

ROYAL BANK OF SCOTLAND GROUP PLC

Form 13F-HR

May 15, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report For the Quarter Ended: March 31, 2012

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

Institutional Investment Manager Filing this report:

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

13F File Number: 028-05855

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

Person Signing this Report on Behalf of Reporting Manager:

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

Aileen Taylor Edinburgh, Scotland May 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: 1615  
 Form 13F Information Table Value Total: \$7,057,869,717

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 | 7406               | 7500000            | SH         |              | DEFINED            | 15      |
| AFLAC INC                  | COM             | 001055102 | 938                | 20392              | SH         |              | DEFINED            | 10      |
| AFLAC INC                  | COM             | 001055102 | 105                | 2288               | SH         |              | DEF/OTH            | 10      |
| AFLAC INC                  | COM             | 001055102 | 115                | 2503               | SH         |              | DEFINED            | 15      |
| AGCO CORP                  | COM             | 001084102 | 7                  | 158                | SH         |              | DEFINED            | 10      |
| AGCO CORP                  | COM             | 001084102 | 691                | 14638              | SH         |              | DEFINED            | 15      |
| AK STL HLDG CORP           | COM             | 001547108 | 12                 | 1597               | SH         |              | DEFINED            | 10      |
| AK STL HLDG CORP           | COM             | 001547108 | 341                | 45099              | SH         |              | DEFINED            | 15      |
| AMC NETWORKS INC           | CL A            | 00164V103 | 506                | 11341              | SH         |              | DEFINED            | 15      |
| AOL INC                    | COM             | 00184X105 | 376                | 19842              | SH         |              | DEFINED            | 15      |
| AOL INC                    | COM             | 00184X105 | 1                  | 30                 | SH         |              | DEFINED            | 7       |
| AT&T INC                   | COM             | 00206R102 | 8096               | 259236             | SH         |              | DEFINED            | 10      |
| AT&T INC                   | COM             | 00206R102 | 388                | 12427              | SH         |              | DEF/OTH            | 10      |
| AT&T INC                   | COM             | 00206R102 | 21                 | 683                | SH         |              | DEFINED            | 15      |
| AT&T INC                   | COM             | 00206R102 | 794                | 25434              | SH         |              | DEFINED            | 9       |
| AARONS INC                 | COM PAR \$0.50  | 002535300 | 348                | 13446              | SH         |              | DEFINED            | 15      |
| ABBOTT LABS                | COM             | 002824100 | 9910               | 161694             | SH         |              | DEFINED            | 10      |
| ABBOTT LABS                | COM             | 002824100 | 517                | 8443               | SH         |              | DEF/OTH            | 10      |
| ABBOTT LABS                | COM             | 002824100 | 5                  | 75                 | SH         |              | DEFINED            | 15      |
| ABBOTT LABS                | COM             | 002824100 | 501                | 8178               | SH         |              | DEFINED            | 9       |
| ACADIA RLTY TR             | COM SH BEN INT  | 004239109 | 769                | 34107              | SH         |              | DEFINED            | 15      |
| ACTIVISION BLIZZARD INC    | COM             | 00507V109 | 33                 | 2608               | SH         |              | DEFINED            | 10      |
| ACTIVISION BLIZZARD INC    | COM             | 00507V109 | 3978               | 310290             | SH         |              | DEFINED            | 15      |
| ACTIVISION BLIZZARD INC    | COM             | 00507V109 | 0                  | 32                 | SH         |              | DEFINED            | 9       |
| ACTUANT CORP               | CL A NEW        | 00508X203 | 3408               | 117574             | SH         |              | DEFINED            | 10      |
| ACTUANT CORP               | CL A NEW        | 00508X203 | 19                 | 660                | SH         |              | DEF/OTH            | 10      |
| ACTUANT CORP               | CL A NEW        | 00508X203 | 10                 | 332                | SH         |              | DEFINED            | 15      |
| ADOBE SYS INC              | COM             | 00724F101 | 66                 | 1922               | SH         |              | DEFINED            | 10      |
| ADOBE SYS INC              | COM             | 00724F101 | 22                 | 640                | SH         |              | DEF/OTH            | 10      |
| ADOBE SYS INC              | COM             | 00724F101 | 1180               | 34390              | SH         |              | DEFINED            | 15      |
| ADVANCED MICRO DEVICES INC | COM             | 007903107 | 37                 | 4580               | SH         |              | DEFINED            | 10      |
| ADVANCED MICRO DEVICES INC | COM             | 007903107 | 1093               | 136290             | SH         |              | DEFINED            | 15      |
| AETNA INC NEW              | COM             | 00817Y108 | 5503               | 109699             | SH         |              | DEFINED            | 10      |
| AETNA INC NEW              | COM             | 00817Y108 | 34                 | 679                | SH         |              | DEF/OTH            | 10      |
| AETNA INC NEW              | COM             | 00817Y108 | 122                | 2439               | SH         |              | DEFINED            | 15      |
| AFFILIATED MANAGERS GROUP  | COM             | 008252108 | 6372               | 56991              | SH         |              | DEFINED            | 10      |
| AFFILIATED MANAGERS GROUP  | COM             | 008252108 | 41                 | 364                | SH         |              | DEF/OTH            | 10      |
| AFFYMETRIX INC             | COM             | 00826T108 | 598                | 139970             | SH         |              | DEFINED            | 15      |

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|                              |      |            |           |       |          |    |         |    |
|------------------------------|------|------------|-----------|-------|----------|----|---------|----|
| AGILENT TECHNOLOGIES INC     | COM  |            | 00846U101 | 23    | 515      | SH | DEFINED | 10 |
| AGILENT TECHNOLOGIES INC     | COM  |            | 00846U101 | 1942  | 43634    | SH | DEFINED | 15 |
| AGILENT TECHNOLOGIES INC     | COM  |            | 00846U101 | 178   | 4000     | SH | DEFINED | 9  |
| AIR PRODS & CHEMS INC        | COM  |            | 009158106 | 781   | 8513     | SH | DEFINED | 10 |
| AIR PRODS & CHEMS INC        | COM  |            | 009158106 | 28    | 300      | SH | DEF/OTH | 10 |
| AIR PRODS & CHEMS INC        | COM  |            | 009158106 | 105   | 1144     | SH | DEFINED | 15 |
| AIRGAS INC                   | COM  |            | 009363102 | 5     | 61       | SH | DEFINED | 10 |
| AIRGAS INC                   | COM  |            | 009363102 | 225   | 2526     | SH | DEFINED | 15 |
| AKAMAI TECHNOLOGIES INC      | COM  |            | 00971T101 | 44    | 1194     | SH | DEFINED | 10 |
| AKAMAI TECHNOLOGIES INC      | COM  |            | 00971T101 | 3409  | 92878    | SH | DEFINED | 15 |
| AKAMAI TECHNOLOGIES INC      | COM  |            | 00971T101 | 2     | 55       | SH | DEFINED | 7  |
| ALCOA INC                    | COM  |            | 013817101 | 143   | 14303    | SH | DEFINED | 10 |
| ALCOA INC                    | COM  |            | 013817101 | 6     | 620      | SH | DEF/OTH | 10 |
| ALCOA INC                    | COM  |            | 013817101 | 74    | 7399     | SH | DEFINED | 15 |
| ALCOA INC                    | COM  |            | 013817101 | 266   | 26550    | SH | DEFINED | 9  |
| ALCOA INC                    | NOTE | 5.250% 3/1 | 013817AT8 | 16812 | 10090000 | SH | DEFINED | 15 |
| ALEXANDRIA REAL ESTATE EQ IN | COM  |            | 015271109 | 12696 | 173608   | SH | DEFINED | 15 |
| ALEXION PHARMACEUTICALS INC  | COM  |            | 015351109 | 2380  | 25627    | SH | DEFINED | 15 |
| ALLEGHENY TECHNOLOGIES INC   | COM  |            | 01741R102 | 174   | 4234     | SH | DEFINED | 10 |
| ALLEGHENY TECHNOLOGIES INC   | COM  |            | 01741R102 | 41    | 995      | SH | DEF/OTH | 10 |
| ALLERGAN INC                 | COM  |            | 018490102 | 771   | 8081     | SH | DEFINED | 10 |
| ALLERGAN INC                 | COM  |            | 018490102 | 31    | 320      | SH | DEFINED | 7  |
| ALLIANCE DATA SYSTEMS CORP   | COM  |            | 018581108 | 298   | 2365     | SH | DEFINED | 10 |
| ALLIANCE HOLDINGS GP LP      | COM  | UNITS LP   | 01861G100 | 426   | 9789     | SH | DEFINED | 15 |
| ALLIANT ENERGY CORP          | COM  |            | 018802108 | 31    | 705      | SH | DEF/OTH | 10 |
| ALLIANT ENERGY CORP          | COM  |            | 018802108 | 948   | 21883    | SH | DEFINED | 15 |
| ALLIANT TECHSYSTEMS INC      | NOTE | 3.000% 8/1 | 018804AK0 | 20400 | 20000000 | SH | DEFINED | 15 |
| ALLIED NEVADA GOLD CORP      | COM  |            | 019344100 | 12016 | 369396   | SH | DEFINED | 15 |
| ALLSTATE CORP                | COM  |            | 020002101 | 155   | 4704     | SH | DEFINED | 10 |
| ALLSTATE CORP                | COM  |            | 020002101 | 22    | 675      | SH | DEF/OTH | 10 |
| ALLSTATE CORP                | COM  |            | 020002101 | 945   | 28709    | SH | DEFINED | 15 |
| ALPHA NATURAL RESOURCES INC  | COM  |            | 02076X102 | 6     | 384      | SH | DEF/OTH | 10 |
| ALPHA NATURAL RESOURCES INC  | COM  |            | 02076X102 | 1877  | 123384   | SH | DEFINED | 15 |
| ALTERA CORP                  | COM  |            | 021441100 | 1302  | 32703    | SH | DEFINED | 10 |
| ALTERA CORP                  | COM  |            | 021441100 | 14    | 360      | SH | DEF/OTH | 10 |
| ALTERA CORP                  | COM  |            | 021441100 | 3386  | 85024    | SH | DEFINED | 15 |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 418   | 13540    | SH | DEFINED | 10 |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 472   | 15286    | SH | DEF/OTH | 10 |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 9557  | 309579   | SH | DEFINED | 15 |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 247   | 8000     | SH | DEFINED | 7  |
| ALTRIA GROUP INC             | COM  |            | 02209S103 | 380   | 12300    | SH | DEFINED | 9  |
| AMAZON COM INC               | COM  |            | 023135106 | 157   | 773      | SH | DEFINED | 10 |
| AMAZON COM INC               | COM  |            | 023135106 | 4667  | 23048    | SH | DEFINED | 15 |
| AMAZON COM INC               | COM  |            | 023135106 | 61    | 300      | SH | DEFINED | 7  |
| AMERICAN CAMPUS CMNTYS INC   | COM  |            | 024835100 | 3018  | 67494    | SH | DEFINED | 15 |
| AMERICAN CAP LTD             | COM  |            | 02503Y103 | 245   | 28245    | SH | DEFINED | 15 |
| AMERICAN ELEC PWR INC        | COM  |            | 025537101 | 178   | 4617     | SH | DEFINED | 10 |
| AMERICAN ELEC PWR INC        | COM  |            | 025537101 | 28    | 719      | SH | DEF/OTH | 10 |
| AMERICAN ELEC PWR INC        | COM  |            | 025537101 | 1772  | 45919    | SH | DEFINED | 15 |
| AMERICAN EXPRESS CO          | COM  |            | 025816109 | 1184  | 20471    | SH | DEFINED | 10 |
| AMERICAN EXPRESS CO          | COM  |            | 025816109 | 300   | 5189     | SH | DEF/OTH | 10 |
| AMERICAN EXPRESS CO          | COM  |            | 025816109 | 9465  | 163581   | SH | DEFINED | 15 |
| AMERICAN SUPERCONDUCTOR CORP | COM  |            | 030111108 | 111   | 26868    | SH | DEFINED | 15 |
| AMERICAN TOWER CORP NEW      | COM  |            | 03027X100 | 1163  | 18451    | SH | DEFINED | 10 |
| AMERICAN TOWER CORP NEW      | COM  |            | 03027X100 | 52    | 825      | SH | DEF/OTH | 10 |
| AMERICAN TOWER CORP NEW      | COM  |            | 03027X100 | 770   | 12211    | SH | DEFINED | 15 |
| AMERICAN WTR WKS CO INC NEW  | COM  |            | 030420103 | 14751 | 433484   | SH | DEFINED | 15 |
| AMERISOURCEBERGEN CORP       | COM  |            | 03073E105 | 59    | 1482     | SH | DEFINED | 10 |
| AMERISOURCEBERGEN CORP       | COM  |            | 03073E105 | 1512  | 38114    | SH | DEFINED | 15 |
| AMERIGROUP CORP              | COM  |            | 03073T102 | 550   | 8171     | SH | DEFINED | 15 |
| AMERIPRISE FINL INC          | COM  |            | 03076C106 | 229   | 4010     | SH | DEFINED | 10 |
| AMERIPRISE FINL INC          | COM  |            | 03076C106 | 112   | 1969     | SH | DEF/OTH | 10 |

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|                              |                 |           |        |        |    |         |    |
|------------------------------|-----------------|-----------|--------|--------|----|---------|----|
| AMERIPRISE FINL INC          | COM             | 03076C106 | 1062   | 18582  | SH | DEFINED | 15 |
| AMETEK INC NEW               | COM             | 031100100 | 4181   | 86189  | SH | DEFINED | 10 |
| AMETEK INC NEW               | COM             | 031100100 | 22     | 450    | SH | DEF/OTH | 10 |
| AMGEN INC                    | COM             | 031162100 | 575    | 8465   | SH | DEFINED | 10 |
| AMGEN INC                    | COM             | 031162100 | 14     | 200    | SH | DEF/OTH | 10 |
| AMGEN INC                    | COM             | 031162100 | 3891   | 57245  | SH | DEFINED | 15 |
| AMGEN INC                    | COM             | 031162100 | 111    | 1640   | SH | DEFINED | 9  |
| AMPHENOL CORP NEW            | CL A            | 032095101 | 317    | 5302   | SH | DEFINED | 10 |
| AMPHENOL CORP NEW            | CL A            | 032095101 | 15     | 250    | SH | DEF/OTH | 10 |
| AMPHENOL CORP NEW            | CL A            | 032095101 | 243    | 4067   | SH | DEFINED | 15 |
| AMYLIN PHARMACEUTICALS INC   | COM             | 032346108 | 998    | 39999  | SH | DEFINED | 15 |
| ANADARKO PETE CORP           | COM             | 032511107 | 2861   | 36514  | SH | DEFINED | 10 |
| ANADARKO PETE CORP           | COM             | 032511107 | 18     | 228    | SH | DEF/OTH | 10 |
| ANADARKO PETE CORP           | COM             | 032511107 | 5028   | 64183  | SH | DEFINED | 15 |
| ANADARKO PETE CORP           | COM             | 032511107 | 233    | 2974   | SH | DEFINED | 9  |
| ANALOG DEVICES INC           | COM             | 032654105 | 10     | 254    | SH | DEFINED | 10 |
| ANALOG DEVICES INC           | COM             | 032654105 | 1394   | 34505  | SH | DEFINED | 15 |
| AON CORP                     | COM             | 037389103 | 706    | 14397  | SH | DEFINED | 9  |
| APACHE CORP                  | COM             | 037411105 | 738    | 7343   | SH | DEFINED | 10 |
| APACHE CORP                  | COM             | 037411105 | 31     | 308    | SH | DEF/OTH | 10 |
| APACHE CORP                  | COM             | 037411105 | 704    | 7010   | SH | DEFINED | 15 |
| APARTMENT INVT & MGMT CO     | CL A            | 03748R101 | 2465   | 93349  | SH | DEFINED | 10 |
| APARTMENT INVT & MGMT CO     | CL A            | 03748R101 | 20     | 769    | SH | DEF/OTH | 10 |
| APARTMENT INVT & MGMT CO     | CL A            | 03748R101 | 8825   | 334150 | SH | DEFINED | 15 |
| APOLLO GROUP INC             | CL A            | 037604105 | 2820   | 72969  | SH | DEFINED | 15 |
| APOLLO GLOBAL MGMT LLC       | CL A SHS        | 037612306 | 3451   | 241679 | SH | DEFINED | 15 |
| APOLLO INVT CORP             | COM             | 03761U106 | 441    | 61452  | SH | DEFINED | 15 |
| APPLE INC                    | COM             | 037833100 | 21086  | 35170  | SH | DEFINED | 10 |
| APPLE INC                    | COM             | 037833100 | 414    | 691    | SH | DEF/OTH | 10 |
| APPLE INC                    | COM             | 037833100 | 343467 | 572875 | SH | DEFINED | 15 |
| APPLE INC                    | COM             | 037833100 | 271    | 452    | SH | DEFINED | 7  |
| APPLE INC                    | COM             | 037833100 | 10828  | 18060  | SH | DEFINED | 9  |
| APPLIED MATLS INC            | COM             | 038222105 | 4      | 360    | SH | DEF/OTH | 10 |
| APPLIED MATLS INC            | COM             | 038222105 | 2414   | 193949 | SH | DEFINED | 15 |
| APTARGROUP INC               | COM             | 038336103 | 294    | 5363   | SH | DEFINED | 15 |
| AQUA AMERICA INC             | COM             | 03836W103 | 106    | 4771   | SH | DEFINED | 10 |
| AQUA AMERICA INC             | COM             | 03836W103 | 7      | 300    | SH | DEF/OTH | 10 |
| AQUA AMERICA INC             | COM             | 03836W103 | 8673   | 389077 | SH | DEFINED | 15 |
| ARCH COAL INC                | COM             | 039380100 | 34     | 3179   | SH | DEFINED | 10 |
| ARCH COAL INC                | COM             | 039380100 | 1      | 110    | SH | DEF/OTH | 10 |
| ARCH COAL INC                | COM             | 039380100 | 391    | 36486  | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 87     | 2758   | SH | DEFINED | 10 |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 12516  | 395340 | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 1479   | 46727  | SH | DEFINED | 9  |
| ARCHER DANIELS MIDLAND CO    | NOTE 0.875% 2/1 | 039483AW2 | 92     | 90000  | SH | DEFINED | 15 |
| ARES CAP CORP                | COM             | 04010L103 | 5      | 318    | SH | DEFINED | 10 |
| ARES CAP CORP                | COM             | 04010L103 | 278    | 16979  | SH | DEFINED | 15 |
| ARES CAP CORP                | COM             | 04010L103 | 53     | 3250   | SH | DEFINED | 9  |
| ARUBA NETWORKS INC           | COM             | 043176106 | 325    | 14578  | SH | DEFINED | 15 |
| ASHFORD HOSPITALITY TR INC   | COM SHS         | 044103109 | 1424   | 158030 | SH | DEFINED | 15 |
| ASHLAND INC NEW              | COM             | 044209104 | 338    | 5528   | SH | DEFINED | 10 |
| ASSURANT INC                 | COM             | 04621X108 | 309    | 7641   | SH | DEFINED | 15 |
| ATLAS ENERGY LP              | COM UNITS LP    | 04930A104 | 31109  | 942701 | SH | DEFINED | 15 |
| ATLAS PIPELINE PARTNERS LP   | UNIT L P INT    | 049392103 | 8114   | 229326 | SH | DEFINED | 15 |
| ATLAS RESOURCE PARTNERS LP   | COM UNT LTD PR  | 04941A101 | 9210   | 330452 | SH | DEFINED | 15 |
| AUTODESK INC                 | COM             | 052769106 | 31     | 743    | SH | DEFINED | 10 |
| AUTODESK INC                 | COM             | 052769106 | 1557   | 36786  | SH | DEFINED | 15 |
| AUTOLIV INC                  | COM             | 052800109 | 902    | 13449  | SH | DEFINED | 15 |
| AUTOMATIC DATA PROCESSING IN | COM             | 053015103 | 3888   | 70447  | SH | DEFINED | 10 |
| AUTOMATIC DATA PROCESSING IN | COM             | 053015103 | 373    | 6760   | SH | DEF/OTH | 10 |
| AUTOMATIC DATA PROCESSING IN | COM             | 053015103 | 4048   | 73354  | SH | DEFINED | 15 |
| AUTOZONE INC                 | COM             | 053332102 | 1252   | 3368   | SH | DEFINED | 10 |

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|                              |                  |           |       |         |    |         |    |
|------------------------------|------------------|-----------|-------|---------|----|---------|----|
| AUTOZONE INC                 | COM              | 053332102 | 65    | 175     | SH | DEF/OTH | 10 |
| AUTOZONE INC                 | COM              | 053332102 | 535   | 1438    | SH | DEFINED | 15 |
| AUTOZONE INC                 | COM              | 053332102 | 149   | 400     | SH | DEFINED | 7  |
| AVALONBAY CMNTYS INC         | COM              | 053484101 | 40898 | 289339  | SH | DEFINED | 15 |
| AVNET INC                    | COM              | 053807103 | 126   | 3452    | SH | DEFINED | 10 |
| AVNET INC                    | COM              | 053807103 | 1191  | 32735   | SH | DEFINED | 15 |
| AVON PRODS INC               | COM              | 054303102 | 1168  | 60341   | SH | DEFINED | 15 |
| AVON PRODS INC               | COM              | 054303102 | 97    | 5000    | SH | DEFINED | 9  |
| BB&T CORP                    | COM              | 054937107 | 5166  | 164571  | SH | DEFINED | 10 |
| BB&T CORP                    | COM              | 054937107 | 28    | 900     | SH | DEF/OTH | 10 |
| BP PLC                       | SPONSORED ADR    | 055622104 | 275   | 6102    | SH | DEFINED | 10 |
| BP PLC                       | SPONSORED ADR    | 055622104 | 154   | 3428    | SH | DEFINED | 9  |
| BPZ RESOURCES INC            | COM              | 055639108 | 222   | 55178   | SH | DEFINED | 15 |
| BRE PROPERTIES INC           | CL A             | 05564E106 | 10966 | 216938  | SH | DEFINED | 15 |
| BMC SOFTWARE INC             | COM              | 055921100 | 1232  | 30681   | SH | DEFINED | 15 |
| BMC SOFTWARE INC             | COM              | 055921100 | 161   | 4000    | SH | DEFINED | 9  |
| BAKER HUGHES INC             | COM              | 057224107 | 1355  | 32298   | SH | DEFINED | 10 |
| BAKER HUGHES INC             | COM              | 057224107 | 16    | 375     | SH | DEF/OTH | 10 |
| BAKER HUGHES INC             | COM              | 057224107 | 5345  | 127437  | SH | DEFINED | 15 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 1231  | 128599  | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 165   | 17286   | SH | DEF/OTH | 10 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 35131 | 3670983 | SH | DEFINED | 15 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 215   | 22473   | SH | DEFINED | 9  |
| BANK OF NEW YORK MELLON CORP | COM              | 064058100 | 232   | 9622    | SH | DEFINED | 10 |
| BANK OF NEW YORK MELLON CORP | COM              | 064058100 | 6     | 265     | SH | DEF/OTH | 10 |
| BANK OF NEW YORK MELLON CORP | COM              | 064058100 | 2289  | 94866   | SH | DEFINED | 15 |
| BARD C R INC                 | COM              | 067383109 | 310   | 3142    | SH | DEFINED | 10 |
| BARD C R INC                 | COM              | 067383109 | 25    | 249     | SH | DEF/OTH | 10 |
| BARD C R INC                 | COM              | 067383109 | 292   | 2954    | SH | DEFINED | 15 |
| BARCLAYS BK PLC              | DJUBS CMDT ETN36 | 06738C778 | 2442  | 57704   | SH | DEFINED | 10 |
| BARCLAYS BK PLC              | DJUBS CMDT ETN36 | 06738C778 | 123   | 2905    | SH | DEF/OTH | 10 |
| BARCLAYS BANK PLC            | ADR PFD SR 5     | 06739H362 | 472   | 18540   | SH | DEFINED | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 441   | 7372    | SH | DEFINED | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 151   | 2526    | SH | DEF/OTH | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 8100  | 135490  | SH | DEFINED | 15 |
| BE AEROSPACE INC             | COM              | 073302101 | 2     | 33      | SH | DEFINED | 10 |
| BE AEROSPACE INC             | COM              | 073302101 | 937   | 20162   | SH | DEFINED | 15 |
| BEAM INC                     | COM              | 073730103 | 115   | 1960    | SH | DEFINED | 10 |
| BEAM INC                     | COM              | 073730103 | 108   | 1850    | SH | DEF/OTH | 10 |
| BEAM INC                     | COM              | 073730103 | 696   | 11882   | SH | DEFINED | 15 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 1175  | 15127   | SH | DEFINED | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 252   | 3240    | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 363   | 4675    | SH | DEFINED | 15 |
| BED BATH & BEYOND INC        | COM              | 075896100 | 2957  | 44959   | SH | DEFINED | 15 |
| BELO CORP                    | COM SER A        | 080555105 | 331   | 46175   | SH | DEFINED | 10 |
| BELO CORP                    | COM SER A        | 080555105 | 3     | 438     | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL   | CL A             | 084670108 | 10    | 1       | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL A             | 084670108 | 530   | 53      | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 1202  | 14806   | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 137   | 1690    | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 8069  | 99438   | SH | DEFINED | 15 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 75    | 930     | SH | DEFINED | 7  |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW         | 084670702 | 203   | 2500    | SH | DEFINED | 9  |
| BEST BUY INC                 | COM              | 086516101 | 31    | 1294    | SH | DEFINED | 10 |
| BEST BUY INC                 | COM              | 086516101 | 6     | 233     | SH | DEF/OTH | 10 |
| BEST BUY INC                 | COM              | 086516101 | 443   | 18716   | SH | DEFINED | 15 |
| BIOGEN IDEC INC              | COM              | 09062X103 | 28    | 222     | SH | DEFINED | 10 |
| BIOGEN IDEC INC              | COM              | 09062X103 | 8870  | 70400   | SH | DEFINED | 15 |
| BIOGEN IDEC INC              | COM              | 09062X103 | 796   | 6320    | SH | DEFINED | 9  |
| BIOMED REALTY TRUST INC      | COM              | 09063H107 | 2296  | 120970  | SH | DEFINED | 15 |
| BIOMIMETIC THERAPEUTICS INC  | COM              | 09064X101 | 34    | 13941   | SH | DEFINED | 10 |
| BIOMIMETIC THERAPEUTICS INC  | COM              | 09064X101 | 0     | 51      | SH | DEFINED | 15 |

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|                              |                 |           |       |          |    |         |    |
|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| BLACKROCK INC                | COM             | 09247X101 | 272   | 1329     | SH | DEFINED | 15 |
| BLACKSTONE GROUP L P         | COM UNIT LTD    | 09253U108 | 15    | 950      | SH | DEF/OTH | 10 |
| BLACKSTONE GROUP L P         | COM UNIT LTD    | 09253U108 | 497   | 31181    | SH | DEFINED | 15 |
| BLOCK H & R INC              | COM             | 093671105 | 3     | 200      | SH | DEFINED | 10 |
| BLOCK H & R INC              | COM             | 093671105 | 10    | 600      | SH | DEF/OTH | 10 |
| BLOCK H & R INC              | COM             | 093671105 | 262   | 15913    | SH | DEFINED | 15 |
| BLYTH INC                    | COM NEW         | 09643P207 | 4212  | 56293    | SH | DEFINED | 15 |
| BOEING CO                    | COM             | 097023105 | 8135  | 109383   | SH | DEFINED | 10 |
| BOEING CO                    | COM             | 097023105 | 454   | 6101     | SH | DEF/OTH | 10 |
| BOEING CO                    | COM             | 097023105 | 969   | 13036    | SH | DEFINED | 15 |
| BOEING CO                    | COM             | 097023105 | 112   | 1500     | SH | DEFINED | 9  |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 42182 | 401767   | SH | DEFINED | 15 |
| BOSTON PPTYS LTD PARTNERSHIP | NOTE 3.750% 5/1 | 10112RAG9 | 15973 | 14058000 | SH | DEFINED | 15 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 2     | 417      | SH | DEFINED | 10 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 839   | 140259   | SH | DEFINED | 15 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW  | 105368203 | 2     | 158      | SH | DEFINED | 10 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW  | 105368203 | 4868  | 424035   | SH | DEFINED | 15 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 1814  | 53753    | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 350   | 10358    | SH | DEF/OTH | 10 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 270   | 8000     | SH | DEFINED | 9  |
| BROADCOM CORP                | CL A            | 111320107 | 3617  | 92027    | SH | DEFINED | 15 |
| BROWN FORMAN CORP            | CL B            | 115637209 | 735   | 8810     | SH | DEFINED | 15 |
| BUCKEYE TECHNOLOGIES INC     | COM             | 118255108 | 275   | 8105     | SH | DEFINED | 10 |
| BUCKEYE TECHNOLOGIES INC     | COM             | 118255108 | 6     | 183      | SH | DEFINED | 15 |
| CBL & ASSOC PPTYS INC        | COM             | 124830100 | 2     | 88       | SH | DEFINED | 10 |
| CBL & ASSOC PPTYS INC        | COM             | 124830100 | 2159  | 114090   | SH | DEFINED | 15 |
| CBS CORP NEW                 | CL B            | 124857202 | 1204  | 35499    | SH | DEFINED | 10 |
| CBS CORP NEW                 | CL B            | 124857202 | 9     | 280      | SH | DEF/OTH | 10 |
| CBS CORP NEW                 | CL B            | 124857202 | 1216  | 35859    | SH | DEFINED | 15 |
| CBRE GROUP INC               | CL A            | 12504L109 | 154   | 7699     | SH | DEFINED | 10 |
| CBRE GROUP INC               | CL A            | 12504L109 | 4     | 210      | SH | DEF/OTH | 10 |
| CBRE GROUP INC               | CL A            | 12504L109 | 588   | 29458    | SH | DEFINED | 15 |
| CF INDS HLDGS INC            | COM             | 125269100 | 2826  | 15471    | SH | DEFINED | 15 |
| C H ROBINSON WORLDWIDE INC   | COM NEW         | 12541W209 | 129   | 1975     | SH | DEFINED | 10 |
| C H ROBINSON WORLDWIDE INC   | COM NEW         | 12541W209 | 451   | 6884     | SH | DEFINED | 15 |
| CIGNA CORPORATION            | COM             | 125509109 | 5802  | 117807   | SH | DEFINED | 10 |
| CIGNA CORPORATION            | COM             | 125509109 | 93    | 1888     | SH | DEF/OTH | 10 |
| CIGNA CORPORATION            | COM             | 125509109 | 96    | 1948     | SH | DEFINED | 15 |
| CIGNA CORPORATION            | COM             | 125509109 | 394   | 8000     | SH | DEFINED | 9  |
| CIT GROUP INC                | COM NEW         | 125581801 | 446   | 10804    | SH | DEFINED | 15 |
| CME GROUP INC                | COM             | 12572Q105 | 16    | 55       | SH | DEFINED | 10 |
| CME GROUP INC                | COM             | 12572Q105 | 8813  | 30460    | SH | DEFINED | 7  |
| CSX CORP                     | COM             | 126408103 | 90    | 4195     | SH | DEFINED | 10 |
| CSX CORP                     | COM             | 126408103 | 102   | 4722     | SH | DEF/OTH | 10 |
| CSX CORP                     | COM             | 126408103 | 2639  | 122619   | SH | DEFINED | 15 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 5214  | 116374   | SH | DEFINED | 10 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 187   | 4165     | SH | DEF/OTH | 10 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 8048  | 179645   | SH | DEFINED | 15 |
| CA INC                       | COM             | 12673P105 | 3126  | 113417   | SH | DEFINED | 15 |
| CABOT OIL & GAS CORP         | COM             | 127097103 | 531   | 17051    | SH | DEFINED | 15 |
| CAMDEN PPTY TR               | SH BEN INT      | 133131102 | 13503 | 205364   | SH | DEFINED | 15 |
| CAMERON INTERNATIONAL CORP   | COM             | 13342B105 | 27    | 511      | SH | DEFINED | 10 |
| CAMERON INTERNATIONAL CORP   | COM             | 13342B105 | 789   | 14934    | SH | DEFINED | 15 |
| CAMPBELL SOUP CO             | COM             | 134429109 | 14    | 400      | SH | DEFINED | 10 |
| CAMPBELL SOUP CO             | COM             | 134429109 | 27    | 800      | SH | DEF/OTH | 10 |
| CAMPBELL SOUP CO             | COM             | 134429109 | 615   | 18154    | SH | DEFINED | 15 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 6977  | 125179   | SH | DEFINED | 10 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 54    | 966      | SH | DEF/OTH | 10 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 5471  | 98146    | SH | DEFINED | 15 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 50    | 900      | SH | DEFINED | 9  |
| CARDINAL HEALTH INC          | COM             | 14149Y108 | 3     | 70       | SH | DEFINED | 10 |
| CARDINAL HEALTH INC          | COM             | 14149Y108 | 1707  | 39586    | SH | DEFINED | 15 |

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|                              |                 |           |       |          |    |         |    |
|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| CAREFUSION CORP              | COM             | 14170T101 | 7     | 257      | SH | DEFINED | 10 |
| CAREFUSION CORP              | COM             | 14170T101 | 601   | 23166    | SH | DEFINED | 15 |
| CARMAX INC                   | COM             | 143130102 | 234   | 6750     | SH | DEFINED | 10 |
| CARMAX INC                   | COM             | 143130102 | 3     | 96       | SH | DEFINED | 15 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 2900  | 27229    | SH | DEFINED | 10 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 108   | 1014     | SH | DEF/OTH | 10 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 42885 | 402604   | SH | DEFINED | 15 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 1166  | 10950    | SH | DEFINED | 7  |
| CATERPILLAR INC DEL          | COM             | 149123101 | 320   | 3000     | SH | DEFINED | 9  |
| CEDAR REALTY TRUST INC       | COM NEW         | 150602209 | 905   | 176852   | SH | DEFINED | 15 |
| CELANESE CORP DEL            | COM SER A       | 150870103 | 1281  | 27739    | SH | DEFINED | 15 |
| CELGENE CORP                 | COM             | 151020104 | 2612  | 33696    | SH | DEFINED | 10 |
| CELGENE CORP                 | COM             | 151020104 | 33    | 425      | SH | DEF/OTH | 10 |
| CELGENE CORP                 | COM             | 151020104 | 6488  | 83689    | SH | DEFINED | 15 |
| CENTURYLINK INC              | COM             | 156700106 | 100   | 2581     | SH | DEFINED | 10 |
| CENTURYLINK INC              | COM             | 156700106 | 2     | 47       | SH | DEF/OTH | 10 |
| CENTURYLINK INC              | COM             | 156700106 | 12640 | 327035   | SH | DEFINED | 9  |
| CERNER CORP                  | COM             | 156782104 | 279   | 3660     | SH | DEFINED | 10 |
| CERNER CORP                  | COM             | 156782104 | 122   | 1600     | SH | DEF/OTH | 10 |
| CERNER CORP                  | COM             | 156782104 | 158   | 2070     | SH | DEFINED | 15 |
| CHARLES RIV LABS INTL INC    | NOTE 2.250% 6/1 | 159864AB3 | 22669 | 22500000 | SH | DEFINED | 15 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 16    | 676      | SH | DEFINED | 10 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 272   | 11751    | SH | DEFINED | 15 |
| CHEVRON CORP NEW             | COM             | 166764100 | 18531 | 172852   | SH | DEFINED | 10 |
| CHEVRON CORP NEW             | COM             | 166764100 | 1529  | 14263    | SH | DEF/OTH | 10 |
| CHEVRON CORP NEW             | COM             | 166764100 | 73944 | 689716   | SH | DEFINED | 15 |
| CHEVRON CORP NEW             | COM             | 166764100 | 214   | 2000     | SH | DEFINED | 7  |
| CHEVRON CORP NEW             | COM             | 166764100 | 791   | 7380     | SH | DEFINED | 9  |
| CHICOS FAS INC               | COM             | 168615102 | 3     | 200      | SH | DEF/OTH | 10 |
| CHICOS FAS INC               | COM             | 168615102 | 507   | 33563    | SH | DEFINED | 15 |
| CHINA MOBILE LIMITED         | SPONSORED ADR   | 16941M109 | 98    | 1784     | SH | DEFINED | 10 |
| CHINA MOBILE LIMITED         | SPONSORED ADR   | 16941M109 | 275   | 5000     | SH | DEFINED | 9  |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 2751  | 6581     | SH | DEFINED | 10 |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 98    | 235      | SH | DEF/OTH | 10 |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 1171  | 2802     | SH | DEFINED | 15 |
| CHUBB CORP                   | COM             | 171232101 | 5433  | 78618    | SH | DEFINED | 10 |
| CHUBB CORP                   | COM             | 171232101 | 33    | 482      | SH | DEF/OTH | 10 |
| CHUBB CORP                   | COM             | 171232101 | 164   | 2375     | SH | DEFINED | 15 |
| CHUBB CORP                   | COM             | 171232101 | 221   | 3200     | SH | DEFINED | 7  |
| CIENA CORP                   | COM NEW         | 171779309 | 872   | 53881    | SH | DEFINED | 15 |
| CIENA CORP                   | COM NEW         | 171779309 | 1     | 80       | SH | DEFINED | 7  |
| CISCO SYS INC                | COM             | 17275R102 | 5498  | 259951   | SH | DEFINED | 10 |
| CISCO SYS INC                | COM             | 17275R102 | 190   | 9007     | SH | DEF/OTH | 10 |
| CISCO SYS INC                | COM             | 17275R102 | 45105 | 2132634  | SH | DEFINED | 15 |
| CISCO SYS INC                | COM             | 17275R102 | 95    | 4500     | SH | DEFINED | 7  |
| CISCO SYS INC                | COM             | 17275R102 | 1341  | 63414    | SH | DEFINED | 9  |
| CINTAS CORP                  | COM             | 172908105 | 81    | 2064     | SH | DEFINED | 10 |
| CINTAS CORP                  | COM             | 172908105 | 422   | 10799    | SH | DEFINED | 15 |
| CINTAS CORP                  | COM             | 172908105 | 90    | 2300     | SH | DEFINED | 7  |
| CITIGROUP INC                | COM NEW         | 172967424 | 7618  | 208419   | SH | DEFINED | 10 |
| CITIGROUP INC                | COM NEW         | 172967424 | 64    | 1748     | SH | DEF/OTH | 10 |
| CITIGROUP INC                | COM NEW         | 172967424 | 26391 | 722053   | SH | DEFINED | 15 |
| CITIGROUP INC                | COM NEW         | 172967424 | 23    | 634      | SH | DEFINED | 9  |
| CITRIX SYS INC               | COM             | 177376100 | 4266  | 54066    | SH | DEFINED | 15 |
| CLARCOR INC                  | COM             | 179895107 | 4     | 81       | SH | DEFINED | 10 |
| CLARCOR INC                  | COM             | 179895107 | 958   | 19521    | SH | DEFINED | 15 |
| CLEAR CHANNEL OUTDOOR HLDGS  | CL A            | 18451C109 | 3183  | 398890   | SH | DEFINED | 15 |
| CLIFFS NATURAL RESOURCES INC | COM             | 18683K101 | 153   | 2209     | SH | DEFINED | 10 |
| CLIFFS NATURAL RESOURCES INC | COM             | 18683K101 | 175   | 2525     | SH | DEFINED | 15 |
| CLOROX CO DEL                | COM             | 189054109 | 695   | 10107    | SH | DEFINED | 10 |
| CLOROX CO DEL                | COM             | 189054109 | 14    | 200      | SH | DEF/OTH | 10 |
| CLOROX CO DEL                | COM             | 189054109 | 783   | 11387    | SH | DEFINED | 15 |

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|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| COACH INC                    | COM             | 189754104 | 1537  | 19890    | SH | DEFINED | 10 |
| COACH INC                    | COM             | 189754104 | 44    | 575      | SH | DEF/OTH | 10 |
| COACH INC                    | COM             | 189754104 | 2030  | 26262    | SH | DEFINED | 15 |
| COBALT INTL ENERGY INC       | COM             | 19075F106 | 705   | 23465    | SH | DEFINED | 15 |
| COCA COLA CO                 | COM             | 191216100 | 13698 | 185085   | SH | DEFINED | 10 |
| COCA COLA CO                 | COM             | 191216100 | 1538  | 20784    | SH | DEF/OTH | 10 |
| COCA COLA CO                 | COM             | 191216100 | 1438  | 19435    | SH | DEFINED | 15 |
| COCA COLA CO                 | COM             | 191216100 | 1300  | 17560    | SH | DEFINED | 9  |
| COCA COLA ENTERPRISES INC NE | COM             | 19122T109 | 1045  | 36533    | SH | DEFINED | 15 |
| COEUR D ALENE MINES CORP IDA | COM NEW         | 192108504 | 13712 | 577575   | SH | DEFINED | 15 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 3858  | 50142    | SH | DEFINED | 15 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 5097  | 52124    | SH | DEFINED | 10 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 33    | 338      | SH | DEF/OTH | 10 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 10260 | 104931   | SH | DEFINED | 15 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 5534  | 56593    | SH | DEFINED | 9  |
| COLONIAL PPTYS TR            | COM SH BEN INT  | 195872106 | 2     | 82       | SH | DEFINED | 10 |
| COLONIAL PPTYS TR            | COM SH BEN INT  | 195872106 | 1554  | 71510    | SH | DEFINED | 15 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 310   | 10326    | SH | DEFINED | 10 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 5     | 150      | SH | DEF/OTH | 10 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 9837  | 327781   | SH | DEFINED | 15 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 3752  | 125018   | SH | DEFINED | 9  |
| COMCAST CORP NEW             | CL A SPL        | 20030N200 | 458   | 15515    | SH | DEFINED | 15 |
| COMERICA INC                 | COM             | 200340107 | 8     | 241      | SH | DEFINED | 10 |
| COMERICA INC                 | COM             | 200340107 | 361   | 11145    | SH | DEFINED | 15 |
| COMMONWEALTH REIT            | COM SH BEN INT  | 203233101 | 5109  | 274386   | SH | DEFINED | 15 |
| COMPUTER SCIENCES CORP       | COM             | 205363104 | 11    | 355      | SH | DEFINED | 10 |
| COMPUTER SCIENCES CORP       | COM             | 205363104 | 438   | 14645    | SH | DEFINED | 15 |
| CONAGRA FOODS INC            | COM             | 205887102 | 24    | 900      | SH | DEFINED | 10 |
| CONAGRA FOODS INC            | COM             | 205887102 | 1404  | 53475    | SH | DEFINED | 15 |
| CONCHO RES INC               | COM             | 20605P101 | 376   | 3683     | SH | DEFINED | 15 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 10000 | 131565   | SH | DEFINED | 10 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 992   | 13051    | SH | DEF/OTH | 10 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 631   | 8305     | SH | DEFINED | 15 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 80    | 1050     | SH | DEFINED | 7  |
| CONSOL ENERGY INC            | COM             | 20854P109 | 983   | 28834    | SH | DEFINED | 15 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 102   | 1750     | SH | DEFINED | 10 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 245   | 4200     | SH | DEF/OTH | 10 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 1222  | 20923    | SH | DEFINED | 15 |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 6     | 260      | SH | DEFINED | 10 |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 15    | 638      | SH | DEF/OTH | 10 |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 414   | 17533    | SH | DEFINED | 15 |
| CONTINENTAL AIRLS INC        | NOTE 4.500% 1/1 | 210795PU8 | 17599 | 13000000 | SH | DEFINED | 15 |
| CONTINENTAL RESOURCES INC    | COM             | 212015101 | 259   | 3018     | SH | DEFINED | 15 |
| COOPER COS INC               | COM NEW         | 216648402 | 715   | 8755     | SH | DEFINED | 15 |
| COPART INC                   | COM             | 217204106 | 266   | 10190    | SH | DEFINED | 10 |
| CORELOGIC INC                | COM             | 21871D103 | 311   | 19058    | SH | DEFINED | 15 |
| CORN PRODS INTL INC          | COM             | 219023108 | 3     | 55       | SH | DEFINED | 10 |
| CORN PRODS INTL INC          | COM             | 219023108 | 301   | 5229     | SH | DEFINED | 15 |
| CORN PRODS INTL INC          | COM             | 219023108 | 231   | 4000     | SH | DEFINED | 9  |
| CORNING INC                  | COM             | 219350105 | 48    | 3385     | SH | DEFINED | 10 |
| CORNING INC                  | COM             | 219350105 | 4479  | 318088   | SH | DEFINED | 15 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT      | 22002T108 | 3336  | 143711   | SH | DEFINED | 15 |
| CORRECTIONS CORP AMER NEW    | COM NEW         | 22025Y407 | 509   | 18652    | SH | DEFINED | 15 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 281   | 3100     | SH | DEFINED | 10 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 3204  | 35290    | SH | DEFINED | 15 |
| COUSINS PPTYS INC            | COM             | 222795106 | 1442  | 190227   | SH | DEFINED | 15 |
| COVANTA HLDG CORP            | COM             | 22282E102 | 1478  | 91072    | SH | DEFINED | 15 |
| CRANE CO                     | COM             | 224399105 | 444   | 9150     | SH | DEFINED | 15 |
| CREE INC                     | COM             | 225447101 | 84    | 2650     | SH | DEFINED | 10 |
| CREE INC                     | COM             | 225447101 | 474   | 14992    | SH | DEFINED | 15 |
| CROWN HOLDINGS INC           | COM             | 228368106 | 253   | 6863     | SH | DEFINED | 15 |
| CUBESMART                    | COM             | 229663109 | 1291  | 108499   | SH | DEFINED | 15 |



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| CUMMINS INC                  | COM        |            | 231021106 | 82    | 687      | SH | DEFINED | 10 |
| CUMMINS INC                  | COM        |            | 231021106 | 228   | 1899     | SH | DEFINED | 15 |
| CUMMINS INC                  | COM        |            | 231021106 | 6308  | 52546    | SH | DEFINED | 9  |
| CUMULUS MEDIA INC            | CL A       |            | 231082108 | 1     | 163      | SH | DEFINED | 15 |
| CUMULUS MEDIA INC            | CL A       |            | 231082108 | 135   | 38713    | SH | DEFINED | 7  |
| CUMULUS MEDIA INC            | CL A       |            | 231082108 | 866   | 248273   | SH | DEFINED | 9  |
| CYBEX INTL INC               | COM        |            | 23252E106 | 190   | 75000    | SH | DEFINED | 10 |
| CYTEC INDS INC               | COM        |            | 232820100 | 2     | 28       | SH | DEFINED | 10 |
| CYTEC INDS INC               | COM        |            | 232820100 | 777   | 12780    | SH | DEFINED | 15 |
| DCT INDUSTRIAL TRUST INC     | COM        |            | 233153105 | 1035  | 175440   | SH | DEFINED | 15 |
| D R HORTON INC               | COM        |            | 23331A109 | 1133  | 74663    | SH | DEFINED | 15 |
| DANAHER CORP DEL             | COM        |            | 235851102 | 326   | 5825     | SH | DEFINED | 10 |
| DANAHER CORP DEL             | COM        |            | 235851102 | 3     | 50       | SH | DEF/OTH | 10 |
| DANAHER CORP DEL             | COM        |            | 235851102 | 242   | 4325     | SH | DEFINED | 15 |
| DANAHER CORP DEL             | COM        |            | 235851102 | 499   | 8913     | SH | DEFINED | 9  |
| DARDEN RESTAURANTS INC       | COM        |            | 237194105 | 72    | 1400     | SH | DEF/OTH | 10 |
| DARDEN RESTAURANTS INC       | COM        |            | 237194105 | 790   | 15444    | SH | DEFINED | 15 |
| DEERE & CO                   | COM        |            | 244199105 | 377   | 4663     | SH | DEFINED | 10 |
| DEERE & CO                   | COM        |            | 244199105 | 18    | 225      | SH | DEF/OTH | 10 |
| DEERE & CO                   | COM        |            | 244199105 | 10167 | 125676   | SH | DEFINED | 15 |
| DELL INC                     | COM        |            | 24702R101 | 148   | 8925     | SH | DEFINED | 10 |
| DELL INC                     | COM        |            | 24702R101 | 11204 | 675116   | SH | DEFINED | 15 |
| DELL INC                     | COM        |            | 24702R101 | 2579  | 155405   | SH | DEFINED | 9  |
| DELTA AIR LINES INC DEL      | COM NEW    |            | 247361702 | 294   | 29623    | SH | DEFINED | 15 |
| DENDREON CORP                | COM        |            | 24823Q107 | 540   | 50694    | SH | DEFINED | 15 |
| DENTSPLY INTL INC NEW        | COM        |            | 249030107 | 768   | 19130    | SH | DEFINED | 10 |
| DENTSPLY INTL INC NEW        | COM        |            | 249030107 | 146   | 3650     | SH | DEF/OTH | 10 |
| DENTSPLY INTL INC NEW        | COM        |            | 249030107 | 939   | 23405    | SH | DEFINED | 15 |
| DEVELOPERS DIVERSIFIED RLTY  | NOTE       | 1.750%11/1 | 251591AX1 | 21625 | 20000000 | SH | DEFINED | 15 |
| DEVON ENERGY CORP NEW        | COM        |            | 25179M103 | 966   | 13589    | SH | DEFINED | 10 |
| DEVON ENERGY CORP NEW        | COM        |            | 25179M103 | 21    | 300      | SH | DEF/OTH | 10 |
| DEVON ENERGY CORP NEW        | COM        |            | 25179M103 | 138   | 1945     | SH | DEFINED | 15 |
| DEVRY INC DEL                | COM        |            | 251893103 | 1258  | 37135    | SH | DEFINED | 15 |
| DIAMOND OFFSHORE DRILLING IN | COM        |            | 25271C102 | 444   | 6648     | SH | DEFINED | 15 |
| DIAMONDROCK HOSPITALITY CO   | COM        |            | 252784301 | 1320  | 128282   | SH | DEFINED | 15 |
| DIGITAL RLTY TR INC          | COM        |            | 253868103 | 7     | 88       | SH | DEFINED | 10 |
| DIGITAL RLTY TR INC          | COM        |            | 253868103 | 7302  | 98722    | SH | DEFINED | 15 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 7787  | 177866   | SH | DEFINED | 10 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 213   | 4867     | SH | DEF/OTH | 10 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 307   | 7018     | SH | DEFINED | 15 |
| DISNEY WALT CO               | COM DISNEY |            | 254687106 | 3     | 60       | SH | DEFINED | 7  |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 153   | 4595     | SH | DEFINED | 10 |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 1     | 44       | SH | DEF/OTH | 10 |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 66    | 1981     | SH | DEFINED | 15 |
| DISCOVER FINL SVCS           | COM        |            | 254709108 | 1057  | 31700    | SH | DEFINED | 9  |
| DISCOVERY COMMUNICATNS NEW   | COM SER C  |            | 25470F302 | 971   | 20713    | SH | DEFINED | 15 |
| DISH NETWORK CORP            | CL A       |            | 25470M109 | 1470  | 44638    | SH | DEFINED | 15 |
| DIRECTV                      | COM CL A   |            | 25490A101 | 38    | 772      | SH | DEFINED | 10 |
| DIRECTV                      | COM CL A   |            | 25490A101 | 6     | 123      | SH | DEF/OTH | 10 |
| DIRECTV                      | COM CL A   |            | 25490A101 | 5325  | 107928   | SH | DEFINED | 15 |
| DOLBY LABORATORIES INC       | COM        |            | 25659T107 | 2012  | 52860    | SH | DEFINED | 15 |
| DOLLAR FINL CORP             | NOTE       | 3.000% 4/0 | 256664AC7 | 11863 | 10000000 | SH | DEFINED | 15 |
| DOLLAR GEN CORP NEW          | COM        |            | 256677105 | 1386  | 29999    | SH | DEFINED | 15 |
| DOLLAR TREE INC              | COM        |            | 256746108 | 492   | 5210     | SH | DEFINED | 10 |
| DOLLAR TREE INC              | COM        |            | 256746108 | 64    | 675      | SH | DEF/OTH | 10 |
| DOLLAR TREE INC              | COM        |            | 256746108 | 1225  | 12960    | SH | DEFINED | 15 |
| DOMINION RES INC VA NEW      | COM        |            | 25746U109 | 546   | 10670    | SH | DEFINED | 10 |
| DOMINION RES INC VA NEW      | COM        |            | 25746U109 | 325   | 6346     | SH | DEF/OTH | 10 |
| DOMINION RES INC VA NEW      | COM        |            | 25746U109 | 441   | 8610     | SH | DEFINED | 15 |
| DOUGLAS EMMETT INC           | COM        |            | 25960P109 | 9474  | 415348   | SH | DEFINED | 15 |
| DOVER CORP                   | COM        |            | 260003108 | 672   | 10669    | SH | DEFINED | 10 |
| DOVER CORP                   | COM        |            | 260003108 | 47    | 750      | SH | DEF/OTH | 10 |

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|                              |                  |            |           |       |         |    |         |    |
|------------------------------|------------------|------------|-----------|-------|---------|----|---------|----|
| DOVER CORP                   | COM              |            | 260003108 | 13    | 211     | SH | DEFINED | 15 |
| DOVER CORP                   | COM              |            | 260003108 | 1007  | 16000   | SH | DEFINED | 7  |
| DOW CHEM CO                  | COM              |            | 260543103 | 302   | 8715    | SH | DEFINED | 10 |
| DOW CHEM CO                  | COM              |            | 260543103 | 31    | 900     | SH | DEF/OTH | 10 |
| DOW CHEM CO                  | COM              |            | 260543103 | 83    | 2407    | SH | DEFINED | 15 |
| DR PEPPER SNAPPLE GROUP INC  | COM              |            | 26138E109 | 20    | 505     | SH | DEFINED | 10 |
| DR PEPPER SNAPPLE GROUP INC  | COM              |            | 26138E109 | 212   | 5270    | SH | DEFINED | 15 |
| DR PEPPER SNAPPLE GROUP INC  | COM              |            | 26138E109 | 161   | 4016    | SH | DEFINED | 9  |
| DRESSER-RAND GROUP INC       | COM              |            | 261608103 | 371   | 8000    | SH | DEFINED | 9  |
| DU PONT E I DE NEMOURS & CO  | COM              |            | 263534109 | 1817  | 34349   | SH | DEFINED | 10 |
| DU PONT E I DE NEMOURS & CO  | COM              |            | 263534109 | 452   | 8547    | SH | DEF/OTH | 10 |
| DU PONT E I DE NEMOURS & CO  | COM              |            | 263534109 | 947   | 17907   | SH | DEFINED | 15 |
| DU PONT E I DE NEMOURS & CO  | COM              |            | 263534109 | 159   | 3000    | SH | DEFINED | 9  |
| DUKE REALTY CORP             | COM NEW          |            | 264411505 | 10646 | 742433  | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW         | COM              |            | 26441C105 | 296   | 14068   | SH | DEFINED | 10 |
| DUKE ENERGY CORP NEW         | COM              |            | 26441C105 | 165   | 7847    | SH | DEF/OTH | 10 |
| DUKE ENERGY CORP NEW         | COM              |            | 26441C105 | 1047  | 49850   | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW         | COM              |            | 26441C105 | 21    | 1000    | SH | DEFINED | 9  |
| DUPONT FABROS TECHNOLOGY INC | COM              |            | 26613Q106 | 1219  | 49865   | SH | DEFINED | 15 |
| E M C CORP MASS              | COM              |            | 268648102 | 11178 | 374083  | SH | DEFINED | 10 |
| E M C CORP MASS              | COM              |            | 268648102 | 258   | 8629    | SH | DEF/OTH | 10 |
| E M C CORP MASS              | COM              |            | 268648102 | 535   | 17917   | SH | DEFINED | 15 |
| E M C CORP MASS              | COM              |            | 268648102 | 29    | 954     | SH | DEFINED | 9  |
| E M C CORP MASS              | NOTE             | 1.750%12/0 | 268648AM4 | 9388  | 5000000 | SH | DEFINED | 15 |
| EOG RES INC                  | COM              |            | 26875P101 | 104   | 938     | SH | DEFINED | 10 |
| EOG RES INC                  | COM              |            | 26875P101 | 982   | 8839    | SH | DEFINED | 15 |
| EQT CORP                     | COM              |            | 26884L109 | 984   | 20413   | SH | DEFINED | 10 |
| EQT CORP                     | COM              |            | 26884L109 | 17    | 350     | SH | DEF/OTH | 10 |
| EQT CORP                     | COM              |            | 26884L109 | 475   | 9847    | SH | DEFINED | 15 |
| EAST WEST BANCORP INC        | COM              |            | 27579R104 | 375   | 16250   | SH | DEFINED | 10 |
| EASTGROUP PPTY INC           | COM              |            | 277276101 | 1136  | 22613   | SH | DEFINED | 15 |
| EATON CORP                   | COM              |            | 278058102 | 335   | 6730    | SH | DEFINED | 10 |
| EATON CORP                   | COM              |            | 278058102 | 982   | 19715   | SH | DEFINED | 15 |
| EBAY INC                     | COM              |            | 278642103 | 159   | 4314    | SH | DEFINED | 10 |
| EBAY INC                     | COM              |            | 278642103 | 10123 | 274334  | SH | DEFINED | 15 |
| ECOLAB INC                   | COM              |            | 278865100 | 1771  | 28702   | SH | DEFINED | 10 |
| ECOLAB INC                   | COM              |            | 278865100 | 144   | 2338    | SH | DEF/OTH | 10 |
| EDISON INTL                  | COM              |            | 281020107 | 4357  | 102487  | SH | DEFINED | 10 |
| EDISON INTL                  | COM              |            | 281020107 | 29    | 680     | SH | DEF/OTH | 10 |
| EDUCATION RLTY TR INC        | COM              |            | 28140H104 | 1     | 117     | SH | DEFINED | 10 |
| EDUCATION RLTY TR INC        | COM              |            | 28140H104 | 2330  | 214956  | SH | DEFINED | 15 |
| EL PASO CORP                 | COM              |            | 28336L109 | 1     | 36      | SH | DEFINED | 10 |
| EL PASO CORP                 | COM              |            | 28336L109 | 2399  | 81199   | SH | DEFINED | 15 |
| EL PASO CORP                 | COM              |            | 28336L109 | 43    | 1467    | SH | DEFINED | 9  |
| ELECTRONIC ARTS INC          | COM              |            | 285512109 | 2     | 150     | SH | DEFINED | 10 |
| ELECTRONIC ARTS INC          | COM              |            | 285512109 | 910   | 55178   | SH | DEFINED | 15 |
| EMBRAER S A                  | SP ADR REP 4 COM |            | 29082A107 | 798   | 24960   | SH | DEFINED | 10 |
| EMBRAER S A                  | SP ADR REP 4 COM |            | 29082A107 | 58    | 1825    | SH | DEF/OTH | 10 |
| EMERSON ELEC CO              | COM              |            | 291011104 | 2939  | 56317   | SH | DEFINED | 10 |
| EMERSON ELEC CO              | COM              |            | 291011104 | 225   | 4305    | SH | DEF/OTH | 10 |
| EMERSON ELEC CO              | COM              |            | 291011104 | 206   | 3948    | SH | DEFINED | 15 |
| EMERSON ELEC CO              | COM              |            | 291011104 | 616   | 11800   | SH | DEFINED | 9  |
| ENDO PHARMACEUTICALS HLDGS I | COM              |            | 29264F205 | 77    | 1992    | SH | DEFINED | 10 |
| ENDO PHARMACEUTICALS HLDGS I | COM              |            | 29264F205 | 2022  | 52216   | SH | DEFINED | 15 |
| ENERGIZER HLDGS INC          | COM              |            | 29266R108 | 440   | 5926    | SH | DEFINED | 10 |
| ENERGIZER HLDGS INC          | COM              |            | 29266R108 | 75    | 1017    | SH | DEF/OTH | 10 |
| ENERGIZER HLDGS INC          | COM              |            | 29266R108 | 863   | 11631   | SH | DEFINED | 15 |
| ENERGY TRANSFER PRTRNS L P   | UNIT LTD PARTN   |            | 29273R109 | 240   | 5123    | SH | DEFINED | 15 |
| ENERGY TRANSFER EQUITY L P   | COM UT LTD PTN   |            | 29273V100 | 534   | 13255   | SH | DEFINED | 10 |
| ENSCO PLC                    | SPONSORED ADR    |            | 29358Q109 | 698   | 13189   | SH | DEFINED | 10 |
| ENSCO PLC                    | SPONSORED ADR    |            | 29358Q109 | 40    | 755     | SH | DEF/OTH | 10 |
| ENTERGY CORP NEW             | COM              |            | 29364G103 | 225   | 3344    | SH | DEFINED | 10 |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| ENERGY CORP NEW              | COM            | 29364G103 | 11    | 165     | SH | DEF/OTH | 10 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 21    | 425     | SH | DEF/OTH | 10 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 258   | 5104    | SH | DEFINED | 15 |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 3     | 59      | SH | DEFINED | 10 |
| ENTERTAINMENT PPTYS TR       | COM SH BEN INT | 29380T105 | 243   | 5243    | SH | DEFINED | 15 |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 1     | 204     | SH | DEFINED | 15 |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 103   | 15000   | SH | DEFINED | 9  |
| EQUITY LIFESTYLE PPTYS INC   | COM            | 29472R108 | 4523  | 64854   | SH | DEFINED | 15 |
| EQUITY ONE                   | COM            | 294752100 | 2     | 96      | SH | DEFINED | 10 |
| EQUITY ONE                   | COM            | 294752100 | 1209  | 59803   | SH | DEFINED | 15 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 1     | 11      | SH | DEFINED | 10 |
| EQUITY RESIDENTIAL           | SH BEN INT     | 29476L107 | 59965 | 957596  | SH | DEFINED | 15 |
| ESSEX PPTY TR INC            | COM            | 297178105 | 12251 | 80857   | SH | DEFINED | 15 |
| EXELON CORP                  | COM            | 30161N101 | 1337  | 34100   | SH | DEFINED | 10 |
| EXELON CORP                  | COM            | 30161N101 | 79    | 2011    | SH | DEF/OTH | 10 |
| EXELON CORP                  | COM            | 30161N101 | 1463  | 37308   | SH | DEFINED | 15 |
| EXELON CORP                  | COM            | 30161N101 | 1015  | 25877   | SH | DEFINED | 9  |
| EXPEDIA INC DEL              | COM NEW        | 30212P303 | 883   | 26395   | SH | DEFINED | 15 |
| EXPEDITORS INTL WASH INC     | COM            | 302130109 | 1635  | 35162   | SH | DEFINED | 15 |
| EXPRESS SCRIPTS INC          | COM            | 302182100 | 145   | 2679    | SH | DEFINED | 10 |
| EXPRESS SCRIPTS INC          | COM            | 302182100 | 897   | 16558   | SH | DEFINED | 15 |
| EXTRA SPACE STORAGE INC      | COM            | 30225T102 | 2276  | 79049   | SH | DEFINED | 15 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 28896 | 333167  | SH | DEFINED | 10 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 5441  | 62735   | SH | DEF/OTH | 10 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 26001 | 299796  | SH | DEFINED | 15 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 1167  | 13450   | SH | DEFINED | 7  |
| EXXON MOBIL CORP             | COM            | 30231G102 | 6555  | 75584   | SH | DEFINED | 9  |
| FLIR SYS INC                 | COM            | 302445101 | 23    | 900     | SH | DEFINED | 10 |
| FLIR SYS INC                 | COM            | 302445101 | 581   | 22944   | SH | DEFINED | 15 |
| FLIR SYS INC                 | COM            | 302445101 | 883   | 34900   | SH | DEFINED | 7  |
| FMC TECHNOLOGIES INC         | COM            | 30249U101 | 534   | 10589   | SH | DEFINED | 15 |
| FAMILY DLR STORES INC        | COM            | 307000109 | 256   | 4039    | SH | DEFINED | 10 |
| FEDERAL REALTY INVT TR       | SH BEN INT NEW | 313747206 | 18759 | 193808  | SH | DEFINED | 15 |
| FEDEX CORP                   | COM            | 31428X106 | 328   | 3565    | SH | DEFINED | 10 |
| FEDEX CORP                   | COM            | 31428X106 | 9     | 100     | SH | DEF/OTH | 10 |
| FEDEX CORP                   | COM            | 31428X106 | 3085  | 33548   | SH | DEFINED | 15 |
| FEDEX CORP                   | COM            | 31428X106 | 55    | 600     | SH | DEFINED | 9  |
| FELCOR LODGING TR INC        | COM            | 31430F101 | 902   | 250589  | SH | DEFINED | 15 |
| F5 NETWORKS INC              | COM            | 315616102 | 4659  | 34524   | SH | DEFINED | 15 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 24    | 712     | SH | DEFINED | 10 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 739   | 22298   | SH | DEFINED | 15 |
| FIRST INDUSTRIAL REALTY TRUS | COM            | 32054K103 | 1950  | 157910  | SH | DEFINED | 15 |
| FIRST POTOMAC RLTY TR        | COM            | 33610F109 | 2000  | 165416  | SH | DEFINED | 15 |
| FIRST SOLAR INC              | COM            | 336433107 | 0     | 12      | SH | DEFINED | 10 |
| FIRST SOLAR INC              | COM            | 336433107 | 2910  | 116164  | SH | DEFINED | 15 |
| FISERV INC                   | COM            | 337738108 | 587   | 8464    | SH | DEFINED | 10 |
| FISERV INC                   | COM            | 337738108 | 31    | 450     | SH | DEF/OTH | 10 |
| FISERV INC                   | COM            | 337738108 | 2484  | 35792   | SH | DEFINED | 15 |
| FIRSTENERGY CORP             | COM            | 337932107 | 36    | 799     | SH | DEFINED | 10 |
| FIRSTENERGY CORP             | COM            | 337932107 | 220   | 4817    | SH | DEFINED | 15 |
| FLUOR CORP NEW               | COM            | 343412102 | 322   | 5369    | SH | DEFINED | 10 |
| FLUOR CORP NEW               | COM            | 343412102 | 128   | 2125    | SH | DEF/OTH | 10 |
| FLUOR CORP NEW               | COM            | 343412102 | 46    | 772     | SH | DEFINED | 15 |
| FLUOR CORP NEW               | COM            | 343412102 | 13    | 220     | SH | DEFINED | 7  |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 198   | 15879   | SH | DEFINED | 10 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 3013  | 241507  | SH | DEFINED | 15 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 212   | 17000   | SH | DEFINED | 9  |
| FOREST CITY ENTERPRISES INC  | CL A           | 345550107 | 21011 | 1341672 | SH | DEFINED | 15 |
| FOREST LABS INC              | COM            | 345838106 | 1795  | 51753   | SH | DEFINED | 15 |
| FOSSIL INC                   | COM            | 349882100 | 460   | 3483    | SH | DEFINED | 15 |
| FRANKLIN RES INC             | COM            | 354613101 | 282   | 2270    | SH | DEFINED | 10 |
| FRANKLIN RES INC             | COM            | 354613101 | 10    | 80      | SH | DEF/OTH | 10 |

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|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| FRANKLIN STREET PPTYS CORP   | COM             | 35471R106 | 2463  | 232381  | SH | DEFINED | 15 |
| FREEPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 277   | 7282    | SH | DEFINED | 10 |
| FREEPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 23    | 595     | SH | DEF/OTH | 10 |
| FREEPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 1206  | 31711   | SH | DEFINED | 15 |
| FREEPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 140   | 3682    | SH | DEFINED | 9  |
| FRONTIER COMMUNICATIONS CORP | COM             | 35906A108 | 7     | 1654    | SH | DEFINED | 10 |
| FRONTIER COMMUNICATIONS CORP | COM             | 35906A108 | 3     | 805     | SH | DEF/OTH | 10 |
| FRONTIER COMMUNICATIONS CORP | COM             | 35906A108 | 88    | 21094   | SH | DEFINED | 15 |
| FRONTIER COMMUNICATIONS CORP | COM             | 35906A108 | 8     | 2000    | SH | DEFINED | 9  |
| GATX CORP                    | COM             | 361448103 | 8     | 200     | SH | DEFINED | 10 |
| GATX CORP                    | COM             | 361448103 | 445   | 11046   | SH | DEFINED | 15 |
| GFI GROUP INC                | COM             | 361652209 | 1     | 322     | SH | DEFINED | 15 |
| GFI GROUP INC                | COM             | 361652209 | 76    | 20300   | SH | DEFINED | 7  |
| GT ADVANCED TECHNOLOGIES INC | COM             | 36191U106 | 4465  | 539920  | SH | DEFINED | 15 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 26    | 1188    | SH | DEFINED | 10 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 5     | 210     | SH | DEF/OTH | 10 |
| GAMESTOP CORP NEW            | CL A            | 36467W109 | 1683  | 77058   | SH | DEFINED | 15 |
| GENERAL DYNAMICS CORP        | COM             | 369550108 | 235   | 3200    | SH | DEFINED | 10 |
| GENERAL DYNAMICS CORP        | COM             | 369550108 | 56    | 766     | SH | DEF/OTH | 10 |
| GENERAL ELECTRIC CO          | COM             | 369604103 | 16329 | 813592  | SH | DEFINED | 10 |
| GENERAL ELECTRIC CO          | COM             | 369604103 | 1937  | 96526   | SH | DEF/OTH | 10 |
| GENERAL ELECTRIC CO          | COM             | 369604103 | 2796  | 139295  | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO          | COM             | 369604103 | 774   | 38550   | SH | DEFINED | 9  |
| GENERAL GROWTH PPTYS INC NEW | COM             | 370023103 | 21931 | 1290815 | SH | DEFINED | 15 |
| GENERAL MLS INC              | COM             | 370334104 | 1998  | 50641   | SH | DEFINED | 10 |
| GENERAL MLS INC              | COM             | 370334104 | 187   | 4750    | SH | DEF/OTH | 10 |
| GENERAL MLS INC              | COM             | 370334104 | 892   | 22607   | SH | DEFINED | 15 |
| GENERAL MLS INC              | COM             | 370334104 | 158   | 4000    | SH | DEFINED | 9  |
| GENERAL MTRS CO              | COM             | 37045V100 | 13    | 500     | SH | DEFINED | 10 |
| GENERAL MTRS CO              | COM             | 37045V100 | 601   | 23443   | SH | DEFINED | 15 |
| GENON ENERGY INC             | COM             | 37244E107 | 74    | 35684   | SH | DEFINED | 15 |
| GENUINE PARTS CO             | COM             | 372460105 | 103   | 1635    | SH | DEFINED | 10 |
| GENUINE PARTS CO             | COM             | 372460105 | 56    | 900     | SH | DEF/OTH | 10 |
| GENUINE PARTS CO             | COM             | 372460105 | 50    | 793     | SH | DEFINED | 15 |
| GENWORTH FINL INC            | COM CL A        | 37247D106 | 328   | 39442   | SH | DEFINED | 15 |
| GILEAD SCIENCES INC          | COM             | 375558103 | 77    | 1575    | SH | DEFINED | 10 |
| GILEAD SCIENCES INC          | COM             | 375558103 | 21028 | 430369  | SH | DEFINED | 15 |
| GILEAD SCIENCES INC          | NOTE 1.000% 5/0 | 375558AN3 | 3056  | 2500000 | SH | DEFINED | 15 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR   | 37733W105 | 376   | 8382    | SH | DEFINED | 10 |
| GLAXOSMITHKLINE PLC          | SPONSORED ADR   | 37733W105 | 60    | 1325    | SH | DEF/OTH | 10 |
| GLOBAL PMTS INC              | COM             | 37940X102 | 473   | 9957    | SH | DEFINED | 10 |
| GLOBAL X FDS                 | CHINA CONS ETF  | 37950E408 | 219   | 14700   | SH | DEFINED | 15 |
| GLOBAL X FDS                 | SILVER MNR ETF  | 37950E853 | 948   | 42628   | SH | DEFINED | 15 |
| GOLDEN MINERALS CO           | COM             | 381119106 | 190   | 22564   | SH | DEFINED | 15 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 600   | 4828    | SH | DEFINED | 10 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 45    | 365     | SH | DEF/OTH | 10 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 7420  | 59663   | SH | DEFINED | 15 |
| GOLDMAN SACHS GROUP INC      | COM             | 38141G104 | 62    | 500     | SH | DEFINED | 7  |
| GOODRICH CORP                | COM             | 382388106 | 1228  | 9793    | SH | DEFINED | 10 |
| GOODRICH CORP                | COM             | 382388106 | 29    | 231     | SH | DEF/OTH | 10 |
| GOODRICH CORP                | COM             | 382388106 | 1562  | 12449   | SH | DEFINED | 15 |
| GOODYEAR TIRE & RUBR CO      | COM             | 382550101 | 3943  | 351421  | SH | DEFINED | 15 |
| GOOGLE INC                   | CL A            | 38259P508 | 8632  | 13462   | SH | DEFINED | 10 |
| GOOGLE INC                   | CL A            | 38259P508 | 181   | 283     | SH | DEF/OTH | 10 |
| GOOGLE INC                   | CL A            | 38259P508 | 46782 | 72955   | SH | DEFINED | 15 |
| GOOGLE INC                   | CL A            | 38259P508 | 305   | 475     | SH | DEFINED | 9  |
| GRAINGER W W INC             | COM             | 384802104 | 870   | 4049    | SH | DEFINED | 10 |
| GREEN MTN COFFEE ROASTERS IN | COM             | 393122106 | 1615  | 34485   | SH | DEFINED | 15 |
| HCA HOLDINGS INC             | COM             | 40412C101 | 738   | 29846   | SH | DEFINED | 15 |
| HCP INC                      | COM             | 40414L109 | 4     | 103     | SH | DEFINED | 10 |
| HCP INC                      | COM             | 40414L109 | 48967 | 1240920 | SH | DEFINED | 15 |
| HAEMONETICS CORP             | COM             | 405024100 | 375   | 5377    | SH | DEFINED | 10 |

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|                              |                |            |           |       |          |    |         |    |
|------------------------------|----------------|------------|-----------|-------|----------|----|---------|----|
| HAEMONETICS CORP             | COM            |            | 405024100 | 8     | 120      | SH | DEFINED | 15 |
| HALLIBURTON CO               | COM            |            | 406216101 | 27    | 799      | SH | DEFINED | 10 |
| HALLIBURTON CO               | COM            |            | 406216101 | 2     | 50       | SH | DEF/OTH | 10 |
| HALLIBURTON CO               | COM            |            | 406216101 | 7866  | 237003   | SH | DEFINED | 15 |
| HALLIBURTON CO               | COM            |            | 406216101 | 15    | 450      | SH | DEFINED | 7  |
| HALLIBURTON CO               | COM            |            | 406216101 | 5972  | 179922   | SH | DEFINED | 9  |
| HANESBRANDS INC              | COM            |            | 410345102 | 261   | 8833     | SH | DEFINED | 10 |
| HANESBRANDS INC              | COM            |            | 410345102 | 35    | 1200     | SH | DEFINED | 9  |
| HARLEY DAVIDSON INC          | COM            |            | 412822108 | 6     | 116      | SH | DEFINED | 10 |
| HARLEY DAVIDSON INC          | COM            |            | 412822108 | 363   | 7400     | SH | DEFINED | 15 |
| HARRIS CORP DEL              | COM            |            | 413875105 | 93    | 2059     | SH | DEFINED | 10 |
| HARRIS CORP DEL              | COM            |            | 413875105 | 149   | 3316     | SH | DEFINED | 15 |
| HARRIS CORP DEL              | COM            |            | 413875105 | 3119  | 69197    | SH | DEFINED | 9  |
| HARSCO CORP                  | COM            |            | 415864107 | 284   | 12101    | SH | DEFINED | 15 |
| HARTFORD FINL SVCS GROUP INC | COM            |            | 416515104 | 409   | 19424    | SH | DEFINED | 10 |
| HARTFORD FINL SVCS GROUP INC | COM            |            | 416515104 | 20    | 945      | SH | DEF/OTH | 10 |
| HARTFORD FINL SVCS GROUP INC | COM            |            | 416515104 | 681   | 32294    | SH | DEFINED | 15 |
| HEALTHCARE RLTY TR           | COM            |            | 421946104 | 1337  | 60768    | SH | DEFINED | 15 |
| HEALTH CARE REIT INC         | COM            |            | 42217K106 | 3     | 60       | SH | DEFINED | 10 |
| HEALTH CARE REIT INC         | COM            |            | 42217K106 | 18176 | 330719   | SH | DEFINED | 15 |
| HEALTH CARE REIT INC         | NOTE           | 3.000%12/0 | 42217KAR7 | 24792 | 21700000 | SH | DEFINED | 15 |
| HECLA MNG CO                 | COM            |            | 422704106 | 1689  | 365527   | SH | DEFINED | 15 |
| HEINZ H J CO                 | COM            |            | 423074103 | 139   | 2604     | SH | DEFINED | 10 |
| HEINZ H J CO                 | COM            |            | 423074103 | 12    | 220      | SH | DEF/OTH | 10 |
| HEINZ H J CO                 | COM            |            | 423074103 | 6976  | 130274   | SH | DEFINED | 15 |
| HEINZ H J CO                 | COM            |            | 423074103 | 5785  | 108030   | SH | DEFINED | 9  |
| HELMERICH & PAYNE INC        | COM            |            | 423452101 | 246   | 4556     | SH | DEFINED | 10 |
| HELMERICH & PAYNE INC        | COM            |            | 423452101 | 695   | 12889    | SH | DEFINED | 15 |
| HERSHA HOSPITALITY TR        | SH BEN INT A   |            | 427825104 | 2126  | 389330   | SH | DEFINED | 15 |
| HERSHEY CO                   | COM            |            | 427866108 | 5544  | 90404    | SH | DEFINED | 10 |
| HERSHEY CO                   | COM            |            | 427866108 | 118   | 1926     | SH | DEF/OTH | 10 |
| HERSHEY CO                   | COM            |            | 427866108 | 127   | 2076     | SH | DEFINED | 15 |
| HESS CORP                    | COM            |            | 42809H107 | 19    | 326      | SH | DEFINED | 10 |
| HESS CORP                    | COM            |            | 42809H107 | 470   | 7973     | SH | DEFINED | 15 |
| HESS CORP                    | COM            |            | 42809H107 | 62    | 1050     | SH | DEFINED | 9  |
| HEWLETT PACKARD CO           | COM            |            | 428236103 | 1132  | 47509    | SH | DEFINED | 10 |
| HEWLETT PACKARD CO           | COM            |            | 428236103 | 73    | 3075     | SH | DEF/OTH | 10 |
| HEWLETT PACKARD CO           | COM            |            | 428236103 | 33110 | 1389437  | SH | DEFINED | 15 |
| HEWLETT PACKARD CO           | COM            |            | 428236103 | 119   | 5000     | SH | DEFINED | 9  |
| HIGHWOODS PPTYS INC          | COM            |            | 431284108 | 2375  | 71289    | SH | DEFINED | 15 |
| HILL ROM HLDGS INC           | COM            |            | 431475102 | 505   | 15126    | SH | DEFINED | 15 |
| HOLOGIC INC                  | COM            |            | 436440101 | 6     | 263      | SH | DEFINED | 10 |
| HOLOGIC INC                  | COM            |            | 436440101 | 801   | 37163    | SH | DEFINED | 15 |
| HOME DEPOT INC               | COM            |            | 437076102 | 700   | 13914    | SH | DEFINED | 10 |
| HOME DEPOT INC               | COM            |            | 437076102 | 115   | 2276     | SH | DEF/OTH | 10 |
| HOME DEPOT INC               | COM            |            | 437076102 | 2304  | 45799    | SH | DEFINED | 15 |
| HOME DEPOT INC               | COM            |            | 437076102 | 445   | 8850     | SH | DEFINED | 7  |
| HOME PROPERTIES INC          | COM            |            | 437306103 | 2908  | 47668    | SH | DEFINED | 15 |
| HONEYWELL INTL INC           | COM            |            | 438516106 | 440   | 7212     | SH | DEFINED | 10 |
| HONEYWELL INTL INC           | COM            |            | 438516106 | 174   | 2850     | SH | DEF/OTH | 10 |
| HONEYWELL INTL INC           | COM            |            | 438516106 | 122   | 2000     | SH | DEFINED | 9  |
| HOSPIRA INC                  | COM            |            | 441060100 | 21    | 550      | SH | DEFINED | 10 |
| HOSPIRA INC                  | COM            |            | 441060100 | 12    | 313      | SH | DEF/OTH | 10 |
| HOSPIRA INC                  | COM            |            | 441060100 | 1260  | 33690    | SH | DEFINED | 15 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT |            | 44106M102 | 468   | 17689    | SH | DEFINED | 10 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT |            | 44106M102 | 7     | 250      | SH | DEF/OTH | 10 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT |            | 44106M102 | 9936  | 375362   | SH | DEFINED | 15 |
| HOST HOTELS & RESORTS INC    | COM            |            | 44107P104 | 6     | 373      | SH | DEFINED | 10 |
| HOST HOTELS & RESORTS INC    | COM            |            | 44107P104 | 32335 | 1969266  | SH | DEFINED | 15 |
| HUBBELL INC                  | CL B           |            | 443510201 | 496   | 6314     | SH | DEFINED | 10 |
| HUBBELL INC                  | CL B           |            | 443510201 | 122   | 1554     | SH | DEF/OTH | 10 |
| HUMANA INC                   | COM            |            | 444859102 | 23    | 248      | SH | DEFINED | 10 |

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|                              |                |           |        |         |    |         |    |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| HUMANA INC                   | COM            | 444859102 | 1413   | 15278   | SH | DEFINED | 15 |
| HUMANA INC                   | COM            | 444859102 | 4775   | 51628   | SH | DEFINED | 9  |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 614    | 74457   | SH | DEFINED | 15 |
| ITT EDUCATIONAL SERVICES INC | COM            | 45068B109 | 1410   | 21323   | SH | DEFINED | 15 |
| ITT CORP NEW                 | COM NEW        | 450911201 | 10     | 420     | SH | DEFINED | 10 |
| ITT CORP NEW                 | COM NEW        | 450911201 | 694    | 30242   | SH | DEFINED | 15 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 279    | 4882    | SH | DEFINED | 10 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 69     | 1200    | SH | DEF/OTH | 10 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 502    | 8791    | SH | DEFINED | 15 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 726    | 12708   | SH | DEFINED | 7  |
| ILLUMINA INC                 | COM            | 452327109 | 1309   | 24878   | SH | DEFINED | 15 |
| IMPAX LABORATORIES INC       | COM            | 45256B101 | 691    | 28096   | SH | DEFINED | 15 |
| INCYTE CORP                  | COM            | 45337C102 | 751    | 38889   | SH | DEFINED | 15 |
| INFOSYS LTD                  | SPONSORED ADR  | 456788108 | 15     | 270     | SH | DEFINED | 10 |
| INFOSYS LTD                  | SPONSORED ADR  | 456788108 | 713    | 12500   | SH | DEFINED | 9  |
| INGRAM MICRO INC             | CL A           | 457153104 | 556    | 29972   | SH | DEFINED | 15 |
| INLAND REAL ESTATE CORP      | COM NEW        | 457461200 | 2254   | 254141  | SH | DEFINED | 15 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW        | 457985208 | 19     | 550     | SH | DEFINED | 10 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW        | 457985208 | 1956   | 56383   | SH | DEFINED | 15 |
| INTEL CORP                   | COM            | 458140100 | 13595  | 483536  | SH | DEFINED | 10 |
| INTEL CORP                   | COM            | 458140100 | 518    | 18418   | SH | DEF/OTH | 10 |
| INTEL CORP                   | COM            | 458140100 | 37978  | 1350811 | SH | DEFINED | 15 |
| INTEL CORP                   | COM            | 458140100 | 2897   | 103030  | SH | DEFINED | 7  |
| INTEL CORP                   | COM            | 458140100 | 6279   | 223335  | SH | DEFINED | 9  |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 3      | 20      | SH | DEFINED | 10 |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 1113   | 8097    | SH | DEFINED | 15 |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 435    | 3162    | SH | DEFINED | 7  |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 1086   | 7905    | SH | DEFINED | 9  |
| INTERMUNE INC                | COM            | 45884X103 | 683    | 46531   | SH | DEFINED | 15 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 21259  | 101888  | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 1737   | 8325    | SH | DEF/OTH | 10 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 142867 | 684719  | SH | DEFINED | 15 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 900    | 4313    | SH | DEFINED | 9  |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 3      | 179     | SH | DEFINED | 10 |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 28321  | 1686794 | SH | DEFINED | 15 |
| INTL PAPER CO                | COM            | 460146103 | 26     | 730     | SH | DEFINED | 10 |
| INTL PAPER CO                | COM            | 460146103 | 286    | 8146    | SH | DEFINED | 15 |
| INTUIT                       | COM            | 461202103 | 53     | 879     | SH | DEFINED | 10 |
| INTUIT                       | COM            | 461202103 | 689    | 11459   | SH | DEFINED | 15 |
| INTUIT                       | COM            | 461202103 | 629    | 10461   | SH | DEFINED | 9  |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 28     | 51      | SH | DEFINED | 10 |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 1987   | 3667    | SH | DEFINED | 15 |
| IRON MTN INC                 | COM            | 462846106 | 119    | 4143    | SH | DEFINED | 15 |
| IRON MTN INC                 | COM            | 462846106 | 1043   | 36225   | SH | DEFINED | 7  |
| ISHARES GOLD TRUST           | ISHARES        | 464285105 | 11442  | 703280  | SH | DEFINED | 10 |
| ISHARES GOLD TRUST           | ISHARES        | 464285105 | 178    | 10930   | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 1748   | 27035   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 48     | 737     | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 198045 | 3062866 | SH | DEFINED | 15 |
| ISHARES INC                  | MSCI CDA INDEX | 464286509 | 3200   | 112902  | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI CDA INDEX | 464286509 | 99     | 3499    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI EMU INDEX | 464286608 | 2532   | 80266   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI EMU INDEX | 464286608 | 47     | 1476    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI PAC J IDX | 464286665 | 4123   | 94740   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI PAC J IDX | 464286665 | 97     | 2219    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI SINGAPORE | 464286673 | 643    | 49850   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI SINGAPORE | 464286673 | 24     | 1866    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI UTD KINGD | 464286699 | 2526   | 146036  | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI UTD KINGD | 464286699 | 50     | 2910    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI TURKEY FD | 464286715 | 403    | 7600    | SH | DEFINED | 15 |
| ISHARES INC                  | MSCI TAIWAN    | 464286731 | 456    | 34001   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI TAIWAN    | 464286731 | 9      | 650     | SH | DEF/OTH | 10 |

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|                              |                  |           |        |         |    |         |           |
|------------------------------|------------------|-----------|--------|---------|----|---------|-----------|
| ISHARES INC                  | MSCI SWITZERLD   | 464286749 | 1658   | 66246   | SH | DEFINED | 10        |
| ISHARES INC                  | MSCI SWITZERLD   | 464286749 | 28     | 1116    | SH | DEF/OTH | 10        |
| ISHARES INC                  | MSCI SWEDEN      | 464286756 | 1353   | 46643   | SH | DEFINED | 10        |
| ISHARES INC                  | MSCI SWEDEN      | 464286756 | 33     | 1151    | SH | DEF/OTH | 10        |
| ISHARES INC                  | MSCI S KOREA     | 464286772 | 1143   | 19202   | SH | DEFINED | 10        |
| ISHARES INC                  | MSCI S KOREA     | 464286772 | 8      | 132     | SH | DEF/OTH | 10        |
| ISHARES INC                  | MSCI S KOREA     | 464286772 | 417    | 7000    | SH | DEFINED | 15        |
| ISHARES INC                  | MSCI GERMAN      | 464286806 | 911    | 39136   | SH | DEFINED | 10        |
| ISHARES INC                  | MSCI GERMAN      | 464286806 | 30     | 1296    | SH | DEF/OTH | 10        |
| ISHARES INC                  | MSCI MEX INVEST  | 464286822 | 675    | 10800   | SH | DEFINED | 15        |
| ISHARES INC                  | MSCI MALAYSIA    | 464286830 | 165    | 11300   | SH | DEFINED | 10        |
| ISHARES INC                  | MSCI MALAYSIA    | 464286830 | 11     | 750     | SH | DEF/OTH | 10        |
| ISHARES INC                  | MSCI MALAYSIA    | 464286830 | 234    | 16000   | SH | DEFINED | 15        |
| ISHARES INC                  | MSCI JAPAN       | 464286848 | 2366   | 232556  | SH | DEFINED | 10        |
| ISHARES INC                  | MSCI JAPAN       | 464286848 | 41     | 4062    | SH | DEF/OTH | 10        |
| ISHARES INC                  | MSCI HONG KONG   | 464286871 | 293    | 16785   | SH | DEFINED | 15        |
| ISHARES TR                   | FTSE CHINA25 IDX | 464287184 | 419    | 11434   | SH | DEFINED | 10        |
| ISHARES TR                   | FTSE CHINA25 IDX | 464287184 | 42     | 1148    | SH | DEF/OTH | 10        |
| ISHARES TR                   | FTSE CHINA25 IDX | 464287184 | 4798   | 130872  | SH | DEFINED | 15        |
| ISHARES TR                   | S&P 500 INDEX    | 464287200 | 9028   | 63930   | SH | DEFINED | 15        |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 18513  | 431087  | SH | DEFINED | 10        |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 445    | 10358   | SH | DEF/OTH | 10        |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 184217 | 4289597 | SH | DEFINED | 15        |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 182891 | 4258734 | SH | CALL    | DEFINED 7 |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 116200 | 2705781 | SH | PUT     | DEFINED 7 |
| ISHARES TR                   | IBOXX INV CPBD   | 464287242 | 15726  | 136000  | SH | DEFINED | 15        |
| ISHARES TR                   | S&P LTN AM 40    | 464287390 | 854    | 17925   | SH | DEFINED | 15        |
| ISHARES TR                   | MSCI EAFE INDEX  | 464287465 | 111115 | 2024324 | SH | DEFINED | 15        |
| ISHARES TR                   | RUSSELL MCP VL   | 464287473 | 638    | 13246   | SH | DEFINED | 10        |
| ISHARES TR                   | RUSSELL MCP VL   | 464287473 | 282    | 5860    | SH | DEF/OTH | 10        |
| ISHARES TR                   | NASDAQ BIO INDX  | 464287556 | 1290   | 10459   | SH | DEFINED | 15        |
| ISHARES TR                   | COHEN&ST RLTY    | 464287564 | 1949   | 25429   | SH | DEFINED | 10        |
| ISHARES TR                   | RUSSELL 1000     | 464287622 | 555    | 7121    | SH | DEFINED | 10        |
| ISHARES TR                   | RUSL 2000 GROW   | 464287648 | 667    | 6998    | SH | DEFINED | 10        |
| ISHARES TR                   | DJ US REAL EST   | 464287739 | 1051   | 16874   | SH | DEFINED | 10        |
| ISHARES TR                   | DJ US REAL EST   | 464287739 | 3776   | 60606   | SH | DEFINED | 15        |
| ISHARES TR                   | JPMORGAN USD     | 464288281 | 1319   | 11700   | SH | DEFINED | 15        |
| ISHARES TR                   | S&P GLO INFRAS   | 464288372 | 7571   | 213800  | SH | DEFINED | 15        |
| ISHARES TR                   | S&P NTL AMTFREE  | 464288414 | 810    | 7400    | SH | DEFINED | 15        |
| ISHARES TR                   | DJ OIL EQUIP     | 464288844 | 6563   | 122666  | SH | DEFINED | 10        |
| ISHARES TR                   | DJ OIL EQUIP     | 464288844 | 155    | 2905    | SH | DEF/OTH | 10        |
| ISHARES S&P GSCI COMMODITY I | UNIT BEN INT     | 46428R107 | 230    | 6600    | SH | DEFINED | 15        |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 544    | 28350   | SH | DEFINED | 10        |
| ITAU UNIBANCO HLDG SA        | SPON ADR REP PFD | 465562106 | 27     | 1425    | SH | DEF/OTH | 10        |
| JDS UNIPHASE CORP            | COM PAR \$0.001  | 46612J507 | 237    | 16331   | SH | DEFINED | 15        |
| JDS UNIPHASE CORP            | COM PAR \$0.001  | 46612J507 | 54     | 3750    | SH | DEFINED | 7         |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 9705   | 211071  | SH | DEFINED | 10        |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 734    | 15972   | SH | DEF/OTH | 10        |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 81920  | 1781645 | SH | DEFINED | 15        |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 564    | 12267   | SH | DEFINED | 9         |
| JABIL CIRCUIT INC            | COM              | 466313103 | 4227   | 168264  | SH | DEFINED | 10        |
| JABIL CIRCUIT INC            | COM              | 466313103 | 28     | 1134    | SH | DEF/OTH | 10        |
| JABIL CIRCUIT INC            | COM              | 466313103 | 306    | 12186   | SH | DEFINED | 15        |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 16     | 358     | SH | DEFINED | 10        |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 162    | 3659    | SH | DEFINED | 15        |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 1615   | 36400   | SH | DEFINED | 7         |
| JOHNSON & JOHNSON            | COM              | 478160104 | 13104  | 198670  | SH | DEFINED | 10        |
| JOHNSON & JOHNSON            | COM              | 478160104 | 1417   | 21484   | SH | DEF/OTH | 10        |
| JOHNSON & JOHNSON            | COM              | 478160104 | 3997   | 60600   | SH | DEFINED | 7         |
| JOHNSON & JOHNSON            | COM              | 478160104 | 600    | 9100    | SH | DEFINED | 9         |
| JOHNSON CTLS INC             | COM              | 478366107 | 1169   | 36003   | SH | DEFINED | 10        |
| JOHNSON CTLS INC             | COM              | 478366107 | 220    | 6766    | SH | DEF/OTH | 10        |

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|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| JOY GLOBAL INC               | COM            | 481165108 | 255   | 3470    | SH | DEFINED | 15 |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 93    | 4066    | SH | DEFINED | 10 |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 3349  | 146391  | SH | DEFINED | 15 |
| KB FINANCIAL GROUP INC       | SPONSORED ADR  | 48241A105 | 567   | 15451   | SH | DEFINED | 10 |
| KB FINANCIAL GROUP INC       | SPONSORED ADR  | 48241A105 | 15    | 400     | SH | DEF/OTH | 10 |
| KB FINANCIAL GROUP INC       | SPONSORED ADR  | 48241A105 | 33    | 900     | SH | DEFINED | 9  |
| KBR INC                      | COM            | 48242W106 | 1060  | 29804   | SH | DEFINED | 15 |
| KLA-TENCOR CORP              | COM            | 482480100 | 2280  | 41891   | SH | DEFINED | 15 |
| KKR & CO L P DEL             | COM UNITS      | 48248M102 | 349   | 23542   | SH | DEFINED | 15 |
| KAMAN CORP                   | COM            | 483548103 | 617   | 18169   | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 13    | 175     | SH | DEFINED | 10 |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 368   | 5127    | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN         | COM NEW        | 485170302 | 1307  | 18238   | SH | DEFINED | 9  |
| KELLOGG CO                   | COM            | 487836108 | 46    | 850     | SH | DEFINED | 10 |
| KELLOGG CO                   | COM            | 487836108 | 16    | 300     | SH | DEF/OTH | 10 |
| KELLOGG CO                   | COM            | 487836108 | 6836  | 127465  | SH | DEFINED | 15 |
| KELLOGG CO                   | COM            | 487836108 | 268   | 5000    | SH | DEFINED | 9  |
| KENNAMETAL INC               | COM            | 489170100 | 27    | 600     | SH | DEFINED | 10 |
| KENNAMETAL INC               | COM            | 489170100 | 1836  | 41240   | SH | DEFINED | 15 |
| KILROY RLTY CORP             | COM            | 49427F108 | 3512  | 75357   | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 1121  | 15170   | SH | DEFINED | 10 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 100   | 1350    | SH | DEF/OTH | 10 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 1336  | 18087   | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 377   | 5100    | SH | DEFINED | 7  |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 5120  | 69295   | SH | DEFINED | 9  |
| KIMCO RLTY CORP              | COM            | 49446R109 | 24751 | 1285098 | SH | DEFINED | 15 |
| KINDER MORGAN MANAGEMENT LLC | SHS            | 49455U100 | 1173  | 15716   | SH | DEFINED | 15 |
| KIRBY CORP                   | COM            | 497266106 | 274   | 4169    | SH | DEFINED | 15 |
| KITE RLTY GROUP TR           | COM            | 49803T102 | 1046  | 198474  | SH | DEFINED | 15 |
| KOHL'S CORP                  | COM            | 500255104 | 171   | 3415    | SH | DEFINED | 10 |
| KOHL'S CORP                  | COM            | 500255104 | 5     | 95      | SH | DEF/OTH | 10 |
| KOHL'S CORP                  | COM            | 500255104 | 366   | 7313    | SH | DEFINED | 15 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 267   | 7030    | SH | DEFINED | 10 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 421   | 11064   | SH | DEF/OTH | 10 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 45047 | 1185125 | SH | DEFINED | 15 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 6     | 168     | SH | DEFINED | 7  |
| KRAFT FOODS INC              | CL A           | 50075N104 | 1755  | 46161   | SH | DEFINED | 9  |
| KROGER CO                    | COM            | 501044101 | 6     | 248     | SH | DEFINED | 10 |
| KROGER CO                    | COM            | 501044101 | 11    | 470     | SH | DEF/OTH | 10 |
| KROGER CO                    | COM            | 501044101 | 1867  | 77043   | SH | DEFINED | 9  |
| LSI CORPORATION              | COM            | 502161102 | 4     | 437     | SH | DEFINED | 10 |
| LSI CORPORATION              | COM            | 502161102 | 352   | 40540   | SH | DEFINED | 15 |
| LSI CORPORATION              | COM            | 502161102 | 0     | 54      | SH | DEFINED | 9  |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 135   | 1903    | SH | DEFINED | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 675   | 9540    | SH | DEFINED | 15 |
| LABORATORY CORP AMER HLDGS   | COM NEW        | 50540R409 | 268   | 2929    | SH | DEFINED | 15 |
| LAM RESEARCH CORP            | COM            | 512807108 | 490   | 10984   | SH | DEFINED | 15 |
| LASALLE HOTEL PPTYS          | COM SH BEN INT | 517942108 | 2253  | 80073   | SH | DEFINED | 15 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 890   | 14366   | SH | DEFINED | 10 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 1803  | 29103   | SH | DEFINED | 15 |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 186   | 3000    | SH | DEFINED | 7  |
| LAUDER ESTEE COS INC         | CL A           | 518439104 | 619   | 10000   | SH | DEFINED | 9  |
| LEGGETT & PLATT INC          | COM            | 524660107 | 451   | 19579   | SH | DEFINED | 15 |
| LEGG MASON INC               | COM            | 524901105 | 309   | 11057   | SH | DEFINED | 15 |
| LENDER PROCESSING SVCS INC   | COM            | 52602E102 | 5     | 200     | SH | DEFINED | 10 |
| LENDER PROCESSING SVCS INC   | COM            | 52602E102 | 389   | 14943   | SH | DEFINED | 15 |
| LENDER PROCESSING SVCS INC   | COM            | 52602E102 | 267   | 10262   | SH | DEFINED | 9  |
| LENNAR CORP                  | CL A           | 526057104 | 634   | 23343   | SH | DEFINED | 15 |
| LEVEL 3 COMMUNICATIONS INC   | COM NEW        | 52729N308 | 617   | 23994   | SH | DEFINED | 15 |
| LEXINGTON REALTY TRUST       | COM            | 529043101 | 1     | 124     | SH | DEFINED | 10 |
| LEXINGTON REALTY TRUST       | COM            | 529043101 | 111   | 12371   | SH | DEFINED | 15 |
| LIBERTY MEDIA CORPORATION    | LIB CAP COM A  | 530322106 | 1422  | 16131   | SH | DEFINED | 15 |



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|                              |                  |           |       |        |    |         |    |
|------------------------------|------------------|-----------|-------|--------|----|---------|----|
| LIBERTY GLOBAL INC           | COM SER A        | 530555101 | 139   | 2775   | SH | DEFINED | 10 |
| LIBERTY GLOBAL INC           | COM SER A        | 530555101 | 1233  | 24628  | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC           | COM SER C        | 530555309 | 972   | 20299  | SH | DEFINED | 15 |
| LIBERTY INTERACTIVE CORPORAT | INT COM SER A    | 53071M104 | 63    | 3325   | SH | DEFINED | 10 |
| LIBERTY INTERACTIVE CORPORAT | INT COM SER A    | 53071M104 | 3170  | 166048 | SH | DEFINED | 15 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 7     | 187    | SH | DEFINED | 10 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 13191 | 369291 | SH | DEFINED | 15 |
| LIFE TECHNOLOGIES CORP       | COM              | 53217V109 | 97    | 1981   | SH | DEFINED | 10 |
| LIFE TECHNOLOGIES CORP       | COM              | 53217V109 | 2353  | 48204  | SH | DEFINED | 15 |
| LILLY ELI & CO               | COM              | 532457108 | 278   | 6909   | SH | DEFINED | 10 |
| LILLY ELI & CO               | COM              | 532457108 | 10    | 249    | SH | DEF/OTH | 10 |
| LILLY ELI & CO               | COM              | 532457108 | 9324  | 231577 | SH | DEFINED | 15 |
| LILLY ELI & CO               | COM              | 532457108 | 63    | 1564   | SH | DEFINED | 7  |
| LILLY ELI & CO               | COM              | 532457108 | 2092  | 51950  | SH | DEFINED | 9  |
| LIMITED BRANDS INC           | COM              | 532716107 | 15    | 321    | SH | DEFINED | 10 |
| LIMITED BRANDS INC           | COM              | 532716107 | 1119  | 23311  | SH | DEFINED | 15 |
| LINEAR TECHNOLOGY CORP       | COM              | 535678106 | 1262  | 37437  | SH | DEFINED | 15 |
| LOCKHEED MARTIN CORP         | COM              | 539830109 | 265   | 2948   | SH | DEFINED | 10 |
| LOCKHEED MARTIN CORP         | COM              | 539830109 | 349   | 3882   | SH | DEFINED | 15 |
| LOCKHEED MARTIN CORP         | COM              | 539830109 | 551   | 6136   | SH | DEFINED | 9  |
| LOEWS CORP                   | COM              | 540424108 | 1050  | 26338  | SH | DEFINED | 15 |
| LORILLARD INC                | COM              | 544147101 | 19    | 149    | SH | DEFINED | 10 |
| LORILLARD INC                | COM              | 544147101 | 646   | 4990   | SH | DEFINED | 15 |
| LOWES COS INC                | COM              | 548661107 | 6116  | 194898 | SH | DEFINED | 10 |
| LOWES COS INC                | COM              | 548661107 | 65    | 2073   | SH | DEF/OTH | 10 |
| LOWES COS INC                | COM              | 548661107 | 5247  | 167205 | SH | DEFINED | 15 |
| LUFKIN INDS INC              | COM              | 549764108 | 350   | 4340   | SH | DEFINED | 15 |
| LULULEMON ATHLETICA INC      | COM              | 550021109 | 586   | 7847   | SH | DEFINED | 15 |
| LUMBER LIQUIDATORS HLDGS INC | COM              | 55003T107 | 213   | 8490   | SH | DEFINED | 15 |
| M & T BK CORP                | COM              | 55261F104 | 594   | 6834   | SH | DEFINED | 10 |
| M & T BK CORP                | COM              | 55261F104 | 8     | 90     | SH | DEF/OTH | 10 |
| M & T BK CORP                | COM              | 55261F104 | 513   | 5904   | SH | DEFINED | 15 |
| M D C HLDGS INC              | COM              | 552676108 | 393   | 15241  | SH | DEFINED | 15 |
| MEMC ELECTR MATLS INC        | COM              | 552715104 | 12    | 3310   | SH | DEFINED | 10 |
| MEMC ELECTR MATLS INC        | COM              | 552715104 | 988   | 273583 | SH | DEFINED | 15 |
| MGM RESORTS INTERNATIONAL    | COM              | 552953101 | 14    | 1000   | SH | DEFINED | 10 |
| MGM RESORTS INTERNATIONAL    | COM              | 552953101 | 772   | 56647  | SH | DEFINED | 15 |
| MSC INDL DIRECT INC          | CL A             | 553530106 | 375   | 4498   | SH | DEFINED | 10 |
| MSC INDL DIRECT INC          | CL A             | 553530106 | 42    | 500    | SH | DEF/OTH | 10 |
| MSCI INC                     | CL A             | 55354G100 | 962   | 26141  | SH | DEFINED | 15 |
| MACERICH CO                  | COM              | 554382101 | 23549 | 407769 | SH | DEFINED | 15 |
| MACK CALI RLTY CORP          | COM              | 554489104 | 7618  | 264336 | SH | DEFINED | 15 |
| MANPOWERGROUP INC            | COM              | 56418H100 | 162   | 3416   | SH | DEFINED | 10 |
| MANPOWERGROUP INC            | COM              | 56418H100 | 864   | 18230  | SH | DEFINED | 15 |
| MARATHON OIL CORP            | COM              | 565849106 | 124   | 3910   | SH | DEFINED | 10 |
| MARATHON OIL CORP            | COM              | 565849106 | 33    | 1050   | SH | DEF/OTH | 10 |
| MARATHON OIL CORP            | COM              | 565849106 | 997   | 31453  | SH | DEFINED | 15 |
| MARATHON PETE CORP           | COM              | 56585A102 | 76    | 1750   | SH | DEFINED | 10 |
| MARATHON PETE CORP           | COM              | 56585A102 | 12    | 275    | SH | DEF/OTH | 10 |
| MARATHON PETE CORP           | COM              | 56585A102 | 703   | 16222  | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR        | GOLD MINER ETF   | 57060U100 | 2093  | 42243  | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR        | OIL SVCS ETF     | 57060U191 | 1902  | 46824  | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR        | JR GOLD MINERS E | 57060U589 | 674   | 27440  | SH | DEFINED | 15 |
| MARSH & MCLENNAN COS INC     | COM              | 571748102 | 164   | 5000   | SH | DEFINED | 10 |
| MARSH & MCLENNAN COS INC     | COM              | 571748102 | 1584  | 48315  | SH | DEFINED | 9  |
| MARRIOTT INTL INC NEW        | CL A             | 571903202 | 3520  | 92987  | SH | DEFINED | 10 |
| MARRIOTT INTL INC NEW        | CL A             | 571903202 | 30    | 805    | SH | DEF/OTH | 10 |
| MARRIOTT INTL INC NEW        | CL A             | 571903202 | 76    | 2011   | SH | DEFINED | 15 |
| MASTERCARD INC               | CL A             | 57636Q104 | 321   | 764    | SH | DEFINED | 10 |
| MASTERCARD INC               | CL A             | 57636Q104 | 10449 | 24846  | SH | DEFINED | 15 |
| MATERION CORP                | COM              | 576690101 | 374   | 13019  | SH | DEFINED | 15 |
| MATTEL INC                   | COM              | 577081102 | 72    | 2131   | SH | DEFINED | 10 |

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|                              |               |           |       |         |    |         |    |
|------------------------------|---------------|-----------|-------|---------|----|---------|----|
| MATTEL INC                   | COM           | 577081102 | 164   | 4876    | SH | DEFINED | 15 |
| MAXIM INTEGRATED PRODS INC   | COM           | 57772K101 | 54    | 1900    | SH | DEFINED | 10 |
| MAXIM INTEGRATED PRODS INC   | COM           | 57772K101 | 2745  | 95997   | SH | DEFINED | 15 |
| MCCLATCHY CO                 | CL A          | 579489105 | 7099  | 2456509 | SH | DEFINED | 15 |
| MCCORMICK & CO INC           | COM NON VTG   | 579780206 | 352   | 6474    | SH | DEFINED | 10 |
| MCCORMICK & CO INC           | COM NON VTG   | 579780206 | 83    | 1526    | SH | DEF/OTH | 10 |
| MCCORMICK & CO INC           | COM NON VTG   | 579780206 | 546   | 10039   | SH | DEFINED | 15 |
| MCDONALDS CORP               | COM           | 580135101 | 4392  | 44772   | SH | DEFINED | 10 |
| MCDONALDS CORP               | COM           | 580135101 | 468   | 4769    | SH | DEF/OTH | 10 |
| MCDONALDS CORP               | COM           | 580135101 | 79972 | 815212  | SH | DEFINED | 15 |
| MCDONALDS CORP               | COM           | 580135101 | 7226  | 73656   | SH | DEFINED | 9  |
| MCGRAW HILL COS INC          | COM           | 580645109 | 3395  | 70037   | SH | DEFINED | 10 |
| MCGRAW HILL COS INC          | COM           | 580645109 | 55    | 1132    | SH | DEF/OTH | 10 |
| MCGRAW HILL COS INC          | COM           | 580645109 | 869   | 17938   | SH | DEFINED | 15 |
| MCKESSON CORP                | COM           | 58155Q103 | 407   | 4632    | SH | DEFINED | 10 |
| MCKESSON CORP                | COM           | 58155Q103 | 57    | 650     | SH | DEF/OTH | 10 |
| MCKESSON CORP                | COM           | 58155Q103 | 2849  | 32464   | SH | DEFINED | 15 |
| MCKESSON CORP                | COM           | 58155Q103 | 8539  | 97293   | SH | DEFINED | 9  |
| MEAD JOHNSON NUTRITION CO    | COM           | 582839106 | 104   | 1266    | SH | DEFINED | 10 |
| MEAD JOHNSON NUTRITION CO    | COM           | 582839106 | 455   | 5512    | SH | DEFINED | 15 |
| MEADWESTVACO CORP            | COM           | 583334107 | 1151  | 36434   | SH | DEFINED | 10 |
| MEADWESTVACO CORP            | COM           | 583334107 | 79    | 2500    | SH | DEF/OTH | 10 |
| MEADWESTVACO CORP            | COM           | 583334107 | 5     | 146     | SH | DEFINED | 15 |
| MEDCATH CORP                 | COM           | 58404W109 | 3923  | 499100  | SH | DEFINED | 15 |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 1006  | 14315   | SH | DEFINED | 10 |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 299   | 4247    | SH | DEF/OTH | 10 |
| MEDCO HEALTH SOLUTIONS INC   | COM           | 58405U102 | 3305  | 47019   | SH | DEFINED | 15 |
| MEDICAL PPTYS TRUST INC      | COM           | 58463J304 | 121   | 12998   | SH | DEFINED | 15 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW      | 584690309 | 4     | 110     | SH | DEFINED | 10 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW      | 584690309 | 1238  | 32936   | SH | DEFINED | 15 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW      | 584690309 | 263   | 7000    | SH | DEFINED | 9  |
| MEDTRONIC INC                | COM           | 585055106 | 330   | 8411    | SH | DEFINED | 10 |
| MEDTRONIC INC                | COM           | 585055106 | 12    | 300     | SH | DEF/OTH | 10 |
| MEDTRONIC INC                | COM           | 585055106 | 792   | 20221   | SH | DEFINED | 15 |
| MERCER INTL INC              | COM           | 588056101 | 4493  | 562294  | SH | DEFINED | 7  |
| MERCK & CO INC NEW           | COM           | 58933Y105 | 7387  | 192362  | SH | DEFINED | 10 |
| MERCK & CO INC NEW           | COM           | 58933Y105 | 315   | 8196    | SH | DEF/OTH | 10 |
| MERCK & CO INC NEW           | COM           | 58933Y105 | 63567 | 1655383 | SH | DEFINED | 15 |
| MERCK & CO INC NEW           | COM           | 58933Y105 | 538   | 14000   | SH | DEFINED | 9  |
| METLIFE INC                  | COM           | 59156R108 | 325   | 8706    | SH | DEFINED | 10 |
| METLIFE INC                  | COM           | 59156R108 | 9462  | 253323  | SH | DEFINED | 15 |
| METROPICS COMMUNICATIONS INC | COM           | 591708102 | 258   | 28616   | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM           | 594918104 | 13404 | 415574  | SH | DEFINED | 10 |
| MICROSOFT CORP               | COM           | 594918104 | 765   | 23707   | SH | DEF/OTH | 10 |
| MICROSOFT CORP               | COM           | 594918104 | 92806 | 2877247 | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM           | 594918104 | 1872  | 58035   | SH | DEFINED | 7  |
| MICROSOFT CORP               | COM           | 594918104 | 12790 | 396529  | SH | DEFINED | 9  |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 415   | 11162   | SH | DEFINED | 10 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 40    | 1065    | SH | DEF/OTH | 10 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 1015  | 27274   | SH | DEFINED | 15 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 12    | 1518    | SH | DEFINED | 10 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 4093  | 505623  | SH | DEFINED | 15 |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 2     | 34      | SH | DEFINED | 10 |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 2049  | 30563   | SH | DEFINED | 15 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 787   | 158100  | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 164   | 3631    | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 11380 | 251482  | SH | DEFINED | 15 |
| MOLYCORP INC DEL             | COM           | 608753109 | 4143  | 122457  | SH | DEFINED | 15 |
| MOMENTA PHARMACEUTICALS INC  | COM           | 60877T100 | 534   | 34827   | SH | DEFINED | 15 |
| MONSANTO CO NEW              | COM           | 61166W101 | 4288  | 53766   | SH | DEFINED | 10 |
| MONSANTO CO NEW              | COM           | 61166W101 | 67    | 846     | SH | DEF/OTH | 10 |
| MONSANTO CO NEW              | COM           | 61166W101 | 5923  | 74261   | SH | DEFINED | 15 |

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|                              |                 |           |       |          |    |         |    |
|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| MONSANTO CO NEW              | COM             | 61166W101 | 4687  | 58758    | SH | DEFINED | 7  |
| MONSANTO CO NEW              | COM             | 61166W101 | 0     | 2        | SH | DEFINED | 9  |
| MONSTER BEVERAGE CORP        | COM             | 611740101 | 1034  | 16656    | SH | DEFINED | 15 |
| MOODYS CORP                  | COM             | 615369105 | 60    | 1415     | SH | DEFINED | 10 |
| MOODYS CORP                  | COM             | 615369105 | 851   | 20216    | SH | DEFINED | 15 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 227   | 11544    | SH | DEFINED | 10 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 6     | 300      | SH | DEF/OTH | 10 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 337   | 17154    | SH | DEFINED | 15 |
| MORGAN STANLEY CHINA A SH FD | COM             | 617468103 | 329   | 16805    | SH | DEFINED | 15 |
| MOSAIC CO NEW                | COM             | 61945C103 | 21    | 377      | SH | DEFINED | 10 |
| MOSAIC CO NEW                | COM             | 61945C103 | 50    | 900      | SH | DEF/OTH | 10 |
| MOSAIC CO NEW                | COM             | 61945C103 | 4361  | 78873    | SH | DEFINED | 15 |
| MOSAIC CO NEW                | COM             | 61945C103 | 6     | 100      | SH | DEFINED | 7  |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 78    | 1534     | SH | DEFINED | 10 |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 2     | 35       | SH | DEF/OTH | 10 |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 3328  | 65468    | SH | DEFINED | 15 |
| MOTOROLA SOLUTIONS INC       | COM NEW         | 620076307 | 183   | 3599     | SH | DEFINED | 9  |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 19    | 488      | SH | DEFINED | 10 |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 1     | 31       | SH | DEF/OTH | 10 |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 2296  | 58521    | SH | DEFINED | 15 |
| MOTOROLA MOBILITY HLDGS INC  | COM             | 620097105 | 124   | 3149     | SH | DEFINED | 9  |
| MURPHY OIL CORP              | COM             | 626717102 | 3     | 45       | SH | DEFINED | 10 |
| MURPHY OIL CORP              | COM             | 626717102 | 615   | 10929    | SH | DEFINED | 15 |
| MYLAN INC                    | COM             | 628530107 | 56    | 2368     | SH | DEFINED | 10 |
| MYLAN INC                    | COM             | 628530107 | 4174  | 178013   | SH | DEFINED | 15 |
| MYRIAD GENETICS INC          | COM             | 62855J104 | 708   | 29906    | SH | DEFINED | 15 |
| NCR CORP NEW                 | COM             | 62886E108 | 65    | 2976     | SH | DEFINED | 10 |
| NCR CORP NEW                 | COM             | 62886E108 | 683   | 31468    | SH | DEFINED | 15 |
| NII HLDGS INC                | CL B NEW        | 62913F201 | 546   | 29842    | SH | DEFINED | 15 |
| NRG ENERGY INC               | COM NEW         | 629377508 | 66    | 4200     | SH | DEFINED | 15 |
| NRG ENERGY INC               | COM NEW         | 629377508 | 406   | 25919    | SH | DEFINED | 9  |
| NYSE EURONEXT                | COM             | 629491101 | 366   | 12183    | SH | DEFINED | 10 |
| NYSE EURONEXT                | COM             | 629491101 | 34    | 1125     | SH | DEF/OTH | 10 |
| NYSE EURONEXT                | COM             | 629491101 | 363   | 12089    | SH | DEFINED | 15 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 247   | 5133     | SH | DEFINED | 10 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 34    | 700      | SH | DEF/OTH | 10 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 33    | 410      | SH | DEFINED | 10 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 1404  | 17662    | SH | DEFINED | 15 |
| NATURAL RESOURCE PARTNERS L  | COM UNIT L P    | 63900P103 | 449   | 18708    | SH | DEFINED | 15 |
| NEKTAR THERAPEUTICS          | COM             | 640268108 | 877   | 110744   | SH | DEFINED | 15 |
| NETAPP INC                   | COM             | 64110D104 | 22    | 485      | SH | DEFINED | 10 |
| NETAPP INC                   | COM             | 64110D104 | 435   | 9720     | SH | DEFINED | 15 |
| NETAPP INC                   | NOTE 1.750% 6/0 | 64110DAB0 | 18109 | 12500000 | SH | DEFINED | 15 |
| NETFLIX INC                  | COM             | 64110L106 | 74    | 645      | SH | DEFINED | 10 |
| NETFLIX INC                  | COM             | 64110L106 | 1791  | 15571    | SH | DEFINED | 15 |
| NEW HAMPSHIRE THRIFT BANCSHS | COM             | 644722100 | 141   | 11360    | SH | DEFINED | 10 |
| NEWELL RUBBERMAID INC        | COM             | 651229106 | 17    | 967      | SH | DEFINED | 10 |
| NEWELL RUBBERMAID INC        | COM             | 651229106 | 322   | 18068    | SH | DEFINED | 15 |
| NEWFIELD EXPL CO             | COM             | 651290108 | 2     | 51       | SH | DEFINED | 10 |
| NEWFIELD EXPL CO             | COM             | 651290108 | 418   | 12062    | SH | DEFINED | 15 |
| NEWMONT MINING CORP          | COM             | 651639106 | 32    | 629      | SH | DEFINED | 10 |
| NEWMONT MINING CORP          | COM             | 651639106 | 5294  | 103251   | SH | DEFINED | 15 |
| NEWMONT MINING CORP          | COM             | 651639106 | 513   | 10000    | SH | DEFINED | 9  |
| NEXTERA ENERGY INC           | COM             | 65339F101 | 5713  | 93533    | SH | DEFINED | 10 |
| NEXTERA ENERGY INC           | COM             | 65339F101 | 216   | 3541     | SH | DEF/OTH | 10 |
| NIKE INC                     | CL B            | 654106103 | 413   | 3813     | SH | DEFINED | 10 |
| NIKE INC                     | CL B            | 654106103 | 4786  | 44131    | SH | DEFINED | 15 |
| NIKE INC                     | CL B            | 654106103 | 1220  | 11250    | SH | DEFINED | 9  |
| NOBLE ENERGY INC             | COM             | 655044105 | 711   | 7273     | SH | DEFINED | 15 |
| NORDSTROM INC                | COM             | 655664100 | 5627  | 100983   | SH | DEFINED | 10 |
| NORDSTROM INC                | COM             | 655664100 | 34    | 615      | SH | DEF/OTH | 10 |
| NORDSTROM INC                | COM             | 655664100 | 386   | 6936     | SH | DEFINED | 15 |

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|                              |            |            |           |       |          |    |         |    |
|------------------------------|------------|------------|-----------|-------|----------|----|---------|----|
| NORFOLK SOUTHERN CORP        | COM        |            | 655844108 | 4618  | 70146    | SH | DEFINED | 10 |
| NORFOLK SOUTHERN CORP        | COM        |            | 655844108 | 66    | 998      | SH | DEF/OTH | 10 |
| NORFOLK SOUTHERN CORP        | COM        |            | 655844108 | 1736  | 26378    | SH | DEFINED | 15 |
| NORTHERN TR CORP             | COM        |            | 665859104 | 463   | 9755     | SH | DEFINED | 15 |
| NORTHROP GRUMMAN CORP        | COM        |            | 666807102 | 160   | 2618     | SH | DEFINED | 10 |
| NORTHROP GRUMMAN CORP        | COM        |            | 666807102 | 126   | 2059     | SH | DEF/OTH | 10 |
| NORTHROP GRUMMAN CORP        | COM        |            | 666807102 | 1602  | 26232    | SH | DEFINED | 15 |
| NOVO-NORDISK A S             | ADR        |            | 670100205 | 594   | 4283     | SH | DEFINED | 10 |
| NUCOR CORP                   | COM        |            | 670346105 | 284   | 6613     | SH | DEFINED | 10 |
| NUCOR CORP                   | COM        |            | 670346105 | 11    | 250      | SH | DEF/OTH | 10 |
| NUCOR CORP                   | COM        |            | 670346105 | 1911  | 44504    | SH | DEFINED | 15 |
| NVIDIA CORP                  | COM        |            | 67066G104 | 352   | 22877    | SH | DEFINED | 10 |
| NVIDIA CORP                  | COM        |            | 67066G104 | 2664  | 173071   | SH | DEFINED | 15 |
| O REILLY AUTOMOTIVE INC NEW  | COM        |            | 67103H107 | 1681  | 18404    | SH | DEFINED | 15 |
| OCCIDENTAL PETE CORP DEL     | COM        |            | 674599105 | 1278  | 13421    | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL     | COM        |            | 674599105 | 40    | 417      | SH | DEF/OTH | 10 |
| OCCIDENTAL PETE CORP DEL     | COM        |            | 674599105 | 3138  | 32957    | SH | DEFINED | 15 |
| OCCIDENTAL PETE CORP DEL     | COM        |            | 674599105 | 29    | 302      | SH | DEFINED | 9  |
| OLD REP INTL CORP            | NOTE       | 3.750% 3/1 | 680223AH7 | 9863  | 10000000 | SH | DEFINED | 15 |
| OMNICARE INC                 | DBCV       | 3.250%12/1 | 681904AL2 | 4806  | 5000000  | SH | DEFINED | 15 |
| OMNICARE INC                 | NOTE       | 3.750%12/1 | 681904AN8 | 8715  | 6000000  | SH | DEFINED | 15 |
| ORACLE CORP                  | COM        |            | 68389X105 | 7170  | 245868   | SH | DEFINED | 10 |
| ORACLE CORP                  | COM        |            | 68389X105 | 232   | 7962     | SH | DEF/OTH | 10 |
| ORACLE CORP                  | COM        |            | 68389X105 | 35295 | 1210381  | SH | DEFINED | 15 |
| ORACLE CORP                  | COM        |            | 68389X105 | 249   | 8539     | SH | DEFINED | 9  |
| ORMAT TECHNOLOGIES INC       | COM        |            | 686688102 | 469   | 23287    | SH | DEFINED | 15 |
| OWENS CORNING NEW            | COM        |            | 690742101 | 357   | 9896     | SH | DEFINED | 15 |
| PG&E CORP                    | COM        |            | 69331C108 | 7     | 150      | SH | DEFINED | 10 |
| PG&E CORP                    | COM        |            | 69331C108 | 126   | 2914     | SH | DEF/OTH | 10 |
| PG&E CORP                    | COM        |            | 69331C108 | 754   | 17371    | SH | DEFINED | 15 |
| PNC FINL SVCS GROUP INC      | COM        |            | 693475105 | 7197  | 111600   | SH | DEFINED | 10 |
| PNC FINL SVCS GROUP INC      | COM        |            | 693475105 | 47    | 724      | SH | DEF/OTH | 10 |
| PNC FINL SVCS GROUP INC      | COM        |            | 693475105 | 2739  | 42472    | SH | DEFINED | 15 |
| PNM RES INC                  | COM        |            | 69349H107 | 654   | 35764    | SH | DEFINED | 10 |
| PPG INDS INC                 | COM        |            | 693506107 | 349   | 3640     | SH | DEFINED | 10 |
| PPG INDS INC                 | COM        |            | 693506107 | 101   | 1050     | SH | DEF/OTH | 10 |
| PPL CORP                     | COM        |            | 69351T106 | 14    | 500      | SH | DEFINED | 10 |
| PPL CORP                     | COM        |            | 69351T106 | 77    | 2740     | SH | DEF/OTH | 10 |
| PPL CORP                     | COM        |            | 69351T106 | 968   | 34238    | SH | DEFINED | 15 |
| PS BUSINESS PKS INC CALIF    | COM        |            | 69360J107 | 1490  | 22735    | SH | DEFINED | 15 |
| PVH CORP                     | COM        |            | 693656100 | 454   | 5078     | SH | DEFINED | 10 |
| PACCAR INC                   | COM        |            | 693718108 | 370   | 7893     | SH | DEFINED | 15 |
| PALL CORP                    | COM        |            | 696429307 | 107   | 1800     | SH | DEFINED | 10 |
| PALL CORP                    | COM        |            | 696429307 | 335   | 5622     | SH | DEFINED | 15 |
| PANERA BREAD CO              | CL A       |            | 69840W108 | 5259  | 32681    | SH | DEFINED | 10 |
| PANERA BREAD CO              | CL A       |            | 69840W108 | 62    | 388      | SH | DEF/OTH | 10 |
| PAR PHARMACEUTICAL COS INC   | COM        |            | 69888P106 | 927   | 23935    | SH | DEFINED | 15 |
| PARKER DRILLING CO           | NOTE       | 2.125% 7/1 | 701081AR2 | 11514 | 11514000 | SH | DEFINED | 15 |
| PARKER HANNIFIN CORP         | COM        |            | 701094104 | 2717  | 32137    | SH | DEFINED | 15 |
| PARKWAY PPTYS INC            | COM        |            | 70159Q104 | 761   | 72615    | SH | DEFINED | 15 |
| PATRIOT COAL CORP            | COM        |            | 70336T104 | 177   | 28361    | SH | DEFINED | 15 |
| PAYCHEX INC                  | COM        |            | 704326107 | 1254  | 40457    | SH | DEFINED | 15 |
| PEABODY ENERGY CORP          | COM        |            | 704549104 | 144   | 4969     | SH | DEFINED | 10 |
| PEABODY ENERGY CORP          | COM        |            | 704549104 | 6     | 200      | SH | DEF/OTH | 10 |
| PEABODY ENERGY CORP          | COM        |            | 704549104 | 3243  | 111989   | SH | DEFINED | 15 |
| PENNEY J C INC               | COM        |            | 708160106 | 26677 | 752943   | SH | DEFINED | 15 |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT |            | 709102107 | 1164  | 76236    | SH | DEFINED | 15 |
| PENTAIR INC                  | COM        |            | 709631105 | 12    | 250      | SH | DEF/OTH | 10 |
| PENTAIR INC                  | COM        |            | 709631105 | 17810 | 374072   | SH | DEFINED | 15 |
| PEOPLES UNITED FINANCIAL INC | COM        |            | 712704105 | 183   | 13846    | SH | DEFINED | 10 |
| PEOPLES UNITED FINANCIAL INC | COM        |            | 712704105 | 13    | 1000     | SH | DEF/OTH | 10 |
| PEPSICO INC                  | COM        |            | 713448108 | 9582  | 144417   | SH | DEFINED | 10 |

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| PEPSICO INC                  | COM            |             | 713448108 | 663   | 9996     | SH | DEF/OTH | 10 |
| PEPSICO INC                  | COM            |             | 713448108 | 19180 | 289075   | SH | DEFINED | 15 |
| PEPSICO INC                  | COM            |             | 713448108 | 571   | 8610     | SH | DEFINED | 9  |
| PERRIGO CO                   | COM            |             | 714290103 | 18    | 173      | SH | DEFINED | 10 |
| PERRIGO CO                   | COM            |             | 714290103 | 1132  | 10954    | SH | DEFINED | 15 |
| PERRIGO CO                   | COM            |             | 714290103 | 1333  | 12900    | SH | DEFINED | 7  |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  |             | 71654V408 | 266   | 10000    | SH | DEFINED | 9  |
| PETSMART INC                 | COM            |             | 716768106 | 543   | 9487     | SH | DEFINED | 10 |
| PETSMART INC                 | COM            |             | 716768106 | 17    | 300      | SH | DEF/OTH | 10 |
| PETSMART INC                 | COM            |             | 716768106 | 1048  | 18315    | SH | DEFINED | 15 |
| PFIZER INC                   | COM            |             | 717081103 | 10567 | 466637   | SH | DEFINED | 10 |
| PFIZER INC                   | COM            |             | 717081103 | 706   | 31167    | SH | DEF/OTH | 10 |
| PFIZER INC                   | COM            |             | 717081103 | 15657 | 691406   | SH | DEFINED | 15 |
| PFIZER INC                   | COM            |             | 717081103 | 16    | 700      | SH | DEFINED | 7  |
| PFIZER INC                   | COM            |             | 717081103 | 5521  | 243803   | SH | DEFINED | 9  |
| PHILIP MORRIS INTL INC       | COM            |             | 718172109 | 1073  | 12107    | SH | DEFINED | 10 |
| PHILIP MORRIS INTL INC       | COM            |             | 718172109 | 1127  | 12717    | SH | DEF/OTH | 10 |
| PHILIP MORRIS INTL INC       | COM            |             | 718172109 | 25852 | 291754   | SH | DEFINED | 15 |
| PHILIP MORRIS INTL INC       | COM            |             | 718172109 | 142   | 1600     | SH | DEFINED | 7  |
| PHILIP MORRIS INTL INC       | COM            |             | 718172109 | 5253  | 59278    | SH | DEFINED | 9  |
| PIEDMONT OFFICE REALTY TR IN | COM CL A       |             | 720190206 | 10053 | 566354   | SH | DEFINED | 15 |
| PIER 1 IMPORTS INC           | COM            |             | 720279108 | 500   | 27478    | SH | DEFINED | 15 |
| PILGRIMS PRIDE CORP NEW      | COM            |             | 72147K108 | 110   | 14719    | SH | DEFINED | 15 |
| PIONEER NAT RES CO           | COM            |             | 723787107 | 7     | 63       | SH | DEFINED | 10 |
| PIONEER NAT RES CO           | COM            |             | 723787107 | 605   | 5423     | SH | DEFINED | 15 |
| POLYCOM INC                  | COM            |             | 73172K104 | 231   | 12134    | SH | DEFINED | 15 |
| POST PPTYS INC               | COM            |             | 737464107 | 1665  | 35528    | SH | DEFINED | 15 |
| POWERSHARES QQQ TRUST        | UNIT SER 1     |             | 73935A104 | 3286  | 48646    | SH | DEFINED | 15 |
| POWERSHARES ETF TR II        | S&P500 LOW VOL |             | 73937B779 | 26800 | 1000000  | SH | DEFINED | 15 |
| PRAXAIR INC                  | COM            |             | 74005P104 | 760   | 6633     | SH | DEFINED | 10 |
| PRAXAIR INC                  | COM            |             | 74005P104 | 123   | 1075     | SH | DEF/OTH | 10 |
| PRAXAIR INC                  | COM            |             | 74005P104 | 705   | 6151     | SH | DEFINED | 15 |
| PRECISION CASTPARTS CORP     | COM            |             | 740189105 | 536   | 3098     | SH | DEFINED | 10 |
| PRECISION CASTPARTS CORP     | COM            |             | 740189105 | 818   | 4732     | SH | DEFINED | 15 |
| PRECISION CASTPARTS CORP     | COM            |             | 740189105 | 406   | 2350     | SH | DEFINED | 9  |
| PRICELINE COM INC            | COM NEW        |             | 741503403 | 641   | 894      | SH | DEFINED | 10 |
| PRICELINE COM INC            | COM NEW        |             | 741503403 | 18    | 25       | SH | DEFINED | 15 |
| PROCTER & GAMBLE CO          | COM            |             | 742718109 | 13949 | 207543   | SH | DEFINED | 10 |
| PROCTER & GAMBLE CO          | COM            |             | 742718109 | 1038  | 15450    | SH | DEF/OTH | 10 |
| PROCTER & GAMBLE CO          | COM            |             | 742718109 | 23694 | 352535   | SH | DEFINED | 15 |
| PROCTER & GAMBLE CO          | COM            |             | 742718109 | 704   | 10480    | SH | DEFINED | 7  |
| PROCTER & GAMBLE CO          | COM            |             | 742718109 | 1142  | 16987    | SH | DEFINED | 9  |
| PROGRESS ENERGY INC          | COM            |             | 743263105 | 132   | 2481     | SH | DEFINED | 10 |
| PROGRESS ENERGY INC          | COM            |             | 743263105 | 115   | 2168     | SH | DEFINED | 15 |
| PROGRESSIVE CORP OHIO        | COM            |             | 743315103 | 63    | 2700     | SH | DEFINED | 10 |
| PROGRESSIVE CORP OHIO        | COM            |             | 743315103 | 496   | 21377    | SH | DEFINED | 15 |
| PROLOGIS INC                 | COM            |             | 74340W103 | 51869 | 1440013  | SH | DEFINED | 15 |
| PROLOGIS                     | NOTE           | 1.875% 11/1 | 74340XAR2 | 16101 | 16101000 | SH | DEFINED | 15 |
| PROLOGIS                     | NOTE           | 2.625% 5/1  | 74340XAS0 | 10062 | 10075000 | SH | DEFINED | 15 |
| PROLOGIS                     | NOTE           | 3.250% 3/1  | 74340XAT8 | 2828  | 2500000  | SH | DEFINED | 15 |
| PROSPECT CAPITAL CORPORATION | COM            |             | 74348T102 | 129   | 11786    | SH | DEFINED | 15 |
| PUBLIC SVC ENTERPRISE GROUP  | COM            |             | 744573106 | 87    | 2834     | SH | DEFINED | 10 |
| PUBLIC SVC ENTERPRISE GROUP  | COM            |             | 744573106 | 479   | 15633    | SH | DEFINED | 15 |
| PUBLIC STORAGE               | COM            |             | 74460D109 | 23    | 169      | SH | DEFINED | 10 |
| PUBLIC STORAGE               | COM            |             | 74460D109 | 64686 | 468166   | SH | DEFINED | 15 |
| PULTE GROUP INC              | COM            |             | 745867101 | 236   | 26652    | SH | DEFINED | 15 |
| PULSE ELECTRONICS CORP       | COM            |             | 74586W106 | 609   | 242554   | SH | DEFINED | 10 |
| PULSE ELECTRONICS CORP       | COM            |             | 74586W106 | 0     | 157      | SH | DEFINED | 15 |
| QUALCOMM INC                 | COM            |             | 747525103 | 4612  | 67770    | SH | DEFINED | 10 |
| QUALCOMM INC                 | COM            |             | 747525103 | 306   | 4495     | SH | DEF/OTH | 10 |
| QUALCOMM INC                 | COM            |             | 747525103 | 73138 | 1074604  | SH | DEFINED | 15 |
| QUALCOMM INC                 | COM            |             | 747525103 | 163   | 2400     | SH | DEFINED | 9  |

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|                              |                |           |        |         |    |         |           |
|------------------------------|----------------|-----------|--------|---------|----|---------|-----------|
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 167    | 2725    | SH | DEFINED | 10        |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 11     | 175     | SH | DEF/OTH | 10        |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 109    | 1786    | SH | DEFINED | 15        |
| RADIO ONE INC                | CL D NON VTG   | 75040P405 | 799    | 823724  | SH | DEFINED | 15        |
| RAMBUS INC DEL               | COM            | 750917106 | 0      | 10      | SH | DEFINED | 10        |
| RAMBUS INC DEL               | COM            | 750917106 | 516    | 80000   | SH | DEF/OTH | 10        |
| RAMBUS INC DEL               | COM            | 750917106 | 3      | 465     | SH | DEFINED | 15        |
| RALCORP HLDGS INC NEW        | COM            | 751028101 | 21     | 290     | SH | DEFINED | 10        |
| RALCORP HLDGS INC NEW        | COM            | 751028101 | 3896   | 52587   | SH | DEFINED | 15        |
| RALPH LAUREN CORP            | CL A           | 751212101 | 20     | 115     | SH | DEFINED | 10        |
| RALPH LAUREN CORP            | CL A           | 751212101 | 17     | 100     | SH | DEF/OTH | 10        |
| RALPH LAUREN CORP            | CL A           | 751212101 | 390    | 2238    | SH | DEFINED | 15        |
| RAMCO-GERSHENSON PPTYS TR    | COM SH BEN INT | 751452202 | 1571   | 128522  | SH | DEFINED | 15        |
| RANGE RES CORP               | COM            | 75281A109 | 8      | 131     | SH | DEFINED | 10        |
| RANGE RES CORP               | COM            | 75281A109 | 268    | 4605    | SH | DEFINED | 15        |
| RAYONIER INC                 | COM            | 754907103 | 683    | 15494   | SH | DEFINED | 10        |
| RAYONIER INC                 | COM            | 754907103 | 7      | 150     | SH | DEF/OTH | 10        |
| RAYONIER INC                 | COM            | 754907103 | 774    | 17558   | SH | DEFINED | 15        |
| RAYTHEON CO                  | COM NEW        | 755111507 | 412    | 7801    | SH | DEFINED | 10        |
| RAYTHEON CO                  | COM NEW        | 755111507 | 17     | 322     | SH | DEF/OTH | 10        |
| RAYTHEON CO                  | COM NEW        | 755111507 | 2114   | 40054   | SH | DEFINED | 15        |
| RAYTHEON CO                  | COM NEW        | 755111507 | 264    | 5000    | SH | DEFINED | 9         |
| RED HAT INC                  | COM            | 756577102 | 205    | 3431    | SH | DEFINED | 15        |
| REGAL BELOIT CORP            | COM            | 758750103 | 341    | 5204    | SH | DEFINED | 15        |
| REGENCY CTRS CORP            | COM            | 758849103 | 12889  | 289772  | SH | DEFINED | 15        |
| REGIONS FINANCIAL CORP NEW   | COM            | 7591EP100 | 682    | 103535  | SH | DEFINED | 15        |
| REPUBLIC SVCS INC            | COM            | 760759100 | 8      | 274     | SH | DEFINED | 10        |
| REPUBLIC SVCS INC            | COM            | 760759100 | 2735   | 89493   | SH | DEFINED | 15        |
| REPUBLIC SVCS INC            | COM            | 760759100 | 1887   | 61748   | SH | DEFINED | 9         |
| REYNOLDS AMERICAN INC        | COM            | 761713106 | 140    | 3386    | SH | DEFINED | 10        |
| REYNOLDS AMERICAN INC        | COM            | 761713106 | 230    | 5549    | SH | DEFINED | 15        |
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 432    | 7778    | SH | DEFINED | 10        |
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 24     | 425     | SH | DEF/OTH | 10        |
| RIO TINTO PLC                | SPONSORED ADR  | 767204100 | 328    | 5900    | SH | DEFINED | 9         |
| ROCK-TENN CO                 | CL A           | 772739207 | 693    | 10253   | SH | DEFINED | 15        |
| ROCKWELL COLLINS INC         | COM            | 774341101 | 98     | 1696    | SH | DEFINED | 10        |
| ROCKWELL COLLINS INC         | COM            | 774341101 | 431    | 7482    | SH | DEFINED | 15        |
| ROSS STORES INC              | COM            | 778296103 | 965    | 16602   | SH | DEFINED | 10        |
| ROSS STORES INC              | COM            | 778296103 | 2000   | 34419   | SH | DEFINED | 15        |
| ROUSE PPTYS INC              | COM            | 779287101 | 176    | 13013   | SH | DEFINED | 15        |
| ROWAN COS INC                | COM            | 779382100 | 510    | 15480   | SH | DEFINED | 15        |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     | 780259107 | 385    | 5455    | SH | DEFINED | 10        |
| ROYAL DUTCH SHELL PLC        | SPON ADR B     | 780259107 | 42     | 600     | SH | DEF/OTH | 10        |
| RYLAND GROUP INC             | COM            | 783764103 | 535    | 27732   | SH | DEFINED | 15        |
| SBA COMMUNICATIONS CORP      | COM            | 78388J106 | 228    | 4497    | SH | DEFINED | 15        |
| SAIC INC                     | COM            | 78390X101 | 1726   | 130758  | SH | DEFINED | 15        |
| SEI INVESTMENTS CO           | COM            | 784117103 | 141    | 6791    | SH | DEFINED | 10        |
| SEI INVESTMENTS CO           | COM            | 784117103 | 538    | 26011   | SH | DEFINED | 15        |
| SL GREEN RLTY CORP           | COM            | 78440X101 | 8421   | 108591  | SH | DEFINED | 15        |
| SLM CORP                     | COM            | 78442P106 | 636    | 40361   | SH | DEFINED | 15        |
| SPDR S&P 500 ETF TR          | TR UNIT        | 78462F103 | 273420 | 1941764 | SH | DEFINED | 15        |
| SPDR S&P 500 ETF TR          | TR UNIT        | 78462F103 | 5689   | 40400   | SH | DEFINED | 9         |
| SPX CORP                     | COM            | 784635104 | 194    | 2500    | SH | DEFINED | 10        |
| SPX CORP                     | COM            | 784635104 | 456    | 5888    | SH | DEFINED | 15        |
| SPDR GOLD TRUST              | GOLD SHS       | 78463V107 | 174439 | 1075985 | SH | DEFINED | 15        |
| SPDR GOLD TRUST              | GOLD SHS       | 78463V107 | 72954  | 450000  | SH | CALL    | DEFINED 7 |
| SPDR GOLD TRUST              | GOLD SHS       | 78463V107 | 48636  | 300000  | SH | PUT     | DEFINED 7 |
| SPDR SERIES TRUST            | BRCLYS YLD ETF | 78464A417 | 1181   | 30000   | SH | DEFINED | 15        |
| SPDR SERIES TRUST            | GLB DOW ETF    | 78464A706 | 2508   | 44920   | SH | DEFINED | 15        |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1       | 78467X109 | 4581   | 34758   | SH | DEFINED | 15        |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP | 78467Y107 | 3958   | 21902   | SH | DEFINED | 15        |
| SAFEWAY INC                  | COM NEW        | 786514208 | 602    | 29789   | SH | DEFINED | 15        |

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| SAGENT PHARMACEUTICALS INC | COM             | 786692103 | 567    | 31724    | SH | DEFINED | 15        |
| SALESFORCE COM INC         | NOTE 0.750% 1/1 | 79466LAB0 | 9350   | 5000000  | SH | DEFINED | 15        |
| SAN JUAN BASIN RTY TR      | UNIT BEN INT    | 798241105 | 411    | 21200    | SH | DEFINED | 15        |
| SANDISK CORP               | COM             | 80004C101 | 6787   | 136867   | SH | DEFINED | 15        |
| SANDISK CORP               | COM             | 80004C101 | 6397   | 129000   | SH | DEFINED | 9         |
| SANDISK CORP               | NOTE 1.500% 8/1 | 80004CAD3 | 29594  | 25000000 | SH | DEFINED | 15        |
| SANOFI                     | SPONSORED ADR   | 80105N105 | 420    | 10850    | SH | DEFINED | 10        |
| SAP AG                     | SPON ADR        | 803054204 | 437    | 6252     | SH | DEFINED | 10        |
| SAP AG                     | SPON ADR        | 803054204 | 28     | 400      | SH | DEF/OTH | 10        |
| SAP AG                     | SPON ADR        | 803054204 | 0      | 1        | SH | DEFINED | 7         |
| SARA LEE CORP              | COM             | 803111103 | 153    | 7118     | SH | DEFINED | 10        |
| SARA LEE CORP              | COM             | 803111103 | 11234  | 521799   | SH | DEFINED | 15        |
| SATCON TECHNOLOGY CORP     | COM             | 803893106 | 0      | 189      | SH | DEFINED | 15        |
| SATCON TECHNOLOGY CORP     | COM             | 803893106 | 7      | 20000    | SH | DEFINED | 9         |
| SAUL CTRS INC              | COM             | 804395101 | 1085   | 26886    | SH | DEFINED | 15        |
| SCHEIN HENRY INC           | COM             | 806407102 | 331    | 4377     | SH | DEFINED | 10        |
| SCHEIN HENRY INC           | COM             | 806407102 | 540    | 7136     | SH | DEFINED | 15        |
| SCHLUMBERGER LTD           | COM             | 806857108 | 4736   | 67725    | SH | DEFINED | 10        |
| SCHLUMBERGER LTD           | COM             | 806857108 | 143    | 2048     | SH | DEF/OTH | 10        |
| SCHLUMBERGER LTD           | COM             | 806857108 | 587    | 8400     | SH | DEFINED | 9         |
| SCHWAB CHARLES CORP NEW    | COM             | 808513105 | 305    | 21212    | SH | DEFINED | 10        |
| SCHWAB CHARLES CORP NEW    | COM             | 808513105 | 165    | 11506    | SH | DEF/OTH | 10        |
| SCHWAB CHARLES CORP NEW    | COM             | 808513105 | 163    | 11340    | SH | DEFINED | 15        |
| SEARS HLDGS CORP           | COM             | 812350106 | 12     | 187      | SH | DEFINED | 10        |
| SEARS HLDGS CORP           | COM             | 812350106 | 1276   | 19258    | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR      | SBI MATERIALS   | 81369Y100 | 10034  | 271418   | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | SBI MATERIALS   | 81369Y100 | 104    | 2807     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR      | SBI MATERIALS   | 81369Y100 | 584    | 15800    | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR      | SBI HEALTHCARE  | 81369Y209 | 215    | 5725     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | SBI CONS DISCR  | 81369Y407 | 72     | 1600     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | SBI CONS DISCR  | 81369Y407 | 25     | 550      | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR      | SBI CONS DISCR  | 81369Y407 | 85689  | 1900402  | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR      | SBI CONS DISCR  | 81369Y407 | 22545  | 500000   | SH | CALL    | DEFINED 7 |
| SELECT SECTOR SPDR TR      | SBI INT-ENERGY  | 81369Y506 | 185    | 2578     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | SBI INT-ENERGY  | 81369Y506 | 160    | 2225     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR      | SBI INT-ENERGY  | 81369Y506 | 116353 | 1621650  | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR      | SBI INT-ENERGY  | 81369Y506 | 43050  | 600000   | SH | CALL    | DEFINED 7 |
| SELECT SECTOR SPDR TR      | SBI INT-ENERGY  | 81369Y506 | 35875  | 500000   | SH | PUT     | DEFINED 7 |
| SELECT SECTOR SPDR TR      | SBI INT-FINL    | 81369Y605 | 399    | 25266    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | SBI INT-FINL    | 81369Y605 | 59244  | 3750828  | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR      | SBI INT-INDS    | 81369Y704 | 152    | 4050     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | SBI INT-INDS    | 81369Y704 | 14966  | 400000   | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR      | TECHNOLOGY      | 81369Y803 | 997    | 33045    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | TECHNOLOGY      | 81369Y803 | 36     | 1180     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR      | SBI INT-UTILS   | 81369Y886 | 83     | 2366     | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR      | SBI INT-UTILS   | 81369Y886 | 70090  | 2000000  | SH | DEFINED | 15        |
| SELECT COMFORT CORP        | COM             | 81616X103 | 591    | 18259    | SH | DEFINED | 15        |
| SEMGROUP CORP              | CL A            | 81663A105 | 6      | 201      | SH | DEFINED | 15        |
| SEMGROUP CORP              | CL A            | 81663A105 | 27159  | 932026   | SH | DEFINED | 9         |
| SEMPRA ENERGY              | COM             | 816851109 | 47     | 776      | SH | DEFINED | 10        |
| SEMPRA ENERGY              | COM             | 816851109 | 413    | 6886     | SH | DEFINED | 15        |
| SENIOR HSG PPTYS TR        | SH BEN INT      | 81721M109 | 10899  | 494274   | SH | DEFINED | 15        |
| SEQUENOM INC               | COM NEW         | 817337405 | 622    | 152931   | SH | DEFINED | 15        |
| SHAW GROUP INC             | COM             | 820280105 | 414    | 13058    | SH | DEFINED | 15        |
| SHAW GROUP INC             | COM             | 820280105 | 1925   | 60720    | SH | DEFINED | 7         |
| SHAW GROUP INC             | COM             | 820280105 | 2129   | 67139    | SH | DEFINED | 9         |
| SHERWIN WILLIAMS CO        | COM             | 824348106 | 573    | 5273     | SH | DEFINED | 10        |
| SHERWIN WILLIAMS CO        | COM             | 824348106 | 39     | 360      | SH | DEF/OTH | 10        |
| SIGMA ALDRICH CORP         | COM             | 826552101 | 11     | 150      | SH | DEFINED | 10        |
| SIGMA ALDRICH CORP         | COM             | 826552101 | 661    | 9053     | SH | DEFINED | 15        |
| SIMON PPTY GROUP INC NEW   | COM             | 828806109 | 166    | 1139     | SH | DEFINED | 10        |
| SIMON PPTY GROUP INC NEW   | COM             | 828806109 | 150050 | 1029997  | SH | DEFINED | 15        |

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|                              |               |            |           |       |         |    |         |    |
|------------------------------|---------------|------------|-----------|-------|---------|----|---------|----|
| SIRIUS XM RADIO INC          | COM           |            | 82967N108 | 1466  | 634786  | SH | DEFINED | 15 |
| SKYWORKS SOLUTIONS INC       | COM           |            | 83088M102 | 13    | 454     | SH | DEFINED | 10 |
| SKYWORKS SOLUTIONS INC       | COM           |            | 83088M102 | 445   | 16093   | SH | DEFINED | 15 |
| SMITH A O                    | COM           |            | 831865209 | 427   | 9505    | SH | DEFINED | 15 |
| SMITHFIELD FOODS INC         | COM           |            | 832248108 | 886   | 40217   | SH | DEFINED | 15 |
| SMUCKER J M CO               | COM NEW       |            | 832696405 | 5     | 57      | SH | DEFINED | 10 |
| SMUCKER J M CO               | COM NEW       |            | 832696405 | 41    | 500     | SH | DEF/OTH | 10 |
| SMUCKER J M CO               | COM NEW       |            | 832696405 | 737   | 9064    | SH | DEFINED | 15 |
| SOLUTIA INC                  | COM NEW       |            | 834376501 | 1397  | 50000   | SH | DEFINED | 15 |
| SOUTHERN CO                  | COM           |            | 842587107 | 565   | 12586   | SH | DEFINED | 10 |
| SOUTHERN CO                  | COM           |            | 842587107 | 530   | 11805   | SH | DEF/OTH | 10 |
| SOUTHERN CO                  | COM           |            | 842587107 | 916   | 20382   | SH | DEFINED | 15 |
| SOUTHERN COPPER CORP         | COM           |            | 84265V105 | 12548 | 395725  | SH | DEFINED | 15 |
| SOVRAN SELF STORAGE INC      | COM           |            | 84610H108 | 1675  | 33617   | SH | DEFINED | 15 |
| SPECTRA ENERGY CORP          | COM           |            | 847560109 | 85    | 2701    | SH | DEFINED | 10 |
| SPECTRA ENERGY CORP          | COM           |            | 847560109 | 64    | 2044    | SH | DEF/OTH | 10 |
| SPECTRA ENERGY CORP          | COM           |            | 847560109 | 1051  | 33316   | SH | DEFINED | 15 |
| STANDARD PAC CORP NEW        | COM           |            | 85375C101 | 69    | 15458   | SH | DEFINED | 15 |
| STANLEY BLACK & DECKER INC   | COM           |            | 854502101 | 86    | 1119    | SH | DEFINED | 10 |
| STANLEY BLACK & DECKER INC   | COM           |            | 854502101 | 77    | 1000    | SH | DEF/OTH | 10 |
| STANLEY BLACK & DECKER INC   | COM           |            | 854502101 | 273   | 3543    | SH | DEFINED | 15 |
| STAPLES INC                  | COM           |            | 855030102 | 33    | 2056    | SH | DEFINED | 10 |
| STAPLES INC                  | COM           |            | 855030102 | 8     | 488     | SH | DEF/OTH | 10 |
| STAPLES INC                  | COM           |            | 855030102 | 3902  | 240990  | SH | DEFINED | 15 |
| STARBUCKS CORP               | COM           |            | 855244109 | 5158  | 92297   | SH | DEFINED | 10 |
| STARBUCKS CORP               | COM           |            | 855244109 | 42    | 750     | SH | DEF/OTH | 10 |
| STARBUCKS CORP               | COM           |            | 855244109 | 13974 | 250030  | SH | DEFINED | 15 |
| STARBUCKS CORP               | COM           |            | 855244109 | 74    | 1316    | SH | DEFINED | 9  |
| STARWOOD HOTELS&RESORTS WRLD | COM           |            | 85590A401 | 89    | 1581    | SH | DEFINED | 10 |
| STARWOOD HOTELS&RESORTS WRLD | COM           |            | 85590A401 | 169   | 2995    | SH | DEFINED | 15 |
| STARWOOD HOTELS&RESORTS WRLD | COM           |            | 85590A401 | 113   | 2000    | SH | DEFINED | 9  |
| STATE STR CORP               | COM           |            | 857477103 | 254   | 5592    | SH | DEFINED | 10 |
| STATE STR CORP               | COM           |            | 857477103 | 3     | 64      | SH | DEF/OTH | 10 |
| STATE STR CORP               | COM           |            | 857477103 | 1344  | 29533   | SH | DEFINED | 15 |
| STATOIL ASA                  | SPONSORED ADR |            | 85771P102 | 352   | 13000   | SH | DEF/OTH | 10 |
| STERICYCLE INC               | COM           |            | 858912108 | 227   | 2713    | SH | DEFINED | 10 |
| STERICYCLE INC               | COM           |            | 858912108 | 2216  | 26490   | SH | DEFINED | 15 |
| STEWART INFORMATION SVCS COR | NOTE          | 6.000%10/1 | 860372AB7 | 8255  | 6500000 | SH | DEFINED | 15 |
| STILLWATER MNG CO            | COM           |            | 86074Q102 | 152   | 12016   | SH | DEFINED | 15 |
| STRATEGIC HOTELS & RESORTS I | COM           |            | 86272T106 | 137   | 20792   | SH | DEFINED | 15 |
| STRYKER CORP                 | COM           |            | 863667101 | 4567  | 82309   | SH | DEFINED | 10 |
| STRYKER CORP                 | COM           |            | 863667101 | 101   | 1818    | SH | DEF/OTH | 10 |
| STRYKER CORP                 | COM           |            | 863667101 | 1490  | 26848   | SH | DEFINED | 15 |
| STRYKER CORP                 | COM           |            | 863667101 | 1013  | 18250   | SH | DEFINED | 7  |
| SUN COMMUNITIES INC          | COM           |            | 866674104 | 2     | 55      | SH | DEFINED | 10 |
| SUN COMMUNITIES INC          | COM           |            | 866674104 | 793   | 18300   | SH | DEFINED | 15 |
| SUN LIFE FINL INC            | COM           |            | 866796105 | 218   | 9184    | SH | DEFINED | 10 |
| SUNCOKE ENERGY INC           | COM           |            | 86722A103 | 0     | 31      | SH | DEFINED | 10 |
| SUNCOKE ENERGY INC           | COM           |            | 86722A103 | 7229  | 508702  | SH | DEFINED | 15 |
| SUNOCO INC                   | COM           |            | 86764P109 | 7     | 196     | SH | DEFINED | 10 |
| SUNOCO INC                   | COM           |            | 86764P109 | 366   | 9588    | SH | DEFINED | 15 |
| SUNPOWER CORP                | COM           |            | 867652406 | 1705  | 267169  | SH | DEFINED | 15 |
| SUNSTONE HOTEL INVS INC NEW  | COM           |            | 867892101 | 912   | 93670   | SH | DEFINED | 15 |
| SUNTRUST BKS INC             | COM           |            | 867914103 | 142   | 5855    | SH | DEFINED | 10 |
| SUNTRUST BKS INC             | COM           |            | 867914103 | 8     | 325     | SH | DEF/OTH | 10 |
| SUNTRUST BKS INC             | COM           |            | 867914103 | 218   | 9007    | SH | DEFINED | 15 |
| SYMANTEC CORP                | COM           |            | 871503108 | 20    | 1061    | SH | DEFINED | 10 |
| SYMANTEC CORP                | COM           |            | 871503108 | 10    | 550     | SH | DEF/OTH | 10 |
| SYMANTEC CORP                | COM           |            | 871503108 | 5003  | 267557  | SH | DEFINED | 15 |
| SYNUTRA INTL INC             | COM           |            | 87164C102 | 2352  | 400069  | SH | DEFINED | 15 |
| SYSCO CORP                   | COM           |            | 871829107 | 471   | 15773   | SH | DEFINED | 10 |
| SYSCO CORP                   | COM           |            | 871829107 | 147   | 4925    | SH | DEF/OTH | 10 |



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|                              |                 |           |       |         |    |         |    |
|------------------------------|-----------------|-----------|-------|---------|----|---------|----|
| SYSCO CORP                   | COM             | 871829107 | 378   | 12654   | SH | DEFINED | 15 |
| SYSCO CORP                   | COM             | 871829107 | 382   | 12780   | SH | DEFINED | 7  |
| TJX COS INC NEW              | COM             | 872540109 | 5754  | 144894  | SH | DEFINED | 10 |
| TJX COS INC NEW              | COM             | 872540109 | 96    | 2410    | SH | DEF/OTH | 10 |
| TJX COS INC NEW              | COM             | 872540109 | 627   | 15795   | SH | DEFINED | 15 |
| TJX COS INC NEW              | COM             | 872540109 | 3777  | 95105   | SH | DEFINED | 9  |
| TRW AUTOMOTIVE HLDGS CORP    | COM             | 87264S106 | 275   | 5929    | SH | DEFINED | 15 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 1119  | 73250   | SH | DEFINED | 10 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 72    | 4700    | SH | DEF/OTH | 10 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 211   | 13794   | SH | DEFINED | 9  |
| TANGER FACTORY OUTLET CTRS I | COM             | 875465106 | 2040  | 68622   | SH | DEFINED | 15 |
| TARGET CORP                  | COM             | 87612E106 | 882   | 15141   | SH | DEFINED | 10 |
| TARGET CORP                  | COM             | 87612E106 | 83    | 1420    | SH | DEF/OTH | 10 |
| TARGET CORP                  | COM             | 87612E106 | 553   | 9489    | SH | DEFINED | 15 |
| TAUBMAN CTRS INC             | COM             | 876664103 | 12131 | 166289  | SH | DEFINED | 15 |
| TELEFLEX INC                 | COM             | 879369106 | 206   | 3374    | SH | DEFINED | 10 |
| TELEFONICA S A               | SPONSORED ADR   | 879382208 | 520   | 31700   | SH | DEFINED | 10 |
| TELEFONICA S A               | SPONSORED ADR   | 879382208 | 38    | 2300    | SH | DEF/OTH | 10 |
| TERADATA CORP DEL            | COM             | 88076W103 | 207   | 3042    | SH | DEFINED | 10 |
| TERADATA CORP DEL            | COM             | 88076W103 | 773   | 11341   | SH | DEFINED | 15 |
| TEXAS INSTRS INC             | COM             | 882508104 | 780   | 23194   | SH | DEFINED | 10 |
| TEXAS INSTRS INC             | COM             | 882508104 | 78    | 2313    | SH | DEF/OTH | 10 |
| TEXAS INSTRS INC             | COM             | 882508104 | 465   | 13838   | SH | DEFINED | 15 |
| THAI CAP FD INC              | COM NEW         | 882905201 | 2362  | 203960  | SH | DEFINED | 15 |
| TEXTRON INC                  | COM             | 883203101 | 121   | 4350    | SH | DEFINED | 10 |
| TEXTRON INC                  | COM             | 883203101 | 19    | 700     | SH | DEF/OTH | 10 |
| TEXTRON INC                  | COM             | 883203101 | 134   | 4832    | SH | DEFINED | 15 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 483   | 8567    | SH | DEFINED | 10 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 19    | 331     | SH | DEF/OTH | 10 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 2049  | 36341   | SH | DEFINED | 15 |
| THOMAS & BETTS CORP          | COM             | 884315102 | 102   | 1421    | SH | DEFINED | 10 |
| THOMAS & BETTS CORP          | COM             | 884315102 | 584   | 8120    | SH | DEFINED | 15 |
| THORATEC CORP                | COM NEW         | 885175307 | 526   | 15599   | SH | DEFINED | 15 |
| 3M CO                        | COM             | 88579Y101 | 9492  | 106401  | SH | DEFINED | 10 |
| 3M CO                        | COM             | 88579Y101 | 626   | 7022    | SH | DEF/OTH | 10 |
| 3M CO                        | COM             | 88579Y101 | 10643 | 119308  | SH | DEFINED | 15 |
| 3M CO                        | COM             | 88579Y101 | 14    | 160     | SH | DEFINED | 7  |
| 3M CO                        | COM             | 88579Y101 | 446   | 5000    | SH | DEFINED | 9  |
| TIFFANY & CO NEW             | COM             | 886547108 | 28    | 400     | SH | DEFINED | 10 |
| TIFFANY & CO NEW             | COM             | 886547108 | 12    | 175     | SH | DEF/OTH | 10 |
| TIFFANY & CO NEW             | COM             | 886547108 | 243   | 3509    | SH | DEFINED | 15 |
| TIME WARNER INC              | COM NEW         | 887317303 | 61    | 1625    | SH | DEFINED | 10 |
| TIME WARNER INC              | COM NEW         | 887317303 | 4     | 100     | SH | DEF/OTH | 10 |
| TIME WARNER INC              | COM NEW         | 887317303 | 2324  | 61555   | SH | DEFINED | 15 |
| TIME WARNER INC              | COM NEW         | 887317303 | 13    | 333     | SH | DEFINED | 7  |
| TIME WARNER TELECOM INC      | DBCV 2.375% 4/0 | 887319AC5 | 16104 | 1300000 | SH | DEFINED | 15 |
| TIME WARNER CABLE INC        | COM             | 88732J207 | 33    | 401     | SH | DEFINED | 10 |
| TIME WARNER CABLE INC        | COM             | 88732J207 | 2     | 25      | SH | DEF/OTH | 10 |
| TIME WARNER CABLE INC        | COM             | 88732J207 | 977   | 11988   | SH | DEFINED | 15 |
| TIME WARNER CABLE INC        | COM             | 88732J207 | 7     | 83      | SH | DEFINED | 7  |
| TIMKEN CO                    | COM             | 887389104 | 997   | 19658   | SH | DEFINED | 15 |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 1     | 81      | SH | DEFINED | 10 |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 1432  | 105579  | SH | DEFINED | 15 |
| TOLL BROTHERS INC            | COM             | 889478103 | 53    | 2200    | SH | DEF/OTH | 10 |
| TOLL BROTHERS INC            | COM             | 889478103 | 764   | 31833   | SH | DEFINED | 15 |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 338   | 14640   | SH | DEFINED | 10 |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 93    | 4010    | SH | DEFINED | 15 |
| TRACTOR SUPPLY CO            | COM             | 892356106 | 1236  | 13649   | SH | DEFINED | 10 |
| TRACTOR SUPPLY CO            | COM             | 892356106 | 63    | 700     | SH | DEF/OTH | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 170   | 2878    | SH | DEFINED | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 30    | 510     | SH | DEF/OTH | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 32095 | 542147  | SH | DEFINED | 15 |

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|------------------------------|------------------|------------|-----------|-------|----------|----|---------|----|
| TRAVELERS COMPANIES INC      | COM              |            | 89417E109 | 0     | 6        | SH | DEFINED | 9  |
| TRIUMPH GROUP INC NEW        | COM              |            | 896818101 | 2     | 24       | SH | DEFINED | 10 |
| TRIUMPH GROUP INC NEW        | COM              |            | 896818101 | 3618  | 57739    | SH | DEFINED | 9  |
| TRIUMPH GROUP INC NEW        | NOTE             | 2.625%10/0 | 896818AB7 | 34538 | 15000000 | SH | DEFINED | 15 |
| TUPPERWARE BRANDS CORP       | COM              |            | 899896104 | 27    | 425      | SH | DEFINED | 10 |
| TUPPERWARE BRANDS CORP       | COM              |            | 899896104 | 664   | 10463    | SH | DEFINED | 15 |
| TYSON FOODS INC              | CL A             |            | 902494103 | 657   | 34295    | SH | DEFINED | 15 |
| UDR INC                      | COM              |            | 902653104 | 17154 | 642246   | SH | DEFINED | 15 |
| US BANCORP DEL               | COM NEW          |            | 902973304 | 1143  | 36084    | SH | DEFINED | 10 |
| US BANCORP DEL               | COM NEW          |            | 902973304 | 5     | 150      | SH | DEF/OTH | 10 |
| US BANCORP DEL               | COM NEW          |            | 902973304 | 114   | 3587     | SH | DEFINED | 15 |
| U S G CORP                   | COM NEW          |            | 903293405 | 494   | 28720    | SH | DEFINED | 15 |
| UNILEVER N V                 | N Y SHS NEW      |            | 904784709 | 411   | 12083    | SH | DEFINED | 10 |
| UNILEVER N V                 | N Y SHS NEW      |            | 904784709 | 26    | 750      | SH | DEF/OTH | 10 |
| UNION PAC CORP               | COM              |            | 907818108 | 1160  | 10797    | SH | DEFINED | 10 |
| UNION PAC CORP               | COM              |            | 907818108 | 457   | 4255     | SH | DEF/OTH | 10 |
| UNION PAC CORP               | COM              |            | 907818108 | 1578  | 14683    | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B             |            | 911312106 | 917   | 11357    | SH | DEFINED | 10 |
| UNITED PARCEL SERVICE INC    | CL B             |            | 911312106 | 5581  | 69140    | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B             |            | 911312106 | 3     | 40       | SH | DEFINED | 9  |
| UNITED STATES OIL FUND LP    | UNITS            |            | 91232N108 | 324   | 8247     | SH | DEFINED | 15 |
| UNITED STATES STL CORP NEW   | COM              |            | 912909108 | 5610  | 191006   | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM              |            | 913017109 | 8499  | 102470   | SH | DEFINED | 10 |
| UNITED TECHNOLOGIES CORP     | COM              |            | 913017109 | 204   | 2463     | SH | DEF/OTH | 10 |
| UNITED TECHNOLOGIES CORP     | COM              |            | 913017109 | 15656 | 188759   | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM              |            | 913017109 | 2017  | 24321    | SH | DEFINED | 9  |
| UNITED THERAPEUTICS CORP DEL | COM              |            | 91307C102 | 1702  | 36111    | SH | DEFINED | 15 |
| UNITEDHEALTH GROUP INC       | COM              |            | 91324P102 | 103   | 1750     | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC       | COM              |            | 91324P102 | 10    | 172      | SH | DEF/OTH | 10 |
| UNITEDHEALTH GROUP INC       | COM              |            | 91324P102 | 10251 | 173916   | SH | DEFINED | 15 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT       |            | 91359E105 | 1556  | 39257    | SH | DEFINED | 15 |
| UNUM GROUP                   | COM              |            | 91529Y106 | 3551  | 145076   | SH | DEFINED | 10 |
| UNUM GROUP                   | COM              |            | 91529Y106 | 26    | 1047     | SH | DEF/OTH | 10 |
| UNUM GROUP                   | COM              |            | 91529Y106 | 431   | 17608    | SH | DEFINED | 15 |
| V F CORP                     | COM              |            | 918204108 | 31    | 215      | SH | DEFINED | 10 |
| V F CORP                     | COM              |            | 918204108 | 251   | 1718     | SH | DEFINED | 15 |
| VALASSIS COMMUNICATIONS INC  | COM              |            | 918866104 | 1407  | 61172    | SH | DEFINED | 15 |
| VALE S A                     | ADR              |            | 91912E105 | 958   | 41051    | SH | DEFINED | 10 |
| VALE S A                     | ADR              |            | 91912E105 | 36    | 1550     | SH | DEF/OTH | 10 |
| VALE S A                     | ADR              |            | 91912E105 | 247   | 10600    | SH | DEFINED | 9  |
| VALERO ENERGY CORP NEW       | COM              |            | 91913Y100 | 76    | 2946     | SH | DEFINED | 10 |
| VALERO ENERGY CORP NEW       | COM              |            | 91913Y100 | 889   | 34493    | SH | DEFINED | 15 |
| VALSPAR CORP                 | COM              |            | 920355104 | 993   | 20553    | SH | DEFINED | 15 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF |            | 922042858 | 73899 | 1700000  | SH | DEFINED | 15 |
| VARIAN MED SYS INC           | COM              |            | 92220P105 | 339   | 4917     | SH | DEFINED | 10 |
| VARIAN MED SYS INC           | COM              |            | 92220P105 | 7     | 100      | SH | DEF/OTH | 10 |
| VEECO INSTRS INC DEL         | COM              |            | 922417100 | 46    | 1625     | SH | DEFINED | 10 |
| VEECO INSTRS INC DEL         | COM              |            | 922417100 | 1718  | 60057    | SH | DEFINED | 15 |
| VENTAS INC                   | COM              |            | 92276F100 | 52564 | 920561   | SH | DEFINED | 15 |
| VANGUARD INDEX FDS           | REIT ETF         |            | 922908553 | 38190 | 600000   | SH | DEFINED | 15 |
| VERISIGN INC                 | SDCV             | 3.250% 8/1 | 92343EAD4 | 12684 | 9929000  | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS INC   | COM              |            | 92343V104 | 7788  | 203711   | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS INC   | COM              |            | 92343V104 | 733   | 19173    | SH | DEF/OTH | 10 |
| VERIZON COMMUNICATIONS INC   | COM              |            | 92343V104 | 5261  | 137609   | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS INC   | COM              |            | 92343V104 | 31    | 804      | SH | DEFINED | 9  |
| VERISK ANALYTICS INC         | CL A             |            | 92345Y106 | 1136  | 24189    | SH | DEFINED | 15 |
| VIACOM INC NEW               | CL B             |            | 92553P201 | 90    | 1902     | SH | DEFINED | 10 |
| VIACOM INC NEW               | CL B             |            | 92553P201 | 305   | 6424     | SH | DEFINED | 15 |
| VIRGIN MEDIA INC             | COM              |            | 92769L101 | 58624 | 2346834  | SH | DEFINED | 15 |
| VIRGIN MEDIA INC             | NOTE             | 6.500%11/1 | 92769LAB7 | 29023 | 19000000 | SH | DEFINED | 15 |
| VIOPHARMA INC                | COM              |            | 928241108 | 3     | 115      | SH | DEFINED | 10 |
| VIOPHARMA INC                | COM              |            | 928241108 | 1671  | 55572    | SH | DEFINED | 15 |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| VISA INC                     | COM CL A       | 92826C839 | 5709  | 48381   | SH | DEFINED | 10 |
| VISA INC                     | COM CL A       | 92826C839 | 238   | 2014    | SH | DEF/OTH | 10 |
| VISA INC                     | COM CL A       | 92826C839 | 58    | 494     | SH | DEFINED | 15 |
| VISA INC                     | COM CL A       | 92826C839 | 316   | 2680    | SH | DEFINED | 9  |
| VMWARE INC                   | CL A COM       | 928563402 | 1913  | 17021   | SH | DEFINED | 15 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW  | 92857W209 | 946   | 34171   | SH | DEFINED | 10 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW  | 92857W209 | 77    | 2782    | SH | DEF/OTH | 10 |
| VOLCANO CORPORATION          | COM            | 928645100 | 269   | 9490    | SH | DEFINED | 15 |
| VORNADO RLTY TR              | SH BEN INT     | 929042109 | 52394 | 622260  | SH | DEFINED | 15 |
| VORNADO RLTY TR              | SH BEN INT     | 929042109 | 0     | 1       | SH | DEFINED | 9  |
| WABTEC CORP                  | COM            | 929740108 | 647   | 8589    | SH | DEFINED | 15 |
| WAL MART STORES INC          | COM            | 931142103 | 8246  | 134746  | SH | DEFINED | 10 |
| WAL MART STORES INC          | COM            | 931142103 | 241   | 3939    | SH | DEF/OTH | 10 |
| WAL MART STORES INC          | COM            | 931142103 | 26855 | 438807  | SH | DEFINED | 15 |
| WAL MART STORES INC          | COM            | 931142103 | 36    | 585     | SH | DEFINED | 7  |
| WAL MART STORES INC          | COM            | 931142103 | 263   | 4296    | SH | DEFINED | 9  |
| WALGREEN CO                  | COM            | 931422109 | 176   | 5241    | SH | DEFINED | 10 |
| WALGREEN CO                  | COM            | 931422109 | 40    | 1200    | SH | DEF/OTH | 10 |
| WALGREEN CO                  | COM            | 931422109 | 17    | 503     | SH | DEFINED | 15 |
| WALGREEN CO                  | COM            | 931422109 | 795   | 23743   | SH | DEFINED | 7  |
| WALGREEN CO                  | COM            | 931422109 | 167   | 4983    | SH | DEFINED | 9  |
| WALTER ENERGY INC            | COM            | 93317Q105 | 1638  | 27667   | SH | DEFINED | 15 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT     | 939653101 | 6     | 200     | SH | DEF/OTH | 10 |
| WASHINGTON REAL ESTATE INVT  | SH BEN INT     | 939653101 | 1463  | 49259   | SH | DEFINED | 15 |
| WASTE CONNECTIONS INC        | COM            | 941053100 | 168   | 5173    | SH | DEFINED | 10 |
| WASTE CONNECTIONS INC        | COM            | 941053100 | 366   | 11266   | SH | DEFINED | 15 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 4868  | 139251  | SH | DEFINED | 10 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 125   | 3586    | SH | DEF/OTH | 10 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 2412  | 68979   | SH | DEFINED | 15 |
| WATERS CORP                  | COM            | 941848103 | 7     | 75      | SH | DEFINED | 10 |
| WATERS CORP                  | COM            | 941848103 | 612   | 6602    | SH | DEFINED | 15 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 22    | 334     | SH | DEFINED | 10 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 2092  | 31200   | SH | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | CL A           | 942749102 | 2     | 46      | SH | DEFINED | 10 |
| WATTS WATER TECHNOLOGIES INC | CL A           | 942749102 | 8206  | 201385  | SH | DEFINED | 15 |
| WEBMD HEALTH CORP            | COM            | 94770V102 | 1968  | 76954   | SH | DEFINED | 15 |
| WEINGARTEN RLTY INVS         | SH BEN INT     | 948741103 | 8448  | 319646  | SH | DEFINED | 15 |
| WELLPOINT INC                | COM            | 94973V107 | 171   | 2313    | SH | DEFINED | 10 |
| WELLPOINT INC                | COM            | 94973V107 | 7     | 100     | SH | DEF/OTH | 10 |
| WELLPOINT INC                | COM            | 94973V107 | 489   | 6625    | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 10234 | 299758  | SH | DEFINED | 10 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 314   | 9183    | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 36583 | 1071545 | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 75    | 2200    | SH | DEFINED | 7  |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 1980  | 57995   | SH | DEFINED | 9  |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 113   | 2726    | SH | DEFINED | 10 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 29    | 702     | SH | DEF/OTH | 10 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 2174  | 52522   | SH | DEFINED | 15 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 2613  | 63143   | SH | DEFINED | 9  |
| WESTERN UN CO                | COM            | 959802109 | 2067  | 117465  | SH | DEFINED | 15 |
| WESTERN UN CO                | COM            | 959802109 | 29    | 1642    | SH | DEFINED | 7  |
| WHIRLPOOL CORP               | COM            | 963320106 | 98    | 1275    | SH | DEFINED | 10 |
| WHIRLPOOL CORP               | COM            | 963320106 | 482   | 6267    | SH | DEFINED | 15 |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 2113  | 25396   | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 18    | 573     | SH | DEFINED | 10 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 1768  | 57387   | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 4528  | 146957  | SH | DEFINED | 9  |
| WIPRO LTD                    | SPON ADR 1 SH  | 97651M109 | 367   | 33333   | SH | DEFINED | 9  |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 175   | 4970    | SH | DEFINED | 10 |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 211   | 6000    | SH | DEF/OTH | 10 |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 4     | 113     | SH | DEFINED | 15 |
| WISDOMTREE TRUST             | INDIA ERNGS FD | 97717W422 | 329   | 17050   | SH | DEFINED | 15 |

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|                            |               |           |       |         |    |         |    |
|----------------------------|---------------|-----------|-------|---------|----|---------|----|
| WPX ENERGY INC             | COM           | 98212B103 | 3469  | 192595  | SH | DEFINED | 15 |
| WPX ENERGY INC             | COM           | 98212B103 | 12    | 683     | SH | DEFINED | 9  |
| WYNN RESORTS LTD           | COM           | 983134107 | 42    | 335     | SH | DEFINED | 10 |
| WYNN RESORTS LTD           | COM           | 983134107 | 2871  | 22990   | SH | DEFINED | 15 |
| XILINX INC                 | COM           | 983919101 | 1671  | 45807   | SH | DEFINED | 15 |
| XEROX CORP                 | COM           | 984121103 | 5     | 637     | SH | DEFINED | 10 |
| XEROX CORP                 | COM           | 984121103 | 4     | 500     | SH | DEF/OTH | 10 |
| XEROX CORP                 | COM           | 984121103 | 6472  | 801446  | SH | DEFINED | 15 |
| XYLEM INC                  | COM           | 98419M100 | 29    | 1040    | SH | DEFINED | 10 |
| XYLEM INC                  | COM           | 98419M100 | 412   | 14843   | SH | DEFINED | 15 |
| XYLEM INC                  | COM           | 98419M100 | 56    | 2000    | SH | DEFINED | 9  |
| YRC WORLDWIDE INC          | COM PAR \$.01 | 984249607 | 378   | 57000   | SH | DEFINED | 9  |
| YAHOO INC                  | COM           | 984332106 | 20    | 1324    | SH | DEFINED | 10 |
| YAHOO INC                  | COM           | 984332106 | 8     | 500     | SH | DEF/OTH | 10 |
| YAHOO INC                  | COM           | 984332106 | 22534 | 1480565 | SH | DEFINED | 15 |
| YUM BRANDS INC             | COM           | 988498101 | 5281  | 74192   | SH | DEFINED | 10 |
| YUM BRANDS INC             | COM           | 988498101 | 149   | 2099    | SH | DEF/OTH | 10 |
| YUM BRANDS INC             | COM           | 988498101 | 3382  | 47511   | SH | DEFINED | 15 |
| ZEBRA TECHNOLOGIES CORP    | CL A          | 989207105 | 2     | 43      | SH | DEFINED | 10 |
| ZEBRA TECHNOLOGIES CORP    | CL A          | 989207105 | 7     | 168     | SH | DEF/OTH | 10 |
| ZEBRA TECHNOLOGIES CORP    | CL A          | 989207105 | 521   | 12646   | SH | DEFINED | 15 |
| ZIMMER HLDGS INC           | COM           | 98956P102 | 310   | 4821    | SH | DEFINED | 10 |
| ZIMMER HLDGS INC           | COM           | 98956P102 | 71    | 1111    | SH | DEF/OTH | 10 |
| ZIMMER HLDGS INC           | COM           | 98956P102 | 104   | 1615    | SH | DEFINED | 15 |
| NABORS INDUSTRIES LTD      | SHS           | G6359F103 | 161   | 9216    | SH | DEFINED | 10 |
| NABORS INDUSTRIES LTD      | SHS           | G6359F103 | 14    | 807     | SH | DEF/OTH | 10 |
| RENAISSANCERE HOLDINGS LTD | COM           | G7496G103 | 283   | 3733    | SH | DEFINED | 10 |