

ROYAL BANK OF SCOTLAND GROUP PLC

Form 13F-HR

February 13, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report For the Quarter Ended: December 31, 2011

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 10, 2012

Report Type (check only one.):

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

List of Other Managers Reporting for this Manager:

FORM 13F SUMMARY PAGE

Report Summary:

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Number of Other Included Managers: 4  
 Form 13F Information Table Entry Total: 1451  
 Form 13F Information Table Value Total: \$6,817,603,908

List of Other Included Managers:

| No. | 13F File Number | Name                            |
|-----|-----------------|---------------------------------|
| 10  | 028-05954       | Citizens Bank                   |
| 9   | 028-01255       | National Westminster Bank plc   |
| 15  | 028-09000       | The Royal Bank of Scotland N.V. |
| 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 |
|-----------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| AAR CORP                    | NOTE 1.750% 2/0 | 000361AH8 | 7463               | 7500000            | SH         |              | DEFINED            | 15      |
| AFLAC INC                   | COM             | 001055102 | 1025               | 23704              | SH         |              | DEFINED            | 10      |
| AFLAC INC                   | COM             | 001055102 | 99                 | 2288               | SH         |              | DEF/OTH            | 10      |
| AFLAC INC                   | COM             | 001055102 | 217                | 5016               | SH         |              | DEFINED            | 15      |
| AGCO CORP                   | COM             | 001084102 | 7                  | 158                | SH         |              | DEFINED            | 10      |
| AGCO CORP                   | COM             | 001084102 | 1347               | 31336              | SH         |              | DEFINED            | 15      |
| AT&T INC                    | COM             | 00206R102 | 11265              | 372534             | SH         |              | DEFINED            | 10      |
| AT&T INC                    | COM             | 00206R102 | 417                | 13785              | SH         |              | DEF/OTH            | 10      |
| AT&T INC                    | COM             | 00206R102 | 41                 | 1366               | SH         |              | DEFINED            | 15      |
| AT&T INC                    | COM             | 00206R102 | 1339               | 44291              | SH         |              | DEFINED            | 9       |
| ABBOTT LABS                 | COM             | 002824100 | 9184               | 163335             | SH         |              | DEFINED            | 10      |
| ABBOTT LABS                 | COM             | 002824100 | 491                | 8738               | SH         |              | DEF/OTH            | 10      |
| ABBOTT LABS                 | COM             | 002824100 | 22                 | 400                | SH         |              | DEFINED            | 15      |
| ABBOTT LABS                 | COM             | 002824100 | 460                | 8178               | SH         |              | DEFINED            | 9       |
| ADOBE SYS INC               | COM             | 00724F101 | 24                 | 847                | SH         |              | DEFINED            | 10      |
| ADOBE SYS INC               | COM             | 00724F101 | 18                 | 640                | SH         |              | DEF/OTH            | 10      |
| ADOBE SYS INC               | COM             | 00724F101 | 485                | 17149              | SH         |              | DEFINED            | 15      |
| AEROPOSTALE                 | COM             | 007865108 | 362                | 23762              | SH         |              | DEFINED            | 15      |
| ADVANCED MICRO DEVICES INC  | COM             | 007903107 | 25                 | 4580               | SH         |              | DEFINED            | 10      |
| ADVANCED MICRO DEVICES INC  | COM             | 007903107 | 898                | 166311             | SH         |              | DEFINED            | 15      |
| AETNA INC NEW               | COM             | 00817Y108 | 4618               | 109466             | SH         |              | DEFINED            | 10      |
| AETNA INC NEW               | COM             | 00817Y108 | 31                 | 744                | SH         |              | DEF/OTH            | 10      |
| AETNA INC NEW               | COM             | 00817Y108 | 41                 | 963                | SH         |              | DEFINED            | 15      |
| AFFILIATED MANAGERS GROUP   | COM             | 008252108 | 5511               | 57431              | SH         |              | DEFINED            | 10      |
| AFFILIATED MANAGERS GROUP   | COM             | 008252108 | 39                 | 404                | SH         |              | DEF/OTH            | 10      |
| AFFYMETRIX INC              | COM             | 00826T108 | 493                | 120486             | SH         |              | DEFINED            | 15      |
| AIR PRODS & CHEMS INC       | COM             | 009158106 | 683                | 8012               | SH         |              | DEFINED            | 10      |
| AIR PRODS & CHEMS INC       | COM             | 009158106 | 62                 | 725                | SH         |              | DEF/OTH            | 10      |
| AKAMAI TECHNOLOGIES INC     | COM             | 00971T101 | 35                 | 1075               | SH         |              | DEFINED            | 10      |
| AKAMAI TECHNOLOGIES INC     | COM             | 00971T101 | 2652               | 82149              | SH         |              | DEFINED            | 15      |
| AKAMAI TECHNOLOGIES INC     | COM             | 00971T101 | 2                  | 55                 | SH         |              | DEFINED            | 7       |
| ALCOA INC                   | COM             | 013817101 | 169                | 19485              | SH         |              | DEFINED            | 10      |
| ALCOA INC                   | COM             | 013817101 | 10                 | 1120               | SH         |              | DEF/OTH            | 10      |
| ALCOA INC                   | COM             | 013817101 | 123                | 14200              | SH         |              | DEFINED            | 15      |
| ALCOA INC                   | NOTE 5.250% 3/1 | 013817AT8 | 7563               | 5000000            | SH         |              | DEFINED            | 15      |
| ALEXANDERS INC              | COM             | 014752109 | 224                | 606                | SH         |              | DEFINED            | 15      |
| ALEXION PHARMACEUTICALS INC | COM             | 015351109 | 1774               | 24816              | SH         |              | DEFINED            | 15      |
| ALLEGHENY TECHNOLOGIES INC  | COM             | 01741R102 | 731                | 15286              | SH         |              | DEFINED            | 10      |

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|                              |              |            |           |       |          |    |         |    |
|------------------------------|--------------|------------|-----------|-------|----------|----|---------|----|
| ALLEGHENY TECHNOLOGIES INC   | COM          |            | 01741R102 | 81    | 1685     | SH | DEF/OTH | 10 |
| ALLEGHENY TECHNOLOGIES INC   | COM          |            | 01741R102 | 30    | 637      | SH | DEFINED | 15 |
| ALLERGAN INC                 | COM          |            | 018490102 | 832   | 9482     | SH | DEFINED | 10 |
| ALLERGAN INC                 | COM          |            | 018490102 | 26    | 300      | SH | DEF/OTH | 10 |
| ALLERGAN INC                 | COM          |            | 018490102 | 28    | 320      | SH | DEFINED | 7  |
| ALLIANCE DATA SYSTEMS CORP   | COM          |            | 018581108 | 277   | 2670     | SH | DEFINED | 10 |
| ALLIANCE HOLDINGS GP LP      | COM UNITS LP |            | 01861G100 | 655   | 12599    | SH | DEFINED | 15 |
| ALLIANT TECHSYSTEMS INC      | NOTE         | 3.000% 8/1 | 018804AK0 | 20600 | 20000000 | SH | DEFINED | 15 |
| ALLIED NEVADA GOLD CORP      | COM          |            | 019344100 | 11132 | 367640   | SH | DEFINED | 15 |
| ALLSTATE CORP                | COM          |            | 020002101 | 141   | 5154     | SH | DEFINED | 10 |
| ALLSTATE CORP                | COM          |            | 020002101 | 24    | 875      | SH | DEF/OTH | 10 |
| ALLSTATE CORP                | COM          |            | 020002101 | 244   | 8901     | SH | DEFINED | 15 |
| ALPHA NATURAL RESOURCES INC  | COM          |            | 02076X102 | 8     | 384      | SH | DEF/OTH | 10 |
| ALPHA NATURAL RESOURCES INC  | COM          |            | 02076X102 | 1712  | 83799    | SH | DEFINED | 15 |
| ALTERA CORP                  | COM          |            | 021441100 | 1335  | 35978    | SH | DEFINED | 10 |
| ALTERA CORP                  | COM          |            | 021441100 | 13    | 360      | SH | DEF/OTH | 10 |
| ALTERA CORP                  | COM          |            | 021441100 | 234   | 6309     | SH | DEFINED | 15 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 379   | 12794    | SH | DEFINED | 10 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 453   | 15286    | SH | DEF/OTH | 10 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 2346  | 79119    | SH | DEFINED | 15 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 237   | 8000     | SH | DEFINED | 7  |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 30    | 1000     | SH | DEFINED | 9  |
| AMAZON COM INC               | COM          |            | 023135106 | 17    | 100      | SH | DEFINED | 10 |
| AMAZON COM INC               | COM          |            | 023135106 | 259   | 1496     | SH | DEFINED | 15 |
| AMAZON COM INC               | COM          |            | 023135106 | 52    | 300      | SH | DEFINED | 7  |
| AMERICAN CAP LTD             | COM          |            | 02503Y103 | 215   | 31988    | SH | DEFINED | 15 |
| AMERICAN ELEC PWR INC        | COM          |            | 025537101 | 158   | 3833     | SH | DEFINED | 10 |
| AMERICAN ELEC PWR INC        | COM          |            | 025537101 | 30    | 719      | SH | DEF/OTH | 10 |
| AMERICAN ELEC PWR INC        | COM          |            | 025537101 | 1861  | 45051    | SH | DEFINED | 15 |
| AMERICAN EXPRESS CO          | COM          |            | 025816109 | 896   | 18985    | SH | DEFINED | 10 |
| AMERICAN EXPRESS CO          | COM          |            | 025816109 | 245   | 5189     | SH | DEF/OTH | 10 |
| AMERICAN EXPRESS CO          | COM          |            | 025816109 | 2158  | 45741    | SH | DEFINED | 15 |
| AMERICAN INTL GROUP INC      | COM NEW      |            | 026874784 | 6     | 280      | SH | DEFINED | 10 |
| AMERICAN INTL GROUP INC      | COM NEW      |            | 026874784 | 1     | 63       | SH | DEF/OTH | 10 |
| AMERICAN INTL GROUP INC      | COM NEW      |            | 026874784 | 201   | 8655     | SH | DEFINED | 15 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 1042  | 17370    | SH | DEFINED | 10 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 78    | 1305     | SH | DEF/OTH | 10 |
| AMERICAN TOWER CORP          | CL A         |            | 029912201 | 382   | 6363     | SH | DEFINED | 15 |
| AMERICAN SUPERCONDUCTOR CORP | COM          |            | 030111108 | 74    | 20114    | SH | DEFINED | 15 |
| AMERICAN WTR WKS CO INC NEW  | COM          |            | 030420103 | 13407 | 420805   | SH | DEFINED | 15 |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 57    | 1520     | SH | DEFINED | 10 |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 274   | 7381     | SH | DEFINED | 15 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 182   | 3665     | SH | DEFINED | 10 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 98    | 1969     | SH | DEF/OTH | 10 |
| AMETEK INC NEW               | COM          |            | 031100100 | 3225  | 76612    | SH | DEFINED | 10 |
| AMETEK INC NEW               | COM          |            | 031100100 | 21    | 510      | SH | DEF/OTH | 10 |
| AMGEN INC                    | COM          |            | 031162100 | 312   | 4860     | SH | DEFINED | 10 |
| AMGEN INC                    | COM          |            | 031162100 | 22    | 350      | SH | DEF/OTH | 10 |
| AMGEN INC                    | COM          |            | 031162100 | 612   | 9530     | SH | DEFINED | 15 |
| AMGEN INC                    | COM          |            | 031162100 | 118   | 1840     | SH | DEFINED | 9  |
| AMGEN INC                    | NOTE         | 0.375% 2/0 | 031162AQ3 | 12045 | 12000000 | SH | DEFINED | 15 |
| AMPHENOL CORP NEW            | CL A         |            | 032095101 | 225   | 4952     | SH | DEFINED | 10 |
| AMPHENOL CORP NEW            | CL A         |            | 032095101 | 43    | 950      | SH | DEF/OTH | 10 |
| AMPHENOL CORP NEW            | CL A         |            | 032095101 | 47    | 1036     | SH | DEFINED | 15 |
| AMYLIN PHARMACEUTICALS INC   | COM          |            | 032346108 | 437   | 38368    | SH | DEFINED | 15 |
| AMYRIS INC                   | COM          |            | 03236M101 | 568   | 49204    | SH | DEFINED | 15 |
| ANADARKO PETE CORP           | COM          |            | 032511107 | 2713  | 35548    | SH | DEFINED | 10 |
| ANADARKO PETE CORP           | COM          |            | 032511107 | 19    | 253      | SH | DEF/OTH | 10 |
| ANADARKO PETE CORP           | COM          |            | 032511107 | 420   | 5508     | SH | DEFINED | 15 |
| ANADARKO PETE CORP           | COM          |            | 032511107 | 227   | 2974     | SH | DEFINED | 9  |
| ANALOG DEVICES INC           | COM          |            | 032654105 | 1     | 39       | SH | DEFINED | 10 |
| ANALOG DEVICES INC           | COM          |            | 032654105 | 1785  | 49887    | SH | DEFINED | 15 |

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|                              |                 |           |        |          |    |         |    |
|------------------------------|-----------------|-----------|--------|----------|----|---------|----|
| AON CORP                     | COM             | 037389103 | 26     | 550      | SH | DEF/OTH | 10 |
| AON CORP                     | COM             | 037389103 | 25     | 539      | SH | DEFINED | 15 |
| AON CORP                     | COM             | 037389103 | 543    | 11610    | SH | DEFINED | 9  |
| APACHE CORP                  | COM             | 037411105 | 662    | 7312     | SH | DEFINED | 10 |
| APACHE CORP                  | COM             | 037411105 | 28     | 308      | SH | DEF/OTH | 10 |
| APACHE CORP                  | COM             | 037411105 | 4816   | 53172    | SH | DEFINED | 15 |
| APARTMENT INVT & MGMT CO     | CL A            | 03748R101 | 2092   | 91307    | SH | DEFINED | 10 |
| APARTMENT INVT & MGMT CO     | CL A            | 03748R101 | 19     | 834      | SH | DEF/OTH | 10 |
| APOLLO GROUP INC             | CL A            | 037604105 | 2072   | 38466    | SH | DEFINED | 15 |
| APOLLO GLOBAL MGMT LLC       | CL A SHS        | 037612306 | 3996   | 322000   | SH | DEFINED | 15 |
| APPLE INC                    | COM             | 037833100 | 14104  | 34825    | SH | DEFINED | 10 |
| APPLE INC                    | COM             | 037833100 | 312    | 771      | SH | DEF/OTH | 10 |
| APPLE INC                    | COM             | 037833100 | 241058 | 595204   | SH | DEFINED | 15 |
| APPLE INC                    | COM             | 037833100 | 277    | 684      | SH | DEFINED | 7  |
| APPLE INC                    | COM             | 037833100 | 13625  | 33642    | SH | DEFINED | 9  |
| APPLE INC                    | COM             | 037833100 | 3017   | 7450     | SH | DEF/OTH | 9  |
| APPLIED MATLS INC            | COM             | 038222105 | 1      | 100      | SH | DEFINED | 10 |
| APPLIED MATLS INC            | COM             | 038222105 | 4      | 360      | SH | DEF/OTH | 10 |
| APPLIED MATLS INC            | COM             | 038222105 | 1926   | 179858   | SH | DEFINED | 15 |
| AQUA AMERICA INC             | COM             | 03836W103 | 127    | 5752     | SH | DEFINED | 10 |
| AQUA AMERICA INC             | COM             | 03836W103 | 7      | 300      | SH | DEF/OTH | 10 |
| AQUA AMERICA INC             | COM             | 03836W103 | 8888   | 403074   | SH | DEFINED | 15 |
| ARCH COAL INC                | COM             | 039380100 | 48     | 3329     | SH | DEFINED | 10 |
| ARCH COAL INC                | COM             | 039380100 | 2      | 110      | SH | DEF/OTH | 10 |
| ARCH COAL INC                | COM             | 039380100 | 657    | 45260    | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 131    | 4583     | SH | DEFINED | 10 |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 18376  | 642508   | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 467    | 16327    | SH | DEFINED | 9  |
| ARES CAP CORP                | COM             | 04010L103 | 298    | 19273    | SH | DEFINED | 15 |
| ARES CAP CORP                | COM             | 04010L103 | 50     | 3250     | SH | DEFINED | 9  |
| ARUBA NETWORKS INC           | COM             | 043176106 | 701    | 37854    | SH | DEFINED | 15 |
| ARVINMERITOR INC             | FRNT 4.625% 3/0 | 043353AF8 | 14750  | 20000000 | SH | DEFINED | 15 |
| ASHFORD HOSPITALITY TR INC   | COM SHS         | 044103109 | 108    | 13481    | SH | DEFINED | 15 |
| ASHLAND INC NEW              | COM             | 044209104 | 349    | 6103     | SH | DEFINED | 10 |
| ASHLAND INC NEW              | COM             | 044209104 | 6      | 100      | SH | DEF/OTH | 10 |
| ATLAS ENERGY LP              | COM UNITS LP    | 04930A104 | 16583  | 682442   | SH | DEFINED | 15 |
| ATLAS PIPELINE PARTNERS LP   | UNIT L P INT    | 049392103 | 10033  | 270057   | SH | DEFINED | 15 |
| AUTOLIV INC                  | COM             | 052800109 | 718    | 13418    | SH | DEFINED | 15 |
| AUTOMATIC DATA PROCESSING IN | COM             | 053015103 | 4522   | 83718    | SH | DEFINED | 10 |
| AUTOMATIC DATA PROCESSING IN | COM             | 053015103 | 365    | 6760     | SH | DEF/OTH | 10 |
| AUTOMATIC DATA PROCESSING IN | COM             | 053015103 | 44     | 816      | SH | DEFINED | 15 |
| AUTOZONE INC                 | COM             | 053332102 | 1162   | 3576     | SH | DEFINED | 10 |
| AUTOZONE INC                 | COM             | 053332102 | 57     | 175      | SH | DEF/OTH | 10 |
| AUTOZONE INC                 | COM             | 053332102 | 579    | 1782     | SH | DEFINED | 15 |
| AUTOZONE INC                 | COM             | 053332102 | 130    | 400      | SH | DEFINED | 7  |
| AVALONBAY CMNTYS INC         | COM             | 053484101 | 562    | 4307     | SH | DEFINED | 15 |
| AVON PRODS INC               | COM             | 054303102 | 1773   | 101482   | SH | DEFINED | 15 |
| BB&T CORP                    | COM             | 054937107 | 3899   | 154894   | SH | DEFINED | 10 |
| BB&T CORP                    | COM             | 054937107 | 32     | 1260     | SH | DEF/OTH | 10 |
| BP PLC                       | SPONSORED ADR   | 055622104 | 259    | 6069     | SH | DEFINED | 10 |
| BP PLC                       | SPONSORED ADR   | 055622104 | 1002   | 23450    | SH | DEFINED | 9  |
| BPZ RESOURCES INC            | COM             | 055639108 | 143    | 50203    | SH | DEFINED | 15 |
| BMC SOFTWARE INC             | COM             | 055921100 | 221    | 6754     | SH | DEFINED | 15 |
| BMC SOFTWARE INC             | COM             | 055921100 | 1101   | 33581    | SH | DEFINED | 9  |
| BMC SOFTWARE INC             | COM             | 055921100 | 66     | 2000     | SH | DEF/OTH | 9  |
| BAKER HUGHES INC             | COM             | 057224107 | 4586   | 94278    | SH | DEFINED | 10 |
| BAKER HUGHES INC             | COM             | 057224107 | 64     | 1324     | SH | DEF/OTH | 10 |
| BAKER HUGHES INC             | COM             | 057224107 | 2176   | 44727    | SH | DEFINED | 15 |
| BALDWIN TECHNOLOGY INC       | CL A            | 058264102 | 314    | 347773   | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION  | COM             | 060505104 | 708    | 127334   | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION  | COM             | 060505104 | 96     | 17286    | SH | DEF/OTH | 10 |
| BANK OF AMERICA CORPORATION  | COM             | 060505104 | 23406  | 4209779  | SH | DEFINED | 15 |

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|                              |                  |           |       |          |    |         |    |
|------------------------------|------------------|-----------|-------|----------|----|---------|----|
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 32    | 5732     | SH | DEFINED | 9  |
| BARD C R INC                 | COM              | 067383109 | 298   | 3487     | SH | DEFINED | 10 |
| BARD C R INC                 | COM              | 067383109 | 21    | 249      | SH | DEF/OTH | 10 |
| BARD C R INC                 | COM              | 067383109 | 218   | 2549     | SH | DEFINED | 15 |
| BARCLAYS BK PLC              | DJUBS CMDT ETN36 | 06738C778 | 3039  | 71954    | SH | DEFINED | 10 |
| BARCLAYS BK PLC              | DJUBS CMDT ETN36 | 06738C778 | 233   | 5505     | SH | DEF/OTH | 10 |
| BARCLAYS BANK PLC            | ADR PFD SR 5     | 06739H362 | 413   | 18540    | SH | DEFINED | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 373   | 7547     | SH | DEFINED | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 125   | 2526     | SH | DEF/OTH | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 6804  | 137505   | SH | DEFINED | 15 |
| BEAM INC                     | COM              | 073730103 | 205   | 4010     | SH | DEFINED | 10 |
| BEAM INC                     | COM              | 073730103 | 100   | 1950     | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 4245  | 56816    | SH | DEFINED | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 294   | 3932     | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 353   | 4720     | SH | DEFINED | 15 |
| BELO CORP                    | COM SER A        | 080555105 | 290   | 46000    | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL A             | 084670108 | 10    | 1        | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL A             | 084670108 | 590   | 59       | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 968   | 12686    | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 129   | 1690     | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 1563  | 20483    | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 71    | 930      | SH | DEFINED | 7  |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 191   | 2500     | SH | DEFINED | 9  |
| BEST BUY INC                 | COM              | 086516101 | 30    | 1294     | SH | DEFINED | 10 |
| BEST BUY INC                 | COM              | 086516101 | 9     | 383      | SH | DEF/OTH | 10 |
| BEST BUY INC                 | COM              | 086516101 | 184   | 7866     | SH | DEFINED | 15 |
| BIOGEN IDEC INC              | COM              | 09062X103 | 726   | 6594     | SH | DEFINED | 15 |
| BIOGEN IDEC INC              | COM              | 09062X103 | 235   | 2136     | SH | DEFINED | 9  |
| BIOMIMETIC THERAPEUTICS INC  | COM              | 09064X101 | 40    | 13941    | SH | DEFINED | 10 |
| BLACKROCK MUNI 2018 TERM TR  | COM              | 09248C106 | 740   | 44632    | SH | DEFINED | 10 |
| BLACKROCK MUN 2020 TERM TR   | COM SHS          | 09249X109 | 757   | 47983    | SH | DEFINED | 10 |
| BLACKSTONE GROUP L P         | COM UNIT LTD     | 09253U108 | 13    | 950      | SH | DEF/OTH | 10 |
| BLACKSTONE GROUP L P         | COM UNIT LTD     | 09253U108 | 545   | 38868    | SH | DEFINED | 15 |
| BLYTH INC                    | COM NEW          | 09643P207 | 691   | 12158    | SH | DEFINED | 15 |
| BOEING CO                    | COM              | 097023105 | 7915  | 107909   | SH | DEFINED | 10 |
| BOEING CO                    | COM              | 097023105 | 452   | 6161     | SH | DEF/OTH | 10 |
| BOEING CO                    | COM              | 097023105 | 103   | 1407     | SH | DEFINED | 15 |
| BOSTON PPTYS LTD PARTNERSHIP | NOTE 3.750% 5/1  | 10112RAG9 | 11425 | 10000000 | SH | DEFINED | 15 |
| BOSTON SCIENTIFIC CORP       | COM              | 101137107 | 135   | 25353    | SH | DEFINED | 15 |
| BRISTOL MYERS SQUIBB CO      | COM              | 110122108 | 2733  | 77549    | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO      | COM              | 110122108 | 418   | 11863    | SH | DEF/OTH | 10 |
| BROADCOM CORP                | CL A             | 111320107 | 2948  | 100409   | SH | DEFINED | 15 |
| BROADRIDGE FINL SOLUTIONS IN | COM              | 11133T103 | 193   | 8563     | SH | DEFINED | 10 |
| BROADRIDGE FINL SOLUTIONS IN | COM              | 11133T103 | 11    | 500      | SH | DEF/OTH | 10 |
| BUCKEYE TECHNOLOGIES INC     | COM              | 118255108 | 273   | 8170     | SH | DEFINED | 10 |
| CBS CORP NEW                 | CL B             | 124857202 | 1259  | 46386    | SH | DEFINED | 10 |
| CBS CORP NEW                 | CL B             | 124857202 | 18    | 675      | SH | DEF/OTH | 10 |
| CBS CORP NEW                 | CL B             | 124857202 | 95    | 3491     | SH | DEFINED | 15 |
| CBS CORP NEW                 | CL B             | 124857202 | 3     | 100      | SH | DEFINED | 9  |
| CBRE GROUP INC               | CL A             | 12504L109 | 157   | 10296    | SH | DEFINED | 10 |
| CBRE GROUP INC               | CL A             | 12504L109 | 3     | 210      | SH | DEF/OTH | 10 |
| CBRE GROUP INC               | CL A             | 12504L109 | 9     | 590      | SH | DEFINED | 15 |
| CF INDS HLDGS INC            | COM              | 125269100 | 1318  | 9093     | SH | DEFINED | 15 |
| C H ROBINSON WORLDWIDE INC   | COM NEW          | 12541W209 | 131   | 1873     | SH | DEFINED | 10 |
| C H ROBINSON WORLDWIDE INC   | COM NEW          | 12541W209 | 135   | 1939     | SH | DEFINED | 15 |
| CIGNA CORPORATION            | COM              | 125509109 | 5072  | 120758   | SH | DEFINED | 10 |
| CIGNA CORPORATION            | COM              | 125509109 | 82    | 1943     | SH | DEF/OTH | 10 |
| CIGNA CORPORATION            | COM              | 125509109 | 432   | 10277    | SH | DEFINED | 15 |
| CIT GROUP INC                | COM NEW          | 125581801 | 449   | 12864    | SH | DEFINED | 15 |
| CME GROUP INC                | COM              | 12572Q105 | 56    | 231      | SH | DEFINED | 15 |
| CME GROUP INC                | COM              | 12572Q105 | 7422  | 30460    | SH | DEFINED | 7  |
| CSX CORP                     | COM              | 126408103 | 63    | 3000     | SH | DEFINED | 10 |

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|                            |           |            |           |       |          |    |         |           |
|----------------------------|-----------|------------|-----------|-------|----------|----|---------|-----------|
| CSX CORP                   | COM       |            | 126408103 | 99    | 4722     | SH | DEF/OTH | 10        |
| CSX CORP                   | COM       |            | 126408103 | 981   | 46594    | SH | DEFINED | 15        |
| CVS CAREMARK CORPORATION   | COM       |            | 126650100 | 4641  | 113794   | SH | DEFINED | 10        |
| CVS CAREMARK CORPORATION   | COM       |            | 126650100 | 191   | 4675     | SH | DEF/OTH | 10        |
| CVS CAREMARK CORPORATION   | COM       |            | 126650100 | 848   | 20803    | SH | DEFINED | 15        |
| CA INC                     | COM       |            | 12673P105 | 803   | 39717    | SH | DEFINED | 15        |
| CALPINE CORP               | COM NEW   |            | 131347304 | 828   | 50728    | SH | DEFINED | 15        |
| CAMECO CORP                | COM       |            | 13321L108 | 903   | 50000    | SH | CALL    | DEFINED 7 |
| CAMERON INTERNATIONAL CORP | COM       |            | 13342B105 | 752   | 15278    | SH | DEFINED | 15        |
| CAMPBELL SOUP CO           | COM       |            | 134429109 | 15    | 450      | SH | DEFINED | 10        |
| CAMPBELL SOUP CO           | COM       |            | 134429109 | 27    | 800      | SH | DEF/OTH | 10        |
| CAMPBELL SOUP CO           | COM       |            | 134429109 | 727   | 21860    | SH | DEFINED | 15        |
| CAPITAL ONE FINL CORP      | COM       |            | 14040H105 | 4875  | 115287   | SH | DEFINED | 10        |
| CAPITAL ONE FINL CORP      | COM       |            | 14040H105 | 43    | 1026     | SH | DEF/OTH | 10        |
| CAPITAL ONE FINL CORP      | COM       |            | 14040H105 | 1530  | 36183    | SH | DEFINED | 15        |
| CARDINAL HEALTH INC        | COM       |            | 14149Y108 | 1564  | 38521    | SH | DEFINED | 15        |
| CARMAX INC                 | COM       |            | 143130102 | 206   | 6750     | SH | DEFINED | 10        |
| CARMAX INC                 | COM       |            | 143130102 | 16    | 532      | SH | DEFINED | 15        |
| CATERPILLAR INC DEL        | COM       |            | 149123101 | 2370  | 26161    | SH | DEFINED | 10        |
| CATERPILLAR INC DEL        | COM       |            | 149123101 | 124   | 1364     | SH | DEF/OTH | 10        |
| CATERPILLAR INC DEL        | COM       |            | 149123101 | 14314 | 157995   | SH | DEFINED | 15        |
| CATERPILLAR INC DEL        | COM       |            | 149123101 | 992   | 10950    | SH | DEFINED | 7         |
| CEDAR REALTY TRUST INC     | COM NEW   |            | 150602209 | 46    | 10713    | SH | DEFINED | 15        |
| CELANESE CORP DEL          | COM SER A |            | 150870103 | 1246  | 28136    | SH | DEFINED | 15        |
| CELGENE CORP               | COM       |            | 151020104 | 304   | 4498     | SH | DEFINED | 10        |
| CELGENE CORP               | COM       |            | 151020104 | 13    | 185      | SH | DEF/OTH | 10        |
| CELGENE CORP               | COM       |            | 151020104 | 1175  | 17376    | SH | DEFINED | 15        |
| CENTURYLINK INC            | COM       |            | 156700106 | 8     | 221      | SH | DEFINED | 10        |
| CENTURYLINK INC            | COM       |            | 156700106 | 2     | 47       | SH | DEF/OTH | 10        |
| CENTURYLINK INC            | COM       |            | 156700106 | 10904 | 293121   | SH | DEFINED | 9         |
| CENTURYLINK INC            | COM       |            | 156700106 | 74    | 2000     | SH | DEF/OTH | 9         |
| CERNER CORP                | COM       |            | 156782104 | 257   | 4196     | SH | DEFINED | 10        |
| CERNER CORP                | COM       |            | 156782104 | 98    | 1600     | SH | DEF/OTH | 10        |
| CERNER CORP                | COM       |            | 156782104 | 131   | 2137     | SH | DEFINED | 15        |
| CHARLES RIV LABS INTL INC  | NOTE      | 2.250% 6/1 | 159864AB3 | 21797 | 22500000 | SH | DEFINED | 15        |
| CHESAPEAKE ENERGY CORP     | COM       |            | 165167107 | 280   | 12571    | SH | DEFINED | 15        |
| CHEVRON CORP NEW           | COM       |            | 166764100 | 18419 | 173112   | SH | DEFINED | 10        |
| CHEVRON CORP NEW           | COM       |            | 166764100 | 1596  | 15003    | SH | DEF/OTH | 10        |
| CHEVRON CORP NEW           | COM       |            | 166764100 | 7669  | 72079    | SH | DEFINED | 15        |
| CHEVRON CORP NEW           | COM       |            | 166764100 | 213   | 2000     | SH | DEFINED | 7         |
| CHEVRON CORP NEW           | COM       |            | 166764100 | 200   | 1880     | SH | DEFINED | 9         |
| CHINA CGAME INC            | COM       |            | 16946P107 | 159   | 936392   | SH | DEFINED | 15        |
| CHIPOTLE MEXICAN GRILL INC | COM       |            | 169656105 | 2358  | 6981     | SH | DEFINED | 10        |
| CHIPOTLE MEXICAN GRILL INC | COM       |            | 169656105 | 110   | 325      | SH | DEF/OTH | 10        |
| CHIPOTLE MEXICAN GRILL INC | COM       |            | 169656105 | 898   | 2660     | SH | DEFINED | 15        |
| CHUBB CORP                 | COM       |            | 171232101 | 5351  | 77309    | SH | DEFINED | 10        |
| CHUBB CORP                 | COM       |            | 171232101 | 37    | 537      | SH | DEF/OTH | 10        |
| CHUBB CORP                 | COM       |            | 171232101 | 304   | 4393     | SH | DEFINED | 15        |
| CHUBB CORP                 | COM       |            | 171232101 | 222   | 3200     | SH | DEFINED | 7         |
| CIENA CORP                 | COM NEW   |            | 171779309 | 334   | 27591    | SH | DEFINED | 15        |
| CIENA CORP                 | COM NEW   |            | 171779309 | 1     | 80       | SH | DEFINED | 7         |
| CISCO SYS INC              | COM       |            | 17275R102 | 4769  | 263775   | SH | DEFINED | 10        |
| CISCO SYS INC              | COM       |            | 17275R102 | 186   | 10267    | SH | DEF/OTH | 10        |
| CISCO SYS INC              | COM       |            | 17275R102 | 1045  | 57820    | SH | DEFINED | 15        |
| CISCO SYS INC              | COM       |            | 17275R102 | 81    | 4500     | SH | DEFINED | 7         |
| CISCO SYS INC              | COM       |            | 17275R102 | 994   | 54955    | SH | DEFINED | 9         |
| CISCO SYS INC              | COM       |            | 17275R102 | 69    | 3800     | SH | DEF/OTH | 9         |
| CINTAS CORP                | COM       |            | 172908105 | 67    | 1935     | SH | DEFINED | 10        |
| CINTAS CORP                | COM       |            | 172908105 | 76    | 2190     | SH | DEFINED | 15        |
| CINTAS CORP                | COM       |            | 172908105 | 80    | 2300     | SH | DEFINED | 7         |
| CITIGROUP INC              | COM NEW   |            | 172967424 | 5106  | 194064   | SH | DEFINED | 10        |
| CITIGROUP INC              | COM NEW   |            | 172967424 | 50    | 1918     | SH | DEF/OTH | 10        |

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|                              |                 |           |       |          |    |         |    |
|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| CITIGROUP INC                | COM NEW         | 172967424 | 36847 | 1400499  | SH | DEFINED | 15 |
| CITIGROUP INC                | COM NEW         | 172967424 | 1     | 40       | SH | DEFINED | 9  |
| CITRIX SYS INC               | COM             | 177376100 | 1676  | 27598    | SH | DEFINED | 15 |
| CLARCOR INC                  | COM             | 179895107 | 615   | 12299    | SH | DEFINED | 15 |
| CLIFFS NATURAL RESOURCES INC | COM             | 18683K101 | 120   | 1925     | SH | DEFINED | 10 |
| CLIFFS NATURAL RESOURCES INC | COM             | 18683K101 | 326   | 5226     | SH | DEFINED | 15 |
| CLOROX CO DEL                | COM             | 189054109 | 3314  | 49787    | SH | DEFINED | 10 |
| CLOROX CO DEL                | COM             | 189054109 | 31    | 470      | SH | DEF/OTH | 10 |
| CLOROX CO DEL                | COM             | 189054109 | 787   | 11821    | SH | DEFINED | 15 |
| COACH INC                    | COM             | 189754104 | 1321  | 21644    | SH | DEFINED | 10 |
| COACH INC                    | COM             | 189754104 | 35    | 575      | SH | DEF/OTH | 10 |
| COACH INC                    | COM             | 189754104 | 392   | 6418     | SH | DEFINED | 15 |
| COBALT INTL ENERGY INC       | COM             | 19075F106 | 516   | 33249    | SH | DEFINED | 15 |
| COCA COLA CO                 | COM             | 191216100 | 12822 | 183252   | SH | DEFINED | 10 |
| COCA COLA CO                 | COM             | 191216100 | 1367  | 19534    | SH | DEF/OTH | 10 |
| COCA COLA CO                 | COM             | 191216100 | 2089  | 29850    | SH | DEFINED | 15 |
| COCA COLA CO                 | COM             | 191216100 | 109   | 1560     | SH | DEFINED | 9  |
| COCA COLA ENTERPRISES INC NE | COM             | 19122T109 | 914   | 35456    | SH | DEFINED | 15 |
| COEUR D ALENE MINES CORP IDA | COM NEW         | 192108504 | 13868 | 574485   | SH | DEFINED | 15 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 277   | 4301     | SH | DEFINED | 15 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 4731  | 51207    | SH | DEFINED | 10 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 33    | 358      | SH | DEF/OTH | 10 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 10810 | 117005   | SH | DEFINED | 15 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 4958  | 53664    | SH | DEFINED | 9  |
| COMCAST CORP NEW             | CL A            | 20030N101 | 157   | 6620     | SH | DEFINED | 10 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 8     | 334      | SH | DEF/OTH | 10 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 27    | 1150     | SH | DEFINED | 15 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 3059  | 129011   | SH | DEFINED | 9  |
| COMCAST CORP NEW             | CL A SPL        | 20030N200 | 2610  | 110800   | SH | DEFINED | 15 |
| COMMONWEALTH REIT            | COM SH BEN INT  | 203233101 | 285   | 17156    | SH | DEFINED | 15 |
| COMTECH TELECOMMUNICATIONS C | NOTE 3.000% 5/0 | 205826AF7 | 11591 | 11000000 | SH | DEFINED | 15 |
| CONAGRA FOODS INC            | COM             | 205887102 | 41    | 1550     | SH | DEFINED | 10 |
| CONAGRA FOODS INC            | COM             | 205887102 | 1367  | 51787    | SH | DEFINED | 15 |
| CONCHO RES INC               | COM             | 20605P101 | 371   | 3960     | SH | DEFINED | 15 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 9333  | 128075   | SH | DEFINED | 10 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 955   | 13101    | SH | DEF/OTH | 10 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 1637  | 22468    | SH | DEFINED | 15 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 95    | 1300     | SH | DEFINED | 7  |
| CONSOL ENERGY INC            | COM             | 20854P109 | 1085  | 29558    | SH | DEFINED | 15 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 140   | 2250     | SH | DEFINED | 10 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 261   | 4200     | SH | DEF/OTH | 10 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 903   | 14550    | SH | DEFINED | 15 |
| CONTINENTAL AIRLS INC        | NOTE 4.500% 1/1 | 210795PU8 | 18206 | 15000000 | SH | DEFINED | 15 |
| CONTINENTAL RESOURCES INC    | COM             | 212015101 | 218   | 3272     | SH | DEFINED | 15 |
| COPART INC                   | COM             | 217204106 | 244   | 5095     | SH | DEFINED | 10 |
| CORN PRODS INTL INC          | COM             | 219023108 | 578   | 10996    | SH | DEFINED | 15 |
| CORNING INC                  | COM             | 219350105 | 33    | 2545     | SH | DEFINED | 10 |
| CORNING INC                  | COM             | 219350105 | 218   | 16809    | SH | DEFINED | 15 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 203   | 2440     | SH | DEFINED | 10 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 427   | 5129     | SH | DEFINED | 15 |
| COUSINS PPTYS INC            | COM             | 222795106 | 107   | 16673    | SH | DEFINED | 15 |
| COVANTA HLDG CORP            | COM             | 22282E102 | 1306  | 95378    | SH | DEFINED | 15 |
| CROWN CASTLE INTL CORP       | COM             | 228227104 | 295   | 6587     | SH | DEFINED | 15 |
| CROWN HOLDINGS INC           | COM             | 228368106 | 244   | 7254     | SH | DEFINED | 15 |
| CUMMINS INC                  | COM             | 231021106 | 37    | 420      | SH | DEFINED | 10 |
| CUMMINS INC                  | COM             | 231021106 | 691   | 7853     | SH | DEFINED | 15 |
| CUMMINS INC                  | COM             | 231021106 | 5652  | 64210    | SH | DEFINED | 9  |
| CUMULUS MEDIA INC            | CL A            | 231082108 | 129   | 38713    | SH | DEFINED | 7  |
| CUMULUS MEDIA INC            | CL A            | 231082108 | 829   | 248273   | SH | DEFINED | 9  |
| D R HORTON INC               | COM             | 23331A109 | 560   | 44422    | SH | DEFINED | 15 |
| DANAHER CORP DEL             | COM             | 235851102 | 274   | 5825     | SH | DEFINED | 10 |
| DANAHER CORP DEL             | COM             | 235851102 | 2     | 50       | SH | DEF/OTH | 10 |

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|                              |            |            |           |       |          |    |         |    |
|------------------------------|------------|------------|-----------|-------|----------|----|---------|----|
| DANAHER CORP DEL             | COM        |            | 235851102 | 56    | 1194     | SH | DEFINED | 15 |
| DANAHER CORP DEL             | COM        |            | 235851102 | 419   | 8913     | SH | DEFINED | 9  |
| DARDEN RESTAURANTS INC       | COM        |            | 237194105 | 74    | 1617     | SH | DEFINED | 10 |
| DARDEN RESTAURANTS INC       | COM        |            | 237194105 | 64    | 1400     | SH | DEF/OTH | 10 |
| DARDEN RESTAURANTS INC       | COM        |            | 237194105 | 397   | 8715     | SH | DEFINED | 15 |
| DARLING INTL INC             | COM        |            | 237266101 | 58    | 4330     | SH | DEFINED | 10 |
| DARLING INTL INC             | COM        |            | 237266101 | 268   | 20178    | SH | DEFINED | 15 |
| DEERE & CO                   | COM        |            | 244199105 | 477   | 6167     | SH | DEFINED | 10 |
| DEERE & CO                   | COM        |            | 244199105 | 24    | 310      | SH | DEF/OTH | 10 |
| DEERE & CO                   | COM        |            | 244199105 | 16199 | 209420   | SH | DEFINED | 15 |
| DELL INC                     | COM        |            | 24702R101 | 133   | 9125     | SH | DEFINED | 10 |
| DELL INC                     | COM        |            | 24702R101 | 1715  | 117241   | SH | DEFINED | 15 |
| DELL INC                     | COM        |            | 24702R101 | 2552  | 174454   | SH | DEFINED | 9  |
| DELTA AIR LINES INC DEL      | COM NEW    |            | 247361702 | 304   | 37554    | SH | DEFINED | 15 |
| DENDREON CORP                | COM        |            | 24823Q107 | 480   | 63218    | SH | DEFINED | 15 |
| DENTSPLY INTL INC NEW        | COM        |            | 249030107 | 701   | 20048    | SH | DEFINED | 10 |
| DENTSPLY INTL INC NEW        | COM        |            | 249030107 | 128   | 3650     | SH | DEF/OTH | 10 |
| DENTSPLY INTL INC NEW        | COM        |            | 249030107 | 50    | 1428     | SH | DEFINED | 15 |
| DEVELOPERS DIVERSIFIED RLTY  | NOTE       | 1.750%11/1 | 251591AX1 | 23520 | 24000000 | SH | DEFINED | 15 |
| DEVON ENERGY CORP NEW        | COM        |            | 25179M103 | 883   | 14248    | SH | DEFINED | 10 |
| DEVON ENERGY CORP NEW        | COM        |            | 25179M103 | 19    | 300      | SH | DEF/OTH | 10 |
| DEVON ENERGY CORP NEW        | COM        |            | 25179M103 | 295   | 4758     | SH | DEFINED | 15 |
| DEVRY INC DEL                | COM        |            | 251893103 | 1325  | 34442    | SH | DEFINED | 15 |
| DIAMOND OFFSHORE DRILLING IN | COM        |            | 25271C102 | 382   | 6915     | SH | DEFINED | 15 |
| DIGITAL RLTY TR INC          | COM        |            | 253868103 | 1     | 21       | SH | DEFINED | 10 |
| DIGITAL RLTY TR INC          | COM        |            | 253868103 | 2713  | 40700    | SH | DEFINED | 15 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 6694  | 178495   | SH | DEFINED | 10 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 166   | 4427     | SH | DEF/OTH | 10 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 669   | 17829    | SH | DEFINED | 15 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 2     | 60       | SH | DEFINED | 7  |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 90    | 3750     | SH | DEFINED | 10 |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 1     | 44       | SH | DEF/OTH | 10 |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 34    | 1398     | SH | DEFINED | 15 |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 312   | 13000    | SH | DEFINED | 9  |
| DISCOVERY COMMUNICATNS NEW   | COM SER C  |            | 25470F302 | 811   | 21523    | SH | DEFINED | 15 |
| DISH NETWORK CORP            | CL A       |            | 25470M109 | 1225  | 42996    | SH | DEFINED | 15 |
| DIRECTV                      | COM CL A   |            | 25490A101 | 5     | 123      | SH | DEF/OTH | 10 |
| DIRECTV                      | COM CL A   |            | 25490A101 | 275   | 6429     | SH | DEFINED | 15 |
| DOLBY LABORATORIES INC       | COM        |            | 25659T107 | 1405  | 46050    | SH | DEFINED | 15 |
| DOLLAR FINL CORP             | NOTE       | 3.000% 4/0 | 256664AC7 | 11500 | 10000000 | SH | DEFINED | 15 |
| DOLLAR GEN CORP NEW          | COM        |            | 256677105 | 600   | 14586    | SH | DEFINED | 15 |
| DOLLAR TREE INC              | COM        |            | 256746108 | 495   | 5950     | SH | DEFINED | 10 |
| DOLLAR TREE INC              | COM        |            | 256746108 | 56    | 675      | SH | DEF/OTH | 10 |
| DOLLAR TREE INC              | COM        |            | 256746108 | 257   | 3088     | SH | DEFINED | 15 |
| DOMINION RES INC VA NEW      | COM        |            | 25746U109 | 616   | 11605    | SH | DEFINED | 10 |
| DOMINION RES INC VA NEW      | COM        |            | 25746U109 | 337   | 6346     | SH | DEF/OTH | 10 |
| DOVER CORP                   | COM        |            | 260003108 | 615   | 10599    | SH | DEFINED | 10 |
| DOVER CORP                   | COM        |            | 260003108 | 44    | 750      | SH | DEF/OTH | 10 |
| DOVER CORP                   | COM        |            | 260003108 | 252   | 4346     | SH | DEFINED | 15 |
| DOVER CORP                   | COM        |            | 260003108 | 929   | 16000    | SH | DEFINED | 7  |
| DOW CHEM CO                  | COM        |            | 260543103 | 258   | 8985     | SH | DEFINED | 10 |
| DOW CHEM CO                  | COM        |            | 260543103 | 26    | 900      | SH | DEF/OTH | 10 |
| DR PEPPER SNAPPLE GROUP INC  | COM        |            | 26138E109 | 26    | 655      | SH | DEFINED | 10 |
| DR PEPPER SNAPPLE GROUP INC  | COM        |            | 26138E109 | 310   | 7848     | SH | DEFINED | 15 |
| DR PEPPER SNAPPLE GROUP INC  | COM        |            | 26138E109 | 121   | 3054     | SH | DEFINED | 9  |
| DR PEPPER SNAPPLE GROUP INC  | COM        |            | 26138E109 | 72    | 1834     | SH | DEF/OTH | 9  |
| DU PONT E I DE NEMOURS & CO  | COM        |            | 263534109 | 1548  | 33823    | SH | DEFINED | 10 |
| DU PONT E I DE NEMOURS & CO  | COM        |            | 263534109 | 400   | 8747     | SH | DEF/OTH | 10 |
| DU PONT E I DE NEMOURS & CO  | COM        |            | 263534109 | 715   | 15623    | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW         | COM        |            | 26441C105 | 367   | 16695    | SH | DEFINED | 10 |
| DUKE ENERGY CORP NEW         | COM        |            | 26441C105 | 173   | 7847     | SH | DEF/OTH | 10 |
| DUKE ENERGY CORP NEW         | COM        |            | 26441C105 | 130   | 5928     | SH | DEFINED | 15 |



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| DUKE ENERGY CORP NEW         | COM              | 26441C105            | 22    | 1000    | SH | DEFINED | 9  |
| E M C CORP MASS              | COM              | 268648102            | 7891  | 366325  | SH | DEFINED | 10 |
| E M C CORP MASS              | COM              | 268648102            | 207   | 9624    | SH | DEF/OTH | 10 |
| E M C CORP MASS              | COM              | 268648102            | 1050  | 48748   | SH | DEFINED | 15 |
| E M C CORP MASS              | COM              | 268648102            | 21    | 954     | SH | DEFINED | 9  |
| E M C CORP MASS              | NOTE             | 1.750%12/0 268648AM4 | 4305  | 3000000 | SH | DEFINED | 15 |
| EOG RES INC                  | COM              | 26875P101            | 57    | 575     | SH | DEFINED | 10 |
| EOG RES INC                  | COM              | 26875P101            | 439   | 4453    | SH | DEFINED | 15 |
| EQT CORP                     | COM              | 26884L109            | 1148  | 20945   | SH | DEFINED | 10 |
| EQT CORP                     | COM              | 26884L109            | 19    | 350     | SH | DEF/OTH | 10 |
| EAST WEST BANCORP INC        | COM              | 27579R104            | 273   | 13825   | SH | DEFINED | 10 |
| EASTGROUP PPTY INC           | COM              | 277276101            | 218   | 5022    | SH | DEFINED | 15 |
| EATON CORP                   | COM              | 278058102            | 293   | 6730    | SH | DEFINED | 10 |
| EATON CORP                   | COM              | 278058102            | 1300  | 29868   | SH | DEFINED | 15 |
| EBAY INC                     | COM              | 278642103            | 94    | 3100    | SH | DEFINED | 10 |
| EBAY INC                     | COM              | 278642103            | 542   | 17857   | SH | DEFINED | 15 |
| ECOLAB INC                   | COM              | 278865100            | 1740  | 30100   | SH | DEFINED | 10 |
| ECOLAB INC                   | COM              | 278865100            | 141   | 2438    | SH | DEF/OTH | 10 |
| ECOLAB INC                   | COM              | 278865100            | 359   | 6217    | SH | DEFINED | 15 |
| EDISON INTL                  | COM              | 281020107            | 4088  | 98750   | SH | DEFINED | 10 |
| EDISON INTL                  | COM              | 281020107            | 30    | 735     | SH | DEF/OTH | 10 |
| EDISON INTL                  | COM              | 281020107            | 35    | 844     | SH | DEFINED | 15 |
| EDUCATION RLTY TR INC        | COM              | 28140H104            | 151   | 14746   | SH | DEFINED | 15 |
| EDWARDS LIFESCIENCES CORP    | COM              | 28176E108            | 27    | 382     | SH | DEF/OTH | 10 |
| EDWARDS LIFESCIENCES CORP    | COM              | 28176E108            | 174   | 2466    | SH | DEFINED | 15 |
| EL PASO CORP                 | COM              | 28336L109            | 7394  | 278292  | SH | DEFINED | 15 |
| EL PASO CORP                 | COM              | 28336L109            | 39    | 1467    | SH | DEFINED | 9  |
| EMBRAER S A                  | SP ADR REP 4 COM | 29082A107            | 541   | 21435   | SH | DEFINED | 10 |
| EMBRAER S A                  | SP ADR REP 4 COM | 29082A107            | 66    | 2625    | SH | DEF/OTH | 10 |
| EMERSON ELEC CO              | COM              | 291011104            | 2687  | 57682   | SH | DEFINED | 10 |
| EMERSON ELEC CO              | COM              | 291011104            | 226   | 4855    | SH | DEF/OTH | 10 |
| EMERSON ELEC CO              | COM              | 291011104            | 368   | 7890    | SH | DEFINED | 15 |
| EMERSON ELEC CO              | COM              | 291011104            | 317   | 6800    | SH | DEFINED | 9  |
| ENDO PHARMACEUTICALS HLDGS I | COM              | 29264F205            | 72    | 2092    | SH | DEFINED | 10 |
| ENDO PHARMACEUTICALS HLDGS I | COM              | 29264F205            | 396   | 11482   | SH | DEFINED | 15 |
| ENERGIZER HLDGS INC          | COM              | 29266R108            | 490   | 6319    | SH | DEFINED | 10 |
| ENERGIZER HLDGS INC          | COM              | 29266R108            | 79    | 1017    | SH | DEF/OTH | 10 |
| ENERGY TRANSFER PRTRNS L P   | UNIT LTD PARTN   | 29273R109            | 248   | 5405    | SH | DEFINED | 15 |
| ENSCO PLC                    | SPONSORED ADR    | 29358Q109            | 615   | 13114   | SH | DEFINED | 10 |
| ENSCO PLC                    | SPONSORED ADR    | 29358Q109            | 57    | 1205    | SH | DEF/OTH | 10 |
| ENERGY CORP NEW              | COM              | 29364G103            | 331   | 4527    | SH | DEFINED | 10 |
| ENERGY CORP NEW              | COM              | 29364G103            | 12    | 165     | SH | DEF/OTH | 10 |
| ENERGY CORP NEW              | COM              | 29364G103            | 460   | 6291    | SH | DEFINED | 15 |
| ENTERPRISE PRODS PARTNERS L  | COM              | 293792107            | 20    | 425     | SH | DEF/OTH | 10 |
| ENTERPRISE PRODS PARTNERS L  | COM              | 293792107            | 250   | 5385    | SH | DEFINED | 15 |
| ENZON PHARMACEUTICALS INC    | COM              | 293904108            | 101   | 15000   | SH | DEFINED | 9  |
| EXELON CORP                  | COM              | 30161N101            | 5137  | 118449  | SH | DEFINED | 10 |
| EXELON CORP                  | COM              | 30161N101            | 137   | 3157    | SH | DEF/OTH | 10 |
| EXELON CORP                  | COM              | 30161N101            | 179   | 4125    | SH | DEFINED | 15 |
| EXELON CORP                  | COM              | 30161N101            | 1194  | 27537   | SH | DEFINED | 9  |
| EXELON CORP                  | COM              | 30161N101            | 87    | 2000    | SH | DEF/OTH | 9  |
| EXPEDIA INC DEL              | COM NEW          | 30212P303            | 283   | 9765    | SH | DEFINED | 15 |
| EXPEDITORS INTL WASH INC     | COM              | 302130109            | 929   | 22685   | SH | DEFINED | 15 |
| EXPRESS SCRIPTS INC          | COM              | 302182100            | 104   | 2330    | SH | DEFINED | 10 |
| EXPRESS SCRIPTS INC          | COM              | 302182100            | 174   | 3889    | SH | DEFINED | 15 |
| EXXON MOBIL CORP             | COM              | 30231G102            | 29243 | 345010  | SH | DEFINED | 10 |
| EXXON MOBIL CORP             | COM              | 30231G102            | 5512  | 65033   | SH | DEF/OTH | 10 |
| EXXON MOBIL CORP             | COM              | 30231G102            | 132   | 1556    | SH | DEFINED | 15 |
| EXXON MOBIL CORP             | COM              | 30231G102            | 1140  | 13450   | SH | DEFINED | 7  |
| EXXON MOBIL CORP             | COM              | 30231G102            | 5995  | 70727   | SH | DEFINED | 9  |
| FLIR SYS INC                 | COM              | 302445101            | 62    | 2483    | SH | DEFINED | 10 |
| FLIR SYS INC                 | COM              | 302445101            | 85    | 3400    | SH | DEFINED | 15 |

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|                               |                |           |       |        |    |         |    |
|-------------------------------|----------------|-----------|-------|--------|----|---------|----|
| FLIR SYS INC                  | COM            | 302445101 | 875   | 34900  | SH | DEFINED | 7  |
| FMC TECHNOLOGIES INC          | COM            | 30249U101 | 583   | 11160  | SH | DEFINED | 15 |
| FAMILY DLR STORES INC         | COM            | 307000109 | 249   | 4325   | SH | DEFINED | 10 |
| FAMILY DLR STORES INC         | COM            | 307000109 | 21    | 369    | SH | DEFINED | 15 |
| FASTENAL CO                   | COM            | 311900104 | 275   | 6298   | SH | DEFINED | 15 |
| FEDEX CORP                    | COM            | 31428X106 | 256   | 3064   | SH | DEFINED | 10 |
| FEDEX CORP                    | COM            | 31428X106 | 33    | 400    | SH | DEF/OTH | 10 |
| FEDEX CORP                    | COM            | 31428X106 | 716   | 8577   | SH | DEFINED | 15 |
| FEDEX CORP                    | COM            | 31428X106 | 50    | 600    | SH | DEFINED | 9  |
| F5 NETWORKS INC               | COM            | 315616102 | 2414  | 22752  | SH | DEFINED | 15 |
| FIDELITY NATL INFORMATION SV  | COM            | 31620M106 | 14    | 543    | SH | DEFINED | 10 |
| FIDELITY NATL INFORMATION SV  | COM            | 31620M106 | 561   | 21104  | SH | DEFINED | 15 |
| FIRST INDUSTRIAL REALTY TRUS  | COM            | 32054K103 | 132   | 12903  | SH | DEFINED | 15 |
| FIRST SOLAR INC               | COM            | 336433107 | 0     | 12     | SH | DEFINED | 10 |
| FIRST SOLAR INC               | COM            | 336433107 | 3534  | 104683 | SH | DEFINED | 15 |
| FISERV INC                    | COM            | 337738108 | 515   | 8764   | SH | DEFINED | 10 |
| FISERV INC                    | COM            | 337738108 | 26    | 450    | SH | DEF/OTH | 10 |
| FISERV INC                    | COM            | 337738108 | 469   | 7976   | SH | DEFINED | 15 |
| FIRSTENERGY CORP              | COM            | 337932107 | 4     | 100    | SH | DEFINED | 10 |
| FIRSTENERGY CORP              | COM            | 337932107 | 245   | 5522   | SH | DEFINED | 15 |
| FLUOR CORP NEW                | COM            | 343412102 | 254   | 5060   | SH | DEFINED | 10 |
| FLUOR CORP NEW                | COM            | 343412102 | 107   | 2125   | SH | DEF/OTH | 10 |
| FLUOR CORP NEW                | COM            | 343412102 | 30    | 597    | SH | DEFINED | 15 |
| FLUOR CORP NEW                | COM            | 343412102 | 11    | 220    | SH | DEFINED | 7  |
| FORD MTR CO DEL               | COM PAR \$0.01 | 345370860 | 129   | 11957  | SH | DEFINED | 10 |
| FORD MTR CO DEL               | COM PAR \$0.01 | 345370860 | 5119  | 475731 | SH | DEFINED | 15 |
| FORD MTR CO DEL               | COM PAR \$0.01 | 345370860 | 183   | 17000  | SH | DEFINED | 9  |
| FOREST CITY ENTERPRISES INC   | CL A           | 345550107 | 11439 | 967773 | SH | DEFINED | 15 |
| FOREST LABS INC               | COM            | 345838106 | 1908  | 63061  | SH | DEFINED | 15 |
| FRANKLIN RES INC              | COM            | 354613101 | 222   | 2316   | SH | DEFINED | 10 |
| FRANKLIN RES INC              | COM            | 354613101 | 8     | 80     | SH | DEF/OTH | 10 |
| FREEMPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 401   | 10895  | SH | DEFINED | 10 |
| FREEMPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 22    | 595    | SH | DEF/OTH | 10 |
| FREEMPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 4023  | 109348 | SH | DEFINED | 15 |
| FREEMPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 135   | 3682   | SH | DEFINED | 9  |
| FRONTIER COMMUNICATIONS CORP  | COM            | 35906A108 | 9     | 1827   | SH | DEFINED | 10 |
| FRONTIER COMMUNICATIONS CORP  | COM            | 35906A108 | 4     | 865    | SH | DEF/OTH | 10 |
| FRONTIER COMMUNICATIONS CORP  | COM            | 35906A108 | 70    | 13628  | SH | DEFINED | 15 |
| FRONTIER COMMUNICATIONS CORP  | COM            | 35906A108 | 10    | 2000   | SH | DEFINED | 9  |
| GFI GROUP INC                 | COM            | 361652209 | 84    | 20300  | SH | DEFINED | 7  |
| GT ADVANCED TECHNOLOGIES INC  | COM            | 36191U106 | 4120  | 569040 | SH | DEFINED | 15 |
| GAMESTOP CORP NEW             | CL A           | 36467W109 | 29    | 1188   | SH | DEFINED | 10 |
| GAMESTOP CORP NEW             | CL A           | 36467W109 | 5     | 210    | SH | DEF/OTH | 10 |
| GAMESTOP CORP NEW             | CL A           | 36467W109 | 1392  | 57690  | SH | DEFINED | 15 |
| GENERAL DYNAMICS CORP         | COM            | 369550108 | 274   | 4121   | SH | DEFINED | 10 |
| GENERAL DYNAMICS CORP         | COM            | 369550108 | 51    | 766    | SH | DEF/OTH | 10 |
| GENERAL DYNAMICS CORP         | COM            | 369550108 | 70    | 1056   | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 14943 | 834363 | SH | DEFINED | 10 |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 1766  | 98586  | SH | DEF/OTH | 10 |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 900   | 50242  | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 7     | 384    | SH | DEFINED | 9  |
| GENERAL ELECTRIC CO           | COM            | 369604103 | 89    | 4950   | SH | DEF/OTH | 9  |
| GENERAL GROWTH PPTYS INC NEW  | COM            | 370023103 | 1659  | 110451 | SH | DEFINED | 15 |
| GENERAL MLS INC               | COM            | 370334104 | 2182  | 53991  | SH | DEFINED | 10 |
| GENERAL MLS INC               | COM            | 370334104 | 228   | 5650   | SH | DEF/OTH | 10 |
| GENERAL MLS INC               | COM            | 370334104 | 36    | 893    | SH | DEFINED | 15 |
| GENERAL MTRS CO               | COM            | 37045V100 | 989   | 48790  | SH | DEFINED | 15 |
| GENERAL MTRS CO               | COM            | 37045V100 | 60    | 2983   | SH | DEFINED | 9  |
| GENUINE PARTS CO              | COM            | 372460105 | 96    | 1575   | SH | DEFINED | 10 |
| GENUINE PARTS CO              | COM            | 372460105 | 55    | 900    | SH | DEF/OTH | 10 |
| GENUINE PARTS CO              | COM            | 372460105 | 608   | 9932   | SH | DEFINED | 15 |
| GILEAD SCIENCES INC           | COM            | 375558103 | 41    | 998    | SH | DEFINED | 10 |

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|                              |                 |           |       |         |    |         |    |
|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| GILEAD SCIENCES INC          | COM             | 375558103 | 19267 | 470738  | SH | DEFINED | 15 |
| GILEAD SCIENCES INC          | NOTE 1.000% 5/0 | 375558AN3 | 8213  | 7500000 | SH | DEFINED | 15 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR   | 37733W105 | 394   | 8632    | SH | DEFINED | 10 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR   | 37733W105 | 60    | 1325    | SH | DEF/OTH | 10 |
| GLOBAL PMTS INC              | COM             | 37940X102 | 479   | 10107   | SH | DEFINED | 10 |
| GLOBAL PMTS INC              | COM             | 37940X102 | 5     | 100     | SH | DEF/OTH | 10 |
| GLOBAL X FDS                 | CHINA CONS ETF  | 37950E408 | 202   | 14700   | SH | DEFINED | 15 |
| GLOBAL X FDS                 | SILVER MNR ETF  | 37950E853 | 900   | 42628   | SH | DEFINED | 15 |
| GOLDCORP INC NEW             | COM             | 380956409 | 6031  | 136298  | SH | DEFINED | 9  |
| GOLDCORP INC NEW             | COM             | 380956409 | 66    | 1500    | SH | DEF/OTH | 9  |
| GOLDEN MINERALS CO           | COM             | 381119106 | 128   | 21972   | SH | DEFINED | 15 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 479   | 5294    | SH | DEFINED | 10 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 33    | 365     | SH | DEF/OTH | 10 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 19397 | 214496  | SH | DEFINED | 15 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 45    | 500     | SH | DEFINED | 7  |
| GOODRICH CORP                | COM             | 382388106 | 1243  | 10052   | SH | DEFINED | 10 |
| GOODRICH CORP                | COM             | 382388106 | 29    | 231     | SH | DEF/OTH | 10 |
| GOODRICH CORP                | COM             | 382388106 | 31560 | 255133  | SH | DEFINED | 15 |
| GOODYEAR TIRE & RUBR CO      | COM             | 382550101 | 663   | 46814   | SH | DEFINED | 15 |
| GOOGLE INC                   | CL A            | 38259P508 | 8420  | 13036   | SH | DEFINED | 10 |
| GOOGLE INC                   | CL A            | 38259P508 | 189   | 293     | SH | DEF/OTH | 10 |
| GOOGLE INC                   | CL A            | 38259P508 | 3706  | 5738    | SH | DEFINED | 15 |
| GOOGLE INC                   | CL A            | 38259P508 | 307   | 475     | SH | DEFINED | 9  |
| GRAINGER W W INC             | COM             | 384802104 | 940   | 5019    | SH | DEFINED | 10 |
| GRAINGER W W INC             | COM             | 384802104 | 9     | 50      | SH | DEF/OTH | 10 |
| GRAINGER W W INC             | COM             | 384802104 | 1199  | 6407    | SH | DEFINED | 15 |
| GREEN MTN COFFEE ROASTERS IN | COM             | 393122106 | 621   | 13856   | SH | DEFINED | 15 |
| HCA HOLDINGS INC             | COM             | 40412C101 | 643   | 29169   | SH | DEFINED | 15 |
| HCP INC                      | COM             | 40414L109 | 292   | 7056    | SH | DEFINED | 15 |
| HDFC BANK LTD                | ADR REPS 3 SHS  | 40415F101 | 8185  | 311439  | SH | DEFINED | 9  |
| HDFC BANK LTD                | ADR REPS 3 SHS  | 40415F101 | 105   | 4000    | SH | DEF/OTH | 9  |
| HAEMONETICS CORP             | COM             | 405024100 | 401   | 6549    | SH | DEFINED | 10 |
| HALLIBURTON CO               | COM             | 406216101 | 7     | 199     | SH | DEFINED | 10 |
| HALLIBURTON CO               | COM             | 406216101 | 2     | 50      | SH | DEF/OTH | 10 |
| HALLIBURTON CO               | COM             | 406216101 | 2714  | 78647   | SH | DEFINED | 15 |
| HALLIBURTON CO               | COM             | 406216101 | 166   | 4804    | SH | DEFINED | 9  |
| HANESBRANDS INC              | COM             | 410345102 | 214   | 9805    | SH | DEFINED | 10 |
| HANESBRANDS INC              | COM             | 410345102 | 26    | 1200    | SH | DEFINED | 9  |
| HARRIS CORP DEL              | COM             | 413875105 | 100   | 2764    | SH | DEFINED | 10 |
| HARRIS CORP DEL              | COM             | 413875105 | 91    | 2516    | SH | DEFINED | 15 |
| HARRIS CORP DEL              | COM             | 413875105 | 2607  | 72338   | SH | DEFINED | 9  |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 348   | 21432   | SH | DEFINED | 10 |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 17    | 1045    | SH | DEF/OTH | 10 |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 538   | 33128   | SH | DEFINED | 15 |
| HEALTH CARE REIT INC         | NOTE 3.000%12/0 | 42217KAR7 | 25163 | 2200000 | SH | DEFINED | 15 |
| HECLA MNG CO                 | COM             | 422704106 | 12594 | 2408075 | SH | DEFINED | 15 |
| HEINZ H J CO                 | COM             | 423074103 | 107   | 1987    | SH | DEFINED | 10 |
| HEINZ H J CO                 | COM             | 423074103 | 12    | 220     | SH | DEF/OTH | 10 |
| HEINZ H J CO                 | COM             | 423074103 | 4658  | 86203   | SH | DEFINED | 15 |
| HEINZ H J CO                 | COM             | 423074103 | 5853  | 108305  | SH | DEFINED | 9  |
| HEINZ H J CO                 | COM             | 423074103 | 73    | 1350    | SH | DEF/OTH | 9  |
| HELMERICH & PAYNE INC        | COM             | 423452101 | 289   | 4956    | SH | DEFINED | 10 |
| HELMERICH & PAYNE INC        | COM             | 423452101 | 747   | 12808   | SH | DEFINED | 15 |
| HERSHA HOSPITALITY TR        | SH BEN INT A    | 427825104 | 49    | 10106   | SH | DEFINED | 15 |
| HERSHEY CO                   | COM             | 427866108 | 5669  | 91753   | SH | DEFINED | 10 |
| HERSHEY CO                   | COM             | 427866108 | 137   | 2211    | SH | DEF/OTH | 10 |
| HERSHEY CO                   | COM             | 427866108 | 63    | 1013    | SH | DEFINED | 15 |
| HESS CORP                    | COM             | 42809H107 | 6     | 100     | SH | DEFINED | 10 |
| HESS CORP                    | COM             | 42809H107 | 372   | 6542    | SH | DEFINED | 15 |
| HESS CORP                    | COM             | 42809H107 | 60    | 1050    | SH | DEFINED | 9  |
| HEWLETT PACKARD CO           | COM             | 428236103 | 1257  | 48805   | SH | DEFINED | 10 |
| HEWLETT PACKARD CO           | COM             | 428236103 | 143   | 5565    | SH | DEF/OTH | 10 |

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|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| HEWLETT PACKARD CO           | COM             | 428236103 | 45684 | 1773454  | SH | DEFINED | 15 |
| HEWLETT PACKARD CO           | COM             | 428236103 | 118   | 4600     | SH | DEFINED | 9  |
| HOLOGIC INC                  | COM             | 436440101 | 1     | 64       | SH | DEFINED | 10 |
| HOLOGIC INC                  | COM             | 436440101 | 391   | 22336    | SH | DEFINED | 15 |
| HOLOGIC INC                  | FRNT 2.000%12/1 | 436440AA9 | 17644 | 18500000 | SH | DEFINED | 15 |
| HOME DEPOT INC               | COM             | 437076102 | 529   | 12591    | SH | DEFINED | 10 |
| HOME DEPOT INC               | COM             | 437076102 | 96    | 2276     | SH | DEF/OTH | 10 |
| HOME DEPOT INC               | COM             | 437076102 | 1484  | 35311    | SH | DEFINED | 15 |
| HOME DEPOT INC               | COM             | 437076102 | 372   | 8850     | SH | DEFINED | 7  |
| HONEYWELL INTL INC           | COM             | 438516106 | 370   | 6812     | SH | DEFINED | 10 |
| HONEYWELL INTL INC           | COM             | 438516106 | 155   | 2850     | SH | DEF/OTH | 10 |
| HONEYWELL INTL INC           | COM             | 438516106 | 77    | 1409     | SH | DEFINED | 15 |
| HOSPIRA INC                  | COM             | 441060100 | 45    | 1498     | SH | DEFINED | 10 |
| HOSPIRA INC                  | COM             | 441060100 | 14    | 473      | SH | DEF/OTH | 10 |
| HOSPIRA INC                  | COM             | 441060100 | 1247  | 41047    | SH | DEFINED | 15 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT  | 44106M102 | 406   | 17689    | SH | DEFINED | 10 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT  | 44106M102 | 6     | 250      | SH | DEF/OTH | 10 |
| HOSPITALITY PPTYS TR         | NOTE 3.800% 3/1 | 44106MAK8 | 10259 | 10311000 | SH | DEFINED | 15 |
| HUBBELL INC                  | CL B            | 443510201 | 437   | 6539     | SH | DEFINED | 10 |
| HUBBELL INC                  | CL B            | 443510201 | 104   | 1554     | SH | DEF/OTH | 10 |
| HUMANA INC                   | COM             | 444859102 | 411   | 4686     | SH | DEFINED | 15 |
| HUMANA INC                   | COM             | 444859102 | 5703  | 65098    | SH | DEFINED | 9  |
| HUMANA INC                   | COM             | 444859102 | 79    | 900      | SH | DEF/OTH | 9  |
| HUMAN GENOME SCIENCES INC    | COM             | 444903108 | 372   | 50402    | SH | DEFINED | 15 |
| IPC THE HOSPITALIST CO INC   | COM             | 44984A105 | 358   | 7832     | SH | DEFINED | 15 |
| ITT EDUCATIONAL SERVICES INC | COM             | 45068B109 | 609   | 10700    | SH | DEFINED | 15 |
| ICONIX BRAND GROUP INC       | COM             | 451055107 | 1048  | 64341    | SH | DEFINED | 15 |
| IHS INC                      | CL A            | 451734107 | 663   | 7690     | SH | DEFINED | 15 |
| ILLINOIS TOOL WKS INC        | COM             | 452308109 | 314   | 6712     | SH | DEFINED | 10 |
| ILLINOIS TOOL WKS INC        | COM             | 452308109 | 59    | 1260     | SH | DEF/OTH | 10 |
| ILLINOIS TOOL WKS INC        | COM             | 452308109 | 867   | 18556    | SH | DEFINED | 15 |
| ILLINOIS TOOL WKS INC        | COM             | 452308109 | 594   | 12708    | SH | DEFINED | 7  |
| ILLUMINA INC                 | COM             | 452327109 | 1395  | 45781    | SH | DEFINED | 15 |
| IMPAX LABORATORIES INC       | COM             | 45256B101 | 677   | 33573    | SH | DEFINED | 15 |
| INCYTE CORP                  | COM             | 45337C102 | 640   | 42662    | SH | DEFINED | 15 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW         | 457985208 | 20    | 646      | SH | DEFINED | 10 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW         | 457985208 | 2946  | 95563    | SH | DEFINED | 15 |
| INTEL CORP                   | COM             | 458140100 | 11530 | 475482   | SH | DEFINED | 10 |
| INTEL CORP                   | COM             | 458140100 | 483   | 19923    | SH | DEF/OTH | 10 |
| INTEL CORP                   | COM             | 458140100 | 2498  | 103030   | SH | DEFINED | 7  |
| INTEL CORP                   | COM             | 458140100 | 4469  | 184294   | SH | DEFINED | 9  |
| INTERCONTINENTALEXCHANGE INC | COM             | 45865V100 | 38    | 312      | SH | DEFINED | 15 |
| INTERCONTINENTALEXCHANGE INC | COM             | 45865V100 | 381   | 3162     | SH | DEFINED | 7  |
| INTERCONTINENTALEXCHANGE INC | COM             | 45865V100 | 953   | 7905     | SH | DEFINED | 9  |
| INTERMUNE INC                | COM             | 45884X103 | 343   | 27245    | SH | DEFINED | 15 |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 18566 | 100967   | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 1614  | 8775     | SH | DEF/OTH | 10 |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 4965  | 27002    | SH | DEFINED | 15 |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 58    | 313      | SH | DEFINED | 9  |
| INTERNATIONAL GAME TECHNOLOG | COM             | 459902102 | 1     | 64       | SH | DEFINED | 10 |
| INTERNATIONAL GAME TECHNOLOG | COM             | 459902102 | 23921 | 1390731  | SH | DEFINED | 15 |
| INTL PAPER CO                | COM             | 460146103 | 9     | 300      | SH | DEFINED | 10 |
| INTL PAPER CO                | COM             | 460146103 | 393   | 13281    | SH | DEFINED | 15 |
| INTUITIVE SURGICAL INC       | COM NEW         | 46120E602 | 2171  | 4689     | SH | DEFINED | 15 |
| INTREPID POTASH INC          | COM             | 46121Y102 | 268   | 11854    | SH | DEFINED | 15 |
| IRON MTN INC                 | COM             | 462846106 | 15    | 487      | SH | DEFINED | 10 |
| IRON MTN INC                 | COM             | 462846106 | 151   | 4907     | SH | DEFINED | 15 |
| IRON MTN INC                 | COM             | 462846106 | 1088  | 35325    | SH | DEFINED | 7  |
| ISHARES GOLD TRUST           | ISHARES         | 464285105 | 11816 | 775830   | SH | DEFINED | 10 |
| ISHARES GOLD TRUST           | ISHARES         | 464285105 | 337   | 22130    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI BRAZIL     | 464286400 | 1615  | 28136    | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI BRAZIL     | 464286400 | 67    | 1162     | SH | DEF/OTH | 10 |

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|             |                  |           |        |          |    |         |           |
|-------------|------------------|-----------|--------|----------|----|---------|-----------|
| ISHARES INC | MSCI BRAZIL      | 464286400 | 289852 | 5050566  | SH | DEFINED | 15        |
| ISHARES INC | MSCI CDA INDEX   | 464286509 | 3189   | 119894   | SH | DEFINED | 10        |
| ISHARES INC | MSCI CDA INDEX   | 464286509 | 143    | 5384     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI EMU INDEX   | 464286608 | 2411   | 86430    | SH | DEFINED | 10        |
| ISHARES INC | MSCI EMU INDEX   | 464286608 | 59     | 2126     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI PAC J IDX   | 464286665 | 4193   | 107709   | SH | DEFINED | 10        |
| ISHARES INC | MSCI PAC J IDX   | 464286665 | 103    | 2644     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI SINGAPORE   | 464286673 | 559    | 51645    | SH | DEFINED | 10        |
| ISHARES INC | MSCI SINGAPORE   | 464286673 | 20     | 1866     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI UTD KINGD   | 464286699 | 2827   | 174942   | SH | DEFINED | 10        |
| ISHARES INC | MSCI UTD KINGD   | 464286699 | 58     | 3575     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI TURKEY FD   | 464286715 | 313    | 7600     | SH | DEFINED | 15        |
| ISHARES INC | MSCI TAIWAN      | 464286731 | 435    | 37138    | SH | DEFINED | 10        |
| ISHARES INC | MSCI TAIWAN      | 464286731 | 26     | 2250     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI SWITZERLD   | 464286749 | 1839   | 81309    | SH | DEFINED | 10        |
| ISHARES INC | MSCI SWITZERLD   | 464286749 | 25     | 1116     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI SWEDEN      | 464286756 | 1409   | 56053    | SH | DEFINED | 10        |
| ISHARES INC | MSCI SWEDEN      | 464286756 | 42     | 1676     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI S KOREA     | 464286772 | 1251   | 23937    | SH | DEFINED | 10        |
| ISHARES INC | MSCI S KOREA     | 464286772 | 7      | 132      | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI S KOREA     | 464286772 | 2979   | 57000    | SH | DEFINED | 15        |
| ISHARES INC | MSCI GERMANY     | 464286806 | 832    | 43301    | SH | DEFINED | 10        |
| ISHARES INC | MSCI GERMANY     | 464286806 | 25     | 1296     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI MEX INVEST  | 464286822 | 1145   | 21300    | SH | DEFINED | 15        |
| ISHARES INC | MSCI MALAYSIA    | 464286830 | 147    | 10950    | SH | DEFINED | 10        |
| ISHARES INC | MSCI MALAYSIA    | 464286830 | 10     | 750      | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI MALAYSIA    | 464286830 | 214    | 16000    | SH | DEFINED | 15        |
| ISHARES INC | MSCI JAPAN       | 464286848 | 2479   | 272135   | SH | DEFINED | 10        |
| ISHARES INC | MSCI JAPAN       | 464286848 | 37     | 4062     | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI HONG KONG   | 464286871 | 260    | 16785    | SH | DEFINED | 15        |
| ISHARES TR  | BARCLYS TIPS BD  | 464287176 | 1321   | 11324    | SH | DEFINED | 10        |
| ISHARES TR  | FTSE CHINA25 IDX | 464287184 | 430    | 12344    | SH | DEFINED | 10        |
| ISHARES TR  | FTSE CHINA25 IDX | 464287184 | 31     | 898      | SH | DEF/OTH | 10        |
| ISHARES TR  | FTSE CHINA25 IDX | 464287184 | 3757   | 107732   | SH | DEFINED | 15        |
| ISHARES TR  | S&P 500 INDEX    | 464287200 | 16306  | 129457   | SH | DEFINED | 10        |
| ISHARES TR  | S&P 500 INDEX    | 464287200 | 1877   | 14902    | SH | DEF/OTH | 10        |
| ISHARES TR  | S&P 500 INDEX    | 464287200 | 8040   | 63828    | SH | DEFINED | 15        |
| ISHARES TR  | BARCLY USAGG B   | 464287226 | 3603   | 32683    | SH | DEFINED | 10        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 14333  | 377771   | SH | DEFINED | 10        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 433    | 11411    | SH | DEF/OTH | 10        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 2745   | 72343    | SH | DEFINED | 15        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 986140 | 25992080 | SH | CALL    | DEFINED 7 |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 746216 | 19668328 | SH | PUT     | DEFINED 7 |
| ISHARES TR  | S&P500 GRW       | 464287309 | 7892   | 117043   | SH | DEFINED | 10        |
| ISHARES TR  | S&P LTN AM 40    | 464287390 | 976    | 22925    | SH | DEFINED | 15        |
| ISHARES TR  | BARCLYS 7-10 YR  | 464287440 | 81     | 768      | SH | DEFINED | 10        |
| ISHARES TR  | BARCLYS 7-10 YR  | 464287440 | 7047   | 66750    | SH | DEFINED | 9         |
| ISHARES TR  | BARCLYS 1-3 YR   | 464287457 | 166    | 1967     | SH | DEFINED | 10        |
| ISHARES TR  | BARCLYS 1-3 YR   | 464287457 | 5307   | 62800    | SH | DEFINED | 9         |
| ISHARES TR  | MSCI EAFE INDEX  | 464287465 | 18713  | 377820   | SH | DEFINED | 10        |
| ISHARES TR  | MSCI EAFE INDEX  | 464287465 | 1086   | 21930    | SH | DEF/OTH | 10        |
| ISHARES TR  | MSCI EAFE INDEX  | 464287465 | 99290  | 2004648  | SH | DEFINED | 15        |
| ISHARES TR  | MSCI EAFE INDEX  | 464287465 | 134    | 2710     | SH | DEFINED | 9         |
| ISHARES TR  | RUSSELL MCP VL   | 464287473 | 623    | 14346    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL MCP VL   | 464287473 | 254    | 5860     | SH | DEF/OTH | 10        |
| ISHARES TR  | RUSSELL MIDCAP   | 464287499 | 4980   | 50604    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL MIDCAP   | 464287499 | 357    | 3630     | SH | DEF/OTH | 10        |
| ISHARES TR  | S&P MIDCAP 400   | 464287507 | 17934  | 204697   | SH | DEFINED | 10        |
| ISHARES TR  | S&P MIDCAP 400   | 464287507 | 816    | 9319     | SH | DEF/OTH | 10        |
| ISHARES TR  | NASDAQ BIO INDX  | 464287556 | 1091   | 10459    | SH | DEFINED | 15        |
| ISHARES TR  | COHEN&ST RLTY    | 464287564 | 1866   | 26568    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL1000VAL   | 464287598 | 1840   | 28993    | SH | DEFINED | 10        |

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|                              |                  |           |       |         |    |         |    |
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| ISHARES TR                   | RUSSELL1000VAL   | 464287598 | 230   | 3631    | SH | DEF/OTH | 10 |
| ISHARES TR                   | RUSSELL1000VAL   | 464287598 | 102   | 1600    | SH | DEFINED | 15 |
| ISHARES TR                   | RUSSELL1000GRW   | 464287614 | 539   | 9325    | SH | DEFINED | 10 |
| ISHARES TR                   | RUSSELL 1000     | 464287622 | 438   | 6312    | SH | DEFINED | 10 |
| ISHARES TR                   | RUSL 2000 VALU   | 464287630 | 2047  | 31185   | SH | DEFINED | 10 |
| ISHARES TR                   | RUSL 2000 VALU   | 464287630 | 108   | 1650    | SH | DEF/OTH | 10 |
| ISHARES TR                   | RUSL 2000 GROW   | 464287648 | 589   | 6998    | SH | DEFINED | 10 |
| ISHARES TR                   | RUSSELL 2000     | 464287655 | 6123  | 83028   | SH | DEFINED | 10 |
| ISHARES TR                   | RUSSELL 2000     | 464287655 | 310   | 4200    | SH | DEF/OTH | 10 |
| ISHARES TR                   | RUSSELL 3000     | 464287689 | 901   | 12144   | SH | DEFINED | 10 |
| ISHARES TR                   | S&P MIDCP VALU   | 464287705 | 241   | 3167    | SH | DEFINED | 10 |
| ISHARES TR                   | S&P MIDCP VALU   | 464287705 | 11    | 150     | SH | DEF/OTH | 10 |
| ISHARES TR                   | DJ US REAL EST   | 464287739 | 641   | 11284   | SH | DEFINED | 10 |
| ISHARES TR                   | DJ US REAL EST   | 464287739 | 68786 | 1210806 | SH | DEFINED | 15 |
| ISHARES TR                   | S&P SMLCAP 600   | 464287804 | 32517 | 476098  | SH | DEFINED | 10 |
| ISHARES TR                   | S&P SMLCAP 600   | 464287804 | 981   | 14369   | SH | DEF/OTH | 10 |
| ISHARES TR                   | S&P SMLCP VALU   | 464287879 | 770   | 11036   | SH | DEFINED | 10 |
| ISHARES TR                   | S&P GLO INFRAS   | 464288372 | 22763 | 685600  | SH | DEFINED | 15 |
| ISHARES TR                   | DJ OIL EQUIP     | 464288844 | 915   | 17624   | SH | DEFINED | 10 |
| ISHARES TR                   | DJ OIL EQUIP     | 464288844 | 118   | 2275    | SH | DEF/OTH | 10 |
| ISHARES S&P GSCI COMMODITY I | UNIT BEN INT     | 46428R107 | 435   | 13200   | SH | DEFINED | 15 |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 365   | 19650   | SH | DEFINED | 10 |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 43    | 2325    | SH | DEF/OTH | 10 |
| JDS UNIPHASE CORP            | NOTE 1.000% 5/1  | 46612JAD3 | 2948  | 3000000 | SH | DEFINED | 15 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 6825  | 205262  | SH | DEFINED | 10 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 561   | 16872   | SH | DEF/OTH | 10 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 69738 | 2097387 | SH | DEFINED | 15 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 99    | 2966    | SH | DEFINED | 9  |
| JPMORGAN CHASE & CO          | ALERIAN ML ETN   | 46625H365 | 1903  | 48839   | SH | DEFINED | 10 |
| JPMORGAN CHASE & CO          | ALERIAN ML ETN   | 46625H365 | 204   | 5225    | SH | DEF/OTH | 10 |
| JABIL CIRCUIT INC            | COM              | 466313103 | 3234  | 164503  | SH | DEFINED | 10 |
| JABIL CIRCUIT INC            | COM              | 466313103 | 25    | 1274    | SH | DEF/OTH | 10 |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 65    | 1608    | SH | DEFINED | 10 |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 116   | 2864    | SH | DEFINED | 15 |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 1477  | 36400   | SH | DEFINED | 7  |
| JOHNSON & JOHNSON            | COM              | 478160104 | 12876 | 196338  | SH | DEFINED | 10 |
| JOHNSON & JOHNSON            | COM              | 478160104 | 1453  | 22149   | SH | DEF/OTH | 10 |
| JOHNSON & JOHNSON            | COM              | 478160104 | 4335  | 66100   | SH | DEFINED | 7  |
| JOHNSON & JOHNSON            | COM              | 478160104 | 85    | 1300    | SH | DEFINED | 9  |
| JOHNSON CTLS INC             | COM              | 478366107 | 1152  | 36860   | SH | DEFINED | 10 |
| JOHNSON CTLS INC             | COM              | 478366107 | 221   | 7066    | SH | DEF/OTH | 10 |
| JOHNSON CTLS INC             | COM              | 478366107 | 93    | 2982    | SH | DEFINED | 15 |
| JUNIPER NETWORKS INC         | COM              | 48203R104 | 164   | 8015    | SH | DEFINED | 10 |
| JUNIPER NETWORKS INC         | COM              | 48203R104 | 3     | 155     | SH | DEF/OTH | 10 |
| JUNIPER NETWORKS INC         | COM              | 48203R104 | 1557  | 76277   | SH | DEFINED | 15 |
| KB FINANCIAL GROUP INC       | SPONSORED ADR    | 48241A105 | 452   | 14421   | SH | DEFINED | 10 |
| KB FINANCIAL GROUP INC       | SPONSORED ADR    | 48241A105 | 26    | 830     | SH | DEF/OTH | 10 |
| KB FINANCIAL GROUP INC       | SPONSORED ADR    | 48241A105 | 913   | 29133   | SH | DEFINED | 9  |
| KB FINANCIAL GROUP INC       | SPONSORED ADR    | 48241A105 | 56    | 1800    | SH | DEF/OTH | 9  |
| KLA-TENCOR CORP              | COM              | 482480100 | 1252  | 25949   | SH | DEFINED | 15 |
| KKR & CO L P DEL             | COM UNITS        | 48248M102 | 302   | 23542   | SH | DEFINED | 15 |
| KAMAN CORP                   | COM              | 483548103 | 517   | 18928   | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN         | COM NEW          | 485170302 | 12    | 175     | SH | DEFINED | 10 |
| KANSAS CITY SOUTHERN         | COM NEW          | 485170302 | 697   | 10254   | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN         | COM NEW          | 485170302 | 604   | 8874    | SH | DEFINED | 9  |
| KELLOGG CO                   | COM              | 487836108 | 43    | 850     | SH | DEFINED | 10 |
| KELLOGG CO                   | COM              | 487836108 | 15    | 300     | SH | DEF/OTH | 10 |
| KELLOGG CO                   | COM              | 487836108 | 1870  | 36970   | SH | DEFINED | 15 |
| KENNAMETAL INC               | COM              | 489170100 | 23    | 624     | SH | DEFINED | 10 |
| KENNAMETAL INC               | COM              | 489170100 | 674   | 18444   | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP          | COM              | 494368103 | 1125  | 15295   | SH | DEFINED | 10 |
| KIMBERLY CLARK CORP          | COM              | 494368103 | 107   | 1450    | SH | DEF/OTH | 10 |

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|                              |               |           |      |        |    |         |    |
|------------------------------|---------------|-----------|------|--------|----|---------|----|
| KIMBERLY CLARK CORP          | COM           | 494368103 | 1040 | 14133  | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP          | COM           | 494368103 | 375  | 5100   | SH | DEFINED | 7  |
| KIMBERLY CLARK CORP          | COM           | 494368103 | 1804 | 24525  | SH | DEFINED | 9  |
| KIMBERLY CLARK CORP          | COM           | 494368103 | 74   | 1000   | SH | DEF/OTH | 9  |
| KINDER MORGAN MANAGEMENT LLC | SHS           | 49455U100 | 1153 | 14688  | SH | DEFINED | 15 |
| KINROSS GOLD CORP            | COM NO PAR    | 496902404 | 609  | 53450  | SH | DEFINED | 9  |
| KIRBY CORP                   | COM           | 497266106 | 721  | 10954  | SH | DEFINED | 15 |
| KITE RLTY GROUP TR           | COM           | 49803T102 | 52   | 11528  | SH | DEFINED | 15 |
| KOHLS CORP                   | COM           | 500255104 | 2934 | 59445  | SH | DEFINED | 10 |
| KOHLS CORP                   | COM           | 500255104 | 26   | 535    | SH | DEF/OTH | 10 |
| KOHLS CORP                   | COM           | 500255104 | 267  | 5417   | SH | DEFINED | 15 |
| KRAFT FOODS INC              | CL A          | 50075N104 | 195  | 5225   | SH | DEFINED | 10 |
| KRAFT FOODS INC              | CL A          | 50075N104 | 413  | 11064  | SH | DEF/OTH | 10 |
| KRAFT FOODS INC              | CL A          | 50075N104 | 9615 | 257373 | SH | DEFINED | 15 |
| KRAFT FOODS INC              | CL A          | 50075N104 | 6    | 168    | SH | DEFINED | 7  |
| KRAFT FOODS INC              | CL A          | 50075N104 | 437  | 11698  | SH | DEFINED | 9  |
| KRAFT FOODS INC              | CL A          | 50075N104 | 53   | 1413   | SH | DEF/OTH | 9  |
| KROGER CO                    | COM           | 501044101 | 3    | 115    | SH | DEFINED | 10 |
| KROGER CO                    | COM           | 501044101 | 11   | 470    | SH | DEF/OTH | 10 |
| KROGER CO                    | COM           | 501044101 | 27   | 1098   | SH | DEFINED | 15 |
| KROGER CO                    | COM           | 501044101 | 1256 | 51873  | SH | DEFINED | 9  |
| LABORATORY CORP AMER HLDGS   | COM NEW       | 50540R409 | 338  | 3931   | SH | DEFINED | 15 |
| LAS VEGAS SANDS CORP         | COM           | 517834107 | 11   | 250    | SH | DEFINED | 10 |
| LAS VEGAS SANDS CORP         | COM           | 517834107 | 459  | 10748  | SH | DEFINED | 15 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 787  | 7006   | SH | DEFINED | 10 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 39   | 350    | SH | DEF/OTH | 10 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 108  | 961    | SH | DEFINED | 15 |
| LAUDER ESTEE COS INC         | CL A          | 518439104 | 168  | 1500   | SH | DEFINED | 7  |
| LEGG MASON INC               | COM           | 524901105 | 308  | 12824  | SH | DEFINED | 15 |
| LENDER PROCESSING SVCS INC   | COM           | 52602E102 | 3    | 200    | SH | DEFINED | 10 |
| LENDER PROCESSING SVCS INC   | COM           | 52602E102 | 184  | 12212  | SH | DEFINED | 9  |
| LIBERTY MEDIA CORPORATION    | LIB CAP COM A | 530322106 | 1279 | 16387  | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC           | COM SER A     | 530555101 | 114  | 2775   | SH | DEFINED | 10 |
| LIBERTY GLOBAL INC           | COM SER A     | 530555101 | 1130 | 27541  | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC           | COM SER C     | 530555309 | 796  | 20138  | SH | DEFINED | 15 |
| LIBERTY INTERACTIVE CORPORAT | INT COM SER A | 53071M104 | 54   | 3325   | SH | DEFINED | 10 |
| LIBERTY INTERACTIVE CORPORAT | INT COM SER A | 53071M104 | 1415 | 87268  | SH | DEFINED | 15 |
| LIFE TECHNOLOGIES CORP       | COM           | 53217V109 | 64   | 1647   | SH | DEFINED | 10 |
| LIFE TECHNOLOGIES CORP       | COM           | 53217V109 | 1028 | 26429  | SH | DEFINED | 15 |
| LILLY ELI & CO               | COM           | 532457108 | 463  | 11150  | SH | DEFINED | 10 |
| LILLY ELI & CO               | COM           | 532457108 | 10   | 249    | SH | DEF/OTH | 10 |
| LILLY ELI & CO               | COM           | 532457108 | 785  | 18884  | SH | DEFINED | 15 |
| LILLY ELI & CO               | COM           | 532457108 | 65   | 1564   | SH | DEFINED | 7  |
| LILLY ELI & CO               | COM           | 532457108 | 77   | 1850   | SH | DEFINED | 9  |
| LIMITED BRANDS INC           | COM           | 532716107 | 283  | 7022   | SH | DEFINED | 15 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 141  | 1748   | SH | DEFINED | 10 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 95   | 1170   | SH | DEFINED | 15 |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 1824 | 22552  | SH | DEFINED | 9  |
| LOCKHEED MARTIN CORP         | COM           | 539830109 | 81   | 1000   | SH | DEF/OTH | 9  |
| LORILLARD INC                | COM           | 544147101 | 423  | 3711   | SH | DEFINED | 15 |
| LOWES COS INC                | COM           | 548661107 | 4882 | 192351 | SH | DEFINED | 10 |
| LOWES COS INC                | COM           | 548661107 | 56   | 2193   | SH | DEF/OTH | 10 |
| LOWES COS INC                | COM           | 548661107 | 150  | 5912   | SH | DEFINED | 15 |
| LUFKIN INDS INC              | COM           | 549764108 | 235  | 3489   | SH | DEFINED | 15 |
| LULULEMON ATHLETICA INC      | COM           | 550021109 | 331  | 7086   | SH | DEFINED | 15 |
| M & T BK CORP                | COM           | 55261F104 | 548  | 7175   | SH | DEFINED | 10 |
| M & T BK CORP                | COM           | 55261F104 | 7    | 90     | SH | DEF/OTH | 10 |
| M & T BK CORP                | COM           | 55261F104 | 73   | 952    | SH | DEFINED | 15 |
| MEMC ELECTR MATLS INC        | COM           | 552715104 | 985  | 250116 | SH | DEFINED | 15 |
| MGM RESORTS INTERNATIONAL    | COM           | 552953101 | 10   | 1000   | SH | DEFINED | 10 |
| MGM RESORTS INTERNATIONAL    | COM           | 552953101 | 186  | 17814  | SH | DEFINED | 15 |
| MSC INDL DIRECT INC          | CL A          | 553530106 | 368  | 5148   | SH | DEFINED | 10 |

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| MSC INDL DIRECT INC         | CL A             | 553530106 | 36    | 500     | SH | DEF/OTH | 10 |
| MARATHON OIL CORP           | COM              | 565849106 | 106   | 3625    | SH | DEFINED | 10 |
| MARATHON OIL CORP           | COM              | 565849106 | 31    | 1050    | SH | DEF/OTH | 10 |
| MARATHON OIL CORP           | COM              | 565849106 | 611   | 20881   | SH | DEFINED | 15 |
| MARATHON PETE CORP          | COM              | 56585A102 | 54    | 1637    | SH | DEFINED | 10 |
| MARATHON PETE CORP          | COM              | 56585A102 | 9     | 275     | SH | DEF/OTH | 10 |
| MARATHON PETE CORP          | COM              | 56585A102 | 448   | 13464   | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR       | GOLD MINER ETF   | 57060U100 | 9498  | 184682  | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR       | JR GOLD MINERS E | 57060U589 | 429   | 17350   | SH | DEFINED | 15 |
| MARSH & MCLENNAN COS INC    | COM              | 571748102 | 168   | 5300    | SH | DEFINED | 10 |
| MARSH & MCLENNAN COS INC    | COM              | 571748102 | 10    | 304     | SH | DEFINED | 15 |
| MARSH & MCLENNAN COS INC    | COM              | 571748102 | 900   | 28478   | SH | DEFINED | 9  |
| MARSH & MCLENNAN COS INC    | COM              | 571748102 | 627   | 19837   | SH | DEF/OTH | 9  |
| MARRIOTT INTL INC NEW       | CL A             | 571903202 | 236   | 8082    | SH | DEFINED | 10 |
| MARRIOTT INTL INC NEW       | CL A             | 571903202 | 9     | 295     | SH | DEF/OTH | 10 |
| MARRIOTT INTL INC NEW       | CL A             | 571903202 | 87    | 2986    | SH | DEFINED | 15 |
| MASIMO CORP                 | COM              | 574795100 | 277   | 14830   | SH | DEFINED | 15 |
| MASTERCARD INC              | CL A             | 57636Q104 | 244   | 655     | SH | DEFINED | 10 |
| MASTERCARD INC              | CL A             | 57636Q104 | 6637  | 17801   | SH | DEFINED | 15 |
| MASTERCARD INC              | CL A             | 57636Q104 | 27962 | 75000   | SH | DEFINED | 7  |
| MATERION CORP               | COM              | 576690101 | 542   | 22334   | SH | DEFINED | 15 |
| MAXIM INTEGRATED PRODS INC  | COM              | 57772K101 | 49    | 1900    | SH | DEFINED | 10 |
| MAXIM INTEGRATED PRODS INC  | COM              | 57772K101 | 20    | 750     | SH | DEF/OTH | 10 |
| MAXIM INTEGRATED PRODS INC  | COM              | 57772K101 | 1014  | 38959   | SH | DEFINED | 15 |
| MCCLATCHY CO                | CL A             | 579489105 | 5865  | 2454044 | SH | DEFINED | 15 |
| MCCORMICK & CO INC          | COM NON VTG      | 579780206 | 364   | 7224    | SH | DEFINED | 10 |
| MCCORMICK & CO INC          | COM NON VTG      | 579780206 | 77    | 1526    | SH | DEF/OTH | 10 |
| MCDONALDS CORP              | COM              | 580135101 | 4378  | 43639   | SH | DEFINED | 10 |
| MCDONALDS CORP              | COM              | 580135101 | 478   | 4769    | SH | DEF/OTH | 10 |
| MCDONALDS CORP              | COM              | 580135101 | 26741 | 266527  | SH | DEFINED | 15 |
| MCDONALDS CORP              | COM              | 580135101 | 716   | 7136    | SH | DEFINED | 9  |
| MCGRAW HILL COS INC         | COM              | 580645109 | 104   | 2314    | SH | DEFINED | 10 |
| MCGRAW HILL COS INC         | COM              | 580645109 | 41    | 912     | SH | DEF/OTH | 10 |
| MCGRAW HILL COS INC         | COM              | 580645109 | 336   | 7480    | SH | DEFINED | 15 |
| MCKESSON CORP               | COM              | 58155Q103 | 322   | 4129    | SH | DEFINED | 10 |
| MCKESSON CORP               | COM              | 58155Q103 | 86    | 1100    | SH | DEF/OTH | 10 |
| MCKESSON CORP               | COM              | 58155Q103 | 2404  | 30861   | SH | DEFINED | 15 |
| MCKESSON CORP               | COM              | 58155Q103 | 646   | 8294    | SH | DEFINED | 9  |
| MCKESSON CORP               | COM              | 58155Q103 | 1247  | 16000   | SH | DEF/OTH | 9  |
| MEAD JOHNSON NUTRITION CO   | COM              | 582839106 | 77    | 1122    | SH | DEFINED | 10 |
| MEAD JOHNSON NUTRITION CO   | COM              | 582839106 | 295   | 4285    | SH | DEFINED | 15 |
| MEADWESTVACO CORP           | COM              | 583334107 | 1052  | 35124   | SH | DEFINED | 10 |
| MEADWESTVACO CORP           | COM              | 583334107 | 75    | 2500    | SH | DEF/OTH | 10 |
| MEADWESTVACO CORP           | COM              | 583334107 | 86    | 2865    | SH | DEFINED | 15 |
| MEDCATH CORP                | COM              | 58404W109 | 1453  | 199290  | SH | DEFINED | 15 |
| MEDCO HEALTH SOLUTIONS INC  | COM              | 58405U102 | 923   | 16510   | SH | DEFINED | 10 |
| MEDCO HEALTH SOLUTIONS INC  | COM              | 58405U102 | 237   | 4247    | SH | DEF/OTH | 10 |
| MEDCO HEALTH SOLUTIONS INC  | COM              | 58405U102 | 8109  | 145057  | SH | DEFINED | 15 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW         | 584690309 | 4     | 110     | SH | DEFINED | 10 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW         | 584690309 | 5     | 163     | SH | DEFINED | 15 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW         | 584690309 | 233   | 7000    | SH | DEFINED | 9  |
| MEDTRONIC INC               | COM              | 585055106 | 304   | 7936    | SH | DEFINED | 10 |
| MEDTRONIC INC               | COM              | 585055106 | 16    | 410     | SH | DEF/OTH | 10 |
| MEDTRONIC INC               | COM              | 585055106 | 1472  | 38474   | SH | DEFINED | 15 |
| MERCER INTL INC             | COM              | 588056101 | 0     | 73      | SH | DEFINED | 15 |
| MERCER INTL INC             | COM              | 588056101 | 3430  | 562294  | SH | DEFINED | 7  |
| MERCK & CO INC NEW          | COM              | 58933Y105 | 7116  | 188746  | SH | DEFINED | 10 |
| MERCK & CO INC NEW          | COM              | 58933Y105 | 313   | 8296    | SH | DEF/OTH | 10 |
| MERCK & CO INC NEW          | COM              | 58933Y105 | 58578 | 1553798 | SH | DEFINED | 15 |
| MERCK & CO INC NEW          | COM              | 58933Y105 | 113   | 3000    | SH | DEFINED | 9  |
| MEREDITH CORP               | COM              | 589433101 | 558   | 17098   | SH | DEFINED | 15 |
| METLIFE INC                 | COM              | 59156R108 | 256   | 8215    | SH | DEFINED | 10 |



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|                              |                 |           |       |          |    |         |    |
|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| METLIFE INC                  | COM             | 59156R108 | 3     | 100      | SH | DEF/OTH | 10 |
| METLIFE INC                  | COM             | 59156R108 | 1261  | 40450    | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM             | 594918104 | 10521 | 405290   | SH | DEFINED | 10 |
| MICROSOFT CORP               | COM             | 594918104 | 719   | 27707    | SH | DEF/OTH | 10 |
| MICROSOFT CORP               | COM             | 594918104 | 43034 | 1657696  | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM             | 594918104 | 1408  | 54230    | SH | DEFINED | 7  |
| MICROSOFT CORP               | COM             | 594918104 | 10496 | 404300   | SH | DEFINED | 9  |
| MICROSOFT CORP               | COM             | 594918104 | 158   | 6100     | SH | DEF/OTH | 9  |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 432   | 11789    | SH | DEFINED | 10 |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 39    | 1065     | SH | DEF/OTH | 10 |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 835   | 22782    | SH | DEFINED | 15 |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 3547  | 563896   | SH | DEFINED | 15 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR   | 606822104 | 662   | 158100   | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 154   | 3528     | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 10960 | 251731   | SH | DEFINED | 15 |
| MOLYCORP INC DEL             | COM             | 608753109 | 1897  | 79088    | SH | DEFINED | 15 |
| MOMENTA PHARMACEUTICALS INC  | COM             | 60877T100 | 528   | 30367    | SH | DEFINED | 15 |
| MONSANTO CO NEW              | COM             | 61166W101 | 3730  | 53234    | SH | DEFINED | 10 |
| MONSANTO CO NEW              | COM             | 61166W101 | 95    | 1360     | SH | DEF/OTH | 10 |
| MONSANTO CO NEW              | COM             | 61166W101 | 5884  | 83978    | SH | DEFINED | 15 |
| MONSANTO CO NEW              | COM             | 61166W101 | 4128  | 58918    | SH | DEFINED | 7  |
| MONSANTO CO NEW              | COM             | 61166W101 | 0     | 2        | SH | DEFINED | 9  |
| MOODYS CORP                  | COM             | 615369105 | 43    | 1265     | SH | DEFINED | 10 |
| MOODYS CORP                  | COM             | 615369105 | 238   | 7070     | SH | DEFINED | 15 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 149   | 9848     | SH | DEFINED | 10 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 6     | 400      | SH | DEF/OTH | 10 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 517   | 34201    | SH | DEFINED | 15 |
| MORGAN STANLEY CHINA A SH FD | COM             | 617468103 | 325   | 16805    | SH | DEFINED | 15 |
| MOSAIC CO NEW                | COM             | 61945C103 | 45    | 900      | SH | DEF/OTH | 10 |
| MOSAIC CO NEW                | COM             | 61945C103 | 4698  | 93161    | SH | DEFINED | 15 |
| MOSAIC CO NEW                | COM             | 61945C103 | 5     | 100      | SH | DEFINED | 7  |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 82    | 1777     | SH | DEFINED | 10 |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 2     | 35       | SH | DEF/OTH | 10 |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 1341  | 28972    | SH | DEFINED | 15 |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 167   | 3599     | SH | DEFINED | 9  |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 46    | 1176     | SH | DEFINED | 10 |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 1     | 31       | SH | DEF/OTH | 10 |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 2108  | 54318    | SH | DEFINED | 15 |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 122   | 3149     | SH | DEFINED | 9  |
| MYLAN INC                    | COM             | 628530107 | 53    | 2477     | SH | DEFINED | 10 |
| MYLAN INC                    | COM             | 628530107 | 2502  | 116572   | SH | DEFINED | 15 |
| MYRIAD GENETICS INC          | COM             | 62855J104 | 685   | 32705    | SH | DEFINED | 15 |
| NII HLDGS INC                | CL B NEW        | 62913F201 | 648   | 30431    | SH | DEFINED | 15 |
| NRG ENERGY INC               | COM NEW         | 629377508 | 65    | 3580     | SH | DEFINED | 15 |
| NRG ENERGY INC               | COM NEW         | 629377508 | 470   | 25919    | SH | DEFINED | 9  |
| NYSE EURONEXT                | COM             | 629491101 | 359   | 13758    | SH | DEFINED | 10 |
| NYSE EURONEXT                | COM             | 629491101 | 48    | 1825     | SH | DEF/OTH | 10 |
| NYSE EURONEXT                | COM             | 629491101 | 44    | 1677     | SH | DEFINED | 15 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 318   | 5730     | SH | DEFINED | 10 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 39    | 700      | SH | DEF/OTH | 10 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 1757  | 25839    | SH | DEFINED | 15 |
| NATIONAL RETAIL PROPERTIES I | NOTE 5.125% 6/1 | 637417AC0 | 32419 | 28500000 | SH | DEFINED | 15 |
| NATURAL RESOURCE PARTNERS L  | COM UNIT L P    | 63900P103 | 614   | 22634    | SH | DEFINED | 15 |
| NEKTAR THERAPEUTICS          | COM             | 640268108 | 699   | 124865   | SH | DEFINED | 15 |
| NETAPP INC                   | COM             | 64110D104 | 955   | 26328    | SH | DEFINED | 15 |
| NETAPP INC                   | NOTE 1.750% 6/0 | 64110DAB0 | 9469  | 7500000  | SH | DEFINED | 15 |
| NETFLIX INC                  | COM             | 64110L106 | 45    | 645      | SH | DEFINED | 10 |
| NETFLIX INC                  | COM             | 64110L106 | 367   | 5294     | SH | DEFINED | 15 |
| NEW HAMPSHIRE THRIFT BANCSHS | COM             | 644722100 | 128   | 11360    | SH | DEFINED | 10 |
| NEW HAMPSHIRE THRIFT BANCSHS | COM             | 644722100 | 0     | 10       | SH | DEFINED | 15 |
| NEWMONT MINING CORP          | COM             | 651639106 | 60    | 999      | SH | DEFINED | 10 |
| NEWMONT MINING CORP          | COM             | 651639106 | 31022 | 516951   | SH | DEFINED | 15 |

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|                            |                 |           |       |          |    |         |    |
|----------------------------|-----------------|-----------|-------|----------|----|---------|----|
| NEWMONT MINING CORP        | COM             | 651639106 | 60    | 1000     | SH | DEFINED | 9  |
| NEWS CORP                  | CL A            | 65248E104 | 7     | 408      | SH | DEFINED | 10 |
| NEWS CORP                  | CL A            | 65248E104 | 393   | 22028    | SH | DEFINED | 15 |
| NEXTERA ENERGY INC         | COM             | 65339F101 | 2351  | 38624    | SH | DEFINED | 10 |
| NEXTERA ENERGY INC         | COM             | 65339F101 | 206   | 3381     | SH | DEF/OTH | 10 |
| NEXTERA ENERGY INC         | COM             | 65339F101 | 73    | 1196     | SH | DEFINED | 15 |
| NIKE INC                   | CL B            | 654106103 | 339   | 3516     | SH | DEFINED | 10 |
| NIKE INC                   | CL B            | 654106103 | 3882  | 40281    | SH | DEFINED | 15 |
| NIKE INC                   | CL B            | 654106103 | 424   | 4400     | SH | DEFINED | 9  |
| NORDSTROM INC              | COM             | 655664100 | 5031  | 101202   | SH | DEFINED | 10 |
| NORDSTROM INC              | COM             | 655664100 | 34    | 675      | SH | DEF/OTH | 10 |
| NORDSTROM INC              | COM             | 655664100 | 340   | 6849     | SH | DEFINED | 15 |
| NORFOLK SOUTHERN CORP      | COM             | 655844108 | 5154  | 70741    | SH | DEFINED | 10 |
| NORFOLK SOUTHERN CORP      | COM             | 655844108 | 75    | 1033     | SH | DEF/OTH | 10 |
| NORFOLK SOUTHERN CORP      | COM             | 655844108 | 79    | 1085     | SH | DEFINED | 15 |
| NORTHROP GRUMMAN CORP      | COM             | 666807102 | 144   | 2468     | SH | DEFINED | 10 |
| NORTHROP GRUMMAN CORP      | COM             | 666807102 | 129   | 2209     | SH | DEF/OTH | 10 |
| NORTHROP GRUMMAN CORP      | COM             | 666807102 | 1261  | 21564    | SH | DEFINED | 15 |
| NOVO-NORDISK A S           | ADR             | 670100205 | 454   | 3937     | SH | DEFINED | 10 |
| NUCOR CORP                 | COM             | 670346105 | 98    | 2467     | SH | DEFINED | 10 |
| NUCOR CORP                 | COM             | 670346105 | 10    | 250      | SH | DEF/OTH | 10 |
| NUCOR CORP                 | COM             | 670346105 | 1744  | 44084    | SH | DEFINED | 15 |
| NVIDIA CORP                | COM             | 67066G104 | 343   | 24778    | SH | DEFINED | 10 |
| NVIDIA CORP                | COM             | 67066G104 | 2816  | 203154   | SH | DEFINED | 15 |
| NUVEEN MUN VALUE FD INC    | COM             | 670928100 | 146   | 14885    | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL   | COM             | 674599105 | 1166  | 12442    | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL   | COM             | 674599105 | 39    | 417      | SH | DEF/OTH | 10 |
| OCCIDENTAL PETE CORP DEL   | COM             | 674599105 | 14298 | 152591   | SH | DEFINED | 15 |
| OCCIDENTAL PETE CORP DEL   | COM             | 674599105 | 28    | 302      | SH | DEFINED | 9  |
| OIL SVC HOLDRS TR          | OIL SVC HOLDRS  | 678002106 | 513   | 4482     | SH | DEFINED | 15 |
| OIL SVC HOLDRS TR          | OIL SVC HOLDRS  | 678002106 | 206   | 1800     | SH | DEFINED | 9  |
| OMNICARE INC               | BCV 3.250%12/1  | 681904AL2 | 4588  | 5000000  | SH | DEFINED | 15 |
| OMNICARE INC               | NOTE 3.750%12/1 | 681904AN8 | 8340  | 6000000  | SH | DEFINED | 15 |
| ORACLE CORP                | COM             | 68389X105 | 8181  | 318957   | SH | DEFINED | 10 |
| ORACLE CORP                | COM             | 68389X105 | 247   | 9627     | SH | DEF/OTH | 10 |
| ORACLE CORP                | COM             | 68389X105 | 3697  | 144119   | SH | DEFINED | 15 |
| ORACLE CORP                | COM             | 68389X105 | 219   | 8539     | SH | DEFINED | 9  |
| ORMAT TECHNOLOGIES INC     | COM             | 686688102 | 500   | 27734    | SH | DEFINED | 15 |
| OWENS ILL INC              | COM NEW         | 690768403 | 1     | 62       | SH | DEFINED | 10 |
| OWENS ILL INC              | COM NEW         | 690768403 | 316   | 16325    | SH | DEFINED | 15 |
| PG&E CORP                  | COM             | 69331C108 | 6     | 150      | SH | DEFINED | 10 |
| PG&E CORP                  | COM             | 69331C108 | 120   | 2914     | SH | DEF/OTH | 10 |
| PG&E CORP                  | COM             | 69331C108 | 772   | 18720    | SH | DEFINED | 15 |
| PNC FINL SVCS GROUP INC    | COM             | 693475105 | 6310  | 109408   | SH | DEFINED | 10 |
| PNC FINL SVCS GROUP INC    | COM             | 693475105 | 46    | 789      | SH | DEF/OTH | 10 |
| POSCO                      | SPONSORED ADR   | 693483109 | 364   | 4430     | SH | DEFINED | 10 |
| POSCO                      | SPONSORED ADR   | 693483109 | 22    | 270      | SH | DEF/OTH | 10 |
| POSCO                      | SPONSORED ADR   | 693483109 | 1149  | 14000    | SH | DEFINED | 9  |
| PNM RES INC                | COM             | 69349H107 | 1014  | 55609    | SH | DEFINED | 10 |
| PNM RES INC                | COM             | 69349H107 | 6     | 315      | SH | DEF/OTH | 10 |
| PPG INDS INC               | COM             | 693506107 | 316   | 3790     | SH | DEFINED | 10 |
| PPG INDS INC               | COM             | 693506107 | 88    | 1050     | SH | DEF/OTH | 10 |
| PPL CORP                   | COM             | 69351T106 | 74    | 2500     | SH | DEFINED | 10 |
| PPL CORP                   | COM             | 69351T106 | 81    | 2740     | SH | DEF/OTH | 10 |
| PPL CORP                   | COM             | 69351T106 | 612   | 20787    | SH | DEFINED | 15 |
| PVH CORP                   | COM             | 693656100 | 376   | 5328     | SH | DEFINED | 10 |
| PALL CORP                  | COM             | 696429307 | 107   | 1875     | SH | DEFINED | 10 |
| PALL CORP                  | COM             | 696429307 | 329   | 5758     | SH | DEFINED | 15 |
| PANERA BREAD CO            | CL A            | 69840W108 | 6135  | 43370    | SH | DEFINED | 10 |
| PANERA BREAD CO            | CL A            | 69840W108 | 67    | 473      | SH | DEF/OTH | 10 |
| PAR PHARMACEUTICAL COS INC | COM             | 69888P106 | 877   | 26786    | SH | DEFINED | 15 |
| PARKER DRILLING CO         | NOTE 2.125% 7/1 | 701081AR2 | 18953 | 19514000 | SH | DEFINED | 15 |

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|------------------------------|--------------|-----------|-------|--------|----|---------|----|
| PARKER HANNIFIN CORP         | COM          | 701094104 | 2004  | 26280  | SH | DEFINED | 15 |
| PATRICK INDS INC             | COM          | 703343103 | 301   | 73318  | SH | DEFINED | 10 |
| PATRICK INDS INC             | COM          | 703343103 | 0     | 15     | SH | DEFINED | 15 |
| PAYCHEX INC                  | COM          | 704326107 | 8     | 250    | SH | DEFINED | 10 |
| PAYCHEX INC                  | COM          | 704326107 | 1163  | 38637  | SH | DEFINED | 15 |
| PEABODY ENERGY CORP          | COM          | 704549104 | 230   | 6953   | SH | DEFINED | 10 |
| PEABODY ENERGY CORP          | COM          | 704549104 | 7     | 200    | SH | DEF/OTH | 10 |
| PEABODY ENERGY CORP          | COM          | 704549104 | 1333  | 40253  | SH | DEFINED | 15 |
| PENNEY J C INC               | COM          | 708160106 | 363   | 10323  | SH | DEFINED | 15 |
| PENNICHUCK CORP              | COM NEW      | 708254206 | 314   | 10881  | SH | DEFINED | 10 |
| PENNICHUCK CORP              | COM NEW      | 708254206 | 5     | 164    | SH | DEF/OTH | 10 |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT   | 709102107 | 108   | 10330  | SH | DEFINED | 15 |
| PENTAIR INC                  | COM          | 709631105 | 8     | 250    | SH | DEF/OTH | 10 |
| PENTAIR INC                  | COM          | 709631105 | 11273 | 338633 | SH | DEFINED | 15 |
| PEOPLES UNITED FINANCIAL INC | COM          | 712704105 | 182   | 14196  | SH | DEFINED | 10 |
| PEOPLES UNITED FINANCIAL INC | COM          | 712704105 | 13    | 1000   | SH | DEF/OTH | 10 |
| PEOPLES UNITED FINANCIAL INC | COM          | 712704105 | 30    | 2332   | SH | DEFINED | 15 |
| PEPSICO INC                  | COM          | 713448108 | 9880  | 148913 | SH | DEFINED | 10 |
| PEPSICO INC                  | COM          | 713448108 | 751   | 11326  | SH | DEF/OTH | 10 |
| PEPSICO INC                  | COM          | 713448108 | 6336  | 95498  | SH | DEFINED | 15 |
| PEPSICO INC                  | COM          | 713448108 | 40    | 610    | SH | DEFINED | 9  |
| PERRIGO CO                   | COM          | 714290103 | 692   | 7108   | SH | DEFINED | 15 |
| PERRIGO CO                   | COM          | 714290103 | 1255  | 12900  | SH | DEFINED | 7  |
| PETSMART INC                 | COM          | 716768106 | 526   | 10253  | SH | DEFINED | 10 |
| PETSMART INC                 | COM          | 716768106 | 15    | 300    | SH | DEF/OTH | 10 |
| PFIZER INC                   | COM          | 717081103 | 10068 | 465243 | SH | DEFINED | 10 |
| PFIZER INC                   | COM          | 717081103 | 734   | 33911  | SH | DEF/OTH | 10 |
| PFIZER INC                   | COM          | 717081103 | 11696 | 540474 | SH | DEFINED | 15 |
| PFIZER INC                   | COM          | 717081103 | 48    | 2200   | SH | DEFINED | 7  |
| PFIZER INC                   | COM          | 717081103 | 6146  | 284011 | SH | DEFINED | 9  |
| PFIZER INC                   | COM          | 717081103 | 108   | 5000   | SH | DEF/OTH | 9  |
| PHILIP MORRIS INTL INC       | COM          | 718172109 | 944   | 12032  | SH | DEFINED | 10 |
| PHILIP MORRIS INTL INC       | COM          | 718172109 | 998   | 12717  | SH | DEF/OTH | 10 |
| PHILIP MORRIS INTL INC       | COM          | 718172109 | 34243 | 436323 | SH | DEFINED | 15 |
| PHILIP MORRIS INTL INC       | COM          | 718172109 | 126   | 1600   | SH | DEFINED | 7  |
| PHILIP MORRIS INTL INC       | COM          | 718172109 | 6549  | 83448  | SH | DEFINED | 9  |
| PHILIP MORRIS INTL INC       | COM          | 718172109 | 188   | 2400   | SH | DEF/OTH | 9  |
| PIEDMONT OFFICE REALTY TR IN | COM CL A     | 720190206 | 603   | 35411  | SH | DEFINED | 15 |
| PIONEER NAT RES CO           | COM          | 723787107 | 1     | 14     | SH | DEFINED | 10 |
| PIONEER NAT RES CO           | COM          | 723787107 | 407   | 4550   | SH | DEFINED | 15 |
| PITNEY BOWES INC             | COM          | 724479100 | 4     | 200    | SH | DEF/OTH | 10 |
| PITNEY BOWES INC             | COM          | 724479100 | 313   | 16873  | SH | DEFINED | 15 |
| PITNEY BOWES INC             | COM          | 724479100 | 19    | 1000   | SH | DEFINED | 9  |
| POWER ONE INC NEW            | COM          | 73930R102 | 122   | 31316  | SH | DEFINED | 15 |
| POWERSHARES QQQ TRUST        | UNIT SER 1   | 73935A104 | 29    | 525    | SH | DEFINED | 10 |
| POWERSHARES QQQ TRUST        | UNIT SER 1   | 73935A104 | 91    | 1625   | SH | DEF/OTH | 10 |
| POWERSHARES QQQ TRUST        | UNIT SER 1   | 73935A104 | 2716  | 48646  | SH | DEFINED | 15 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT | 73935S105 | 1074  | 40000  | SH | DEFINED | 15 |
| PRAXAIR INC                  | COM          | 74005P104 | 718   | 6721   | SH | DEFINED | 10 |
| PRAXAIR INC                  | COM          | 74005P104 | 115   | 1075   | SH | DEF/OTH | 10 |
| PRAXAIR INC                  | COM          | 74005P104 | 161   | 1504   | SH | DEFINED | 15 |
| PRECISION CASTPARTS CORP     | COM          | 740189105 | 487   | 2957   | SH | DEFINED | 10 |
| PRECISION CASTPARTS CORP     | COM          | 740189105 | 6     | 36     | SH | DEFINED | 15 |
| PRECISION CASTPARTS CORP     | COM          | 740189105 | 465   | 2820   | SH | DEFINED | 9  |
| PRICELINE COM INC            | COM NEW      | 741503403 | 385   | 823    | SH | DEFINED | 10 |
| PRICELINE COM INC            | COM NEW      | 741503403 | 2983  | 6378   | SH | DEFINED | 15 |
| PROCTER & GAMBLE CO          | COM          | 742718109 | 14077 | 211025 | SH | DEFINED | 10 |
| PROCTER & GAMBLE CO          | COM          | 742718109 | 1102  | 16515  | SH | DEF/OTH | 10 |
| PROCTER & GAMBLE CO          | COM          | 742718109 | 11851 | 177645 | SH | DEFINED | 15 |
| PROCTER & GAMBLE CO          | COM          | 742718109 | 699   | 10480  | SH | DEFINED | 7  |
| PROCTER & GAMBLE CO          | COM          | 742718109 | 548   | 8217   | SH | DEFINED | 9  |
| PROGRESS ENERGY INC          | COM          | 743263105 | 133   | 2383   | SH | DEFINED | 10 |

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|                              |                |             |           |        |          |    |         |           |
|------------------------------|----------------|-------------|-----------|--------|----------|----|---------|-----------|
| PROGRESS ENERGY INC          | COM            |             | 743263105 | 182    | 3257     | SH | DEFINED | 15        |
| PROLOGIS                     | NOTE           | 1.875% 11/1 | 74340XAR2 | 22822  | 23288000 | SH | DEFINED | 15        |
| PROLOGIS                     | NOTE           | 2.625% 5/1  | 74340XAS0 | 11566  | 11802000 | SH | DEFINED | 15        |
| PROLOGIS                     | NOTE           | 3.250% 3/1  | 74340XAT8 | 45839  | 44450000 | SH | DEFINED | 15        |
| PUBLIC STORAGE               | COM            |             | 74460D109 | 23     | 169      | SH | DEFINED | 10        |
| PUBLIC STORAGE               | COM            |             | 74460D109 | 279    | 2077     | SH | DEFINED | 15        |
| QUALCOMM INC                 | COM            |             | 747525103 | 601    | 10987    | SH | DEFINED | 10        |
| QUALCOMM INC                 | COM            |             | 747525103 | 354    | 6475     | SH | DEF/OTH | 10        |
| QUALCOMM INC                 | COM            |             | 747525103 | 116970 | 2138395  | SH | DEFINED | 15        |
| QUALCOMM INC                 | COM            |             | 747525103 | 263    | 4800     | SH | DEFINED | 9         |
| QUEST DIAGNOSTICS INC        | COM            |             | 74834L100 | 176    | 3031     | SH | DEFINED | 10        |
| QUEST DIAGNOSTICS INC        | COM            |             | 74834L100 | 10     | 175      | SH | DEF/OTH | 10        |
| QUEST DIAGNOSTICS INC        | COM            |             | 74834L100 | 64     | 1109     | SH | DEFINED | 15        |
| QUESTCOR PHARMACEUTICALS INC | COM            |             | 74835Y101 | 418    | 10048    | SH | DEFINED | 15        |
| RADIO ONE INC                | CL D NON VTG   |             | 75040P405 | 824    | 823799   | SH | DEFINED | 15        |
| RAMBUS INC DEL               | COM            |             | 750917106 | 604    | 80000    | SH | DEF/OTH | 10        |
| RALPH LAUREN CORP            | CL A           |             | 751212101 | 14     | 100      | SH | DEF/OTH | 10        |
| RALPH LAUREN CORP            | CL A           |             | 751212101 | 468    | 3392     | SH | DEFINED | 15        |
| RANGE RES CORP               | COM            |             | 75281A109 | 1      | 18       | SH | DEFINED | 10        |
| RANGE RES CORP               | COM            |             | 75281A109 | 237    | 3827     | SH | DEFINED | 15        |
| RAYONIER INC                 | COM            |             | 754907103 | 825    | 18494    | SH | DEFINED | 10        |
| RAYONIER INC                 | COM            |             | 754907103 | 7      | 150      | SH | DEF/OTH | 10        |
| RAYTHEON CO                  | COM NEW        |             | 755111507 | 387    | 7991     | SH | DEFINED | 10        |
| RAYTHEON CO                  | COM NEW        |             | 755111507 | 16     | 322      | SH | DEF/OTH | 10        |
| RAYTHEON CO                  | COM NEW        |             | 755111507 | 1517   | 31350    | SH | DEFINED | 15        |
| RED HAT INC                  | COM            |             | 756577102 | 931    | 22537    | SH | DEFINED | 15        |
| REGIONS FINANCIAL CORP NEW   | COM            |             | 7591EP100 | 48     | 11116    | SH | DEFINED | 15        |
| REPUBLIC SVCS INC            | COM            |             | 760759100 | 2      | 60       | SH | DEFINED | 10        |
| REPUBLIC SVCS INC            | COM            |             | 760759100 | 2555   | 92747    | SH | DEFINED | 15        |
| REPUBLIC SVCS INC            | COM            |             | 760759100 | 1670   | 60603    | SH | DEFINED | 9         |
| REYNOLDS AMERICAN INC        | COM            |             | 761713106 | 65     | 1578     | SH | DEFINED | 10        |
| REYNOLDS AMERICAN INC        | COM            |             | 761713106 | 1031   | 24889    | SH | DEFINED | 15        |
| RIO TINTO PLC                | SPONSORED ADR  |             | 767204100 | 48     | 979      | SH | DEFINED | 10        |
| RIO TINTO PLC                | SPONSORED ADR  |             | 767204100 | 240    | 4900     | SH | DEFINED | 9         |
| ROCKWELL COLLINS INC         | COM            |             | 774341101 | 95     | 1721     | SH | DEFINED | 10        |
| ROCKWELL COLLINS INC         | COM            |             | 774341101 | 215    | 3885     | SH | DEFINED | 15        |
| ROCKWELL COLLINS INC         | COM            |             | 774341101 | 27     | 496      | SH | DEFINED | 9         |
| ROSS STORES INC              | COM            |             | 778296103 | 217    | 4576     | SH | DEFINED | 10        |
| ROSS STORES INC              | COM            |             | 778296103 | 86     | 1807     | SH | DEFINED | 15        |
| ROWAN COS INC                | COM            |             | 779382100 | 447    | 14732    | SH | DEFINED | 15        |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     |             | 780259107 | 455    | 5992     | SH | DEFINED | 10        |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     |             | 780259107 | 63     | 825      | SH | DEF/OTH | 10        |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |             | 780259206 | 142    | 1941     | SH | DEFINED | 10        |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |             | 780259206 | 24     | 325      | SH | DEF/OTH | 10        |
| ROYAL DUTCH SHELL PLC        | SPONS ADR A    |             | 780259206 | 183    | 2500     | SH | DEFINED | 9         |
| SBA COMMUNICATIONS CORP      | COM            |             | 78388J106 | 227    | 5274     | SH | DEFINED | 15        |
| SAIC INC                     | COM            |             | 78390X101 | 1104   | 89839    | SH | DEFINED | 15        |
| SPDR S&P 500 ETF TR          | TR UNIT        |             | 78462F103 | 28985  | 230954   | SH | DEFINED | 10        |
| SPDR S&P 500 ETF TR          | TR UNIT        |             | 78462F103 | 3027   | 24120    | SH | DEF/OTH | 10        |
| SPDR S&P 500 ETF TR          | TR UNIT        |             | 78462F103 | 309517 | 2466270  | SH | DEFINED | 15        |
| SPDR GOLD TRUST              | GOLD SHS       |             | 78463V107 | 3153   | 20742    | SH | DEFINED | 10        |
| SPDR GOLD TRUST              | GOLD SHS       |             | 78463V107 | 120    | 791      | SH | DEF/OTH | 10        |
| SPDR GOLD TRUST              | GOLD SHS       |             | 78463V107 | 295573 | 1944684  | SH | DEFINED | 15        |
| SPDR GOLD TRUST              | GOLD SHS       |             | 78463V107 | 60796  | 400000   | SH | CALL    | DEFINED 7 |
| SPDR GOLD TRUST              | GOLD SHS       |             | 78463V107 | 75995  | 500000   | SH | PUT     | DEFINED 7 |
| SPDR INDEX SHS FDS           | ASIA PACIF ETF |             | 78463X301 | 2067   | 31319    | SH | DEFINED | 10        |
| SPDR INDEX SHS FDS           | ASIA PACIF ETF |             | 78463X301 | 33     | 502      | SH | DEF/OTH | 10        |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS |             | 78463X848 | 6735   | 236659   | SH | DEFINED | 10        |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS |             | 78463X848 | 135    | 4735     | SH | DEF/OTH | 10        |
| SPDR INDEX SHS FDS           | S&P INTL SMLCP |             | 78463X871 | 640    | 25435    | SH | DEFINED | 10        |
| SPDR INDEX SHS FDS           | S&P INTL SMLCP |             | 78463X871 | 52     | 2047     | SH | DEF/OTH | 10        |
| SPDR SERIES TRUST            | GLB DOW ETF    |             | 78464A706 | 4508   | 89840    | SH | DEFINED | 15        |

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|                              |                 |           |        |          |    |         |           |
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| SPDR SERIES TRUST            | S&P METALS MNG  | 78464A755 | 719    | 14670    | SH | DEFINED | 15        |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1        | 78467X109 | 776    | 6372     | SH | DEFINED | 10        |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1        | 78467X109 | 174    | 1425     | SH | DEF/OTH | 10        |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1        | 78467X109 | 3801   | 31191    | SH | DEFINED | 15        |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP  | 78467Y107 | 40988  | 256995   | SH | DEFINED | 10        |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP  | 78467Y107 | 1007   | 6312     | SH | DEF/OTH | 10        |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP  | 78467Y107 | 642    | 4024     | SH | DEFINED | 15        |
| STR HLDGS INC                | COM             | 78478V100 | 250    | 30366    | SH | DEFINED | 15        |
| SAGENT PHARMACEUTICALS INC   | COM             | 786692103 | 466    | 22191    | SH | DEFINED | 15        |
| ST JUDE MED INC              | COM             | 790849103 | 1100   | 32081    | SH | DEFINED | 15        |
| SALESFORCE COM INC           | NOTE 0.750% 1/1 | 79466LAB0 | 8881   | 6500000  | SH | DEFINED | 15        |
| SAN JUAN BASIN RTY TR        | UNIT BEN INT    | 798241105 | 546    | 24000    | SH | DEFINED | 15        |
| SANDISK CORP                 | COM             | 80004C101 | 1343   | 27294    | SH | DEFINED | 15        |
| SANDISK CORP                 | COM             | 80004C101 | 226    | 4600     | SH | DEFINED | 9         |
| SANDISK CORP                 | NOTE 1.500% 8/1 | 80004CAD3 | 29438  | 25000000 | SH | DEFINED | 15        |
| SAP AG                       | SPON ADR        | 803054204 | 287    | 5425     | SH | DEFINED | 10        |
| SAP AG                       | SPON ADR        | 803054204 | 21     | 400      | SH | DEF/OTH | 10        |
| SAP AG                       | SPON ADR        | 803054204 | 0      | 1        | SH | DEFINED | 7         |
| SARA LEE CORP                | COM             | 803111103 | 135    | 7118     | SH | DEFINED | 10        |
| SARA LEE CORP                | COM             | 803111103 | 69     | 3645     | SH | DEFINED | 15        |
| SATCON TECHNOLOGY CORP       | COM             | 803893106 | 25     | 41240    | SH | DEFINED | 15        |
| SATCON TECHNOLOGY CORP       | COM             | 803893106 | 12     | 20000    | SH | DEFINED | 9         |
| SCANA CORP NEW               | COM             | 80589M102 | 26     | 588      | SH | DEFINED | 10        |
| SCANA CORP NEW               | COM             | 80589M102 | 86     | 1900     | SH | DEF/OTH | 10        |
| SCANA CORP NEW               | COM             | 80589M102 | 120    | 2659     | SH | DEFINED | 15        |
| SCHEIN HENRY INC             | COM             | 806407102 | 315    | 4890     | SH | DEFINED | 10        |
| SCHLUMBERGER LTD             | COM             | 806857108 | 4331   | 63398    | SH | DEFINED | 10        |
| SCHLUMBERGER LTD             | COM             | 806857108 | 142    | 2078     | SH | DEF/OTH | 10        |
| SCHLUMBERGER LTD             | COM             | 806857108 | 27     | 400      | SH | DEFINED | 9         |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 249    | 22091    | SH | DEFINED | 10        |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 130    | 11506    | SH | DEF/OTH | 10        |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 62     | 5538     | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 9119   | 272223   | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 99     | 2962     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 54     | 1600     | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE  | 81369Y209 | 206    | 5925     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS  | 81369Y308 | 65     | 2000     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS  | 81369Y308 | 259    | 7970     | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR  | 81369Y407 | 62     | 1600     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR  | 81369Y407 | 21     | 550      | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR  | 81369Y407 | 69705  | 1786402  | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 173    | 2503     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 154    | 2225     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 94757  | 1370710  | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 6913   | 100000   | SH | CALL    | DEFINED 7 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 20739  | 300000   | SH | PUT     | DEFINED 7 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 383    | 29466    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 47221  | 3632368  | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-INDS    | 81369Y704 | 133    | 3950     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-INDS    | 81369Y704 | 13500  | 400000   | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | TECHNOLOGY      | 81369Y803 | 882    | 34670    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | TECHNOLOGY      | 81369Y803 | 30     | 1180     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | TECHNOLOGY      | 81369Y803 | 2256   | 88663    | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 261    | 7266     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 107940 | 3000000  | SH | DEFINED | 15        |
| SEMGROUP CORP                | CL A            | 81663A105 | 24289  | 932026   | SH | DEFINED | 9         |
| SEMPRA ENERGY                | COM             | 816851109 | 39     | 700      | SH | DEFINED | 10        |
| SEMPRA ENERGY                | COM             | 816851109 | 362    | 6581     | SH | DEFINED | 15        |
| SEQUENOM INC                 | COM NEW         | 817337405 | 566    | 127247   | SH | DEFINED | 15        |
| SHAW GROUP INC               | COM             | 820280105 | 1633   | 60720    | SH | DEFINED | 7         |
| SHAW GROUP INC               | COM             | 820280105 | 2113   | 78539    | SH | DEFINED | 9         |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 498    | 5583     | SH | DEFINED | 10        |

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|                            |               |           |       |         |    |         |    |
|----------------------------|---------------|-----------|-------|---------|----|---------|----|
| SHERWIN WILLIAMS CO        | COM           | 824348106 | 32    | 360     | SH | DEF/OTH | 10 |
| SHERWIN WILLIAMS CO        | COM           | 824348106 | 71    | 798     | SH | DEFINED | 15 |
| SIGMA ALDRICH CORP         | COM           | 826552101 | 19    | 300     | SH | DEFINED | 10 |
| SIGMA ALDRICH CORP         | COM           | 826552101 | 294   | 4711    | SH | DEFINED | 15 |
| SIRONA DENTAL SYSTEMS INC  | COM           | 82966C103 | 357   | 8101    | SH | DEFINED | 15 |
| SIRIUS XM RADIO INC        | COM           | 82967N108 | 162   | 89135   | SH | DEFINED | 15 |
| SKYWORKS SOLUTIONS INC     | COM           | 83088M102 | 7     | 454     | SH | DEFINED | 10 |
| SKYWORKS SOLUTIONS INC     | COM           | 83088M102 | 696   | 42908   | SH | DEFINED | 15 |
| SMITHFIELD FOODS INC       | COM           | 832248108 | 575   | 23694   | SH | DEFINED | 15 |
| SMUCKER J M CO             | COM NEW       | 832696405 | 39    | 500     | SH | DEF/OTH | 10 |
| SMUCKER J M CO             | COM NEW       | 832696405 | 231   | 2957    | SH | DEFINED | 15 |
| SONOSITE INC               | COM           | 83568G104 | 529   | 9818    | SH | DEFINED | 15 |
| SOUTHERN CO                | COM           | 842587107 | 533   | 11522   | SH | DEFINED | 10 |
| SOUTHERN CO                | COM           | 842587107 | 556   | 12005   | SH | DEF/OTH | 10 |
| SOUTHERN CO                | COM           | 842587107 | 869   | 18767   | SH | DEFINED | 15 |
| SOUTHERN COPPER CORP       | COM           | 84265V105 | 21645 | 717212  | SH | DEFINED | 15 |
| SOUTHERN UN CO NEW         | COM           | 844030106 | 558   | 13255   | SH | DEFINED | 10 |
| SOUTHWESTERN ENERGY CO     | COM           | 845467109 | 290   | 9073    | SH | DEFINED | 15 |
| SOVRAN SELF STORAGE INC    | COM           | 84610H108 | 219   | 5129    | SH | DEFINED | 15 |
| SPECTRA ENERGY CORP        | COM           | 847560109 | 152   | 4942    | SH | DEFINED | 10 |
| SPECTRA ENERGY CORP        | COM           | 847560109 | 63    | 2044    | SH | DEF/OTH | 10 |
| SPECTRA ENERGY CORP        | COM           | 847560109 | 473   | 15394   | SH | DEFINED | 15 |
| SPRINT NEXTEL CORP         | COM SER 1     | 852061100 | 9     | 3750    | SH | DEF/OTH | 10 |
| SPRINT NEXTEL CORP         | COM SER 1     | 852061100 | 27    | 11627   | SH | DEFINED | 15 |
| STANDARD PAC CORP NEW      | COM           | 85375C101 | 35    | 11019   | SH | DEFINED | 15 |
| STANLEY BLACK & DECKER INC | COM           | 854502101 | 72    | 1067    | SH | DEFINED | 10 |
| STANLEY BLACK & DECKER INC | COM           | 854502101 | 68    | 1000    | SH | DEF/OTH | 10 |
| STANLEY BLACK & DECKER INC | COM           | 854502101 | 10254 | 151686  | SH | DEFINED | 15 |
| STAPLES INC                | COM           | 855030102 | 15    | 1045    | SH | DEFINED | 10 |
| STAPLES INC                | COM           | 855030102 | 7     | 488     | SH | DEF/OTH | 10 |
| STAPLES INC                | COM           | 855030102 | 1684  | 121212  | SH | DEFINED | 15 |
| STARBUCKS CORP             | COM           | 855244109 | 4971  | 108049  | SH | DEFINED | 10 |
| STARBUCKS CORP             | COM           | 855244109 | 45    | 970     | SH | DEF/OTH | 10 |
| STARBUCKS CORP             | COM           | 855244109 | 1174  | 25512   | SH | DEFINED | 15 |
| STARBUCKS CORP             | COM           | 855244109 | 61    | 1316    | SH | DEFINED | 9  |
| STATE STR CORP             | COM           | 857477103 | 314   | 7792    | SH | DEFINED | 10 |
| STATE STR CORP             | COM           | 857477103 | 3     | 64      | SH | DEF/OTH | 10 |
| STATE STR CORP             | COM           | 857477103 | 266   | 6601    | SH | DEFINED | 15 |
| STATOIL ASA                | SPONSORED ADR | 85771P102 | 333   | 13000   | SH | DEF/OTH | 10 |
| STERICYCLE INC             | COM           | 858912108 | 229   | 2938    | SH | DEFINED | 10 |
| STERICYCLE INC             | COM           | 858912108 | 8     | 100     | SH | DEF/OTH | 10 |
| STERICYCLE INC             | COM           | 858912108 | 2113  | 27118   | SH | DEFINED | 15 |
| STRAYER ED INC             | COM           | 863236105 | 553   | 5694    | SH | DEFINED | 15 |
| STRYKER CORP               | COM           | 863667101 | 4066  | 81786   | SH | DEFINED | 10 |
| STRYKER CORP               | COM           | 863667101 | 93    | 1873    | SH | DEF/OTH | 10 |
| STRYKER CORP               | COM           | 863667101 | 29    | 578     | SH | DEFINED | 15 |
| STRYKER CORP               | COM           | 863667101 | 962   | 19350   | SH | DEFINED | 7  |
| STRYKER CORP               | COM           | 863667101 | 24    | 481     | SH | DEFINED | 9  |
| SUNOCO INC                 | COM           | 86764P109 | 7     | 174     | SH | DEFINED | 10 |
| SUNOCO INC                 | COM           | 86764P109 | 4547  | 110848  | SH | DEFINED | 15 |
| SUNPOWER CORP              | COM           | 867652406 | 3082  | 494676  | SH | DEFINED | 15 |
| SUNTRUST BKS INC           | COM           | 867914103 | 101   | 5680    | SH | DEFINED | 10 |
| SUNTRUST BKS INC           | COM           | 867914103 | 6     | 325     | SH | DEF/OTH | 10 |
| SUNTRUST BKS INC           | COM           | 867914103 | 26567 | 1500952 | SH | DEFINED | 15 |
| SUPERMEDIA INC             | COM           | 868447103 | 0     | 26      | SH | DEFINED | 15 |
| SUPERMEDIA INC             | COM           | 868447103 | 223   | 84303   | SH | DEFINED | 7  |
| SUPERMEDIA INC             | COM           | 868447103 | 836   | 316853  | SH | DEFINED | 9  |
| SYMANTEC CORP              | COM           | 871503108 | 12    | 771     | SH | DEFINED | 10 |
| SYMANTEC CORP              | COM           | 871503108 | 9     | 550     | SH | DEF/OTH | 10 |
| SYMANTEC CORP              | COM           | 871503108 | 5691  | 363616  | SH | DEFINED | 15 |
| SYNUTRA INTL INC           | COM           | 87164C102 | 2024  | 400000  | SH | DEFINED | 15 |
| SYSCO CORP                 | COM           | 871829107 | 445   | 15162   | SH | DEFINED | 10 |

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| SYSCO CORP                   | COM             | 871829107 | 166   | 5675    | SH | DEF/OTH | 10 |
| SYSCO CORP                   | COM             | 871829107 | 389   | 13264   | SH | DEFINED | 15 |
| SYSCO CORP                   | COM             | 871829107 | 433   | 14780   | SH | DEFINED | 7  |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 223   | 14238   | SH | DEFINED | 15 |
| TJX COS INC NEW              | COM             | 872540109 | 4569  | 70777   | SH | DEFINED | 10 |
| TJX COS INC NEW              | COM             | 872540109 | 90    | 1390    | SH | DEF/OTH | 10 |
| TJX COS INC NEW              | COM             | 872540109 | 488   | 7563    | SH | DEFINED | 15 |
| TJX COS INC NEW              | COM             | 872540109 | 3746  | 58032   | SH | DEFINED | 9  |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 935   | 72400   | SH | DEFINED | 10 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 85    | 6550    | SH | DEF/OTH | 10 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 316   | 24499   | SH | DEFINED | 9  |
| TARGET CORP                  | COM             | 87612E106 | 815   | 15904   | SH | DEFINED | 10 |
| TARGET CORP                  | COM             | 87612E106 | 91    | 1770    | SH | DEF/OTH | 10 |
| TARGET CORP                  | COM             | 87612E106 | 648   | 12645   | SH | DEFINED | 15 |
| TELEFLEX INC                 | COM             | 879369106 | 202   | 3303    | SH | DEFINED | 10 |
| TELEFONICA S A               | SPONSORED ADR   | 879382208 | 356   | 20700   | SH | DEFINED | 10 |
| TELEFONICA S A               | SPONSORED ADR   | 879382208 | 58    | 3350    | SH | DEF/OTH | 10 |
| TERADATA CORP DEL            | COM             | 88076W103 | 135   | 2776    | SH | DEFINED | 10 |
| TERADATA CORP DEL            | COM             | 88076W103 | 19    | 400     | SH | DEF/OTH | 10 |
| TERADATA CORP DEL            | COM             | 88076W103 | 500   | 10312   | SH | DEFINED | 15 |
| TERADYNE INC                 | COM             | 880770102 | 975   | 71555   | SH | DEFINED | 15 |
| TEXAS INSTRS INC             | COM             | 882508104 | 637   | 21871   | SH | DEFINED | 10 |
| TEXAS INSTRS INC             | COM             | 882508104 | 82    | 2813    | SH | DEF/OTH | 10 |
| TEXAS INSTRS INC             | COM             | 882508104 | 358   | 12289   | SH | DEFINED | 15 |
| TEXTRON INC                  | COM             | 883203101 | 80    | 4350    | SH | DEFINED | 10 |
| TEXTRON INC                  | COM             | 883203101 | 13    | 700     | SH | DEF/OTH | 10 |
| TEXTRON INC                  | COM             | 883203101 | 421   | 22748   | SH | DEFINED | 15 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 368   | 8188    | SH | DEFINED | 10 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 15    | 331     | SH | DEF/OTH | 10 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 1503  | 33417   | SH | DEFINED | 15 |
| THORATEC CORP                | COM NEW         | 885175307 | 11    | 320     | SH | DEFINED | 10 |
| THORATEC CORP                | COM NEW         | 885175307 | 301   | 8964    | SH | DEFINED | 15 |
| 3M CO                        | COM             | 88579Y101 | 8702  | 106470  | SH | DEFINED | 10 |
| 3M CO                        | COM             | 88579Y101 | 655   | 8012    | SH | DEF/OTH | 10 |
| 3M CO                        | COM             | 88579Y101 | 35955 | 439930  | SH | DEFINED | 15 |
| 3M CO                        | COM             | 88579Y101 | 13    | 160     | SH | DEFINED | 7  |
| TIFFANY & CO NEW             | COM             | 886547108 | 27    | 400     | SH | DEFINED | 10 |
| TIFFANY & CO NEW             | COM             | 886547108 | 12    | 175     | SH | DEF/OTH | 10 |
| TIFFANY & CO NEW             | COM             | 886547108 | 245   | 3698    | SH | DEFINED | 15 |
| TIME WARNER INC              | COM NEW         | 887317303 | 6     | 177     | SH | DEFINED | 10 |
| TIME WARNER INC              | COM NEW         | 887317303 | 4     | 100     | SH | DEF/OTH | 10 |
| TIME WARNER INC              | COM NEW         | 887317303 | 2315  | 64047   | SH | DEFINED | 15 |
| TIME WARNER INC              | COM NEW         | 887317303 | 12    | 333     | SH | DEFINED | 7  |
| TIME WARNER TELECOM INC      | DBCV 2.375% 4/0 | 887319AC5 | 15308 | 1300000 | SH | DEFINED | 15 |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 2821  | 188320  | SH | DEFINED | 15 |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 273   | 13955   | SH | DEFINED | 10 |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 27    | 1379    | SH | DEFINED | 15 |
| TRACTOR SUPPLY CO            | COM             | 892356106 | 1017  | 14499   | SH | DEFINED | 10 |
| TRACTOR SUPPLY CO            | COM             | 892356106 | 49    | 700     | SH | DEF/OTH | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 145   | 2450    | SH | DEFINED | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 30    | 510     | SH | DEF/OTH | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 8973  | 151650  | SH | DEFINED | 15 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 0     | 6       | SH | DEFINED | 9  |
| TRIUMPH GROUP INC NEW        | COM             | 896818101 | 3474  | 59430   | SH | DEFINED | 9  |
| TRIUMPH GROUP INC NEW        | COM             | 896818101 | 76    | 1300    | SH | DEF/OTH | 9  |
| TRIUMPH GROUP INC NEW        | NOTE 2.625%10/0 | 896818AB7 | 32119 | 1500000 | SH | DEFINED | 15 |
| TRIPADVISOR INC              | COM             | 896945201 | 1959  | 77712   | SH | DEFINED | 15 |
| TYSON FOODS INC              | CL A            | 902494103 | 1172  | 56787   | SH | DEFINED | 15 |
| US BANCORP DEL               | COM NEW         | 902973304 | 942   | 34840   | SH | DEFINED | 10 |
| US BANCORP DEL               | COM NEW         | 902973304 | 4     | 150     | SH | DEF/OTH | 10 |
| US BANCORP DEL               | COM NEW         | 902973304 | 59    | 2186    | SH | DEFINED | 15 |
| UNION PAC CORP               | COM             | 907818108 | 2083  | 19666   | SH | DEFINED | 10 |

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|                              |                  |           |       |          |    |         |    |
|------------------------------|------------------|-----------|-------|----------|----|---------|----|
| UNION PAC CORP               | COM              | 907818108 | 451   | 4255     | SH | DEF/OTH | 10 |
| UNION PAC CORP               | COM              | 907818108 | 2280  | 21518    | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B             | 911312106 | 805   | 10992    | SH | DEFINED | 10 |
| UNITED PARCEL SERVICE INC    | CL B             | 911312106 | 2036  | 27823    | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B             | 911312106 | 3     | 40       | SH | DEFINED | 9  |
| UNITED STATES STL CORP NEW   | COM              | 912909108 | 2288  | 86468    | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 10467 | 143210   | SH | DEFINED | 10 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 259   | 3538     | SH | DEF/OTH | 10 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 12947 | 177143   | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 855   | 11702    | SH | DEFINED | 9  |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 20    | 400      | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 9     | 172      | SH | DEF/OTH | 10 |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 7492  | 147834   | SH | DEFINED | 15 |
| UNUM GROUP                   | COM              | 91529Y106 | 3029  | 143747   | SH | DEFINED | 10 |
| UNUM GROUP                   | COM              | 91529Y106 | 24    | 1127     | SH | DEF/OTH | 10 |
| UNUM GROUP                   | COM              | 91529Y106 | 17    | 819      | SH | DEFINED | 15 |
| VAALCO ENERGY INC            | COM NEW          | 91851C201 | 100   | 16586    | SH | DEFINED | 15 |
| VALE S A                     | ADR              | 91912E105 | 739   | 34451    | SH | DEFINED | 10 |
| VALE S A                     | ADR              | 91912E105 | 50    | 2350     | SH | DEF/OTH | 10 |
| VALE S A                     | ADR              | 91912E105 | 227   | 10600    | SH | DEFINED | 9  |
| VALERO ENERGY CORP NEW       | COM              | 91913Y100 | 31    | 1472     | SH | DEFINED | 10 |
| VALERO ENERGY CORP NEW       | COM              | 91913Y100 | 1053  | 50031    | SH | DEFINED | 15 |
| VANGUARD SPECIALIZED PORTFOL | DIV APP ETF      | 921908844 | 203   | 3707     | SH | DEFINED | 10 |
| VANGUARD SPECIALIZED PORTFOL | DIV APP ETF      | 921908844 | 31    | 575      | SH | DEF/OTH | 10 |
| VANGUARD TAX MANAGED INTL FD | MSCI EAFE ETF    | 921943858 | 237   | 7727     | SH | DEFINED | 10 |
| VANGUARD INTL EQUITY INDEX F | ALLWRLD EX US    | 922042775 | 1226  | 30931    | SH | DEFINED | 10 |
| VANGUARD INTL EQUITY INDEX F | ALLWRLD EX US    | 922042775 | 22    | 547      | SH | DEF/OTH | 10 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 349   | 9123     | SH | DEFINED | 10 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 120   | 3150     | SH | DEF/OTH | 10 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 63688 | 1666800  | SH | DEFINED | 15 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 337   | 5017     | SH | DEFINED | 10 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 7     | 100      | SH | DEF/OTH | 10 |
| VANGUARD INDEX FDS           | REIT ETF         | 922908553 | 33640 | 580000   | SH | DEFINED | 15 |
| VANGUARD INDEX FDS           | TOTAL STK MKT    | 922908769 | 234   | 3639     | SH | DEFINED | 10 |
| VERISIGN INC                 | SDCV 3.250% 8/1  | 92343EAD4 | 14938 | 12500000 | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 7457  | 185878   | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 709   | 17673    | SH | DEF/OTH | 10 |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 236   | 5876     | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 32    | 804      | SH | DEFINED | 9  |
| VERISK ANALYTICS INC         | CL A             | 92345Y106 | 907   | 22612    | SH | DEFINED | 15 |
| VIACOM INC NEW               | CL B             | 92553P201 | 2     | 50       | SH | DEFINED | 10 |
| VIACOM INC NEW               | CL B             | 92553P201 | 284   | 6250     | SH | DEFINED | 15 |
| VIRGIN MEDIA INC             | COM              | 92769L101 | 40019 | 1871811  | SH | DEFINED | 15 |
| VIRGIN MEDIA INC             | NOTE 6.500%11/1  | 92769LAB7 | 29612 | 21400000 | SH | DEFINED | 15 |
| VIOPHARMA INC                | COM              | 928241108 | 1281  | 46754    | SH | DEFINED | 15 |
| VISA INC                     | COM CL A         | 92826C839 | 4668  | 45973    | SH | DEFINED | 10 |
| VISA INC                     | COM CL A         | 92826C839 | 208   | 2044     | SH | DEF/OTH | 10 |
| VISA INC                     | COM CL A         | 92826C839 | 463   | 4561     | SH | DEFINED | 15 |
| VISA INC                     | COM CL A         | 92826C839 | 107   | 1050     | SH | DEFINED | 9  |
| VMWARE INC                   | CL A COM         | 928563402 | 2521  | 30310    | SH | DEFINED | 15 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW    | 92857W209 | 821   | 29305    | SH | DEFINED | 10 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW    | 92857W209 | 100   | 3557     | SH | DEF/OTH | 10 |
| WAL MART STORES INC          | COM              | 931142103 | 8001  | 133891   | SH | DEFINED | 10 |
| WAL MART STORES INC          | COM              | 931142103 | 245   | 4099     | SH | DEF/OTH | 10 |
| WAL MART STORES INC          | COM              | 931142103 | 934   | 15622    | SH | DEFINED | 15 |
| WAL MART STORES INC          | COM              | 931142103 | 35    | 585      | SH | DEFINED | 7  |
| WAL MART STORES INC          | COM              | 931142103 | 257   | 4296     | SH | DEFINED | 9  |
| WALGREEN CO                  | COM              | 931422109 | 162   | 4906     | SH | DEFINED | 10 |
| WALGREEN CO                  | COM              | 931422109 | 45    | 1350     | SH | DEF/OTH | 10 |
| WALGREEN CO                  | COM              | 931422109 | 145   | 4374     | SH | DEFINED | 15 |
| WALGREEN CO                  | COM              | 931422109 | 785   | 23743    | SH | DEFINED | 7  |
| WALGREEN CO                  | COM              | 931422109 | 165   | 4983     | SH | DEFINED | 9  |



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| WALTER ENERGY INC            | COM            | 93317Q105 | 2305  | 38054   | SH | DEFINED | 15 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 4386  | 134082  | SH | DEFINED | 10 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 136   | 4146    | SH | DEF/OTH | 10 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 3029  | 92606   | SH | DEFINED | 15 |
| WATERS CORP                  | COM            | 941848103 | 6     | 75      | SH | DEFINED | 10 |
| WATERS CORP                  | COM            | 941848103 | 440   | 5942    | SH | DEFINED | 15 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 20    | 334     | SH | DEFINED | 10 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 1233  | 20432   | SH | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | CL A           | 942749102 | 7349  | 214819  | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 5832  | 211611  | SH | DEFINED | 10 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 285   | 10339   | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 4750  | 172358  | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 61    | 2200    | SH | DEFINED | 7  |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 1235  | 44801   | SH | DEFINED | 9  |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 84    | 2726    | SH | DEFINED | 10 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 22    | 702     | SH | DEF/OTH | 10 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 317   | 10252   | SH | DEFINED | 15 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 1830  | 59113   | SH | DEFINED | 9  |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 931   | 13379   | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 30319 | 918197  | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 5201  | 157512  | SH | DEFINED | 9  |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 202   | 5786    | SH | DEFINED | 10 |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 210   | 6000    | SH | DEF/OTH | 10 |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 102   | 2905    | SH | DEFINED | 15 |
| WISDOMTREE TRUST             | INDIA ERNGS FD | 97717W422 | 233   | 14920   | SH | DEFINED | 10 |
| WISDOMTREE TRUST             | INDIA ERNGS FD | 97717W422 | 26    | 1675    | SH | DEF/OTH | 10 |
| WISDOMTREE TRUST             | INDIA ERNGS FD | 97717W422 | 266   | 17050   | SH | DEFINED | 15 |
| WYNN RESORTS LTD             | COM            | 983134107 | 818   | 7400    | SH | DEFINED | 15 |
| XILINX INC                   | COM            | 983919101 | 498   | 15539   | SH | DEFINED | 15 |
| XEROX CORP                   | COM            | 984121103 | 2     | 216     | SH | DEFINED | 10 |
| XEROX CORP                   | COM            | 984121103 | 4     | 500     | SH | DEF/OTH | 10 |
| XEROX CORP                   | COM            | 984121103 | 2706  | 340010  | SH | DEFINED | 15 |
| YRC WORLDWIDE INC            | COM PAR \$.01  | 984249607 | 456   | 45689   | SH | DEFINED | 9  |
| YAHOO INC                    | COM            | 984332106 | 8     | 500     | SH | DEF/OTH | 10 |
| YAHOO INC                    | COM            | 984332106 | 24447 | 1515636 | SH | DEFINED | 15 |
| YUM BRANDS INC               | COM            | 988498101 | 4312  | 73068   | SH | DEFINED | 10 |
| YUM BRANDS INC               | COM            | 988498101 | 143   | 2424    | SH | DEF/OTH | 10 |
| YUM BRANDS INC               | COM            | 988498101 | 631   | 10699   | SH | DEFINED | 15 |
| ZIMMER HLDGS INC             | COM            | 98956P102 | 329   | 6150    | SH | DEFINED | 10 |
| ZIMMER HLDGS INC             | COM            | 98956P102 | 67    | 1261    | SH | DEF/OTH | 10 |
| BUNGE LIMITED                | COM            | G16962105 | 80    | 1390    | SH | DEFINED | 10 |
| BUNGE LIMITED                | COM            | G16962105 | 160   | 2800    | SH | DEFINED | 9  |
| INVESCO LTD                  | SHS            | G491BT108 | 302   | 15014   | SH | DEFINED | 9  |
| INVESCO LTD                  | SHS            | G491BT108 | 62    | 3100    | SH | DEF/OTH | 9  |
| NABORS INDUSTRIES LTD        | SHS            | G6359F103 | 160   | 9205    | SH | DEFINED | 10 |
| NABORS INDUSTRIES LTD        | SHS            | G6359F103 | 14    | 807     | SH | DEF/OTH | 10 |
| RENAISSANCERE HOLDINGS LTD   | COM            | G7496G103 | 285   | 3833    | SH | DEFINED | 10 |
| ACE LTD                      | SHS            | H0023R105 | 48    | 685     | SH | DEFINED | 10 |
| ACE LTD                      | SHS            | H0023R105 | 1921  | 27393   | SH | DEFINED | 9  |