

ROYAL BANK OF SCOTLAND GROUP PLC

Form 13F-HR

May 14, 2007

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

FORM 13F

FORM 13F COVER PAGE

Report For the Quarter Ended: March 31, 2007

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

Institutional Investment Manager Filing this report:

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

13F File Number: 028-05855

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

Person Signing this Report on Behalf of Reporting Manager:

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

H Campbell Esq Edinburgh, Scotland May 10, 2007

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: 3
 Form 13F Information Table Entry Total: 1370
 Form 13F Information Table Value Total: \$3,877,824,109

List of Other Included Managers:

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

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | O MA |
|-----------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|---------|
| AFLAC INC | COM | 001055102 | 4745 | 100835 | SH | | DEFINED | 10 |
| AFLAC INC | COM | 001055102 | 396 | 8421 | SH | | DEF/OTH | 7 |
| AFLAC INC | COM | 001055102 | 187 | 3980 | SH | | DEFINED | 7 |
| AT&T INC | COM | 00206R102 | 15110 | 383202 | SH | | DEFINED | 10 |
| AT&T INC | COM | 00206R102 | 1967 | 49895 | SH | | DEF/OTH | 10 |
| AT&T INC | COM | 00206R102 | 122931 | 3117707 | SH | | DEFINED | 7 |
| AT&T INC | COM | 00206R102 | 528 | 13392 | SH | | DEFINED | 9 |
| ABBOTT LABS | COM | 002824100 | 7367 | 132020 | SH | | DEFINED | 10 |
| ABBOTT LABS | COM | 002824100 | 1131 | 20269 | SH | | DEF/OTH | 10 |
| ABBOTT LABS | COM | 002824100 | 4698 | 84200 | SH | | DEFINED | 7 |
| ABBOTT LABS | COM | 002824100 | 6665 | 119453 | SH | CALL | DEFINED | 7 |
| ABBOTT LABS | COM | 002824100 | 3817 | 68400 | SH | PUT | DEFINED | 7 |
| ABBOTT LABS | COM | 002824100 | 434 | 7770 | SH | | DEFINED | 9 |
| ABBOTT LABS | COM | 002824100 | 112 | 2000 | SH | | DEF/OTH | 9 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 1020 | 13479 | SH | | DEFINED | 10 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 15 | 200 | SH | | DEF/OTH | 10 |
| ABITIBI-CONSOLIDATED INC | COM | 003924107 | 72 | 25500 | SH | | DEFINED | 7 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 722 | 38135 | SH | | DEFINED | 10 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 10 | 551 | SH | | DEF/OTH | 10 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 0 | 16 | SH | | DEFINED | 9 |
| ADOBE SYS INC | COM | 00724F101 | 342 | 8194 | SH | | DEFINED | 10 |
| ADOBE SYS INC | COM | 00724F101 | 275 | 6600 | SH | | DEF/OTH | 10 |
| ADOBE SYS INC | COM | 00724F101 | 1291 | 30950 | SH | | DEFINED | 7 |
| ADVANCED MAGNETICS INC | COM | 00753P103 | 2666 | 44238 | SH | | DEFINED | 10 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 453 | 12168 | SH | | DEFINED | 10 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 7 | 177 | SH | | DEF/OTH | 10 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 156 | 4200 | SH | | DEFINED | 7 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 9 | 700 | SH | | DEFINED | 10 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 3 | 200 | SH | | DEF/OTH | 10 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 12830 | 982398 | SH | | DEFINED | 7 |
| AETNA INC NEW | COM | 00817Y108 | 1418 | 32375 | SH | | DEFINED | 10 |
| AETNA INC NEW | COM | 00817Y108 | 175 | 3986 | SH | | DEF/OTH | 10 |
| AETNA INC NEW | COM | 00817Y108 | 1835 | 41900 | SH | | DEFINED | 7 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 237 | 7040 | SH | | DEFINED | 10 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 95 | 2810 | SH | | DEF/OTH | 10 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 912 | 12334 | SH | | DEFINED | 10 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 343 | 4634 | SH | | DEF/OTH | 10 |
| AKORN INC | COM | 009728106 | 209 | 31000 | SH | | DEFINED | 7 |
| AKZO NOBEL NV | SPONSORED ADR | 010199305 | 296 | 3903 | SH | | DEFINED | 7 |

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| | | | | | | | | | |
|-----------------------------|----------------|------------|-----------|--------|----------|----|------|---------|----|
| ALBERTO CULVER CO NEW | COM | | 013078100 | 419 | 18333 | SH | | DEFINED | 10 |
| ALBERTO CULVER CO NEW | COM | | 013078100 | 18 | 780 | SH | | DEF/OTH | 10 |
| ALBERTO CULVER CO NEW | COM | | 013078100 | 5 | 200 | SH | | DEFINED | 7 |
| ALCOA INC | COM | | 013817101 | 5072 | 149622 | SH | | DEFINED | 10 |
| ALCOA INC | COM | | 013817101 | 257 | 7573 | SH | | DEF/OTH | 10 |
| ALCOA INC | COM | | 013817101 | 46 | 1345 | SH | | DEFINED | 9 |
| ALCATEL-LUCENT | SPONSORED ADR | | 013904305 | 7 | 611 | SH | | DEFINED | 10 |
| ALCATEL-LUCENT | SPONSORED ADR | | 013904305 | 3 | 266 | SH | | DEF/OTH | 10 |
| ALCATEL-LUCENT | SPONSORED ADR | | 013904305 | 918 | 77700 | SH | | DEFINED | 7 |
| ALLERGAN INC | COM | | 018490102 | 852 | 7687 | SH | | DEFINED | 10 |
| ALLERGAN INC | COM | | 018490102 | 133 | 1200 | SH | | DEF/OTH | 10 |
| ALLERGAN INC | COM | | 018490102 | 18 | 160 | SH | | DEFINED | 7 |
| ALLIANCE DATA SYSTEMS CORP | COM | | 018581108 | 5219 | 84692 | SH | | DEFINED | 10 |
| ALLIANCE DATA SYSTEMS CORP | COM | | 018581108 | 89 | 1442 | SH | | DEF/OTH | 10 |
| ALLSTATE CORP | COM | | 020002101 | 1434 | 23876 | SH | | DEFINED | 10 |
| ALLSTATE CORP | COM | | 020002101 | 267 | 4442 | SH | | DEF/OTH | 10 |
| ALLSTATE CORP | COM | | 020002101 | 27 | 450 | SH | | DEFINED | 9 |
| ALLTEL CORP | COM | | 020039103 | 1857 | 29957 | SH | | DEFINED | 10 |
| ALLTEL CORP | COM | | 020039103 | 239 | 3847 | SH | | DEF/OTH | 10 |
| ALLTEL CORP | COM | | 020039103 | 1147 | 18501 | SH | | DEFINED | 7 |
| ALTRIA GROUP INC | COM | | 02209S103 | 981 | 11174 | SH | | DEFINED | 10 |
| ALTRIA GROUP INC | COM | | 02209S103 | 1685 | 19186 | SH | | DEF/OTH | 10 |
| ALTRIA GROUP INC | COM | | 02209S103 | 233330 | 2657214 | SH | | DEFINED | 7 |
| ALTRIA GROUP INC | COM | | 02209S103 | 9220 | 105000 | SH | CALL | DEFINED | 7 |
| ALTRIA GROUP INC | COM | | 02209S103 | 11808 | 134471 | SH | PUT | DEFINED | 7 |
| ALTRIA GROUP INC | COM | | 02209S103 | 91 | 1041 | SH | | DEFINED | 9 |
| ALTRIA GROUP INC | COM | | 02209S103 | 123 | 1400 | SH | | DEF/OTH | 9 |
| AMBAC FINL GROUP INC | COM | | 023139108 | 2791 | 32303 | SH | | DEFINED | 10 |
| AMBAC FINL GROUP INC | COM | | 023139108 | 185 | 2145 | SH | | DEF/OTH | 10 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | | 02364W105 | 196 | 4100 | SH | | DEFINED | 10 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | | 02364W105 | 14 | 300 | SH | | DEFINED | 7 |
| AMERICAN ELEC PWR INC | COM | | 025537101 | 228 | 4670 | SH | | DEFINED | 10 |
| AMERICAN ELEC PWR INC | COM | | 025537101 | 64 | 1304 | SH | | DEF/OTH | 10 |
| AMERICAN EQTY INVT LIFE HLD | NOTE | 5.250%12/0 | 025676AE7 | 2988 | 2500000 | SH | | DEFINED | 9 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 3396 | 60211 | SH | | DEFINED | 10 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 951 | 16854 | SH | | DEF/OTH | 10 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 1173 | 20800 | SH | | DEFINED | 7 |
| AMERICAN EXPRESS CO | COM | | 025816109 | 4207 | 74587 | SH | | DEFINED | 9 |
| AMERICAN FINL RLTY TR | NOTE | 4.375% 7/1 | 02607PAB3 | 8629 | 9000000 | SH | | DEFINED | 9 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 12539 | 186544 | SH | | DEFINED | 10 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 5772 | 85862 | SH | | DEF/OTH | 10 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 366 | 5438 | SH | | DEFINED | 7 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 2689 | 40000 | SH | CALL | DEFINED | 7 |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 1233 | 18344 | SH | | DEFINED | 9 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 847 | 16048 | SH | | DEFINED | 10 |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 133 | 2530 | SH | | DEF/OTH | 10 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 537 | 9390 | SH | | DEFINED | 10 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 177 | 3098 | SH | | DEF/OTH | 10 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 286 | 5000 | SH | | DEFINED | 7 |
| AMERIPRISE FINL INC | COM | | 03076C106 | 3 | 60 | SH | | DEFINED | 9 |
| AMGEN INC | COM | | 031162100 | 2821 | 50487 | SH | | DEFINED | 10 |
| AMGEN INC | COM | | 031162100 | 239 | 4280 | SH | | DEF/OTH | 10 |
| AMGEN INC | COM | | 031162100 | 4184 | 74880 | SH | | DEFINED | 7 |
| AMGEN INC | COM | | 031162100 | 8773 | 157000 | SH | CALL | DEFINED | 7 |
| AMGEN INC | COM | | 031162100 | 5588 | 100000 | SH | PUT | DEFINED | 7 |
| AMGEN INC | COM | | 031162100 | 105 | 1881 | SH | | DEFINED | 9 |
| AMGEN INC | NOTE | 0.125% 2/0 | 031162AN0 | 9138 | 10000000 | SH | | DEFINED | 9 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 993 | 15383 | SH | | DEFINED | 10 |
| AMPHENOL CORP NEW | CL A | | 032095101 | 36 | 550 | SH | | DEF/OTH | 10 |
| ANADARKO PETE CORP | COM | | 032511107 | 248 | 5778 | SH | | DEFINED | 10 |
| ANADARKO PETE CORP | COM | | 032511107 | 41 | 954 | SH | | DEF/OTH | 10 |
| ANADARKO PETE CORP | COM | | 032511107 | 24 | 550 | SH | | DEFINED | 9 |

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|------------------------------|----------------|----------------------|-------|---------|----|---------|----|
| ANHEUSER BUSCH COS INC | COM | 035229103 | 4352 | 86252 | SH | DEFINED | 10 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 51 | 1018 | SH | DEF/OTH | 10 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1120 | 22200 | SH | DEFINED | 7 |
| AON CORP | COM | 037389103 | 201 | 5300 | SH | DEFINED | 10 |
| APACHE CORP | COM | 037411105 | 426 | 6027 | SH | DEFINED | 10 |
| APACHE CORP | COM | 037411105 | 30 | 428 | SH | DEF/OTH | 10 |
| APACHE CORP | COM | 037411105 | 962 | 13600 | SH | DEFINED | 7 |
| APPLE INC | COM | 037833100 | 300 | 3234 | SH | DEFINED | 10 |
| APPLE INC | COM | 037833100 | 17 | 182 | SH | DEF/OTH | 10 |
| APPLE INC | COM | 037833100 | 9 | 100 | SH | DEFINED | 7 |
| APPLIED MATLS INC | COM | 038222105 | 490 | 26723 | SH | DEFINED | 10 |
| APPLIED MATLS INC | COM | 038222105 | 91 | 4985 | SH | DEF/OTH | 10 |
| APPLIED MATLS INC | COM | 038222105 | 372 | 20296 | SH | DEFINED | 7 |
| APPLIED MATLS INC | COM | 038222105 | 139 | 7600 | SH | DEFINED | 9 |
| AQUILA INC | COM | 03840P102 | 533 | 127400 | SH | DEFINED | 9 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2316 | 63095 | SH | DEFINED | 10 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 264 | 7195 | SH | DEF/OTH | 10 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2970 | 80925 | SH | DEFINED | 7 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 7364 | 200658 | SH | DEFINED | 9 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 9069 | 187369 | SH | DEFINED | 10 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 1054 | 21774 | SH | DEF/OTH | 10 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 3319 | 68573 | SH | DEFINED | 9 |
| AVAYA INC | COM | 053499109 | 143 | 12127 | SH | DEFINED | 10 |
| AVAYA INC | COM | 053499109 | 4 | 344 | SH | DEF/OTH | 10 |
| AVERY DENNISON CORP | COM | 053611109 | 220 | 3426 | SH | DEFINED | 10 |
| AVERY DENNISON CORP | COM | 053611109 | 51 | 800 | SH | DEF/OTH | 10 |
| AVIS BUDGET GROUP | COM | 053774105 | 7 | 240 | SH | DEFINED | 10 |
| AVIS BUDGET GROUP | COM | 053774105 | 273 | 10000 | SH | DEFINED | 7 |
| AVIS BUDGET GROUP | COM | 053774105 | 3 | 100 | SH | DEFINED | 9 |
| AVNET INC | DBCV | 2.000% 3/1 053807AL7 | 5969 | 5000000 | SH | DEFINED | 9 |
| AVON PRODS INC | COM | 054303102 | 349 | 9375 | SH | DEFINED | 10 |
| AVON PRODS INC | COM | 054303102 | 8 | 225 | SH | DEF/OTH | 10 |
| AXSYS TECHNOLOGIES INC | COM | 054615109 | 790 | 50000 | SH | DEFINED | 9 |
| BB&T CORP | COM | 054937107 | 544 | 13266 | SH | DEFINED | 10 |
| BB&T CORP | COM | 054937107 | 28 | 675 | SH | DEF/OTH | 10 |
| BJ SVCS CO | COM | 055482103 | 435 | 15602 | SH | DEFINED | 10 |
| BJ SVCS CO | COM | 055482103 | 3524 | 126300 | SH | DEFINED | 7 |
| BJ SVCS CO | COM | 055482103 | 7 | 240 | SH | DEFINED | 9 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 560 | 16543 | SH | DEFINED | 10 |
| BP PLC | SPONSORED ADR | 055622104 | 4783 | 73875 | SH | DEFINED | 10 |
| BP PLC | SPONSORED ADR | 055622104 | 1659 | 25624 | SH | DEF/OTH | 10 |
| BP PLC | SPONSORED ADR | 055622104 | 363 | 5612 | SH | DEFINED | 9 |
| BAKER HUGHES INC | COM | 057224107 | 5893 | 89106 | SH | DEFINED | 10 |
| BAKER HUGHES INC | COM | 057224107 | 125 | 1892 | SH | DEF/OTH | 10 |
| BAKER HUGHES INC | COM | 057224107 | 655 | 9900 | SH | DEFINED | 7 |
| BAKER HUGHES INC | COM | 057224107 | 20 | 300 | SH | DEFINED | 9 |
| BANDAG INC | COM | 059815100 | 208 | 4100 | SH | DEFINED | 7 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 18927 | 370963 | SH | DEFINED | 10 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 4150 | 81342 | SH | DEF/OTH | 10 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2038 | 39950 | SH | DEFINED | 7 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2136 | 41863 | SH | DEFINED | 9 |
| BANK NEW YORK INC | COM | 064057102 | 1452 | 35806 | SH | DEFINED | 10 |
| BANK NEW YORK INC | COM | 064057102 | 7 | 175 | SH | DEF/OTH | 10 |
| BANK NEW YORK INC | COM | 064057102 | 474 | 11700 | SH | DEFINED | 7 |
| BARD C R INC | COM | 067383109 | 3925 | 49371 | SH | DEFINED | 10 |
| BARD C R INC | COM | 067383109 | 314 | 3950 | SH | DEF/OTH | 10 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 252 | 4951 | SH | DEFINED | 10 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 260 | 5119 | SH | DEF/OTH | 10 |
| BARNES & NOBLE INC | COM | 067774109 | 207 | 5249 | SH | DEFINED | 10 |
| BARNES & NOBLE INC | COM | 067774109 | 121 | 3066 | SH | DEF/OTH | 10 |
| BARRICK GOLD CORP | COM | 067901108 | 24 | 825 | SH | DEFINED | 10 |
| BARRICK GOLD CORP | COM | 067901108 | 660 | 23120 | SH | DEFINED | 7 |

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|------------------------------|-----------------|-----------|------|---------|----|---------|-----------|
| BARR PHARMACEUTICALS INC | COM | 068306109 | 2396 | 51703 | SH | DEFINED | 10 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 58 | 1257 | SH | DEF/OTH | 10 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 820 | 17700 | SH | DEFINED | 7 |
| BAXTER INTL INC | COM | 071813109 | 698 | 13253 | SH | DEFINED | 10 |
| BAXTER INTL INC | COM | 071813109 | 210 | 3982 | SH | DEF/OTH | 10 |
| BEAR STEARNS COS INC | COM | 073902108 | 3353 | 22300 | SH | DEFINED | 10 |
| BEAR STEARNS COS INC | COM | 073902108 | 87 | 579 | SH | DEF/OTH | 10 |
| BECKMAN COULTER INC | COM | 075811109 | 227 | 3551 | SH | DEFINED | 10 |
| BECKMAN COULTER INC | COM | 075811109 | 601 | 9400 | SH | DEFINED | 7 |
| BECTON DICKINSON & CO | COM | 075887109 | 2519 | 32760 | SH | DEFINED | 10 |
| BECTON DICKINSON & CO | COM | 075887109 | 285 | 3702 | SH | DEF/OTH | 10 |
| BED BATH & BEYOND INC | COM | 075896100 | 265 | 6592 | SH | DEFINED | 10 |
| BED BATH & BEYOND INC | COM | 075896100 | 46 | 1150 | SH | DEF/OTH | 10 |
| BED BATH & BEYOND INC | COM | 075896100 | 366 | 9100 | SH | DEFINED | 7 |
| BELL MICROPRODUCTS INC | NOTE 3.750% 3/0 | 078137AC0 | 4563 | 5000000 | SH | DEFINED | 9 |
| BELO CORP | COM SER A | 080555105 | 1797 | 96245 | SH | DEFINED | 10 |
| BEMIS INC | COM | 081437105 | 2020 | 60483 | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 408 | 112 | SH | DEFINED | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 957 | 263 | SH | DEF/OTH | 10 |
| BERKSHIRE HATHAWAY INC DEL | CL B | 084670207 | 22 | 6 | SH | DEFINED | 7 |
| BEST BUY INC | COM | 086516101 | 2477 | 50836 | SH | DEFINED | 10 |
| BEST BUY INC | COM | 086516101 | 64 | 1322 | SH | DEF/OTH | 10 |
| BEST BUY INC | COM | 086516101 | 838 | 17200 | SH | DEFINED | 7 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 1938 | 40000 | SH | CALL | DEFINED 7 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 1211 | 25000 | SH | PUT | DEFINED 7 |
| BIOMET INC | COM | 090613100 | 1046 | 24608 | SH | DEFINED | 10 |
| BIOMET INC | COM | 090613100 | 427 | 10052 | SH | DEF/OTH | 10 |
| BIOMET INC | COM | 090613100 | 8475 | 199460 | SH | DEFINED | 7 |
| BIOGEN IDEC INC | COM | 09062X103 | 91 | 2050 | SH | DEFINED | 10 |
| BIOGEN IDEC INC | COM | 09062X103 | 1066 | 24016 | SH | DEFINED | 7 |
| BIOSITE INC | COM | 090945106 | 420 | 5000 | SH | DEFINED | 7 |
| BLACKROCK MUNI 2018 TERM TR | COM | 09248C106 | 602 | 35500 | SH | DEFINED | 10 |
| BLACKROCK MUN 2020 TERM TR | COM SHS | 09249X109 | 432 | 27625 | SH | DEFINED | 10 |
| BOEING CO | COM | 097023105 | 3865 | 43473 | SH | DEFINED | 10 |
| BOEING CO | COM | 097023105 | 946 | 10641 | SH | DEF/OTH | 10 |
| BOEING CO | COM | 097023105 | 213 | 2400 | SH | DEFINED | 7 |
| BOEING CO | COM | 097023105 | 62 | 700 | SH | DEFINED | 9 |
| BORG WARNER INC | COM | 099724106 | 685 | 9086 | SH | DEFINED | 10 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 4 | 300 | SH | DEFINED | 10 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2167 | 149067 | SH | DEFINED | 7 |
| BOTTOMLINE TECH DEL INC | COM | 101388106 | 336 | 30800 | SH | DEFINED | 10 |
| BRANDYWINE OPER PARTNERSHIP | NOTE 3.875%10/1 | 105340AH6 | 5050 | 5000000 | SH | DEFINED | 9 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 2828 | 101872 | SH | DEFINED | 10 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 598 | 21536 | SH | DEF/OTH | 10 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4164 | 150000 | SH | CALL | DEFINED 7 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 61 | 2200 | SH | DEFINED | 9 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 458 | 5696 | SH | DEFINED | 10 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 34 | 419 | SH | DEF/OTH | 10 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 105 | 1300 | SH | DEFINED | 9 |
| CBS CORP NEW | CL B | 124857202 | 547 | 17880 | SH | DEFINED | 10 |
| CBS CORP NEW | CL B | 124857202 | 198 | 6461 | SH | DEF/OTH | 10 |
| CBS CORP NEW | CL B | 124857202 | 31 | 1000 | SH | DEFINED | 9 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 263 | 7702 | SH | DEFINED | 10 |
| C D W CORP | COM | 12512N105 | 249 | 4052 | SH | DEFINED | 10 |
| C D W CORP | COM | 12512N105 | 959 | 15610 | SH | DEFINED | 7 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 614 | 12780 | SH | DEFINED | 10 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 8 | 160 | SH | DEF/OTH | 10 |
| CIGNA CORP | COM | 125509109 | 2466 | 17286 | SH | DEFINED | 10 |
| CIGNA CORP | COM | 125509109 | 29 | 200 | SH | DEF/OTH | 10 |
| CIT GROUP INC | COM | 125581108 | 1215 | 22965 | SH | DEFINED | 10 |
| CIT GROUP INC | COM | 125581108 | 32 | 600 | SH | DEF/OTH | 10 |
| CSK AUTO CORP | COM | 125965103 | 6097 | 354500 | SH | DEFINED | 9 |

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|------------------------------|----------------|------------|-----------|-------|----------|----|---------|-----------|
| CSX CORP | COM | | 126408103 | 164 | 4090 | SH | DEFINED | 10 |
| CSX CORP | COM | | 126408103 | 112 | 2800 | SH | DEF/OTH | 10 |
| CVS CAREMARK CORPORATION | COM | | 126650100 | 7325 | 214555 | SH | DEFINED | 10 |
| CVS CAREMARK CORPORATION | COM | | 126650100 | 510 | 14938 | SH | DEF/OTH | 10 |
| CVS CAREMARK CORPORATION | COM | | 126650100 | 2026 | 59335 | SH | DEFINED | 7 |
| CVS CAREMARK CORPORATION | COM | | 126650100 | 13722 | 401930 | SH | DEFINED | 9 |
| CABLEVISION SYS CORP | CL A NY CABLVS | | 12686C109 | 362 | 11900 | SH | DEFINED | 7 |
| CAESARS ENTMT INC | FRNT | 4/1 | 127687AB7 | 10217 | 7625000 | SH | DEFINED | 9 |
| CAMECO CORP | COM | | 13321L108 | 1462 | 35700 | SH | DEFINED | 7 |
| CAMERON INTERNATIONAL CORP | COM | | 13342B105 | 13 | 200 | SH | DEFINED | 10 |
| CAMERON INTERNATIONAL CORP | COM | | 13342B105 | 32 | 510 | SH | DEF/OTH | 10 |
| CAMERON INTERNATIONAL CORP | COM | | 13342B105 | 7372 | 117404 | SH | DEFINED | 9 |
| CAMPBELL SOUP CO | COM | | 134429109 | 323 | 8300 | SH | DEFINED | 10 |
| CAMPBELL SOUP CO | COM | | 134429109 | 76 | 1955 | SH | DEF/OTH | 10 |
| CAMPBELL SOUP CO | COM | | 134429109 | 55 | 1400 | SH | DEFINED | 9 |
| CAPITAL ONE FINL CORP | COM | | 14040H105 | 1156 | 15319 | SH | DEFINED | 10 |
| CAPITAL ONE FINL CORP | COM | | 14040H105 | 114 | 1515 | SH | DEF/OTH | 10 |
| CAPITAL ONE FINL CORP | COM | | 14040H105 | 62 | 825 | SH | DEFINED | 7 |
| CARDINAL HEALTH INC | COM | | 14149Y108 | 189 | 2588 | SH | DEFINED | 10 |
| CARDINAL HEALTH INC | COM | | 14149Y108 | 18 | 250 | SH | DEF/OTH | 10 |
| CARDINAL HEALTH INC | COM | | 14149Y108 | 153 | 2098 | SH | DEFINED | 7 |
| CARNIVAL CORP | PAIRED CTF | | 143658300 | 1396 | 29797 | SH | DEFINED | 10 |
| CARNIVAL CORP | PAIRED CTF | | 143658300 | 81 | 1720 | SH | DEF/OTH | 10 |
| CARNIVAL CORP | PAIRED CTF | | 143658300 | 9 | 200 | SH | DEFINED | 7 |
| CATERPILLAR INC DEL | COM | | 149123101 | 6848 | 102158 | SH | DEFINED | 10 |
| CATERPILLAR INC DEL | COM | | 149123101 | 362 | 5400 | SH | DEF/OTH | 10 |
| CATERPILLAR INC DEL | COM | | 149123101 | 44 | 650 | SH | DEFINED | 9 |
| CBOT HLDGS INC | CL A | | 14984K106 | 2756 | 15184 | SH | DEFINED | 7 |
| CELGENE CORP | COM | | 151020104 | 53 | 1015 | SH | DEFINED | 10 |
| CELGENE CORP | COM | | 151020104 | 599 | 11420 | SH | DEFINED | 7 |
| CENTEX CORP | COM | | 152312104 | 380 | 9100 | SH | DEFINED | 7 |
| CENTURYTEL INC | COM | | 156700106 | 404 | 8932 | SH | DEFINED | 10 |
| CENTURYTEL INC | COM | | 156700106 | 7 | 150 | SH | DEF/OTH | 10 |
| CENTURYTEL INC | COM | | 156700106 | 22 | 480 | SH | DEFINED | 7 |
| CERADYNE INC | NOTE | 2.875%12/1 | 156710AA3 | 6930 | 6000000 | SH | DEFINED | 9 |
| CERNER CORP | COM | | 156782104 | 474 | 8705 | SH | DEFINED | 10 |
| CERNER CORP | COM | | 156782104 | 5 | 100 | SH | DEF/OTH | 10 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 432 | 9334 | SH | DEFINED | 10 |
| CHARLES RIV LABS INTL INC | COM | | 159864107 | 23 | 500 | SH | DEF/OTH | 10 |
| CHARTER COMMUNICATIONS INC D | NOTE | 5.875%11/1 | 16117MAE7 | 5425 | 4000000 | SH | DEFINED | 9 |
| CHENIERE ENERGY INC | COM NEW | | 16411R208 | 4281 | 137431 | SH | DEFINED | 7 |
| CHESAPEAKE ENERGY CORP | COM | | 165167107 | 1587 | 51400 | SH | DEFINED | 7 |
| CHEVRON CORP NEW | COM | | 166764100 | 10579 | 143041 | SH | DEFINED | 10 |
| CHEVRON CORP NEW | COM | | 166764100 | 3078 | 41617 | SH | DEF/OTH | 10 |
| CHEVRON CORP NEW | COM | | 166764100 | 264 | 3572 | SH | DEFINED | 7 |
| CHEVRON CORP NEW | COM | | 166764100 | 509 | 6881 | SH | DEFINED | 9 |
| CHIPOTLE MEXICAN GRILL INC | CL A | | 169656105 | 1560 | 25122 | SH | DEFINED | 7 |
| CHOICEPOINT INC | COM | | 170388102 | 304 | 8125 | SH | DEFINED | 10 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 202 | 10900 | SH | DEFINED | 10 |
| CIRCUIT CITY STORE INC | COM | | 172737108 | 437 | 23600 | SH | DEFINED | 7 |
| CISCO SYS INC | COM | | 17275R102 | 9500 | 372105 | SH | DEFINED | 10 |
| CISCO SYS INC | COM | | 17275R102 | 1041 | 40766 | SH | DEF/OTH | 10 |
| CISCO SYS INC | COM | | 17275R102 | 2398 | 93919 | SH | DEFINED | 7 |
| CISCO SYS INC | COM | | 17275R102 | 1149 | 45014 | SH | DEFINED | 9 |
| CISCO SYS INC | COM | | 17275R102 | 41 | 1615 | SH | DEF/OTH | 9 |
| CITADEL BROADCASTING CORP | NOTE | 1.875% 2/1 | 17285TAB2 | 13280 | 15670000 | SH | DEFINED | 9 |
| CITIGROUP INC | COM | | 172967101 | 13424 | 261469 | SH | DEFINED | 10 |
| CITIGROUP INC | COM | | 172967101 | 1788 | 34835 | SH | DEF/OTH | 10 |
| CITIGROUP INC | COM | | 172967101 | 32259 | 628336 | SH | DEFINED | 7 |
| CITIGROUP INC | COM | | 172967101 | 514 | 10009 | SH | PUT | DEFINED 7 |
| CITIGROUP INC | COM | | 172967101 | 2332 | 45424 | SH | DEFINED | 9 |
| CITIGROUP INC | COM | | 172967101 | 36 | 700 | SH | DEF/OTH | 9 |

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|------------------------------|---------------|------------|-----------|-------|---------|----|---------|-----------|
| CITIZENS COMMUNICATIONS CO | COM | | 17453B101 | 211 | 14113 | SH | DEFINED | 10 |
| CITRIX SYS INC | COM | | 177376100 | 698 | 21800 | SH | DEFINED | 9 |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 11078 | 316150 | SH | DEFINED | 7 |
| CLOROX CO DEL | COM | | 189054109 | 821 | 12886 | SH | DEFINED | 10 |
| CLOROX CO DEL | COM | | 189054109 | 81 | 1270 | SH | DEF/OTH | 10 |
| CLOROX CO DEL | COM | | 189054109 | 102 | 1600 | SH | DEFINED | 7 |
| COACH INC | COM | | 189754104 | 856 | 17105 | SH | DEFINED | 10 |
| COACH INC | COM | | 189754104 | 108 | 2157 | SH | DEF/OTH | 10 |
| COACH INC | COM | | 189754104 | 308 | 6150 | SH | DEFINED | 7 |
| COCA COLA CO | COM | | 191216100 | 4414 | 91955 | SH | DEFINED | 10 |
| COCA COLA CO | COM | | 191216100 | 1811 | 37721 | SH | DEF/OTH | 10 |
| COCA COLA CO | COM | | 191216100 | 1358 | 28293 | SH | DEFINED | 7 |
| COCA COLA CO | COM | | 191216100 | 3996 | 83248 | SH | CALL | DEFINED 7 |
| COCA COLA CO | COM | | 191216100 | 3840 | 80000 | SH | DEFINED | 9 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | | 192446102 | 655 | 7415 | SH | DEFINED | 10 |
| COGNOS INC | COM | | 19244C109 | 283 | 7187 | SH | DEFINED | 10 |
| COGNOS INC | COM | | 19244C109 | 23 | 582 | SH | DEF/OTH | 10 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 1080 | 16172 | SH | DEFINED | 10 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 185 | 2775 | SH | DEF/OTH | 10 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 40 | 600 | SH | DEFINED | 7 |
| COLGATE PALMOLIVE CO | COM | | 194162103 | 269 | 4032 | SH | DEFINED | 9 |
| COMCAST CORP NEW | CL A | | 20030N101 | 935 | 36038 | SH | DEFINED | 10 |
| COMCAST CORP NEW | CL A | | 20030N101 | 302 | 11623 | SH | DEF/OTH | 10 |
| COMCAST CORP NEW | CL A | | 20030N101 | 2387 | 91971 | SH | DEFINED | 7 |
| CGG VERITAS | SPONSORED ADR | | 204386106 | 295 | 7085 | SH | DEFINED | 7 |
| COMPASS BANCSHARES INC | COM | | 20449H109 | 227 | 3300 | SH | DEFINED | 7 |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 322 | 6170 | SH | DEFINED | 10 |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 18 | 350 | SH | DEF/OTH | 10 |
| COMPUTER SCIENCES CORP | COM | | 205363104 | 1520 | 29153 | SH | DEFINED | 7 |
| CONEXANT SYSTEMS INC | NOTE | 4.000% 3/0 | 207142AH3 | 7841 | 9000000 | SH | DEFINED | 9 |
| CONOCOPHILLIPS | COM | | 20825C104 | 12790 | 187127 | SH | DEFINED | 10 |
| CONOCOPHILLIPS | COM | | 20825C104 | 1569 | 22959 | SH | DEF/OTH | 10 |
| CONOCOPHILLIPS | COM | | 20825C104 | 17088 | 250000 | SH | CALL | DEFINED 7 |
| CONOCOPHILLIPS | COM | | 20825C104 | 6835 | 100000 | SH | PUT | DEFINED 7 |
| CONOCOPHILLIPS | COM | | 20825C104 | 133 | 1950 | SH | DEFINED | 9 |
| CONSOLIDATED EDISON INC | COM | | 209115104 | 146 | 2865 | SH | DEFINED | 10 |
| CONSOLIDATED EDISON INC | COM | | 209115104 | 275 | 5387 | SH | DEF/OTH | 10 |
| CONSOLIDATED EDISON INC | COM | | 209115104 | 95993 | 1880000 | SH | DEFINED | 7 |
| CONSTELLATION BRANDS INC | CL A | | 21036P108 | 3082 | 145506 | SH | DEFINED | 10 |
| CONSTELLATION BRANDS INC | CL A | | 21036P108 | 65 | 3047 | SH | DEF/OTH | 10 |
| CONSTELLATION BRANDS INC | CL A | | 21036P108 | 1209 | 57100 | SH | DEFINED | 7 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 4115 | 47322 | SH | DEFINED | 10 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 379 | 4363 | SH | DEF/OTH | 10 |
| CONSTELLATION ENERGY GROUP I | COM | | 210371100 | 148 | 1700 | SH | DEFINED | 7 |
| COOPER COS INC | DBCV | 2.625% 7/0 | 216648AG0 | 5900 | 5000000 | SH | DEFINED | 9 |
| CORE LABORATORIES LP | NOTE | 0.250%10/3 | 21868FAB9 | 2625 | 2500000 | SH | DEFINED | 9 |
| CORNING INC | COM | | 219350105 | 132 | 5826 | SH | DEFINED | 10 |
| CORNING INC | COM | | 219350105 | 96 | 4213 | SH | DEF/OTH | 10 |
| COVANCE INC | COM | | 222816100 | 306 | 5149 | SH | DEFINED | 10 |
| COVANCE INC | COM | | 222816100 | 6 | 100 | SH | DEF/OTH | 10 |
| COVANTA HLDG CORP | COM | | 22282E102 | 685 | 30900 | SH | DEFINED | 9 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 24 | 1300 | SH | DEFINED | 10 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 13 | 700 | SH | DEF/OTH | 10 |
| CYPRESS SEMICONDUCTOR CORP | COM | | 232806109 | 240 | 12925 | SH | DEFINED | 7 |
| D & E COMMUNICATIONS INC | COM | | 232860106 | 171 | 12830 | SH | DEFINED | 10 |
| DRS TECHNOLOGIES INC | COM | | 23330X100 | 428 | 8203 | SH | DEFINED | 10 |
| D R HORTON INC | COM | | 23331A109 | 28 | 1268 | SH | DEFINED | 10 |
| D R HORTON INC | COM | | 23331A109 | 912 | 41461 | SH | DEFINED | 7 |
| DST SYS INC DEL | COM | | 233326107 | 858 | 11416 | SH | DEFINED | 10 |
| DST SYS INC DEL | COM | | 233326107 | 28 | 375 | SH | DEF/OTH | 10 |
| DANAHER CORP DEL | COM | | 235851102 | 365 | 5115 | SH | DEFINED | 10 |
| DANAHER CORP DEL | COM | | 235851102 | 109 | 1525 | SH | DEF/OTH | 10 |

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| DANAHER CORP DEL | COM | | 235851102 | 785 | 10980 | SH | DEFINED | 9 |
| DARDEN RESTAURANTS INC | COM | | 237194105 | 189 | 4600 | SH | DEFINED | 10 |
| DARDEN RESTAURANTS INC | COM | | 237194105 | 200 | 4850 | SH | DEF/OTH | 10 |
| DEAN FOODS CO NEW | COM | | 242370104 | 292 | 6255 | SH | DEFINED | 10 |
| DEERE & CO | COM | | 244199105 | 614 | 5650 | SH | DEFINED | 10 |
| DEERE & CO | COM | | 244199105 | 16 | 150 | SH | DEF/OTH | 10 |
| DELL INC | COM | | 24702R101 | 172 | 7407 | SH | DEFINED | 10 |
| DELL INC | COM | | 24702R101 | 26 | 1100 | SH | DEF/OTH | 10 |
| DELL INC | COM | | 24702R101 | 841 | 36243 | SH | DEFINED | 7 |
| DENTSPLY INTL INC NEW | COM | | 249030107 | 4878 | 148951 | SH | DEFINED | 10 |
| DENTSPLY INTL INC NEW | COM | | 249030107 | 264 | 8060 | SH | DEF/OTH | 10 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 403 | 5825 | SH | DEFINED | 10 |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 12 | 178 | SH | DEF/OTH | 10 |
| DILLARDS INC | CL A | | 254067101 | 11 | 325 | SH | DEFINED | 10 |
| DILLARDS INC | CL A | | 254067101 | 16 | 500 | SH | DEF/OTH | 10 |
| DILLARDS INC | CL A | | 254067101 | 15864 | 484700 | SH | DEFINED | 9 |
| DISNEY WALT CO | COM DISNEY | | 254687106 | 5817 | 168950 | SH | DEFINED | 10 |
| DISNEY WALT CO | COM DISNEY | | 254687106 | 371 | 10790 | SH | DEF/OTH | 10 |
| DISNEY WALT CO | COM DISNEY | | 254687106 | 334 | 9700 | SH | DEFINED | 7 |
| DISNEY WALT CO | COM DISNEY | | 254687106 | 54 | 1575 | SH | DEFINED | 9 |
| DOLLAR GEN CORP | COM | | 256669102 | 1432 | 67700 | SH | DEFINED | 7 |
| DOMINION RES INC VA NEW | COM | | 25746U109 | 1674 | 18861 | SH | DEFINED | 10 |
| DOMINION RES INC VA NEW | COM | | 25746U109 | 342 | 3858 | SH | DEF/OTH | 10 |
| DOMTAR CORP | COM | | 257559104 | 200 | 21500 | SH | DEFINED | 7 |
| DOMTAR CORP | COM | | 257559104 | 2746 | 295000 | SH | DEFINED | 9 |
| DONNELLEY R R & SONS CO | COM | | 257867101 | 1467 | 40084 | SH | DEFINED | 10 |
| DONNELLEY R R & SONS CO | COM | | 257867101 | 212 | 5801 | SH | DEF/OTH | 10 |
| DOVER CORP | COM | | 260003108 | 838 | 17175 | SH | DEFINED | 10 |
| DOW CHEM CO | COM | | 260543103 | 725 | 15810 | SH | DEFINED | 10 |
| DOW CHEM CO | COM | | 260543103 | 186 | 4051 | SH | DEF/OTH | 10 |
| DOW CHEM CO | COM | | 260543103 | 1131 | 24660 | SH | DEFINED | 7 |
| DOW CHEM CO | COM | | 260543103 | 46 | 1000 | SH | DEFINED | 9 |
| DU PONT E I DE NEMOURS & CO | COM | | 263534109 | 2403 | 48606 | SH | DEFINED | 10 |
| DU PONT E I DE NEMOURS & CO | COM | | 263534109 | 761 | 15404 | SH | DEF/OTH | 10 |
| DU PONT E I DE NEMOURS & CO | COM | | 263534109 | 655 | 13242 | SH | DEFINED | 7 |
| DU PONT E I DE NEMOURS & CO | COM | | 263534109 | 316 | 6390 | SH | DEFINED | 9 |
| DUKE ENERGY CORP NEW | COM | | 26441C105 | 3239 | 159649 | SH | DEFINED | 10 |
| DUKE ENERGY CORP NEW | COM | | 26441C105 | 342 | 16849 | SH | DEF/OTH | 10 |
| DUKE ENERGY CORP NEW | COM | | 26441C105 | 41 | 2005 | SH | DEFINED | 9 |
| DUN & BRADSTREET CORP DEL NE | COM | | 26483E100 | 581 | 6368 | SH | DEFINED | 10 |
| DUN & BRADSTREET CORP DEL NE | COM | | 26483E100 | 9 | 100 | SH | DEF/OTH | 10 |
| DYCOM INDS INC | COM | | 267475101 | 392 | 15050 | SH | DEFINED | 10 |
| DYNEGY INC NEW | CL A | | 26816Q101 | 9 | 940 | SH | DEFINED | 10 |
| DYNEGY INC NEW | CL A | | 26816Q101 | 1713 | 185000 | SH | DEFINED | 9 |
| EGL INC | COM | | 268484102 | 1359 | 34300 | SH | DEFINED | 7 |
| E M C CORP MASS | COM | | 268648102 | 283 | 20450 | SH | DEFINED | 10 |
| E M C CORP MASS | COM | | 268648102 | 31 | 2250 | SH | DEF/OTH | 10 |
| E M C CORP MASS | COM | | 268648102 | 487 | 35150 | SH | DEFINED | 7 |
| E M C CORP MASS | COM | | 268648102 | 23 | 1625 | SH | DEFINED | 9 |
| E M C CORP MASS | NOTE | 1.750%12/0 | 268648AM4 | 10738 | 10000000 | SH | DEFINED | 9 |
| ENSCO INTL INC | COM | | 26874Q100 | 2 | 43 | SH | DEFINED | 10 |
| ENSCO INTL INC | COM | | 26874Q100 | 473 | 8700 | SH | DEFINED | 7 |
| EOG RES INC | COM | | 26875P101 | 539 | 7557 | SH | DEFINED | 10 |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 2 | 100 | SH | DEFINED | 10 |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 3888 | 183200 | SH | DEFINED | 7 |
| EATON CORP | COM | | 278058102 | 504 | 6029 | SH | DEFINED | 10 |
| EATON CORP | COM | | 278058102 | 4 | 50 | SH | DEF/OTH | 10 |
| EATON VANCE TX MGD DIV EQ IN | COM | | 27828N102 | 205 | 10240 | SH | DEFINED | 10 |
| EBAY INC | COM | | 278642103 | 82 | 2475 | SH | DEFINED | 10 |
| EBAY INC | COM | | 278642103 | 102 | 3072 | SH | DEFINED | 7 |
| EBAY INC | COM | | 278642103 | 1149 | 34663 | SH | DEFINED | 9 |
| ECOLAB INC | COM | | 278865100 | 6842 | 159114 | SH | DEFINED | 10 |

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| ECOLAB INC | COM | 278865100 | 515 | 11972 | SH | DEF/OTH | 10 | |
| EDWARDS AG INC | COM | 281760108 | 132 | 1911 | SH | DEFINED | 10 | |
| EDWARDS AG INC | COM | 281760108 | 150 | 2175 | SH | DEF/OTH | 10 | |
| ELDORADO GOLD CORP NEW | COM | 284902103 | 159 | 27300 | SH | DEFINED | 7 | |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 14 | 490 | SH | DEFINED | 10 | |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 39 | 1400 | SH | DEF/OTH | 10 | |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 5197 | 187760 | SH | DEFINED | 9 | |
| EMBARQ CORP | COM | 29078E105 | 78 | 1393 | SH | DEFINED | 10 | |
| EMBARQ CORP | COM | 29078E105 | 46 | 810 | SH | DEF/OTH | 10 | |
| EMBARQ CORP | COM | 29078E105 | 569 | 10104 | SH | DEFINED | 7 | |
| EMBARQ CORP | COM | 29078E105 | 1127 | 19994 | SH | DEFINED | 9 | |
| EMERSON ELEC CO | COM | 291011104 | 6035 | 140055 | SH | DEFINED | 10 | |
| EMERSON ELEC CO | COM | 291011104 | 476 | 11050 | SH | DEF/OTH | 10 | |
| EMERSON ELEC CO | COM | 291011104 | 103 | 2400 | SH | DEFINED | 9 | |
| ENERGIZER HLDGS INC | COM | 29266R108 | 586 | 6870 | SH | DEFINED | 10 | |
| ENERGIZER HLDGS INC | COM | 29266R108 | 108 | 1267 | SH | DEF/OTH | 10 | |
| ENERGY PARTNERS LTD | COM | 29270U105 | 352 | 19400 | SH | DEFINED | 7 | |
| ENTERGY CORP NEW | COM | 29364G103 | 2857 | 27235 | SH | DEFINED | 10 | |
| ENTERGY CORP NEW | COM | 29364G103 | 185 | 1760 | SH | DEF/OTH | 10 | |
| ENTERGY CORP NEW | COM | 29364G103 | 105 | 1000 | SH | DEFINED | 7 | |
| EQUITABLE RES INC | COM | 294549100 | 2692 | 55717 | SH | DEFINED | 10 | |
| EQUITABLE RES INC | COM | 294549100 | 239 | 4950 | SH | DEF/OTH | 10 | |
| EVERGREEN ENERGY INC | COM | 30024B104 | 146 | 22266 | SH | DEFINED | 7 | |
| EVERGREEN SOLAR INC | COM | 30033R108 | 678 | 69565 | SH | DEFINED | 7 | |
| EXELON CORP | COM | 30161N101 | 3947 | 57450 | SH | DEFINED | 10 | |
| EXELON CORP | COM | 30161N101 | 285 | 4154 | SH | DEF/OTH | 10 | |
| EXELON CORP | COM | 30161N101 | 34 | 500 | SH | DEFINED | 7 | |
| EXELON CORP | COM | 30161N101 | 830 | 12075 | SH | DEFINED | 9 | |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 397 | 9600 | SH | DEFINED | 10 | |
| EXPRESSJET HOLDINGS INC | CL A | 30218U108 | 134 | 23000 | SH | DEFINED | 7 | |
| EXXON MOBIL CORP | COM | 30231G102 | 32737 | 433895 | SH | DEFINED | 10 | |
| EXXON MOBIL CORP | COM | 30231G102 | 12700 | 168324 | SH | DEF/OTH | 10 | |
| EXXON MOBIL CORP | COM | 30231G102 | 24543 | 325284 | SH | DEFINED | 7 | |
| EXXON MOBIL CORP | COM | 30231G102 | 11318 | 150000 | SH | PUT | DEFINED | 7 |
| EXXON MOBIL CORP | COM | 30231G102 | 1893 | 25085 | SH | DEFINED | 9 | |
| EXXON MOBIL CORP | COM | 30231G102 | 124 | 1650 | SH | DEF/OTH | 9 | |
| FLIR SYS INC | COM | 302445101 | 455 | 12750 | SH | DEFINED | 10 | |
| FPL GROUP INC | COM | 302571104 | 6508 | 106398 | SH | DEFINED | 10 | |
| FPL GROUP INC | COM | 302571104 | 929 | 15182 | SH | DEF/OTH | 10 | |
| FAIR ISAAC CORP | COM | 303250104 | 255 | 6591 | SH | DEFINED | 10 | |
| FAIR ISAAC CORP | COM | 303250104 | 23 | 600 | SH | DEF/OTH | 10 | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 800 | 13445 | SH | DEFINED | 10 | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 210 | 3525 | SH | DEF/OTH | 10 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 446 | 8176 | SH | DEFINED | 10 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 46 | 845 | SH | DEF/OTH | 10 | |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 5 | 100 | SH | DEFINED | 7 | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 1645 | 36523 | SH | DEFINED | 10 | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 97 | 2158 | SH | DEF/OTH | 10 | |
| FEDERATED DEPT STORES INC DE | COM | 31410H101 | 550 | 12200 | SH | DEFINED | 7 | |
| FEDEX CORP | COM | 31428X106 | 4966 | 46226 | SH | DEFINED | 10 | |
| FEDEX CORP | COM | 31428X106 | 108 | 1008 | SH | DEF/OTH | 10 | |
| FEDEX CORP | COM | 31428X106 | 3406 | 31700 | SH | DEFINED | 7 | |
| FEDEX CORP | COM | 31428X106 | 34 | 315 | SH | DEFINED | 9 | |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 297 | 12350 | SH | DEFINED | 7 | |
| FIRST DATA CORP | COM | 319963104 | 696 | 25863 | SH | DEFINED | 10 | |
| FIRST DATA CORP | COM | 319963104 | 140 | 5218 | SH | DEF/OTH | 10 | |
| FIRST DATA CORP | COM | 319963104 | 667 | 24798 | SH | DEFINED | 7 | |
| FIRST REP BK SAN FRANCISCO | COM | 336158100 | 1837 | 34200 | SH | DEFINED | 7 | |
| FISERV INC | COM | 337738108 | 5044 | 95060 | SH | DEFINED | 10 | |
| FISERV INC | COM | 337738108 | 228 | 4297 | SH | DEF/OTH | 10 | |
| FLORIDA ROCK INDS INC | COM | 341140101 | 13 | 200 | SH | DEFINED | 10 | |
| FLORIDA ROCK INDS INC | COM | 341140101 | 3472 | 51600 | SH | DEFINED | 7 | |

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| FLUOR CORP NEW | COM | 343412102 | 902 | 10058 | SH | DEFINED | 10 |
| FLUOR CORP NEW | COM | 343412102 | 95 | 1060 | SH | DEF/OTH | 10 |
| FLUOR CORP NEW | COM | 343412102 | 7122 | 79383 | SH | DEFINED | 9 |
| FOOT LOCKER INC | COM | 344849104 | 747 | 31700 | SH | DEFINED | 7 |
| FOOT LOCKER INC | COM | 344849104 | 5789 | 245800 | SH | DEFINED | 9 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 11 | 1380 | SH | DEFINED | 10 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 4 | 534 | SH | DEF/OTH | 10 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 28 | 3500 | SH | DEFINED | 7 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 103 | 13111 | SH | DEFINED | 9 |
| FORD MTR CO DEL | NOTE 4.250%12/1 | 345370CF5 | 11025 | 10000000 | SH | DEFINED | 9 |
| FORTUNE BRANDS INC | COM | 349631101 | 538 | 6823 | SH | DEFINED | 10 |
| FORTUNE BRANDS INC | COM | 349631101 | 173 | 2200 | SH | DEF/OTH | 10 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 6906 | 86000 | SH | DEFINED | 7 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 334 | 5048 | SH | DEFINED | 10 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 72 | 1088 | SH | DEF/OTH | 10 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 599 | 9049 | SH | DEFINED | 7 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 528 | 18636 | SH | DEFINED | 9 |
| GAP INC DEL | COM | 364760108 | 23 | 1340 | SH | DEFINED | 10 |
| GAP INC DEL | COM | 364760108 | 32 | 1875 | SH | DEF/OTH | 10 |
| GAP INC DEL | COM | 364760108 | 2664 | 154820 | SH | DEFINED | 7 |
| GATEWAY INC | NOTE 1.500%12/3 | 367626AB4 | 8763 | 10000000 | SH | DEFINED | 9 |
| GEN-PROBE INC NEW | COM | 36866T103 | 2376 | 50466 | SH | DEFINED | 7 |
| GEN-PROBE INC NEW | COM | 36866T103 | 471 | 10000 | SH | CALL | DEFINED 7 |
| GENCORP INC | COM | 368682100 | 221 | 16000 | SH | DEFINED | 7 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 447 | 5850 | SH | DEFINED | 10 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 173 | 2266 | SH | DEF/OTH | 10 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1597 | 20900 | SH | DEFINED | 7 |
| GENERAL ELECTRIC CO | COM | 369604103 | 27889 | 788723 | SH | DEFINED | 10 |
| GENERAL ELECTRIC CO | COM | 369604103 | 9545 | 269943 | SH | DEF/OTH | 10 |
| GENERAL ELECTRIC CO | COM | 369604103 | 410 | 11584 | SH | DEFINED | 7 |
| GENERAL ELECTRIC CO | COM | 369604103 | 3898 | 110238 | SH | DEFINED | 9 |
| GENERAL ELECTRIC CO | COM | 369604103 | 310 | 8755 | SH | DEF/OTH | 9 |
| GENERAL MLS INC | COM | 370334104 | 6168 | 105942 | SH | DEFINED | 10 |
| GENERAL MLS INC | COM | 370334104 | 471 | 8094 | SH | DEF/OTH | 10 |
| GENERAL MTRS CORP | COM | 370442105 | 21 | 700 | SH | DEFINED | 10 |
| GENERAL MTRS CORP | COM | 370442105 | 201 | 6553 | SH | DEF/OTH | 10 |
| GENERAL MTRS CORP | COM | 370442105 | 40 | 1300 | SH | DEFINED | 7 |
| GENESIS HEALTHCARE CORP | COM | 37184D101 | 1458 | 23100 | SH | DEFINED | 7 |
| GENTEX CORP | COM | 371901109 | 255 | 15700 | SH | DEFINED | 10 |
| GENTEX CORP | COM | 371901109 | 10 | 600 | SH | DEF/OTH | 10 |
| GENZYME CORP | COM | 372917104 | 209 | 3475 | SH | DEFINED | 10 |
| GENZYME CORP | COM | 372917104 | 14 | 232 | SH | DEF/OTH | 10 |
| GENZYME CORP | COM | 372917104 | 600 | 10000 | SH | DEFINED | 7 |
| GIANT INDS INC | COM | 374508109 | 672 | 8886 | SH | DEFINED | 7 |
| GILEAD SCIENCES INC | COM | 375558103 | 4057 | 52935 | SH | DEFINED | 10 |
| GILEAD SCIENCES INC | COM | 375558103 | 206 | 2684 | SH | DEF/OTH | 10 |
| GILEAD SCIENCES INC | COM | 375558103 | 796 | 10381 | SH | DEFINED | 7 |
| GILEAD SCIENCES INC | COM | 375558103 | 2365 | 30856 | SH | DEFINED | 9 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 636 | 11509 | SH | DEFINED | 10 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 426 | 7700 | SH | DEF/OTH | 10 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 22 | 400 | SH | DEFINED | 9 |
| GLOBAL PMTS INC | COM | 37940X102 | 852 | 25008 | SH | DEFINED | 7 |
| GOLDCORP INC NEW | COM | 380956409 | 603 | 25100 | SH | DEFINED | 7 |
| GOLDCORP INC NEW | COM | 380956409 | 8287 | 345000 | SH | CALL | DEFINED 7 |
| GOLDCORP INC NEW | COM | 380956409 | 2707 | 112700 | SH | PUT | DEFINED 7 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 8118 | 39289 | SH | DEFINED | 10 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 528 | 2555 | SH | DEF/OTH | 10 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 103 | 500 | SH | DEFINED | 7 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1812 | 8771 | SH | DEFINED | 9 |
| GOODRICH CORP | COM | 382388106 | 6459 | 125464 | SH | DEFINED | 10 |
| GOODRICH CORP | COM | 382388106 | 305 | 5929 | SH | DEF/OTH | 10 |
| GOODRICH CORP | COM | 382388106 | 5 | 100 | SH | DEFINED | 7 |

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|------------------------------|---------------|------------|-----------|-------|---------|----|---------|-----------|
| GOODYEAR TIRE & RUBR CO | NOTE | 4.000% 6/1 | 382550AR2 | 19753 | 7500000 | SH | DEFINED | 9 |
| GOOGLE INC | CL A | | 38259P508 | 282 | 615 | SH | DEFINED | 10 |
| GOOGLE INC | CL A | | 38259P508 | 802 | 1750 | SH | DEFINED | 7 |
| GOOGLE INC | CL A | | 38259P508 | 92 | 200 | SH | DEFINED | 9 |
| GRAINGER W W INC | COM | | 384802104 | 1911 | 24736 | SH | DEFINED | 10 |
| GRAINGER W W INC | COM | | 384802104 | 112 | 1451 | SH | DEF/OTH | 10 |
| GRANT PRIDECO INC | COM | | 38821G101 | 1496 | 30025 | SH | DEFINED | 9 |
| GREENBRIER COS INC | NOTE | 2.375% 5/1 | 393657AD3 | 2241 | 2500000 | SH | DEFINED | 9 |
| HNI CORP | COM | | 404251100 | 382 | 8310 | SH | DEFINED | 10 |
| HAEMONETICS CORP | COM | | 405024100 | 677 | 14481 | SH | DEFINED | 10 |
| HALLIBURTON CO | COM | | 406216101 | 43 | 1370 | SH | DEFINED | 10 |
| HALLIBURTON CO | COM | | 406216101 | 213 | 6700 | SH | DEF/OTH | 10 |
| HALLIBURTON CO | COM | | 406216101 | 48 | 1500 | SH | CALL | DEFINED 7 |
| HALLIBURTON CO | COM | | 406216101 | 200 | 6300 | SH | DEFINED | 9 |
| HANESBRANDS INC | COM | | 410345102 | 29 | 979 | SH | DEFINED | 10 |
| HANESBRANDS INC | COM | | 410345102 | 31 | 1060 | SH | DEF/OTH | 10 |
| HANESBRANDS INC | COM | | 410345102 | 4877 | 165925 | SH | DEFINED | 9 |
| HANOVER COMPRESSOR CO | COM | | 410768105 | 427 | 19200 | SH | DEFINED | 7 |
| HANOVER INS GROUP INC | COM | | 410867105 | 530 | 11494 | SH | DEFINED | 10 |
| HARLEY DAVIDSON INC | COM | | 412822108 | 315 | 5355 | SH | DEFINED | 10 |
| HARLEY DAVIDSON INC | COM | | 412822108 | 69 | 1175 | SH | DEF/OTH | 10 |
| HARLEY DAVIDSON INC | COM | | 412822108 | 1216 | 20700 | SH | DEFINED | 7 |
| HARMAN INTL INDS INC | COM | | 413086109 | 677 | 7046 | SH | DEFINED | 10 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | | 413216300 | 2737 | 196900 | SH | DEFINED | 7 |
| HARRAHS ENTMT INC | COM | | 413619107 | 70 | 831 | SH | DEFINED | 10 |
| HARRAHS ENTMT INC | COM | | 413619107 | 8124 | 96200 | SH | DEFINED | 7 |
| HARRIS CORP DEL | COM | | 413875105 | 2396 | 47021 | SH | DEFINED | 10 |
| HARRIS CORP DEL | COM | | 413875105 | 45 | 879 | SH | DEF/OTH | 10 |
| HARTFORD FINL SVCS GROUP INC | COM | | 416515104 | 4969 | 51989 | SH | DEFINED | 10 |
| HARTFORD FINL SVCS GROUP INC | COM | | 416515104 | 271 | 2838 | SH | DEF/OTH | 10 |
| HAWAIIAN HOLDINGS INC | COM | | 419879101 | 677 | 214975 | SH | DEFINED | 9 |
| HEADWATERS INC | COM | | 42210P102 | 29 | 1325 | SH | DEF/OTH | 10 |
| HEADWATERS INC | COM | | 42210P102 | 392 | 17930 | SH | DEFINED | 9 |
| HELMERICH & PAYNE INC | COM | | 423452101 | 282 | 9300 | SH | DEFINED | 7 |
| HERSHEY CO | COM | | 427866108 | 3246 | 59388 | SH | DEFINED | 10 |
| HERSHEY CO | COM | | 427866108 | 350 | 6400 | SH | DEF/OTH | 10 |
| HERSHEY CO | COM | | 427866108 | 2279 | 41700 | SH | DEFINED | 7 |
| HERSHEY CO | COM | | 427866108 | 1093 | 20000 | SH | CALL | DEFINED 7 |
| HESS CORP | COM | | 42809H107 | 17 | 300 | SH | DEFINED | 10 |
| HESS CORP | COM | | 42809H107 | 225 | 4060 | SH | DEFINED | 7 |
| HEWLETT PACKARD CO | COM | | 428236103 | 10079 | 251088 | SH | DEFINED | 10 |
| HEWLETT PACKARD CO | COM | | 428236103 | 1370 | 34142 | SH | DEF/OTH | 10 |
| HEWLETT PACKARD CO | COM | | 428236103 | 2553 | 63600 | SH | DEFINED | 7 |
| HEWLETT PACKARD CO | COM | | 428236103 | 5058 | 126003 | SH | CALL | DEFINED 7 |
| HEWLETT PACKARD CO | COM | | 428236103 | 131 | 3265 | SH | DEFINED | 9 |
| HILTON HOTELS CORP | COM | | 432848109 | 591 | 16438 | SH | DEFINED | 10 |
| HILTON HOTELS CORP | COM | | 432848109 | 47 | 1300 | SH | DEF/OTH | 10 |
| HILTON HOTELS CORP | COM | | 432848109 | 814 | 22636 | SH | DEFINED | 9 |
| HOME DEPOT INC | COM | | 437076102 | 1594 | 43388 | SH | DEFINED | 10 |
| HOME DEPOT INC | COM | | 437076102 | 270 | 7350 | SH | DEF/OTH | 10 |
| HOME DEPOT INC | COM | | 437076102 | 807 | 21971 | SH | DEFINED | 7 |
| HOME DEPOT INC | COM | | 437076102 | 361 | 9820 | SH | DEFINED | 9 |
| HONEYWELL INTL INC | COM | | 438516106 | 516 | 11202 | SH | DEFINED | 10 |
| HONEYWELL INTL INC | COM | | 438516106 | 476 | 10334 | SH | DEF/OTH | 10 |
| HONEYWELL INTL INC | COM | | 438516106 | 1299 | 28200 | SH | DEFINED | 7 |
| HONEYWELL INTL INC | COM | | 438516106 | 13 | 275 | SH | DEFINED | 9 |
| HOSPIRA INC | COM | | 441060100 | 100 | 2440 | SH | DEFINED | 10 |
| HOSPIRA INC | COM | | 441060100 | 41 | 995 | SH | DEF/OTH | 10 |
| HOSPIRA INC | COM | | 441060100 | 483 | 11800 | SH | DEFINED | 7 |
| HOUSTON EXPL CO | COM | | 442120101 | 2557 | 47400 | SH | DEFINED | 7 |
| HUMANA INC | COM | | 444859102 | 432 | 7448 | SH | DEFINED | 10 |
| HUMANA INC | COM | | 444859102 | 45 | 776 | SH | DEF/OTH | 10 |

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|------------------------------|-----------------|-----------|-------|---------|----|---------|-----------|
| HUNTSMAN CORP | COM | 447011107 | 2864 | 150000 | SH | DEFINED | 9 |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR | 44841T107 | 6760 | 221000 | SH | DEFINED | 7 |
| HYDRIL | COM | 448774109 | 269 | 2800 | SH | DEFINED | 7 |
| I-FLOW CORP | COM NEW | 449520303 | 486 | 33000 | SH | DEFINED | 10 |
| IPCS INC | COM NEW | 44980Y305 | 3151 | 64321 | SH | DEFINED | 9 |
| ITT CORP NEW | COM | 450911102 | 131 | 2178 | SH | DEFINED | 10 |
| ITT CORP NEW | COM | 450911102 | 459 | 7605 | SH | DEFINED | 7 |
| ICICI BK LTD | ADR | 45104G104 | 349 | 9490 | SH | DEFINED | 7 |
| IDEARC INC | COM | 451663108 | 149 | 4231 | SH | DEFINED | 10 |
| IDEARC INC | COM | 451663108 | 57 | 1625 | SH | DEF/OTH | 10 |
| IDEARC INC | COM | 451663108 | 683 | 19460 | SH | DEFINED | 7 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 358 | 6932 | SH | DEFINED | 10 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 99 | 1910 | SH | DEF/OTH | 10 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1409 | 27308 | SH | DEFINED | 7 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 21 | 400 | SH | DEFINED | 9 |
| IMATION CORP | COM | 45245A107 | 384 | 9517 | SH | DEFINED | 10 |
| IMATION CORP | COM | 45245A107 | 23 | 560 | SH | DEF/OTH | 10 |
| INFRASTRUCTURE SVCS INC | COM | 45684P102 | 1560 | 51100 | SH | DEFINED | 7 |
| INTEL CORP | COM | 458140100 | 7234 | 378171 | SH | DEFINED | 10 |
| INTEL CORP | COM | 458140100 | 668 | 34913 | SH | DEF/OTH | 10 |
| INTEL CORP | COM | 458140100 | 6002 | 313730 | SH | DEFINED | 9 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 966 | 7905 | SH | DEFINED | 9 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 13164 | 139654 | SH | DEFINED | 10 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 2355 | 24986 | SH | DEF/OTH | 10 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 100 | 1064 | SH | DEFINED | 7 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 9426 | 100000 | SH | CALL | DEFINED 7 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 467 | 4957 | SH | DEFINED | 9 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 19 | 205 | SH | DEF/OTH | 9 |
| INTERPUBLIC GROUP COS INC | NOTE 4.500% 3/1 | 460690AT7 | 3563 | 3000000 | SH | DEFINED | 9 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 243 | 2000 | SH | DEFINED | 10 |
| INVITROGEN CORP | COM | 46185R100 | 299 | 4702 | SH | DEFINED | 10 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 49 | 836 | SH | DEFINED | 10 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 1414 | 24321 | SH | DEFINED | 7 |
| IRON MTN INC | COM | 462846106 | 122 | 4679 | SH | DEFINED | 10 |
| IRON MTN INC | COM | 462846106 | 139 | 5325 | SH | DEFINED | 7 |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 168 | 2550 | SH | DEFINED | 10 |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 49 | 750 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 902 | 34750 | SH | DEFINED | 10 |
| ISHARES INC | MSCI AUSTRALIA | 464286103 | 623 | 24000 | SH | DEFINED | 9 |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 793 | 20418 | SH | DEFINED | 10 |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 136 | 3500 | SH | DEFINED | 9 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 634 | 24230 | SH | DEFINED | 10 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 51 | 1950 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 426 | 16300 | SH | DEFINED | 9 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 2317 | 21392 | SH | DEFINED | 10 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 165 | 1520 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI EMU INDEX | 464286608 | 8963 | 82765 | SH | DEFINED | 9 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 1489 | 11083 | SH | DEFINED | 10 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 263 | 1955 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 782 | 5818 | SH | DEFINED | 9 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 1194 | 49625 | SH | DEFINED | 10 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 203 | 8420 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI UTD KINGD | 464286699 | 1956 | 81243 | SH | DEFINED | 9 |
| ISHARES INC | MSCI FRANCE | 464286707 | 211 | 6000 | SH | DEFINED | 10 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 1865 | 133800 | SH | DEFINED | 10 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 76 | 5450 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 6051 | 434089 | SH | DEFINED | 9 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 379 | 14885 | SH | DEFINED | 10 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 1091 | 32525 | SH | DEFINED | 10 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 218 | 6500 | SH | DEFINED | 9 |
| ISHARES INC | MSCI S KOREA | 464286772 | 771 | 15250 | SH | DEFINED | 10 |
| ISHARES INC | MSCI S KOREA | 464286772 | 425 | 8400 | SH | DEFINED | 9 |

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|---------------------------|-----------------|-----------|-------|--------|----|---------|-----------|
| ISHARES INC | MSCI STH AFRCA | 464286780 | 255 | 2100 | SH | DEFINED | 10 |
| ISHARES INC | MSCI GERMANY | 464286806 | 259 | 9000 | SH | DEFINED | 10 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 85 | 3000 | SH | DEFINED | 10 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 227 | 8000 | SH | DEFINED | 9 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 537 | 49592 | SH | DEFINED | 10 |
| ISHARES INC | MSCI MALAYSIA | 464286830 | 193 | 17850 | SH | DEFINED | 9 |
| ISHARES INC | MSCI JAPAN | 464286848 | 7479 | 513286 | SH | DEFINED | 10 |
| ISHARES INC | MSCI JAPAN | 464286848 | 733 | 50279 | SH | DEF/OTH | 10 |
| ISHARES INC | MSCI JAPAN | 464286848 | 8566 | 587952 | SH | DEFINED | 9 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 380 | 5321 | SH | DEFINED | 10 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 157 | 2200 | SH | DEFINED | 9 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 6345 | 44579 | SH | DEFINED | 10 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 148 | 1040 | SH | DEF/OTH | 10 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 18707 | 131426 | SH | DEFINED | 9 |
| ISHARES TR | LEHMAN AGG BND | 464287226 | 839 | 8369 | SH | DEFINED | 10 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1524 | 13081 | SH | DEFINED | 10 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 321 | 2758 | SH | DEF/OTH | 10 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1535 | 13180 | SH | DEFINED | 7 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 1689 | 14497 | SH | DEFINED | 9 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 2087 | 11700 | SH | DEFINED | 7 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 21583 | 283019 | SH | DEFINED | 10 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 2092 | 27429 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 5222 | 34095 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL MCP VL | 464287473 | 1259 | 8220 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 988 | 9482 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL MIDCAP | 464287499 | 154 | 1477 | SH | DEF/OTH | 10 |
| ISHARES TR | S&P MIDCAP 400 | 464287507 | 2899 | 34265 | SH | DEFINED | 10 |
| ISHARES TR | NASDAQ BIO INDX | 464287556 | 580 | 7650 | SH | DEFINED | 9 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 10170 | 122329 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 1036 | 12455 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 4085 | 50440 | SH | DEFINED | 10 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 327 | 4040 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 494 | 6176 | SH | DEFINED | 10 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 67 | 840 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 1741 | 21901 | SH | DEFINED | 10 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 33 | 420 | SH | DEF/OTH | 10 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 23853 | 300000 | SH | PUT | DEFINED 7 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 130 | 1641 | SH | DEFINED | 9 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 1225 | 14670 | SH | DEFINED | 10 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 167 | 2000 | SH | DEF/OTH | 10 |
| ISHARES TR | DJ US TELECOMM | 464287713 | 878 | 28200 | SH | DEFINED | 7 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 4444 | 82370 | SH | DEFINED | 9 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 296 | 2600 | SH | DEFINED | 9 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 6965 | 102562 | SH | DEFINED | 10 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 975 | 14359 | SH | DEF/OTH | 10 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 5311 | 78210 | SH | DEFINED | 9 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 2213 | 28843 | SH | DEFINED | 10 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 257 | 3346 | SH | DEF/OTH | 10 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 84 | 630 | SH | DEF/OTH | 10 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 734 | 5500 | SH | DEFINED | 9 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 11186 | 231218 | SH | DEFINED | 10 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1927 | 39831 | SH | DEF/OTH | 10 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 865 | 17885 | SH | DEFINED | 7 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 2222 | 45926 | SH | DEFINED | 9 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 976 | 20914 | SH | DEFINED | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 14494 | 240524 | SH | DEFINED | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 3474 | 57652 | SH | DEF/OTH | 10 |
| JOHNSON & JOHNSON | COM | 478160104 | 11000 | 182550 | SH | DEFINED | 7 |
| JOHNSON & JOHNSON | COM | 478160104 | 34348 | 570000 | SH | CALL | DEFINED 7 |
| JOHNSON & JOHNSON | COM | 478160104 | 2061 | 34199 | SH | DEFINED | 9 |
| JOHNSON CTLS INC | COM | 478366107 | 9388 | 99217 | SH | DEFINED | 10 |
| JOHNSON CTLS INC | COM | 478366107 | 1437 | 15188 | SH | DEF/OTH | 10 |

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|------------------------------|----------------|------------|-----------|-------|----------|----|---------|----|
| JUNIPER NETWORKS INC | COM | | 48203R104 | 22 | 1100 | SH | DEFINED | 10 |
| JUNIPER NETWORKS INC | COM | | 48203R104 | 5306 | 269630 | SH | DEFINED | 7 |
| KEANE INC | COM | | 486665102 | 511 | 37600 | SH | DEFINED | 7 |
| KELLOGG CO | COM | | 487836108 | 249 | 4835 | SH | DEFINED | 10 |
| KELLOGG CO | COM | | 487836108 | 10 | 200 | SH | DEF/OTH | 10 |
| KELLOGG CO | COM | | 487836108 | 386 | 7500 | SH | DEFINED | 7 |
| KELLOGG CO | COM | | 487836108 | 62 | 1200 | SH | DEFINED | 9 |
| KEYSPAN CORP | COM | | 49337W100 | 336 | 8159 | SH | DEFINED | 10 |
| KEYSPAN CORP | COM | | 49337W100 | 25 | 600 | SH | DEF/OTH | 10 |
| KEYSPAN CORP | COM | | 49337W100 | 2724 | 66200 | SH | DEFINED | 7 |
| KIMBERLY CLARK CORP | COM | | 494368103 | 1529 | 22328 | SH | DEFINED | 10 |
| KIMBERLY CLARK CORP | COM | | 494368103 | 493 | 7205 | SH | DEF/OTH | 10 |
| KIMBERLY CLARK CORP | COM | | 494368103 | 329 | 4800 | SH | DEFINED | 9 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | | 494550106 | 271 | 5152 | SH | DEFINED | 10 |
| KINDER MORGAN INC KANS | COM | | 49455P101 | 311 | 2925 | SH | DEFINED | 10 |
| KINDER MORGAN INC KANS | COM | | 49455P101 | 85 | 800 | SH | DEF/OTH | 10 |
| KINDER MORGAN INC KANS | COM | | 49455P101 | 4221 | 39650 | SH | DEFINED | 7 |
| KINROSS GOLD CORP | COM NO PAR | | 496902404 | 1321 | 95796 | SH | DEFINED | 7 |
| KOHL'S CORP | COM | | 500255104 | 359 | 4680 | SH | DEFINED | 10 |
| KOHL'S CORP | COM | | 500255104 | 23 | 300 | SH | DEF/OTH | 10 |
| KOMAG INC | COM NEW | | 500453204 | 29310 | 895500 | SH | DEFINED | 9 |
| KOOKMIN BK NEW | SPONSORED ADR | | 50049M109 | 72 | 800 | SH | DEFINED | 10 |
| KOOKMIN BK NEW | SPONSORED ADR | | 50049M109 | 16 | 180 | SH | DEFINED | 7 |
| KOOKMIN BK NEW | SPONSORED ADR | | 50049M109 | 7997 | 88711 | SH | DEFINED | 9 |
| KRAFT FOODS INC | CL A | | 50075N104 | 28 | 875 | SH | DEFINED | 10 |
| KRAFT FOODS INC | CL A | | 50075N104 | 3 | 100 | SH | DEF/OTH | 10 |
| KRAFT FOODS INC | CL A | | 50075N104 | 51432 | 1624518 | SH | DEFINED | 7 |
| KRAFT FOODS INC | CL A | | 50075N104 | 23 | 720 | SH | DEFINED | 9 |
| KRAFT FOODS INC | CL A | | 50075N104 | 31 | 968 | SH | DEF/OTH | 9 |
| KROGER CO | COM | | 501044101 | 479 | 16941 | SH | DEFINED | 10 |
| KROGER CO | COM | | 501044101 | 158 | 5600 | SH | DEF/OTH | 10 |
| KROGER CO | COM | | 501044101 | 3454 | 122276 | SH | DEFINED | 9 |
| KRONOS INC | COM | | 501052104 | 594 | 11100 | SH | DEFINED | 7 |
| LG PHILIP LCD CO LTD | SPONS ADR REP | | 50186V102 | 1468 | 84000 | SH | DEFINED | 9 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 1053 | 12034 | SH | DEFINED | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 58 | 665 | SH | DEF/OTH | 10 |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 1338 | 15293 | SH | DEFINED | 7 |
| LAIDLAW INTL INC | COM | | 50730R102 | 1656 | 47857 | SH | DEFINED | 7 |
| LAMAR ADVERTISING CO | CL A | | 512815101 | 3463 | 55000 | SH | DEFINED | 9 |
| LAUDER ESTEE COS INC | CL A | | 518439104 | 1836 | 37577 | SH | DEFINED | 10 |
| LAUDER ESTEE COS INC | CL A | | 518439104 | 103 | 2105 | SH | DEF/OTH | 10 |
| LAUDER ESTEE COS INC | CL A | | 518439104 | 318 | 6500 | SH | DEFINED | 7 |
| LAUREATE EDUCATION INC | COM | | 518613104 | 682 | 11573 | SH | DEFINED | 7 |
| LEAR CORP | COM | | 521865105 | 913 | 25000 | SH | DEFINED | 7 |
| LEGG MASON INC | COM | | 524901105 | 158 | 1674 | SH | DEFINED | 10 |
| LEGG MASON INC | COM | | 524901105 | 495 | 5250 | SH | DEFINED | 7 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 3932 | 56116 | SH | DEFINED | 10 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 43 | 620 | SH | DEF/OTH | 10 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 862 | 12300 | SH | DEFINED | 7 |
| LEHMAN BROS HLDGS INC | COM | | 524908100 | 67 | 962 | SH | DEFINED | 9 |
| LEVEL 3 COMMUNICATIONS INC | NOTE | 3.500% 6/1 | 52729NBK5 | 3263 | 2500000 | SH | DEFINED | 9 |
| LIBERTY MEDIA CORP | DEB | 3.500% 1/1 | 530715AN1 | 8319 | 8500000 | SH | DEFINED | 9 |
| LIBERTY MEDIA CORP NEW | DEB | 0.750% 3/3 | 530718AF2 | 11713 | 10000000 | SH | DEFINED | 9 |
| LILLY ELI & CO | COM | | 532457108 | 1154 | 21493 | SH | DEFINED | 10 |
| LILLY ELI & CO | COM | | 532457108 | 64 | 1199 | SH | DEF/OTH | 10 |
| LILLY ELI & CO | COM | | 532457108 | 29407 | 547520 | SH | DEFINED | 7 |
| LILLY ELI & CO | COM | | 532457108 | 81 | 1500 | SH | DEFINED | 9 |
| LIMITED BRANDS INC | COM | | 532716107 | 934 | 35842 | SH | DEFINED | 10 |
| LIMITED BRANDS INC | COM | | 532716107 | 66 | 2522 | SH | DEF/OTH | 10 |
| LIMITED BRANDS INC | COM | | 532716107 | 10956 | 420400 | SH | DEFINED | 9 |
| LINCOLN NATL CORP IND | COM | | 534187109 | 1060 | 15642 | SH | DEFINED | 10 |
| LINCOLN NATL CORP IND | COM | | 534187109 | 71 | 1047 | SH | DEF/OTH | 10 |

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| LIONS GATE ENTMNT CORP | NOTE | 2.938%10/1 | 535919AF1 | 5669 | 5000000 | SH | DEFINED | 9 | |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 3946 | 40673 | SH | DEFINED | 10 | |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 142 | 1459 | SH | DEF/OTH | 10 | |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 15 | 150 | SH | DEFINED | 9 | |
| LONE STAR TECHNOLOGIES INC | COM | | 542312103 | 165 | 2500 | SH | DEFINED | 7 | |
| LONE STAR TECHNOLOGIES INC | COM | | 542312103 | 594 | 9000 | SH | DEFINED | 9 | |
| LORAL SPACE & COMMUNICATNS L | COM | | 543881106 | 3674 | 72213 | SH | DEFINED | 9 | |
| LOUISIANA PAC CORP | COM | | 546347105 | 72 | 3575 | SH | DEFINED | 10 | |
| LOUISIANA PAC CORP | COM | | 546347105 | 8 | 395 | SH | DEF/OTH | 10 | |
| LOUISIANA PAC CORP | COM | | 546347105 | 235 | 11700 | SH | DEFINED | 7 | |
| LOWES COS INC | COM | | 548661107 | 3328 | 105683 | SH | DEFINED | 10 | |
| LOWES COS INC | COM | | 548661107 | 334 | 10610 | SH | DEF/OTH | 10 | |
| LOWES COS INC | COM | | 548661107 | 490 | 15560 | SH | DEFINED | 7 | |
| LUXOTTICA GROUP S P A | SPONSORED ADR | | 55068R202 | 1051 | 33000 | SH | DEFINED | 7 | |
| M & T BK CORP | COM | | 55261F104 | 313 | 2700 | SH | DEFINED | 10 | |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 91 | 1494 | SH | DEFINED | 10 | |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 424 | 7000 | SH | DEFINED | 7 | |
| MGM MIRAGE | COM | | 552953101 | 243 | 3500 | SH | DEFINED | 10 | |
| MGT CAPITAL INVTS INC | COM | | 55302P103 | 42 | 12166 | SH | DEFINED | 7 | |
| M-SYSTEMS FIN INC | NOTE | 1.000% 3/1 | 55375VAB8 | 11849 | 9080000 | SH | DEFINED | 9 | |
| MANPOWER INC | COM | | 56418H100 | 578 | 7841 | SH | DEFINED | 10 | |
| MANPOWER INC | COM | | 56418H100 | 41 | 550 | SH | DEF/OTH | 10 | |
| MANULIFE FINL CORP | COM | | 56501R106 | 153 | 4433 | SH | DEFINED | 10 | |
| MANULIFE FINL CORP | COM | | 56501R106 | 7 | 200 | SH | DEF/OTH | 10 | |
| MANULIFE FINL CORP | COM | | 56501R106 | 90 | 2600 | SH | DEFINED | 9 | |
| MARATHON OIL CORP | COM | | 565849106 | 1293 | 13084 | SH | DEFINED | 10 | |
| MARATHON OIL CORP | COM | | 565849106 | 151 | 1525 | SH | DEF/OTH | 10 | |
| MARATHON OIL CORP | COM | | 565849106 | 3627 | 36700 | SH | DEFINED | 7 | |
| MARATHON OIL CORP | COM | | 565849106 | 11613 | 117500 | SH | PUT | DEFINED | 7 |
| MARINER ENERGY INC | COM | | 56845T305 | 406 | 21200 | SH | DEFINED | 7 | |
| MARSH & MCLENNAN COS INC | COM | | 571748102 | 305 | 10400 | SH | DEFINED | 10 | |
| MARSH & MCLENNAN COS INC | COM | | 571748102 | 72 | 2460 | SH | DEFINED | 9 | |
| MARSH & MCLENNAN COS INC | COM | | 571748102 | 842 | 28752 | SH | DEF/OTH | 9 | |
| MARSHALL & ILSLEY CORP | COM | | 571834100 | 2197 | 47435 | SH | DEFINED | 10 | |
| MARSHALL & ILSLEY CORP | COM | | 571834100 | 32 | 685 | SH | DEF/OTH | 10 | |
| MARRIOTT INTL INC NEW | CL A | | 571903202 | 610 | 12450 | SH | DEFINED | 10 | |
| MARRIOTT INTL INC NEW | CL A | | 571903202 | 37 | 750 | SH | DEF/OTH | 10 | |
| MASCO CORP | COM | | 574599106 | 22 | 800 | SH | DEFINED | 10 | |
| MASCO CORP | COM | | 574599106 | 178 | 6500 | SH | DEFINED | 7 | |
| MAXIM INTEGRATED PRODS INC | COM | | 57772K101 | 856 | 29100 | SH | DEFINED | 7 | |
| MCCORMICK & CO INC | COM NON VTG | | 579780206 | 665 | 17260 | SH | DEFINED | 10 | |
| MCCORMICK & CO INC | COM NON VTG | | 579780206 | 1 | 37 | SH | DEF/OTH | 10 | |
| MCDONALDS CORP | COM | | 580135101 | 6383 | 141682 | SH | DEFINED | 10 | |
| MCDONALDS CORP | COM | | 580135101 | 687 | 15246 | SH | DEF/OTH | 10 | |
| MCDONALDS CORP | COM | | 580135101 | 855 | 18979 | SH | DEFINED | 7 | |
| MCDONALDS CORP | COM | | 580135101 | 109 | 2410 | SH | DEFINED | 9 | |
| MCGRAW HILL COS INC | COM | | 580645109 | 9233 | 146834 | SH | DEFINED | 10 | |
| MCGRAW HILL COS INC | COM | | 580645109 | 791 | 12574 | SH | DEF/OTH | 10 | |
| MCKESSON CORP | COM | | 58155Q103 | 1046 | 17861 | SH | DEFINED | 10 | |
| MCKESSON CORP | COM | | 58155Q103 | 91 | 1550 | SH | DEF/OTH | 10 | |
| MEDCO HEALTH SOLUTIONS INC | COM | | 58405U102 | 713 | 9837 | SH | DEFINED | 10 | |
| MEDCO HEALTH SOLUTIONS INC | COM | | 58405U102 | 339 | 4675 | SH | DEF/OTH | 10 | |
| MEDCO HEALTH SOLUTIONS INC | COM | | 58405U102 | 17 | 241 | SH | DEFINED | 9 | |
| MEDIMMUNE INC | COM | | 584699102 | 349 | 9600 | SH | DEFINED | 7 | |
| MEDTRONIC INC | COM | | 585055106 | 1724 | 35140 | SH | DEFINED | 10 | |
| MEDTRONIC INC | COM | | 585055106 | 135 | 2760 | SH | DEF/OTH | 10 | |
| MEDTRONIC INC | COM | | 585055106 | 481 | 9800 | SH | DEFINED | 7 | |
| MELLON FINL CORP | COM | | 58551A108 | 700 | 16230 | SH | DEFINED | 10 | |
| MERCER INTL INC | COM | | 588056101 | 13450 | 1124589 | SH | DEFINED | 7 | |
| MERCK & CO INC | COM | | 589331107 | 1113 | 25187 | SH | DEFINED | 10 | |
| MERCK & CO INC | COM | | 589331107 | 752 | 17020 | SH | DEF/OTH | 10 | |
| MERCK & CO INC | COM | | 589331107 | 181828 | 4116542 | SH | DEFINED | 7 | |

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| MERCK & CO INC | COM | | 589331107 | 8834 | 200000 | SH | PUT | DEFINED | 7 |
| MERCK & CO INC | COM | | 589331107 | 16 | 371 | SH | | DEFINED | 9 |
| MERRILL LYNCH & CO INC | COM | | 590188108 | 6529 | 79938 | SH | | DEFINED | 10 |
| MERRILL LYNCH & CO INC | COM | | 590188108 | 440 | 5393 | SH | | DEF/OTH | 10 |
| MERRILL LYNCH & CO INC | COM | | 590188108 | 141 | 1727 | SH | | DEFINED | 9 |
| MERRILL LYNCH & CO INC | NOTE | 3/1 | 590188W46 | 24258 | 20000000 | SH | | DEFINED | 9 |
| METLIFE INC | COM | | 59156R108 | 5458 | 86423 | SH | | DEFINED | 10 |
| METLIFE INC | COM | | 59156R108 | 294 | 4653 | SH | | DEF/OTH | 10 |
| MICROSOFT CORP | COM | | 594918104 | 11410 | 409409 | SH | | DEFINED | 10 |
| MICROSOFT CORP | COM | | 594918104 | 1660 | 59568 | SH | | DEF/OTH | 10 |
| MICROSOFT CORP | COM | | 594918104 | 1 | 41 | SH | | DEFINED | 7 |
| MICROSOFT CORP | COM | | 594918104 | 5808 | 208385 | SH | CALL | DEFINED | 7 |
| MICROSOFT CORP | COM | | 594918104 | 716 | 25703 | SH | | DEFINED | 9 |
| MICROCHIP TECHNOLOGY INC | COM | | 595017104 | 1032 | 29054 | SH | | DEFINED | 10 |
| MICROCHIP TECHNOLOGY INC | COM | | 595017104 | 68 | 1916 | SH | | DEF/OTH | 10 |
| MIDCAP SPDR TR | UNIT SER 1 | | 595635103 | 25469 | 164776 | SH | | DEFINED | 10 |
| MIDCAP SPDR TR | UNIT SER 1 | | 595635103 | 701 | 4536 | SH | | DEF/OTH | 10 |
| MILLS CORP | COM | | 601148109 | 5427 | 215000 | SH | | DEFINED | 9 |
| MIRANT CORP NEW | COM | | 60467R100 | 878 | 21711 | SH | | DEFINED | 7 |
| MIRANT CORP NEW | COM | | 60467R100 | 5260 | 130000 | SH | | DEFINED | 9 |
| MIRANT CORP NEW | *W EXP 01/03/201 | | 60467R118 | 2157 | 101740 | SH | | DEFINED | 9 |
| MODINE MFG CO | COM | | 607828100 | 265 | 11569 | SH | | DEFINED | 10 |
| MOHAWK INDS INC | COM | | 608190104 | 1253 | 15268 | SH | | DEFINED | 10 |
| MOHAWK INDS INC | COM | | 608190104 | 14 | 175 | SH | | DEF/OTH | 10 |
| MOLEX INC | CL A | | 608554200 | 12 | 500 | SH | | DEFINED | 10 |
| MOLEX INC | CL A | | 608554200 | 1032 | 41453 | SH | | DEFINED | 7 |
| MONSANTO CO NEW | COM | | 61166W101 | 379 | 6900 | SH | | DEFINED | 10 |
| MONSANTO CO NEW | COM | | 61166W101 | 109 | 1976 | SH | | DEF/OTH | 10 |
| MONSANTO CO NEW | COM | | 61166W101 | 33 | 600 | SH | | DEFINED | 7 |
| MONSANTO CO NEW | COM | | 61166W101 | 0 | 2 | SH | | DEFINED | 9 |
| MOODYS CORP | COM | | 615369105 | 73 | 1175 | SH | | DEFINED | 10 |
| MOODYS CORP | COM | | 615369105 | 40 | 650 | SH | | DEF/OTH | 10 |
| MOODYS CORP | COM | | 615369105 | 87 | 1400 | SH | | DEFINED | 7 |
| MORGAN STANLEY | COM NEW | | 617446448 | 3951 | 50165 | SH | | DEFINED | 10 |
| MORGAN STANLEY | COM NEW | | 617446448 | 256 | 3251 | SH | | DEF/OTH | 10 |
| MORGAN STANLEY | COM NEW | | 617446448 | 127 | 1610 | SH | | DEFINED | 7 |
| MOTOROLA INC | COM | | 620076109 | 4259 | 241008 | SH | | DEFINED | 10 |
| MOTOROLA INC | COM | | 620076109 | 223 | 12625 | SH | | DEF/OTH | 10 |
| MOTOROLA INC | COM | | 620076109 | 58 | 3284 | SH | | DEFINED | 7 |
| MOTOROLA INC | COM | | 620076109 | 976 | 55226 | SH | PUT | DEFINED | 7 |
| MOTOROLA INC | COM | | 620076109 | 1499 | 84839 | SH | | DEFINED | 9 |
| MYLAN LABS INC | COM | | 628530107 | 278 | 13167 | SH | | DEFINED | 10 |
| MYLAN LABS INC | COM | | 628530107 | 16 | 755 | SH | | DEF/OTH | 10 |
| MYLAN LABS INC | NOTE | 1.250% 3/1 | 628530AG2 | 2581 | 2500000 | SH | | DEFINED | 9 |
| NBT BANCORP INC | COM | | 628778102 | 432 | 18425 | SH | | DEFINED | 10 |
| NCR CORP NEW | COM | | 62886E108 | 3402 | 71213 | SH | | DEFINED | 10 |
| NCR CORP NEW | COM | | 62886E108 | 78 | 1642 | SH | | DEF/OTH | 10 |
| NRG ENERGY INC | PFD CONV MAND | | 629377870 | 3251 | 10000 | SH | | DEFINED | 9 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 192 | 4400 | SH | | DEFINED | 10 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 36 | 825 | SH | | DEF/OTH | 10 |
| NASDAQ 100 TR | UNIT SER 1 | | 631100104 | 470 | 10800 | SH | | DEFINED | 9 |
| NATIONAL CITY CORP | COM | | 635405103 | 646 | 17344 | SH | | DEFINED | 10 |
| NATIONAL CITY CORP | COM | | 635405103 | 10 | 275 | SH | | DEF/OTH | 10 |
| NATIONAL CITY CORP | COM | | 635405103 | 34 | 900 | SH | | DEFINED | 7 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 938 | 21691 | SH | | DEFINED | 10 |
| NATIONAL FUEL GAS CO N J | COM | | 636180101 | 51 | 1175 | SH | | DEF/OTH | 10 |
| NETRATINGS INC | COM | | 64116M108 | 335 | 16100 | SH | | DEFINED | 7 |
| NEW HAMPSHIRE THRIFT BANCSHS | COM | | 644722100 | 156 | 10000 | SH | | DEFINED | 10 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 46 | 2600 | SH | | DEFINED | 10 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 7 | 400 | SH | | DEF/OTH | 10 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 132 | 7500 | SH | | DEFINED | 7 |
| NEWELL RUBBERMAID INC | COM | | 651229106 | 237 | 7610 | SH | | DEFINED | 10 |

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| NEWELL RUBBERMAID INC | COM | 651229106 | 25 | 800 | SH | DEF/OTH | 10 |
| NEWMONT MINING CORP | COM | 651639106 | 159 | 3780 | SH | DEFINED | 10 |
| NEWMONT MINING CORP | COM | 651639106 | 44 | 1050 | SH | DEF/OTH | 10 |
| NEWMONT MINING CORP | COM | 651639106 | 7498 | 178577 | SH | DEFINED | 7 |
| NEWMONT MINING CORP | COM | 651639106 | 1050 | 25000 | SH | CALL | DEFINED 7 |
| NEWMONT MINING CORP | COM | 651639106 | 1920 | 45735 | SH | PUT | DEFINED 7 |
| NEWMONT MINING CORP | COM | 651639106 | 8341 | 198640 | SH | DEFINED | 9 |
| NEWS CORP | CL A | 65248E104 | 482 | 20840 | SH | DEFINED | 10 |
| NEWS CORP | CL A | 65248E104 | 17 | 750 | SH | DEF/OTH | 10 |
| NEWS CORP | CL A | 65248E104 | 2380 | 102944 | SH | DEFINED | 7 |
| NEWS CORP | CL B | 65248E203 | 7 | 300 | SH | DEFINED | 10 |
| NEWS CORP | CL B | 65248E203 | 24 | 975 | SH | DEF/OTH | 10 |
| NEWS CORP | CL B | 65248E203 | 2145 | 87650 | SH | DEFINED | 9 |
| NIKE INC | CL B | 654106103 | 751 | 7065 | SH | DEFINED | 10 |
| NIKE INC | CL B | 654106103 | 43 | 400 | SH | DEF/OTH | 10 |
| NIKE INC | CL B | 654106103 | 527 | 4957 | SH | DEFINED | 7 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 516 | 22498 | SH | DEFINED | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 41 | 1800 | SH | DEF/OTH | 10 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 9 | 400 | SH | DEFINED | 9 |
| NORDSTROM INC | COM | 655664100 | 3112 | 58783 | SH | DEFINED | 10 |
| NORDSTROM INC | COM | 655664100 | 336 | 6342 | SH | DEF/OTH | 10 |
| NORDSTROM INC | COM | 655664100 | 424 | 8002 | SH | DEFINED | 9 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 242 | 4775 | SH | DEFINED | 10 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 243 | 4800 | SH | DEF/OTH | 10 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2975 | 40083 | SH | DEFINED | 10 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 380 | 5114 | SH | DEF/OTH | 10 |
| NORTHWESTERN CORP | *W EXP 11/01/200 | 668074115 | 189 | 15788 | SH | DEFINED | 9 |
| NORTHWESTERN CORP | COM NEW | 668074305 | 461 | 13000 | SH | DEFINED | 7 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 254 | 15000 | SH | DEFINED | 7 |
| NOVELIS INC | COM | 67000X106 | 1438 | 32600 | SH | DEFINED | 7 |
| NSTAR | COM | 67019E107 | 256 | 7290 | SH | DEFINED | 10 |
| NSTAR | COM | 67019E107 | 44 | 1264 | SH | DEF/OTH | 10 |
| NUCOR CORP | COM | 670346105 | 3597 | 55233 | SH | DEFINED | 10 |
| NUCOR CORP | COM | 670346105 | 253 | 3888 | SH | DEF/OTH | 10 |
| NVIDIA CORP | COM | 67066G104 | 906 | 31473 | SH | DEFINED | 10 |
| NUVEEN MUN VALUE FD INC | COM | 670928100 | 154 | 14885 | SH | DEFINED | 10 |
| OSI RESTAURANT PARTNERS INC | COM | 67104A101 | 1663 | 42100 | SH | DEFINED | 7 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 170 | 3450 | SH | DEFINED | 10 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 44 | 900 | SH | DEF/OTH | 10 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 25 | 500 | SH | DEFINED | 9 |
| OFFICE DEPOT INC | COM | 676220106 | 44 | 1250 | SH | DEFINED | 10 |
| OFFICE DEPOT INC | COM | 676220106 | 299 | 8500 | SH | DEFINED | 7 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 25501 | 175000 | SH | CALL | DEFINED 7 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 42 | 285 | SH | DEFINED | 9 |
| OMNICOM GROUP INC | COM | 681919106 | 4804 | 46927 | SH | DEFINED | 10 |
| OMNICOM GROUP INC | COM | 681919106 | 66 | 647 | SH | DEF/OTH | 10 |
| OMNICOM GROUP INC | COM | 681919106 | 46 | 450 | SH | DEFINED | 7 |
| OMNICOM GROUP INC | COM | 681919106 | 102 | 1000 | SH | DEFINED | 9 |
| ORACLE CORP | COM | 68389X105 | 4229 | 233269 | SH | DEFINED | 10 |
| ORACLE CORP | COM | 68389X105 | 194 | 10701 | SH | DEF/OTH | 10 |
| ORACLE CORP | COM | 68389X105 | 408 | 22500 | SH | DEFINED | 7 |
| ORACLE CORP | COM | 68389X105 | 234 | 12902 | SH | DEFINED | 9 |
| PHH CORP | COM NEW | 693320202 | 2 | 63 | SH | DEFINED | 10 |
| PHH CORP | COM NEW | 693320202 | 990 | 32400 | SH | DEFINED | 7 |
| PHH CORP | COM NEW | 693320202 | 3 | 100 | SH | DEFINED | 9 |
| PMI GROUP INC | COM | 69344M101 | 261 | 5775 | SH | DEFINED | 10 |
| PMI GROUP INC | COM | 69344M101 | 5 | 100 | SH | DEF/OTH | 10 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 4456 | 61908 | SH | DEFINED | 10 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 282 | 3916 | SH | DEF/OTH | 10 |
| POSCO | SPONSORED ADR | 693483109 | 279 | 2680 | SH | DEFINED | 10 |
| POSCO | SPONSORED ADR | 693483109 | 11 | 110 | SH | DEFINED | 7 |
| PPG INDS INC | COM | 693506107 | 547 | 7773 | SH | DEFINED | 10 |

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|------------------------------|-----------------|--|-----------|-------|----------|----|------|---------|----|
| PPG INDS INC | COM | | 693506107 | 144 | 2050 | SH | | DEF/OTH | 10 |
| PPL CORP | COM | | 69351T106 | 173 | 4224 | SH | | DEFINED | 10 |
| PPL CORP | COM | | 69351T106 | 108 | 2640 | SH | | DEF/OTH | 10 |
| PACCAR INC | COM | | 693718108 | 96 | 1311 | SH | | DEFINED | 10 |
| PACCAR INC | COM | | 693718108 | 1321 | 18000 | SH | | DEFINED | 9 |
| PACIFIC ETHANOL INC | COM | | 69423U107 | 552 | 32402 | SH | | DEFINED | 7 |
| PACKAGING CORP AMER | COM | | 695156109 | 1342 | 55000 | SH | | DEFINED | 9 |
| PALL CORP | COM | | 696429307 | 397 | 10450 | SH | | DEFINED | 10 |
| PALL CORP | COM | | 696429307 | 29 | 750 | SH | | DEF/OTH | 10 |
| PANERA BREAD CO | CL A | | 69840W108 | 262 | 4430 | SH | | DEFINED | 10 |
| PARKER DRILLING CO | COM | | 701081101 | 211 | 22500 | SH | | DEFINED | 7 |
| PARKER HANNIFIN CORP | COM | | 701094104 | 262 | 3040 | SH | | DEFINED | 10 |
| PATTERSON COMPANIES INC | COM | | 703395103 | 329 | 9260 | SH | | DEFINED | 10 |
| PATTERSON UTI ENERGY INC | COM | | 703481101 | 1654 | 73700 | SH | | DEFINED | 7 |
| PAYCHEX INC | COM | | 704326107 | 465 | 12285 | SH | | DEFINED | 10 |
| PAYCHEX INC | COM | | 704326107 | 9 | 250 | SH | | DEF/OTH | 10 |
| PAYCHEX INC | COM | | 704326107 | 43 | 1125 | SH | | DEFINED | 7 |
| PEABODY ENERGY CORP | COM | | 704549104 | 71 | 1775 | SH | | DEFINED | 10 |
| PEABODY ENERGY CORP | COM | | 704549104 | 16 | 400 | SH | | DEF/OTH | 10 |
| PEABODY ENERGY CORP | COM | | 704549104 | 5176 | 128640 | SH | | DEFINED | 7 |
| PEABODY ENERGY CORP | COM | | 704549104 | 1151 | 28600 | SH | | DEFINED | 9 |
| PENNICHUCK CORP | COM NEW | | 708254206 | 176 | 7606 | SH | | DEFINED | 10 |
| PENNICHUCK CORP | COM NEW | | 708254206 | 26 | 1120 | SH | | DEF/OTH | 10 |
| PEPSICO INC | COM | | 713448108 | 14339 | 225602 | SH | | DEFINED | 10 |
| PEPSICO INC | COM | | 713448108 | 2983 | 46931 | SH | | DEF/OTH | 10 |
| PEPSICO INC | COM | | 713448108 | 89 | 1400 | SH | | DEFINED | 7 |
| PEPSICO INC | COM | | 713448108 | 5493 | 86427 | SH | CALL | DEFINED | 7 |
| PEPSICO INC | COM | | 713448108 | 5045 | 79379 | SH | | DEFINED | 9 |
| PERKINELMER INC | COM | | 714046109 | 656 | 27100 | SH | | DEFINED | 7 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | | 71654V408 | 4982 | 50065 | SH | | DEFINED | 7 |
| PETSMART INC | COM | | 716768106 | 399 | 12100 | SH | | DEFINED | 10 |
| PETSMART INC | COM | | 716768106 | 20 | 600 | SH | | DEF/OTH | 10 |
| PFIZER INC | COM | | 717081103 | 7508 | 297240 | SH | | DEFINED | 10 |
| PFIZER INC | COM | | 717081103 | 2095 | 82954 | SH | | DEF/OTH | 10 |
| PFIZER INC | COM | | 717081103 | 39551 | 1565768 | SH | | DEFINED | 7 |
| PFIZER INC | COM | | 717081103 | 3031 | 120000 | SH | PUT | DEFINED | 7 |
| PFIZER INC | COM | | 717081103 | 487 | 19276 | SH | | DEFINED | 9 |
| PHILLIPS VAN HEUSEN CORP | COM | | 718592108 | 836 | 14220 | SH | | DEFINED | 10 |
| PHILLIPS VAN HEUSEN CORP | COM | | 718592108 | 10 | 168 | SH | | DEF/OTH | 10 |
| PINNACLE ENTMT INC | COM | | 723456109 | 6378 | 219400 | SH | | DEFINED | 9 |
| PITNEY BOWES INC | COM | | 724479100 | 419 | 9235 | SH | | DEFINED | 10 |
| PITNEY BOWES INC | COM | | 724479100 | 259 | 5700 | SH | | DEF/OTH | 10 |
| PIXELWORKS INC | SDCV 1.750% 5/1 | | 72581MAB3 | 2691 | 3500000 | SH | | DEFINED | 9 |
| PORTLAND GEN ELEC CO | COM NEW | | 736508847 | 4380 | 150000 | SH | | DEFINED | 9 |
| POWERSHARES ETF TRUST | WDRHLL CLN EN | | 73935X500 | 359 | 19000 | SH | | DEFINED | 9 |
| POWERSHARES ETF TRUST | WATER RESOURCE | | 73935X575 | 321 | 17195 | SH | | DEFINED | 10 |
| POWERSHARES ETF TRUST | WATER RESOURCE | | 73935X575 | 32 | 1700 | SH | | DEF/OTH | 10 |
| PRAXAIR INC | COM | | 74005P104 | 719 | 11416 | SH | | DEFINED | 10 |
| PRAXAIR INC | COM | | 74005P104 | 176 | 2800 | SH | | DEF/OTH | 10 |
| PRAXAIR INC | COM | | 74005P104 | 71 | 1125 | SH | | DEFINED | 7 |
| PREMIUM STD FARMS INC | COM | | 74060C105 | 1570 | 74600 | SH | | DEFINED | 7 |
| PRIDE INTL INC DEL | NOTE 3.250% 5/0 | | 74153QAD4 | 12613 | 10000000 | SH | | DEFINED | 9 |
| PROCTER & GAMBLE CO | COM | | 742718109 | 17739 | 280863 | SH | | DEFINED | 10 |
| PROCTER & GAMBLE CO | COM | | 742718109 | 2287 | 36207 | SH | | DEF/OTH | 10 |
| PROCTER & GAMBLE CO | COM | | 742718109 | 2007 | 31770 | SH | | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | | 742718109 | 6316 | 100000 | SH | CALL | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | | 742718109 | 15790 | 250000 | SH | PUT | DEFINED | 7 |
| PROCTER & GAMBLE CO | COM | | 742718109 | 3431 | 54326 | SH | | DEFINED | 9 |
| PROGRESS ENERGY INC | COM | | 743263105 | 174 | 3447 | SH | | DEFINED | 10 |
| PROGRESS ENERGY INC | COM | | 743263105 | 39 | 765 | SH | | DEF/OTH | 10 |
| PRUDENTIAL FINL INC | COM | | 744320102 | 117 | 1296 | SH | | DEFINED | 10 |
| PRUDENTIAL FINL INC | COM | | 744320102 | 158 | 1749 | SH | | DEF/OTH | 10 |

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|----------------------------|----------------|------------|-----------|--------|---------|----|---------|-----------|
| PULTE HOMES INC | COM | | 745867101 | 198 | 7500 | SH | DEFINED | 10 |
| PULTE HOMES INC | COM | | 745867101 | 5004 | 189100 | SH | DEFINED | 7 |
| QUALCOMM INC | COM | | 747525103 | 1101 | 25813 | SH | DEFINED | 10 |
| QUALCOMM INC | COM | | 747525103 | 222 | 5194 | SH | DEF/OTH | 10 |
| QUALCOMM INC | COM | | 747525103 | 3492 | 81866 | SH | DEFINED | 7 |
| QUALCOMM INC | COM | | 747525103 | 3166 | 74220 | SH | PUT | DEFINED 7 |
| QUEST DIAGNOSTICS INC | COM | | 74834L100 | 4733 | 94897 | SH | DEFINED | 10 |
| QUEST DIAGNOSTICS INC | COM | | 74834L100 | 225 | 4518 | SH | DEF/OTH | 10 |
| QUESTAR CORP | COM | | 748356102 | 728 | 8164 | SH | DEFINED | 10 |
| QUESTAR CORP | COM | | 748356102 | 174 | 1950 | SH | DEF/OTH | 10 |
| RF MICRODEVICES INC | COM | | 749941100 | 1640 | 263200 | SH | DEFINED | 9 |
| RF MICRODEVICES INC | NOTE | 1.500% 7/0 | 749941AE0 | 3026 | 3000000 | SH | DEFINED | 9 |
| RADIAN GROUP INC | COM | | 750236101 | 2173 | 39600 | SH | DEFINED | 7 |
| RAYTHEON CO | COM NEW | | 755111507 | 534 | 10183 | SH | DEFINED | 10 |
| RAYTHEON CO | COM NEW | | 755111507 | 41 | 791 | SH | DEF/OTH | 10 |
| REALOGY CORP | COM | | 75605E100 | 18 | 602 | SH | DEFINED | 10 |
| REALOGY CORP | COM | | 75605E100 | 6059 | 204613 | SH | DEFINED | 7 |
| REALOGY CORP | COM | | 75605E100 | 7 | 250 | SH | DEFINED | 9 |
| REGIONS FINANCIAL CORP NEW | COM | | 7591EP100 | 1108 | 31324 | SH | DEFINED | 10 |
| REGIONS FINANCIAL CORP NEW | COM | | 7591EP100 | 44 | 1253 | SH | DEF/OTH | 10 |
| REYNOLDS AMERICAN INC | COM | | 761713106 | 25 | 400 | SH | DEFINED | 10 |
| REYNOLDS AMERICAN INC | COM | | 761713106 | 449 | 7200 | SH | DEFINED | 7 |
| ROCKWELL AUTOMATION INC | COM | | 773903109 | 377 | 6302 | SH | DEFINED | 10 |
| ROCKWELL AUTOMATION INC | COM | | 773903109 | 23 | 378 | SH | DEF/OTH | 10 |
| ROHM & HAAS CO | COM | | 775371107 | 2251 | 43518 | SH | DEFINED | 10 |
| ROHM & HAAS CO | COM | | 775371107 | 91 | 1764 | SH | DEF/OTH | 10 |
| ROPER INDS INC NEW | COM | | 776696106 | 379 | 6910 | SH | DEFINED | 10 |
| ROSS STORES INC | COM | | 778296103 | 515 | 14984 | SH | DEFINED | 10 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | 780259206 | 566 | 8544 | SH | DEFINED | 10 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | 780259206 | 55 | 825 | SH | DEF/OTH | 10 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | | 780259206 | 73 | 1095 | SH | DEFINED | 9 |
| SCO GROUP INC | COM | | 78403A106 | 43 | 50000 | SH | DEFINED | 9 |
| SEI INVESTMENTS CO | COM | | 784117103 | 514 | 8538 | SH | DEFINED | 10 |
| SLM CORP | COM | | 78442P106 | 44 | 1075 | SH | DEFINED | 10 |
| SLM CORP | COM | | 78442P106 | 33 | 800 | SH | DEF/OTH | 10 |
| SLM CORP | COM | | 78442P106 | 198811 | 4860913 | SH | DEFINED | 7 |
| SPDR TR | UNIT SER 1 | | 78462F103 | 101391 | 714020 | SH | DEFINED | 10 |
| SPDR TR | UNIT SER 1 | | 78462F103 | 4793 | 33755 | SH | DEF/OTH | 10 |
| SPDR TR | UNIT SER 1 | | 78462F103 | 4142 | 29170 | SH | DEFINED | 9 |
| SABRE HLDGS CORP | CL A | | 785905100 | 242 | 7400 | SH | DEFINED | 7 |
| SAFECO CORP | COM | | 786429100 | 622 | 9362 | SH | DEFINED | 10 |
| SANDISK CORP | COM | | 80004C101 | 2690 | 61410 | SH | DEFINED | 7 |
| SANDISK CORP | NOTE | 1.000% 5/1 | 80004CAC5 | 2188 | 2500000 | SH | DEFINED | 9 |
| SARA LEE CORP | COM | | 803111103 | 138 | 8178 | SH | DEFINED | 10 |
| SARA LEE CORP | COM | | 803111103 | 1 | 54 | SH | DEF/OTH | 10 |
| SARA LEE CORP | COM | | 803111103 | 259 | 15300 | SH | DEFINED | 7 |
| SCHEIN HENRY INC | COM | | 806407102 | 1031 | 18690 | SH | DEFINED | 10 |
| SCHERING PLOUGH CORP | COM | | 806605101 | 1547 | 60661 | SH | DEFINED | 10 |
| SCHERING PLOUGH CORP | COM | | 806605101 | 315 | 12354 | SH | DEF/OTH | 10 |
| SCHERING PLOUGH CORP | COM | | 806605101 | 10 | 400 | SH | DEFINED | 7 |
| SCHLUMBERGER LTD | COM | | 806857108 | 4137 | 59874 | SH | DEFINED | 10 |
| SCHLUMBERGER LTD | COM | | 806857108 | 769 | 11135 | SH | DEF/OTH | 10 |
| SCHLUMBERGER LTD | COM | | 806857108 | 1023 | 14800 | SH | DEFINED | 7 |
| SCHLUMBERGER LTD | COM | | 806857108 | 173 | 2510 | SH | DEFINED | 9 |
| SCHWAB CHARLES CORP NEW | COM | | 808513105 | 225 | 12276 | SH | DEFINED | 10 |
| SCHWAB CHARLES CORP NEW | COM | | 808513105 | 276 | 15075 | SH | DEF/OTH | 10 |
| SCOTTISH PWR PLC | SP ADR FNL NEW | | 81013T804 | 507 | 8069 | SH | DEFINED | 10 |
| SCOTTISH PWR PLC | SP ADR FNL NEW | | 81013T804 | 23 | 364 | SH | DEF/OTH | 10 |
| SCRIPPS E W CO OHIO | CL A | | 811054204 | 560 | 12533 | SH | DEFINED | 10 |
| SCRIPPS E W CO OHIO | CL A | | 811054204 | 10 | 225 | SH | DEF/OTH | 10 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | | 81369Y506 | 73 | 1210 | SH | DEFINED | 10 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | | 81369Y506 | 307 | 5100 | SH | DEF/OTH | 10 |

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|------------------------------|-----------------|-----------|--------|---------|----|---------|----|
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 631 | 17700 | SH | DEFINED | 7 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 82 | 2300 | SH | DEFINED | 9 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 284 | 8000 | SH | DEFINED | 9 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 3266 | 140072 | SH | DEFINED | 10 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 224 | 9600 | SH | DEF/OTH | 10 |
| SEPRACOR INC | COM | 817315104 | 956 | 20500 | SH | DEFINED | 7 |
| SERVICEMASTER CO | COM | 81760N109 | 2 | 157 | SH | DEFINED | 10 |
| SERVICEMASTER CO | COM | 81760N109 | 1077 | 70000 | SH | DEFINED | 7 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 286 | 4325 | SH | DEFINED | 10 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 165 | 2500 | SH | DEF/OTH | 10 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1823 | 27600 | SH | DEFINED | 7 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 873 | 21200 | SH | DEFINED | 7 |
| SILVER WHEATON CORP | COM | 828336107 | 1330 | 140300 | SH | DEFINED | 7 |
| SIX FLAGS INC | NOTE 4.500% 5/1 | 83001PAJ8 | 5694 | 5000000 | SH | DEFINED | 9 |
| SKY FINL GROUP INC | COM | 83080P103 | 1990 | 74093 | SH | DEFINED | 7 |
| SMITHFIELD FOODS INC | COM | 832248108 | 220 | 7340 | SH | DEFINED | 10 |
| SOUTHERN CO | COM | 842587107 | 937 | 25561 | SH | DEFINED | 10 |
| SOUTHERN CO | COM | 842587107 | 569 | 15515 | SH | DEF/OTH | 10 |
| SOUTHERN CO | COM | 842587107 | 146600 | 4000000 | SH | DEFINED | 7 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 455 | 17869 | SH | DEFINED | 10 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 40 | 1575 | SH | DEF/OTH | 10 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 249 | 9800 | SH | DEFINED | 7 |
| SPECTRA ENERGY CORP | COM | 847560109 | 1027 | 39086 | SH | DEFINED | 10 |
| SPECTRA ENERGY CORP | COM | 847560109 | 157 | 5963 | SH | DEF/OTH | 10 |
| SPECTRA ENERGY CORP | COM | 847560109 | 847 | 32250 | SH | DEFINED | 7 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 37 | 1963 | SH | DEFINED | 10 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 90 | 4723 | SH | DEF/OTH | 10 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 2630 | 138691 | SH | DEFINED | 7 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 38 | 2000 | SH | DEFINED | 9 |
| STANLEY WKS | COM | 854616109 | 187 | 3375 | SH | DEFINED | 10 |
| STANLEY WKS | COM | 854616109 | 133 | 2400 | SH | DEF/OTH | 10 |
| STANLEY WKS | COM | 854616109 | 7 | 125 | SH | DEF/OTH | 9 |
| STAPLES INC | COM | 855030102 | 5470 | 211704 | SH | DEFINED | 10 |
| STAPLES INC | COM | 855030102 | 660 | 25545 | SH | DEF/OTH | 10 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 4761 | 73422 | SH | DEFINED | 10 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 33 | 502 | SH | DEF/OTH | 10 |
| STATE STR CORP | COM | 857477103 | 4442 | 68608 | SH | DEFINED | 10 |
| STATE STR CORP | COM | 857477103 | 112 | 1725 | SH | DEF/OTH | 10 |
| STATION CASINOS INC | COM | 857689103 | 1731 | 20000 | SH | DEFINED | 7 |
| STERICYCLE INC | COM | 858912108 | 815 | 10000 | SH | DEFINED | 10 |
| STRAYER ED INC | COM | 863236105 | 215 | 1720 | SH | DEFINED | 10 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 118 | 1800 | SH | DEFINED | 10 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 6344 | 96500 | SH | DEFINED | 7 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 26 | 392 | SH | DEFINED | 9 |
| STREETTRACKS SER TR | SPDR S&P HOMEB | 86330E745 | 514 | 15800 | SH | DEFINED | 7 |
| STRYKER CORP | COM | 863667101 | 2125 | 32036 | SH | DEFINED | 10 |
| STRYKER CORP | COM | 863667101 | 161 | 2435 | SH | DEF/OTH | 10 |
| STRYKER CORP | COM | 863667101 | 2364 | 35650 | SH | DEFINED | 7 |
| SUN LIFE FINL INC | COM | 866796105 | 37 | 813 | SH | DEFINED | 10 |
| SUN LIFE FINL INC | COM | 866796105 | 337 | 7425 | SH | DEF/OTH | 10 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 174 | 29000 | SH | DEFINED | 10 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 19 | 3150 | SH | DEF/OTH | 10 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 11 | 1810 | SH | DEFINED | 7 |
| SUNCOR ENERGY INC | COM | 867229106 | 10 | 125 | SH | DEF/OTH | 10 |
| SUNCOR ENERGY INC | COM | 867229106 | 202 | 2650 | SH | DEFINED | 7 |
| SUNTRUST BKS INC | COM | 867914103 | 2640 | 31787 | SH | DEFINED | 10 |
| SUNTRUST BKS INC | COM | 867914103 | 239 | 2875 | SH | DEF/OTH | 10 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 1591 | 45960 | SH | DEFINED | 7 |
| SWIFT TRANSN CO | COM | 870756103 | 567 | 18200 | SH | DEFINED | 7 |
| SYBASE INC | NOTE 1.750% 2/2 | 871130AB6 | 8513 | 7500000 | SH | DEFINED | 9 |
| SYMANTEC CORP | COM | 871503108 | 489 | 28285 | SH | DEFINED | 10 |
| SYMANTEC CORP | COM | 871503108 | 206 | 11930 | SH | DEF/OTH | 10 |

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|------------------------------|---------------|------------|-----------|-------|----------|----|---------|-----------|
| SYSCO CORP | COM | | 871829107 | 2237 | 66115 | SH | DEFINED | 10 |
| SYSCO CORP | COM | | 871829107 | 436 | 12875 | SH | DEF/OTH | 10 |
| SYSCO CORP | COM | | 871829107 | 947 | 28000 | SH | DEFINED | 7 |
| TD BANKNORTH INC | COM | | 87235A101 | 6 | 196 | SH | DEFINED | 10 |
| TD BANKNORTH INC | COM | | 87235A101 | 57 | 1773 | SH | DEF/OTH | 10 |
| TD BANKNORTH INC | COM | | 87235A101 | 415 | 12900 | SH | DEFINED | 7 |
| TECO ENERGY INC | COM | | 872375100 | 168 | 9782 | SH | DEFINED | 10 |
| TECO ENERGY INC | COM | | 872375100 | 28 | 1600 | SH | DEF/OTH | 10 |
| TJX COS INC NEW | COM | | 872540109 | 244 | 9050 | SH | DEFINED | 10 |
| TJX COS INC NEW | COM | | 872540109 | 53 | 1950 | SH | DEF/OTH | 10 |
| TXU CORP | COM | | 873168108 | 1247 | 19460 | SH | DEFINED | 10 |
| TXU CORP | COM | | 873168108 | 227 | 3545 | SH | DEF/OTH | 10 |
| TXU CORP | COM | | 873168108 | 18762 | 292700 | SH | DEFINED | 7 |
| TXU CORP | COM | | 873168108 | 2045 | 31900 | SH | CALL | DEFINED 7 |
| TXU CORP | COM | | 873168108 | 19 | 300 | SH | DEFINED | 9 |
| TANOX INC | COM | | 87588Q109 | 584 | 31131 | SH | DEFINED | 7 |
| TARGET CORP | COM | | 87612E106 | 3069 | 51781 | SH | DEFINED | 10 |
| TARGET CORP | COM | | 87612E106 | 345 | 5825 | SH | DEF/OTH | 10 |
| TARGET CORP | COM | | 87612E106 | 1337 | 22560 | SH | DEFINED | 7 |
| TELEFLEX INC | COM | | 879369106 | 391 | 5748 | SH | DEFINED | 10 |
| TELEFONICA S A | SPONSORED ADR | | 879382208 | 279 | 4200 | SH | DEFINED | 10 |
| TELEPHONE & DATA SYS INC | SPL COM | | 879433860 | 236 | 4230 | SH | DEFINED | 10 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | 881624209 | 264 | 7048 | SH | DEFINED | 10 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | 881624209 | 17 | 450 | SH | DEF/OTH | 10 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | 881624209 | 112 | 3000 | SH | DEFINED | 7 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | | 881624209 | 4007 | 107050 | SH | DEFINED | 9 |
| TEVA PHARMACEUTICAL FIN II L | DBC | 0.250% 2/0 | 88164RAB3 | 13680 | 12000000 | SH | DEFINED | 9 |
| TEXAS INSTRS INC | COM | | 882508104 | 7992 | 265528 | SH | DEFINED | 10 |
| TEXAS INSTRS INC | COM | | 882508104 | 604 | 20058 | SH | DEF/OTH | 10 |
| TEXAS INSTRS INC | COM | | 882508104 | 2544 | 84524 | SH | DEFINED | 7 |
| TEXAS INSTRS INC | COM | | 882508104 | 6603 | 219370 | SH | CALL | DEFINED 7 |
| TEXAS INSTRS INC | COM | | 882508104 | 60 | 2000 | SH | DEFINED | 9 |
| TEXTRON INC | COM | | 883203101 | 661 | 7358 | SH | DEFINED | 10 |
| TEXTRON INC | COM | | 883203101 | 94 | 1050 | SH | DEF/OTH | 10 |
| THERMO FISHER SCIENTIFIC INC | COM | | 883556102 | 5463 | 116857 | SH | DEFINED | 10 |
| THERMO FISHER SCIENTIFIC INC | COM | | 883556102 | 333 | 7121 | SH | DEF/OTH | 10 |
| THERMO FISHER SCIENTIFIC INC | COM | | 883556102 | 1711 | 36600 | SH | DEFINED | 7 |
| THOMAS & BETTS CORP | COM | | 884315102 | 393 | 8042 | SH | DEFINED | 10 |
| THOMAS & BETTS CORP | COM | | 884315102 | 5 | 100 | SH | DEF/OTH | 10 |
| 3COM CORP | COM | | 885535104 | 1 | 200 | SH | DEFINED | 10 |
| 3COM CORP | COM | | 885535104 | 528 | 135000 | SH | DEFINED | 9 |
| 3M CO | COM | | 88579Y101 | 6413 | 83907 | SH | DEFINED | 10 |
| 3M CO | COM | | 88579Y101 | 1254 | 16409 | SH | DEF/OTH | 10 |
| 3M CO | COM | | 88579Y101 | 1976 | 25849 | SH | DEFINED | 7 |
| 3M CO | COM | | 88579Y101 | 6696 | 87616 | SH | CALL | DEFINED 7 |
| TIDEWATER INC | COM | | 886423102 | 3949 | 67413 | SH | DEFINED | 10 |
| TIDEWATER INC | COM | | 886423102 | 133 | 2269 | SH | DEF/OTH | 10 |
| TIFFANY & CO NEW | COM | | 886547108 | 339 | 7445 | SH | DEFINED | 10 |
| TIFFANY & CO NEW | COM | | 886547108 | 22 | 475 | SH | DEF/OTH | 10 |
| TIM HORTONS INC | COM | | 88706M103 | 326 | 10712 | SH | DEFINED | 10 |
| TIME WARNER INC | COM | | 887317105 | 2968 | 150500 | SH | DEFINED | 10 |
| TIME WARNER INC | COM | | 887317105 | 79 | 4000 | SH | DEF/OTH | 10 |
| TIME WARNER INC | COM | | 887317105 | 4930 | 250000 | SH | CALL | DEFINED 7 |
| TIME WARNER INC | COM | | 887317105 | 99 | 5000 | SH | DEFINED | 9 |
| TIME WARNER CABLE INC | CL A | | 88732J108 | 210 | 5600 | SH | DEFINED | 7 |
| TIME WARNER CABLE INC | CL A | | 88732J108 | 1311 | 35000 | SH | DEFINED | 9 |
| TODCO | COM | | 88889T107 | 12 | 300 | SH | DEFINED | 10 |
| TODCO | COM | | 88889T107 | 476 | 11800 | SH | DEFINED | 7 |
| TRANSOCEAN SEDCO FOREX INC | DBC | 1.500% 5/1 | 893830AD1 | 14625 | 12500000 | SH | DEFINED | 9 |
| TRIAD HOSPITALS INC | COM | | 89579K109 | 1578 | 30200 | SH | DEFINED | 7 |
| TRIBUNE CO NEW | COM | | 896047107 | 32 | 1000 | SH | DEFINED | 10 |
| TRIBUNE CO NEW | COM | | 896047107 | 13 | 400 | SH | DEF/OTH | 10 |

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|------------------------------|---------------|------------|-----------|--------|---------|----|---------|-----------|
| TRIBUNE CO NEW | COM | | 896047107 | 514 | 16000 | SH | DEFINED | 7 |
| TRINITY INDS INC | NOTE | 3.875% 6/0 | 896522AF6 | 5500 | 5000000 | SH | DEFINED | 9 |
| TRONOX INC | CL A | | 897051108 | 248 | 17204 | SH | DEFINED | 7 |
| TRONOX INC | CL A | | 897051108 | 360 | 25000 | SH | DEFINED | 9 |
| TRUSTCO BK CORP N Y | COM | | 898349105 | 188 | 19579 | SH | DEFINED | 10 |
| TYCO INTL LTD NEW | COM | | 902124106 | 442 | 14005 | SH | DEFINED | 10 |
| TYCO INTL LTD NEW | COM | | 902124106 | 185 | 5850 | SH | DEF/OTH | 10 |
| TYCO INTL LTD NEW | COM | | 902124106 | 2754 | 87300 | SH | DEFINED | 7 |
| TYCO INTL LTD NEW | COM | | 902124106 | 32 | 1000 | SH | DEFINED | 9 |
| UAL CORP | DBC | 5.000% 2/0 | 902549AE4 | 5589 | 5000000 | SH | DEFINED | 9 |
| U S B HLDG INC | COM | | 902910108 | 665 | 29330 | SH | DEFINED | 10 |
| US BANCORP DEL | COM NEW | | 902973304 | 3587 | 102571 | SH | DEFINED | 10 |
| US BANCORP DEL | COM NEW | | 902973304 | 5 | 156 | SH | DEF/OTH | 10 |
| US BANCORP DEL | COM NEW | | 902973304 | 271 | 7751 | SH | DEFINED | 7 |
| US BANCORP DEL | COM NEW | | 902973304 | 118 | 3375 | SH | DEFINED | 9 |
| UNION PAC CORP | COM | | 907818108 | 428 | 4216 | SH | DEFINED | 10 |
| UNION PAC CORP | COM | | 907818108 | 907 | 8930 | SH | DEF/OTH | 10 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | | 910873207 | 121 | 38039 | SH | DEFINED | 10 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | | 910873207 | 4558 | 1433393 | SH | DEFINED | 9 |
| UNITED PARCEL SERVICE INC | CL B | | 911312106 | 419 | 5971 | SH | DEFINED | 10 |
| UNITED PARCEL SERVICE INC | CL B | | 911312106 | 7 | 100 | SH | DEF/OTH | 10 |
| UNITED RENTALS INC | COM | | 911363109 | 1100 | 40000 | SH | DEFINED | 9 |
| UNITED TECHNOLOGIES CORP | COM | | 913017109 | 7536 | 115943 | SH | DEFINED | 10 |
| UNITED TECHNOLOGIES CORP | COM | | 913017109 | 630 | 9699 | SH | DEF/OTH | 10 |
| UNITED TECHNOLOGIES CORP | COM | | 913017109 | 702 | 10796 | SH | DEFINED | 9 |
| UNITEDHEALTH GROUP INC | COM | | 91324P102 | 1543 | 29123 | SH | DEFINED | 10 |
| UNITEDHEALTH GROUP INC | COM | | 91324P102 | 2019 | 38124 | SH | DEF/OTH | 10 |
| UNITEDHEALTH GROUP INC | COM | | 91324P102 | 588 | 11100 | SH | DEFINED | 7 |
| UNITEDHEALTH GROUP INC | COM | | 91324P102 | 5114 | 96545 | SH | DEFINED | 9 |
| UNIVERSAL COMPRESSION HLDGS | COM | | 913431102 | 2477 | 36600 | SH | DEFINED | 9 |
| V F CORP | COM | | 918204108 | 245 | 2970 | SH | DEFINED | 10 |
| VALERO ENERGY CORP NEW | COM | | 91913Y100 | 6863 | 106415 | SH | DEFINED | 10 |
| VALERO ENERGY CORP NEW | COM | | 91913Y100 | 53 | 820 | SH | DEF/OTH | 10 |
| VALERO ENERGY CORP NEW | COM | | 91913Y100 | 1967 | 30500 | SH | DEFINED | 7 |
| VALERO ENERGY CORP NEW | COM | | 91913Y100 | 4140 | 64190 | SH | DEFINED | 9 |
| VALSPAR CORP | COM | | 920355104 | 45 | 1600 | SH | DEFINED | 10 |
| VALSPAR CORP | COM | | 920355104 | 1341 | 48200 | SH | DEFINED | 7 |
| VARIAN MED SYS INC | COM | | 92220P105 | 2231 | 46783 | SH | DEFINED | 10 |
| VARIAN MED SYS INC | COM | | 92220P105 | 13 | 275 | SH | DEF/OTH | 10 |
| VARIAN MED SYS INC | COM | | 92220P105 | 2058 | 43157 | SH | DEFINED | 7 |
| VARIAN MED SYS INC | COM | | 92220P105 | 143 | 3000 | SH | CALL | DEFINED 7 |
| VANGUARD INDEX FDS | STK MRK ETF | | 922908769 | 691 | 4881 | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 5843 | 154091 | SH | DEFINED | 10 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 1964 | 51796 | SH | DEF/OTH | 10 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 189046 | 4985400 | SH | DEFINED | 7 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 2654 | 70000 | SH | CALL | DEFINED 7 |
| VERIZON COMMUNICATIONS | COM | | 92343V104 | 68 | 1804 | SH | DEFINED | 9 |
| VIACOM INC NEW | CL A | | 92553P102 | 3 | 75 | SH | DEF/OTH | 10 |
| VIACOM INC NEW | CL A | | 92553P102 | 1408 | 34300 | SH | DEFINED | 7 |
| VISHAY INTERTECHNOLOGY INC | COM | | 928298108 | 95 | 6826 | SH | DEFINED | 10 |
| VISHAY INTERTECHNOLOGY INC | COM | | 928298108 | 531 | 38000 | SH | DEFINED | 9 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | | 92857W209 | 389 | 14465 | SH | DEFINED | 10 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | | 92857W209 | 212 | 7895 | SH | DEF/OTH | 10 |
| WACHOVIA CORP NEW | COM | | 929903102 | 3151 | 57233 | SH | DEFINED | 10 |
| WACHOVIA CORP NEW | COM | | 929903102 | 568 | 10316 | SH | DEF/OTH | 10 |
| WACHOVIA CORP NEW | COM | | 929903102 | 0 | 9 | SH | DEFINED | 7 |
| WACHOVIA CORP NEW | COM | | 929903102 | 50 | 900 | SH | DEFINED | 9 |
| WAL MART STORES INC | COM | | 931142103 | 4079 | 86884 | SH | DEFINED | 10 |
| WAL MART STORES INC | COM | | 931142103 | 358 | 7633 | SH | DEF/OTH | 10 |
| WAL MART STORES INC | COM | | 931142103 | 5332 | 113567 | SH | DEFINED | 7 |
| WAL MART STORES INC | COM | | 931142103 | 4695 | 100000 | SH | PUT | DEFINED 7 |
| WALGREEN CO | COM | | 931422109 | 3365 | 73323 | SH | DEFINED | 10 |

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|------------------------------|------|-----------|------|--------|----|---------|----|
| WALGREEN CO | COM | 931422109 | 306 | 6661 | SH | DEF/OTH | 10 |
| WALGREEN CO | COM | 931422109 | 1453 | 31655 | SH | DEFINED | 7 |
| WALGREEN CO | COM | 931422109 | 3957 | 86234 | SH | DEFINED | 9 |
| WARWICK VALLEY TEL CO | COM | 936750108 | 1376 | 84962 | SH | DEFINED | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 257 | 6371 | SH | DEFINED | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 67 | 1648 | SH | DEF/OTH | 10 |
| WASHINGTON MUT INC | COM | 939322103 | 137 | 3400 | SH | DEFINED | 7 |
| WASHINGTON TR BANCORP | COM | 940610108 | 207 | 7705 | SH | DEFINED | 10 |
| WASHINGTON TR BANCORP | COM | 940610108 | 489 | 18225 | SH | DEF/OTH | 10 |
| WASTE CONNECTIONS INC | COM | 941053100 | 1231 | 41122 | SH | DEFINED | 10 |
| WASTE MGMT INC DEL | COM | 94106L109 | 3809 | 110702 | SH | DEFINED | 10 |
| WASTE MGMT INC DEL | COM | 94106L109 | 125 | 3622 | SH | DEF/OTH | 10 |
| WASTE MGMT INC DEL | COM | 94106L109 | 544 | 15800 | SH | DEFINED | 7 |
| WEBEX COMMUNICATIONS INC | COM | 94767L109 | 3360 | 59100 | SH | DEFINED | 7 |
| WELLPOINT INC | COM | 94973V107 | 1651 | 20353 | SH | DEFINED | 10 |
| WELLPOINT INC | COM | 94973V107 | 232 | 2860 | SH | DEF/OTH | 10 |
| WELLPOINT INC | COM | 94973V107 | 596 | 7350 | SH | DEFINED | 7 |
| WELLS FARGO & CO NEW | COM | 949746101 | 6370 | 185025 | SH | DEFINED | 10 |
| WELLS FARGO & CO NEW | COM | 949746101 | 589 | 17106 | SH | DEF/OTH | 10 |
| WELLS FARGO & CO NEW | COM | 949746101 | 218 | 6318 | SH | DEFINED | 7 |
| WENDYS INTL INC | COM | 950590109 | 250 | 8000 | SH | DEFINED | 10 |
| WESCO INTL INC | COM | 95082P105 | 270 | 4300 | SH | DEFINED | 9 |
| WESTERN UN CO | COM | 959802109 | 391 | 17803 | SH | DEFINED | 10 |
| WESTERN UN CO | COM | 959802109 | 124 | 5668 | SH | DEF/OTH | 10 |
| WESTERN UN CO | COM | 959802109 | 1701 | 77511 | SH | DEFINED | 7 |
| WEYERHAEUSER CO | COM | 962166104 | 703 | 9412 | SH | DEFINED | 10 |
| WEYERHAEUSER CO | COM | 962166104 | 47 | 625 | SH | DEF/OTH | 10 |
| WEYERHAEUSER CO | COM | 962166104 | 1495 | 20000 | SH | DEFINED | 7 |
| WHIRLPOOL CORP | COM | 963320106 | 19 | 221 | SH | DEFINED | 10 |
| WHIRLPOOL CORP | COM | 963320106 | 1393 | 16400 | SH | DEFINED | 7 |
| WILLIAMS COS INC DEL | COM | 969457100 | 175 | 6138 | SH | DEFINED | 10 |
| WILLIAMS COS INC DEL | COM | 969457100 | 33 | 1175 | SH | DEF/OTH | 10 |
| WILLIAMS COS INC DEL | COM | 969457100 | 182 | 6400 | SH | DEFINED | 7 |
| WILLIAMS COS INC DEL | COM | 969457100 | 6635 | 233138 | SH | DEFINED | 9 |
| WILMINGTON TRUST CORP | COM | 971807102 | 427 | 10116 | SH | DEFINED | 10 |
| WILMINGTON TRUST CORP | COM | 971807102 | 6 | 135 | SH | DEF/OTH | 10 |
| WINDSTREAM CORP | COM | 97381W104 | 366 | 24883 | SH | DEFINED | 10 |
| WINDSTREAM CORP | COM | 97381W104 | 60 | 4077 | SH | DEF/OTH | 10 |
| WINDSTREAM CORP | COM | 97381W104 | 7 | 499 | SH | DEFINED | 7 |
| WINDSTREAM CORP | COM | 97381W104 | 3 | 206 | SH | DEFINED | 9 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 548 | 11291 | SH | DEFINED | 10 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 160 | 3300 | SH | DEF/OTH | 10 |
| WRIGLEY WM JR CO | COM | 982526105 | 405 | 7946 | SH | DEFINED | 10 |
| WRIGLEY WM JR CO | COM | 982526105 | 4 | 87 | SH | DEF/OTH | 10 |
| WRIGLEY WM JR CO | COM | 982526105 | 825 | 16200 | SH | DEFINED | 7 |
| WRIGLEY WM JR CO | COM | 982526105 | 64 | 1250 | SH | DEFINED | 9 |
| WYETH | COM | 983024100 | 4268 | 85314 | SH | DEFINED | 10 |
| WYETH | COM | 983024100 | 1808 | 36134 | SH | DEF/OTH | 10 |
| WYETH | COM | 983024100 | 33 | 660 | SH | DEFINED | 9 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 16 | 481 | SH | DEFINED | 10 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 678 | 19850 | SH | DEFINED | 7 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 7 | 200 | SH | DEFINED | 9 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 6 | 500 | SH | DEFINED | 10 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 494 | 38200 | SH | DEFINED | 7 |
| YAHOO INC | COM | 984332106 | 302 | 9650 | SH | DEFINED | 10 |
| YAHOO INC | COM | 984332106 | 31 | 1000 | SH | DEF/OTH | 10 |
| YAHOO INC | COM | 984332106 | 447 | 14291 | SH | DEFINED | 7 |
| YAHOO INC | COM | 984332106 | 82 | 2636 | SH | DEFINED | 9 |
| YUM BRANDS INC | COM | 988498101 | 345 | 5977 | SH | DEFINED | 10 |
| YUM BRANDS INC | COM | 988498101 | 198 | 3420 | SH | DEF/OTH | 10 |
| YUM BRANDS INC | COM | 988498101 | 2 | 40 | SH | DEFINED | 7 |
| ZIMMER HLDGS INC | COM | 98956P102 | 2396 | 28056 | SH | DEFINED | 10 |

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| ZIMMER HLDGS INC | COM | 98956P102 | 271 | 3176 | SH | | DEF/OTH | 10 |
| ACE LTD | ORD | G0070K103 | 556 | 9739 | SH | | DEFINED | 10 |
| ACE LTD | ORD | G0070K103 | 46 | 809 | SH | | DEF/OTH | 10 |
| ACE LTD | ORD | G0070K103 | 5622 | 98521 | SH | | DEFINED | 9 |
| BUNGE LIMITED | COM | G16962105 | 746 | 9077 | SH | | DEFINED | 10 |
| BUNGE LIMITED | COM | G16962105 | 8 | 100 | SH | | DEF/OTH | 10 |
| BUNGE LIMITED | COM | G16962105 | 171 | 2080 | SH | | DEFINED | 7 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 3805 | 61692 | SH | | DEFINED | 10 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 117 | 1898 | SH | | DEF/OTH | 10 |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 167 | 2700 | SH | | DEFINED | 7 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 1560 | 39800 | SH | | DEFINED | 7 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1510 | 34809 | SH | | DEFINED | 10 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 205 | 4725 | SH | | DEF/OTH | 10 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 3297 | 111110 | SH | | DEFINED | 10 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 143 | 4819 | SH | | DEF/OTH | 10 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 371 | 12500 | SH | | DEFINED | 7 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 332 | 11190 | SH | | DEFINED | 9 |
| NOBLE CORPORATION | SHS | G65422100 | 118 | 1503 | SH | | DEFINED | 10 |
| NOBLE CORPORATION | SHS | G65422100 | 4394 | 55850 | SH | | DEFINED | 7 |
| NOBLE CORPORATION | SHS | G65422100 | 7176 | 91200 | SH | PUT | DEFINED | 7 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 534 | 11840 | SH | | DEFINED | 10 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 7 | 150 | SH | | DEF/OTH | 10 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 2255 | 50000 | SH | | DEFINED | 7 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 9020 | 200000 | SH | PUT | DEFINED | 7 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 201 | 4762 | SH | | DEFINED | 10 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1442 | 34200 | SH | | DEFINED | 7 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 804 | 73477 | SH | | DEFINED | 10 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 38 | 3450 | SH | | DEF/OTH | 10 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 368 | 33600 | SH | | DEFINED | 7 |