

ROYAL BANK OF SCOTLAND GROUP PLC

Form 13F-HR

August 09, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report For the Quarter Ended: June 30, 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 August 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: 1274  
 Form 13F Information Table Value Total: \$8,446,992,826

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 CALL | PUT/<br>DSCRETN | INVSTMT | O<br>MA |
|----------------------------|----------------|-----------|--------------------|--------------------|-----------------|-----------------|---------|---------|
| AFLAC INC                  | COM            | 001055102 | 810                | 19008              | SH              |                 | DEFINED | 10      |
| AFLAC INC                  | COM            | 001055102 | 91                 | 2138               | SH              |                 | DEF/OTH | 10      |
| AGCO CORP                  | COM            | 001084102 | 7                  | 158                | SH              |                 | DEFINED | 10      |
| AGCO CORP                  | COM            | 001084102 | 636                | 13907              | SH              |                 | DEFINED | 15      |
| AK STL HLDG CORP           | COM            | 001547108 | 649                | 110569             | SH              |                 | DEFINED | 15      |
| AT&T INC                   | COM            | 00206R102 | 10467              | 293511             | SH              |                 | DEFINED | 10      |
| AT&T INC                   | COM            | 00206R102 | 447                | 12524              | SH              |                 | DEF/OTH | 10      |
| AT&T INC                   | COM            | 00206R102 | 24                 | 683                | SH              |                 | DEFINED | 15      |
| AT&T INC                   | COM            | 00206R102 | 2740               | 76834              | SH              |                 | DEFINED | 9       |
| ABBOTT LABS                | COM            | 002824100 | 10908              | 169202             | SH              |                 | DEFINED | 10      |
| ABBOTT LABS                | COM            | 002824100 | 500                | 7749               | SH              |                 | DEF/OTH | 10      |
| ABBOTT LABS                | COM            | 002824100 | 1868               | 28977              | SH              |                 | DEFINED | 15      |
| ABBOTT LABS                | COM            | 002824100 | 247                | 3835               | SH              |                 | DEFINED | 9       |
| ACADIA RLTY TR             | COM SH BEN INT | 004239109 | 882                | 38046              | SH              |                 | DEFINED | 15      |
| ACTIVISION BLIZZARD INC    | COM            | 00507V109 | 33                 | 2756               | SH              |                 | DEFINED | 10      |
| ACTIVISION BLIZZARD INC    | COM            | 00507V109 | 668                | 55748              | SH              |                 | DEFINED | 15      |
| ACTIVISION BLIZZARD INC    | COM            | 00507V109 | 0                  | 32                 | SH              |                 | DEFINED | 9       |
| ACTUANT CORP               | CL A NEW       | 00508X203 | 3471               | 127783             | SH              |                 | DEFINED | 10      |
| ACTUANT CORP               | CL A NEW       | 00508X203 | 24                 | 872                | SH              |                 | DEF/OTH | 10      |
| ACTUANT CORP               | CL A NEW       | 00508X203 | 39                 | 1448               | SH              |                 | DEFINED | 15      |
| ADOBE SYS INC              | COM            | 00724F101 | 33                 | 1009               | SH              |                 | DEFINED | 10      |
| ADOBE SYS INC              | COM            | 00724F101 | 8                  | 240                | SH              |                 | DEF/OTH | 10      |
| ADOBE SYS INC              | COM            | 00724F101 | 402                | 12423              | SH              |                 | DEFINED | 15      |
| ADVANCED MICRO DEVICES INC | COM            | 007903107 | 26                 | 4580               | SH              |                 | DEFINED | 10      |
| ADVANCED MICRO DEVICES INC | COM            | 007903107 | 1002               | 174823             | SH              |                 | DEFINED | 15      |
| AETNA INC NEW              | COM            | 00817Y108 | 864                | 22293              | SH              |                 | DEFINED | 10      |
| AETNA INC NEW              | COM            | 00817Y108 | 6                  | 145                | SH              |                 | DEF/OTH | 10      |
| AFFILIATED MANAGERS GROUP  | COM            | 008252108 | 6601               | 60310              | SH              |                 | DEFINED | 10      |
| AFFILIATED MANAGERS GROUP  | COM            | 008252108 | 8                  | 70                 | SH              |                 | DEF/OTH | 10      |
| AFFILIATED MANAGERS GROUP  | COM            | 008252108 | 271                | 2478               | SH              |                 | DEFINED | 15      |
| AFFYMETRIX INC             | COM            | 00826T108 | 841                | 179335             | SH              |                 | DEFINED | 15      |
| AIR PRODS & CHEMS INC      | COM            | 009158106 | 777                | 9623               | SH              |                 | DEFINED | 10      |
| AIR PRODS & CHEMS INC      | COM            | 009158106 | 24                 | 300                | SH              |                 | DEF/OTH | 10      |
| AKAMAI TECHNOLOGIES INC    | COM            | 00971T101 | 27                 | 844                | SH              |                 | DEFINED | 10      |
| AKAMAI TECHNOLOGIES INC    | COM            | 00971T101 | 1853               | 58365              | SH              |                 | DEFINED | 15      |
| AKAMAI TECHNOLOGIES INC    | COM            | 00971T101 | 2                  | 55                 | SH              |                 | DEFINED | 7       |
| ALCOA INC                  | COM            | 013817101 | 99                 | 11355              | SH              |                 | DEFINED | 10      |
| ALCOA INC                  | COM            | 013817101 | 3                  | 320                | SH              |                 | DEF/OTH | 10      |

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|                              |              |            |           |       |          |    |         |    |
|------------------------------|--------------|------------|-----------|-------|----------|----|---------|----|
| ALCOA INC                    | COM          |            | 013817101 | 13    | 1500     | SH | DEFINED | 15 |
| ALCOA INC                    | COM          |            | 013817101 | 501   | 57300    | SH | DEFINED | 9  |
| ALCOA INC                    | NOTE         | 5.250% 3/1 | 013817AT8 | 18301 | 12231000 | SH | DEFINED | 15 |
| ALEXANDRIA REAL ESTATE EQ IN | COM          |            | 015271109 | 13820 | 190047   | SH | DEFINED | 15 |
| ALEXION PHARMACEUTICALS INC  | COM          |            | 015351109 | 863   | 8694     | SH | DEFINED | 15 |
| ALLERGAN INC                 | COM          |            | 018490102 | 736   | 7956     | SH | DEFINED | 10 |
| ALLERGAN INC                 | COM          |            | 018490102 | 175   | 1895     | SH | DEFINED | 15 |
| ALLERGAN INC                 | COM          |            | 018490102 | 30    | 320      | SH | DEFINED | 7  |
| ALLIANCE DATA SYSTEMS CORP   | COM          |            | 018581108 | 282   | 2090     | SH | DEFINED | 10 |
| ALLIANCE DATA SYSTEMS CORP   | COM          |            | 018581108 | 17    | 125      | SH | DEF/OTH | 10 |
| ALLIANCE HOLDINGS GP LP      | COM UNITS LP |            | 01861G100 | 408   | 9829     | SH | DEFINED | 15 |
| ALLIANT TECHSYSTEMS INC      | NOTE         | 3.000% 8/1 | 018804AK0 | 20025 | 20000000 | SH | DEFINED | 15 |
| ALLIED NEVADA GOLD CORP      | COM          |            | 019344100 | 11477 | 404414   | SH | DEFINED | 15 |
| ALLSTATE CORP                | COM          |            | 020002101 | 139   | 3954     | SH | DEFINED | 10 |
| ALLSTATE CORP                | COM          |            | 020002101 | 24    | 675      | SH | DEF/OTH | 10 |
| ALLSTATE CORP                | COM          |            | 020002101 | 923   | 26300    | SH | DEFINED | 15 |
| ALPHA NATURAL RESOURCES INC  | COM          |            | 02076X102 | 3     | 384      | SH | DEF/OTH | 10 |
| ALPHA NATURAL RESOURCES INC  | COM          |            | 02076X102 | 885   | 101639   | SH | DEFINED | 15 |
| ALTERA CORP                  | COM          |            | 021441100 | 984   | 29068    | SH | DEFINED | 10 |
| ALTERA CORP                  | COM          |            | 021441100 | 7     | 200      | SH | DEF/OTH | 10 |
| ALTERA CORP                  | COM          |            | 021441100 | 388   | 11457    | SH | DEFINED | 15 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 410   | 11859    | SH | DEFINED | 10 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 528   | 15286    | SH | DEF/OTH | 10 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 2404  | 69588    | SH | DEFINED | 15 |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 276   | 8000     | SH | DEFINED | 7  |
| ALTRIA GROUP INC             | COM          |            | 02209S103 | 79    | 2300     | SH | DEFINED | 9  |
| AMAZON COM INC               | COM          |            | 023135106 | 103   | 450      | SH | DEFINED | 10 |
| AMAZON COM INC               | COM          |            | 023135106 | 3261  | 14280    | SH | DEFINED | 15 |
| AMAZON COM INC               | COM          |            | 023135106 | 69    | 300      | SH | DEFINED | 7  |
| AMERICAN CAPITAL AGENCY CORP | COM          |            | 02503X105 | 173   | 5144     | SH | DEFINED | 10 |
| AMERICAN CAPITAL AGENCY CORP | COM          |            | 02503X105 | 98    | 2927     | SH | DEFINED | 15 |
| AMERICAN CAP LTD             | COM          |            | 02503Y103 | 284   | 28239    | SH | DEFINED | 15 |
| AMERICAN ELEC PWR INC        | COM          |            | 025537101 | 154   | 3867     | SH | DEFINED | 10 |
| AMERICAN ELEC PWR INC        | COM          |            | 025537101 | 29    | 719      | SH | DEF/OTH | 10 |
| AMERICAN ELEC PWR INC        | COM          |            | 025537101 | 330   | 8270     | SH | DEFINED | 15 |
| AMERICAN EXPRESS CO          | COM          |            | 025816109 | 1292  | 22194    | SH | DEFINED | 10 |
| AMERICAN EXPRESS CO          | COM          |            | 025816109 | 302   | 5189     | SH | DEF/OTH | 10 |
| AMERICAN EXPRESS CO          | COM          |            | 025816109 | 8078  | 138772   | SH | DEFINED | 15 |
| AMERICAN SUPERCONDUCTOR CORP | COM          |            | 030111108 | 129   | 27465    | SH | DEFINED | 15 |
| AMERICAN TOWER CORP NEW      | COM          |            | 03027X100 | 1253  | 17920    | SH | DEFINED | 10 |
| AMERICAN TOWER CORP NEW      | COM          |            | 03027X100 | 71    | 1022     | SH | DEF/OTH | 10 |
| AMERICAN WTR WKS CO INC NEW  | COM          |            | 030420103 | 13073 | 381358   | SH | DEFINED | 15 |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 63    | 1608     | SH | DEFINED | 10 |
| AMERISOURCEBERGEN CORP       | COM          |            | 03073E105 | 179   | 4558     | SH | DEFINED | 15 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 343   | 6568     | SH | DEFINED | 10 |
| AMERIPRISE FINL INC          | COM          |            | 03076C106 | 103   | 1969     | SH | DEF/OTH | 10 |
| AMETEK INC NEW               | COM          |            | 031100100 | 4413  | 88412    | SH | DEFINED | 10 |
| AMETEK INC NEW               | COM          |            | 031100100 | 11    | 225      | SH | DEF/OTH | 10 |
| AMGEN INC                    | COM          |            | 031162100 | 5398  | 74043    | SH | DEFINED | 10 |
| AMGEN INC                    | COM          |            | 031162100 | 47    | 650      | SH | DEF/OTH | 10 |
| AMGEN INC                    | COM          |            | 031162100 | 10429 | 143036   | SH | DEFINED | 15 |
| AMGEN INC                    | COM          |            | 031162100 | 120   | 1640     | SH | DEFINED | 9  |
| AMPHENOL CORP NEW            | CL A         |            | 032095101 | 257   | 4677     | SH | DEFINED | 10 |
| AMPHENOL CORP NEW            | CL A         |            | 032095101 | 23    | 425      | SH | DEF/OTH | 10 |
| AMPHENOL CORP NEW            | CL A         |            | 032095101 | 944   | 17197    | SH | DEFINED | 15 |
| AMYLIN PHARMACEUTICALS INC   | COM          |            | 032346108 | 1030  | 36530    | SH | DEFINED | 15 |
| ANADARKO PETE CORP           | COM          |            | 032511107 | 2727  | 41187    | SH | DEFINED | 10 |
| ANADARKO PETE CORP           | COM          |            | 032511107 | 297   | 4480     | SH | DEFINED | 15 |
| APACHE CORP                  | COM          |            | 037411105 | 433   | 4922     | SH | DEFINED | 10 |
| APACHE CORP                  | COM          |            | 037411105 | 27    | 308      | SH | DEF/OTH | 10 |
| APARTMENT INVT & MGMT CO     | CL A         |            | 03748R101 | 2769  | 102445   | SH | DEFINED | 10 |
| APARTMENT INVT & MGMT CO     | CL A         |            | 03748R101 | 5     | 175      | SH | DEF/OTH | 10 |

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|                              |                  |           |        |         |    |         |    |
|------------------------------|------------------|-----------|--------|---------|----|---------|----|
| APARTMENT INVT & MGMT CO     | CL A             | 03748R101 | 1731   | 64030   | SH | DEFINED | 15 |
| APPLE INC                    | COM              | 037833100 | 18510  | 31695   | SH | DEFINED | 10 |
| APPLE INC                    | COM              | 037833100 | 395    | 677     | SH | DEF/OTH | 10 |
| APPLE INC                    | COM              | 037833100 | 125368 | 214671  | SH | DEFINED | 15 |
| APPLE INC                    | COM              | 037833100 | 264    | 452     | SH | DEFINED | 7  |
| APPLE INC                    | COM              | 037833100 | 16532  | 28309   | SH | DEFINED | 9  |
| AQUA AMERICA INC             | COM              | 03836W103 | 104    | 4156    | SH | DEFINED | 10 |
| AQUA AMERICA INC             | COM              | 03836W103 | 7      | 300     | SH | DEF/OTH | 10 |
| AQUA AMERICA INC             | COM              | 03836W103 | 9116   | 365210  | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM              | 039483102 | 56     | 1908    | SH | DEFINED | 10 |
| ARCHER DANIELS MIDLAND CO    | COM              | 039483102 | 25     | 850     | SH | DEF/OTH | 10 |
| ARCHER DANIELS MIDLAND CO    | COM              | 039483102 | 15682  | 531249  | SH | DEFINED | 15 |
| ARCHER DANIELS MIDLAND CO    | COM              | 039483102 | 276    | 9340    | SH | DEFINED | 9  |
| ARES CAP CORP                | COM              | 04010L103 | 5      | 318     | SH | DEFINED | 10 |
| ARES CAP CORP                | COM              | 04010L103 | 264    | 16553   | SH | DEFINED | 15 |
| ARES CAP CORP                | COM              | 04010L103 | 52     | 3250    | SH | DEFINED | 9  |
| ARUBA NETWORKS INC           | COM              | 043176106 | 246    | 16336   | SH | DEFINED | 15 |
| ASHFORD HOSPITALITY TR INC   | COM SHS          | 044103109 | 101    | 11979   | SH | DEFINED | 15 |
| ASHLAND INC NEW              | COM              | 044209104 | 348    | 5028    | SH | DEFINED | 10 |
| ATLAS ENERGY LP              | COM UNITS LP     | 04930A104 | 25672  | 841437  | SH | DEFINED | 15 |
| ATLAS PIPELINE PARTNERS LP   | UNIT L P INT     | 049392103 | 8997   | 288547  | SH | DEFINED | 15 |
| ATLAS RESOURCE PARTNERS LP   | COM UNT LTD PR   | 04941A101 | 9774   | 361988  | SH | DEFINED | 15 |
| AUTOLIV INC                  | COM              | 052800109 | 789    | 14442   | SH | DEFINED | 15 |
| AUTOMATIC DATA PROCESSING IN | COM              | 053015103 | 3806   | 68372   | SH | DEFINED | 10 |
| AUTOMATIC DATA PROCESSING IN | COM              | 053015103 | 415    | 7460    | SH | DEF/OTH | 10 |
| AUTOMATIC DATA PROCESSING IN | COM              | 053015103 | 68     | 1225    | SH | DEFINED | 15 |
| AUTOZONE INC                 | COM              | 053332102 | 1265   | 3445    | SH | DEFINED | 10 |
| AUTOZONE INC                 | COM              | 053332102 | 64     | 175     | SH | DEF/OTH | 10 |
| AUTOZONE INC                 | COM              | 053332102 | 147    | 400     | SH | DEFINED | 7  |
| AVALONBAY CMNTYS INC         | COM              | 053484101 | 2234   | 15792   | SH | DEFINED | 15 |
| BB&T CORP                    | COM              | 054937107 | 5472   | 177387  | SH | DEFINED | 10 |
| BB&T CORP                    | COM              | 054937107 | 10     | 325     | SH | DEF/OTH | 10 |
| BP PLC                       | SPONSORED ADR    | 055622104 | 217    | 5352    | SH | DEFINED | 10 |
| BPZ RESOURCES INC            | COM              | 055639108 | 101    | 39863   | SH | DEFINED | 15 |
| BRE PROPERTIES INC           | CL A             | 05564E106 | 1991   | 39810   | SH | DEFINED | 15 |
| BMC SOFTWARE INC             | COM              | 055921100 | 230    | 5397    | SH | DEFINED | 15 |
| BMC SOFTWARE INC             | COM              | 055921100 | 26     | 600     | SH | DEFINED | 9  |
| BAKER HUGHES INC             | COM              | 057224107 | 892    | 21693   | SH | DEFINED | 10 |
| BAKER HUGHES INC             | COM              | 057224107 | 15     | 375     | SH | DEF/OTH | 10 |
| BAKER HUGHES INC             | COM              | 057224107 | 203    | 4938    | SH | DEFINED | 15 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 941    | 115054  | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 125    | 15286   | SH | DEF/OTH | 10 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 12636  | 1544716 | SH | DEFINED | 15 |
| BANK OF AMERICA CORPORATION  | COM              | 060505104 | 184    | 22473   | SH | DEFINED | 9  |
| BARD C R INC                 | COM              | 067383109 | 454    | 4229    | SH | DEFINED | 10 |
| BARD C R INC                 | COM              | 067383109 | 16     | 149     | SH | DEF/OTH | 10 |
| BARD C R INC                 | COM              | 067383109 | 36     | 336     | SH | DEFINED | 15 |
| BARCLAYS BK PLC              | DJUBS CMDT ETN36 | 06738C778 | 1375   | 34209   | SH | DEFINED | 10 |
| BARCLAYS BK PLC              | DJUBS CMDT ETN36 | 06738C778 | 95     | 2355    | SH | DEF/OTH | 10 |
| BARCLAYS BANK PLC            | ADR PFD SR 5     | 06739H362 | 472    | 18617   | SH | DEFINED | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 498    | 9364    | SH | DEFINED | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 129    | 2426    | SH | DEF/OTH | 10 |
| BAXTER INTL INC              | COM              | 071813109 | 3883   | 73060   | SH | DEFINED | 15 |
| BEAM INC                     | COM              | 073730103 | 113    | 1810    | SH | DEFINED | 10 |
| BEAM INC                     | COM              | 073730103 | 112    | 1800    | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 461    | 6166    | SH | DEFINED | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 220    | 2940    | SH | DEF/OTH | 10 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 292    | 3905    | SH | DEFINED | 15 |
| BELO CORP                    | COM SER A        | 080555105 | 297    | 46175   | SH | DEFINED | 10 |
| BELO CORP                    | COM SER A        | 080555105 | 13     | 1960    | 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 |

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|                              |                 |           |       |          |    |         |    |
|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW        | 084670702 | 1065  | 12776    | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW        | 084670702 | 141   | 1690     | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW        | 084670702 | 77    | 930      | SH | DEFINED | 7  |
| BERKSHIRE HATHAWAY INC DEL   | CL B NEW        | 084670702 | 208   | 2500     | SH | DEFINED | 9  |
| BIOGEN IDEC INC              | COM             | 09062X103 | 1367  | 9469     | SH | DEFINED | 15 |
| BIOGEN IDEC INC              | COM             | 09062X103 | 905   | 6267     | SH | DEFINED | 9  |
| BIOMED REALTY TRUST INC      | COM             | 09063H107 | 956   | 51204    | SH | DEFINED | 15 |
| BIOMIMETIC THERAPEUTICS INC  | COM             | 09064X101 | 37    | 13941    | SH | DEFINED | 10 |
| BLACKROCK MUNI 2018 TERM TR  | COM             | 09248C106 | 754   | 44632    | SH | DEFINED | 10 |
| BLACKROCK MUN 2020 TERM TR   | COM SHS         | 09249X109 | 750   | 46283    | SH | DEFINED | 10 |
| BLACKSTONE GROUP L P         | COM UNIT LTD    | 09253U108 | 26548 | 2031181  | SH | DEFINED | 15 |
| BLYTH INC                    | COM NEW         | 09643P207 | 4692  | 135760   | SH | DEFINED | 15 |
| BOEING CO                    | COM             | 097023105 | 8598  | 115718   | SH | DEFINED | 10 |
| BOEING CO                    | COM             | 097023105 | 399   | 5373     | SH | DEF/OTH | 10 |
| BOEING CO                    | COM             | 097023105 | 26041 | 350482   | SH | DEFINED | 15 |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 2     | 21       | SH | DEFINED | 10 |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 30733 | 283589   | SH | DEFINED | 15 |
| BOSTON PPTYS LTD PARTNERSHIP | NOTE 3.750% 5/1 | 10112RAG9 | 17138 | 15000000 | SH | DEFINED | 15 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW  | 105368203 | 2     | 158      | SH | DEFINED | 10 |
| BRANDYWINE RLTY TR           | SH BEN INT NEW  | 105368203 | 270   | 21869    | SH | DEFINED | 15 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 1700  | 47294    | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 370   | 10283    | SH | DEF/OTH | 10 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 6704  | 186489   | SH | DEFINED | 15 |
| BROADCOM CORP                | CL A            | 111320107 | 483   | 14306    | SH | DEFINED | 15 |
| BUCKLE INC                   | COM             | 118440106 | 1025  | 25916    | SH | DEFINED | 15 |
| CBL & ASSOC PPTYS INC        | COM             | 124830100 | 2     | 88       | SH | DEFINED | 10 |
| CBL & ASSOC PPTYS INC        | COM             | 124830100 | 938   | 47986    | SH | DEFINED | 15 |
| CBS CORP NEW                 | CL B            | 124857202 | 676   | 20616    | SH | DEFINED | 10 |
| CBS CORP NEW                 | CL B            | 124857202 | 9     | 280      | SH | DEF/OTH | 10 |
| CF INDS HLDGS INC            | COM             | 125269100 | 805   | 4155     | SH | DEFINED | 15 |
| CIGNA CORPORATION            | COM             | 125509109 | 5030  | 114327   | SH | DEFINED | 10 |
| CIGNA CORPORATION            | COM             | 125509109 | 29    | 670      | SH | DEF/OTH | 10 |
| CIT GROUP INC                | COM NEW         | 125581801 | 892   | 25019    | SH | DEFINED | 15 |
| CME GROUP INC                | COM             | 12572Q105 | 8167  | 30460    | SH | DEFINED | 7  |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 5848  | 125152   | SH | DEFINED | 10 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 228   | 4878     | SH | DEF/OTH | 10 |
| CVS CAREMARK CORPORATION     | COM             | 126650100 | 2221  | 47524    | SH | DEFINED | 15 |
| CACI INTL INC                | CL A            | 127190304 | 2     | 34       | SH | DEFINED | 10 |
| CACI INTL INC                | CL A            | 127190304 | 1113  | 20224    | SH | DEFINED | 15 |
| CALPINE CORP                 | COM NEW         | 131347304 | 672   | 40732    | SH | DEFINED | 15 |
| CAMDEN PPTY TR               | SH BEN INT      | 133131102 | 1009  | 14909    | SH | DEFINED | 15 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 7165  | 131089   | SH | DEFINED | 10 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 34    | 623      | SH | DEF/OTH | 10 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 952   | 17414    | SH | DEFINED | 15 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 126   | 2300     | SH | DEFINED | 9  |
| CATERPILLAR INC DEL          | COM             | 149123101 | 2059  | 24244    | SH | DEFINED | 10 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 139   | 1632     | SH | DEF/OTH | 10 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 24198 | 284981   | SH | DEFINED | 15 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 930   | 10950    | SH | DEFINED | 7  |
| CEDAR FAIR L P               | DEPOSITRY UNIT  | 150185106 | 1499  | 50000    | SH | DEFINED | 15 |
| CEDAR REALTY TRUST INC       | COM NEW         | 150602209 | 704   | 139503   | SH | DEFINED | 15 |
| CELGENE CORP                 | COM             | 151020104 | 371   | 5788     | SH | DEFINED | 10 |
| CELGENE CORP                 | COM             | 151020104 | 9     | 145      | SH | DEF/OTH | 10 |
| CELGENE CORP                 | COM             | 151020104 | 1256  | 19573    | SH | DEFINED | 15 |
| CENTURYLINK INC              | COM             | 156700106 | 93    | 2348     | SH | DEFINED | 10 |
| CENTURYLINK INC              | COM             | 156700106 | 14734 | 373116   | SH | DEFINED | 9  |
| CERNER CORP                  | COM             | 156782104 | 274   | 3310     | SH | DEFINED | 10 |
| CERNER CORP                  | COM             | 156782104 | 144   | 1740     | SH | DEF/OTH | 10 |
| CERNER CORP                  | COM             | 156782104 | 38    | 454      | SH | DEFINED | 15 |
| CHARLES RIV LABS INTL INC    | NOTE 2.250% 6/1 | 159864AB3 | 17500 | 17500000 | SH | DEFINED | 15 |
| CHARTER COMMUNICATIONS INC D | CL A NEW        | 16117M305 | 573   | 8091     | SH | DEFINED | 15 |
| CHEVRON CORP NEW             | COM             | 166764100 | 19002 | 180115   | SH | DEFINED | 10 |

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|                              |                 |           |        |         |    |         |    |
|------------------------------|-----------------|-----------|--------|---------|----|---------|----|
| CHEVRON CORP NEW             | COM             | 166764100 | 1453   | 13772   | SH | DEF/OTH | 10 |
| CHEVRON CORP NEW             | COM             | 166764100 | 109673 | 1039550 | SH | DEFINED | 15 |
| CHEVRON CORP NEW             | COM             | 166764100 | 211    | 2000    | SH | DEFINED | 7  |
| CHEVRON CORP NEW             | COM             | 166764100 | 42     | 400     | SH | DEFINED | 9  |
| CHINA MOBILE LIMITED         | SPONSORED ADR   | 16941M109 | 245    | 4473    | SH | DEFINED | 10 |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 2342   | 6165    | SH | DEFINED | 10 |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 110    | 290     | SH | DEF/OTH | 10 |
| CHUBB CORP                   | COM             | 171232101 | 6116   | 83982   | SH | DEFINED | 10 |
| CHUBB CORP                   | COM             | 171232101 | 11     | 150     | SH | DEF/OTH | 10 |
| CIENA CORP                   | COM NEW         | 171779309 | 910    | 55559   | SH | DEFINED | 15 |
| CIENA CORP                   | COM NEW         | 171779309 | 1      | 80      | SH | DEFINED | 7  |
| CISCO SYS INC                | COM             | 17275R102 | 2038   | 118702  | SH | DEFINED | 10 |
| CISCO SYS INC                | COM             | 17275R102 | 132    | 7667    | SH | DEF/OTH | 10 |
| CISCO SYS INC                | COM             | 17275R102 | 33230  | 1935326 | SH | DEFINED | 15 |
| CISCO SYS INC                | COM             | 17275R102 | 77     | 4500    | SH | DEFINED | 7  |
| CISCO SYS INC                | COM             | 17275R102 | 621    | 36184   | SH | DEFINED | 9  |
| CITIGROUP INC                | COM NEW         | 172967424 | 6481   | 236438  | SH | DEFINED | 10 |
| CITIGROUP INC                | COM NEW         | 172967424 | 22     | 788     | SH | DEF/OTH | 10 |
| CITIGROUP INC                | COM NEW         | 172967424 | 6411   | 233902  | SH | DEFINED | 15 |
| CITRIX SYS INC               | COM             | 177376100 | 373    | 4441    | SH | DEFINED | 15 |
| CLEAR CHANNEL OUTDOOR HLDGS  | CL A            | 18451C109 | 2410   | 400310  | SH | DEFINED | 15 |
| CLOROX CO DEL                | COM             | 189054109 | 654    | 9022    | SH | DEFINED | 10 |
| CLOROX CO DEL                | COM             | 189054109 | 14     | 200     | SH | DEF/OTH | 10 |
| COACH INC                    | COM             | 189754104 | 1012   | 17310   | SH | DEFINED | 10 |
| COACH INC                    | COM             | 189754104 | 13     | 225     | SH | DEF/OTH | 10 |
| COBALT INTL ENERGY INC       | COM             | 19075F106 | 1152   | 49022   | SH | DEFINED | 15 |
| COCA COLA CO                 | COM             | 191216100 | 16338  | 208947  | SH | DEFINED | 10 |
| COCA COLA CO                 | COM             | 191216100 | 1682   | 21516   | SH | DEF/OTH | 10 |
| COCA COLA CO                 | COM             | 191216100 | 724    | 9260    | SH | DEFINED | 15 |
| COCA COLA CO                 | COM             | 191216100 | 11     | 135     | SH | DEFINED | 7  |
| COCA COLA CO                 | COM             | 191216100 | 213    | 2720    | SH | DEFINED | 9  |
| COEUR D ALENE MINES CORP IDA | COM NEW         | 192108504 | 12756  | 726437  | SH | DEFINED | 15 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 5      | 84      | SH | DEFINED | 10 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 214    | 3573    | SH | DEFINED | 15 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 5801   | 55727   | SH | DEFINED | 10 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 20     | 190     | SH | DEF/OTH | 10 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 991    | 9516    | SH | DEFINED | 15 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 6133   | 58913   | SH | DEFINED | 9  |
| COLONIAL PPTYS TR            | COM SH BEN INT  | 195872106 | 2      | 82      | SH | DEFINED | 10 |
| COLONIAL PPTYS TR            | COM SH BEN INT  | 195872106 | 274    | 12396   | SH | DEFINED | 15 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 299    | 9362    | SH | DEFINED | 10 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 5      | 150     | SH | DEF/OTH | 10 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 5139   | 160736  | SH | DEFINED | 9  |
| COMCAST CORP NEW             | CL A SPL        | 20030N200 | 285    | 9079    | SH | DEFINED | 10 |
| COMMONWEALTH REIT            | COM SH BEN INT  | 203233101 | 4899   | 256221  | SH | DEFINED | 15 |
| CONAGRA FOODS INC            | COM             | 205887102 | 21     | 800     | SH | DEFINED | 10 |
| CONAGRA FOODS INC            | COM             | 205887102 | 603    | 23245   | SH | DEFINED | 15 |
| CONCHO RES INC               | COM             | 20605P101 | 794    | 9323    | SH | DEFINED | 15 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 9143   | 163627  | SH | DEFINED | 10 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 713    | 12757   | SH | DEF/OTH | 10 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 1331   | 23825   | SH | DEFINED | 15 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 59     | 1050    | SH | DEFINED | 7  |
| CONSOL ENERGY INC            | COM             | 20854P109 | 366    | 12118   | SH | DEFINED | 15 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 109    | 1750    | SH | DEFINED | 10 |
| CONSOLIDATED EDISON INC      | COM             | 209115104 | 261    | 4200    | SH | DEF/OTH | 10 |
| CONTINENTAL AIRLS INC        | NOTE 4.500% 1/1 | 210795PU8 | 19061  | 1300000 | SH | DEFINED | 15 |
| CONTINENTAL RESOURCES INC    | COM             | 212015101 | 579    | 8685    | SH | DEFINED | 15 |
| COPART INC                   | COM             | 217204106 | 183    | 7740    | SH | DEFINED | 10 |
| COPART INC                   | COM             | 217204106 | 41     | 1750    | SH | DEF/OTH | 10 |
| CORNING INC                  | COM             | 219350105 | 28     | 2175    | SH | DEFINED | 10 |
| CORNING INC                  | COM             | 219350105 | 3183   | 246200  | SH | DEFINED | 15 |
| CORPORATE OFFICE PPTYS TR    | SH BEN INT      | 22002T108 | 6229   | 264952  | SH | DEFINED | 15 |

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|                             |            |            |           |       |          |    |         |    |
|-----------------------------|------------|------------|-----------|-------|----------|----|---------|----|
| COSTCO WHSL CORP NEW        | COM        |            | 22160K105 | 247   | 2595     | SH | DEFINED | 10 |
| COUSINS PPTYS INC           | COM        |            | 222795106 | 727   | 93767    | SH | DEFINED | 15 |
| COVANTA HLDG CORP           | COM        |            | 22282E102 | 780   | 45490    | SH | DEFINED | 15 |
| CUBESMART                   | COM        |            | 229663109 | 299   | 25621    | SH | DEFINED | 15 |
| CUMMINS INC                 | COM        |            | 231021106 | 68    | 704      | SH | DEFINED | 10 |
| CUMMINS INC                 | COM        |            | 231021106 | 8153  | 84131    | SH | DEFINED | 9  |
| CUMULUS MEDIA INC           | CL A       |            | 231082108 | 4     | 1171     | SH | DEFINED | 15 |
| CUMULUS MEDIA INC           | CL A       |            | 231082108 | 117   | 38713    | SH | DEFINED | 7  |
| CUMULUS MEDIA INC           | CL A       |            | 231082108 | 747   | 248273   | SH | DEFINED | 9  |
| CYBEX INTL INC              | COM        |            | 23252E106 | 122   | 75000    | SH | DEFINED | 10 |
| DCT INDUSTRIAL TRUST INC    | COM        |            | 233153105 | 260   | 41278    | SH | DEFINED | 15 |
| DANAHER CORP DEL            | COM        |            | 235851102 | 309   | 5933     | SH | DEFINED | 10 |
| DANAHER CORP DEL            | COM        |            | 235851102 | 3     | 50       | SH | DEF/OTH | 10 |
| DANAHER CORP DEL            | COM        |            | 235851102 | 360   | 6913     | SH | DEFINED | 9  |
| DARLING INTL INC            | COM        |            | 237266101 | 3     | 200      | SH | DEFINED | 10 |
| DARLING INTL INC            | COM        |            | 237266101 | 174   | 10548    | SH | DEFINED | 15 |
| DEERE & CO                  | COM        |            | 244199105 | 185   | 2290     | SH | DEFINED | 10 |
| DEERE & CO                  | COM        |            | 244199105 | 8     | 100      | SH | DEF/OTH | 10 |
| DEERE & CO                  | COM        |            | 244199105 | 8470  | 104732   | SH | DEFINED | 15 |
| DELL INC                    | COM        |            | 24702R101 | 114   | 9124     | SH | DEFINED | 10 |
| DELL INC                    | COM        |            | 24702R101 | 1167  | 93312    | SH | DEFINED | 15 |
| DELL INC                    | COM        |            | 24702R101 | 1669  | 133442   | SH | DEFINED | 9  |
| DELTA AIR LINES INC DEL     | COM NEW    |            | 247361702 | 483   | 44137    | SH | DEFINED | 15 |
| DENDREON CORP               | COM        |            | 24823Q107 | 562   | 75896    | SH | DEFINED | 15 |
| DENTSPLY INTL INC NEW       | COM        |            | 249030107 | 629   | 16638    | SH | DEFINED | 10 |
| DENTSPLY INTL INC NEW       | COM        |            | 249030107 | 198   | 5234     | SH | DEF/OTH | 10 |
| DEVELOPERS DIVERSIFIED RLTY | NOTE       | 1.750%11/1 | 251591AX1 | 23813 | 22229000 | SH | DEFINED | 15 |
| DEVON ENERGY CORP NEW       | COM        |            | 25179M103 | 708   | 12204    | SH | DEFINED | 10 |
| DEVON ENERGY CORP NEW       | COM        |            | 25179M103 | 17    | 300      | SH | DEF/OTH | 10 |
| DEVRY INC DEL               | COM        |            | 251893103 | 492   | 15885    | SH | DEFINED | 15 |
| DIAMONDROCK HOSPITALITY CO  | COM        |            | 252784301 | 281   | 27534    | SH | DEFINED | 15 |
| DICKS SPORTING GOODS INC    | COM        |            | 253393102 | 762   | 15870    | SH | DEFINED | 15 |
| DIGITAL RLTY TR INC         | COM        |            | 253868103 | 7     | 88       | SH | DEFINED | 10 |
| DIGITAL RLTY TR INC         | COM        |            | 253868103 | 31036 | 413422   | SH | DEFINED | 15 |
| DISNEY WALT CO              | COM DISNEY |            | 254687106 | 8573  | 176766   | SH | DEFINED | 10 |
| DISNEY WALT CO              | COM DISNEY |            | 254687106 | 210   | 4331     | SH | DEF/OTH | 10 |
| DISNEY WALT CO              | COM DISNEY |            | 254687106 | 695   | 14339    | SH | DEFINED | 15 |
| DISNEY WALT CO              | COM DISNEY |            | 254687106 | 3     | 60       | SH | DEFINED | 7  |
| DISCOVER FINL SVCS          | COM        |            | 254709108 | 130   | 3750     | SH | DEFINED | 10 |
| DISCOVER FINL SVCS          | COM        |            | 254709108 | 2     | 44       | SH | DEF/OTH | 10 |
| DISCOVER FINL SVCS          | COM        |            | 254709108 | 1096  | 31700    | SH | DEFINED | 9  |
| DISCOVERY COMMUNICATNS NEW  | COM SER C  |            | 25470F302 | 886   | 17690    | SH | DEFINED | 15 |
| DISH NETWORK CORP           | CL A       |            | 25470M109 | 1334  | 46728    | SH | DEFINED | 15 |
| DOLBY LABORATORIES INC      | COM        |            | 25659T107 | 6     | 134      | SH | DEFINED | 10 |
| DOLBY LABORATORIES INC      | COM        |            | 25659T107 | 1308  | 31680    | SH | DEFINED | 15 |
| DOLLAR FINL CORP            | NOTE       | 3.000% 4/0 | 256664AC7 | 11500 | 10000000 | SH | DEFINED | 15 |
| DOLLAR GEN CORP NEW         | COM        |            | 256677105 | 2067  | 38001    | SH | DEFINED | 15 |
| DOLLAR TREE INC             | COM        |            | 256746108 | 497   | 9246     | SH | DEFINED | 10 |
| DOLLAR TREE INC             | COM        |            | 256746108 | 73    | 1350     | SH | DEF/OTH | 10 |
| DOMINION RES INC VA NEW     | COM        |            | 25746U109 | 546   | 10102    | SH | DEFINED | 10 |
| DOMINION RES INC VA NEW     | COM        |            | 25746U109 | 359   | 6646     | SH | DEF/OTH | 10 |
| DOUGLAS EMMETT INC          | COM        |            | 25960P109 | 1541  | 66694    | SH | DEFINED | 15 |
| DOVER CORP                  | COM        |            | 260003108 | 698   | 13019    | SH | DEFINED | 10 |
| DOVER CORP                  | COM        |            | 260003108 | 34    | 625      | SH | DEF/OTH | 10 |
| DOVER CORP                  | COM        |            | 260003108 | 858   | 16000    | SH | DEFINED | 7  |
| DOW CHEM CO                 | COM        |            | 260543103 | 222   | 7045     | SH | DEFINED | 10 |
| DOW CHEM CO                 | COM        |            | 260543103 | 28    | 900      | SH | DEF/OTH | 10 |
| DR PEPPER SNAPPLE GROUP INC | COM        |            | 26138E109 | 66    | 1505     | SH | DEFINED | 10 |
| DR PEPPER SNAPPLE GROUP INC | COM        |            | 26138E109 | 1     | 20       | SH | DEFINED | 15 |
| DR PEPPER SNAPPLE GROUP INC | COM        |            | 26138E109 | 102   | 2323     | SH | DEFINED | 9  |
| DR PEPPER SNAPPLE GROUP INC | COM        |            | 26138E109 | 54    | 1243     | SH | DEF/OTH | 9  |
| DRESSER-RAND GROUP INC      | COM        |            | 261608103 | 356   | 8000     | SH | DEFINED | 9  |

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|------------------------------|------------------|-----------|-------|---------|----|---------|----|
| DU PONT E I DE NEMOURS & CO  | COM              | 263534109 | 1673  | 33088   | SH | DEFINED | 10 |
| DU PONT E I DE NEMOURS & CO  | COM              | 263534109 | 437   | 8637    | SH | DEF/OTH | 10 |
| DU PONT E I DE NEMOURS & CO  | COM              | 263534109 | 8858  | 175158  | SH | DEFINED | 15 |
| DUKE REALTY CORP             | COM NEW          | 264411505 | 2071  | 141443  | SH | DEFINED | 15 |
| DUKE ENERGY CORP NEW         | COM              | 26441C105 | 241   | 10440   | SH | DEFINED | 10 |
| DUKE ENERGY CORP NEW         | COM              | 26441C105 | 198   | 8597    | SH | DEF/OTH | 10 |
| DUKE ENERGY CORP NEW         | COM              | 26441C105 | 23    | 1000    | SH | DEFINED | 9  |
| DUPONT FABROS TECHNOLOGY INC | COM              | 26613Q106 | 338   | 11820   | SH | DEFINED | 15 |
| E M C CORP MASS              | COM              | 268648102 | 10348 | 403762  | SH | DEFINED | 10 |
| E M C CORP MASS              | COM              | 268648102 | 162   | 6330    | SH | DEF/OTH | 10 |
| E M C CORP MASS              | COM              | 268648102 | 12951 | 505296  | SH | DEFINED | 15 |
| E M C CORP MASS              | COM              | 268648102 | 24    | 954     | SH | DEFINED | 9  |
| EQT CORP                     | COM              | 26884L109 | 1087  | 20264   | SH | DEFINED | 10 |
| EV ENERGY PARTNERS LP        | COM UNITS        | 26926V107 | 3372  | 66819   | SH | DEFINED | 15 |
| EAST WEST BANCORP INC        | COM              | 27579R104 | 381   | 16250   | SH | DEFINED | 10 |
| EASTGROUP PPTY INC           | COM              | 277276101 | 536   | 10064   | SH | DEFINED | 15 |
| EATON CORP                   | COM              | 278058102 | 236   | 5950    | SH | DEFINED | 10 |
| EBAY INC                     | COM              | 278642103 | 4570  | 108773  | SH | DEFINED | 10 |
| EBAY INC                     | COM              | 278642103 | 31    | 727     | SH | DEF/OTH | 10 |
| EBAY INC                     | COM              | 278642103 | 2153  | 51251   | SH | DEFINED | 15 |
| ECOLAB INC                   | COM              | 278865100 | 1956  | 28539   | SH | DEFINED | 10 |
| ECOLAB INC                   | COM              | 278865100 | 160   | 2338    | SH | DEF/OTH | 10 |
| EDISON INTL                  | COM              | 281020107 | 5099  | 110378  | SH | DEFINED | 10 |
| EDISON INTL                  | COM              | 281020107 | 9     | 200     | SH | DEF/OTH | 10 |
| EDUCATION RLTY TR INC        | COM              | 28140H104 | 1     | 117     | SH | DEFINED | 10 |
| EDUCATION RLTY TR INC        | COM              | 28140H104 | 442   | 39849   | SH | DEFINED | 15 |
| EDWARDS LIFESCIENCES CORP    | COM              | 28176E108 | 39    | 382     | SH | DEF/OTH | 10 |
| EDWARDS LIFESCIENCES CORP    | COM              | 28176E108 | 328   | 3176    | SH | DEFINED | 15 |
| EMBRAER S A                  | SP ADR REP 4 COM | 29082A107 | 650   | 24510   | SH | DEFINED | 10 |
| EMBRAER S A                  | SP ADR REP 4 COM | 29082A107 | 48    | 1825    | SH | DEF/OTH | 10 |
| EMERSON ELEC CO              | COM              | 291011104 | 2401  | 51550   | SH | DEFINED | 10 |
| EMERSON ELEC CO              | COM              | 291011104 | 240   | 5155    | SH | DEF/OTH | 10 |
| EMERSON ELEC CO              | COM              | 291011104 | 899   | 19303   | SH | DEFINED | 15 |
| EMERSON ELEC CO              | COM              | 291011104 | 317   | 6800    | SH | DEFINED | 9  |
| ENERGIZER HLDGS INC          | COM              | 29266R108 | 496   | 6590    | SH | DEFINED | 10 |
| ENERGIZER HLDGS INC          | COM              | 29266R108 | 80    | 1067    | SH | DEF/OTH | 10 |
| ENERGY TRANSFER PRTNRS L P   | UNIT LTD PARTN   | 29273R109 | 219   | 4949    | SH | DEFINED | 15 |
| ENERGY TRANSFER EQUITY L P   | COM UT LTD PTN   | 29273V100 | 538   | 13108   | SH | DEFINED | 10 |
| ENERGY TRANSFER EQUITY L P   | COM UT LTD PTN   | 29273V100 | 7465  | 181984  | SH | DEFINED | 15 |
| ENZON PHARMACEUTICALS INC    | COM              | 293904108 | 6     | 894     | SH | DEFINED | 15 |
| ENZON PHARMACEUTICALS INC    | COM              | 293904108 | 103   | 15000   | SH | DEFINED | 9  |
| EQUIFAX INC                  | COM              | 294429105 | 37    | 800     | SH | DEFINED | 10 |
| EQUIFAX INC                  | COM              | 294429105 | 2789  | 59851   | SH | DEFINED | 9  |
| EQUITY LIFESTYLE PPTYS INC   | COM              | 29472R108 | 2156  | 31257   | SH | DEFINED | 15 |
| EQUITY ONE                   | COM              | 294752100 | 2     | 96      | SH | DEFINED | 10 |
| EQUITY ONE                   | COM              | 294752100 | 1139  | 53716   | SH | DEFINED | 15 |
| EQUITY RESIDENTIAL           | SH BEN INT       | 29476L107 | 1     | 11      | SH | DEFINED | 10 |
| EQUITY RESIDENTIAL           | SH BEN INT       | 29476L107 | 68656 | 1100969 | SH | DEFINED | 15 |
| ESSEX PPTY TR INC            | COM              | 297178105 | 1693  | 11000   | SH | DEFINED | 15 |
| EXELON CORP                  | COM              | 30161N101 | 769   | 20446   | SH | DEFINED | 10 |
| EXELON CORP                  | COM              | 30161N101 | 74    | 1971    | SH | DEF/OTH | 10 |
| EXELON CORP                  | COM              | 30161N101 | 864   | 22961   | SH | DEFINED | 9  |
| EXPRESS INC                  | COM              | 30219E103 | 983   | 54097   | SH | DEFINED | 15 |
| EXPRESS SCRIPTS HLDG CO      | COM              | 30219G108 | 629   | 11258   | SH | DEFINED | 10 |
| EXPRESS SCRIPTS HLDG CO      | COM              | 30219G108 | 187   | 3354    | SH | DEF/OTH | 10 |
| EXPRESS SCRIPTS HLDG CO      | COM              | 30219G108 | 496   | 8879    | SH | DEFINED | 15 |
| EXTRA SPACE STORAGE INC      | COM              | 30225T102 | 1705  | 55717   | SH | DEFINED | 15 |
| EXXON MOBIL CORP             | COM              | 30231G102 | 27596 | 322499  | SH | DEFINED | 10 |
| EXXON MOBIL CORP             | COM              | 30231G102 | 5220  | 61001   | SH | DEF/OTH | 10 |
| EXXON MOBIL CORP             | COM              | 30231G102 | 31400 | 366955  | SH | DEFINED | 15 |
| EXXON MOBIL CORP             | COM              | 30231G102 | 1151  | 13450   | SH | DEFINED | 7  |
| EXXON MOBIL CORP             | COM              | 30231G102 | 6772  | 79135   | SH | DEFINED | 9  |



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| FLIR SYS INC                  | COM             | 302445101 | 18    | 900     | SH | DEFINED | 10 |
| FLIR SYS INC                  | COM             | 302445101 | 210   | 10755   | SH | DEFINED | 15 |
| FLIR SYS INC                  | COM             | 302445101 | 681   | 34900   | SH | DEFINED | 7  |
| FAMILY DLR STORES INC         | COM             | 307000109 | 212   | 3189    | SH | DEFINED | 10 |
| FEDERAL REALTY INVT TR        | SH BEN INT NEW  | 313747206 | 16208 | 155714  | SH | DEFINED | 15 |
| FEDEX CORP                    | COM             | 31428X106 | 232   | 2533    | SH | DEFINED | 10 |
| FEDEX CORP                    | COM             | 31428X106 | 41    | 447     | SH | DEF/OTH | 10 |
| FEDEX CORP                    | COM             | 31428X106 | 640   | 6984    | SH | DEFINED | 15 |
| FEDEX CORP                    | COM             | 31428X106 | 55    | 600     | SH | DEFINED | 9  |
| FELCOR LODGING TR INC         | COM             | 31430F101 | 1687  | 358865  | SH | DEFINED | 15 |
| F5 NETWORKS INC               | COM             | 315616102 | 32    | 321     | SH | DEFINED | 10 |
| F5 NETWORKS INC               | COM             | 315616102 | 2309  | 23197   | SH | DEFINED | 15 |
| FIFTH STREET FINANCE CORP     | COM             | 31678A103 | 105   | 10559   | SH | DEFINED | 15 |
| FIRST INDUSTRIAL REALTY TRUS  | COM             | 32054K103 | 1925  | 152535  | SH | DEFINED | 15 |
| FIRST POTOMAC RLTY TR         | COM             | 33610F109 | 1537  | 130571  | SH | DEFINED | 15 |
| FIRST SOLAR INC               | COM             | 336433107 | 0     | 12      | SH | DEFINED | 10 |
| FIRST SOLAR INC               | COM             | 336433107 | 1801  | 119615  | SH | DEFINED | 15 |
| FISERV INC                    | COM             | 337738108 | 543   | 7523    | SH | DEFINED | 10 |
| FISERV INC                    | COM             | 337738108 | 49    | 683     | SH | DEF/OTH | 10 |
| FLUOR CORP NEW                | COM             | 343412102 | 193   | 3909    | SH | DEFINED | 10 |
| FLUOR CORP NEW                | COM             | 343412102 | 133   | 2702    | SH | DEF/OTH | 10 |
| FLUOR CORP NEW                | COM             | 343412102 | 11    | 220     | SH | DEFINED | 7  |
| FORD MTR CO DEL               | COM PAR \$0.01  | 345370860 | 124   | 12957   | SH | DEFINED | 10 |
| FORD MTR CO DEL               | COM PAR \$0.01  | 345370860 | 3480  | 362891  | SH | DEFINED | 15 |
| FORD MTR CO DEL               | COM PAR \$0.01  | 345370860 | 163   | 17000   | SH | DEFINED | 9  |
| FOREST CITY ENTERPRISES INC   | CL A            | 345550107 | 20628 | 1412863 | SH | DEFINED | 15 |
| FRANKLIN RES INC              | COM             | 354613101 | 233   | 2099    | SH | DEFINED | 10 |
| FRANKLIN STREET PPTYS CORP    | COM             | 35471R106 | 871   | 82312   | SH | DEFINED | 15 |
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 285   | 8361    | SH | DEFINED | 10 |
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 20    | 595     | SH | DEF/OTH | 10 |
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 1947  | 57160   | SH | DEFINED | 15 |
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 71    | 2082    | SH | DEFINED | 9  |
| GFI GROUP INC                 | COM             | 361652209 | 5     | 1441    | SH | DEFINED | 15 |
| GFI GROUP INC                 | COM             | 361652209 | 72    | 20300   | SH | DEFINED | 7  |
| GT ADVANCED TECHNOLOGIES INC  | COM             | 36191U106 | 1274  | 241277  | SH | DEFINED | 15 |
| GAMESTOP CORP NEW             | CL A            | 36467W109 | 17    | 934     | SH | DEFINED | 10 |
| GAMESTOP CORP NEW             | CL A            | 36467W109 | 638   | 34761   | SH | DEFINED | 15 |
| GENERAL DYNAMICS CORP         | COM             | 369550108 | 180   | 2727    | SH | DEFINED | 10 |
| GENERAL DYNAMICS CORP         | COM             | 369550108 | 51    | 766     | SH | DEF/OTH | 10 |
| GENERAL DYNAMICS CORP         | COM             | 369550108 | 110   | 1669    | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 17048 | 818028  | SH | DEFINED | 10 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 1949  | 93522   | SH | DEF/OTH | 10 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 55    | 2650    | SH | DEFINED | 15 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 103   | 4950    | SH | DEFINED | 9  |
| GENERAL GROWTH PPTYS INC NEW  | COM             | 370023103 | 28543 | 1577828 | SH | DEFINED | 15 |
| GENERAL MLS INC               | COM             | 370334104 | 1828  | 47422   | SH | DEFINED | 10 |
| GENERAL MLS INC               | COM             | 370334104 | 220   | 5700    | SH | DEF/OTH | 10 |
| GENERAL MTRS CO               | COM             | 37045V100 | 50    | 2558    | SH | DEFINED | 10 |
| GENERAL MTRS CO               | COM             | 37045V100 | 290   | 14700   | SH | DEFINED | 15 |
| GENON ENERGY INC              | COM             | 37244E107 | 28    | 16656   | SH | DEFINED | 15 |
| GILEAD SCIENCES INC           | COM             | 375558103 | 138   | 2688    | SH | DEFINED | 10 |
| GILEAD SCIENCES INC           | COM             | 375558103 | 9818  | 191449  | SH | DEFINED | 15 |
| GILEAD SCIENCES INC           | NOTE 1.000% 5/0 | 375558AN3 | 6213  | 5000000 | SH | DEFINED | 15 |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR   | 37733W105 | 392   | 8595    | SH | DEFINED | 10 |
| GLAXOSMITHKLINE PLC           | SPONSORED ADR   | 37733W105 | 60    | 1325    | SH | DEF/OTH | 10 |
| GLIMCHER RLTY TR              | SH BEN INT      | 379302102 | 1721  | 168438  | SH | DEFINED | 15 |
| GLOBAL PMTS INC               | COM             | 37940X102 | 275   | 6362    | SH | DEFINED | 10 |
| GLOBAL PMTS INC               | COM             | 37940X102 | 11    | 250     | SH | DEF/OTH | 10 |
| GLOBAL PMTS INC               | COM             | 37940X102 | 70    | 1629    | SH | DEFINED | 15 |
| GLOBAL X FDS                  | CHINA CONS ETF  | 37950E408 | 194   | 14700   | SH | DEFINED | 15 |
| GLOBAL X FDS                  | SILVER MNR ETF  | 37950E853 | 793   | 42628   | SH | DEFINED | 15 |
| GOLDEN MINERALS CO            | COM             | 381119106 | 104   | 23028   | SH | DEFINED | 15 |

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|                              |                |            |           |       |          |    |         |    |
|------------------------------|----------------|------------|-----------|-------|----------|----|---------|----|
| GOLDMAN SACHS GROUP INC      | COM            |            | 38141G104 | 370   | 3861     | SH | DEFINED | 10 |
| GOLDMAN SACHS GROUP INC      | COM            |            | 38141G104 | 33    | 345      | SH | DEF/OTH | 10 |
| GOLDMAN SACHS GROUP INC      | COM            |            | 38141G104 | 9318  | 97201    | SH | DEFINED | 15 |
| GOLDMAN SACHS GROUP INC      | COM            |            | 38141G104 | 48    | 500      | SH | DEFINED | 7  |
| GOLDMAN SACHS GROUP INC      | COM            |            | 38141G104 | 32    | 330      | SH | DEFINED | 9  |
| GOODRICH CORP                | COM            |            | 382388106 | 1117  | 8801     | SH | DEFINED | 10 |
| GOODRICH CORP                | COM            |            | 382388106 | 119   | 936      | SH | DEF/OTH | 10 |
| GOOGLE INC                   | CL A           |            | 38259P508 | 8367  | 14424    | SH | DEFINED | 10 |
| GOOGLE INC                   | CL A           |            | 38259P508 | 136   | 235      | SH | DEF/OTH | 10 |
| GOOGLE INC                   | CL A           |            | 38259P508 | 576   | 993      | SH | DEFINED | 15 |
| GOOGLE INC                   | CL A           |            | 38259P508 | 9     | 15       | SH | DEFINED | 7  |
| GOOGLE INC                   | CL A           |            | 38259P508 | 6315  | 10887    | SH | DEFINED | 9  |
| GRAINGER W W INC             | COM            |            | 384802104 | 687   | 3592     | SH | DEFINED | 10 |
| HCA HOLDINGS INC             | COM            |            | 40412C101 | 916   | 30105    | SH | DEFINED | 15 |
| HCP INC                      | COM            |            | 40414L109 | 10    | 234      | SH | DEFINED | 10 |
| HCP INC                      | COM            |            | 40414L109 | 1577  | 35730    | SH | DEFINED | 15 |
| HAEMONETICS CORP             | COM            |            | 405024100 | 305   | 4112     | SH | DEFINED | 10 |
| HAEMONETICS CORP             | COM            |            | 405024100 | 39    | 531      | SH | DEFINED | 15 |
| HALLIBURTON CO               | COM            |            | 406216101 | 1     | 50       | SH | DEF/OTH | 10 |
| HALLIBURTON CO               | COM            |            | 406216101 | 1676  | 59019    | SH | DEFINED | 15 |
| HALLIBURTON CO               | COM            |            | 406216101 | 13    | 450      | SH | DEFINED | 7  |
| HALLIBURTON CO               | COM            |            | 406216101 | 66    | 2336     | SH | DEFINED | 9  |
| HANESBRANDS INC              | COM            |            | 410345102 | 202   | 7292     | SH | DEFINED | 10 |
| HANESBRANDS INC              | COM            |            | 410345102 | 7     | 250      | SH | DEF/OTH | 10 |
| HANESBRANDS INC              | COM            |            | 410345102 | 33    | 1200     | SH | DEFINED | 9  |
| HANOVER INS GROUP INC        | COM            |            | 410867105 | 146   | 3727     | SH | DEFINED | 10 |
| HANOVER INS GROUP INC        | COM            |            | 410867105 | 19    | 475      | SH | DEF/OTH | 10 |
| HANOVER INS GROUP INC        | COM            |            | 410867105 | 43    | 1102     | SH | DEFINED | 15 |
| HARRIS CORP DEL              | COM            |            | 413875105 | 72    | 1719     | SH | DEFINED | 10 |
| HARRIS CORP DEL              | COM            |            | 413875105 | 823   | 19658    | SH | DEFINED | 15 |
| HARRIS CORP DEL              | COM            |            | 413875105 | 4031  | 96309    | SH | DEFINED | 9  |
| HARTFORD FINL SVCS GROUP INC | COM            |            | 416515104 | 310   | 17563    | SH | DEFINED | 10 |
| HARTFORD FINL SVCS GROUP INC | COM            |            | 416515104 | 17    | 945      | SH | DEF/OTH | 10 |
| HEALTHCARE RLTY TR           | COM            |            | 421946104 | 812   | 34049    | SH | DEFINED | 15 |
| HEALTH CARE REIT INC         | NOTE           | 3.000%12/0 | 42217KAR7 | 26043 | 22000000 | SH | DEFINED | 15 |
| HECLA MNG CO                 | COM            |            | 422704106 | 1987  | 418233   | SH | DEFINED | 15 |
| HEINZ H J CO                 | COM            |            | 423074103 | 152   | 2792     | SH | DEFINED | 10 |
| HEINZ H J CO                 | COM            |            | 423074103 | 9974  | 183408   | SH | DEFINED | 15 |
| HEINZ H J CO                 | COM            |            | 423074103 | 7593  | 139630   | SH | DEFINED | 9  |
| HELMERICH & PAYNE INC        | COM            |            | 423452101 | 159   | 3656     | SH | DEFINED | 10 |
| HELMERICH & PAYNE INC        | COM            |            | 423452101 | 33    | 750      | SH | DEF/OTH | 10 |
| HELMERICH & PAYNE INC        | COM            |            | 423452101 | 12    | 285      | SH | DEFINED | 15 |
| HERSHA HOSPITALITY TR        | SH BEN INT A   |            | 427825104 | 3164  | 599220   | SH | DEFINED | 15 |
| HERSHEY CO                   | COM            |            | 427866108 | 6654  | 92373    | SH | DEFINED | 10 |
| HERSHEY CO                   | COM            |            | 427866108 | 118   | 1638     | SH | DEF/OTH | 10 |
| HERSHEY CO                   | COM            |            | 427866108 | 16    | 226      | SH | DEFINED | 15 |
| HEWLETT PACKARD CO           | COM            |            | 428236103 | 522   | 25967    | SH | DEFINED | 10 |
| HEWLETT PACKARD CO           | COM            |            | 428236103 | 58    | 2895     | SH | DEF/OTH | 10 |
| HEWLETT PACKARD CO           | COM            |            | 428236103 | 26630 | 1324234  | SH | DEFINED | 15 |
| HI-TECH PHARMACAL INC        | COM            |            | 42840B101 | 510   | 15750    | SH | DEFINED | 15 |
| HIGHWOODS PPTYS INC          | COM            |            | 431284108 | 687   | 20405    | SH | DEFINED | 15 |
| HOME DEPOT INC               | COM            |            | 437076102 | 621   | 11714    | SH | DEFINED | 10 |
| HOME DEPOT INC               | COM            |            | 437076102 | 68    | 1276     | SH | DEF/OTH | 10 |
| HOME DEPOT INC               | COM            |            | 437076102 | 11727 | 221306   | SH | DEFINED | 15 |
| HOME DEPOT INC               | COM            |            | 437076102 | 469   | 8850     | SH | DEFINED | 7  |
| HOME PROPERTIES INC          | COM            |            | 437306103 | 595   | 9692     | SH | DEFINED | 15 |
| HONEYWELL INTL INC           | COM            |            | 438516106 | 507   | 9073     | SH | DEFINED | 10 |
| HONEYWELL INTL INC           | COM            |            | 438516106 | 117   | 2100     | SH | DEF/OTH | 10 |
| HOSPIRA INC                  | COM            |            | 441060100 | 5     | 150      | SH | DEFINED | 10 |
| HOSPIRA INC                  | COM            |            | 441060100 | 11    | 313      | SH | DEF/OTH | 10 |
| HOSPIRA INC                  | COM            |            | 441060100 | 1083  | 30953    | SH | DEFINED | 15 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT |            | 44106M102 | 497   | 20069    | SH | DEFINED | 10 |

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|                              |                |           |       |         |    |         |    |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 15    | 600     | SH | DEF/OTH | 10 |
| HOSPITALITY PPTYS TR         | COM SH BEN INT | 44106M102 | 7261  | 293155  | SH | DEFINED | 15 |
| HUBBELL INC                  | CL B           | 443510201 | 440   | 5639    | SH | DEFINED | 10 |
| HUBBELL INC                  | CL B           | 443510201 | 121   | 1554    | SH | DEF/OTH | 10 |
| HUMANA INC                   | COM            | 444859102 | 28    | 357     | SH | DEFINED | 10 |
| HUMANA INC                   | COM            | 444859102 | 5509  | 71133   | SH | DEFINED | 9  |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 772   | 58810   | SH | DEFINED | 15 |
| ITT EDUCATIONAL SERVICES INC | COM            | 45068B109 | 850   | 13987   | SH | DEFINED | 15 |
| ICONIX BRAND GROUP INC       | COM            | 451055107 | 4     | 250     | SH | DEFINED | 10 |
| ICONIX BRAND GROUP INC       | COM            | 451055107 | 1025  | 58644   | SH | DEFINED | 15 |
| IHS INC                      | CL A           | 451734107 | 979   | 9092    | SH | DEFINED | 15 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 222   | 4202    | SH | DEFINED | 10 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 63    | 1200    | SH | DEF/OTH | 10 |
| ILLINOIS TOOL WKS INC        | COM            | 452308109 | 672   | 12708   | SH | DEFINED | 7  |
| ILLUMINA INC                 | COM            | 452327109 | 1639  | 40568   | SH | DEFINED | 15 |
| IMPAX LABORATORIES INC       | COM            | 45256B101 | 815   | 40209   | SH | DEFINED | 15 |
| INCYTE CORP                  | COM            | 45337C102 | 940   | 41404   | SH | DEFINED | 15 |
| INGREDION INC                | COM            | 457187102 | 3     | 55      | SH | DEFINED | 10 |
| INGREDION INC                | COM            | 457187102 | 259   | 5229    | SH | DEFINED | 15 |
| INLAND REAL ESTATE CORP      | COM NEW        | 457461200 | 1449  | 172932  | SH | DEFINED | 15 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW        | 457985208 | 9     | 250     | SH | DEFINED | 10 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW        | 457985208 | 2108  | 56704   | SH | DEFINED | 15 |
| INTEL CORP                   | COM            | 458140100 | 13359 | 501270  | SH | DEFINED | 10 |
| INTEL CORP                   | COM            | 458140100 | 412   | 15464   | SH | DEF/OTH | 10 |
| INTEL CORP                   | COM            | 458140100 | 2893  | 108550  | SH | DEFINED | 15 |
| INTEL CORP                   | COM            | 458140100 | 2771  | 103960  | SH | DEFINED | 7  |
| INTEL CORP                   | COM            | 458140100 | 6833  | 256398  | SH | DEFINED | 9  |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 6     | 42      | SH | DEFINED | 10 |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 11    | 83      | SH | DEFINED | 15 |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 430   | 3162    | SH | DEFINED | 7  |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 1075  | 7905    | SH | DEFINED | 9  |
| INTERDIGITAL INC             | COM            | 45867G101 | 1190  | 40314   | SH | DEFINED | 15 |
| INTERMUNE INC                | COM            | 45884X103 | 775   | 64818   | SH | DEFINED | 15 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 20492 | 104775  | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 1573  | 8045    | SH | DEF/OTH | 10 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 92975 | 475379  | SH | DEFINED | 15 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 51    | 263     | SH | DEFINED | 9  |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 2     | 114     | SH | DEFINED | 10 |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 20804 | 1320910 | SH | DEFINED | 15 |
| INTUIT                       | COM            | 461202103 | 28    | 465     | SH | DEFINED | 10 |
| INTUIT                       | COM            | 461202103 | 5     | 83      | SH | DEFINED | 15 |
| INTUIT                       | COM            | 461202103 | 1578  | 26590   | SH | DEFINED | 9  |
| IRON MTN INC                 | COM            | 462846106 | 1194  | 36225   | SH | DEFINED | 7  |
| ISHARES GOLD TRUST           | ISHARES        | 464285105 | 10458 | 672111  | SH | DEFINED | 10 |
| ISHARES GOLD TRUST           | ISHARES        | 464285105 | 170   | 10930   | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 1262  | 24419   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 32    | 617     | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 58449 | 1130646 | SH | DEFINED | 15 |
| ISHARES INC                  | MSCI CDA INDEX | 464286509 | 2839  | 109883  | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI CDA INDEX | 464286509 | 66    | 2545    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI EMU INDEX | 464286608 | 2096  | 76347   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI PAC J IDX | 464286665 | 3652  | 89612   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI PAC J IDX | 464286665 | 61    | 1493    | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI SINGAPORE | 464286673 | 728   | 59111   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI UTD KINGD | 464286699 | 2314  | 142075  | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI TURKEY FD | 464286715 | 398   | 7600    | SH | DEFINED | 15 |
| ISHARES INC                  | MSCI TAIWAN    | 464286731 | 456   | 37304   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI TAIWAN    | 464286731 | 8     | 650     | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI SWITZERLD | 464286749 | 1402  | 61181   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI SWEDEN    | 464286756 | 1140  | 44269   | SH | DEFINED | 10 |
| ISHARES INC                  | MSCI SWEDEN    | 464286756 | 19    | 725     | SH | DEF/OTH | 10 |
| ISHARES INC                  | MSCI S KOREA   | 464286772 | 863   | 15747   | SH | DEFINED | 10 |

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|-------------|------------------|-----------|---------|----------|----|---------|-----------|
| ISHARES INC | MSCI S KOREA     | 464286772 | 384     | 7000     | SH | DEFINED | 15        |
| ISHARES INC | MSCI GERMANY     | 464286806 | 794     | 40081    | SH | DEFINED | 10        |
| ISHARES INC | MSCI MEX INVEST  | 464286822 | 664     | 10800    | SH | DEFINED | 15        |
| ISHARES INC | MSCI MALAYSIA    | 464286830 | 181     | 12700    | SH | DEFINED | 10        |
| ISHARES INC | MSCI MALAYSIA    | 464286830 | 11      | 750      | SH | DEF/OTH | 10        |
| ISHARES INC | MSCI MALAYSIA    | 464286830 | 228     | 16000    | SH | DEFINED | 15        |
| ISHARES INC | MSCI JAPAN       | 464286848 | 2104    | 223597   | SH | DEFINED | 10        |
| ISHARES INC | MSCI HONG KONG   | 464286871 | 275     | 16785    | SH | DEFINED | 15        |
| ISHARES TR  | BARCLYS TIPS BD  | 464287176 | 2882    | 24080    | SH | DEFINED | 10        |
| ISHARES TR  | FTSE CHINA25 IDX | 464287184 | 408     | 12134    | SH | DEFINED | 10        |
| ISHARES TR  | FTSE CHINA25 IDX | 464287184 | 32      | 950      | SH | DEF/OTH | 10        |
| ISHARES TR  | FTSE CHINA25 IDX | 464287184 | 8392    | 249272   | SH | DEFINED | 15        |
| ISHARES TR  | S&P 500 INDEX    | 464287200 | 20393   | 149128   | SH | DEFINED | 10        |
| ISHARES TR  | S&P 500 INDEX    | 464287200 | 2136    | 15622    | SH | DEF/OTH | 10        |
| ISHARES TR  | S&P 500 INDEX    | 464287200 | 7410    | 54186    | SH | DEFINED | 15        |
| ISHARES TR  | BARCLY USAGG B   | 464287226 | 3608    | 32419    | SH | DEFINED | 10        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 16929   | 432573   | SH | DEFINED | 10        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 314     | 8017     | SH | DEF/OTH | 10        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 97608   | 2494139  | SH | DEFINED | 15        |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 1246792 | 31858735 | SH | CALL    | DEFINED 7 |
| ISHARES TR  | MSCI EMERG MKT   | 464287234 | 1073504 | 27430781 | SH | PUT     | DEFINED 7 |
| ISHARES TR  | IBOXX INV CPBD   | 464287242 | 59      | 500      | SH | DEFINED | 10        |
| ISHARES TR  | IBOXX INV CPBD   | 464287242 | 106     | 900      | SH | DEF/OTH | 10        |
| ISHARES TR  | IBOXX INV CPBD   | 464287242 | 20510   | 174420   | SH | DEFINED | 15        |
| ISHARES TR  | S&P500 GRW       | 464287309 | 8283    | 112675   | SH | DEFINED | 10        |
| ISHARES TR  | S&P LTN AM 40    | 464287390 | 469     | 11325    | SH | DEFINED | 15        |
| ISHARES TR  | BARCLYS 1-3 YR   | 464287457 | 243     | 2880     | SH | DEFINED | 10        |
| ISHARES TR  | MSCI EAFE INDEX  | 464287465 | 16904   | 338352   | SH | DEFINED | 10        |
| ISHARES TR  | MSCI EAFE INDEX  | 464287465 | 1059    | 21200    | SH | DEF/OTH | 10        |
| ISHARES TR  | MSCI EAFE INDEX  | 464287465 | 199856  | 4000324  | SH | DEFINED | 15        |
| ISHARES TR  | RUSSELL MCP VL   | 464287473 | 595     | 12846    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL MCP VL   | 464287473 | 271     | 5860     | SH | DEF/OTH | 10        |
| ISHARES TR  | RUSSELL MIDCAP   | 464287499 | 5612    | 53267    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL MIDCAP   | 464287499 | 382     | 3630     | SH | DEF/OTH | 10        |
| ISHARES TR  | S&P MIDCAP 400   | 464287507 | 25111   | 266654   | SH | DEFINED | 10        |
| ISHARES TR  | S&P MIDCAP 400   | 464287507 | 448     | 4760     | SH | DEF/OTH | 10        |
| ISHARES TR  | NASDQ BIO INDX   | 464287556 | 4389    | 33770    | SH | DEFINED | 10        |
| ISHARES TR  | NASDQ BIO INDX   | 464287556 | 29      | 225      | SH | DEF/OTH | 10        |
| ISHARES TR  | NASDQ BIO INDX   | 464287556 | 1359    | 10459    | SH | DEFINED | 15        |
| ISHARES TR  | COHEN&ST RLTY    | 464287564 | 1919    | 24408    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL1000VAL   | 464287598 | 1936    | 28374    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL1000VAL   | 464287598 | 234     | 3431     | SH | DEF/OTH | 10        |
| ISHARES TR  | RUSSELL1000GRW   | 464287614 | 831     | 13136    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL 1000     | 464287622 | 538     | 7156     | SH | DEFINED | 10        |
| ISHARES TR  | RUSL 2000 VALU   | 464287630 | 2169    | 30810    | SH | DEFINED | 10        |
| ISHARES TR  | RUSL 2000 VALU   | 464287630 | 116     | 1650     | SH | DEF/OTH | 10        |
| ISHARES TR  | RUSL 2000 GROW   | 464287648 | 620     | 6776     | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL 2000     | 464287655 | 6274    | 78865    | SH | DEFINED | 10        |
| ISHARES TR  | RUSSELL 2000     | 464287655 | 484     | 6086     | SH | DEF/OTH | 10        |
| ISHARES TR  | RUSSELL 2000     | 464287655 | 111384  | 1400000  | SH | DEFINED | 15        |
| ISHARES TR  | RUSSELL 3000     | 464287689 | 932     | 11594    | SH | DEFINED | 10        |
| ISHARES TR  | S&P MIDCP VALU   | 464287705 | 230     | 2817     | SH | DEFINED | 10        |
| ISHARES TR  | S&P MIDCP VALU   | 464287705 | 12      | 150      | SH | DEF/OTH | 10        |
| ISHARES TR  | DJ US REAL EST   | 464287739 | 1376    | 21524    | SH | DEFINED | 10        |
| ISHARES TR  | DJ US REAL EST   | 464287739 | 6893    | 107806   | SH | DEFINED | 15        |
| ISHARES TR  | S&P SMLCAP 600   | 464287804 | 33185   | 452918   | SH | DEFINED | 10        |
| ISHARES TR  | S&P SMLCAP 600   | 464287804 | 691     | 9428     | SH | DEF/OTH | 10        |
| ISHARES TR  | S&P SMLCP VALU   | 464287879 | 579     | 7784     | SH | DEFINED | 10        |
| ISHARES TR  | JPMORGAN USD     | 464288281 | 2604    | 22700    | SH | DEFINED | 15        |
| ISHARES TR  | S&P NTL AMTFREE  | 464288414 | 1015    | 9225     | SH | DEFINED | 10        |
| ISHARES TR  | DJ OIL EQUIP     | 464288844 | 6113    | 132211   | SH | DEFINED | 10        |
| ISHARES TR  | DJ OIL EQUIP     | 464288844 | 163     | 3531     | SH | DEF/OTH | 10        |

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|                            |                  |           |       |         |    |         |    |
|----------------------------|------------------|-----------|-------|---------|----|---------|----|
| ITAU UNIBANCO HLDG SA      | SPON ADR REP PFD | 465562106 | 410   | 29450   | SH | DEFINED | 10 |
| ITAU UNIBANCO HLDG SA      | SPON ADR REP PFD | 465562106 | 20    | 1425    | SH | DEF/OTH | 10 |
| JPMORGAN CHASE & CO        | COM              | 46625H100 | 7645  | 213956  | SH | DEFINED | 10 |
| JPMORGAN CHASE & CO        | COM              | 46625H100 | 499   | 13975   | SH | DEF/OTH | 10 |
| JPMORGAN CHASE & CO        | COM              | 46625H100 | 48267 | 1350894 | SH | DEFINED | 15 |
| JPMORGAN CHASE & CO        | COM              | 46625H100 | 106   | 2966    | SH | DEFINED | 9  |
| JPMORGAN CHASE & CO        | ALERIAN ML ETN   | 46625H365 | 3838  | 99022   | SH | DEFINED | 10 |
| JPMORGAN CHASE & CO        | ALERIAN ML ETN   | 46625H365 | 147   | 3783    | SH | DEF/OTH | 10 |
| JABIL CIRCUIT INC          | COM              | 466313103 | 3775  | 185708  | SH | DEFINED | 10 |
| JACOBS ENGR GROUP INC DEL  | COM              | 469814107 | 11    | 296     | SH | DEFINED | 10 |
| JACOBS ENGR GROUP INC DEL  | COM              | 469814107 | 2     | 62      | SH | DEF/OTH | 10 |
| JACOBS ENGR GROUP INC DEL  | COM              | 469814107 | 1378  | 36400   | SH | DEFINED | 7  |
| JOHNSON & JOHNSON          | COM              | 478160104 | 12984 | 192182  | SH | DEFINED | 10 |
| JOHNSON & JOHNSON          | COM              | 478160104 | 1383  | 20466   | SH | DEF/OTH | 10 |
| JOHNSON & JOHNSON          | COM              | 478160104 | 3889  | 57560   | SH | DEFINED | 7  |
| JOHNSON & JOHNSON          | COM              | 478160104 | 99    | 1472    | SH | DEFINED | 9  |
| JOHNSON CTLS INC           | COM              | 478366107 | 959   | 34609   | SH | DEFINED | 10 |
| JOHNSON CTLS INC           | COM              | 478366107 | 187   | 6766    | SH | DEF/OTH | 10 |
| JUNIPER NETWORKS INC       | COM              | 48203R104 | 43    | 2609    | SH | DEFINED | 10 |
| JUNIPER NETWORKS INC       | COM              | 48203R104 | 215   | 13173   | SH | DEFINED | 15 |
| KB FINANCIAL GROUP INC     | SPONSORED ADR    | 48241A105 | 515   | 15751   | SH | DEFINED | 10 |
| KB FINANCIAL GROUP INC     | SPONSORED ADR    | 48241A105 | 13    | 400     | SH | DEF/OTH | 10 |
| KB FINANCIAL GROUP INC     | SPONSORED ADR    | 48241A105 | 29    | 900     | SH | DEFINED | 9  |
| KLA-TENCOR CORP            | COM              | 482480100 | 549   | 11139   | SH | DEFINED | 15 |
| KKR & CO L P DEL           | COM UNITS        | 48248M102 | 8601  | 667294  | SH | DEFINED | 15 |
| KAMAN CORP                 | COM              | 483548103 | 1488  | 48098   | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN       | COM NEW          | 485170302 | 12    | 175     | SH | DEFINED | 10 |
| KANSAS CITY SOUTHERN       | COM NEW          | 485170302 | 357   | 5127    | SH | DEFINED | 15 |
| KANSAS CITY SOUTHERN       | COM NEW          | 485170302 | 5547  | 79737   | SH | DEFINED | 9  |
| KELLOGG CO                 | COM              | 487836108 | 46    | 940     | SH | DEFINED | 10 |
| KELLOGG CO                 | COM              | 487836108 | 15    | 300     | SH | DEF/OTH | 10 |
| KELLOGG CO                 | COM              | 487836108 | 1509  | 30598   | SH | DEFINED | 15 |
| KENNAMETAL INC             | COM              | 489170100 | 20    | 600     | SH | DEFINED | 10 |
| KENNAMETAL INC             | COM              | 489170100 | 1112  | 33538   | SH | DEFINED | 15 |
| KILROY RLTY CORP           | COM              | 49427F108 | 343   | 7088    | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP        | COM              | 494368103 | 1120  | 13373   | SH | DEFINED | 10 |
| KIMBERLY CLARK CORP        | COM              | 494368103 | 113   | 1350    | SH | DEF/OTH | 10 |
| KIMBERLY CLARK CORP        | COM              | 494368103 | 250   | 2987    | SH | DEFINED | 15 |
| KIMBERLY CLARK CORP        | COM              | 494368103 | 209   | 2500    | SH | DEFINED | 7  |
| KIMBERLY CLARK CORP        | COM              | 494368103 | 4483  | 53515   | SH | DEFINED | 9  |
| KIMCO RLTY CORP            | COM              | 49446R109 | 1333  | 70029   | SH | DEFINED | 15 |
| KITE RLTY GROUP TR         | COM              | 49803T102 | 1216  | 243644  | SH | DEFINED | 15 |
| KRAFT FOODS INC            | CL A             | 50075N104 | 199   | 5144    | SH | DEFINED | 10 |
| KRAFT FOODS INC            | CL A             | 50075N104 | 427   | 11064   | SH | DEF/OTH | 10 |
| KRAFT FOODS INC            | CL A             | 50075N104 | 47322 | 1225322 | SH | DEFINED | 15 |
| KRAFT FOODS INC            | CL A             | 50075N104 | 6     | 168     | SH | DEFINED | 7  |
| KRAFT FOODS INC            | CL A             | 50075N104 | 1924  | 49814   | 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 | 2573  | 110970  | SH | DEFINED | 9  |
| LTC PPTYS INC              | COM              | 502175102 | 2593  | 71479   | SH | DEFINED | 15 |
| LAS VEGAS SANDS CORP       | COM              | 517834107 | 1258  | 28933   | SH | DEFINED | 15 |
| LAUDER ESTEE COS INC       | CL A             | 518439104 | 736   | 13597   | SH | DEFINED | 10 |
| LAUDER ESTEE COS INC       | CL A             | 518439104 | 256   | 4728    | SH | DEFINED | 15 |
| LAUDER ESTEE COS INC       | CL A             | 518439104 | 162   | 3000    | SH | DEFINED | 7  |
| LENDER PROCESSING SVCS INC | COM              | 52602E102 | 5     | 200     | SH | DEFINED | 10 |
| LENDER PROCESSING SVCS INC | COM              | 52602E102 | 247   | 9770    | SH | DEFINED | 9  |
| LEVEL 3 COMMUNICATIONS INC | COM NEW          | 52729N308 | 532   | 24003   | SH | DEFINED | 15 |
| LIBERTY MEDIA CORPORATION  | LIB CAP COM A    | 530322106 | 1276  | 14511   | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC         | COM SER A        | 530555101 | 138   | 2775    | SH | DEFINED | 10 |
| LIBERTY GLOBAL INC         | COM SER A        | 530555101 | 1532  | 30864   | SH | DEFINED | 15 |
| LIBERTY GLOBAL INC         | COM SER C        | 530555309 | 928   | 19440   | SH | DEFINED | 15 |

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|                              |                  |           |       |         |    |         |    |
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| LIBERTY INTERACTIVE CORPORAT | INT COM SER A    | 53071M104 | 59    | 3325    | SH | DEFINED | 10 |
| LIBERTY INTERACTIVE CORPORAT | INT COM SER A    | 53071M104 | 1321  | 74317   | SH | DEFINED | 15 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 7     | 187     | SH | DEFINED | 10 |
| LIBERTY PPTY TR              | SH BEN INT       | 531172104 | 14404 | 390979  | SH | DEFINED | 15 |
| LIFE TECHNOLOGIES CORP       | COM              | 53217V109 | 55    | 1222    | SH | DEFINED | 10 |
| LIFE TECHNOLOGIES CORP       | COM              | 53217V109 | 8     | 175     | SH | DEF/OTH | 10 |
| LIFE TECHNOLOGIES CORP       | COM              | 53217V109 | 324   | 7204    | SH | DEFINED | 15 |
| LILLY ELI & CO               | COM              | 532457108 | 263   | 6123    | SH | DEFINED | 10 |
| LILLY ELI & CO               | COM              | 532457108 | 11    | 249     | SH | DEF/OTH | 10 |
| LILLY ELI & CO               | COM              | 532457108 | 408   | 9499    | SH | DEFINED | 15 |
| LILLY ELI & CO               | COM              | 532457108 | 67    | 1564    | SH | DEFINED | 7  |
| LILLY ELI & CO               | COM              | 532457108 | 2281  | 53150   | SH | DEFINED | 9  |
| LINKEDIN CORP                | COM CL A         | 53578A108 | 1115  | 10496   | SH | DEFINED | 15 |
| LOCKHEED MARTIN CORP         | COM              | 539830109 | 39    | 448     | SH | DEFINED | 10 |
| LOCKHEED MARTIN CORP         | COM              | 539830109 | 350   | 4016    | SH | DEFINED | 15 |
| LORILLARD INC                | COM              | 544147101 | 2     | 12      | SH | DEFINED | 10 |
| LORILLARD INC                | COM              | 544147101 | 506   | 3833    | SH | DEFINED | 15 |
| LOWES COS INC                | COM              | 548661107 | 6022  | 211736  | SH | DEFINED | 10 |
| LOWES COS INC                | COM              | 548661107 | 22    | 765     | SH | DEF/OTH | 10 |
| LUFKIN INDS INC              | COM              | 549764108 | 251   | 4621    | SH | DEFINED | 15 |
| M & T BK CORP                | COM              | 55261F104 | 453   | 5481    | SH | DEFINED | 10 |
| M & T BK CORP                | COM              | 55261F104 | 7     | 90      | SH | DEF/OTH | 10 |
| MEMC ELECTR MATLS INC        | COM              | 552715104 | 194   | 89444   | SH | DEFINED | 15 |
| MFA FINANCIAL INC            | COM              | 55272X102 | 81    | 10250   | SH | DEFINED | 10 |
| MGM RESORTS INTERNATIONAL    | COM              | 552953101 | 569   | 51028   | SH | DEFINED | 15 |
| MSC INDL DIRECT INC          | CL A             | 553530106 | 251   | 3823    | SH | DEFINED | 10 |
| MSC INDL DIRECT INC          | CL A             | 553530106 | 38    | 575     | SH | DEF/OTH | 10 |
| MACERICH CO                  | COM              | 554382101 | 5841  | 98914   | SH | DEFINED | 15 |
| MACK CALI RLTY CORP          | COM              | 554489104 | 1507  | 51837   | SH | DEFINED | 15 |
| MALAYSIA FD INC              | COM              | 560905101 | 1802  | 200000  | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR        | GOLD MINER ETF   | 57060U100 | 90    | 2000    | SH | DEFINED | 10 |
| MARKET VECTORS ETF TR        | GOLD MINER ETF   | 57060U100 | 224   | 5000    | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR        | OIL SVCS ETF     | 57060U191 | 1270  | 35624   | SH | DEFINED | 15 |
| MARKET VECTORS ETF TR        | JR GOLD MINERS E | 57060U589 | 38    | 2000    | SH | DEFINED | 10 |
| MARKET VECTORS ETF TR        | JR GOLD MINERS E | 57060U589 | 786   | 40920   | SH | DEFINED | 15 |
| MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN   | 570759100 | 1762  | 35731   | SH | DEFINED | 15 |
| MARSH & MCLENNAN COS INC     | COM              | 571748102 | 161   | 5000    | SH | DEFINED | 10 |
| MARSH & MCLENNAN COS INC     | COM              | 571748102 | 1557  | 48315   | SH | DEFINED | 9  |
| MARRIOTT INTL INC NEW        | CL A             | 571903202 | 3911  | 99783   | SH | DEFINED | 10 |
| MARRIOTT INTL INC NEW        | CL A             | 571903202 | 31    | 802     | SH | DEF/OTH | 10 |
| MASTERCARD INC               | CL A             | 57636Q104 | 415   | 965     | SH | DEFINED | 10 |
| MASTERCARD INC               | CL A             | 57636Q104 | 6811  | 15836   | SH | DEFINED | 15 |
| MATERION CORP                | COM              | 576690101 | 277   | 12030   | SH | DEFINED | 15 |
| MAXIM INTEGRATED PRODS INC   | COM              | 57772K101 | 49    | 1900    | SH | DEFINED | 10 |
| MAXIM INTEGRATED PRODS INC   | COM              | 57772K101 | 1187  | 46279   | SH | DEFINED | 15 |
| MCCLATCHY CO                 | CL A             | 579489105 | 5627  | 2557517 | SH | DEFINED | 15 |
| MCCORMICK & CO INC           | COM NON VTG      | 579780206 | 356   | 5868    | SH | DEFINED | 10 |
| MCCORMICK & CO INC           | COM NON VTG      | 579780206 | 78    | 1286    | SH | DEF/OTH | 10 |
| MCDONALDS CORP               | COM              | 580135101 | 3751  | 42371   | SH | DEFINED | 10 |
| MCDONALDS CORP               | COM              | 580135101 | 440   | 4969    | SH | DEF/OTH | 10 |
| MCDONALDS CORP               | COM              | 580135101 | 93157 | 1052263 | SH | DEFINED | 15 |
| MCDONALDS CORP               | COM              | 580135101 | 10050 | 113521  | SH | DEFINED | 9  |
| MCG CAPITAL CORP             | COM              | 58047P107 | 49    | 10770   | SH | DEFINED | 15 |
| MCGRAW HILL COS INC          | COM              | 580645109 | 3459  | 76859   | SH | DEFINED | 10 |
| MCGRAW HILL COS INC          | COM              | 580645109 | 32    | 712     | SH | DEF/OTH | 10 |
| MCKESSON CORP                | COM              | 58155Q103 | 584   | 6233    | SH | DEFINED | 10 |
| MCKESSON CORP                | COM              | 58155Q103 | 61    | 650     | SH | DEF/OTH | 10 |
| MCKESSON CORP                | COM              | 58155Q103 | 667   | 7117    | SH | DEFINED | 15 |
| MCKESSON CORP                | COM              | 58155Q103 | 11924 | 127192  | SH | DEFINED | 9  |
| MEAD JOHNSON NUTRITION CO    | COM              | 582839106 | 63    | 782     | SH | DEFINED | 10 |
| MEAD JOHNSON NUTRITION CO    | COM              | 582839106 | 217   | 2694    | SH | DEFINED | 15 |
| MEADWESTVACO CORP            | COM              | 583334107 | 1148  | 39939   | SH | DEFINED | 10 |

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|                              |               |           |       |        |    |         |    |
|------------------------------|---------------|-----------|-------|--------|----|---------|----|
| MEADWESTVACO CORP            | COM           | 583334107 | 93    | 3250   | SH | DEF/OTH | 10 |
| MEADWESTVACO CORP            | COM           | 583334107 | 2186  | 76030  | SH | DEFINED | 15 |
| MEDCATH CORP                 | COM           | 58404W109 | 3728  | 499100 | SH | DEFINED | 15 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW      | 584690309 | 4     | 110    | SH | DEFINED | 10 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW      | 584690309 | 239   | 7000   | SH | DEFINED | 9  |
| MEDTRONIC INC                | COM           | 585055106 | 278   | 7190   | SH | DEFINED | 10 |
| MEDTRONIC INC                | COM           | 585055106 | 1683  | 43451  | SH | DEFINED | 15 |
| MERCER INTL INC              | COM           | 588056101 | 3211  | 562294 | SH | DEFINED | 7  |
| MERCK & CO INC NEW           | COM           | 58933Y105 | 8593  | 205830 | SH | DEFINED | 10 |
| MERCK & CO INC NEW           | COM           | 58933Y105 | 300   | 7183   | SH | DEF/OTH | 10 |
| MERCK & CO INC NEW           | COM           | 58933Y105 | 40184 | 962502 | SH | DEFINED | 15 |
| METLIFE INC                  | COM           | 59156R108 | 174   | 5644   | SH | DEFINED | 10 |
| METLIFE INC                  | COM           | 59156R108 | 45    | 1470   | SH | DEF/OTH | 10 |
| METLIFE INC                  | COM           | 59156R108 | 1326  | 42966  | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM           | 594918104 | 15254 | 498675 | SH | DEFINED | 10 |
| MICROSOFT CORP               | COM           | 594918104 | 644   | 21039  | SH | DEF/OTH | 10 |
| MICROSOFT CORP               | COM           | 594918104 | 28480 | 931009 | SH | DEFINED | 15 |
| MICROSOFT CORP               | COM           | 594918104 | 1771  | 57880  | SH | DEFINED | 7  |
| MICROSOFT CORP               | COM           | 594918104 | 13425 | 438853 | SH | DEFINED | 9  |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 363   | 10977  | SH | DEFINED | 10 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 49    | 1490   | SH | DEF/OTH | 10 |
| MICROCHIP TECHNOLOGY INC     | COM           | 595017104 | 36    | 1089   | SH | DEFINED | 15 |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 2     | 34     | SH | DEFINED | 10 |
| MID-AMER APT CMNTYS INC      | COM           | 59522J103 | 1439  | 21087  | SH | DEFINED | 15 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 429   | 90400  | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 128   | 3081   | SH | DEFINED | 10 |
| MOLSON COORS BREWING CO      | CL B          | 60871R209 | 9300  | 223515 | SH | DEFINED | 15 |
| MOLYCORP INC DEL             | COM           | 608753109 | 3999  | 185574 | SH | DEFINED | 15 |
| MOMENTA PHARMACEUTICALS INC  | COM           | 60877T100 | 691   | 51269  | SH | DEFINED | 15 |
| MONSANTO CO NEW              | COM           | 61166W101 | 6820  | 82386  | SH | DEFINED | 10 |
| MONSANTO CO NEW              | COM           | 61166W101 | 83    | 1004   | SH | DEF/OTH | 10 |
| MONSANTO CO NEW              | COM           | 61166W101 | 3084  | 37251  | SH | DEFINED | 15 |
| MONSANTO CO NEW              | COM           | 61166W101 | 4965  | 59983  | SH | DEFINED | 7  |
| MONSANTO CO NEW              | COM           | 61166W101 | 0     | 2      | SH | DEFINED | 9  |
| MOODYS CORP                  | COM           | 615369105 | 88    | 2415   | SH | DEFINED | 10 |
| MOODYS CORP                  | COM           | 615369105 | 197   | 5400   | SH | DEFINED | 15 |
| MORGAN STANLEY               | COM NEW       | 617446448 | 140   | 9598   | SH | DEFINED | 10 |
| MORGAN STANLEY               | COM NEW       | 617446448 | 3     | 200    | SH | DEF/OTH | 10 |
| MORGAN STANLEY               | COM NEW       | 617446448 | 1519  | 104145 | SH | DEFINED | 15 |
| MORGAN STANLEY CHINA A SH FD | COM           | 617468103 | 324   | 16805  | SH | DEFINED | 15 |
| MORGAN STANLEY FRNT EMERG FD | COM           | 61757P101 | 1175  | 100000 | SH | DEFINED | 15 |
| MOSAIC CO NEW                | COM           | 61945C103 | 66    | 1200   | SH | DEFINED | 10 |
| MOSAIC CO NEW                | COM           | 61945C103 | 49    | 900    | SH | DEF/OTH | 10 |
| MOSAIC CO NEW                | COM           | 61945C103 | 2029  | 37057  | SH | DEFINED | 15 |
| MOSAIC CO NEW                | COM           | 61945C103 | 5     | 100    | SH | DEFINED | 7  |
| MOSAIC CO NEW                | COM           | 61945C103 | 4     | 68     | SH | DEFINED | 9  |
| MOTOROLA SOLUTIONS INC       | COM NEW       | 620076307 | 37    | 770    | SH | DEFINED | 10 |
| MOTOROLA SOLUTIONS INC       | COM NEW       | 620076307 | 2909  | 60468  | SH | DEFINED | 15 |
| MOTOROLA SOLUTIONS INC       | COM NEW       | 620076307 | 173   | 3599   | SH | DEFINED | 9  |
| MYLAN INC                    | COM           | 628530107 | 51    | 2368   | SH | DEFINED | 10 |
| MYLAN INC                    | COM           | 628530107 | 1307  | 61169  | SH | DEFINED | 15 |
| MYRIAD GENETICS INC          | COM           | 62855J104 | 750   | 31563  | SH | DEFINED | 15 |
| NCR CORP NEW                 | COM           | 62886E108 | 68    | 2976   | SH | DEFINED | 10 |
| NCR CORP NEW                 | COM           | 62886E108 | 135   | 5932   | SH | DEFINED | 15 |
| NII HLDGS INC                | CL B NEW      | 62913F201 | 1     | 96     | SH | DEFINED | 10 |
| NII HLDGS INC                | CL B NEW      | 62913F201 | 232   | 22694  | SH | DEFINED | 15 |
| NRG ENERGY INC               | COM NEW       | 629377508 | 0     | 2      | SH | DEFINED | 15 |
| NRG ENERGY INC               | COM NEW       | 629377508 | 450   | 25919  | SH | DEFINED | 9  |
| NYSE EURONEXT                | COM           | 629491101 | 227   | 8891   | SH | DEFINED | 10 |
| NYSE EURONEXT                | COM           | 629491101 | 2     | 92     | SH | DEF/OTH | 10 |
| NATIONAL FUEL GAS CO N J     | COM           | 636180101 | 253   | 5383   | SH | DEFINED | 10 |
| NATIONAL FUEL GAS CO N J     | COM           | 636180101 | 75    | 1600   | SH | DEF/OTH | 10 |

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| NATIONAL OILWELL VARCO INC   | COM            |            | 637071101 | 1269  | 19694    | SH | DEFINED | 15 |
| NEKTAR THERAPEUTICS          | COM            |            | 640268108 | 821   | 101768   | SH | DEFINED | 15 |
| NETAPP INC                   | COM            |            | 64110D104 | 305   | 9575     | SH | DEFINED | 15 |
| NETAPP INC                   | NOTE           | 1.750% 6/0 | 64110DAB0 | 17138 | 15000000 | SH | DEFINED | 15 |
| NEW HAMPSHIRE THRIFT BANCSHS | COM            |            | 644722100 | 128   | 10000    | SH | DEFINED | 10 |
| NEWMONT MINING CORP          | COM            |            | 651639106 | 7     | 150      | SH | DEFINED | 10 |
| NEWMONT MINING CORP          | COM            |            | 651639106 | 11264 | 232204   | SH | DEFINED | 15 |
| NEWS CORP                    | CL B           |            | 65248E203 | 1599  | 71000    | SH | DEFINED | 15 |
| NEXTERA ENERGY INC           | COM            |            | 65339F101 | 6968  | 101268   | SH | DEFINED | 10 |
| NEXTERA ENERGY INC           | COM            |            | 65339F101 | 221   | 3211     | SH | DEF/OTH | 10 |
| NIKE INC                     | CL B           |            | 654106103 | 288   | 3281     | SH | DEFINED | 10 |
| NIKE INC                     | CL B           |            | 654106103 | 1481  | 16869    | SH | DEFINED | 15 |
| NIKE INC                     | CL B           |            | 654106103 | 4393  | 50045    | SH | DEFINED | 9  |
| NORDSTROM INC                | COM            |            | 655664100 | 5278  | 106210   | SH | DEFINED | 10 |
| NORDSTROM INC                | COM            |            | 655664100 | 7     | 135      | SH | DEF/OTH | 10 |
| NORFOLK SOUTHERN CORP        | COM            |            | 655844108 | 5345  | 74469    | SH | DEFINED | 10 |
| NORFOLK SOUTHERN CORP        | COM            |            | 655844108 | 51    | 710      | SH | DEF/OTH | 10 |
| NORFOLK SOUTHERN CORP        | COM            |            | 655844108 | 597   | 8323     | SH | DEFINED | 15 |
| NORTHROP GRUMMAN CORP        | COM            |            | 666807102 | 161   | 2518     | SH | DEFINED | 10 |
| NORTHROP GRUMMAN CORP        | COM            |            | 666807102 | 131   | 2059     | SH | DEF/OTH | 10 |
| NOVARTIS A G                 | SPONSORED ADR  |            | 66987V109 | 165   | 2951     | SH | DEFINED | 10 |
| NOVARTIS A G                 | SPONSORED ADR  |            | 66987V109 | 67    | 1190     | SH | DEF/OTH | 10 |
| NOVELLUS SYS INC             | NOTE           | 2.625% 5/1 | 670008AD3 | 6144  | 5000000  | SH | DEFINED | 15 |
| NOVO-NORDISK A S             | ADR            |            | 670100205 | 649   | 4464     | SH | DEFINED | 10 |
| NVIDIA CORP                  | COM            |            | 67066G104 | 208   | 15036    | SH | DEFINED | 10 |
| NVIDIA CORP                  | COM            |            | 67066G104 | 49    | 3531     | SH | DEF/OTH | 10 |
| NVIDIA CORP                  | COM            |            | 67066G104 | 343   | 24835    | SH | DEFINED | 15 |
| NUVEEN MUN VALUE FD INC      | COM            |            | 670928100 | 153   | 14885    | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL     | COM            |            | 674599105 | 1091  | 12723    | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL     | COM            |            | 674599105 | 72    | 842      | SH | DEF/OTH | 10 |
| OCCIDENTAL PETE CORP DEL     | COM            |            | 674599105 | 759   | 8849     | SH | DEFINED | 15 |
| OLD REP INTL CORP            | NOTE           | 3.750% 3/1 | 680223AH7 | 9000  | 10000000 | SH | DEFINED | 15 |
| OMNICARE INC                 | DBCV           | 3.250%12/1 | 681904AL2 | 6183  | 6500000  | SH | DEFINED | 15 |
| OMNICARE INC                 | NOTE           | 3.750%12/1 | 681904AN8 | 7883  | 6000000  | SH | DEFINED | 15 |
| OMNICARE INC                 | NOTE           | 3.750% 4/0 | 681904AP3 | 916   | 1000000  | SH | DEFINED | 15 |
| ONEOK PARTNERS LP            | UNIT LTD PARTN |            | 68268N103 | 224   | 4161     | SH | DEFINED | 15 |
| ORACLE CORP                  | COM            |            | 68389X105 | 7487  | 252090   | SH | DEFINED | 10 |
| ORACLE CORP                  | COM            |            | 68389X105 | 232   | 7815     | SH | DEF/OTH | 10 |
| ORACLE CORP                  | COM            |            | 68389X105 | 4357  | 146698   | SH | DEFINED | 15 |
| ORACLE CORP                  | COM            |            | 68389X105 | 15    | 490      | SH | DEFINED | 9  |
| ORMAT TECHNOLOGIES INC       | COM            |            | 686688102 | 497   | 23229    | SH | DEFINED | 15 |
| PNC FINL SVCS GROUP INC      | COM            |            | 693475105 | 7331  | 119958   | SH | DEFINED | 10 |
| PNC FINL SVCS GROUP INC      | COM            |            | 693475105 | 5     | 90       | SH | DEF/OTH | 10 |
| PNM RES INC                  | COM            |            | 69349H107 | 564   | 28865    | SH | DEFINED | 10 |
| PPG INDS INC                 | COM            |            | 693506107 | 309   | 2915     | SH | DEFINED | 10 |
| PPG INDS INC                 | COM            |            | 693506107 | 111   | 1050     | SH | DEF/OTH | 10 |
| PS BUSINESS PKS INC CALIF    | COM            |            | 69360J107 | 356   | 5253     | SH | DEFINED | 15 |
| PVH CORP                     | COM            |            | 693656100 | 354   | 4554     | SH | DEFINED | 10 |
| PVH CORP                     | COM            |            | 693656100 | 10    | 124      | SH | DEF/OTH | 10 |
| PVH CORP                     | COM            |            | 693656100 | 1052  | 13520    | SH | DEFINED | 15 |
| PANERA BREAD CO              | CL A           |            | 69840W108 | 4773  | 34229    | SH | DEFINED | 10 |
| PANERA BREAD CO              | CL A           |            | 69840W108 | 24    | 170      | SH | DEF/OTH | 10 |
| PAR PHARMACEUTICAL COS INC   | COM            |            | 69888P106 | 913   | 25254    | SH | DEFINED | 15 |
| PARKER HANNIFIN CORP         | COM            |            | 701094104 | 108   | 1400     | SH | DEFINED | 10 |
| PARKER HANNIFIN CORP         | COM            |            | 701094104 | 420   | 5460     | SH | DEFINED | 15 |
| PARKWAY PPTYS INC            | COM            |            | 70159Q104 | 281   | 24541    | SH | DEFINED | 15 |
| PATRIOT COAL CORP            | COM            |            | 70336T104 | 36    | 29552    | SH | DEFINED | 15 |
| PEABODY ENERGY CORP          | COM            |            | 704549104 | 50    | 2030     | SH | DEFINED | 10 |
| PEABODY ENERGY CORP          | COM            |            | 704549104 | 2     | 100      | SH | DEF/OTH | 10 |
| PEABODY ENERGY CORP          | COM            |            | 704549104 | 849   | 34624    | SH | DEFINED | 15 |
| PEBBLEBROOK HOTEL TR         | COM            |            | 70509V100 | 1246  | 53434    | SH | DEFINED | 15 |
| PENNEY J C INC               | COM            |            | 708160106 | 25244 | 1082960  | SH | DEFINED | 15 |



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|                              |                  |           |       |          |    |         |    |
|------------------------------|------------------|-----------|-------|----------|----|---------|----|
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT       | 709102107 | 815   | 54418    | SH | DEFINED | 15 |
| PENTAIR INC                  | COM              | 709631105 | 10    | 250      | SH | DEF/OTH | 10 |
| PENTAIR INC                  | COM              | 709631105 | 10939 | 285774   | SH | DEFINED | 15 |
| PEOPLES UNITED FINANCIAL INC | COM              | 712704105 | 193   | 16596    | SH | DEFINED | 10 |
| PEOPLES UNITED FINANCIAL INC | COM              | 712704105 | 13    | 1150     | SH | DEF/OTH | 10 |
| PEPSICO INC                  | COM              | 713448108 | 10211 | 144504   | SH | DEFINED | 10 |
| PEPSICO INC                  | COM              | 713448108 | 685   | 9695     | SH | DEF/OTH | 10 |
| PEPSICO INC                  | COM              | 713448108 | 1594  | 22562    | SH | DEFINED | 15 |
| PEPSICO INC                  | COM              | 713448108 | 43    | 610      | SH | DEFINED | 9  |
| PERRIGO CO                   | COM              | 714290103 | 20    | 173      | SH | DEFINED | 10 |
| PERRIGO CO                   | COM              | 714290103 | 1048  | 8888     | SH | DEFINED | 15 |
| PERRIGO CO                   | COM              | 714290103 | 1521  | 12900    | SH | DEFINED | 7  |
| PETROLOGISTICS LP            | UNIT LTD PTH INT | 71672U101 | 12912 | 1200000  | SH | DEFINED | 15 |
| PETSMART INC                 | COM              | 716768106 | 574   | 8413     | SH | DEFINED | 10 |
| PETSMART INC                 | COM              | 716768106 | 20    | 300      | SH | DEF/OTH | 10 |
| PFIZER INC                   | COM              | 717081103 | 11162 | 485314   | SH | DEFINED | 10 |
| PFIZER INC                   | COM              | 717081103 | 652   | 28358    | SH | DEF/OTH | 10 |
| PFIZER INC                   | COM              | 717081103 | 5508  | 239484   | SH | DEFINED | 15 |
| PFIZER INC                   | COM              | 717081103 | 16    | 700      | SH | DEFINED | 7  |
| PFIZER INC                   | COM              | 717081103 | 4697  | 204216   | SH | DEFINED | 9  |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 984   | 11275    | SH | DEFINED | 10 |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 1110  | 12717    | SH | DEF/OTH | 10 |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 20591 | 235971   | SH | DEFINED | 15 |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 140   | 1600     | SH | DEFINED | 7  |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 5717  | 65512    | SH | DEFINED | 9  |
| PHILLIPS 66                  | COM              | 718546104 | 569   | 17111    | SH | DEFINED | 10 |
| PHILLIPS 66                  | COM              | 718546104 | 173   | 5202     | SH | DEF/OTH | 10 |
| PHILLIPS 66                  | COM              | 718546104 | 17    | 525      | SH | DEFINED | 7  |
| PIEDMONT OFFICE REALTY TR IN | COM CL A         | 720190206 | 11666 | 677860   | SH | DEFINED | 15 |
| PILGRIMS PRIDE CORP NEW      | COM              | 72147K108 | 113   | 15765    | SH | DEFINED | 15 |
| POST PTYS INC                | COM              | 737464107 | 419   | 8553     | SH | DEFINED | 15 |
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 34    | 525      | SH | DEFINED | 10 |
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 40    | 625      | SH | DEF/OTH | 10 |
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 18520 | 288646   | SH | DEFINED | 15 |
| POWERSHARES DB CMDTY IDX TRA | UNIT BEN INT     | 73935S105 | 3631  | 141000   | SH | DEFINED | 15 |
| POWERSHARES ETF TR II        | S&P500 LOW VOL   | 73937B779 | 27580 | 1000000  | SH | DEFINED | 15 |
| PRAXAIR INC                  | COM              | 74005P104 | 699   | 6433     | SH | DEFINED | 10 |
| PRAXAIR INC                  | COM              | 74005P104 | 117   | 1075     | SH | DEF/OTH | 10 |
| PRECISION CASTPARTS CORP     | COM              | 740189105 | 398   | 2421     | SH | DEFINED | 10 |
| PRECISION CASTPARTS CORP     | COM              | 740189105 | 70    | 423      | SH | DEF/OTH | 10 |
| PRECISION CASTPARTS CORP     | COM              | 740189105 | 387   | 2350     | SH | DEFINED | 9  |
| PRICELINE COM INC            | COM NEW          | 741503403 | 534   | 803      | SH | DEFINED | 10 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 12339 | 201454   | SH | DEFINED | 10 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 890   | 14527    | SH | DEF/OTH | 10 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 77704 | 1268644  | SH | DEFINED | 15 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 642   | 10480    | SH | DEFINED | 7  |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 383   | 6257     | SH | DEFINED | 9  |
| PROLOGIS INC                 | COM              | 74340W103 | 22231 | 669006   | SH | DEFINED | 15 |
| PROLOGIS                     | NOTE 1.875%11/1  | 74340XAR2 | 19451 | 19500000 | SH | DEFINED | 15 |
| PROLOGIS                     | NOTE 2.625% 5/1  | 74340XAS0 | 10000 | 10000000 | SH | DEFINED | 15 |
| PROSPECT CAPITAL CORPORATION | COM              | 74348T102 | 157   | 13770    | SH | DEFINED | 15 |
| PUBLIC STORAGE               | COM              | 74460D109 | 24    | 169      | SH | DEFINED | 10 |
| PUBLIC STORAGE               | COM              | 74460D109 | 76215 | 527769   | SH | DEFINED | 15 |
| PULSE ELECTRONICS CORP       | COM              | 74586W106 | 478   | 242554   | SH | DEFINED | 10 |
| QUALCOMM INC                 | COM              | 747525103 | 4170  | 74885    | SH | DEFINED | 10 |
| QUALCOMM INC                 | COM              | 747525103 | 223   | 4000     | SH | DEF/OTH | 10 |
| QUALCOMM INC                 | COM              | 747525103 | 37001 | 664529   | SH | DEFINED | 15 |
| QUESTCOR PHARMACEUTICALS INC | COM              | 74835Y101 | 227   | 4271     | SH | DEFINED | 15 |
| RADIO ONE INC                | CL D NON VTG     | 75040P405 | 773   | 823724   | SH | DEFINED | 15 |
| RAMBUS INC DEL               | COM              | 750917106 | 459   | 80000    | SH | DEF/OTH | 10 |
| RAMBUS INC DEL               | COM              | 750917106 | 13    | 2322     | SH | DEFINED | 15 |
| RALCORP HLDGS INC NEW        | COM              | 751028101 | 87    | 1310     | SH | DEFINED | 10 |

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|                              |                 |           |        |          |    |         |    |
|------------------------------|-----------------|-----------|--------|----------|----|---------|----|
| RALCORP HLDGS INC NEW        | COM             | 751028101 | 3432   | 51418    | SH | DEFINED | 15 |
| RAMCO-GERSHENSON PPTYS TR    | COM SH BEN INT  | 751452202 | 2201   | 175109   | SH | DEFINED | 15 |
| RAYONIER INC                 | COM             | 754907103 | 767    | 17076    | SH | DEFINED | 10 |
| RAYONIER INC                 | COM             | 754907103 | 12     | 262      | SH | DEF/OTH | 10 |
| RAYTHEON CO                  | COM NEW         | 755111507 | 283    | 5001     | SH | DEFINED | 10 |
| RAYTHEON CO                  | COM NEW         | 755111507 | 18     | 322      | SH | DEF/OTH | 10 |
| RAYTHEON CO                  | COM NEW         | 755111507 | 1546   | 27327    | SH | DEFINED | 15 |
| REGENCY CTRS CORP            | COM             | 758849103 | 9449   | 198639   | SH | DEFINED | 15 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 31     | 1181     | SH | DEFINED | 10 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 464    | 17523    | SH | DEFINED | 15 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 3071   | 116060   | SH | DEFINED | 9  |
| RIO TINTO PLC                | SPONSORED ADR   | 767204100 | 348    | 7269     | SH | DEFINED | 10 |
| RIO TINTO PLC                | SPONSORED ADR   | 767204100 | 20     | 425      | SH | DEF/OTH | 10 |
| RIO TINTO PLC                | SPONSORED ADR   | 767204100 | 234    | 4900     | SH | DEFINED | 9  |
| ROCKWELL COLLINS INC         | COM             | 774341101 | 84     | 1696     | SH | DEFINED | 10 |
| ROCKWELL COLLINS INC         | COM             | 774341101 | 124    | 2514     | SH | DEFINED | 15 |
| ROSS STORES INC              | COM             | 778296103 | 1150   | 18410    | SH | DEFINED | 10 |
| ROSS STORES INC              | COM             | 778296103 | 16     | 250      | SH | DEF/OTH | 10 |
| ROUSE PPTYS INC              | COM             | 779287101 | 1234   | 91056    | SH | DEFINED | 15 |
| ROYAL DUTCH SHELL PLC        | SPON ADR B      | 780259107 | 502    | 7172     | SH | DEFINED | 10 |
| ROYAL DUTCH SHELL PLC        | SPON ADR B      | 780259107 | 42     | 600      | SH | DEF/OTH | 10 |
| SBA COMMUNICATIONS CORP      | COM             | 78388J106 | 438    | 7671     | SH | DEFINED | 15 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 32461  | 238503   | SH | DEFINED | 10 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 2810   | 20645    | SH | DEF/OTH | 10 |
| SPDR S&P 500 ETF TR          | TR UNIT         | 78462F103 | 763560 | 5610077  | SH | DEFINED | 15 |
| SPX CORP                     | COM             | 784635104 | 85     | 1300     | SH | DEFINED | 10 |
| SPX CORP                     | COM             | 784635104 | 362    | 5549     | SH | DEFINED | 15 |
| SPDR GOLD TRUST              | GOLD SHS        | 78463V107 | 3221   | 20754    | SH | DEFINED | 10 |
| SPDR GOLD TRUST              | GOLD SHS        | 78463V107 | 138    | 891      | SH | DEF/OTH | 10 |
| SPDR GOLD TRUST              | GOLD SHS        | 78463V107 | 505    | 3256     | SH | DEFINED | 15 |
| SPDR INDEX SHS FDS           | ASIA PACIF ETF  | 78463X301 | 1595   | 23152    | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS           | ASIA PACIF ETF  | 78463X301 | 17     | 250      | SH | DEF/OTH | 10 |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS  | 78463X848 | 5401   | 188992   | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS  | 78463X848 | 94     | 3285     | SH | DEF/OTH | 10 |
| SPDR INDEX SHS FDS           | S&P INTL SMLCP  | 78463X871 | 401    | 15527    | SH | DEFINED | 10 |
| SPDR INDEX SHS FDS           | S&P INTL SMLCP  | 78463X871 | 22     | 847      | SH | DEF/OTH | 10 |
| SPDR SERIES TRUST            | BRCLYS YLD ETF  | 78464A417 | 6725   | 170428   | SH | DEFINED | 15 |
| SPDR SERIES TRUST            | DJ REIT ETF     | 78464A607 | 490    | 6717     | SH | DEFINED | 10 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1        | 78467X109 | 830    | 6459     | SH | DEFINED | 10 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1        | 78467X109 | 144    | 1120     | SH | DEF/OTH | 10 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1        | 78467X109 | 6162   | 47969    | SH | DEFINED | 15 |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP  | 78467Y107 | 42443  | 247769   | SH | DEFINED | 10 |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP  | 78467Y107 | 1068   | 6234     | SH | DEF/OTH | 10 |
| SPDR S&P MIDCAP 400 ETF TR   | UTSER1 S&PDCRP  | 78467Y107 | 0      | 2        | SH | DEFINED | 15 |
| SAGENT PHARMACEUTICALS INC   | COM             | 786692103 | 801    | 44327    | SH | DEFINED | 15 |
| SALESFORCE COM INC           | NOTE 0.750% 1/1 | 79466LAB0 | 8550   | 5000000  | SH | DEFINED | 15 |
| SAN JUAN BASIN RTY TR        | UNIT BEN INT    | 798241105 | 360    | 24000    | SH | DEFINED | 15 |
| SANDISK CORP                 | COM             | 80004C101 | 365    | 10010    | SH | DEFINED | 15 |
| SANDISK CORP                 | COM             | 80004C101 | 4821   | 132150   | SH | DEFINED | 9  |
| SANDISK CORP                 | NOTE 1.500% 8/1 | 80004CAD3 | 25719  | 25000000 | SH | DEFINED | 15 |
| SANDRIDGE MISSISSIPPIAN TR I | SH BEN INT      | 80007V106 | 4725   | 250000   | SH | DEFINED | 15 |
| SANOFI                       | SPONSORED ADR   | 80105N105 | 392    | 10384    | SH | DEFINED | 10 |
| SAP AG                       | SPON ADR        | 803054204 | 462    | 7776     | SH | DEFINED | 10 |
| SAP AG                       | SPON ADR        | 803054204 | 24     | 400      | SH | DEF/OTH | 10 |
| SAP AG                       | SPON ADR        | 803054204 | 0      | 1        | SH | DEFINED | 7  |
| SARA LEE CORP                | COM             | 803111103 | 2      | 86       | SH | DEFINED | 15 |
| SARA LEE CORP                | COM             | 803111103 | 2190   | 118397   | SH | DEFINED | 9  |
| SATCON TECHNOLOGY CORP       | COM             | 803893106 | 1      | 3408     | SH | DEFINED | 15 |
| SATCON TECHNOLOGY CORP       | COM             | 803893106 | 5      | 20000    | SH | DEFINED | 9  |
| SAUL CTRS INC                | COM             | 804395101 | 803    | 18734    | SH | DEFINED | 15 |
| SCHEIN HENRY INC             | COM             | 806407102 | 330    | 4202     | SH | DEFINED | 10 |
| SCHEIN HENRY INC             | COM             | 806407102 | 14     | 175      | SH | DEF/OTH | 10 |

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|                              |                 |           |        |         |    |         |           |
|------------------------------|-----------------|-----------|--------|---------|----|---------|-----------|
| SCHLUMBERGER LTD             | COM             | 806857108 | 4688   | 72224   | SH | DEFINED | 10        |
| SCHLUMBERGER LTD             | COM             | 806857108 | 154    | 2365    | SH | DEF/OTH | 10        |
| SCHLUMBERGER LTD             | COM             | 806857108 | 26     | 400     | SH | DEFINED | 9         |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 247    | 19091   | SH | DEFINED | 10        |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 147    | 11331   | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 10011  | 283666  | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 53     | 1505    | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 558    | 15800   | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE  | 81369Y209 | 218    | 5725    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR  | 81369Y407 | 79     | 1800    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR  | 81369Y407 | 28     | 650     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR  | 81369Y407 | 230309 | 5260602 | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 164    | 2478    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 148    | 2225    | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 132279 | 1993050 | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 6637   | 100000  | SH | PUT     | DEFINED 7 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 373    | 25466   | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 7      | 500     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 45074  | 3079908 | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-INDS    | 81369Y704 | 144    | 4050    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-INDS    | 81369Y704 | 85608  | 2400000 | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | TECHNOLOGY      | 81369Y803 | 948    | 32995   | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | TECHNOLOGY      | 81369Y803 | 48     | 1680    | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | TECHNOLOGY      | 81369Y803 | 410    | 14260   | SH | DEFINED | 15        |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 88     | 2366    | SH | DEFINED | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 7      | 200     | SH | DEF/OTH | 10        |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 73980  | 2000000 | SH | DEFINED | 15        |
| SEMGROUP CORP                | CL A            | 81663A105 | 28     | 891     | SH | DEFINED | 15        |
| SEMGROUP CORP                | CL A            | 81663A105 | 29760  | 932026  | SH | DEFINED | 9         |
| SENIOR HSG PPTYS TR          | SH BEN INT      | 81721M109 | 13364  | 598762  | SH | DEFINED | 15        |
| SEQUENOM INC                 | COM NEW         | 817337405 | 631    | 155400  | SH | DEFINED | 15        |
| SHAW GROUP INC               | COM             | 820280105 | 17     | 610     | SH | DEFINED | 10        |
| SHAW GROUP INC               | COM             | 820280105 | 14     | 507     | SH | DEFINED | 15        |
| SHAW GROUP INC               | COM             | 820280105 | 1617   | 59220   | SH | DEFINED | 7         |
| SHAW GROUP INC               | COM             | 820280105 | 2647   | 96929   | SH | DEFINED | 9         |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 691    | 5218    | SH | DEFINED | 10        |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 48     | 360     | SH | DEF/OTH | 10        |
| SIMON PPTY GROUP INC NEW     | COM             | 828806109 | 114    | 732     | SH | DEFINED | 10        |
| SIMON PPTY GROUP INC NEW     | COM             | 828806109 | 154117 | 990087  | SH | DEFINED | 15        |
| SIRIUS XM RADIO INC          | COM             | 82967N108 | 1319   | 712817  | SH | DEFINED | 15        |
| SKYWORKS SOLUTIONS INC       | COM             | 83088M102 | 17     | 624     | SH | DEFINED | 10        |
| SKYWORKS SOLUTIONS INC       | COM             | 83088M102 | 552    | 20202   | SH | DEFINED | 15        |
| SMITH A O                    | COM             | 831865209 | 265    | 5430    | SH | DEFINED | 15        |
| SMITHFIELD FOODS INC         | COM             | 832248108 | 221    | 10195   | SH | DEFINED | 15        |
| SOLUTIA INC                  | COM NEW         | 834376501 | 1515   | 54009   | SH | DEFINED | 15        |
| SOUTHERN CO                  | COM             | 842587107 | 457    | 9877    | SH | DEFINED | 10        |
| SOUTHERN CO                  | COM             | 842587107 | 581    | 12555   | SH | DEF/OTH | 10        |
| SOUTHERN CO                  | COM             | 842587107 | 860    | 18583   | SH | DEFINED | 15        |
| SOUTHERN COPPER CORP         | COM             | 84265V105 | 3      | 107     | SH | DEFINED | 10        |
| SOUTHERN COPPER CORP         | COM             | 84265V105 | 12205  | 387333  | SH | DEFINED | 15        |
| SOVRAN SELF STORAGE INC      | COM             | 84610H108 | 431    | 8612    | SH | DEFINED | 15        |
| STANDARD PAC CORP NEW        | COM             | 85375C101 | 107    | 17263   | SH | DEFINED | 15        |
| STARBUCKS CORP               | COM             | 855244109 | 1054   | 19759   | SH | DEFINED | 10        |
| STARBUCKS CORP               | COM             | 855244109 | 9      | 160     | SH | DEF/OTH | 10        |
| STARBUCKS CORP               | COM             | 855244109 | 1248   | 23403   | SH | DEFINED | 15        |
| STATE STR CORP               | COM             | 857477103 | 240    | 5376    | SH | DEFINED | 10        |
| STATE STR CORP               | COM             | 857477103 | 3      | 64      | SH | DEF/OTH | 10        |
| STATOIL ASA                  | SPONSORED ADR   | 85771P102 | 310    | 13000   | SH | DEF/OTH | 10        |
| STERICYCLE INC               | COM             | 858912108 | 200    | 2183    | SH | DEFINED | 10        |
| STERICYCLE INC               | COM             | 858912108 | 872    | 9517    | SH | DEFINED | 15        |
| STEWART INFORMATION SVCS COR | NOTE 6.000%10/1 | 860372AB7 | 8694   | 6500000 | SH | DEFINED | 15        |
| STILLWATER MNG CO            | COM             | 86074Q102 | 157    | 18335   | SH | DEFINED | 15        |

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|                              |                 |           |       |          |    |         |    |
|------------------------------|-----------------|-----------|-------|----------|----|---------|----|
| STRAYER ED INC               | COM             | 863236105 | 855   | 7841     | SH | DEFINED | 15 |
| STRYKER CORP                 | COM             | 863667101 | 4861  | 88221    | SH | DEFINED | 10 |
| STRYKER CORP                 | COM             | 863667101 | 90    | 1630     | SH | DEF/OTH | 10 |
| STRYKER CORP                 | COM             | 863667101 | 1006  | 18250    | SH | DEFINED | 7  |
| SUN COMMUNITIES INC          | COM             | 866674104 | 2     | 55       | SH | DEFINED | 10 |
| SUN COMMUNITIES INC          | COM             | 866674104 | 972   | 21968    | SH | DEFINED | 15 |
| SUN LIFE FINL INC            | COM             | 866796105 | 1901  | 87361    | SH | DEFINED | 10 |
| SUNCOKE ENERGY INC           | COM             | 86722A103 | 0     | 31       | SH | DEFINED | 10 |
| SUNCOKE ENERGY INC           | COM             | 86722A103 | 7391  | 504513   | SH | DEFINED | 15 |
| SUNOCO INC                   | COM             | 86764P109 | 9     | 196      | SH | DEFINED | 10 |
| SUNOCO INC                   | COM             | 86764P109 | 4407  | 92786    | SH | DEFINED | 15 |
| SUNPOWER CORP                | COM             | 867652406 | 1272  | 265351   | SH | DEFINED | 15 |
| SUNSTONE HOTEL INVS INC NEW  | COM             | 867892101 | 189   | 17208    | SH | DEFINED | 15 |
| SYMANTEC CORP                | COM             | 871503108 | 16    | 1107     | SH | DEFINED | 10 |
| SYMANTEC CORP                | COM             | 871503108 | 3     | 200      | SH | DEF/OTH | 10 |
| SYMANTEC CORP                | COM             | 871503108 | 4271  | 292346   | SH | DEFINED | 15 |
| SYNUTRA INTL INC             | COM             | 87164C102 | 2162  | 400360   | SH | DEFINED | 15 |
| SYSCO CORP                   | COM             | 871829107 | 584   | 19596    | SH | DEFINED | 10 |
| SYSCO CORP                   | COM             | 871829107 | 139   | 4675     | SH | DEF/OTH | 10 |
| SYSCO CORP                   | COM             | 871829107 | 381   | 12780    | SH | DEFINED | 7  |
| TJX COS INC NEW              | COM             | 872540109 | 6309  | 146956   | SH | DEFINED | 10 |
| TJX COS INC NEW              | COM             | 872540109 | 104   | 2427     | SH | DEF/OTH | 10 |
| TJX COS INC NEW              | COM             | 872540109 | 28    | 660      | SH | DEFINED | 9  |
| TRW AUTOMOTIVE HLDGS CORP    | COM             | 87264S106 | 518   | 14087    | SH | DEFINED | 15 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 1009  | 72250    | SH | DEFINED | 10 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 66    | 4700     | SH | DEF/OTH | 10 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR   | 874039100 | 193   | 13794    | SH | DEFINED | 9  |
| TARGACEPT INC                | COM             | 87611R306 | 67    | 15617    | SH | DEFINED | 10 |
| TARGACEPT INC                | COM             | 87611R306 | 7     | 1637     | SH | DEFINED | 15 |
| TAUBMAN CTRS INC             | COM             | 876664103 | 10472 | 135713   | SH | DEFINED | 15 |
| TELLABS INC                  | COM             | 879664100 | 65    | 19623    | SH | DEFINED | 15 |
| TERADATA CORP DEL            | COM             | 88076W103 | 200   | 2776     | SH | DEFINED | 10 |
| TERADATA CORP DEL            | COM             | 88076W103 | 127   | 1769     | SH | DEFINED | 15 |
| TEXAS INSTRS INC             | COM             | 882508104 | 705   | 24561    | SH | DEFINED | 10 |
| TEXAS INSTRS INC             | COM             | 882508104 | 66    | 2313     | SH | DEF/OTH | 10 |
| TEXAS INSTRS INC             | COM             | 882508104 | 1400  | 48796    | SH | DEFINED | 15 |
| THAI CAP FD INC              | COM NEW         | 882905201 | 2252  | 203960   | SH | DEFINED | 15 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 402   | 7743     | SH | DEFINED | 10 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 17    | 331      | SH | DEF/OTH | 10 |
| 3M CO                        | COM             | 88579Y101 | 9647  | 107664   | SH | DEFINED | 10 |
| 3M CO                        | COM             | 88579Y101 | 563   | 6284     | SH | DEF/OTH | 10 |
| 3M CO                        | COM             | 88579Y101 | 52057 | 580989   | SH | DEFINED | 15 |
| 3M CO                        | COM             | 88579Y101 | 14    | 160      | SH | DEFINED | 7  |
| TIME WARNER TELECOM INC      | DBCV 2.375% 4/0 | 887319AC5 | 18233 | 13000000 | SH | DEFINED | 15 |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 1122  | 99196    | SH | DEFINED | 15 |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 356   | 14882    | SH | DEFINED | 10 |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 11    | 478      | SH | DEFINED | 15 |
| TRACTOR SUPPLY CO            | COM             | 892356106 | 896   | 10789    | SH | DEFINED | 10 |
| TRACTOR SUPPLY CO            | COM             | 892356106 | 81    | 975      | SH | DEF/OTH | 10 |
| TRACTOR SUPPLY CO            | COM             | 892356106 | 1210  | 14568    | SH | DEFINED | 15 |
| TRANSDIGM GROUP INC          | COM             | 893641100 | 1269  | 9447     | SH | DEFINED | 15 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 144   | 2255     | SH | DEFINED | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 29    | 450      | SH | DEF/OTH | 10 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 56231 | 880806   | SH | DEFINED | 15 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 0     | 6        | SH | DEFINED | 9  |
| TYSON FOODS INC              | CL A            | 902494103 | 365   | 19367    | SH | DEFINED | 15 |
| UDR INC                      | COM             | 902653104 | 13067 | 505702   | SH | DEFINED | 15 |
| US BANCORP DEL               | COM NEW         | 902973304 | 1071  | 33312    | SH | DEFINED | 10 |
| US BANCORP DEL               | COM NEW         | 902973304 | 5     | 150      | SH | DEF/OTH | 10 |
| US BANCORP DEL               | COM NEW         | 902973304 | 473   | 14706    | SH | DEFINED | 15 |
| ULTA SALON COSMETCS & FRAG I | COM             | 90384S303 | 1094  | 11711    | SH | DEFINED | 15 |
| UNILEVER N V                 | N Y SHS NEW     | 904784709 | 552   | 16555    | SH | DEFINED | 10 |

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|                              |                  |           |       |          |    |         |    |
|------------------------------|------------------|-----------|-------|----------|----|---------|----|
| UNILEVER N V                 | N Y SHS NEW      | 904784709 | 25    | 750      | SH | DEF/OTH | 10 |
| UNION PAC CORP               | COM              | 907818108 | 1324  | 11097    | SH | DEFINED | 10 |
| UNION PAC CORP               | COM              | 907818108 | 514   | 4305     | SH | DEF/OTH | 10 |
| UNION PAC CORP               | COM              | 907818108 | 3741  | 31352    | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B             | 911312106 | 789   | 10017    | SH | DEFINED | 10 |
| UNITED PARCEL SERVICE INC    | CL B             | 911312106 | 3065  | 38912    | SH | DEFINED | 15 |
| UNITED PARCEL SERVICE INC    | CL B             | 911312106 | 3     | 40       | SH | DEFINED | 9  |
| UNITED STATES OIL FUND LP    | UNITS            | 91232N108 | 290   | 9096     | SH | DEFINED | 15 |
| UNITED STATES STL CORP NEW   | COM              | 912909108 | 2888  | 140179   | SH | DEFINED | 15 |
| UNITED STATES STL CORP NEW   | NOTE 4.000% 5/1  | 912909AE8 | 10125 | 10000000 | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 7979  | 105635   | SH | DEFINED | 10 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 153   | 2032     | SH | DEF/OTH | 10 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 63745 | 843964   | SH | DEFINED | 15 |
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 1003  | 13283    | SH | DEFINED | 9  |
| UNITED THERAPEUTICS CORP DEL | COM              | 91307C102 | 466   | 9445     | SH | DEFINED | 15 |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 145   | 2484     | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 10    | 172      | SH | DEF/OTH | 10 |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 3861  | 65997    | SH | DEFINED | 15 |
| UNUM GROUP                   | COM              | 91529Y106 | 637   | 33297    | SH | DEFINED | 10 |
| UNUM GROUP                   | COM              | 91529Y106 | 7     | 345      | SH | DEF/OTH | 10 |
| VALE S A                     | ADR              | 91912E105 | 823   | 41451    | SH | DEFINED | 10 |
| VALE S A                     | ADR              | 91912E105 | 31    | 1550     | SH | DEF/OTH | 10 |
| VALE S A                     | ADR              | 91912E105 | 210   | 10600    | SH | DEFINED | 9  |
| VALSPAR CORP                 | COM              | 920355104 | 3     | 62       | SH | DEFINED | 10 |
| VALSPAR CORP                 | COM              | 920355104 | 318   | 6054     | SH | DEFINED | 15 |
| VANGUARD INTL EQUITY INDEX F | ALLWRLD EX US    | 922042775 | 2618  | 63877    | SH | DEFINED | 10 |
| VANGUARD INTL EQUITY INDEX F | ALLWRLD EX US    | 922042775 | 22    | 547      | SH | DEF/OTH | 10 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 324   | 8112     | SH | DEFINED | 10 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 126   | 3150     | SH | DEF/OTH | 10 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 17969 | 450000   | SH | DEFINED | 15 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 272   | 4479     | SH | DEFINED | 10 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 22    | 369      | SH | DEF/OTH | 10 |
| VARIAN MED SYS INC           | COM              | 92220P105 | 93    | 1537     | SH | DEFINED | 15 |
| VEECO INSTRS INC DEL         | COM              | 922417100 | 17    | 501      | SH | DEFINED | 10 |
| VEECO INSTRS INC DEL         | COM              | 922417100 | 983   | 28615    | SH | DEFINED | 15 |
| VENTAS INC                   | COM              | 92276F100 | 1     | 23       | SH | DEFINED | 10 |
| VENTAS INC                   | COM              | 92276F100 | 39281 | 622329   | SH | DEFINED | 15 |
| VANGUARD INDEX FDS           | REIT ETF         | 922908553 | 41221 | 630000   | SH | DEFINED | 15 |
| VANGUARD INDEX FDS           | TOTAL STK MKT    | 922908769 | 404   | 5794     | SH | DEFINED | 10 |
| VERIFONE SYS INC             | COM              | 92342Y109 | 689   | 20831    | SH | DEFINED | 15 |
| VERISIGN INC                 | SDCV 3.250% 8/1  | 92343EAD4 | 13677 | 9822000  | SH | DEFINED | 15 |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 9292  | 209091   | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 849   | 19113    | SH | DEF/OTH | 10 |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 9787  | 220224   | SH | DEFINED | 15 |
| VERISK ANALYTICS INC         | CL A             | 92345Y106 | 1291  | 26200    | SH | DEFINED | 15 |
| VERTEX PHARMACEUTICALS INC   | COM              | 92532F100 | 72    | 1295     | SH | DEFINED | 10 |
| VERTEX PHARMACEUTICALS INC   | COM              | 92532F100 | 1218  | 21776    | SH | DEFINED | 15 |
| VIRGIN MEDIA INC             | COM              | 92769L101 | 59674 | 2446671  | SH | DEFINED | 15 |
| VIRGIN MEDIA INC             | NOTE 6.500%11/1  | 92769LAB7 | 32821 | 21954000 | SH | DEFINED | 15 |
| VIROPHARMA INC               | COM              | 928241108 | 569   | 24013    | SH | DEFINED | 15 |
| VISA INC                     | COM CL A         | 92826C839 | 6524  | 52770    | SH | DEFINED | 10 |
| VISA INC                     | COM CL A         | 92826C839 | 216   | 1750     | SH | DEF/OTH | 10 |
| VISA INC                     | COM CL A         | 92826C839 | 8458  | 68414    | SH | DEFINED | 15 |
| VISA INC                     | COM CL A         | 92826C839 | 393   | 3180     | SH | DEFINED | 9  |
| VMWARE INC                   | CL A COM         | 928563402 | 1502  | 16503    | SH | DEFINED | 15 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW    | 92857W209 | 1026  | 36402    | SH | DEFINED | 10 |
| VODAFONE GROUP PLC NEW       | SPONS ADR NEW    | 92857W209 | 75    | 2677     | SH | DEF/OTH | 10 |
| VORNADO RLTY TR              | SH BEN INT       | 929042109 | 59985 | 714275   | SH | DEFINED | 15 |
| VORNADO RLTY TR              | SH BEN INT       | 929042109 | 0     | 1        | SH | DEFINED | 9  |
| WAL-MART STORES INC          | COM              | 931142103 | 10052 | 144179   | SH | DEFINED | 10 |
| WAL-MART STORES INC          | COM              | 931142103 | 243   | 3485     | SH | DEF/OTH | 10 |
| WAL-MART STORES INC          | COM              | 931142103 | 62720 | 899602   | SH | DEFINED | 15 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| WAL-MART STORES INC          | COM            | 931142103 | 41    | 585    | SH | DEFINED | 7  |
| WALGREEN CO                  | COM            | 931422109 | 118   | 4000   | SH | DEFINED | 10 |
| WALGREEN CO                  | COM            | 931422109 | 35    | 1200   | SH | DEF/OTH | 10 |
| WALGREEN CO                  | COM            | 931422109 | 1564  | 52858  | SH | DEFINED | 15 |
| WALGREEN CO                  | COM            | 931422109 | 702   | 23743  | SH | DEFINED | 7  |
| WALTER ENERGY INC            | COM            | 93317Q105 | 400   | 9053   | 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 | 280   | 9842   | SH | DEFINED | 15 |
| WASTE CONNECTIONS INC        | COM            | 941053100 | 147   | 4910   | SH | DEFINED | 10 |
| WASTE CONNECTIONS INC        | COM            | 941053100 | 8     | 262    | SH | DEF/OTH | 10 |
| WASTE CONNECTIONS INC        | COM            | 941053100 | 337   | 11266  | SH | DEFINED | 15 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 4853  | 145312 | SH | DEFINED | 10 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 94    | 2820   | SH | DEF/OTH | 10 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 83    | 2492   | SH | DEFINED | 15 |
| WATERS CORP                  | COM            | 941848103 | 6     | 75     | SH | DEFINED | 10 |
| WATERS CORP                  | COM            | 941848103 | 292   | 3675   | SH | DEFINED | 15 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 15    | 209    | SH | DEFINED | 10 |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 1541  | 20831  | SH | DEFINED | 15 |
| WATTS WATER TECHNOLOGIES INC | CL A           | 942749102 | 2     | 46     | SH | DEFINED | 10 |
| WATTS WATER TECHNOLOGIES INC | CL A           | 942749102 | 6488  | 194600 | SH | DEFINED | 15 |
| WEINGARTEN RLTY INVS         | SH BEN INT     | 948741103 | 323   | 12260  | SH | DEFINED | 15 |
| WELLPOINT INC                | COM            | 94973V107 | 115   | 1800   | SH | DEFINED | 10 |
| WELLPOINT INC                | COM            | 94973V107 | 6     | 100    | SH | DEF/OTH | 10 |
| WELLPOINT INC                | COM            | 94973V107 | 3852  | 60387  | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 10402 | 311052 | SH | DEFINED | 10 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 264   | 7881   | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 1416  | 42337  | SH | DEFINED | 15 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 74    | 2200   | SH | DEFINED | 7  |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 2741  | 81965  | SH | DEFINED | 9  |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 91    | 2976   | SH | DEFINED | 10 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 21    | 702    | SH | DEF/OTH | 10 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 1243  | 40783  | SH | DEFINED | 15 |
| WESTERN DIGITAL CORP         | COM            | 958102105 | 2080  | 68249  | SH | DEFINED | 9  |
| WESTERN UN CO                | COM            | 959802109 | 141   | 8367   | SH | DEFINED | 15 |
| WESTERN UN CO                | COM            | 959802109 | 28    | 1642   | SH | DEFINED | 7  |
| WHOLE FOODS MKT INC          | COM            | 966837106 | 830   | 8712   | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 35    | 1201   | SH | DEFINED | 10 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 1107  | 38401  | SH | DEFINED | 15 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 5687  | 197342 | SH | DEFINED | 9  |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 197   | 4970   | SH | DEFINED | 10 |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 237   | 6000   | SH | DEF/OTH | 10 |
| WISDOMTREE TRUST             | INDIA ERNGS FD | 97717W422 | 56    | 3229   | SH | DEFINED | 10 |
| WISDOMTREE TRUST             | INDIA ERNGS FD | 97717W422 | 11    | 650    | SH | DEF/OTH | 10 |
| WISDOMTREE TRUST             | INDIA ERNGS FD | 97717W422 | 294   | 17050  | SH | DEFINED | 15 |
| WPX ENERGY INC               | COM            | 98212B103 | 1726  | 106645 | SH | DEFINED | 15 |
| XILINX INC                   | COM            | 983919101 | 3     | 78     | SH | DEFINED | 10 |
| XILINX INC                   | COM            | 983919101 | 339   | 10084  | SH | DEFINED | 15 |
| XEROX CORP                   | COM            | 984121103 | 3476  | 441652 | SH | DEFINED | 15 |
| YUM BRANDS INC               | COM            | 988498101 | 5498  | 85347  | SH | DEFINED | 10 |
| YUM BRANDS INC               | COM            | 988498101 | 153   | 2371   | SH | DEF/OTH | 10 |
| YUM BRANDS INC               | COM            | 988498101 | 219   | 3404   | SH | DEFINED | 15 |
| YUM BRANDS INC               | COM            | 988498101 | 39    | 600    | SH | DEFINED | 9  |
| ZIMMER HLDGS INC             | COM            | 98956P102 | 206   | 3206   | SH | DEFINED | 10 |
| ZIMMER HLDGS INC             | COM            | 98956P102 | 72    | 1111   | SH | DEF/OTH | 10 |
| ENSCO PLC                    | SHS CLASS A    | G3157S106 | 296   | 6293   | SH | DEFINED | 10 |
| ENSCO PLC                    | SHS CLASS A    | G3157S106 | 46    | 975    | SH | DEF/OTH | 10 |
| RENAISSANCERE HOLDINGS LTD   | COM            | G7496G103 | 273   | 3598   | SH | DEFINED | 10 |
| RENAISSANCERE HOLDINGS LTD   | COM            | G7496G103 | 8     | 100    | SH | DEF/OTH | 10 |