |
| NIKE INC                   | CL B           | 654106103 | 5139  | 79999   | SH | DEFINED | 15 |
| NISOURCE INC               | COM            | 65473P105 | 11    | 600     | SH | DEFINED | 10 |
| NISOURCE INC               | COM            | 65473P105 | 72    | 3800    | SH | DEF/OTH | 10 |
| NISOURCE INC               | COM            | 65473P105 | 655   | 34687   | SH | DEFINED | 15 |
| NOKIA CORP                 | SPONSORED ADR  | 654902204 | 728   | 18969   | SH | DEFINED | 10 |
| NOKIA CORP                 | SPONSORED ADR  | 654902204 | 191   | 4980    | SH | DEF/OTH | 10 |
| NOKIA CORP                 | SPONSORED ADR  | 654902204 | 5248  | 136705  | SH | DEFINED | 15 |
| NOKIA CORP                 | SPONSORED ADR  | 654902204 | 15    | 400     | SH | DEFINED | 9  |
| NOBLE ENERGY INC           | COM            | 655044105 | 4495  | 56524   | SH | DEFINED | 15 |
| NOMURA HLDGS INC           | SPONSORED ADR  | 65535H208 | 8     | 450     | SH | DEFINED | 10 |
| NOMURA HLDGS INC           | SPONSORED ADR  | 65535H208 | 643   | 38399   | SH | DEFINED | 15 |
| NORDSTROM INC              | COM            | 655664100 | 1644  | 44769   | SH | DEFINED | 10 |
| NORDSTROM INC              | COM            | 655664100 | 160   | 4350    | SH | DEF/OTH | 10 |
| NORDSTROM INC              | COM            | 655664100 | 5766  | 156987  | SH | DEFINED | 15 |
| NORDSTROM INC              | COM            | 655664100 | 514   | 13992   | SH | DEFINED | 9  |
| NORFOLK SOUTHERN CORP      | COM            | 655844108 | 228   | 4525    | SH | DEFINED | 10 |
| NORFOLK SOUTHERN CORP      | COM            | 655844108 | 242   | 4800    | SH | DEF/OTH | 10 |
| NORFOLK SOUTHERN CORP      | COM            | 655844108 | 18066 | 358172  | SH | DEFINED | 15 |
| NORTEL INVERSORA S A       | SPON ADR PFD B | 656567401 | 458   | 22560   | SH | DEFINED | 15 |
| NORTHERN TR CORP           | COM            | 665859104 | 91    | 1185    | SH | DEFINED | 10 |
| NORTHERN TR CORP           | COM            | 665859104 | 4     | 54      | SH | DEF/OTH | 10 |
| NORTHERN TR CORP           | COM            | 665859104 | 973   | 12702   | SH | DEFINED | 15 |
| NORTHROP GRUMMAN CORP      | COM            | 666807102 | 1800  | 22888   | SH | DEFINED | 10 |
| NORTHROP GRUMMAN CORP      | COM            | 666807102 | 432   | 5499    | SH | DEF/OTH | 10 |
| NORTHROP GRUMMAN CORP      | COM            | 666807102 | 34646 | 440560  | SH | DEFINED | 15 |
| NORTHWESTERN CORP          | COM NEW        | 668074305 | 517   | 17524   | SH | DEFINED | 9  |
| NOVACEA INC                | COM            | 66987B103 | 596   | 200000  | SH | DEFINED | 15 |
| NOVARTIS A G               | SPONSORED ADR  | 66987V109 | 141   | 2589    | SH | DEFINED | 10 |
| NOVARTIS A G               | SPONSORED ADR  | 66987V109 | 272   | 5000    | SH | DEFINED | 15 |
| NOVELL INC                 | COM            | 670006105 | 206   | 29969   | SH | DEFINED | 15 |
| NOVELL INC                 | COM            | 670006105 | 13740 | 2000000 | SH | DEFINED | 7  |
| NOVELLUS SYS INC           | COM            | 670008101 | 405   | 14706   | SH | DEFINED | 15 |
| NSTAR                      | COM            | 67019E107 | 258   | 7120    | SH | DEFINED | 10 |
| NUCOR CORP                 | COM            | 670346105 | 1256  | 21205   | SH | DEFINED | 10 |
| NUCOR CORP                 | COM            | 670346105 | 227   | 3827    | SH | DEF/OTH | 10 |
| NUCOR CORP                 | COM            | 670346105 | 6154  | 103911  | SH | DEFINED | 15 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| NUSTAR GP HOLDINGS LLC       | UNIT RESTG LLC | 67059L102 | 27194 | 952500  | SH | DEFINED | 15 |
| NVIDIA CORP                  | COM            | 67066G104 | 4061  | 119365  | SH | DEFINED | 10 |
| NVIDIA CORP                  | COM            | 67066G104 | 157   | 4615    | SH | DEF/OTH | 10 |
| NVIDIA CORP                  | COM            | 67066G104 | 11191 | 328960  | SH | DEFINED | 15 |
| NVIDIA CORP                  | COM            | 67066G104 | 477   | 14021   | SH | DEFINED | 7  |
| NUVEEN MUN VALUE FD INC      | COM            | 670928100 | 139   | 14885   | SH | DEFINED | 10 |
| OSI PHARMACEUTICALS INC      | COM            | 671040103 | 1821  | 37531   | SH | DEFINED | 15 |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 258   | 3350    | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 69    | 900     | SH | DEF/OTH | 10 |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 6361  | 82622   | SH | DEFINED | 15 |
| OCCIDENTAL PETE CORP DEL     | COM            | 674599105 | 3554  | 46157   | SH | DEFINED | 9  |
| OCEANEERING INTL INC         | COM            | 675232102 | 1575  | 23385   | SH | DEFINED | 15 |
| OFFICE DEPOT INC             | COM            | 676220106 | 1840  | 132280  | SH | DEFINED | 15 |
| OFFICE DEPOT INC             | COM            | 676220106 | 145   | 10405   | SH | DEFINED | 7  |
| OFFICEMAX INC DEL            | COM            | 67622P101 | 262   | 12659   | SH | DEFINED | 15 |
| OIL STS INTL INC             | COM            | 678026105 | 444   | 13000   | SH | DEFINED | 15 |
| OMNICOM GROUP INC            | COM            | 681919106 | 5087  | 107028  | SH | DEFINED | 10 |
| OMNICOM GROUP INC            | COM            | 681919106 | 105   | 2219    | SH | DEF/OTH | 10 |
| OMNICOM GROUP INC            | COM            | 681919106 | 1331  | 28003   | SH | DEFINED | 15 |
| OMNICOM GROUP INC            | COM            | 681919106 | 43    | 900     | SH | DEFINED | 7  |
| OMNITURE INC                 | COM            | 68212S109 | 4937  | 148291  | SH | DEFINED | 15 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 3029  | 72812   | SH | DEFINED | 15 |
| ORACLE CORP                  | COM            | 68389X105 | 5128  | 227115  | SH | DEFINED | 10 |
| ORACLE CORP                  | COM            | 68389X105 | 411   | 18193   | SH | DEF/OTH | 10 |
| ORACLE CORP                  | COM            | 68389X105 | 25959 | 1149645 | SH | DEFINED | 15 |
| ORACLE CORP                  | COM            | 68389X105 | 647   | 28650   | SH | DEFINED | 7  |
| ORACLE CORP                  | COM            | 68389X105 | 291   | 12902   | SH | DEFINED | 9  |
| ORMAT TECHNOLOGIES INC       | COM            | 686688102 | 11675 | 212234  | SH | DEFINED | 15 |
| OWENS ILL INC                | COM NEW        | 690768403 | 5990  | 121000  | SH | DEFINED | 15 |
| PDL BIOPHARMA INC            | COM            | 69329Y104 | 1206  | 68837   | SH | DEFINED | 15 |
| PG&E CORP                    | COM            | 69331C108 | 48    | 1103    | SH | DEFINED | 10 |
| PG&E CORP                    | COM            | 69331C108 | 126   | 2914    | SH | DEF/OTH | 10 |
| PG&E CORP                    | COM            | 69331C108 | 18543 | 430329  | SH | DEFINED | 15 |
| PMI GROUP INC                | COM            | 69344M101 | 169   | 12700   | SH | DEFINED | 10 |
| PMI GROUP INC                | COM            | 69344M101 | 302   | 22712   | SH | DEFINED | 15 |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 2181  | 33227   | SH | DEFINED | 10 |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 176   | 2688    | SH | DEF/OTH | 10 |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 1525  | 23225   | SH | DEFINED | 15 |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 39    | 588     | SH | DEFINED | 7  |
| PNC FINL SVCS GROUP INC      | COM            | 693475105 | 23    | 354     | SH | DEFINED | 9  |
| POSCO                        | SPONSORED ADR  | 693483109 | 435   | 2890    | SH | DEFINED | 10 |
| POSCO                        | SPONSORED ADR  | 693483109 | 23    | 150     | SH | DEF/OTH | 10 |
| POSCO                        | SPONSORED ADR  | 693483109 | 5025  | 33412   | SH | DEFINED | 15 |
| POSCO                        | SPONSORED ADR  | 693483109 | 11    | 70      | SH | DEFINED | 7  |
| PPG INDS INC                 | COM            | 693506107 | 503   | 7168    | SH | DEFINED | 10 |
| PPG INDS INC                 | COM            | 693506107 | 144   | 2050    | SH | DEF/OTH | 10 |
| PPG INDS INC                 | COM            | 693506107 | 985   | 14027   | SH | DEFINED | 15 |
| PPL CORP                     | COM            | 69351T106 | 214   | 4115    | SH | DEFINED | 10 |
| PPL CORP                     | COM            | 69351T106 | 138   | 2640    | SH | DEF/OTH | 10 |
| PPL CORP                     | COM            | 69351T106 | 1661  | 31883   | SH | DEFINED | 15 |
| PACCAR INC                   | COM            | 693718108 | 107   | 1965    | SH | DEFINED | 10 |
| PACCAR INC                   | COM            | 693718108 | 8192  | 150360  | SH | DEFINED | 15 |
| PACCAR INC                   | COM            | 693718108 | 1471  | 27000   | SH | DEFINED | 9  |
| PACIFIC ETHANOL INC          | COM            | 69423U107 | 953   | 116018  | SH | DEFINED | 15 |
| PACIFIC ETHANOL INC          | COM            | 69423U107 | 404   | 49265   | SH | DEFINED | 7  |
| PACKAGING CORP AMER          | COM            | 695156109 | 19035 | 675000  | SH | DEFINED | 15 |
| PACTIV CORP                  | COM            | 695257105 | 263   | 9869    | SH | DEFINED | 10 |
| PACTIV CORP                  | COM            | 695257105 | 298   | 11178   | SH | DEFINED | 15 |
| PALL CORP                    | COM            | 696429307 | 262   | 6500    | SH | DEFINED | 10 |
| PALL CORP                    | COM            | 696429307 | 30    | 750     | SH | DEF/OTH | 10 |
| PALL CORP                    | COM            | 696429307 | 14761 | 366102  | SH | DEFINED | 15 |
| PAR PHARMACEUTICAL COS INC   | COM            | 69888P106 | 732   | 30499   | SH | DEFINED | 15 |

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|                              |                |           |        |         |    |         |           |
|------------------------------|----------------|-----------|--------|---------|----|---------|-----------|
| PARKER DRILLING CO           | COM            | 701081101 | 238    | 31475   | SH | DEFINED | 15        |
| PARKER DRILLING CO           | COM            | 701081101 | 170    | 22500   | SH | DEFINED | 7         |
| PARKER HANNIFIN CORP         | COM            | 701094104 | 232    | 3080    | SH | DEFINED | 10        |
| PARKER HANNIFIN CORP         | COM            | 701094104 | 1085   | 14410   | SH | DEFINED | 15        |
| PATNI COMPUTER SYS           | SPONS ADR      | 703248203 | 457    | 28111   | SH | DEFINED | 15        |
| PATRIOT COAL CORP            | COM            | 70336T104 | 199    | 4764    | SH | DEFINED | 7         |
| PATRIOT COAL CORP            | COM            | 70336T104 | 4      | 98      | SH | DEFINED | 9         |
| PATTERSON COMPANIES INC      | COM            | 703395103 | 189    | 5565    | SH | DEFINED | 10        |
| PATTERSON COMPANIES INC      | COM            | 703395103 | 407    | 11978   | SH | DEFINED | 15        |
| PATTERSON UTI ENERGY INC     | COM            | 703481101 | 221    | 11321   | SH | DEFINED | 15        |
| PATTERSON UTI ENERGY INC     | COM            | 703481101 | 3463   | 177397  | SH | DEFINED | 7         |
| PAYCHEX INC                  | COM            | 704326107 | 435    | 12010   | SH | DEFINED | 10        |
| PAYCHEX INC                  | COM            | 704326107 | 9      | 250     | SH | DEF/OTH | 10        |
| PAYCHEX INC                  | COM            | 704326107 | 1035   | 28568   | SH | DEFINED | 15        |
| PAYCHEX INC                  | COM            | 704326107 | 41     | 1125    | SH | DEFINED | 7         |
| PEABODY ENERGY CORP          | COM            | 704549104 | 66     | 1075    | SH | DEFINED | 10        |
| PEABODY ENERGY CORP          | COM            | 704549104 | 25     | 400     | SH | DEF/OTH | 10        |
| PEABODY ENERGY CORP          | COM            | 704549104 | 2672   | 43355   | SH | DEFINED | 15        |
| PEABODY ENERGY CORP          | COM            | 704549104 | 1840   | 29843   | SH | DEFINED | 7         |
| PEABODY ENERGY CORP          | COM            | 704549104 | 8170   | 132545  | SH | DEFINED | 9         |
| PENN NATL GAMING INC         | COM            | 707569109 | 914    | 15352   | SH | DEFINED | 7         |
| PENNEY J C INC               | COM            | 708160106 | 8      | 175     | SH | DEFINED | 10        |
| PENNEY J C INC               | COM            | 708160106 | 44826  | 1018993 | SH | DEFINED | 15        |
| PENNEY J C INC               | COM            | 708160106 | 1108   | 25194   | SH | DEFINED | 7         |
| PENNICHUCK CORP              | COM NEW        | 708254206 | 203    | 7606    | SH | DEFINED | 10        |
| PENNICHUCK CORP              | COM NEW        | 708254206 | 30     | 1120    | SH | DEF/OTH | 10        |
| PENTAIR INC                  | COM            | 709631105 | 92065  | 2644782 | SH | DEFINED | 15        |
| PENTAIR INC                  | COM            | 709631105 | 178    | 5100    | SH | DEFINED | 7         |
| PEPCO HOLDINGS INC           | COM            | 713291102 | 31     | 1043    | SH | DEFINED | 10        |
| PEPCO HOLDINGS INC           | COM            | 713291102 | 503    | 17155   | SH | DEFINED | 15        |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 3      | 66      | SH | DEFINED | 10        |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 469    | 11880   | SH | DEFINED | 15        |
| PEPSICO INC                  | COM            | 713448108 | 16019  | 211060  | SH | DEFINED | 10        |
| PEPSICO INC                  | COM            | 713448108 | 3461   | 45596   | SH | DEF/OTH | 10        |
| PEPSICO INC                  | COM            | 713448108 | 43354  | 571203  | SH | DEFINED | 15        |
| PEPSICO INC                  | COM            | 713448108 | 106    | 1400    | SH | DEFINED | 7         |
| PEPSICO INC                  | COM            | 713448108 | 6560   | 86427   | SH | CALL    | DEFINED 7 |
| PEPSICO INC                  | COM            | 713448108 | 182    | 2400    | SH | DEFINED | 9         |
| PERKINELMER INC              | COM            | 714046109 | 11453  | 440154  | SH | DEFINED | 15        |
| PERRIGO CO                   | COM            | 714290103 | 2895   | 82698   | SH | DEFINED | 15        |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 18060  | 102923  | SH | DEFINED | 15        |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 42     | 240     | SH | DEFINED | 7         |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 12020  | 68500   | SH | PUT     | DEFINED 7 |
| PETROCHINA CO LTD            | SPONSORED ADR  | 71646E100 | 474    | 2700    | SH | DEFINED | 9         |
| PETROBRAS ENERGIA PARTCPTNS  | SP ADR B SHS   | 71646M102 | 566    | 40558   | SH | DEFINED | 15        |
| PETROHAWK ENERGY CORP        | COM            | 716495106 | 1339   | 77350   | SH | DEFINED | 9         |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 5046   | 52444   | SH | DEFINED | 15        |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 22656  | 196595  | SH | DEFINED | 15        |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 8965   | 77795   | SH | DEFINED | 7         |
| PETSMART INC                 | COM            | 716768106 | 259    | 11025   | SH | DEFINED | 10        |
| PETSMART INC                 | COM            | 716768106 | 14     | 600     | SH | DEF/OTH | 10        |
| PFIZER INC                   | COM            | 717081103 | 4073   | 179174  | SH | DEFINED | 10        |
| PFIZER INC                   | COM            | 717081103 | 1447   | 63670   | SH | DEF/OTH | 10        |
| PFIZER INC                   | COM            | 717081103 | 114315 | 5029246 | SH | DEFINED | 15        |
| PFIZER INC                   | COM            | 717081103 | 68     | 3000    | SH | DEFINED | 7         |
| PFIZER INC                   | COM            | 717081103 | 1638   | 72068   | SH | DEFINED | 9         |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 612    | 16599   | SH | DEFINED | 10        |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 6      | 168     | SH | DEF/OTH | 10        |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 258    | 7000    | SH | DEFINED | 15        |
| PILGRIMS PRIDE CORP          | COM            | 721467108 | 447    | 15437   | SH | DEFINED | 15        |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 25     | 600     | SH | DEFINED | 10        |
| PINNACLE WEST CAP CORP       | COM            | 723484101 | 365    | 8599    | SH | DEFINED | 15        |

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|------------------------------|----------------|------------|-----------|---------|----------|----|---------|-----------|
| PIONEER DRILLING CO          | COM            |            | 723655106 | 77      | 6478     | SH | DEFINED | 10        |
| PIONEER DRILLING CO          | COM            |            | 723655106 | 43      | 3628     | SH | DEFINED | 15        |
| PIONEER NAT RES CO           | COM            |            | 723787107 | 759     | 15532    | SH | DEFINED | 15        |
| PITNEY BOWES INC             | COM            |            | 724479100 | 298     | 7835     | SH | DEFINED | 10        |
| PITNEY BOWES INC             | COM            |            | 724479100 | 274     | 7200     | SH | DEF/OTH | 10        |
| PITNEY BOWES INC             | COM            |            | 724479100 | 707     | 18579    | SH | DEFINED | 15        |
| PIXELWORKS INC               | SDCV           | 1.750% 5/1 | 72581MAB3 | 3600    | 5000000  | SH | DEFINED | 9         |
| PLACER DOME INC              | DBCV           | 2.750%10/1 | 725906AK7 | 7100    | 4000000  | SH | DEFINED | 9         |
| PLUG POWER INC               | COM            |            | 72919P103 | 399     | 100898   | SH | DEFINED | 15        |
| PLUM CREEK TIMBER CO INC     | COM            |            | 729251108 | 81      | 1760     | SH | DEFINED | 10        |
| PLUM CREEK TIMBER CO INC     | COM            |            | 729251108 | 85      | 1845     | SH | DEF/OTH | 10        |
| PLUM CREEK TIMBER CO INC     | COM            |            | 729251108 | 528     | 11458    | SH | DEFINED | 15        |
| POLARIS INDS INC             | COM            |            | 731068102 | 20      | 418      | SH | DEFINED | 10        |
| POLARIS INDS INC             | COM            |            | 731068102 | 888     | 18587    | SH | DEFINED | 15        |
| POLO RALPH LAUREN CORP       | CL A           |            | 731572103 | 6       | 100      | SH | DEF/OTH | 10        |
| POLO RALPH LAUREN CORP       | CL A           |            | 731572103 | 312     | 5044     | SH | DEFINED | 15        |
| PORTLAND GEN ELEC CO         | COM NEW        |            | 736508847 | 13182   | 474500   | SH | DEFINED | 15        |
| PORTLAND GEN ELEC CO         | COM NEW        |            | 736508847 | 869     | 31268    | SH | DEFINED | 7         |
| POST PPTYS INC               | COM            |            | 737464107 | 7428    | 211500   | SH | DEFINED | 15        |
| POST PPTYS INC               | COM            |            | 737464107 | 15      | 436      | SH | DEFINED | 7         |
| POWER-ONE INC                | COM            |            | 739308104 | 246     | 61768    | SH | DEFINED | 15        |
| POWERSHARES QQQ TRUST        | UNIT SER 1     |            | 73935A104 | 225     | 4400     | SH | DEFINED | 10        |
| POWERSHARES QQQ TRUST        | UNIT SER 1     |            | 73935A104 | 42      | 825      | SH | DEF/OTH | 10        |
| POWERSHARES QQQ TRUST        | UNIT SER 1     |            | 73935A104 | 3042    | 59400    | SH | DEFINED | 9         |
| POWERSHARES ETF TRUST        | WATER RESOURCE |            | 73935X575 | 363     | 16965    | SH | DEFINED | 10        |
| POWERSHARES ETF TRUST        | WATER RESOURCE |            | 73935X575 | 36      | 1700     | SH | DEF/OTH | 10        |
| PRAXAIR INC                  | COM            |            | 74005P104 | 1013    | 11415    | SH | DEFINED | 10        |
| PRAXAIR INC                  | COM            |            | 74005P104 | 248     | 2800     | SH | DEF/OTH | 10        |
| PRAXAIR INC                  | COM            |            | 74005P104 | 2401    | 27062    | SH | DEFINED | 15        |
| PRAXAIR INC                  | COM            |            | 74005P104 | 2       | 18       | SH | DEFINED | 7         |
| PRECISION CASTPARTS CORP     | COM            |            | 740189105 | 197     | 1421     | SH | DEFINED | 10        |
| PRECISION CASTPARTS CORP     | COM            |            | 740189105 | 1641    | 11832    | SH | DEFINED | 15        |
| PRICE T ROWE GROUP INC       | COM            |            | 74144T108 | 111     | 1823     | SH | DEFINED | 10        |
| PRICE T ROWE GROUP INC       | COM            |            | 74144T108 | 1068    | 17550    | SH | DEFINED | 15        |
| PRICELINE COM INC            | COM NEW        |            | 741503403 | 301     | 2620     | SH | DEFINED | 15        |
| PRIDE INTL INC DEL           | COM            |            | 74153Q102 | 495     | 14607    | SH | DEFINED | 10        |
| PRIDE INTL INC DEL           | COM            |            | 74153Q102 | 413     | 12195    | SH | DEFINED | 15        |
| PRIDE INTL INC DEL           | NOTE           | 3.250% 5/0 | 74153QAD4 | 6738    | 5000000  | SH | DEFINED | 9         |
| PRINCIPAL FINANCIAL GROUP IN | COM            |            | 74251V102 | 6024    | 87507    | SH | DEFINED | 15        |
| PROCTER & GAMBLE CO          | COM            |            | 742718109 | 21278   | 289817   | SH | DEFINED | 10        |
| PROCTER & GAMBLE CO          | COM            |            | 742718109 | 2662    | 36263    | SH | DEF/OTH | 10        |
| PROCTER & GAMBLE CO          | COM            |            | 742718109 | 253980  | 3459280  | SH | DEFINED | 15        |
| PROCTER & GAMBLE CO          | COM            |            | 742718109 | 4447    | 60570    | SH | DEFINED | 7         |
| PROCTER & GAMBLE CO          | COM            |            | 742718109 | 11013   | 150000   | SH | CALL    | DEFINED 7 |
| PROCTER & GAMBLE CO          | COM            |            | 742718109 | 22026   | 300000   | SH | PUT     | DEFINED 7 |
| PROCTER & GAMBLE CO          | COM            |            | 742718109 | 1815    | 24726    | SH | DEFINED | 9         |
| PROGRESS ENERGY INC          | COM            |            | 743263105 | 143     | 2945     | SH | DEFINED | 10        |
| PROGRESS ENERGY INC          | COM            |            | 743263105 | 78      | 1605     | SH | DEF/OTH | 10        |
| PROGRESS ENERGY INC          | COM            |            | 743263105 | 13183   | 272204   | SH | DEFINED | 15        |
| PROGRESSIVE CORP OHIO        | COM            |            | 743315103 | 888     | 46361    | SH | DEFINED | 15        |
| PROGRESSIVE CORP OHIO        | COM            |            | 743315103 | 192     | 10000    | SH | DEFINED | 9         |
| PROLOGIS                     | SH BEN INT     |            | 743410102 | 9       | 146      | SH | DEFINED | 10        |
| PROLOGIS                     | SH BEN INT     |            | 743410102 | 1290    | 20360    | SH | DEFINED | 15        |
| PROLOGIS                     | SH BEN INT     |            | 743410102 | 133     | 2102     | SH | DEFINED | 7         |
| PROSHARES TR                 | SHORT RUSS2000 |            | 74347R826 | 397     | 5500     | SH | DEFINED | 15        |
| PROSHARES TR                 | ULTRASHORT QQQ |            | 74347R875 | 475     | 12500    | SH | DEFINED | 15        |
| PRUDENTIAL FINL INC          | COM            |            | 744320102 | 82      | 876      | SH | DEFINED | 10        |
| PRUDENTIAL FINL INC          | COM            |            | 744320102 | 163     | 1749     | SH | DEF/OTH | 10        |
| PRUDENTIAL FINL INC          | COM            |            | 744320102 | 1398406 | 15030161 | SH | DEFINED | 15        |
| PRUDENTIAL FINL INC          | FRNT           | 12/1       | 744320AG7 | 24915   | 25000000 | SH | DEFINED | 15        |
| PUBLIC SVC ENTERPRISE GROUP  | COM            |            | 744573106 | 98      | 1000     | SH | DEFINED | 10        |
| PUBLIC SVC ENTERPRISE GROUP  | COM            |            | 744573106 | 2140    | 21785    | SH | DEFINED | 15        |

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|                              |                 |           |        |         |    |         |    |
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| PUBLIC STORAGE               | COM             | 74460D109 | 45     | 617     | SH | DEFINED | 10 |
| PUBLIC STORAGE               | COM             | 74460D109 | 691    | 9412    | SH | DEFINED | 15 |
| PULTE HOMES INC              | COM             | 745867101 | 659    | 62536   | SH | DEFINED | 15 |
| PULTE HOMES INC              | COM             | 745867101 | 158    | 15000   | SH | DEFINED | 9  |
| QLOGIC CORP                  | COM             | 747277101 | 232    | 16347   | SH | DEFINED | 15 |
| QUALCOMM INC                 | COM             | 747525103 | 809    | 20556   | SH | DEFINED | 10 |
| QUALCOMM INC                 | COM             | 747525103 | 183    | 4650    | SH | DEF/OTH | 10 |
| QUALCOMM INC                 | COM             | 747525103 | 11124  | 282687  | SH | DEFINED | 15 |
| QUALCOMM INC                 | COM             | 747525103 | 15184  | 385879  | SH | DEFINED | 7  |
| QUANTA SVCS INC              | COM             | 74762E102 | 895    | 34097   | SH | DEFINED | 15 |
| QUANTA SVCS INC              | COM             | 74762E102 | 42     | 1595    | SH | DEFINED | 7  |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 3162   | 59766   | SH | DEFINED | 10 |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 110    | 2072    | SH | DEF/OTH | 10 |
| QUEST DIAGNOSTICS INC        | COM             | 74834L100 | 1449   | 27383   | SH | DEFINED | 15 |
| QUESTAR CORP                 | COM             | 748356102 | 743    | 13727   | SH | DEFINED | 10 |
| QUESTAR CORP                 | COM             | 748356102 | 211    | 3900    | SH | DEF/OTH | 10 |
| QUESTAR CORP                 | COM             | 748356102 | 5022   | 92826   | SH | DEFINED | 15 |
| QUILMES INDL QUINSA SOCIETE  | SP ADR CL B     | 74838Y207 | 577    | 7107    | SH | DEFINED | 15 |
| QWEST COMMUNICATIONS INTL IN | COM             | 749121109 | 61     | 8735    | SH | DEFINED | 10 |
| QWEST COMMUNICATIONS INTL IN | COM             | 749121109 | 943    | 134509  | SH | DEFINED | 15 |
| RF MICRODEVICES INC          | NOTE 0.750% 4/1 | 749941AG5 | 2831   | 3000000 | SH | DEFINED | 9  |
| RADIOSHACK CORP              | COM             | 750438103 | 189    | 11229   | SH | DEFINED | 15 |
| RADIOSHACK CORP              | COM             | 750438103 | 143    | 8500    | SH | DEFINED | 7  |
| RANDGOLD RES LTD             | ADR             | 752344309 | 8510   | 229184  | SH | DEFINED | 15 |
| RANGE RES CORP               | COM             | 75281A109 | 656    | 12780   | SH | DEFINED | 15 |
| RAYONIER INC                 | COM             | 754907103 | 539    | 11400   | SH | DEFINED | 15 |
| RAYTHEON CO                  | COM NEW         | 755111507 | 1053   | 17351   | SH | DEFINED | 10 |
| RAYTHEON CO                  | COM NEW         | 755111507 | 70     | 1160    | SH | DEF/OTH | 10 |
| RAYTHEON CO                  | COM NEW         | 755111507 | 2352   | 38743   | SH | DEFINED | 15 |
| REDIFF COM INDIA LTD         | SPONSORED ADR   | 757479100 | 171    | 15658   | SH | DEFINED | 15 |
| REDWOOD TR INC               | COM             | 758075402 | 401    | 11710   | SH | DEFINED | 15 |
| REED ELSEVIER P L C          | SPONSORED ADR   | 758205108 | 1739   | 32268   | SH | DEFINED | 15 |
| REGAL ENTMT GROUP            | CL A            | 758766109 | 435    | 24100   | SH | DEFINED | 15 |
| REGIONS FINANCIAL CORP NEW   | COM             | 7591EP100 | 420    | 17756   | SH | DEFINED | 10 |
| REGIONS FINANCIAL CORP NEW   | COM             | 7591EP100 | 2      | 66      | SH | DEF/OTH | 10 |
| REGIONS FINANCIAL CORP NEW   | COM             | 7591EP100 | 2156   | 91164   | SH | DEFINED | 15 |
| REINSURANCE GROUP AMER INC   | COM             | 759351109 | 1241   | 23655   | SH | DEFINED | 15 |
| RELIANCE STEEL & ALUMINUM CO | COM             | 759509102 | 385    | 7100    | SH | DEFINED | 15 |
| RENOVIS INC                  | COM             | 759885106 | 92     | 30500   | SH | DEFINED | 15 |
| RENTECH INC                  | COM             | 760112102 | 7203   | 3979767 | SH | DEFINED | 15 |
| REPSOL YPF S A               | SPONSORED ADR   | 76026T205 | 280    | 7860    | SH | DEFINED | 15 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 16     | 525     | SH | DEFINED | 10 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 14198  | 452901  | SH | DEFINED | 15 |
| RESMED INC                   | COM             | 761152107 | 1706   | 32478   | SH | DEFINED | 15 |
| RETAIL VENTURES INC          | COM             | 76128Y102 | 646    | 127000  | SH | DEFINED | 15 |
| REYNOLDS AMERICAN INC        | COM             | 761713106 | 26     | 400     | SH | DEFINED | 10 |
| REYNOLDS AMERICAN INC        | COM             | 761713106 | 1722   | 26101   | SH | DEFINED | 15 |
| REYNOLDS AMERICAN INC        | COM             | 761713106 | 591    | 8958    | SH | DEFINED | 7  |
| RIO TINTO PLC                | SPONSORED ADR   | 767204100 | 217    | 516     | SH | DEFINED | 10 |
| RIO TINTO PLC                | SPONSORED ADR   | 767204100 | 42     | 100     | SH | DEF/OTH | 10 |
| RIO TINTO PLC                | SPONSORED ADR   | 767204100 | 191332 | 455662  | SH | DEFINED | 15 |
| RIO TINTO PLC                | SPONSORED ADR   | 767204100 | 2612   | 6220    | SH | DEFINED | 7  |
| ROBERT HALF INTL INC         | COM             | 770323103 | 5      | 173     | SH | DEFINED | 10 |
| ROBERT HALF INTL INC         | COM             | 770323103 | 373    | 13797   | SH | DEFINED | 15 |
| ROCKWELL AUTOMATION INC      | COM             | 773903109 | 141    | 2045    | SH | DEFINED | 10 |
| ROCKWELL AUTOMATION INC      | COM             | 773903109 | 1      | 12      | SH | DEF/OTH | 10 |
| ROCKWELL AUTOMATION INC      | COM             | 773903109 | 11193  | 162309  | SH | DEFINED | 15 |
| ROCKWELL COLLINS INC         | COM             | 774341101 | 29     | 400     | SH | DEFINED | 10 |
| ROCKWELL COLLINS INC         | COM             | 774341101 | 3323   | 46178   | SH | DEFINED | 15 |
| ROHM & HAAS CO               | COM             | 775371107 | 2405   | 45309   | SH | DEFINED | 10 |
| ROHM & HAAS CO               | COM             | 775371107 | 94     | 1764    | SH | DEF/OTH | 10 |
| ROHM & HAAS CO               | COM             | 775371107 | 570    | 10735   | SH | DEFINED | 15 |



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| ROPER INDS INC NEW           | COM            | 776696106 | 426    | 6810     | SH | DEFINED | 10 |
| ROSS STORES INC              | COM            | 778296103 | 367    | 14346    | SH | DEFINED | 10 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR  | 778529107 | 6067   | 87238    | SH | DEFINED | 15 |
| ROWAN COS INC                | COM            | 779382100 | 1922   | 48713    | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     | 780259107 | 198    | 2381     | SH | DEF/OTH | 10 |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     | 780259107 | 114    | 1379     | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    | 780259206 | 341    | 4045     | SH | DEFINED | 10 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    | 780259206 | 69     | 825      | SH | DEF/OTH | 10 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    | 780259206 | 13578  | 161260   | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    | 780259206 | 86     | 1024     | SH | DEFINED | 9  |
| ROYAL KPN NV                 | SPONSORED ADR  | 780641205 | 454    | 25000    | SH | DEFINED | 15 |
| RUDOLPH TECHNOLOGIES INC     | COM            | 781270103 | 290    | 25655    | SH | DEFINED | 15 |
| RYANAIR HLDGS PLC            | SPONSORED ADR  | 783513104 | 1204   | 30515    | SH | DEFINED | 15 |
| RYDER SYS INC                | COM            | 783549108 | 234    | 4971     | SH | DEFINED | 15 |
| SEI INVESTMENTS CO           | COM            | 784117103 | 2029   | 63086    | SH | DEFINED | 10 |
| SL GREEN RLTY CORP           | COM            | 78440X101 | 6337   | 67805    | SH | DEFINED | 15 |
| SLM CORP                     | COM            | 78442P106 | 50     | 2500     | SH | DEFINED | 10 |
| SLM CORP                     | COM            | 78442P106 | 6      | 300      | SH | DEF/OTH | 10 |
| SLM CORP                     | COM            | 78442P106 | 836    | 41524    | SH | DEFINED | 15 |
| SLM CORP                     | COM            | 78442P106 | 294111 | 14603312 | SH | DEFINED | 7  |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 29333  | 200620   | SH | DEFINED | 10 |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 4521   | 30920    | SH | DEF/OTH | 10 |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 906358 | 6199018  | SH | DEFINED | 15 |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 19127  | 130820   | SH | DEFINED | 9  |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS | 78463X848 | 1264   | 30636    | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS | 78463X848 | 12     | 300      | SH | DEF/OTH | 10 |
| SPDR INDEX SHS FDS           | DJWS INTL REAL | 78463X863 | 276    | 4838     | 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 | 339    | 9845     | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS           | S&P INTL SMLCP | 78463X871 | 20     | 570      | SH | DEF/OTH | 10 |
| SPDR SERIES TRUST            | S&P RETAIL ETF | 78464A714 | 16780  | 500000   | SH | DEFINED | 15 |
| SAFECO CORP                  | COM            | 786429100 | 615    | 11042    | SH | DEFINED | 10 |
| SAFECO CORP                  | COM            | 786429100 | 349    | 6269     | SH | DEFINED | 15 |
| SAFEMART INC                 | COM NEW        | 786514208 | 108    | 3150     | SH | DEFINED | 10 |
| SAFEMART INC                 | COM NEW        | 786514208 | 1296   | 37897    | SH | DEFINED | 15 |
| ST JUDE MED INC              | COM            | 790849103 | 16     | 400      | SH | DEFINED | 10 |
| ST JUDE MED INC              | COM            | 790849103 | 1775   | 43665    | SH | DEFINED | 15 |
| ST JUDE MED INC              | COM            | 790849103 | 108    | 2668     | SH | DEFINED | 7  |
| ST MARY LD & EXPL CO         | COM            | 792228108 | 1228   | 31800    | SH | DEFINED | 15 |
| SANDISK CORP                 | COM            | 80004C101 | 2009   | 60561    | SH | DEFINED | 15 |
| SANDISK CORP                 | COM            | 80004C101 | 2310   | 69648    | SH | DEFINED | 7  |
| SANDRIDGE ENERGY INC         | COM            | 80007P307 | 803    | 22383    | SH | DEFINED | 15 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 1      | 26       | SH | DEFINED | 15 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR  | 803054204 | 536    | 10500    | SH | DEFINED | 7  |
| SARA LEE CORP                | COM            | 803111103 | 114    | 7078     | SH | DEFINED | 10 |
| SARA LEE CORP                | COM            | 803111103 | 1      | 54       | SH | DEF/OTH | 10 |
| SARA LEE CORP                | COM            | 803111103 | 996    | 62036    | SH | DEFINED | 15 |
| SATYAM COMPUTER SERVICES LTD | ADR            | 804098101 | 10847  | 405952   | SH | DEFINED | 15 |
| SCANA CORP NEW               | COM            | 80589M102 | 53     | 1250     | SH | DEFINED | 10 |
| SCANA CORP NEW               | COM            | 80589M102 | 38     | 900      | SH | DEF/OTH | 10 |
| SCANA CORP NEW               | COM            | 80589M102 | 974    | 23100    | SH | DEFINED | 15 |
| SCHEIN HENRY INC             | COM            | 806407102 | 1070   | 17423    | SH | DEFINED | 10 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 2770   | 103978   | SH | DEFINED | 10 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 559    | 20999    | SH | DEF/OTH | 10 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 5745   | 215668   | SH | DEFINED | 15 |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 779    | 29255    | SH | DEFINED | 7  |
| SCHLUMBERGER LTD             | COM            | 806857108 | 5731   | 58263    | SH | DEFINED | 10 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 950    | 9655     | SH | DEF/OTH | 10 |
| SCHLUMBERGER LTD             | COM            | 806857108 | 714    | 7262     | SH | DEFINED | 7  |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 266    | 10426    | SH | DEFINED | 10 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 385    | 15075    | SH | DEF/OTH | 10 |
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 78270  | 3063410  | SH | DEFINED | 15 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| SCHWAB CHARLES CORP NEW      | COM            | 808513105 | 1714   | 67080   | SH | DEFINED | 7  |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 48     | 1059    | SH | DEFINED | 10 |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 10     | 225     | SH | DEF/OTH | 10 |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 345    | 7675    | SH | DEFINED | 15 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 13     | 548     | SH | DEF/OTH | 10 |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 320    | 13836   | SH | DEFINED | 15 |
| SEARS HLDGS CORP             | COM            | 812350106 | 640    | 6271    | SH | DEFINED | 15 |
| SEARS HLDGS CORP             | COM            | 812350106 | 244    | 2394    | SH | DEFINED | 7  |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 21     | 605     | SH | DEFINED | 10 |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 95     | 2700    | SH | DEFINED | 7  |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 102    | 2900    | SH | DEFINED | 9  |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 76     | 960     | SH | DEFINED | 10 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 390    | 4920    | SH | DEF/OTH | 10 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 43395  | 1500000 | SH | DEFINED | 15 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 81     | 2800    | SH | DEFINED | 9  |
| SELECT SECTOR SPDR TR        | SBI INT-INDS   | 81369Y704 | 313    | 8000    | SH | DEFINED | 9  |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 3296   | 123620  | SH | DEFINED | 10 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 299    | 11200   | SH | DEF/OTH | 10 |
| SEMPRA ENERGY                | COM            | 816851109 | 49     | 795     | SH | DEFINED | 10 |
| SEMPRA ENERGY                | COM            | 816851109 | 1386   | 22393   | SH | DEFINED | 15 |
| SENOXYX INC                  | COM            | 81724Q107 | 112    | 14939   | SH | DEFINED | 10 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR  | 81941Q203 | 311    | 9322    | SH | DEFINED | 15 |
| SHAW GROUP INC               | COM            | 820280105 | 6666   | 110293  | SH | DEFINED | 15 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 245    | 4225    | SH | DEFINED | 10 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 145    | 2500    | SH | DEF/OTH | 10 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 2884   | 49698   | SH | DEFINED | 15 |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 58     | 1000    | SH | DEFINED | 7  |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 28     | 175     | SH | DEFINED | 10 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 3320   | 21100   | SH | DEFINED | 15 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 24     | 150     | SH | DEFINED | 9  |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 1569   | 37400   | SH | DEFINED | 7  |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 313    | 5736    | SH | DEFINED | 10 |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 608    | 11138   | SH | DEFINED | 15 |
| SIFY TECHNOLOGIES LIMITED    | SPONSORED ADR  | 82655M107 | 152    | 28722   | SH | DEFINED | 15 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 1029   | 115704  | SH | DEFINED | 15 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 113    | 1300    | SH | DEFINED | 10 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 13     | 155     | SH | DEF/OTH | 10 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 5757   | 66274   | SH | DEFINED | 15 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 134    | 1541    | SH | DEFINED | 7  |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 9      | 3100    | SH | DEFINED | 10 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 76     | 25000   | SH | DEFINED | 15 |
| SIRF TECHNOLOGY HLDGS INC    | COM            | 82967H101 | 4693   | 186767  | SH | DEFINED | 15 |
| SMITH & WESSON HLDG CORP     | COM            | 831756101 | 360    | 59050   | SH | DEFINED | 15 |
| SMITH INTL INC               | COM            | 832110100 | 22     | 300     | SH | DEFINED | 10 |
| SMITH INTL INC               | COM            | 832110100 | 4734   | 64106   | SH | DEFINED | 15 |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 285    | 9859    | SH | DEFINED | 10 |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 5788   | 200149  | SH | DEFINED | 15 |
| SNAP ON INC                  | COM            | 833034101 | 1916   | 39710   | SH | DEFINED | 15 |
| SOLARFUN POWER HOLDINGS CO L | SPONSORED ADR  | 83415U108 | 213    | 6524    | SH | DEFINED | 15 |
| SONY CORP                    | ADR NEW        | 835699307 | 6525   | 120166  | SH | DEFINED | 15 |
| SOTHEBYS                     | COM            | 835898107 | 381    | 10000   | SH | DEFINED | 15 |
| SOUTHERN CO                  | COM            | 842587107 | 819    | 21123   | SH | DEFINED | 10 |
| SOUTHERN CO                  | COM            | 842587107 | 610    | 15746   | SH | DEF/OTH | 10 |
| SOUTHERN CO                  | COM            | 842587107 | 2521   | 65059   | SH | DEFINED | 15 |
| SOUTHERN CO                  | COM            | 842587107 | 155000 | 4000000 | SH | DEFINED | 7  |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 2802   | 26648   | SH | DEFINED | 15 |
| SOUTHERN UN CO NEW           | COM            | 844030106 | 184    | 6260    | SH | DEFINED | 10 |
| SOUTHERN UN CO NEW           | COM            | 844030106 | 1574   | 53600   | SH | DEFINED | 15 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 9      | 750     | SH | DEF/OTH | 10 |
| SOUTHWEST AIRLS CO           | COM            | 844741108 | 798    | 65444   | SH | DEFINED | 15 |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 352    | 6322    | SH | DEFINED | 15 |
| SOUTHWESTERN ENERGY CO       | COM            | 845467109 | 1      | 11      | SH | DEFINED | 7  |

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|                              |           |           |       |        |    |         |         |
|------------------------------|-----------|-----------|-------|--------|----|---------|---------|
| SOVEREIGN BANCORP INC        | COM       | 845905108 | 17    | 1450   | SH | DEFINED | 10      |
| SOVEREIGN BANCORP INC        | COM       | 845905108 | 5973  | 523945 | SH | DEFINED | 15      |
| SPECTRA ENERGY CORP          | COM       | 847560109 | 343   | 13291  | SH | DEFINED | 10      |
| SPECTRA ENERGY CORP          | COM       | 847560109 | 124   | 4815   | SH | DEF/OTH | 10      |
| SPECTRA ENERGY CORP          | COM       | 847560109 | 9463  | 366505 | SH | DEFINED | 15      |
| SPECTRA ENERGY CORP          | COM       | 847560109 | 18    | 710    | SH | DEFINED | 7       |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A  | 848574109 | 759   | 22001  | SH | DEFINED | 15      |
| SPRINT NEXTEL CORP           | COM SER 1 | 852061100 | 16    | 1215   | SH | DEFINED | 10      |
| SPRINT NEXTEL CORP           | COM SER 1 | 852061100 | 45    | 3456   | SH | DEF/OTH | 10      |
| SPRINT NEXTEL CORP           | COM SER 1 | 852061100 | 3200  | 243723 | SH | DEFINED | 15      |
| SPRINT NEXTEL CORP           | COM SER 1 | 852061100 | 34    | 2608   | SH | DEFINED | 7       |
| SPRINT NEXTEL CORP           | COM SER 1 | 852061100 | 576   | 43900  | SH | PUT     | DEFINED |
| STANDARD PAC CORP NEW        | COM       | 85375C101 | 50    | 14855  | SH | DEFINED | 15      |
| STANDARD PAC CORP NEW        | COM       | 85375C101 | 84    | 25000  | SH | DEFINED | 9       |
| STANLEY WKS                  | COM       | 854616109 | 156   | 3225   | SH | DEFINED | 10      |
| STANLEY WKS                  | COM       | 854616109 | 107   | 2200   | SH | DEF/OTH | 10      |
| STANLEY WKS                  | COM       | 854616109 | 899   | 18534  | SH | DEFINED | 15      |
| STANLEY WKS                  | COM       | 854616109 | 6     | 125    | SH | DEF/OTH | 9       |
| STAPLES INC                  | COM       | 855030102 | 994   | 43085  | SH | DEFINED | 10      |
| STAPLES INC                  | COM       | 855030102 | 417   | 18075  | SH | DEF/OTH | 10      |
| STAPLES INC                  | COM       | 855030102 | 2412  | 104572 | SH | DEFINED | 15      |
| STAPLES INC                  | COM       | 855030102 | 935   | 40516  | SH | DEFINED | 7       |
| STARBUCKS CORP               | COM       | 855244109 | 5     | 261    | SH | DEFINED | 10      |
| STARBUCKS CORP               | COM       | 855244109 | 2890  | 141185 | SH | DEFINED | 15      |
| STARBUCKS CORP               | COM       | 855244109 | 1893  | 92464  | SH | DEFINED | 7       |
| STARWOOD HOTELS&RESORTS WRLD | COM       | 85590A401 | 1074  | 24382  | SH | DEFINED | 10      |
| STARWOOD HOTELS&RESORTS WRLD | COM       | 85590A401 | 15    | 344    | SH | DEF/OTH | 10      |
| STARWOOD HOTELS&RESORTS WRLD | COM       | 85590A401 | 1412  | 32059  | SH | DEFINED | 15      |
| STARWOOD HOTELS&RESORTS WRLD | COM       | 85590A401 | 2043  | 46398  | SH | DEFINED | 7       |
| STARWOOD HOTELS&RESORTS WRLD | COM       | 85590A401 | 3266  | 74181  | SH | DEFINED | 9       |
| STATE STR CORP               | COM       | 857477103 | 6910  | 85093  | SH | DEFINED | 10      |
| STATE STR CORP               | COM       | 857477103 | 233   | 2873   | SH | DEF/OTH | 10      |
| STATE STR CORP               | COM       | 857477103 | 2119  | 26092  | SH | DEFINED | 15      |
| STATE STR CORP               | COM       | 857477103 | 131   | 1617   | SH | DEFINED | 7       |
| STEEL DYNAMICS INC           | COM       | 858119100 | 203   | 3411   | SH | DEFINED | 15      |
| STERICYCLE INC               | COM       | 858912108 | 1238  | 20850  | SH | DEFINED | 10      |
| STERICYCLE INC               | COM       | 858912108 | 6933  | 116725 | SH | DEFINED | 15      |
| STERLITE INDS INDIA LTD      | ADS       | 859737207 | 21290 | 816656 | SH | DEFINED | 15      |
| STREETTRACKS GOLD TR         | GOLD SHS  | 863307104 | 262   | 3180   | SH | DEFINED | 10      |
| STREETTRACKS GOLD TR         | GOLD SHS  | 863307104 | 20616 | 250018 | SH | DEFINED | 7       |
| STREETTRACKS GOLD TR         | GOLD SHS  | 863307104 | 6714  | 81425  | SH | DEFINED | 9       |
| STRYKER CORP                 | COM       | 863667101 | 3047  | 40774  | SH | DEFINED | 10      |
| STRYKER CORP                 | COM       | 863667101 | 204   | 2735   | SH | DEF/OTH | 10      |
| STRYKER CORP                 | COM       | 863667101 | 1524  | 20395  | SH | DEFINED | 15      |
| STRYKER CORP                 | COM       | 863667101 | 2303  | 30816  | SH | DEFINED | 7       |
| SUN COMMUNITIES INC          | COM       | 866674104 | 591   | 28050  | SH | DEFINED | 15      |
| SUN LIFE FINL INC            | COM       | 866796105 | 45    | 800    | SH | DEFINED | 10      |
| SUN LIFE FINL INC            | COM       | 866796105 | 415   | 7425   | SH | DEF/OTH | 10      |
| SUN MICROSYSTEMS INC         | COM NEW   | 866810203 | 1880  | 103670 | SH | DEFINED | 15      |
| SUN MICROSYSTEMS INC         | COM NEW   | 866810203 | 6     | 325    | SH | DEFINED | 7       |
| SUNCOM WIRELESS HLDGS INC    | CL A NEW  | 86722Q207 | 235   | 8800   | SH | DEFINED | 7       |
| SUNOCO INC                   | COM       | 86764P109 | 24    | 325    | SH | DEFINED | 10      |
| SUNOCO INC                   | COM       | 86764P109 | 11001 | 151861 | SH | DEFINED | 15      |
| SUNOCO INC                   | COM       | 86764P109 | 4417  | 60979  | SH | DEFINED | 7       |
| SUNPOWER CORP                | COM CL A  | 867652109 | 50446 | 386885 | SH | DEFINED | 15      |
| SUNPOWER CORP                | COM CL A  | 867652109 | 464   | 3557   | SH | DEFINED | 7       |
| SUNPOWER CORP                | COM CL A  | 867652109 | 305   | 2340   | SH | DEFINED | 9       |
| SUNTRUST BKS INC             | COM       | 867914103 | 1633  | 26128  | SH | DEFINED | 10      |
| SUNTRUST BKS INC             | COM       | 867914103 | 188   | 3015   | SH | DEF/OTH | 10      |
| SUNTRUST BKS INC             | COM       | 867914103 | 1450  | 23198  | SH | DEFINED | 15      |
| SUNTRUST BKS INC             | COM       | 867914103 | 737   | 11797  | SH | DEFINED | 7       |
| SUNTECH PWR HLDGS CO LTD     | ADR       | 86800C104 | 36057 | 438013 | SH | DEFINED | 15      |

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| SUNTECH PWR HLDGS CO LTD     | ADR            |            | 86800C104 | 1754  | 21311    | SH | DEFINED | 7         |
| SUPERVALU INC                | COM            |            | 868536103 | 15    | 403      | SH | DEFINED | 10        |
| SUPERVALU INC                | COM            |            | 868536103 | 679   | 18110    | SH | DEFINED | 15        |
| SYBASE INC                   | NOTE           | 1.750% 2/2 | 871130AB6 | 46550 | 40000000 | SH | DEFINED | 15        |
| SYMANTEC CORP                | COM            |            | 871503108 | 228   | 14113    | SH | DEFINED | 10        |
| SYMANTEC CORP                | COM            |            | 871503108 | 178   | 11050    | SH | DEF/OTH | 10        |
| SYMANTEC CORP                | COM            |            | 871503108 | 3902  | 241737   | SH | DEFINED | 15        |
| SYNGENTA AG                  | SPONSORED ADR  |            | 87160A100 | 2078  | 41011    | SH | DEFINED | 15        |
| SYNOVUS FINL CORP            | COM            |            | 87161C105 | 2     | 100      | SH | DEFINED | 10        |
| SYNOVUS FINL CORP            | COM            |            | 87161C105 | 5341  | 221807   | SH | DEFINED | 15        |
| SYSCO CORP                   | COM            |            | 871829107 | 1425  | 45660    | SH | DEFINED | 10        |
| SYSCO CORP                   | COM            |            | 871829107 | 399   | 12775    | SH | DEF/OTH | 10        |
| SYSCO CORP                   | COM            |            | 871829107 | 7022  | 224997   | SH | DEFINED | 15        |
| SYSCO CORP                   | COM            |            | 871829107 | 573   | 18350    | SH | DEFINED | 7         |
| TD AMERITRADE HLDG CORP      | COM            |            | 87236Y108 | 420   | 20929    | SH | DEFINED | 15        |
| TECO ENERGY INC              | COM            |            | 872375100 | 74    | 4275     | SH | DEFINED | 10        |
| TECO ENERGY INC              | COM            |            | 872375100 | 28    | 1600     | SH | DEF/OTH | 10        |
| TECO ENERGY INC              | COM            |            | 872375100 | 311   | 18047    | SH | DEFINED | 15        |
| TJX COS INC NEW              | COM            |            | 872540109 | 330   | 11490    | SH | DEFINED | 10        |
| TJX COS INC NEW              | COM            |            | 872540109 | 76    | 2650     | SH | DEF/OTH | 10        |
| TJX COS INC NEW              | COM            |            | 872540109 | 1076  | 37436    | SH | DEFINED | 15        |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  |            | 874039100 | 19678 | 1975717  | SH | DEFINED | 15        |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  |            | 874039100 | 1315  | 132000   | SH | DEFINED | 9         |
| TAM SA                       | SP ADR REP PFD |            | 87484D103 | 659   | 27309    | SH | DEFINED | 15        |
| TARGET CORP                  | COM            |            | 87612E106 | 2177  | 43545    | SH | DEFINED | 10        |
| TARGET CORP                  | COM            |            | 87612E106 | 385   | 7700     | SH | DEF/OTH | 10        |
| TARGET CORP                  | COM            |            | 87612E106 | 21667 | 433345   | SH | DEFINED | 15        |
| TARGET CORP                  | COM            |            | 87612E106 | 3     | 60       | SH | DEFINED | 7         |
| TATA MTRS LTD                | SPONSORED ADR  |            | 876568502 | 13732 | 728115   | SH | DEFINED | 15        |
| TATA MTRS LTD                | SPONSORED ADR  |            | 876568502 | 100   | 5300     | SH | DEFINED | 7         |
| TELECOM ARGENTINA S A        | SPON ADR REP B |            | 879273209 | 439   | 19730    | SH | DEFINED | 15        |
| TELEFLEX INC                 | COM            |            | 879369106 | 61    | 972      | SH | DEFINED | 10        |
| TELEFLEX INC                 | COM            |            | 879369106 | 3661  | 58100    | SH | DEFINED | 15        |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L |            | 879403780 | 55    | 1493     | SH | DEFINED | 10        |
| TELEFONOS DE MEXICO S A B    | SPON ADR ORD L |            | 879403780 | 1609  | 43664    | SH | DEFINED | 15        |
| TELLABS INC                  | COM            |            | 879664100 | 279   | 42620    | SH | DEFINED | 15        |
| TEMPLE INLAND INC            | COM            |            | 879868107 | 9     | 433      | SH | DEFINED | 10        |
| TEMPLE INLAND INC            | COM            |            | 879868107 | 479   | 22955    | SH | DEFINED | 15        |
| TENARIS S A                  | SPONSORED ADR  |            | 88031M109 | 929   | 20770    | SH | DEFINED | 15        |
| TENET HEALTHCARE CORP        | COM            |            | 88033G100 | 206   | 40613    | SH | DEFINED | 15        |
| TERADATA CORP DEL            | COM            |            | 88076W103 | 530   | 19331    | SH | DEFINED | 10        |
| TERADATA CORP DEL            | COM            |            | 88076W103 | 45    | 1642     | SH | DEF/OTH | 10        |
| TERADATA CORP DEL            | COM            |            | 88076W103 | 425   | 15505    | SH | DEFINED | 15        |
| TERADYNE INC                 | COM            |            | 880770102 | 203   | 19632    | SH | DEFINED | 15        |
| TEREX CORP NEW               | COM            |            | 880779103 | 5     | 78       | SH | DEFINED | 10        |
| TEREX CORP NEW               | COM            |            | 880779103 | 18844 | 287389   | SH | DEFINED | 15        |
| TERNIUM SA                   | SPON ADR       |            | 880890108 | 516   | 12862    | SH | DEFINED | 15        |
| TERRA INDS INC               | COM            |            | 880915103 | 992   | 20761    | SH | DEFINED | 15        |
| TESORO CORP                  | COM            |            | 881609101 | 1224  | 25652    | SH | DEFINED | 15        |
| TESORO CORP                  | COM            |            | 881609101 | 449   | 9410     | SH | DEFINED | 7         |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 264   | 5680     | SH | DEFINED | 10        |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 21    | 450      | SH | DEF/OTH | 10        |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 9104  | 195859   | SH | DEFINED | 15        |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 154   | 3306     | SH | DEFINED | 7         |
| TEVA PHARMACEUTICAL INDS LTD | ADR            |            | 881624209 | 8478  | 182410   | SH | DEFINED | 9         |
| TEVA PHARMACEUTICAL FIN II L | DBCV           | 0.250% 2/0 | 88164RAB3 | 13663 | 10000000 | SH | DEFINED | 9         |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 7588  | 227179   | SH | DEFINED | 10        |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 718   | 21505    | SH | DEF/OTH | 10        |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 4604  | 137849   | SH | DEFINED | 15        |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 5315  | 159135   | SH | DEFINED | 7         |
| TEXAS INSTRS INC             | COM            |            | 882508104 | 7327  | 219370   | SH | CALL    | DEFINED 7 |
| TEXTRON INC                  | COM            |            | 883203101 | 963   | 13505    | SH | DEFINED | 10        |

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|                              |                 |           |       |          |    |         |           |
|------------------------------|-----------------|-----------|-------|----------|----|---------|-----------|
| TEXTRON INC                  | COM             | 883203101 | 150   | 2100     | SH | DEF/OTH | 10        |
| TEXTRON INC                  | COM             | 883203101 | 1522  | 21351    | SH | DEFINED | 15        |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 5588  | 96874    | SH | DEFINED | 10        |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 390   | 6756     | SH | DEF/OTH | 10        |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 2085  | 36144    | SH | DEFINED | 15        |
| THOMAS & BETTS CORP          | COM             | 884315102 | 432   | 8811     | SH | DEFINED | 10        |
| THOMAS & BETTS CORP          | COM             | 884315102 | 5     | 100      | SH | DEF/OTH | 10        |
| THOMAS & BETTS CORP          | COM             | 884315102 | 889   | 18118    | SH | DEFINED | 15        |
| 3COM CORP                    | COM             | 885535104 | 1     | 200      | SH | DEFINED | 10        |
| 3COM CORP                    | COM             | 885535104 | 9357  | 2070100  | SH | DEFINED | 15        |
| 3M CO                        | COM             | 88579Y101 | 7315  | 86756    | SH | DEFINED | 10        |
| 3M CO                        | COM             | 88579Y101 | 1242  | 14729    | SH | DEF/OTH | 10        |
| 3M CO                        | COM             | 88579Y101 | 12032 | 142695   | SH | DEFINED | 15        |
| 3M CO                        | COM             | 88579Y101 | 5863  | 69538    | SH | DEFINED | 7         |
| 3M CO                        | COM             | 88579Y101 | 7388  | 87616    | SH | CALL    | DEFINED 7 |
| TIDEWATER INC                | COM             | 886423102 | 717   | 13078    | SH | DEFINED | 10        |
| TIDEWATER INC                | COM             | 886423102 | 79    | 1436     | SH | DEF/OTH | 10        |
| TIDEWATER INC                | COM             | 886423102 | 1228  | 22381    | SH | DEFINED | 15        |
| TIERONE CORP                 | COM             | 88650R108 | 1589  | 71726    | SH | DEFINED | 7         |
| TIFFANY & CO NEW             | COM             | 886547108 | 372   | 8083     | SH | DEFINED | 10        |
| TIFFANY & CO NEW             | COM             | 886547108 | 37    | 800      | SH | DEF/OTH | 10        |
| TIFFANY & CO NEW             | COM             | 886547108 | 798   | 17329    | SH | DEFINED | 15        |
| TIFFANY & CO NEW             | COM             | 886547108 | 88    | 1916     | SH | DEFINED | 7         |
| TIM HORTONS INC              | COM             | 88706M103 | 175   | 4743     | SH | DEFINED | 10        |
| TIM HORTONS INC              | COM             | 88706M103 | 1091  | 29552    | SH | DEFINED | 15        |
| TIME WARNER INC              | COM             | 887317105 | 514   | 31160    | SH | DEFINED | 10        |
| TIME WARNER INC              | COM             | 887317105 | 49    | 2975     | SH | DEF/OTH | 10        |
| TIME WARNER INC              | COM             | 887317105 | 66160 | 4007260  | SH | DEFINED | 15        |
| TIME WARNER INC              | COM             | 887317105 | 4128  | 250000   | SH | CALL    | DEFINED 7 |
| TIME WARNER CABLE INC        | CL A            | 88732J108 | 3337  | 120898   | SH | DEFINED | 15        |
| TIME WARNER CABLE INC        | CL A            | 88732J108 | 1335  | 48370    | SH | DEFINED | 9         |
| TIMKEN CO                    | COM             | 887389104 | 1031  | 31400    | SH | DEFINED | 15        |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 6226  | 235372   | SH | DEFINED | 15        |
| TOLL BROTHERS INC            | COM             | 889478103 | 964   | 48058    | SH | DEFINED | 15        |
| TORCHMARK CORP               | COM             | 891027104 | 371   | 6126     | SH | DEFINED | 15        |
| TORO CO                      | COM             | 891092108 | 1677  | 30800    | SH | DEFINED | 15        |
| TORONTO DOMINION BK ONT      | COM NEW         | 891160509 | 7     | 94       | SH | DEFINED | 10        |
| TORONTO DOMINION BK ONT      | COM NEW         | 891160509 | 12837 | 183511   | SH | DEF/OTH | 10        |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 6     | 70       | SH | DEFINED | 10        |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 649   | 7860     | SH | DEFINED | 15        |
| TOTAL S A                    | SPONSORED ADR   | 89151E109 | 29    | 350      | SH | DEFINED | 9         |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 1758  | 62776    | SH | DEFINED | 15        |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 124   | 1170     | SH | DEFINED | 10        |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 8     | 75       | SH | DEF/OTH | 10        |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 7963  | 75005    | SH | DEFINED | 15        |
| TRANE INC                    | COM             | 892893108 | 3828  | 81950    | SH | DEFINED | 15        |
| TRANS-INDIA ACQUISITION CORP | UNIT 02/08/2012 | 893237206 | 1775  | 220100   | SH | DEFINED | 15        |
| TRANS WORLD ENTMT CORP       | COM             | 89336Q100 | 7928  | 1618000  | SH | DEFINED | 15        |
| TRANSATLANTIC HLDGS INC      | COM             | 893521104 | 501   | 6900     | SH | DEFINED | 15        |
| TRANSOCEAN SEDCO FOREX INC   | NOTE 1.500%12/1 | 893830AW9 | 10863 | 10000000 | SH | DEFINED | 9         |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 84    | 1560     | SH | DEFINED | 10        |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 25    | 470      | SH | DEF/OTH | 10        |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 18385 | 341728   | SH | DEFINED | 15        |
| TRIMBLE NAVIGATION LTD       | COM             | 896239100 | 317   | 10483    | SH | DEFINED | 10        |
| TRINA SOLAR LIMITED          | SPON ADR        | 89628E104 | 1169  | 21727    | SH | DEFINED | 15        |
| TRONOX INC                   | CL A            | 897051108 | 668   | 75000    | SH | DEFINED | 15        |
| TRONOX INC                   | CL A            | 897051108 | 43    | 4804     | SH | DEFINED | 7         |
| TRONOX INC                   | CL A            | 897051108 | 223   | 25000    | SH | DEFINED | 9         |
| TUPPERWARE BRANDS CORP       | COM             | 899896104 | 203   | 6150     | SH | DEFINED | 10        |
| TYSON FOODS INC              | CL A            | 902494103 | 1375  | 89701    | SH | DEFINED | 15        |
| UGI CORP NEW                 | COM             | 902681105 | 1905  | 69900    | SH | DEFINED | 15        |
| UST INC                      | COM             | 902911106 | 16    | 300      | SH | DEFINED | 10        |

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|                              |                 |           |       |         |    |         |    |
|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| UST INC                      | COM             | 902911106 | 4488  | 81889   | SH | DEFINED | 15 |
| UST INC                      | COM             | 902911106 | 66    | 1200    | SH | DEFINED | 7  |
| UST INC                      | COM             | 902911106 | 543   | 9900    | SH | DEFINED | 9  |
| US BANCORP DEL               | COM NEW         | 902973304 | 2496  | 78648   | SH | DEFINED | 10 |
| US BANCORP DEL               | COM NEW         | 902973304 | 40    | 1256    | SH | DEF/OTH | 10 |
| US BANCORP DEL               | COM NEW         | 902973304 | 19526 | 615200  | SH | DEFINED | 15 |
| US BANCORP DEL               | COM NEW         | 902973304 | 735   | 23158   | SH | DEFINED | 7  |
| USEC INC                     | COM             | 90333E108 | 1676  | 186266  | SH | DEFINED | 15 |
| USEC INC                     | COM             | 90333E108 | 648   | 72000   | SH | DEFINED | 7  |
| US BIOENERGY CORP            | COM             | 90342V109 | 464   | 39631   | SH | DEFINED | 15 |
| UAP HLDG CORP                | COM             | 903441103 | 15    | 400     | SH | DEFINED | 10 |
| UAP HLDG CORP                | COM             | 903441103 | 38259 | 991168  | SH | DEFINED | 15 |
| UNDER ARMOUR INC             | CL A            | 904311107 | 502   | 11500   | SH | DEFINED | 15 |
| UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT  | 90458E107 | 35177 | 251913  | SH | DEFINED | 15 |
| UNILEVER PLC                 | SPON ADR NEW    | 904767704 | 2     | 54      | SH | DEFINED | 10 |
| UNILEVER PLC                 | SPON ADR NEW    | 904767704 | 28850 | 770974  | SH | DEFINED | 15 |
| UNILEVER N V                 | N Y SHS NEW     | 904784709 | 4     | 106     | SH | DEFINED | 10 |
| UNILEVER N V                 | N Y SHS NEW     | 904784709 | 11354 | 311400  | SH | DEFINED | 15 |
| UNION PAC CORP               | COM             | 907818108 | 490   | 3898    | SH | DEFINED | 10 |
| UNION PAC CORP               | COM             | 907818108 | 1059  | 8430    | SH | DEF/OTH | 10 |
| UNION PAC CORP               | COM             | 907818108 | 70219 | 558983  | SH | DEFINED | 15 |
| UNISOURCE ENERGY CORP        | COM             | 909205106 | 12147 | 385000  | SH | DEFINED | 15 |
| UNISYS CORP                  | COM             | 909214108 | 141   | 29789   | SH | DEFINED | 15 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW    | 910873405 | 632   | 182780  | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B            | 911312106 | 401   | 5664    | SH | DEFINED | 10 |
| UNITED PARCEL SERVICE INC    | CL B            | 911312106 | 8288  | 117198  | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B            | 911312106 | 530   | 7499    | SH | DEFINED | 7  |
| UNITED RENTALS INC           | COM             | 911363109 | 6426  | 350000  | SH | DEFINED | 15 |
| UNITED RENTALS INC           | COM             | 911363109 | 1377  | 75000   | SH | DEFINED | 9  |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 4010  | 4000000 | SH | DEFINED | 9  |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 1     | 6       | SH | DEFINED | 10 |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 4918  | 40678   | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM             | 913017109 | 9758  | 127491  | SH | DEFINED | 10 |
| UNITED TECHNOLOGIES CORP     | COM             | 913017109 | 760   | 9924    | SH | DEF/OTH | 10 |
| UNITED TECHNOLOGIES CORP     | COM             | 913017109 | 53828 | 703271  | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM             | 913017109 | 229   | 2995    | SH | DEFINED | 7  |
| UNITED TECHNOLOGIES CORP     | COM             | 913017109 | 2288  | 29897   | SH | DEFINED | 9  |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 1365  | 23450   | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 2172  | 37314   | SH | DEF/OTH | 10 |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 8645  | 148535  | SH | DEFINED | 15 |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 349   | 6000    | SH | DEFINED | 7  |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 3119  | 53587   | SH | DEFINED | 9  |
| UNUM GROUP                   | COM             | 91529Y106 | 1623  | 68204   | SH | DEFINED | 10 |
| UNUM GROUP                   | COM             | 91529Y106 | 150   | 6289    | SH | DEF/OTH | 10 |
| UNUM GROUP                   | COM             | 91529Y106 | 570   | 23980   | SH | DEFINED | 15 |
| V F CORP                     | COM             | 918204108 | 175   | 2545    | SH | DEFINED | 10 |
| V F CORP                     | COM             | 918204108 | 861   | 12541   | SH | DEFINED | 15 |
| VALERO ENERGY CORP NEW       | COM             | 91913Y100 | 7078  | 101074  | SH | DEFINED | 10 |
| VALERO ENERGY CORP NEW       | COM             | 91913Y100 | 171   | 2448    | SH | DEF/OTH | 10 |
| VALERO ENERGY CORP NEW       | COM             | 91913Y100 | 7921  | 113110  | SH | DEFINED | 15 |
| VALERO ENERGY CORP NEW       | COM             | 91913Y100 | 4475  | 63899   | SH | DEFINED | 7  |
| VALERO ENERGY CORP NEW       | COM             | 91913Y100 | 3895  | 55622   | SH | DEFINED | 9  |
| VALUECLICK INC               | COM             | 92046N102 | 1567  | 71550   | SH | DEFINED | 15 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 2744  | 52598   | SH | DEFINED | 10 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 21    | 400     | SH | DEF/OTH | 10 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 559   | 10718   | SH | DEFINED | 15 |
| VANGUARD INDEX FDS           | STK MRK ETF     | 922908769 | 643   | 4433    | SH | DEFINED | 10 |
| VERASUN ENERGY CORP          | COM             | 92336G106 | 15160 | 992156  | SH | DEFINED | 15 |
| VERENIUM CORPORATION         | COM             | 92340P100 | 211   | 42272   | SH | DEFINED | 15 |
| VERISIGN INC                 | COM             | 92343E102 | 873   | 23214   | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 7467  | 170915  | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 2210  | 50577   | SH | DEF/OTH | 10 |

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|------------------------------|-----------------|-----------|--------|----------|----|------|---------|----|
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 127885 | 2927092  | SH |      | DEFINED | 15 |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 224300 | 5133900  | SH |      | DEFINED | 7  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 3058   | 70000    | SH | CALL | DEFINED | 7  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 4369   | 100000   | SH | PUT  | DEFINED | 7  |
| VERIZON COMMUNICATIONS       | COM             | 92343V104 | 35     | 804      | SH |      | DEFINED | 9  |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 3831   | 164916   | SH |      | DEFINED | 15 |
| VIACOM INC NEW               | CL A            | 92553P102 | 548    | 12455    | SH |      | DEFINED | 7  |
| VIACOM INC NEW               | CL B            | 92553P201 | 50     | 1146     | SH |      | DEFINED | 10 |
| VIACOM INC NEW               | CL B            | 92553P201 | 21     | 475      | SH |      | DEF/OTH | 10 |
| VIACOM INC NEW               | CL B            | 92553P201 | 6036   | 137428   | SH |      | DEFINED | 15 |
| VIDESH SANCHAR NIGAM LTD     | SPON ADR NEW    | 92659G600 | 5016   | 133192   | SH |      | DEFINED | 15 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW   | 92857W209 | 2357   | 63148    | SH |      | DEFINED | 10 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW   | 92857W209 | 363    | 9736     | SH |      | DEF/OTH | 10 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW   | 92857W209 | 35454  | 950000   | SH |      | DEFINED | 15 |
| VORNADO RLTY TR              | SH BEN INT      | 929042109 | 1408   | 16007    | SH |      | DEFINED | 15 |
| VORNADO RLTY TR              | SH BEN INT      | 929042109 | 124    | 1407     | SH |      | DEFINED | 7  |
| VORNADO RLTY TR              | DBCV 2.850% 4/0 | 929042AC3 | 17675  | 20000000 | SH |      | DEFINED | 15 |
| VULCAN MATLS CO              | COM             | 929160109 | 14     | 172      | SH |      | DEFINED | 10 |
| VULCAN MATLS CO              | COM             | 929160109 | 13     | 160      | SH |      | DEF/OTH | 10 |
| VULCAN MATLS CO              | COM             | 929160109 | 65482  | 827938   | SH |      | DEFINED | 15 |
| WCI CMNTYS INC               | COM             | 92923C104 | 95     | 25000    | SH |      | DEFINED | 9  |
| WABCO HLDGS INC              | COM             | 92927K102 | 658    | 13142    | SH |      | DEFINED | 15 |
| WNS HOLDINGS LTD             | SPON ADR        | 92932M101 | 680    | 41562    | SH |      | DEFINED | 15 |
| WSP HOLDINGS LIMITED         | ADR             | 92934F104 | 236    | 25884    | SH |      | DEFINED | 15 |
| WUXI PHARMATECH CAYMAN INC   | SPONS ADR SHS   | 929352102 | 418    | 14309    | SH |      | DEFINED | 15 |
| WACHOVIA CORP NEW            | COM             | 929903102 | 4165   | 109512   | SH |      | DEFINED | 10 |
| WACHOVIA CORP NEW            | COM             | 929903102 | 462    | 12139    | SH |      | DEF/OTH | 10 |
| WACHOVIA CORP NEW            | COM             | 929903102 | 75681  | 1990044  | SH |      | DEFINED | 15 |
| WACHOVIA CORP NEW            | COM             | 929903102 | 1575   | 41408    | SH |      | DEFINED | 7  |
| WAL MART STORES INC          | COM             | 931142103 | 3096   | 65145    | SH |      | DEFINED | 10 |
| WAL MART STORES INC          | COM             | 931142103 | 278    | 5840     | SH |      | DEF/OTH | 10 |
| WAL MART STORES INC          | COM             | 931142103 | 199418 | 4195623  | SH |      | DEFINED | 15 |
| WAL MART STORES INC          | COM             | 931142103 | 3819   | 80339    | SH |      | DEFINED | 7  |
| WAL MART STORES INC          | COM             | 931142103 | 4753   | 100000   | SH | PUT  | DEFINED | 7  |
| WALGREEN CO                  | COM             | 931422109 | 1241   | 32597    | SH |      | DEFINED | 10 |
| WALGREEN CO                  | COM             | 931422109 | 227    | 5949     | SH |      | DEF/OTH | 10 |
| WALGREEN CO                  | COM             | 931422109 | 3844   | 100944   | SH |      | DEFINED | 15 |
| WALGREEN CO                  | COM             | 931422109 | 488    | 12813    | SH |      | DEFINED | 7  |
| WALGREEN CO                  | COM             | 931422109 | 4003   | 105108   | SH |      | DEFINED | 9  |
| WARWICK VALLEY TEL CO        | COM             | 936750108 | 883    | 74562    | SH |      | DEFINED | 10 |
| WASHINGTON MUT INC           | COM             | 939322103 | 15     | 1100     | SH |      | DEFINED | 10 |
| WASHINGTON MUT INC           | COM             | 939322103 | 18     | 1348     | SH |      | DEF/OTH | 10 |
| WASHINGTON MUT INC           | COM             | 939322103 | 4468   | 328307   | SH |      | DEFINED | 15 |
| WASHINGTON MUT INC           | COM             | 939322103 | 18     | 1338     | SH |      | DEFINED | 7  |
| WASHINGTON POST CO           | CL B            | 939640108 | 393    | 497      | SH |      | DEFINED | 15 |
| WASHINGTON TR BANCORP        | COM             | 940610108 | 194    | 7705     | SH |      | DEFINED | 10 |
| WASHINGTON TR BANCORP        | COM             | 940610108 | 404    | 16007    | SH |      | DEF/OTH | 10 |
| WASTE CONNECTIONS INC        | COM             | 941053100 | 1051   | 34000    | SH |      | DEFINED | 10 |
| WASTE CONNECTIONS INC        | COM             | 941053100 | 49     | 1597     | SH |      | DEFINED | 15 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 2618   | 80124    | SH |      | DEFINED | 10 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 74     | 2253     | SH |      | DEF/OTH | 10 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 65937  | 2018267  | SH |      | DEFINED | 15 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 1709   | 52314    | SH |      | DEFINED | 7  |
| WATERS CORP                  | COM             | 941848103 | 28046  | 354703   | SH |      | DEFINED | 15 |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 27     | 1000     | SH |      | DEFINED | 10 |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 2264   | 83423    | SH |      | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | CL A            | 942749102 | 7      | 250      | SH |      | DEFINED | 10 |
| WATTS WATER TECHNOLOGIES INC | CL A            | 942749102 | 36626  | 1229076  | SH |      | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | CL A            | 942749102 | 69     | 2310     | SH |      | DEFINED | 7  |
| WEBMD CORP                   | NOTE 1.750% 6/1 | 94769MAE5 | 998    | 1000000  | SH |      | DEFINED | 9  |
| WELLPOINT INC                | COM             | 94973V107 | 1513   | 17246    | SH |      | DEFINED | 10 |
| WELLPOINT INC                | COM             | 94973V107 | 208    | 2370     | SH |      | DEF/OTH | 10 |

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|                              |               |           |       |         |    |         |    |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| WELLPOINT INC                | COM           | 94973V107 | 6047  | 68932   | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 4267  | 141329  | SH | DEFINED | 10 |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 761   | 25219   | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 16069 | 532252  | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM           | 949746101 | 149   | 4938    | SH | DEFINED | 7  |
| WESTERN DIGITAL CORP         | COM           | 958102105 | 6200  | 205218  | SH | DEFINED | 10 |
| WESTERN DIGITAL CORP         | COM           | 958102105 | 236   | 7824    | SH | DEF/OTH | 10 |
| WESTERN UN CO                | COM           | 959802109 | 277   | 11389   | SH | DEFINED | 10 |
| WESTERN UN CO                | COM           | 959802109 | 147   | 6070    | SH | DEF/OTH | 10 |
| WESTERN UN CO                | COM           | 959802109 | 4005  | 164964  | SH | DEFINED | 15 |
| WESTERN UN CO                | COM           | 959802109 | 55    | 2250    | SH | DEFINED | 7  |
| WEYERHAEUSER CO              | COM           | 962166104 | 447   | 6057    | SH | DEFINED | 10 |
| WEYERHAEUSER CO              | COM           | 962166104 | 37    | 500     | SH | DEF/OTH | 10 |
| WEYERHAEUSER CO              | COM           | 962166104 | 4432  | 60109   | SH | DEFINED | 15 |
| WEYERHAEUSER CO              | COM           | 962166104 | 509   | 6900    | SH | DEFINED | 7  |
| WHIRLPOOL CORP               | COM           | 963320106 | 21    | 255     | SH | DEFINED | 10 |
| WHIRLPOOL CORP               | COM           | 963320106 | 3042  | 37263   | SH | DEFINED | 15 |
| WHOLE FOODS MKT INC          | COM           | 966837106 | 2960  | 72544   | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 161   | 4488    | SH | DEFINED | 10 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 42    | 1175    | SH | DEF/OTH | 10 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 37832 | 1057351 | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 147   | 4100    | SH | DEFINED | 7  |
| WILLIAMS COS INC DEL         | COM           | 969457100 | 7483  | 209140  | SH | DEFINED | 9  |
| WIMM BILL DANN FOODS OJSC    | SPONSORED ADR | 97263M109 | 221   | 1689    | SH | DEFINED | 15 |
| WINDSTREAM CORP              | COM           | 97381W104 | 195   | 14984   | SH | DEFINED | 10 |
| WINDSTREAM CORP              | COM           | 97381W104 | 29    | 2231    | SH | DEF/OTH | 10 |
| WINDSTREAM CORP              | COM           | 97381W104 | 9894  | 759871  | SH | DEFINED | 15 |
| WINDSTREAM CORP              | COM           | 97381W104 | 7     | 558     | SH | DEFINED | 7  |
| WINDSTREAM CORP              | COM           | 97381W104 | 3     | 206     | SH | DEFINED | 9  |
| WIPRO LTD                    | SPON ADR 1 SH | 97651M109 | 11815 | 796126  | SH | DEFINED | 15 |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 325   | 6676    | SH | DEFINED | 10 |
| WISCONSIN ENERGY CORP        | COM           | 976657106 | 161   | 3300    | SH | DEF/OTH | 10 |
| WRIGLEY WM JR CO             | COM           | 982526105 | 428   | 7316    | SH | DEFINED | 10 |
| WRIGLEY WM JR CO             | COM           | 982526105 | 15    | 264     | SH | DEF/OTH | 10 |
| WRIGLEY WM JR CO             | COM           | 982526105 | 1093  | 18660   | SH | DEFINED | 15 |
| WYETH                        | COM           | 983024100 | 2603  | 58899   | SH | DEFINED | 10 |
| WYETH                        | COM           | 983024100 | 1501  | 33956   | SH | DEF/OTH | 10 |
| WYETH                        | COM           | 983024100 | 15997 | 362013  | SH | DEFINED | 15 |
| WYETH                        | COM           | 983024100 | 22    | 500     | SH | DEFINED | 7  |
| WYETH                        | COM           | 983024100 | 29    | 660     | SH | DEFINED | 9  |
| WYNDHAM WORLDWIDE CORP       | COM           | 98310W108 | 11    | 481     | SH | DEFINED | 10 |
| WYNDHAM WORLDWIDE CORP       | COM           | 98310W108 | 9     | 369     | SH | DEF/OTH | 10 |
| WYNDHAM WORLDWIDE CORP       | COM           | 98310W108 | 1021  | 43316   | SH | DEFINED | 15 |
| WYNDHAM WORLDWIDE CORP       | COM           | 98310W108 | 5     | 200     | SH | DEFINED | 9  |
| WYNN RESORTS LTD             | COM           | 983134107 | 11    | 100     | SH | DEF/OTH | 10 |
| WYNN RESORTS LTD             | COM           | 983134107 | 662   | 5908    | SH | DEFINED | 7  |
| XM SATELLITE RADIO HLDGS INC | CL A          | 983759101 | 6     | 500     | SH | DEFINED | 10 |
| XM SATELLITE RADIO HLDGS INC | CL A          | 983759101 | 5276  | 431028  | SH | DEFINED | 15 |
| XM SATELLITE RADIO HLDGS INC | CL A          | 983759101 | 310   | 25300   | SH | DEFINED | 7  |
| XTO ENERGY INC               | COM           | 98385X106 | 3     | 52      | SH | DEFINED | 10 |
| XTO ENERGY INC               | COM           | 98385X106 | 2348  | 45724   | SH | DEFINED | 15 |
| XCEL ENERGY INC              | COM           | 98389B100 | 70    | 3100    | SH | DEF/OTH | 10 |
| XCEL ENERGY INC              | COM           | 98389B100 | 6454  | 285972  | SH | DEFINED | 15 |
| XILINX INC                   | COM           | 983919101 | 5     | 232     | SH | DEFINED | 10 |
| XILINX INC                   | COM           | 983919101 | 1     | 50      | SH | DEF/OTH | 10 |
| XILINX INC                   | COM           | 983919101 | 724   | 33107   | SH | DEFINED | 15 |
| XEROX CORP                   | COM           | 984121103 | 16    | 960     | SH | DEFINED | 10 |
| XEROX CORP                   | COM           | 984121103 | 8     | 500     | SH | DEF/OTH | 10 |
| XEROX CORP                   | COM           | 984121103 | 1282  | 79189   | SH | DEFINED | 15 |
| XETHANOL CORP                | COM           | 98420A103 | 8     | 13316   | SH | DEFINED | 15 |
| YRC WORLDWIDE INC            | COM           | 984249102 | 566   | 33098   | SH | DEFINED | 9  |
| YAHOO INC                    | COM           | 984332106 | 93    | 4000    | SH | DEFINED | 10 |



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|                              |            |           |           |        |          |    |         |           |
|------------------------------|------------|-----------|-----------|--------|----------|----|---------|-----------|
| YAHOO INC                    | COM        |           | 984332106 | 12     | 500      | SH | DEF/OTH | 10        |
| YAHOO INC                    | COM        |           | 984332106 | 4434   | 190619   | SH | DEFINED | 15        |
| YAHOO INC                    | COM        |           | 984332106 | 22     | 936      | SH | DEFINED | 9         |
| YAHOO INC                    | FRNT       | 4/0       | 984332AB2 | 17456  | 15000000 | SH | DEFINED | 9         |
| YANZHOU COAL MNG CO LTD      | SPON       | ADR H SHS | 984846105 | 18505  | 190652   | SH | DEFINED | 15        |
| YINGLI GREEN ENERGY HLDG CO  | ADR        |           | 98584B103 | 5380   | 139008   | SH | DEFINED | 15        |
| YINGLI GREEN ENERGY HLDG CO  | ADR        |           | 98584B103 | 456    | 11783    | SH | DEFINED | 7         |
| YUM BRANDS INC               | COM        |           | 988498101 | 5218   | 136343   | SH | DEFINED | 10        |
| YUM BRANDS INC               | COM        |           | 988498101 | 410    | 10702    | SH | DEF/OTH | 10        |
| YUM BRANDS INC               | COM        |           | 988498101 | 4126   | 107816   | SH | DEFINED | 15        |
| YUM BRANDS INC               | COM        |           | 988498101 | 3      | 80       | SH | DEFINED | 7         |
| ZIMMER HLDGS INC             | COM        |           | 98956P102 | 1571   | 23751    | SH | DEFINED | 10        |
| ZIMMER HLDGS INC             | COM        |           | 98956P102 | 237    | 3584     | SH | DEF/OTH | 10        |
| ZIMMER HLDGS INC             | COM        |           | 98956P102 | 1577   | 23847    | SH | DEFINED | 15        |
| ZIONS BANCORPORATION         | COM        |           | 989701107 | 6032   | 129184   | SH | DEFINED | 15        |
| ZOLTEK COS INC               | COM        |           | 98975W104 | 1094   | 25508    | SH | DEFINED | 15        |
| ACE LTD                      | ORD        |           | G0070K103 | 374    | 6055     | SH | DEFINED | 10        |
| ACE LTD                      | ORD        |           | G0070K103 | 75     | 1213     | SH | DEF/OTH | 10        |
| ACE LTD                      | ORD        |           | G0070K103 | 6497   | 105167   | SH | DEFINED | 9         |
| BUNGE LIMITED                | COM        |           | G16962105 | 1267   | 10886    | SH | DEFINED | 10        |
| BUNGE LIMITED                | COM        |           | G16962105 | 12     | 100      | SH | DEF/OTH | 10        |
| BUNGE LIMITED                | COM        |           | G16962105 | 632    | 5432     | SH | DEFINED | 7         |
| COVIDIEN LTD                 | COM        |           | G2552X108 | 95     | 2141     | SH | DEFINED | 10        |
| COVIDIEN LTD                 | COM        |           | G2552X108 | 40     | 900      | SH | DEF/OTH | 10        |
| COVIDIEN LTD                 | COM        |           | G2552X108 | 6193   | 139820   | SH | DEFINED | 9         |
| GARMIN LTD                   | ORD        |           | G37260109 | 247    | 2550     | SH | DEFINED | 10        |
| INGERSOLL-RAND COMPANY LTD   | CL A       |           | G4776G101 | 1110   | 23887    | SH | DEFINED | 10        |
| INGERSOLL-RAND COMPANY LTD   | CL A       |           | G4776G101 | 366    | 7875     | SH | DEF/OTH | 10        |
| NABORS INDUSTRIES LTD        | SHS        |           | G6359F103 | 1284   | 46891    | SH | DEFINED | 10        |
| NABORS INDUSTRIES LTD        | SHS        |           | G6359F103 | 102    | 3723     | SH | DEF/OTH | 10        |
| NABORS INDUSTRIES LTD        | SHS        |           | G6359F103 | 342    | 12500    | SH | DEFINED | 7         |
| NOBLE CORPORATION            | SHS        |           | G65422100 | 160    | 2836     | SH | DEFINED | 10        |
| NOBLE CORPORATION            | SHS        |           | G65422100 | 153    | 2701     | SH | DEFINED | 7         |
| NOBLE CORPORATION            | SHS        |           | G65422100 | 10307  | 182400   | SH | PUT     | DEFINED 7 |
| RENAISSANCERE HOLDINGS LTD   | COM        |           | G7496G103 | 2510   | 41671    | SH | DEFINED | 10        |
| RENAISSANCERE HOLDINGS LTD   | COM        |           | G7496G103 | 72     | 1197     | SH | DEF/OTH | 10        |
| TRANSOCEAN INC NEW           | SHS        |           | G90073100 | 1074   | 7500     | SH | DEFINED | 9         |
| TYCO INTL LTD BERMUDA        | SHS        |           | G9143X208 | 150    | 3771     | SH | DEFINED | 10        |
| TYCO INTL LTD BERMUDA        | SHS        |           | G9143X208 | 36     | 900      | SH | DEF/OTH | 10        |
| TYCO INTL LTD BERMUDA        | SHS        |           | G9143X208 | 67     | 1699     | SH | DEFINED | 7         |
| WEATHERFORD INTERNATIONAL LT | COM        |           | G95089101 | 637    | 9290     | SH | DEFINED | 10        |
| WEATHERFORD INTERNATIONAL LT | COM        |           | G95089101 | 45     | 650      | SH | DEF/OTH | 10        |
| WEATHERFORD INTERNATIONAL LT | COM        |           | G95089101 | 364    | 5300     | SH | DEFINED | 7         |
| WEATHERFORD INTERNATIONAL LT | COM        |           | G95089101 | 13720  | 200000   | SH | PUT     | DEFINED 7 |
| XL CAP LTD                   | CL A       |           | G98255105 | 234    | 4644     | SH | DEFINED | 10        |
| XL CAP LTD                   | CL A       |           | G98255105 | 49     | 981      | SH | DEF/OTH | 10        |
| ASML HOLDING N V             | NY REG SHS |           | N07059186 | 115176 | 3680921  | SH | DEFINED | 15        |
| ROYAL CARIBBEAN CRUISES LTD  | COM        |           | V7780T103 | 112    | 2637     | SH | DEFINED | 10        |
| ROYAL CARIBBEAN CRUISES LTD  | COM        |           | V7780T103 | 91     | 2149     | SH | DEFINED | 7         |
| FLEXTRONICS INTL LTD         | ORD        |           | Y2573F102 | 350    | 29036    | SH | DEFINED | 10        |
| FLEXTRONICS INTL LTD         | ORD        |           | Y2573F102 | 37     | 3050     | SH | DEF/OTH | 10        |