

State of Illinois
State Universities Retirement System

Compliance Examination
Year Ended June 30, 2012

Performed as Special Assistant Auditors
for the Auditor General, State of Illinois

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2012

Table of Contents

	Page
Introductory Section	
System Officials	1
Management Assertion Letter	2
Compliance Report	
Summary	3
Independent Accountants' Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes	4
Independent Auditors' Report on Internal Control Over Financial Reporting and on Compliance and Other Matters Based on an Audit of Financial Statements Performed in Accordance with <i>Government Auditing Standards</i>	7

Financial Statement Report

The System's financial statement report for the year ended June 30, 2012, which includes independent auditors' report, management discussion and analysis, basic financial statements and notes, required supplementary information other than management discussion and analysis, supplementary information, and the independent auditors' report on internal control over financial reporting and on compliance and other matters based on an audit of basic financial statements performed in accordance with *Government Auditing Standards* has been issued separately.

Supplementary Information for State Compliance Purposes

	Schedule	Page
Summary		8
Fiscal Schedules and Analysis Section:		
Summary Schedule of Appropriations and Expenditures	1	10
Comparative Schedule of Revenues and Expenses	2	11
Analysis of Revenues and Expenses	3	12
Schedule of Administrative Expenses	4	13
Analysis of Administrative Expenses	5	15
Schedule of Changes in Property and Equipment	6	16
Schedule of Investment Portfolio	7	17
Schedule of Investment Expenses	8	19
Selected Account Balances	9	21
Schedule of Accounts Receivable	10	22
System Funding Progress	11	23
Rate of Return	12	24
Revenues and Expenses	13	24
Employer Contributions	14	25
Retirement Benefits	15	25
Survivors' Benefits	16	25

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2012

Table of Contents

Supplementary Information for State Compliance Purposes (continued)

	Schedule	Page
Fiscal Schedules and Analysis Section (Continued):		
Disability Benefits	17	25
Disability Retirement Allowance Benefits	18	25
Investment Income	19	26
Benefit Costs	20	26
Member Contributions	21	27
Self-Managed Plan Investments	22	28
Future Funding and Benefit Calculations	23	28
Schedule of Changes in Reserves	24	29
Schedule of Contributions/Deductions and Effect on Investments	25	30
Analysis of Operations Section (Unaudited):		
System's Functions and Planning Program (Unaudited)		31
Auditor's Assessment (Unaudited)		33
Locally Held Fund (Unaudited)		33
Average Number of Employees (Unaudited)		33
Schedule of Investment Commissions (Unaudited)		34
Description of Reserves (Unaudited)		36
Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)		37
Investment Listing	26	38

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2012

System Officials

Executive Director	Mr. William Mabe
Chief Financial Officer	Ms. Phyllis Walker
Chief Investment Officer	Mr. Daniel Allen
General Counsel	Mr. Michael Weinstein
Internal Auditor	Mr. Steven Hayward
Chairwoman	Ms. Carrie Hightman
Vice Chairman	Mr. Antonio Vasquez
Treasurer	Ms. Dorinda Miller
Board of Trustees	Mr. Jeffrey Beaulieu
	Mr. Matthew Berns
	Mr. John Engstrom
	Mr. J. Fred Giertz
	Mr. Steven Rogers
	Mr. Mitchell Vogel
	Ms. Marva Williams

State Universities Retirement System's office is located at:

1901 Fox Drive
Champaign, IL 61820



State Universities Retirement System of Illinois

Serving Illinois Community Colleges and Universities

1901 Fox Drive • Champaign, IL 61820-7333
(217) 378-8800 • (217) 378-9801 (FAX)

February 4, 2013

McGladrey LLP
20 North Martingale Road, Suite 500
Schaumburg, IL 60173

Ladies and Gentlemen:

We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the State Universities' Retirement System (System). We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of the System's compliance with the following assertions during the period ended June 30, 2012. Based on this evaluation, we assert that during the year ended June 30, 2012, the System has materially complied with the assertions below.

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. The money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Yours very truly,

State Universities Retirement System

William E. Mabe, Executive Director

Phyllis L. Walker, Chief Financial Officer

Daniel L. Allen, Chief Investment Officer

Michael B. Weinstein, General Counsel

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2012

Summary

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and in accordance with the Illinois State Auditing Act.

Accountants' Report

The Independent Accountants' Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes does not contain scope limitations, disclaimers, or other significant non-standard language.

Summary of Findings

<u>Number of</u>	<u>Current Report</u>	<u>Prior Report</u>
Findings	None	None
Repeated findings	None	None
Prior recommendations implementation or not repeated	None	None

Schedule of Findings and Questioned Costs

<u>Item No.</u>	<u>Page</u>	<u>Description</u>
	NONE	

Exit Conference

In correspondence received from the State Universities Retirement System on December 10, 2012, the System elected to waive a formal exit conference.



**Independent Accountants' Report on State Compliance,
on Internal Control Over Compliance, and on
Supplementary Information for State Compliance Purposes**

Honorable William G. Holland
Auditor General, State of Illinois
Springfield, Illinois

Board of Trustees
State Universities Retirement System of Illinois
Champaign, Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined the State of Illinois, State Universities Retirement System's (System) compliance with the requirements listed below, as more fully described in the Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide) as adopted by the Auditor General, during the year ended June 30, 2012. The management of the System is responsible for compliance with these requirements. Our responsibility is to express an opinion on the System's compliance based on our examination.

- A. The System has obligated, expended, received, and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received, and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate, and in accordance with law.

Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants; the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States; the Illinois State Auditing Act (Act); and the Audit Guide as adopted by the Auditor General pursuant to the Act; and, accordingly, included examining, on a test basis, evidence about the System's compliance with those requirements listed in the first paragraph of this report and performing such other procedures as we considered necessary in the circumstances. We believe that our examination provides a reasonable basis for our opinion. Our examination does not provide a legal determination on the System's compliance with specified requirements.

In our opinion, the System complied, in all material respects, with the requirements listed in the first paragraph of this report during the year ended June 30, 2012.

Internal Control

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the requirements listed in the first paragraph of this report. In planning and performing our examination, we considered the System's internal control over compliance with the requirements listed in the first paragraph of this report as a basis for designing our examination procedures for the purpose of expressing our opinion on compliance and to test and report on internal control over compliance in accordance with the Audit Guide, issued by the Illinois Office of the Auditor General, but not for the purpose of expressing an opinion on the effectiveness of internal control over compliance. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over compliance.

A deficiency in an entity's internal control over compliance exists when the design or operation of a control over compliance does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, noncompliance with the requirements listed in the first paragraph of this report on a timely basis. *A material weakness in an entity's internal control over compliance* is a deficiency, or combination of deficiencies, in internal control over compliance such that there is a reasonable possibility that material noncompliance with a requirement listed in the first paragraph of this report will not be prevented, or detected and corrected, on a timely basis.

Our consideration of internal control over compliance was for the limited purpose described in the preceding paragraph and was not designed to identify all deficiencies in internal control over compliance that might be deficiencies, significant deficiencies or material weaknesses. We did not identify any deficiencies in internal control over compliance that we consider to be material weaknesses, as defined above.

As required by the Audit Guide, immaterial findings excluded from this report have been reported in a separate letter to your office.

Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited and issued under separate cover the Statement of Plan Net Assets of the State Universities Retirement System of Illinois (System) as of June 30, 2012, and the related Statement of Changes in Plan Net Assets for the year then ended, and have issued our report thereon dated December 18, 2012, which contained an unqualified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the financial statements that collectively comprise the System's basic financial statements. We have not performed any procedures with respect to the audited financial statements subsequent to December 18, 2012. The accompanying Introductory Section and Supplementary Information for State Compliance Purposes, consisting of the Fiscal Schedules and Analysis Section (Schedules 1-25) the Investment Listing (Schedule 26) and the Analysis of Operations Section, for the year ended June 30, 2012 are presented for purposes of additional analysis and are not a required part of the basic financial statements of the State Universities Retirement System of Illinois. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) and Investment Listing (Schedule 26) for the year ended June 30, 2012 have been subjected to the auditing procedures applied in the audit of the basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standard generally accepted in the United States of America. In our opinion, the accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) and Investment Listing (Schedule 26) for the year ended June 30, 2012 is fairly stated in all material respects in relation to the basic financial statements as a whole.

We have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the State Universities Retirement System of Illinois' basic financial statements for the years ended June 30, 2011 and June 30, 2010 (not presented herein), and have issued our reports thereon dated December 12, 2011 and December 13, 2010, which contained unqualified opinions on the respective Statement of Plan Net Assets of the System, and the related Statement of Changes in Plan Net Assets for the years then ended. The accompanying Supplementary Information for State Compliance Purposes for the years ended June 30, 2011 and June 30, 2010 consisting of the Fiscal Schedules and Analysis Section (Schedules 1 through 25) is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2011 and June 30, 2010 basic financial statements. The accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) for the years ended June 30, 2011 and June 30, 2010 has been subjected to the auditing procedures applied in the audits of the June 30, 2011 and June 30, 2010 basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare those basic financial statements or to those basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying Fiscal Schedules and Analysis Section (Schedules 1-25) for the years ended June 30, 2011 and June 30, 2010 is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived.

The accompanying Introductory Section and Supplementary Information for State Compliance Purposes consisting of the Analysis of Operations Section has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, we do not express an opinion or provide any assurance on it.

This report is intended solely for the information and use of the Auditor General, the General Assembly, the Legislative Audit Commission, the Governor, System Board of Trustees and management, and is not intended to be and should not be used by anyone other than these specified parties.

McGladrey LLP

Schaumburg, Illinois
February 4, 2013, except for the Supplementary Information
for State Compliance Purposes paragraph, as to which the date
is December 18, 2012



Independent Auditors' Report on Internal Control Over Financial Reporting and on Compliance and Other Matters Based on an Audit of Financial Statements Performed in Accordance With Government Auditing Standards

Honorable William G. Holland
Auditor General, State of Illinois
Springfield, Illinois

Board of Trustees
State Universities Retirement System
Springfield, Illinois

As Special Assistant Auditors for the Auditor General, we have audited the Statement of Plan Net Assets and Statement of Changes in Plan Net Assets of the State Universities Retirement System of Illinois (System), as of and for the year ended June 30, 2012, and have issued our report thereon dated December 18, 2012. We conducted our audit in accordance with auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards*, issued by the Comptroller General of the United States.

Internal Control Over Financial Reporting

Management of the System is responsible for establishing and maintaining effective internal control over financial reporting. In planning and performing our audit, we considered the System's internal control over financial reporting as a basis for designing our auditing procedures for the purpose of expressing our opinion on the financial statements, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control over financial reporting. Accordingly, we do not express an opinion on the effectiveness of the System's internal control over financial reporting.

A *deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct misstatements on a timely basis. A *material weakness* is a deficiency, or a combination of deficiencies, in internal control, such that there is a reasonable possibility that a material misstatement of the System's financial statements will not be prevented, or detected and corrected on a timely basis.

Our consideration of internal control over financial reporting was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in the internal control over financial reporting that might be deficiencies, significant deficiencies or material weaknesses. We did not identify any deficiencies in internal control over financial reporting that we consider to be material weaknesses, as defined above.

Compliance and Other Matters

As part of obtaining reasonable assurance about whether the System's financial statements are free of material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts and grant agreements, noncompliance with which could have a direct and material effect on the determination of financial statement amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit, and accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

This report is intended solely for the information and use of the Auditor General, the General Assembly, the Legislative Audit Commission, the Governor, System management, and Board of Trustees, and is not intended to be and should not be used by anyone other than these specified parties.

McGladrey LLP

Schaumburg, Illinois
December 18, 2012

**State of Illinois
State Universities Retirement System
Compliance Examination**

Year Ended June 30, 2012

Supplementary Information for State Compliance Purposes

Summary

Supplementary Information for State Compliance Purposes presented in this section of the report includes the following:

Fiscal Schedules and Analysis Section:

- Summary Schedule of Appropriations and Expenditures
- Comparative Schedule of Revenues and Expenses
- Analysis of Revenues and Expenses
- Schedule of Administrative Expenses
- Analysis of Administrative Expenses
- Schedule of Changes in Property and Equipment
- Schedule of Investment Portfolio
- Schedule of Investment Expenses
- Selected Account Balances
- Schedule of Accounts Receivable
- System Funding Progress
- Rate of Return
- Revenues and Expenses
- Employer Contributions
- Retirement Benefits
- Survivors' Benefits
- Disability Benefits
- Disability Retirement Allowance Benefits
- Investment Income
- Benefit Costs
- Member Contributions
- Self-Managed Plan Investments
- Future Funding and Benefit Calculations
- Schedule of Changes in Reserves
- Schedule of Contributions/Deductions and Effect on Investments

Analysis of Operations Section:

- System's Functions and Planning Program (Unaudited)
- Auditor's Assessment (Unaudited)
- Locally Held Fund (Unaudited)
- Average Number of Employees (Unaudited)
- Schedule of Investment Commissions (Unaudited)
- Description of Reserves (Unaudited)
- Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

Investment Listing

**State of Illinois
State Universities Retirement System
Compliance Examination**

Year Ended June 30, 2012

Supplementary Information for State Compliance Purposes (Continued)

Summary (Continued)

The accountants' report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that the Fiscal Schedules and Analysis Section and Investment Listing have been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the auditors opinion, it is fairly stated in all material respects in relation to the basic financial statements as a whole from which it has been derived. The accountants' report also states the Analysis of Operations Section has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, they do not express an opinion or provide any assurance on it.

State of Illinois
 State Universities Retirement System
 Compliance Examination

Schedule 1

Summary Schedule of Appropriations and Expenditures
 For the Years Ended June 30, 2012 and 2011

	Appropriations 2012	Expenditures 2012	Appropriations 2011	Expenditures 2011
Appropriations made to the State Universities Retirement System from the State Education Assistance Fund (0007):				
Public Act # 97-0054	\$ 750,485,000	\$ 750,485,000	\$ -	\$ -
Public Act # 88-0593	4,396,200	4,396,200 *	-	-
Public Act # 88-0593	-	-	177,780	177,780 *
Continuing appropriation	-	-	4,059,500	4,059,500 *
Appropriations made directly to State Universities Retirement System from the State Pension Fund (054):				
Public Act # 97-0642	230,000,000	230,000,000	-	-
Public Act # 96-1497	-	-	63,000,000	63,000,000
State Universities Retirement System from the State Universities Retirement System Fund (0799):				
Bond Issue Proceeds; per Public Act # 96-1497	-	-	713,478,354	713,478,354
Total Appropriations	\$ 984,881,200	\$ 984,881,200	\$ 780,715,634	\$ 780,715,634

* Transferred to the Community College Health Insurance Security Fund as the State's contribution for community college benefit recipient's health benefits.

Note: The above information is from Agency records, and it has been reconciled to the State Comptroller's records.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule 2

Comparative Schedule of Revenues and Expenses
For the Years Ended June 30, 2012 and 2011

	2012	2011	Difference	
			Amount	Percent
Revenues				
Contributions:				
Participants	\$ 312,357,812	\$ 309,934,408	\$ 2,423,404	0.8%
Federal, trust funds, other	51,253,495	41,957,452	9,296,043	22.2%
State of Illinois:				
Pension obligation bonds	-	713,478,354	(713,478,354)	-100.0%
General revenue fund	750,485,000	-	750,485,000	-
Pension fund	230,000,000	63,000,000	167,000,000	265.1%
	<u>1,344,096,307</u>	<u>1,128,370,214</u>	<u>215,726,093</u>	<u>19.1%</u>
Investment income:				
Net appreciation (depreciation) in fair value of investments	(218,846,087)	2,646,764,487	(2,865,610,574)	-108.3%
Interest	81,396,519	192,587,174	(111,190,655)	-57.7%
Dividends	200,831,741	181,007,663	19,824,078	11.0%
Securities lending income	5,641,433	5,347,769	293,664	5.5%
	<u>69,023,606</u>	<u>3,025,707,093</u>	<u>(2,956,683,487)</u>	<u>-97.7%</u>
Less investment expense:				
Asset management expense	42,734,709	51,574,569	(8,839,860)	-17.1%
Securities lending expense	562,132	518,100	44,032	8.5%
Net investment income	<u>25,726,765</u>	<u>2,973,614,424</u>	<u>(2,947,887,659)</u>	<u>-99.1%</u>
Total	<u>1,369,823,072</u>	<u>4,101,984,638</u>	<u>(2,732,161,566)</u>	<u>-66.6%</u>
Expenses				
Benefits:				
Retirement	1,611,341,744	1,478,592,630	132,749,114	9.0%
Disability and DRA	20,718,536	20,900,096	(181,560)	-0.9%
Survivors	109,010,724	101,060,918	7,949,806	7.9%
Death	12,072,144	17,991,078	(5,918,934)	-32.9%
Reversionary	2,102,475	1,697,786	404,689	23.8%
Beneficiary	2,429,868	2,210,087	219,781	9.9%
	<u>1,757,675,491</u>	<u>1,622,452,595</u>	<u>135,222,896</u>	<u>8.3%</u>
Refunds	85,170,450	73,895,151	11,275,299	15.3%
Administrative expenses	13,555,757	12,618,044	937,713	7.4%
Total deductions	<u>1,856,401,698</u>	<u>1,708,965,790</u>	<u>147,435,908</u>	<u>8.6%</u>
Excess (deficiency) of revenues over expenses	<u>\$ (486,578,626)</u>	<u>\$ 2,393,018,848</u>	<u>\$ (2,879,597,474)</u>	<u>-120.3%</u>

See Analysis on Page 12.

**State of Illinois
State Universities Retirement System
Compliance Examination**

For the Year Ended June 30, 2012

Analysis of Revenues and Expenses

The System's revenues and expenses have been analyzed for fluctuations greater than \$1 million and 20% from the previous year as follows:

Employer Contributions - Federal, trust funds, other:

The non-state appropriated employer contributions increased by \$9.3 million or 22.2%. This is primarily due to the increase in the actuarially-determined normal cost rate from 10.14% in FY 11 to 12.71% in FY 12; an increase of 25%. This is the rate which is applied to earnings to determine the employer contributions from federal and trust grant funds used in operations by SURS employers.

Employer Contributions - State of Illinois appropriation:

Employer contributions from the state were received from the combination of Education Assistance Fund and State Pension Fund sources representing employer contributions from the state increased from the previous year by \$204 million or 26.3%. This is due to the overall funding requirements called for by PA 88-0593. This law determines the total employer contribution required, and also establishes continuing appropriation authority such that, regardless of what is appropriated through the state budget process, the System has the authority to request full funding through the General Revenue Fund. In FY 2012, \$230 million was received from the State Pensions Fund, and the remaining \$750.5 million was paid from the Education Assistance Fund. In FY 2011, all funding was received from the appropriated proceeds of the pension obligation bonds issued by the State of Illinois.

Investment income

Net appreciation (depreciation) in fair value of investments: This category of investment income decreased by \$2.9 billion or 108.3%, broken down as follows; gain on equities lower by \$2.6 billion, gain on fixed income securities lower by \$.9 billion; and gain on real estate equities lower by \$.3 billion. These variances reflect the overall decrease in investment return from 23.8% in FY 11 to .5% in FY 12.

Interest: Interest income decreased by \$111.2 million or 57.7%, reflecting the continuation of the low interest rate environment in the overall economy.

Death benefit payments

Death benefit payments decreased by \$5.9 million or 32.9%. Of this total, \$5.2 million relates to the defined benefit plan and is due to a 39.5% decrease in active member deaths in the traditional option from 233 in FY 11 to 141 in FY 12. It should be noted that the average payments for death benefits can vary significantly depending on the accumulated contributions and interest of an active member at time of death; the balance of unrecovered contributions and interest of a retiree at time of death, and the extent to which beneficiaries of the death payments choose to receive a lump sum or a beneficiary annuity.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule 4

Schedule of Administrative Expenses
For the Years Ended June 30, 2012 and 2011

	2012	2011	Variance	
			Amount	Percent
Defined Benefit Plan				
Personnel Services:				
Salary and wages	\$ 6,879,946	\$ 6,467,302	\$ 412,644	6.4%
Retirement contributions	838,694	747,959	90,735	12.1%
Insurance and payroll taxes	2,073,367	1,717,639	355,728	20.7%
	<u>9,792,007</u>	<u>8,932,900</u>	<u>859,107</u>	
Professional Services:				
Computer services	656,311	545,026	111,285	20.4%
Medical consultation	22,708	5,675	17,033	300.1%
Technical and actuarial	617,922	590,438	27,484	4.7%
Legal services	146,830	249,763	(102,933)	-41.2%
	<u>1,443,771</u>	<u>1,390,902</u>	<u>52,869</u>	
Communications:				
Postage	308,523	311,354	(2,831)	-0.9%
Printing and copying	79,819	95,122	(15,303)	-16.1%
Telephone	99,343	91,556	7,787	8.5%
	<u>487,685</u>	<u>498,032</u>	<u>(10,347)</u>	
Other Services:				
Equipment repairs, rental and maintenance	74,093	94,541	(20,448)	-21.6%
Building operations and maintenance	313,171	265,199	47,972	18.1%
Surety bonds and insurance	218,332	203,210	15,122	7.4%
Memberships and subscriptions	50,199	40,394	9,805	24.3%
Transportation and travel	128,510	98,185	30,325	30.9%
Education	19,952	21,077	(1,125)	-5.3%
EDP supplies and equipment	97,795	60,853	36,942	60.7%
Office supplies	53,275	53,546	(271)	-0.5%
	<u>955,327</u>	<u>837,005</u>	<u>118,322</u>	
Depreciation and amortization	<u>488,066</u>	<u>614,947</u>	<u>(126,881)</u>	-20.6%
Total administrative expense-defined benefit plan	<u>13,166,856</u>	<u>12,273,786</u>	<u>893,070</u>	7.3%

(Continued)

State of Illinois
 State Universities Retirement System
 Compliance Examination

Schedule 4

Schedule of Administrative Expenses (Continued)
 For the Years Ended June 30, 2012 and 2011

	2012	2011	Variance	
			Amount	Percent
Self-Managed Plan Administration:				
Salary and wages	\$ 242,613	\$ 225,655	\$ 16,958	7.5%
Retirement contributions	29,483	22,337	7,146	32.0%
Insurance and payroll taxes	75,301	60,166	15,135	25.2%
Technical and actuarial	10,000	6,000	4,000	66.7%
Postage	21,374	19,788	1,586	8.0%
Transportation and travel	1,090	1,283	(193)	-15.0%
Printing	9,040	9,029	11	0.1%
Total administrative expenses - Self-Managed Plan Administration	388,901	344,258	44,643	13.0%
Total administrative expenses	\$ 13,555,757	\$ 12,618,044	\$ 937,713	7.4%

See Analysis on Page 15.

**State of Illinois
State Universities Retirement System
Compliance Examination**

For the Year Ended June 30, 2012

Analysis of Administrative Expenses

Schedule 5

Administrative expenses reflect all costs incurred to manage the day to day operations of the State Universities Retirement System (System). Detail costs relating to benefit and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$13.6 million are approximately .7% of the total expenses of \$1.86 billion for FY 2012. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Insurance and payroll taxes:

This expense increased by \$355,728 or 20.7% based on the increase in employer health insurance premiums paid to State of Illinois Central Management Services for coverage of the SURS staff.

Computer services:

This expense increased by \$111,285 or 20.4% due to design and implementation of business intelligence software to enhance processing efficiency in various benefits administration areas.

Legal services:

These expenses decreased by \$102,933 or 41.2% due to the lower use of external counsel services during FY 12 due to the filling of the vacant Assistant General Counsel position in June, 2011, requiring less use of external legal resources.

Depreciation and amortization:

This expense decreased by \$126,881 or 20.6% due to the fact that the information system equipment and software category contained workstation replacement purchases which were made in FY 06 through FY 08 became fully depreciated in FY 11.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule 6

Schedule of Changes in Property and Equipment
Years ended June 30, 2012 and 2011

	Balance at June 30, 2010	Additions	Deletions	Balance at June 30, 2011	Additions	Deletions	Balance at June 30, 2012
Assets							
Land	\$ 531,834	\$ -	\$ -	\$ 531,834	\$ -	\$ -	\$ 531,834
Building	6,896,790	-	-	6,896,790	-	-	6,896,790
Information system equipment and software	14,588,456	206,473	367,016	14,427,913	237,991	37,421	14,628,483
Furniture and fixtures	2,121,368	2,740	-	2,124,108	24,615	-	2,148,723
Total capital assets	24,138,448	209,213	367,016	23,980,645	262,606	37,421	24,205,830
Allowance for depreciation							
Building	2,142,290	179,400	-	2,321,690	179,400	-	2,501,090
Information system equipment and software	13,559,432	378,926	367,016	13,571,342	268,539	37,421	13,802,460
Furniture and fixtures	2,027,813	56,621	-	2,084,434	40,127	-	2,124,561
Total allowance for depreciation	17,729,535	614,947	367,016	17,977,466	488,066	37,421	18,428,111
Net capital assets	\$ 6,408,913	\$(405,734)	\$ -	\$ 6,003,179	\$(225,460)	\$ -	\$ 5,777,719

Note: Property balances were obtained from System records and have been reconciled to property reports submitted to the Office of the Comptroller.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Schedule of Investment Portfolio
June 30, 2012 and 2011**

	2012			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 6,659,736,053	52.5 %	\$ 7,264,183,882	50.7 %
Non-U.S. equities	2,013,745,608	15.9	2,007,592,198	14.0
Preferred stock	16,151,216	0.1	11,956,450	0.1
Total equities	8,689,632,877	68.5	9,283,732,530	64.8
Fixed income				
Government obligations				
Government agencies	115,180,857	0.9	116,578,709	0.8
U.S. government	1,060,547,045	8.4	1,136,021,255	7.9
Corporate obligations	455,155,068	3.6	478,259,887	3.3
Miscellaneous				
Asset backed	230,890,063	1.8	243,976,946	1.7
Short-term investments	158,962,474	1.3	150,753,725	1.1
Commingled funds	158,520,425	1.3	174,339,125	1.2
Mortgage backed	904,704,243	7.1	932,916,386	6.5
Municipal bonds	54,616,051	0.4	63,226,492	0.4
Non-U.S. bonds	311,109,870	2.5	308,856,959	2.2
Forwards	199,930	-	180,508	-
Options	(4,749,528)	-	(1,278,604)	-
Swaps	40,590,191	0.3	45,612,311	0.3
Total fixed income	3,485,726,689	27.5	3,649,443,699	25.4
Cash and cash equivalents	13,438,251	0.1	13,438,250	0.1
Real estate	491,829,585	3.9	417,259,556	2.9
Self-managed plan funds	-	-	971,088,663	6.8
Total investments	\$12,680,627,402	100.0 %	\$ 14,334,962,698	100.0 %

Schedule 7

2011			
Cost		Fair Value	
Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
\$ 6,982,255,200	55.5 %	\$ 7,793,472,113	53.2 %
1,979,770,096	15.7	2,320,632,899	15.9
20,847,835	0.2	17,508,161	0.1
<u>8,982,873,131</u>	<u>71.4</u>	<u>10,131,613,173</u>	<u>69.2</u>
130,191,357	1.0	150,069,280	1.0
934,373,433	7.4	935,631,759	6.4
741,252,845	5.9	775,479,133	5.3
70,483,271	0.6	70,982,421	0.5
43,129,677	0.3	38,813,812	0.3
786,315,031	6.2	812,146,856	5.5
44,418,326	0.4	46,824,932	0.3
320,551,612	2.5	341,260,587	2.3
(4,263,154)	-	(2,788,230)	-
6,531,171	0.1	15,040,787	0.1
<u>3,072,983,569</u>	<u>24.4</u>	<u>3,183,461,337</u>	<u>21.7</u>
26,505,293	0.5	26,558,906	0.4
469,317,378	3.7	375,589,750	2.6
-	-	890,678,243	6.1
<u>\$12,551,679,371</u>	<u>100.0 %</u>	<u>\$14,607,901,409</u>	<u>100.0 %</u>

**State of Illinois
State Universities Retirement System
Compliance Examination**

Schedule 8

**Schedule of Investment Expenses
For the Years Ended June 30, 2012 and 2011**

	2012	2011
Master Trustee and Custodian		
The Northern Trust Company	\$ 1,053,903	\$ 1,032,120
Investment Manager		
Aberdeen Asset Management	1,317,176	1,553,530
Adams Street Partners	4,168,126	4,351,150
Alinda Capital Partners	1,003,785	1,160,940
Angelo Gordon GECC	600,000	600,000
Ativo Capital Management	226,105	61,630
BlackRock Institutional Trust Company	2,207,980	3,060,061
BlackRock Financial Management	-	323,883
Buford, Dickson, Harper & Sparrow	30,486	47,537
Calamos Advisors	1,264,907	943,676
CBRE Clarion Real Estate Securities (formerly ING Clarion Real Estate)	1,122,009	1,084,232
Channing Capital Management	146,677	119,374
Chicago Equity Partners	463,562	307,550
Dune Capital Management	519,932	542,587
EARNEST Partners	126,480	1,957
Fiduciary Management Associates	369,507	27,101
Franklin Templeton Real Estate Advisors	301,272	-
Garcia Hamilton & Associates	65,811	63,104
GlobeFlex Capital, L.P.	587,325	652,620
Herndon Capital Management	415,700	298,386
Holland Capital Management	166,725	113,920
Jacobs Levy Equity Management	1,284,842	1,135,456
LM Capital Group	117,937	66,506
Lombardia Capital Partners	432,277	274,009
Longfellow Investment Management	66,892	63,398
Macquarie Capital	600,000	450,000
Martin Currie, Inc.	778,791	1,265,864
Metropolitan West Asset Management	455,504	1,379,193
Mondrian Investment Partners	517,301	424,187
Muller and Monroe	345,554	350,347
NCM Capital Management	135,797	161,602
Neuberger Berman	547,313	298,748
New Century Advisors	146,729	136,765
Northern Trust Investments	149,370	156,429
Oaktree Capital Management	68,225	32,683
Pacific Investment Management Company	5,285,258	12,875,085
Pantheon Ventures	2,638,461	2,655,664
Pardigm Asset Management	-	(6,337)
Payden & Rygel	221,401	782,742
Piedmont Investment Advisors	302,477	133,636
Profit Investment Management	128,086	191,520
Progress Investment Management Company	1,967,006	1,664,419
Pugh Capital Management	162,189	115,974

(Continued)

**State of Illinois
State Universities Retirement System
Compliance Examination**

Schedule 8

**Schedule of Investment Expenses (Continued)
For the Years Ended June 30, 2012 and 2011**

	2012	2011
Investment Manager (Continued)		
Pyramis Global Advisors Trust Co.	\$ 647,951	\$ 449,815
Rhumblin Advisors	184,946	180,752
RLJ Western Asset Management	250,450	250,620
RREEF	2,652,956	2,685,642
Smith, Graham & Company	96,587	91,912
State Street Global Advisors	70,982	55,149
Strategic Global Advisors	247,649	139,702
T. Rowe Price	1,964,201	2,238,212
Taplin, Canida & Habacht	115,404	93,556
UBS Realty Investors	548,964	1,438,125
Wellington Management Company	1,490,520	750,951
Western Asset Management	-	529,752
	<u>39,725,585</u>	<u>48,825,316</u>
Investment Consultant, Measurement & Counsel		
Callan Associates Inc.	456,500	151,000
Ennis, Knupp & Associates, Inc.	-	158,856
Burke Burns & Pinelli, Ltd.	679	23,697
Katten Muchin Rosenman	99,634	-
Mayer, Brown, Rowe & Maw	71,948	64,473
	<u>628,761</u>	<u>398,026</u>
Investment Administrative Expenses		
Personnel	1,121,359	1,079,210
Resources, board and travel	142,981	160,277
Performance measurement and database	62,120	79,620
	<u>1,326,460</u>	<u>1,319,107</u>
Total Investment Expenses	<u>\$ 42,734,709</u>	<u>\$ 51,574,569</u>

Investment expenses include fees paid to the System's master trustee, various investment managers and their investment consultant and investment brokerage firms. Fees are negotiated based primarily on market values and the manager's portfolio performance. A graduated scale is used for most managers based upon various increments per million dollars of market value. Investment expenses also include administrative expenses relating to the operation of the Investment Division of SURS.

**State of Illinois
State Universities Retirement System
Compliance Examination**

Schedule 9

**Selected Account Balances
Years Ended June 30, 2012 and 2011**

	Defined Benefit Plan	Self Managed Plan	Reporting Entity Totals	
			2012	2011
Assets				
Cash and short-term investments	\$ 499,250,768	\$ -	\$ 499,250,768	\$ 505,492,014
Receivables				
Participants	12,680,102	2,497,706	15,177,808	12,198,383
State of Illinois	204,267,706	-	204,267,706	-
Federal, trust funds, and other	4,051,187	1,399,039	5,450,226	4,627,020
Pending investment sales	369,412,417	-	369,412,417	597,196,141
Interest and dividends	33,913,766	-	33,913,766	40,462,379
Total receivables	624,325,178	3,896,745	628,221,923	654,483,923
Prepaid expenses	243,561	-	243,561	22,777
Investments, at fair value				
Equity investments	9,237,816,964	45,915,566	9,283,732,530	10,131,613,173
Fixed income investments	3,641,674,426	21,207,523	3,662,881,949	3,210,020,243
Real estate investments	416,548,808	710,748	417,259,556	375,589,750
Mutual fund and variable annuities	-	971,088,663	971,088,663	890,678,243
Total investments	13,296,040,198	1,038,922,500	14,334,962,698	14,607,901,409
Securities lending collateral	12,121,093	-	12,121,093	1,516,154,400
Capital assets, at cost, net of accumulated depreciation				
\$18,428,111 and \$17,977,466, respectively	5,777,719	-	5,777,719	6,003,179
Total assets	14,437,758,517	1,042,819,245	15,480,577,762	17,290,057,702
Liabilities				
Benefits payable	5,093,488	-	5,093,488	7,159,269
Refunds payable	4,758,501	-	4,758,501	3,416,995
Securities lending collateral	11,758,885	-	11,758,885	1,515,998,213
Payable to brokers for unsettled trades	696,571,091	-	696,571,091	511,135,516
Administrative expenses payable	14,433,274	-	14,433,274	17,806,560
Total liabilities	732,615,239	-	732,615,239	2,055,516,553
Net assets held in trust for pension benefits	\$ 13,705,143,278	\$ 1,042,819,245	\$ 14,747,962,523	\$ 15,234,541,149

**State of Illinois
State Universities Retirement System
Compliance Examination**

Schedule 10

**Schedule of Accounts Receivable
Years ended June 30, 2012 and 2011**

	2012	2011
Employees:		
Salary deductions (1)	\$ 13,804,865	\$ 10,777,560
Overpaid benefits (2)	1,372,943	1,420,823
Other (3)	546,106	870,630
Total employee receivables	<u>15,723,914</u>	<u>13,069,013</u>
Employers:		
State Appropriation Receivable (4)	204,267,707	-
Federal and trust funds (5)	4,904,119	3,756,390
	<u>209,171,826</u>	<u>3,756,390</u>
Total	<u>\$ 224,895,740</u>	<u>\$ 16,825,403</u>

(1) Salary deductions receivable increased by \$3.0 million or 28.1% from fiscal year 2011. \$2.6 million of this variance is due to an increase in contributions receivable which are remitted by the employers after each pay period. Most employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.

(2) Overpaid benefits receivable represent benefits which have been overpaid to a member and are due back to the System. The majority of this receivable relates to disability payments made to members who later received worker's compensation benefits. Thus, some of the disability benefits received from the System must be repaid. The System records the receivable as soon as they are notified by the employer of the worker's compensation payment. If the member does not repay the overpayment prior to retirement or withdrawing from the System, the refund or retirement annuity is reduced by the amount of the overpayment plus interest. Because of this, an aging of the accounts receivable is not available and an allowance for doubtful accounts is not necessary. All other receivable amounts are expected to be collected within one year or less.

(3) Other receivables represents member account forfeitures of the employer matching funds due back to the System from the SMP providers. These forfeitures are the employer contributions for members who were not vested at the time of termination. Each quarter the providers remit back to SURS the forfeitures from the prior three months, where they are held as an asset of the SMP to be offset against future employer contributions.

(4) The full amount of state appropriation payments due for FY2012 were received by the end of August, 2012.

(5) The contributions related to federal, trust and other funds are remitted by the employers with the same procedures used for remittance of the employee contributions. So, as was discussed in item 1 above, the timing in which the employers remit the data and related funds can vary from year to year, and determines the level of this receivable.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2012**

System Funding Progress

Schedule 11

The actuarial accrued liability of SURS at June 30, 2012 amounted to \$33.2 billion. The actuarial value of assets is \$13.9 billion, resulting in an unfunded liability of \$19.2 billion.

Fiscal year 2012 was the fourth year in which the actuarial value of assets is used to evaluate funding progress and to set future employer contributions. The actuarial value of assets is based on a smoothed investment income rate. Investment income in excess or shortfall of the expected 7.75% rate on fair value is smoothed over a five-year period with 20% of a year's excess or shortfall being recognized each year beginning with the current year. The use of this actuarial method was implemented as required by Public Act 96-0043, which was signed into law on July 15, 2009.

Senate Bill 533 was signed into law by Governor Edgar on August 22, 1994. This law (Public Act 88-0593) provided a 15-year phase-in to a 35-year plan that will amortize the unfunded liability faced by SURS. It also provided for a continuing appropriation which removed pension funding from the General Assembly's annual budget negotiations, making the payment an automatic contribution not subject to the appropriations process. Ultimately, this funding plan will increase the State's pension funding from its current level of 42.1% to approximately 90%.

The projected required contribution rates and amounts are as follows:

Fiscal Year	Percentage of Payroll	Assumed Payroll (in billions)	Required Contribution
2014	35.20 %	\$ 4.27	\$ 1,503,700,000
2015	36.10	4.37	1,577,100,000
2016	35.50	4.47	1,586,800,000
2017	35.20	4.58	1,613,200,000
2018	35.60	4.69	1,671,100,000

Actuarial Assumptions

The investment return assumption was decreased from 8.5% to 7.75% first effective with the valuation as of June 30, 2010. Certain assumptions applicable to members hired on or after January 1, 2011, were also first effective as of June 30, 2010. The remaining assumptions were adopted by the Board first effective for the valuation as of June 30, 2007. The actuarial assumptions and methods used are in accordance with paragraph 36 of GASB Statement Number 25.

The funding objective is to provide employer and employee contributions sufficient to provide the benefits of SURS when due and to achieve an asset value equal to 90% of the Actuarial Accrued Liability by the end of fiscal year 2045. The financing objective of SURS and the funding process to reach that objective are set out in Section 15-155 of the SURS Article of the Illinois Pension Code.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2012**

System Funding Progress (Continued)

The statutory funding policy set out in Section 15-155 of the Illinois Pension Code results in lower near-term contribution requirements than the Annual Required Contribution (ARC) as calculated under GASB 25. The actuary recommends funding the ARC. In addition, the actuary does not certify that the funding method in the statute complies with generally accepted actuarial standards for the funding of retirement systems.

The statutory funding policy of this plan does not follow the actuary's recommendation. Continually funding the plan below the ARC creates the risk that ultimately benefit obligations cannot be met from the trust, and will require a greater amount of funding from other state resources.

The funded status of the plan as of June 30, 2012, the most recent valuation date, is as follows (in millions).

Actuarial Valuation Date	Actuarial Value of Assets*	Actuarial Accrued Liability (AAL) - Projected Unit Credit	Funded Ratio	Unfunded Actuarial Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll
06/30/12	\$ 13,949.9	\$ 33,170.2	42.1 %	\$ 19,220.3	\$ 3,477.2	552.8 %

*If calculated using the market value of assets of \$13,705.1, the funding ratio would be 41.3%.

The Government Accounting Standards Board (GASB) requires disclosure of the Annual Required Contribution (ARC) under a standard funding methodology. Amounts shown as the ARCs for each year are different from the contributions required by State statute. The cumulative difference between the ARC and the annual required contribution per State statute represents the net pension obligation (NPO). The NPO is \$8.6 billion at June 30, 2012, which is an increase of \$700 million from the June 30, 2011 NPO of \$7.9 billion.

Rate of Return

Schedule 12

Taken as a whole, SURS' investment portfolio produced a market rate of return, net of investment management fees of 0.5% and 23.8% for fiscal years 2012 and 2011, respectively.

Revenues and Expenses

Schedule 13

SURS defined benefit plan is financed by employee member contributions, employer contributions (State appropriations and contributions from trust and federal funds) and investment earnings. All cash received from these sources is deposited with the Northern Trust Company, which acts as the System's Master Trustee. SURS self-managed plan is financed by employee and employer contributions and investment earnings, but the funds are held by the two Service Providers approved by the Board of Trustees: Fidelity and TIAA/CREF.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2012**

Revenues and Expenses (Continued)

Approximately 99.0% of the total expenses for fiscal years 2012 and 2011 are related to benefits and refunds to members. Benefits include retirement, disability, and survivors payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the SURS Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2012.

Employer Contributions

Schedule 14

Contributions received from federal grants, trust funds, and other such sources were approximately \$41.9 million and \$51.2 million for the periods ending June 30, 2011 and 2012, respectively. This amount varies from year to year, depending on the level of federal and grant funding obtained by the universities and community colleges, as well as the normal cost rate established by the actuary.

Retirement Benefits

Schedule 15

Benefits have increased from approximately \$1.48 billion to approximately \$1.61 billion for the periods ended June 30, 2011 and 2012, respectively, for an increase of \$133 million or 9.0%. Of this, 6.7% is due to an increase in the number of defined benefit plan recipients from 42,682 to 45,548, and the remainder is due to the 3% annual increase.

Survivors' Benefits

Schedule 16

Benefits have increased from approximately \$101.0 million to \$109.0 million for the periods ending June 30, 2011 and 2012, respectively. This increase of \$8.0 million or 7.9% is due to a 3.9 % increase in the number of recipients, and an increase in the average monthly benefit of 3.9% reflecting the 3% automatic annual increase, and higher average annuity payments related to higher ending salary rates for the deceased member.

Disability Benefits

Schedule 17

Benefits decreased by approximately \$500,000 or 3.0%. This is made up of a .8% increase in the number of recipients; offset by a 3.7% increase from \$1,925 to \$1,854 in the monthly benefit.

Disability Retirement Allowance Benefits

Schedule 18

Benefits increased by \$200,000, with the number of recipients remaining relatively unchanged, and the average monthly payment increasing 5.7% from \$735 to \$776, attributable to the automatic annual increase.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2012**

Investment Income

Schedule 19

Net investment income decreased from approximately \$3.0 billion in fiscal year 2011 to \$.26 billion in fiscal year 2012. The investment return for these years was 23.8% and 0.5%, respectively. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation as of June 30, 2012 consists of 67.0% equity securities, 7.0% real estate and real estate investment trusts, 4.0% Treasury inflation protected securities, 21.0% fixed income and 1.0% Opportunity Fund. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2012 CAFR.

Benefit Costs

Schedule 20

The System's costs to recipients include retirement, disability, survivors, and death benefits. The following is the benefit cost per monthly annuity recipient for the years ended June 30, 2012 and 2011.

Average Monthly Benefit Cost per Recipient- Defined Benefit Plan

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2012	45,548	\$ 1,603.6	\$ 2,933.9
2011	42,682	1,473.5	2,877.0
<u>Survivors</u>			
2012	7,870	109.0	1,154.3
2011	7,578	101.0	1,111.3
<u>Disabilities</u>			
2012	715	15.9	1,854.4
2011	709	16.4	1,925.2
<u>Disability Retirement Allowance</u>			
2012	399	3.7	776.2
2011	401	3.5	734.6

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2012**

Member Contributions

Schedule 21

Employee contributions are established by the Illinois Pension Code as 8 percent of earnings for both the defined benefit and self-managed plans. Police officers and firefighters contributed 9 ½ percent of earnings for the defined benefit plan, and 8 percent for the self-managed plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or to be transmitted daily to the Service Providers for the members in the self-managed plan. The number of members having contributions credited to their accounts at June 30, 2012 and 2011 are as follows:

	<u>2012</u>	<u>2011</u>
Current Members - Defined Benefit Plan		
Active members (currently contributing)	71,056	71,888
Inactive members (not currently contributing)	<u>74,034</u>	<u>72,903</u>
Total Current Members - Defined Benefit Plan	<u><u>145,090</u></u>	<u><u>144,791</u></u>
Current Members - Self-Managed Plan		
Active members (currently contributing)	10,100	9,723
Inactive members (not currently contributing)	<u>7,307</u>	<u>7,019</u>
Total	<u><u>17,407</u></u>	<u><u>16,742</u></u>

Members' payrolls totaled approximately \$3.48 billion and \$3.46 billion for the fiscal years ended June 30, 2012 and 2011, respectively.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2012**

Self-Managed Plan Investments

Schedule 22

The SMP participants have the ability to invest their account balances in 51 mutual and variable annuity funds. These funds are offered by two providers, Fidelity Investments, and Teachers Insurance and Annuity Association - College Retirement Equities Fund (TIAA-CREF). As of June 30, 2012, the SMP had investments of \$1,038,922,500. A detailed schedule (unaudited) of the funds and balances at June 30, 2012 is located in the Investment Section of the Comprehensive Annual Financial Report.

Future Funding and Benefit Calculations

Schedule 23

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides a 15-year phase-in to a 35-year plan that requires the State to make continuing appropriations to meet the normal actuarially-determined cost of the System, plus amortize the unfunded liability. A significant difference between the 1989 and 1994 funding legislation is that the latter takes the form of a continuing appropriation. This removes the pension funding from the General Assembly's annual budget negotiations and requires that the actuarially determined annual funding become an automatic contribution. Ultimately, this funding plan will increase the State's pension funding from its current level of 42.1% to approximately 90% by fiscal year 2045.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule 24

Fiscal Schedules and Analysis
Schedule of Changes in Reserves
For the Year Ended June 30, 2012

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits from Employee and Employer Contributions	Self-Managed Plan	
Balance - June 30, 2011	\$ 6,007,401,403	\$ 8,266,601,894	\$ 960,537,852	\$ 15,234,541,149
Revenue:				
Contributions	258,236,014	985,814,621	100,045,672	1,344,096,307
Investment income	-	287,869,693	-	287,869,693
Net appreciation (depreciation) in fair value of investments	-	(235,505,443)	16,659,356	(218,846,087)
Total increases	258,236,014	1,038,178,871	116,705,028	1,413,119,913
Expenses:				
Benefit payments	(19,637,880)	(1,724,108,077)	(13,929,534)	(1,757,675,491)
Refunds	(53,853,429)	(11,211,821)	(20,105,200)	(85,170,450)
Administrative and investment expenses	-	(56,463,697)	(388,901)	(56,852,598)
Interest credited to reserves, net of forfeits	399,328,360	(399,328,360)	-	-
Transfers	(629,090,572)	629,090,572	-	-
Total decreases	(303,253,521)	(1,562,021,383)	(34,423,635)	(1,899,698,539)
Net increase (decrease)	(45,017,507)	(523,842,512)	82,281,393	(486,578,626)
Balance - June 30, 2012	\$ 5,962,383,896	\$ 7,742,759,382	\$ 1,042,819,245	\$ 14,747,962,523

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Fiscal Schedules and Analysis
For the Year Ended June 30, 2012**

Schedule of Contributions/Deductions and Effect on Investments

Schedule 25

Below is a schedule of contributions received by the System defined benefit plan, expenditures of the System for benefits and operations and the effect of these transactions on the System's investments.

	<u>2012</u>	<u>2011</u>
Contributions		
Members/Participants	\$ 258,236,014	\$ 260,177,436
State of Illinois	940,218,809	737,047,682
Federal/Trust and other sources	45,595,812	36,546,984
Total Contributions	<u>1,244,050,635</u>	<u>1,033,772,102</u>
Deductions		
Retirement Benefits	1,607,329,719	1,477,066,195
Survivor Benefits	109,010,724	101,060,918
Disability Benefits	15,910,346	16,380,083
Lump-Sum Death Benefits	11,495,168	16,721,160
Refunds	65,065,250	58,917,601
Administrative Expenses	13,166,856	12,273,786
Total Deductions	<u>1,821,978,063</u>	<u>1,682,419,743</u>
Investments Used to Pay Benefits and Expenses	<u>\$ (577,927,428)</u>	<u>\$ (648,647,641)</u>

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2012**

System's Functions and Planning Program

The State Universities Retirement System of Illinois (the "System") is the administrator of a cost-sharing multiple-employer public employee retirement system established July 21, 1941 to provide retirement annuities and other benefits for staff members and employees of the state universities, certain affiliated organizations, and certain other state educational and scientific agencies for survivors, dependents, and other beneficiaries of such employees. The System, a component unit of the State of Illinois, is included in the State of Illinois' financial report as a pension trust fund. The System is governed by Chapter 40, Act 5, Article 15 of the Illinois Compiled Statutes. These statutes assign the authority to establish and amend the benefit provisions of the plan to the State Legislature. Operation of the System and the direction of its policies are the responsibility of the Board of Trustees of the System. It is also these statutes that define the scope of the System's reporting entity. There are no statutory provisions for termination of the System. The Illinois Constitution provides that the pension obligation of the state *shall be an enforceable contractual relationship, the benefits of which shall not be diminished or impaired.*

As of June 30, 2012 the System's defined benefit plan had 145,090 active and inactive participants and 54,532 annuity benefit recipients, while the self-managed plan had 17,407 active and inactive participants and 253 annuity benefit recipients.

As of June 30, 2012 management of the System is vested in an eleven member Board of Trustees; five of which are appointed by the Governor, and six elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of trustees is six years.

The administration of the detailed affairs of the System is vested in the Executive Director, William Mabe. General policy relating to the administration of the System is stated in the minutes of the Board meetings. The System's official offices are located at 1901 Fox Drive, Champaign, Illinois.

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and his administrative staff to determine the progress made toward accomplishing established goal and objectives. The status of and achievement of these goals and objectives are monitored quarterly by the Board of Directors.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2012**

System's Functions and Planning Program

Major Initiatives

The mission statement of SURS provides the foundation for the System's initiatives and ongoing programs. The mission of SURS is "To secure and deliver the retirement benefits promised to our members."

SURS provides a variety of reports to its membership, including annual benefit summary statements.

Our first SURS Annual Financial Report Summary for Fiscal Year ended June 30, 2011 was made available on our website, surs.org.

We established a satellite office in Naperville to better respond to SURS membership providing counseling and employer and member seminars.

To improve customer service, Electronic Funds Transfer (EFT) for daily benefit check writing and direct debit of annuitant insurance withholdings were implemented. In addition, we have developed the roadmap for future website redesign which includes on-line surveys to members.

Public Act 97-0530, signed into law on August 23, 2011, requires all funds to comply with the Federal Heroes Earnings Assistance and Relief Tax Act of 2008.

Public Act 97-0609, signed by the Governor on August 26, 2011, suspends the pension of a retired member who returns to work as an independent contractor with the same entity from which he or she retired.

Public Act 97-0651, signed into law on January 7, 2012, provides that any reasonable suspicion of a false statement by an appointed or elected commissioners, trustees, directors, board members, or employees of a retirement system or pension fund governed by the Pension Code or the State Board of Investment shall be immediately referred to the board of trustees of the pension or the State Board of Investment. The Act also prohibits members of SURS from earning any statewide or national teacher organization service credit.

Public Act 97-0694, signed by the Governor on June 18, 2012, provides that a State Actuary is created under the Office of the Auditor General. The State Actuary will review actuarial assumptions utilized by the State Retirement Systems and may make recommendations concerning System assumptions used to determine the proposed certified contributions.

Public Act 97-0695, signed into law on June 21, 2012, reforms state retiree health insurance. The bill provides that the Department of Central Management will determine the state's contribution to the health insurance program and influence the level of annuitant premium reimbursement. Subsequent to the bill becoming law, individual lawsuits were filed challenging the constitutionality of the bill.

SURS has maintained its commitment to corporate governance through its participation in the Council of Institutional Investors since 1990 and support to corporate governance reforms such as transparency, accountability, and enforcement of shareholder's rights.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2012**

System's Functions and Planning Program

In keeping with best practice, SURS engaged a second independent actuarial firm to perform an actuarial review of the June 30, 2011 Actuarial Valuation performed by Gabriel, Roeder, Smith & Company. An actuarial review is generally done to confirm that the valuation and process are performed accurately and the methods and assumptions utilized are reasonable and prudent. The report, which can be found in the Actuarial Section of the Comprehensive Annual Financial Report, concluded that SURS was following appropriate actuarial principles.

Auditor's Assessment

The System has established adequate operating programs to meet its defined goals and objectives.

Locally Held Fund

The System uses a locally held fund "State Universities Retirement System" (pension trust fund No. 1178) held at the Northern Trust Company in Chicago, Illinois to account for and process all transactions of the System. The Illinois State Treasurer is not the legal custodian of the System's assets.

Average Number of Employees

The average number of SURS employees for the last three fiscal years are as follows:

	2012	2011	2010
Administration and human resources	9.90	9.70	10.55
Investments and accounting	9.65	12.65	11.80
Member services	65.80	63.00	62.50
Support services and information systems	28.75	29.75	29.75
Self-managed plan	3.70	3.70	3.70
Total	<u>117.80</u>	<u>118.80</u>	<u>118.30</u>

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2012**

**Schedule of Investment Commissions (Unaudited)
For the Years Ended June 30, 2012 and 2011**

	2012	2011
Domestic		
Loop Capital Markets/Broadcort Capital	\$ 117,667	\$ 136,483
Cabrera Capital Markets	79,085	90,089
Investment Technology Group Inc. (ECN)	75,862	76,644
Loop Capital Markets (ECN)	70,295	-
JP Morgan Chase & Company (ECN)	67,289	6,414
Morgan Stanley	59,292	58,987
Capital Institutional Services	48,968	39,077
CL King & Associates	47,562	34,858
Williams Capital Group (ECN)	47,348	46,440
Bank of New York CovergEx Execution	46,182	47,502
All Others	918,246	957,316
Total Domestic Commissions	<u>1,577,796</u>	<u>1,493,810</u>
International		
Loop Capital Markets (ECN)	155,216	-
Nomura Securities	103,539	118,115
UBS	99,610	45,669
Loop Capital Markets	85,957	212,771
Nomura (ECN)	75,648	19,577
Goldman Sachs	63,328	38,843
Credit Suisse	58,042	66,843
Cabrera Capital Markets (ECN)	55,291	64,107
Calyon (ECN)	54,192	-
Deutsche Bank	45,735	105,141
All Others	679,682	952,552
Total International Commissions	<u>1,476,240</u>	<u>1,623,618</u>
Global		
Cabrera Capital Markets	97,568	18,206
JP Morgan Chase & Company	58,991	53,756
Loop Capital Markets	54,942	15,633
Deutsche Bank	43,905	57,999
Morgan Stanley	42,732	81,439
UBS	37,352	28,595
Mogavero Lee & Company (ECN)	36,786	173,652
Credit Suisse Securities	29,747	36,414
Bank of America	28,243	55,918
Goldman Sachs	28,133	66,711
All Others	567,476	889,047
Total Global Commissions	<u>1,025,875</u>	<u>1,477,370</u>

(Continued)

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2012**

**Schedule of Investment Commissions (Unaudited) (Continued)
For the Years Ended June 30, 2012 and 2011**

	2012	2011
REIT		
Cheevers & Company	\$ 137,398	\$ 30,672
UBS	63,540	27,358
Merrill Lynch	39,151	18,156
Citigroup Global Markets	37,752	23,406
JP Morgan Chase & Company	37,289	33,424
Barclays	33,497	24,344
Green Street Advisors	25,387	1,427
Citigroup Global Markets (ECN)	24,788	4,019
Morgan Stanley	24,014	8,512
Stifel, Nicolaus & Company	17,480	7,596
All Others	226,201	151,686
Total REIT	666,497	330,600
Fixed Income Brokerage Commission		
Barclays	1,212,716,313	1,158,482,264
Morgan Stanley	1,113,981,209	1,067,531,275
Citigroup Global Markets	806,980,746	943,074,055
Credit Suisse	798,011,747	541,461,803
Deutsche Bank	638,496,138	736,064,559
Goldman Sachs	631,117,002	852,010,159
JP Morgan Chase & Company	623,051,779	339,411,045
CastleOak Securities	588,843,439	963,843,332
Loop Capital Markets (ECN)	430,335,985	957,418,016
Toussaint Capital Partners	400,611,697	121,885,510
All others	4,539,816,815	4,939,448,163
Total Fixed Income	11,783,962,870	12,620,630,181
Total Commissions	\$ 11,788,709,278	\$ 12,625,555,579

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Analysis of Operations (Unaudited)
For the Year Ended June 30, 2012**

Description of Reserves

Participants' Contributions

This reserve accumulates the contributions made by participants plus earned interest. Under the traditional option, participants contribute 8 percent of their gross earnings; 6 ½ percent of the 8 percent contributions are designated for retirement annuities, ½ percent for automatic annual increases, and 1 percent for survivor benefits. Police officers and firefighters contribute 9 ½ percent of earnings; the additional 1½ percent is a normal retirement contribution. Under the portable option, the participants contribute the same percent of earnings as above, but there is no contribution for survivor benefits. Instead, 1 percent of earnings is contributed to fund an enhanced refund which allows for the distribution of member earnings, all interest earned, and a one-to-one match of employer contributions. The refund available under the traditional option is member contributions plus interest at 4 ½ percent.

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 8.0 percent for the year ended June 30, 2012. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

Benefits from Employee and Employer Contributions

This reserve accumulates employer contributions from State Appropriations and federal and trust funds with designated uses of paying retirement and reversionary annuities for benefits in force, death and survivor benefits, disability benefits, variations in actuarial experience, and the administrative costs of the System. The reserve also accumulates participant contributions transferred when the participant retires or dies, the amount of investment income earned but not yet distributed to the participant contribution reserve according to the effective interest rate. The final component of this reserve is the difference between the total net assets of the System and the actuarial requirement to fund the System's benefits. The amount presented in this report is computed using a unit credit actuarial method. Illinois statutes provide that any potential unfunded liability be an obligation of the State of Illinois. The System must annually have an actuarial determination of its liabilities and reserves, and the amount and distribution of the required employer contribution.

Self-Managed Plan

This account holds employee contributions of 8 percent of earnings, employer contributions of 7.1 percent of earnings, and the investment gains or losses earned to date. This plan is a defined contribution plan with the System acting as sponsor. All contributions are placed with Service Providers approved by the Board of Trustees, with individual investment choices among these providers chosen by the member.

**State of Illinois
State Universities Retirement System
Compliance Examination**

**Analysis of Operations (Unaudited)
For Years ended June 30, 2012 and 2011**

Selected Activity Measures and Service Efforts and Accomplishments

	<u>FY12</u>	<u>FY11</u>
Total office counseling visits	5,258	5,202
Total telephone calls	118,286	120,259 *
Benefit Payments:		
Number of refunds	4,618	4,489
Number of benefit claims	640,691	605,044
Information Collection:		
Employer Payrolls Processed	1,814	1,840

*Note – Approximately 10,000 additional telephone calls were received in June 2011 related to the managed health care contract changes implemented by the State of Illinois and impacting both active and retired members' health insurance carrier selection.

Investment Listing
June 30, 2012

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	27,878.00	6,395.21	#REOGR/SATCON TECHNOLOGY REV STK SPLIT SATCON TECHNOLOGY 2J11AB1 7/19/2012
Equities	2,000.00	106,500.00	#REORG /ALEXANDER NAME CHNGE WITH CUSIP CHNGE 2J11AV1 MATSON INC EFF 07/02/2012
Equities	4,025.00	214,331.25	#REORG /ALEXANDER NAME CHNGE WITH CUSIP CHNGE 2J11AV1 MATSON INC EFF 07/02/2012
Equities	2,000.00	168,000.00	#REORG/ ABOVENET INC COM CASH MERGER EFF 07/02/2012
Equities	1,536.00	129,024.00	#REORG/ ABOVENET INC COM CASH MERGER EFF 07/02/2012
Equities	6,600.00	4,131.60	#REORG/ AVI BIOP REVERSE STOCK SPLIT AVI BIOPHARMA 2J1PAA1 EFF 07/12/201
Equities	2,500.00	233,600.00	#REORG/ CATALYST CASH & STOCK MERGER SXCHEALTH SOLUTN 2034285 EFF 07/03/2012
Equities	4,063.00	379,646.72	#REORG/ CATALYST CASH & STOCK MERGER SXCHEALTH SOLUTN 2034285 EFF 07/03/2012
Equities	10,790.00	1,369,251.00	#REORG/ GOODRICH CORP CASH MERGER EFF 07-26-2012
Equities	14,600.00	1,852,740.00	#REORG/ GOODRICH CORP CASH MERGER EFF 07-26-2012
Equities	10,380.00	1,317,222.00	#REORG/ GOODRICH CORP CASH MERGER EFF 07-26-2012
Equities	1,500.00	2,655.00	#REORG/ RF MONOLITHICS CASHMERGER EFF 7/02/2012
Equities	2,500.00	22,500.00	#REORG/ SRS LABS STOCK MERGER DTD INC 2014488 EFF 07-20-2012
Equities	4,100.00	2,542.00	#REORG/ THQ INC COM REVERSE STOCK SPLIT THQ INC 2J1VAL1 EFF 07/09/2012
Equities	7,662.00	4,750.44	#REORG/ THQ INC COM REVERSE STOCK SPLIT THQ INC 2J1VAL1 EFF 07/09/2012
Equities	10,400.00	1,340.56	#REORG/AMPAL AMERN ISRAEL CORP REV STK SPLIT AMPAL AMERN 2L1GAC1 7/23/2012
Equities	1,600.00	206.24	#REORG/AMPAL AMERN ISRAEL CORP REV STK SPLIT AMPAL AMERN 2L1GAC1 7/23/2012
Equities	7,318.00	5,510.45	#REORG/AUTOBYTEL REV STK SPLIT AUTOBYTEL2J17AE1 7/12/2012
Equities	3,049.00	16,830.48	#REORG/BANKATLANTIC NAME CHANGE WITH CUSIP BBX CAP 2D1DAF1 8/6/2012
Equities	9,398.00	69,545.20	#REORG/CHARMING SHOPPES INC CASH MERGER 6/15/2012
Equities	1,378.00	30,316.00	#REORG/COST PLUS INC CASH MERGER 7/2/2012
Equities	3,000.00	1,873.20	#REORG/DHT HOLDINGS INC REV STK SPLIT DHT HOLDINGS 2J17AM1 7/17/2012
Equities	900.00	7,866.00	#REORG/DUCKWALL-ALCO STORES INC NAME CHANGE WITH CUSIP 2J1GA21 7/6/2012
Equities	92,900.00	2,142,274.00	#REORG/DUKE ENERGY CORP REV STK SPLIT DUKE ENERGY 2G1XA11 7/3/2012
Equities	123,637.00	2,851,069.22	#REORG/DUKE ENERGY CORP REV STK SPLIT DUKE ENERGY 2G1XA11 7/3/2012
Equities	24,858.00	573,225.48	#REORG/DUKE ENERGY CORP REV STK SPLIT DUKE ENERGY 2G1XA11 7/3/2012
Equities	58,800.00	1,355,928.00	#REORG/DUKE ENERGY CORP REV STK SPLIT DUKE ENERGY 2G1XA11 7/3/2012
Equities	50,900.00	1,173,754.00	#REORG/DUKE ENERGY CORP REV STK SPLIT DUKE ENERGY 2G1XA11 7/3/2012
Equities	1,900.00	13,756.00	#REORG/EASYLINK SVCS INTL CORP CASH MERGER 7/2/2012
Equities	4,200.00	33,558.00	#REORG/ERESEARCHTECHNOLOGY CASH MERGER 7/3/2012
Equities	6,625.00	52,933.75	#REORG/ERESEARCHTECHNOLOGY CASH MERGER 7/3/2012
Equities	13,700.00	13.70	#REORG/ESC CHEMTURA CORP PLAN OF REORG TO CHEMTURA CORP SEC #2064023 EFF 7/6/12
Equities	4,700.00	386,340.00	#REORG/GEN-PROBE INC NEW CASH MERGER 8/1/2012
Equities	4,624.00	380,092.80	#REORG/GEN-PROBE INC NEW CASH MERGER 8/1/2012
Equities	22,220.00	813,474.20	#REORG/GEORESOURCES INC CASH AND STK MERGER HALCON RES 2H1NAL1 8/1/2012
Equities	2,080.00	76,148.80	#REORG/GEORESOURCES INC CASH AND STK MERGER HALCON RES 2H1NAL1 8/1/2012
Equities	1,700.00	13,192.00	#REORG/GTSI CORP COM CASH MERGER 6/20/2012
Equities	16,620.00	15,323.64	#REORG/IVANHOE MINES COM NPV WORTHLESS 8/2/2012
Equities	16,620.00	160,881.60	#REORG/IVANHOE MINES NAME CHANGE WITH CUSIP TORQUOISE HILL 2L19A81 8/8/2012
Equities	809.00	31,114.14	#REORG/KENSEY NASH CORP COM CASH MERGER 6/25/2012
Equities	2,800.00	55,076.00	#REORG/KNOLOGY INC COM CASH MERGER 7/17/2012
Equities	2,010.00	39,536.70	#REORG/KNOLOGY INC COM CASH MERGER 7/17/2012
Equities	2,200.00	31,372.00	#REORG/LECROY CORP COM CASH MERGER DUE 08/03/2012
Equities	1,271.00	34,266.16	#REORG/MEDTOX SCIENTIFIC INC COM CASH MERGER 7/31/2012
Equities	900.00	13,248.00	#REORG/MICRONETICS INC DEL CASH MERGER 8/8/2012
Equities	38,465.00	48,465.90	#REORG/OPNEXT INC COM STOCK MERGER OCLARO INC 2059876 7/23/2012
Equities	700.00	36,029.00	#REORG/P F CHANGS CHINA BISTRO CASH MERGER 7/3/2012
Equities	2,001.00	102,991.47	#REORG/P F CHANGS CHINA BISTRO CASH MERGER 7/3/2012
Equities	6,500.00	12,025.00	#REORG/PHOENIX COS INC REV STK SPLIT PHOENIX COS 2L1TAT1 8/13/2012
Equities	12,400.00	22,940.00	#REORG/PHOENIX COS INC REV STK SPLIT PHOENIX COS 2L1TAT1 8/13/2012
Equities	15,000.00	119,550.00	#REORG/PIONEER DRILLING NAME CHANGE WITHCUSIP PIONEER ENERGY 2J1NAB1 7/30/2012
Equities	11,824.00	94,237.28	#REORG/PIONEER DRILLING NAME CHANGE WITHCUSIP PIONEER ENERGY 2J1NAB1 7/30/2012
Equities	20,460.00	1,231,078.20	#REORG/PROGRESS ENERGY STOCK MERGER DUKEENERGY CORP 2G1XA11 7/3/2012
Equities	26,850.00	1,615,564.50	#REORG/PROGRESS ENERGY STOCK MERGER DUKEENERGY CORP 2G1XA11 7/3/2012
Equities	8,300.00	232,815.00	#REORG/SOLUTIA INC CASH AND STK MERGER EASTMAN CHEMICAL 2298325 7/2/2012
Equities	11,157.00	312,953.85	#REORG/SOLUTIA INC CASH AND STK MERGER EASTMAN CHEMICAL 2298325 7/2/2012
Equities	2,000.00	73,780.00	#REORG/STANDARD MICROSYSTEMS CASH MERGERDUE 08/03/2012
Equities	1,483.00	54,707.87	#REORG/STANDARD MICROSYSTEMS CASH MERGERDUE 08/03/2012
Equities	2,900.00	609.00	#REORG/STEREOTAXIS INC REV STK SPLIT STEREOTAXIS INC 2J1WAP1 7/11/2012
Equities	1,197.00	25,220.79	#REORG/SUREWEST COMMUNICATIONS MANDATORYEXCH CONSOLIDATED COMM 2015343 7/2/201
Equities	1,200.00	4,416.00	#REORG/SURGICAL EXPRESS INC COM CASH MERGER 7/17/2012
Equities	7,279.00	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	1,100.00	2,343.00	#REORG/TII NETWORK TECHNOLOGIES CASH MERGER 7/31/2012
Equities	381.00	4,427.22	#REORG/VIST FINL CORP COM STK MERGER TOMPKINS FINANCIAL 2864332 7/31/2012
Equities	0.74	0.74	&&& CASH HELD ELSEWHERE BLACKROCK FD

Equities	0.85	0.85	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	0.00	(13,929,440.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	4,100.00	14,309.00	1 800 FLOWERS COM INC CL A COM STK
Equities	5,600.00	19,544.00	1 800 FLOWERS COM INC CL A COM STK
Equities	429.00	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	6,400.00	115,199.37	1ST CAP REALTY INC COM NPV
Equities	3,300.00	22,209.00	1ST COMWLTH FNCL CORP COM LM
Equities	9,304.00	62,615.92	1ST COMWLTH FNCL CORP COM LM
Equities	400.00	66,660.00	1ST CTZNS BANCSHARES INC N C CL A
Equities	358.00	59,660.70	1ST CTZNS BANCSHARES INC N C CL A
Equities	2,800.00	30,016.00	1ST FINL HLDGS INC COM
Equities	14,524.00	125,632.60	1ST HORIZON NATL CORP COM
Equities	25,573.00	221,206.45	1ST HORIZON NATL CORP COM
Equities	2,200.00	27,764.00	1ST INDL RLTY TR INC COM
Equities	5,103.00	64,399.86	1ST INDL RLTY TR INC COM
Equities	19,803.00	151,492.95	1ST NIAGARA FINL GROUP INC NEW COM
Equities	188,612.00	1,442,881.80	1ST NIAGARA FINL GROUP INC NEW COM
Equities	28,142.00	215,286.30	1ST NIAGARA FINL GROUP INC NEW COM
Equities	80,000.00	82,610.85	1ST PACIFIC CO USD0.01
Equities	7,700.00	90,629.00	1ST POTOMAC RLTY TR COM
Equities	2,100.00	24,717.00	1ST POTOMAC RLTY TR COM
Equities	29,680.00	349,333.60	1ST POTOMAC RLTY TR COM
Equities	1,800.00	21,186.00	1ST POTOMAC RLTY TR COM
Equities	2,950.00	34,721.50	1ST POTOMAC RLTY TR COM
Equities	45,000.00	794,546.08	1ST QUANTUM MINLS COM NPV
Equities	48,000.00	847,515.82	1ST QUANTUM MINLS COM NPV
Equities	2,300.00	51,980.00	1ST SOURCE CORP COM
Equities	2,054.00	46,420.40	1ST SOURCE CORP COM
Equities	415,000.00	331,706.81	1ST TRACTOR CO 'H'CN1
Equities	3,400.00	116,076.00	3D SYS CORP DEL COM NEW STK
Equities	3,533.00	120,616.62	3D SYS CORP DEL COM NEW STK
Equities	49,570.00	4,441,472.00	3M CO COM
Equities	61,172.00	5,481,011.20	3M CO COM
Equities	4,215.00	377,664.00	3M CO COM
Equities	12,300.00	1,102,080.00	3M CO COM
Equities	9,860.00	883,456.00	3M CO COM
Equities	20,189.00	1,808,934.40	3M CO COM
Equities	40,300.00	3,610,880.00	3M CO COM
Equities	1,147.00	3,521.29	5 STAR QUAL CARE INC COM
Equities	4,466.00	-	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106
Equities	68,353.00	915,930.20	5TH 3RD BANCORP COM
Equities	78,297.00	1,049,179.80	5TH 3RD BANCORP COM
Equities	10,891.00	145,939.40	5TH 3RD BANCORP COM
Equities	25,985.00	348,199.00	5TH 3RD BANCORP COM
Equities	24,800.00	332,320.00	5TH 3RD BANCORP COM
Equities	6,200.00	26,040.00	8X8 INC NEW COM
Equities	1,080.00	4,341.60	A H BELO CORP COM SER A STK
Equities	2,742.00	11,022.84	A H BELO CORP COM SER A STK
Equities	8,200.00	10,332.00	A123 SYS INC COM
Equities	9,792.00	12,337.92	A123 SYS INC COM
Equities	163,300.00	469,467.63	AAC TECHNOLOGIES HOLDINGS INC SHS
Equities	4,725.00	89,066.25	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	3,302.00	62,242.70	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1,800.00	24,264.00	AAR CORP COM
Equities	2,859.00	38,539.32	AAR CORP COM
Equities	3,600.00	101,916.00	AARON'S INC CLASS A
Equities	6,234.00	176,484.54	AARON'S INC CLASS A
Equities	5,075.00	10,911.25	AASTROM BIOSCIENCES INC COM NEW COM NEW
Equities	1,300.00	48,100.00	ABAXIS INC COM
Equities	64.00	2,368.00	ABAXIS INC COM
Equities	188,604.00	3,078,638.99	ABB LTD CHF1.03 (REGD)
Equities	128,185.00	2,092,401.74	ABB LTD CHF1.03 (REGD)
Equities	4,325.00	278,832.75	ABBOTT LAB COM
Equities	113,840.00	7,339,264.80	ABBOTT LAB COM
Equities	141,789.00	9,141,136.83	ABBOTT LAB COM
Equities	7,538.00	485,974.86	ABBOTT LAB COM
Equities	20,864.00	1,345,102.08	ABBOTT LAB COM
Equities	5,580.00	190,501.20	ABERCROMBIE & FITCH CO CL A
Equities	8,554.00	292,033.56	ABERCROMBIE & FITCH CO CL A
Equities	2,017,196.92	1,402,939.00	ABINGWORTH BIOVENTURES III A, LP
Equities	4,621,695.99	3,322,681.00	ABINGWORTH BIOVENTURES IV, LP
Equities	7,220.00	164,760.40	ABIOMED INC COM
Equities	4,000.00	91,280.00	ABIOMED INC COM

Equities	2,200.00	43,032.00	ABM INDS INC COM
Equities	3,366.00	65,838.96	ABM INDS INC COM
Equities	2,800.00	54,768.00	ABM INDS INC COM
Equities	720,000.00	836,454.25	ABOITIZ EQUITY VEN PHP1
Equities	8,812.00	28,110.28	ABRAXAS PETE CORP COM
Equities	6,177,102.21	5,122,720.00	ABRY PARTNERS V LP 6-009966
Equities	2,314,081.00	2,018,149.00	ABRY PARTNERS V LP 6-019967
Equities	2,577,227.47	2,338,498.00	ABRY SENIOR EQUITY II LP
Equities	3,200.00	119,168.00	ACACIA RESH CORP COM
Equities	18,660.00	694,898.40	ACACIA RESH CORP COM
Equities	4,751.00	176,927.24	ACACIA RESH CORP COM
Equities	10,665.00	187,064.10	ACADIA HEALTHCARE CO INC COM
Equities	3,200.00	5,632.00	ACADIA PHARMACEUTICALS INC COM
Equities	9,000.00	15,840.00	ACADIA PHARMACEUTICALS INC COM
Equities	1,461.00	33,865.98	ACADIA RLTY TR COM
Equities	3,634.00	84,236.12	ACADIA RLTY TR COM
Equities	765,383.39	338,715.00	ACCELL VIII, LP
Equities	3,042.00	24,609.78	ACCELRYN INC COM
Equities	4,628.00	37,440.52	ACCELRYN INC COM
Equities	2,680.00	161,041.20	ACCENTURE PLC SHS CL A NEW
Equities	63,328.00	3,805,379.52	ACCENTURE PLC SHS CL A NEW
Equities	38,400.00	2,307,456.00	ACCENTURE PLC SHS CL A NEW
Equities	33,720.00	2,026,234.80	ACCENTURE PLC SHS CL A NEW
Equities	12,386.00	744,274.74	ACCENTURE PLC SHS CL A NEW
Equities	41,700.00	2,505,753.00	ACCENTURE PLC SHS CL A NEW
Equities	110,200.00	6,621,918.00	ACCENTURE PLC SHS CL A NEW
Equities	3,055.00	1.52	ACCEP INS COS INC COM
Equities	6,094.00	63,011.96	ACCO BRANDS CORP COM
Equities	69,740.00	721,111.60	ACCO BRANDS CORP COM
Equities	12,097.00	125,082.98	ACCO BRANDS CORP COM
Equities	2,000.00	21,920.00	ACCRETIVE HEALTH INC COM STK
Equities	3,524.00	38,623.04	ACCRETIVE HEALTH INC COM STK
Equities	1,400.00	9,576.00	ACCURAY INC DEL COM
Equities	7,739.00	52,934.76	ACCURAY INC DEL COM
Equities	4,300.00	25,800.00	ACCURIDE CORP NEW COM NEW COM NEW
Equities	4,508.00	27,048.00	ACCURIDE CORP NEW COM NEW COM NEW
Equities	31,237.00	2,315,598.81	ACE LTD COM STK
Equities	8,770.00	650,120.10	ACE LTD COM STK
Equities	12,100.00	896,973.00	ACE LTD COM STK
Equities	17,300.00	1,282,449.00	ACE LTD COM STK
Equities	331.00	2,988.93	ACETO CORP COM
Equities	2,298.00	14,247.60	ACHILLION PHARMACEUTICALS INC COM
Equities	2,576.00	113,884.96	ACI WORLDWIDE INC COM STK
Equities	22,760.00	1,006,219.60	ACI WORLDWIDE INC COM STK
Equities	3,365.00	148,766.65	ACI WORLDWIDE INC COM STK
Equities	3,600.00	67,140.00	ACME PACKET INC COM STK
Equities	5,089.00	94,909.85	ACME PACKET INC COM STK
Equities	600.00	6,114.00	ACME UTD CORP COM
Equities	2,400.00	56,544.00	ACORDA THERAPEUTICS INC COM
Equities	3,731.00	87,902.36	ACORDA THERAPEUTICS INC COM
Equities	7,010,853.00	4,268,596.00	ACP IV, LP
Equities	2,705.00	41,629.95	ACTIVE NETWORK INC COM
Equities	7,600.00	6,132.44	ACTIVE PWR INC COM
Equities	63.00	362,019.05	ACTIVIA PROPERTIES INC COM
Equities	35,400.00	424,446.00	ACTIVISION BLIZZARD INC COM STK
Equities	82,600.00	990,374.00	ACTIVISION BLIZZARD INC COM STK
Equities	32,760.00	392,792.40	ACTIVISION BLIZZARD INC COM STK
Equities	15,757.00	188,926.43	ACTIVISION BLIZZARD INC COM STK
Equities	3,500.00	95,060.00	ACTUANT CORP CL A NEW
Equities	31,150.00	846,034.00	ACTUANT CORP CL A NEW
Equities	7,660.00	208,045.60	ACTUANT CORP CL A NEW
Equities	4,459.00	30,900.87	ACTUATE CORP COM
Equities	1,800.00	91,638.00	ACUITY BRANDS INC COM
Equities	4,034.00	205,370.94	ACUITY BRANDS INC COM
Equities	200.00	628.00	ACURA PHARMACEUTICALS INC COM NEW STK
Equities	4,200.00	63,462.00	ACXIOM CORP COM
Equities	6,225.00	94,059.75	ACXIOM CORP COM
Equities	156.00	6,539.52	ADAMS RES & ENERGY INC COM NEW
Equities	74,461,339.00	82,607,178.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Equities	7,169,217.00	8,258,222.00	ADAMS STREET 2008 DIRECT FUND, LP
Equities	5,148,532.00	6,602,065.00	ADAMS STREET 2009 DIRECT FUND, LP
Equities	1,632,000.00	1,632,000.00	ADAMS STREET 2012 GLOBAL FUND LP
Equities	14,271,344.00	12,110,354.00	ADAMS STREET GLOBAL OPPORT SECOND FUND

Equities	14,445,276.00	15,419,000.00	ADAMS STREET PARTNERSHIP FUND - 2008	NON - US FUND, LP
Equities	22,714,854.00	26,928,536.00	ADAMS STREET PARTNERSHIP FUND - 2008	US FUND, LP
Equities	2,365,000.00	2,365,000.00	ADAMS STREET PARTNERSHIP FUND - 2009	NON-US EMERGING MARKETS FUND, LP
Equities	15,592,563.00	19,762,243.00	ADAMS STREET PARTNERSHIP FUND - 2009	US FUND, LP
Equities	27,461,777.00	28,690,376.00	ADAMS STREET PSHIP FD-2004	NON US FUND
Equities	7,470,000.00	7,470,000.00	ADAMS STREET PSHP FD - 2009	NON-US DEVELOPED MARKETS FUND
Equities	600,000.00	-	ADATOM.COM INC	
Equities	15,780.00	700,221.87	ADECCO SA CHF1.00 (REGD)	
Equities	29,647.00	1,315,556.26	ADECCO SA CHF1.00 (REGD)	
Equities	5,470.00	242,725.83	ADECCO SA CHF1.00 (REGD)	
Equities	2,000.00	88,748.02	ADECCO SA CHF1.00 (REGD)	
Equities	540.00	2,241.00	ADEPT TECH INC COM NEW	
Equities	30,475.00	2,183,550.95	ADIDAS AG	
Equities	14,600.00	1,046,098.24	ADIDAS AG	
Equities	36,790.00	1,190,892.30	ADOBE SYS INC COM	
Equities	67,500.00	2,184,975.00	ADOBE SYS INC COM	
Equities	42,569.00	1,377,958.53	ADOBE SYS INC COM	
Equities	26,850.00	869,134.50	ADOBE SYS INC COM	
Equities	20,370.00	659,376.90	ADOBE SYS INC COM	
Equities	8,550.00	123,633.00	ADR AMARIN CORP PLC SPONSORED ADR NEW	
Equities	2,600.00	298,948.00	ADR BAIDU INC SPONSORED ADR	
Equities	65,200.00	7,496,696.00	ADR BAIDU INC SPONSORED ADR	
Equities	448,700.00	6,672,169.00	ADR BANCO BRADESCO S A SPONSORED ADR	REPSTG PFD SHS NEW 2004
Equities	0.00	-	ADR BANCO SANTANDER BRASIL S A ADS	REPSTG 1 UNIT
Equities	7,300.00	295,942.00	ADR BP P L C SPONSORED ADR	
Equities	4,400.00	175,736.00	ADR CANON INC ADR REPSTG 5 SHS	
Equities	2,100.00	79,758.00	ADR COMPANIA DE MINAS BUENAVENTURA S A	SPONSORED ADR REPSTG SER B SHS
Equities	2,900.00	48,604.00	ADR CTRIP COM INTL LTD AMERICAN DEP SHS	AMERICAN DEP SHS
Equities	12,300.00	686,217.00	ADR ECOPETROL S A SPONSORED ADS	
Equities	97,000.00	1,415,230.00	ADR ELAN CORP PLC ADR REPRESENTING SHS	
Equities	15,067.00	65,541.45	ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR	
Equities	63,707.00	5,685,849.75	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	
Equities	13,000.00	166,530.00	ADR GOLD FIELDS LTD NEW SPONSORED ADR	
Equities	12,500.00	433,250.00	ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS	
Equities	10,500.00	463,365.00	ADR HSBC HLDGS PLC SPONSORED ADR NEW	
Equities	18,632.00	419,778.96	ADR ICON PUB LTD CO	
Equities	147,000.00	2,046,240.00	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR	REPSTG 500 PFD PFD ADR
Equities	25,195.00	412,190.20	ADR KEPPEL LTD SPONSORED	
Equities	55,370.00	905,853.20	ADR KEPPEL LTD SPONSORED	
Equities	5,000.00	65,900.00	ADR KT CORP SPONSORED ADR	
Equities	57,500.00	1,408,750.00	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP	INC SPONSORED ADR REPSTG COM
Equities	1,750.00	98,140.00	ADR OIL CO LUKOIL SPONSORED ADR	
Equities	2,770.00	155,341.60	ADR OIL CO LUKOIL SPONSORED ADR	
Equities	263,200.00	4,774,448.00	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR REPSTG PFD SHS
Equities	54,756.00	1,027,770.12	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR
Equities	9,300.00	174,561.00	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR
Equities	6,300.00	301,203.00	ADR RIO TINTO PLC SPONSORED ADR	
Equities	11,700.00	694,512.00	ADR SAP AG SPONSORED ADR	
Equities	17,100.00	725,895.00	ADR SASOL LTD SPONSORED ADR	
Equities	3,600.00	152,820.00	ADR SASOL LTD SPONSORED ADR	
Equities	22,995.00	248,805.90	ADR SBERBANK RUSSIA SPONSORED ADR	
Equities	27,800.00	610,488.00	ADR TATA MTRS LTD SPONSORED ADR	
Equities	79,000.00	744,970.00	ADR TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR
Equities	242,112.00	8,466,656.64	ADR TENARIS S A SPONSORED ADR	
Equities	72,109.00	2,843,978.96	ADR TEVA PHARMACEUTICAL INDS	
Equities	116,300.00	4,586,872.00	ADR TEVA PHARMACEUTICAL INDS	
Equities	7,464.00	294,380.16	ADR TEVA PHARMACEUTICAL INDS	
Equities	8,303.00	327,470.32	ADR TEVA PHARMACEUTICAL INDS	
Equities	2,700.00	90,504.00	ADR TUDOU HLDGS LTD SPONSORED ADS	
Equities	216,300.00	4,220,013.00	ADR VALE S A ADR REPSTG PFD PFD ADR	
Equities	66,856.00	1,327,091.60	ADR VALE S A ADR	
Equities	38,300.00	830,344.00	ADR YOUKU INC	
Equities	4,000.00	120,760.00	ADTRAN INC COM	
Equities	23,860.00	720,333.40	ADTRAN INC COM	
Equities	6,528.00	197,080.32	ADTRAN INC COM	
Equities	3,990.00	272,197.80	ADVANCE AUTO PTS INC COM	
Equities	37,800.00	2,578,716.00	ADVANCE AUTO PTS INC COM	
Equities	14,900.00	1,016,478.00	ADVANCE AUTO PTS INC COM	
Equities	6,728.00	458,984.16	ADVANCE AUTO PTS INC COM	
Equities	12,550.00	856,161.00	ADVANCE AUTO PTS INC COM	
Equities	12,800.00	873,216.00	ADVANCE AUTO PTS INC COM	
Equities	16,510.00	1,126,312.20	ADVANCE AUTO PTS INC COM	
Equities	1,700.00	22,814.00	ADVANCED ENERGY INDS INC COM	

Equities	3,910.00	52,472.20	ADVANCED ENERGY INDS INC COM
Equities	128,900.00	748,805.10	ADVANCED INFO SERV THB1(ALIEN MKT)
Equities	131,714.00	765,152.17	ADVANCED INFO SERV THB1(ALIEN MKT)
Equities	40,100.00	229,773.00	ADVANCED MICRO DEVICES INC COM
Equities	53,457.00	306,308.61	ADVANCED MICRO DEVICES INC COM
Equities	189,900.00	1,088,127.00	ADVANCED MICRO DEVICES INC COM
Equities	1,500.00	810.00	ADVANCED PHOTONIX INC CL A CL A
Equities	2,465,746.49	1,703,983.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Equities	1,650.00	3.46	ADVANTA CORP CL B
Equities	2,980.00	80,787.80	ADVENT SOFTWARE INC COM STK
Equities	2,222.00	60,238.42	ADVENT SOFTWARE INC COM STK
Equities	1.00	76,958.00	ADVENT SUBORDINATED DEBT FD, LP
Equities	3,555.00	176,292.45	ADVISORY BRD CO COM
Equities	1,800.00	89,262.00	ADVISORY BRD CO COM
Equities	2,238.00	110,982.42	ADVISORY BRD CO COM
Equities	7,600.00	125,020.00	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	10,723.00	176,393.35	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	57,000.00	659,767.52	AECOM GROUP INC. COM NPV
Equities	2,300.00	41,147.00	AEGION CORP 10
Equities	32,681.00	584,663.09	AEGION CORP 10
Equities	3,100.00	55,459.00	AEGION CORP 10
Equities	245,900.00	1,137,144.46	AEGON NV COM STK EURO.12
Equities	590.00	719.80	AEHR TEST SYS COM
Equities	9,500.00	175,260.06	AEON CREDIT SERV NPV
Equities	20,600.00	380,037.60	AEON CREDIT SERV NPV
Equities	3,400.00	71,886.20	AEON MALL CO LTD NPV
Equities	800.00	34,840.00	AEP INDS INC COM
Equities	1,600.00	69,680.00	AEP INDS INC COM
Equities	7,770.00	138,539.10	AEROPOSTALE COM
Equities	6,959.00	124,078.97	AEROPOSTALE COM
Equities	1,870.00	49,199.70	AEROVIRONMENT INC COM
Equities	41,700.00	535,011.00	AES CORP COM
Equities	74,900.00	960,967.00	AES CORP COM
Equities	62,300.00	799,309.00	AES CORP COM
Equities	98,200.00	1,259,906.00	AES CORP COM
Equities	24,380.00	945,212.60	AETNA INC
Equities	30,636.00	1,187,757.72	AETNA INC
Equities	59,500.00	2,306,815.00	AETNA INC
Equities	45,610.00	1,768,299.70	AETNA INC
Equities	1,348.00	1,064.92	AETRIUM INC COM STK USD0.001
Equities	1,700.00	39,338.00	AFC ENTERPRISES INC COM
Equities	2,357.00	54,540.98	AFC ENTERPRISES INC COM
Equities	1,200.00	131,340.00	AFFILIATED MANAGERS GROUP INC COM STK
Equities	5,524.00	604,601.80	AFFILIATED MANAGERS GROUP INC COM STK
Equities	17,949.00	1,964,518.05	AFFILIATED MANAGERS GROUP INC COM STK
Equities	9,150.00	1,001,467.50	AFFILIATED MANAGERS GROUP INC COM STK
Equities	4,053.00	443,600.85	AFFILIATED MANAGERS GROUP INC COM STK
Equities	13,935.00	179,482.80	AFFYMAX INC COM
Equities	1,000.00	12,880.00	AFFYMAX INC COM
Equities	4,200.00	19,698.00	AFFYMETRIX INC OC-CAP STK
Equities	9,438.00	44,264.22	AFFYMETRIX INC OC-CAP STK
Equities	37,600.00	176,344.00	AFFYMETRIX INC OC-CAP STK
Equities	27,589.00	1,175,015.51	AFLAC INC COM
Equities	33,280.00	1,417,395.20	AFLAC INC COM
Equities	42,360.00	1,804,112.40	AFLAC INC COM
Equities	20,560.00	875,650.40	AFLAC INC COM
Equities	25,900.00	1,103,081.00	AFLAC INC COM
Equities	41,382,000.00	51,528,396.00	AG GECC PPIF HOLDINGS
Equities	8,500.00	182,665.00	AG MTG INVT TR INC COM
Equities	7,790.00	356,236.70	AGCO CORP COM
Equities	9,010.00	412,027.30	AGCO CORP COM
Equities	4,494.00	205,510.62	AGCO CORP COM
Equities	38,100.00	1,742,313.00	AGCO CORP COM
Equities	688,167.00	1,362,376.63	AGEAS NPV
Equities	75,592.00	95.93	AGEAS VVPR STRIP
Equities	4,232.00	22,175.68	AGENUS INC COM NEW COM USD0.01 (POST REVSPILT)
Equities	378,000.00	483,900.04	AGILE PROPERTY HLD HKD0.10
Equities	442,000.00	565,830.20	AGILE PROPERTY HLD HKD0.10
Equities	22,080.00	866,419.20	AGILENT TECHNOLOGIES INC COM
Equities	24,200.00	949,608.00	AGILENT TECHNOLOGIES INC COM
Equities	29,849.00	1,171,274.76	AGILENT TECHNOLOGIES INC COM
Equities	29,700.00	1,165,428.00	AGILENT TECHNOLOGIES INC COM
Equities	16,860.00	661,586.40	AGILENT TECHNOLOGIES INC COM

Equities	8,315.00	326,280.60	AGILENT TECHNOLOGIES INC COM
Equities	2,300.00	19,941.00	AGILYSYS INC COM STK
Equities	4,300.00	37,281.00	AGILYSYS INC COM STK
Equities	7,490.00	290,237.50	AGL RES INC COM
Equities	11,148.00	431,985.00	AGL RES INC COM
Equities	1,300.00	28,769.00	AGREE RLTY CORP COM
Equities	2,280,400.00	908,414.63	AGRICULTURAL BANK OF CHINA CMN STK
Equities	398,000.00	158,546.32	AGRICULTURAL BANK OF CHINA CMN STK
Equities	1,076,162.00	428,697.29	AGRICULTURAL BANK OF CHINA CMN STK
Equities	22,200.00	1,964,888.91	AGRIUM INC COM NPV
Equities	2,562.00	226,758.80	AGRIUM INC COM NPV
Equities	8,800.00	778,536.00	AGRIUM INC COM
Equities	726,000.00	2,480,259.38	AIA GROUP LTD USD1.00
Equities	367,000.00	1,253,795.03	AIA GROUP LTD USD1.00
Equities	805,400.00	2,751,516.40	AIA GROUP LTD USD1.00
Equities	561,400.00	1,917,930.60	AIA GROUP LTD USD1.00
Equities	1.00	-	AIR CHARTER EXPRESS INC COM COM
Equities	2,400.00	46,536.00	AIR LEASE CORP CL A CL A
Equities	6,542.00	126,849.38	AIR LEASE CORP CL A CL A
Equities	19,288.00	2,204,193.20	AIR LIQUIDE(L') EUR5.50
Equities	12,980.00	1,483,327.86	AIR LIQUIDE(L') EUR5.50
Equities	400.00	39,300.00	AIR METHODS CORP COM NEW COM NEW
Equities	889.00	87,344.25	AIR METHODS CORP COM NEW COM NEW
Equities	14,380.00	1,160,897.40	AIR PROD & CHEM INC COM
Equities	17,690.00	1,428,113.70	AIR PROD & CHEM INC COM
Equities	1,700.00	137,241.00	AIR PROD & CHEM INC COM
Equities	13,510.00	1,090,662.30	AIR PROD & CHEM INC COM
Equities	200.00	1,654.00	AIR T INC COM
Equities	82,085.00	426,842.00	AIR TRANS SVCS GROUP INC COM STK
Equities	7,802.00	40,570.40	AIR TRANS SVCS GROUP INC COM STK
Equities	25,000.00	301,729.54	AIR WATER INC NPV
Equities	18,000.00	217,245.27	AIR WATER INC NPV
Equities	839,700.00	944,017.95	AIRASIA BHD MYR0.1
Equities	2,400.00	28,920.00	AIRCASTLE LIMITED COM STK
Equities	5,100.00	61,455.00	AIRCASTLE LIMITED COM STK
Equities	2,200.00	26,510.00	AIRCASTLE LIMITED COM STK
Equities	4,980.00	418,369.80	AIRGAS INC COM
Equities	21,509.00	1,806,971.09	AIRGAS INC COM
Equities	4,803.00	403,500.03	AIRGAS INC COM
Equities	82,000.00	154,266.37	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	178,000.00	334,870.91	AIRPORTS OF THAILA THB10(ALIEN MKT)
Equities	29,500.00	972,734.68	AISIN SEIKI CO NPV
Equities	18,900.00	623,209.68	AISIN SEIKI CO NPV
Equities	7,990.00	46,901.30	AK STL HLDG CORP COM STK PAR \$0.01
Equities	11,581.00	67,980.47	AK STL HLDG CORP COM STK PAR \$0.01
Equities	13,300.00	422,275.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	38,400.00	1,219,200.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	17,102.00	542,988.50	AKAMAI TECHNOLOGIES INC COM STK
Equities	22,770.00	722,947.50	AKAMAI TECHNOLOGIES INC COM STK
Equities	8,900.00	282,575.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	48,600.00	685,940.67	AKER SOLUTIONS ASA NOK2
Equities	9,580.00	151,076.60	AKORN INC COM
Equities	4,500.00	70,965.00	AKORN INC COM
Equities	45,495.00	717,456.15	AKORN INC COM
Equities	3,790.00	59,768.30	AKORN INC COM
Equities	17,777.00	835,618.78	AKZO NOBEL NV EUR2
Equities	11,514.00	541,222.63	AKZO NOBEL NV EUR2
Equities	12,000,000.00	626,031.41	ALAM SUTERA REALTY IDR100
Equities	2,300.00	72,151.00	ALAMO GROUP INC COM
Equities	2,100.00	65,877.00	ALAMO GROUP INC COM
Equities	50,400.00	786,070.92	ALAMOS GOLD INC COM NPV
Equities	44,300.00	916,027.27	ALARIS RTY CORP COM NEW
Equities	3,800.00	136,420.00	ALASKA AIR GROUP INC COM
Equities	6,670.00	239,453.00	ALASKA AIR GROUP INC COM
Equities	14,400.00	516,960.00	ALASKA AIR GROUP INC COM
Equities	2,200.00	4,620.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	5,250.00	11,025.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	3,500.00	65,485.00	ALBANY INTL CORP NEW CL A
Equities	3,371.00	63,071.41	ALBANY INTL CORP NEW CL A
Equities	4,500.00	11,475.00	ALBANY MOLECULAR RESH INC COM
Equities	2,600.00	6,630.00	ALBANY MOLECULAR RESH INC COM
Equities	8,000.00	477,120.00	ALBEMARLE CORP COM
Equities	8,629.00	514,633.56	ALBEMARLE CORP COM

Equities	12,062.00	719,377.68	ALBEMARLE CORP COM	
Equities	82,700.00	723,625.00	ALCOA INC COM STK	
Equities	102,876.00	900,165.00	ALCOA INC COM STK	
Equities	5,300.00	103,032.00	ALERE INC COM	
Equities	8,851.00	172,063.44	ALERE INC COM	
Equities	2,650.00	1,142,441.50	ALEXANDERS INC COM REIT FUND	
Equities	200.00	86,222.00	ALEXANDERS INC COM REIT FUND	
Equities	299.00	128,901.89	ALEXANDERS INC COM REIT FUND	
Equities	250.00	107,777.50	ALEXANDERS INC COM REIT FUND	
Equities	6,190.00	450,136.80	ALEXANDRIA REAL ESTATE EQUITIES INC COM	
Equities	6,036.00	438,937.92	ALEXANDRIA REAL ESTATE EQUITIES INC COM	
Equities	2,800.00	278,040.00	ALEXION PHARMACEUTICALS INC COM	
Equities	11,500.00	1,141,950.00	ALEXION PHARMACEUTICALS INC COM	
Equities	17,779.00	1,765,454.70	ALEXION PHARMACEUTICALS INC COM	
Equities	7,100.00	705,030.00	ALEXION PHARMACEUTICALS INC COM	
Equities	6,450.00	640,485.00	ALEXION PHARMACEUTICALS INC COM	
Equities	5,400.00	536,220.00	ALEXION PHARMACEUTICALS INC COM	
Equities	1,300.00	39,702.00	ALICO INC COM	
Equities	1,300.00	39,702.00	ALICO INC COM	
Equities	5,350.00	179,011.00	ALIGN TECHNOLOGY INC COM	
Equities	5,100.00	170,646.00	ALIGN TECHNOLOGY INC COM	
Equities	6,000.00	200,760.00	ALIGN TECHNOLOGY INC COM	
Equities	23,000.00	1,003,070.28	ALIMENTATION COUCH CLASS'B'S/VTG COM NPV	
Equities	24,637,823.00	24,377,473.00	ALINDA INFRASTRUCTURE FUND II	
Equities	5,900.00	100,123.00	ALKERMES PLC SHS	
Equities	8,736.00	148,249.92	ALKERMES PLC SHS	
Equities	46,300.00	785,711.00	ALKERMES PLC SHS	
Equities	1,090.00	370,327.50	ALLEGHANY CORP DEL COM	
Equities	1,437.00	488,220.75	ALLEGHANY CORP DEL COM	
Equities	7,374.00	235,156.86	ALLEGHENY TECHNOLOGIES INC COM	
Equities	10,859.00	346,293.51	ALLEGHENY TECHNOLOGIES INC COM	
Equities	5,100.00	162,639.00	ALLEGHENY TECHNOLOGIES INC COM	
Equities	2,090.00	145,631.20	ALLEGIANT TRAVEL CO COM	
Equities	1,200.00	83,616.00	ALLEGIANT TRAVEL CO COM	
Equities	1,216.00	84,730.88	ALLEGIANT TRAVEL CO COM	
Equities	22,760.00	2,106,893.20	ALLERGAN INC COM	
Equities	27,209.00	2,518,737.13	ALLERGAN INC COM	
Equities	6,400.00	592,448.00	ALLERGAN INC COM	
Equities	6,851.00	634,197.07	ALLERGAN INC COM	
Equities	1,800.00	75,240.00	ALLETE INC COM NEW	
Equities	25,470.00	1,064,646.00	ALLETE INC COM NEW	
Equities	511.00	21,359.80	ALLETE INC COM NEW	
Equities	3,835.00	13,269.10	ALLIANCE 1 INTL INC COM	
Equities	4,700.00	634,500.00	ALLIANCE DATA SYS CORP COM	
Equities	4,460.00	602,100.00	ALLIANCE DATA SYS CORP COM	
Equities	113.00	1,010.22	ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW	
Equities	3,700.00	3,692.60	ALLIANCE HEALTHCARE SERVICES	
Equities	2,400.00	2,395.20	ALLIANCE HEALTHCARE SERVICES	
Equities	8,500.00	387,345.00	ALLIANT ENERGY CORP COM	
Equities	6,865.00	312,838.05	ALLIANT ENERGY CORP COM	
Equities	4,190.00	211,888.30	ALLIANT TECHSYSTEMS INC COM	
Equities	2,840.00	143,618.80	ALLIANT TECHSYSTEMS INC COM	
Equities	24,075.00	2,416,998.73	ALLIANZ SE (SE SOCIETAS EUROPEAE)	
Equities	2,978.00	298,974.96	ALLIANZ SE (SE SOCIETAS EUROPEAE)	
Equities	6,496.00	652,162.98	ALLIANZ SE (SE SOCIETAS EUROPEAE)	
Equities	1,400.00	140,552.37	ALLIANZ SE (SE SOCIETAS EUROPEAE)	
Equities	1,500.00	4,680.00	ALLIED HEALTHCARE PRODS INC COM	
Equities	6,040.00	4,892.40	ALLIED IRISH BKS P L C SPONSORED ADR 1 ADR REPSTG 10 ORD SHS	
Equities	54.00	324.00	ALLIED MOTION TECHNOLOGIES INC COM	
Equities	6,500.00	184,470.00	ALLIED NEV GOLD CORP COM STK	
Equities	8,293.00	235,355.34	ALLIED NEV GOLD CORP COM STK	
Equities	100.00	7,947.00	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	
Equities	26,202.00	2,082,272.94	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	
Equities	3,163.00	251,363.61	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	
Equities	7,255.00	576,554.85	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	
Equities	14,700.00	1,168,209.00	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	
Equities	2,055.00	36,085.80	ALLISON TRANSMISSION HOLDING	
Equities	4,850.00	8,681.50	ALLOS THERAPEUTICS INC COM ISIN US019777101	
Equities	3,200.00	5,728.00	ALLOS THERAPEUTICS INC COM ISIN US019777101	
Equities	6,975.00	194,323.50	ALLOT COMMUNICATIONS LTD COM STK	
Equities	3,400.00	496,439.51	ALLREAL HOLDING AG CHF50.00	
Equities	10,060.00	109,955.80	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	
Equities	18,453.00	201,691.29	ALLSCRIPTS HEALTHCARE SOLUTIONS INC	

Equities	36,990.00	1,297,979.10	ALLSTATE CORP COM
Equities	41,950.00	1,472,025.50	ALLSTATE CORP COM
Equities	18,070.00	634,076.30	ALLSTATE CORP COM
Equities	43,700.00	1,533,433.00	ALLSTATE CORP COM
Equities	34,700.00	1,217,623.00	ALLSTATE CORP COM
Equities	200.00	4,468.00	ALMOST FAMILY INC COM
Equities	1,539.00	34,381.26	ALMOST FAMILY INC COM
Equities	2,500.00	29,175.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	4,000.00	46,680.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	900.00	7,614.00	ALON USA ENERGY INC COM STK
Equities	1,800.00	15,228.00	ALON USA ENERGY INC COM STK
Equities	12,246.00	106,662.66	ALPHA NAT RES INC COM STK
Equities	22,850.00	199,023.50	ALPHA NAT RES INC COM STK
Equities	5,500.00	47,905.00	ALPHA NAT RES INC COM STK
Equities	1.00	1.00	ALTA SUBORDINATED DEBT PTRS III, LP
Equities	2,350.00	1,216.36	ALTAIR NANOTECHNOLOGIES INC COMMON STOCK
Equities	20,500.00	693,720.00	ALTERA CORP COM
Equities	27,478.00	929,855.52	ALTERA CORP COM
Equities	3,600.00	84,060.00	ALTERRA CAPITAL HOLDINGS INC COM USD0.01
Equities	500.00	36,615.00	ALTISOURCE PORTFOLIO COM USD1.00
Equities	1,300.00	95,199.00	ALTISOURCE PORTFOLIO COM USD1.00
Equities	12,690.00	929,288.70	ALTISOURCE PORTFOLIO COM USD1.00
Equities	500.00	7,890.00	ALTRA HLDGS INC COM
Equities	3,026.00	47,750.28	ALTRA HLDGS INC COM
Equities	37,238.00	1,286,572.90	ALTRIA GROUP INC COM
Equities	143,700.00	4,964,835.00	ALTRIA GROUP INC COM
Equities	189,630.00	6,551,716.50	ALTRIA GROUP INC COM
Equities	11,607.00	401,021.85	ALTRIA GROUP INC COM
Equities	29,400.00	1,015,770.00	ALTRIA GROUP INC COM
Equities	88,600.00	3,061,130.00	ALTRIA GROUP INC COM
Equities	25,200.00	534,067.01	AMADEUS IT HLDGS EUR0.01
Equities	2,090.00	32,186.00	AMAG PHARMACEUTICALS INC COM STK
Equities	3,400.00	52,360.00	AMAG PHARMACEUTICALS INC COM STK
Equities	920.00	210,082.00	AMAZON COM INC COM
Equities	25,800.00	5,891,430.00	AMAZON COM INC COM
Equities	31,716.00	7,242,348.60	AMAZON COM INC COM
Equities	6,310.00	1,440,888.50	AMAZON COM INC COM
Equities	9,407.00	2,148,088.45	AMAZON COM INC COM
Equities	11,010.00	2,514,133.50	AMAZON COM INC COM
Equities	11,100.00	2,534,685.00	AMAZON COM INC COM
Equities	1,900.00	10,336.00	AMBASSADORS GROUP INC COM
Equities	2,500.00	13,600.00	AMBASSADORS GROUP INC COM
Equities	5,350.00	190,192.50	AMC NETWORKS INC CL A
Equities	5,647.00	200,750.85	AMC NETWORKS INC CL A
Equities	11,350.00	403,492.50	AMC NETWORKS INC CL A
Equities	2,100.00	59,451.00	AMCOL INTL CORP COM
Equities	2,053.00	58,120.43	AMCOL INTL CORP COM
Equities	2,059.00	2.05	AMCORE FINL INC COM
Equities	40,000.00	628,634.78	AMEC GBP0.50
Equities	167,262.00	2,628,667.79	AMEC GBP0.50
Equities	27,808.00	437,026.90	AMEC GBP0.50
Equities	2,000.00	24,900.00	AMEDISYS INC COM
Equities	2,830.00	35,233.50	AMEDISYS INC COM
Equities	35,790.00	1,428,021.00	AMER ELEC PWR CO INC COM
Equities	43,023.00	1,716,617.70	AMER ELEC PWR CO INC COM
Equities	15,478.00	617,572.20	AMER ELEC PWR CO INC COM
Equities	5,700.00	227,430.00	AMER ELEC PWR CO INC COM
Equities	4,300.00	168,689.00	AMER FINL GROUP INC OH COM STK
Equities	8,171.00	320,548.33	AMER FINL GROUP INC OH COM STK
Equities	8,700.00	341,301.00	AMER FINL GROUP INC OH COM STK
Equities	2,700.00	39,474.00	AMER GREETINGS CORP CL A COM
Equities	3,320.00	48,538.40	AMER GREETINGS CORP CL A COM
Equities	50,600.00	1,318,636.00	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS
Equities	900.00	64,143.00	AMER NATL INS CO COM
Equities	1,240.00	88,374.80	AMER NATL INS CO COM
Equities	700.00	62,979.00	AMERCO COM
Equities	382.00	34,368.54	AMERCO COM
Equities	14,990.00	502,764.60	AMEREN CORP COM
Equities	22,375.00	750,457.50	AMEREN CORP COM
Equities	5,636.00	189,031.44	AMEREN CORP COM
Equities	53,100.00	1,780,974.00	AMEREN CORP COM
Equities	54,700.00	1,834,638.00	AMEREN CORP COM
Equities	600.00	3,270.00	AMERIANA BANCORP COM STK

Equities	479,200.00	620,687.48	AMERICA MOVIL SAB COM SER 'L' NPV (L/VTG)
Equities	10,600.00	9,090.56	AMERICAN APPAREL INC COM STK
Equities	2,400.00	58,200.00	AMERICAN ASSETS TR INC COM
Equities	4,021.00	97,509.25	AMERICAN ASSETS TR INC COM
Equities	21,749.00	527,413.25	AMERICAN ASSETS TR INC COM
Equities	5,300.00	238,394.00	AMERICAN CAMPUS CMNTYS INC COM
Equities	6,174.00	277,706.52	AMERICAN CAMPUS CMNTYS INC COM
Equities	35,697.00	1,199,776.17	AMERICAN CAP AGY CORP COM REIT FUND
Equities	13,200.00	443,652.00	AMERICAN CAP AGY CORP COM REIT FUND
Equities	24,104.00	810,135.44	AMERICAN CAP AGY CORP COM REIT FUND
Equities	25,500.00	256,785.00	AMERICAN CAP LTD COM STK
Equities	16,160.00	385,900.80	AMERICAN CAP MTG INVT CORP COM
Equities	12,100.00	238,733.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	19,200.00	378,816.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	2,600.00	28,626.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	79,818.00	878,796.18	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	3,230.00	35,562.30	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	3,750.00	218,287.50	AMERICAN EXPRESS CO
Equities	68,610.00	3,993,788.10	AMERICAN EXPRESS CO
Equities	93,799.00	5,460,039.79	AMERICAN EXPRESS CO
Equities	2,178.00	126,781.38	AMERICAN EXPRESS CO
Equities	45,860.00	2,669,510.60	AMERICAN EXPRESS CO
Equities	18,200.00	1,059,422.00	AMERICAN EXPRESS CO
Equities	32,230.00	1,034,260.70	AMERICAN INTERNATIONAL GROUP INC COM
Equities	64,483.00	2,069,259.47	AMERICAN INTERNATIONAL GROUP INC COM
Equities	16,400.00	526,276.00	AMERICAN INTERNATIONAL GROUP INC COM
Equities	55,639.00	-	AMERICAN INTL.GRP WTS/PROD 19/01/21
Equities	61,795.00	-	AMERICAN INTL.GRP WTS/PROD 19/01/21
Equities	600.00	14,136.00	AMERICAN NATL BANKSHARES INC COM
Equities	700.00	22,400.00	AMERICAN PUB ED INC COM STK
Equities	1,563.00	50,016.00	AMERICAN PUB ED INC COM STK
Equities	1,400.00	37,940.00	AMERICAN RAILCAR INDS INC COM STK
Equities	1,500.00	7,545.00	AMERICAN REPROGRAPHICS CO COM
Equities	101,594.00	511,017.82	AMERICAN REPROGRAPHICS CO COM
Equities	6,704.00	33,721.12	AMERICAN REPROGRAPHICS CO COM
Equities	4,350.00	47,502.00	AMERICAN RLTY CAP TR INC COM STK
Equities	2,065.00	4,088.70	AMERICAN RLTY INVS INC COM
Equities	1,800.00	71,244.00	AMERICAN STS WTR CO COM
Equities	1,950.00	77,181.00	AMERICAN STS WTR CO COM
Equities	3,100.00	14,570.00	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	6,592.00	30,982.40	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	11,100.00	776,001.00	AMERICAN TOWER CORP
Equities	28,350.00	1,981,948.50	AMERICAN TOWER CORP
Equities	35,300.00	2,467,823.00	AMERICAN TOWER CORP
Equities	36,261.00	2,535,006.51	AMERICAN TOWER CORP
Equities	11,630.00	813,053.30	AMERICAN TOWER CORP
Equities	15,209.00	1,063,261.19	AMERICAN TOWER CORP
Equities	7,900.00	552,289.00	AMERICAN TOWER CORP
Equities	2,300.00	61,157.00	AMERICAN VANGUARD CORP COM
Equities	2,095.00	55,706.05	AMERICAN VANGUARD CORP COM
Equities	13,800.00	473,064.00	AMERICAN WTR WKS CO INC NEW COM
Equities	13,179.00	451,776.12	AMERICAN WTR WKS CO INC NEW COM
Equities	43,300.00	1,484,324.00	AMERICAN WTR WKS CO INC NEW COM
Equities	829.00	32,206.65	AMERICAS CAR-MART INC COM
Equities	900.00	10,341.00	AMERIGON INC COM
Equities	2,400.00	158,184.00	AMERIGROUP CORP COM
Equities	4,922.00	324,409.02	AMERIGROUP CORP COM
Equities	19,260.00	1,006,527.60	AMERIPRISE FINL INC COM
Equities	19,295.00	1,008,356.70	AMERIPRISE FINL INC COM
Equities	7,900.00	412,854.00	AMERIPRISE FINL INC COM
Equities	27,887.00	1,457,374.62	AMERIPRISE FINL INC COM
Equities	2,260.00	28,476.00	AMERIS BANCORP COM
Equities	2,218.00	27,946.80	AMERIS BANCORP COM
Equities	1,122.00	29,115.90	AMERISAFE INC COM
Equities	2,800.00	7,896.00	AMERISERV FINL INC COM
Equities	18,680.00	735,058.00	AMERISOURCEBERGEN CORP COM
Equities	36,220.00	1,425,257.00	AMERISOURCEBERGEN CORP COM
Equities	22,383.00	880,771.05	AMERISOURCEBERGEN CORP COM
Equities	5,279.00	207,728.65	AMERISOURCEBERGEN CORP COM
Equities	7,600.00	299,060.00	AMERISOURCEBERGEN CORP COM
Equities	2,100.00	37,317.00	AMERISTAR CASINOS INC COM STK USD0.01
Equities	2,812.00	49,969.24	AMERISTAR CASINOS INC COM STK USD0.01
Equities	6,200.00	65,038.00	AMERN AXLE & MFG HOLDINGS INC

Equities	8,646.00	90,696.54	AMERN AXLE & MFG HOLDINGS INC
Equities	800.00	-	AMERN MED ALERT CORP COM STK
Equities	1,400.00	14,756.00	AMERN PAC CORP COM
Equities	800.00	45,160.00	AMERN SCI & ENGR INC COM
Equities	898.00	50,692.10	AMERN SCI & ENGR INC COM
Equities	800.00	2,560.00	AMERN SHARED HOSP SVCS COM
Equities	81,382.00	646,986.90	AMERN SOFTWARE INC CL A
Equities	4,600.00	36,570.00	AMERN SOFTWARE INC CL A
Equities	1,800.00	30,780.00	AMERN WOODMARK CORP COM
Equities	1,600.00	27,360.00	AMERN WOODMARK CORP COM
Equities	10,650.00	531,541.50	AMETEK INC NEW COM
Equities	14,346.00	716,008.86	AMETEK INC NEW COM
Equities	12,600.00	628,866.00	AMETEK INC NEW COM
Equities	61,340.00	4,480,273.60	AMGEN INC COM
Equities	70,090.00	5,119,373.60	AMGEN INC COM
Equities	4,812.00	351,468.48	AMGEN INC COM
Equities	38,100.00	2,782,824.00	AMGEN INC COM
Equities	15,883.00	1,160,094.32	AMGEN INC COM
Equities	53,300.00	3,893,032.00	AMGEN INC COM
Equities	6,000.00	29,280.00	AMKOR TECHNOLOGY INC COM
Equities	3,995.00	19,495.60	AMKOR TECHNOLOGY INC COM
Equities	2,600.00	15,418.00	AMN HEALTHCARE SVCS INC COM
Equities	5,500.00	32,615.00	AMN HEALTHCARE SVCS INC COM
Equities	2,800.00	806,740.30	AMOREPACIFIC GROUP KRW5000
Equities	729,280.00	2,878,061.49	AMP LIMITED NPV(POST RECON)
Equities	900.00	16,497.00	AMPCO-PITTSBURG CORP COM
Equities	900.00	16,497.00	AMPCO-PITTSBURG CORP COM
Equities	11,290.00	620,046.80	AMPHENOL CORP NEW CL A
Equities	14,249.00	782,555.08	AMPHENOL CORP NEW CL A
Equities	500.00	3,025.00	AMREP CORP COM STK USD0.10
Equities	210.00	1,270.50	AMREP CORP COM STK USD0.10
Equities	1,500.00	44,970.00	AMSURG CORP COM
Equities	27,311.00	818,783.78	AMSURG CORP COM
Equities	2,351.00	70,482.98	AMSURG CORP COM
Equities	2,700.00	80,217.00	AMTRUST FINL SVCS INC COM
Equities	24,540.00	729,083.40	AMTRUST FINL SVCS INC COM
Equities	1,786.00	53,062.06	AMTRUST FINL SVCS INC COM
Equities	8,800.00	248,424.00	AMYLIN PHARMACEUTICALS INC COM
Equities	11,914.00	336,332.22	AMYLIN PHARMACEUTICALS INC COM
Equities	68,500.00	1,933,755.00	AMYLIN PHARMACEUTICALS INC COM
Equities	1,400.00	6,202.00	AMYRIS INC FORMERLY AMYRIS BIOTECHNOLOGIES INC TO 06/21/2010 COM
Equities	36,510.00	2,416,962.00	ANADARKO PETRO CORP COM
Equities	44,556.00	2,949,607.20	ANADARKO PETRO CORP COM
Equities	20,200.00	1,337,240.00	ANADARKO PETRO CORP COM
Equities	9,800.00	648,760.00	ANADARKO PETRO CORP COM
Equities	29,600.00	1,959,520.00	ANADARKO PETRO CORP COM
Equities	4,200.00	7,602.00	ANADIGICS INC COM
Equities	8,450.00	15,294.50	ANADIGICS INC COM
Equities	5,145.00	193,812.15	ANALOG DEVICES INC COM
Equities	23,020.00	867,163.40	ANALOG DEVICES INC COM
Equities	24,539.00	924,384.13	ANALOG DEVICES INC COM
Equities	700.00	43,400.00	ANALOGIC CORP COM PAR \$0.05
Equities	976.00	60,512.00	ANALOGIC CORP COM PAR \$0.05
Equities	1,800.00	111,600.00	ANALOGIC CORP COM PAR \$0.05
Equities	926.00	3,907.72	ANALYSTS INTL CORP COM NEW STK
Equities	1,800.00	35,280.00	ANAREN INC COM
Equities	1,245.00	24,402.00	ANAREN INC COM
Equities	2,100.00	57,813.00	ANCESTRY COM INC COM
Equities	1,592.00	43,827.76	ANCESTRY COM INC COM
Equities	1,700.00	72,522.00	ANDERSONS INC COM
Equities	2,235.00	95,345.10	ANDERSONS INC COM
Equities	2,389.00	28,691.89	ANGIODYNAMICS INC COM STK
Equities	56,903.00	1,863,976.11	ANGLO AMERICAN USD0.54945
Equities	38,463.00	1,259,935.56	ANGLO AMERICAN USD0.54945
Equities	17,295.00	566,533.70	ANGLO AMERICAN USD0.54945
Equities	35,000.00	1,442,000.00	ANGLOGOLD ASHANTI HLDGS FIN PLC MANDATORY SUB BD CONV 2
Equities	9,100.00	310,435.90	ANGLOGOLD ASHANTI LIMITED ZAR0.25
Equities	45,505.00	3,539,959.85	ANHEUSER-BUSCH INBEV NV
Equities	27,088.00	2,107,250.46	ANHEUSER-BUSCH INBEV NV
Equities	12,800.00	995,747.41	ANHEUSER-BUSCH INBEV NV
Equities	34,901.00	2,715,045.35	ANHEUSER-BUSCH INBEV NV
Equities	8,326.00	647,702.58	ANHEUSER-BUSCH INBEV NV
Equities	5,908.00	459,599.67	ANHEUSER-BUSCH INBEV NV

Equities	26,065.00	2,027,668.46	ANHEUSER-BUSCH INBEV NV
Equities	18,130.00	1,410,382.86	ANHEUSER-BUSCH INBEV NV
Equities	12,000.00	933,513.20	ANHEUSER-BUSCH INBEV NV
Equities	2,000.00	27,180.00	ANIKA THERAPEUTICS INC COM STK
Equities	1,980.00	105,039.00	ANIXTER INTL INC COM
Equities	7,138.00	378,670.90	ANIXTER INTL INC COM
Equities	3,118.00	165,409.90	ANIXTER INTL INC COM
Equities	4,400.00	112,156.00	ANN INC COM
Equities	4,433.00	112,997.17	ANN INC COM
Equities	15,577.00	261,382.06	ANNALY CAP MGMT INC COM
Equities	71,500.00	1,199,770.00	ANNALY CAP MGMT INC COM
Equities	86,973.00	1,459,406.94	ANNALY CAP MGMT INC COM
Equities	6,731.00	424,793.41	ANSYS INC COM
Equities	18,700.00	1,180,157.00	ANSYS INC COM
Equities	9,187.00	579,791.57	ANSYS INC COM
Equities	300.00	1,092.00	ANTARES PHARMA INC COM
Equities	22,036.00	376,038.54	ANTOFAGASTA ORD GBP0.05
Equities	38,400.00	655,285.89	ANTOFAGASTA ORD GBP0.05
Equities	4,900.00	34,545.00	ANWORTH MTG AST CORP COM
Equities	7,900.00	55,695.00	ANWORTH MTG AST CORP COM
Equities	6,469.00	181,649.52	AOL INC COM STK
Equities	8,172.00	229,469.76	AOL INC COM STK
Equities	29,136.00	1,362,982.08	AON PLC COM
Equities	23,300.00	1,089,974.00	AON PLC COM
Equities	147,367.00	753,782.11	APA GROUP NPV (STAPLED UNITS)
Equities	13,922.00	1,223,604.58	APACHE CORP COM
Equities	29,200.00	2,566,388.00	APACHE CORP COM
Equities	35,481.00	3,118,425.09	APACHE CORP COM
Equities	3,400.00	298,826.00	APACHE CORP COM
Equities	11,490.00	1,009,856.10	APACHE CORP COM
Equities	3,300.00	290,037.00	APACHE CORP COM
Equities	4,810.00	422,750.90	APACHE CORP COM
Equities	23,800.00	1,195,712.00	APACHE CORP DEP SHS REPSTG 1/20TH PFD CONV SER D 6%
Equities	67,050.00	1,812,361.50	APARTMENT INVT & MGMT CO CL A
Equities	33,982.00	918,533.46	APARTMENT INVT & MGMT CO CL A
Equities	9,854.00	266,353.62	APARTMENT INVT & MGMT CO CL A
Equities	12,220.00	330,306.60	APARTMENT INVT & MGMT CO CL A
Equities	24,000.00	648,720.00	APARTMENT INVT & MGMT CO CL A
Equities	900.00	16,245.00	APCO OIL & GAS INTERNATIONAL INC COM
Equities	2,522.00	45,522.10	APCO OIL & GAS INTERNATIONAL INC COM
Equities	2,300.00	36,961.00	APOGEE ENTERPRISES INC COM
Equities	3,384.00	54,380.88	APOGEE ENTERPRISES INC COM
Equities	8,180.00	296,034.20	APOLLO GROUP INC CL A
Equities	10,728.00	388,246.32	APOLLO GROUP INC CL A
Equities	14,434,995.16	18,101,135.00	APOLLO INVESTMENT FUND VI LP
Equities	14,028.00	107,735.04	APOLLO INVT CORP COM SH BEN INT
Equities	4,200.00	80,976.00	APOLLO RESIDENTIAL MTG INC COM
Equities	2,450.00	1,430,800.00	APPLE INC COM STK
Equities	1,880.00	1,097,920.00	APPLE INC COM STK
Equities	65,370.00	38,176,080.00	APPLE INC COM STK
Equities	83,326.00	48,662,384.00	APPLE INC COM STK
Equities	3,160.00	1,845,440.00	APPLE INC COM STK
Equities	3,154.00	1,841,936.00	APPLE INC COM STK
Equities	3,362.00	1,963,408.00	APPLE INC COM STK
Equities	18,730.00	10,938,320.00	APPLE INC COM STK
Equities	20,210.00	11,802,640.00	APPLE INC COM STK
Equities	19,044.00	11,121,696.00	APPLE INC COM STK
Equities	11,570.00	6,756,880.00	APPLE INC COM STK
Equities	24,300.00	14,191,200.00	APPLE INC COM STK
Equities	1,500.00	55,275.00	APPLIED INDL TECHNOLOGIES INC COM
Equities	4,254.00	156,759.90	APPLIED INDL TECHNOLOGIES INC COM
Equities	6,400.00	235,840.00	APPLIED INDL TECHNOLOGIES INC COM
Equities	88,000.00	1,008,480.00	APPLIED MATERIALS INC COM
Equities	112,624.00	1,290,671.04	APPLIED MATERIALS INC COM
Equities	47,224.00	541,187.04	APPLIED MATERIALS INC COM
Equities	4,175.00	23,881.00	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	5,232.00	29,927.04	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	3,395.00	86,708.30	APPROACH RES INC COM STK
Equities	2,075.00	52,995.50	APPROACH RES INC COM STK
Equities	3,900.00	199,095.00	APTARGROUP INC COM
Equities	5,030.00	256,781.50	APTARGROUP INC COM
Equities	9,700.00	495,185.00	APTARGROUP INC COM
Equities	3.00	-	APW LTD APW LTD

Equities	7,400.00	184,704.00	AQUA AMER INC COM	
Equities	14,874.00	371,255.04	AQUA AMER INC COM	
Equities	2,290.00	80,150.00	ARBITRON INC COM	
Equities	3,100.00	108,500.00	ARBITRON INC COM	
Equities	1,100.00	5,885.00	ARBOR RLTY TR INC COM	
Equities	2,300.00	12,305.00	ARBOR RLTY TR INC COM	
Equities	657.00	328.17	ARCA BIOPHARMA INC COM	
Equities	8,870.00	352,050.30	ARCH CAPITAL GROUP COM STK	
Equities	12,768.00	506,761.92	ARCH CAPITAL GROUP COM STK	
Equities	8,700.00	59,943.00	ARCH COAL INC COM	
Equities	22,416.00	154,446.24	ARCH COAL INC COM	
Equities	275,733.00	1,899,800.37	ARCH COAL INC COM	
Equities	6,416,377.00	9,430,508.00	ARCH VENTURE FUND VI, LP	
Equities	44,000.00	1,298,880.00	ARCHER-DANIELS-MIDLAND CO COM	
Equities	53,007.00	1,564,766.64	ARCHER-DANIELS-MIDLAND CO COM	
Equities	12,153.00	358,756.56	ARCHER-DANIELS-MIDLAND CO COM	
Equities	2,676,091.00	2,331,192.00	ARCLIGHT ENERGY PARTNERS FUND II, LP	
Equities	709.00	25,921.04	ARCTIC CAT INC COM	
Equities	7,700.00	281,512.00	ARCTIC CAT INC COM	
Equities	500.00	43,605.00	ARDEN GROUP INC CL A CL A	
Equities	600.00	52,326.00	ARDEN GROUP INC CL A CL A	
Equities	2,165.00	21,606.70	ARENA PHARMACEUTICALS INC COM ISIN	US0400471027
Equities	3,800.00	37,924.00	ARENA PHARMACEUTICALS INC COM ISIN	US0400471027
Equities	14,280.00	142,514.40	ARENA PHARMACEUTICALS INC COM ISIN	US0400471027
Equities	101,150.00	1,614,354.00	ARES CAP CORP COM	
Equities	1,937.00	56,695.99	ARGO GROUP INTERNATIONAL HOLDINGS COM	STK
Equities	2,087.00	61,086.49	ARGO GROUP INTERNATIONAL HOLDINGS COM	STK
Equities	800.00	23,416.00	ARGO GROUP INTERNATIONAL HOLDINGS COM	STK
Equities	8,345.00	143,617.45	ARIAD PHARMACEUTICALS INC COM	
Equities	7,500.00	129,075.00	ARIAD PHARMACEUTICALS INC COM	
Equities	16,014.00	275,600.94	ARIAD PHARMACEUTICALS INC COM	
Equities	5,300.00	237,228.00	ARIBA INC COM NEW	
Equities	9,712.00	434,709.12	ARIBA INC COM NEW	
Equities	500.00	7,220.00	ARK RESTAURANTS CORP COM	
Equities	1,100.00	13,860.00	ARKANSAS BEST CORP DEL COM	
Equities	3,100.00	39,060.00	ARKANSAS BEST CORP DEL COM	
Equities	11,800.00	771,950.44	ARKEMA EUR10	
Equities	1,292.00	28,049.32	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW	
Equities	483,077.63	206,705.00	ARLINGTON CAPITAL PARTNERS, LP	
Equities	10,769.00	76,567.59	ARMOUR RESIDENTIAL REIT INC COM	
Equities	1,200.00	58,992.00	ARMSTRONG WORLD INDS INC NEW COM STK	
Equities	1,816.00	89,274.56	ARMSTRONG WORLD INDS INC NEW COM STK	
Equities	107.00	107.00	AROTECH CORP COM NEW STK	
Equities	5,800.00	34,394.00	ARQULE INC COM	
Equities	3,400.00	11,798.00	ARRAY BIOPHARMA INC COM	
Equities	5,800.00	20,126.00	ARRAY BIOPHARMA INC COM	
Equities	12,200.00	42,334.00	ARRAY BIOPHARMA INC COM	
Equities	500.00	1,480.00	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	
Equities	8,007.00	111,377.37	ARRIS GROUP INC COM	
Equities	12,573.00	174,890.43	ARRIS GROUP INC COM	
Equities	7,100.00	232,951.00	ARROW ELECTR INC COM	
Equities	10,937.00	358,842.97	ARROW ELECTR INC COM	
Equities	1,180.00	28,520.60	ARROW FINL CORP COM	
Equities	4,305,312.78	2,183,410.00	ARSENAL CAP PTRS QUALIFIED PURCHASER FD	
Equities	900.00	19,386.00	ARTESIAN RES CORP CL A CL A	
Equities	1,400.00	40,992.00	ARTHROCARE CORP COM	
Equities	2,708.00	79,290.24	ARTHROCARE CORP COM	
Equities	1,000.00	3,500.00	ARTIO GLOBAL INVS INC COM CL A COM CL A	
Equities	5,225.00	18,287.50	ARTIO GLOBAL INVS INC COM CL A COM CL A	
Equities	800.00	5,400.00	ARTS WAY MFG INC COM	
Equities	6,800.00	102,340.00	ARUBA NETWORKS INC COM	
Equities	9,144.00	137,617.20	ARUBA NETWORKS INC COM	
Equities	3,500.00	174,167.99	ARYZTA AG CHF0.02 (REGD)	
Equities	15,000.00	747,153.20	ARYZTA AG CHF0.02 (REGD)	
Equities	7,600.00	169,404.00	ASA GOLD AND PRECIOUS METALS LIMITED	
Equities	50,000.00	334,001.75	ASAHI GLASS CO NPV	
Equities	87,639.00	1,877,115.57	ASAHI GROUP HOLDINGS LTD NPV	
Equities	16,579.00	355,101.03	ASAHI GROUP HOLDINGS LTD NPV	
Equities	81,000.00	436,520.87	ASAHI KASEI CORP NPV	
Equities	2,300.00	54,487.00	ASBURY AUTOMOTIVE GROUP INC COM	
Equities	30,490.00	722,308.10	ASBURY AUTOMOTIVE GROUP INC COM	
Equities	3,668.00	86,894.92	ASBURY AUTOMOTIVE GROUP INC COM	
Equities	7,704.00	143,448.48	ASCENA RETAIL GROUP INC COM	

Equities	52,280.00	973,453.60	ASCENA RETAIL GROUP INC COM
Equities	11,982.00	223,104.84	ASCENA RETAIL GROUP INC COM
Equities	831,532.00	86,775.00	ASCEND VENTURES
Equities	266,000.00	451,452.48	ASCENDAS R/EST INV NPV (REIT)
Equities	910.00	47,092.50	ASCENT CAP GROUP INC COM SER A STK
Equities	1,608.00	83,214.00	ASCENT CAP GROUP INC COM SER A STK
Equities	6,200.00	52,266.00	ASHFORD HOSPITALITY TR INC COM SHS
Equities	5,116.00	43,127.88	ASHFORD HOSPITALITY TR INC COM SHS
Equities	8,815.00	610,967.65	ASHLAND INC NEW COM
Equities	4,804.00	332,965.24	ASHLAND INC NEW COM
Equities	6,668.00	462,159.08	ASHLAND INC NEW COM
Equities	536,900.00	565,914.34	ASIA POLYMER TWD10
Equities	44,000.00	558,448.34	ASM PACIFIC TECH HKD0.10
Equities	11,917.00	605,913.79	ASML HOLDING NV EURO.09
Equities	21,900.00	1,113,494.32	ASML HOLDING NV EURO.09
Equities	20,300.00	1,032,143.13	ASML HOLDING NV EURO.09
Equities	7,490.00	380,825.23	ASML HOLDING NV EURO.09
Equities	33,965.00	1,726,933.09	ASML HOLDING NV EURO.09
Equities	16,250.00	826,222.95	ASML HOLDING NV EURO.09
Equities	18,000.00	915,200.81	ASML HOLDING NV EURO.09
Equities	68,014.00	27,538.51	ASPEN GROUP STAPLED NPV
Equities	14,385.00	415,726.50	ASPEN INSURANCE HLDGS COM
Equities	4,700.00	135,830.00	ASPEN INSURANCE HLDGS COM
Equities	1,623.00	46,904.70	ASPEN INSURANCE HLDGS COM
Equities	18,300.00	528,870.00	ASPEN INSURANCE HLDGS COM
Equities	7,460.00	172,699.00	ASPEN TECHNOLOGY INC COM
Equities	4,900.00	113,435.00	ASPEN TECHNOLOGY INC COM
Equities	8,003.00	185,269.45	ASPEN TECHNOLOGY INC COM
Equities	46,800.00	1,305,876.22	ASSA ABLOY SER'B'NPV
Equities	2,400.00	66,968.01	ASSA ABLOY SER'B'NPV
Equities	5,200.00	145,097.36	ASSA ABLOY SER'B'NPV
Equities	3,100.00	46,345.00	ASSD ESTATES RLTY CORP COM
Equities	49,730.00	743,463.50	ASSD ESTATES RLTY CORP COM
Equities	1,894.00	28,315.30	ASSD ESTATES RLTY CORP COM
Equities	1,600.00	22,752.00	ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW
Equities	31,000.00	623,333.42	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	56,200.00	1,130,043.17	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	8,500.00	112,115.00	ASSOCTD BANC-CORP COM
Equities	16,795.00	221,526.05	ASSOCTD BANC-CORP COM
Equities	37,100.00	1,355,895.34	ASSORE LTD COMSTK
Equities	6,050.00	210,782.00	ASSURANT INC COM
Equities	8,646.00	301,226.64	ASSURANT INC COM
Equities	42,200.00	1,470,248.00	ASSURANT INC COM
Equities	10,300.00	145,230.00	ASSURED GUARANTY LTD COMMON STK
Equities	15,139.00	213,459.90	ASSURED GUARANTY LTD COMMON STK
Equities	2,100.00	14,280.00	AST ACCEP CAP CORP COM
Equities	800.00	7,496.00	ASTA FDG INC COM
Equities	1,800.00	16,866.00	ASTA FDG INC COM
Equities	380.00	1,200.80	ASTEA INTL IINC COM NEW STK
Equities	1,700.00	52,156.00	ASTEC INDS INC COM
Equities	3,370.00	103,391.60	ASTEC INDS INC COM
Equities	2,400.00	73,632.00	ASTEC INDS INC COM
Equities	41,700.00	1,810,884.82	ASTELLAS PHARMA NPV
Equities	25,800.00	1,120,403.56	ASTELLAS PHARMA NPV
Equities	81,900.00	3,556,629.90	ASTELLAS PHARMA NPV
Equities	44,200.00	1,919,451.06	ASTELLAS PHARMA NPV
Equities	11,100.00	482,034.09	ASTELLAS PHARMA NPV
Equities	18,000.00	781,676.90	ASTELLAS PHARMA NPV
Equities	7,100.00	14,839.00	ASTEX PHARMACEUTICALS INC COM USD0.001
Equities	5,900.00	57,820.00	ASTORIA FINL CORP COM
Equities	10,354.00	101,469.20	ASTORIA FINL CORP COM
Equities	22,433.00	1,003,829.20	ASTRAZENECA ORD USD0.25
Equities	57,100.00	2,555,103.96	ASTRAZENECA ORD USD0.25
Equities	38,983.00	1,744,406.62	ASTRAZENECA ORD USD0.25
Equities	6,217.00	278,197.57	ASTRAZENECA ORD USD0.25
Equities	1,237.00	9,846.52	ASTRO MED INC NEW COM STK
Equities	666.00	18,807.84	ASTRONICS CORP COM
Equities	240.00	259.20	ASTROTECH CORP COM STK
Equities	735.00	3,050.25	ASURE SOFTWARE INC COM
Equities	9,900.00	302,613.20	ASX LTD NPV
Equities	437,300.00	15,594,118.00	AT&T INC COM
Equities	530,271.00	18,909,463.86	AT&T INC COM
Equities	22,349.00	796,965.34	AT&T INC COM

Equities	14,980.00	534,186.80	AT&T INC COM
Equities	146,300.00	5,217,058.00	AT&T INC COM
Equities	37,340.00	1,331,544.40	AT&T INC COM
Equities	144,150.00	5,140,389.00	AT&T INC COM
Equities	68,700.00	2,449,842.00	AT&T INC COM
Equities	11,000.00	779,910.74	ATCO LTD CLASS I NON-VOTING COM NPV
Equities	66,000.00	580,120.95	ATEA ASA NOK10
Equities	2,000.00	158,340.00	ATHENAHEALTH INC COM MON STOCK
Equities	3,382.00	267,752.94	ATHENAHEALTH INC COM MON STOCK
Equities	300.00	825.00	ATLANIC AMERN CORP COM
Equities	431.00	995.61	ATLANTIC COAST FINL CORP COM
Equities	2,400.00	104,424.00	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,992.00	86,671.92	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	1,300.00	43,849.00	ATLC TELE-NETWORK INC COM NEW
Equities	845.00	28,501.85	ATLC TELE-NETWORK INC COM NEW
Equities	34,400.00	230,480.00	ATMEL CORP COM
Equities	108,930.00	729,831.00	ATMEL CORP COM
Equities	41,802.00	280,073.40	ATMEL CORP COM
Equities	101,400.00	679,380.00	ATMEL CORP COM
Equities	1,700.00	34,969.00	ATMI INC COM
Equities	3,700.00	76,109.00	ATMI INC COM
Equities	5,300.00	185,871.00	ATMOS ENERGY CORP COM
Equities	43,260.00	1,517,128.20	ATMOS ENERGY CORP COM
Equities	9,113.00	319,592.91	ATMOS ENERGY CORP COM
Equities	1,200.00	42,084.00	ATMOS ENERGY CORP COM
Equities	13,267.00	-	ATOS EUR1 (STOCK DIVID
Equities	0.00	-	ATOS EUR1
Equities	1,900.00	6,422.00	ATP OIL & GAS CORP COM
Equities	4,200.00	14,196.00	ATP OIL & GAS CORP COM
Equities	2,450.00	23,544.50	ATRICURE INC COM STK
Equities	117.00	23,982.66	ATRION CORP COM
Equities	13,900.00	525,976.00	ATWOOD OCEANICS INC COM
Equities	15,800.00	597,872.00	ATWOOD OCEANICS INC COM
Equities	18,010.00	681,498.40	ATWOOD OCEANICS INC COM
Equities	8,815.00	333,559.60	ATWOOD OCEANICS INC COM
Equities	11,500.00	554,501.89	AURUBIS AG NPV
Equities	142,221.00	3,211,613.40	AUST & NZ BANK GRP NPV
Equities	0.00	-	AUST & NZ BANK GRP NPV
Equities	12,750.00	287,918.60	AUST & NZ BANK GRP NPV
Equities	27,670.00	624,839.81	AUST & NZ BANK GRP NPV
Equities	0.00	-	AUST & NZ BANK GRP NPV
Equities	857,022.88	61,019.00	AUSTIN VENTURES III, LP
Equities	2,837,221.26	3,048,292.00	AUSTIN VENTURES IX LP
Equities	724,651.24	7,543.00	AUSTIN VENTURES V, LP
Equities	407,629.41	391,610.00	AUSTIN VENTURES VI LP - SECONDARY
Equities	3,934,893.76	796,627.00	AUSTIN VENTURES VI, LP
Equities	5,363,482.81	1,802,536.00	AUSTIN VENTURES VII, LP
Equities	166,867.08	223,525.00	AUSTIN VENTURES VIII SECONDARY, LP
Equities	2,231,569.46	2,765,253.00	AUSTIN VENTURES VIII, LP
Equities	7,400.00	4,810.00	AUTHENTIDATE HLDG CORP COM
Equities	17,780.00	622,122.20	AUTODESK INC COM
Equities	33,300.00	1,165,167.00	AUTODESK INC COM
Equities	21,997.00	769,675.03	AUTODESK INC COM
Equities	23,126.00	809,178.74	AUTODESK INC COM
Equities	7,100.00	388,086.00	AUTOLIV INC COM STK
Equities	36,990.00	2,058,863.40	AUTOMATIC DATA PROCESSING INC COM
Equities	44,718.00	2,489,003.88	AUTOMATIC DATA PROCESSING INC COM
Equities	5,800.00	322,828.00	AUTOMATIC DATA PROCESSING INC COM
Equities	12,068.00	671,704.88	AUTOMATIC DATA PROCESSING INC COM
Equities	47,220.00	2,628,265.20	AUTOMATIC DATA PROCESSING INC COM
Equities	9,500.00	335,160.00	AUTONATION INC COM
Equities	3,753.00	132,405.84	AUTONATION INC COM
Equities	560.00	205,615.20	AUTOZONE INC COM
Equities	3,090.00	1,134,555.30	AUTOZONE INC COM
Equities	2,747.00	1,008,615.99	AUTOZONE INC COM
Equities	1,543.00	566,543.31	AUTOZONE INC COM
Equities	5,410.00	1,986,389.70	AUTOZONE INC COM
Equities	1,800.00	660,906.00	AUTOZONE INC COM
Equities	2,690.00	72,334.10	AUXILIUM PHARMACEUTICALS INC COM
Equities	4,600.00	123,694.00	AUXILIUM PHARMACEUTICALS INC COM
Equities	500.00	7,290.00	AV HOMES INC COM
Equities	800.00	11,664.00	AV HOMES INC COM
Equities	37,696.00	5,333,230.08	AVALONBAY CMNTYS REIT

Equities	15,239.00	2,156,013.72	AVALONBAY CMNTYS REIT
Equities	9,464.00	1,338,966.72	AVALONBAY CMNTYS REIT
Equities	8,660.00	1,225,216.80	AVALONBAY CMNTYS REIT
Equities	800.00	113,184.00	AVALONBAY CMNTYS REIT
Equities	15,654.00	2,214,727.92	AVALONBAY CMNTYS REIT
Equities	3,798.00	537,341.04	AVALONBAY CMNTYS REIT
Equities	8,100.00	31,752.00	AVANIR PHARMACEUTICALS INC
Equities	9,012.00	35,327.04	AVANIR PHARMACEUTICALS INC
Equities	19,589.00	85,747.53	AVENG COMSTK
Equities	18.00	-	AVENTINE RENEWABLE ENERGY HOLDINGS INCWTEXP 3/15/2015
Equities	2,600.00	31,616.00	AVEO PHARMACEUTICALS INC COM STK
Equities	4,775.00	58,064.00	AVEO PHARMACEUTICALS INC COM STK
Equities	7,570.00	206,963.80	AVERY DENNISON CORP COM
Equities	10,042.00	274,548.28	AVERY DENNISON CORP COM
Equities	4,377.00	12,255.60	AVIAT NETWORKS INC COM
Equities	2,004.00	5,611.20	AVIAT NETWORKS INC COM
Equities	2,000.00	14,860.00	AVID TECHNOLOGY INC COM
Equities	3,478.00	25,841.54	AVID TECHNOLOGY INC COM
Equities	147.00	0.38	AVINCI MEDIA CORP COM STK
Equities	5,900.00	89,680.00	AVIS BUDGET GROUP INC COM STK
Equities	9,681.00	147,151.20	AVIS BUDGET GROUP INC COM STK
Equities	2,600.00	69,420.00	AVISTA CORP COM ISIN # US05379B1070
Equities	3,362.00	89,765.40	AVISTA CORP COM ISIN # US05379B1070
Equities	63,498.00	271,491.73	AVIVA ORD GBP0.25
Equities	11,500.00	354,890.00	AVNET INC COM
Equities	50,040.00	1,544,234.40	AVNET INC COM
Equities	13,763.00	424,726.18	AVNET INC COM
Equities	27,700.00	449,017.00	AVON PRODUCTS INC COM USD0.25
Equities	40,857.00	662,291.97	AVON PRODUCTS INC COM USD0.25
Equities	35,421.00	574,174.41	AVON PRODUCTS INC COM USD0.25
Equities	2,600.00	27,794.00	AVX CORP COM
Equities	2,373.00	25,367.37	AVX CORP COM
Equities	4,400.00	28,380.00	AWARE INC MASS COM
Equities	65,863.00	875,954.47	AXA EUR2.29
Equities	36,600.00	486,766.98	AXA EUR2.29
Equities	11,850.00	157,600.78	AXA EUR2.29
Equities	25,730.00	342,199.85	AXA EUR2.29
Equities	17,300.00	230,083.85	AXA EUR2.29
Equities	11,785.00	14,142.00	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095
Equities	9,100.00	296,205.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	12,069.00	392,845.95	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	11,400.00	371,070.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	4,400.00	17,380.00	AXT INC COM
Equities	51,350.00	526,539.01	AZIMUT HLDG S.P.A NPV
Equities	400.00	24,504.00	AZZ INC COM
Equities	1,655.00	101,385.30	AZZ INC COM
Equities	2,900.00	77,140.00	B & G FOODS INC COMMON STOCK
Equities	3,505.00	93,233.00	B & G FOODS INC COMMON STOCK
Equities	7,100.00	309,986.00	B/E AEROSPACE INC COM
Equities	44,255.00	1,932,173.30	B/E AEROSPACE INC COM
Equities	8,858.00	386,740.28	B/E AEROSPACE INC COM
Equities	8,100.00	198,450.00	BABCOCK & WILCOX CO NEW COM STK
Equities	11,423.00	279,863.50	BABCOCK & WILCOX CO NEW COM STK
Equities	19,400.00	475,300.00	BABCOCK & WILCOX CO NEW COM STK
Equities	66,000.00	883,523.60	BABCOCK INTL GROUP ORD GBP0.60
Equities	1,400.00	52,570.00	BADGER METER INC COM
Equities	1,698.00	63,759.90	BADGER METER INC COM
Equities	203,500.00	921,152.29	BAE SYSTEMS ORD GBP0.025
Equities	90,676.00	410,449.17	BAE SYSTEMS ORD GBP0.025
Equities	8,240,938.68	9,588,749.00	BAIN CAPITAL FUND VIII 6-008185
Equities	2,294,818.59	2,515,400.00	BAIN CAPITAL FUND VIII 6-008187
Equities	734,072.00	1,048,284.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Equities	37,878.00	1,556,785.80	BAKER HUGHES INC COM
Equities	43,771.00	1,798,988.10	BAKER HUGHES INC COM
Equities	47,296.00	1,943,865.60	BAKER HUGHES INC COM
Equities	48,130.00	1,978,143.00	BAKER HUGHES INC COM
Equities	300.00	7,827.00	BAKER MICHAEL CORP COM
Equities	1,600.00	41,744.00	BAKER MICHAEL CORP COM
Equities	3,112.00	101,482.32	BALCHEM CORP COM
Equities	3,500.00	81,340.00	BALDWIN & LYONS INC CL B
Equities	0.00	-	BALFOUR BEATTY GBP0.50
Equities	12,460.00	511,483.00	BALL CORP COM
Equities	13,855.00	568,747.75	BALL CORP COM

Equities	6,900.00	283,245.00	BALL CORP COM
Equities	24,300.00	997,515.00	BALL CORP COM
Equities	2,000.00	11,940.00	BALLANTYNE STRONG INC COM
Equities	3,890.00	181,507.40	BALLY TECHNOLOGIES INC COM STK
Equities	3,916.00	182,720.56	BALLY TECHNOLOGIES INC COM STK
Equities	1.00	1.00	BANC FUND V TRUST, LP
Equities	9,716,875.00	6,676,448.00	BANC FUND VI, LP
Equities	9,812,373.00	5,955,948.00	BANC FUND VII, LP
Equities	700.00	29,337.00	BANCFIRST CORP COM
Equities	1,326.00	55,572.66	BANCFIRST CORP COM
Equities	2,661.00	25,146.45	BANCORP INC DEL COM STK
Equities	5,300.00	76,956.00	BANCORPSOUTH INC COM
Equities	60,743.00	881,988.36	BANCORPSOUTH INC COM
Equities	8,898.00	129,198.96	BANCORPSOUTH INC COM
Equities	1,267.00	3,788.33	BANCTRUST FINL GROUP INC COM STK
Equities	1,060,000.00	750,944.58	BANGCHAK PETE COMSTK
Equities	651,000.00	963,381.61	BANGKOK LIFE ASSUR THB1 (LOCAL)
Equities	166,796.00	506,729.59	BANK HAPOALIM B.M. ILS1
Equities	55,000.00	167,091.10	BANK HAPOALIM B.M. ILS1
Equities	120,000.00	364,562.40	BANK HAPOALIM B.M. ILS1
Equities	85,194.00	1,870,008.30	BANK NEW YORK MELLON CORP COM STK
Equities	108,254.00	2,376,175.30	BANK NEW YORK MELLON CORP COM STK
Equities	81,400.00	1,786,730.00	BANK NEW YORK MELLON CORP COM STK
Equities	56,240.00	1,234,468.00	BANK NEW YORK MELLON CORP COM STK
Equities	753,823.00	6,166,272.14	BANK OF AMERICA CORP
Equities	961,983.00	7,869,020.94	BANK OF AMERICA CORP
Equities	170,700.00	1,396,326.00	BANK OF AMERICA CORP
Equities	252,939.00	2,069,041.02	BANK OF AMERICA CORP
Equities	196,600.00	1,608,188.00	BANK OF AMERICA CORP
Equities	416,200.00	3,404,516.00	BANK OF AMERICA CORP
Equities	900,000.00	341,117.85	BANK OF CHINA (BJ) 'H' CNY1
Equities	1,174,000.00	785,507.00	BANK OF COMMUNICATIONS CO 'H'
Equities	1,555.00	46,774.40	BANK OF THE OZARKS INC COM
Equities	5,200.00	156,416.00	BANK OF THE OZARKS INC COM
Equities	24,050.00	723,424.00	BANK OF THE OZARKS INC COM
Equities	2,800.00	84,224.00	BANK OF THE OZARKS INC COM
Equities	4,630.00	85,145.70	BANKRATE INC DEL COM
Equities	1,500.00	27,585.00	BANKRATE INC DEL COM
Equities	4,489.00	82,552.71	BANKRATE INC DEL COM
Equities	2,200.00	51,876.00	BANKUNITED INC
Equities	3,300.00	77,814.00	BANKUNITED INC
Equities	377.00	8,260.07	BANNER CORP COM NEW COM NEW
Equities	120,800.00	441,987.35	BANRO CORPORATION COM NPV
Equities	299,453.00	764,869.12	BARCLAYS ORD GBPO.25
Equities	785,869.00	2,007,283.05	BARCLAYS ORD GBPO.25
Equities	222,000.00	567,037.05	BARCLAYS ORD GBPO.25
Equities	123,159.00	314,575.29	BARCLAYS ORD GBPO.25
Equities	67,309.00	171,922.06	BARCLAYS ORD GBPO.25
Equities	146,080.00	373,120.59	BARCLAYS ORD GBPO.25
Equities	22,500.00	57,469.97	BARCLAYS ORD GBPO.25
Equities	52,868.00	135,036.56	BARCLAYS ORD GBPO.25
Equities	2,600.00	42,796.00	BARNES & NOBLE INC COM
Equities	5,200.00	85,592.00	BARNES & NOBLE INC COM
Equities	2,100.00	51,009.00	BARNES GROUP INC COM
Equities	26,980.00	655,344.20	BARNES GROUP INC COM
Equities	7,579.00	184,093.91	BARNES GROUP INC COM
Equities	2,300.00	6,831.00	BARNWELL INDS INC COM
Equities	1,800.00	5,346.00	BARNWELL INDS INC COM
Equities	1,500.00	32,130.00	BARRETT BILL CORP COM STK
Equities	3,446.00	73,813.32	BARRETT BILL CORP COM STK
Equities	1,300.00	27,482.00	BARRETT BUSINESS SVCS INC COM
Equities	22,618.00	478,144.52	BARRETT BUSINESS SVCS INC COM
Equities	1,650.00	34,881.00	BARRETT BUSINESS SVCS INC COM
Equities	148,155.00	5,573,342.73	BARRICK GOLD CORP COM NPV CAD
Equities	15,300.00	574,821.00	BARRICK GOLD CORP
Equities	9,244.00	641,691.09	BASF - ORD SHS COMSTK
Equities	17,800.00	1,235,623.25	BASF - ORD SHS COMSTK
Equities	9,900.00	687,228.66	BASF - ORD SHS COMSTK
Equities	9,300.00	95,976.00	BASIC ENERGY SVCS INC NEW COM
Equities	5,298.00	54,675.36	BASIC ENERGY SVCS INC NEW COM
Equities	2,216.00	22,846.96	BASSETT FURNITURE INDS INC COM STK
Equities	2,214,794.51	59,694.00	BATTERY VENTURES V, LP
Equities	2,132,223.04	683,014.00	BATTERY VENTURES VI, LP

Equities	3,201,421.48	2,164,821.00	BATTERY VENTURES VII, 6009507
Equities	2,274,882.12	1,527,698.00	BATTERY VENTURES VII, LP
Equities	39,670.00	2,108,460.50	BAXTER INTL INC COM
Equities	50,244.00	2,670,468.60	BAXTER INTL INC COM
Equities	28,150.00	1,496,172.50	BAXTER INTL INC COM
Equities	13,944.00	741,123.60	BAXTER INTL INC COM
Equities	107,800.00	5,729,570.00	BAXTER INTL INC COM
Equities	62,600.00	3,327,190.00	BAXTER INTL INC COM
Equities	35,300.00	2,550,319.74	BAYER MOTOREN WERK EUR1
Equities	26,400.00	1,907,321.28	BAYER MOTOREN WERK EUR1
Equities	4,003.00	289,204.81	BAYER MOTOREN WERK EUR1
Equities	8,600.00	621,324.36	BAYER MOTOREN WERK EUR1
Equities	18,100.00	761,497.87	BAYTEX ENERGY CORP
Equities	53,080.00	1,637,518.00	BB&T CORP COM
Equities	62,274.00	1,921,152.90	BB&T CORP COM
Equities	4,792.00	147,833.20	BB&T CORP COM
Equities	13,200.00	407,220.00	BB&T CORP COM
Equities	4,107.00	44,725.23	BBCN BANCORP INC COM
Equities	97,250.00	1,059,052.50	BBCN BANCORP INC COM
Equities	3,444.00	37,505.16	BBCN BANCORP INC COM
Equities	293,020.00	2,093,183.27	BBVA(BILB-VIZ-ARG) EURO.49
Equities	800.00	8,296.00	BCB BANCORP INC COM STK
Equities	3,100.00	78,182.00	BEACON ROOFING SUPPLY INC COM
Equities	27,090.00	683,209.80	BEACON ROOFING SUPPLY INC COM
Equities	5,453.00	137,524.66	BEACON ROOFING SUPPLY INC COM
Equities	11,790.00	736,757.10	BEAM INC
Equities	35,885.00	2,242,453.65	BEAM INC
Equities	13,759.00	859,799.91	BEAM INC
Equities	4,800.00	28,272.00	BEASLEY BROADCAST GROUP INC CL A
Equities	1,500.00	8,835.00	BEASLEY BROADCAST GROUP INC CL A
Equities	1,900.00	6,175.00	BEAZER HOMES USA INC COM
Equities	7,907.00	25,697.75	BEAZER HOMES USA INC COM
Equities	1,900.00	11,153.00	BEBE STORES INC COM
Equities	3,058.00	17,950.46	BEBE STORES INC COM
Equities	14,870.00	1,111,532.50	BECTON DICKINSON & CO COM
Equities	17,714.00	1,324,121.50	BECTON DICKINSON & CO COM
Equities	15,300.00	945,540.00	BED BATH BEYOND INC COM
Equities	21,900.00	1,353,420.00	BED BATH BEYOND INC COM
Equities	20,809.00	1,285,996.20	BED BATH BEYOND INC COM
Equities	9,981.00	616,825.80	BED BATH BEYOND INC COM
Equities	23,170.00	1,431,906.00	BED BATH BEYOND INC COM
Equities	3,995.00	246,891.00	BED BATH BEYOND INC COM
Equities	9,240.00	599,786.04	BEIERSDORF AG EUR1
Equities	900.00	15,849.00	BEL FUSE INC CL B CL B
Equities	3,000.00	100,050.00	BELDEN INC COM
Equities	19,300.00	643,655.00	BELDEN INC COM
Equities	5,316.00	177,288.60	BELDEN INC COM
Equities	1,467,000.00	2,481,295.89	BELLE INTERNATIONA HKD0.01
Equities	5,400.00	34,776.00	BELO CORP
Equities	5,946.00	38,292.24	BELO CORP
Equities	6,100.00	191,174.00	BEMIS CO INC COM
Equities	9,731.00	304,969.54	BEMIS CO INC COM
Equities	1.00	1.00	BENCHMARK CAPITAL PTRS II, LP
Equities	2,465,839.06	682,790.00	BENCHMARK CAPITAL PTRS III, LP
Equities	5,012,235.32	1,544,821.00	BENCHMARK CAPITAL PTRS IV, LP
Equities	1,135,734.65	263,896.00	BENCHMARK CAPITAL PTRS, LP
Equities	4,400.00	61,380.00	BENCHMARK ELECTRS INC COM
Equities	35,726.00	498,377.70	BENCHMARK ELECTRS INC COM
Equities	4,570.00	63,751.50	BENCHMARK ELECTRS INC COM
Equities	460.00	7,410.60	BENIHANA INC COM
Equities	4,400.00	97,237.63	BERKLEY GP HOLDINGS
Equities	10,200.00	396,984.00	BERKLEY W R CORP COM
Equities	11,758.00	457,621.36	BERKLEY W R CORP COM
Equities	2,150,037.03	2,143,581.00	BERKSHIRE FUND VI, LP
Equities	136,400.00	11,366,212.00	BERKSHIRE HATHAWAY INC-CL B
Equities	173,834.00	14,485,587.22	BERKSHIRE HATHAWAY INC-CL B
Equities	10,589.00	882,381.37	BERKSHIRE HATHAWAY INC-CL B
Equities	7,812.00	650,973.96	BERKSHIRE HATHAWAY INC-CL B
Equities	5,991.00	499,230.03	BERKSHIRE HATHAWAY INC-CL B
Equities	21,500.00	1,791,595.00	BERKSHIRE HATHAWAY INC-CL B
Equities	600.00	13,200.00	BERKSHIRE HILLS BANCORP INC COM
Equities	2,600.00	103,116.00	BERRY PETE CO CL A CL A
Equities	33,724.00	1,337,493.84	BERRY PETE CO CL A CL A

Equities	4,999.00	198,260.34	BERRY PETE CO CL A CL A	
Equities	8,900.00	352,974.00	BERRY PETE CO CL A CL A	
Equities	22,330.00	468,036.80	BEST BUY INC COM STK	
Equities	27,101.00	568,036.96	BEST BUY INC COM STK	
Equities	29,000.00	865,496.06	BETSSON AB SER'B'NPV	
Equities	146,958.00	2,996,451.70	BG GROUP ORD GBP0.10	
Equities	210,338.00	4,288,760.44	BG GROUP ORD GBP0.10	
Equities	177,805.00	3,625,417.42	BG GROUP ORD GBP0.10	
Equities	209,230.00	4,266,168.49	BG GROUP ORD GBP0.10	
Equities	149,000.00	3,038,087.77	BG GROUP ORD GBP0.10	
Equities	20,100.00	409,836.00	BG GROUP ORD GBP0.10	
Equities	32,971.00	672,273.77	BG GROUP ORD GBP0.10	
Equities	132,391.00	2,699,432.74	BG GROUP ORD GBP0.10	
Equities	18,500.00	377,212.24	BG GROUP ORD GBP0.10	
Equities	5,200.00	30,524.00	BGC PARTNERS INC CL A CL A	
Equities	5,800.00	34,046.00	BGC PARTNERS INC CL A CL A	
Equities	854,406.00	-	BGP HOLDINGS PLC COMSTK	
Equities	79,388.00	2,559,296.17	BHP BILLITON LTD NPV	
Equities	4,872.00	138,005.29	BHP BILLITON PLC USD0.50	
Equities	91,082.00	2,580,007.69	BHP BILLITON PLC USD0.50	
Equities	71,507.00	2,025,522.16	BHP BILLITON PLC USD0.50	
Equities	17,200.00	487,210.78	BHP BILLITON PLC USD0.50	
Equities	15,980.00	452,652.81	BHP BILLITON PLC USD0.50	
Equities	84,600.00	2,396,397.21	BHP BILLITON PLC USD0.50	
Equities	34,730.00	983,769.21	BHP BILLITON PLC USD0.50	
Equities	24,700.00	699,657.34	BHP BILLITON PLC USD0.50	
Equities	11,913.00	337,450.12	BHP BILLITON PLC USD0.50	
Equities	2,255.00	232,943.02	BIC EUR3.82	
Equities	2,700.00	278,911.81	BIC EUR3.82	
Equities	5,870.00	606,374.95	BIC EUR3.82	
Equities	1,200.00	9,072.00	BIG 5 SPORTING GOODS CORP COM	
Equities	4,400.00	33,264.00	BIG 5 SPORTING GOODS CORP COM	
Equities	3,900.00	159,081.00	BIG LOTS INC COM	
Equities	5,846.00	238,458.34	BIG LOTS INC COM	
Equities	17,260.00	704,035.40	BIG LOTS INC COM	
Equities	100.00	38,639.00	BIGLARI HLDGS INC CL A COM	
Equities	110.00	42,502.90	BIGLARI HLDGS INC CL A COM	
Equities	1,600.00	160,016.00	BIO RAD LABS INC CL A	
Equities	8,800.00	880,088.00	BIO RAD LABS INC CL A	
Equities	2,000.00	200,020.00	BIO RAD LABS INC CL A	
Equities	3,600.00	14,328.00	BIOCRIST PHARMACEUTICALS INC COM	
Equities	1,850.00	267,103.00	BIOGEN IDEC INC COM STK	
Equities	12,780.00	1,845,176.40	BIOGEN IDEC INC COM STK	
Equities	21,729.00	3,137,233.02	BIOGEN IDEC INC COM STK	
Equities	6,741.00	973,265.58	BIOGEN IDEC INC COM STK	
Equities	4,416.00	8,611.20	BIOLASE INC COM	
Equities	6,300.00	249,354.00	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010
Equities	42,650.00	1,688,087.00	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010
Equities	11,420.00	452,003.60	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010
Equities	6,200.00	115,816.00	BIOMED RLTY TR INC COM	
Equities	15,493.00	289,409.24	BIOMED RLTY TR INC COM	
Equities	2,600.00	68,328.00	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	
Equities	2,616.00	68,748.48	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	
Equities	440.00	1,122.00	BIOSANTE PHARMACEUTICALS INC COM	
Equities	5,300.00	39,379.00	BIOSCRIP INC COM	
Equities	700.00	3,220.00	BIOTIME INC COM	
Equities	2,300.00	10,580.00	BIOTIME INC COM	
Equities	450.00	7,537.50	BIRNER DENTAL MGMT SVCS INC	
Equities	1,600.00	60,800.00	BJS RESTAURANTS INC COM	
Equities	2,545.00	96,710.00	BJS RESTAURANTS INC COM	
Equities	3,690.00	169,555.50	BK HAW CORP COM	
Equities	21,137.00	971,245.15	BK HAW CORP COM	
Equities	4,353.00	200,020.35	BK HAW CORP COM	
Equities	4,200.00	18,522.00	BK MUT CORP NEW COM STK	
Equities	11,583.00	51,081.03	BK MUT CORP NEW COM STK	
Equities	33,600.00	1,854,270.44	BK OF MONTREAL COM NPV	
Equities	19,900.00	1,098,213.74	BK OF MONTREAL COM NPV	
Equities	10,400.00	573,940.85	BK OF MONTREAL COM NPV	
Equities	1,700.00	48,790.00	BLACK BOX CORP DEL COM	
Equities	39,595.00	1,136,376.50	BLACK BOX CORP DEL COM	
Equities	164.00	4,706.80	BLACK BOX CORP DEL COM	
Equities	1,600.00	51,472.00	BLACK HILLS CORP COM	
Equities	2,618.00	84,221.06	BLACK HILLS CORP COM	

Equities	2,200.00	56,474.00	BLACKBAUD INC COM
Equities	4,567.00	117,234.89	BLACKBAUD INC COM
Equities	3,500.00	89,845.00	BLACKBAUD INC COM
Equities	1.00	-	BLACKOUT MEDIA CORP COM
Equities	10,000.00	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	778.10	1.00	BLACKROCK ASSET INVESTORS, LP
Equities	8,490.00	1,441,771.80	BLACKROCK INC COM STK
Equities	9,117.00	1,548,248.94	BLACKROCK INC COM STK
Equities	2,070.00	351,527.40	BLACKROCK INC COM STK
Equities	3,900.00	662,298.00	BLACKROCK INC COM STK
Equities	16,730,794.59	15,751,403.00	BLACKSTONE CAPITAL PARTNERS V, LP
Equities	1,780,312.00	1,460,895.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Equities	18,415.00	95.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Equities	21,200.00	338,776.00	BLOCK H & R INC COM
Equities	28,127.00	449,469.46	BLOCK H & R INC COM
Equities	0.00	-	BLOCK H & R INC COM
Equities	356.00	427.20	BLONDER TONGUE LABORATORIES INC COM
Equities	3,300.00	48,345.00	BLOUNT INTL INC NEW COM
Equities	3,563.00	52,197.95	BLOUNT INTL INC NEW COM
Equities	1,500.00	18,480.00	BLUCORA INC COM
Equities	3,056.00	37,649.92	BLUCORA INC COM
Equities	1,200.00	35,652.00	BLUE NILE INC COM
Equities	956.00	28,402.76	BLUE NILE INC COM
Equities	2,230.00	2,698.30	BLUEFLY INC COM NEW STK
Equities	40.00	48.40	BLUEFLY INC COM NEW STK
Equities	1,400.00	6,944.00	BLUEGREEN CORP COM
Equities	750.00	25,920.00	BLYTH INC COM NEW COM NEW
Equities	278.00	9,607.68	BLYTH INC COM NEW COM NEW
Equities	312,000.00	1,584,384.06	BM&FBOVESPA SA COM NPV
Equities	12,240.00	522,403.20	BMC SOFTWARE INC COM STK
Equities	12,749.00	544,127.32	BMC SOFTWARE INC COM STK
Equities	62,460.00	2,404,499.67	BNP PARIBAS EUR2
Equities	59,861.00	2,304,446.93	BNP PARIBAS EUR2
Equities	10,212.00	393,127.61	BNP PARIBAS EUR2
Equities	2,550.00	98,166.41	BNP PARIBAS EUR2
Equities	5,530.00	212,886.38	BNP PARIBAS EUR2
Equities	6,700.00	257,927.44	BNP PARIBAS EUR2
Equities	7,900.00	454,185.10	BOARDWALK R/EST IN TRUST UNITS
Equities	145,400.00	426,260.88	BOART LONGYEAR NPV
Equities	1,800.00	72,360.00	BOB EVANS FARMS INC COM
Equities	1,814.00	72,922.80	BOB EVANS FARMS INC COM
Equities	204,500.00	622,185.55	BOC HONG KONG HLDG HKD5
Equities	190,000.00	578,069.71	BOC HONG KONG HLDG HKD5
Equities	4,215.00	313,174.50	BOEING CO COM
Equities	45,153.00	3,354,867.90	BOEING CO COM
Equities	60,449.00	4,491,360.70	BOEING CO COM
Equities	35,900.00	2,667,370.00	BOEING CO COM
Equities	17,040.00	1,266,072.00	BOEING CO COM
Equities	26,554.00	1,972,962.20	BOEING CO COM
Equities	13,175.00	978,902.50	BOEING CO COM
Equities	46,400.00	3,447,520.00	BOEING CO COM
Equities	7,800.00	51,324.00	BOISE INC COM STK
Equities	6,576.00	43,270.08	BOISE INC COM STK
Equities	1,400.00	81,480.00	BOK FINL CORP COM NEW
Equities	3,069.00	178,615.80	BOK FINL CORP COM NEW
Equities	600.00	9,006.00	BOLT TECHNOLOGY CORP COM
Equities	1,650.00	24,766.50	BOLT TECHNOLOGY CORP COM
Equities	3,630.00	60,366.90	BONANZA CREEK ENERGY INC COM COM STK
Equities	1,400.00	10,934.00	BON-TON STORES INC COM
Equities	1,600.00	12,496.00	BON-TON STORES INC COM
Equities	253.00	809.60	BOOKS-A-MILLION INC COM
Equities	2,500.00	38,200.00	BOOZ ALLEN HAMILTON HLDG CORP COM STK
Equities	9,900.00	649,341.00	BORG WARNER INC COM
Equities	19,900.00	1,305,241.00	BORG WARNER INC COM
Equities	10,167.00	666,853.53	BORG WARNER INC COM
Equities	400.00	48,400.00	BOSTON BEER INC CL A CL A
Equities	5,250.00	635,250.00	BOSTON BEER INC CL A CL A
Equities	17,235.00	2,085,435.00	BOSTON BEER INC CL A CL A
Equities	673.00	81,433.00	BOSTON BEER INC CL A CL A
Equities	1,800.00	16,074.00	BOSTON PRIVATE FINL HLDGS INC COM
Equities	6,189.00	55,267.77	BOSTON PRIVATE FINL HLDGS INC COM
Equities	89,300.00	506,331.00	BOSTON SCIENTIFIC CORP COM
Equities	138,318.00	784,263.06	BOSTON SCIENTIFIC CORP COM

Equities	320,500.00	1,817,235.00	BOSTON SCIENTIFIC CORP COM	
Equities	166,940.00	946,549.80	BOSTON SCIENTIFIC CORP COM	
Equities	900,044.00	167,190.00	BOSTON VENTURES V, LP	
Equities	702,942.00	483,394.00	BOSTON VENTURES VI, LP	
Equities	3,400.00	61,370.00	BOTTOMLINE TECHNOLOGIES DEL INC COM	
Equities	1.00	1,295,590.00	BOWMAN PARTNERS, LP	
Equities	3,300.00	23,760.00	BOYD GAMING CORP COM	
Equities	5,199.00	37,432.80	BOYD GAMING CORP COM	
Equities	142,000.00	939,766.66	BP ORD USD0.25	
Equities	516,049.00	3,415,251.01	BP ORD USD0.25	
Equities	1,059,894.00	7,014,458.02	BP ORD USD0.25	
Equities	380,500.00	2,518,177.55	BP ORD USD0.25	
Equities	36,350.00	240,567.04	BP ORD USD0.25	
Equities	70,478.00	466,428.69	BP ORD USD0.25	
Equities	153,301.00	1,014,557.52	BP ORD USD0.25	
Equities	1,100.00	128,227.00	BP PRUDHOE BAY RTY TR UNITS BEN INT	
Equities	7,000.00	17,710.00	BPZ RESOURCE INC	
Equities	11,400.00	28,842.00	BPZ RESOURCE INC	
Equities	58,500.00	666,600.61	BR MALLS PARTICIPA COM NPV	
Equities	28,500.00	334,637.96	BR PROPERTIES SA COMSTK	
Equities	3,200.00	88,032.00	BRADY CORP CL A	
Equities	4,487.00	123,437.37	BRADY CORP CL A	
Equities	7,100.00	87,614.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT	
Equities	11,272.00	139,096.48	BRANDYWINE RLTY TR SH BEN INT NEW REIT	
Equities	93,100.00	823,322.35	BRASIL INSURANCE PARTICIPACO COMSTK	
Equities	51,000.00	2,551,020.00	BRE PPTYS INC COM CL A	
Equities	74,000.00	3,701,480.00	BRE PPTYS INC COM CL A	
Equities	4,790.00	239,595.80	BRE PPTYS INC COM CL A	
Equities	7,568.00	378,551.36	BRE PPTYS INC COM CL A	
Equities	20,400.00	1,020,408.00	BRE PPTYS INC COM CL A	
Equities	21,600.00	1,080,432.00	BRE PPTYS INC COM CL A	
Equities	4,824.00	533,707.01	BRENNTAG AG NPV	
Equities	7,700.00	851,895.52	BRENNTAG AG NPV	
Equities	23,640.00	2,615,429.87	BRENNTAG AG NPV	
Equities	4,001,899.44	1,038,546.00	BRENTWOOD ASSOC IX, LP	
Equities	1.00	187,027.00	BRENTWOOD ASSOC VIII, LP	
Equities	1,100.00	23,980.00	BRIDGEPOINT ED INC COM	
Equities	2,000.00	15,260.00	BRIDGFORD FOODS CORP COM	
Equities	2,400.00	41,976.00	BRIGGS & STRATTON CORP CAP	
Equities	5,484.00	95,915.16	BRIGGS & STRATTON CORP CAP	
Equities	3,600.00	19,476.00	BRIGHTPOINT INC COM NEW	
Equities	4,378.00	23,684.98	BRIGHTPOINT INC COM NEW	
Equities	5,600.00	178,472.00	BRINKER INTL INC COM	
Equities	7,442.00	237,176.54	BRINKER INTL INC COM	
Equities	18,418.00	586,981.66	BRINKER INTL INC COM	
Equities	3,490.00	80,898.20	BRINKS CO COM STOCK	
Equities	72,112.00	1,671,556.16	BRINKS CO COM STOCK	
Equities	4,793.00	111,101.74	BRINKS CO COM STOCK	
Equities	8,300.00	192,394.00	BRINKS CO COM STOCK	
Equities	2,087,109.00	2,542,553.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD	
Equities	1.00	87,863.00	BRINSON NON-US PHSP FD TRST-98 PRIM FD	
Equities	2,245,280.00	1,655,769.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY	
Equities	2,642,980.00	2,180,098.00	BRINSON NON-US PSHP FD TR-2000 PRI FD,LP	
Equities	756,813.00	1,122,637.00	BRINSON NON-US PSHP FD TRST-1999 PRIM FD	
Equities	3,935,575.00	5,708,543.00	BRINSON NON-US PSHP FD TRST-2002 PRIM FD	
Equities	2,209,648.00	1,979,425.00	BRINSON NON-US PSHP FD TRST-2004 PRIM FD	
Equities	117,000.00	4,206,150.00	BRISTOL MYERS SQUIBB CO COM	
Equities	151,728.00	5,454,621.60	BRISTOL MYERS SQUIBB CO COM	
Equities	34,520.00	1,240,994.00	BRISTOL MYERS SQUIBB CO COM	
Equities	42,700.00	1,535,065.00	BRISTOL MYERS SQUIBB CO COM	
Equities	2,000.00	81,340.00	BRISTOW GROUP INC COM	
Equities	27,086.00	1,101,587.62	BRISTOW GROUP INC COM	
Equities	7,385.00	300,347.95	BRISTOW GROUP INC COM	
Equities	60,898.00	3,096,134.02	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	31,512.00	1,602,111.32	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	88,500.00	4,499,455.83	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	203,600.00	10,351,290.47	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	10,500.00	533,833.74	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	72,362.00	579,398.02	BRITISH LAND CO ORD GBP0.25	
Equities	66,537.00	532,757.61	BRITISH LAND CO ORD GBP0.25	
Equities	121,000.00	968,839.45	BRITISH LAND CO ORD GBP0.25	
Equities	216,956.00	2,370,082.60	BRITISH SKY BROADCASTING GROUP ORD	GBP0.50
Equities	77,400.00	845,537.31	BRITISH SKY BROADCASTING GROUP ORD	GBP0.50

Equities	214,284.00	1,108,773.30	BRITVIC ORD GBP0.2
Equities	37,400.00	1,264,120.00	BROADCOM CORP CL A
Equities	41,712.00	1,409,865.60	BROADCOM CORP CL A
Equities	22,100.00	746,980.00	BROADCOM CORP CL A
Equities	21,300.00	719,940.00	BROADCOM CORP CL A
Equities	93,500.00	3,160,300.00	BROADCOM CORP CL A
Equities	8,600.00	182,922.00	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	12,445.00	264,705.15	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	1,200.00	34,752.00	BROADSOFT INC COM
Equities	2,012.00	58,267.52	BROADSOFT INC COM
Equities	36,600.00	180,438.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	41,509.00	204,639.37	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	1,309,443.00	1,103,912.00	BROCKWAY MORAN & PTRS FD II, LP
Equities	1.00	1.00	BROCKWAY MORAN & PTRS FD, LP
Equities	28,210.00	500,445.40	BROOKDALE SR LIVING INC COM STK
Equities	7,700.00	136,598.00	BROOKDALE SR LIVING INC COM STK
Equities	9,454.00	167,713.96	BROOKDALE SR LIVING INC COM STK
Equities	35,300.00	617,044.48	BROOKFIELD OFFICE PROPERTIES INC COM
Equities	19,850.00	345,787.00	BROOKFIELD OFFICE PROPERTIES INC COM
Equities	24,078.00	419,438.76	BROOKFIELD OFFICE PROPERTIES INC COM
Equities	31,500.00	548,730.00	BROOKFIELD OFFICE PROPERTIES INC COM
Equities	1,948.00	21,233.20	BROOKFIELD RESIDENTIAL PROPERTIES INC COM
Equities	4,100.00	36,285.00	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	8,506.00	75,278.10	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	4,400.00	41,536.00	BROOKS AUTOMATION INC COM
Equities	5,362.00	50,617.28	BROOKS AUTOMATION INC COM
Equities	6,500.00	177,255.00	BROWN & BROWN INC COM
Equities	10,529.00	287,125.83	BROWN & BROWN INC COM
Equities	2,100.00	27,111.00	BROWN SHOE CO INC COM
Equities	6,225.00	80,364.75	BROWN SHOE CO INC COM
Equities	5,897.00	571,124.45	BROWN-FORMAN INC CL B NON-VTG COM
Equities	8,005.00	775,284.25	BROWN-FORMAN INC CL B NON-VTG COM
Equities	8,330.00	806,760.50	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1,357.00	8,820.50	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,781.00	11,576.50	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	6,300.00	83,853.00	BRUKER CORP
Equities	6,993.00	93,076.83	BRUKER CORP
Equities	5,500.00	122,210.00	BRUNSWICK CORP COM
Equities	30,150.00	669,933.00	BRUNSWICK CORP COM
Equities	8,356.00	185,670.32	BRUNSWICK CORP COM
Equities	13,100.00	291,082.00	BRUNSWICK CORP COM
Equities	1,800.00	37,926.00	BRYN MAWR BK CORP COM STK
Equities	1,650.00	4,818.00	BSQUARE CORP COM NEW
Equities	61,800.00	6,697,266.00	BSTN PPTYS INC
Equities	61,813.00	6,698,674.81	BSTN PPTYS INC
Equities	13,100.00	1,419,647.00	BSTN PPTYS INC
Equities	11,500.00	1,246,255.00	BSTN PPTYS INC
Equities	14,016.00	1,518,913.92	BSTN PPTYS INC
Equities	22,700.00	2,459,999.00	BSTN PPTYS INC
Equities	22,287.00	2,415,242.19	BSTN PPTYS INC
Equities	270,300.00	896,234.64	BT GROUP ORD GBP0.05
Equities	636,100.00	2,109,118.95	BT GROUP ORD GBP0.05
Equities	50,000.00	165,785.17	BT GROUP ORD GBP0.05
Equities	111,000.00	368,043.08	BT GROUP ORD GBP0.05
Equities	213,329.00	707,335.70	BT GROUP ORD GBP0.05
Equities	1,500.00	3,990.00	BTU INTL INC COM
Equities	1,500.00	42,735.00	BUCKEYE TECHNOLOGIES INC COM
Equities	3,547.00	101,054.03	BUCKEYE TECHNOLOGIES INC COM
Equities	1,785.00	70,632.45	BUCKLE INC COM
Equities	2,070.00	81,909.90	BUCKLE INC COM
Equities	1,360.00	117,830.40	BUFFALO WILD WINGS INC COM STK
Equities	900.00	77,976.00	BUFFALO WILD WINGS INC COM STK
Equities	1,521.00	131,779.44	BUFFALO WILD WINGS INC COM STK
Equities	2,800.00	13,272.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	11,287.00	708,146.38	BUNGE LTD
Equities	18,300.00	1,148,142.00	BUNGE LTD
Equities	13,990.00	877,732.60	BUNGE LTD
Equities	13,100.00	821,894.00	BUNGE LTD
Equities	12,600.00	206,122.57	BUNZL PLC ORD GBP0.32142857
Equities	31,700.00	658,788.24	BURBERRY GROUP ORD GBP0.0005
Equities	1,100.00	18,040.00	C D I CORP COM
Equities	2,019.00	33,111.60	C D I CORP COM
Equities	10,580.00	619,247.40	C H ROBINSON WORLDWIDE INC COM NEW COM NEW

Equities	15,431.00	903,176.43	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	3,300.00	193,149.00	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	4,630.00	270,993.90	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	6,348.00	682,029.12	C R BARD
Equities	9,200.00	988,448.00	C R BARD
Equities	7,419.00	797,097.36	C R BARD
Equities	5,300.00	569,432.00	C R BARD
Equities	2,795.00	300,294.80	C R BARD
Equities	2,300.00	42,550.00	C&J ENERGY SVCS INC COM MON STOCK
Equities	6,264.00	115,884.00	C&J ENERGY SVCS INC COM MON STOCK
Equities	3,506.00	55,009.14	CA 1ST NATL BANCORP COM
Equities	88.00	1,380.72	CA 1ST NATL BANCORP COM
Equities	24,900.00	674,541.00	CA INC COM
Equities	32,136.00	870,564.24	CA INC COM
Equities	7,559.00	204,773.31	CA INC COM
Equities	51,700.00	1,400,553.00	CA INC COM
Equities	1,500.00	56,715.00	CABELAS INC COM STK
Equities	4,592.00	173,623.52	CABELAS INC COM STK
Equities	1,770,220.00	1,052,294.13	CABLE & WIRELESS WORLDWIDE ORD GBPO.05
Equities	20,200.00	268,458.00	CABLEVISION SYS CORP CL A COM STK
Equities	24,188.00	321,458.52	CABLEVISION SYS CORP CL A COM STK
Equities	4,000.00	162,800.00	CABOT CORP COM
Equities	5,504.00	224,012.80	CABOT CORP COM
Equities	2,000.00	58,420.00	CABOT MICROELECTRONICS CORP COM
Equities	1,510.00	44,107.10	CABOT MICROELECTRONICS CORP COM
Equities	15,000.00	591,000.00	CABOT OIL & GAS CORP COM
Equities	20,026.00	789,024.40	CABOT OIL & GAS CORP COM
Equities	2,400.00	94,560.00	CABOT OIL & GAS CORP COM
Equities	1,950.00	9,048.00	CACHE INC COM NEW COM
Equities	1,000.00	55,020.00	CACI INTL INC CL A CL A
Equities	23,671.00	1,302,378.42	CACI INTL INC CL A CL A
Equities	1,682.00	92,543.64	CACI INTL INC CL A CL A
Equities	18,100.00	198,919.00	CADENCE DESIGN SYS INC COM
Equities	25,163.00	276,541.37	CADENCE DESIGN SYS INC COM
Equities	155,500.00	1,708,945.00	CADENCE DESIGN SYS INC COM
Equities	2,100.00	7,497.00	CADENCE PHARMACEUTICALS INC COM
Equities	6,849.00	24,450.93	CADENCE PHARMACEUTICALS INC COM
Equities	4,775.00	13,847.50	CAL DIVE INTL INC DEL COM
Equities	17,635.00	51,141.50	CAL DIVE INTL INC DEL COM
Equities	900.00	35,190.00	CAL MAINE FOODS INC COM NEW STK
Equities	22.00	860.20	CAL MAINE FOODS INC COM NEW STK
Equities	2,700.00	30,915.00	CALAMOS ASSET MGMT INC CL A COM STK
Equities	3,000.00	21,990.00	CALAMP CORP COM
Equities	1,062.00	27,165.96	CALAVO GROWERS INC COM
Equities	6,000.00	85,320.00	CALGON CARBON CORP COM
Equities	4,800.00	68,256.00	CALGON CARBON CORP COM
Equities	3,200.00	59,104.00	CALIFORNIA WTR SVC GROUP COM
Equities	4,400.00	81,268.00	CALIFORNIA WTR SVC GROUP COM
Equities	3,361.00	27,627.42	CALIX NETWORKS INC COMMON STOCK
Equities	4,500.00	36,990.00	CALIX NETWORKS INC COMMON STOCK
Equities	3,400.00	20,094.00	CALLAWAY GOLF CO COM
Equities	250,051.00	1,477,801.41	CALLAWAY GOLF CO COM
Equities	8,317.00	49,153.47	CALLAWAY GOLF CO COM
Equities	88,324.00	376,260.24	CALLON PETE CO DEL COM
Equities	2,900.00	12,354.00	CALLON PETE CO DEL COM
Equities	16,800.00	461,425.28	CALLOWAY REAL ESTATE INVESTMENT TR TRUST UNITS
Equities	33,000.00	544,830.00	CALPINE CORP COM NEW STK
Equities	36,983.00	610,589.33	CALPINE CORP COM NEW STK
Equities	20,800.00	343,408.00	CALPINE CORP COM NEW STK
Equities	98,000.00	528,136.36	CALSONIC KANSEI JPY50
Equities	35,290.00	489,072.66	CALTEX AUSTRALIA NPV
Equities	76,740.00	1,063,514.76	CALTEX AUSTRALIA NPV
Equities	4,160,930.00	4,548,154.00	CALTUS PARTNERS III, LP
Equities	3,900.00	36,699.00	CAMBREX CORP COM
Equities	5,159.00	48,546.19	CAMBREX CORP COM
Equities	940.00	2,086.80	CAMCO FINL CORP COM
Equities	827.00	30,284.74	CAMDEN NATL CORP COM
Equities	70,500.00	4,770,735.00	CAMDEN PPTY TR SH BEN INT
Equities	8,690.00	588,052.30	CAMDEN PPTY TR SH BEN INT
Equities	7,086.00	479,509.62	CAMDEN PPTY TR SH BEN INT
Equities	24,350.00	1,647,764.50	CAMDEN PPTY TR SH BEN INT
Equities	3,870.00	165,287.70	CAMERON INTL CORP COM STK
Equities	21,781.00	930,266.51	CAMERON INTL CORP COM STK

Equities	18,050.00	770,915.50	CAMERON INTL CORP COM STK
Equities	31,212.00	1,333,064.52	CAMERON INTL CORP COM STK
Equities	25,690.00	1,097,219.90	CAMERON INTL CORP COM STK
Equities	29,000.00	1,238,590.00	CAMERON INTL CORP COM STK
Equities	41,800.00	1,785,278.00	CAMERON INTL CORP COM STK
Equities	16,490.00	550,436.20	CAMPBELL SOUP CO COM
Equities	20,033.00	668,701.54	CAMPBELL SOUP CO COM
Equities	55,200.00	1,842,576.00	CAMPBELL SOUP CO COM
Equities	37,600.00	1,255,088.00	CAMPBELL SOUP CO COM
Equities	187,550.00	38,241.17	CAMPER & NICHOLSON ORD NPV
Equities	1,712.00	17,787.68	CAMPUS CREST CMNTYS INC COM
Equities	4,290,995.65	5,434,607.00	CANAAN VII LP
Equities	9,900.00	695,801.66	CANADIAN IMP BANK COM NPV
Equities	44,200.00	1,753,264.82	CANON INC NPV
Equities	66,700.00	2,645,763.88	CANON INC NPV
Equities	58,262.00	2,311,056.90	CANON INC NPV
Equities	11,125.00	441,291.20	CANON INC NPV
Equities	124,200.00	4,926,594.81	CANON INC NPV
Equities	8,700.00	345,099.64	CANON INC NPV
Equities	1,281.00	34,907.25	CANTEL MEDICAL CORP COM
Equities	44,700.00	436,279.37	CANYON SERVICES GR COM NPV
Equities	35,610.00	1,946,442.60	CAP 1 FNCL COM
Equities	51,824.00	2,832,699.84	CAP 1 FNCL COM
Equities	5,339.00	291,829.74	CAP 1 FNCL COM
Equities	6,500.00	355,290.00	CAP 1 FNCL COM
Equities	1,100.00	8,107.00	CAP CY BK GROUP INC COM
Equities	3,281.00	24,180.97	CAP CY BK GROUP INC COM
Equities	1,300.00	45,188.00	CAPELLA ED CO COM
Equities	1,149.00	39,939.24	CAPELLA ED CO COM
Equities	9,800.00	340,648.00	CAPELLA ED CO COM
Equities	31,700.00	326,162.33	CAPITA PLC ORD GBP0.02066666
Equities	203,898.00	2,097,913.13	CAPITA PLC ORD GBP0.02066666
Equities	21,366.00	219,835.47	CAPITA PLC ORD GBP0.02066666
Equities	699,000.00	698,006.79	CAPITACOMMERCIAL NPV (REIT)
Equities	414,000.00	413,411.75	CAPITACOMMERCIAL NPV (REIT)
Equities	1.00	1.00	CAPITAL PARTNERS HOLDINGS II-A, LP
Equities	440.00	-	CAPITAL PPTYS INC R I CL B NEW CL COM STK
Equities	3,053,632.00	461,523.00	CAPITAL RESOURCE PARTNERS IV, LP
Equities	26,700.00	134,845.93	CAPITAL SHOPPING CENTRES GROUP PLC GBP0.50
Equities	4,200.00	44,520.00	CAPITAL SR LIVING CORP COM
Equities	1,800.00	5,184.00	CAPITAL TR INC MD CL A NEW CL A NEW
Equities	1,366.00	3,934.08	CAPITAL TR INC MD CL A NEW CL A NEW
Equities	288,287.00	614,441.82	CAPITALAND LTD NPV
Equities	430,500.00	917,548.15	CAPITALAND LTD NPV
Equities	22,200.00	149,184.00	CAPITALSOURCE INC REIT
Equities	25,008.00	168,053.76	CAPITALSOURCE INC REIT
Equities	306,643.00	462,336.70	CAPITAMALL TRUST NPV (REIT)
Equities	186,000.00	280,438.90	CAPITAMALL TRUST NPV (REIT)
Equities	411,000.00	507,747.87	CAPITAMALLS ASIA L NPV
Equities	2,716.00	32,266.08	CAPITOL FED FINL INC COM .
Equities	8,766.00	104,140.08	CAPITOL FED FINL INC COM .
Equities	2,200.00	9,130.00	CAPLEASE INC COM
Equities	5,800.00	80,678.00	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	2,884.00	40,116.44	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	35,187.00	35,538.87	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028
Equities	2,490.00	191,057.70	CARBO CERAMICS INC COM
Equities	2,411.00	184,996.03	CARBO CERAMICS INC COM
Equities	6,400.00	12,032.00	CARDICA INC COM
Equities	600.00	7,368.00	CARDINAL FINL CORP COM
Equities	23,970.00	1,006,740.00	CARDINAL HLTH INC
Equities	31,372.00	1,317,624.00	CARDINAL HLTH INC
Equities	5,800.00	11,774.00	CARDIONET INC COM STK
Equities	3,350.00	101,203.50	CARDTRONICS INC COM STK
Equities	2,300.00	69,483.00	CARDTRONICS INC COM STK
Equities	5,305.00	160,264.05	CARDTRONICS INC COM STK
Equities	5,600.00	37,464.00	CAREER EDUCATION C COM USD0.01
Equities	5,379.00	35,985.51	CAREER EDUCATION C COM USD0.01
Equities	14,885.00	382,246.80	CAREFUSION CORP COM
Equities	58,000.00	1,489,440.00	CAREFUSION CORP COM
Equities	18,631.00	478,444.08	CAREFUSION CORP COM
Equities	40,675.00	1,044,534.00	CAREFUSION CORP COM
Equities	54,348.00	235,438.75	CARILLION ORD GBP0.50
Equities	6,500.00	156,727.68	CARL ZEISS MEDITEC NPV

Equities	4,000.00	212,080.00	CARLISLE COMPANIES INC COM
Equities	6,392.00	338,903.84	CARLISLE COMPANIES INC COM
Equities	23,045.00	1,814,269.57	CARLSBERG SER'B'DKK20
Equities	4,387.00	345,376.46	CARLSBERG SER'B'DKK20
Equities	37,327.00	2,938,652.21	CARLSBERG SER'B'DKK20
Equities	9,221,619.00	12,089,048.00	CARLYLE PARTNERS IV, LP
Equities	8,750,389.97	12,084,726.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Equities	11,300.00	293,122.00	CARMAX INC COM
Equities	21,502.00	557,761.88	CARMAX INC COM
Equities	37,400.00	970,156.00	CARMAX INC COM
Equities	97,900.00	2,539,526.00	CARMAX INC COM
Equities	1,712.00	25,080.80	CARMIKE CINEMAS INC COM
Equities	23,060.00	790,266.20	CARNIVAL CORP COM PAIRED
Equities	35,821.00	1,227,585.67	CARNIVAL CORP COM PAIRED
Equities	28,200.00	966,414.00	CARNIVAL CORP COM PAIRED
Equities	11,900.00	407,813.00	CARNIVAL CORP COM PAIRED
Equities	5,851.00	200,513.77	CARNIVAL CORP COM PAIRED
Equities	104,400.00	3,577,788.00	CARNIVAL CORP COM PAIRED
Equities	3,200.00	153,088.00	CARPENTER TECH CORP COM
Equities	4,421.00	211,500.64	CARPENTER TECH CORP COM
Equities	7,200.00	344,448.00	CARPENTER TECH CORP COM
Equities	201,236.00	3,714,481.03	CARREFOUR EUR2.50
Equities	1,500.00	12,480.00	CARRIAGE SERVICES INC COM
Equities	1,100.00	25,861.00	CARRIZO OIL & GAS INC COM
Equities	2,748.00	64,605.48	CARRIZO OIL & GAS INC COM
Equities	130,000.00	799,538.97	CARSALES.COM LTD NPV
Equities	2,635.00	138,601.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	2,400.00	126,240.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	4,603.00	242,117.80	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	34,002.00	1,788,505.20	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	150.00	889.50	CASCADE BANCORP COM NEW COM NEW
Equities	264.00	1,565.52	CASCADE BANCORP COM NEW COM NEW
Equities	1,400.00	65,870.00	CASCADE CORP COM
Equities	1,651.00	77,679.55	CASCADE CORP COM
Equities	4,418.00	25,845.30	CASELLA WASTE SYS INC CL A COM STK
Equities	3,100.00	182,869.00	CASEYS GEN STORES INC COM
Equities	3,153.00	185,995.47	CASEYS GEN STORES INC COM
Equities	1,090.00	48,003.60	CASH AMER INVTS INC COM
Equities	3,097.00	136,391.88	CASH AMER INVTS INC COM
Equities	28,600.00	2,515,594.72	CASINO GUICH-PERR EUR1.53
Equities	4,800.00	422,197.72	CASINO GUICH-PERR EUR1.53
Equities	2,801.00	246,369.96	CASINO GUICH-PERR EUR1.53
Equities	18,320.00	221,621.46	CASTELLUM AB NPV
Equities	18,500.00	223,798.97	CASTELLUM AB NPV
Equities	1,244,116.38	54,126.00	CASTILE VENTURES II, LP
Equities	450,362.31	440,957.00	CASTILE VENTURES, L.P.
Equities	900.00	9,558.00	CASTLE A M & CO MRYLAND
Equities	3,000.00	31,860.00	CASTLE A M & CO MRYLAND
Equities	3,926,987.00	1,722,241.00	CASTLE HARLAN PARTNERS IV, LP
Equities	2,200.00	7,986.00	CASUAL MALE RETAIL GROUP INC COM NEW COMNEW
Equities	3,000.00	49,530.00	CATHAY GENERAL BANCORP INC COM
Equities	9,816.00	162,062.16	CATHAY GENERAL BANCORP INC COM
Equities	56,239.00	375,325.32	CATLIN GROUP COM STK USD0.01
Equities	2,500.00	76,150.00	CATO CORP NEW CL A CL A
Equities	3,200.00	97,472.00	CATO CORP NEW CL A CL A
Equities	1,240.00	63,587.20	CAVCO INDS INC DEL COM STK
Equities	2,700.00	75,600.00	CAVIUM INC COM
Equities	4,911.00	137,508.00	CAVIUM INC COM
Equities	1,000.00	6,770.00	CBEYOND INC
Equities	5,900.00	35,046.00	CBIZ INC COM
Equities	129,472.00	769,063.68	CBIZ INC COM
Equities	1,198.00	7,116.12	CBIZ INC COM
Equities	58,200.00	1,137,228.00	CBL & ASSOC PPTYS INC COM
Equities	9,965.00	194,716.10	CBL & ASSOC PPTYS INC COM
Equities	13,956.00	272,700.24	CBL & ASSOC PPTYS INC COM
Equities	16,755.00	463,778.40	CBOE HOLDINGS INC COM
Equities	6,746.00	186,729.28	CBOE HOLDINGS INC COM
Equities	18,600.00	304,296.00	CBRE GROUP INC CL A CL A
Equities	69,100.00	1,130,476.00	CBRE GROUP INC CL A CL A
Equities	28,079.00	459,372.44	CBRE GROUP INC CL A CL A
Equities	44,600.00	1,461,988.00	CBS CORP NEW CL B
Equities	63,267.00	2,073,892.26	CBS CORP NEW CL B
Equities	53,895.00	1,766,678.10	CBS CORP NEW CL B

Equities	7,347.00	240,834.66	CBS CORP NEW CL B	
Equities	40,650.00	1,332,507.00	CBS CORP NEW CL B	
Equities	1,224.00	4,773.60	CCA INDS INC COM	
Equities	11,750.00	274,084.06	CDN APARTMENT PROP TRUST UNITS	
Equities	5,250.00	5,149.84	CDN APT PPTYS REAL TR UNIT 144A	
Equities	4,980.00	133,713.00	CDN NAT RES LTD COM CDN NAT RES COM STK	
Equities	11,900.00	1,005,041.93	CDN NATL RAILWAYS COM NPV	
Equities	84,900.00	7,170,425.23	CDN NATL RAILWAYS COM NPV	
Equities	18,591.00	498,033.46	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)	
Equities	8,100.00	323,062.44	CDN REAL EST INV T TRUST UNITS NPV	
Equities	12,900.00	514,506.84	CDN REAL EST INV T TRUST UNITS NPV	
Equities	1,600.00	58,192.00	CEC ENTMT INC COM	
Equities	1,859.00	67,611.83	CEC ENTMT INC COM	
Equities	2,100.00	10,605.00	CEDAR REALTY TRUST INC	
Equities	5,071.00	25,608.55	CEDAR REALTY TRUST INC	
Equities	1,158.00	18,968.04	CELADON GROUP INC COM	
Equities	9,900.00	342,738.00	CELANESE CORP DEL COM SER A STK	
Equities	15,900.00	550,458.00	CELANESE CORP DEL COM SER A STK	
Equities	15,226.00	527,124.12	CELANESE CORP DEL COM SER A STK	
Equities	7,000.00	242,340.00	CELANESE CORP DEL COM SER A STK	
Equities	4,905.00	314,704.80	CELGENE CORP COM	
Equities	34,171.00	2,192,411.36	CELGENE CORP COM	
Equities	39,332.00	2,523,541.12	CELGENE CORP COM	
Equities	19,600.00	1,257,536.00	CELGENE CORP COM	
Equities	6,828.00	438,084.48	CELGENE CORP COM	
Equities	15,762.00	9,141.96	CELL THERAPEUTICS INC COM NO PAR NEW	
Equities	3,755.00	19,488.45	CELDEX THERAPEUTICS INC NEW COM STK	
Equities	4,400.00	1,685.20	CEL-SCI CORP COM NEW COM NEW	
Equities	14,400.00	194,504.88	CELTIC EXPLORATION COM NPV	
Equities	55,700.00	1,768,609.54	CENOVUS ENERGY INC COM NPV	
Equities	17,500.00	555,667.27	CENOVUS ENERGY INC COM NPV	
Equities	6,700.00	213,060.00	CENOVUS ENERGY INC COM	
Equities	300.00	9,309.00	CENT BANCORP INC MASS COM	
Equities	5,900.00	16,874.00	CENT EUROPEAN DISTR CORP COM STK	
Equities	7,087.00	20,268.82	CENT EUROPEAN DISTR CORP COM STK	
Equities	2,600.00	78,416.00	CENTENE CORP DEL COM	
Equities	4,578.00	138,072.48	CENTENE CORP DEL COM	
Equities	3,010.00	33,862.50	CENTER BANCORP INC COM	
Equities	763.00	8,583.75	CENTER BANCORP INC COM	
Equities	27,600.00	570,492.00	CENTERPOINT ENERGY INC COM	
Equities	37,125.00	767,373.75	CENTERPOINT ENERGY INC COM	
Equities	17,367.00	358,975.89	CENTERPOINT ENERGY INC COM	
Equities	600.00	6,534.00	CENTRAL GARDEN & PET CO CL A NON-VTG STK	
Equities	33.00	259,318.21	CENTRAL JAPAN RLWY NPV	
Equities	72.00	565,785.19	CENTRAL JAPAN RLWY NPV	
Equities	75.00	1,059.00	CENTRAL PAC FINL CORP COM NEW	
Equities	489.00	6,904.68	CENTRAL PAC FINL CORP COM NEW	
Equities	377,384.00	1,882,267.31	CENTRICA ORD GBP0.061728395	
Equities	1,403,600.00	7,000,695.29	CENTRICA ORD GBP0.061728395	
Equities	226,100.00	458,892.32	CENTRO RETAIL AUST NPV (STAPLED SECURITY)	
Equities	83,517.00	169,506.01	CENTRO RETAIL AUST NPV (STAPLED SECURITY)	
Equities	2,900.00	21,257.00	CENTURY ALUM CO COM	
Equities	7,200.00	52,776.00	CENTURY ALUM CO COM	
Equities	78,700.00	1,466,686.30	CENTURY LEASING CORPORATION NPV	
Equities	36,901.00	1,457,220.49	CENTURYLINK INC COM	
Equities	36,900.00	1,457,181.00	CENTURYLINK INC COM	
Equities	55,097.00	2,175,780.53	CENTURYLINK INC COM	
Equities	3,684.00	145,481.16	CENTURYLINK INC COM	
Equities	500.00	14,865.00	CENTY BANCORP INC MASS CL A NON VTG	
Equities	2,100.00	4,053.00	CENVEO INC COM	
Equities	7,388.00	14,258.84	CENVEO INC COM	
Equities	3,100.00	138,725.00	CEPHEID INC COM	
Equities	6,500.00	290,875.00	CEPHEID INC COM	
Equities	2,080.00	53,352.00	CERADYNE INC DEL COM	
Equities	1,907.00	48,914.55	CERADYNE INC DEL COM	
Equities	2,475.00	204,583.50	CERNER CORP COM	
Equities	9,260.00	765,431.60	CERNER CORP COM	
Equities	18,800.00	1,554,008.00	CERNER CORP COM	
Equities	12,868.00	1,063,668.88	CERNER CORP COM	
Equities	5,550.00	458,763.00	CERNER CORP COM	
Equities	3,200.00	10,624.00	CERUS CORP COM	
Equities	2,123.00	37,386.03	CEVA INC COM	
Equities	87,782,140.36	965,373,730.31	CF BLACKROCK ACWI EX-US SUDAN FREE EQUITY	

Equities	1,028,207.65	15,086,612.20	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	8,270,355.05	66,279,907.27	CF BLACKROCK GLOBAL EX-US REAL ESTATE INDEX FD
Equities	14,500,352.55	299,217,196.42	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	2,909,912.81	112,502,178.99	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	2,167,189.90	95,797,183.69	CF BLACKROCK U.S REAL ESTATE SEC FD A
Equities	1,100.00	213,114.00	CF INDS HLDGS INC COM
Equities	4,933.00	955,719.42	CF INDS HLDGS INC COM
Equities	5,071.00	982,455.54	CF INDS HLDGS INC COM
Equities	4,150.00	804,021.00	CF INDS HLDGS INC COM
Equities	5,765.00	1,116,911.10	CF INDS HLDGS INC COM
Equities	3,266.00	632,754.84	CF INDS HLDGS INC COM
Equities	12,510.00	2,423,687.40	CF INDS HLDGS INC COM
Equities	1.08	84.70	CF PROGRESS NON U.S EQTY FD
Equities	3,300.00	14,751.00	CFS BANCORP INC COM
Equities	33,400.00	801,704.84	CGI GROUP INC 'A'SUB-VTG NPV
Equities	37,200.00	892,916.77	CGI GROUP INC 'A'SUB-VTG NPV
Equities	800.00	52,552.00	CH ENERGY GROUP INC COM
Equities	1,316.00	86,448.04	CH ENERGY GROUP INC COM
Equities	85,750.00	285,668.61	CHALLENGER LTD NPV
Equities	186,730.00	622,074.64	CHALLENGER LTD NPV
Equities	3,800.00	26.60	CHAMPION ENTERPRISES INC COM
Equities	745.00	390.15	CHAMPION INDS INC W V COM
Equities	218,000.00	30,914.61	CHAODA MODERN AGRH HKD0.10
Equities	430,000.00	215,641.66	CHAOWEI PWR COMSTK
Equities	1,312.00	4,946.24	CHARLES & COLVARD LTD COM
Equities	5,580.00	182,800.80	CHARLES RIV LABORATORIES INTL INC COM
Equities	4,335.00	142,014.60	CHARLES RIV LABORATORIES INTL INC COM
Equities	2,400,000.00	875,166.36	CHAROEN POKPHAND INDONESIA PT
Equities	2,255.00	155,053.80	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	4,100.00	281,916.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	10,220.00	702,727.20	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	3,402.00	233,921.52	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	18,554.00	1,275,773.04	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	3,900.00	276,393.00	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	3,619.00	256,478.53	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	2,400.00	170,088.00	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	101,650.00	967,193.09	CHARTWELL SENIORS HSG REIT CHRTWELL HSG REIT TR UN
Equities	1,420.00	18,744.00	CHASE CORP COM
Equities	3,717.00	53,078.76	CHATHAM LODGING TR COM
Equities	3,000.00	148,770.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	40,500.00	2,008,395.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	4,300.00	213,237.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	59,125.00	2,932,008.75	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	9,300.00	461,187.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	1,900.00	16,549.00	CHECKPOINT SYS INC COM STK USD0.10
Equities	4,505.00	39,238.55	CHECKPOINT SYS INC COM STK USD0.10
Equities	4,400.00	140,624.00	CHEESECAKE FACTORY INC COM
Equities	4,335.00	138,546.60	CHEESECAKE FACTORY INC COM
Equities	1,000.00	60,440.00	CHEMED CORP NEW COM
Equities	1,645.00	99,423.80	CHEMED CORP NEW COM
Equities	2,100.00	45,150.00	CHEMICAL FINL CORP COM
Equities	2,481.00	53,341.50	CHEMICAL FINL CORP COM
Equities	7,249.00	105,110.50	CHEMTURA CORP COM NEW
Equities	8,863.00	128,513.50	CHEMTURA CORP COM NEW
Equities	3,300.00	48,642.00	CHENIERE ENERGY INC COM NEW
Equities	17,163.00	252,982.62	CHENIERE ENERGY INC COM NEW
Equities	75.00	1,044.75	CHEROKEE INC DEL NEW COM
Equities	675.00	574,593.75	CHES ENERGY CORP PFD 5.75% 144A
Equities	30,300.00	521,766.00	CHES LODGING TR SH BEN INT
Equities	10,700.00	184,254.00	CHES LODGING TR SH BEN INT
Equities	137.00	5,989.64	CHES UTILS CORP COM
Equities	43,060.00	800,916.00	CHESAPEAKE ENERGY CORP COM
Equities	58,530.00	1,088,658.00	CHESAPEAKE ENERGY CORP COM
Equities	86,200.00	1,603,320.00	CHESAPEAKE ENERGY CORP COM
Equities	2,300.00	1,983,750.00	CHESAPEAKE ENERGY CORP PFD CONV 5.75% 144A CONV PFD STK
Equities	26,000.00	156,700.21	CHEUNG KONG INFSTR HKD1
Equities	57,000.00	343,535.07	CHEUNG KONG INFSTR HKD1
Equities	7,100.00	86,589.27	CHEUNG KONG(HLDGS) HKD0.50
Equities	8,520.00	898,860.00	CHEVRON CORP COM
Equities	143,190.00	15,106,545.00	CHEVRON CORP COM
Equities	178,643.00	18,846,836.50	CHEVRON CORP COM
Equities	11,926.00	1,258,193.00	CHEVRON CORP COM
Equities	49,170.00	5,187,435.00	CHEVRON CORP COM

Equities	53,560.00	5,650,580.00	CHEVRON CORP COM
Equities	44,137.00	4,656,453.50	CHEVRON CORP COM
Equities	200.00	3,750.00	CHGO RIVET & MACH CO COM
Equities	10,100.00	149,884.00	CHICOS FAS INC COM
Equities	76,765.00	1,139,192.60	CHICOS FAS INC COM
Equities	15,423.00	228,877.32	CHICOS FAS INC COM
Equities	12,588.00	186,805.92	CHICOS FAS INC COM
Equities	1,300.00	64,779.00	CHILDRENS PL RETAIL STORES INC COM
Equities	21,000.00	1,046,430.00	CHILDRENS PL RETAIL STORES INC COM
Equities	2,046.00	101,952.18	CHILDRENS PL RETAIL STORES INC COM
Equities	360,835.00	851,570.60	CHIMERA INVT CORP COM STK
Equities	70,000.00	165,200.00	CHIMERA INVT CORP COM STK
Equities	97,937.00	231,131.32	CHIMERA INVT CORP COM STK
Equities	1,861,000.00	1,269,160.81	CHINA CONSTRUCTION BANK'H'CN1
Equities	822,000.00	560,585.80	CHINA CONSTRUCTION BANK'H'CN1
Equities	980,000.00	668,338.31	CHINA CONSTRUCTION BANK'H'CN1
Equities	698,000.00	2,110,147.80	CHINA MERCHANT HLD HKD0.10
Equities	205,500.00	2,245,257.42	CHINA MOBILE LTD HKD0.10
Equities	35,030.00	382,731.71	CHINA MOBILE LTD HKD0.10
Equities	558,000.00	6,096,611.38	CHINA MOBILE LTD HKD0.10
Equities	60,500.00	661,012.52	CHINA MOBILE LTD HKD0.10
Equities	400,000.00	427,493.12	CHINA NATIONAL BUI 'H'CN1
Equities	306,750.00	273,260.73	CHINA OVERSEAS EQUITY
Equities	1,163,390.00	2,696,681.28	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	161,360.00	374,024.61	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	118,000.00	110,289.61	CHINA ST CONSTR COMSTK
Equities	258,000.00	241,141.70	CHINA ST CONSTR COMSTK
Equities	900.00	8,820.00	CHINDEX INTL INC COM
Equities	1,900.00	721,905.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	2,930.00	1,113,253.50	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,220.00	1,223,439.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	1,300.00	493,935.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,400.00	17,000.00	CHIQUITA BRANDS INTL INC COM
Equities	5,572.00	27,860.00	CHIQUITA BRANDS INTL INC COM
Equities	40,000.00	485,775.16	CHIYODA CORP NPV
Equities	25,000.00	303,609.47	CHIYODA CORP NPV
Equities	1,800.00	71,874.00	CHOICE HOTELS INTL INC COM
Equities	3,108.00	124,102.44	CHOICE HOTELS INTL INC COM
Equities	5,900.00	810,510.53	CHRISTIAN DIOR EUR2
Equities	8,400.00	1,153,947.19	CHRISTIAN DIOR EUR2
Equities	2,550.00	350,305.40	CHRISTIAN DIOR EUR2
Equities	5,540.00	761,055.65	CHRISTIAN DIOR EUR2
Equities	2,800.00	3,304.00	CHRISTOPHER & BANKS CORP COM
Equities	6,920.00	8,165.60	CHRISTOPHER & BANKS CORP COM
Equities	18,546,267.00	20,598,492.00	CHS PRIVATE EQUITY V LP 6-011467
Equities	7,478,421.00	8,120,537.00	CHS PRIVATE EQUITY V LP 6-011478
Equities	20,470.00	1,490,625.40	CHUBB CORP COM
Equities	25,385.00	1,848,535.70	CHUBB CORP COM
Equities	0.00	-	CHUBB CORP COM
Equities	26,000.00	1,893,320.00	CHUBB CORP COM
Equities	17,980.00	1,309,303.60	CHUBB CORP COM
Equities	14,000.00	1,019,480.00	CHUBB CORP COM
Equities	16,500.00	267,589.92	CHUBU ELECTRIC POWER CO INC NPV
Equities	59,800.00	969,810.75	CHUBU ELECTRIC POWER CO INC NPV
Equities	10,980.00	609,060.60	CHURCH & DWIGHT INC COM
Equities	12,586.00	698,145.42	CHURCH & DWIGHT INC COM
Equities	700.00	41,153.00	CHURCHILL DOWNS INC COM
Equities	1,630.00	95,827.70	CHURCHILL DOWNS INC COM
Equities	2,300.00	3,105.00	CHYRON CORP COM PAR \$.01 STK
Equities	42.00	1,561.02	CIA DE BEBIDAS DAS PRF NPV
Equities	17,500.00	670,192.47	CIA DE BEBIDAS DAS PRF NPV
Equities	18,600.00	354,592.88	CIA ENERGET CEARA PRF 'A' NPV
Equities	30,600.00	577,601.63	CIA HERING COM NPV
Equities	54,200.00	1,168,074.51	CIA SANEAMENTO MIN COM NPV
Equities	4,800.00	103,445.71	CIA SANEAMENTO MIN COM NPV
Equities	5,959.00	25,683.29	CIBER INC COM
Equities	6.00	-	CIBL INC RESTRICTED COM STK
Equities	23,208.00	857,056.49	CIE DE ST-GOBAIN EUR4
Equities	39,976.00	2,189,916.11	CIE FINANCIE RICHEMONT CHF
Equities	12,800.00	701,193.87	CIE FINANCIE RICHEMONT CHF
Equities	24,261.00	1,329,036.29	CIE FINANCIE RICHEMONT CHF
Equities	13,100.00	717,628.10	CIE FINANCIE RICHEMONT CHF
Equities	44,160.00	1,292,562.51	CIELO SA COM NPV

Equities	31,920.00	934,297.90	CIELO SA COM NPV
Equities	7,000.00	114,590.00	CIENA CORP COM NEW COM NEW
Equities	8,640.00	141,436.80	CIENA CORP COM NEW COM NEW
Equities	38,700.00	633,519.00	CIENA CORP COM NEW COM NEW
Equities	315.00	2,321.55	CIFC CORP COM
Equities	60.00	442.20	CIFC CORP COM
Equities	19,380.00	852,720.00	CIGNA CORPORATION
Equities	24,915.00	1,096,260.00	CIGNA CORPORATION
Equities	18,769.00	825,836.00	CIGNA CORPORATION
Equities	6,490.00	357,728.80	CIMAREX ENERGY CO COM
Equities	8,400.00	463,008.00	CIMAREX ENERGY CO COM
Equities	8,202.00	452,094.24	CIMAREX ENERGY CO COM
Equities	2,500.00	137,800.00	CIMAREX ENERGY CO COM
Equities	91,000.00	5,015,920.00	CIMAREX ENERGY CO COM
Equities	18,634.00	69,318.48	CIN BELL INC NEW COM STK
Equities	8,700.00	331,209.00	CIN FNCL CORP COM
Equities	13,715.00	522,130.05	CIN FNCL CORP COM
Equities	6,100.00	139,385.00	CINEMARK HLDGS INC COM
Equities	8,971.00	204,987.35	CINEMARK HLDGS INC COM
Equities	13,850.00	534,748.50	CINTAS CORP COM
Equities	8,700.00	335,907.00	CINTAS CORP COM
Equities	11,330.00	437,451.30	CINTAS CORP COM
Equities	5,001.00	193,088.61	CINTAS CORP COM
Equities	31,690.00	1,223,550.90	CINTAS CORP COM
Equities	5,700.00	220,077.00	CINTAS CORP COM
Equities	1,700.00	57,953.00	CIRCOR INTL INC COM
Equities	1,899.00	64,736.91	CIRCOR INTL INC COM
Equities	4,655.00	139,091.40	CIRRUS LOGIC INC COM
Equities	2,700.00	80,676.00	CIRRUS LOGIC INC COM
Equities	22,290.00	666,025.20	CIRRUS LOGIC INC COM
Equities	6,762.00	202,048.56	CIRRUS LOGIC INC COM
Equities	26,600.00	794,808.00	CIRRUS LOGIC INC COM
Equities	405,900.00	6,969,303.00	CISCO SYSTEMS INC
Equities	483,025.00	8,293,539.25	CISCO SYSTEMS INC
Equities	65,500.00	1,124,635.00	CISCO SYSTEMS INC
Equities	21,564.00	370,253.88	CISCO SYSTEMS INC
Equities	27,352.00	469,633.84	CISCO SYSTEMS INC
Equities	128,200.00	2,201,194.00	CISCO SYSTEMS INC
Equities	122,952.00	2,111,085.84	CISCO SYSTEMS INC
Equities	221,200.00	3,798,004.00	CISCO SYSTEMS INC
Equities	185,000.00	3,176,450.00	CISCO SYSTEMS INC
Equities	11,900.00	424,116.00	CIT GROUP INC NEW COM NEW COM NEW
Equities	19,438.00	692,770.32	CIT GROUP INC NEW COM NEW COM NEW
Equities	46,080.00	1,642,291.20	CIT GROUP INC NEW COM NEW COM NEW
Equities	800.00	12,352.00	CITI TRENDS INC COM ORD USD1
Equities	1,523.00	23,515.12	CITI TRENDS INC COM ORD USD1
Equities	216,010.00	5,920,834.10	CITIGROUP INC COM NEW COM NEW
Equities	263,159.00	7,213,188.19	CITIGROUP INC COM NEW COM NEW
Equities	5,075.00	139,105.75	CITIGROUP INC COM NEW COM NEW
Equities	36,750.00	1,007,317.50	CITIGROUP INC COM NEW COM NEW
Equities	44,380.00	1,216,455.80	CITIGROUP INC COM NEW COM NEW
Equities	148,900.00	4,081,349.00	CITIGROUP INC COM NEW COM NEW
Equities	6,500.00	63,375.00	CITIZENS INC CL A
Equities	7,252.00	70,707.00	CITIZENS INC CL A
Equities	470.00	8,051.10	CITIZENS REP BANCORP INC COM NEW
Equities	3,538.00	60,605.94	CITIZENS REP BANCORP INC COM NEW
Equities	1,348.00	9,139.44	CITIZENS S BKG CORP DEL COM
Equities	2,485.00	208,590.90	CITRIX SYS INC COM
Equities	12,680.00	1,064,359.20	CITRIX SYS INC COM
Equities	37,850.00	3,177,129.00	CITRIX SYS INC COM
Equities	6,200.00	520,428.00	CITRIX SYS INC COM
Equities	16,563.00	1,390,298.22	CITRIX SYS INC COM
Equities	22,630.00	1,899,562.20	CITRIX SYS INC COM
Equities	6,650.00	558,201.00	CITRIX SYS INC COM
Equities	332,000.00	2,935,269.97	CITY DEVELOPMENTS LTD
Equities	900.00	30,321.00	CITY HLDG CO COM
Equities	1,859.00	62,629.71	CITY HLDG CO COM
Equities	4,090.00	198,692.20	CITY NATL CORP COM
Equities	33,348.00	1,620,045.84	CITY NATL CORP COM
Equities	4,667.00	226,722.86	CITY NATL CORP COM
Equities	10,100.00	490,658.00	CITY NATL CORP COM
Equities	3,900.00	187,824.00	CLARCOR INC COM
Equities	15,470.00	745,035.20	CLARCOR INC COM

Equities	5,066.00	243,978.56	CLARCOR INC COM
Equities	40,100.00	395,068.67	CLARIANT CHF3.70 (REGD)
Equities	2,725,981.00	1,174,325.00	CLAYTON DUBILIER & RICE FD VI, LP
Equities	8,171,855.00	9,739,579.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Equities	2,200.00	34,100.00	CLEAN ENERGY FUELS CORP COM
Equities	5,498.00	85,219.00	CLEAN ENERGY FUELS CORP COM
Equities	2,700.00	152,334.00	CLEAN HBRS INC COM
Equities	4,600.00	259,532.00	CLEAN HBRS INC COM
Equities	1,900.00	11,438.00	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	4,383.00	26,385.66	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	2,300.00	11,063.00	CLEARFIELD INC COM
Equities	1,428.00	48,723.36	CLEARWATER PAPER CORP COM STK
Equities	2,556.00	87,210.72	CLEARWATER PAPER CORP COM STK
Equities	4,600.00	5,152.00	CLEARWIRE CORP NEW CL A CL A
Equities	20,416.00	22,865.92	CLEARWIRE CORP NEW CL A CL A
Equities	3,700.00	154,771.00	CLECO CORP NEW COM
Equities	6,141.00	256,878.03	CLECO CORP NEW COM
Equities	24,879.00	1,226,285.91	CLIFFS NAT RES INC COM STK
Equities	10,180.00	501,772.20	CLIFFS NAT RES INC COM STK
Equities	18,800.00	926,652.00	CLIFFS NAT RES INC COM STK
Equities	13,707.00	675,618.03	CLIFFS NAT RES INC COM STK
Equities	3,700.00	38,517.00	CLIFTON SVGS BANCORP INC COM
Equities	9,070.00	657,212.20	CLOROX CO COM
Equities	11,631.00	842,782.26	CLOROX CO COM
Equities	4,000.00	67,640.00	CLOUD PEAK ENERGY INC COM
Equities	6,381.00	107,902.71	CLOUD PEAK ENERGY INC COM
Equities	58,000.00	491,629.98	CLP HOLDINGS HKD5
Equities	4,737.00	1,270,037.07	CME GROUP INC COM STK
Equities	5,709.00	1,530,639.99	CME GROUP INC COM STK
Equities	2,600.00	697,086.00	CME GROUP INC COM STK
Equities	18,600.00	4,986,846.00	CME GROUP INC COM STK
Equities	760.00	2,796.80	CMNTY FINL CORP VA COM
Equities	6,300.00	176,589.00	CMNTY HLTH SYS INC NEW COM
Equities	8,057.00	225,837.71	CMNTY HLTH SYS INC NEW COM
Equities	12,600.00	296,100.00	CMS ENERGY CORP COM
Equities	23,453.00	551,145.50	CMS ENERGY CORP COM
Equities	2,100.00	58,212.00	CNA FNCL CORP COM
Equities	2,370.00	65,696.40	CNA FNCL CORP COM
Equities	77,650.00	605,670.00	CNO FINL GROUP INC COM
Equities	9,700.00	75,660.00	CNO FINL GROUP INC COM
Equities	22,815.00	177,957.00	CNO FINL GROUP INC COM
Equities	2,200.00	4,224.00	CNSMR PORTFOLIO SVCS DEL
Equities	0.00	-	COACH INC COM
Equities	19,945.00	1,166,383.60	COACH INC COM
Equities	21,100.00	1,233,928.00	COACH INC COM
Equities	24,634.00	1,440,596.32	COACH INC COM
Equities	12,800.00	748,544.00	COACH INC COM
Equities	25,930.00	1,516,386.40	COACH INC COM
Equities	12,115.00	708,485.20	COACH INC COM
Equities	5,291.00	309,417.68	COACH INC COM
Equities	18,536.00	435,596.00	COBALT INTL ENERGY INC COM
Equities	49,250.00	1,157,375.00	COBALT INTL ENERGY INC COM
Equities	2,600.00	16,276.00	COBIZ FINL INC COM STK
Equities	2,250.00	14,085.00	COBIZ FINL INC COM STK
Equities	1,300.00	5,707.00	COBRA ELECTRS CORP COM
Equities	600.00	38,568.00	COCA COLA BOTTLING CO CONS COM
Equities	250.00	16,070.00	COCA COLA BOTTLING CO CONS COM
Equities	6,360.00	497,288.40	COCA COLA CO COM
Equities	153,870.00	12,031,095.30	COCA COLA CO COM
Equities	190,662.00	14,907,861.78	COCA COLA CO COM
Equities	0.00	-	COCA COLA CO COM
Equities	4,488.00	350,916.72	COCA COLA CO COM
Equities	17,150.00	1,340,958.50	COCA COLA CO COM
Equities	38,019.00	2,972,705.61	COCA COLA CO COM
Equities	87,755.00	6,861,563.45	COCA COLA CO COM
Equities	24,900.00	698,196.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	28,527.00	799,897.08	COCA-COLA ENTERPRISES INC NEW COM
Equities	45,300.00	1,270,212.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	27,500.00	771,100.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	1.00	1.00	CODE HENNESSY & SIMMONS II, LP
Equities	5,201,558.00	27,236.00	CODE HENNESSY & SIMMONS III, LP
Equities	3,842,113.00	1,039,204.00	CODE HENNESSY & SIMMONS IV, LP
Equities	561.00	2,098.14	CODEXIS INC COM

Equities	1,309.00	4,895.66	CODEXIS INC COM
Equities	510.00	6,849.30	CODORUS VY BANCORP INC COM
Equities	5,900.00	103,604.00	COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW
Equities	8,381.00	147,170.36	COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW
Equities	2,400.00	46,200.00	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	4,191.00	80,676.75	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	2,000.00	63,300.00	COGNEX CORP COM
Equities	4,405.00	139,418.25	COGNEX CORP COM
Equities	19,700.00	1,182,000.00	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	27,203.00	1,632,180.00	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	800.00	27,608.00	COHEN & STEERS INC COM
Equities	2,200.00	75,922.00	COHEN & STEERS INC COM
Equities	1,500.00	64,950.00	COHERENT INC COM
Equities	2,096.00	90,756.80	COHERENT INC COM
Equities	1,700.00	17,272.00	COHU INC COM
Equities	4,200.00	42,672.00	COHU INC COM
Equities	1,100.00	75,526.00	COINSTAR INC COM
Equities	3,215.00	220,741.90	COINSTAR INC COM
Equities	1,700.00	25,653.00	COLBS MCKINNON CORP N Y COM
Equities	3,425.00	51,683.25	COLBS MCKINNON CORP N Y COM
Equities	1,000.00	0.12	COLD METAL PRODS INC COM
Equities	3,900.00	2,129.40	COLDWATER CREEK INC COM
Equities	6,745.00	3,682.77	COLDWATER CREEK INC COM
Equities	1,300.00	19,565.00	COLE KENNETH PRODTNS INC CL A
Equities	1,800.00	27,090.00	COLE KENNETH PRODTNS INC CL A
Equities	1,400.00	12,166.00	COLEMAN CABLE INC COM STK
Equities	2,800.00	77,196.00	COLFAX CORP COM US .01
Equities	4,627.00	127,566.39	COLFAX CORP COM US .01
Equities	2,540.00	264,414.00	COLGATE-PALMOLIVE CO COM
Equities	7,940.00	826,554.00	COLGATE-PALMOLIVE CO COM
Equities	32,570.00	3,390,537.00	COLGATE-PALMOLIVE CO COM
Equities	40,359.00	4,201,371.90	COLGATE-PALMOLIVE CO COM
Equities	23,500.00	2,446,350.00	COLGATE-PALMOLIVE CO COM
Equities	8,217.00	855,389.70	COLGATE-PALMOLIVE CO COM
Equities	3,300.00	70,686.00	COLLECTIVE BRANDS INC COM STK
Equities	5,978.00	128,048.76	COLLECTIVE BRANDS INC COM STK
Equities	1,375.00	20,185.00	COLLECTORS UNIVERSE INC COM NEW STK
Equities	8,900.00	-	COLONIAL BANCGROUP INC COM
Equities	66,000.00	1,461,240.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	62,850.00	1,391,499.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	6,600.00	146,124.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	45,440.00	1,006,041.60	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	6,953.00	153,939.42	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	17,900.00	396,306.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	1,532.00	26,503.60	COLONY FINL INC COM
Equities	3,500.00	629,715.61	COLOPLAST SER'B'DKK5
Equities	1,900.00	35,758.00	COLUMBIA BKG SYS INC COM
Equities	4,481.00	84,332.42	COLUMBIA BKG SYS INC COM
Equities	8,100.00	5,508.00	COLUMBIA LAB INC COM
Equities	700.00	37,534.00	COLUMBIA SPORTSWEAR CO COM
Equities	710.00	38,070.20	COLUMBIA SPORTSWEAR CO COM
Equities	147,500.00	4,715,575.00	COMCAST CORP NEW-CL A
Equities	243,674.00	7,790,257.78	COMCAST CORP NEW-CL A
Equities	6,641.00	212,312.77	COMCAST CORP NEW-CL A
Equities	46,700.00	1,492,999.00	COMCAST CORP NEW-CL A
Equities	50,900.00	1,627,273.00	COMCAST CORP NEW-CL A
Equities	102,600.00	3,280,122.00	COMCAST CORP NEW-CL A
Equities	15,464.00	474,899.44	COMERICA INC COM
Equities	15,312.00	470,231.52	COMERICA INC COM
Equities	23,720.00	728,441.20	COMERICA INC COM
Equities	3,800.00	38,076.00	COMFORT SYS USA INC COM
Equities	4,607.00	46,162.14	COMFORT SYS USA INC COM
Equities	7,000.00	164,794.74	COMINAR REAL ESTAT TRUST UNITS
Equities	6,800.00	85,952.00	COML METALS CO COM
Equities	10,376.00	131,152.64	COML METALS CO COM
Equities	25,300.00	319,792.00	COML METALS CO COM
Equities	7,904.00	299,561.60	COMM BANCSHARES INC COM
Equities	8,845.00	335,225.50	COMM BANCSHARES INC COM
Equities	800.00	6,896.00	COMMERCIAL VEH GROUP INC COM
Equities	4,003.00	34,505.86	COMMERCIAL VEH GROUP INC COM
Equities	61,771.00	3,362,204.99	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	6,007.00	326,961.93	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	13,040.00	709,769.20	COMMONWEALTH BANK OF AUSTRALIA NPV

Equities	15,729.00	856,131.88	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	6,200.00	337,466.95	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	6,200.00	118,544.00	COMMONWEALTH REIT COM SH BEN INT REIT
Equities	6,453.00	123,381.36	COMMONWEALTH REIT COM SH BEN INT REIT
Equities	1,800.00	20,106.00	COMMUNICATIONS SYS INC COM
Equities	2,500.00	67,800.00	COMMUNITY BK SYS INC COM
Equities	34,685.00	940,657.20	COMMUNITY BK SYS INC COM
Equities	3,400.00	92,208.00	COMMUNITY BK SYS INC COM
Equities	1,000.00	33,490.00	COMMUNITY TR BANCORP INC COM
Equities	507.00	16,979.43	COMMUNITY TR BANCORP INC COM
Equities	3,300.00	163,581.00	COMMVAULT SYS INC COM STK
Equities	1,500.00	74,355.00	COMMVAULT SYS INC COM STK
Equities	4,242.00	210,275.94	COMMVAULT SYS INC COM STK
Equities	4,800.00	237,936.00	COMMVAULT SYS INC COM STK
Equities	39,355.00	412,949.30	COMPASS GROUP ORD GBP0.10
Equities	14,862.00	155,945.94	COMPASS GROUP ORD GBP0.10
Equities	32,560.00	341,649.83	COMPASS GROUP ORD GBP0.10
Equities	79,100.00	829,990.84	COMPASS GROUP ORD GBP0.10
Equities	1,875.00	143,025.00	COMPASS MINERALS INTL INC COM
Equities	2,300.00	175,444.00	COMPASS MINERALS INTL INC COM
Equities	17,800.00	1,357,784.00	COMPASS MINERALS INTL INC COM
Equities	3,109.00	237,154.52	COMPASS MINERALS INTL INC COM
Equities	1,600.00	5,792.00	COMPUCREDIT HLDGS CORP COM
Equities	2,174.00	7,869.88	COMPUCREDIT HLDGS CORP COM
Equities	1,000.00	57,220.00	COMPUTER PROGRAMS & SYS INC COM
Equities	921.00	52,699.62	COMPUTER PROGRAMS & SYS INC COM
Equities	11,390.00	282,699.80	COMPUTER SCI CORP COM
Equities	14,551.00	361,155.82	COMPUTER SCI CORP COM
Equities	4,080.00	61,159.20	COMPUTER TASK GROUP INC COM
Equities	18,700.00	173,723.00	COMPUWARE CORP COM
Equities	95,700.00	889,053.00	COMPUWARE CORP COM
Equities	20,450.00	189,980.50	COMPUWARE CORP COM
Equities	1,700.00	21,420.00	COMPX INTL INC CL A
Equities	1,000.00	12,600.00	COMPX INTL INC CL A
Equities	2,400.00	39,504.00	COMSCORE INC COM
Equities	4,098.00	67,453.08	COMSCORE INC COM
Equities	2,900.00	47,618.00	COMSTOCK RES INC COM NEW COM NEW
Equities	4,774.00	78,389.08	COMSTOCK RES INC COM NEW COM NEW
Equities	2,390.00	68,306.20	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	58,040.00	1,658,783.20	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	744.00	21,263.52	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	17,212.00	100,173.84	COMVERSE TECHNOLOGY INC COM PAR \$0.10 COM PAR \$0.10
Equities	264.00	1,536.48	COMVERSE TECHNOLOGY INC COM PAR \$0.10 COM PAR \$0.10
Equities	37,600.00	218,832.00	COMVERSE TECHNOLOGY INC COM PAR \$0.10 COM PAR \$0.10
Equities	31,200.00	809,016.00	CONAGRA FOODS INC
Equities	34,016.00	882,034.88	CONAGRA FOODS INC
Equities	7,942.00	205,936.06	CONAGRA FOODS INC
Equities	46,480.00	1,205,226.40	CONAGRA FOODS INC
Equities	197,000.00	5,108,210.00	CONAGRA FOODS INC
Equities	6,595.00	130,712.90	CONCEPTUS INC COM
Equities	1,500.00	29,730.00	CONCEPTUS INC COM
Equities	2,395.00	47,468.90	CONCEPTUS INC COM
Equities	6,400.00	544,768.00	CONCHO RES INC COM STK
Equities	9,051.00	770,421.12	CONCHO RES INC COM STK
Equities	1,700.00	144,704.00	CONCHO RES INC COM STK
Equities	2,950.00	200,895.00	CONCUR TECHNOLOGIES INC COM
Equities	3,890.00	264,909.00	CONCUR TECHNOLOGIES INC COM
Equities	4,663.00	317,550.30	CONCUR TECHNOLOGIES INC COM
Equities	1,240.00	5,146.00	CONCURRENT COMPUTER CORP NEW COM PAR \$0.01 STK
Equities	1,400.00	38,738.00	CONMED CORP COM
Equities	2,123.00	58,743.41	CONMED CORP COM
Equities	4,000.00	110,680.00	CONMED CORP COM
Equities	1,450.00	42,021.00	CONNECTICUT WTR SVC INC COM
Equities	1,300.00	19,240.00	CONNS INC COM
Equities	16,720.00	934,313.60	CONOCOPHILLIPS COM
Equities	100,430.00	5,612,028.40	CONOCOPHILLIPS COM
Equities	114,617.00	6,404,797.96	CONOCOPHILLIPS COM
Equities	15,830.00	884,580.40	CONOCOPHILLIPS COM
Equities	21,820.00	1,356,985.80	CONS EDISON INC COM
Equities	26,958.00	1,676,518.02	CONS EDISON INC COM
Equities	800.00	23,240.00	CONS GRAPHICS INC COM
Equities	710.00	20,625.50	CONS GRAPHICS INC COM
Equities	13,600.00	411,264.00	CONSOL ENERGY INC COM

Equities	21,945.00	663,616.80	CONSOL ENERGY INC COM	
Equities	8,500.00	257,040.00	CONSOL ENERGY INC COM	
Equities	13,100.00	396,144.00	CONSOL ENERGY INC COM	
Equities	67,600.00	2,044,224.00	CONSOL ENERGY INC COM	
Equities	1,600.00	23,680.00	CONSOLIDATED COMMUNICATIONS HLDGS INC	COM STK
Equities	536.00	7,932.80	CONSOLIDATED COMMUNICATIONS HLDGS INC	COM STK
Equities	1,200.00	34,536.00	CONSOLIDATED TOMOKA LD CO COM STK	
Equities	500.00	8,940.00	CONSTANT CONTACT INC COM STK	
Equities	2,620.00	46,845.60	CONSTANT CONTACT INC COM STK	
Equities	12,000.00	324,720.00	CONSTELLATION BRANDS INC CL A CL A	
Equities	56,900.00	1,539,714.00	CONSTELLATION BRANDS INC CL A CL A	
Equities	14,074.00	380,842.44	CONSTELLATION BRANDS INC CL A CL A	
Equities	7,800.00	709,188.29	CONSTELLATION SOFT COM STK NPV	
Equities	400.00	23,680.00	CONTANGO OIL & GAS CO COM NEW	
Equities	1,300.00	76,960.00	CONTANGO OIL & GAS CO COM NEW	
Equities	8,400.00	699,510.53	CONTINENTAL AG ORD NPV	
Equities	8,400.00	699,510.53	CONTINENTAL AG ORD NPV	
Equities	3,800.00	253,156.00	CONTINENTAL RES INC COM	
Equities	5,277.00	351,553.74	CONTINENTAL RES INC COM	
Equities	511.00	-	CONTRA EDEN BIOSCIENCE CORP	
Equities	1.00	1.00	CONTRARIAN CAPITAL FUND II, LP	
Equities	2,700.00	10,044.00	CONVENANT TRANSN GROUP INC CL A	
Equities	7,700.00	113,729.00	CONVERGYS CORP DE COM	
Equities	10,938.00	161,554.26	CONVERGYS CORP DE COM	
Equities	3,100.00	111,941.00	CON-WAY INC COM STK	
Equities	5,128.00	185,172.08	CON-WAY INC COM STK	
Equities	38,000.00	1,372,180.00	CON-WAY INC COM STK	
Equities	9,500.00	104,465.03	CONWERT IMMOBILIEN NPV	
Equities	2,700.00	215,352.00	COOPER COS INC COM NEW	
Equities	3,055.00	243,666.80	COOPER COS INC COM NEW	
Equities	14,075.00	959,633.50	COOPER INDUSTRIES PLC NEW IRELAND COM	STK
Equities	7,800.00	531,804.00	COOPER INDUSTRIES PLC NEW IRELAND COM	STK
Equities	21,900.00	1,493,142.00	COOPER INDUSTRIES PLC NEW IRELAND COM	STK
Equities	0.00	-	COOPER INDUSTRIES PLC NEW IRELAND COM	STK
Equities	4,800.00	84,192.00	COOPER TIRE & RUBBER CO COM, NO PAR	
Equities	5,161.00	90,523.94	COOPER TIRE & RUBBER CO COM, NO PAR	
Equities	17,598.00	1,451,483.04	COPA HOLDINGS SA COM STK	
Equities	10,560.00	250,166.40	COPART INC COM	
Equities	10,900.00	258,221.00	COPART INC COM	
Equities	5,370.00	622,383.00	CORE LABORATORIES NV NLG0.03	
Equities	2,930.00	339,587.00	CORE LABORATORIES NV NLG0.03	
Equities	6,100.00	706,990.00	CORE LABORATORIES NV NLG0.03	
Equities	100.00	824.00	CORE MOLDING TECHNOLOGIES INC COM STK	
Equities	6,112.00	111,910.72	CORELOGIC INC-W/I COM STK	
Equities	10,824.00	198,187.44	CORELOGIC INC-W/I COM STK	
Equities	1,263.00	32,610.66	CORESITE RLTY CORP CORESITE REALTY CORP	
Equities	5,200.00	15,028.00	CORINTHIAN COLLEGES INC COM STK	
Equities	7,412.00	21,420.68	CORINTHIAN COLLEGES INC COM STK	
Equities	12,720.00	559,008.42	CORIO NV EUR10	
Equities	10,200.00	448,261.46	CORIO NV EUR10	
Equities	2,030.00	89,212.82	CORIO NV EUR10	
Equities	4,371.00	192,093.22	CORIO NV EUR10	
Equities	2,540.00	60,477.40	CORNERSTONE ONDEMAND INC	
Equities	1,612.00	38,381.72	CORNERSTONE ONDEMAND INC	
Equities	4,700.00	111,907.00	CORNERSTONE ONDEMAND INC	
Equities	102,400.00	1,324,032.00	CORNING INC COM	
Equities	134,785.00	1,742,770.05	CORNING INC COM	
Equities	250,000.00	845,815.25	CORONATION FUND MA ZAR0.0001	
Equities	3,700.00	86,987.00	CORP OFFICE PPTYS TR COM	
Equities	7,003.00	164,640.53	CORP OFFICE PPTYS TR COM	
Equities	2,200.00	89,936.00	CORPORATE EXECUTIVE BRD CO COMMON	STOCK
Equities	3,805.00	155,548.40	CORPORATE EXECUTIVE BRD CO COMMON	STOCK
Equities	5,800.00	237,104.00	CORPORATE EXECUTIVE BRD CO COMMON	STOCK
Equities	8,100.00	238,545.00	CORRECTIONS CORP AMER	
Equities	9,367.00	275,858.15	CORRECTIONS CORP AMER	
Equities	230.00	57.73	CORTELCO SYS PR INC COM	
Equities	2,000.00	36.00	CORUS BANKSHARES INC COM	
Equities	1,200.00	58,800.00	CORVEL CORP COM	
Equities	2,504.00	122,696.00	CORVEL CORP COM	
Equities	430.00	34,916.00	COSTAR GROUP INC COM	
Equities	1,177.00	95,572.40	COSTAR GROUP INC COM	
Equities	2,054.00	166,784.80	COSTAR GROUP INC COM	
Equities	2,200.00	178,640.00	COSTAR GROUP INC COM	

Equities	26,380.00	2,506,100.00	COSTCO WHOLESALE CORP NEW COM
Equities	38,969.00	3,702,055.00	COSTCO WHOLESALE CORP NEW COM
Equities	10,040.00	953,800.00	COSTCO WHOLESALE CORP NEW COM
Equities	14,072.00	1,336,840.00	COSTCO WHOLESALE CORP NEW COM
Equities	20,200.00	1,919,000.00	COSTCO WHOLESALE CORP NEW COM
Equities	1,213,173.00	473,892.65	COUNTRY GARDEN HLD HKD0.10
Equities	695,202.00	271,561.53	COUNTRY GARDEN HLD HKD0.10
Equities	800.00	10,600.00	COURIER CORP COM STK
Equities	2,325.00	30,806.25	COURIER CORP COM STK
Equities	2,187.00	16,949.25	COUSINS PPTYS INC COM
Equities	13,215.00	102,416.25	COUSINS PPTYS INC COM
Equities	4,990.00	238,771.50	COVANCE INC COM
Equities	19,200.00	918,720.00	COVANCE INC COM
Equities	4,022.00	192,452.70	COVANCE INC COM
Equities	7,490.00	128,453.50	COVANTA HLDG CORP COM
Equities	10,292.00	176,507.80	COVANTA HLDG CORP COM
Equities	60,938.00	1,045,086.70	COVANTA HLDG CORP COM
Equities	9,900.00	314,721.00	COVENTRY HEALTH CARE INC COM
Equities	14,209.00	451,704.11	COVENTRY HEALTH CARE INC COM
Equities	44,260.00	2,367,910.00	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	27,880.00	1,491,580.00	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	22,930.00	1,226,755.00	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	17,388.00	930,258.00	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	26,250.00	1,404,375.00	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	52,000.00	2,782,000.00	COVIDIEN PLC USD0.20(POST CONSLDTN)
Equities	5,688.00	15,130.08	COWEN GROUP INC NEW CL A CL A
Equities	11,177.00	29,730.82	COWEN GROUP INC NEW CL A CL A
Equities	1,400.00	20,566.00	CRA INTL INC COM
Equities	362.00	5,317.78	CRA INTL INC COM
Equities	1,300.00	81,640.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	13,449.00	844,597.20	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,476.00	92,692.80	CRACKER BARREL OLD CTRY STORE INC COM
Equities	2,500.00	157,000.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,100.00	8,998.00	CRAFT BREW ALLIANCE INC COM
Equities	4,200.00	152,796.00	CRANE CO COM
Equities	13,050.00	474,759.00	CRANE CO COM
Equities	4,739.00	172,404.82	CRANE CO COM
Equities	2,500.00	10,225.00	CRAWFORD & CO CL B CL B
Equities	3,419.00	13,983.71	CRAWFORD & CO CL B CL B
Equities	3,225.00	38,958.00	CRAY INC COM NEW STK
Equities	1,200.00	101,316.00	CREDIT ACCEP CORP MICH COM
Equities	802.00	67,712.86	CREDIT ACCEP CORP MICH COM
Equities	15,000.00	330,304.55	CREDIT SAISON CO NPV
Equities	1,890.00	27,348.30	CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10
Equities	7,700.00	197,659.00	CREE INC COM
Equities	10,665.00	273,770.55	CREE INC COM
Equities	21,600.00	805,140.03	CRESCENT POINT EN COM NPV
Equities	2,120.00	7,865.20	CREXENDO INC COM
Equities	4,751.00	48,317.67	CREXUS INVT CORP COM
Equities	23,950.00	459,249.53	CRH ORD EURO.32(DUBLIN LISTING)
Equities	5,400.00	87,210.00	CROCS INC COM
Equities	8,590.00	138,728.50	CROCS INC COM
Equities	3,500.00	34,545.00	CROSS A T CO CL A
Equities	2,600.00	11,362.00	CROSS CTRY HEALTHCARE INC COM
Equities	3,800.00	16,606.00	CROSS CTRY HEALTHCARE INC COM
Equities	5,000.00	70,000.00	CROSSTEX ENERGY INC COM
Equities	5,300.00	74,200.00	CROSSTEX ENERGY INC COM
Equities	3,945.00	231,413.70	CROWN CASTLE INTL CORP COM STK
Equities	20,800.00	1,220,128.00	CROWN CASTLE INTL CORP COM STK
Equities	23,219.00	1,362,026.54	CROWN CASTLE INTL CORP COM STK
Equities	11,477.00	673,240.82	CROWN CASTLE INTL CORP COM STK
Equities	52,400.00	3,073,784.00	CROWN CASTLE INTL CORP COM STK
Equities	1,200.00	6,648.00	CROWN CRAFTS INC COM
Equities	15,905.00	548,563.45	CROWN HLDGS INC COM
Equities	10,000.00	344,900.00	CROWN HLDGS INC COM
Equities	12,686.00	437,540.14	CROWN HLDGS INC COM
Equities	5,600.00	9,800.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	1,700.00	2,975.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	3,900.00	20,397.00	CRYOLIFE INC COM
Equities	1,400.00	1,456.00	CRYSTAL ROCK HOLDINGS INC
Equities	2,300.00	39,744.00	CSG SYS INTL INC COM
Equities	4,000.00	69,120.00	CSG SYS INTL INC COM
Equities	6,900.00	119,232.00	CSG SYS INTL INC COM

Equities	47,475.00	1,918,344.62	CSL LTD NPV
Equities	32,400.00	1,309,202.02	CSL LTD NPV
Equities	6,910.00	279,215.62	CSL LTD NPV
Equities	15,000.00	606,112.04	CSL LTD NPV
Equities	750.00	3,030.00	CSP INC COM
Equities	458,000.00	353,677.07	CSR CORP LTD 'H'CNY1
Equities	1,700.00	34,935.00	CSS INDS INC COM
Equities	1,098.00	22,563.90	CSS INDS INC COM
Equities	73,080.00	1,634,068.80	CSX CORP COM
Equities	71,800.00	1,605,448.00	CSX CORP COM
Equities	94,771.00	2,119,079.56	CSX CORP COM
Equities	44,608.00	997,434.88	CSX CORP COM
Equities	55,200.00	1,234,272.00	CSX CORP COM
Equities	28,400.00	635,024.00	CSX CORP COM
Equities	801,000.00	1,490,232.56	CTCI CORP TWD10
Equities	15,200.00	76,152.00	CTI INDS CORP COM NEW COM NEW
Equities	3,600.00	33,912.00	CTS CORP COM
Equities	71,468.00	673,228.56	CTS CORP COM
Equities	3,867.00	36,427.14	CTS CORP COM
Equities	56,000.00	653,520.00	CUBESMART
Equities	114,300.00	1,333,881.00	CUBESMART
Equities	7,400.00	86,358.00	CUBESMART
Equities	9,195.00	107,305.65	CUBESMART
Equities	51,650.00	602,755.50	CUBESMART
Equities	500.00	24,040.00	CUBIC CORP COM
Equities	1,800.00	86,544.00	CUBIC CORP COM
Equities	2,700.00	102,357.00	CUBIST PHARMACEUTICALS INC COM
Equities	5,952.00	225,640.32	CUBIST PHARMACEUTICALS INC COM
Equities	7,090.00	407,604.10	CULLEN / FROST BANKERS INC COM
Equities	12,305.00	707,414.45	CULLEN / FROST BANKERS INC COM
Equities	5,641.00	324,301.09	CULLEN / FROST BANKERS INC COM
Equities	2,500.00	25,625.00	CULP INC COM
Equities	1,970.00	190,912.70	CUMMINS INC
Equities	12,079.00	1,170,575.89	CUMMINS INC
Equities	13,990.00	1,355,770.90	CUMMINS INC
Equities	16,900.00	1,637,779.00	CUMMINS INC
Equities	16,083.00	1,558,603.53	CUMMINS INC
Equities	2,505.00	242,759.55	CUMMINS INC
Equities	7,390.00	716,164.90	CUMMINS INC
Equities	11,000.00	1,066,010.00	CUMMINS INC
Equities	3,900.00	11,739.00	CUMULUS MEDIA INC CL A DEL
Equities	4,600.00	13,846.00	CUMULUS MEDIA INC CL A DEL
Equities	8,250.00	44,550.00	CURIS INC COM
Equities	2,300.00	71,415.00	CURTISS WRIGHT CORP COM
Equities	3,901.00	121,126.05	CURTISS WRIGHT CORP COM
Equities	1,500.00	10,792.50	CUTERA INC COM
Equities	3,300.00	38,445.00	CVB FINL CORP COM
Equities	7,687.00	89,553.55	CVB FINL CORP COM
Equities	1,554.00	41,305.32	CVR ENERGY INC COM STK
Equities	93,740.00	4,380,470.20	CVS CAREMARK CORP COM STK
Equities	115,825.00	5,412,502.25	CVS CAREMARK CORP COM STK
Equities	9,472.00	442,626.56	CVS CAREMARK CORP COM STK
Equities	11,700.00	546,741.00	CVS CAREMARK CORP COM STK
Equities	29,620.00	1,384,142.60	CVS CAREMARK CORP COM STK
Equities	20,779.00	971,002.67	CVS CAREMARK CORP COM STK
Equities	37,254.00	1,740,879.42	CVS CAREMARK CORP COM STK
Equities	179,700.00	8,397,381.00	CVS CAREMARK CORP COM STK
Equities	725.00	5,017.00	CYANOTECH CORP COM PAR \$0.02 STK
Equities	184.00	468,820.65	CYBERAGENT INC
Equities	1,043.00	2,657,499.69	CYBERAGENT INC
Equities	165.00	420,409.83	CYBERAGENT INC
Equities	2,185.00	98,193.90	CYBERONICS INC COM
Equities	1,600.00	71,904.00	CYBERONICS INC COM
Equities	3,100.00	139,314.00	CYBERONICS INC COM
Equities	9,900.00	444,906.00	CYBERONICS INC COM
Equities	1,750.00	14,787.50	CYBEROPTICS CORP COM
Equities	2,300.00	135,585.00	CYMER INC COM
Equities	29,785.00	1,755,825.75	CYMER INC COM
Equities	8,790.00	518,170.50	CYMER INC COM
Equities	2,523.00	148,730.85	CYMER INC COM
Equities	1,000.00	21,150.00	CYNOSURE INC CL A
Equities	1,100.00	23,265.00	CYNOSURE INC CL A
Equities	1.00	1.00	CYPRESS MERCHANT BANKING

Equities	11,560.00	152,823.20	CYPRESS SEMICONDUCTOR CORP COM
Equities	14,781.00	195,404.82	CYPRESS SEMICONDUCTOR CORP COM
Equities	23,400.00	309,348.00	CYPRESS SEMICONDUCTOR CORP COM
Equities	6,079.00	83,707.83	CYS INVTS INC COM
Equities	2,600.00	152,464.00	CYTEC IND COM
Equities	11,749.00	688,961.36	CYTEC IND COM
Equities	4,353.00	255,259.92	CYTEC IND COM
Equities	8,633.00	23,309.10	CYTORI THERAPEUTICS INC COM STK
Equities	5,710.00	104,949.80	D R HORTON INC COM
Equities	17,800.00	327,164.00	D R HORTON INC COM
Equities	114,200.00	2,098,996.00	D R HORTON INC COM
Equities	25,761.00	473,487.18	D R HORTON INC COM
Equities	62.00	58.90	DAEGIS INC COM USD0.001
Equities	56,200.00	863,596.28	DAESANG CORPN KRW1000
Equities	55,500.00	931,376.11	DAIICHI SANKYO COM NPV
Equities	28,000.00	469,883.44	DAIICHI SANKYO COM NPV
Equities	7,090.00	318,018.92	DAIMLERCHRYSLER ORD NPV(REGD)
Equities	15,380.00	689,863.34	DAIMLERCHRYSLER ORD NPV(REGD)
Equities	1,621.00	72,709.27	DAIMLERCHRYSLER ORD NPV(REGD)
Equities	18,000.00	130,392.28	DAINIPPON SCREEN NPV
Equities	39,000.00	282,516.61	DAINIPPON SCREEN NPV
Equities	10,200.00	965,158.54	DAITO TRUST CONST NPV
Equities	3,600.00	340,644.19	DAITO TRUST CONST NPV
Equities	6,100.00	577,202.66	DAITO TRUST CONST NPV
Equities	44,000.00	4,163,429.00	DAITO TRUST CONST NPV
Equities	13,300.00	1,258,491.04	DAITO TRUST CONST NPV
Equities	20.00	139,616.49	DAIWA HOUSE RESIDE REIT
Equities	1,800.00	12,438.00	DAKTRONICS INC COM
Equities	5,000.00	34,550.00	DAKTRONICS INC COM
Equities	10,300.00	131,943.00	DANA HLDG CORP COM
Equities	48,970.00	627,305.70	DANA HLDG CORP COM
Equities	14,099.00	180,608.19	DANA HLDG CORP COM
Equities	3,335.00	173,686.80	DANAHER CORP COM
Equities	44,080.00	2,295,686.40	DANAHER CORP COM
Equities	52,683.00	2,743,730.64	DANAHER CORP COM
Equities	38,050.00	1,981,644.00	DANAHER CORP COM
Equities	22,400.00	1,166,592.00	DANAHER CORP COM
Equities	51,100.00	2,661,288.00	DANAHER CORP COM
Equities	34,096.00	2,120,856.00	DANONE EURO.25
Equities	38,580.00	2,399,771.95	DANONE EURO.25
Equities	8,090.00	503,218.12	DANONE EURO.25
Equities	80,235.00	4,990,816.56	DANONE EURO.25
Equities	72,716.00	4,523,116.05	DANONE EURO.25
Equities	4,160.00	258,762.35	DANONE EURO.25
Equities	44,882.00	623,637.77	DANSKE BANK A/S DKK10
Equities	7,700.00	389,851.00	DARDEN RESTAURANTS INC COM
Equities	26,700.00	1,351,821.00	DARDEN RESTAURANTS INC COM
Equities	12,116.00	613,433.08	DARDEN RESTAURANTS INC COM
Equities	27,490.00	453,310.10	DARLING INTL INC COM
Equities	6,400.00	105,536.00	DARLING INTL INC COM
Equities	9,384.00	154,742.16	DARLING INTL INC COM
Equities	1,000.00	2,900.00	DATA I O CORP COM
Equities	1,800.00	17,190.00	DATALINK CORP COM STK
Equities	1,398,000.00	547,892.51	DATANG INTL POWER 'H' CNY1
Equities	1,800.00	1,386.00	DATARAM CORP COM PAR \$1 COM PAR \$1
Equities	87,000.00	230,974.51	DAVID JONES NPV
Equities	6,090.00	598,098.90	DAVITA INC COM
Equities	15,500.00	1,522,255.00	DAVITA INC COM
Equities	8,732.00	857,569.72	DAVITA INC COM
Equities	1,800.00	176,778.00	DAVITA INC COM
Equities	3,600.00	85,752.00	DAWSON GEOPHYSICAL CO COM
Equities	3,691.00	87,919.62	DAWSON GEOPHYSICAL CO COM
Equities	1,000.00	8,950.00	DAXOR CORP COM
Equities	119,000.00	1,302,912.85	DBS GROUP HLDGS NPV
Equities	232,251.00	2,542,880.78	DBS GROUP HLDGS NPV
Equities	50,000.00	547,442.37	DBS GROUP HLDGS NPV
Equities	57,000.00	624,084.31	DBS GROUP HLDGS NPV
Equities	11,314.00	262,608.41	DCC ORD EURO.25
Equities	9,700.00	61,110.00	DCT INDL TR INC COM
Equities	25,002.00	157,512.60	DCT INDL TR INC COM
Equities	130,100.00	1,904,664.00	DDR CORP COM
Equities	168,900.00	2,472,696.00	DDR CORP COM
Equities	14,224.00	208,239.36	DDR CORP COM

Equities	23,873.00	349,500.72	DDR CORP COM
Equities	64,000.00	936,960.00	DDR CORP COM
Equities	78,950.00	1,155,828.00	DDR CORP COM
Equities	42,100.00	474,551.20	DE MASTER BLENDEERS EURO.12
Equities	5,205.00	156,722.55	DEALERTRACK HLDGS INC COM STK
Equities	1,500.00	45,165.00	DEALERTRACK HLDGS INC COM STK
Equities	4,000.00	120,440.00	DEALERTRACK HLDGS INC COM STK
Equities	8,200.00	139,646.00	DEAN FOODS CO NEW COM
Equities	17,592.00	299,591.76	DEAN FOODS CO NEW COM
Equities	73,000.00	1,243,190.00	DEAN FOODS CO NEW COM
Equities	2,700.00	118,827.00	DECKERS OUTDOOR CORP COM
Equities	3,920.00	172,519.20	DECKERS OUTDOOR CORP COM
Equities	2,620.00	211,879.40	DEERE & CO COM
Equities	31,384.00	2,538,024.08	DEERE & CO COM
Equities	37,913.00	3,066,024.31	DEERE & CO COM
Equities	16,030.00	1,296,346.10	DEERE & CO COM
Equities	7,800.00	630,786.00	DEERE & CO COM
Equities	900.00	1,485.00	DEL CATH SYS INC COM STOCK
Equities	9,146.00	15,090.90	DEL CATH SYS INC COM STOCK
Equities	1,700.00	29,903.00	DELEK US HLDGS INC COM STK
Equities	6,800.00	119,612.00	DELEK US HLDGS INC COM STK
Equities	4,628.00	7,173.40	DELIA*S INC NEW COM
Equities	106,400.00	1,332,128.00	DELL INC COM STK
Equities	139,058.00	1,741,006.16	DELL INC COM STK
Equities	19,080.00	238,881.60	DELL INC COM STK
Equities	148,407.00	1,858,055.64	DELL INC COM STK
Equities	159,105.00	1,991,994.60	DELL INC COM STK
Equities	67,000.00	733,650.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	71,142.00	779,004.90	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	33,300.00	364,635.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	1,400.00	19,124.00	DELTA APPAREL INC COM
Equities	1,200.00	26,076.00	DELTA NAT GAS CO INC COM
Equities	1,500.00	91,470.00	DEL TIC TIMBER CORP COM
Equities	1,300.00	79,274.00	DEL TIC TIMBER CORP COM
Equities	3,000.00	74,820.00	DELUXE CORP COM
Equities	65,594.00	1,635,914.36	DELUXE CORP COM
Equities	4,653.00	116,045.82	DELUXE CORP COM
Equities	1,910.00	45,247.90	DEMANDWARE INC COM
Equities	85,308.00	2,231,329.69	DENA CO LTD NPV
Equities	23,775.00	359,240.25	DENBURY RES INC HLDG CO COM NEW
Equities	38,531.00	582,203.41	DENBURY RES INC HLDG CO COM NEW
Equities	48,917.00	739,135.87	DENBURY RES INC HLDG CO COM NEW
Equities	8,800.00	65,120.00	DENDREON CORP COM STK ISIN US24823Q1076
Equities	164,490.00	1,217,226.00	DENDREON CORP COM STK ISIN US24823Q1076
Equities	13,199.00	97,672.60	DENDREON CORP COM STK ISIN US24823Q1076
Equities	15,200.00	112,480.00	DENDREON CORP COM STK ISIN US24823Q1076
Equities	5,600.00	24,864.00	DENNYS CORP COM
Equities	65,200.00	2,200,571.50	DENSO CORP NPV
Equities	54,500.00	1,839,434.77	DENSO CORP NPV
Equities	10,200.00	385,662.00	DENTSPLY INTL INC NEW COM
Equities	41,505.00	1,569,304.05	DENTSPLY INTL INC NEW COM
Equities	16,650.00	629,536.50	DENTSPLY INTL INC NEW COM
Equities	9,782.00	369,857.42	DENTSPLY INTL INC NEW COM
Equities	19,700.00	744,857.00	DENTSPLY INTL INC NEW COM
Equities	31,900.00	1,206,139.00	DENTSPLY INTL INC NEW COM
Equities	4,020.00	22,873.80	DEPOMED INC COM
Equities	23,240.00	675,432.94	DERWENT LONDON ORD GBP0.05
Equities	9,000.00	261,570.42	DERWENT LONDON ORD GBP0.05
Equities	1,000.00	21,600.00	DESTINATION MATERNITY CORP COM STK
Equities	1,600.00	32,189.91	DETOUR GOLD CORP COM NPV
Equities	25,949.00	938,521.51	DEUTSCHE BANK AG NPV(REGD)
Equities	2,699.00	97,617.23	DEUTSCHE BANK AG NPV(REGD)
Equities	5,854.00	211,727.04	DEUTSCHE BANK AG NPV(REGD)
Equities	7,600.00	274,892.00	DEUTSCHE BK AG COM STK ISIN DE0005140008 SDL 505964X
Equities	377,539.00	4,146,268.82	DEUTSCHE TELEKOM NPV(REGD)
Equities	7,470.00	125,844.39	DEUTSCHE WOHNEN AG EUR1 (BR)
Equities	20,159.00	339,611.40	DEUTSCHE WOHNEN AG EUR1 (BR)
Equities	27,700.00	1,606,323.00	DEVON ENERGY CORP NEW COM
Equities	34,334.00	1,991,028.66	DEVON ENERGY CORP NEW COM
Equities	5,029.00	291,631.71	DEVON ENERGY CORP NEW COM
Equities	10,220.00	592,657.80	DEVON ENERGY CORP NEW COM
Equities	18,894.00	1,095,663.06	DEVON ENERGY CORP NEW COM
Equities	4,090.00	126,667.30	DEVRY INC DEL COM

Equities	5,212.00	161,415.64	DEVRY INC DEL COM
Equities	6,422.00	6,004.57	DEX ONE CORP COM
Equities	4,400.00	57,024.00	DEXCOM INC COM
Equities	6,098.00	79,030.08	DEXCOM INC COM
Equities	891,343.00	849,714.13	DEXUS PROPERTY GP NPV (STAPLED)
Equities	158,013.00	150,633.23	DEXUS PROPERTY GP NPV (STAPLED)
Equities	3,150.00	58,054.50	DFC GLOBAL CORP COM
Equities	5,550.00	102,286.50	DFC GLOBAL CORP COM
Equities	122,700.00	3,160,009.67	DIAGEO ORD PLC
Equities	20,915.00	538,643.86	DIAGEO ORD PLC
Equities	15,726.00	405,006.62	DIAGEO ORD PLC
Equities	8,679.00	223,518.53	DIAGEO ORD PLC
Equities	128,330.00	3,305,004.41	DIAGEO ORD PLC
Equities	34,180.00	880,270.01	DIAGEO ORD PLC
Equities	33,154.00	853,846.46	DIAGEO ORD PLC
Equities	21,950.00	565,299.20	DIAGEO ORD PLC
Equities	69.00	229.08	DIAL GLOBAL INC COM
Equities	30,000.00	543,089.96	DIALOG SEMICONDUCT GBPO.10
Equities	1,000.00	17,840.00	DIAMOND FOODS INC COM
Equities	2,432.00	43,386.88	DIAMOND FOODS INC COM
Equities	240.00	18,789.60	DIAMOND HILL INVT OH
Equities	13,101.00	774,662.13	DIAMOND OFFSHORE DRILLING INC COM
Equities	12,338.00	729,545.94	DIAMOND OFFSHORE DRILLING INC COM
Equities	10,962.00	648,183.06	DIAMOND OFFSHORE DRILLING INC COM
Equities	5,300.00	313,389.00	DIAMOND OFFSHORE DRILLING INC COM
Equities	10,060.00	594,847.80	DIAMOND OFFSHORE DRILLING INC COM
Equities	5,482.00	55,916.40	DIAMONDROCK HOSPITALITY CO COM STK
Equities	9,970.00	101,694.00	DIAMONDROCK HOSPITALITY CO COM STK
Equities	4,320.00	125,928.34	DIASORIN SPA EUR1
Equities	9,430.00	274,885.25	DIASORIN SPA EUR1
Equities	5,500.00	51,645.00	DICE HLDGS INC COM STK
Equities	4,286.00	40,245.54	DICE HLDGS INC COM STK
Equities	4,700.00	225,600.00	DICKS SPORTING GOODS INC OC-COM
Equities	8,806.00	422,688.00	DICKS SPORTING GOODS INC OC-COM
Equities	4,490.00	165,725.90	DIEBOLD INC COM
Equities	5,081.00	187,539.71	DIEBOLD INC COM
Equities	2,600.00	26,624.00	DIGI INTL INC COM
Equities	4,180.00	42,803.20	DIGI INTL INC COM
Equities	1,400.00	17,318.00	DIGITAL GENERATION INC COM
Equities	2,409.00	29,799.33	DIGITAL GENERATION INC COM
Equities	4,370.00	72,629.40	DIGITAL RIV INC COM
Equities	4,644.00	77,183.28	DIGITAL RIV INC COM
Equities	9,090.00	682,386.30	DIGITAL RLTY TR INC COM
Equities	8,475.00	636,218.25	DIGITAL RLTY TR INC COM
Equities	10,211.00	766,539.77	DIGITAL RLTY TR INC COM
Equities	3,400.00	51,544.00	DIGITALGLOBE INC COM NEW COM NEW
Equities	2,401.00	36,399.16	DIGITALGLOBE INC COM NEW COM NEW
Equities	2,700.00	171,936.00	DILLARDS INC CL A COM
Equities	3,166.00	201,610.88	DILLARDS INC CL A COM
Equities	4,147.00	55,113.63	DIME CMNTY BANCSHARES INC COM
Equities	1,200.00	53,568.00	DINEEQUITY INC COM STK
Equities	2,008.00	89,637.12	DINEEQUITY INC COM STK
Equities	2,850.00	53,494.50	DIODES INC COM
Equities	2,583.00	48,482.91	DIODES INC COM
Equities	108,500.00	758,137.79	DIPLOMA ORD GBPO.05
Equities	42,458.00	2,072,799.56	DIRECTV COM CL A COM CL A
Equities	58,236.00	2,843,081.52	DIRECTV COM CL A COM CL A
Equities	5,643.00	275,491.26	DIRECTV COM CL A COM CL A
Equities	48,900.00	2,387,298.00	DIRECTV COM CL A COM CL A
Equities	10,300.00	502,846.00	DIRECTV COM CL A COM CL A
Equities	27,994.00	968,032.52	DISCOVER FINL SVCS COM STK
Equities	34,000.00	1,175,720.00	DISCOVER FINL SVCS COM STK
Equities	48,133.00	1,664,439.14	DISCOVER FINL SVCS COM STK
Equities	18,094.00	625,690.52	DISCOVER FINL SVCS COM STK
Equities	45,390.00	1,569,586.20	DISCOVER FINL SVCS COM STK
Equities	8,800.00	304,304.00	DISCOVER FINL SVCS COM STK
Equities	4,385.00	236,790.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	11,800.00	637,200.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	21,810.00	1,177,740.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	10,850.00	543,476.50	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	560.00	1,299.20	DISCOVERY LABORATORIES INC NEW COM
Equities	6,505.00	185,717.75	DISH NETWORK CORP CL A COM STK
Equities	13,600.00	388,280.00	DISH NETWORK CORP CL A COM STK

Equities	19,502.00	556,782.10	DISH NETWORK CORP CL A COM STK
Equities	6,400.00	5,504.00	DITECH NETWORKS COM STK
Equities	2,200.00	8,360.00	DIXIE GROUP INC CL A CL A
Equities	126,977.00	1,259,207.18	DNB ASA NOK10
Equities	18,271.00	181,190.09	DNB ASA NOK10
Equities	39,700.00	393,697.48	DNB ASA NOK10
Equities	500.00	3,365.00	DOLAN CO COM STK
Equities	4,979.00	33,508.67	DOLAN CO COM STK
Equities	3,880.00	160,244.00	DOLBY LABORATORIES INC CL A COM STK
Equities	5,410.00	223,433.00	DOLBY LABORATORIES INC CL A COM STK
Equities	3,500.00	144,550.00	DOLBY LABORATORIES INC CL A COM STK
Equities	500.00	4,390.00	DOLE FOOD CO INC NEW COM STK
Equities	3,700.00	201,243.00	DOLLAR GEN CORP NEW COM
Equities	18,938.00	1,030,037.82	DOLLAR GEN CORP NEW COM
Equities	5,163.00	280,815.57	DOLLAR GEN CORP NEW COM
Equities	16,900.00	919,191.00	DOLLAR GEN CORP NEW COM
Equities	2,600.00	210,496.00	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM
Equities	2,235.00	180,945.60	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM
Equities	4,660.00	250,708.00	DOLLAR TREE INC COM STK
Equities	15,470.00	832,286.00	DOLLAR TREE INC COM STK
Equities	21,550.00	1,159,390.00	DOLLAR TREE INC COM STK
Equities	2,614.00	140,633.20	DOLLAR TREE INC COM STK
Equities	36,800.00	2,208,469.27	DOLLARAMA INC COM NPV
Equities	43,000.00	2,322,000.00	DOMINION RES INC VA NEW COM
Equities	54,709.00	2,954,286.00	DOMINION RES INC VA NEW COM
Equities	4,200.00	129,822.00	DOMINOS PIZZA INC COM
Equities	4,560.00	140,949.60	DOMINOS PIZZA INC COM
Equities	2,741.00	210,262.11	DOMTAR CORP COM NEW COM NEW
Equities	3,242.00	248,693.82	DOMTAR CORP COM NEW COM NEW
Equities	10,200.00	340,374.00	DONALDSON INC COM
Equities	42,300.00	1,411,551.00	DONALDSON INC COM
Equities	13,409.00	447,458.33	DONALDSON INC COM
Equities	30,430.00	404,110.40	DONEGAL GROUP INC CL A NEW CLA
Equities	24,600.00	901,008.43	DONGBU INSURANCE KRW500
Equities	563,600.00	260,843.51	DONGYUE GROUP LTD HKD0.1
Equities	14,600.00	171,842.00	DONNELLEY R R & SONS CO COM
Equities	17,964.00	211,436.28	DONNELLEY R R & SONS CO COM
Equities	870.00	1,305.00	DORAL FINL CORP COM NEW STK
Equities	2,454.00	61,570.86	DORMAN PRODS INC COM
Equities	8,800.00	10,032.00	DOT HILL SYS CORP COM
Equities	1,700.00	7,446.00	DOUBLE EAGLE PETE CO
Equities	4,139.00	58,980.75	DOUGLAS DYNAMICS INC COM
Equities	107,200.00	2,476,320.00	DOUGLAS EMMETT INC COM REIT
Equities	164,850.00	3,808,035.00	DOUGLAS EMMETT INC COM REIT
Equities	6,000.00	138,600.00	DOUGLAS EMMETT INC COM REIT
Equities	12,400.00	286,440.00	DOUGLAS EMMETT INC COM REIT
Equities	30,500.00	704,550.00	DOUGLAS EMMETT INC COM REIT
Equities	49,650.00	1,146,915.00	DOUGLAS EMMETT INC COM REIT
Equities	14,580.00	781,633.80	DOVER CORP COM
Equities	19,860.00	1,064,694.60	DOVER CORP COM
Equities	11,410.00	611,690.10	DOVER CORP COM
Equities	3,700.00	11,137.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	5,730.00	17,247.30	DOVER DOWNS GAMING & ENTMT INC COM
Equities	7,900.00	10,270.00	DOVER MOTORSPORTS INC COM
Equities	7,600.00	9,880.00	DOVER MOTORSPORTS INC COM
Equities	76,710.00	2,416,365.00	DOW CHEMICAL CO COM
Equities	107,611.00	3,389,746.50	DOW CHEMICAL CO COM
Equities	6,303.00	198,544.50	DOW CHEMICAL CO COM
Equities	12,073.00	380,299.50	DOW CHEMICAL CO COM
Equities	14,400.00	453,600.00	DOW CHEMICAL CO COM
Equities	88,700.00	952,982.42	DP WORLD LTD
Equities	12,150.00	531,562.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	27,700.00	1,211,875.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	17,038.00	745,412.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	31,970.00	1,398,687.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	12,600.00	551,250.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	67,900.00	596,919.94	DRAX GROUP ORD GBP0.1155172
Equities	87,700.00	770,984.96	DRAX GROUP ORD GBP0.1155172
Equities	4,400.00	83,864.00	DREAMWORKS ANIMATION INC CL A COM STK
Equities	6,889.00	131,304.34	DREAMWORKS ANIMATION INC CL A COM STK
Equities	11,890.00	529,580.60	DRESSER-RAND GROUP INC COM
Equities	10,833.00	482,501.82	DRESSER-RAND GROUP INC COM
Equities	2,000.00	55,700.00	DREW INDS INC COM NEW COM NEW

Equities	2,700.00	75,195.00	DREW INDS INC COM NEW COM NEW
Equities	3,390.00	222,350.10	DRIL-QUIP INC COM
Equities	7,575.00	496,844.25	DRIL-QUIP INC COM
Equities	2,600.00	16,484.00	DSP GROUP INC COM
Equities	5,700.00	36,138.00	DSP GROUP INC COM
Equities	3,790.00	205,834.90	DST SYS INC COM
Equities	3,299.00	179,168.69	DST SYS INC COM
Equities	1,744.00	94,873.60	DSW INC CL A CL A
Equities	21,700.00	1,180,480.00	DSW INC CL A CL A
Equities	1,887.00	102,652.80	DSW INC CL A CL A
Equities	14,080.00	835,366.40	DTE ENERGY CO COM
Equities	15,997.00	949,102.01	DTE ENERGY CO COM
Equities	9,900.00	587,367.00	DTE ENERGY CO COM
Equities	12,330.00	731,538.90	DTE ENERGY CO COM
Equities	2,366.00	61,705.28	DTS INC COM
Equities	4,110.00	207,842.70	DU PONT E I DE NEMOURS & CO COM STK
Equities	65,540.00	3,314,357.80	DU PONT E I DE NEMOURS & CO COM STK
Equities	85,582.00	4,327,881.74	DU PONT E I DE NEMOURS & CO COM STK
Equities	8,854.00	447,746.78	DU PONT E I DE NEMOURS & CO COM STK
Equities	5,400.00	273,078.00	DU PONT E I DE NEMOURS & CO COM STK
Equities	28,570.00	1,444,784.90	DU PONT E I DE NEMOURS & CO COM STK
Equities	1,000.00	9,810.00	DUCOMMUN INC DEL COM
Equities	13,000.00	801,785.81	DUERR AG ORD NPV
Equities	3,945.00	57,202.50	DUFF & PHELPS CORP NEW CL A COM STK
Equities	5,900.00	713,734.81	DUFY AG CHF5.00 (REGD)
Equities	1,340.00	162,102.48	DUFY AG CHF5.00 (REGD)
Equities	2,890.00	349,609.09	DUFY AG CHF5.00 (REGD)
Equities	142,700.00	2,089,128.00	DUKE RLTY CORP COM NEW REIT
Equities	201,050.00	2,943,372.00	DUKE RLTY CORP COM NEW REIT
Equities	20,300.00	297,192.00	DUKE RLTY CORP COM NEW REIT
Equities	27,472.00	402,190.08	DUKE RLTY CORP COM NEW REIT
Equities	56,950.00	833,748.00	DUKE RLTY CORP COM NEW REIT
Equities	2,980.00	212,086.60	DUN & BRADSTREET CORP DEL NEW COM
Equities	3,935.00	280,053.95	DUN & BRADSTREET CORP DEL NEW COM
Equities	54,600.00	1,214,702.05	DUNDEE CORPORATION 'A'SUB-VTG NPV
Equities	10,600.00	397,090.59	DUNDEE R/EST INV TRUST UNITS SER'A'
Equities	1,700.00	58,378.00	DUNKIN BRANDS GROUP INC COM
Equities	7,378.00	253,360.52	DUNKIN BRANDS GROUP INC COM
Equities	26,700.00	916,878.00	DUNKIN BRANDS GROUP INC COM
Equities	84,950.00	2,426,172.00	DUPONT FABROS TECH INC REIT
Equities	4,300.00	122,808.00	DUPONT FABROS TECH INC REIT
Equities	5,674.00	162,049.44	DUPONT FABROS TECH INC REIT
Equities	26,600.00	759,696.00	DUPONT FABROS TECH INC REIT
Equities	6,900.00	6,276.93	DURECT CORP COM
Equities	9,700.00	8,824.09	DURECT CORP COM
Equities	2,900.00	15,138.00	DUSA PHARMACEUTICALS INC COM
Equities	1,600.00	66,384.00	DXP ENTERPRISES INC COM NEW STK
Equities	5,100.00	10,863.00	DYAX CORP COM
Equities	2,660.00	49,502.60	DYCOM INDS INC COM
Equities	2,000.00	37,220.00	DYCOM INDS INC COM
Equities	3,710.00	69,043.10	DYCOM INDS INC COM
Equities	8,800.00	163,768.00	DYCOM INDS INC COM
Equities	400.00	6,932.00	DYNAMIC MATLS CORP COM
Equities	3,058.00	52,995.14	DYNAMIC MATLS CORP COM
Equities	107.00	621.67	DYNAMICS RESH CORP COM STK
Equities	636,000.00	104,129.90	DYNASTY FINE WINES HKD0.1
Equities	1,500.00	750.15	DYNATRONICS CORP COM
Equities	5,200.00	3,042.00	DYNEGY INC DEL COM
Equities	11,474.00	6,712.29	DYNEGY INC DEL COM
Equities	21,100.00	169,644.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	22,759.00	182,982.36	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	22,943.00	494,968.85	E.ON AG COM STK
Equities	625.00	1,975.00	EAGLE BULK SHIPPING INC COM
Equities	2,800.00	8,848.00	EAGLE BULK SHIPPING INC COM
Equities	2,500.00	93,350.00	EAGLE MATLS INC COM
Equities	20,970.00	783,019.80	EAGLE MATLS INC COM
Equities	4,362.00	162,877.08	EAGLE MATLS INC COM
Equities	6,500.00	48,360.00	EARTHLINK INC COM STK
Equities	7,484.00	55,680.96	EARTHLINK INC COM STK
Equities	14,700.00	921,168.07	EAST JAPAN RAILWAY CO NPV
Equities	11,300.00	708,108.79	EAST JAPAN RAILWAY CO NPV
Equities	9,800.00	229,908.00	EAST WEST BANCORP INC COM
Equities	14,976.00	351,336.96	EAST WEST BANCORP INC COM

Equities	900.00	3,366.00	EASTERN VA BANKSHARES INC COM	
Equities	1,400.00	74,620.00	EASTGROUP PPTYS INC REIT	
Equities	19,760.00	1,053,208.00	EASTGROUP PPTYS INC REIT	
Equities	2,383.00	127,013.90	EASTGROUP PPTYS INC REIT	
Equities	9,980.00	502,692.60	EASTMAN CHEM CO COM	
Equities	34,167.00	1,720,991.79	EASTMAN CHEM CO COM	
Equities	15,950.00	803,401.50	EASTMAN CHEM CO COM	
Equities	29,400.00	1,480,878.00	EASTMAN CHEM CO COM	
Equities	12,597.00	634,510.89	EASTMAN CHEM CO COM	
Equities	1,125.00	18,168.75	EASTN CO COM	
Equities	93,866.00	782,496.27	EASYJET ORD GBPO.27285714	
Equities	24,780.00	982,031.40	EATON CORP COM	
Equities	31,946.00	1,266,019.98	EATON CORP COM	
Equities	30,336.00	817,555.20	EATON VANCE CORP COM NON VTG	
Equities	7,600.00	204,820.00	EATON VANCE CORP COM NON VTG	
Equities	44,800.00	1,207,360.00	EATON VANCE CORP COM NON VTG	
Equities	10,776.00	290,413.20	EATON VANCE CORP COM NON VTG	
Equities	4,955.00	208,159.55	EBAY INC COM USD0.001	
Equities	77,100.00	3,238,971.00	EBAY INC COM USD0.001	
Equities	99,672.00	4,187,220.72	EBAY INC COM USD0.001	
Equities	9,600.00	403,296.00	EBAY INC COM USD0.001	
Equities	77,090.00	3,238,550.90	EBAY INC COM USD0.001	
Equities	108,000.00	4,537,080.00	EBAY INC COM USD0.001	
Equities	600.00	11,970.00	EBIX INC FORMERLY EBIX COM INC TO	01/02/2004 COM NEW COM NEW
Equities	2,736.00	54,583.20	EBIX INC FORMERLY EBIX COM INC TO	01/02/2004 COM NEW COM NEW
Equities	152,983.00	2,634,521.60	EBRO FOODS SA EURO.60	
Equities	20,318.00	349,896.46	EBRO FOODS SA EURO.60	
Equities	2,400.00	8,352.00	ECHELON CORP OC-COM STK	
Equities	4,400.00	15,312.00	ECHELON CORP OC-COM STK	
Equities	5,680.00	150,065.60	ECHOSTAR CORPORATION	
Equities	4,174.00	110,277.08	ECHOSTAR CORPORATION	
Equities	17,790.00	1,219,148.70	ECOLAB INC COM	
Equities	23,485.00	1,609,427.05	ECOLAB INC COM	
Equities	4,200.00	287,826.00	ECOLAB INC COM	
Equities	9,800.00	671,594.00	ECOLAB INC COM	
Equities	86.00	987.28	ECOLOGY & ENVIRONMENT INC CL A	
Equities	38,900.00	152,249.74	ECOSYNTHETIX INC COMMON STOCK	
Equities	36,665.00	406,248.20	ED RLTY TR INC COM REIT	
Equities	7,597.00	84,174.76	ED RLTY TR INC COM REIT	
Equities	12,050.00	133,514.00	ED RLTY TR INC COM REIT	
Equities	1,413.00	6,711.75	EDCI HLDGS INC COM NEW COM NEW	
Equities	1,000.00	8,700.00	EDELMAN FINL GROUP INC COM	
Equities	3,000.00	3,240.00	EDGAR ONLINE INC COM ISIN US2797651013	
Equities	202.00	785.78	EDGEWATER TECH INC COM	
Equities	21,290.00	983,598.00	EDISON INTL COM	
Equities	26,181.00	1,209,562.20	EDISON INTL COM	
Equities	18,500.00	854,700.00	EDISON INTL COM	
Equities	101,000.00	4,666,200.00	EDISON INTL COM	
Equities	1.00	1.00	EDISON VENTURE FUND II, LP	
Equities	400.00	2,780.00	EDUCATION MGMT CORP NEW COM	
Equities	1,688.00	11,731.60	EDUCATION MGMT CORP NEW COM	
Equities	800.00	3,296.00	EDUCATIONAL DEV CORP COM	
Equities	7,380.00	762,354.00	EDWARDS LIFESCIENCES CORP COM	
Equities	10,705.00	1,105,826.50	EDWARDS LIFESCIENCES CORP COM	
Equities	6,200.00	640,460.00	EDWARDS LIFESCIENCES CORP COM	
Equities	1,835.00	29,561.85	EHEALTH INC COM STK	
Equities	400.00	7,024.00	EINSTEIN NOAH RESTAURANT GROUP INC COM STK	
Equities	30,100.00	1,316,568.49	EISAI CO NPV	
Equities	2,300.00	76,268.00	EL PASO ELEC CO COM NEW	
Equities	2,975.00	98,651.00	EL PASO ELEC CO COM NEW	
Equities	9,500.00	315,020.00	EL PASO ELEC CO COM NEW	
Equities	7,600.00	110,914.97	ELAN CORP ORD EURO.05	
Equities	105,800.00	1,577,619.54	ELAN CORP ORD EURO.05	
Equities	110,480.00	1,358,986.90	ELDORADO GOLD CORP COM NPV	
Equities	25,200.00	309,978.91	ELDORADO GOLD CORP COM NPV	
Equities	20,750.00	256,262.50	ELECTR ARTS COM	
Equities	33,913.00	418,825.55	ELECTR ARTS COM	
Equities	120,500.00	1,488,175.00	ELECTR ARTS COM	
Equities	6,071.00	74,976.85	ELECTR ARTS COM	
Equities	2,500.00	40,575.00	ELECTRO RENT CORP COM	
Equities	1,844.00	29,928.12	ELECTRO RENT CORP COM	
Equities	2,500.00	29,550.00	ELECTRO SCIENTIFIC INDS INC COM	
Equities	1,626.00	19,219.32	ELECTRO SCIENTIFIC INDS INC COM	

Equities	2,800.00	45,500.00	ELECTRONICS FOR IMAGING INC COM	
Equities	2,796.00	45,435.00	ELECTRONICS FOR IMAGING INC COM	
Equities	2,800.00	45,500.00	ELECTRONICS FOR IMAGING INC COM	
Equities	11,900.00	543,416.78	ELEKTA SER'B'NPV	
Equities	76,780.00	3,294,629.80	ELI LILLY & CO COM	
Equities	87,365.00	3,748,832.15	ELI LILLY & CO COM	
Equities	16,348.00	701,492.68	ELI LILLY & CO COM	
Equities	66,100.00	2,836,351.00	ELI LILLY & CO COM	
Equities	70,810.00	3,038,457.10	ELI LILLY & CO COM	
Equities	18,900.00	810,999.00	ELI LILLY & CO COM	
Equities	32,900.00	1,411,739.00	ELI LILLY & CO COM	
Equities	2,100.00	81,501.00	ELIZABETH ARDEN INC COM	
Equities	23,660.00	918,244.60	ELIZABETH ARDEN INC COM	
Equities	2,800.00	108,668.00	ELIZABETH ARDEN INC COM	
Equities	300.00	6,225.00	ELLIS PERRY INTL INC COM	
Equities	255.00	5,291.25	ELLIS PERRY INTL INC COM	
Equities	353.00	6,795.25	ELMIRA SAVINGS BANK ELMIRA NY	
Equities	170.00	525.30	EMAGIN CORP COM NEW STK	
Equities	152,700.00	1,010,712.18	EMBRAER SA COM NPV	
Equities	7,335.00	187,996.05	EMC CORP COM	
Equities	144,700.00	3,708,661.00	EMC CORP COM	
Equities	187,579.00	4,807,649.77	EMC CORP COM	
Equities	13,526.00	346,671.38	EMC CORP COM	
Equities	91,530.00	2,345,913.90	EMC CORP COM	
Equities	42,324.00	1,084,764.12	EMC CORP COM	
Equities	35,700.00	914,991.00	EMC CORP COM	
Equities	1,400.00	28,280.00	EMC INS GROUP INC COM	
Equities	2,400.00	48,480.00	EMC INS GROUP INC COM	
Equities	3,200.00	89,024.00	EMCOR GROUP INC COM	
Equities	6,237.00	173,513.34	EMCOR GROUP INC COM	
Equities	14,300.00	397,826.00	EMCOR GROUP INC COM	
Equities	1,600.00	7,072.00	EMCORE CORP COM STK	
Equities	1,825.00	8,066.50	EMCORE CORP COM STK	
Equities	2,400.00	36,360.00	EMERGENT BIOSOLUTIONS INC COM	
Equities	2,484.00	37,632.60	EMERGENT BIOSOLUTIONS INC COM	
Equities	1,000.00	16,830.00	EMERITUS CORP COM STK	
Equities	3,929.00	66,125.07	EMERITUS CORP COM STK	
Equities	54,180.00	2,523,704.40	EMERSON ELECTRIC CO COM	
Equities	66,947.00	3,118,391.26	EMERSON ELECTRIC CO COM	
Equities	27,900.00	1,299,582.00	EMERSON ELECTRIC CO COM	
Equities	5,300.00	10,759.00	EMERSON RADIO CORP COM NEW COM NEW	
Equities	5,954.00	10,955.36	EMMIS COMMUNICATIONS CORP	
Equities	1,500.00	31,650.00	EMPIRE DIST ELEC CO COM	
Equities	39,722.00	838,134.20	EMPIRE DIST ELEC CO COM	
Equities	4,723.00	99,655.30	EMPIRE DIST ELEC CO COM	
Equities	4,033.00	7,461.05	EMPIRE RESORTS INC COM NEW COM NEW	
Equities	2,600.00	46,904.00	EMPLOYERS HLDGS INC COM	
Equities	2,677.00	48,293.08	EMPLOYERS HLDGS INC COM	
Equities	5,200.00	37,440.00	EMULEX CORP COM NEW	
Equities	10,128.00	72,921.60	EMULEX CORP COM NEW	
Equities	44,300.00	318,960.00	EMULEX CORP COM NEW	
Equities	18,806.00	342,950.90	ENAGAS SA EUR1.50	
Equities	77,414.00	-	ENBRIDGE ENERGY MGMT L L C COMFRACTIONAL SHARE CUSIP	
Equities	29,600.00	1,180,573.84	ENBRIDGE INC COM NPV	
Equities	18,747.00	747,710.06	ENBRIDGE INC COM NPV	
Equities	49,900.00	1,037,696.80	ENCANA CORP COM NPV	
Equities	17,100.00	356,193.00	ENCANA CORP COM NPV	
Equities	1,300.00	38,506.00	ENCORE CAP GROUP INC COM	
Equities	2,389.00	70,762.18	ENCORE CAP GROUP INC COM	
Equities	1,300.00	34,814.00	ENCORE WIRE CORP COM	
Equities	1,381.00	36,983.18	ENCORE WIRE CORP COM	
Equities	29,264.00	906,598.72	ENDO HEALTH SOLUTIONS INC	
Equities	8,700.00	269,526.00	ENDO HEALTH SOLUTIONS INC	
Equities	33,300.00	1,031,634.00	ENDO HEALTH SOLUTIONS INC	
Equities	10,723.00	332,198.54	ENDO HEALTH SOLUTIONS INC	
Equities	7,815.00	120,663.60	ENDOLOGIX INC COM	
Equities	2,900.00	44,776.00	ENDOLOGIX INC COM	
Equities	5,500.00	84,920.00	ENDOLOGIX INC COM	
Equities	3,100.00	118,792.00	ENDURANCE SPECIALTY HOLDINGS LTD COM	USD1
Equities	3,513.00	134,618.16	ENDURANCE SPECIALTY HOLDINGS LTD COM	USD1
Equities	1,740.00	66,676.80	ENDURANCE SPECIALTY HOLDINGS LTD COM	USD1
Equities	28,000.00	90,325.90	ENEL EUR1	
Equities	61,000.00	196,781.44	ENEL EUR1	

Equities	5,300.00	239,189.00	ENERGEN CORP COM
Equities	6,875.00	310,268.75	ENERGEN CORP COM
Equities	4,890.00	367,972.50	ENERGIZER HLDGS INC COM
Equities	5,982.00	450,145.50	ENERGIZER HLDGS INC COM
Equities	3,947.00	297,011.75	ENERGIZER HLDGS INC COM
Equities	6,200.00	466,550.00	ENERGIZER HLDGS INC COM
Equities	817.00	13,807.30	ENERGY PARTNERS LTD COM STK
Equities	4,107.00	69,408.30	ENERGY PARTNERS LTD COM STK
Equities	6,348.00	10,728.12	ENERGY SOLUTIONS INC COMMON
Equities	5,600.00	175,224.00	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	1,300.00	9,412.00	ENERNOC INC COM
Equities	2,425.00	17,557.00	ENERNOC INC COM
Equities	3,600.00	126,252.00	ENERSYS COM
Equities	23,501.00	824,180.07	ENERSYS COM
Equities	5,037.00	176,647.59	ENERSYS COM
Equities	1,800.00	2,700.00	ENGLOBAL CORP COM
Equities	70,131.00	1,493,415.76	ENI SPA EUR1
Equities	37,500.00	798,549.73	ENI SPA EUR1
Equities	123,600.00	2,632,019.91	ENI SPA EUR1
Equities	34,000.00	724,018.42	ENI SPA EUR1
Equities	24,520.00	522,145.05	ENI SPA EUR1
Equities	488,000.00	1,704,918.88	ENN ENERGY COMSTK
Equities	64,000.00	223,595.92	ENN ENERGY COMSTK
Equities	2,200.00	33,836.00	ENNIS INC COM
Equities	31,206.00	479,948.28	ENNIS INC COM
Equities	3,200.00	49,216.00	ENNIS INC COM
Equities	5,340.00	33,214.80	ENPHASE ENERGY INC COM
Equities	2,000.00	74,740.00	ENPRO INDS INC COM
Equities	3,594.00	134,307.78	ENPRO INDS INC COM
Equities	5,836.00	274,116.92	ENSCO PLC SHS CLASS A COM
Equities	5,700.00	267,729.00	ENSCO PLC SHS CLASS A COM
Equities	195,000.00	2,677,914.56	ENSIGN ENERGY SVS COM NPV
Equities	38,705.00	531,531.71	ENSIGN ENERGY SVS COM NPV
Equities	1,000.00	98,940.00	ENSTAR GROUP LIMITED COM
Equities	666.00	65,894.04	ENSTAR GROUP LIMITED COM
Equities	5,900.00	50,386.00	ENTEGRIS INC COM
Equities	13,089.00	111,780.06	ENTEGRIS INC COM
Equities	1,600.00	9,632.00	ENTERCOMMUNICATIONS CORP CL A
Equities	4,800.00	28,896.00	ENTERCOMMUNICATIONS CORP CL A
Equities	12,058.00	818,617.62	ENTERGY CORP NEW COM
Equities	14,965.00	1,015,973.85	ENTERGY CORP NEW COM
Equities	20,200.00	1,371,378.00	ENTERGY CORP NEW COM
Equities	11,754.00	797,979.06	ENTERGY CORP NEW COM
Equities	4,000,000.00	2,319,150.00	ENTERPRISE PARTNERS VI, LP
Equities	3,600.00	147,996.00	ENTMNT PPTYS TR COM SH BEN INT
Equities	22,160.00	910,997.60	ENTMNT PPTYS TR COM SH BEN INT
Equities	4,270.00	175,539.70	ENTMNT PPTYS TR COM SH BEN INT
Equities	4,200.00	5,082.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	5,000.00	6,050.00	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	336.00	618.24	ENTREMED INC COM NEW
Equities	1,200.00	6,768.00	ENTROPIC COMMUNICATIONS INC COM STK
Equities	8,421.00	47,494.44	ENTROPIC COMMUNICATIONS INC COM STK
Equities	400.00	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	2,800.00	4,676.00	ENZO BIOCHEM INC COM
Equities	6,212.00	10,374.04	ENZO BIOCHEM INC COM
Equities	4,500.00	30,915.00	ENZON PHARMACEUTICALS INC COM
Equities	16,800.00	1,513,848.00	EOG RESOURCES INC COM
Equities	24,045.00	2,166,694.95	EOG RESOURCES INC COM
Equities	21,620.00	1,948,178.20	EOG RESOURCES INC COM
Equities	53,600.00	4,829,896.00	EOG RESOURCES INC COM
Equities	461.00	461.00	EON COMMUNICATIONS CORP COM NEW STK
Equities	2,250.00	27,562.50	EPIQ SYS INC COM
Equities	1,836.00	22,491.00	EPIQ SYS INC COM
Equities	2,800.00	63,784.00	EPOCH HLDG CORP COM
Equities	1,800.00	41,004.00	EPOCH HLDG CORP COM
Equities	10,700.00	573,841.00	EQT CORP COM
Equities	14,418.00	773,237.34	EQT CORP COM
Equities	4,900.00	262,787.00	EQT CORP COM
Equities	1,900.00	40,280.00	EQTY 1 INC COM
Equities	4,333.00	91,859.60	EQTY 1 INC COM
Equities	17,350.00	1,196,629.50	EQTY LIFESTYLE PPTYS INC REIT
Equities	3,700.00	255,189.00	EQTY LIFESTYLE PPTYS INC REIT
Equities	3,992.00	275,328.24	EQTY LIFESTYLE PPTYS INC REIT

Equities	6,000.00	413,820.00	EQTY LIFESTYLE PPTYS INC REIT
Equities	93,200.00	5,811,952.00	EQTY RESDNTL EFF 5/15/02
Equities	54,950.00	3,426,682.00	EQTY RESDNTL EFF 5/15/02
Equities	21,180.00	1,320,784.80	EQTY RESDNTL EFF 5/15/02
Equities	27,930.00	1,741,714.80	EQTY RESDNTL EFF 5/15/02
Equities	35,800.00	2,232,488.00	EQTY RESDNTL EFF 5/15/02
Equities	17,450.00	1,088,182.00	EQTY RESDNTL EFF 5/15/02
Equities	8,581.00	399,874.60	EQUIFAX INC COM
Equities	11,327.00	527,838.20	EQUIFAX INC COM
Equities	925.00	162,476.25	EQUINIX INC COM NEW COM NEW
Equities	2,667.00	468,458.55	EQUINIX INC COM NEW COM NEW
Equities	3,700.00	649,905.00	EQUINIX INC COM NEW COM NEW
Equities	4,517.00	793,411.05	EQUINIX INC COM NEW COM NEW
Equities	6,940.00	1,219,011.00	EQUINIX INC COM NEW COM NEW
Equities	28,400.00	717,069.01	EQUITABLE GP INC COM NPV
Equities	5,800.00	3,770.00	ERBA DIAGNOSTICS COM
Equities	3,000.00	214,830.00	ERIE INDTY CO CL A
Equities	1,953.00	139,854.33	ERIE INDTY CO CL A
Equities	2,544.00	33,580.80	ESB FINL CORP COM
Equities	7,400.00	-	ESC ADOLOR CORP COM
Equities	4,703.00	-	ESC GERBER SCIENTIFIC INC
Equities	6,500.00	-	ESC INDEVUS PHARMACEUTICALS INC COM STK
Equities	18,700.00	-	ESC INDEVUS PHARMACEUTICALS INC COM STK
Equities	800,000.00	187,504.00	ESC MNLEHMAN BRTHRS HLDGRR 6.200 D092607M092614GL ESCROW
Equities	900,000.00	202,500.00	ESC MNLEHMAN BRTHRS HLDGRR VARD052507M052510GL ESCROW
Equities	2,100.00	-	ESC MOSSIMO, INC.
Equities	1,010.00	-	ESC MOSSIMO, INC.
Equities	2,400.00	13,296.00	ESCALADE INC COM
Equities	700.00	490.00	ESCALON MED CORP
Equities	1,900.00	69,236.00	ESCO TECHNOLOGIES INC
Equities	3,000.00	109,320.00	ESCO TECHNOLOGIES INC
Equities	3,200.00	-	ESCROW BROOKLYN FED BANC ESCROW
Equities	2,750.00	-	ESCROW ELOQUENT INC
Equities	1,400.00	-	ESCROW FOR IGO CORP
Equities	1,600.00	1.60	ESCROW PETROCORP INC
Equities	900.00	900.00	ESCROW SEAHAWK DRILLING INC ESC CONTRA
Equities	400.00	10,800.00	ESPEY MFG & ELECTRS CORP COM
Equities	85,540.00	109,063.68	ESPRIT HOLDINGS HKD0.10
Equities	15,500.00	2,385,760.00	ESSEX PPTY TR REIT
Equities	3,590.00	552,572.80	ESSEX PPTY TR REIT
Equities	3,261.00	501,933.12	ESSEX PPTY TR REIT
Equities	7,600.00	1,169,792.00	ESSEX PPTY TR REIT
Equities	5,081,404.04	4,154,469.00	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Equities	8,339,400.71	5,717,335.00	ESSEX WOODLANDS HEALTH VENT VI 6007782
Equities	3,422,820.81	2,975,371.00	ESSEX WOODLANDS HEALTH VENT VI 6007783
Equities	1,501,615.22	1,592,969.00	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Equities	16,460.00	890,815.20	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	21,891.00	1,184,740.92	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	25,060.00	1,356,247.20	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	21,660.00	1,172,239.20	ESTEE LAUDER COMPANIES INC CL A USD0.01
Equities	1,400.00	87,290.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	13,540.00	844,219.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	2,420.00	150,887.00	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1,500.00	29,895.00	ETHAN ALLEN INTERIORS INC COM
Equities	3,175.00	63,277.75	ETHAN ALLEN INTERIORS INC COM
Equities	1,600.00	27,392.00	EURONET WORLDWIDE INC COM
Equities	4,900.00	83,888.00	EURONET WORLDWIDE INC COM
Equities	34,211.00	585,692.32	EURONET WORLDWIDE INC COM
Equities	35,100.00	1,244,549.75	EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1
Equities	900.00	21,051.00	EVERCORE PARTNERS INC CL A CL A
Equities	28,370.00	663,574.30	EVERCORE PARTNERS INC CL A CL A
Equities	2,873.00	67,199.47	EVERCORE PARTNERS INC CL A CL A
Equities	3,345.00	346,174.05	EVEREST RE GROUP COM
Equities	4,125.00	426,896.25	EVEREST RE GROUP COM
Equities	5,514.00	570,643.86	EVEREST RE GROUP COM
Equities	9,500.00	983,155.00	EVEREST RE GROUP COM
Equities	0.00	-	EVERGRANDE REAL ESTATE GROUP
Equities	0.00	-	EVERGRANDE REAL ESTATE GROUP
Equities	1,550.00	8,525.00	EVOLVING SYSTEMS INC COM NEW
Equities	3,500.00	37,520.00	EXACT SCIENCES CORP COM
Equities	4,000.00	42,880.00	EXACT SCIENCES CORP COM
Equities	2,100.00	35,217.00	EXACTECH INC COM
Equities	5,320.00	70,383.60	EXAMWORKS GROUP INC COM

Equities	3,400.00	27,744.00	EXAR CORP COM
Equities	2,033.00	16,589.28	EXAR CORP COM
Equities	11,200.00	85,008.00	EXCO RES INC COM
Equities	14,236.00	108,051.24	EXCO RES INC COM
Equities	13,670.00	134,786.20	EXELIS INC
Equities	13,166.00	129,816.76	EXELIS INC
Equities	5,600.00	30,968.00	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	9,847.00	54,453.91	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	64,751.00	2,435,932.62	EXELON CORP COM
Equities	77,243.00	2,905,881.66	EXELON CORP COM
Equities	62,870.00	2,365,169.40	EXELON CORP COM
Equities	20,000.00	752,400.00	EXELON CORP COM
Equities	5,200.00	17,472.00	EXIDE TECHNOLOGIES COM NEW COM NEW
Equities	7,840.00	26,342.40	EXIDE TECHNOLOGIES COM NEW COM NEW
Equities	1,600.00	39,424.00	EXLSERVICE COM INC COM STK
Equities	531.00	13,083.84	EXLSERVICE COM INC COM STK
Equities	7,800.00	374,946.00	EXPEDIA INC DEL COM NEW
Equities	24,600.00	1,182,522.00	EXPEDIA INC DEL COM NEW
Equities	8,804.00	423,208.28	EXPEDIA INC DEL COM NEW
Equities	37,540.00	1,804,547.80	EXPEDIA INC DEL COM NEW
Equities	15,100.00	585,125.00	EXPEDITORS INTL WASH INC COM
Equities	18,950.00	734,312.50	EXPEDITORS INTL WASH INC COM
Equities	18,729.00	725,748.75	EXPEDITORS INTL WASH INC COM
Equities	7,420.00	287,525.00	EXPEDITORS INTL WASH INC COM
Equities	1,942.00	75,252.50	EXPEDITORS INTL WASH INC COM
Equities	4,500.00	174,375.00	EXPEDITORS INTL WASH INC COM
Equities	41,900.00	591,791.11	EXPERIAN ORD USD0.10
Equities	194,295.00	2,744,201.76	EXPERIAN ORD USD0.10
Equities	1,396.00	73,750.68	EXPONENT INC COM STK
Equities	2,200.00	39,974.00	EXPRESS INC COM
Equities	35,250.00	640,492.50	EXPRESS INC COM
Equities	6,320.00	114,834.40	EXPRESS INC COM
Equities	19,816.00	1,106,327.28	EXPRESS SCRIPTS HLDG CO COM
Equities	57,567.00	3,213,965.61	EXPRESS SCRIPTS HLDG CO COM
Equities	27,600.00	1,540,908.00	EXPRESS SCRIPTS HLDG CO COM
Equities	71,991.00	4,019,257.53	EXPRESS SCRIPTS HLDG CO COM
Equities	20,823.00	1,162,548.09	EXPRESS SCRIPTS HLDG CO COM
Equities	62,600.00	3,494,958.00	EXPRESS SCRIPTS HLDG CO COM
Equities	6,790.00	86,572.50	EXTERRAN HLDGS INC COM STK
Equities	6,151.00	78,425.25	EXTERRAN HLDGS INC COM STK
Equities	109.00	1,389.75	EXTERRAN HLDGS INC COM STK
Equities	72,450.00	2,216,970.00	EXTRA SPACE STORAGE INC COM
Equities	5,100.00	156,060.00	EXTRA SPACE STORAGE INC COM
Equities	22,500.00	688,500.00	EXTRA SPACE STORAGE INC COM
Equities	9,193.00	281,305.80	EXTRA SPACE STORAGE INC COM
Equities	26,450.00	809,370.00	EXTRA SPACE STORAGE INC COM
Equities	13,100.00	45,064.00	EXTREME NETWORKS INC COM
Equities	6,912.00	591,459.84	EXXON MOBIL CORP COM
Equities	6,466.00	553,295.62	EXXON MOBIL CORP COM
Equities	288,757.00	24,708,936.49	EXXON MOBIL CORP COM
Equities	61,120.00	5,230,038.40	EXXON MOBIL CORP COM
Equities	158,426.00	13,556,512.82	EXXON MOBIL CORP COM
Equities	263,820.00	22,575,077.40	EXXON MOBIL CORP COM
Equities	2,129.00	182,178.53	EXXON MOBIL CORP COM
Equities	4,830.00	413,303.10	EXXON MOBIL CORP COM
Equities	8,593.00	735,303.01	EXXON MOBIL CORP COM
Equities	21,685.00	1,855,585.45	EXXON MOBIL CORP COM
Equities	52,100.00	4,458,197.00	EXXON MOBIL CORP COM
Equities	42,700.00	3,653,839.00	EXXON MOBIL CORP COM
Equities	74,680.00	6,390,367.60	EXXON MOBIL CORP COM
Equities	98,754.00	8,450,379.78	EXXON MOBIL CORP COM
Equities	3,200.00	75,072.00	EZCORP INC CL A NON VTG
Equities	4,393.00	103,059.78	EZCORP INC CL A NON VTG
Equities	5,500.00	59,785.00	F N B CORP PA COM
Equities	83,278.00	905,231.86	F N B CORP PA COM
Equities	82,250.00	894,057.50	F N B CORP PA COM
Equities	12,683.00	137,864.21	F N B CORP PA COM
Equities	5,120.00	509,747.20	F5 NETWORKS INC COM STK
Equities	7,527.00	749,388.12	F5 NETWORKS INC COM STK
Equities	3,100.00	96,472.00	FACEBOOK INC CL A CL A
Equities	37,932.00	1,180,443.84	FACEBOOK INC CL A CL A
Equities	3,190.00	296,478.60	FACTSET RESH SYS INC COM STK
Equities	14,290.00	1,328,112.60	FACTSET RESH SYS INC COM STK

Equities	3,817.00	354,751.98	FACTSET RESH SYS INC COM STK
Equities	2,900.00	122,612.00	FAIR ISAAC CORPORATION COM
Equities	78,695.00	3,327,224.60	FAIR ISAAC CORPORATION COM
Equities	3,266.00	138,086.48	FAIR ISAAC CORPORATION COM
Equities	6,900.00	97,290.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	67,500.00	951,750.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	63,040.00	888,864.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	10,856.00	153,069.60	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	50,800.00	716,280.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	855.00	3.84	FAIRPOINT COMMUNICATIONS INC COM
Equities	2,900.00	7,569.00	FALCONSTOR SOFTWARE INC COM
Equities	4,000.00	10,440.00	FALCONSTOR SOFTWARE INC COM
Equities	8,500.00	565,080.00	FAMILY DLR STORES INC COM
Equities	10,290.00	684,079.20	FAMILY DLR STORES INC COM
Equities	4,023.00	267,449.04	FAMILY DLR STORES INC COM
Equities	13,300.00	884,184.00	FAMILY DLR STORES INC COM
Equities	1,200.00	13,260.00	FAMOUS DAVES AMER INC COM
Equities	13,200.00	2,142,373.73	FANUC CORP NPV
Equities	8,700.00	1,412,019.05	FANUC CORP NPV
Equities	11,700.00	1,898,922.17	FANUC CORP NPV
Equities	2,900.00	470,673.02	FANUC CORP NPV
Equities	3,300.00	535,593.43	FANUC CORP NPV
Equities	25,400.00	4,122,446.42	FANUC CORP NPV
Equities	1,800.00	292,141.87	FANUC CORP NPV
Equities	1,000.00	6,570.00	FARMERS CAP BK CORP COM
Equities	1,100.00	46,288.00	FARO TECHNOLOGIES INC COM
Equities	11,270.00	474,241.60	FARO TECHNOLOGIES INC COM
Equities	1,480.00	62,278.40	FARO TECHNOLOGIES INC COM
Equities	2,100.00	417,947.11	FAST RETAILING CO LTD NPV
Equities	20,840.00	840,060.40	FASTENAL CO COM
Equities	26,229.00	1,057,290.99	FASTENAL CO COM
Equities	7,300.00	294,263.00	FASTENAL CO COM
Equities	800.00	22,408.00	FBL FINL GROUP INC CL A CL A
Equities	14,392.00	403,119.92	FBL FINL GROUP INC CL A CL A
Equities	784.00	21,959.84	FBL FINL GROUP INC CL A CL A
Equities	56,400.00	14,100.00	FED HOME LN MTG CORP COM STK
Equities	1,083.00	54.15	FED MOGUL CORP WT PUR CL A EXP12-27-2014
Equities	4,800.00	52,800.00	FEDERAL MOGUL CORP COM STK
Equities	2,574.00	28,314.00	FEDERAL MOGUL CORP COM STK
Equities	14,350.00	6,457.50	FEDERAL MOGUL CORP COM
Equities	19,500.00	2,029,755.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	34,350.00	3,575,491.50	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	5,080.00	528,777.20	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	6,562.00	683,038.58	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	7,600.00	791,084.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	13,700.00	1,426,033.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,300.00	19,272.00	FEDERAL SIGNAL CORP COM
Equities	5,487.00	32,044.08	FEDERAL SIGNAL CORP COM
Equities	20,454.00	1,873,790.94	FEDEX CORP COM
Equities	26,914.00	2,465,591.54	FEDEX CORP COM
Equities	2,412.00	220,963.32	FEDEX CORP COM
Equities	12,700.00	1,163,447.00	FEDEX CORP COM
Equities	9,400.00	861,134.00	FEDEX CORP COM
Equities	9,350.00	856,553.50	FEDEX CORP COM
Equities	63,535.00	1,388,239.75	FEDT INVESTORS INC CL B
Equities	5,900.00	128,915.00	FEDT INVESTORS INC CL B
Equities	9,176.00	200,495.60	FEDT INVESTORS INC CL B
Equities	1,700.00	81,328.00	FEI CO COM
Equities	13,070.00	625,268.80	FEI CO COM
Equities	4,100.00	196,144.00	FEI CO COM
Equities	400.00	2,736.00	FEIHE INTL INC COM
Equities	3,100.00	14,570.00	FELCOR LODGING TR INC COM
Equities	7,840.00	36,848.00	FELCOR LODGING TR INC COM
Equities	87,500.00	495,845.88	FENNER ORD GBPO.25
Equities	2,100.00	10,080.00	FERRO CORP COM
Equities	11,707.00	56,193.60	FERRO CORP COM
Equities	65,200.00	735,328.70	FERROVIAL SA EURO.2
Equities	1,400.00	4.20	FIBERMARK INC COM
Equities	1,193.00	10,307.52	FID SOUTHN CORP NEW COM STK
Equities	1.00	1.00	FIDELITY BELMONT II, LP
Equities	13,100.00	252,306.00	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	21,586.00	415,746.36	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	30,129.00	580,284.54	FIDELITY NATIONAL FINANCIAL INC CL A

Equities	16,164.00	550,869.12	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	20,986.00	715,202.88	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	5,000.00	170,400.00	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	5,145.00	55,205.85	FIFTH & PAC COS INC COM
Equities	6,000.00	64,380.00	FIFTH & PAC COS INC COM
Equities	8,279.00	88,833.67	FIFTH & PAC COS INC COM
Equities	5,581.00	55,698.38	FIFTH ST FIN CORP COM STK
Equities	36,390.00	363,172.20	FIFTH ST FIN CORP COM STK
Equities	2,949.00	63,256.05	FINANCIAL ENGINES INC COM
Equities	1,100.00	18,568.00	FINANCIAL INSTNS INC COM
Equities	5,608.00	83,895.68	FINISAR CORPORATION COMMON STOCK
Equities	9,572.00	143,197.12	FINISAR CORPORATION COMMON STOCK
Equities	2,173.00	45,437.43	FINISH LINE INC CL A
Equities	5,355.00	111,973.05	FINISH LINE INC CL A
Equities	12,750.00	102.00	FINOVA GROUP INC COM
Equities	4,200.00	5,628.00	FIRST ACCEP CORP COM STK
Equities	6,112.00	103,659.52	FIRST AMERN FINL CORP COM STK
Equities	10,824.00	183,575.04	FIRST AMERN FINL CORP COM STK
Equities	14,400.00	244,224.00	FIRST AMERN FINL CORP COM STK
Equities	2,400.00	21,336.00	FIRST BANCORP N C COM
Equities	1,758.00	15,628.62	FIRST BANCORP N C COM
Equities	586.00	2,320.56	FIRST BANCORP P R COM NEW COM NEW
Equities	1,600.00	7,728.00	FIRST BUSEY CORP COM
Equities	4,200.00	20,286.00	FIRST BUSEY CORP COM
Equities	2,300.00	92,391.00	FIRST CASH FINANCIAL SERVICES INC
Equities	24,325.00	977,135.25	FIRST CASH FINANCIAL SERVICES INC
Equities	3,000.00	120,510.00	FIRST CASH FINANCIAL SERVICES INC
Equities	1,600.00	27,392.00	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	856.00	6,933.60	FIRST FED BANCSHARES ARK COM NEW
Equities	4,600.00	73,508.00	FIRST FINL BANCORP OHIO COM
Equities	7,922.00	126,593.56	FIRST FINL BANCORP OHIO COM
Equities	2,250.00	77,760.00	FIRST FINL BANKSHARES INC COM
Equities	3,314.00	114,531.84	FIRST FINL BANKSHARES INC COM
Equities	1,500.00	43,500.00	FIRST FINL CORP IND COM
Equities	3,000.00	87,000.00	FIRST FINL CORP IND COM
Equities	1,170.00	2,632.50	FIRST FINL SVC CORP COM
Equities	1,800.00	52,146.00	FIRST LONG IS CORP COM
Equities	93.00	482.67	FIRST M&F CORP COM
Equities	4,000.00	4,680.00	FIRST MARBLEHEAD CORP COM
Equities	7,800.00	9,126.00	FIRST MARBLEHEAD CORP COM
Equities	2,200.00	27,412.00	FIRST MERCHANTS CORP COM
Equities	2,597.00	32,358.62	FIRST MERCHANTS CORP COM
Equities	3,000.00	32,940.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	64,940.00	713,041.20	FIRST MIDWEST BANCORP INC DEL COM
Equities	5,525.00	60,664.50	FIRST MIDWEST BANCORP INC DEL COM
Equities	7,417.00	249,211.20	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	2,767,589.67	3,316,760.00	FIRST RESERVE FUND X, LP 6-008654
Equities	5,806,268.00	5,345,432.00	FIRST RESERVE FUND X, LP 6-008656
Equities	8,043,525.84	8,220,477.00	FIRST RESERVE FUND XI, LP 6-014733
Equities	15,056,212.40	15,012,886.00	FIRST RESERVE FUND XI, LP 6-014764
Equities	4,190.00	63,101.40	FIRST SOLAR INC COM
Equities	5,898.00	88,823.88	FIRST SOLAR INC COM
Equities	337.00	1,364.85	FIRST SOUTH BANCORP INC VA COM
Equities	400.00	1,724.00	FIRST UTD CORP COM
Equities	1,200.00	10,380.00	FIRSTCITY FINL CORP COM STK
Equities	27,354.00	1,345,543.26	FIRSTENERGY CORP COM
Equities	38,109.00	1,874,581.71	FIRSTENERGY CORP COM
Equities	1,200.00	59,028.00	FIRSTENERGY CORP COM
Equities	31,020.00	1,525,873.80	FIRSTENERGY CORP COM
Equities	16,571.00	815,127.49	FIRSTENERGY CORP COM
Equities	42,889.00	150,884.94	FIRSTGROUP ORD GBP0.05
Equities	7,966.00	131,598.32	FIRSTMERIT CORP COM
Equities	11,083.00	183,091.16	FIRSTMERIT CORP COM
Equities	233,900.00	754,737.54	FIRSTSTRAND LTD ZAR0.01
Equities	742,898.00	2,397,148.40	FIRSTSTRAND LTD ZAR0.01
Equities	11,350.00	819,697.00	FISERV INC COM
Equities	21,803.00	1,574,612.66	FISERV INC COM
Equities	20,600.00	1,487,732.00	FISERV INC COM
Equities	13,913.00	1,004,796.86	FISERV INC COM
Equities	700.00	20,937.00	FISHER COMMUNICATIONS INC COM
Equities	2,300.00	11,224.00	FL TECH INC COM
Equities	410.00	344.40	FLAGSTAR BANCORP INC COM NEW COM NEW
Equities	37,672.00	31,644.48	FLAGSTAR BANCORP INC COM NEW COM NEW

Equities	2,500.00	20,025.00	FLAGSTONE REINSURANCE HOLDINGS S A
Equities	2,600.00	91,104.00	FLEETCOR TECHNOLOGIES INC COM
Equities	2,193.00	76,842.72	FLEETCOR TECHNOLOGIES INC COM
Equities	1,300.00	25,714.00	FLEXSTEEL INDS INC COM
Equities	22,300.00	432,713.57	FLIGHT CENTRE LTD NPV
Equities	9,600.00	187,200.00	FLIR SYS INC COM
Equities	10,380.00	202,410.00	FLIR SYS INC COM
Equities	12.00	0.13	FLO CORP COM STK
Equities	1,800.00	16,812.00	FLOTEK INDS INC DEL COM
Equities	3,101.00	28,963.34	FLOTEK INDS INC DEL COM
Equities	3,000.00	9,450.00	FLOW INTL CORP COM
Equities	8,250.00	191,647.50	FLOWERS FOODS INC COM
Equities	13,081.00	303,871.63	FLOWERS FOODS INC COM
Equities	380.00	133,692.55	FLUGHAFEN ZURICH AG CHF50.00 (REGD)
Equities	830.00	292,012.68	FLUGHAFEN ZURICH AG CHF50.00 (REGD)
Equities	6,385.00	315,035.90	FLUOR CORP NEW COM
Equities	12,898.00	636,387.32	FLUOR CORP NEW COM
Equities	17,269.00	852,052.46	FLUOR CORP NEW COM
Equities	5,682.00	280,349.88	FLUOR CORP NEW COM
Equities	4,475.00	60,994.25	FLUSHING FINL CORP COM
Equities	9,780.00	523,034.40	FMC CORP COM (NEW)
Equities	12,740.00	681,335.20	FMC CORP COM (NEW)
Equities	15,360.00	602,572.80	FMC TECHNOLOGIES INC COM
Equities	30,348.00	1,190,552.04	FMC TECHNOLOGIES INC COM
Equities	8,926.00	350,166.98	FMC TECHNOLOGIES INC COM
Equities	2,000.00	15,920.00	FMR BROS CO DEL
Equities	2,760.00	21,969.60	FMR BROS CO DEL
Equities	149.00	1,935.51	FNB CORP NC COM NPV (POST REV SPLIT)
Equities	63,500.00	16,192.50	FNMA COM STK
Equities	55,980.00	496,301.88	FOMENTO ECON MEXIC UNITS (REP 1'B& 4'D'SHS)
Equities	156.00	641.16	FONAR CORP COM NEW STK
Equities	2,258.00	162,302.77	FONCIERE DES REIT EUR
Equities	350.00	2,387.00	FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01
Equities	8,800.00	269,104.00	FOOT LOCKER INC COM
Equities	10,872.00	332,465.76	FOOT LOCKER INC COM
Equities	19,627.00	600,193.66	FOOT LOCKER INC COM
Equities	800.00	457,263.60	FORBO HLDGS AG CHF28(REGD)
Equities	255,200.00	2,447,368.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	339,770.00	3,258,394.30	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	16,977.00	162,809.43	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	57,190.00	548,452.10	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	9,400.00	137,240.00	FOREST CY ENTERPRISES INC CL A
Equities	12,319.00	179,857.40	FOREST CY ENTERPRISES INC CL A
Equities	54,300.00	792,780.00	FOREST CY ENTERPRISES INC CL A
Equities	2,250.00	-	FOREST LABORATORIES INC CVR
Equities	940.00	-	FOREST LABORATORIES INC CVR
Equities	20,400.00	713,796.00	FOREST LABORATORIES INC
Equities	21,319.00	745,951.81	FOREST LABORATORIES INC
Equities	41,700.00	1,459,083.00	FOREST LABORATORIES INC
Equities	45,695.00	334,944.35	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	6,400.00	46,912.00	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	9,471.00	69,422.43	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	2,066.00	26,465.46	FORESTAR GROUP INC
Equities	4,160.00	53,289.60	FORESTAR GROUP INC
Equities	3,200.00	20,704.00	FORMFACTOR INC COM STK
Equities	4,800.00	31,056.00	FORMFACTOR INC COM STK
Equities	19,000.00	122,930.00	FORMFACTOR INC COM STK
Equities	1,200.00	40,632.00	FORRESTER RESH INC COM
Equities	1,513.00	51,230.18	FORRESTER RESH INC COM
Equities	138,499.00	695,645.14	FORTESCUE METALS GRP LTD NPV
Equities	181,529.00	911,773.85	FORTESCUE METALS GRP LTD NPV
Equities	8,100.00	188,082.00	FORTINET INC COM
Equities	11,520.00	267,494.40	FORTINET INC COM
Equities	25,100.00	582,822.00	FORTINET INC COM
Equities	12,000.00	278,640.00	FORTINET INC COM
Equities	1,042,654.00	897,724.00	FORTRESS INVESTMENT FUND II, LLC
Equities	9,666,012.83	8,307,475.00	FORTRESS INVESTMENT FUND III, LP
Equities	106,605.74	395,556.00	FORTRESS INVESTMENT FUND, LP
Equities	12,190.00	271,471.30	FORTUNE BRANDS HOME & SEC INC COM
Equities	71,574.00	1,593,952.98	FORTUNE BRANDS HOME & SEC INC COM
Equities	14,495.00	322,803.65	FORTUNE BRANDS HOME & SEC INC COM
Equities	7,192.00	141,610.48	FORUM ENERGY TECH COM USD0.01
Equities	1,500.00	48,405.00	FORWARD AIR CORP COM

Equities	67,120.00	2,165,962.40	FORWARD AIR CORP COM
Equities	2,131.00	68,767.37	FORWARD AIR CORP COM
Equities	3,700.00	283,198.00	FOSSIL INC COM
Equities	4,992.00	382,087.68	FOSSIL INC COM
Equities	14,124.00	228,348.92	FOSTER ELECTRIC CO NPV
Equities	1,300.00	37,193.00	FOSTER L B CO CL A
Equities	12,407.00	215,013.31	FOSTER WHEELER LTD (BM) COM STK
Equities	4,146,363.00	3,425,995.00	FP GP SLITTER, LLC
Equities	75,000.00	-	FR CUSIP NATL PENN BANCSHARES INC
Equities	50,000.00	-	FRAC CUSIP COMWLTH REIT
Equities	106,514.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	59,224.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	330,075.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	1,799.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	56,134.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	61,813.00	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	338,521.00	4,457,100.88	FRANCE TELECOM EUR4
Equities	3,113.00	84,082.13	FRANCESCAS HLDGS CORP COM M STOCK
Equities	7,591,842.00	11,008,566.00	FRANCISCO PARTNERS II, LP
Equities	4,128,222.00	2,623,022.00	FRANCISCO PARTNERS, LP
Equities	4,023.00	41,195.52	FRANKLIN COVEY CO COM
Equities	1,700.00	86,921.00	FRANKLIN ELEC INC COM
Equities	11,472.00	586,563.36	FRANKLIN ELEC INC COM
Equities	1,427.00	72,962.51	FRANKLIN ELEC INC COM
Equities	3,200.00	33,856.00	FRANKLIN STR PPTYS CORP COM
Equities	8,380.00	88,660.40	FRANKLIN STR PPTYS CORP COM
Equities	16,894,397.24	15,220,979.00	FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP
Equities	16,500.00	888,141.49	FRAPORT (FRANKFURT AIRPORT SERVICES) NPV
Equities	103,000.00	569,150.62	FRASER & NEAVE LTD NPV
Equities	1,001.00	400.50	FREDERICKS HOLLYWOOD GROUP INC COM STK
Equities	3,400.00	51,986.00	FREDS INC CL A
Equities	1,186.00	18,133.94	FREDS INC CL A
Equities	44,600.00	648,914.77	FREENET AG - ORD SHS
Equities	23,548.00	802,280.36	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	71,314.00	2,429,667.98	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	85,371.00	2,908,589.97	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	9,831.00	334,942.17	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	37,110.00	1,264,337.70	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	21,786.00	742,249.02	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	9,400.00	320,258.00	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	3,200.00	32,800.00	FREESCALE SEMICONDUCTOR LTD
Equities	1,000.00	22,970.00	FREIGHTCAR AMER INC COM
Equities	1,700.00	39,049.00	FREIGHTCAR AMER INC COM
Equities	3,100.00	71,207.00	FREIGHTCAR AMER INC COM
Equities	1,700.00	13,736.00	FREQUENCY ELECTRS INC COM
Equities	27,639.00	1,958,252.53	FRESENIUS MEDICAL CARE NPV
Equities	7,700.00	545,553.19	FRESENIUS MEDICAL CARE NPV
Equities	7,450.00	527,840.42	FRESENIUS MEDICAL CARE NPV
Equities	7,500.00	778,371.83	FRESENIUS SE&KGAA NPV
Equities	5,600.00	581,184.30	FRESENIUS SE&KGAA NPV
Equities	1,400.00	145,296.08	FRESENIUS SE&KGAA NPV
Equities	17,052.00	1,769,706.20	FRESENIUS SE&KGAA NPV
Equities	3,070.00	318,613.54	FRESENIUS SE&KGAA NPV
Equities	7,400.00	767,993.54	FRESENIUS SE&KGAA NPV
Equities	2,500.00	58,675.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1,116.00	26,192.52	FRESH DEL MONTE PRODUCE INC COM STK
Equities	2,315.00	124,153.45	FRESH MKT INC COM
Equities	900.00	48,267.00	FRESH MKT INC COM
Equities	2,793.00	149,788.59	FRESH MKT INC COM
Equities	1,102.00	11,207.34	FRIEDMAN IND INC COM
Equities	1,200.00	34,008.00	FRISCHS RESTAURANTS INC COM
Equities	14,390.00	1,597,146.10	FRKLN RES INC COM
Equities	13,531.00	1,501,805.69	FRKLN RES INC COM
Equities	4,200.00	466,158.00	FRKLN RES INC COM
Equities	28,540.00	3,167,654.60	FRKLN RES INC COM
Equities	0.00	-	FRKLN RES INC COM
Equities	72,181.00	276,453.23	FRONTIER COMMUNICATIONS CORP COM
Equities	94,272.00	361,061.76	FRONTIER COMMUNICATIONS CORP COM
Equities	2,300.00	2,530.00	FROZEN FOOD EXPRESS INDS INC COM
Equities	5,900.00	21,181.00	FSI INTL INC COM
Equities	3,500.00	100,625.00	FTI CONSULTING INC COM
Equities	25,071.00	720,791.25	FTI CONSULTING INC COM
Equities	3,600.00	103,500.00	FTI CONSULTING INC COM

Equities	1,000.00	16,690.00	FUEL SYS SOLUTIONS INC COM STK
Equities	1,062.00	17,724.78	FUEL SYS SOLUTIONS INC COM STK
Equities	6,500.00	6,565.00	FUELCELL ENERGY INC COM
Equities	17,435.00	17,609.35	FUELCELL ENERGY INC COM
Equities	83,000.00	662,626.90	FUJI HEAVY INDUSTRIES NPV
Equities	1,400.00	4,018.00	FULL HOUSE RESORTS INC COM
Equities	3,000.00	92,100.00	FULLER H B CO COM
Equities	21,090.00	647,463.00	FULLER H B CO COM
Equities	3,843.00	117,980.10	FULLER H B CO COM
Equities	9,900.00	98,901.00	FULTON FINL CORP PA COM
Equities	102,440.00	1,023,375.60	FULTON FINL CORP PA COM
Equities	19,629.00	196,093.71	FULTON FINL CORP PA COM
Equities	575.00	12,046.25	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	1,142.00	23,924.90	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	6,500.00	31,590.00	FURMANITE CORP COM STK
Equities	3,100.00	3,844.00	FURNITURE BRANDS INTL INC COM
Equities	4,150.00	5,146.00	FURNITURE BRANDS INTL INC COM
Equities	5,222.00	109,087.58	FUSION-IO INC
Equities	90.00	6,103,800.00	FUT SEP 12 EMINI S&P 500
Equities	-90.00	(6,103,800.00)	FUT SEP 12 EMINI S&P 500
Equities	2,281.00	170,550,370.00	FUT SEP 12 ICEUS MINRUS1K
Equities	-2,281.00	(170,550,370.00)	FUT SEP 12 ICEUS MINRUS1K
Equities	16.00	1,272,640.00	FUT SEP 12 ICEUS SM RUS2K
Equities	247.00	19,646,380.00	FUT SEP 12 ICEUS SM RUS2K
Equities	-247.00	(19,646,380.00)	FUT SEP 12 ICEUS SM RUS2K
Equities	12.00	1,127,400.00	FUT SEP 12 IMMEMINI MDCP
Equities	34.00	11,529,400.00	FUT SEP 12 S&P 500
Equities	800,000.00	63,760.88	FWD CNTRT TO BUY 03-13-2043 OCD002075
Equities	200,000.00	15,940.22	FWD CNTRT TO BUY 03-13-2043 OCD002075
Equities	4,800.00	8,352.00	FWD INDS INC N Y COM NEW
Equities	3,883.00	23,103.85	FX ENERGY INC COM
Equities	2,000.00	62,380.00	G & K SVCS INC CL A CL A
Equities	506.00	15,782.14	G & K SVCS INC CL A CL A
Equities	36,800.00	161,093.62	G4S PLC ORD 25P
Equities	128,448.00	562,286.79	G4S PLC ORD 25P
Equities	2,200.00	8,580.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	1,800.00	7,020.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	158,000.00	390,271.82	GALAXY ENTERTAINME HKD0.10
Equities	5,800.00	203,406.00	GALLAGHER ARTHUR J & CO COM
Equities	9,470.00	332,112.90	GALLAGHER ARTHUR J & CO COM
Equities	29,417.00	327,891.55	GAM HOLDING LTD COMSTK
Equities	700.00	31,073.00	GAMCO INVS INC COM
Equities	19,793.00	878,611.27	GAMCO INVS INC COM
Equities	199.00	8,833.61	GAMCO INVS INC COM
Equities	11,280.00	207,100.80	GAMESTOP CORP NEW CL A
Equities	13,373.00	245,528.28	GAMESTOP CORP NEW CL A
Equities	500.00	3,065.00	GAMING PARTNERS INTL CORP COM
Equities	16,600.00	244,518.00	GANNETT INC COM
Equities	20,911.00	308,019.03	GANNETT INC COM
Equities	34,400.00	941,184.00	GAP INC COM
Equities	31,058.00	849,746.88	GAP INC COM
Equities	52,360.00	1,432,569.60	GAP INC COM
Equities	5,000.00	264,550.00	GARDNER DENVER INC COM
Equities	5,335.00	282,274.85	GARDNER DENVER INC COM
Equities	10,148.00	388,566.92	GARMIN LTD COMMON STOCK
Equities	5,700.00	245,385.00	GARTNER INC COM
Equities	6,392.00	275,175.60	GARTNER INC COM
Equities	22,500.00	968,625.00	GARTNER INC COM
Equities	750.00	7,575.00	GAS NAT INC COM
Equities	51,800.00	664,270.28	GAS NATURAL SDG EUR1
Equities	31,800.00	5,565.00	GASCO ENERGY INC COM
Equities	1.00	1.00	GATEWAY VENTURE PARTNERS III, LP
Equities	4,100.00	157,850.00	GATX CORP COM
Equities	23,600.00	908,600.00	GATX CORP COM
Equities	5,542.00	213,367.00	GATX CORP COM
Equities	3,100.00	119,536.00	GAYLORD ENTMT CO NEW COM
Equities	3,132.00	120,769.92	GAYLORD ENTMT CO NEW COM
Equities	45,730.00	1,088,421.25	GDF SUEZ EUR1
Equities	3,810.00	90,681.94	GDF SUEZ EUR1
Equities	42,750.00	1,137,662.11	GEA GROUP AG NPV
Equities	1,893.00	373,400.00	GEBERIT CHF0.10(REGD)
Equities	4,130.00	814,655.04	GEBERIT CHF0.10(REGD)
Equities	1,500.00	133,726.15	GECINA EUR7.50

Equities	1,070.00	21,207.40	GEEKNET INC COM NEW COM NEW
Equities	3,252,864.00	1,132,255.08	GEELY AUTOMOBILE H HKD0.02
Equities	11,600.00	833,060.28	GEMALTO EUR1
Equities	2,300.00	19,113.00	GEN COMMUNICATION INC CL A
Equities	4,400.00	36,564.00	GEN COMMUNICATION INC CL A
Equities	54,300.00	1,070,796.00	GEN MTRS CO COM
Equities	49,985.00	985,704.20	GEN MTRS CO COM
Equities	98,000.00	1,932,560.00	GEN MTRS CO COM
Equities	29,400.00	579,768.00	GEN MTRS CO COM
Equities	2,000.00	6,100.00	GENCO SHIPPING & TRADING LTD COM STK
Equities	2,866.00	8,741.30	GENCO SHIPPING & TRADING LTD COM STK
Equities	3,500.00	22,785.00	GENCORP INC COM
Equities	8,729.00	56,825.79	GENCORP INC COM
Equities	2,348.00	56,492.88	GENERAC HLDGS INC COM STK
Equities	4,100.00	106,354.00	GENERAL CABLE CORP DEL NEW COM
Equities	5,774.00	149,777.56	GENERAL CABLE CORP DEL NEW COM
Equities	35,861.00	930,234.34	GENERAL CABLE CORP DEL NEW COM
Equities	24,246.00	1,599,266.16	GENERAL DYNAMICS CORP COM
Equities	14,000.00	923,440.00	GENERAL DYNAMICS CORP COM
Equities	27,229.00	1,796,024.84	GENERAL DYNAMICS CORP COM
Equities	17,800.00	1,174,088.00	GENERAL DYNAMICS CORP COM
Equities	12,240.00	807,350.40	GENERAL DYNAMICS CORP COM
Equities	780,600.00	16,267,704.00	GENERAL ELECTRIC CO
Equities	953,996.00	19,881,276.64	GENERAL ELECTRIC CO
Equities	42,018.00	875,655.12	GENERAL ELECTRIC CO
Equities	26,554.00	553,385.36	GENERAL ELECTRIC CO
Equities	118,300.00	2,465,372.00	GENERAL ELECTRIC CO
Equities	311,600.00	6,493,744.00	GENERAL ELECTRIC CO
Equities	183,216.00	3,818,221.44	GENERAL ELECTRIC CO
Equities	245,900.00	5,124,556.00	GENERAL ELECTRIC CO
Equities	690.00	266.06	GENERAL EMPLOYMENT ENTERPRISES INC COM
Equities	176,302.00	3,189,303.18	GENERAL GROWTH PPTYS INC NEW COM
Equities	60,050.00	1,086,304.50	GENERAL GROWTH PPTYS INC NEW COM
Equities	54,759.00	990,590.31	GENERAL GROWTH PPTYS INC NEW COM
Equities	34,587.00	625,678.83	GENERAL GROWTH PPTYS INC NEW COM
Equities	15,200.00	274,968.00	GENERAL GROWTH PPTYS INC NEW COM
Equities	76,720.00	1,387,864.80	GENERAL GROWTH PPTYS INC NEW COM
Equities	37,350.00	675,661.50	GENERAL GROWTH PPTYS INC NEW COM
Equities	45,720.00	1,762,048.80	GENERAL MILLS INC COM
Equities	54,403.00	2,096,691.62	GENERAL MILLS INC COM
Equities	30,000.00	1,156,200.00	GENERAL MILLS INC COM
Equities	12,072.00	37,906.08	GENERAL MOLY INC COM STK
Equities	1,100.00	66,165.00	GENESCO INC COM
Equities	2,200.00	132,330.00	GENESCO INC COM
Equities	1,700.00	89,828.00	GENESEE & WYO INC CL A CL A
Equities	4,050.00	214,002.00	GENESEE & WYO INC CL A CL A
Equities	1,500.00	11,655.00	GENIE ENERGY LTD CL B CL B
Equities	1,900.00	63,460.00	GENOMIC HEALTH INC COM
Equities	64,458.00	110,223.18	GENON ENERGY INC COM
Equities	65,552.00	112,093.92	GENON ENERGY INC COM
Equities	6,900.00	114,747.00	GENPACT LIMITED COM STK USD0.01
Equities	9,850.00	163,805.50	GENPACT LIMITED COM STK USD0.01
Equities	2,936,647.67	2,543,500.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Equities	5,306,492.12	4,788,591.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Equities	8,000.00	166,960.00	GENTEX CORP COM
Equities	13,926.00	290,635.62	GENTEX CORP COM
Equities	2,600.00	18,018.00	GENTIVA HEALTH SVCS INC COM
Equities	4,452.00	30,852.36	GENTIVA HEALTH SVCS INC COM
Equities	11,380.00	685,645.00	GENUINE PARTS CO COM
Equities	14,815.00	892,603.75	GENUINE PARTS CO COM
Equities	15,500.00	933,875.00	GENUINE PARTS CO COM
Equities	759.00	1,806.42	GENVEC INC COM NEW
Equities	53,755.00	304,253.30	GENWORTH FINL INC COM CL A COM CL A
Equities	31,100.00	176,026.00	GENWORTH FINL INC COM CL A COM CL A
Equities	47,658.00	269,744.28	GENWORTH FINL INC COM CL A COM CL A
Equities	2,400.00	54,528.00	GEO GROUP INC COM STK
Equities	4,908.00	111,509.76	GEO GROUP INC COM STK
Equities	100,000.00	-	GEO GROUP INC
Equities	246.00	273,162.05	GEO HOLDINGS CORP
Equities	800.00	12,384.00	GEOEYE INC COM STK
Equities	2,397.00	37,105.56	GEOEYE INC COM STK
Equities	800.00	222.56	GEOKINETICS INC COM PAR \$0.01 COM PAR \$0.01
Equities	1,780.00	45,692.60	GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW

Equities	2,811.00	72,158.37	GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW	
Equities	18,900.00	32,508.00	GERON CORP COM	
Equities	1,100.00	21,065.00	GETTY RLTY CORP NEW COM	
Equities	4,400.00	84,260.00	GETTY RLTY CORP NEW COM	
Equities	3,200.00	11,392.00	GFI GROUP INC COM STK	
Equities	7,400.00	26,344.00	GFI GROUP INC COM STK	
Equities	14,123,546.52	12,124,522.00	GGC INVESTMENT FUND II, LP	
Equities	479.00	9,819.50	GGERMAN AMERN BANCORP INC COM STK	
Equities	2,400.00	24,912.00	GIBRALTAR INDS INC COM	
Equities	3,150.00	32,697.00	GIBRALTAR INDS INC COM	
Equities	484.00	590.48	GIGA TRONICS INC COM	
Equities	600.00	14,214.00	G-III APPAREL GROUP LTD COM	
Equities	68,600.00	1,625,134.00	G-III APPAREL GROUP LTD COM	
Equities	1,950.00	46,195.50	G-III APPAREL GROUP LTD COM	
Equities	4,030.00	206,658.40	GILEAD SCIENCES INC	
Equities	17,283.00	886,272.24	GILEAD SCIENCES INC	
Equities	54,070.00	2,772,709.60	GILEAD SCIENCES INC	
Equities	67,400.00	3,456,272.00	GILEAD SCIENCES INC	
Equities	24,651.00	1,264,103.28	GILEAD SCIENCES INC	
Equities	1,500.00	1,473,058.64	GIVAUDAN AG CHF10	
Equities	3,500.00	54,215.00	GLACIER BANCORP INC NEW COM	
Equities	9,440.00	146,225.60	GLACIER BANCORP INC NEW COM	
Equities	1,400.00	23,324.00	GLADSTONE COML CORP COM STK	
Equities	3,300.00	54,021.00	GLATFELTER	
Equities	30,989.00	507,289.93	GLATFELTER	
Equities	5,081.00	83,175.97	GLATFELTER	
Equities	131,301.00	2,979,938.22	GLAXOSMITHKLINE ORD GBP0.25	
Equities	195,367.00	4,433,946.36	GLAXOSMITHKLINE ORD GBP0.25	
Equities	26,400.00	599,160.47	GLAXOSMITHKLINE ORD GBP0.25	
Equities	84,831.00	1,925,279.62	GLAXOSMITHKLINE ORD GBP0.25	
Equities	11,832.00	268,532.83	GLAXOSMITHKLINE ORD GBP0.25	
Equities	34,708.00	787,714.46	GLAXOSMITHKLINE ORD GBP0.25	
Equities	5,236.00	118,833.49	GLAXOSMITHKLINE ORD GBP0.25	
Equities	2,236.00	1,788.80	GLEACHER & CO INC COM	
Equities	19,700.00	212,565.60	GLG LIFE TECH CORP COMMSTK (1933)	
Equities	268,100.00	2,739,982.00	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	8,000.00	81,760.00	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	66,794.00	682,634.68	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	78,160.00	798,795.20	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	7,012.00	71,662.64	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	72,950.00	745,549.00	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	2,300.00	16,583.00	GLOBAL CASH ACCESS HLDGS INC COM	
Equities	4,436.00	31,983.56	GLOBAL CASH ACCESS HLDGS INC COM	
Equities	5,000.00	30,600.00	GLOBAL GEOPHYSICAL SERVICES COM	
Equities	5,738.00	35,116.56	GLOBAL GEOPHYSICAL SERVICES COM	
Equities	328,400.00	541,802.97	GLOBAL LOGISTIC PR NPV	
Equities	213,000.00	351,413.01	GLOBAL LOGISTIC PR NPV	
Equities	4,400.00	190,212.00	GLOBAL PMTS INC COM	
Equities	16,350.00	706,810.50	GLOBAL PMTS INC COM	
Equities	19,500.00	842,985.00	GLOBAL PMTS INC COM	
Equities	22,800.00	985,644.00	GLOBAL PMTS INC COM	
Equities	7,541.00	325,997.43	GLOBAL PMTS INC COM	
Equities	35,200.00	1,521,696.00	GLOBAL PMTS INC COM	
Equities	52,755.00	720,105.75	GLOBAL PORTS INVES GDR EACH REPR 3 ORD REG S	
Equities	3,200.00	1,024.00	GLOBALSTAR INC COM	
Equities	2,100.00	28,203.00	GLOBE SPECIALTY METALS INC COM STK	
Equities	6,375.00	85,616.25	GLOBE SPECIALTY METALS INC COM STK	
Equities	2,600.00	26,364.00	GLOBECOMM SYS INC COM	
Equities	5,501.00	30,530.55	GLU MOBILE INC COM	
Equities	1,900.00	1,540.90	GMX RES INC COM STK	
Equities	6,700.00	5,433.70	GMX RES INC COM STK	
Equities	1,600.00	62,720.00	GNC HLDGS INC GNC HOLDINGS INC	
Equities	7,516.00	294,627.20	GNC HLDGS INC GNC HOLDINGS INC	
Equities	54,000.00	2,030,330.08	GOLDCORP INC COM NPV	
Equities	35,700.00	1,341,606.00	GOLDCORP INC NEW COM	
Equities	26,500.00	995,870.00	GOLDCORP INC NEW COM	
Equities	319,900.00	169,192.45	GOLDEN AGRI-RESOURCES LTD USD0.025	
Equities	118,000.00	239,442.56	GOLDEN EAGLE RETAI HKD0.10	
Equities	200.00	690.00	GOLDEN ENTERPRISES INC COM	
Equities	37,899.00	3,632,998.14	GOLDMAN SACHS GROUP INC COM	
Equities	37,763.00	3,619,961.18	GOLDMAN SACHS GROUP INC COM	
Equities	10,430.00	999,819.80	GOLDMAN SACHS GROUP INC COM	
Equities	11,750.00	1,126,355.00	GOLDMAN SACHS GROUP INC COM	

Equities	9,816.00	940,961.76	GOLDMAN SACHS GROUP INC COM
Equities	43,200.00	4,141,152.00	GOLDMAN SACHS GROUP INC COM
Equities	128,852.00	484,732.64	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	246,270.00	926,451.33	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	133,030.00	500,450.00	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	263,000.00	358,126.78	GOODPACK NPV
Equities	5,680.00	78,724.80	GOODRICH PETE CORP COM NEW
Equities	2,200.00	30,492.00	GOODRICH PETE CORP COM NEW
Equities	3,885.00	53,846.10	GOODRICH PETE CORP COM NEW
Equities	18,100.00	213,761.00	GOODYEAR TIRE & RUBBER CO COM
Equities	22,419.00	264,768.39	GOODYEAR TIRE & RUBBER CO COM
Equities	730.00	423,451.10	GOOGLE INC CL A CL A
Equities	18,380.00	10,661,686.60	GOOGLE INC CL A CL A
Equities	22,823.00	13,238,937.61	GOOGLE INC CL A CL A
Equities	1,690.00	980,318.30	GOOGLE INC CL A CL A
Equities	571.00	331,219.97	GOOGLE INC CL A CL A
Equities	5,990.00	3,474,619.30	GOOGLE INC CL A CL A
Equities	6,030.00	3,497,822.10	GOOGLE INC CL A CL A
Equities	12,700.00	7,366,889.00	GOOGLE INC CL A CL A
Equities	4,150.00	123,670.00	GORMAN RUPP CO COM
Equities	1,500.00	33,930.00	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	3,078.00	69,624.36	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	933.00	17,232.51	GP STRATEGIES CORP COM STK
Equities	184,300.00	1,431,472.30	GPO AERO SURESTE SER'B'NPV
Equities	225,100.00	663,769.95	GPO MEXICO SA SER'B'COM NPV
Equities	54,816.00	161,640.22	GPO MEXICO SA SER'B'COM NPV
Equities	118,376.00	349,064.56	GPO MEXICO SA SER'B'COM NPV
Equities	86,900.00	763,503.68	GPO MODELO SAB DE SER'C'NPV
Equities	70,580.00	238,025.01	GPT GROUP NPV (STAPLED SECURITIES)
Equities	228,342.00	770,063.85	GPT GROUP NPV (STAPLED SECURITIES)
Equities	3,400.00	171,530.00	GRACE W R & CO DEL NEW COM STK
Equities	5,162.00	260,422.90	GRACE W R & CO DEL NEW COM STK
Equities	31,400.00	1,584,130.00	GRACE W R & CO DEL NEW COM STK
Equities	9,200.00	423,936.00	GRACO INC COM
Equities	7,139.00	328,965.12	GRACO INC COM
Equities	8,500.00	82,025.00	GRAFTECH INTL LTD COM
Equities	83,380.00	804,617.00	GRAFTECH INTL LTD COM
Equities	14,800.00	142,820.00	GRAFTECH INTL LTD COM
Equities	1,500.00	27,930.00	GRAHAM CORP COM STK
Equities	4,580.00	875,879.20	GRAINGER W W INC COM
Equities	5,590.00	1,069,031.60	GRAINGER W W INC COM
Equities	6,020.00	1,151,264.80	GRAINGER W W INC COM
Equities	900.00	172,116.00	GRAINGER W W INC COM
Equities	2,674.00	6,685.00	GRAMERCY CAP CORP COM STK
Equities	2,104.00	5,260.00	GRAMERCY CAP CORP COM STK
Equities	1,300.00	27,222.00	GRAND CANYON ED INC COM STK
Equities	4,405.00	92,240.70	GRAND CANYON ED INC COM STK
Equities	10,800.00	226,152.00	GRAND CANYON ED INC COM STK
Equities	2,000.00	52,220.00	GRANITE CONST INC COM
Equities	10,397.00	271,465.67	GRANITE CONST INC COM
Equities	2,777.00	72,507.47	GRANITE CONST INC COM
Equities	3,500.00	91,385.00	GRANITE CONST INC COM
Equities	3,884,807.60	4,891,841.00	GRANITE GLOBAL VENTURES III, L.P.
Equities	6,022,709.81	5,035,457.00	GRANITE VENTURES II, LP
Equities	14,382.00	79,101.00	GRAPHIC PACKAGING HLDG CO COM STK
Equities	2,500.00	3,675.00	GRAY T.V INC COM CL B
Equities	9,000.00	13,230.00	GRAY T.V INC COM CL B
Equities	52,000.00	132,600.22	GREAT EAGLE HLDGS HKD0.50
Equities	7,916.00	56,361.92	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	4,900.00	104,909.00	GREAT PLAINS ENERGY INC COM
Equities	11,232.00	240,477.12	GREAT PLAINS ENERGY INC COM
Equities	68,070.00	420,011.13	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	52,500.00	323,939.83	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	1,200.00	33,096.00	GREAT SOUTHN BANCORP INC COM
Equities	1,800.00	49,644.00	GREAT SOUTHN BANCORP INC COM
Equities	146,500.00	290,474.87	GREAT WALL MOTOR 'H'CNY1
Equities	440,000.00	872,415.99	GREAT WALL MOTOR 'H'CNY1
Equities	2,100.00	47,691.00	GREATBATCH INC COM
Equities	2,600.00	59,046.00	GREATBATCH INC COM
Equities	13,335.00	264,226.53	GREE INC NPV
Equities	2,018.00	3,349.88	GREEN BANKSHARES INC COM NEW
Equities	1,336.00	29,552.32	GREEN DOT CORP COM STK
Equities	5,915,344.77	9,536,658.00	GREEN EQUITY INVESTORS IV, LP

Equities	4,156,488.57	5,053,752.00	GREEN EQUITY INVESTORS V, LP
Equities	9,890,083.33	12,027,930.00	GREEN EQUITY INVESTORS V, LP
Equities	1.00	1.00	GREEN MOUNTAIN PARTNERS II, LP
Equities	1.00	1.00	GREEN MOUNTAIN PARTNERS, LP
Equities	7,650.00	166,617.00	GREEN MTN COFFEE ROASTERS
Equities	11,571.00	252,016.38	GREEN MTN COFFEE ROASTERS
Equities	5,800.00	126,324.00	GREEN MTN COFFEE ROASTERS
Equities	58,800.00	1,280,664.00	GREEN MTN COFFEE ROASTERS
Equities	500.00	3,120.00	GREEN PLAINS RENEWABLE ENERGY INC COM STK
Equities	4,300.00	75,594.00	GREENBRIER COS INC COM STK
Equities	1,000.00	17,580.00	GREENBRIER COS INC COM STK
Equities	1,700.00	60,605.00	GREENHILL & CO INC COM
Equities	34,850.00	1,242,402.50	GREENHILL & CO INC COM
Equities	3,366.00	119,997.90	GREENHILL & CO INC COM
Equities	10,030.00	357,569.50	GREENHILL & CO INC COM
Equities	2,324.00	59,076.08	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	6,960.00	113,517.60	GREENWAY MED TECHNOLOGIES INC COM STK
Equities	2,290.00	93,890.00	GREIF INC.
Equities	14,961.00	613,401.00	GREIF INC.
Equities	3,940.00	161,540.00	GREIF INC.
Equities	900.00	25,191.00	GRIFFIN LD & NURSERIES INC COM
Equities	1,400.00	12,012.00	GRIFFON CORP COM
Equities	6,519.00	55,933.02	GRIFFON CORP COM
Equities	1,472.00	27,759.10	GRIFOLS SA EURO.10 (CLASS B)
Equities	14,729.00	373,649.84	GRIFOLS SA EURO.5
Equities	1,200.00	54,732.00	GROUP 1 AUTOMOTIVE INC COM
Equities	1,511.00	68,916.71	GROUP 1 AUTOMOTIVE INC COM
Equities	3,300.00	150,513.00	GROUP 1 AUTOMOTIVE INC COM
Equities	31,469.00	334,515.47	GROUPON INC
Equities	19,300.00	205,159.00	GROUPON INC
Equities	126,500.00	1,344,695.00	GROUPON INC
Equities	524,500.00	1,279,030.08	GRUMA, S.A.B DE C.V
Equities	225,900.00	1,163,496.30	GRUPO FINANCIERIO BANORTE S.A.B DE C.A
Equities	905.00	2,081.50	GSE SYS INC COM STK
Equities	15,550.00	532,415.98	GSW IMMOBILIEN AG NPV (BR)
Equities	6,387.00	218,684.30	GSW IMMOBILIEN AG NPV (BR)
Equities	12,700.00	67,056.00	GT ADVANCED TECHNOLOGIES INC COM USD0.01
Equities	10,200.00	53,856.00	GT ADVANCED TECHNOLOGIES INC COM USD0.01
Equities	987,582.88	23,364.00	GTCR FUND VII, LP
Equities	27,087.25	7,571.00	GTCR FUND VII/A, LP
Equities	1,400.00	4,942.00	GTX INC DEL COM
Equities	600.00	4,800.00	GTY FED BANCSHARES INC COM
Equities	5,600.00	11,816.00	GUARANTY BANCORP DEL COM STK
Equities	4,990.00	151,546.30	GUESS INC COM
Equities	5,891.00	178,909.67	GUESS INC COM
Equities	2,105.00	59,192.60	GUIDEWIRE SOFTWARE INC COM USD0.0001
Equities	3,100.00	87,451.00	GULF IS FABRICATION INC COM
Equities	3,537.00	99,778.77	GULF IS FABRICATION INC COM
Equities	7,390.00	251,555.60	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	20,830.00	709,053.20	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	5,010.00	170,540.40	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	4,700.00	159,988.00	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	2,400.00	49,512.00	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	3,230.00	66,634.90	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	2,300.00	34,569.00	H & E EQUIP SVCS INC COM
Equities	3,403.00	51,147.09	H & E EQUIP SVCS INC COM
Equities	20,880.00	1,135,454.40	H J HEINZ
Equities	22,390.00	1,217,568.20	H J HEINZ
Equities	12,850.00	698,783.00	H J HEINZ
Equities	21,300.00	1,158,294.00	H J HEINZ
Equities	29,365.00	1,596,868.70	H J HEINZ
Equities	11,550.00	628,089.00	H J HEINZ
Equities	39,400.00	2,142,572.00	H J HEINZ
Equities	42,450.00	1,020,182.45	H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN
Equities	3,700.00	-	H3 CVR(CONTINGENT VALUE RIGHTS)
Equities	1,862.00	10,371.34	HACKETT GROUP INC COM STK
Equities	1,600.00	118,576.00	HAEMONETICS CORP MASS COM
Equities	2,251.00	166,821.61	HAEMONETICS CORP MASS COM
Equities	3,400.00	251,974.00	HAEMONETICS CORP MASS COM
Equities	1,730.00	95,219.20	HAIN CELESTIAL GROUP INC COM
Equities	2,100.00	115,584.00	HAIN CELESTIAL GROUP INC COM
Equities	2,806.00	154,442.24	HAIN CELESTIAL GROUP INC COM
Equities	1,219.00	11,507.36	HALCON RES CORP COM STK

Equities	35,962.00	1,020,961.18	HALLIBURTON CO COM
Equities	69,040.00	1,960,045.60	HALLIBURTON CO COM
Equities	89,484.00	2,540,450.76	HALLIBURTON CO COM
Equities	21,800.00	618,902.00	HALLIBURTON CO COM
Equities	2,900.00	22,620.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	10.00	98.50	HALLWOOD GROUP INC COM PAR \$0.10
Equities	4,400.00	38,984.00	HALOZYME THERAPEUTICS INC COM
Equities	10,376.00	91,931.36	HALOZYME THERAPEUTICS INC COM
Equities	2,100.00	0.21	HAMILTON BANCORP INC FLA COM
Equities	89,345.00	620,649.82	HAMMERSON ORD GBPO.25
Equities	115,471.00	802,138.39	HAMMERSON ORD GBPO.25
Equities	103,000.00	715,506.53	HAMMERSON ORD GBPO.25
Equities	62,130.00	1,963,684.46	HANA FINANCIAL GRP KRW5000
Equities	8,599.00	271,780.50	HANA FINANCIAL GRP KRW5000
Equities	4,179.00	127,208.76	HANCOCK HLDG CO COM
Equities	19,063.00	580,277.72	HANCOCK HLDG CO COM
Equities	8,067.00	245,559.48	HANCOCK HLDG CO COM
Equities	6,200.00	171,926.00	HANESBRANDS INC COM STK
Equities	83,088.00	2,304,030.24	HANESBRANDS INC COM STK
Equities	9,078.00	251,732.94	HANESBRANDS INC COM STK
Equities	244,599.00	826,172.20	HANG LUNG PROPERTIES HKD1
Equities	171,000.00	577,579.82	HANG LUNG PROPERTIES HKD1
Equities	400.00	10,256.00	HANGER INC COM
Equities	3,800.00	97,432.00	HANGER INC COM
Equities	300.00	3,144.00	HANMI FINL CORP COM NEW COM NEW
Equities	1,336.00	14,001.28	HANMI FINL CORP COM NEW COM NEW
Equities	45,181.00	2,688,529.55	HANNOVER RUECKVERS ORD NPV(REGD)
Equities	8,908.00	530,077.27	HANNOVER RUECKVERS ORD NPV(REGD)
Equities	13,000.00	773,574.83	HANNOVER RUECKVERS ORD NPV(REGD)
Equities	3,790.00	148,302.70	HANOVER INS GROUP INC COM
Equities	3,521.00	137,776.73	HANOVER INS GROUP INC COM
Equities	14,500.00	567,385.00	HANOVER INS GROUP INC COM
Equities	3,920.00	30,536.80	HARBINGER GROUP INC COM
Equities	1,700.00	15,470.00	HARDINGE INC COM
Equities	14,880.00	680,462.40	HARLEY DAVIDSON COM USD0.01
Equities	21,782.00	996,090.86	HARLEY DAVIDSON COM USD0.01
Equities	7,398.00	338,310.54	HARLEY DAVIDSON COM USD0.01
Equities	5,300.00	209,880.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	6,578.00	260,488.80	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	28,640.00	1,134,144.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	6,000.00	237,600.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	5,600.00	23,856.00	HARMONIC INC COM
Equities	13,988.00	59,588.88	HARMONIC INC COM
Equities	24,100.00	102,666.00	HARMONIC INC COM
Equities	15,288.00	639,802.80	HARRIS CORP COM
Equities	9,520.00	398,412.00	HARRIS CORP COM
Equities	8,980.00	375,813.00	HARRIS CORP COM
Equities	8,019.00	335,595.15	HARRIS CORP COM
Equities	10,955.00	12,379.15	HARRIS INTERACTIVE INC COM STK
Equities	2,700.00	110,673.00	HARRIS TEETER SUPERMARKETS INC COM
Equities	3,769.00	154,491.31	HARRIS TEETER SUPERMARKETS INC COM
Equities	26,017.00	294,763.21	HARRY WINSTON CANADIAN LINE COMMON
Equities	5,890.00	120,038.20	HARSCO CORP COM
Equities	32,400.00	660,312.00	HARSCO CORP COM
Equities	8,903.00	181,443.14	HARSCO CORP COM
Equities	30,600.00	623,628.00	HARSCO CORP COM
Equities	586,000.00	741,842.23	HARTALEGA HOLDINGS MYR0.5
Equities	58,600.00	14,301.68	HARTALEGA HOLDINGS WTS 29/05/15(SUB FOR ORD)
Equities	2,500.00	22,850.00	HARTE-HANKS INC COM (NEW)
Equities	4,405.00	40,261.70	HARTE-HANKS INC COM (NEW)
Equities	32,180.00	567,333.40	HARTFORD FINL SVCS GROUP INC COM
Equities	42,278.00	745,361.14	HARTFORD FINL SVCS GROUP INC COM
Equities	44,760.00	789,118.80	HARTFORD FINL SVCS GROUP INC COM
Equities	68,000.00	1,198,840.00	HARTFORD FINL SVCS GROUP INC COM
Equities	6,177.00	23,287.29	HARVARD BIOSCIENCE INC COM
Equities	4,000.00	34,200.00	HARVEST NAT RES INC COM
Equities	8,880.00	300,765.60	HASBRO INC COM
Equities	11,281.00	382,087.47	HASBRO INC COM
Equities	8,700.00	294,669.00	HASBRO INC COM
Equities	5,700.00	163,020.00	HATTERAS FINL CORP COM REIT
Equities	6,027.00	172,372.20	HATTERAS FINL CORP COM REIT
Equities	1,200.00	1,392.00	HAUPPAUGE DIGITAL INC COM
Equities	4,300.00	48,031.00	HAVERTY FURNITURE COS INC COM STK

Equities	19,200.00	90,937.80	HAW PAR CORP LTD NPV
Equities	5,000.00	142,600.00	HAWAIIAN ELEC INDS INC COM
Equities	3,977.00	113,424.04	HAWAIIAN ELEC INDS INC COM
Equities	7,482.00	213,386.64	HAWAIIAN ELEC INDS INC COM
Equities	13,200.00	85,932.00	HAWAIIAN HLDGS INC COM
Equities	3,900.00	25,389.00	HAWAIIAN HLDGS INC COM
Equities	757.00	28,902.26	HAWKINS INC COM
Equities	454.48	4,158.49	HAWTHORN BANCSHARES INC COM STK
Equities	400.00	20,376.00	HAYNES INTL INC COM NEW COM NEW
Equities	1,400.00	71,316.00	HAYNES INTL INC COM NEW COM NEW
Equities	8,300.00	252,569.00	HCA HLDGS INC COM
Equities	15,789.00	480,459.27	HCA HLDGS INC COM
Equities	12,500.00	380,375.00	HCA HLDGS INC COM
Equities	7,400.00	232,360.00	HCC INS HLDGS INC COM
Equities	49,731.00	1,561,553.40	HCC INS HLDGS INC COM
Equities	6,585.00	206,769.00	HCC INS HLDGS INC COM
Equities	54,197.00	1,701,785.80	HCC INS HLDGS INC COM
Equities	85,600.00	3,779,240.00	HCP INC COM REIT
Equities	30,290.00	1,337,303.50	HCP INC COM REIT
Equities	38,220.00	1,687,413.00	HCP INC COM REIT
Equities	31,900.00	1,408,385.00	HCP INC COM REIT
Equities	2,100.00	10,815.00	HEADWATERS INC COM
Equities	4,800.00	24,720.00	HEADWATERS INC COM
Equities	72,500.00	4,226,750.00	HEALTH CARE REIT INC COM
Equities	130,100.00	7,584,830.00	HEALTH CARE REIT INC COM
Equities	5,695.00	332,018.50	HEALTH CARE REIT INC COM
Equities	15,070.00	878,581.00	HEALTH CARE REIT INC COM
Equities	19,982.00	1,164,950.60	HEALTH CARE REIT INC COM
Equities	27,100.00	1,579,930.00	HEALTH CARE REIT INC COM
Equities	43,650.00	2,544,795.00	HEALTH CARE REIT INC COM
Equities	6,700.00	162,609.00	HEALTH NET INC COM
Equities	8,584.00	208,333.68	HEALTH NET INC COM
Equities	46,900.00	1,118,096.00	HEALTHCARE RLTY TR
Equities	103,900.00	2,476,976.00	HEALTHCARE RLTY TR
Equities	2,400.00	57,216.00	HEALTHCARE RLTY TR
Equities	6,612.00	157,630.08	HEALTHCARE RLTY TR
Equities	39,400.00	939,296.00	HEALTHCARE RLTY TR
Equities	2,700.00	52,326.00	HEALTHCARE SVCS GROUP INC COM
Equities	52,075.00	1,009,213.50	HEALTHCARE SVCS GROUP INC COM
Equities	6,450.00	125,001.00	HEALTHCARE SVCS GROUP INC COM
Equities	5,454.00	54,103.68	HEALTHCARE TR AMER INC CL A
Equities	6,300.00	146,538.00	HEALTHSOUTH CORP COM NEW STK
Equities	9,557.00	222,295.82	HEALTHSOUTH CORP COM NEW STK
Equities	158.00	4,108.00	HEALTHSTREAM INC COM STK ISIN#US42222N1037
Equities	2,200.00	17,556.00	HEALTHWAYS INC COM STK
Equities	49,249.00	393,007.02	HEALTHWAYS INC COM STK
Equities	4,000.00	31,920.00	HEALTHWAYS INC COM STK
Equities	3,000.00	42,930.00	HEARTLAND EXPRESS INC COM
Equities	4,442.00	63,565.02	HEARTLAND EXPRESS INC COM
Equities	2,200.00	52,800.00	HEARTLAND FINL USA INC COM STK
Equities	1,300.00	39,104.00	HEARTLAND PMT SYS INC COM STK
Equities	1,812.00	54,504.96	HEARTLAND PMT SYS INC COM STK
Equities	15,500.00	466,240.00	HEARTLAND PMT SYS INC COM STK
Equities	1,405.00	124,764.00	HEARTWARE INTL INC COM COM
Equities	600.00	53,280.00	HEARTWARE INTL INC COM COM
Equities	19,500.00	92,625.00	HECLA MNG CO COM
Equities	27,757.00	131,845.75	HECLA MNG CO COM
Equities	1,000.00	1,910.00	HEELYS INC COM
Equities	3,906.00	126,007.56	HEICO CORP NEW CL A CL A
Equities	2,910.00	93,876.60	HEICO CORP NEW CL A CL A
Equities	17,300.00	829,114.17	HEIDELBERGCEMENT NPV
Equities	900.00	15,750.00	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	1,983.00	34,702.50	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	16,500.00	739,576.97	HEINEKEN HOLDING EUR1.6 A
Equities	29,000.00	1,514,236.84	HEINEKEN NV EUR1.60
Equities	40,000.00	746,960.77	HEIWA CORP NPV
Equities	2,300.00	77,947.00	HELEN TROY LTD COM STK
Equities	2,398.00	81,268.22	HELEN TROY LTD COM STK
Equities	6,000.00	98,460.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	86,200.00	1,414,542.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	15,049.00	246,954.09	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	5,145,495.10	7,311,047.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Equities	12,076,212.81	13,734,750.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI

Equities	16,290.00	708,289.20	HELMERICH & PAYNE INC COM
Equities	12,235.00	531,977.80	HELMERICH & PAYNE INC COM
Equities	18,400.00	800,032.00	HELMERICH & PAYNE INC COM
Equities	15,450.00	671,766.00	HELMERICH & PAYNE INC COM
Equities	72,325.00	3,144,691.00	HELMERICH & PAYNE INC COM
Equities	23,200.00	6,449.60	HEMISPHERX BIOPHARMA INC COM
Equities	122,000.00	670,800.65	HENDERSON LAND DEVELOPMENT HKD2
Equities	96,000.00	527,843.13	HENDERSON LAND DEVELOPMENT HKD2
Equities	63,000.00	608,732.93	HENGAN INTL HKD0.10
Equities	11,900.00	790,875.78	HENKEL AG & CO KGAA NON-VTG PRF NPV
Equities	37,417.00	2,078,851.48	HENKEL AG & CO KGAA NPV(BR)
Equities	7,660.00	425,582.02	HENKEL AG & CO KGAA NPV(BR)
Equities	6,300.00	350,021.76	HENKEL AG & CO KGAA NPV(BR)
Equities	11,378.00	407,817.17	HENNES & MAURITZ SER'B'NPV
Equities	50,300.00	1,802,883.06	HENNES & MAURITZ SER'B'NPV
Equities	5,100.00	176,052.00	HENRY JACK & ASSOC INC COM
Equities	9,268.00	319,931.36	HENRY JACK & ASSOC INC COM
Equities	21,660.00	1,046,827.80	HERBALIFE LTD COM STK
Equities	7,080.00	342,176.40	HERBALIFE LTD COM STK
Equities	11,189.00	540,764.37	HERBALIFE LTD COM STK
Equities	3,916.00	189,260.28	HERBALIFE LTD COM STK
Equities	5,838.00	20,666.52	HERCULES OFFSHORE INC COM STK
Equities	25,770.00	91,225.80	HERCULES OFFSHORE INC COM STK
Equities	800.00	5,200.00	HERITAGE COMM CORP COM STK
Equities	1,155.00	16,920.75	HERITAGE FINL CORP WASH COM
Equities	1.00	1.00	HERITAGE FUND II, LP
Equities	18,186.00	96,022.08	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	10,700.00	770,721.00	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	14,748.00	1,062,298.44	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	30,360.00	2,186,830.80	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	35,365.00	452,672.00	HERTZ GLOBAL HLDGS INC COM
Equities	5,800.00	74,240.00	HERTZ GLOBAL HLDGS INC COM
Equities	23,029.00	294,771.20	HERTZ GLOBAL HLDGS INC COM
Equities	292.00	3,241.20	HESKA CORP COM RESTRICTED NEW STOCK
Equities	23,478.00	1,020,119.10	HESS CORP COM STK
Equities	27,489.00	1,194,397.05	HESS CORP COM STK
Equities	19,900.00	864,655.00	HESS CORP COM STK
Equities	153,940.00	3,095,733.40	HEWLETT PACKARD CO COM
Equities	177,731.00	3,574,170.41	HEWLETT PACKARD CO COM
Equities	0.00	-	HEWLETT PACKARD CO COM
Equities	29,360.00	590,429.60	HEWLETT PACKARD CO COM
Equities	33,700.00	677,707.00	HEWLETT PACKARD CO COM
Equities	5,400.00	139,266.00	HEXCEL CORP NEW COM
Equities	30,280.00	780,921.20	HEXCEL CORP NEW COM
Equities	9,487.00	244,669.73	HEXCEL CORP NEW COM
Equities	55,733.00	1,437,354.07	HEXCEL CORP NEW COM
Equities	20,900.00	710,050.13	HEXPOL AB CLS'B'NPV
Equities	847.00	10,282.58	HF FINL CORP COM
Equities	4,338.00	60,471.72	HFF INC CL A CL A
Equities	500.00	5,655.00	HHGREGG INC COM STK
Equities	3,487.00	39,437.97	HHGREGG INC COM STK
Equities	1,410.00	81,371.10	HIBBETT SPORTS INC COM STK
Equities	1,600.00	92,336.00	HIBBETT SPORTS INC COM STK
Equities	11,810.00	681,555.10	HIBBETT SPORTS INC COM STK
Equities	2,213.00	127,712.23	HIBBETT SPORTS INC COM STK
Equities	2,900.00	32,219.00	HICKORY TECH CORP COM
Equities	2,700.00	32,994.00	HIGHER ONE HLDGS INC COM
Equities	3,654.00	44,651.88	HIGHER ONE HLDGS INC COM
Equities	42,600.00	1,433,490.00	HIGHWOODS PPTYS INC COM
Equities	4,800.00	161,520.00	HIGHWOODS PPTYS INC COM
Equities	30,130.00	1,013,874.50	HIGHWOODS PPTYS INC COM
Equities	6,462.00	217,446.30	HIGHWOODS PPTYS INC COM
Equities	11,900.00	400,435.00	HIGHWOODS PPTYS INC COM
Equities	3,900.00	120,315.00	HILL ROM HLDGS INC COM STK
Equities	26,893.00	829,649.05	HILL ROM HLDGS INC COM STK
Equities	5,604.00	172,883.40	HILL ROM HLDGS INC COM STK
Equities	3,400.00	62,492.00	HILLENBRAND INC COM STK
Equities	7,943.00	145,992.34	HILLENBRAND INC COM STK
Equities	8,420.00	244,095.80	HILLSHIRE BRANDS CO COM
Equities	10,531.00	305,293.69	HILLSHIRE BRANDS CO COM
Equities	4,100.00	42,271.00	HILLTOP HLDGS INC COM STK
Equities	3,348.00	34,517.88	HILLTOP HLDGS INC COM STK
Equities	400.00	12,960.00	HI-TECH PHARMACAL INC COM

Equities	621.00	20,120.40	HI-TECH PHARMACAL INC COM
Equities	1,700.00	86,904.00	HITTITE MICROWAVE CORP COM STK
Equities	2,956.00	151,110.72	HITTITE MICROWAVE CORP COM STK
Equities	234.00	554.58	HKN INC COM STK
Equities	980,000.00	360,068.84	HKR INTL LTD HKD0.25
Equities	1,618,400.00	1,266,453.26	HKT TRUST AND HKT SHARE STAPLED UNIT
Equities	18,800.00	147,580.00	HLTH MGMT ASSOC INC NEW CL A COM
Equities	28,030.00	220,035.50	HLTH MGMT ASSOC INC NEW CL A COM
Equities	800.00	2,448.00	HMN FINL INC COM
Equities	5,100.00	169,881.00	HMS HLDGS CORP COM
Equities	8,520.00	283,801.20	HMS HLDGS CORP COM
Equities	2,000.00	51,500.00	HNI CORP COM
Equities	3,900.00	100,425.00	HNI CORP COM
Equities	2,400.00	109,337.01	HOGY MEDICAL CO NPV
Equities	1,800.00	241.02	HOKU CORP COM
Equities	91,000.00	486,990.85	HOKUETSU KISHU PAPER CO LTD NPV
Equities	53,000.00	85,687.43	HOKUHOKU FINANCIAL NPV
Equities	115,000.00	185,925.55	HOKUHOKU FINANCIAL NPV
Equities	27,463.00	973,014.09	HOLLYFRONTIER CORP COM
Equities	10,158.00	359,897.94	HOLLYFRONTIER CORP COM
Equities	18,363.00	650,601.09	HOLLYFRONTIER CORP COM
Equities	14,895.00	527,729.85	HOLLYFRONTIER CORP COM
Equities	16,038.00	568,226.34	HOLLYFRONTIER CORP COM
Equities	2,700.00	3,240.00	HOLLYWOOD MEDIA CORP COM
Equities	7,620.00	137,464.80	HOLOGIC INC COM
Equities	19,664.00	354,738.56	HOLOGIC INC COM
Equities	22,025.00	397,331.00	HOLOGIC INC COM
Equities	330.00	10,091.40	HOME BANCSHARES INC COM
Equities	2,786.00	85,195.88	HOME BANCSHARES INC COM
Equities	3,025.00	160,294.75	HOME DEPOT INC COM
Equities	94,100.00	4,986,359.00	HOME DEPOT INC COM
Equities	138,998.00	7,365,504.02	HOME DEPOT INC COM
Equities	8,240.00	436,637.60	HOME DEPOT INC COM
Equities	48,610.00	2,575,843.90	HOME DEPOT INC COM
Equities	23,716.00	1,256,710.84	HOME DEPOT INC COM
Equities	45,200.00	2,395,148.00	HOME DEPOT INC COM
Equities	3,408.00	35,784.00	HOME FED BANCORP INC MD COM STK
Equities	43,700.00	2,681,432.00	HOME PROPS INC COM
Equities	3,890.00	238,690.40	HOME PROPS INC COM
Equities	4,051.00	248,569.36	HOME PROPS INC COM
Equities	14,250.00	874,380.00	HOME PROPS INC COM
Equities	3,014.00	65,524.36	HOMEAWAY INC
Equities	1.00	-	HOMESTEAD GOLD & SILVER LTD COM
Equities	171,000.00	511,540.91	HON HAI PRECISION TWD10
Equities	278,000.00	831,627.91	HON HAI PRECISION TWD10
Equities	640,000.00	1,914,539.07	HON HAI PRECISION TWD10
Equities	108,000.00	3,720,917.41	HONDA MOTOR CO NPV
Equities	9,700.00	334,193.51	HONDA MOTOR CO NPV
Equities	21,100.00	726,957.01	HONDA MOTOR CO NPV
Equities	50,830.00	2,838,347.20	HONEYWELL INTL INC COM STK
Equities	65,182.00	3,639,762.88	HONEYWELL INTL INC COM STK
Equities	13,960.00	779,526.40	HONEYWELL INTL INC COM STK
Equities	23,549.00	1,314,976.16	HONEYWELL INTL INC COM STK
Equities	17,800.00	993,952.00	HONEYWELL INTL INC COM STK
Equities	31,100.00	441,029.54	HONG KONG EXCHANGES & CLEAR
Equities	78,707.00	449,416.97	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	183,000.00	1,044,930.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	13,400.00	7,660.78	HOOPER HOLMES INC COM
Equities	624.00	4,311.84	HOPFED BANCORP INC COM
Equities	2,100.00	36,708.00	HORACE MANN EDUCATORS CORP COM
Equities	296.00	5,174.08	HORACE MANN EDUCATORS CORP COM
Equities	4,700.00	82,156.00	HORACE MANN EDUCATORS CORP COM
Equities	129,300.00	736,900.29	HORIZON NORTH COM
Equities	130,000.00	740,889.70	HORIZON NORTH COM
Equities	8,800.00	267,696.00	HORMEL FOODS CORP COM
Equities	13,962.00	424,724.04	HORMEL FOODS CORP COM
Equities	60,060.00	1,827,025.20	HORMEL FOODS CORP COM
Equities	2,360.00	91,520.80	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	6,900.00	267,582.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	5,598.00	217,090.44	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	3,771.00	37,559.16	HORSEHEAD HLDG CORP COM STK
Equities	9,600.00	335,808.00	HOSPIRA INC COM
Equities	45,050.00	1,575,849.00	HOSPIRA INC COM

Equities	15,419.00	539,356.62	HOSPIRA INC COM
Equities	26,160.00	915,076.80	HOSPIRA INC COM
Equities	2,500.00	87,450.00	HOSPIRA INC COM
Equities	29,200.00	723,284.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	7,900.00	195,683.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	11,310.00	280,148.70	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	7,400.00	183,298.00	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	8,150.00	201,875.50	HOSPITALITY PPTYS TR COM SH BEN INT COM SH BEN INT
Equities	268,024.00	4,240,139.68	HOST HOTELS & RESORTS INC REIT
Equities	52,150.00	825,013.00	HOST HOTELS & RESORTS INC REIT
Equities	52,907.00	836,988.74	HOST HOTELS & RESORTS INC REIT
Equities	69,231.00	1,095,234.42	HOST HOTELS & RESORTS INC REIT
Equities	86,399.00	1,366,832.18	HOST HOTELS & RESORTS INC REIT
Equities	38,840.00	614,448.80	HOST HOTELS & RESORTS INC REIT
Equities	121,638.00	1,924,313.16	HOST HOTELS & RESORTS INC REIT
Equities	14,850.00	234,927.00	HOST HOTELS & RESORTS INC REIT
Equities	16,210.00	157,074.90	HOT TOPIC INC COM
Equities	4,100.00	39,729.00	HOT TOPIC INC COM
Equities	1,448.00	14,031.12	HOT TOPIC INC COM
Equities	19,500.00	188,955.00	HOT TOPIC INC COM
Equities	2,000.00	21,860.00	HOUSTON WIRE & CABLE CO COM STK
Equities	2,200.00	6,380.00	HOVNIANIAN ENTERPRISES INC CL A
Equities	16,262.00	47,159.80	HOVNIANIAN ENTERPRISES INC CL A
Equities	1,764.00	108,732.96	HOWARD HUGHES CORP COM STOCK
Equities	1,974.00	121,677.36	HOWARD HUGHES CORP COM STOCK
Equities	438,186.00	3,856,288.02	HSBC HLDGS ORD USD0.50(UK REG)
Equities	237,586.00	2,090,893.01	HSBC HLDGS ORD USD0.50(UK REG)
Equities	408,479.00	3,594,849.38	HSBC HLDGS ORD USD0.50(UK REG)
Equities	381,200.00	3,354,778.54	HSBC HLDGS ORD USD0.50(UK REG)
Equities	57,724.00	508,004.29	HSBC HLDGS ORD USD0.50(UK REG)
Equities	621,200.00	5,466,916.13	HSBC HLDGS ORD USD0.50(UK REG)
Equities	125,320.00	1,102,887.85	HSBC HLDGS ORD USD0.50(UK REG)
Equities	42,813.00	376,778.94	HSBC HLDGS ORD USD0.50(UK REG)
Equities	53,200.00	470,147.03	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)
Equities	2,360.00	95,226.00	HSN INC NEW COM
Equities	4,476.00	180,606.60	HSN INC NEW COM
Equities	403,200.00	72,252.01	HUA HAN BIO-PHARMA HKD0.1
Equities	4,038,000.00	1,967,762.69	HUABAO INTL HLDG COMSTK
Equities	2,000.00	72,400.00	HUB GROUP INC CL A
Equities	4,177.00	151,207.40	HUB GROUP INC CL A
Equities	5,200.00	188,240.00	HUB GROUP INC CL A
Equities	3,100.00	241,614.00	HUBBELL INC CL B COM
Equities	4,291.00	334,440.54	HUBBELL INC CL B COM
Equities	12,700.00	989,838.00	HUBBELL INC CL B COM
Equities	35,100.00	223,587.00	HUDSON CITY BANCORP INC COM STK
Equities	47,694.00	303,810.78	HUDSON CITY BANCORP INC COM STK
Equities	3,400.00	14,178.00	HUDSON GLOBAL INC COM
Equities	18,400.00	197,264.72	HUFVUDSTADEN AB SER'A'NPV
Equities	42,000.00	450,278.16	HUFVUDSTADEN AB SER'A'NPV
Equities	2,000.00	15,620.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	12,300.00	161,499.00	HUMAN GENOME SCIENCES INC COM
Equities	22,025.00	289,188.25	HUMAN GENOME SCIENCES INC COM
Equities	10,790.00	835,577.60	HUMANA INC COM
Equities	14,471.00	1,120,634.24	HUMANA INC COM
Equities	2,659.00	205,912.96	HUMANA INC COM
Equities	24,000.00	1,858,560.00	HUMANA INC COM
Equities	13,660.00	1,057,830.40	HUMANA INC COM
Equities	2,400.00	185,856.00	HUMANA INC COM
Equities	4,115.00	245,254.00	HUNT J B TRANS SVCS INC COM
Equities	6,100.00	363,560.00	HUNT J B TRANS SVCS INC COM
Equities	9,729.00	579,848.40	HUNT J B TRANS SVCS INC COM
Equities	29,700.00	1,770,120.00	HUNT J B TRANS SVCS INC COM
Equities	13,178.00	785,408.80	HUNT J B TRANS SVCS INC COM
Equities	57,356.00	367,078.40	HUNTINGTON BANCSHARES INC COM
Equities	82,231.00	526,278.40	HUNTINGTON BANCSHARES INC COM
Equities	50,388.00	322,483.20	HUNTINGTON BANCSHARES INC COM
Equities	42,000.00	268,800.00	HUNTINGTON BANCSHARES INC COM
Equities	3,569.00	143,616.56	HUNTINGTON INGALLS INDS INC COM
Equities	3,436.00	138,264.64	HUNTINGTON INGALLS INDS INC COM
Equities	1,300.00	52,312.00	HUNTINGTON INGALLS INDS INC COM
Equities	14,500.00	187,630.00	HUNTSMAN CORP COM STK
Equities	19,059.00	246,623.46	HUNTSMAN CORP COM STK
Equities	2,500.00	51,225.00	HURCO CO COM

Equities	900.00	18,441.00	HURCO CO COM
Equities	800.00	25,320.00	HURON CONSULTING GROUP INC COM STK
Equities	2,635.00	83,397.75	HURON CONSULTING GROUP INC COM STK
Equities	22,500.00	561,699.94	HUSKY ENERGY INC COM NPV
Equities	2,600.00	3,796.00	HUTCHINSON TECH INC COM
Equities	3,500.00	5,110.00	HUTCHINSON TECH INC COM
Equities	84,000.00	720,137.68	HUTCHISON WHAMPOA HKD0.25
Equities	3,500.00	130,060.00	HYATT HOTELS CORP COM CL A COM CL A
Equities	3,014.00	112,000.24	HYATT HOTELS CORP COM CL A COM CL A
Equities	11,500.00	9,638.15	HYPERDYNAMICS CORP COM
Equities	21,767.00	18,242.92	HYPERDYNAMICS CORP COM
Equities	1,997.00	478,610.47	HYUNDAI MOBIS KRW5000
Equities	1,400.00	6,132.00	I D SYS INC DEL COM
Equities	5,900.00	269,040.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	6,249.00	284,954.40	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	8,182.00	373,099.20	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	41,400.00	1,887,840.00	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	156,400.00	738,144.98	IBERDROLA SA EURO.75
Equities	700,831.00	3,307,639.92	IBERDROLA SA EURO.75
Equities	3,500.00	176,575.00	IBERIABANK CORP COM
Equities	3,252.00	164,063.40	IBERIABANK CORP COM
Equities	5,600.00	2,576.00	ICAD INC COM STK
Equities	4,450.00	336,577.45	ICADE NPV (POST MERGER)
Equities	5,000.00	378,176.91	ICADE NPV (POST MERGER)
Equities	76,419.00	404,525.43	ICAP ORD GBP0.10
Equities	4,100.00	37,925.00	ICG GROUP INC COM
Equities	2,898.00	26,806.50	ICG GROUP INC COM
Equities	63,700.00	684,744.63	ICL-ISRAEL CHEM ILS1
Equities	3,300.00	57,651.00	ICONIX BRAND GROUP INC COM
Equities	7,862.00	137,349.14	ICONIX BRAND GROUP INC COM
Equities	800.00	42,704.00	ICU MED INC COM
Equities	399.00	21,298.62	ICU MED INC COM
Equities	354,588.24	1.00	ICV PARTNERS, LP
Equities	3,000.00	126,240.00	IDACORP INC COM
Equities	2,916.00	122,705.28	IDACORP INC COM
Equities	1,000.00	88,983.58	IDEMITSU KOSAN CO NPV
Equities	2,200.00	195,763.88	IDEMITSU KOSAN CO NPV
Equities	4,600.00	47,380.00	IDENIX PHARMACEUTICALS INC COM
Equities	5,827.00	60,018.10	IDENIX PHARMACEUTICALS INC COM
Equities	2,943.00	2,755.82	IDENTIVE GROUP INC COM
Equities	5,750.00	224,135.00	IDEX CORP COM
Equities	11,819.00	460,704.62	IDEX CORP COM
Equities	26,545.00	1,034,724.10	IDEX CORP COM
Equities	3,300.00	317,229.00	IDEXX LABS INC
Equities	4,480.00	430,662.40	IDEXX LABS INC
Equities	1,500.00	14,715.00	IDT CORP CL B NEW CL B NEW
Equities	33,600.00	252,432.63	IG GROUP HLDGS ORD GBP0.00005
Equities	4,700.00	79,994.00	IGATE CORP COM STK ISIN# US45169U1051
Equities	4,264.00	72,573.28	IGATE CORP COM STK ISIN# US45169U1051
Equities	1,300.00	1,339.00	IGI LAB INC
Equities	1,755.00	31,783.05	IGNITE RESTAURANT GROUP INC COM
Equities	5,566.00	2,337.72	IGO INC COM STK
Equities	3,200.00	344,736.00	IHS INC COM CL A COM CL A
Equities	25,500.00	2,747,115.00	IHS INC COM CL A COM CL A
Equities	12,500.00	1,346,625.00	IHS INC COM CL A COM CL A
Equities	5,147.00	554,486.31	IHS INC COM CL A COM CL A
Equities	7,450.00	802,588.50	IHS INC COM CL A COM CL A
Equities	2,400.00	40,008.00	II-VI INC COM
Equities	5,800.00	96,686.00	II-VI INC COM
Equities	254,000.00	679,939.77	ILI TECHNOLOGY COR TWD10
Equities	3,530.00	511,811.05	ILIAD NPV
Equities	32,890.00	1,739,552.10	ILL TOOL WKS INC COM
Equities	41,523.00	2,196,151.47	ILL TOOL WKS INC COM
Equities	16,700.00	883,263.00	ILL TOOL WKS INC COM
Equities	16,020,128.32	12,750,690.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Equities	1,200.00	48,468.00	ILLUMINA INC COM
Equities	7,900.00	319,081.00	ILLUMINA INC COM
Equities	11,703.00	472,684.17	ILLUMINA INC COM
Equities	47,200.00	547,688.30	ILUKA RESOURCES NPV
Equities	700.00	3,570.00	IMAGE SENSING SYS INC COM
Equities	2,000.00	0.20	IMAGINON INC COM NEW
Equities	1,700.00	10,047.00	IMATION CORP COM
Equities	3,671.00	21,695.61	IMATION CORP COM

Equities	25,200.00	328,649.89	IMI ORD GBP0.25
Equities	4,200.00	23,646.00	IMMERSION CORP COM
Equities	30,000.00	-	IMMOFINANZ COMSTK
Equities	301.00	1,802.99	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	3,800.00	63,764.00	IMMUNOGEN INC COM
Equities	7,900.00	132,562.00	IMMUNOGEN INC COM
Equities	10,200.00	36,414.00	IMMUNOMEDICS INC COM
Equities	3,000.00	60,810.00	IMPAX LABORATORIES INC COM
Equities	15,710.00	318,441.70	IMPAX LABORATORIES INC COM
Equities	5,702.00	115,579.54	IMPAX LABORATORIES INC COM
Equities	14,700.00	614,128.21	IMPERIAL OIL COM NPV
Equities	31,501.00	1,314,221.72	IMPERIAL OIL LTD COM NEW
Equities	7,570.00	291,486.25	IMPERIAL TOBACCO GBP0.10
Equities	40,500.00	1,559,470.69	IMPERIAL TOBACCO GBP0.10
Equities	60,254.00	2,320,107.33	IMPERIAL TOBACCO GBP0.10
Equities	4,760.00	183,285.94	IMPERIAL TOBACCO GBP0.10
Equities	9,786.00	376,814.32	IMPERIAL TOBACCO GBP0.10
Equities	10,390.00	400,071.62	IMPERIAL TOBACCO GBP0.10
Equities	19,391.00	746,659.16	IMPERIAL TOBACCO GBP0.10
Equities	800.00	23,056.00	IMPERVA INC
Equities	20,000.00	103,705.92	INCHCAPE ORD GBP0.10
Equities	43,410.00	225,093.70	INCHCAPE ORD GBP0.10
Equities	4,830.00	109,641.00	INCYTE CORP COM
Equities	7,800.00	177,060.00	INCYTE CORP COM
Equities	10,585.00	240,279.50	INCYTE CORP COM
Equities	1,760.00	17,336.00	INDEPENDENCE HLDG CO NEW COM NEW
Equities	4,397.00	43,310.45	INDEPENDENCE HLDG CO NEW COM NEW
Equities	2,000.00	58,420.00	INDEPENDENT BK CORP MASS COM
Equities	3,130.00	91,427.30	INDEPENDENT BK CORP MASS COM
Equities	496.00	1,244.96	INDEPENDENT BK CORPORATION
Equities	1,000.00	21,730.00	INDIANA CMNTY BANCORP COM STK
Equities	5,009.00	518,259.43	INDITEX EURO.15
Equities	13,200.00	1,365,746.56	INDITEX EURO.15
Equities	9,000.00	931,190.84	INDITEX EURO.15
Equities	35,134.00	3,635,162.10	INDITEX EURO.15
Equities	45,000.00	172,238.49	INDO TAMBANGRAY IDR500
Equities	300,000.00	165,917.87	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	992,000.00	548,635.08	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	5,913,575.00	3,270,559.15	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'
Equities	15,300.00	654,659.35	INDUTRIAS PENOLES NPV
Equities	28,200.00	190,817.41	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	6,700.00	45,828.00	INFINERA CORP COM STK USD0.001
Equities	10,100.00	69,084.00	INFINERA CORP COM STK USD0.001
Equities	1.00	-	INFINITY MNG CORP COM NEW STK
Equities	3,285.00	44,544.60	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,275.00	17,289.00	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,000.00	57,670.00	INFINITY PPTY & CAS CORP COM
Equities	521.00	30,046.07	INFINITY PPTY & CAS CORP COM
Equities	5,700.00	241,452.00	INFORMATICA CORP COM
Equities	10,023.00	424,574.28	INFORMATICA CORP COM
Equities	12,600.00	19,656.00	INFOSONICS CORP COM
Equities	31,000.00	1,396,860.00	INFOSYS LIMITED ADR
Equities	298,871.00	1,997,300.34	ING GROEP NV CVA EURO.24
Equities	184,514.00	1,233,073.37	ING GROEP NV CVA EURO.24
Equities	419,189.00	2,801,363.56	ING GROEP NV CVA EURO.24
Equities	20,600.00	137,666.04	ING GROEP NV CVA EURO.24
Equities	27,520.00	1,160,793.60	INGERSOLL-RAND PLC COM STK
Equities	15,400.00	649,572.00	INGERSOLL-RAND PLC COM STK
Equities	19,900.00	839,382.00	INGERSOLL-RAND PLC COM STK
Equities	900.00	14,427.00	INGLES MKTS INC CL A
Equities	2,100.00	33,663.00	INGLES MKTS INC CL A
Equities	9,900.00	172,953.00	INGRAM MICRO INC CL A
Equities	5,837.00	101,972.39	INGRAM MICRO INC CL A
Equities	6,200.00	307,024.00	INGREDION INC COM
Equities	7,158.00	354,464.16	INGREDION INC COM
Equities	3,900.00	32,682.00	INLAND REAL ESTATE CORP COM NEW STK
Equities	8,651.00	72,495.38	INLAND REAL ESTATE CORP COM NEW STK
Equities	17,020.00	230,280.60	INNERWORKINGS INC COM
Equities	2,800.00	19,152.00	INNODATA INC COM
Equities	1,000.00	56,460.00	INNOPHOS HLDGS INC COM STK
Equities	1,709.00	96,490.14	INNOPHOS HLDGS INC COM STK
Equities	900.00	666.00	INNOVARO INC COM
Equities	1,300.00	4,277.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054

Equities	3,900.00	12,831.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	254.00	1,415,001.88	INPEX CORPORATION NPV
Equities	12.00	66,850.48	INPEX CORPORATION NPV
Equities	144.00	802,205.79	INPEX CORPORATION NPV
Equities	456.00	2,540,318.34	INPEX CORPORATION NPV
Equities	78.00	434,528.14	INPEX CORPORATION NPV
Equities	37.00	206,122.32	INPEX CORPORATION NPV
Equities	2,400.00	40,392.00	INSIGHT ENTERPRISES INC COM
Equities	3,661.00	61,614.63	INSIGHT ENTERPRISES INC COM
Equities	2,980,384.91	4,020,097.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Equities	200.00	366.00	INSIGNIA SYS INC COM
Equities	657.00	2,141.82	INSMED INC COM PAR \$.01
Equities	1,200.00	32,460.00	INSPERITY INC COM
Equities	75,654.00	2,046,440.70	INSPERITY INC COM
Equities	2,612.00	70,654.60	INSPERITY INC COM
Equities	4,200.00	113,610.00	INSPERITY INC COM
Equities	92,350.00	1,029,702.50	INSTEEL INDS INC COM
Equities	165,813.19	654.00	INSTITUTIONAL VENTURE PTRS VI, LP
Equities	661,345.43	42,049.00	INSTITUTIONAL VENTURE PTRS VII, LP
Equities	3,077,601.21	37,993.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Equities	3,100.00	66,247.00	INSULET CORP COM STK
Equities	5,710.00	122,022.70	INSULET CORP COM STK
Equities	20,200.00	1,256,047.87	INTACT FINL CORP COM NPV
Equities	900.00	33,462.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	2,100.00	78,078.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	407.00	5,636.95	INTEGRAMED AMER INC COM NEW
Equities	11,300.00	63,506.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	9,860.00	55,413.20	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	82,300.00	462,526.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	2,100.00	5,754.00	INTEGRATED ELECTRICAL SVCS INC COM NEW STK
Equities	47,136.00	475,602.24	INTEGRATED SILICON SOLUTION INC COM
Equities	3,345.00	33,751.05	INTEGRATED SILICON SOLUTION INC COM
Equities	5,990.00	340,651.30	INTEGRYS ENERGY GROUP INC COM STK
Equities	25,500.00	1,450,185.00	INTEGRYS ENERGY GROUP INC COM STK
Equities	6,628.00	376,934.36	INTEGRYS ENERGY GROUP INC COM STK
Equities	11,475.00	305,808.75	INTEL CORP COM
Equities	387,700.00	10,332,205.00	INTEL CORP COM
Equities	454,398.00	12,109,706.70	INTEL CORP COM
Equities	16,560.00	441,324.00	INTEL CORP COM
Equities	10,931.00	291,311.15	INTEL CORP COM
Equities	22,553.00	601,037.45	INTEL CORP COM
Equities	150,300.00	4,005,495.00	INTEL CORP COM
Equities	123,710.00	3,296,871.50	INTEL CORP COM
Equities	15,126.00	403,107.90	INTEL CORP COM
Equities	110,800.00	2,952,820.00	INTEL CORP COM
Equities	1,800.00	3,096.00	INTELLICHECK MOBILISA INC
Equities	3,300.00	56,991.00	INTER PARFUMS INC COM
Equities	975.00	16,838.25	INTER PARFUMS INC COM
Equities	600.00	8,832.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	931.00	13,704.32	INTERACTIVE BROKERS GROUP INC CL COM
Equities	27,900.00	410,688.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1,200.00	33,852.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	1,100.00	31,031.00	INTERACTIVE INTELLIGENCE GROUP INC COM COM
Equities	825.00	112,183.50	INTERCONTINENTALEXCHANGE INC COM
Equities	4,917.00	668,613.66	INTERCONTINENTALEXCHANGE INC COM
Equities	11,400.00	1,550,172.00	INTERCONTINENTALEXCHANGE INC COM
Equities	6,302.00	856,945.96	INTERCONTINENTALEXCHANGE INC COM
Equities	2,380.00	323,632.40	INTERCONTINENTALEXCHANGE INC COM
Equities	3,700.00	503,126.00	INTERCONTINENTALEXCHANGE INC COM
Equities	20,700.00	2,814,786.00	INTERCONTINENTALEXCHANGE INC COM
Equities	2,600.00	76,726.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	4,834.00	142,651.34	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	7,225.00	98,476.75	INTERFACE INC COM
Equities	2,300.00	57,661.00	INTERLINE BRANDS INC COM
Equities	2,400.00	14,880.00	INTERMEC INC COM
Equities	6,753.00	41,868.60	INTERMEC INC COM
Equities	170,000.00	720,451.85	INTERMED CAP GRP ORD GBP0.20
Equities	2,900.00	34,655.00	INTERMUNE INC COM
Equities	5,349.00	63,920.55	INTERMUNE INC COM
Equities	3,400.00	22,134.00	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	3,216.00	20,936.16	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	3,530.00	690,397.40	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	5,264.00	1,029,533.12	INTERNATIONAL BUSINESS MACHS CORP COM

Equities	82,911.00	16,215,733.38	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	99,878.00	19,534,139.24	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	5,980.00	1,169,568.40	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	6,677.00	1,305,887.66	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	6,920.00	1,353,413.60	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	14,330.00	2,802,661.40	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	14,267.00	2,790,339.86	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	900.00	16,974.00	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW
Equities	1,700.00	44,506.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	874.00	22,881.32	INTERNATIONAL SPEEDWAY CORP CL A
Equities	883.00	3,399.55	INTERNET PATENTS CORP COM USD0.001
Equities	490.00	2,146.20	INTERPHASE CORP COM
Equities	30,500.00	330,925.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	190,997.00	2,072,317.45	INTERPUBLIC GROUP COMPANIES INC COM
Equities	125,750.00	1,364,387.50	INTERPUBLIC GROUP COMPANIES INC COM
Equities	43,623.00	473,309.55	INTERPUBLIC GROUP COMPANIES INC COM
Equities	334,800.00	3,632,580.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	1,500.00	516,640.25	INTERSHOP HLDG AG CHF10.00 (BR)
Equities	7,700.00	82,005.00	INTERSIL CORP
Equities	11,918.00	126,926.70	INTERSIL CORP
Equities	79,800.00	849,870.00	INTERSIL CORP
Equities	2,360.00	44,863.60	INTERVAL LEISURE GROUP INC COM STK
Equities	4,476.00	85,088.76	INTERVAL LEISURE GROUP INC COM STK
Equities	2,100.00	39,921.00	INTERVAL LEISURE GROUP INC COM STK
Equities	4,236,034.77	4,150,286.00	INTERWEST PARTNERS IX LP 6-011384
Equities	5,741,583.77	5,625,340.00	INTERWEST PARTNERS IX LP 6-011385
Equities	639,099.41	8,857.00	INTERWEST PARTNERS VI, LP
Equities	1,401,564.29	486,875.00	INTERWEST PARTNERS VII, LP
Equities	1,411,171.20	562,242.00	INTERWEST PARTNERS VIII, LP
Equities	67,609.00	76,833.19	INTESA SANPAOLO DI RISP EURO.52(NON CNV)
Equities	402,538.00	571,120.08	INTESA SANPAOLO EURO.52
Equities	1,800.00	6,102.00	INTEST CORP COM
Equities	1,400.00	10,528.00	INTEVAC INC COM
Equities	2,400.00	18,048.00	INTEVAC INC COM
Equities	304,000.00	297,852.87	INTIME DEPARTMENT COMSTK
Equities	4,150.00	81,008.00	INTL BANCSHARES CORP COM
Equities	6,672.00	130,237.44	INTL BANCSHARES CORP COM
Equities	1,854.00	35,874.90	INTL FCSTONE INC COM
Equities	1,637.00	31,675.95	INTL FCSTONE INC COM
Equities	5,900.00	323,320.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	7,401.00	405,574.80	INTL FLAVORS & FRAGRANCES INC COM
Equities	19,300.00	303,975.00	INTL GAME TECH COM
Equities	83,421.00	1,313,880.75	INTL GAME TECH COM
Equities	61,500.00	968,625.00	INTL GAME TECH COM
Equities	30,048.00	473,256.00	INTL GAME TECH COM
Equities	65,800.00	1,036,350.00	INTL GAME TECH COM
Equities	28,790.00	832,318.90	INTL PAPER CO COM
Equities	33,272.00	961,893.52	INTL PAPER CO COM
Equities	55,400.00	1,601,614.00	INTL PAPER CO COM
Equities	14,451.00	417,778.41	INTL PAPER CO COM
Equities	4,500.00	89,955.00	INTL RECTIFIER CORP COM
Equities	15,583.00	311,504.17	INTL RECTIFIER CORP COM
Equities	41,500.00	829,585.00	INTL RECTIFIER CORP COM
Equities	7,122.00	142,368.78	INTL RECTIFIER CORP COM
Equities	2,977.00	13,039.26	INTRALINKS HLDGS INC COMMON STOCK
Equities	2,900.00	66,004.00	INTREPID POTASH INC COM
Equities	5,018.00	114,209.68	INTREPID POTASH INC COM
Equities	700.00	4,585.00	INTRICON CORP COM
Equities	3,710.00	220,188.50	INTUIT COM
Equities	19,790.00	1,174,536.50	INTUIT COM
Equities	36,300.00	2,154,405.00	INTUIT COM
Equities	23,695.00	1,406,298.25	INTUIT COM
Equities	13,100.00	777,485.00	INTUIT COM
Equities	2,600.00	1,439,854.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	3,516.00	1,947,125.64	INTUITIVE SURGICAL INC COM NEW STK
Equities	1,298.00	882.64	INUVO INC COM NEW COM NEW
Equities	2,700.00	41,661.00	INVACARE CORP COM
Equities	3,697.00	57,044.71	INVACARE CORP COM
Equities	7,045.00	79,608.50	INVENSENSE INC
Equities	32,600.00	736,760.00	INVESCO LTD COM STK USD0.10
Equities	72,503.00	1,638,567.80	INVESCO LTD COM STK USD0.10
Equities	44,239.00	999,801.40	INVESCO LTD COM STK USD0.10
Equities	24,700.00	558,220.00	INVESCO LTD COM STK USD0.10

Equities	37,039.00	837,081.40	INVESCO LTD COM STK USD0.10
Equities	11,579.00	261,685.40	INVESCO LTD COM STK USD0.10
Equities	8,300.00	152,222.00	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	7,947.00	145,747.98	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	141,975.00	394,390.28	INVESTA OFFICE FD UNITS NPV (STAPLED)
Equities	171,749.00	477,099.04	INVESTA OFFICE FD UNITS NPV (STAPLED)
Equities	17,470.00	101,931.06	INVESTEC ORD GBPO.0002
Equities	38,010.00	221,774.45	INVESTEC ORD GBPO.0002
Equities	500.00	7,545.00	INVESTORS BANCORP INC COM STK
Equities	5,029.00	75,887.61	INVESTORS BANCORP INC COM STK
Equities	1,100.00	4,510.00	INVESTORS CAP HLDGS LTD COM
Equities	4,400.00	34,760.00	INVESTORS REAL ESTATE TR COM STK
Equities	7,600.00	60,040.00	INVESTORS REAL ESTATE TR COM STK
Equities	400.00	22,772.00	INVESTORS TITLE CO NC COM
Equities	2,200.00	20,240.00	INVT TECH GROUP INC NEW COM
Equities	45,859.00	421,902.80	INVT TECH GROUP INC NEW COM
Equities	1,734.00	15,952.80	INVT TECH GROUP INC NEW COM
Equities	14,600.00	96,214.00	ION GEOPHYSICAL CORP COM STK
Equities	15,743.00	103,746.37	ION GEOPHYSICAL CORP COM STK
Equities	1,400.00	3,332.00	IPASS INC COM
Equities	1,781.00	80,714.92	IPC THE HOSPITALIST CO INC STK
Equities	1,700.00	74,103.00	IPG PHOTONICS CORP COM
Equities	2,525.00	110,064.75	IPG PHOTONICS CORP COM
Equities	1,400.00	5,628.00	IRIDEX CORP COM
Equities	2,300.00	25,990.00	IRIS INTL INC COM STK
Equities	2,200.00	48,730.00	IROBOT CORP COM
Equities	1,500.00	33,225.00	IROBOT CORP COM
Equities	12,225.00	402,936.00	IRON MTN INC COM STK
Equities	10,000.00	329,600.00	IRON MTN INC COM STK
Equities	15,391.00	507,287.36	IRON MTN INC COM STK
Equities	5,200.00	71,656.00	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	3,135.00	37,620.00	ISIS PHARMACEUTICALS CALIF COM
Equities	5,700.00	68,400.00	ISIS PHARMACEUTICALS CALIF COM
Equities	11,102.00	133,224.00	ISIS PHARMACEUTICALS CALIF COM
Equities	1,300.00	8,021.00	ISLE CAPRI CASINOS INC COM
Equities	3,100.00	19,127.00	ISLE CAPRI CASINOS INC COM
Equities	500.00	55,000.00	ISRAMCO INC COM NEW
Equities	8,700.00	56,115.00	ISTAR FINL INC COM
Equities	6,431.00	41,479.95	ISTAR FINL INC COM
Equities	3,790.00	261,168.90	ITC HLDGS CORP COM STK
Equities	22,000.00	1,516,020.00	ITC HLDGS CORP COM STK
Equities	4,852.00	334,351.32	ITC HLDGS CORP COM STK
Equities	1,600.00	2,144.00	ITERIS INC NEW COM
Equities	238,900.00	2,491,099.14	ITOCHU CORP NPV
Equities	76,300.00	795,608.47	ITOCHU CORP NPV
Equities	116,550.00	1,215,310.19	ITOCHU CORP NPV
Equities	22,380.00	233,364.58	ITOCHU CORP NPV
Equities	77,000.00	802,907.63	ITOCHU CORP NPV
Equities	3,200.00	131,968.00	ITRON INC COM STK NPV
Equities	3,413.00	140,752.12	ITRON INC COM STK NPV
Equities	21,800.00	899,032.00	ITRON INC COM STK NPV
Equities	6,835.00	120,296.00	ITT CORPORATION W/I
Equities	9,835.00	173,096.00	ITT CORPORATION W/I
Equities	2,090.00	126,967.50	ITT EDL SVCS INC COM
Equities	2,561.00	155,580.75	ITT EDL SVCS INC COM
Equities	333,700.00	400,918.11	ITV ORD GBPO.10
Equities	23,900.00	235,377.90	IVANHOE MINES COM NPV
Equities	23,900.00	21,568.49	IVANHOE MINES LTD RT EXP DT 19/07/2012
Equities	3,700.00	44,474.00	IXIA COM
Equities	5,000.00	60,100.00	IXIA COM
Equities	2,882.00	32,191.94	IXYS CORP DEL COM
Equities	1,800.00	106,380.00	J & J SNACK FOODS CORP COM STK NPV
Equities	619.00	36,582.90	J & J SNACK FOODS CORP COM STK NPV
Equities	800.00	9,088.00	J ALEXANDERS CORP COM
Equities	3,110,887.50	1,169,137.00	J.W. CHILDS EQUITY PARTNERS II, LP
Equities	5,498,049.00	8,038,995.00	J.W. CHILDS EQUITY PARTNERS III, LP
Equities	2,500.00	66,050.00	J2 GLOBAL INC COM
Equities	4,850.00	128,137.00	J2 GLOBAL INC COM
Equities	13,700.00	278,521.00	JABIL CIRCUIT INC COM
Equities	19,615.00	398,772.95	JABIL CIRCUIT INC COM
Equities	875.00	24,395.00	JACK IN THE BOX INC COM
Equities	4,000.00	111,520.00	JACK IN THE BOX INC COM
Equities	3,795.00	105,804.60	JACK IN THE BOX INC COM

Equities	9,990.00	378,221.40	JACOBS ENGR GROUP INC COM
Equities	18,350.00	694,731.00	JACOBS ENGR GROUP INC COM
Equities	12,891.00	488,053.26	JACOBS ENGR GROUP INC COM
Equities	42,895.00	1,624,004.70	JACOBS ENGR GROUP INC COM
Equities	2,300.00	36,823.00	JAKKS PAC INC COM
Equities	3,188.00	51,039.88	JAKKS PAC INC COM
Equities	600.00	1,626.00	JAMES RIV COAL CO COM NEW STK
Equities	4,300.00	11,653.00	JAMES RIV COAL CO COM NEW STK
Equities	11,400.00	89,148.00	JANUS CAP GROUP INC COM
Equities	190,275.00	1,487,950.50	JANUS CAP GROUP INC COM
Equities	16,381.00	128,099.42	JANUS CAP GROUP INC COM
Equities	15,000.00	567,740.32	JAPAN PETROLEUM EX NPV
Equities	10,000.00	378,493.55	JAPAN PETROLEUM EX NPV
Equities	33.00	92,725.91	JAPAN PRIME REALTY REIT
Equities	93.00	852,024.06	JAPAN REAL ESTATE INVESTMENT CO
Equities	67.00	613,823.79	JAPAN REAL ESTATE INVESTMENT CO
Equities	241.00	382,084.22	JAPAN RETAIL FUND REIT
Equities	124.00	196,591.05	JAPAN RETAIL FUND REIT
Equities	16,000.00	473,442.79	JAPAN TOBACCO INC NPV
Equities	80,200.00	2,373,131.97	JAPAN TOBACCO INC NPV
Equities	28,600.00	846,278.98	JAPAN TOBACCO INC NPV
Equities	5,800.00	171,623.01	JAPAN TOBACCO INC NPV
Equities	12,600.00	372,836.20	JAPAN TOBACCO INC NPV
Equities	4,568.00	191,947.36	JARDEN CORP COM
Equities	5,917.00	248,632.34	JARDEN CORP COM
Equities	10,051.00	422,343.02	JARDEN CORP COM
Equities	3,000.00	109,670.03	JARDINE CYCLE & CARRIAGE SGD1
Equities	7,000.00	255,896.75	JARDINE CYCLE & CARRIAGE SGD1
Equities	13,200.00	638,880.00	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	16,699.00	808,231.60	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	3,649.00	164,241.49	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	15,000.00	675,150.00	JAZZ PHARMACEUTICALS PLC COM USD0.0001
Equities	3,033.00	90,049.77	JDA SOFTWARE GROUP INC COM
Equities	3,440.00	102,133.60	JDA SOFTWARE GROUP INC COM
Equities	14,900.00	163,900.00	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	21,837.00	240,207.00	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	8,400.00	109,116.00	JEFFERIES GROUP INC NEW COM
Equities	56,600.00	735,234.00	JEFFERIES GROUP INC NEW COM
Equities	12,071.00	156,802.29	JEFFERIES GROUP INC NEW COM
Equities	97,000.00	1,640,278.89	JERONIMO MARTINS EUR1
Equities	8,529.00	144,226.18	JERONIMO MARTINS EUR1
Equities	18,510.00	313,005.80	JERONIMO MARTINS EUR1
Equities	23,659.00	125,392.70	JETBLUE AWYS CORP COM
Equities	14,500.00	239,516.23	JFE HOLDINGS INC NPV
Equities	31,000.00	512,069.18	JFE HOLDINGS INC NPV
Equities	11,000.00	316,393.03	JGC CORP NPV
Equities	250,000.00	743,144.49	JHSF PARTICIPACOES COM NPV
Equities	2,460.00	51,635.40	JIVE SOFTWARE INC
Equities	1.00	1.00	JLL PARTNERS FUND II, LP
Equities	3,497,954.78	125,768.00	JLL PARTNERS FUND III, LP
Equities	4,063,135.00	5,980,603.00	JLL PARTNERS FUND IV, LP
Equities	5,914,937.00	6,989,662.00	JLL PARTNERS FUND V LP
Equities	1,857.00	25,199.49	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	3,883.00	52,692.31	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	189,210.00	12,783,027.60	JOHNSON & JOHNSON COM USD1
Equities	248,231.00	16,770,486.36	JOHNSON & JOHNSON COM USD1
Equities	6,667.00	450,422.52	JOHNSON & JOHNSON COM USD1
Equities	73,500.00	4,965,660.00	JOHNSON & JOHNSON COM USD1
Equities	41,680.00	2,815,900.80	JOHNSON & JOHNSON COM USD1
Equities	55,127.00	3,724,380.12	JOHNSON & JOHNSON COM USD1
Equities	85,700.00	5,789,892.00	JOHNSON & JOHNSON COM USD1
Equities	145,900.00	9,857,004.00	JOHNSON & JOHNSON COM USD1
Equities	59,835.00	4,042,452.60	JOHNSON & JOHNSON COM USD1
Equities	49,680.00	1,376,632.80	JOHNSON CTL INC COM
Equities	59,940.00	1,660,937.40	JOHNSON CTL INC COM
Equities	15,700.00	435,047.00	JOHNSON CTL INC COM
Equities	61,062.00	2,114,661.17	JOHNSON MATTHEY ORD GBP1
Equities	35,600.00	1,232,877.03	JOHNSON MATTHEY ORD GBP1
Equities	77,272.00	2,676,035.79	JOHNSON MATTHEY ORD GBP1
Equities	14,294.00	495,020.91	JOHNSON MATTHEY ORD GBP1
Equities	1,100.00	22,660.00	JOHNSON OUTDOORS INC CL A
Equities	4,700.00	330,739.00	JONES LANG LASALLE INC COM STK
Equities	18,383.00	1,293,611.71	JONES LANG LASALLE INC COM STK

Equities	4,352.00	306,250.24	JONES LANG LASALLE INC COM STK
Equities	2,100.00	672.00	JONES SODA CO COM
Equities	1,850.00	78,551.00	JOS A BK CLOTHIERS INC COM
Equities	13,136.00	557,754.56	JOS A BK CLOTHIERS INC COM
Equities	2,283.00	96,936.18	JOS A BK CLOTHIERS INC COM
Equities	2,600.00	13,416.00	JOURNAL COMMUNICATIONS INC COM
Equities	4,197.00	21,656.52	JOURNAL COMMUNICATIONS INC COM
Equities	7,100.00	402,783.00	JOY GLOBAL INC COM
Equities	9,560.00	542,338.80	JOY GLOBAL INC COM
Equities	28,400.00	1,611,132.00	JOY GLOBAL INC COM
Equities	10,916.00	619,264.68	JOY GLOBAL INC COM
Equities	6,800.00	385,764.00	JOY GLOBAL INC COM
Equities	286,288.00	10,229,070.24	JPMORGAN CHASE & CO COM
Equities	341,647.00	12,207,047.31	JPMORGAN CHASE & CO COM
Equities	28,074.00	1,003,084.02	JPMORGAN CHASE & CO COM
Equities	14,323.00	511,760.79	JPMORGAN CHASE & CO COM
Equities	87,900.00	3,140,667.00	JPMORGAN CHASE & CO COM
Equities	89,164.00	3,185,829.72	JPMORGAN CHASE & CO COM
Equities	96,100.00	3,433,653.00	JPMORGAN CHASE & CO COM
Equities	311,000.00	11,112,030.00	JPMORGAN CHASE & CO COM
Equities	25,500.00	438,795.59	JSR CORP NPV
Equities	12,540.00	453,904.28	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	39,300.00	640,983.00	JUNIPER NETWORKS INC COM
Equities	50,436.00	822,611.16	JUNIPER NETWORKS INC COM
Equities	48,582.00	792,372.42	JUNIPER NETWORKS INC COM
Equities	29,300.00	477,883.00	JUNIPER NETWORKS INC COM
Equities	348,100.00	5,677,511.00	JUNIPER NETWORKS INC COM
Equities	128.00	130,743.20	JUPITER TELECOMM NPV
Equities	270.00	275,786.44	JUPITER TELECOMM NPV
Equities	89,000.00	455,094.62	JX HOLDINGS INC NPV
Equities	2,100.00	1,134.00	K.V PHARMACEUTICAL CL A
Equities	4,300.00	2,322.00	K.V PHARMACEUTICAL CL A
Equities	800.00	18,640.00	K12 INC COM STOCK USD.0001
Equities	3,164.00	73,721.20	K12 INC COM STOCK USD.0001
Equities	2,100.00	49,245.00	KADANT INC COM
Equities	2,589.00	60,712.05	KADANT INC COM
Equities	800.00	41,472.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	18,465.00	957,225.60	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	1,221.00	63,296.64	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	1,612.00	23,825.36	KAISER FED FINL GROUP INC COM
Equities	12,300.00	416,371.73	KAKAKU.COM. INC NPV
Equities	9,500.00	321,587.92	KAKAKU.COM. INC NPV
Equities	2,300.00	71,162.00	KAMAN CORP COM
Equities	2,900.00	89,726.00	KAMAN CORP COM
Equities	52,000.00	412,532.90	KAMIGUMI CO LTD NPV
Equities	32,200.00	385,399.17	KANSAI ELECTRIC POWER CO NPV
Equities	9,200.00	252,974.06	KAO CORP NPV
Equities	20,000.00	549,943.60	KAO CORP NPV
Equities	42,000.00	1,154,881.56	KAO CORP NPV
Equities	1,400.00	22,190.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	4,902.00	77,696.70	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	400.00	6,876.00	KAR AUCTION SVCS INC COM STK
Equities	267,317.00	1,104,273.53	KAROON GAS AUSTRALIA NPV
Equities	86,000.00	232,811.13	KAWASAKI HEAVY IND NPV
Equities	7,200.00	154,008.00	KAYDON CORP COM
Equities	3,159.00	67,571.01	KAYDON CORP COM
Equities	40,600.00	459,444.51	KAZAKHMYS ORD GBP0.20
Equities	7,020.00	79,440.90	KAZAKHMYS ORD GBP0.20
Equities	15,300.00	173,140.42	KAZAKHMYS ORD GBP0.20
Equities	7,700.00	75,460.00	KB HOME COM
Equities	7,400.00	72,520.00	KB HOME COM
Equities	36,860.00	779,541.77	KBC GROUP SA NPV
Equities	9,300.00	229,803.00	KBR INC COM
Equities	14,142.00	349,448.82	KBR INC COM
Equities	50,600.00	1,250,326.00	KBR INC COM
Equities	2,600.00	42,770.00	KBW INC COM STK
Equities	1,213.00	19,953.85	KBW INC COM STK
Equities	118,000.00	132,330.13	KCOM GROUP PLC
Equities	259,000.00	290,453.42	KCOM GROUP PLC
Equities	41.00	263,604.46	KDDI CORP NPV
Equities	122.00	784,384.01	KDDI CORP NPV
Equities	197.00	1,266,587.29	KDDI CORP NPV
Equities	66.00	424,338.89	KDDI CORP NPV

Equities	53.00	340,756.99	KDDI CORP NPV	
Equities	145.00	932,259.68	KDDI CORP NPV	
Equities	79.00	507,920.79	KDDI CORP NPV	
Equities	2,400.00	23,256.00	KEARNY FINL CORP COM	
Equities	6,897.00	340,229.01	KELLOGG CO COM USD0.25	
Equities	18,090.00	892,379.70	KELLOGG CO COM USD0.25	
Equities	21,549.00	1,063,012.17	KELLOGG CO COM USD0.25	
Equities	16,100.00	794,213.00	KELLOGG CO COM USD0.25	
Equities	1,100.00	14,201.00	KELLY SERVICES INC CL A COM	
Equities	3,556.00	45,907.96	KELLY SERVICES INC CL A COM	
Equities	6,725,179.00	7,539,325.00	KELSO INVESTMENT ASSOCIATES VII, LP	
Equities	3,800.00	22,838.00	KEMET CORP COM NEW	
Equities	4,468.00	26,852.68	KEMET CORP COM NEW	
Equities	2,700.00	83,025.00	KEMPER CORP DEL COM	
Equities	4,178.00	128,473.50	KEMPER CORP DEL COM	
Equities	59.00	190,258.18	KENEDIX REALTY INV REIT	
Equities	2,000.00	58,060.00	KENEXA CORP COM	
Equities	1,942.00	56,376.26	KENEXA CORP COM	
Equities	5,100.00	169,065.00	KENNAMETAL INC CAP	
Equities	8,460.00	280,449.00	KENNAMETAL INC CAP	
Equities	82,300.00	667,859.17	KEPPEL CORP NPV	
Equities	559,311.00	4,538,772.56	KEPPEL CORP NPV	
Equities	80,540.00	653,576.89	KEPPEL CORP NPV	
Equities	109,000.00	277,060.31	KEPPEL LAND LTD NPV	
Equities	48,000.00	122,008.21	KEPPEL LAND LTD NPV	
Equities	105,000.00	266,892.96	KEPPEL LAND LTD NPV	
Equities	2,754.00	120,925.75	KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST	
Equities	5,980.00	262,576.60	KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST	
Equities	110,500.00	470,812.89	KERRY PROPERTIES HKD1	
Equities	5,715.00	10,287.00	KERYX BIOPHARMACEUTICALS INC COM ISIN US4925151015	
Equities	500.00	5,715.00	KEWAUNEE SCIENTIFIC CORP COM	
Equities	22,700.00	172,520.00	KEY ENERGY SVCS INC	
Equities	20,738.00	157,608.80	KEY ENERGY SVCS INC	
Equities	112,691.00	856,451.60	KEY ENERGY SVCS INC	
Equities	900.00	9,000.00	KEY TECH INC COM	
Equities	1,300.00	10,712.00	KEY TRONIC CORP COM	
Equities	37,835.00	292,842.90	KEYCORP NEW COM	
Equities	67,782.00	524,632.68	KEYCORP NEW COM	
Equities	121,500.00	940,410.00	KEYCORP NEW COM	
Equities	75,074.00	581,072.76	KEYCORP NEW COM	
Equities	160,320.00	1,240,876.80	KEYCORP NEW COM	
Equities	2,310.00	568,018.55	KEYENCE CORP NPV	
Equities	1,493.00	367,121.95	KEYENCE CORP NPV	
Equities	1,700.00	25,245.00	KEYNOTE SYS INC COM ISIN US4933081006	
Equities	3,500.00	47,110.00	KFORCE INC	
Equities	2,982.00	40,137.72	KFORCE INC	
Equities	11,540.00	501,393.34	KGHM POLSKA MIEDZ PLN10 BR	
Equities	24,910.00	1,082,297.07	KGHM POLSKA MIEDZ PLN10 BR	
Equities	3,000.00	6,000.00	KID BRANDS INC COM	
Equities	1,999.00	3,998.00	KID BRANDS INC COM	
Equities	41,500.00	2,009,015.00	KILROY RLTY CORP COM	
Equities	37,550.00	1,817,795.50	KILROY RLTY CORP COM	
Equities	5,400.00	261,414.00	KILROY RLTY CORP COM	
Equities	6,202.00	300,238.82	KILROY RLTY CORP COM	
Equities	16,300.00	789,083.00	KILROY RLTY CORP COM	
Equities	12,450.00	602,704.50	KILROY RLTY CORP COM	
Equities	1,800.00	13,860.00	KIMBALL INTL INC CL B	
Equities	3,975.00	30,607.50	KIMBALL INTL INC CL B	
Equities	28,740.00	2,407,549.80	KIMBERLY-CLARK CORP COM	
Equities	34,971.00	2,929,520.67	KIMBERLY-CLARK CORP COM	
Equities	173,411.00	3,300,011.33	KIMCO RLTY CORP COM	
Equities	99,950.00	1,902,048.50	KIMCO RLTY CORP COM	
Equities	26,580.00	505,817.40	KIMCO RLTY CORP COM	
Equities	35,452.00	674,651.56	KIMCO RLTY CORP COM	
Equities	54,100.00	1,029,523.00	KIMCO RLTY CORP COM	
Equities	32,650.00	621,329.50	KIMCO RLTY CORP COM	
Equities	74,191.00	2,390,434.02	KINDER MORGAN INC DEL COM	
Equities	42,009.00	1,353,529.98	KINDER MORGAN INC DEL COM	
Equities	26,705.00	860,435.10	KINDER MORGAN INC DEL COM	
Equities	72,897.00	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP	
Equities	25,819.00	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP	
Equities	517,611.00	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP	
Equities	21,276.00	1,562,083.92	KINDER MORGAN MGMT LLC SHS COM STK	

Equities	1,888.00	18,559.04	KINDRED HEALTHCARE INC COM STK
Equities	126,647.00	1,244,940.01	KINDRED HEALTHCARE INC COM STK
Equities	7,460.00	73,331.80	KINDRED HEALTHCARE INC COM STK
Equities	22,000.00	42,316.15	KINGBOARD CHEMICAL HKD0.10
Equities	683,000.00	126,793.74	KINGDEE INTL SOFTW HKD0.025
Equities	57,100.00	257,391.12	KINGFISHER ORD GBPO.157142857
Equities	617,000.00	273,626.54	KINGSOFT CORP LTD USD.0005
Equities	49,600.00	995,248.03	KINNEVIK INV AB SER'B'NPV
Equities	137,023.00	2,749,432.88	KINNEVIK INV AB SER'B'NPV
Equities	59,300.00	483,295.00	KINROSS GOLD CORP COM NPV NEW
Equities	3,000.00	141,240.00	KIRBY CORP COM
Equities	17,300.00	814,484.00	KIRBY CORP COM
Equities	5,339.00	251,360.12	KIRBY CORP COM
Equities	500.00	5,625.00	KIRKLANDS INC COM
Equities	1,192.00	13,410.00	KIRKLANDS INC COM
Equities	309,635.04	10,331.00	KIRTLAND CAPITAL PARTNERS II, LP
Equities	2,356,704.98	337,500.00	KIRTLAND CAPITAL PARTNERS III, LP
Equities	4,563.00	19,575.27	KIT DIGITAL INC COM NEW COM NEW
Equities	2,400.00	11,976.00	KITE RLTY GROUP TR COM
Equities	810,687.00	25,999.00	KKR 1996 FUND, LP
Equities	5,850.00	288,112.50	KLA-TENCOR CORP
Equities	8,550.00	421,087.50	KLA-TENCOR CORP
Equities	13,800.00	679,650.00	KLA-TENCOR CORP
Equities	12,219.00	601,785.75	KLA-TENCOR CORP
Equities	25,830.00	1,272,127.50	KLA-TENCOR CORP
Equities	1.00	716,967.00	KLEE ASIA FUND I, LP
Equities	29,430.25	831,422.47	KLEE EUROPE FUND I, LP
Equities	1.00	641,858.37	KLEE EUROPE FUND II, LP
Equities	451,118.24	2,298,164.00	KLEE USA FUND I, LP
Equities	1.00	12,004.00	KLEE USA FUND II, LP
Equities	17,090.00	561,720.88	KLEPIERRE EUR1.40
Equities	15,500.00	509,460.13	KLEPIERRE EUR1.40
Equities	6,100.00	72,834.00	KNIGHT CAP GROUP INC COM
Equities	44,400.00	530,136.00	KNIGHT CAP GROUP INC COM
Equities	9,536.00	113,859.84	KNIGHT CAP GROUP INC COM
Equities	2,800.00	44,772.00	KNIGHT TRANSN INC COM
Equities	3,137.00	50,160.63	KNIGHT TRANSN INC COM
Equities	23,500.00	375,765.00	KNIGHT TRANSN INC COM
Equities	2,100.00	28,182.00	KNOLL INC COM NEW COM
Equities	3,196.00	42,890.32	KNOLL INC COM NEW COM
Equities	11,320.00	92,937.20	KODIAK OIL & GAS CORP COM
Equities	12,400.00	101,804.00	KODIAK OIL & GAS CORP COM
Equities	24,929.00	204,667.09	KODIAK OIL & GAS CORP COM
Equities	4,208,973.00	2,431,347.00	KODIAK VENTURE PARTNERS III, LP
Equities	17,220.00	783,337.80	KOHL'S CORP COM
Equities	19,423.00	883,552.27	KOHL'S CORP COM
Equities	28,632.00	1,302,469.68	KOHL'S CORP COM
Equities	11,800.00	265,015.67	KONAMI CORP JPY50
Equities	4,072.00	246,131.44	KONE CORPORATION NPV ORD 'B'
Equities	47,000.00	366,975.81	KONICA MINOLTA HLD NPV
Equities	79,000.00	616,831.68	KONICA MINOLTA HLD NPV
Equities	63,900.00	792,596.11	KONINKLIJKE AHOLD EUR 0.3
Equities	340,611.00	4,224,834.94	KONINKLIJKE AHOLD EUR 0.3
Equities	45,200.00	560,647.01	KONINKLIJKE AHOLD EUR 0.3
Equities	9,540.00	314,411.97	KONINKLIJKE BOSKAL EURO.80
Equities	53,446.00	512,490.60	KONINKLIJKE KPN
Equities	13,600.00	46,784.00	KOPIN CORP COM
Equities	1,300.00	44,200.00	KOPPERS HLDGS INC COM
Equities	1,910.00	64,940.00	KOPPERS HLDGS INC COM
Equities	24,200.00	541,956.61	KOREA ELEC POWER KRW5000
Equities	84,890.00	826,405.47	KOREAN REINSURANCE KRW500
Equities	2,100.00	30,135.00	KORN / FERRY INTL COM NEW
Equities	85,230.00	1,223,050.50	KORN / FERRY INTL COM NEW
Equities	5,300.00	76,055.00	KORN / FERRY INTL COM NEW
Equities	114,100.00	4,406,542.00	KRAFT FOODS INC CL A
Equities	162,632.00	6,280,847.84	KRAFT FOODS INC CL A
Equities	6,270.00	242,147.40	KRAFT FOODS INC CL A
Equities	18,230.00	704,042.60	KRAFT FOODS INC CL A
Equities	26,055.00	1,006,244.10	KRAFT FOODS INC CL A
Equities	46,400.00	1,791,968.00	KRAFT FOODS INC CL A
Equities	126,000.00	4,866,120.00	KRAFT FOODS INC CL A
Equities	187,400.00	7,237,388.00	KRAFT FOODS INC CL A
Equities	2,100.00	46,011.00	KRATON PERFORMANCE POLYMERS INC COM STK

Equities	3,778.00	82,775.98	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	1,991.00	11,627.44	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	4,200.00	26,838.00	KRISPY KREME DOUGHNUTS INC COM STK
Equities	5,112.00	32,665.68	KRISPY KREME DOUGHNUTS INC COM STK
Equities	41,200.00	955,428.00	KROGER CO COM
Equities	45,205.00	1,048,303.95	KROGER CO COM
Equities	9,304.00	215,759.76	KROGER CO COM
Equities	74,921.00	1,737,417.99	KROGER CO COM
Equities	88,300.00	2,047,677.00	KROGER CO COM
Equities	21,600.00	500,904.00	KROGER CO COM
Equities	2,000.00	31,580.00	KRONOS WORLDWIDE INC COM STK
Equities	1,100.00	17,369.00	KRONOS WORLDWIDE INC COM STK
Equities	700.00	24,633.00	KS CY LIFE INS CO COM
Equities	772.00	27,166.68	KS CY LIFE INS CO COM
Equities	3,465.00	241,025.40	KS CY SOUTHN
Equities	8,580.00	596,824.80	KS CY SOUTHN
Equities	10,556.00	734,275.36	KS CY SOUTHN
Equities	0.00	-	KS CY SOUTHN
Equities	6,500.00	452,140.00	KS CY SOUTHN
Equities	1,300.00	4,004.00	K-SWISS INC CL A
Equities	3,500.00	10,780.00	K-SWISS INC CL A
Equities	67,000.00	612,984.08	KUBOTA CORP NPV
Equities	33,000.00	301,917.53	KUBOTA CORP NPV
Equities	4,700.00	41,924.00	KULICKE & SOFFA INDS INC COM
Equities	6,404.00	57,123.68	KULICKE & SOFFA INDS INC COM
Equities	15,800.00	1,059,798.74	KUMBA IRON ORE LTD ZAR0.01
Equities	11,300.00	757,957.33	KUMBA IRON ORE LTD ZAR0.01
Equities	494,000.00	785,880.87	KUNLUN ENERGY CO COMSTK
Equities	27,100.00	348,811.88	KURARAY CO NPV
Equities	3,400.00	42,500.00	KVH INDS INC COM STK
Equities	7,400.00	633,437.77	KYOCERA CORP NPV
Equities	8,242.00	609,990.42	L-3 COMMUNICATIONS HLDG CORP COM
Equities	8,643.00	639,668.43	L-3 COMMUNICATIONS HLDG CORP COM
Equities	27,660.00	2,047,116.60	L-3 COMMUNICATIONS HLDG CORP COM
Equities	4,000.00	49,160.00	LA Z BOY INC COM
Equities	4,616.00	56,730.64	LA Z BOY INC COM
Equities	6,960.00	644,565.60	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	18,100.00	1,676,241.00	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	9,439.00	874,145.79	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	10,240.00	948,326.40	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	29,100.00	2,694,951.00	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	2,390.00	95,145.90	LACLEDE GROUP INC COM
Equities	385.00	15,326.85	LACLEDE GROUP INC COM
Equities	1,100.00	11,979.00	LACROSSE FOOTWEAR INC COM
Equities	2,639.00	4,064.06	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	8,618,743.97	9,666,373.00	LAKE CAPITAL PARTNERS II, LP
Equities	6,940,273.14	3,734,445.00	LAKE CAPITAL PARTNERS, LP
Equities	800.00	21,464.00	LAKELAND FINL CORP COM STK
Equities	827.00	5,846.89	LAKELAND INDS INC COM
Equities	10,417.00	393,137.58	LAM RESH CORP COM
Equities	12,450.00	469,863.00	LAM RESH CORP COM
Equities	17,768.00	670,564.32	LAM RESH CORP COM
Equities	7,200.00	271,728.00	LAM RESH CORP COM
Equities	6,900.00	197,340.00	LAMAR ADVERTISING CO CL A COM
Equities	5,510.00	157,586.00	LAMAR ADVERTISING CO CL A COM
Equities	1,100.00	78,331.00	LANCASTER COLONY CORP COM
Equities	1,166.00	83,030.86	LANCASTER COLONY CORP COM
Equities	83,945.00	972,335.25	LAND SECURITIES GP ORD GBP0.10
Equities	65,000.00	752,895.24	LAND SECURITIES GP ORD GBP0.10
Equities	700.00	40,131.00	LANDAUER INC COM
Equities	1,000.00	57,330.00	LANDAUER INC COM
Equities	3,500.00	29,960.00	LANDEC CORP COM
Equities	3,400.00	175,848.00	LANDSTAR SYS INC COM
Equities	4,410.00	228,085.20	LANDSTAR SYS INC COM
Equities	7,900.00	408,588.00	LANDSTAR SYS INC COM
Equities	10,800.00	558,576.00	LANDSTAR SYS INC COM
Equities	1,333.00	2,719.32	LANTRONIX INC COM NEW COM NEW
Equities	21,500.00	1,356,589.10	LANXESS AG NPV
Equities	1,821.00	37,876.80	LAREDO PETROLEUM HOLDINGS IN
Equities	2,770.00	120,467.30	LAS VEGAS SANDS CORP COM STK
Equities	35,651.00	1,550,461.99	LAS VEGAS SANDS CORP COM STK
Equities	35,171.00	1,529,586.79	LAS VEGAS SANDS CORP COM STK
Equities	17,200.00	748,028.00	LAS VEGAS SANDS CORP COM STK

Equities	4,900.00	213,101.00	LAS VEGAS SANDS CORP COM STK
Equities	81,200.00	3,531,388.00	LAS VEGAS SANDS CORP COM STK
Equities	39,700.00	1,156,858.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	42,050.00	1,225,337.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	7,300.00	212,722.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	7,849.00	228,719.86	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	9,050.00	263,717.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	4,691,068.63	2,524,451.00	LATTERELL VENTURE PARTNERS II, LP
Equities	4,875.00	18,378.75	LATTICE SEMICONDUCTOR CORP COM
Equities	2,700.00	123,128.16	LAURENTIAN BNK CDA COM CAD1
Equities	5,900.00	269,057.83	LAURENTIAN BNK CDA COM CAD1
Equities	31,200.00	2,181,927.56	LAWSON INC NPV
Equities	4,400.00	307,707.73	LAWSON INC NPV
Equities	1,100.00	10,175.00	LAWSON PRODS INC COM
Equities	1,440.00	13,320.00	LAWSON PRODS INC COM
Equities	900.00	18,621.00	LAYNE CHRISTENSEN CO COM
Equities	2,360.00	48,828.40	LAYNE CHRISTENSEN CO COM
Equities	58,515.00	1,520,804.85	LAZARD LTD CL A
Equities	1,800.00	4,050.00	LAZARE KAPLAN INTERNATIONAL INC COM ST K USD1
Equities	1,000.00	4,300.00	LCA-VISION INC COM PAR \$.001
Equities	2,712.00	11,661.60	LCA-VISION INC COM PAR \$.001
Equities	3,790.00	4,461.23	LE CHATEAU INC CLASS'A'COM NPV
Equities	4,190.00	26,941.70	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	134,500.00	864,835.00	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	5,500.00	35,365.00	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	3,330.00	34,165.80	LEAPFROG ENTERPRISES INC CL A
Equities	4,000.00	41,040.00	LEAPFROG ENTERPRISES INC CL A
Equities	5,100.00	52,326.00	LEAPFROG ENTERPRISES INC CL A
Equities	23,200.00	238,032.00	LEAPFROG ENTERPRISES INC CL A
Equities	7,073,573.54	5,831,950.00	LEAPFROG VENTURES II, LP
Equities	7,600.00	286,748.00	LEAR CORP COM NEW COM NEW
Equities	6,446.00	243,207.58	LEAR CORP COM NEW COM NEW
Equities	4,200.00	68.88	LEAR CORP COM STK PAR \$.01
Equities	2,900.00	12,673.00	LEARNING TREE INTL INC COM
Equities	3,300.00	14,421.00	LEARNING TREE INTL INC COM
Equities	222,000.00	88,435.38	LEE & MAN PAPER MA HKD0.025
Equities	2,000.00	3,240.00	LEE ENTERPRISES INC COM
Equities	613,610.00	1,225,156.39	LEGAL & GENERAL GP ORD GBP0.025
Equities	292,700.00	584,415.63	LEGAL & GENERAL GP ORD GBP0.025
Equities	12,790.00	337,272.30	LEGG MASON INC COM
Equities	11,933.00	314,673.21	LEGG MASON INC COM
Equities	10,200.00	215,526.00	LEGGETT & PLATT INC COM
Equities	12,883.00	272,217.79	LEGGETT & PLATT INC COM
Equities	56,700.00	418,466.40	LEND LEASE GROUP NPV (STAPLED UNITS)
Equities	7,300.00	184,544.00	LENDER PROCESSING SVCS INC COM STK
Equities	8,142.00	205,829.76	LENDER PROCESSING SVCS INC COM STK
Equities	7,700.00	238,007.00	LENNAR CORP CL A CL A
Equities	14,994.00	463,464.54	LENNAR CORP CL A CL A
Equities	8,667.00	267,896.97	LENNAR CORP CL A CL A
Equities	2,700.00	125,901.00	LENNOX INTL INC COM
Equities	4,541.00	211,746.83	LENNOX INTL INC COM
Equities	158,000.00	133,213.87	LENOVO GROUP LIMITED HKD0.025
Equities	344,000.00	290,035.26	LENOVO GROUP LIMITED HKD0.025
Equities	12,280.00	261,195.60	LEUCADIA NATL CORP COM
Equities	18,096.00	384,901.92	LEUCADIA NATL CORP COM
Equities	6,566.00	145,436.90	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	14,939.00	330,898.85	LEVEL 3 COMMUNICATIONS INC COM NEW
Equities	12,600.00	28,350.00	LEXICON PHARMACEUTICALS INC COM STK
Equities	4,626.00	39,182.22	LEXINGTON RLTY TR COM
Equities	15,608.00	132,199.76	LEXINGTON RLTY TR COM
Equities	4,490.00	119,344.20	LEXMARK INTL INC NEW CL A
Equities	7,023.00	186,671.34	LEXMARK INTL INC NEW CL A
Equities	300.00	1,956.00	LGL GROUP INC COM STK
Equities	1,200.00	20,352.00	LHC GROUP INC COM
Equities	1,932.00	32,766.72	LHC GROUP INC COM
Equities	156,000.00	298,048.82	LI & FUNG HKD0.0125
Equities	300.00	4,611.00	LIBBEY INC COM
Equities	2,986.00	45,894.82	LIBBEY INC COM
Equities	9,600.00	476,448.00	LIBERTY GLOBAL INC COM SER A
Equities	21,815.00	1,082,678.45	LIBERTY GLOBAL INC COM SER A
Equities	17,860.00	886,391.80	LIBERTY GLOBAL INC COM SER A
Equities	33,600.00	597,744.00	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	56,376.00	1,002,929.04	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A

Equities	18,200.00	323,778.00	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	21,530.00	383,018.70	LIBERTY INTERACTIVE CORP INTERACTIVE COMSER A
Equities	7,003.00	615,633.73	LIBERTY MEDIA CORP NEW LIBERTY CAP COM SER A LIBERTY CAP COM SER A
Equities	9,560.00	840,419.60	LIBERTY MEDIA CORP NEW LIBERTY CAP COM SER A LIBERTY CAP COM SER A
Equities	61,100.00	2,250,924.00	LIBERTY PPTY TR SH BEN INT
Equities	7,200.00	265,248.00	LIBERTY PPTY TR SH BEN INT
Equities	12,156.00	447,827.04	LIBERTY PPTY TR SH BEN INT
Equities	29,300.00	1,079,412.00	LIBERTY PPTY TR SH BEN INT
Equities	280,000.00	1,065,770.01	LIFE HEALTHCARE GR ZAR0.000001
Equities	3,250.00	6,922.50	LIFE PARTNERS HLDGS INC COM STK
Equities	14,315.00	644,031.85	LIFE TECHNOLOGIES CORP COM STK
Equities	17,040.00	766,629.60	LIFE TECHNOLOGIES CORP COM STK
Equities	2,500.00	112,475.00	LIFE TECHNOLOGIES CORP COM STK
Equities	2,600.00	120,926.00	LIFE TIME FITNESS INC COM
Equities	3,900.00	181,389.00	LIFE TIME FITNESS INC COM
Equities	3,800.00	155,724.00	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	24,290.00	995,404.20	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	20,690.00	847,876.20	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	4,189.00	171,665.22	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	234,500.00	511,514.34	LIFESTYLE INTERNAT HKD0.005
Equities	144,000.00	314,106.89	LIFESTYLE INTERNAT HKD0.005
Equities	2,500.00	31,175.00	LIFETIME BRANDS INC COM
Equities	4,210.00	43,657.70	LIFEWAY FOODS INC COM
Equities	3,200.00	33,184.00	LIFEWAY FOODS INC COM
Equities	2,100.00	39.90	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2,100.00	30.45	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2,100.00	52.50	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2,100.00	23.10	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	271.00	4,590.74	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	475.00	489.25	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	2,613,307.14	1,247,555.00	LIGHTSPEED VENT PTRS VI, LP
Equities	4,372.00	12,809.96	LIMELIGHT NETWORKS INC COM
Equities	2,000.00	6,040.00	LIN TV CORP CL A CL A
Equities	2,700.00	8,154.00	LIN TV CORP CL A CL A
Equities	7,800.00	265,356.00	LINCARE HLDGS INC COM
Equities	8,583.00	291,993.66	LINCARE HLDGS INC COM
Equities	1,010.00	6,565.00	LINCOLN EDL SVCS CORP COM STK
Equities	12,300.00	538,617.00	LINCOLN ELEC HLDGS INC COM
Equities	44,400.00	1,944,276.00	LINCOLN ELEC HLDGS INC COM
Equities	8,482.00	371,426.78	LINCOLN ELEC HLDGS INC COM
Equities	19,640.00	429,526.80	LINCOLN NATL CORP COM
Equities	22,836.00	499,423.32	LINCOLN NATL CORP COM
Equities	5,100.00	793,809.83	LINDE AG NPV
Equities	1,556.00	242,189.82	LINDE AG NPV
Equities	2,600.00	168,740.00	LINDSAY CORPORATION COM
Equities	1,546.00	100,335.40	LINDSAY CORPORATION COM
Equities	1.00	36,761.75	LINDT & SPRUENGLI CHF100.00 (REGD)
Equities	108.00	334,326.47	LINDT & SPRUENGLI PTG CERT CHF10.00
Equities	11,200.00	350,896.00	LINEAR TECH CORP DEL
Equities	17,500.00	548,275.00	LINEAR TECH CORP DEL
Equities	17,915.00	561,276.95	LINEAR TECH CORP DEL
Equities	230,000.00	938,460.84	LINK R/EST INVEST NPV
Equities	322,800.00	1,317,109.39	LINK R/EST INVEST NPV
Equities	199,500.00	814,012.78	LINK R/EST INVEST NPV
Equities	40,000.00	163,210.58	LINK R/EST INVEST NPV
Equities	87,000.00	354,983.02	LINK R/EST INVEST NPV
Equities	180,000.00	734,447.62	LINK R/EST INVEST NPV
Equities	2,340.00	248,671.80	LINKEDIN CORP CL A
Equities	800.00	85,016.00	LINKEDIN CORP CL A
Equities	5,218.00	554,516.86	LINKEDIN CORP CL A
Equities	28,300.00	3,007,441.00	LINKEDIN CORP CL A
Equities	8,100.00	143,442.79	LINTEC CORP NPV
Equities	17,600.00	311,678.16	LINTEC CORP NPV
Equities	8,962.00	28,230.30	LIONBRIDGE TECHNOLOGIES INC COM
Equities	2,930.00	149,986.70	LIQUIDITY SVCS INC COM STK
Equities	1,900.00	97,261.00	LIQUIDITY SVCS INC COM STK
Equities	1,887.00	96,595.53	LIQUIDITY SVCS INC COM STK
Equities	2,500.00	127,975.00	LIQUIDITY SVCS INC COM STK
Equities	2,455.00	56,587.75	LITHIA MTRS INC CL A
Equities	2,100.00	48,405.00	LITHIA MTRS INC CL A
Equities	1,500.00	34,575.00	LITHIA MTRS INC CL A
Equities	1,300.00	73,957.00	LITTELFUSE INC COM
Equities	11,900.00	676,991.00	LITTELFUSE INC COM

Equities	1,915.00	108,944.35	LITTELFUSE INC COM
Equities	8,379.00	76,919.22	LIVE NATION ENTERTAINMENT INC
Equities	16,132.00	148,091.76	LIVE NATION ENTERTAINMENT INC
Equities	12,895.00	245,778.70	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	4,590.00	87,485.40	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	31,000.00	651,936.33	LIXIL GROUP CORPORATION
Equities	8,800.00	293,920.00	LKQ CORP COM LKQ CORP
Equities	14,462.00	483,030.80	LKQ CORP COM LKQ CORP
Equities	2,487,200.00	1,213,226.24	LLOYDS BANKING GP ORD GBP0.1
Equities	1,700.00	29,546.00	LMI AEROSPACE INC COM
Equities	1,200.00	20,856.00	LMI AEROSPACE INC COM
Equities	2,900.00	8,758.00	LO JACK CORP COM
Equities	59,800.00	899,170.16	LOCALIZA RENT A CA COM NPV
Equities	15,529.00	1,352,265.32	LOCKHEED MARTIN CORP COM
Equities	16,517.00	1,438,300.36	LOCKHEED MARTIN CORP COM
Equities	23,773.00	2,070,152.84	LOCKHEED MARTIN CORP COM
Equities	7,373.00	642,040.84	LOCKHEED MARTIN CORP COM
Equities	17,300.00	1,506,484.00	LOCKHEED MARTIN CORP COM
Equities	8,480.00	738,438.40	LOCKHEED MARTIN CORP COM
Equities	1,900.00	2,489.00	LODGENET INTERACTIVE CORPORATION EFF 1/16/08
Equities	7,500.00	9,825.00	LODGENET INTERACTIVE CORPORATION EFF 1/16/08
Equities	22,800.00	932,748.00	LOEWS CORP COM
Equities	32,796.00	1,341,684.36	LOEWS CORP COM
Equities	41,840.00	1,711,674.40	LOEWS CORP COM
Equities	8,528.00	348,880.48	LOEWS CORP COM
Equities	1,000.00	30,520.00	LOGMEIN INC COM
Equities	25,300.00	772,156.00	LOGMEIN INC COM
Equities	1,705.00	52,036.60	LOGMEIN INC COM
Equities	45,600.00	718,074.08	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	10,400.00	163,771.28	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	22,620.00	356,202.54	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604
Equities	890,300.00	1,384,198.22	LONGFOR PROPERTIES HKD0.10'REGS'
Equities	150,000.00	233,213.22	LONGFOR PROPERTIES HKD0.10'REGS'
Equities	3,580.00	2,785.24	LOOKSMART LTD COM NEW COM STK
Equities	1,400.00	94,290.00	LORAL SPACE & COMMUNICATIONS INC COM
Equities	818.00	55,092.30	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719.00	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	14,030.00	1,642,312.16	L'OREAL EURO.20
Equities	4,900.00	573,580.16	L'OREAL EURO.20
Equities	7,420.00	979,069.00	LORILLARD INC COM STK
Equities	11,501.00	1,517,556.95	LORILLARD INC COM STK
Equities	10,380.00	1,369,641.00	LORILLARD INC COM STK
Equities	25,050.00	3,305,347.50	LORILLARD INC COM STK
Equities	30,500.00	588,331.59	LOTTOMATICA GROUP SPA
Equities	3,240.00	62,498.18	LOTTOMATICA GROUP SPA
Equities	7,040.00	135,798.51	LOTTOMATICA GROUP SPA
Equities	20,200.00	219,776.00	LOUISIANA-PACIFIC CORP COM
Equities	6,100.00	66,368.00	LOUISIANA-PACIFIC CORP COM
Equities	15,200.00	165,376.00	LOUISIANA-PACIFIC CORP COM
Equities	94,600.00	2,690,424.00	LOWES COS INC COM
Equities	107,105.00	3,046,066.20	LOWES COS INC COM
Equities	3,166.00	90,041.04	LOWES COS INC COM
Equities	95,031.00	2,702,681.64	LOWES COS INC COM
Equities	1,200.00	40,524.00	LPL FINL HLDGS INC COM
Equities	5,215.00	176,110.55	LPL FINL HLDGS INC COM
Equities	11,100.00	374,847.00	LPL FINL HLDGS INC COM
Equities	1,670,000.00	904,408.06	LPN DEVELOPMENT THB1(ALIEN MKT)
Equities	1,800.00	55,638.00	LSB INDS INC COM
Equities	1,505.00	46,519.55	LSB INDS INC COM
Equities	45,900.00	292,383.00	LSI CORP COM STK
Equities	52,122.00	332,017.14	LSI CORP COM STK
Equities	237,300.00	1,511,601.00	LSI CORP COM STK
Equities	3,737.00	26,607.44	LSI INDS INC OHIO COM
Equities	29,950.00	1,086,586.00	LTC PPTYS INC COM
Equities	1,300.00	47,164.00	LTC PPTYS INC COM
Equities	2,435.00	88,341.80	LTC PPTYS INC COM
Equities	10,300.00	373,684.00	LTC PPTYS INC COM
Equities	17,100.00	727,263.00	LTD BRANDS
Equities	20,780.00	883,773.40	LTD BRANDS
Equities	25,100.00	1,067,503.00	LTD BRANDS
Equities	5,970.00	39,999.00	LTX-CREDENCE CORPORATION COMMON STOCK
Equities	4,732.00	31,704.40	LUBYS INC COM
Equities	1,826.00	2,684.22	LUCAS ENERGY INC COM NEW STK

Equities	1,680.00	91,257.60	LUFKIN INDS INC COM
Equities	6,002.00	326,028.64	LUFKIN INDS INC COM
Equities	2,090.00	116,517.50	LUKOIL OIL COMPANY SPON ADR REP 1 ORD RUB0.025
Equities	5,570.00	310,527.50	LUKOIL OIL COMPANY SPON ADR REP 1 ORD RUB0.025
Equities	3,000.00	167,250.00	LUKOIL OIL COMPANY SPON ADR REP 1 ORD RUB0.025
Equities	7,435.00	251,228.65	LUMBER LIQUIDATORS HLDGS INC COM
Equities	800.00	27,032.00	LUMBER LIQUIDATORS HLDGS INC COM
Equities	1,578.00	53,320.62	LUMBER LIQUIDATORS HLDGS INC COM
Equities	4,600.00	112,654.00	LUMINEX CORP DEL COM
Equities	800.00	7,560.00	LUMOS NETWORKS CORP COM
Equities	1,632.00	15,422.40	LUMOS NETWORKS CORP COM
Equities	22,100.00	774,630.67	LUXOTTICA GROUP EURO.06
Equities	7,555.00	1,149,082.60	LVMH MOET HENNESSY LOUIS VUITTON EURO.30
Equities	10,960.00	1,666,968.28	LVMH MOET HENNESSY LOUIS VUITTON EURO.30
Equities	4,500.00	684,430.41	LVMH MOET HENNESSY LOUIS VUITTON EURO.30
Equities	157,500.00	274,204.28	LXB RETAIL PROPS COMMON STOCK W/I
Equities	3,100.00	41,912.00	LYDALL INC COM
Equities	30,189.00	1,215,711.03	LYONDELLBASELL INDU-CL A-W/I
Equities	9,276.00	373,544.52	LYONDELLBASELL INDU-CL A-W/I
Equities	14,600.00	587,942.00	LYONDELLBASELL INDU-CL A-W/I
Equities	35,400.00	1,425,558.00	LYONDELLBASELL INDU-CL A-W/I
Equities	14,000.00	563,780.00	LYONDELLBASELL INDU-CL A-W/I
Equities	9,936.00	820,415.52	M & T BK CORP COM
Equities	12,323.00	1,017,510.11	M & T BK CORP COM
Equities	2,800.00	48,496.00	M / I HOMES INC
Equities	2,890.00	94,416.30	M D C HLDGS INC COM
Equities	4,484.00	146,492.28	M D C HLDGS INC COM
Equities	5,000.00	206,792.83	M UFJ LEASE
Equities	17,395,277.43	18,553,544.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Equities	115.00	549,128.96	M3 INC NPV
Equities	64,280.00	3,795,734.00	MACERICH CO REIT
Equities	11,551.00	682,086.55	MACERICH CO REIT
Equities	11,845.00	699,447.25	MACERICH CO REIT
Equities	29,523.00	1,743,333.15	MACERICH CO REIT
Equities	1,900.00	26,771.00	MAC-GRAY CORP COM
Equities	6,600.00	191,862.00	MACK CALI RLTY CORP COM REIT
Equities	7,507.00	218,228.49	MACK CALI RLTY CORP COM REIT
Equities	0.00	-	MACQUARIE GP LTD NPV
Equities	34,040,036.25	41,567,686.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Equities	29,400.00	1,009,890.00	MACYS INC COM STK
Equities	35,893.00	1,232,924.55	MACYS INC COM STK
Equities	4,315.00	148,220.25	MACYS INC COM STK
Equities	17,811.00	611,807.85	MACYS INC COM STK
Equities	48,010.00	1,649,143.50	MACYS INC COM STK
Equities	19,100.00	656,085.00	MACYS INC COM STK
Equities	2,400.00	76,200.00	MADDEN STEVEN LTD COM
Equities	17,780.00	564,515.00	MADDEN STEVEN LTD COM
Equities	3,285.00	104,298.75	MADDEN STEVEN LTD COM
Equities	2,727,049.59	134,737.00	MADISON DEARBORN CAP PTRS III, LP
Equities	4,807,133.90	3,801,106.00	MADISON DEARBORN CAP PTRS IV, LP
Equities	2,600.00	117,858.00	MAGELLAN HLTH SVCS INC COM NEW
Equities	1,811.00	82,092.63	MAGELLAN HLTH SVCS INC COM NEW
Equities	6,600.00	299,178.00	MAGELLAN HLTH SVCS INC COM NEW
Equities	531.00	8,198.64	MAGNETEK INC COM NEW
Equities	7,500.00	31,350.00	MAGNUM HUNTER RES CORP DEL COM
Equities	8,781.00	36,704.58	MAGNUM HUNTER RES CORP DEL COM
Equities	878.00	-	MAGNUM HUNTER RES CORP WT EXP 10/14/2013
Equities	5,000.00	43,400.00	MAIDEN HOLDINGS LTD\MAIDEN HOLDINGS LTD\COM STK
Equities	400.00	7,968.00	MAIDENFORM BRANDS INC COM
Equities	69,165.00	1,377,766.80	MAIDENFORM BRANDS INC COM
Equities	2,809.00	55,955.28	MAIDENFORM BRANDS INC COM
Equities	3,000.00	35,490.00	MAINSOURCE FINL GROUP INC COM
Equities	1,841.00	21,779.03	MAINSOURCE FINL GROUP INC COM
Equities	5,936.00	11,872.00	MAJESCO ENTERTAINMENT CO COM NEW COM NEW
Equities	12,900.00	448,323.10	MAKITA CORP NPV
Equities	1,900.00	48,659.00	MAKO SURGICAL CORP STK
Equities	3,989.00	102,158.29	MAKO SURGICAL CORP STK
Equities	1,001,242.00	1,195,858.13	MAN GROUP ORD USD0.03428571
Equities	122,498.00	146,308.52	MAN GROUP ORD USD0.03428571
Equities	2,200.00	100,562.00	MANHATTAN ASSOCS INC COM
Equities	15,460.00	706,676.60	MANHATTAN ASSOCS INC COM
Equities	1,101.00	50,326.71	MANHATTAN ASSOCS INC COM
Equities	21,600.00	252,720.00	MANITOWOC INC COM

Equities	14,936.00	174,751.20	MANITOWOC INC COM
Equities	230.00	1,593.90	MANNATECH INC COM NEW .
Equities	270.00	1,871.10	MANNATECH INC COM NEW .
Equities	3,300.00	7,557.00	MANNKIND CORP COM
Equities	12,780.00	29,266.20	MANNKIND CORP COM
Equities	5,265.00	192,962.25	MANPOWER INC COM
Equities	5,990.00	219,533.50	MANPOWER INC COM
Equities	24,709.00	905,584.85	MANPOWER INC COM
Equities	8,217.00	301,153.05	MANPOWER INC COM
Equities	4,900.00	179,585.00	MANPOWER INC COM
Equities	1,400.00	32,858.00	MANTECH INTL CORP CL A CL A
Equities	1,668.00	39,147.96	MANTECH INTL CORP CL A CL A
Equities	98,500.00	1,071,523.86	MANULIFE FINL CORP COM NPV
Equities	1,100.00	16,478.00	MAP PHARMACEUTICALS INC COM STK
Equities	3,300.00	49,434.00	MAP PHARMACEUTICALS INC COM STK
Equities	25,663.00	52,205.91	MAPFRE EURO.10
Equities	50,960.00	1,303,047.20	MARATHON OIL CORP COM
Equities	63,492.00	1,623,490.44	MARATHON OIL CORP COM
Equities	54,660.00	1,397,656.20	MARATHON OIL CORP COM
Equities	13,471.00	605,117.32	MARATHON PETE CORP COM
Equities	27,380.00	1,229,909.60	MARATHON PETE CORP COM
Equities	30,513.00	1,370,643.96	MARATHON PETE CORP COM
Equities	7,755.00	348,354.60	MARATHON PETE CORP COM
Equities	13,263.00	595,773.96	MARATHON PETE CORP COM
Equities	14,000.00	628,880.00	MARATHON PETE CORP COM
Equities	22,895.00	1,028,443.40	MARATHON PETE CORP COM
Equities	9,800.00	440,216.00	MARATHON PETE CORP COM
Equities	2,500.00	9,025.00	MARCHEX INC CL B CL B
Equities	3,803.00	13,728.83	MARCHEX INC CL B CL B
Equities	2,300.00	31,648.00	MARCUS CORP DEL COM
Equities	2,700.00	37,152.00	MARCUS CORP DEL COM
Equities	5,500.00	33,440.00	MARINE PRODS CORP COM
Equities	2,850.00	17,328.00	MARINE PRODS CORP COM
Equities	2,600.00	24,726.00	MARINEMAX INC COM
Equities	3,000.00	28,530.00	MARINEMAX INC COM
Equities	755.00	333,483.50	MARKEL CORP HOLDING CO COM
Equities	807.00	356,451.90	MARKEL CORP HOLDING CO COM
Equities	2,900.00	77,256.00	MARKETAXESS HLDGS INC COM STK
Equities	2,853.00	76,003.92	MARKETAXESS HLDGS INC COM STK
Equities	4,500.00	119,880.00	MARKETAXESS HLDGS INC COM STK
Equities	72,457.00	369,346.86	MARKS & SPENCER GP ORD GBP0.25
Equities	43,800.00	223,268.87	MARKS & SPENCER GP ORD GBP0.25
Equities	2,400.00	39,336.00	MARLIN BUSINESS SVCS CORP COM
Equities	86,050.00	-	MARRIOT INTL FRAC CUSIP ORD REG
Equities	8,232.00	-	MARRIOT INTL FRAC CUSIP ORD REG
Equities	82,034.00	-	MARRIOT INTL FRAC CUSIP ORD REG
Equities	9,035.00	-	MARRIOT INTL FRAC CUSIP ORD REG
Equities	37,732.00	-	MARRIOT INTL FRAC CUSIP ORD REG
Equities	19,522.00	765,262.40	MARRIOTT INTL INC NEW COM STK CL A
Equities	24,758.00	970,513.60	MARRIOTT INTL INC NEW COM STK CL A
Equities	24,623.00	965,221.60	MARRIOTT INTL INC NEW COM STK CL A
Equities	7,320.00	286,944.00	MARRIOTT INTL INC NEW COM STK CL A
Equities	1,962.00	60,782.76	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	3,204.00	99,259.92	MARRIOTT VACATIONS WORLDWIDE CORP COM
Equities	32,880.00	1,059,722.40	MARSH & MCLENNAN CO'S INC COM
Equities	40,700.00	1,311,761.00	MARSH & MCLENNAN CO'S INC COM
Equities	50,281.00	1,620,556.63	MARSH & MCLENNAN CO'S INC COM
Equities	23,015.00	741,773.45	MARSH & MCLENNAN CO'S INC COM
Equities	30,900.00	995,907.00	MARSH & MCLENNAN CO'S INC COM
Equities	1,700.00	36,142.00	MARTEN TRANS LTD COM
Equities	1,012.00	21,515.12	MARTEN TRANS LTD COM
Equities	1,800.00	6,120.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	2,900.00	9,860.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	6,285,584.76	29,667,960.08	MARTIN CURRIE BUSINESS TRUST GLOBAL EM ERGING MARKETS FUND SHS NPV
Equities	1,200.00	-	MARTIN INDS INC DEL COM
Equities	2,879.00	226,922.78	MARTIN MARIETTA MATLS INC COM
Equities	4,455.00	351,143.10	MARTIN MARIETTA MATLS INC COM
Equities	4,800.00	378,336.00	MARTIN MARIETTA MATLS INC COM
Equities	1.00	1.00	MATRIX PARTNERS IV, LP
Equities	203,000.00	1,338,237.87	MARUBENI CORP NPV
Equities	191,000.00	1,259,130.22	MARUBENI CORP NPV
Equities	63,000.00	415,315.20	MARUBENI CORP NPV
Equities	120,000.00	791,076.58	MARUBENI CORP NPV

Equities	36,000.00	406,080.00	MARVELL TECH GROUP COM USD0.002
Equities	44,633.00	503,460.24	MARVELL TECH GROUP COM USD0.002
Equities	135,300.00	1,526,184.00	MARVELL TECH GROUP COM USD0.002
Equities	29,300.00	330,504.00	MARVELL TECH GROUP COM USD0.002
Equities	22,800.00	316,236.00	MASCO CORP COM
Equities	36,140.00	501,261.80	MASCO CORP COM
Equities	2,870.00	64,230.60	MASIMO CORP COM STK
Equities	4,933.00	110,400.54	MASIMO CORP COM STK
Equities	4,100.00	61,664.00	MASTEC INC COM
Equities	5,167.00	77,711.68	MASTEC INC COM
Equities	313.00	1,815.40	MASTECH HLDGS INC COM STK
Equities	284.00	1,647.20	MASTECH HLDGS INC COM STK
Equities	510.00	219,356.10	MASTERCARD INC CL A
Equities	7,600.00	3,268,836.00	MASTERCARD INC CL A
Equities	9,331.00	4,013,356.41	MASTERCARD INC CL A
Equities	6,290.00	2,705,391.90	MASTERCARD INC CL A
Equities	2,130.00	916,134.30	MASTERCARD INC CL A
Equities	2,900.00	1,247,319.00	MASTERCARD INC CL A
Equities	4,500.00	1,935,495.00	MASTERCARD INC CL A
Equities	1,500.00	34,545.00	MATERION CORP COM
Equities	2,004.00	46,152.12	MATERION CORP COM
Equities	1.00	1.00	MATRIX PARTNERS V, LP
Equities	3,939,531.93	920,949.00	MATRIX PARTNERS VI, LP
Equities	1,930,686.98	1,012,153.00	MATRIX PARTNERS VII, LP
Equities	2,200.00	24,970.00	MATRIX SVC CO COM
Equities	2,946.00	33,437.10	MATRIX SVC CO COM
Equities	24,300.00	788,292.00	MATTEL INC COM
Equities	31,870.00	1,033,862.80	MATTEL INC COM
Equities	27,070.00	878,150.80	MATTEL INC COM
Equities	1,400.00	11,172.00	MATTERSIGHT CORP COM
Equities	1,402.00	11,187.96	MATTERSIGHT CORP COM
Equities	1,600.00	51,984.00	MATTHEWS INTL CORP CL A
Equities	3,600.00	116,964.00	MATTHEWS INTL CORP CL A
Equities	1,940.00	58,801.40	MATTRESS FIRM HOLDING CORP
Equities	4,700.00	8,225.00	MATTSON TECH INC COM
Equities	8,835.00	15,461.25	MATTSON TECH INC COM
Equities	1,220.00	4,575.00	MAUI LD & PINEAPPLE INC COM
Equities	14,000.00	358,960.00	MAXIM INTEGRATED PRODS INC COM
Equities	24,441.00	626,667.24	MAXIM INTEGRATED PRODS INC COM
Equities	24,100.00	617,924.00	MAXIM INTEGRATED PRODS INC COM
Equities	3,800.00	196,650.00	MAXIMUS INC COM
Equities	2,841.00	147,021.75	MAXIMUS INC COM
Equities	900.00	46,575.00	MAXIMUS INC COM
Equities	2,450.00	12,152.00	MAXLINEAR INC-CLASS A
Equities	5.00	-	MAXUS TECH CORP COM
Equities	2,800.00	18,368.00	MAXWELL TECHNOLOGIES INC COM
Equities	3,000.00	17,880.00	MAXYGEN INC COM STK ISIN# US5777761074
Equities	260.00	1,549.60	MAXYGEN INC COM STK ISIN# US5777761074
Equities	3,200.00	68,928.00	MB FINL INC NEW COM
Equities	4,825.00	103,930.50	MB FINL INC NEW COM
Equities	8,300.00	89,723.00	MBIA INC COM
Equities	15,515.00	167,717.15	MBIA INC COM
Equities	5,200.00	315,380.00	MC CORMICK & CO INC COM NON-VTG
Equities	16,600.00	1,006,790.00	MC CORMICK & CO INC COM NON-VTG
Equities	11,692.00	709,119.80	MC CORMICK & CO INC COM NON-VTG
Equities	2,230.00	197,421.90	MC DONALDS CORP COM
Equities	72,350.00	6,405,145.50	MC DONALDS CORP COM
Equities	91,916.00	8,137,323.48	MC DONALDS CORP COM
Equities	2,344.00	207,514.32	MC DONALDS CORP COM
Equities	19,482.00	1,724,741.46	MC DONALDS CORP COM
Equities	2,700.00	5,940.00	MCCLATCHY CO CL A CL A
Equities	9,092.00	20,002.40	MCCLATCHY CO CL A CL A
Equities	16,200.00	180,468.00	MCDERMOTT INTL INC COM
Equities	24,669.00	274,812.66	MCDERMOTT INTL INC COM
Equities	8,700.00	96,918.00	MCDERMOTT INTL INC COM
Equities	5,500.00	16,555.00	MCEWEN MNG INC COM
Equities	9,729.00	29,284.29	MCEWEN MNG INC COM
Equities	2,000.00	53,000.00	MCGRATH RENTCORP COM
Equities	2,702.00	71,603.00	MCGRATH RENTCORP COM
Equities	1,400.00	37,100.00	MCGRATH RENTCORP COM
Equities	19,690.00	886,050.00	MCGRAW-HILL COS COM USD1
Equities	23,914.00	1,076,130.00	MCGRAW-HILL COS COM USD1
Equities	17,600.00	792,000.00	MCGRAW-HILL COS COM USD1

Equities	8,000.00	360,000.00	MCGRAW-HILL COS COM USD1
Equities	16,980.00	1,591,875.00	MCKESSON CORP
Equities	21,815.00	2,045,156.25	MCKESSON CORP
Equities	3,232.00	303,000.00	MCKESSON CORP
Equities	5,932.00	556,125.00	MCKESSON CORP
Equities	0.00	-	MCKESSON CORP
Equities	7,881.00	738,843.75	MCKESSON CORP
Equities	17,700.00	1,659,375.00	MCKESSON CORP
Equities	11,100.00	140,637.00	MCMORAN EXPL CO COM
Equities	11,643.00	147,516.81	MCMORAN EXPL CO COM
Equities	9,500.00	205,295.00	MDU RES GROUP INC COM
Equities	16,794.00	362,918.34	MDU RES GROUP INC COM
Equities	1,450.00	116,739.50	MEAD JOHNSON NUTRITION COM USD0.01
Equities	15,100.00	1,215,701.00	MEAD JOHNSON NUTRITION COM USD0.01
Equities	13,250.00	1,066,757.50	MEAD JOHNSON NUTRITION COM USD0.01
Equities	7,100.00	571,621.00	MEAD JOHNSON NUTRITION COM USD0.01
Equities	18,138.00	1,460,290.38	MEAD JOHNSON NUTRITION COM USD0.01
Equities	9,560.00	769,675.60	MEAD JOHNSON NUTRITION COM USD0.01
Equities	89.00	329.30	MEADE INSTRUMENTS CORP COM NEW COM NEW
Equities	1,200.00	10,548.00	MEADOWBROOK INS GROUP INC COM
Equities	15,615.00	448,931.25	MEADWESTVACO CORP COM
Equities	11,200.00	322,000.00	MEADWESTVACO CORP COM
Equities	16,346.00	469,947.50	MEADWESTVACO CORP COM
Equities	1,600.00	52,016.00	MEASUREMENT SPECIALTIES INC COM
Equities	2,850.00	9,918.00	MED ACTION INDS INC COM
Equities	3,000.00	31,860.00	MEDALLION FINL CORP COM
Equities	2,300.00	30,935.00	MEDASSETS INC COM STK
Equities	4,574.00	61,520.30	MEDASSETS INC COM STK
Equities	1,100.00	8,217.00	MEDCATH CORP COM STK
Equities	1,000.00	7,470.00	MEDCATH CORP COM STK
Equities	1,100.00	5,071.00	MEDIA GEN INC CL A
Equities	3,767.00	17,365.87	MEDIA GEN INC CL A
Equities	3,300.00	31,746.00	MEDICAL PPTYS TR INC COM REIT
Equities	144,950.00	1,394,419.00	MEDICAL PPTYS TR INC COM REIT
Equities	112,720.00	1,084,366.40	MEDICAL PPTYS TR INC COM REIT
Equities	11,900.00	114,478.00	MEDICAL PPTYS TR INC COM REIT
Equities	2,500.00	57,350.00	MEDICINES COMPANY COM
Equities	5,900.00	135,346.00	MEDICINES COMPANY COM
Equities	370.00	603.10	MEDICINOVA INC COM NEW STK
Equities	3,400.00	116,110.00	MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	27,300.00	932,295.00	MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	19,490.00	665,583.50	MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	5,294.00	180,790.10	MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	700.00	22,869.00	MEDIDATA SOLUTIONS INC COM
Equities	2,369.00	77,395.23	MEDIDATA SOLUTIONS INC COM
Equities	800.00	15,744.00	MEDIFAST INC COM
Equities	1,315.00	120,191.00	MEDIVATION INC COM STK
Equities	2,600.00	237,640.00	MEDIVATION INC COM STK
Equities	3,117.00	284,893.80	MEDIVATION INC COM STK
Equities	1,400.00	20,440.00	MEDIWARE INFORMATION SYS INC COM
Equities	2,790.00	191,226.60	MEDNAX INC COM
Equities	4,473.00	306,579.42	MEDNAX INC COM
Equities	81,450.00	3,154,558.50	MEDTRONIC INC COM
Equities	95,319.00	3,691,704.87	MEDTRONIC INC COM
Equities	23,760.00	920,224.80	MEDTRONIC INC COM
Equities	22,700.00	879,171.00	MEDTRONIC INC COM
Equities	25,057.00	124,056.99	MEDUSA MINING LTD NPV
Equities	4,094,820.78	2,533,460.00	MEDVENTURE ASSOCIATES V, LP
Equities	4,355.00	308,508.20	MELLANOX TECHNOLOGIES LTD
Equities	18,470.00	40,079.90	MEMC ELECTR MATLS INC COM
Equities	299,900.00	650,783.00	MEMC ELECTR MATLS INC COM
Equities	264,760.00	574,529.20	MEMC ELECTR MATLS INC COM
Equities	25,478.00	55,287.26	MEMC ELECTR MATLS INC COM
Equities	2,200.00	61,908.00	MEN S WEARHOUSE INC COMMOM
Equities	5,435.00	152,940.90	MEN S WEARHOUSE INC COMMOM
Equities	2,445,047.41	911,489.00	MENLO VENTURES IX, LP
Equities	2,830,246.29	351,663.00	MENLO VENTURES VIII, LP
Equities	1,895,560.00	1,447,118.00	MENLO VENTURES X, LP
Equities	5,000.00	75,000.00	MENTOR GRAPHICS CORP COM
Equities	10,265.00	153,975.00	MENTOR GRAPHICS CORP COM
Equities	27,800.00	417,000.00	MENTOR GRAPHICS CORP COM
Equities	1,350.00	37,192.50	MERCHANTS BANCSHARES INC COM
Equities	212,862.00	8,886,988.50	MERCK & CO INC NEW COM

Equities	274,993.00	11,480,957.75	MERCK & CO INC NEW COM	
Equities	13,813.00	576,692.75	MERCK & CO INC NEW COM	
Equities	63,950.00	2,669,912.50	MERCK & CO INC NEW COM	
Equities	65,849.00	2,749,195.75	MERCK & CO INC NEW COM	
Equities	39,900.00	1,665,825.00	MERCK & CO INC NEW COM	
Equities	113,500.00	4,738,625.00	MERCK & CO INC NEW COM	
Equities	3,700.00	-	MERCK CVR (CONTINGENT VALUE RIGHTS	
Equities	4,300.00	55,599.00	MERCURY COMPUTER SYS INC COM	
Equities	1,590.00	66,255.30	MERCURY GEN CORP NEW COM	
Equities	27.00	1,125.09	MERCURY GEN CORP NEW COM	
Equities	3,100.00	99,014.00	MEREDITH CORP COM	
Equities	40,148.00	1,282,327.12	MEREDITH CORP COM	
Equities	3,059.00	97,704.46	MEREDITH CORP COM	
Equities	3,500.00	10,010.00	MERGE HEALTHCARE INC COM STK	
Equities	2,600.00	7,436.00	MERGE HEALTHCARE INC COM STK	
Equities	3,150.00	64,449.00	MERIDIAN BIOSCIENCE INC COM	
Equities	5,027.00	102,852.42	MERIDIAN BIOSCIENCE INC COM	
Equities	3,932.00	54,300.92	MERIT MED SYS INC COM	
Equities	3,000.00	101,820.00	MERITAGE HOMES CORP COM	
Equities	3,258.00	110,576.52	MERITAGE HOMES CORP COM	
Equities	6,500.00	33,930.00	MERITOR INC COM	
Equities	10,300.00	53,766.00	MERITOR INC COM	
Equities	600.00	27,894.00	MESA LABS INC COM	
Equities	1,500.00	2,775.00	METABOLIX INC COM STK	
Equities	7,229.00	13,373.65	METABOLIX INC COM STK	
Equities	59,200.00	1,646,880.18	METHANEX CORP COM NPV	
Equities	3,100.00	26,381.00	METHODE ELECTRS INC COM	
Equities	4,307.00	36,652.57	METHODE ELECTRS INC COM	
Equities	60,150.00	1,855,627.50	METLIFE INC COM	
Equities	73,994.00	2,282,714.90	METLIFE INC COM	
Equities	19,269.00	594,448.65	METLIFE INC COM	
Equities	47,500.00	1,465,375.00	METLIFE INC COM	
Equities	37,819.00	1,166,716.15	METLIFE INC COM	
Equities	3,317.00	30,549.57	MET-PRO CORP COM	
Equities	508.00	6,111.24	METRO BANCORP INC PA COM STK	
Equities	22.00	0.12	METRO GLOBAL MEDIA INC COM NEW	
Equities	2,300.00	24,541.00	METROCORP BANCSHARES INC COM	
Equities	1,500.00	16,005.00	METROCORP BANCSHARES INC COM	
Equities	18,200.00	110,110.00	METROPCS COMMUNICATIONS INC COM	COM
Equities	30,284.00	183,218.20	METROPCS COMMUNICATIONS INC COM	COM
Equities	7,100.00	42,955.00	METROPCS COMMUNICATIONS INC COM	COM
Equities	124.00	1,186.68	METROPOLITAN HEALTH NETWORKS INC COM	
Equities	1,890.00	294,556.50	METTLER-TOLEDO INTL INC COM	
Equities	3,057.00	476,433.45	METTLER-TOLEDO INTL INC COM	
Equities	12,200.00	96,258.00	MFA FINL INC	
Equities	26,511.00	209,171.79	MFA FINL INC	
Equities	23,500.00	1,174,060.00	MFC ISHARES TR MSCI EAFE INDEX FD	
Equities	159,300.00	2,744,739.00	MFC WISDOMTREE TR INDIA EARNINGS FD	
Equities	4,536,795.87	43,008,824.85	MFO DEL POOLED TR EMERGING MKTS	PORTFOLIO
Equities	500.00	3,520.00	MFRI INC COM STK	
Equities	1,000.00	47,300.00	MGE ENERGY INC COM	
Equities	1,251.00	59,172.30	MGE ENERGY INC COM	
Equities	7,800.00	22,464.00	MGIC INVT CORP WIS COM	
Equities	16,631.00	47,897.28	MGIC INVT CORP WIS COM	
Equities	23,900.00	266,724.00	MGM RESORTS INTERNATIONAL COM	
Equities	31,254.00	348,794.64	MGM RESORTS INTERNATIONAL COM	
Equities	1,300.00	2,782.00	MGMT NETWORK GROUP INC COM NEW	
Equities	1,700.00	5,457.00	MGP INGREDIENTS INC NEW COM	
Equities	3,200.00	10,272.00	MGP INGREDIENTS INC NEW COM	
Equities	505,216.00	198,101.52	MGT CONSULTING GP ORD GBP0.01	
Equities	4,279.00	179,033.36	MICHAEL KORS HOLDINGS LTD COM NPV	
Equities	8,074.00	527,480.03	MICHELIN (CGDE) EUR2(REGD)	
Equities	8,100.00	529,178.63	MICHELIN (CGDE) EUR2(REGD)	
Equities	6,151.00	401,849.11	MICHELIN (CGDE) EUR2(REGD)	
Equities	3,700.00	35,261.00	MICREL INC COM	
Equities	3,282.00	31,277.46	MICREL INC COM	
Equities	12,490.00	413,169.20	MICROCHIP TECHNOLOGY INC COM	
Equities	17,272.00	571,357.76	MICROCHIP TECHNOLOGY INC COM	
Equities	100.00	810.00	MICROFINANCIAL INC COM STK	
Equities	1.00	-	MICROMINT INC COM STK	
Equities	61,100.00	385,541.00	MICRON TECH INC COM	
Equities	81,571.00	514,713.01	MICRON TECH INC COM	
Equities	100,900.00	636,679.00	MICRON TECH INC COM	

Equities	5,400.00	276,480.00	MICROS SYS INC COM
Equities	42,900.00	2,196,480.00	MICROS SYS INC COM
Equities	7,695.00	393,984.00	MICROS SYS INC COM
Equities	12,170.00	623,104.00	MICROS SYS INC COM
Equities	4,690.00	86,718.10	MICROSEMI CORP COM
Equities	9,701.00	179,371.49	MICROSEMI CORP COM
Equities	24,170.00	739,360.30	MICROSOFT CORP COM
Equities	25,153.00	769,430.27	MICROSOFT CORP COM
Equities	577,220.00	17,657,159.80	MICROSOFT CORP COM
Equities	673,116.00	20,590,618.44	MICROSOFT CORP COM
Equities	18,190.00	556,432.10	MICROSOFT CORP COM
Equities	27,828.00	851,258.52	MICROSOFT CORP COM
Equities	28,883.00	883,530.97	MICROSOFT CORP COM
Equities	180,700.00	5,527,613.00	MICROSOFT CORP COM
Equities	229,060.00	7,006,945.40	MICROSOFT CORP COM
Equities	179,800.00	5,500,082.00	MICROSOFT CORP COM
Equities	48,170.00	1,473,520.30	MICROSOFT CORP COM
Equities	96,300.00	2,945,817.00	MICROSOFT CORP COM
Equities	89,400.00	2,734,746.00	MICROSOFT CORP COM
Equities	490.00	63,631.40	MICROSTRATEGY INC CL A NEW
Equities	863.00	112,069.18	MICROSTRATEGY INC CL A NEW
Equities	513.00	825.93	MICROVISION INC
Equities	2,100.00	143,304.00	MID-AMER APT CMNTYS INC COM
Equities	3,637.00	248,188.88	MID-AMER APT CMNTYS INC COM
Equities	1,116.00	111,164.76	MIDDLEBY CORP COM
Equities	2,551.00	254,105.11	MIDDLEBY CORP COM
Equities	2,000.00	38,000.00	MIDDLESEX WTR CO COM
Equities	594.00	8,363.52	MIDSOUTH BANCORP INC COM
Equities	2,900.00	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	75.00	1,612.50	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	4,100.00	75,932.00	MILLER HERMAN INC COM
Equities	5,346.00	99,007.92	MILLER HERMAN INC COM
Equities	1,940.00	30,904.20	MILLER INDS INC TENN COM NEW
Equities	5,500.00	518,732.61	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	4,179.00	394,142.47	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	400.00	984.00	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	3,430.00	8,437.80	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	1,900.00	76,456.00	MINE SAFETY APPLIANCES CO COM
Equities	2,542.00	102,290.08	MINE SAFETY APPLIANCES CO COM
Equities	1,000.00	63,780.00	MINERALS TECHNOLOGIES INC COM
Equities	10,670.00	680,532.60	MINERALS TECHNOLOGIES INC COM
Equities	1,655.00	105,555.90	MINERALS TECHNOLOGIES INC COM
Equities	9,563.00	63,785.21	MIPS TECHNOLOGIES INC COMMON
Equities	3,300.00	136,690.06	MIRACA HOLDINGS INC NPV
Equities	7,200.00	298,232.86	MIRACA HOLDINGS INC NPV
Equities	122,231.00	159,748.43	MIRVAC GROUP STAPLED SECURITIES
Equities	202,142.00	264,187.20	MIRVAC GROUP STAPLED SECURITIES
Equities	228.00	533.52	MISONIX INC COM
Equities	1,200.00	10,344.00	MISSION WEST PPTYS INC MD COM STK
Equities	5,470.00	143,751.60	MISTRAS GROUP INC COM
Equities	3,509.00	59,547.73	MITCHAM INDS INC COM
Equities	44,300.00	886,111.04	MIITSUBISHI CORP NPV
Equities	23,400.00	468,058.65	MIITSUBISHI CORP NPV
Equities	179,000.00	3,181,125.45	MIITSUBISHI ESTATE CO LTD
Equities	59,000.00	1,048,527.38	MIITSUBISHI ESTATE CO LTD
Equities	128,433.00	2,282,466.40	MIITSUBISHI ESTATE CO LTD
Equities	97,000.00	1,723,850.11	MIITSUBISHI ESTATE CO LTD
Equities	30,000.00	533,149.52	MIITSUBISHI ESTATE CO LTD
Equities	500,000.00	2,368,717.88	MIITSUBISHI UFJ FIN NPV
Equities	544,400.00	2,579,060.03	MIITSUBISHI UFJ FIN NPV
Equities	512,700.00	2,428,883.32	MIITSUBISHI UFJ FIN NPV
Equities	139,000.00	658,503.57	MIITSUBISHI UFJ FIN NPV
Equities	28,700.00	135,964.41	MIITSUBISHI UFJ FIN NPV
Equities	62,300.00	295,142.25	MIITSUBISHI UFJ FIN NPV
Equities	163,000.00	404,486.78	MIITSUBISHI UFJ FIN NPV
Equities	51,000.00	977,942.10	MIITSUBISHI UFJ FIN NPV
Equities	135,697.00	2,602,035.47	MIITSUBISHI UFJ FIN NPV
Equities	84,000.00	1,610,728.16	MIITSUBISHI UFJ FIN NPV
Equities	144,000.00	512,545.43	MIITSUBISHI UFJ FIN NPV
Equities	88,119.00	673,215.04	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	14,700.00	112,305.64	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	32,010.00	244,551.27	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	391,000.00	656,648.70	MIZUHO FINANCIAL GROUP NPV

Equities	1,900.00	54,967.00	MKS INSTRS INC COM	
Equities	5,024.00	145,344.32	MKS INSTRS INC COM	
Equities	5,900.00	170,687.00	MKS INSTRS INC COM	
Equities	121,560.00	1,577,848.80	MMODAL INC COM	
Equities	4,600.00	51.52	MMRGLOBAL INC COM	
Equities	1,800.00	25,920.00	MOBILE MINI INC COM	
Equities	2,900.00	41,760.00	MOBILE MINI INC COM	
Equities	2,016,821.93	634,709.00	MOBIUS TECHNOLOGY VENTURES VI, LP	
Equities	1,100.00	16,940.00	MOCON INC COM	
Equities	15,800.00	303,960.40	MODEC INC(JAPAN) NPV	
Equities	2,500.00	17,325.00	MODINE MFG CO COM STK	
Equities	3,426.00	23,742.18	MODINE MFG CO COM STK	
Equities	200.00	1,032.00	MOD-PAC CORP COM	
Equities	2,650.00	7,923.50	MODUSLINK GLOBAL SOLUTIONS INC COM	
Equities	6,252.00	18,693.48	MODUSLINK GLOBAL SOLUTIONS INC COM	
Equities	4,590.00	320,519.70	MOHAWK INDS INC COM	
Equities	5,104.00	356,412.32	MOHAWK INDS INC COM	
Equities	2,142.00	149,575.86	MOHAWK INDS INC COM	
Equities	9,000.00	215,460.00	MOLEX INC COM	
Equities	10,492.00	251,178.48	MOLEX INC COM	
Equities	6,200.00	148,428.00	MOLEX INC COM	
Equities	1,500.00	35,190.00	MOLINA HEALTHCARE INC COM	
Equities	2,419.00	56,749.74	MOLINA HEALTHCARE INC COM	
Equities	22,520.00	528,319.20	MOLINA HEALTHCARE INC COM	
Equities	9,980.00	415,267.80	MOLSON COORS BREWING CO CL B CL B	
Equities	13,769.00	572,928.09	MOLSON COORS BREWING CO CL B CL B	
Equities	56,570.00	2,353,877.70	MOLSON COORS BREWING CO CL B CL B	
Equities	14,500.00	603,345.00	MOLSON COORS BREWING CO CL B CL B	
Equities	4,500.00	96,975.00	MOLYCORP INC COMMON STOCK	
Equities	24,200.00	521,510.00	MOLYCORP INC COMMON STOCK	
Equities	5,611.00	120,917.05	MOLYCORP INC COMMON STOCK	
Equities	2,600.00	35,152.00	MOMENTA PHARMACEUTICALS INC COM STK	
Equities	3,400.00	45,968.00	MOMENTA PHARMACEUTICALS INC COM STK	
Equities	2,200.00	20,108.00	MONARCH CASINO & RESORT INC COM	
Equities	2,600.00	23,764.00	MONARCH CASINO & RESORT INC COM	
Equities	88,700.00	758,212.29	MONDI PLC GBP	
Equities	2,875.00	41,975.00	MONEYGRAM INTL INC COM NEW COM NEW	
Equities	1,558.00	22,746.80	MONEYGRAM INTL INC COM NEW COM NEW	
Equities	3,393.00	39,765.96	MONMOUTH REAL ESTATE CORP MD	
Equities	4,640.00	92,196.80	MONOLITHIC PWR SYS INC COM	
Equities	2,500.00	49,675.00	MONOLITHIC PWR SYS INC COM	
Equities	4,343.00	86,295.41	MONOLITHIC PWR SYS INC COM	
Equities	3,807.00	63,843.39	MONOTYPE IMAGING HLDGS INC COM STK	
Equities	2,050.00	68,142.00	MONRO MUFFLER BRAKE INC COM	
Equities	19,340.00	642,861.60	MONRO MUFFLER BRAKE INC COM	
Equities	3,402.00	113,082.48	MONRO MUFFLER BRAKE INC COM	
Equities	39,600.00	3,278,088.00	MONSANTO CO NEW COM	
Equities	48,037.00	3,976,502.86	MONSANTO CO NEW COM	
Equities	32,640.00	2,701,939.20	MONSANTO CO NEW COM	
Equities	15,159.00	1,254,862.02	MONSANTO CO NEW COM	
Equities	1,410.00	100,392.00	MONSTER BEVERAGE CORP COM	
Equities	8,800.00	626,560.00	MONSTER BEVERAGE CORP COM	
Equities	16,000.00	1,139,200.00	MONSTER BEVERAGE CORP COM	
Equities	10,000.00	712,000.00	MONSTER BEVERAGE CORP COM	
Equities	14,406.00	1,025,707.20	MONSTER BEVERAGE CORP COM	
Equities	8,880.00	632,256.00	MONSTER BEVERAGE CORP COM	
Equities	35,100.00	2,499,120.00	MONSTER BEVERAGE CORP COM	
Equities	6,600.00	56,100.00	MONSTER WORLDWIDE INC COM	
Equities	9,642.00	81,957.00	MONSTER WORLDWIDE INC COM	
Equities	6,000.00	127,740.00	MONTPELIER RE HOLDINGS LTD COM	
Equities	4,575.00	97,401.75	MONTPELIER RE HOLDINGS LTD COM	
Equities	19,700.00	419,413.00	MONTPELIER RE HOLDINGS LTD COM	
Equities	12,080.00	441,524.00	MOODYS CORP COM	
Equities	18,598.00	679,756.90	MOODYS CORP COM	
Equities	15,295.00	559,032.25	MOODYS CORP COM	
Equities	1,900.00	78,565.00	MOOG INC CL A	
Equities	4,400.00	181,940.00	MOOG INC CL A	
Equities	1,000.00	41,350.00	MOOG INC CL A	
Equities	6,790.00	280,766.50	MOOG INC CL A	
Equities	112,440.00	1,640,499.60	MORGAN STANLEY COM STK USD0.01	
Equities	126,826.00	1,850,391.34	MORGAN STANLEY COM STK USD0.01	
Equities	49,884.00	727,807.56	MORGAN STANLEY COM STK USD0.01	
Equities	1,927,359.00	374,802.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP	

Equities	358,316.39	164,311.00	MORGAN STANLEY VENTURE PTRS III, LP
Equities	1,500.00	7,050.00	MORGANS HOTEL GROUP CO COM STK
Equities	7,273.00	34,183.10	MORGANS HOTEL GROUP CO COM STK
Equities	42.00	181,075.32	MORI HILLS REIT IN REIT
Equities	1,200.00	69,408.00	MORNINGSTAR INC COM STK
Equities	1,762.00	101,914.08	MORNINGSTAR INC COM STK
Equities	12,500.00	684,500.00	MOSAIC CO/THE
Equities	23,184.00	1,269,555.84	MOSAIC CO/THE
Equities	22,800.00	1,248,528.00	MOSAIC CO/THE
Equities	6,000.00	19,440.00	MOSYS INC COM STK
Equities	4,230.00	203,505.30	MOTOROLA SOLUTIONS INC
Equities	23,014.00	1,107,203.54	MOTOROLA SOLUTIONS INC
Equities	25,336.00	1,218,914.96	MOTOROLA SOLUTIONS INC
Equities	54,857.00	2,639,170.27	MOTOROLA SOLUTIONS INC
Equities	4,605.00	2,855.10	MOTRICITY INC COM STK
Equities	1,000.00	25,020.00	MOVADO GROUP INC COM
Equities	924.00	23,118.48	MOVADO GROUP INC COM
Equities	6,700.00	167,634.00	MOVADO GROUP INC COM
Equities	1,995.00	18,174.45	MOVE INC COM NEW COM NEW
Equities	50,000.00	-	MOVE INC FRAC SHS
Equities	1,800.00	3,618.00	MPG OFFICE TRUST INC COM
Equities	4,200.00	8,442.00	MPG OFFICE TRUST INC COM
Equities	2,108.00	44,858.24	MRC GLOBAL INC COM
Equities	20,300.00	93,532.17	MRV ENGENHARIA COM NPV
Equities	14,500.00	251,328.49	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	3,990.00	261,544.50	MSC INDL DIRECT INC CL A COM
Equities	19,950.00	1,307,722.50	MSC INDL DIRECT INC CL A COM
Equities	4,289.00	281,143.95	MSC INDL DIRECT INC CL A COM
Equities	4,560.00	298,908.00	MSC INDL DIRECT INC CL A COM
Equities	8,762.00	298,083.24	MSCI INC COMMON
Equities	11,335.00	385,616.70	MSCI INC COMMON
Equities	72,200.00	2,456,244.00	MSCI INC COMMON
Equities	218,000.00	743,355.87	MTR CORP HKD1
Equities	4,400.00	20,900.00	MTR GAMING GROUP INC COM
Equities	1,800.00	69,390.00	MTS SYS CORP COM
Equities	1,261.00	48,611.55	MTS SYS CORP COM
Equities	12,400.00	911,756.61	MTU AERO ENGINES HOLDING (REGD)
Equities	2,500.00	106,475.00	MUELLER INDS INC COM
Equities	4,579.00	195,019.61	MUELLER INDS INC COM
Equities	18,950.00	65,567.00	MUELLER WTR PRODS INC COM SER A STK
Equities	17,357.00	2,448,290.08	MUENCHENER RUECKVE NPV(REGD)
Equities	2,316.00	326,683.17	MUENCHENER RUECKVE NPV(REGD)
Equities	664.00	93,660.46	MUENCHENER RUECKVE NPV(REGD)
Equities	40,000.00	855,755.55	MULLEN GROUP LTD COM STK
Equities	2,100.00	51,744.00	MULTI-FINELINE ELECTRONIX INC COM
Equities	1,688.00	23,632.00	MULTIMEDIA GAMES HOLDING COMPANY COM
Equities	9,600.00	134,400.00	MULTIMEDIA GAMES HOLDING COMPANY COM
Equities	14,800.00	770,698.08	MURATA MANUFACTURING CO. NPV
Equities	16,270.00	818,218.30	MURPHY OIL CORP COM
Equities	16,600.00	834,814.00	MURPHY OIL CORP COM
Equities	19,380.00	974,620.20	MURPHY OIL CORP COM
Equities	17,623.00	886,260.67	MURPHY OIL CORP COM
Equities	372.00	3,902.28	MUTUALFIRST FINL INC COM
Equities	900.00	92,493.00	MWI VETERINARY SUPPLY INC COM STK
Equities	786.00	80,777.22	MWI VETERINARY SUPPLY INC COM STK
Equities	91,850.00	152,053.61	MYER HOLDINGS LTD NPV
Equities	2,400.00	41,184.00	MYERS INDS INC COM
Equities	3,718.00	63,800.88	MYERS INDS INC COM
Equities	30,800.00	658,196.00	MYLAN INC
Equities	93,000.00	1,987,410.00	MYLAN INC
Equities	40,704.00	869,844.48	MYLAN INC
Equities	2,499.00	42,632.94	MYR GROUP INC DEL COM STK
Equities	1,890.00	4,932.90	MYREXIS INC COM
Equities	4,050.00	10,570.50	MYREXIS INC COM
Equities	7,560.00	179,701.20	MYRIAD GENETICS INC COM
Equities	8,042.00	191,158.34	MYRIAD GENETICS INC COM
Equities	200.00	170,000.00	N V R INC COM
Equities	447.00	379,950.00	N V R INC COM
Equities	1,300.00	31,538.00	N W PIPE CO COM
Equities	147.00	1,261.26	N.E BANCORP COM NEW
Equities	10,800.00	17,064.00	NABI BIOPHARMACEUTICALS COM
Equities	23,600.00	339,840.00	NABORS INDUSTRIES COM USD0.10
Equities	67,400.00	970,560.00	NABORS INDUSTRIES COM USD0.10

Equities	34,774.00	500,745.60	NABORS INDUSTRIES COM USD0.10
Equities	26,484.00	381,369.60	NABORS INDUSTRIES COM USD0.10
Equities	76,300.00	1,683,017.92	NABTESCO CORP NPV
Equities	11,200.00	247,048.50	NABTESCO CORP NPV
Equities	500.00	58,125.00	NACCO IND INC CL A COM
Equities	830.00	96,487.50	NACCO IND INC CL A COM
Equities	1,300.00	151,125.00	NACCO IND INC CL A COM
Equities	900.00	13,824.00	NANOMETRICS INC COM DELAWARE
Equities	2,500.00	38,400.00	NANOMETRICS INC COM DELAWARE
Equities	3,780.00	11,113.20	NAPCO SECURITY TECHNOLOGIES INC
Equities	1,400.00	27,790.00	NASB FINL INC COM
Equities	1,700.00	33,745.00	NASB FINL INC COM
Equities	10,360.00	234,861.20	NASDAQ OMX GROUP
Equities	12,525.00	283,941.75	NASDAQ OMX GROUP
Equities	10,360.00	234,861.20	NASDAQ OMX GROUP
Equities	1,900.00	40,812.00	NASH FINCH CO COM
Equities	34,425.00	739,449.00	NASH FINCH CO COM
Equities	1,500.00	32,220.00	NASH FINCH CO COM
Equities	2,280.00	34,063.20	NATIONAL BEVERAGE CORP COM
Equities	4,200.00	62,748.00	NATIONAL BEVERAGE CORP COM
Equities	1,900.00	28,823.00	NATIONAL CINEMEDIA INC COM
Equities	3,599.00	54,596.83	NATIONAL CINEMEDIA INC COM
Equities	240,378.00	2,546,776.11	NATIONAL GRID ORD GBPO.113953
Equities	1,200.00	61,104.00	NATIONAL HEALTH INVS INC COM
Equities	2,229.00	113,500.68	NATIONAL HEALTH INVS INC COM
Equities	1,600.00	81,472.00	NATIONAL HEALTH INVS INC COM
Equities	4,650.00	124,899.00	NATIONAL INSTRS CORP COM
Equities	9,814.00	263,604.04	NATIONAL INSTRS CORP COM
Equities	36,062.00	2,323,835.28	NATIONAL OILWELL VARCO COM STK
Equities	42,066.00	2,710,733.04	NATIONAL OILWELL VARCO COM STK
Equities	12,780.00	823,543.20	NATIONAL OILWELL VARCO COM STK
Equities	15,400.00	992,376.00	NATIONAL OILWELL VARCO COM STK
Equities	35,000.00	2,255,400.00	NATIONAL OILWELL VARCO COM STK
Equities	5,163.00	49,409.91	NATIONAL PENN BANCSHARES INC COM
Equities	16,186.00	154,900.02	NATIONAL PENN BANCSHARES INC COM
Equities	1,400.00	73,290.00	NATIONAL RESH CORP COM
Equities	4,700.00	132,963.00	NATIONAL RETAIL PPTYS INC COM STK
Equities	8,629.00	244,114.41	NATIONAL RETAIL PPTYS INC COM STK
Equities	1,700.00	10,642.00	NATIONAL TECHNICAL SYS INC COM
Equities	300.00	42,576.00	NATIONAL WESTN LIFE INS CO CL A
Equities	234.00	33,209.28	NATIONAL WESTN LIFE INS CO CL A
Equities	2,720.00	65,632.72	NATL AUSTRALIA BK NPV
Equities	5,900.00	142,365.09	NATL AUSTRALIA BK NPV
Equities	8,100.00	578,191.18	NATL BK OF CANADA COM NPV
Equities	10,200.00	728,092.60	NATL BK OF CANADA COM NPV
Equities	217,500.00	730,717.36	NATL EXPRESS GRP ORD GBPO.05
Equities	1,800.00	24,120.00	NATL FINL PARTNERS CORP COM
Equities	1,800.00	24,120.00	NATL FINL PARTNERS CORP COM
Equities	6,490.00	304,900.20	NATL FUEL GAS CO COM
Equities	7,648.00	359,303.04	NATL FUEL GAS CO COM
Equities	600.00	27,138.00	NATL HEALTHCARE CORP COM
Equities	898.00	40,616.54	NATL HEALTHCARE CORP COM
Equities	1,300.00	34,567.00	NATL INTST CORP COM STK
Equities	900.00	62,793.00	NATL PRESTO INDS INC COM
Equities	500.00	34,885.00	NATL PRESTO INDS INC COM
Equities	1,200.00	9,228.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	900.00	13,338.00	NATURAL GAS SVCS GROUP INC COM
Equities	1,800.00	20,916.00	NATUS MED INC DEL COM
Equities	3,000.00	34,860.00	NATUS MED INC DEL COM
Equities	6,400.00	21,184.00	NAUTILUS INC COM
Equities	4,200.00	6,678.00	NAVARE CORP COM
Equities	6,820.00	25,370.40	NAVIDEA BIOPHARMACEUTICALS INC COM
Equities	2,700.00	34,128.00	NAVIGANT CONSULTING INC COM
Equities	5,924.00	74,879.36	NAVIGANT CONSULTING INC COM
Equities	700.00	35,035.00	NAVIGATORS GROUP INC COM
Equities	831.00	41,591.55	NAVIGATORS GROUP INC COM
Equities	5,090.00	144,403.30	NAVISTAR INTL CORP NEW COM
Equities	7,532.00	213,682.84	NAVISTAR INTL CORP NEW COM
Equities	1,700.00	36,703.00	NBT BANCORP INC COM
Equities	3,725.00	80,422.75	NBT BANCORP INC COM
Equities	14,700.00	264,295.03	NCC SER'B'NPV
Equities	200.00	2,166.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	1,617.00	17,512.11	NCI BUILDING SYSTEMS INC COM NEW

Equities	2,000.00	8,100.00	NCI INC CL A CL A
Equities	11,600.00	263,668.00	NCR CORP COM
Equities	29,500.00	670,535.00	NCR CORP COM
Equities	14,300.00	325,039.00	NCR CORP COM
Equities	8,510.00	193,432.30	NCR CORP COM
Equities	26,000.00	40,080.21	NEC CORP NPV
Equities	41,000.00	63,203.41	NEC CORP NPV
Equities	11,850.00	251,952.86	NEDBANK GROUP LTD ZAR1
Equities	25,730.00	547,067.27	NEDBANK GROUP LTD ZAR1
Equities	800.00	21,352.00	NEENAH PAPER INC COM
Equities	1,172.00	31,280.68	NEENAH PAPER INC COM
Equities	5,800.00	46,806.00	NEKTAR THERAPEUTICS COM
Equities	10,526.00	84,944.82	NEKTAR THERAPEUTICS COM
Equities	1,700.00	39,100.00	NELNET INC CL A CL A
Equities	1,907.00	43,861.00	NELNET INC CL A CL A
Equities	1,806.00	83,437.20	NEOGEN CORP COM
Equities	3,300.00	-	NEON COMMUNICATIONS INC COM
Equities	72,654.00	4,340,817.43	NESTLE SA CHF0.10(REGD)
Equities	132,420.00	7,911,622.82	NESTLE SA CHF0.10(REGD)
Equities	6,898.00	412,130.90	NESTLE SA CHF0.10(REGD)
Equities	4,417.00	263,900.00	NESTLE SA CHF0.10(REGD)
Equities	116,100.00	6,936,561.01	NESTLE SA CHF0.10(REGD)
Equities	77,900.00	4,654,247.23	NESTLE SA CHF0.10(REGD)
Equities	9,590.00	572,968.30	NESTLE SA CHF0.10(REGD)
Equities	12,700.00	758,779.71	NESTLE SA CHF0.10(REGD)
Equities	23,740.00	755,406.80	NETAPP INC COM STK
Equities	31,784.00	1,011,366.88	NETAPP INC COM STK
Equities	3,900.00	267,033.00	NETFLIX INC COM STK
Equities	5,381.00	368,437.07	NETFLIX INC COM STK
Equities	4,800.00	328,656.00	NETFLIX INC COM STK
Equities	2,100.00	72,471.00	NETGEAR INC COM
Equities	19,800.00	683,298.00	NETGEAR INC COM
Equities	20,680.00	713,666.80	NETGEAR INC COM
Equities	3,124.00	107,809.24	NETGEAR INC COM
Equities	1,682.00	3,801.32	NETLIST INC COM STK
Equities	3,900.00	84,201.00	NETSCOUT SYS INC COM
Equities	3,289.00	71,009.51	NETSCOUT SYS INC COM
Equities	420.00	183.96	NETSOL TECHNOLOGIES INC COM NEW STK
Equities	2,000.00	109,540.00	NETSUITE INC COM STK
Equities	2,796.00	153,136.92	NETSUITE INC COM STK
Equities	7,000.00	9,870.00	NETWORK ENGINES INC COM
Equities	4,700.00	6,157.00	NETWORK EQUIP TECHNOLOGIES COM
Equities	3,600.00	28,476.00	NEUROCRINE BIOSCIENCES INC COM
Equities	6,000.00	47,460.00	NEUROCRINE BIOSCIENCES INC COM
Equities	116.00	75.40	NEUROMETRIX INC COM NEW
Equities	4,700.00	156,980.00	NEUSTAR INC CL A
Equities	35,150.00	1,174,010.00	NEUSTAR INC CL A
Equities	5,595.00	186,873.00	NEUSTAR INC CL A
Equities	13,900.00	464,260.00	NEUSTAR INC CL A
Equities	57,165.00	1,909,311.00	NEUSTAR INC CL A
Equities	400.00	5,272.00	NEUTRAL TANDEM INC D/B/A INTELIGUENT INC
Equities	2,068.00	27,256.24	NEUTRAL TANDEM INC D/B/A INTELIGUENT INC
Equities	1,375,838.12	427,085.00	NEW ENTERPRISE ASSOC 8A, LP
Equities	6,098,226.66	1,669,698.00	NEW ENTERPRISE ASSOC IX, LP
Equities	514,431.58	22,616.00	NEW ENTERPRISE ASSOC VII, LP
Equities	5,216,214.76	822,330.00	NEW ENTERPRISE ASSOC VIII, LP
Equities	1,488,796.73	657,627.00	NEW ENTERPRISE ASSOC X, LP
Equities	7,000,396.55	6,908,678.00	NEW ENTERPRISE ASSOC XI, LP
Equities	9,100.00	14,924.00	NEW FRONTIER MEDIA INC COM
Equities	9,100.00	86,450.00	NEW GOLD INC CDA COM
Equities	5,283,286.87	4,182,713.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Equities	2,138,541.00	2,731,055.00	NEW MOUNTAIN PARTNERS II, LP
Equities	640,000.00	743,394.55	NEW WORLD DEVELOPMENT CO HKD1
Equities	25,500.00	319,515.00	NEW YORK CMNTY BANCORP INC COM
Equities	42,744.00	535,582.32	NEW YORK CMNTY BANCORP INC COM
Equities	8,200.00	63,960.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	13,300.00	103,740.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	2,635.00	11,541.30	NEWBRIDGE BANCORP COM STK
Equities	7,500.00	50,250.00	NEWCASTLE INVT CORP NEW COM
Equities	48,298.00	1,119,372.79	NEWCREST MINING LTD NPV
Equities	46,818.00	1,085,071.75	NEWCREST MINING LTD NPV
Equities	233,000.00	5,400,096.48	NEWCREST MINING LTD NPV
Equities	7,800.00	180,775.76	NEWCREST MINING LTD NPV

Equities	15,800.00	286,612.00	NEWELL RUBBERMAID INC COM
Equities	24,082.00	436,847.48	NEWELL RUBBERMAID INC COM
Equities	22,209.00	650,945.79	NEWFIELD EXPLORATION
Equities	8,400.00	246,204.00	NEWFIELD EXPLORATION
Equities	31,000.00	908,610.00	NEWFIELD EXPLORATION
Equities	13,047.00	382,407.57	NEWFIELD EXPLORATION
Equities	9,900.00	290,169.00	NEWFIELD EXPLORATION
Equities	900.00	194,940.00	NEWMARKET CORP COM
Equities	1,007.00	218,116.20	NEWMARKET CORP COM
Equities	2,680.00	130,006.80	NEWMONT MINING CORP NEW COM
Equities	33,370.00	1,618,778.70	NEWMONT MINING CORP NEW COM
Equities	43,985.00	2,133,712.35	NEWMONT MINING CORP NEW COM
Equities	25,200.00	1,222,452.00	NEWMONT MINING CORP NEW COM
Equities	9,800.00	475,398.00	NEWMONT MINING CORP NEW COM
Equities	4,900.00	28,910.00	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	19,803.00	116,837.70	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3,100.00	37,262.00	NEWPORT CORP COM
Equities	1,496.00	17,981.92	NEWPORT CORP COM
Equities	122,200.00	2,723,838.00	NEWS CORP CL A COM
Equities	196,193.00	4,373,141.97	NEWS CORP CL A COM
Equities	33,790.00	753,179.10	NEWS CORP CL A COM
Equities	3,000.00	38,880.00	NEWSTAR FINL INC COMSTK
Equities	5,300.00	6,572.00	NEWTEK BUSINESS SVCS INC
Equities	2,800.00	18,872.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	10,700.00	536,869.48	NEXT ORD GBP0.10
Equities	4,578.00	229,699.86	NEXT ORD GBP0.10
Equities	9,940.00	498,736.69	NEXT ORD GBP0.10
Equities	29,705.00	2,044,001.05	NEXTERA ENERGY INC COM
Equities	38,843.00	2,672,786.83	NEXTERA ENERGY INC COM
Equities	34,200.00	2,353,302.00	NEXTERA ENERGY INC COM
Equities	64,000.00	3,280,000.00	NEXTERA ENERGY INC CORP UNIT
Equities	600.00	7,440.00	NH THRIFT BANCSHARES INC COM
Equities	28,000.00	298,984.84	NHK SPRING CO LTD NPV
Equities	3,400.00	742,131.23	NHN CORP KRW500
Equities	5,800.00	73,660.00	NIC INC COM
Equities	5,609.00	71,234.30	NIC INC COM
Equities	3,200.00	241,433.76	NIDEC CORPORATION NPV
Equities	7,209.00	189,019.98	NIELSEN HOLDINGS B.V EURO.07
Equities	12,690.00	129,818.70	NII HLDGS INC COM NEW CL B NEW
Equities	48,600.00	497,178.00	NII HLDGS INC COM NEW CL B NEW
Equities	16,672.00	170,554.56	NII HLDGS INC COM NEW CL B NEW
Equities	1,615.00	141,764.70	NIKE INC CL B
Equities	27,610.00	2,423,605.80	NIKE INC CL B
Equities	32,207.00	2,827,130.46	NIKE INC CL B
Equities	12,000.00	1,053,360.00	NIKE INC CL B
Equities	0.00	-	NIKE INC CL B
Equities	9,681.00	849,798.18	NIKE INC CL B
Equities	4,300.00	377,454.00	NIKE INC CL B
Equities	15,000.00	451,560.35	NIKON CORP JPY50
Equities	401,000.00	222,810.81	NINE DRAGONS PAPER HKD0.1
Equities	15,100.00	1,750,532.65	NINTENDO CO LTD NPV
Equities	1,700.00	197,079.83	NINTENDO CO LTD NPV
Equities	28.00	181,426.24	NIPPON ACCOMMODATI REIT
Equities	25.00	241,571.63	NIPPON BUILDING FD REIT
Equities	38.00	367,188.87	NIPPON BUILDING FD REIT
Equities	19,000.00	228,361.95	NIPPON SHOKUBAI CO NPV
Equities	248,000.00	556,360.45	NIPPON STEEL CORP NPV
Equities	46,846.00	2,172,329.87	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	4,594.00	213,031.71	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	10,040.00	465,572.13	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	2,600.00	120,566.49	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	15,500.00	383,625.00	NISOURCE INC COM
Equities	27,106.00	670,873.50	NISOURCE INC COM
Equities	22,700.00	960,176.71	NITTO DENKO CORP NPV
Equities	5,600.00	236,871.79	NITTO DENKO CORP NPV
Equities	12,200.00	516,042.11	NITTO DENKO CORP NPV
Equities	2,300.00	100,303.00	NJ RES CORP COM
Equities	3,744.00	163,275.84	NJ RES CORP COM
Equities	2,700.00	117,747.00	NJ RES CORP COM
Equities	2,600.00	32,422.00	NL INDS INC COM NEW
Equities	1,355.00	16,896.85	NL INDS INC COM NEW
Equities	3,200.00	32,672.00	NN INC COM
Equities	19,539.00	202,099.11	NOBEL BIOCARE HOLD CHF.4

Equities	700.00	3,983.00	NOBILITY HOMES INC COM	
Equities	27,700.00	901,081.00	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	29,455.00	958,171.15	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	8,400.00	273,252.00	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	14,400.00	468,432.00	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	1,900.00	161,158.00	NOBLE ENERGY INC COM	
Equities	10,490.00	889,761.80	NOBLE ENERGY INC COM	
Equities	17,113.00	1,451,524.66	NOBLE ENERGY INC COM	
Equities	21,300.00	1,806,666.00	NOBLE ENERGY INC COM	
Equities	3,000.00	254,460.00	NOBLE ENERGY INC COM	
Equities	15,000.00	328,424.61	NOMURA RESEARCH INSTITUTE NPV	
Equities	7,500.00	164,212.31	NOMURA RESEARCH INSTITUTE NPV	
Equities	16,300.00	356,888.08	NOMURA RESEARCH INSTITUTE NPV	
Equities	21,000.00	380,837.20	NOMURA RL EST INC NPV	
Equities	17,200.00	148,018.08	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	
Equities	620,300.00	5,338,117.18	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	
Equities	37,400.00	321,853.27	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	
Equities	5,000.00	256,450.00	NORDSON CORP COM	
Equities	5,916.00	303,431.64	NORDSON CORP COM	
Equities	3,215.00	159,753.35	NORDSTROM INC COM	
Equities	12,480.00	620,131.20	NORDSTROM INC COM	
Equities	15,077.00	749,176.13	NORDSTROM INC COM	
Equities	25,810.00	1,852,383.70	NORFOLK SOUTHN CORP COM	
Equities	29,744.00	2,134,726.88	NORFOLK SOUTHN CORP COM	
Equities	9,100.00	653,107.00	NORFOLK SOUTHN CORP COM	
Equities	60.00	791.40	NORTH VY BANCORP COM NEW	
Equities	19,140.00	742,823.40	NORTHEAST UTILITIES COM	
Equities	27,923.00	1,083,691.63	NORTHEAST UTILITIES COM	
Equities	4,300.00	68,542.00	NORTHERN OIL & GAS INC NEV COM STK	
Equities	7,369.00	117,461.86	NORTHERN OIL & GAS INC NEV COM STK	
Equities	19,727.00	907,836.54	NORTHERN TR CORP COM	
Equities	22,107.00	1,017,364.14	NORTHERN TR CORP COM	
Equities	27,540.00	1,267,390.80	NORTHERN TR CORP COM	
Equities	18,697.00	860,435.94	NORTHERN TR CORP COM	
Equities	110,300.00	5,076,006.00	NORTHERN TR CORP COM	
Equities	635.00	13,646.15	NORTHRIM BANCORP INC COM	
Equities	17,518.00	1,117,473.22	NORTHROP GRUMMAN CORP COM	
Equities	21,217.00	1,353,432.43	NORTHROP GRUMMAN CORP COM	
Equities	18,500.00	1,180,115.00	NORTHROP GRUMMAN CORP COM	
Equities	25,300.00	1,613,887.00	NORTHROP GRUMMAN CORP COM	
Equities	3,029.00	15,811.38	NORTHSTAR RLTY FIN CORP COM	
Equities	8,670.00	45,257.40	NORTHSTAR RLTY FIN CORP COM	
Equities	2,700.00	31,617.00	NORTHWEST BANCSHARES INC MD COM	
Equities	12,886.00	150,895.06	NORTHWEST BANCSHARES INC MD COM	
Equities	1,600.00	76,160.00	NORTHWEST NAT GAS CO COM	
Equities	1,937.00	92,201.20	NORTHWEST NAT GAS CO COM	
Equities	1,800.00	66,060.00	NORTHWESTERN CORP COM NEW COM NEW	
Equities	29,670.00	1,088,889.00	NORTHWESTERN CORP COM NEW COM NEW	
Equities	812.00	29,800.40	NORTHWESTERN CORP COM NEW COM NEW	
Equities	5,100.00	187,170.00	NORTHWESTERN CORP COM NEW COM NEW	
Equities	230,000.00	314,562.32	NORWEGIAN PROPERTY NOK0.5	
Equities	315.00	8,908.20	NORWOOD FINL CORP COM	
Equities	53,283.00	2,977,993.34	NOVARTIS AG CHF0.50(REGD)	
Equities	73,839.00	4,126,870.68	NOVARTIS AG CHF0.50(REGD)	
Equities	63,976.00	3,575,626.41	NOVARTIS AG CHF0.50(REGD)	
Equities	6,757.00	377,649.55	NOVARTIS AG CHF0.50(REGD)	
Equities	8,645.00	483,170.10	NOVARTIS AG CHF0.50(REGD)	
Equities	176,100.00	9,842,250.40	NOVARTIS AG CHF0.50(REGD)	
Equities	48,000.00	2,682,725.83	NOVARTIS AG CHF0.50(REGD)	
Equities	14,669.00	819,852.19	NOVARTIS AG CHF0.50(REGD)	
Equities	6,500.00	363,285.79	NOVARTIS AG CHF0.50(REGD)	
Equities	16,435.00	918,554.15	NOVARTIS AG CHF0.50(REGD)	
Equities	1,900.00	4,731.00	NOVATEL WIRELESS INC COM NEW	
Equities	3,699.00	9,210.51	NOVATEL WIRELESS INC COM NEW	
Equities	24,700.00	38,532.00	NOVAVAX INC COM	
Equities	26,714.00	3,869,248.06	NOVO-NORDISK AS DKK1 SER'B'	
Equities	14,400.00	2,085,691.85	NOVO-NORDISK AS DKK1 SER'B'	
Equities	5,865.00	849,484.91	NOVO-NORDISK AS DKK1 SER'B'	
Equities	86,905.00	12,587,295.16	NOVO-NORDISK AS DKK1 SER'B'	
Equities	12,740.00	1,845,257.93	NOVO-NORDISK AS DKK1 SER'B'	
Equities	4,700.00	40,467.00	NPS PHARMACEUTICALS INC COM	
Equities	4,441.00	38,237.01	NPS PHARMACEUTICALS INC COM	
Equities	15,600.00	270,816.00	NRG ENERGY INC COM NEW	

Equities	22,394.00	388,759.84	NRG ENERGY INC COM NEW
Equities	22,700.00	394,072.00	NRG ENERGY INC COM NEW
Equities	42,000.00	268,454.69	NSK LTD NPV
Equities	800.00	15,080.00	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	1,632.00	30,763.20	NTELOS HOLDINGS CORP COM NEW COM NEW
Equities	776.00	102.82	NTN BUZZTIME INC
Equities	1,426.00	2,371,602.96	NTT DOCOMO NPV
Equities	388.00	645,288.88	NTT DOCOMO NPV
Equities	101.00	167,974.68	NTT DOCOMO NPV
Equities	2,600.00	121,940.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	25,800.00	1,210,020.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	25,211.00	1,182,395.90	NU SKIN ENTERPRISES INC CL A CL A
Equities	5,572.00	261,326.80	NU SKIN ENTERPRISES INC CL A CL A
Equities	33,600.00	1,575,840.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	15,700.00	373,974.00	NUANCE COMMUNICATIONS INC COM
Equities	41,050.00	977,811.00	NUANCE COMMUNICATIONS INC COM
Equities	22,344.00	532,234.08	NUANCE COMMUNICATIONS INC COM
Equities	20,370.00	772,023.00	NUCOR CORP COM
Equities	24,519.00	929,270.10	NUCOR CORP COM
Equities	10,200.00	386,580.00	NUCOR CORP COM
Equities	130.00	808,121.32	NUFLARE TECHNOLOGY NPV
Equities	2,200.00	20,460.00	NUMEREX CORP N Y COM
Equities	2,100.00	32,025.00	NUTRACEUTICAL INTL CORP COM
Equities	1,700.00	19,652.00	NUTRI SYS INC NEW COM
Equities	4,400.00	50,864.00	NUTRI SYS INC NEW COM
Equities	4,980.00	126,292.80	NUVASIVE INC COM
Equities	2,100.00	53,256.00	NUVASIVE INC COM
Equities	82,230.00	2,085,352.80	NUVASIVE INC COM
Equities	4,645.00	117,797.20	NUVASIVE INC COM
Equities	12,700.00	223,266.00	NV ENERGY INC COM
Equities	21,932.00	385,564.56	NV ENERGY INC COM
Equities	69,400.00	1,220,052.00	NV ENERGY INC COM
Equities	100.00	5,375.00	NVE CORP COM NEW COM NEW
Equities	36,100.00	498,902.00	NVIDIA CORP COM
Equities	58,025.00	801,905.50	NVIDIA CORP COM
Equities	49,150.00	679,253.00	NVIDIA CORP COM
Equities	63,000.00	870,660.00	NVIDIA CORP COM
Equities	2,400.00	40,224.00	NXSTAGE MED INC COM STK
Equities	4,876.00	81,721.76	NXSTAGE MED INC COM STK
Equities	19,780.00	505,972.40	NYSE EURONEXT COM STK
Equities	21,601.00	552,553.58	NYSE EURONEXT COM STK
Equities	11,800.00	301,844.00	NYSE EURONEXT COM STK
Equities	9,728.00	814,914.56	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	10,897.00	912,841.69	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	7,000.00	586,390.00	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	14,270.00	1,195,397.90	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	12,184,288.76	8,676,586.00	OAK INVESTMENT PARTNERS XI, LP
Equities	638,858.34	3,139.00	OAK INVESTMENT PTRS VI, LP
Equities	1,258,988.39	117,464.00	OAK INVESTMENT PTRS VII, LP
Equities	1.00	124,782.00	OAK INVESTMENT PTRS VIII, LP
Equities	20,431,232.00	22,997,095.00	OAKTREE PPIP PRIVATE FUND (CAYMAN)
Equities	3,000.00	72,540.00	OASIS PETE INC NEW COM STK
Equities	6,210.00	150,157.80	OASIS PETE INC NEW COM STK
Equities	62,500.00	518,357.11	OC OERLIKON CORP CHF1.00(REGD)
Equities	61,480.00	5,273,139.60	OCCIDENTAL PETROLEUM CORP
Equities	73,541.00	6,307,611.57	OCCIDENTAL PETROLEUM CORP
Equities	8,850.00	759,064.50	OCCIDENTAL PETROLEUM CORP
Equities	2,686.00	230,378.22	OCCIDENTAL PETROLEUM CORP
Equities	20,020.00	1,717,115.40	OCCIDENTAL PETROLEUM CORP
Equities	6,329.00	542,838.33	OCCIDENTAL PETROLEUM CORP
Equities	8,130.00	697,310.10	OCCIDENTAL PETROLEUM CORP
Equities	5,774.00	276,343.64	OCEANEERING INTL INC COM
Equities	16,982.00	812,758.52	OCEANEERING INTL INC COM
Equities	28,000.00	1,340,080.00	OCEANEERING INTL INC COM
Equities	2,800.00	40,208.00	OCEANFIRST FINL CORP COM
Equities	3,150.00	45,234.00	OCEANFIRST FINL CORP COM
Equities	2,800.00	8,512.00	OCLARO INC COM NEW
Equities	7,110.00	21,614.40	OCLARO INC COM NEW
Equities	6,466,916.00	11,148,615.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Equities	711,043.81	1.00	OCM OPPORTUNITIES FUND II, LP
Equities	13,374.43	55,009.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Equities	1.00	15,399.00	OCM OPPORTUNITIES FUND IV, LP
Equities	2.00	579,862.00	OCM OPPORTUNITIES FUND V, LP

Equities	1.00	1.00	OCM OPPORTUNITIES FUND, LP
Equities	3,256,463.00	9,850,132.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Equities	843.00	590.18	OCULUS INNOVATIVE SCIENCES INC COM
Equities	2,400.00	45,072.00	OCWEN FINL CORP COM NEW COM NEW
Equities	9,970.00	187,236.60	OCWEN FINL CORP COM NEW COM NEW
Equities	4,300.00	22,790.00	OCZ TECHNOLOGY GROUP INC COM USD0.0025
Equities	6,151,279.55	6,291,221.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Equities	5,520.00	20,644.80	ODYSSEY MARINE EXPL INC COM
Equities	2,740.00	92,145.72	OESTERREICHISCHE POST NPV
Equities	5,960.00	200,433.76	OESTERREICHISCHE POST NPV
Equities	17,700.00	38,232.00	OFFICE DEPOT INC COM
Equities	25,125.00	54,270.00	OFFICE DEPOT INC COM
Equities	4,600.00	23,276.00	OFFICEMAX INC DEL COM
Equities	7,000.00	35,420.00	OFFICEMAX INC DEL COM
Equities	8,700.00	450,573.00	OGE ENERGY CORP COM
Equities	9,212.00	477,089.48	OGE ENERGY CORP COM
Equities	875.00	17,106.25	OHIO VY BANC CORP COM
Equities	2,220.00	146,964.00	OIL STS INTL INC COM ISIN US6780261052
Equities	7,290.00	482,598.00	OIL STS INTL INC COM ISIN US6780261052
Equities	10,350.00	685,170.00	OIL STS INTL INC COM ISIN US6780261052
Equities	25,266.00	1,672,609.20	OIL STS INTL INC COM ISIN US6780261052
Equities	7,549.00	499,743.80	OIL STS INTL INC COM ISIN US6780261052
Equities	8,000.00	258,879.56	OKINAWA ELEC POWER NPV
Equities	3,200.00	4,160.00	OLD 2ND BANCORP INC DEL COM
Equities	3,000.00	129,870.00	OLD DOMINION FGHT LINE INC COM
Equities	15,150.00	655,843.50	OLD DOMINION FGHT LINE INC COM
Equities	4,786.00	207,185.94	OLD DOMINION FGHT LINE INC COM
Equities	119,000.00	282,581.37	OLD MUTUAL PLC ORD GBPO.114285714
Equities	258,125.00	612,952.24	OLD MUTUAL PLC ORD GBPO.114285714
Equities	4,200.00	50,442.00	OLD NATL BANCORP IND COM
Equities	75,160.00	902,671.60	OLD NATL BANCORP IND COM
Equities	7,592.00	91,179.92	OLD NATL BANCORP IND COM
Equities	15,100.00	125,179.00	OLD REP INTL CORP COM
Equities	22,094.00	183,159.26	OLD REP INTL CORP COM
Equities	4,100.00	85,649.00	OLIN CORP COM
Equities	6,015.00	125,653.35	OLIN CORP COM
Equities	1,500.00	24,630.00	OLYMPIC STL INC COM
Equities	12,300.00	198,551.20	OLYMPUS CORP NPV
Equities	1,042,216.10	116,620.00	OLYMPUS GROWTH FUND III, LP
Equities	6,122,761.00	5,266,948.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Equities	7,058,528.00	5,582,961.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Equities	1,700.00	32,300.00	OM GROUP INC COM
Equities	2,413.00	45,847.00	OM GROUP INC COM
Equities	1,000.00	11,910.00	OMEGA FLEX INC COM
Equities	600.00	7,146.00	OMEGA FLEX INC COM
Equities	22,890.00	515,025.00	OMEGA HEALTHCARE INVS INC REIT
Equities	4,100.00	92,250.00	OMEGA HEALTHCARE INVS INC REIT
Equities	69,946.00	1,573,785.00	OMEGA HEALTHCARE INVS INC REIT
Equities	11,334.00	255,015.00	OMEGA HEALTHCARE INVS INC REIT
Equities	1,400.00	10,304.00	OMEGA PROTEIN CORP COM
Equities	8,590.00	268,265.70	OMNICARE INC COM
Equities	10,655.00	332,755.65	OMNICARE INC COM
Equities	2,400.00	35,136.00	OMNICELL INC COM
Equities	4,500.00	65,880.00	OMNICELL INC COM
Equities	19,300.00	937,980.00	OMNICOM GROUP INC COM
Equities	21,331.00	1,036,686.60	OMNICOM GROUP INC COM
Equities	24,133.00	1,172,863.80	OMNICOM GROUP INC COM
Equities	8,977.00	436,282.20	OMNICOM GROUP INC COM
Equities	3,500.00	46,760.00	OMNIVISION TECHNOLOGIES INC COM
Equities	127,309.00	1,700,848.24	OMNIVISION TECHNOLOGIES INC COM
Equities	5,743.00	76,726.48	OMNIVISION TECHNOLOGIES INC COM
Equities	2,607.00	19,656.78	OMNOVA SOLUTIONS INC COM
Equities	6,725.00	107,331.00	ON ASSIGNMENT INC COM
Equities	4,914.00	78,427.44	ON ASSIGNMENT INC COM
Equities	29,030.00	206,113.00	ON SEMICONDUCTOR CORP COM
Equities	41,689.00	295,991.90	ON SEMICONDUCTOR CORP COM
Equities	1,600.00	21,504.00	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	5,100.00	66,402.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	56.00	729.12	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	15,980.00	676,113.80	ONEOK INC COM STK
Equities	15,400.00	651,574.00	ONEOK INC COM STK
Equities	34,200.00	1,447,002.00	ONEOK INC COM STK
Equities	16,323.00	690,626.13	ONEOK INC COM STK

Equities	6,608.00	279,584.48	ONEOK INC COM STK	
Equities	8,370,646.41	9,691,737.00	ONEX PARTNERS II, LP	
Equities	5,277,032.00	6,091,838.00	ONEX PARTNERS, LP	
Equities	3,400.00	8,262.00	ONLINE RES CORP COM	
Equities	5,100.00	319,588.92	ONO PHARMACEUTICAL NPV	
Equities	1,490.00	5,811.00	ONVIA INC COM NEW	
Equities	4,100.00	272,445.00	ONYX PHARMACEUTICALS INC DEL COM	
Equities	6,185.00	410,993.25	ONYX PHARMACEUTICALS INC DEL COM	
Equities	19,400.00	970,713.62	OPEN TEXT CO COM NPV	
Equities	250.00	11,252.50	OPENTABLE INC COM	
Equities	1,700.00	76,517.00	OPENTABLE INC COM	
Equities	1,685.00	75,841.85	OPENTABLE INC COM	
Equities	47,000.00	427,559.49	OPHIR ENERGY PLC ORD GBP0.0025	
Equities	9,600.00	44,160.00	OPKO HEALTH INC COM STK	
Equities	13,900.00	63,940.00	OPKO HEALTH INC COM STK	
Equities	500.00	6,765.00	OPLINK COMMUNICATIONS INC COM NEW	
Equities	65,436.00	885,349.08	OPLINK COMMUNICATIONS INC COM NEW	
Equities	757.00	10,242.21	OPLINK COMMUNICATIONS INC COM NEW	
Equities	600.00	15,954.00	OPNET TECHNOLOGIES INC COM ISIN	US6837571081
Equities	1,165.00	30,977.35	OPNET TECHNOLOGIES INC COM ISIN	US6837571081
Equities	1,014.00	4,563.00	OPTICAL CABLE CORP COM NEW STK	
Equities	2,700.00	41,904.00	OPTIMER PHARMACEUTICALS INC COM STK	
Equities	4,194.00	65,090.88	OPTIMER PHARMACEUTICALS INC COM STK	
Equities	291,100.00	8,645,670.00	ORACLE CORP COM	
Equities	344,310.00	10,226,007.00	ORACLE CORP COM	
Equities	16,451.00	488,594.70	ORACLE CORP COM	
Equities	18,229.00	541,401.30	ORACLE CORP COM	
Equities	112,010.00	3,326,697.00	ORACLE CORP COM	
Equities	103,600.00	3,076,920.00	ORACLE CORP COM	
Equities	59,245.00	1,759,576.50	ORACLE CORP COM	
Equities	162,000.00	4,811,400.00	ORACLE CORP COM	
Equities	169,800.00	207,368.25	ORASCOM TEL HLDG EQUITY	
Equities	41,301.00	50,438.85	ORASCOM TEL HLDG EQUITY	
Equities	41,301.00	103,252.50	ORASCOM TEL HLDG GDR EA REP 5 EGP1	REG'S'
Equities	6,900.00	77,556.00	ORASURE TECHNOLOGIES INC COM	
Equities	3,000.00	38,760.00	ORBITAL SCI CORP COM	
Equities	53,310.00	688,765.20	ORBITAL SCI CORP COM	
Equities	6,699.00	86,551.08	ORBITAL SCI CORP COM	
Equities	11,100.00	143,412.00	ORBITAL SCI CORP COM	
Equities	1,700.00	6,205.00	ORBITZ WORLDWIDE INC COM	
Equities	4,800.00	17,520.00	ORBITZ WORLDWIDE INC COM	
Equities	311.00	5,171.93	ORCHARD SUPPLY HARDWARE STORES CORP CL ACL A	
Equities	2,100.00	23,268.00	ORIENTAL FINL GROUP INC COM	
Equities	2,558.00	28,342.64	ORIENTAL FINL GROUP INC COM	
Equities	2,000.00	16,740.00	ORIENT-EXPRESS HOTELS COM	
Equities	10,808.00	90,462.96	ORIENT-EXPRESS HOTELS COM	
Equities	107,713.00	1,347,016.73	ORIGIN ENERGY LTD NPV	
Equities	5,500.00	38,280.00	ORION MARINE GROUP INC COM STK	
Equities	3,300.00	47,487.00	ORITANI FINL CORP NEW COM STK	
Equities	2,666.00	38,363.74	ORITANI FINL CORP NEW COM STK	
Equities	12,200.00	1,126,883.07	ORIX CORP NPV	
Equities	27,927.00	2,579,546.18	ORIX CORP NPV	
Equities	2,600.00	240,155.41	ORIX CORP NPV	
Equities	95,000.00	688,154.50	ORKLA ASA NOK1.25	
Equities	2,900.00	290.00	ORLEANS HOMEBUILDERS INC COM	
Equities	1,200.00	25,668.00	ORMAT TECHNOLOGIES INC COM	
Equities	823.00	17,603.97	ORMAT TECHNOLOGIES INC COM	
Equities	1,200.00	49,500.00	ORTHOFIX INTL N.V COM STK USD0.10	
Equities	1,600.00	66,000.00	ORTHOFIX INTL N.V COM STK USD0.10	
Equities	417,000.00	1,745,557.09	OSAKA GAS CO LTD NPV	
Equities	7,200.00	150,840.00	OSHKOSH CORPORATION	
Equities	7,402.00	155,071.90	OSHKOSH CORPORATION	
Equities	2,100.00	133,014.00	OSI SYS INC COM	
Equities	15,160.00	960,234.40	OSI SYS INC COM	
Equities	1,740.00	110,211.60	OSI SYS INC COM	
Equities	251,000.00	1,723,478.35	OSISKO MINING CORP COM NPV	
Equities	1,700.00	144,667.25	OTSUKA CORP NPV	
Equities	3,700.00	314,864.02	OTSUKA CORP NPV	
Equities	1,300.00	110,627.90	OTSUKA CORP NPV	
Equities	27,000.00	826,682.54	OTSUKA HOLDINGS CO LTD	
Equities	1,300.00	29,731.00	OTTER TAIL CORP	
Equities	3,606.00	82,469.22	OTTER TAIL CORP	
Equities	4,780.00	34,941.80	OUTDOOR CHANNEL HLDGS INC COM NEW COM	NEW

Equities	41,206.00	1,877,822.79	OUTOTEC OYJ NPV	
Equities	3,340.00	152,209.10	OUTOTEC OYJ NPV	
Equities	7,260.00	330,849.72	OUTOTEC OYJ NPV	
Equities	866.00	1,628.08	OVERLAND STORAGE INC COM NEW	
Equities	334,000.00	2,317,540.26	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	197,417.00	1,369,825.88	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	108,500.00	752,853.65	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	370,492.00	2,570,748.88	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	416,000.00	2,886,517.21	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	59,000.00	409,385.85	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	1,746.00	19,398.06	OVERSEAS SHIPHOLDING GROUP INC COM	
Equities	2,471.00	27,452.81	OVERSEAS SHIPHOLDING GROUP INC COM	
Equities	2,000.00	13,820.00	OVERSTOCK COM INC DEL COM	
Equities	2,000.00	13,820.00	OVERSTOCK COM INC DEL COM	
Equities	4,200.00	128,646.00	OWENS & MINOR INC NEW COM	
Equities	5,451.00	166,964.13	OWENS & MINOR INC NEW COM	
Equities	6,400.00	182,656.00	OWENS CORNING NEW COM STK	
Equities	11,031.00	314,824.74	OWENS CORNING NEW COM STK	
Equities	1,618.00	1,601.82	OWENS CORNING NEW WT EXP SER B WTS	
Equities	22,170.00	424,998.90	OWENS ILL INC COM NEW	
Equities	11,900.00	228,123.00	OWENS ILL INC COM NEW	
Equities	16,243.00	311,378.31	OWENS ILL INC COM NEW	
Equities	21,700.00	415,989.00	OWENS ILL INC COM NEW	
Equities	600.00	26,820.00	OXFORD INDS INC COM	
Equities	1,600.00	71,520.00	OXFORD INDS INC COM	
Equities	25,302.00	13,941.40	OXIGENE INC COM NEW	
Equities	200.00	17,998.00	OYO GEOSPACE COM	
Equities	600.00	53,994.00	OYO GEOSPACE COM	
Equities	170.00	861.90	P & F INDS INC CL A NEW	
Equities	1,800.00	17,370.00	P A M TRANSN SVCS INC COM	
Equities	980.00	8,232.00	PAC PREMIER BANCORP COM	
Equities	29,540.00	1,157,672.60	PACCAR INC COM	
Equities	33,272.00	1,303,929.68	PACCAR INC COM	
Equities	1,800.00	9,756.00	PACER INTL INC TENN COM	
Equities	5,100.00	27,642.00	PACER INTL INC TENN COM	
Equities	1,346,290.57	1.00	PACESETTER GROWTH FUND L.P.	
Equities	1,523.00	69,646.79	PACIFIC CAP BANCORP NEW COM NEW COM NEW	
Equities	53.00	2,423.69	PACIFIC CAP BANCORP NEW COM NEW COM NEW	
Equities	472.00	167.98	PACIFIC ETHANOL INC COM NEW COM NEW	
Equities	672.00	239.16	PACIFIC ETHANOL INC COM NEW COM NEW	
Equities	4,200.00	7,686.00	PACIFIC SUNWEAR CALIF INC COM	
Equities	9,954.00	18,215.82	PACIFIC SUNWEAR CALIF INC COM	
Equities	370,000.00	226,096.93	PACIFIC TEXTILES H HKD0.001	
Equities	5,400.00	152,496.00	PACKAGING CORP AMER COM ISIN US6951561090	
Equities	7,779.00	219,678.96	PACKAGING CORP AMER COM ISIN US6951561090	
Equities	2,500.00	59,175.00	PACWEST BANCORP DEL COM	
Equities	2,774.00	65,660.58	PACWEST BANCORP DEL COM	
Equities	4,611.00	301,649.45	PADDY POWER PLC ORD EUR0.10	
Equities	4,100.00	19,229.00	PAIN THERAPEUTICS INC COM ISINUS69562K1007	
Equities	3,341.00	15,669.29	PAIN THERAPEUTICS INC COM ISINUS69562K1007	
Equities	22,800.00	164,382.76	PAINTED PONY PETROLEUM LTD COMMON SHARES	
Equities	397.00	198.50	PALATIN TECHNOLOGIES INC COMMON STOCK	
Equities	9,200.00	504,252.00	PALL CORP COM	
Equities	12,264.00	672,189.84	PALL CORP COM	
Equities	4,000.00	219,240.00	PALL CORP COM	
Equities	3,100.00	6.82	PALM HBR HOMES INC COM	
Equities	1,800.00	15,300.00	PALOMAR MED TECHNOLOGIES INC COM NEW	
Equities	1,555.00	13,217.50	PALOMAR MED TECHNOLOGIES INC COM NEW	
Equities	6,356.00	69,089.72	PANDORA MEDIA INC	
Equities	1,900.00	264,936.00	PANERA BREAD CO CL A	
Equities	2,742.00	382,344.48	PANERA BREAD CO CL A	
Equities	2,210.00	308,162.40	PANERA BREAD CO CL A	
Equities	1,600.00	48,224.00	PANHANDLE OIL & GAS INC.CL A COM STK	
Equities	15,053,780.00	21,168,068.67	PANTHEON EUROPE FUND VI L.P.	
Equities	38,107,454.96	50,124,599.20	PANTHEON EUROPE	
Equities	10,259,051.00	10,130,343.00	PANTHEON GLOBAL SECONDARY FUND II, LP	
Equities	55,827,048.00	60,085,302.00	PANTHEON USA FUND VIII, LP	
Equities	1,100.00	16,170.00	PANTRY INC COM ISIN #US6986571031	
Equities	665.00	9,775.50	PANTRY INC COM ISIN #US6986571031	
Equities	1,100.00	52,327.00	PAPA JOHNS INTL INC COM	
Equities	1,130.00	53,754.10	PAPA JOHNS INTL INC COM	
Equities	5,100.00	242,607.00	PAPA JOHNS INTL INC COM	
Equities	2,400.00	86,736.00	PAR PHARMACEUTICAL COS INC COM	

Equities	2,286.00	82,616.04	PAR PHARMACEUTICAL COS INC COM
Equities	2,550.00	12,571.50	PAR TECH CORP COM
Equities	271,700.00	711,666.96	PARAGON GRP OF COS ORD GBP1
Equities	7,000.00	146,720.00	PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	11,153.00	233,766.88	PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	2,800.00	79,044.00	PAREXEL INTL CORP COM
Equities	27,680.00	781,406.40	PAREXEL INTL CORP COM
Equities	5,007.00	141,347.61	PAREXEL INTL CORP COM
Equities	2,100.00	54,348.00	PARK ELECTROCHEMICAL CORP COM
Equities	36,420.00	942,549.60	PARK ELECTROCHEMICAL CORP COM
Equities	2,500.00	64,700.00	PARK ELECTROCHEMICAL CORP COM
Equities	149.00	701.79	PARK STERLING CORP COM STOCK
Equities	5,400.00	24,354.00	PARKER DRILLING CO COM
Equities	26,951.00	121,549.01	PARKER DRILLING CO COM
Equities	15,560.00	1,196,252.80	PARKER-HANNIFIN CORP COM
Equities	14,671.00	1,127,906.48	PARKER-HANNIFIN CORP COM
Equities	8,027.00	617,115.76	PARKER-HANNIFIN CORP COM
Equities	29,320.00	2,254,121.60	PARKER-HANNIFIN CORP COM
Equities	3,200.00	7,616.00	PARKERVISION INC COM
Equities	383.00	7,288.49	PARK-OHIO HLDGS CORP COM
Equities	5,970.00	451,749.90	PARTNERRE HLDG LTD COM STK
Equities	5,007.00	378,879.69	PARTNERRE HLDG LTD COM STK
Equities	21,130.00	1,598,907.10	PARTNERRE HLDG LTD COM STK
Equities	24,770.00	1,874,345.90	PARTNERRE HLDG LTD COM STK
Equities	800.00	10,200.00	PATRICK INDS INC COM
Equities	2,540.00	3,098.80	PATRIOT COAL CORP-STOCK DISTRIBUTION
Equities	10,922.00	13,324.84	PATRIOT COAL CORP-STOCK DISTRIBUTION
Equities	2,100.00	49,413.00	PATRIOT TRANSN HLDG INC COM
Equities	8,400.00	289,548.00	PATTERSON COS INC COM
Equities	9,295.00	320,398.65	PATTERSON COS INC COM
Equities	21,000.00	305,760.00	PATTERSON-UTI ENERGY INC COM
Equities	21,832.00	317,873.92	PATTERSON-UTI ENERGY INC COM
Equities	72,600.00	1,057,056.00	PATTERSON-UTI ENERGY INC COM
Equities	20,580.00	646,417.80	PAYCHEX INC COM
Equities	12,525.00	393,410.25	PAYCHEX INC COM
Equities	27,973.00	878,631.93	PAYCHEX INC COM
Equities	2,900.00	91,089.00	PAYCHEX INC COM
Equities	4,900.00	52,038.00	PC CONNECTION INC COM
Equities	2,100.00	11,361.00	PC MALL INC COM
Equities	4,000.00	25,880.00	PC-TEL INC COM
Equities	4,500.00	44,415.00	PDF SOLUTIONS INC COM
Equities	0.00	-	PDG REALTY SA EMPR COM NPV
Equities	2,800.00	23,072.00	PDI INC COM
Equities	6,600.00	43,758.00	PDL BIOPHARMA INC COM
Equities	16,743.00	111,006.09	PDL BIOPHARMA INC COM
Equities	19,360.00	474,707.20	PEABODY ENERGY CORP COM STK
Equities	26,139.00	640,928.28	PEABODY ENERGY CORP COM STK
Equities	8,061.00	197,655.72	PEABODY ENERGY CORP COM STK
Equities	9,900.00	242,748.00	PEABODY ENERGY CORP COM STK
Equities	389,000.00	65,193.99	PEAK SPORT PRODUCT HKD0.01'REG S'
Equities	1,651.00	25,607.01	PEAPACK-GLADSTONE FINL CORP COM
Equities	109,416.00	2,172,627.32	PEARSON ORD GBP0.25
Equities	25,300.00	502,371.42	PEARSON ORD GBP0.25
Equities	23,699.00	470,581.04	PEARSON ORD GBP0.25
Equities	51,440.00	1,021,422.36	PEARSON ORD GBP0.25
Equities	40,644.00	807,050.75	PEARSON ORD GBP0.25
Equities	69,100.00	1,610,721.00	PEBBLEBROOK HOTEL TR COM STK
Equities	3,500.00	81,585.00	PEBBLEBROOK HOTEL TR COM STK
Equities	3,550.00	82,750.50	PEBBLEBROOK HOTEL TR COM STK
Equities	13,500.00	314,685.00	PEBBLEBROOK HOTEL TR COM STK
Equities	16,750.00	390,442.50	PEBBLEBROOK HOTEL TR COM STK
Equities	1,500.00	5,850.00	PEERLESS SYS CORP COM
Equities	100.00	6,004.00	PEETS COFFEE & TEA INC COM
Equities	1,144.00	68,685.76	PEETS COFFEE & TEA INC COM
Equities	1,200.00	39,576.00	PEGASYSTEMS INC COM
Equities	1,823.00	60,122.54	PEGASYSTEMS INC COM
Equities	11,500.00	12,880.00	PENDRELL CORP COM
Equities	1,500.00	13,425.00	PENFORD CORP COM
Equities	4,600.00	205,114.00	PENN NATL GAMING INC COM
Equities	6,185.00	275,789.15	PENN NATL GAMING INC COM
Equities	2,500.00	18,350.00	PENN VA CORP COM
Equities	4,800.00	35,232.00	PENN VA CORP COM
Equities	16,700.00	122,578.00	PENN VA CORP COM

Equities	13,470.00	313,985.70	PENNEY J.C CO INC COM
Equities	13,776.00	321,118.56	PENNEY J.C CO INC COM
Equities	15,500.00	232,190.00	PENNSYLVANIA REAL ESTATE INVTR SH BEN INT SH BEN INT
Equities	2,700.00	40,446.00	PENNSYLVANIA REAL ESTATE INVTR SH BEN INT SH BEN INT
Equities	6,870.00	102,912.60	PENNSYLVANIA REAL ESTATE INVTR SH BEN INT SH BEN INT
Equities	5,150.00	77,147.00	PENNSYLVANIA REAL ESTATE INVTR SH BEN INT SH BEN INT
Equities	2,000.00	42,480.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	4,700.00	99,828.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	2,000.00	306.00	PENSON WORLDWIDE INC COM
Equities	8,590.00	328,825.20	PENTAIR INC COM
Equities	9,767.00	373,880.76	PENTAIR INC COM
Equities	1,736.00	38,157.28	PEOPLES BANCORP INC COM STK
Equities	30,100.00	349,461.00	PEOPLES UTD FINL INC COM
Equities	33,343.00	387,112.23	PEOPLES UTD FINL INC COM
Equities	2,900.00	28,710.00	PEP BOYS-MANNY MOE & JACK COM
Equities	5,196.00	51,440.40	PEP BOYS-MANNY MOE & JACK COM
Equities	10,800.00	211,356.00	PEPCO HLDGS INC COM
Equities	20,619.00	403,513.83	PEPCO HLDGS INC COM
Equities	5,640.00	398,522.40	PEPSICO INC COM
Equities	111,466.00	7,876,187.56	PEPSICO INC COM
Equities	141,822.00	10,021,142.52	PEPSICO INC COM
Equities	11,320.00	799,871.20	PEPSICO INC COM
Equities	3,078.00	217,491.48	PEPSICO INC COM
Equities	46,655.00	3,296,642.30	PEPSICO INC COM
Equities	106,700.00	7,539,422.00	PEPSICO INC COM
Equities	1,800.00	9,936.00	PERCEPTRON INC COM
Equities	4,140.00	2,236.84	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW
Equities	1,500.00	16,845.00	PERFICIENT INC COM STK
Equities	4,000.00	44,920.00	PERFICIENT INC COM STK
Equities	2,700.00	6,048.00	PERFORMANCE TECHNOLOGIES INC COM
Equities	555.00	4,600.95	PERFUMANIA HLDGS INC COM STK
Equities	5,100.00	45,900.00	PERICOM SEMICONDUCTOR CORP COM
Equities	7,000.00	180,600.00	PERKINELMER INC COM
Equities	9,615.00	248,067.00	PERKINELMER INC COM
Equities	46,720.00	1,205,376.00	PERKINELMER INC COM
Equities	200.00	234.00	PERMA-FIX ENVIRONMENTAL SVCS INC COM
Equities	850.00	6,196.50	PERNIX THERAPEUTICS HLDGS INC COM
Equities	53,602.00	5,731,670.18	PERNOD RICARD NPV EUR 1.55
Equities	2,550.00	272,671.90	PERNOD RICARD NPV EUR 1.55
Equities	2,170.00	255,908.10	PERRIGO CO COM
Equities	1,530.00	180,432.90	PERRIGO CO COM
Equities	4,700.00	554,271.00	PERRIGO CO COM
Equities	7,954.00	938,015.22	PERRIGO CO COM
Equities	3,000.00	22,470.00	PERVASIVE SOFTWARE INC COM STK
Equities	3,588.00	43,630.08	PETMED EXPRESS INC COM STK
Equities	158,528.00	1,925,446.69	PETROLEUM GEO SVS NOK3
Equities	10,100.00	113,933.98	PETROMINERALES LTD
Equities	42,000.00	473,784.88	PETROMINERALES LTD
Equities	53,400.00	381,588.84	PETROPAVLOVSK PLC ORD GBP0.01
Equities	4,200.00	21,000.00	PETROQUEST ENERGY INC COM
Equities	40,830.00	204,150.00	PETROQUEST ENERGY INC COM
Equities	4,177.00	20,885.00	PETROQUEST ENERGY INC COM
Equities	7,700.00	524,986.00	PETSMART INC COM
Equities	9,228.00	629,165.04	PETSMART INC COM
Equities	8,000.00	545,440.00	PETSMART INC COM
Equities	191,612.00	1,885,259.91	PEUGEOT SA EUR1
Equities	180.00	2,404.80	PFD BK L A CAL COM
Equities	7,471,535.01	6,307,708.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Equities	577,433.00	13,280,959.00	PFIZER INC COM
Equities	677,287.00	15,577,601.00	PFIZER INC COM
Equities	8,712.00	200,376.00	PFIZER INC COM
Equities	47,979.00	1,103,517.00	PFIZER INC COM
Equities	156,160.00	3,591,680.00	PFIZER INC COM
Equities	163,191.00	3,753,393.00	PFIZER INC COM
Equities	255,500.00	5,876,500.00	PFIZER INC COM
Equities	1,399.00	3,973.16	PFSWEB INC COM NEW STK
Equities	30,380.00	1,375,302.60	PG& E CORP COM
Equities	37,583.00	1,701,382.41	PG& E CORP COM
Equities	13,800.00	624,726.00	PG& E CORP COM
Equities	20,770.00	940,257.90	PG& E CORP COM
Equities	5,805.00	317,011.05	PHARMACYCLICS INC COM
Equities	3,600.00	196,596.00	PHARMACYCLICS INC COM
Equities	5,547.00	302,921.67	PHARMACYCLICS INC COM

Equities	1,522.00	16,620.24	PHARMERICA CORP COM STK
Equities	4,014.00	43,832.88	PHARMERICA CORP COM STK
Equities	5,800.00	63,336.00	PHARMERICA CORP COM STK
Equities	1,565,423.96	377,547.00	PHAROS CAPITAL PARTNERS, LP
Equities	400.00	1,036.00	PHAZAR CORP COM
Equities	2,600.00	45,448.00	PHH CORP COM NEW COM NEW
Equities	4,800.00	83,904.00	PHH CORP COM NEW COM NEW
Equities	37,800.00	660,744.00	PHH CORP COM NEW COM NEW
Equities	800.00	22,248.00	PHI INC COM NON VTG
Equities	13,667.00	1,192,582.42	PHILIP MORRIS INTL COM STK NPV
Equities	120,550.00	10,519,193.00	PHILIP MORRIS INTL COM STK NPV
Equities	155,834.00	13,598,074.84	PHILIP MORRIS INTL COM STK NPV
Equities	7,676.00	669,807.76	PHILIP MORRIS INTL COM STK NPV
Equities	4,700.00	410,122.00	PHILIP MORRIS INTL COM STK NPV
Equities	51,080.00	4,457,240.80	PHILIP MORRIS INTL COM STK NPV
Equities	30,844.00	2,691,447.44	PHILIP MORRIS INTL COM STK NPV
Equities	10,370.00	904,886.20	PHILIP MORRIS INTL COM STK NPV
Equities	117,900.00	10,287,954.00	PHILIP MORRIS INTL COM STK NPV
Equities	1,700.00	948,462.68	PHILIP MORRIS(CZ) CZK1000
Equities	106,988.00	2,113,987.55	PHILLIPS ELEC(KON) EURO.20
Equities	50,215.00	1,669,146.60	PHILLIPS 66 COM
Equities	55,358.00	1,840,099.92	PHILLIPS 66 COM
Equities	19,093.00	634,651.32	PHILLIPS 66 COM
Equities	69,970.00	2,325,802.80	PHILLIPS 66 COM
Equities	1,900.00	0.23	PHOTOELECTRON CORP COM
Equities	3,100.00	18,910.00	PHOTRONICS INC COM
Equities	6,317.00	38,533.70	PHOTRONICS INC COM
Equities	700.00	15,687.00	PICO HLDGS INC COM NEW STK
Equities	2,300.00	51,543.00	PICO HLDGS INC COM NEW STK
Equities	4,300.00	138,417.00	PIEDMONT NAT GAS INC COM
Equities	6,521.00	209,910.99	PIEDMONT NAT GAS INC COM
Equities	12,700.00	218,567.00	PIEDMONT OFFICE REALTY TRU-A
Equities	14,517.00	249,837.57	PIEDMONT OFFICE REALTY TRU-A
Equities	6,300.00	103,509.00	PIER 1 IMPORTS INC COM
Equities	9,897.00	162,607.71	PIER 1 IMPORTS INC COM
Equities	1,600.00	12,352.00	PIKE ELEC CORP COM STK
Equities	7,374.00	52,724.10	PILGRIMS PRIDE CORP
Equities	41,500.00	330,101.78	PING AN INSURANCE GROUP 'H' CNY1
Equities	63,000.00	501,118.37	PING AN INSURANCE GROUP 'H' CNY1
Equities	2,900.00	27,898.00	PINNACLE ENTMT INC COM
Equities	5,400.00	51,948.00	PINNACLE ENTMT INC COM
Equities	2,000.00	39,020.00	PINNACLE FINL PARTNERS INC COM
Equities	2,868.00	55,954.68	PINNACLE FINL PARTNERS INC COM
Equities	4,290.00	221,964.60	PINNACLE W. CAP CORP COM
Equities	10,111.00	523,143.14	PINNACLE W. CAP CORP COM
Equities	476.00	24,628.24	PINNACLE W. CAP CORP COM
Equities	19,810.00	1,024,969.40	PINNACLE W. CAP CORP COM
Equities	3,480.00	306,970.80	PIONEER NAT RES CO COM STK
Equities	10,200.00	899,742.00	PIONEER NAT RES CO COM STK
Equities	10,737.00	947,110.77	PIONEER NAT RES CO COM STK
Equities	2,805.00	247,429.05	PIONEER NAT RES CO COM STK
Equities	12,436.00	1,096,979.56	PIONEER NAT RES CO COM STK
Equities	4,600.00	405,766.00	PIONEER NAT RES CO COM STK
Equities	5,244.00	462,573.24	PIONEER NAT RES CO COM STK
Equities	1,500.00	35,145.00	PIPER JAFFRAY COS COM
Equities	2,548.00	59,699.64	PIPER JAFFRAY COS COM
Equities	61,000.00	642,132.97	PIRELLI + C. ORD COMMON STOCK
Equities	12,700.00	190,119.00	PITNEY BOWES INC COM
Equities	16,500.00	247,005.00	PITNEY BOWES INC COM
Equities	68,480.00	1,025,145.60	PITNEY BOWES INC COM
Equities	2,933.00	7,097.86	PIXELWORKS INC COM NEW STK
Equities	200.00	540.00	PIZZA INN HLDGS INC COM
Equities	1,400.00	97,650.00	PK NATL CORP COM
Equities	1,241.00	86,559.75	PK NATL CORP COM
Equities	800.00	9,152.00	PKWY PPTYS INC REIT
Equities	2,100.00	24,024.00	PKWY PPTYS INC REIT
Equities	10,361.00	364,499.98	PLAINS EXPL & PRODTN CO COM
Equities	44,005.00	1,548,095.90	PLAINS EXPL & PRODTN CO COM
Equities	13,827.00	486,433.86	PLAINS EXPL & PRODTN CO COM
Equities	2,900.00	4,785.00	PLANAR SYS INC
Equities	2,900.00	96,860.00	PLANTRONICS INC NEW COM
Equities	22,963.00	766,964.20	PLANTRONICS INC NEW COM
Equities	4,356.00	145,490.40	PLANTRONICS INC NEW COM

Equities	13,700.00	457,580.00	PLANTRONICS INC NEW COM	
Equities	25,000.00	625,641.66	PLASTIC OMNIUM EURO.17	
Equities	3,800.00	144,780.00	PLATINUM UNDERWRITERS HLDGS INC COM	USD0.01
Equities	3,112.00	118,567.20	PLATINUM UNDERWRITERS HLDGS INC COM	USD0.01
Equities	2,300.00	64,860.00	PLEXUS CORP COM	
Equities	57,077.00	1,609,571.40	PLEXUS CORP COM	
Equities	20,413.00	575,646.60	PLEXUS CORP COM	
Equities	2,552.00	71,966.40	PLEXUS CORP COM	
Equities	1,367.00	1,558.38	PLUG PWR INC COM NEW	
Equities	12,280.00	487,516.00	PLUM CREEK TIMBER CO INC COM	
Equities	15,708.00	623,607.60	PLUM CREEK TIMBER CO INC COM	
Equities	4,700.00	29,845.00	PLX TECH INC COM	
Equities	2,225.00	17,132.50	PMC COML TR SH BEN INT SHS OF BEN INT	USD0.01
Equities	14,100.00	86,574.00	PMC SIERRA INC COM	
Equities	19,026.00	116,819.64	PMC SIERRA INC COM	
Equities	38,764.00	2,368,868.04	PNC FINANCIAL SERVICES GROUP COM STK	
Equities	48,328.00	2,953,324.08	PNC FINANCIAL SERVICES GROUP COM STK	
Equities	4,943.00	302,066.73	PNC FINANCIAL SERVICES GROUP COM STK	
Equities	14,200.00	867,762.00	PNC FINANCIAL SERVICES GROUP COM STK	
Equities	24,298.00	1,484,850.78	PNC FINANCIAL SERVICES GROUP COM STK	
Equities	4,300.00	84,022.00	PNM RES INC COM	
Equities	4,646.00	90,782.84	PNM RES INC COM	
Equities	2,880.00	205,862.40	POLARIS INDS INC COM	
Equities	4,800.00	343,104.00	POLARIS INDS INC COM	
Equities	6,346.00	453,612.08	POLARIS INDS INC COM	
Equities	13,000.00	136,760.00	POLYCOM INC COM	
Equities	76,600.00	805,832.00	POLYCOM INC COM	
Equities	17,242.00	181,385.84	POLYCOM INC COM	
Equities	5,300.00	72,504.00	POLYONE CORP COM	
Equities	7,606.00	104,050.08	POLYONE CORP COM	
Equities	2,885.00	116,525.15	POLYPORE INTL INC COM	
Equities	2,300.00	92,897.00	POLYPORE INTL INC COM	
Equities	19,250.00	777,507.50	POLYPORE INTL INC COM	
Equities	3,829.00	154,653.31	POLYPORE INTL INC COM	
Equities	2,500.00	101,150.00	POOL CORP COM STK	
Equities	3,933.00	159,129.18	POOL CORP COM STK	
Equities	12,456.00	206,894.16	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	
Equities	7,070.00	117,432.70	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	
Equities	8,181.40	135,893.05	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	
Equities	780.00	71,182.80	PORTFOLIO RECOVERY ASSOCS INC COM	
Equities	800.00	73,008.00	PORTFOLIO RECOVERY ASSOCS INC COM	
Equities	14,650.00	1,336,959.00	PORTFOLIO RECOVERY ASSOCS INC COM	
Equities	1,752.00	159,887.52	PORTFOLIO RECOVERY ASSOCS INC COM	
Equities	4,100.00	109,306.00	PORTLAND GEN ELEC CO COM NEW STK\	
Equities	43,566.00	1,161,469.56	PORTLAND GEN ELEC CO COM NEW STK\	
Equities	2,265.00	60,384.90	PORTLAND GEN ELEC CO COM NEW STK\	
Equities	103,067.00	451,904.26	PORTUGAL TELECOM SGPS EURO.03	
Equities	1,240.00	38,130.00	POST HLDGS INC COM STK	
Equities	2,540.00	78,105.00	POST HLDGS INC COM STK	
Equities	44,200.00	2,163,590.00	POST PPTYS INC REIT	
Equities	3,700.00	181,115.00	POST PPTYS INC REIT	
Equities	4,468.00	218,708.60	POST PPTYS INC REIT	
Equities	19,100.00	934,945.00	POST PPTYS INC REIT	
Equities	2,500.00	109,127.47	POTASH CORP SASK COM NPV	
Equities	102,900.00	4,491,686.69	POTASH CORP SASK COM NPV	
Equities	11,900.00	519,911.00	POTASH CORP SASK INC COM	
Equities	28,700.00	1,253,903.00	POTASH CORP SASK INC COM	
Equities	136,700.00	5,972,423.00	POTASH CORP SASK INC COM	
Equities	2,700.00	86,238.00	POTLATCH CORP NEW REIT	
Equities	3,382.00	108,021.08	POTLATCH CORP NEW REIT	
Equities	1,000.00	37,360.00	POWELL INDS INC COM	
Equities	862.00	32,204.32	POWELL INDS INC COM	
Equities	52,000.00	389,488.00	POWER ASSETS HLDGS HKD1	
Equities	76,000.00	569,251.69	POWER ASSETS HLDGS HKD1	
Equities	50,500.00	378,252.77	POWER ASSETS HLDGS HKD1	
Equities	109,500.00	820,171.85	POWER ASSETS HLDGS HKD1	
Equities	1,400.00	52,220.00	POWER INTEGRATIONS INC COM	
Equities	19,570.00	729,961.00	POWER INTEGRATIONS INC COM	
Equities	2,725.00	101,642.50	POWER INTEGRATIONS INC COM	
Equities	3,100.00	14,012.00	POWER ONE INC NEW COM USD0.001	
Equities	7,262.00	32,824.24	POWER ONE INC NEW COM USD0.001	
Equities	500.00	2,490.00	POWERSECURE INTL INC COM STK	
Equities	4,160.00	3,016.00	POWERWAVE TECHNOLOGIES INC COM NEW	

Equities	2,700.00	16,848.00	POZEN INC COM
Equities	1,500.00	36,780.00	PPDC ENERGY INC COM
Equities	1,700.00	41,684.00	PPDC ENERGY INC COM
Equities	12,560.00	1,332,867.20	PPG IND INC COM
Equities	13,194.00	1,400,147.28	PPG IND INC COM
Equities	7,176.00	761,517.12	PPG IND INC COM
Equities	10,660.00	1,131,239.20	PPG IND INC COM
Equities	6,000.00	636,720.00	PPG IND INC COM
Equities	43,490.00	1,209,456.90	PPL CORP COM ISIN US69351T1060
Equities	52,433.00	1,458,161.73	PPL CORP COM ISIN US69351T1060
Equities	15,487.00	430,693.47	PPL CORP COM ISIN US69351T1060
Equities	0.00	-	PPL CORP COM ISIN US69351T1060
Equities	8,300.00	1,182,342.18	PPR EUR4
Equities	3,680.00	524,219.19	PPR EUR4
Equities	1,835.00	199,519.55	PRAXAIR INC COM
Equities	21,980.00	2,389,885.40	PRAXAIR INC COM
Equities	27,415.00	2,980,832.95	PRAXAIR INC COM
Equities	7,390.00	803,514.70	PRAXAIR INC COM
Equities	2,440.00	265,301.20	PRAXAIR INC COM
Equities	7,646.00	831,349.58	PRAXAIR INC COM
Equities	43,400.00	4,718,882.00	PRAXAIR INC COM
Equities	1,210.00	199,032.90	PRECISION CASTPARTS CORP COM
Equities	10,323.00	1,698,030.27	PRECISION CASTPARTS CORP COM
Equities	12,840.00	2,112,051.60	PRECISION CASTPARTS CORP COM
Equities	4,176.00	686,910.24	PRECISION CASTPARTS CORP COM
Equities	42,100.00	286,186.67	PRECISION DRILLING COM NPV
Equities	1,300.00	75,283.00	PREFORMED LINE PRODS CO COM
Equities	1,100.00	63,701.00	PREFORMED LINE PRODS CO COM
Equities	902.00	6,765.00	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	57.00	199,953.63	PREMIER INV CORP REIT
Equities	4,400.00	36,916.00	PREMIERE GLOBAL SVCS INC COM
Equities	6,490.00	54,451.10	PREMIERE GLOBAL SVCS INC COM
Equities	6,579.00	64,671.57	PRESIDENTIAL LIFE CORP COM
Equities	1,027.00	438.73	PRESSTEK INC COM
Equities	2,500.00	39,525.00	PRESTIGE BRANDS HLDGS INC COM
Equities	5,042.00	79,714.02	PRESTIGE BRANDS HLDGS INC COM
Equities	1,196.00	9,508.20	PRGX GLOBAL INC
Equities	350.00	232,582.00	PRICELINE COM INC COM NEW STK
Equities	3,500.00	2,325,820.00	PRICELINE COM INC COM NEW STK
Equities	4,459.00	2,963,094.68	PRICELINE COM INC COM NEW STK
Equities	1,630.00	1,083,167.60	PRICELINE COM INC COM NEW STK
Equities	2,000.00	1,329,040.00	PRICELINE COM INC COM NEW STK
Equities	1,241.00	824,669.32	PRICELINE COM INC COM NEW STK
Equities	1,300.00	87,763.00	PRICESMART INC COM STK
Equities	1,400.00	94,514.00	PRICESMART INC COM STK
Equities	7,400.00	171,017.71	PRIMARIS RETAIL INVT TR
Equities	800.00	20,800.00	PRIMEENERGY CORP COM
Equities	800.00	20,800.00	PRIMEENERGY CORP COM
Equities	2,000.00	53,460.00	PRIMERICA INC COM
Equities	2,423.00	64,766.79	PRIMERICA INC COM
Equities	7,100.00	85,200.00	PRIMORIS SVCS CORP COM
Equities	72,200.00	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	21,600.00	566,568.00	PRINCIPAL FINL GROUP INC COM STK
Equities	27,880.00	731,292.40	PRINCIPAL FINL GROUP INC COM STK
Equities	6,985.00	103,098.60	PRIVATEBANCORP INC COM
Equities	4,800.00	70,848.00	PRIVATEBANCORP INC COM
Equities	6,526.00	96,323.76	PRIVATEBANCORP INC COM
Equities	2,480.00	220,943.20	PROASSURANCE CORP COM
Equities	1,690.00	150,562.10	PROASSURANCE CORP COM
Equities	2,779.00	247,581.11	PROASSURANCE CORP COM
Equities	6,400.00	570,176.00	PROASSURANCE CORP COM
Equities	9,615.00	233,740.65	PROCERA NETWORKS INC COM NEW COM NEW
Equities	200,650.00	12,289,812.50	PROCTER & GAMBLE COM NPV
Equities	248,222.00	15,203,597.50	PROCTER & GAMBLE COM NPV
Equities	4,850.00	297,062.50	PROCTER & GAMBLE COM NPV
Equities	9,616.00	588,980.00	PROCTER & GAMBLE COM NPV
Equities	6,651.00	407,373.75	PROCTER & GAMBLE COM NPV
Equities	4,100.00	251,125.00	PROCTER & GAMBLE COM NPV
Equities	19,040.00	1,166,200.00	PROCTER & GAMBLE COM NPV
Equities	64,497.00	3,950,441.25	PROCTER & GAMBLE COM NPV
Equities	76,900.00	4,710,125.00	PROCTER & GAMBLE COM NPV
Equities	2,200.00	21,516.00	PROGENICS PHARMACEUTICALS INC COM
Equities	3,300.00	32,274.00	PROGENICS PHARMACEUTICALS INC COM

Equities	3,000.00	62,610.00	PROGRESS SOFTWARE CORP COM
Equities	5,313.00	110,882.31	PROGRESS SOFTWARE CORP COM
Equities	40,300.00	839,449.00	PROGRESSIVE CORP OH COM
Equities	53,100.00	1,106,073.00	PROGRESSIVE CORP OH COM
Equities	50,928.00	1,060,830.24	PROGRESSIVE CORP OH COM
Equities	72,300.00	1,506,009.00	PROGRESSIVE CORP OH COM
Equities	130,842.00	4,347,879.66	PROLOGIS INC COM
Equities	56,096.00	1,864,070.08	PROLOGIS INC COM
Equities	35,675.00	1,185,480.25	PROLOGIS INC COM
Equities	42,280.00	1,404,964.40	PROLOGIS INC COM
Equities	15,246.00	506,624.58	PROLOGIS INC COM
Equities	47,724.00	1,585,868.52	PROLOGIS INC COM
Equities	12,278.00	407,997.94	PROLOGIS INC COM
Equities	79,858.00	1,785,677.70	PROSIEBENSAT1 MEDI NPV PRF
Equities	34,000.00	760,262.49	PROSIEBENSAT1 MEDI NPV PRF
Equities	4,100.00	172,323.00	PROSPERITY BANCSHARES INC COM
Equities	23,420.00	984,342.60	PROSPERITY BANCSHARES INC COM
Equities	4,714.00	198,129.42	PROSPERITY BANCSHARES INC COM
Equities	1,500.00	8,595.00	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	5,400.00	158,814.00	PROTECTIVE LIFE CORP COM
Equities	7,007.00	206,075.87	PROTECTIVE LIFE CORP COM
Equities	1,085.00	31,204.60	PROTO LABS INC COM
Equities	600.00	8,094.00	PROVIDENCE & WORCESTER RR CO COM STK
Equities	5,637,376.00	4,417,260.00	PROVIDENCE EQUITY PARTNERS V, LP
Equities	12,772,110.00	10,609,581.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Equities	1,461,217.00	663,805.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Equities	15,694,972.00	17,131,232.00	PROVIDENCE EQUITY PTRS VI LP
Equities	1,325.00	15,277.25	PROVIDENT FINL HLDGS INC COM
Equities	3,800.00	58,330.00	PROVIDENT FINL SVCS INC COM
Equities	6,391.00	98,101.85	PROVIDENT FINL SVCS INC COM
Equities	3,500.00	26,565.00	PROVIDENT NY BANCORP COM
Equities	3,545.00	26,906.55	PROVIDENT NY BANCORP COM
Equities	38,060.00	1,843,245.80	PRUDENTIAL FINL INC COM
Equities	43,410.00	2,102,346.30	PRUDENTIAL FINL INC COM
Equities	17,291.00	837,403.13	PRUDENTIAL FINL INC COM
Equities	38,100.00	1,845,183.00	PRUDENTIAL FINL INC COM
Equities	36,190.00	1,752,681.70	PRUDENTIAL FINL INC COM
Equities	246,696.00	2,855,546.03	PRUDENTIAL GBPO.05
Equities	28,000.00	324,104.52	PRUDENTIAL GBPO.05
Equities	64,200.00	956,493.16	PRYSMIAN SPA EURO.10
Equities	17,850.00	1,208,802.00	PS BUSINESS PKS INC CALIF COM
Equities	1,100.00	74,492.00	PS BUSINESS PKS INC CALIF COM
Equities	1,177.00	79,706.44	PS BUSINESS PKS INC CALIF COM
Equities	6,800.00	460,496.00	PS BUSINESS PKS INC CALIF COM
Equities	7,750.00	684,931.33	PSP SWISS PROPERTY CHFO.10 (REGD)
Equities	4,300.00	90,257.00	PSS WORLD MED INC COM
Equities	4,631.00	97,204.69	PSS WORLD MED INC COM
Equities	1,025.00	10,547.25	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	164,800.00	1,676,020.15	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	70,700.00	719,020.78	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	238,884.00	2,429,456.30	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	43,125.00	438,582.34	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	34,700.00	1,127,750.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	46,490.00	1,510,925.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	19,157.00	622,602.50	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	67,560.00	2,195,700.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	32,992.00	4,764,374.72	PUB STORAGE COM
Equities	28,754.00	4,152,365.14	PUB STORAGE COM
Equities	14,570.00	2,104,053.70	PUB STORAGE COM
Equities	13,320.00	1,923,541.20	PUB STORAGE COM
Equities	14,870.00	2,147,376.70	PUB STORAGE COM
Equities	3,700.00	534,317.00	PUB STORAGE COM
Equities	9,100.00	1,314,131.00	PUB STORAGE COM
Equities	10,098.00	461,975.96	PUBLICIS GROUPE SA EURO.40
Equities	14,000.00	640,489.55	PUBLICIS GROUPE SA EURO.40
Equities	1,800.00	13,338.00	PULASKI FINL CORP COM
Equities	2,000.00	3,940.00	PULSE ELECTRONICS CORP
Equities	5,714.00	11,256.58	PULSE ELECTRONICS CORP
Equities	18,630.00	199,341.00	PULTE GROUP INC
Equities	178,000.00	1,904,600.00	PULTE GROUP INC
Equities	25,198.00	269,618.60	PULTE GROUP INC
Equities	4,990.00	388,172.10	PVH CORP COM USD1
Equities	12,687.00	986,921.73	PVH CORP COM USD1

Equities	5,515.00	429,011.85	PVH CORP COM USD1
Equities	14,655.00	1,140,012.45	PVH CORP COM USD1
Equities	1,526.00	11,381,717.39	PVTPL DG FDG TR TR PFD SECS 144A EXP 12-29-2049
Equities	1,000.00	524,293.90	PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM
Equities	124.00	-	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	7,993.78	-	PVTPL RENAISSANCE COSMETICS INC COM
Equities	4,570,617.55	86,658,908.69	PYRAMIS SELECT EMERGING MKT POOL
Equities	358.00	4,872.38	QAD INC COM USD0.001 CLASS 'B'
Equities	640.00	8,710.40	QAD INC COM USD0.001 CLASS 'B'
Equities	314,084.00	4,307,715.00	QBE INS GROUP NPV
Equities	48,700.00	667,928.71	QBE INS GROUP NPV
Equities	569,200.00	7,806,673.94	QBE INS GROUP NPV
Equities	2,875.00	12,046.25	QC HLDGS INC COM
Equities	675.00	8,842.50	QCR HLDGS INC COM
Equities	13,090.00	392,307.30	QEP RES INC COM STK
Equities	54,700.00	1,639,359.00	QEP RES INC COM STK
Equities	17,828.00	534,305.16	QEP RES INC COM STK
Equities	10,100.00	302,697.00	QEP RES INC COM STK
Equities	3,800.00	84,056.00	QLIK TECHNOLOGIES INC COM STK
Equities	6,024.00	133,250.88	QLIK TECHNOLOGIES INC COM STK
Equities	9,100.00	124,579.00	QLOGIC CORP COM
Equities	7,937.00	108,657.53	QLOGIC CORP COM
Equities	605,137.00	2,109,005.25	QR NATIONAL LTD NPV
Equities	1,600.00	23,008.00	QUAD / GRAPHICS INC COM STK
Equities	2,743.00	39,444.34	QUAD / GRAPHICS INC COM STK
Equities	1,800.00	83,178.00	QUAKER CHEM CORP COM
Equities	5,225.00	290,928.00	QUALCOMM INC COM
Equities	124,400.00	6,926,592.00	QUALCOMM INC COM
Equities	153,897.00	8,568,984.96	QUALCOMM INC COM
Equities	30,190.00	1,680,979.20	QUALCOMM INC COM
Equities	3,838.00	213,699.84	QUALCOMM INC COM
Equities	20,130.00	1,120,838.40	QUALCOMM INC COM
Equities	32,050.00	1,784,544.00	QUALCOMM INC COM
Equities	25,800.00	1,436,544.00	QUALCOMM INC COM
Equities	99,500.00	5,540,160.00	QUALCOMM INC COM
Equities	71,300.00	3,969,984.00	QUALCOMM INC COM
Equities	3,000.00	82,530.00	QUALITY SYS INC COM STK
Equities	3,702.00	101,842.02	QUALITY SYS INC COM STK
Equities	2,600.00	4,940.00	QUALSTAR CORP COM
Equities	1,800.00	32,184.00	QUANEX BLDG PRODS CORP COM STK
Equities	5,261.00	94,066.68	QUANEX BLDG PRODS CORP COM STK
Equities	12,346.00	297,168.22	QUANTA SVCS INC COM
Equities	101,835.00	2,451,168.45	QUANTA SVCS INC COM
Equities	19,131.00	460,483.17	QUANTA SVCS INC COM
Equities	31,356.00	63,652.68	QUANTUM CORP DSSG COM
Equities	2,588,425.96	2,800,382.00	QUANTUM ENERGY PARTNERS IV, LP
Equities	445.00	326.85	QUANTUM FUEL SYS TCHNLGIS WRLDWDE INC COM NEW
Equities	10,280.00	615,772.00	QUEST DIAGNOSTICS INC COM
Equities	13,310.00	797,269.00	QUEST DIAGNOSTICS INC COM
Equities	5,500.00	329,450.00	QUEST DIAGNOSTICS INC COM
Equities	72,400.00	4,336,760.00	QUEST DIAGNOSTICS INC COM
Equities	2,700.00	75,195.00	QUEST SOFTWARE INC COM ISIN US74834T1034
Equities	5,661.00	157,658.85	QUEST SOFTWARE INC COM ISIN US74834T1034
Equities	13,890.00	289,745.40	QUESTAR CORP COM
Equities	37,850.00	789,551.00	QUESTAR CORP COM
Equities	30,500.00	636,230.00	QUESTAR CORP COM
Equities	14,595.00	304,451.70	QUESTAR CORP COM
Equities	3,400.00	181,016.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	18,160.00	966,838.40	QUESTCOR PHARMACEUTICALS INC COM
Equities	5,950.00	316,778.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	4,900.00	12,299.00	QUICKLOGIC CORP CDT-COM STK
Equities	6,400.00	34,688.00	QUICKSILVER RES INC COM
Equities	14,368.00	77,874.56	QUICKSILVER RES INC COM
Equities	2,500.00	39,200.00	QUIDEL CORP COM
Equities	3,500.00	54,880.00	QUIDEL CORP COM
Equities	6,900.00	16,077.00	QUIKSILVER INC COM
Equities	17,600.00	41,008.00	QUIKSILVER INC COM
Equities	2,583.00	23,918.58	QUINSTREET INC COM STK
Equities	2,875.00	126,327.50	RACKSPACE HOSTING INC COM STK
Equities	5,100.00	224,094.00	RACKSPACE HOSTING INC COM STK
Equities	10,121.00	444,716.74	RACKSPACE HOSTING INC COM STK
Equities	4,700.00	206,518.00	RACKSPACE HOSTING INC COM STK
Equities	9,400.00	30,926.00	RADIAN GROUP INC COM

Equities	13,124.00	43,177.96	RADIAN GROUP INC COM
Equities	1,500.00	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	8,200.00	31,488.00	RADIOSHACK CORP COM
Equities	7,188.00	27,601.92	RADIOSHACK CORP COM
Equities	3,523.00	22,124.44	RADISYS CORP COM
Equities	1,950.00	5,187.00	RADNET INC COM STK
Equities	3,900.00	94,380.00	RAILAMERICA INC COM
Equities	27,610.00	668,162.00	RAILAMERICA INC COM
Equities	1,420.00	1,192.80	RAINMAKER SYS INC COM NEW
Equities	1,033.00	4,772.46	RAIT FINL TR COM NEW
Equities	2,472.00	11,420.64	RAIT FINL TR COM NEW
Equities	35,900.00	370,743.20	RAKUTEN INC NPV
Equities	62,700.00	647,509.71	RAKUTEN INC NPV
Equities	59,500.00	614,462.97	RAKUTEN INC NPV
Equities	23,000.00	237,523.50	RAKUTEN INC NPV
Equities	50,000.00	516,355.43	RAKUTEN INC NPV
Equities	2,480.00	165,515.20	RALCORP HLDGS INC NEW COM
Equities	5,081.00	339,105.94	RALCORP HLDGS INC NEW COM
Equities	4,380.00	613,462.80	RALPH LAUREN CORP CL A CL A
Equities	5,731.00	802,683.86	RALPH LAUREN CORP CL A CL A
Equities	5,700.00	32,718.00	RAMBUS INC DEL COM
Equities	9,466.00	54,334.84	RAMBUS INC DEL COM
Equities	900.00	11,313.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	32,360.00	406,765.20	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	1,500.00	18,855.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	3,180.00	9,603.60	RAMTRON INTL CORP COM NEW COM NEW
Equities	11,780.00	728,828.60	RANGE RES CORP COM
Equities	45,700.00	2,827,459.00	RANGE RES CORP COM
Equities	15,539.00	961,397.93	RANGE RES CORP COM
Equities	27,770.00	1,718,129.90	RANGE RES CORP COM
Equities	6,000.00	371,220.00	RANGE RES CORP COM
Equities	47.00	262.73	RAPTOR PHARMACEUTICAL CORP COM STK
Equities	2,000.00	139,180.00	RAVEN INDS INC COM STK
Equities	27,478.00	1,912,194.02	RAVEN INDS INC COM STK
Equities	1,698.00	118,163.82	RAVEN INDS INC COM STK
Equities	7,200.00	246,528.00	RAYMOND JAMES FNCL INC COM STK
Equities	39,400.00	1,349,056.00	RAYMOND JAMES FNCL INC COM STK
Equities	9,640.00	330,073.60	RAYMOND JAMES FNCL INC COM STK
Equities	7,400.00	332,260.00	RAYONIER INC REIT
Equities	11,793.00	529,505.70	RAYONIER INC REIT
Equities	16,500.00	740,850.00	RAYONIER INC REIT
Equities	24,040.00	1,360,423.60	RAYTHEON CO USD0.01
Equities	30,925.00	1,750,045.75	RAYTHEON CO USD0.01
Equities	11,126.00	629,620.34	RAYTHEON CO USD0.01
Equities	22,000.00	1,244,980.00	RAYTHEON CO USD0.01
Equities	17,290.00	978,441.10	RAYTHEON CO USD0.01
Equities	4,300.00	243,337.00	RAYTHEON CO USD0.01
Equities	11,900.00	673,421.00	RAYTHEON CO USD0.01
Equities	1,800.00	85,140.00	RBC BEARINGS INC COM
Equities	1,543.00	72,983.90	RBC BEARINGS INC COM
Equities	300.00	14,190.00	RBC BEARINGS INC COM
Equities	127.00	703.58	RCM TECHNOLOGIES INC COM NEW
Equities	3,835.00	20,747.35	READING INTL INC CL A CL A
Equities	3,722.00	55,681.12	REALD INC COM
Equities	1,600.00	13,824.00	REALNETWORKS INC COM NEW
Equities	2,753.00	23,785.92	REALNETWORKS INC COM NEW
Equities	1,900.00	44,004.00	REALPAGE INC COM STK
Equities	3,298.00	76,381.68	REALPAGE INC COM STK
Equities	15,773.41	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	66,920.88	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	1,640,913.75	1,378,367.55	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	607,765.62	-	RECEIVABLE FROM LEHMAN LBI
Equities	323,247.00	271,527.48	RECEIVABLE FROM LEHMAN LBIE - PIMCO
Equities	11,400.00	601,673.13	RECKITT BENCK GRP ORD GBPO.10
Equities	4,666.00	246,263.76	RECKITT BENCK GRP ORD GBPO.10
Equities	10,133.00	534,802.97	RECKITT BENCK GRP ORD GBPO.10
Equities	4,864.00	256,713.87	RECKITT BENCK GRP ORD GBPO.10
Equities	11,700.00	510,915.73	RED ELECTRICA CORP EUR2
Equities	6,594.00	287,946.87	RED ELECTRICA CORP EUR2
Equities	14,176.00	619,037.73	RED ELECTRICA CORP EUR2
Equities	11,300.00	638,224.00	RED HAT INC COM
Equities	18,496.00	1,044,654.08	RED HAT INC COM
Equities	10,109.00	570,956.32	RED HAT INC COM

Equities	14,100.00	796,368.00	RED HAT INC COM
Equities	2,700.00	23,355.00	RED LIONS HOTELS CORP COM
Equities	1,700.00	51,867.00	RED ROBIN GOURMET BURGERS INC COM
Equities	1,303.00	39,754.53	RED ROBIN GOURMET BURGERS INC COM
Equities	5,899,763.73	2,279,941.00	REDPOINT VENTURES I, LP
Equities	845,628.42	522,792.00	REDPOINT VENTURES II, LP
Equities	2,400.00	29,952.00	REDWOOD TR INC COM
Equities	7,221.00	90,118.08	REDWOOD TR INC COM
Equities	65,667.00	526,821.53	REED ELSEVIER GBPO.1444
Equities	82,577.00	944,406.62	REED ELSEVIER NV EURO.07
Equities	147,003.00	1,681,226.11	REED ELSEVIER NV EURO.07
Equities	2,500.00	155,650.00	REGAL BELOIT CORP COM
Equities	24,590.00	1,530,973.40	REGAL BELOIT CORP COM
Equities	4,414.00	274,815.64	REGAL BELOIT CORP COM
Equities	4,700.00	64,672.00	REGAL ENTMT GROUP CL A CL A
Equities	4,350.00	59,856.00	REGAL ENTMT GROUP CL A CL A
Equities	21,050.00	1,001,348.50	REGENCY CTRS CORP COM
Equities	7,890.00	375,327.30	REGENCY CTRS CORP COM
Equities	8,954.00	425,941.78	REGENCY CTRS CORP COM
Equities	6,600.00	313,962.00	REGENCY CTRS CORP COM
Equities	4,700.00	536,834.00	REGENERON PHARMACEUTICALS INC COM
Equities	6,187.00	706,679.14	REGENERON PHARMACEUTICALS INC COM
Equities	10,350.00	1,182,177.00	REGENERON PHARMACEUTICALS INC COM
Equities	77,600.00	523,800.00	REGIONS FINL CORP NEW COM
Equities	122,981.00	830,121.75	REGIONS FINL CORP NEW COM
Equities	64,900.00	438,075.00	REGIONS FINL CORP NEW COM
Equities	108,900.00	735,075.00	REGIONS FINL CORP NEW COM
Equities	2,300.00	41,308.00	REGIS CORP MINN COM
Equities	4,964.00	89,153.44	REGIS CORP MINN COM
Equities	175,600.00	703,795.21	REGIS RESOURCES LT NPV
Equities	5,000.00	266,050.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	19,900.00	1,058,879.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	7,516.00	399,926.36	REINSURANCE GROUP AMER INC COM NEW STK
Equities	11,400.00	606,594.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	1,500.00	14,407.50	REIS INC COM STK
Equities	18,000.00	477,000.00	RELIANCE INDS GDR REP 2 ORD INR10 (144A)
Equities	4,000.00	202,000.00	RELIANCE STL & ALUM CO COM
Equities	32,133.00	1,622,716.50	RELIANCE STL & ALUM CO COM
Equities	7,136.00	360,368.00	RELIANCE STL & ALUM CO COM
Equities	6,534.00	329,967.00	RELIANCE STL & ALUM CO COM
Equities	33,173.00	1,675,236.50	RELIANCE STL & ALUM CO COM
Equities	2,928.00	4,684.80	RELIV INTL INC COM
Equities	3,390.00	257,673.90	RENAISSANCE RE HLDGS LTD COM
Equities	4,693.00	356,714.93	RENAISSANCE RE HLDGS LTD COM
Equities	7,903.00	600,707.03	RENAISSANCE RE HLDGS LTD COM
Equities	1,350.00	21,208.50	RENASANT CORP COM
Equities	4,639.00	185,091.15	RENAULT SA EUR3.81
Equities	4,300.00	145,082.00	RENT A CTR INC NEW COM
Equities	40,557.00	1,368,393.18	RENT A CTR INC NEW COM
Equities	5,205.00	175,616.70	RENT A CTR INC NEW COM
Equities	3,012.00	101,624.88	RENT A CTR INC NEW COM
Equities	4,800.00	9,888.00	RENTECH INC COM STK
Equities	1,500.00	30,975.00	RENTRAK CORP COM
Equities	1,191.00	2,489.19	REP 1ST BANCORP INC COM
Equities	2,600.00	14,430.00	REP AWYS HLDGS INC COM USD0.001
Equities	1,900.00	42,275.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	1,821.00	40,517.25	REP BANCORP INC KY CDT-CL A COM STK
Equities	5,300.00	22,790.00	REPLIGEN CORP COM STK USD0.01
Equities	575.00	5,221.00	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	136,403.00	2,188,012.20	REPSOL SA EUR1
Equities	136,403.00	95,898.63	REPSOL YPF SA EUR1 (STK DIV 05/07/2012)
Equities	27,970.00	740,086.20	REPUBLIC SVCS INC COM
Equities	59,588.00	1,576,698.48	REPUBLIC SVCS INC COM
Equities	58,000.00	1,534,680.00	REPUBLIC SVCS INC COM
Equities	27,072.00	716,325.12	REPUBLIC SVCS INC COM
Equities	2,600.00	8,112.00	RESEARCH FRONTIERS INC COM
Equities	10,800.00	336,960.00	RESMED INC COM
Equities	13,839.00	431,776.80	RESMED INC COM
Equities	5,357.00	51,266.49	RESOLUTE ENERGY CORP COM
Equities	4,630.00	53,615.40	RESOLUTE FST PRODS INC COM
Equities	119,600.00	367,482.20	RESOLUTION LTD ORD NPV
Equities	175,000.00	717,195.14	RESONA HOLDINGS NPV
Equities	203.00	1,295.14	RESOURCE AMER INC CL A COM

Equities	3,000.00	15,990.00	RESOURCE CAP CORP COM
Equities	2,300.00	28,290.00	RESOURCES CONNECTION INC COM
Equities	5,200.00	63,960.00	RESOURCES CONNECTION INC COM
Equities	2,200.00	26,664.00	RESPONSYS INC COM
Equities	2,024.00	24,409.44	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	82,000.00	797,040.00	RETAIL PPTYS AMER INC CL A
Equities	28,300.00	275,076.00	RETAIL PPTYS AMER INC CL A
Equities	4,120.00	4,037.60	RETRACTABLE TECHNOLOGIES INC COM
Equities	711.00	10,117.53	REVLON INC CL A NEW COM STK
Equities	311.00	6,070.72	REX AMERICAN RESOURCES CORP
Equities	400.00	4,484.00	REX ENERGY CORP COM STK
Equities	3,490.00	39,122.90	REX ENERGY CORP COM STK
Equities	33,770.00	222,989.21	REXAM ORD GBX64.285714
Equities	73,460.00	485,069.22	REXAM ORD GBX64.285714
Equities	34,260.00	585,426.61	REXEL EUR5
Equities	31,200.00	533,138.07	REXEL EUR5
Equities	2,309.00	46,272.36	REXNORD CORP COM USD0.01
Equities	37,680.00	1,690,701.60	REYNOLDS AMERICAN INC COM
Equities	29,180.00	1,309,306.60	REYNOLDS AMERICAN INC COM
Equities	40,940.00	1,836,977.80	REYNOLDS AMERICAN INC COM
Equities	1,000.00	3,890.00	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	16,500.00	70,125.00	RF MICRO DEVICES INC COM
Equities	28,542.00	121,303.50	RF MICRO DEVICES INC COM
Equities	600.00	10,722.00	RGC RES INC COM
Equities	4,700.00	104,379.36	RHOEN-KLINIKUM AG NPV(ASSD 27/6/12 FPS CASH)
Equities	2,500.00	30,825.00	RICHARDSON ELECTRS LTD COM
Equities	98,000.00	817,997.24	RICOH CO LTD NPV
Equities	3,500.00	32,550.00	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	4,088.00	38,018.40	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	1,750.00	14,000.00	RIMAGE CORP COM
Equities	2,000.00	137,360.57	RINNAI CORP NPV
Equities	4,200.00	288,457.20	RINNAI CORP NPV
Equities	2.00	0.02	RIO GRANA RES INC COM
Equities	5,750.00	333,013.11	RIO TINTO LIMITED NPV
Equities	12,530.00	725,679.00	RIO TINTO LIMITED NPV
Equities	31,422.00	1,487,879.06	RIO TINTO ORD GBP0.10
Equities	17,500.00	828,651.38	RIO TINTO ORD GBP0.10
Equities	34,500.00	937,417.23	RIOCAN REAL ESTATE TRUST UNITS NPV
Equities	2,500.00	67,928.79	RIOCAN REAL ESTATE TRUST UNITS NPV
Equities	28,371.00	770,883.03	RIOCAN REAL ESTATE TRUST UNITS NPV
Equities	46,113.00	64,558.20	RITE AID CORP COM
Equities	9,300.00	150,195.00	RIVERBED TECHNOLOGY INC COM
Equities	15,601.00	251,956.15	RIVERBED TECHNOLOGY INC COM
Equities	1,600.00	2,000.00	RIVERVIEW BANCORP INC COM STK
Equities	700.00	47,740.00	RLI CORP COM
Equities	1,491.00	101,686.20	RLI CORP COM
Equities	3,000.00	204,600.00	RLI CORP COM
Equities	6,443.00	116,811.59	RLJ LODGING TR COM REIT
Equities	48,765,792.11	58,290,801.00	RLJ WESTERN ASSET PUBLIC/PRIVATE CAYMAN FUND
Equities	5,800.00	242,266.00	RLTY INC CORP COM
Equities	11,772.00	491,716.44	RLTY INC CORP COM
Equities	5,277.00	220,684.14	ROBBINS & MYERS INC COM
Equities	14,510.00	606,808.20	ROBBINS & MYERS INC COM
Equities	4,307.00	180,118.74	ROBBINS & MYERS INC COM
Equities	10,400.00	297,128.00	ROBERT HALF INTL INC COM
Equities	14,647.00	418,464.79	ROBERT HALF INTL INC COM
Equities	9,063.00	258,929.91	ROBERT HALF INTL INC COM
Equities	1,006,700.00	416,203.01	ROBINSONS LAND CP PHP1
Equities	28,843.00	4,985,435.60	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2,469.00	426,760.06	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,260.00	563,482.30	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	66,300.00	11,459,778.13	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	7,080.00	1,223,759.11	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	4,700.00	812,382.46	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	5,100.00	881,521.39	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	3,114.00	538,246.59	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2,200.00	23,672.00	ROCHESTER MED CORP COM
Equities	3,090.00	168,559.50	ROCK-TENN CO CL A CL A
Equities	6,475.00	353,211.25	ROCK-TENN CO CL A CL A
Equities	4,398.00	50,884.86	ROCKVILLE FINL INC NEW COM
Equities	12,390.00	818,483.40	ROCKWELL AUTOMATION
Equities	12,875.00	850,522.50	ROCKWELL AUTOMATION
Equities	10,090.00	497,941.50	ROCKWELL COLLINS INC COM

Equities	31,583.00	1,558,621.05	ROCKWELL COLLINS INC COM	
Equities	13,879.00	684,928.65	ROCKWELL COLLINS INC COM	
Equities	900.00	8,379.00	ROCKWELL MEDICAL INC COM	
Equities	5,400.00	239,490.00	ROCKWOOD HLDGS INC COM	
Equities	6,796.00	301,402.60	ROCKWOOD HLDGS INC COM	
Equities	3,345.00	148,350.75	ROCKWOOD HLDGS INC COM	
Equities	6,800.00	301,580.00	ROCKWOOD HLDGS INC COM	
Equities	800.00	10,552.00	ROCKY BRANDS INC COM STK	
Equities	1,214.00	14,094.54	ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03	
Equities	1,600.00	30,288.00	ROFIN SINAR TECHNOLOGIES INC COM	
Equities	3,400.00	64,362.00	ROFIN SINAR TECHNOLOGIES INC COM	
Equities	20,500.00	742,218.84	ROGERS COMMS INC CLASS'B'COM CAD1.62478	
Equities	1,900.00	75,259.00	ROGERS CORP COM	
Equities	2,000.00	79,220.00	ROGERS CORP COM	
Equities	29,000.00	372,540.42	ROHTO PHARMACEUTICAL CO NPV	
Equities	3,825.00	85,565.25	ROLLINS INC COM	
Equities	87,094.00	1,948,292.78	ROLLINS INC COM	
Equities	7,473.00	167,171.01	ROLLINS INC COM	
Equities	7,865,200.00	12,336.17	ROLLS ROYCE HLDGS C SHS ENTITLEMENT	(JULY 201
Equities	59,884,700.00	93,926.16	ROLLS ROYCE HLDGS C SHS ENTITLEMENT	(JULY 201
Equities	6,678,000.00	10,474.11	ROLLS ROYCE HLDGS C SHS ENTITLEMENT	(JULY 201
Equities	44,132.00	593,897.63	ROLLS ROYCE HLDGS ORD GBP0.20	
Equities	74,200.00	998,531.77	ROLLS ROYCE HLDGS ORD GBP0.20	
Equities	505,976.00	6,809,071.60	ROLLS ROYCE HLDGS ORD GBP0.20	
Equities	63,000.00	847,810.00	ROLLS ROYCE HLDGS ORD GBP0.20	
Equities	1,461.00	12,447.72	ROMA FINL CORP COM STK	
Equities	6,290.00	620,068.20	ROPER INDS INC NEW COM	
Equities	20,700.00	2,040,606.00	ROPER INDS INC NEW COM	
Equities	8,319.00	820,087.02	ROPER INDS INC NEW COM	
Equities	6,340.00	624,997.20	ROPER INDS INC NEW COM	
Equities	9,149.00	901,908.42	ROPER INDS INC NEW COM	
Equities	2,800.00	102,592.00	ROSETTA RES INC COM	
Equities	18,900.00	692,496.00	ROSETTA RES INC COM	
Equities	5,679.00	208,078.56	ROSETTA RES INC COM	
Equities	2,200.00	80,608.00	ROSETTA RES INC COM	
Equities	500.00	6,920.00	ROSETTA STONE INC COM	
Equities	10,610.00	662,806.70	ROSS STORES INC COM	
Equities	12,580.00	785,872.60	ROSS STORES INC COM	
Equities	9,400.00	587,218.00	ROSS STORES INC COM	
Equities	20,800.00	1,299,376.00	ROSS STORES INC COM	
Equities	19,114.00	1,194,051.58	ROSS STORES INC COM	
Equities	30,236.00	1,888,842.92	ROSS STORES INC COM	
Equities	21,100.00	1,318,117.00	ROSS STORES INC COM	
Equities	11,500.00	718,405.00	ROSS STORES INC COM	
Equities	1,430,345.00	1,498,878.00	ROUNDTABLE HEALTHCARE PARTNERS II LP	
Equities	1,180.00	15,989.00	ROUSE PPTYS INC COM	
Equities	1,542.00	20,894.10	ROUSE PPTYS INC COM	
Equities	7,144.00	140,165.28	ROVI CORP COM	
Equities	10,540.00	206,794.80	ROVI CORP COM	
Equities	9,390.00	303,578.70	ROWAN COMPANIES PLC	
Equities	15,886.00	513,594.38	ROWAN COMPANIES PLC	
Equities	1,076.00	1,947.56	ROYAL BANCSHARES PA INC CL A CL A	
Equities	37,400.00	1,913,565.16	ROYAL BK OF CANADA COM NPV	
Equities	9,400.00	244,682.00	ROYAL CARIBBEAN CRUISES COM STK	
Equities	51,977.00	1,352,961.31	ROYAL CARIBBEAN CRUISES COM STK	
Equities	13,402.00	348,854.06	ROYAL CARIBBEAN CRUISES COM STK	
Equities	224,774.00	7,589,061.64	ROYAL DUTCH SHELL 'A'SHS EURO.07 (DUTCH LIST)	
Equities	48,005.00	1,616,926.74	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP	
Equities	9,000.00	303,142.19	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP	
Equities	24,560.00	827,241.34	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP	
Equities	53,310.00	1,795,612.21	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP	
Equities	446.00	15,022.38	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP	
Equities	27,900.00	939,740.78	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP	
Equities	33,667.00	1,174,911.43	ROYAL DUTCH SHELL 'B'ORD EURO.07	
Equities	230,100.00	8,030,033.00	ROYAL DUTCH SHELL 'B'ORD EURO.07	
Equities	63,889.00	2,229,599.21	ROYAL DUTCH SHELL 'B'ORD EURO.07	
Equities	18,000.00	628,164.25	ROYAL DUTCH SHELL 'B'ORD EURO.07	
Equities	3,700.00	290,080.00	ROYAL GOLD INC COM STK USD0.01	
Equities	5,656.00	443,430.40	ROYAL GOLD INC COM STK USD0.01	
Equities	689.00	2,170.35	ROYALE ENERGY INC	
Equities	80,916.00	962,091.24	RPC INC COM	
Equities	9,675.00	115,035.75	RPC INC COM	
Equities	14,786.00	175,805.54	RPC INC COM	

Equities	6,900.00	187,680.00	RPM INTL INC
Equities	21,819.00	593,476.80	RPM INTL INC
Equities	11,943.00	324,849.60	RPM INTL INC
Equities	4,800.00	68,880.00	RPX CORP COM
Equities	1.00	1.00	RSTW PARTNERS III, LP
Equities	5,000.00	18,800.00	RTI BIOLOGICS INC COM STK
Equities	1,700.00	38,471.00	RTI INTL METALS INC COM
Equities	3,386.00	76,625.18	RTI INTL METALS INC COM
Equities	15,000.00	55,176.81	RUBICON MINERALS COM (R1933)
Equities	500.00	5,100.00	RUBICON TECHNOLOGY INC COM MON STK
Equities	2,389.00	24,367.80	RUBICON TECHNOLOGY INC COM MON STK
Equities	3,300.00	22,473.00	RUBY TUESDAY INC COM
Equities	8,556.00	58,266.36	RUBY TUESDAY INC COM
Equities	2,800.00	24,416.00	RUDOPH TECHNOLOGIES INC COM
Equities	1,722.00	15,015.84	RUDOPH TECHNOLOGIES INC COM
Equities	300.00	7,572.00	RUE21 INC COM
Equities	978.00	24,684.72	RUE21 INC COM
Equities	3,600.00	58,860.00	RUSH ENTERPRISES INC CL A CL A
Equities	3,238.00	52,941.30	RUSH ENTERPRISES INC CL A CL A
Equities	49,254.00	325,076.40	RUTHS HOSPITALITY GROUP INC
Equities	17,691.00	722,353.34	RWE AG NPV
Equities	56,658.00	2,313,441.59	RWE AG NPV
Equities	148,941.00	6,081,511.95	RWE AG NPV
Equities	3,270.00	133,519.61	RWE AG NPV
Equities	7,157.00	292,232.37	RWE AG NPV
Equities	3,380.00	121,713.80	RYDER SYS INC COM
Equities	4,893.00	176,196.93	RYDER SYS INC COM
Equities	27,200.00	979,472.00	RYDER SYS INC COM
Equities	7,185.00	183,792.30	RYLAND GROUP INC COM
Equities	2,600.00	66,508.00	RYLAND GROUP INC COM
Equities	3,460.00	88,506.80	RYLAND GROUP INC COM
Equities	11,890.00	645,240.01	RYOHIN KEIKAKU CO NPV
Equities	1,300.00	24,011.00	S & T BANCORP INC COM STK
Equities	2,772.00	51,198.84	S & T BANCORP INC COM STK
Equities	2,400.00	22,584.00	S W BANCORP INC OKLA COM
Equities	2,100.00	50,295.00	S Y BANCORP INC COM
Equities	2,100.00	50,295.00	S Y BANCORP INC COM
Equities	49,044.00	452,185.68	S.W. AIRL CO COM
Equities	73,734.00	679,827.48	S.W. AIRL CO COM
Equities	65,760.00	606,307.20	S.W. AIRL CO COM
Equities	4,115.00	38,187.20	SABA SOFTWARE INC COM NEW STK
Equities	36,100.00	1,377,145.83	SABESP CIA SANEAME COM NPV
Equities	20,600.00	785,850.53	SABESP CIA SANEAME COM NPV
Equities	43,400.00	1,739,207.22	SABMILLER ORD USD0.10
Equities	19,000.00	761,404.08	SABMILLER ORD USD0.10
Equities	900.00	15,399.00	SABRA HEALTH CARE REIT INC COM
Equities	1,187.00	20,309.57	SABRA HEALTH CARE REIT INC COM
Equities	993,060.21	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Equities	69.00	1,068.12	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	91,700.00	146,343.84	SAFESTORE HLDGS ORD GBP0.01
Equities	125,000.00	199,487.24	SAFESTORE HLDGS ORD GBP0.01
Equities	1,000.00	40,640.00	SAFETY INS GROUP INC COM
Equities	1,800.00	73,152.00	SAFETY INS GROUP INC COM
Equities	28,700.00	520,905.00	SAFEWAY INC COM NEW
Equities	21,600.00	392,040.00	SAFEWAY INC COM NEW
Equities	50,910.00	924,016.50	SAFEWAY INC COM NEW
Equities	58,592.00	2,171,200.43	SAFRAN SA EURO.20
Equities	32,000.00	1,185,800.35	SAFRAN SA EURO.20
Equities	4,020.00	148,966.17	SAFRAN SA EURO.20
Equities	8,730.00	323,501.16	SAFRAN SA EURO.20
Equities	938.00	34,809.18	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	2,665.00	58,336.85	SAIA INC COM STK
Equities	2,100.00	45,969.00	SAIA INC COM STK
Equities	22,800.00	276,336.00	SAIC INC COM STK USD0.0001
Equities	34,784.00	421,582.08	SAIC INC COM STK USD0.0001
Equities	35,900.00	435,108.00	SAIC INC COM STK USD0.0001
Equities	50,952.00	2,262,475.69	SAIPEM EUR1
Equities	12,600.00	559,491.16	SAIPEM EUR1
Equities	13,275.00	589,463.90	SAIPEM EUR1
Equities	7,000.00	74,550.00	SAKS INC COM
Equities	12,945.00	137,864.25	SAKS INC COM
Equities	3,700.00	20,239.00	SALEM COMMUNICATIONS CORP DEL CL A COM STK
Equities	1,665.00	230,202.90	SALESFORCE COM INC COM STK

Equities	8,070.00	1,115,758.20	SALESFORCE COM INC COM STK
Equities	11,154.00	1,542,152.04	SALESFORCE COM INC COM STK
Equities	3,200.00	442,432.00	SALESFORCE COM INC COM STK
Equities	4,150.00	573,779.00	SALESFORCE COM INC COM STK
Equities	1,140.00	62,061.60	SALIX PHARMACEUTICALS LTD COM DE
Equities	3,500.00	190,540.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	30,500.00	1,660,420.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	4,675.00	254,507.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	11,800.00	642,392.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	4,100.00	105,534.00	SALLY BEAUTY HLDGS INC COM STK
Equities	14,314.00	368,442.36	SALLY BEAUTY HLDGS INC COM STK
Equities	9,680.00	201,464.23	SALVATORE FERRAGAM EURO.10
Equities	163,800.00	273,673.98	SAMSONITE INTL SA
Equities	4,761.00	2,530,471.50	SAMSUNG ELECTRONIC GDR REP 1/2 ORD REG'S
Equities	400.00	212,600.00	SAMSUNG ELECTRONIC GDR REP 1/2 ORD REG'S
Equities	1,362.00	1,428,176.54	SAMSUNG ELECTRONIC KRW5000
Equities	900.00	943,728.99	SAMSUNG ELECTRONIC KRW5000
Equities	419.00	439,358.27	SAMSUNG ELECTRONIC KRW5000
Equities	10,200.00	6,670,275.46	SAMSUNG ELECTRONIC PFD KRW5000
Equities	2,900.00	572,226.83	SAMSUNG FIRE & MARINE INS.CO.LTD
Equities	2,020.00	398,585.59	SAMSUNG FIRE & MARINE INS.CO.LTD
Equities	4,925.00	102,440.00	SANCHEZ ENERGY CORP COM
Equities	1,600.00	73,312.00	SANDERSON FARMS INC COM
Equities	1,274.00	58,374.68	SANDERSON FARMS INC COM
Equities	14,200.00	518,016.00	SANDISK CORP COM
Equities	22,223.00	810,695.04	SANDISK CORP COM
Equities	19,400.00	707,712.00	SANDISK CORP COM
Equities	36,800.00	1,342,464.00	SANDISK CORP COM
Equities	20,686.00	138,389.34	SANDRIDGE ENERGY INC COM
Equities	38,939.00	260,501.91	SANDRIDGE ENERGY INC COM
Equities	296,200.00	935,547.29	SANDS CHINA LTD USD0.01 REG'S'
Equities	549,900.00	1,736,858.39	SANDS CHINA LTD USD0.01 REG'S'
Equities	88,800.00	280,474.68	SANDS CHINA LTD USD0.01 REG'S'
Equities	36,000.00	113,705.95	SANDS CHINA LTD USD0.01 REG'S'
Equities	78,000.00	246,362.89	SANDS CHINA LTD USD0.01 REG'S'
Equities	1,000.00	18,000.00	SANDY SPRING BANCORP INC CMT-COM
Equities	3,000.00	54,000.00	SANDY SPRING BANCORP INC CMT-COM
Equities	1,100.00	19,635.00	SANFILIPPO JOHN B & SON INC COM
Equities	5,100.00	28,152.00	SANGAMO BIOSCIENCES INC COM STK
Equities	2,200.00	106,980.82	SANKYO CO LTD NPV
Equities	4,200.00	34,398.00	SANMINA-SCI CORP COM NEW COM NEW
Equities	10,181.00	83,382.39	SANMINA-SCI CORP COM NEW COM NEW
Equities	44,938.00	3,406,886.78	SANOFI
Equities	54,469.00	4,129,460.95	SANOFI
Equities	50,133.00	3,800,735.57	SANOFI
Equities	38,600.00	2,926,383.68	SANOFI
Equities	6,351.00	481,488.67	SANOFI
Equities	4,773.00	361,855.68	SANOFI
Equities	10,149.00	769,426.63	SANOFI
Equities	11,771.00	892,395.40	SANOFI
Equities	35,200.00	708,002.69	SANTAM LIMITED NPV
Equities	5,488.00	38,909.92	SANTARUS INC COM
Equities	4,200.00	172,390.02	SANTEN PHARM CO NPV
Equities	9,000.00	369,407.19	SANTEN PHARM CO NPV
Equities	43,656.00	2,578,669.71	SAP AG ORD NPV
Equities	40,306.00	2,380,792.13	SAP AG ORD NPV
Equities	8,300.00	490,263.85	SAP AG ORD NPV
Equities	2,050.00	121,089.26	SAP AG ORD NPV
Equities	6,340.00	374,490.70	SAP AG ORD NPV
Equities	7,717.00	455,827.25	SAP AG ORD NPV
Equities	161,685.00	9,550,398.84	SAP AG ORD NPV
Equities	13,770.00	813,365.44	SAP AG ORD NPV
Equities	4,700.00	47,329.00	SAPIENT CORP COM
Equities	9,448.00	95,141.36	SAPIENT CORP COM
Equities	88,000.00	282,341.15	SAPPORO HOLDINGS LTD JPY50
Equities	21,200.00	887,556.40	SASOL NPV
Equities	16,500.00	690,786.82	SASOL NPV
Equities	1,100.00	38,423.00	SAUER-DANFOSS INC COM
Equities	1,900.00	66,367.00	SAUER-DANFOSS INC COM
Equities	900.00	38,583.00	SAUL CTRS INC COM
Equities	841.00	36,053.67	SAUL CTRS INC COM
Equities	4,600.00	2,484.46	SAVIENT PHARMACEUTICALS INC COM STK
Equities	7,702.00	4,159.85	SAVIENT PHARMACEUTICALS INC COM STK

Equities	9,600.00	1,032,309.81	SAWAI PHARMACEUTICAL CO. LTD NPV
Equities	8,035.00	458,396.75	SBA COMMUNICATIONS CORP CL A COM
Equities	8,170.00	466,098.50	SBA COMMUNICATIONS CORP CL A COM
Equities	9,213.00	525,601.65	SBA COMMUNICATIONS CORP CL A COM
Equities	29,680.00	319,060.00	SBERBANK OF RUSSIA SPON ADR EA REPR 4 ORD SHS
Equities	58,000.00	623,500.00	SBERBANK OF RUSSIA SPON ADR EA REPR 4 ORD SHS
Equities	4,900.00	67,686.69	SBM OFFSHORE NV EURO.25
Equities	1,000.00	4.20	SCAN OPTICS INC COM
Equities	8,300.00	397,072.00	SCANA CORP NEW COM
Equities	9,775.00	467,636.00	SCANA CORP NEW COM
Equities	3,800.00	65,017.96	SCANIA AB SER'B'NPV
Equities	8,300.00	142,012.92	SCANIA AB SER'B'NPV
Equities	2,200.00	67,408.00	SCANSOURCE INC COM
Equities	41,820.00	1,281,364.80	SCANSOURCE INC COM
Equities	2,236.00	68,511.04	SCANSOURCE INC COM
Equities	200.00	7,050.00	SCBT FINL CORP COM
Equities	1,700.00	21,590.00	SCHAWK INC CL A COM STK
Equities	600.00	7,620.00	SCHAWK INC CL A COM STK
Equities	6,380.00	500,766.20	SCHEIN HENRY INC COM
Equities	8,366.00	656,647.34	SCHEIN HENRY INC COM
Equities	790.00	14,180.50	SCHIFF NUTRITION INTL INC COM
Equities	1,300.00	36,426.00	SCHNITZER STL INDS INC CL A
Equities	1,803.00	50,520.06	SCHNITZER STL INDS INC CL A
Equities	1,700.00	47,872.00	SCHOLASTIC CORP COM
Equities	308.00	8,673.28	SCHOLASTIC CORP COM
Equities	8,200.00	230,912.00	SCHOLASTIC CORP COM
Equities	1,900.00	6,194.00	SCHOOL SPECIALTY INC WI COM
Equities	1,900.00	6,194.00	SCHOOL SPECIALTY INC WI COM
Equities	2,200.00	43,670.00	SCHULMAN A INC COM
Equities	2,448.00	48,592.80	SCHULMAN A INC COM
Equities	80,552.00	1,041,537.36	SCHWAB CHARLES CORP COM NEW
Equities	91,311.00	1,180,651.23	SCHWAB CHARLES CORP COM NEW
Equities	1,100.00	74,954.00	SCHWEITZER-MAUDUIT INTL INC COM
Equities	1,319.00	89,876.66	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,779.00	19,480.79	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	4,400.00	37,620.00	SCIENTIFIC GAMES CORP
Equities	5,532.00	47,298.60	SCIENTIFIC GAMES CORP
Equities	2,200.00	3,586.00	SCIENTIFIC LEARNING CORP OC-COM OC-COM
Equities	15,707.00	380,919.03	SCOR SE EUR7.876972
Equities	34,092.00	826,783.71	SCOR SE EUR7.876972
Equities	2,400.00	98,688.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	21,000.00	863,520.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	3,669.00	150,869.28	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	1,666.00	16,010.26	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3,866.00	37,152.26	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	7,300.00	415,078.00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	7,687.00	437,082.82	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	10,560.00	600,441.60	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	20.00	42,659.60	SEABOARD CORP DEL COM
Equities	30.00	63,989.40	SEABOARD CORP DEL COM
Equities	56,600.00	820,134.00	SEABRIDGE GOLD INC SEABRIDGE GOLD INC
Equities	95,255.00	846,816.95	SEABRIGHT HOLDINGS INC
Equities	460.00	3,785.80	SEACHANGE INTL INC COM
Equities	1,600.00	2,416.00	SEACOAST BKG CORP FLA COM
Equities	3,300.00	4,983.00	SEACOAST BKG CORP FLA COM
Equities	1,980.00	176,972.40	SEACOR HLDGS INC COM
Equities	6,123.00	547,273.74	SEACOR HLDGS INC COM
Equities	33,771.00	835,156.83	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	23,000.00	568,790.00	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	10,500.00	162,120.00	SEALED AIR CORP NEW COM STK
Equities	17,340.00	267,729.60	SEALED AIR CORP NEW COM STK
Equities	2,200.00	4,070.00	SEALY CORP COM
Equities	6,900.00	411,930.00	SEARS HLDGS CORP COM
Equities	4,331.00	258,560.70	SEARS HLDGS CORP COM
Equities	7,000.00	177,730.00	SEATTLE GENETICS INC COM
Equities	10,441.00	265,096.99	SEATTLE GENETICS INC COM
Equities	324,000.00	1,094,994.66	SECURITY BK CORP PHP10
Equities	222,000.00	750,274.12	SECURITY BK CORP PHP10
Equities	81,871.00	279,036.17	SEGRO PLC ORD GBPO.10
Equities	9,700.00	192,933.00	SEI INVTS CO COM
Equities	13,322.00	264,974.58	SEI INVTS CO COM
Equities	52,448.00	1,043,190.72	SEI INVTS CO COM
Equities	15,800.00	314,262.00	SEI INVTS CO COM

Equities	1.00	4,600.00	SEIBELS BRUCE GROUP INC COM PAR \$1000
Equities	16,000.00	147,988.47	SEKISUI CHEMICAL CO LTD NPV
Equities	35,000.00	323,724.78	SEKISUI CHEMICAL CO LTD NPV
Equities	214,000.00	2,006,166.19	SEKISUI HOUSE NPV
Equities	70,000.00	656,222.58	SEKISUI HOUSE NPV
Equities	2,600.00	54,392.00	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	5,123.00	107,173.16	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	307.00	1,203.44	SELECTICA INC DEL COM NEW COM NEW
Equities	3,700.00	64,417.00	SELECTIVE INS GROUP INC COM
Equities	6,108.00	106,340.28	SELECTIVE INS GROUP INC COM
Equities	1,200.00	20,892.00	SELECTIVE INS GROUP INC COM
Equities	200,000.00	809,914.75	SEMBCORP INDUSTRIE NPV (POST REORG)
Equities	4,700.00	150,071.00	SEMGROUP CORP CL A CL A
Equities	2,792.00	89,148.56	SEMGROUP CORP CL A CL A
Equities	19,600.00	1,350,048.00	SEMPRA ENERGY INC COM STK
Equities	20,541.00	1,414,864.08	SEMPRA ENERGY INC COM STK
Equities	10,971.00	755,682.48	SEMPRA ENERGY INC COM STK
Equities	4,500.00	109,440.00	SEMTECH CORP COM
Equities	5,639.00	137,140.48	SEMTECH CORP COM
Equities	800.00	21,520.00	SENECA FOODS CORP NEW CL A
Equities	51,200.00	150,651.51	SENIOR GBPO.10
Equities	94,360.00	2,106,115.20	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	11,300.00	252,216.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	14,023.00	312,993.36	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	2,200.00	80,806.00	SENSIENT TECHNOLOGIES CORP COM
Equities	17,671.00	649,055.83	SENSIENT TECHNOLOGIES CORP COM
Equities	3,544.00	130,171.12	SENSIENT TECHNOLOGIES CORP COM
Equities	6,900.00	28,014.00	SEQUENOM INC COM NEW STK
Equities	11,859.00	48,147.54	SEQUENOM INC COM NEW STK
Equities	65,861.00	553,686.34	SERCO GROUP GBPO.02
Equities	16,900.00	209,053.00	SERVICE CORP INTL COM
Equities	21,488.00	265,806.56	SERVICE CORP INTL COM
Equities	1,545.00	38,007.00	SERVICENOW INC COM USD0.001
Equities	2,324.00	32,187.40	SERVICSOURCE INTERNATIONAL
Equities	18,200.00	546,752.73	SEVEN & I HOLDINGS NPV
Equities	15,000.00	450,620.38	SEVEN & I HOLDINGS NPV
Equities	151,000.00	4,536,245.14	SEVEN & I HOLDINGS NPV
Equities	63,924.00	1,920,363.80	SEVEN & I HOLDINGS NPV
Equities	12,300.00	369,508.71	SEVEN & I HOLDINGS NPV
Equities	8,200.00	246,339.14	SEVEN & I HOLDINGS NPV
Equities	1,258.00	2,359,165.35	SGS SA CHF1(REGD)
Equities	44,000.00	355,065.73	SHAFTESBURY ORD GBPO.25
Equities	176,000.00	193,769.38	SHANDONG WEIGAO GP 'H'CNV0.1
Equities	5,800.00	158,398.00	SHAW GROUP INC COM
Equities	5,793.00	158,206.83	SHAW GROUP INC COM
Equities	38,100.00	1,040,511.00	SHAW GROUP INC COM
Equities	4,200.00	57,162.00	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	6,780.00	897,333.00	SHERWIN-WILLIAMS CO COM
Equities	7,534.00	997,124.90	SHERWIN-WILLIAMS CO COM
Equities	5,460.00	722,631.00	SHERWIN-WILLIAMS CO COM
Equities	4,603.00	609,207.05	SHERWIN-WILLIAMS CO COM
Equities	2,800.00	32,200.00	SHILOH INDS INC COM
Equities	128,000.00	244,836.27	SHIN CORPORATION THB1 (ALIEN MKT)
Equities	278,000.00	531,753.78	SHIN CORPORATION THB1 (ALIEN MKT)
Equities	16,020.00	875,387.89	SHIN-ETSU CHEMICAL NPV
Equities	12,600.00	688,507.33	SHIN-ETSU CHEMICAL NPV
Equities	80,900.00	4,420,654.22	SHIN-ETSU CHEMICAL NPV
Equities	218,000.00	262,288.51	SHINSEI BANK NPV
Equities	35,700.00	483,218.45	SHIONOGI & CO LTD NPV
Equities	2,510.00	39,231.30	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	4,718.00	73,742.34	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	16,000.00	459,744.08	SHIRE PLC ORD GBPO.05
Equities	1,500.00	32,235.00	SHOE CARNIVAL INC COM
Equities	1,188.00	25,530.12	SHOE CARNIVAL INC COM
Equities	1,650.00	9,801.00	SHORE BANCSHARES INC COM
Equities	4,600.00	20,148.00	SHORETEL INC COM
Equities	2,600.00	35,880.00	SHUFFLE MASTER INC COM
Equities	47,970.00	661,986.00	SHUFFLE MASTER INC COM
Equities	5,612.00	77,445.60	SHUFFLE MASTER INC COM
Equities	2,300.00	70,587.00	SHUTTERFLY INC COM
Equities	3,339.00	102,473.91	SHUTTERFLY INC COM
Equities	1.00	1.00	SIERRA VENTURES IV, LP
Equities	3,532,664.48	446,487.00	SIERRA VENTURES VII, LP

Equities	700.00	16,086.00	SIFCO INDS INC COM STK	
Equities	1,300.00	3,731.00	SIGA TECHNOLOGIES INC COM	
Equities	2,000.00	12,760.00	SIGMA DESIGNS INC COM	
Equities	7,000.00	44,660.00	SIGMA DESIGNS INC COM	
Equities	1,033,800.00	646,414.96	SIGMA PHARMACEUTICALS LTD NPV	
Equities	5,500.00	406,615.00	SIGMA-ALDRICH CORP COM	
Equities	9,200.00	680,156.00	SIGMA-ALDRICH CORP COM	
Equities	8,584.00	634,615.12	SIGMA-ALDRICH CORP COM	
Equities	13,740.00	1,015,798.20	SIGMA-ALDRICH CORP COM	
Equities	371.00	1,242.85	SIGMATRON INTL INC COM	
Equities	2,400.00	146,328.00	SIGNATURE BK NY N Y COM	
Equities	4,702.00	286,680.94	SIGNATURE BK NY N Y COM	
Equities	4,900.00	215,649.00	SIGNET JEWELERS LTD ORD USD0.18	
Equities	8,118.00	357,273.18	SIGNET JEWELERS LTD ORD USD0.18	
Equities	0.00	-	SIIX CORP NPV	
Equities	3,400.00	145,146.00	SILGAN HLDGS INC COM	
Equities	5,062.00	216,096.78	SILGAN HLDGS INC COM	
Equities	2,500.00	106,725.00	SILGAN HLDGS INC COM	
Equities	2,340.00	221,916.49	SILIC EUR4	
Equities	1,300.00	26.00	SILICON GRAPHICS INC COM NEW STK	
Equities	3,400.00	21,828.00	SILICON GRAPHICS INTL CORP COM	
Equities	8,400.00	34,776.00	SILICON IMAGE INC COM STK	
Equities	35,100.00	145,314.00	SILICON IMAGE INC COM STK	
Equities	2,890.00	109,531.00	SILICON LABORATORIES INC COM	
Equities	3,747.00	142,011.30	SILICON LABORATORIES INC COM	
Equities	4,800.00	181,920.00	SILICON LABORATORIES INC COM	
Equities	32,000.00	859,129.92	SILVER WHEATON COR COM NPV	
Equities	2,100.00	48,825.00	SIMMONS 1ST NATL CORP CL A \$5 PAR	
Equities	2,600.00	60,450.00	SIMMONS 1ST NATL CORP CL A \$5 PAR	
Equities	88,201.00	13,729,367.66	SIMON PROPERTY GROUP INC COM	
Equities	104,439.00	16,256,974.74	SIMON PROPERTY GROUP INC COM	
Equities	25,541.00	3,975,712.06	SIMON PROPERTY GROUP INC COM	
Equities	28,273.00	4,400,975.18	SIMON PROPERTY GROUP INC COM	
Equities	7,182.00	1,117,950.12	SIMON PROPERTY GROUP INC COM	
Equities	8,736.00	1,359,845.76	SIMON PROPERTY GROUP INC COM	
Equities	12,220.00	1,902,165.20	SIMON PROPERTY GROUP INC COM	
Equities	32,298.00	5,027,506.68	SIMON PROPERTY GROUP INC COM	
Equities	30,350.00	4,724,281.00	SIMON PROPERTY GROUP INC COM	
Equities	1,900.00	56,069.00	SIMPSON MFG INC COM	
Equities	4,371.00	128,988.21	SIMPSON MFG INC COM	
Equities	12,500.00	647,625.00	SINA CORPORATION COM STK USD0.133	
Equities	2,300.00	20,838.00	SINCLAIR BROADCAST GROUP INC CL A	
Equities	4,639.00	42,029.34	SINCLAIR BROADCAST GROUP INC CL A	
Equities	1,122,000.00	2,922,797.60	SINGAPORE TELECOMMUNICATIONS NEW COM STK	
Equities	358,607.00	537,204.32	SINO LAND CO HKD1	
Equities	156,000.00	233,692.80	SINO LAND CO HKD1	
Equities	270,900.00	501,165.00	SIRIUS XM RADIO INC COM STK	
Equities	366,042.00	677,177.70	SIRIUS XM RADIO INC COM STK	
Equities	3,800.00	171,038.00	SIRONA DENTAL SYS INC COM STK	
Equities	5,360.00	241,253.60	SIRONA DENTAL SYS INC COM STK	
Equities	3,000.00	162,540.00	SIX FLAGS ENTMT CORP NEW COM	
Equities	5,032.00	272,633.76	SIX FLAGS ENTMT CORP NEW COM	
Equities	1,052,000.00	1,936,683.06	SJM HOLDINGS LTD. HKD1.00	
Equities	900.00	21,609.00	SIW CORP COM	
Equities	1,800.00	43,218.00	SIW CORP COM	
Equities	3,700.00	428,035.10	SK HOLDINGS CO LTD KRW5000	
Equities	16,600.00	254,204.33	SKANSKA AB SER'B'NPV	
Equities	2,000.00	40,740.00	SKECHERS U S A INC CL A CL A ISIN	#US8305661055
Equities	3,700.00	75,369.00	SKECHERS U S A INC CL A CL A ISIN	#US8305661055
Equities	4,402.00	27,644.56	SKILLED HEALTHCARE GROUP INC CL A COM	STK USD1
Equities	1,800.00	9,144.00	SKYLINE CORP COM	
Equities	3,200.00	20,896.00	SKYWEST INC COM	
Equities	71,596.00	467,521.88	SKYWEST INC COM	
Equities	1,043.00	6,810.79	SKYWEST INC COM	
Equities	11,900.00	325,703.00	SKYWORKS SOLUTIONS INC COM	
Equities	17,079.00	467,452.23	SKYWORKS SOLUTIONS INC COM	
Equities	56,300.00	1,540,931.00	SKYWORKS SOLUTIONS INC COM	
Equities	49,900.00	4,003,976.00	SL GREEN RLTY CORP COM STK	
Equities	48,800.00	3,915,712.00	SL GREEN RLTY CORP COM STK	
Equities	7,639.00	612,953.36	SL GREEN RLTY CORP COM STK	
Equities	8,731.00	700,575.44	SL GREEN RLTY CORP COM STK	
Equities	20,300.00	1,628,872.00	SL GREEN RLTY CORP COM STK	
Equities	15,400.00	1,235,696.00	SL GREEN RLTY CORP COM STK	

Equities	39,410.00	619,131.10	SLM CORP COM
Equities	28,800.00	452,448.00	SLM CORP COM
Equities	41,897.00	658,201.87	SLM CORP COM
Equities	11,700.00	183,807.00	SLM CORP COM
Equities	5,400.00	265,194.00	SM ENERGY CO COM
Equities	6,450.00	316,759.50	SM ENERGY CO COM
Equities	22,000.00	1,080,420.00	SM ENERGY CO COM
Equities	2,590.00	24,320.10	SMART BALANCE INC COM STK
Equities	70.00	282.80	SMARTHEAT INC COM NEW
Equities	3,300.00	567,025.94	SMC CORP NPV
Equities	54,417.00	544,108.47	SMITH & NEPHEW ORD USD0.20
Equities	4,511.00	37,486.41	SMITH & WESSON HLDG CORP COM
Equities	10,200.00	84,762.00	SMITH & WESSON HLDG CORP COM
Equities	2,300.00	112,447.00	SMITH A O CORP COM
Equities	20,600.00	1,007,134.00	SMITH A O CORP COM
Equities	21,190.00	1,035,979.10	SMITH A O CORP COM
Equities	3,456.00	168,963.84	SMITH A O CORP COM
Equities	11,102.00	542,776.78	SMITH A O CORP COM
Equities	3,200.00	5,888.00	SMITH MICRO SOFTWARE INC COM STK
Equities	10,927.00	236,351.01	SMITHFIELD FOODS INC COM
Equities	14,482.00	313,245.66	SMITHFIELD FOODS INC COM
Equities	52,000.00	1,124,760.00	SMITHFIELD FOODS INC COM
Equities	17,200.00	273,820.01	SMITHS GROUP ORD GBP0.375
Equities	7,590.00	573,196.80	SMUCKER J M CO COM NEW COM NEW
Equities	14,301.00	1,080,011.52	SMUCKER J M CO COM NEW COM NEW
Equities	10,665.00	805,420.80	SMUCKER J M CO COM NEW COM NEW
Equities	58,963.00	398,079.62	SMURFIT KAPPA GROUP PLC ORD EURO0.001
Equities	4,490.00	279,502.50	SNAP-ON INC COM
Equities	37,019.00	2,304,432.75	SNAP-ON INC COM
Equities	23,400.00	1,456,650.00	SNAP-ON INC COM
Equities	6,089.00	379,040.25	SNAP-ON INC COM
Equities	6,000.00	224,473.98	SNC-LAVALIN GROUP COM NPV
Equities	3,400.00	85,782.00	SNYDERS-LANCE INC COM
Equities	26,710.00	673,893.30	SNYDERS-LANCE INC COM
Equities	3,527.00	88,986.21	SNYDERS-LANCE INC COM
Equities	18,190.00	424,976.81	SOCIETE GENERALE EUR1.25
Equities	390.00	799.50	SOCKET MOBILE INC COM NEW COM NEW
Equities	45,000.00	1,665,434.26	SOFTBANK CORP NPV
Equities	26,000.00	962,250.91	SOFTBANK CORP NPV
Equities	15,900.00	588,453.44	SOFTBANK CORP NPV
Equities	113,000.00	4,182,090.49	SOFTBANK CORP NPV
Equities	13,000.00	481,125.45	SOFTBANK CORP NPV
Equities	3,945,709.67	261,202.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Equities	4,900.00	213,444.00	SOLARWINDS INC COM
Equities	5,000.00	217,800.00	SOLARWINDS INC COM
Equities	4,270.00	178,443.30	SOLERA HLDGS INC COM
Equities	6,874.00	287,264.46	SOLERA HLDGS INC COM
Equities	11,200.00	162,580.20	SONAE SIERRA BRASIL
Equities	1,500.00	20,505.00	SONIC AUTOMOTIVE INC CL A
Equities	2,306.00	31,523.02	SONIC AUTOMOTIVE INC CL A
Equities	8,955.00	89,729.10	SONIC CORP COM
Equities	4,300.00	43,086.00	SONIC CORP COM
Equities	7,437.00	74,518.74	SONIC CORP COM
Equities	440.00	3,084.40	SONIC FDRY INC COM NEW COM NEW
Equities	5,900.00	177,885.00	SONOCO PROD CO COM
Equities	21,511.00	648,556.65	SONOCO PROD CO COM
Equities	9,142.00	275,631.30	SONOCO PROD CO COM
Equities	16,685.00	35,872.75	SONUS NETWORKS INC COM ISIN US8359161077
Equities	6,966,550.59	2,694,804.00	SORENSEN CAPITAL PARTNERS, LP
Equities	5,700.00	190,152.00	SOTHEBYS HLDGS INC CL A (DE)
Equities	6,272.00	209,233.92	SOTHEBYS HLDGS INC CL A (DE)
Equities	3,315.00	170,391.00	SOURCEFIRE INC COM
Equities	1,300.00	66,820.00	SOURCEFIRE INC COM
Equities	2,789.00	143,354.60	SOURCEFIRE INC COM
Equities	2,000.00	101,940.00	SOUTH JERSEY INDS INC COM
Equities	3,400.00	173,298.00	SOUTH JERSEY INDS INC COM
Equities	63,080.00	2,920,604.00	SOUTHERN CO COM STK
Equities	82,816.00	3,834,380.80	SOUTHERN CO COM STK
Equities	400.00	8,500.00	SOUTHERN MO BANCORP INC COM
Equities	13,543.00	426,739.93	SOUTH COPPER CORP DEL COM
Equities	18,514.00	583,376.14	SOUTH COPPER CORP DEL COM
Equities	2,100.00	91,665.00	SOUTHWEST GAS CORP COM
Equities	3,735.00	163,032.75	SOUTHWEST GAS CORP COM

Equities	24,880.00	794,418.40	SOUTHWESTERN ENERGY CO COM
Equities	65,750.00	2,099,397.50	SOUTHWESTERN ENERGY CO COM
Equities	30,652.00	978,718.36	SOUTHWESTERN ENERGY CO COM
Equities	13,790.00	440,314.70	SOUTHWESTERN ENERGY CO COM
Equities	16,000.00	510,880.00	SOUTHWESTERN ENERGY CO COM
Equities	16,300.00	520,459.00	SOUTHWESTERN ENERGY CO COM
Equities	1,300.00	65,117.00	SOVRAN SELF STORAGE INC COM
Equities	2,799.00	140,201.91	SOVRAN SELF STORAGE INC COM
Equities	745,242.00	779,188.49	SP AUSNET (AUD QUOTE) NPV.
Equities	500.00	8,775.00	SPAN AMER MED SYS INC COM
Equities	765.00	3,105.90	SPANISH BROADCASTING SYS INC CL A NEW
Equities	3,600.00	39,528.00	SPANSION INC COM CL A
Equities	3,104.00	34,081.92	SPANSION INC COM CL A
Equities	800.00	920.00	SPAR GROUP INC COM
Equities	228,272.00	356,835.06	SPARK INFR GROUP NPV
Equities	2,850.00	14,934.00	SPARTAN MTRS INC COM
Equities	7,550.00	39,562.00	SPARTAN MTRS INC COM
Equities	2,200.00	39,886.00	SPARTAN STORES INC COM
Equities	900.00	16,317.00	SPARTAN STORES INC COM
Equities	1,600.00	8,272.00	SPARTECH CORP COM NEW
Equities	5,648.00	29,200.16	SPARTECH CORP COM NEW
Equities	1,980.00	19,602.00	SPARTON CORP COM STK
Equities	4,191,781.11	5,468,785.00	SPC PARTNER III, LP
Equities	8,500.00	1,158,295.00	SPDR S&P 500 ETF TRUST
Equities	47,100.00	1,368,726.00	SPECTRA ENERGY CORP COM STK
Equities	59,319.00	1,723,810.14	SPECTRA ENERGY CORP COM STK
Equities	30,936.00	899,000.16	SPECTRA ENERGY CORP COM STK
Equities	3,200.00	36,544.00	SPECTRANETICS CORP COM
Equities	4,700.00	53,674.00	SPECTRANETICS CORP COM
Equities	23,900.00	574,284.85	SPECTRIS ORD GBP0.05
Equities	4,110.00	98,757.77	SPECTRIS ORD GBP0.05
Equities	8,920.00	214,335.60	SPECTRIS ORD GBP0.05
Equities	2,183.00	71,100.31	SPECTRUM BRANDS HLDGS INC COM STK
Equities	1,339,760.09	185,731.00	SPECTRUM EQUITY INVESTORS IV, LP
Equities	3,300.00	51,348.00	SPECTRUM PHARMACEUTICALS INC COM
Equities	5,770.00	89,781.20	SPECTRUM PHARMACEUTICALS INC COM
Equities	1,600.00	27,056.00	SPEEDWAY MOTORSPORTS INC COM
Equities	2,500.00	42,275.00	SPEEDWAY MOTORSPORTS INC COM
Equities	230.00	131.10	SPHERIX INC COM NEW
Equities	1,400.00	833.00	SPIRE CORP COM
Equities	10,260.00	244,495.80	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	3,400.00	81,022.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	10,778.00	256,839.74	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	4,990.00	97,105.40	SPIRIT AIRLS INC COM
Equities	9,800.00	190,708.00	SPIRIT AIRLS INC COM
Equities	13,400.00	376,540.00	SPLUNK INC COMSTK COM USD0.001
Equities	1.00	1,223,455.00	SPO GP LLCA.K.A. VAN WAGONER PRIVATE OPP., L.P.
Equities	2,275.00	3,298.75	SPORT CHALET INC CL A
Equities	184,500.00	601,470.00	SPRINT NEXTEL CORP
Equities	282,660.00	921,471.60	SPRINT NEXTEL CORP
Equities	137,338.00	447,721.88	SPRINT NEXTEL CORP
Equities	702,398.12	147,340.00	SPROUT CAPITAL IX, LP
Equities	1.00	1.00	SPROUT CAPITAL VI, LP
Equities	20,364.00	17,972.00	SPROUT CAPITAL VII, LP
Equities	3,210,350.32	10,921.00	SPROUT CAPITAL VIII, LP
Equities	4,290.00	280,222.80	SPX CORP COM
Equities	5,777.00	377,353.64	SPX CORP COM
Equities	76,400.00	1,666,829.52	SSE PLC ORD GBP0.50
Equities	1,100.00	15,455.00	ST AUTO FINL CORP COM
Equities	2,264.00	31,809.20	ST AUTO FINL CORP COM
Equities	6,000.00	94,860.00	ST JOE CO COM
Equities	8,189.00	129,468.09	ST JOE CO COM
Equities	21,200.00	846,092.00	ST JUDE MED INC COM
Equities	27,796.00	1,109,338.36	ST JUDE MED INC COM
Equities	8,400.00	335,244.00	ST JUDE MED INC COM
Equities	3,300.00	25,641.00	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	2,200.00	40,304.00	STAGE STORES INC COM NEW COM NEW
Equities	2,610.00	47,815.20	STAGE STORES INC COM NEW COM NEW
Equities	15,226.00	63,619.57	STAGECOACH GROUP PLC ORD SHS
Equities	32,830.00	137,175.26	STAGECOACH GROUP PLC ORD SHS
Equities	26,550.00	654,988.50	STAMPS COM INC COM NEW
Equities	1,950.00	48,106.50	STAMPS COM INC COM NEW
Equities	3,100.00	115,196.00	STANCORP FINL GROUP INC COM

Equities	4,722.00	175,469.52	STANCORP FINL GROUP INC COM
Equities	116,009.00	2,519,157.61	STANDARD CHARTERED ORD USD0.50
Equities	114,208.00	2,480,048.55	STANDARD CHARTERED ORD USD0.50
Equities	377,000.00	8,186,627.05	STANDARD CHARTERED ORD USD0.50
Equities	163,044.00	3,540,531.62	STANDARD CHARTERED ORD USD0.50
Equities	2,600.00	36,608.00	STANDARD MTR PRODS INC COM
Equities	2,200.00	30,976.00	STANDARD MTR PRODS INC COM
Equities	2,000.00	43,040.00	STANDARD PKG CORP COM
Equities	2,500.00	1,500.00	STANDARD REGISTER CO COM
Equities	1,811.00	1,086.60	STANDARD REGISTER CO COM
Equities	2,000.00	85,140.00	STANDEX INTL CORP COM
Equities	1,174.00	49,977.18	STANDEX INTL CORP COM
Equities	12,747.00	820,396.92	STANLEY BLACK & DECKER INC COM
Equities	15,800.00	1,016,888.00	STANLEY BLACK & DECKER INC COM
Equities	3,600.00	231,696.00	STANLEY BLACK & DECKER INC COM
Equities	53,100.00	815,899.24	STANLEY ELECTRIC NPV
Equities	2,400.00	9,576.00	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	45,800.00	597,690.00	STAPLES INC COM
Equities	58,807.00	767,431.35	STAPLES INC COM
Equities	17,700.00	80,712.00	STAR SCIENTIFIC INC COM STK
Equities	3,820.00	203,682.40	STARBUCKS CORP COM
Equities	51,200.00	2,729,984.00	STARBUCKS CORP COM
Equities	67,780.00	3,614,029.60	STARBUCKS CORP COM
Equities	21,770.00	1,160,776.40	STARBUCKS CORP COM
Equities	24,200.00	1,290,344.00	STARBUCKS CORP COM
Equities	1,000.00	11,570.00	STARRETT L S CO CL A
Equities	2,800.00	8,120.00	STARTEK INC COM
Equities	10,500.00	556,920.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	10,700.00	567,528.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	18,991.00	1,007,282.64	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	8,300.00	440,232.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	3,000.00	159,120.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	6,500.00	138,515.00	STARWOOD PROPERTY TRUST INC COM REIT
Equities	10,734.00	228,741.54	STARWOOD PROPERTY TRUST INC COM REIT
Equities	3,717.00	56,349.72	STATE BK FINL CORP COM
Equities	37,684.00	1,682,213.76	STATE STR CORP COM
Equities	44,166.00	1,971,570.24	STATE STR CORP COM
Equities	54,130.00	2,416,363.20	STATE STR CORP COM
Equities	29,000.00	689,819.92	STATOILHYDRO ASA NOK2.50
Equities	24,600.00	585,157.58	STATOILHYDRO ASA NOK2.50
Equities	27,000.00	642,246.13	STATOILHYDRO ASA NOK2.50
Equities	21,975.00	136,025.25	STD PAC CORP NEW COM
Equities	14,164.00	87,675.16	STD PAC CORP NEW COM
Equities	4,300.00	33,540.00	STEC INC COM STK
Equities	1,789.00	13,954.20	STEC INC COM STK
Equities	13,600.00	159,800.00	STEEL DYNAMICS INC COM
Equities	21,156.00	248,583.00	STEEL DYNAMICS INC COM
Equities	4,000.00	36,120.00	STEELCASE INC CL A COM
Equities	8,682.00	78,398.46	STEELCASE INC CL A COM
Equities	2,000.00	15,900.00	STEIN MART INC COM
Equities	4,911.00	39,042.45	STEIN MART INC COM
Equities	1,700.00	78,897.00	STEINER LEISURE LTD COM STK USD0.01
Equities	1,600.00	39,200.00	STEINWAY MUSICAL INSTRS INC ORD COM
Equities	2,690.00	2,152.00	STEMCELLS INC COM NEW
Equities	500.00	47,090.00	STEPAN CO COM
Equities	800.00	75,344.00	STEPAN CO COM
Equities	2,240.00	205,340.80	STERICYCLE INC COM
Equities	5,200.00	476,684.00	STERICYCLE INC COM
Equities	7,236.00	663,324.12	STERICYCLE INC COM
Equities	9,100.00	834,197.00	STERICYCLE INC COM
Equities	4,490.00	140,851.30	STERIS CORP COM
Equities	5,055.00	158,575.35	STERIS CORP COM
Equities	2,800.00	27,944.00	STERLING BANCORP COM
Equities	4,252.00	42,434.96	STERLING BANCORP COM
Equities	747.00	7,634.34	STERLING CONSTR INC COM
Equities	1,039.00	19,626.71	STERLING FINL CORP WASH COM NEW COM NEW
Equities	484.00	9,142.76	STERLING FINL CORP WASH COM NEW COM NEW
Equities	9,615,956.21	14,435,476.00	STERLING INVESTMENT PARTNERS II, LP
Equities	6,100.00	43,554.00	STEWART ENTERPRISES INC CL A COM
Equities	10,980.00	78,397.20	STEWART ENTERPRISES INC CL A COM
Equities	1,700.00	26,095.00	STEWART INFORMATION SVCS CORP COM
Equities	2,700.00	41,445.00	STEWART INFORMATION SVCS CORP COM
Equities	4,931.00	152,367.90	STIFEL FINL CORP COM

Equities	5,931.00	183,267.90	STIFEL FINL CORP COM
Equities	7,200.00	61,488.00	STILLWATER MNG CO COM
Equities	10,719.00	91,540.26	STILLWATER MNG CO COM
Equities	141,860.00	447,873.85	STOCKLAND NPV (STAPLED)
Equities	180,586.00	570,137.79	STOCKLAND NPV (STAPLED)
Equities	2,563.00	64,946.42	STONE ENERGY CORP COM
Equities	73,460.00	1,861,476.40	STONE ENERGY CORP COM
Equities	12,064.00	305,701.76	STONE ENERGY CORP COM
Equities	4,553.00	115,373.02	STONE ENERGY CORP COM
Equities	4,800.00	121,632.00	STONE ENERGY CORP COM
Equities	4,000.00	27,240.00	STONERIDGE INC COM
Equities	1,697.00	11,556.57	STONERIDGE INC COM
Equities	83,400.00	325,353.23	STOREBRAND ASA SER'A'NOKS
Equities	1,783,430.68	2,122,596.00	STORM VENTURES FUND III, LP
Equities	6,300.00	28,728.00	STR HLDGS INC COM
Equities	4,638.00	21,149.28	STR HLDGS INC COM
Equities	13,770.00	682,303.50	STRATASYS INC COM
Equities	1,948.00	96,523.40	STRATASYS INC COM
Equities	3,000.00	3,600.00	STRATEGIC DIAGNOSTICS INC COM
Equities	300,550.00	1,941,553.00	STRATEGIC HOTELS & RESORTS INCCOM
Equities	13,500.00	87,210.00	STRATEGIC HOTELS & RESORTS INCCOM
Equities	9,439.00	60,975.94	STRATEGIC HOTELS & RESORTS INCCOM
Equities	92,600.00	598,196.00	STRATEGIC HOTELS & RESORTS INCCOM
Equities	1,000.00	21,040.00	STRATTEC SEC CORP COM
Equities	1,500.00	13,500.00	STRATUS PPTYS INC COM NEW COM NEW
Equities	700.00	76,314.00	STRAYER ED INC COM
Equities	954.00	104,005.08	STRAYER ED INC COM
Equities	1,200.00	4,452.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	25,370.00	1,397,887.00	STRYKER CORP
Equities	26,403.00	1,454,805.30	STRYKER CORP
Equities	19,018.00	1,047,891.80	STRYKER CORP
Equities	1,440.00	57,816.00	STURM RUGER & CO INC COM
Equities	81,714.00	1,609,687.93	SUBSEA 7 SA USD2
Equities	12,260.00	434,705.98	SUEDZUCKER AG NPV
Equities	26,610.00	943,517.63	SUEDZUCKER AG NPV
Equities	31,950.00	343,223.15	SUEZ ENVIRONNEMENT EUR4
Equities	2,300.00	29,831.00	SUFFOLK BANCORP COM
Equities	80,000.00	243,639.55	SUMITOMO CHEMICAL CO. LTD NPV
Equities	31,900.00	393,002.88	SUMITOMO ELECTRIC NPV
Equities	4,200.00	51,743.33	SUMITOMO ELECTRIC NPV
Equities	9,000.00	110,878.56	SUMITOMO ELECTRIC NPV
Equities	20,600.00	91,653.09	SUMITOMO HEAVY IND NPV
Equities	61,600.00	2,016,533.40	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	37,377.00	1,223,570.92	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	155,000.00	458,453.44	SUMITOMO MITSUI TRUST HOLDINGS INC
Equities	49,000.00	1,191,991.48	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	478,415.68	108,007.00	SUMMIT ACCELERATOR FUND, LP
Equities	5,625,063.64	6,314,036.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Equities	6,853,860.59	7,607,846.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Equities	1,278,571.10	1,645,210.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Equities	838,224.00	1,079,159.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Equities	4,365,462.73	4,368,883.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Equities	448,330.26	6,789.00	SUMMIT VENTURES III, LP
Equities	549,667.68	28,840.00	SUMMIT VENTURES IV, LP
Equities	1,008,868.26	45,219.00	SUMMIT VENTURES V, LP
Equities	4,570,797.57	3,959,673.00	SUMMIT VENTURES VI-A, LP
Equities	2,618.00	7,068.60	SUN BANCORP INC N J COM
Equities	4,261,246.00	2,975,840.00	SUN CAPITAL PARTNERS III QP, LP
Equities	3,627,514.13	4,304,472.00	SUN CAPITAL PARTNERS IV, LP
Equities	2,000.00	88,480.00	SUN COMMUNITIES INC COM
Equities	1,932.00	85,471.68	SUN COMMUNITIES INC COM
Equities	900.00	7,533.00	SUN HEALTHCARE GROUP INC NEW COM STOCK
Equities	3,144.00	26,315.28	SUN HEALTHCARE GROUP INC NEW COM STOCK
Equities	100,000.00	1,175,090.40	SUN HUNG KAI PROP HKD0.50
Equities	52,000.00	611,047.01	SUN HUNG KAI PROP HKD0.50
Equities	102,000.00	1,198,592.21	SUN HUNG KAI PROP HKD0.50
Equities	142,482.00	1,674,292.31	SUN HUNG KAI PROP HKD0.50
Equities	14,900.00	175,088.47	SUN HUNG KAI PROP HKD0.50
Equities	2,475.00	60,117.75	SUN HYDRAULICS CORP COM
Equities	3,037.00	73,768.73	SUN HYDRAULICS CORP COM
Equities	6,400.00	139,264.00	SUN LIFE FINANCIAL INC.
Equities	41,660.00	1,009,421.80	SUN TR BANKS INC COM
Equities	46,128.00	1,117,681.44	SUN TR BANKS INC COM

Equities	32,300.00	782,629.00	SUN TR BANKS INC COM
Equities	3,973.00	58,204.45	SUNCOKE ENERGY INC COM USD0.01
Equities	6,027.00	88,295.55	SUNCOKE ENERGY INC COM USD0.01
Equities	33,600.00	970,311.44	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	13,000.00	375,418.12	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	121,048.00	3,495,662.48	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	23,513.00	679,015.86	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	11,164.00	323,197.80	SUNCOR ENERGY INC NEW COM STK
Equities	110,400.00	915,509.03	SUNCORP GROUP LTD NPV
Equities	7,390.00	351,025.00	SUNOCO INC COM
Equities	9,959.00	473,052.50	SUNOCO INC COM
Equities	2,200.00	16,038.00	SUNRISE SENIOR LIVING
Equities	6,402.00	46,670.58	SUNRISE SENIOR LIVING
Equities	100,650.00	1,106,143.50	SUNSTONE HOTEL INVS INC NEW COM
Equities	4,278.00	47,015.22	SUNSTONE HOTEL INVS INC NEW COM
Equities	12,402.00	136,297.98	SUNSTONE HOTEL INVS INC NEW COM
Equities	41,300.00	453,887.00	SUNSTONE HOTEL INVS INC NEW COM
Equities	303,000.00	322,900.22	SUNTEC REAL ESTATE INVESTMENT TRUST REIT
Equities	58,305.00	302,019.90	SUPER VALU INC COM
Equities	13,000.00	67,340.00	SUPER VALU INC COM
Equities	22,203.00	115,011.54	SUPER VALU INC COM
Equities	167,400.00	867,132.00	SUPER VALU INC COM
Equities	1,262.00	795.06	SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK
Equities	18,585.00	375,974.55	SUPERIOR ENERGY SVCS INC COM
Equities	72,612.00	1,468,940.76	SUPERIOR ENERGY SVCS INC COM
Equities	21,000.00	424,830.00	SUPERIOR ENERGY SVCS INC COM
Equities	17,890.00	361,914.70	SUPERIOR ENERGY SVCS INC COM
Equities	32,300.00	653,429.00	SUPERIOR ENERGY SVCS INC COM
Equities	2,300.00	37,651.00	SUPERIOR INDS INTL INC COM
Equities	730.00	11,950.10	SUPERIOR INDS INTL INC COM
Equities	500.00	6,125.00	SUPERIOR UNIFORM GROUP INC COM
Equities	1,929.00	4,822.50	SUPERMEDIA INC
Equities	1,710.00	1,607.40	SUPERTEL HOSPITALITY INC COM
Equities	1,000.00	18,850.00	SUPERTEX INC COM
Equities	1,200.00	22,620.00	SUPERTEX INC COM
Equities	7,900.00	25,201.00	SUPPORT COM INC COM
Equities	1,422.00	5,560.02	SUPREME INDS INC CL A CL A
Equities	900.00	15,570.00	SURMODICS INC COM
Equities	2,100.00	36,330.00	SURMODICS INC COM
Equities	9,720.00	100,116.00	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	107,330.00	1,105,499.00	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	13,684.00	140,945.20	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	87,200.00	1,771,540.29	SUZUKI MOTOR CORP NPV
Equities	3,100.00	62,979.07	SUZUKI MOTOR CORP NPV
Equities	6,700.00	136,116.05	SUZUKI MOTOR CORP NPV
Equities	3,100.00	182,032.00	SVB FINL GROUP COM
Equities	3,401.00	199,706.72	SVB FINL GROUP COM
Equities	22,000.00	329,885.26	SVENSKA CELLULOSA SER'B'NPV
Equities	35,322.00	2,453,694.14	SWATCH GROUP CHF0.45(REGD)
Equities	2,037.00	803,824.09	SWATCH GROUP CHF2.25(BR)
Equities	1,187.00	468,404.12	SWATCH GROUP CHF2.25(BR)
Equities	15,449.00	6,096,356.58	SWATCH GROUP CHF2.25(BR)
Equities	1,700.00	670,839.94	SWATCH GROUP CHF2.25(BR)
Equities	168,974.00	2,658,579.10	SWEDBANK AG SEK20 SER'A'
Equities	8,800.00	138,456.19	SWEDBANK AG SEK20 SER'A'
Equities	35,191.00	553,683.15	SWEDBANK AG SEK20 SER'A'
Equities	19,100.00	300,512.87	SWEDBANK AG SEK20 SER'A'
Equities	35,200.00	1,421,279.55	SWEDISH MATCH NPV
Equities	1,500.00	27,915.00	SWIFT ENERGY CO COM
Equities	3,336.00	62,082.96	SWIFT ENERGY CO COM
Equities	5,600.00	52,920.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	7,335.00	69,315.75	SWIFT TRANSN CO CL A CL A COM STK
Equities	35,900.00	339,255.00	SWIFT TRANSN CO CL A CL A COM STK
Equities	341,000.00	3,943,314.62	SWIRE PACIFIC 'A'HKD0.60
Equities	2,500.00	28,909.93	SWIRE PACIFIC 'A'HKD0.60
Equities	2,900.00	242,509.24	SWISS PRIME SITE CHF18.80 (REGD)
Equities	37,508.00	2,359,853.57	SWISS RE AG CHF0.10
Equities	29,300.00	1,843,438.99	SWISS RE AG CHF0.10
Equities	2,300.00	12,259.00	SWS GROUP INC COM
Equities	4,644.00	24,752.52	SWS GROUP INC COM
Equities	2,160.00	31,363.20	SYCAMORE NETWORKS INC COM NEW COM NEW
Equities	462,119.00	1,373,715.69	SYDNEY AIRPRT NPV(STAPLED SECURITY)
Equities	2,213.00	35,319.48	SYKES ENTERPRISES INC COM

Equities	4,917.00	78,475.32	SYKES ENTERPRISES INC COM	
Equities	51,100.00	746,571.00	SYMANTEC CORP COM	
Equities	88,387.00	1,291,334.07	SYMANTEC CORP COM	
Equities	30,850.00	450,718.50	SYMANTEC CORP COM	
Equities	67,065.00	979,819.65	SYMANTEC CORP COM	
Equities	58,700.00	857,607.00	SYMANTEC CORP COM	
Equities	5,513.00	69,574.06	SYMETRA FINL CORP COM	
Equities	8,613.00	51,591.87	SYMMETRICOM INC DEL	
Equities	2,000.00	17,160.00	SYMMETRY MED INC COM STK	
Equities	112,343.00	963,902.94	SYMMETRY MED INC COM STK	
Equities	860.00	34,881.60	SYNAGEVA BIOPHARMA CORP	
Equities	3,100.00	35,340.00	SYNALLOY CORP COM	
Equities	3,300.00	94,479.00	SYNAPTICS INC COM	
Equities	2,782.00	79,648.66	SYNAPTICS INC COM	
Equities	700.00	12,929.00	SYNCHRONOSS TECHNOLOGIES INC COM STK	
Equities	2,462.00	45,473.14	SYNCHRONOSS TECHNOLOGIES INC COM STK	
Equities	1,329,508.00	81,254.00	SYNDICATED COMMUNICATIONS VENT PTRS IV	
Equities	1,400.00	6,244.00	SYNERGETICS USA INC FORMERLY SYNERGETIC COM	
Equities	78,920.00	819,189.60	SYNERON MEDICAL LTD COM	
Equities	1,600.00	55,184.00	SYNNEX CORP COM STK	
Equities	1,743.00	60,116.07	SYNNEX CORP COM STK	
Equities	239,021.00	580,656.67	SYNNEX TECH INTL TWD10	
Equities	9,500.00	279,585.00	SYNOPSIS INC COM	
Equities	12,814.00	377,116.02	SYNOPSIS INC COM	
Equities	10,425.00	306,807.75	SYNOPSIS INC COM	
Equities	15,400.00	30,492.00	SYNOVUS FINL CORP COM	
Equities	70,866.00	140,314.68	SYNOVUS FINL CORP COM	
Equities	2,400.00	13,128.00	SYNTA PHARMACEUTICALS CORP SYNTA	PHARMACEUTICALS CORP
Equities	1,400.00	84,980.00	SYNTEL INC COM	
Equities	979.00	59,425.30	SYNTEL INC COM	
Equities	7,000.00	4,725.00	SYNTROLEUM CORP COM	
Equities	2,900.00	20,213.00	SYPRIS SOLUTIONS INC COM STOCK	
Equities	41,600.00	1,240,096.00	SYSKO CORP COM	
Equities	51,812.00	1,544,515.72	SYSKO CORP COM	
Equities	150,600.00	4,489,386.00	SYSKO CORP COM	
Equities	2,000.00	23,640.00	SYSTEMAX INC COM	
Equities	1,566.00	18,510.12	SYSTEMAX INC COM	
Equities	19,980.00	1,257,940.80	T ROWE PRICE GROUP INC	
Equities	23,060.00	1,451,857.60	T ROWE PRICE GROUP INC	
Equities	27,100.00	1,706,216.00	T ROWE PRICE GROUP INC	
Equities	336,500.00	550,693.87	T SISE VE CAM FABR TRY1	
Equities	1,387,766.49	1,105,029.00	TA ATLANTIC AND PACIFIC V, LP 6-009108	
Equities	4,173,668.70	3,695,362.00	TA ATLANTIC AND PACIFIC V, LP	
Equities	750,378.41	585,883.00	TA IX, LP	
Equities	57,611.55	24,688.00	TA/ADVENT VIII, LP	
Equities	61,410.00	244,492.60	TAEYOUNG ENG&CON KRW500	
Equities	87,600.00	824,872.37	TAG IMMOBILIEN AG NPV	
Equities	487,000.00	1,324,848.59	TAIWAN SEMICON MAN TWD10	
Equities	261,000.00	710,031.79	TAIWAN SEMICON MAN TWD10	
Equities	3,954,379.00	10,757,604.57	TAIWAN SEMICON MAN TWD10	
Equities	1,460,000.00	3,971,825.33	TAIWAN SEMICON MAN TWD10	
Equities	87,400.00	1,220,104.00	TAIWAN SEMICONDUCTOR MFG CO LTD	SPONSORED ADR
Equities	25,500.00	1,155,313.95	TAKEDA PHARMACEUTICAL CO NPV	
Equities	35,500.00	1,608,378.24	TAKEDA PHARMACEUTICAL CO NPV	
Equities	5,800.00	262,777.29	TAKEDA PHARMACEUTICAL CO NPV	
Equities	4,500.00	42,570.00	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	112,855.00	1,067,608.30	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	9,457.00	89,463.22	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM CDT-COM
Equities	1,300.00	43,537.00	TAL INTL GROUP INC COM STK	
Equities	1,715.00	57,435.35	TAL INTL GROUP INC COM STK	
Equities	3,200.00	8,064.00	TALBOTS INC COM	
Equities	4,796.00	12,085.92	TALBOTS INC COM	
Equities	485.00	703.25	TANDY BRANDS ACCESSORIES INC COM STK	
Equities	2,000.00	10,600.00	TANDY LEATHER FACTORY INC COM	
Equities	23,900.00	765,995.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	4,580.00	146,789.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	9,400.00	301,270.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	17,400.00	557,670.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	10,035.00	213,845.85	TANGOE INC COM STK	
Equities	2,352.00	100,430.40	TARGA RES CORP COM	
Equities	900.00	38,430.00	TARGA RES CORP COM	
Equities	2,540.00	108,458.00	TARGA RES CORP COM	
Equities	6,700.00	286,090.00	TARGA RES CORP COM	

Equities	800.00	3,440.00	TARGACEPT INC COM
Equities	3,613.00	15,535.90	TARGACEPT INC COM
Equities	44,290.00	2,577,235.10	TARGET CORP COM STK
Equities	53,947.00	3,139,175.93	TARGET CORP COM STK
Equities	5,445.00	316,844.55	TARGET CORP COM STK
Equities	5,076.00	295,372.44	TARGET CORP COM STK
Equities	13,000.00	756,470.00	TARGET CORP COM STK
Equities	18,000.00	667,260.00	TARO PHARMACEUTICAL INDUSTRIES ORD ILS1
Equities	5,800.00	30,392.00	TASER INTL INC COM
Equities	8,400.00	44,016.00	TASER INTL INC COM
Equities	34,900.00	2,692,884.00	TAUBMAN CTRS INC COM
Equities	32,050.00	2,472,978.00	TAUBMAN CTRS INC COM
Equities	5,500.00	424,380.00	TAUBMAN CTRS INC COM
Equities	5,110.00	394,287.60	TAUBMAN CTRS INC COM
Equities	12,200.00	941,352.00	TAUBMAN CTRS INC COM
Equities	10,350.00	798,606.00	TAUBMAN CTRS INC COM
Equities	1,900.00	31,141.00	TAYLOR CAP GROUP INC COM STK
Equities	7,800.00	89,544.00	TCF FNCL CORP COM
Equities	63,840.00	732,883.20	TCF FNCL CORP COM
Equities	14,302.00	164,186.96	TCF FNCL CORP COM
Equities	18,293.00	310,981.00	TD AMERITRADE HLDG CORP COM STK
Equities	41,200.00	700,400.00	TD AMERITRADE HLDG CORP COM STK
Equities	21,683.00	368,611.00	TD AMERITRADE HLDG CORP COM STK
Equities	26,370.00	448,290.00	TD AMERITRADE HLDG CORP COM STK
Equities	13,200.00	224,400.00	TD AMERITRADE HLDG CORP COM STK
Equities	196,600.00	3,342,200.00	TD AMERITRADE HLDG CORP COM STK
Equities	17,250.00	120,139.29	TDC DKK 1 COMSTK
Equities	37,500.00	261,172.37	TDC DKK 1 COMSTK
Equities	14,400.00	577,515.98	TDK CORP NPV
Equities	37,172.00	1,186,158.52	TE CONNECTIVITY LTD
Equities	3,700.00	89,133.00	TEAM HEALTH HLDGS INC COM
Equities	27,160.00	654,284.40	TEAM HEALTH HLDGS INC COM
Equities	2,688.00	64,753.92	TEAM HEALTH HLDGS INC COM
Equities	7,000.00	168,630.00	TEAM HEALTH HLDGS INC COM
Equities	2,200.00	68,596.00	TEAM INC COM STK
Equities	3,700.00	178,229.00	TECH DATA CORP COM
Equities	4,156.00	200,194.52	TECH DATA CORP COM
Equities	5,300.00	255,301.00	TECH DATA CORP COM
Equities	400.00	15,544.00	TECHE HLDG CO COM
Equities	2,890.00	214,438.00	TECHNE CORP COM
Equities	3,201.00	237,514.20	TECHNE CORP COM
Equities	22,761.00	2,367,113.27	TECHNIP NPV
Equities	6,200.00	644,791.63	TECHNIP NPV
Equities	3,550.00	369,195.21	TECHNIP NPV
Equities	1,294.00	40,021.40	TECK RESOURCES LIMITED
Equities	4,028.00	124,579.76	TECK RESOURCES LIMITED
Equities	8,700.00	269,077.44	TECK RESOURCES LIMITED
Equities	500.00	15,470.00	TECK RESOURCES LIMITED
Equities	11,900.00	214,914.00	TECO ENERGY INC COM
Equities	18,858.00	340,575.48	TECO ENERGY INC COM
Equities	13,326.00	240,667.56	TECO ENERGY INC COM
Equities	1,730.00	8,736.50	TECUMSEH PRODS CO CL A
Equities	2,500.00	73,200.00	TEEKAY CORP COM
Equities	3,300.00	96,624.00	TEEKAY CORP COM
Equities	27,900.00	127,224.00	TEEKAY TANKERS LTD COM STK
Equities	40.00	132.80	TEGAL CORP COM PAR \$0.01
Equities	1,500.00	42,930.00	TEJON RANCH CO COM
Equities	472.00	13,508.64	TEJON RANCH CO COM
Equities	41,011.00	634,558.24	TELE2 AB SER'B'NPV
Equities	209,700.00	402,825.82	TELECOM CORP OF NZ NPV
Equities	51,000.00	97,969.08	TELECOM CORP OF NZ NPV
Equities	111,000.00	213,226.83	TELECOM CORP OF NZ NPV
Equities	325,200.00	262,680.41	TELECOM ITALIA SPA DI RISP EURO.55
Equities	1,221,700.00	1,210,085.97	TELECOM ITALIA SPA EURO.55
Equities	10,000.00	12,300.00	TELECOMMUNICATION SYS INC CL A
Equities	1,700.00	104,805.00	TELEDYNE TECHNOLOGIES INC COM
Equities	1,596.00	98,393.40	TELEDYNE TECHNOLOGIES INC COM
Equities	3,290.00	200,393.90	TELEFLEX INC COM
Equities	15,750.00	959,332.50	TELEFLEX INC COM
Equities	1,459.00	88,867.69	TELEFLEX INC COM
Equities	27,600.00	683,419.46	TELEFONICA BRASIL PRF NPV
Equities	207,602.00	2,732,052.45	TELEFONICA SA EUR1
Equities	81,010.00	1,347,793.15	TELENOR ASA ORD NOK6

Equities	47,800.00	795,266.17	TELENOR ASA ORD NOK6
Equities	73,000.00	1,214,527.84	TELENOR ASA ORD NOK6
Equities	2,608.00	55,524.32	TELEPHONE & DATA SYS INC COM STK
Equities	7,951.00	169,276.79	TELEPHONE & DATA SYS INC COM STK
Equities	27,635.00	588,349.15	TELEPHONE & DATA SYS INC COM STK
Equities	2,300.00	36,800.00	TELETECH HLDGS INC COM
Equities	781.00	12,496.00	TELETECH HLDGS INC COM
Equities	280.00	604.80	TELIK INC COM NEW
Equities	23,200.00	77,256.00	TELLABS INC COM
Equities	26,589.00	88,541.37	TELLABS INC COM
Equities	158,200.00	526,806.00	TELLABS INC COM
Equities	216,615.00	819,332.02	TELSTRA CORP LTD NPV
Equities	317,600.00	1,201,301.16	TELSTRA CORP LTD NPV
Equities	226,000.00	854,830.17	TELSTRA CORP LTD NPV
Equities	2,400.00	22,176.00	TELLULAR CORP COM NEW
Equities	14,000.00	818,068.57	TELUS CORPORATION NON VOTING SHS NPV
Equities	4,900.00	114,611.00	TEMPUR-PEDIC INTL INC COM
Equities	6,033.00	141,111.87	TEMPUR-PEDIC INTL INC COM
Equities	38,500.00	673,757.70	TENARIS S.A. USD1
Equities	17,500.00	509,871.92	TENCENT HOLDINGS LTD
Equities	20,000.00	582,710.77	TENCENT HOLDINGS LTD
Equities	12,200.00	355,453.57	TENCENT HOLDINGS LTD
Equities	23,100.00	673,030.93	TENCENT HOLDINGS LTD
Equities	30,600.00	160,344.00	TENET HEALTHCARE CORP COM
Equities	37,210.00	194,980.40	TENET HEALTHCARE CORP COM
Equities	2,000.00	79,900.00	TENNANT CO COM
Equities	1,385.00	55,330.75	TENNANT CO COM
Equities	4,500.00	120,690.00	TENNECO INC
Equities	6,071.00	162,824.22	TENNECO INC
Equities	3,270.00	235,472.70	TERADATA CORP DEL COM STK
Equities	11,100.00	799,311.00	TERADATA CORP DEL COM STK
Equities	14,986.00	1,079,141.86	TERADATA CORP DEL COM STK
Equities	5,470.00	393,894.70	TERADATA CORP DEL COM STK
Equities	10,800.00	151,848.00	TERADYNE INC COM
Equities	16,519.00	232,257.14	TERADYNE INC COM
Equities	42,670.00	599,940.20	TERADYNE INC COM
Equities	23,090.00	411,694.70	TEREX CORP NEW COM
Equities	32,410.00	577,870.30	TEREX CORP NEW COM
Equities	10,476.00	186,787.08	TEREX CORP NEW COM
Equities	5,100.00	61,200.00	TESCO CORP COM
Equities	7,370.00	88,440.00	TESCO CORP COM
Equities	198,516.00	965,379.23	TESCO ORD GBP0.05
Equities	951,812.00	4,628,642.17	TESCO ORD GBP0.05
Equities	621,463.00	3,022,161.78	TESCO ORD GBP0.05
Equities	82,400.00	400,709.50	TESCO ORD GBP0.05
Equities	2,400.00	75,096.00	TESLA MTRS INC COM
Equities	4,901.00	153,352.29	TESLA MTRS INC COM
Equities	8,400.00	209,664.00	TESORO CORP
Equities	13,803.00	344,522.88	TESORO CORP
Equities	29,320.00	731,827.20	TESORO CORP
Equities	149.00	3,285.45	TESSCO TECHNOLOGIES INC COM
Equities	2,300.00	35,351.00	TESSERA TECHNOLOGIES INC COM STK
Equities	3,924.00	60,311.88	TESSERA TECHNOLOGIES INC COM STK
Equities	11,100.00	170,607.00	TESSERA TECHNOLOGIES INC COM STK
Equities	2,900.00	75,632.00	TETRA TECH INC NEW COM
Equities	24,900.00	649,392.00	TETRA TECH INC NEW COM
Equities	6,114.00	159,453.12	TETRA TECH INC NEW COM
Equities	5,700.00	148,656.00	TETRA TECH INC NEW COM
Equities	5,400.00	38,502.00	TETRA TECHNOLOGIES INC DEL COM
Equities	22,924.00	163,448.12	TETRA TECHNOLOGIES INC DEL COM
Equities	2,100.00	81,921.00	TEXAS INDS INC COM
Equities	2,087.00	81,413.87	TEXAS INDS INC COM
Equities	78,700.00	2,257,903.00	TEXAS INSTRUMENTS INC COM
Equities	102,869.00	2,951,311.61	TEXAS INSTRUMENTS INC COM
Equities	16,300.00	467,647.00	TEXAS INSTRUMENTS INC COM
Equities	115,400.00	3,310,826.00	TEXAS INSTRUMENTS INC COM
Equities	3,600.00	66,348.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	3,748.00	69,075.64	TEXAS ROADHOUSE INC COMMON STOCK
Equities	7,500.00	138,225.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	500.00	18,450.00	TEXTAINER GROUP HLDGS LTD COM STK
Equities	1,727.00	63,726.30	TEXTAINER GROUP HLDGS LTD COM STK
Equities	19,000.00	472,530.00	TEXTRON INC COM
Equities	26,435.00	657,438.45	TEXTRON INC COM

Equities	11,904.00	296,052.48	TEXTRON INC COM
Equities	25,400.00	631,698.00	TEXTRON INC COM
Equities	420.00	10,357.20	TF FINL CORP COM
Equities	12,937.00	123,548.35	TFS FINL CORP COM STK
Equities	31,500.00	845,730.05	TGS NOPEC GEOPH.CO NOK0.25
Equities	18,400.00	607,580.54	THALES SA EUR3
Equities	6,500.00	62,140.00	THE JONES GROUP INC COMMON STOCK
Equities	7,385.00	70,600.60	THE JONES GROUP INC COMMON STOCK
Equities	5,150.00	192,816.00	THE MADISON SQUARE GARDEN COMPANY
Equities	4,952.00	185,402.88	THE MADISON SQUARE GARDEN COMPANY
Equities	4,097,785.92	5,906,526.00	THE RESOLUTE FUND, LP 6-007894
Equities	5,132,326.02	6,976,687.00	THE RESOLUTE FUND, LP 6-007895
Equities	476.00	956.76	THERAGENICS CORP COM
Equities	5,000.00	111,100.00	THERAVANCE INC COM STK
Equities	7,996.00	177,671.12	THERAVANCE INC COM STK
Equities	28,980.00	1,504,351.80	THERMO FISHER CORP
Equities	28,678.00	1,488,674.98	THERMO FISHER CORP
Equities	31,646.00	1,642,743.86	THERMO FISHER CORP
Equities	12,900.00	669,639.00	THERMO FISHER CORP
Equities	84,600.00	4,391,586.00	THERMO FISHER CORP
Equities	1,925.00	1,828.75	THERMOGENESIS CORP COM PAR \$0.001
Equities	37.00	55.50	THESTREET INC
Equities	2,300.00	63,043.00	THOR INDS INC COM STK
Equities	36,485.00	1,000,053.85	THOR INDS INC COM STK
Equities	4,300.00	117,863.00	THOR INDS INC COM STK
Equities	3,600.00	120,888.00	THORATEC CORP
Equities	5,622.00	188,786.76	THORATEC CORP
Equities	1,620,817.52	828,842.00	THREE ARCH CAPITAL, LP
Equities	3,782,691.00	2,483,738.00	THREE ARCH PARTNERS IV 6-007925
Equities	4,369,398.17	2,863,165.00	THREE ARCH PARTNERS IV
Equities	13.00	143.39	TIB FINL CORP COM NEW COM
Equities	11,900.00	356,048.00	TIBCO SOFTWARE INC COM
Equities	16,646.00	498,048.32	TIBCO SOFTWARE INC COM
Equities	5,560.00	166,355.20	TIBCO SOFTWARE INC COM
Equities	8,620.00	399,623.20	TIDEWATER INC COM
Equities	5,990.00	277,696.40	TIDEWATER INC COM
Equities	8,879.00	411,630.44	TIDEWATER INC COM
Equities	8,380.00	443,721.00	TIFFANY & CO COM
Equities	17,868.00	946,110.60	TIFFANY & CO COM
Equities	25,550.00	1,352,872.50	TIFFANY & CO COM
Equities	12,110.00	641,224.50	TIFFANY & CO COM
Equities	27,450.00	1,444,968.00	TIM HORTONS INC COM
Equities	1,600.00	7,936.00	TIMBERLAND BANCORP INC COM
Equities	17,914.00	1,470,739.40	TIME WARNER CABLE INC COM
Equities	28,266.00	2,320,638.60	TIME WARNER CABLE INC COM
Equities	30,900.00	2,536,890.00	TIME WARNER CABLE INC COM
Equities	17,680.00	1,451,528.00	TIME WARNER CABLE INC COM
Equities	9,138.00	750,229.80	TIME WARNER CABLE INC COM
Equities	70,566.00	2,716,791.00	TIME WARNER INC USD0.01
Equities	86,444.00	3,328,094.00	TIME WARNER INC USD0.01
Equities	29,033.00	1,117,770.50	TIME WARNER INC USD0.01
Equities	25,261.00	972,548.50	TIME WARNER INC USD0.01
Equities	10,300.00	471,637.00	TIMKEN CO COM
Equities	7,162.00	327,947.98	TIMKEN CO COM
Equities	13,241.00	606,305.39	TIMKEN CO COM
Equities	4,215.00	103,393.95	TITAN INTL INC ILL COM
Equities	2,625.00	64,391.25	TITAN INTL INC ILL COM
Equities	5,121.00	125,618.13	TITAN INTL INC ILL COM
Equities	6,520.00	198,012.40	TITAN MACHY INC COM
Equities	1,265.00	38,418.05	TITAN MACHY INC COM
Equities	7,800.00	88,218.00	TITANIUM METALS CORP COM NEW
Equities	7,932.00	89,710.92	TITANIUM METALS CORP COM NEW
Equities	7,600.00	62,852.00	TIVO INC COM
Equities	13,100.00	108,337.00	TIVO INC COM
Equities	4,970.00	213,362.10	TJX COS INC COM NEW
Equities	30,944.00	1,328,425.92	TJX COS INC COM NEW
Equities	46,200.00	1,983,366.00	TJX COS INC COM NEW
Equities	54,100.00	2,322,513.00	TJX COS INC COM NEW
Equities	66,270.00	2,844,971.10	TJX COS INC COM NEW
Equities	6,278.00	269,514.54	TJX COS INC COM NEW
Equities	54,900.00	2,356,857.00	TJX COS INC COM NEW
Equities	20,120.00	863,751.60	TJX COS INC COM NEW
Equities	4,092.00	186,246.31	TMX GROUP INC COM

Equities	1,100.00	19,734.00	TNS INC COM
Equities	3,122.00	56,008.68	TNS INC COM
Equities	76,000.00	331,470.11	TOKAI CARBON CO NPV
Equities	38,700.00	634,410.33	TOKAI RIKA CO NPV
Equities	51,500.00	1,281,852.36	TOKIO MARINE HOLDINGS INC NPV
Equities	106,100.00	2,640,864.77	TOKIO MARINE HOLDINGS INC NPV
Equities	7,500.00	186,677.53	TOKIO MARINE HOLDINGS INC NPV
Equities	24,000.00	122,421.36	TOKYO GAS CO LTD NPV
Equities	52,000.00	265,246.27	TOKYO GAS CO LTD NPV
Equities	123,000.00	457,839.33	TOKYO TATEMONO CO NPV
Equities	160,000.00	786,063.42	TOKYU LAND CORP NPV
Equities	8,190.00	243,488.70	TOLL BROS INC COM
Equities	8,779.00	260,999.67	TOLL BROS INC COM
Equities	1,870.00	70,461.60	TOMPKINS FINL CORP COM USD0.10
Equities	1,377.00	51,885.36	TOMPKINS FINL CORP COM USD0.10
Equities	39,000.00	345,569.62	TONEN GEN SEKIYU NPV
Equities	87,000.00	770,886.08	TONEN GEN SEKIYU NPV
Equities	1,505.00	35,909.30	TOOTSIE ROLL INDS INC COM
Equities	880.00	20,996.80	TOOTSIE ROLL INDS INC COM
Equities	9,875.00	1,692,414.05	TOPDANMARK AS DKK10 (REGD)
Equities	280.00	4,684.40	TOR MINERALS INTL INC COM NEW
Equities	56,000.00	379,696.70	TORAY INDS INC NPV
Equities	67,000.00	454,279.98	TORAY INDS INC NPV
Equities	6,185.00	312,651.75	TORCHMARK CORP COM
Equities	39,875.00	2,015,681.25	TORCHMARK CORP COM
Equities	8,333.00	421,233.15	TORCHMARK CORP COM
Equities	1,900.00	139,251.00	TORO CO COM
Equities	11,570.00	847,965.30	TORO CO COM
Equities	2,563.00	187,842.27	TORO CO COM
Equities	40,500.00	3,165,471.58	TORONTO-DOMINION COM NPV
Equities	9,400.00	734,702.05	TORONTO-DOMINION COM NPV
Equities	41,200.00	581,556.72	TOTAL ENERGY SVC I COM NPV
Equities	299,500.00	152,032.19	TOTAL PRODUCE ORD EUR0.01
Equities	15,352.00	367,373.36	TOTAL SYS SVCS INC COM
Equities	18,195.00	435,406.35	TOTAL SYS SVCS INC COM
Equities	2,800.00	67,004.00	TOTAL SYS SVCS INC COM
Equities	77,000.00	883,005.39	TOTETSU KOGYO CO NPV
Equities	5,700.00	150,292.80	TOURMALINE OIL CP COM NPV
Equities	2,887.00	60,251.69	TOWER GROUP INC COM
Equities	63,164.00	1,318,232.68	TOWER GROUP INC COM
Equities	132.00	2,754.84	TOWER GROUP INC COM
Equities	5,290.00	316,871.00	TOWERS WATSON & CO CL A COM STK
Equities	5,182.00	310,401.80	TOWERS WATSON & CO CL A COM STK
Equities	1,400.00	18,606.00	TOWN SPORTS INTL HLDGS INC COM STK
Equities	59,000.00	254,367.72	TOYO ENG CORP NPV
Equities	106,000.00	356,034.59	TOYO TIRE & RUBBER NPV
Equities	32,600.00	742,784.81	TOYODA GOSEI NPV
Equities	72,600.00	874,402.81	TOYOTA BOSHOKU CP NPV
Equities	26,000.00	492,367.46	TOYOTA TSUSHO CORP NPV
Equities	4,400.00	83,323.72	TOYOTA TSUSHO CORP NPV
Equities	9,600.00	181,797.22	TOYOTA TSUSHO CORP NPV
Equities	1,216.00	44,931.20	TPC GROUP INC COM
Equities	240.00	0.09	TPC LIQ INC COM
Equities	8,032,280.14	9,413,481.00	TPG PARTNERS IV, LP 6-007897
Equities	8,465,619.61	7,910,442.00	TPG PARTNERS IV, LP 6-007898
Equities	9,200.00	169,327.95	TRACTEBEL ENERGIA COM NPV
Equities	20,200.00	371,785.28	TRACTEBEL ENERGIA COM NPV
Equities	1,865.00	154,906.90	TRACTOR SUPPLY CO COM
Equities	4,400.00	365,464.00	TRACTOR SUPPLY CO COM
Equities	6,748.00	560,488.88	TRACTOR SUPPLY CO COM
Equities	174,800.00	492,665.72	TRADEWINDS(MALAY) MYR1
Equities	7,061.00	21,889.10	TRANS WORLD ENTMT CORP COM
Equities	1,200.00	9,252.00	TRANSACT TECHNOLOGIES INC COM
Equities	36,500.00	1,527,740.45	TRANSCANADA CORP COM NPV
Equities	800.00	4,984.00	TRANSCAT INC COM
Equities	1,600.00	4,400.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	2,110.00	283,373.00	TRANSDIGM GROUP INC COM
Equities	3,300.00	443,190.00	TRANSDIGM GROUP INC COM
Equities	4,439.00	596,157.70	TRANSDIGM GROUP INC COM
Equities	21,940.00	978,665.40	TRANSOCEAN LTD COM CHF15
Equities	7,072.00	315,456.78	TRANSOCEAN LTD COM CHF15
Equities	5,800.00	259,434.00	TRANSOCEAN LTD
Equities	7,877.00	352,338.21	TRANSOCEAN LTD

Equities	97,679.00	569,716.12	TRANSURBAN GROUP STAPLED UNITS NPV
Equities	2,813.00	3,094.30	TRANSWITCH CORP COM NEW COM NEW
Equities	26,670.00	1,702,612.80	TRAVELERS COS INC COM STK
Equities	36,187.00	2,310,178.08	TRAVELERS COS INC COM STK
Equities	35,200.00	2,247,168.00	TRAVELERS COS INC COM STK
Equities	19,420.00	1,239,772.80	TRAVELERS COS INC COM STK
Equities	11,000.00	702,240.00	TRAVELERS COS INC COM STK
Equities	1,200.00	27,264.00	TRAVELZOO INC COM STK
Equities	1,000.00	22,720.00	TRAVELZOO INC COM STK
Equities	2,100.00	12,768.00	TRC COS INC COM
Equities	246,600.00	1,099,581.35	TREAS WINE ESTATES COMSTK
Equities	2,300.00	33,488.00	TREDEGAR CORP INC
Equities	2,812.00	40,942.72	TREDEGAR CORP INC
Equities	393.00	4,495.92	TREE COM INC COM
Equities	746.00	8,534.24	TREE COM INC COM
Equities	1,100.00	68,519.00	TREEHOUSE FOODS INC COM
Equities	14,470.00	901,336.30	TREEHOUSE FOODS INC COM
Equities	3,578.00	222,873.62	TREEHOUSE FOODS INC COM
Equities	68,200.00	1,999,245.52	TREND MICRO INC NPV
Equities	820.00	24,673.80	TREX CO INC COM
Equities	800.00	52.00	TRIAD GTY INC COM
Equities	3,000.00	46,200.00	TRICO BANCSHARES COM STK
Equities	3,212.00	64,561.20	TRIMAS CORP COM NEW COM NEW
Equities	3,220.00	148,152.20	TRIMBLE NAV LTD COM
Equities	7,700.00	354,277.00	TRIMBLE NAV LTD COM
Equities	12,379.00	569,557.79	TRIMBLE NAV LTD COM
Equities	7,000.00	174,860.00	TRINITY IND INC COM
Equities	10,307.00	257,468.86	TRINITY IND INC COM
Equities	180,000.00	113,009.79	TRINITY LTD HKD0.10
Equities	7,700.00	344,113.00	TRIPADVISOR INC COM COM STK
Equities	9,934.00	443,950.46	TRIPADVISOR INC COM COM STK
Equities	900.00	4,950.00	TRIQUINT SEMICONDUCTOR INC COM
Equities	16,808.00	92,444.00	TRIQUINT SEMICONDUCTOR INC COM
Equities	1,800.00	101,286.00	TRIUMPH GROUP INC NEW COM
Equities	14,200.00	799,034.00	TRIUMPH GROUP INC NEW COM
Equities	4,036.00	227,105.72	TRIUMPH GROUP INC NEW COM
Equities	1,300.00	37,674.00	TRUE RELIGION APPAREL INC COM STK
Equities	38,950.00	1,128,771.00	TRUE RELIGION APPAREL INC COM STK
Equities	2,889.00	83,723.22	TRUE RELIGION APPAREL INC COM STK
Equities	13,400.00	388,332.00	TRUE RELIGION APPAREL INC COM STK
Equities	2,600.00	40,248.00	TRUEBLUE INC COM STK
Equities	2,219.00	34,350.12	TRUEBLUE INC COM STK
Equities	4,900.00	26,754.00	TRUSTCO BK CORP N Y COM
Equities	10,345.00	56,483.70	TRUSTCO BK CORP N Y COM
Equities	2,600.00	63,648.00	TRUSTMARK CORP COM
Equities	24,999.00	611,975.52	TRUSTMARK CORP COM
Equities	5,061.00	123,893.28	TRUSTMARK CORP COM
Equities	9,000.00	330,840.00	TRW AUTOMOTIVE HLDGS CORP COM
Equities	10,254.00	376,937.04	TRW AUTOMOTIVE HLDGS CORP COM
Equities	6,800.00	249,968.00	TRW AUTOMOTIVE HLDGS CORP COM
Equities	1.00	1.00	TSG CAPITAL FUND II, LP
Equities	203,700.00	499,622.22	TSRC CORPORATION TWD10
Equities	4,500.00	42,345.00	TTM TECHNOLOGIES INC COM
Equities	4,800.00	45,168.00	TTM TECHNOLOGIES INC COM
Equities	2,400.00	10,296.00	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	4,900.00	21,021.00	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	28,300.00	75,236.20	TUI TRAVEL PLC ORD GBP0.10
Equities	45,613.00	203,178.46	TULLETT PREBON GRP ORD GBP0.25
Equities	98,763.00	439,929.73	TULLETT PREBON GRP ORD GBP0.25
Equities	58,439.00	1,347,382.20	TULLOW OIL ORD GBP0.10
Equities	3,200.00	175,232.00	TUPPERWARE BRANDS CORPORATION
Equities	30,550.00	1,672,918.00	TUPPERWARE BRANDS CORPORATION
Equities	5,714.00	312,898.64	TUPPERWARE BRANDS CORPORATION
Equities	12,800.00	700,928.00	TUPPERWARE BRANDS CORPORATION
Equities	1,000.00	12,670.00	TUTOR PERINI CORP COM
Equities	93,694.00	1,187,102.98	TUTOR PERINI CORP COM
Equities	2,300.00	29,141.00	TUTOR PERINI CORP COM
Equities	9,400.00	241,204.00	TW TELECOM INC CL A STK
Equities	13,656.00	350,412.96	TW TELECOM INC CL A STK
Equities	1,200.00	22,188.00	TWIN DISC INC COM
Equities	1,600.00	29,584.00	TWIN DISC INC COM
Equities	16,872.00	174,793.92	TWO HBRS INVT CORP COM
Equities	3,400.00	137,326.00	TX CAP BANCSHARES INC COM

Equities	3,721.00	150,291.19	TX CAP BANCSHARES INC COM	
Equities	41,551.00	2,195,970.35	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	9,495.00	501,810.75	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	37,730.00	1,994,030.50	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	7,800.00	412,230.00	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	11,034.00	583,146.90	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80	
Equities	4,100.00	165,435.00	TYLER TECHNOLOGIES INC COM STK	
Equities	3,410.00	137,593.50	TYLER TECHNOLOGIES INC COM STK	
Equities	4,100.00	165,435.00	TYLER TECHNOLOGIES INC COM STK	
Equities	18,300.00	344,589.00	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	26,315.00	495,511.45	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	30,718.00	578,419.94	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	29,000.00	546,070.00	TYSON FOODS INC CL A COM (DELAWARE)	
Equities	1,500.00	16,095.00	U M H PPTYS INC COM STK	
Equities	6,500.00	86,645.00	U S AWYS GROUP INC COM	
Equities	12,911.00	172,103.63	U S AWYS GROUP INC COM	
Equities	102,780.00	1,370,057.40	U S AWYS GROUP INC COM	
Equities	1,100.00	2,596.00	U S ENERGY CORP WYO COM	
Equities	1,500.00	6,555.00	U S GLOBAL INVS INC CL A CL A STK	
Equities	1,950.00	49,588.50	U S PHYSICAL THERAPY COM	
Equities	1,000.00	38,620.00	U.S. CELLULAR CORP COM	
Equities	99.00	3,823.38	U.S. CELLULAR CORP COM	
Equities	800.00	30,896.00	U.S. CELLULAR CORP COM	
Equities	325.00	0.65	UAL CORP COM PAR \$0.01 STK	
Equities	64,000.00	147,587.42	UBE INDUSTRIES NPV	
Equities	133,000.00	306,705.10	UBE INDUSTRIES NPV	
Equities	5,413.00	77,135.25	UBIQUITI NETWORKS INC COM USD0.001	
Equities	4,428.00	63,099.00	UBIQUITI NETWORKS INC COM USD0.001	
Equities	1,585.00	22,586.25	UBIQUITI NETWORKS INC COM USD0.001	
Equities	20,400.00	290,700.00	UBIQUITI NETWORKS INC COM USD0.001	
Equities	44,100.00	404,290.75	UBM PLC ORD GBP0.1	
Equities	31,622.00	289,897.55	UBM PLC ORD GBP0.1	
Equities	73,339.00	856,202.80	UBS AG CHF0.10	
Equities	236,251.00	2,758,133.70	UBS AG CHF0.10	
Equities	25,918.00	302,582.04	UBS AG CHF0.10	
Equities	20,068.00	234,996.28	UBS AG SHS COM	
Equities	23,460.00	1,186,113.04	UCB NPV	
Equities	5,800.00	29.00	UCBH HLDGS INC COM	
Equities	124,224.00	3,209,948.16	UDR INC COM STK	
Equities	101,500.00	2,622,760.00	UDR INC COM STK	
Equities	16,158.00	417,522.72	UDR INC COM STK	
Equities	26,800.00	692,512.00	UDR INC COM STK	
Equities	19,746.00	510,236.64	UDR INC COM STK	
Equities	55,088.00	1,423,473.92	UDR INC COM STK	
Equities	36,100.00	932,824.00	UDR INC COM STK	
Equities	700.00	11,830.00	UFP TECHNOLOGIES INC COM	
Equities	6,600.00	194,238.00	UGI CORP NEW COM	
Equities	57,744.00	1,699,405.92	UGI CORP NEW COM	
Equities	10,635.00	312,988.05	UGI CORP NEW COM	
Equities	1,100.00	39,446.00	UIL HLDGS CORP COM	
Equities	3,158.00	113,245.88	UIL HLDGS CORP COM	
Equities	2,330.00	217,575.40	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	3,900.00	364,182.00	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	4,396.00	410,498.48	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	16,200.00	1,512,756.00	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	2,550.00	227,256.00	ULTIMATE SOFTWARE GROUP INC COM	
Equities	2,100.00	187,152.00	ULTIMATE SOFTWARE GROUP INC COM	
Equities	2,505.00	223,245.60	ULTIMATE SOFTWARE GROUP INC COM	
Equities	2,100.00	13,503.00	ULTRA CLEAN HLDGS INC COM	
Equities	11,600.00	267,612.00	ULTRA PETE CORP COM NPV	
Equities	15,668.00	361,460.76	ULTRA PETE CORP COM NPV	
Equities	2,900.00	11,194.00	ULTRALIFE CORPORATION	
Equities	35,000.00	783,769.72	ULTRAPAR PARTICIPA COM NPV	
Equities	2,300.00	72,450.00	ULTRATECH INC EFF 06-10-03	
Equities	2,100.00	66,150.00	ULTRATECH INC EFF 06-10-03	
Equities	2,600.00	133,198.00	UMB FINL CORP COM STK	
Equities	3,566.00	182,686.18	UMB FINL CORP COM STK	
Equities	39,400.00	1,818,520.77	UMICORE NPV	
Equities	3,120.00	144,004.69	UMICORE NPV	
Equities	6,780.00	312,933.27	UMICORE NPV	
Equities	2,900.00	38,164.00	UMPQUA HLDGS CORP COM	
Equities	10,390.00	136,732.40	UMPQUA HLDGS CORP COM	
Equities	3,790.00	358,079.20	UNDER ARMOR INC CL A	

Equities	13,250.00	1,251,860.00	UNDER ARMOR INC CL A
Equities	3,473.00	328,129.04	UNDER ARMOR INC CL A
Equities	6,100.00	1,123,248.87	UNIBAIL-RODAMCO SE EUR5
Equities	8,964.00	1,650,623.42	UNIBAIL-RODAMCO SE EUR5
Equities	8,450.00	1,555,975.89	UNIBAIL-RODAMCO SE EUR5
Equities	3,520.00	39,881.60	UNIFI INC COM
Equities	1,700.00	108,375.00	UNIFIRST CORP MASS COM
Equities	882.00	56,227.50	UNIFIRST CORP MASS COM
Equities	800.00	51,000.00	UNIFIRST CORP MASS COM
Equities	320,000.00	780,196.97	UNILEVER INDONESIA IDR10
Equities	2,200.00	9,856.00	UNION DRILLING INC COM
Equities	2,300.00	33,235.00	UNION FIRST MKT BANKSHARES CORP COM STK
Equities	31,944.00	3,811,238.64	UNION PAC CORP COM
Equities	43,501.00	5,190,104.31	UNION PAC CORP COM
Equities	8,069.00	962,712.39	UNION PAC CORP COM
Equities	21,200.00	2,529,372.00	UNION PAC CORP COM
Equities	16,460.00	1,963,842.60	UNION PAC CORP COM
Equities	11,466.00	1,368,008.46	UNION PAC CORP COM
Equities	122,881.00	400,771.29	UNIONE DI BANCHE I EUR2.50
Equities	18,300.00	473,153.28	UNIPRES CORP NPV
Equities	3,800.00	74,290.00	UNISYS CORP COM NEW COM NEW
Equities	3,301.00	64,534.55	UNISYS CORP COM NEW COM NEW
Equities	9,090.00	335,330.10	UNIT CORP COM
Equities	8,999.00	331,973.11	UNIT CORP COM
Equities	6,500.00	239,785.00	UNIT CORP COM
Equities	87,000.00	263,358.45	UNITE GROUP ORD GBP0.25
Equities	709.00	6,444.81	UNITED BANCORP INC OHIO COM
Equities	3,100.00	80,228.00	UNITED BANKSHARES INC W VA COM
Equities	5,441.00	140,813.08	UNITED BANKSHARES INC W VA COM
Equities	560.00	4,799.20	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	1,371.00	11,749.47	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	4,729.00	14,092.42	UNITED CMNTY FINL CORP OHIO COM
Equities	6,991.00	20,833.18	UNITED CMNTY FINL CORP OHIO COM
Equities	22,985.00	559,225.05	UNITED CONTL HLDGS INC COM STK
Equities	28,662.00	697,346.46	UNITED CONTL HLDGS INC COM STK
Equities	11,800.00	287,094.00	UNITED CONTL HLDGS INC COM STK
Equities	1,100.00	23,463.00	UNITED FIRE GROUP INC COM USD0.001
Equities	2,574.00	54,903.42	UNITED FIRE GROUP INC COM USD0.001
Equities	900.00	16,677.00	UNITED GUARDIAN INC COM
Equities	1,900.00	104,234.00	UNITED NAT FOODS INC COM
Equities	4,542.00	249,174.12	UNITED NAT FOODS INC COM
Equities	4,876.00	20,576.72	UNITED ONLINE INC COM
Equities	9,239.00	38,988.58	UNITED ONLINE INC COM
Equities	20,400.00	86,088.00	UNITED ONLINE INC COM
Equities	3,430.00	270,146.80	UNITED PARCEL SVC INC CL B
Equities	54,230.00	4,271,154.80	UNITED PARCEL SVC INC CL B
Equities	64,247.00	5,060,093.72	UNITED PARCEL SVC INC CL B
Equities	2,360.00	185,873.60	UNITED PARCEL SVC INC CL B
Equities	18,800.00	1,480,688.00	UNITED PARCEL SVC INC CL B
Equities	49,900.00	3,930,124.00	UNITED PARCEL SVC INC CL B
Equities	62,900.00	4,954,004.00	UNITED PARCEL SVC INC CL B
Equities	1,000.00	46,670.00	UNITED STS LIME & MINERALS INC COM
Equities	9,290.00	191,374.00	UNITED STS STL CORP NEW COM
Equities	14,244.00	293,426.40	UNITED STS STL CORP NEW COM
Equities	9,800.00	201,880.00	UNITED STS STL CORP NEW COM
Equities	2,560.00	193,356.80	UNITED TECHNOLOGIES CORP COM
Equities	60,270.00	4,552,193.10	UNITED TECHNOLOGIES CORP COM
Equities	72,075.00	5,443,824.75	UNITED TECHNOLOGIES CORP COM
Equities	5,850.00	441,850.50	UNITED TECHNOLOGIES CORP COM
Equities	13,770.00	1,040,048.10	UNITED TECHNOLOGIES CORP COM
Equities	22,815.00	1,723,216.95	UNITED TECHNOLOGIES CORP COM
Equities	13,720.00	1,036,271.60	UNITED TECHNOLOGIES CORP COM
Equities	85,500.00	6,457,815.00	UNITED TECHNOLOGIES CORP COM
Equities	173.00	186,247.65	UNITED URBAN INVES REIT
Equities	200.00	215,315.20	UNITED URBAN INVES REIT
Equities	76,700.00	4,486,950.00	UNITEDHEALTH GROUP INC COM
Equities	93,903.00	5,493,325.50	UNITEDHEALTH GROUP INC COM
Equities	7,765.00	454,252.50	UNITEDHEALTH GROUP INC COM
Equities	12,752.00	745,992.00	UNITEDHEALTH GROUP INC COM
Equities	53,410.00	3,124,485.00	UNITEDHEALTH GROUP INC COM
Equities	29,676.00	1,736,046.00	UNITEDHEALTH GROUP INC COM
Equities	54,662.00	3,197,727.00	UNITEDHEALTH GROUP INC COM
Equities	57,700.00	3,375,450.00	UNITEDHEALTH GROUP INC COM

Equities	79,600.00	4,656,600.00	UNITEDHEALTH GROUP INC COM
Equities	900.00	23,850.00	UNITIL CORP COM
Equities	667.00	4,002.00	UNITY BANCORP NJ
Equities	2,300.00	24,219.00	UNIVERSAL AMERICAN CORP COM STK
Equities	1,295.00	13,636.35	UNIVERSAL AMERICAN CORP COM STK
Equities	5,000.00	52,650.00	UNIVERSAL AMERICAN CORP COM STK
Equities	900.00	35,082.00	UNIVERSAL FST PRODS INC COM
Equities	2,000.00	77,960.00	UNIVERSAL FST PRODS INC COM
Equities	900.00	37,377.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	329.00	13,663.37	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	1,300.00	19,662.50	UNIVERSAL TRUCKLOAD SVCS INC COM STK
Equities	2,200.00	36,366.00	UNIVEST CORP PA COM
Equities	1,700.00	65,297.00	UNS ENERGY CORP COM
Equities	28,960.00	1,112,353.60	UNS ENERGY CORP COM
Equities	2,142.00	82,274.22	UNS ENERGY CORP COM
Equities	21,800.00	417,034.00	UNUM GROUP
Equities	21,685.00	414,834.05	UNUM GROUP
Equities	1,690.00	78,297.70	UNVL CORP VA COM
Equities	677.00	31,365.41	UNVL CORP VA COM
Equities	2,600.00	93,444.00	UNVL DISPLAY CORP COM
Equities	3,774.00	135,637.56	UNVL DISPLAY CORP COM
Equities	2,700.00	35,559.00	UNVL ELECTRS INC COM
Equities	6,580.00	283,992.80	UNVL HEALTH SERVICES INC CL B COM
Equities	28,300.00	1,221,428.00	UNVL HEALTH SERVICES INC CL B COM
Equities	6,877.00	296,811.32	UNVL HEALTH SERVICES INC CL B COM
Equities	900.00	36,990.00	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2,100.00	28,371.00	UNVL TECH INST INC COM
Equities	11,581.00	26,636.30	UNWIRED PLANET INC COM STK
Equities	283,033.00	350,775.03	UOB-KAY HIAN HOLDI NPV
Equities	3,300.00	2,871.00	UQM TECHNOLOGIES INC COM
Equities	8,550.00	19,579.50	URANIUM ENERGY CORP COM
Equities	2,600.00	1,612.52	URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	7,500.00	4,651.50	URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	9,870.00	272,313.30	URBAN OUTFITTERS INC COM
Equities	10,815.00	298,385.85	URBAN OUTFITTERS INC COM
Equities	2,600.00	2,002.00	UROLOGIX INC COM
Equities	6,110.00	213,116.80	URS CORP NEW COM
Equities	22,500.00	784,800.00	URS CORP NEW COM
Equities	7,290.00	254,275.20	URS CORP NEW COM
Equities	33,000.00	1,151,040.00	URS CORP NEW COM
Equities	1,576.00	31,157.52	URSTADT BIDDLE PPTYS INC CL A
Equities	1,700.00	31,926.00	URSTADT BIDDLE PPTYS INC COM
Equities	1,900.00	-	US AIRWAYS GROUP INC COM
Equities	139.00	139.00	US AIRWAYS GROUP INC PFD SER A NEW
Equities	145,290.00	4,672,526.40	US BANCORP
Equities	175,554.00	5,645,816.64	US BANCORP
Equities	11,326.00	364,244.16	US BANCORP
Equities	13,527.00	435,028.32	US BANCORP
Equities	50,310.00	1,617,969.60	US BANCORP
Equities	52,200.00	1,678,752.00	US BANCORP
Equities	73,100.00	2,350,896.00	US BANCORP
Equities	1,600.00	28,384.00	US ECOLOGY INC COM
Equities	200.00	3,548.00	US ECOLOGY INC COM
Equities	622,012.26	26,262.00	US VENTURE PARTNERS IV, LP
Equities	1.00	1.00	US VENTURE PARTNERS V, LP
Equities	4,213,887.49	21,429.00	US VENTURE PARTNERS VI, LP
Equities	4,795,634.96	470,478.00	US VENTURE PARTNERS VII, LP
Equities	4,048,064.73	2,461,106.00	US VENTURE PARTNERS VIII, LP
Equities	2,500.00	32,150.00	USA MOBILITY INC COM STK
Equities	1,900.00	8,949.00	USA TRUCK INC COM
Equities	800.00	32,896.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	900.00	37,008.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	5,200.00	5,148.00	USEC INC COM
Equities	12,760.00	12,632.40	USEC INC COM
Equities	5,600.00	106,680.00	USG CORP COM NEW
Equities	6,304.00	120,091.20	USG CORP COM NEW
Equities	983,600.00	880,418.27	USI CORPORATION TWD10
Equities	810.00	27,159.30	UTAH MED PRODS INC COM
Equities	3,538.00	50,876.44	UTD FINL BANCORP INC MD COM STK
Equities	71,498.00	1,053,167.57	UTD O/S BANK NPV
Equities	279,082.00	4,110,885.79	UTD O/S BANK NPV
Equities	4,395.00	149,605.80	UTD RENTALS INC COM
Equities	5,400.00	183,816.00	UTD RENTALS INC COM

Equities	7,875.00	268,065.00	UTD RENTALS INC COM
Equities	3,011.00	6,624.20	UTD SEC BANCSHARES CAL COM COM STK
Equities	3,200.00	86,240.00	UTD STATIONERS INC COM
Equities	3,810.00	102,679.50	UTD STATIONERS INC COM
Equities	3,080.00	152,090.40	UTD THERAPEUTICS CORP DEL COM STK
Equities	4,542.00	224,283.96	UTD THERAPEUTICS CORP DEL COM STK
Equities	6,200.00	90,582.00	UTI WORLDWIDE INC ORD NPV
Equities	11,077.00	161,834.97	UTI WORLDWIDE INC ORD NPV
Equities	15,900.00	232,299.00	UTI WORLDWIDE INC ORD NPV
Equities	6,680.00	891,446.00	V F CORP COM
Equities	8,082.00	1,078,542.90	V F CORP COM
Equities	1,891.00	252,353.95	V F CORP COM
Equities	4,270.00	569,831.50	V F CORP COM
Equities	2,860.00	24,109.80	VA COMM BANCORP INC COM STK
Equities	3,778.00	32,604.14	VAAICO ENERGY INC COM NEW COM NEW
Equities	2,000.00	100,160.00	VAIL RESORTS INC COM
Equities	18,940.00	948,515.20	VAIL RESORTS INC COM
Equities	3,470.00	173,777.60	VAIL RESORTS INC COM
Equities	9,536.00	101,081.60	VAL NATL BANCORP COM
Equities	19,159.00	203,085.40	VAL NATL BANCORP COM
Equities	3,300.00	71,775.00	VALASSIS COMMUNICATIONS INC COM
Equities	5,167.00	112,382.25	VALASSIS COMMUNICATIONS INC COM
Equities	31,100.00	603,371.89	VALE SA
Equities	18,900.00	846,694.79	VALEANT PHARM INTL COM NPV
Equities	11,200.00	501,745.06	VALEANT PHARM INTL COM NPV
Equities	32,990.00	1,477,622.10	VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK
Equities	16,000.00	716,640.00	VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK
Equities	16,300.00	10,122.30	VALENCE TECHNOLOGY INC COM
Equities	14,100.00	8,756.10	VALENCE TECHNOLOGY INC COM
Equities	5,130.00	211,517.26	VALEO EUR3
Equities	11,200.00	461,792.08	VALEO EUR3
Equities	35,103.00	847,737.45	VALERO ENERGY CORP COM STK NEW
Equities	39,600.00	956,340.00	VALERO ENERGY CORP COM STK NEW
Equities	48,830.00	1,179,244.50	VALERO ENERGY CORP COM STK NEW
Equities	20,449.00	493,843.35	VALERO ENERGY CORP COM STK NEW
Equities	1,500.00	18,735.00	VALHI INC NEW COM
Equities	1,638.00	20,458.62	VALHI INC NEW COM
Equities	3,890.00	124,596.70	VALIDUS HOLDING LTD COM STK USD0.175
Equities	22,098.00	707,798.94	VALIDUS HOLDING LTD COM STK USD0.175
Equities	6,708.00	214,857.24	VALIDUS HOLDING LTD COM STK USD0.175
Equities	25.00	22.50	VALLEY NATL BANCORP WT EXP WTS
Equities	50,395.00	2,057,392.98	VALLOUREC(USIN A T EUR2.00
Equities	1,690.00	204,439.30	VALMONT INDS INC COM
Equities	2,614.00	316,215.58	VALMONT INDS INC COM
Equities	5,100.00	267,699.00	VALSPAR CORP COM
Equities	33,700.00	1,768,913.00	VALSPAR CORP COM
Equities	8,308.00	436,086.92	VALSPAR CORP COM
Equities	10,536.00	553,034.64	VALSPAR CORP COM
Equities	5,400.00	283,446.00	VALSPAR CORP COM
Equities	700.00	8,323.00	VALUE LINE INC COM
Equities	7.00	83.23	VALUE LINE INC COM
Equities	5,700.00	93,423.00	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	6,739.00	110,452.21	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	7,000.00	14,560.00	VALUEVISION MEDIA
Equities	1,000.00	4,400.00	VANDA PHARMACEUTICALS INC COM
Equities	6,600.00	29,040.00	VANDA PHARMACEUTICALS INC COM
Equities	2,952.00	26,243.28	VANGUARD HEALTH SYS INC COM
Equities	2,822.00	65,724.38	VANTIV INC COM USD0.00001 A
Equities	19,800.00	461,142.00	VANTIV INC COM USD0.00001 A
Equities	1.00	6,695.00	VARDE SELECT FUND, LP
Equities	7,280.00	442,405.60	VARIAN MEDICAL SYSTEMS INC
Equities	10,814.00	657,166.78	VARIAN MEDICAL SYSTEMS INC
Equities	1,900.00	15,542.00	VASCO DATA SEC INTL INC COM
Equities	3,700.00	30,266.00	VASCO DATA SEC INTL INC COM
Equities	5,100.00	112,098.00	VCA ANTECH INC COM STK
Equities	3,649.00	80,205.02	VCA ANTECH INC COM STK
Equities	3,444.00	58,616.88	VECTOR GROUP LTD COM STK
Equities	486.00	8,271.72	VECTOR GROUP LTD COM STK
Equities	4,800.00	141,696.00	VECTREN CORP COM
Equities	6,998.00	206,580.96	VECTREN CORP COM
Equities	4,030.00	138,470.80	VEECO INSTRS INC DEL COM
Equities	2,700.00	92,772.00	VEECO INSTRS INC DEL COM
Equities	3,451.00	118,576.36	VEECO INSTRS INC DEL COM

Equities	1,800.00	18,018.00	VENOCO INC COM STK
Equities	4,306.00	43,103.06	VENOCO INC COM STK
Equities	75,880.00	4,789,545.60	VENTAS INC REIT
Equities	61,850.00	3,903,972.00	VENTAS INC REIT
Equities	23,090.00	1,457,440.80	VENTAS INC REIT
Equities	26,997.00	1,704,050.64	VENTAS INC REIT
Equities	25,567.00	1,613,789.04	VENTAS INC REIT
Equities	9,600.00	605,952.00	VENTAS INC REIT
Equities	375,208.05	24,092.00	VENTURE PARTNERSHIP ACQUISITION FUND II,LIMITED PARTNERSHIP
Equities	33,441.59	1.00	VENTURE STRATEGY PARTNERS III, LP
Equities	1,100.00	23,188.00	VERA BRADLEY INC COM STK
Equities	55,085.00	1,161,191.80	VERA BRADLEY INC COM STK
Equities	2,764.00	58,265.12	VERA BRADLEY INC COM STK
Equities	716.00	2,241.08	VERENIUM CORP COM NEW COM NEW
Equities	4,700.00	155,523.00	VERIFONE SYSTEMS INC COM
Equities	22,800.00	754,452.00	VERIFONE SYSTEMS INC COM
Equities	10,449.00	345,757.41	VERIFONE SYSTEMS INC COM
Equities	1,500.00	44,265.00	VERINT SYS INC COM
Equities	1,809.00	53,383.59	VERINT SYS INC COM
Equities	8,171.00	-	VERIPOS INC USD0.01
Equities	9,700.00	422,629.00	VERISIGN INC COM
Equities	15,487.00	674,768.59	VERISIGN INC COM
Equities	15,560.00	677,949.20	VERISIGN INC COM
Equities	12,805.00	630,774.30	VERISK ANALYTICS INC CL A CL A
Equities	9,400.00	463,044.00	VERISK ANALYTICS INC CL A CL A
Equities	29,000.00	1,428,540.00	VERISK ANALYTICS INC CL A CL A
Equities	10,907.00	537,278.82	VERISK ANALYTICS INC CL A CL A
Equities	4,725.00	209,979.00	VERIZON COMMUNICATIONS COM
Equities	209,570.00	9,313,290.80	VERIZON COMMUNICATIONS COM
Equities	256,493.00	11,398,548.92	VERIZON COMMUNICATIONS COM
Equities	12,528.00	556,744.32	VERIZON COMMUNICATIONS COM
Equities	106,690.00	4,741,303.60	VERIZON COMMUNICATIONS COM
Equities	28,900.00	1,284,316.00	VERIZON COMMUNICATIONS COM
Equities	130.00	1,259.70	VERSANT CORP COM NEW COM NEW
Equities	1,616,716.03	1,601,353.00	VERSANT VENTURE CAPITAL I, LP
Equities	2,830,944.61	2,810,929.00	VERSANT VENTURE CAPITAL II, LP
Equities	11,700.00	654,264.00	VERTEX PHARMACEUTICALS INC COM
Equities	18,369.00	1,027,194.48	VERTEX PHARMACEUTICALS INC COM
Equities	1,346,297.08	621,223.00	VESTAR CAPITAL PARTNERS III, LP
Equities	2,416,216.22	1,856,163.00	VESTAR CAPITAL PARTNERS IV, LP
Equities	20,540,542.02	10,256,555.00	VESTAR CAPITAL PARTNERS V LP
Equities	42,400.00	1,993,648.00	VIACOM INC NEW CL B
Equities	44,796.00	2,106,307.92	VIACOM INC NEW CL B
Equities	38,000.00	1,786,760.00	VIACOM INC NEW CL B
Equities	22,460.00	1,056,069.20	VIACOM INC NEW CL B
Equities	14,600.00	686,492.00	VIACOM INC NEW CL B
Equities	1,900.00	38,000.00	VIAD CORP COM NEW
Equities	2,192.00	43,840.00	VIAD CORP COM NEW
Equities	1,900.00	71,763.00	VIASAT INC COM
Equities	21,330.00	805,634.10	VIASAT INC COM
Equities	3,800.00	143,526.00	VIASAT INC COM
Equities	335.00	5,695.00	VIASYSTEMS GROUP INC COM PAR\$.01 COM PAR\$.01
Equities	4,100.00	14,760.00	VICAL INC COM COM
Equities	400.00	1,268.00	VICON INDS INC COM
Equities	3,300.00	22,902.00	VICOR CORP COM
Equities	2,502.00	17,363.88	VICOR CORP COM
Equities	1,200.00	4,608.00	VIDEO DISPLAY CORP COM
Equities	1,895.00	76,666.61	VIENNA INS GRP AG WIEN NPV (BR)
Equities	4,160.00	168,302.43	VIENNA INS GRP AG WIEN NPV (BR)
Equities	1,137.00	17,782.68	VIEWPOINT FINL GROUP INC MD COM
Equities	2,200.00	71,676.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	800.00	26,064.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	18,500.00	863,617.10	VINCI EUR2.50
Equities	4,501.00	210,115.71	VINCI EUR2.50
Equities	9,419.00	439,697.81	VINCI EUR2.50
Equities	2,581.00	4,181.22	VIRCO MFG CO COM
Equities	15,300.00	373,167.00	VIRGIN MEDIA INC COM STK
Equities	23,400.00	570,726.00	VIRGIN MEDIA INC COM STK
Equities	24,100.00	587,799.00	VIRGIN MEDIA INC COM STK
Equities	3,100.00	109,275.00	VIRNETX HLDG CORP COM STK
Equities	4,311.00	151,962.75	VIRNETX HLDG CORP COM STK
Equities	4,300.00	101,910.00	VIROPHARMA INC COM STK
Equities	6,287.00	149,001.90	VIROPHARMA INC COM STK

Equities	325.00	26,325.00	VIRTUS INVT PARTNERS INC COM
Equities	620.00	50,220.00	VIRTUS INVT PARTNERS INC COM
Equities	34,080.00	4,213,310.40	VISA INC COM CL A STK
Equities	47,896.00	5,921,382.48	VISA INC COM CL A STK
Equities	10,490.00	1,296,878.70	VISA INC COM CL A STK
Equities	5,370.00	663,893.10	VISA INC COM CL A STK
Equities	9,400.00	1,162,122.00	VISA INC COM CL A STK
Equities	7,900.00	976,677.00	VISA INC COM CL A STK
Equities	9,600.00	90,528.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	14,179.00	133,707.97	VISHAY INTERTECHNOLOGY INC COM STK
Equities	685.00	9,555.75	VISHAY PRECISION GROUP INC COM
Equities	78.00	1,088.10	VISHAY PRECISION GROUP INC COM
Equities	4,700.00	7,050.00	VISION-SCIENCES INC DEL COM STK
Equities	2,900.00	8,439.00	VISTA GOLD CORP REORGANIZATION SHS COM STK
Equities	3,433.00	110,885.90	VISTAPRINT NV COM USD0.001
Equities	6,290.00	235,875.00	VISTEON CORP COM NEW COM NEW
Equities	3,800.00	142,500.00	VISTEON CORP COM NEW COM NEW
Equities	4,881.00	183,037.50	VISTEON CORP COM NEW COM NEW
Equities	2,275.00	124,965.75	VITAMIN SHOPPE INC COM
Equities	1,200.00	65,916.00	VITAMIN SHOPPE INC COM
Equities	37,055.00	2,035,431.15	VITAMIN SHOPPE INC COM
Equities	2,665.00	146,388.45	VITAMIN SHOPPE INC COM
Equities	2,300.00	65,642.00	VIVUS INC COM
Equities	8,000.00	228,320.00	VIVUS INC COM
Equities	9,213.00	262,939.02	VIVUS INC COM
Equities	18.00	-	VL DISSOLUTION CORP COM STK
Equities	3,800.00	345,952.00	VMWARE INC CL A COM CL A COM
Equities	6,269.00	570,729.76	VMWARE INC CL A COM CL A COM
Equities	16,700.00	1,520,368.00	VMWARE INC CL A COM CL A COM
Equities	1,300.00	118,352.00	VMWARE INC CL A COM CL A COM
Equities	4,330.00	116,000.70	VOCERA COMMUNICATIONS INC
Equities	1,500.00	27,900.00	VOCUS INC COM
Equities	1,900.00	35,340.00	VOCUS INC COM
Equities	532,227.00	1,496,327.87	VODAFONE GROUP ORD USD0.11428571
Equities	1,660,903.00	4,669,540.32	VODAFONE GROUP ORD USD0.11428571
Equities	732,927.00	2,060,585.23	VODAFONE GROUP ORD USD0.11428571
Equities	141,827.00	398,739.06	VODAFONE GROUP ORD USD0.11428571
Equities	4,412,000.00	12,404,103.00	VODAFONE GROUP ORD USD0.11428571
Equities	81,000.00	227,727.19	VODAFONE GROUP ORD USD0.11428571
Equities	124,364.00	349,642.76	VODAFONE GROUP ORD USD0.11428571
Equities	4,970.00	131,536.21	VOESTALPINE AG NPV
Equities	10,790.00	285,568.55	VOESTALPINE AG NPV
Equities	11,400.00	301,712.84	VOESTALPINE AG NPV
Equities	3,570.00	102,280.50	VOLCANO CORP COM STK
Equities	2,200.00	63,030.00	VOLCANO CORP COM STK
Equities	4,979.00	142,648.35	VOLCANO CORP COM STK
Equities	1,445.00	33,885.25	VOLTERRA SEMICONDUCTOR CORP COM
Equities	400.00	9,380.00	VOLTERRA SEMICONDUCTOR CORP COM
Equities	2,295.00	53,817.75	VOLTERRA SEMICONDUCTOR CORP COM
Equities	9,500.00	19,095.00	VONAGE HLDGS CORP COM
Equities	12,925.00	25,979.25	VONAGE HLDGS CORP COM
Equities	43,908.00	3,687,393.84	VORNADO RLTY TR COM
Equities	27,850.00	2,338,843.00	VORNADO RLTY TR COM
Equities	16,695.00	1,402,046.10	VORNADO RLTY TR COM
Equities	12,832.00	1,077,631.36	VORNADO RLTY TR COM
Equities	17,107.00	1,436,645.86	VORNADO RLTY TR COM
Equities	9,400.00	789,412.00	VORNADO RLTY TR COM
Equities	17,701.00	1,486,529.98	VORNADO RLTY TR COM
Equities	7,400.00	621,452.00	VORNADO RLTY TR COM
Equities	3,200.00	29,824.00	VOXX INTL CORP CL A CL A
Equities	1,548.00	14,427.36	VOXX INTL CORP CL A CL A
Equities	800.00	19,032.00	VSE CORP COM
Equities	6,876.00	273,045.96	VULCAN MATERIALS CO COM
Equities	11,605.00	460,834.55	VULCAN MATERIALS CO COM
Equities	6,000.00	238,260.00	VULCAN MATERIALS CO COM
Equities	1,300.00	19,890.00	W & T OFFSHORE INC COM
Equities	2,198.00	33,629.40	W & T OFFSHORE INC COM
Equities	64,600.00	1,837,870.00	WA REAL ESTATE INVT TR SH BEN INT
Equities	3,000.00	85,350.00	WA REAL ESTATE INVT TR SH BEN INT
Equities	7,217.00	205,323.65	WA REAL ESTATE INVT TR SH BEN INT
Equities	21,000.00	597,450.00	WA REAL ESTATE INVT TR SH BEN INT
Equities	5,600.00	37,072.00	WABASH NATL CORP COM
Equities	7,213.00	47,750.06	WABASH NATL CORP COM

Equities	4,856.00	257,028.08	WABCO HLDGS INC COM STK
Equities	32,350.00	1,712,285.50	WABCO HLDGS INC COM STK
Equities	6,486.00	343,303.98	WABCO HLDGS INC COM STK
Equities	5,700.00	444,657.00	WABTEC CORP COM
Equities	5,419.00	422,736.19	WABTEC CORP COM
Equities	17,700.00	1,380,777.00	WABTEC CORP COM
Equities	27,431.00	830,610.68	WADDELL & REED FINL INC CL A COM
Equities	5,500.00	166,540.00	WADDELL & REED FINL INC CL A COM
Equities	39,234.00	1,188,005.52	WADDELL & REED FINL INC CL A COM
Equities	22,280.00	674,638.40	WADDELL & REED FINL INC CL A COM
Equities	8,480.00	256,774.40	WADDELL & REED FINL INC CL A COM
Equities	39,947.00	1,209,595.16	WADDELL & REED FINL INC CL A COM
Equities	46,300.00	1,401,964.00	WADDELL & REED FINL INC CL A COM
Equities	7,950.00	119,727.00	WAGWORKS INC COM USD0.001
Equities	67,800.00	2,005,524.00	WALGREEN CO COM
Equities	76,975.00	2,276,920.50	WALGREEN CO COM
Equities	32,640.00	965,491.20	WALGREEN CO COM
Equities	24,300.00	718,794.00	WALGREEN CO COM
Equities	129,360.00	9,018,979.20	WAL-MART STORES INC COM
Equities	157,535.00	10,983,340.20	WAL-MART STORES INC COM
Equities	4,135.00	288,292.20	WAL-MART STORES INC COM
Equities	13,636.00	950,701.92	WAL-MART STORES INC COM
Equities	10,620.00	740,426.40	WAL-MART STORES INC COM
Equities	21,158.00	1,475,135.76	WAL-MART STORES INC COM
Equities	76,000.00	5,298,720.00	WAL-MART STORES INC COM
Equities	129,064.00	6,259,604.00	WALT DISNEY CO
Equities	150,438.00	7,296,243.00	WALT DISNEY CO
Equities	8,997.00	436,354.50	WALT DISNEY CO
Equities	41,031.00	1,990,003.50	WALT DISNEY CO
Equities	36,100.00	1,750,850.00	WALT DISNEY CO
Equities	4,890.00	215,942.40	WALTER ENERGY INC
Equities	6,372.00	281,387.52	WALTER ENERGY INC
Equities	2,780.00	122,764.80	WALTER ENERGY INC
Equities	1,174.00	27,518.56	WALTER INVNT MGMT CORP
Equities	3,054.00	71,585.76	WALTER INVNT MGMT CORP
Equities	3,153,256.99	8,844,055.00	WARBURG PINCUS PE VIII, LP
Equities	6,539,450.29	12,857,664.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Equities	3,590.00	152,862.20	WARNACO GROUP INC COM NEW COM NEW
Equities	3,894.00	165,806.52	WARNACO GROUP INC COM NEW COM NEW
Equities	14,519.00	260,180.48	WARNER CHILCOTT PLC COM
Equities	3,600.00	8,640.00	WARREN RES INC COM
Equities	11,601.00	132,754.68	WARSAW STOCK EXCHA PLN1.00
Equities	300.00	3,954.00	WARWICK VALLEY TEL CO COM
Equities	6,600.00	111,474.00	WASH FED INC COM
Equities	50,530.00	853,451.70	WASH FED INC COM
Equities	9,934.00	167,785.26	WASH FED INC COM
Equities	539.00	201,488.98	WASH POST CO CL B COM
Equities	420.00	157,004.40	WASH POST CO CL B COM
Equities	700.00	261,674.00	WASH POST CO CL B COM
Equities	2,200.00	53,636.00	WASHINGTON TR BANCORP INC COM
Equities	2,368.00	57,731.84	WASHINGTON TR BANCORP INC COM
Equities	390,000.00	152,342.77	WASION GROUP HOLDS HKD0.01
Equities	6,600.00	197,472.00	WASTE CONNECTIONS INC COM
Equities	8,109.00	242,621.28	WASTE CONNECTIONS INC COM
Equities	28,790.00	961,586.00	WASTE MGMT INC DEL COM STK
Equities	39,945.00	1,334,163.00	WASTE MGMT INC DEL COM STK
Equities	6,290.00	499,866.30	WATERS CORP COM
Equities	21,900.00	1,740,393.00	WATERS CORP COM
Equities	7,886.00	626,700.42	WATERS CORP COM
Equities	12,600.00	1,001,322.00	WATERS CORP COM
Equities	1,900.00	7,220.00	WATERSTONE FINL INC COM STK
Equities	800.00	59,040.00	WATSCO INC COM
Equities	2,589.00	191,068.20	WATSCO INC COM
Equities	3,500.00	258,300.00	WATSCO INC COM
Equities	8,400.00	621,516.00	WATSON PHARMACEUTICALS INC COM
Equities	27,600.00	2,042,124.00	WATSON PHARMACEUTICALS INC COM
Equities	10,830.00	801,311.70	WATSON PHARMACEUTICALS INC COM
Equities	1,500.00	50,010.00	WATTS WTR TECHNOLOGIES INC
Equities	3,062.00	102,087.08	WATTS WTR TECHNOLOGIES INC
Equities	3,500.00	34,055.00	WAUSAU PAPER CORP COM
Equities	5,650.00	54,974.50	WAUSAU PAPER CORP COM
Equities	3,333.00	2,299.77	WAVE SYS CORP CL A NEW STK
Equities	700.00	8,645.00	WAYSIDE TECHNOLOGY GROUP INC COM STK

Equities	681,242.07	93,561.00	WCAS CAPITAL PARTNERS II, LP
Equities	1,320,972.36	893,240.00	WCAS CAPITAL PARTNERS III, LP
Equities	1,680,881.88	1,140,920.00	WCAS IX, LP
Equities	842,909.69	7,693.00	WCAS VI, LP
Equities	2,108,870.93	42,224.00	WCAS VIII, LP
Equities	1,800.00	89,658.00	WD 40 CO COM STK
Equities	1,714.00	85,374.34	WD 40 CO COM STK
Equities	78,837.00	995,711.31	WEATHERFORD INTL LTD
Equities	75,967.00	959,463.21	WEATHERFORD INTL LTD
Equities	6,650.00	121,828.00	WEB COM GROUP INC COM
Equities	1,126.00	20,628.32	WEB COM GROUP INC COM
Equities	3,888.00	79,742.88	WEBMD HEALTH CORP COMMON STOCK
Equities	4,744.00	97,299.44	WEBMD HEALTH CORP COMMON STOCK
Equities	5,000.00	3,150.00	WEBMEDIABRANDS INC COM
Equities	2,200.00	41,206.00	WEBSense INC COM STK ISIN# US9476841062
Equities	3,233.00	60,554.09	WEBSense INC COM STK ISIN# US9476841062
Equities	7,000.00	151,620.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	48,250.00	1,045,095.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	8,897.00	192,709.02	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	76,400.00	300,897.92	WEICHAI POWER CO 'H'CN1
Equities	35,000.00	137,845.90	WEICHAI POWER CO 'H'CN1
Equities	78,000.00	307,199.44	WEICHAI POWER CO 'H'CN1
Equities	1,600.00	82,496.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	2,024.00	104,357.44	WEIGHT WATCHERS INTL INC NEW COM
Equities	6,800.00	179,112.00	WEINGARTEN RLTY INVS COM
Equities	11,621.00	306,097.14	WEINGARTEN RLTY INVS COM
Equities	8,580.00	205,896.71	WEIR GROUP ORD GBPO.125
Equities	18,620.00	446,829.46	WEIR GROUP ORD GBPO.125
Equities	4,600.00	110,387.52	WEIR GROUP ORD GBPO.125
Equities	800.00	35,616.00	WEIS MKT INC COM
Equities	83.00	3,695.16	WEIS MKT INC COM
Equities	2,690.00	142,570.00	WELLCARE HLTH PLANS INC COM
Equities	4,251.00	225,303.00	WELLCARE HLTH PLANS INC COM
Equities	20,200.00	1,070,600.00	WELLCARE HLTH PLANS INC COM
Equities	24,000.00	1,530,960.00	WELLPOINT INC COM
Equities	29,552.00	1,885,122.08	WELLPOINT INC COM
Equities	29,300.00	1,869,047.00	WELLPOINT INC COM
Equities	17,960.00	1,145,668.40	WELLPOINT INC COM
Equities	11,392.00	726,695.68	WELLPOINT INC COM
Equities	56,600.00	3,610,514.00	WELLPOINT INC COM
Equities	7,820.00	261,500.80	WELLS FARGO & CO NEW COM STK
Equities	365,842.00	12,233,756.48	WELLS FARGO & CO NEW COM STK
Equities	454,082.00	15,184,502.08	WELLS FARGO & CO NEW COM STK
Equities	17,761.00	593,927.84	WELLS FARGO & CO NEW COM STK
Equities	23,548.00	787,445.12	WELLS FARGO & CO NEW COM STK
Equities	98,550.00	3,295,512.00	WELLS FARGO & CO NEW COM STK
Equities	82,155.00	2,747,263.20	WELLS FARGO & CO NEW COM STK
Equities	35,500.00	1,187,120.00	WELLS FARGO & CO NEW COM STK
Equities	83,100.00	2,778,864.00	WELLS FARGO & CO NEW COM STK
Equities	6,239,411.45	7,418,960.00	WELLSPRING CAPITAL PARTNERS IV, LP
Equities	83,725.00	395,182.00	WENDYS CO COM
Equities	26,200.00	123,664.00	WENDYS CO COM
Equities	23,625.00	111,510.00	WENDYS CO COM
Equities	3,300.00	211,780.34	WERELDHAVE NV EUR10
Equities	2,700.00	64,503.00	WERNER ENTERPRISES INC COM
Equities	3,775.00	90,184.75	WERNER ENTERPRISES INC COM
Equities	6,100.00	145,729.00	WERNER ENTERPRISES INC COM
Equities	1,100.00	23,386.00	WESBANCO INC COM
Equities	2,868.00	60,973.68	WESBANCO INC COM
Equities	3,680.00	211,784.00	WESCO INTL INC COM
Equities	45,896.00	2,641,314.80	WESCO INTL INC COM
Equities	11,300.00	650,315.00	WESCO INTL INC COM
Equities	4,525.00	260,413.75	WESCO INTL INC COM
Equities	76,276.00	2,337,782.67	WESFARMERS LTD NPV
Equities	8,696.00	266,523.65	WESFARMERS LTD NPV
Equities	380.00	7,467.00	WEST COAST BANCORP ORE NEW COM NEW
Equities	956.00	18,785.40	WEST COAST BANCORP ORE NEW COM NEW
Equities	17,700.00	727,609.98	WEST JAPAN RAILWAY NPV
Equities	3,900.00	45,825.00	WEST MARINE INC COM
Equities	2,100.00	106,029.00	WEST PHARMACEUTICAL SVCS INC COM
Equities	3,710.00	187,317.90	WEST PHARMACEUTICAL SVCS INC COM
Equities	2,900.00	136,851.00	WESTAMERICA BANCORPORATION COM
Equities	2,814.00	132,792.66	WESTAMERICA BANCORPORATION COM

Equities	6,400.00	191,680.00	WESTAR ENERGY INC COM	
Equities	7,082.00	212,105.90	WESTAR ENERGY INC COM	
Equities	10,900.00	326,455.00	WESTAR ENERGY INC COM	
Equities	7,640.00	18,183.20	WESTELL TECHNOLOGIES INC CL A	
Equities	13,235.00	123,879.60	WESTERN ALLIANCE BANCORPORATION COM	
Equities	1,100.00	10,296.00	WESTERN ALLIANCE BANCORPORATION COM	
Equities	8,077.00	75,600.72	WESTERN ALLIANCE BANCORPORATION COM	
Equities	48,700.00	820,108.00	WESTERN UNION CO	
Equities	53,444.00	899,996.96	WESTERN UNION CO	
Equities	83,087.00	1,399,185.08	WESTERN UNION CO	
Equities	22,511.00	379,085.24	WESTERN UNION CO	
Equities	103,700.00	1,746,308.00	WESTERN UNION CO	
Equities	4,600.00	33,580.00	WESTFIELD FINL INC NEW COM STK	
Equities	6,890.00	50,297.00	WESTFIELD FINL INC NEW COM STK	
Equities	102,080.00	994,052.46	WESTFIELD GROUP NPV STAPLED UNITS	
Equities	134,165.00	1,306,495.37	WESTFIELD GROUP NPV STAPLED UNITS	
Equities	243,840.00	2,374,507.75	WESTFIELD GROUP NPV STAPLED UNITS	
Equities	215,852.00	2,101,961.31	WESTFIELD GROUP NPV STAPLED UNITS	
Equities	358,867.00	1,048,391.33	WESTFIELD RETAIL T UNITS NPV (STAPLED)	
Equities	360,914.00	1,054,371.42	WESTFIELD RETAIL T UNITS NPV (STAPLED)	
Equities	28,000.00	81,798.99	WESTFIELD RETAIL T UNITS NPV (STAPLED)	
Equities	805,077.00	2,351,945.83	WESTFIELD RETAIL T UNITS NPV (STAPLED)	
Equities	61,000.00	178,204.94	WESTFIELD RETAIL T UNITS NPV (STAPLED)	
Equities	525.00	191.10	WESTINGHOUSE SOLAR COM	
Equities	500.00	26,130.00	WESTLAKE CHEM CORP COM STK	
Equities	1,580.00	82,570.80	WESTLAKE CHEM CORP COM STK	
Equities	26,339.00	802,812.72	WESTN DIGITAL CORP COM	
Equities	15,200.00	463,296.00	WESTN DIGITAL CORP COM	
Equities	21,675.00	660,654.00	WESTN DIGITAL CORP COM	
Equities	6,575.00	200,406.00	WESTN DIGITAL CORP COM	
Equities	42,500.00	1,295,400.00	WESTN DIGITAL CORP COM	
Equities	34,640.00	1,055,827.20	WESTN DIGITAL CORP COM	
Equities	3,500.00	77,945.00	WESTN REFNG INC COM	
Equities	5,583.00	124,333.41	WESTN REFNG INC COM	
Equities	29,663.00	660,595.01	WESTN REFNG INC COM	
Equities	25,400.00	565,658.00	WESTN REFNG INC COM	
Equities	8,935,975.76	11,577,522.00	WESTON PRESIDIO V, LP	
Equities	0.00	-	WESTPAC BKG CORP NPV	
Equities	3,135.00	115,211.25	WESTPORT INNOVATIONS INC COM STK	
Equities	774.00	28,839.24	WESTWOOD HLDGS GROUP INC COM	
Equities	6,525.00	20,619.00	WET SEAL INC CL A CL A	
Equities	1,400.00	32,452.00	WEYCO GROUP INC COM	
Equities	1,900.00	44,042.00	WEYCO GROUP INC COM	
Equities	20,302.00	453,952.72	WEYERHAEUSER CO COM	
Equities	35,687.00	797,961.32	WEYERHAEUSER CO COM	
Equities	48,144.00	1,076,499.84	WEYERHAEUSER CO COM	
Equities	17,752.00	396,934.72	WEYERHAEUSER CO COM	
Equities	2,400.00	95,400.00	WGL HLDGS INC COM	
Equities	36,269.00	1,441,692.75	WGL HLDGS INC COM	
Equities	22,430.00	891,592.50	WGL HLDGS INC COM	
Equities	3,987.00	158,483.25	WGL HLDGS INC COM	
Equities	126,000.00	691,169.74	WHARF(HLDGS) HKD1	
Equities	208,977.00	1,146,337.93	WHARF(HLDGS) HKD1	
Equities	162,700.00	892,486.64	WHARF(HLDGS) HKD1	
Equities	18,000.00	98,738.53	WHARF(HLDGS) HKD1	
Equities	4,390.00	268,492.40	WHIRLPOOL CORP COM	
Equities	6,967.00	426,101.72	WHIRLPOOL CORP COM	
Equities	69,800.00	752,466.53	WHISTLER BLACKCOMB COM NPV	
Equities	557.00	290,614.75	WHITE MOUNTAINS INSURANCE GROUP COM	STOCK
Equities	529.00	276,005.75	WHITE MOUNTAINS INSURANCE GROUP COM	STOCK
Equities	580.00	302,615.00	WHITE MOUNTAINS INSURANCE GROUP COM	STOCK
Equities	108,710.00	462,447.70	WHITEHAVEN COAL NPV	
Equities	6,995.00	287,634.40	WHITING PETE CORP COM STK	
Equities	7,700.00	316,624.00	WHITING PETE CORP COM STK	
Equities	11,839.00	486,819.68	WHITING PETE CORP COM STK	
Equities	33,700.00	1,385,744.00	WHITING PETE CORP COM STK	
Equities	2,980.00	284,053.60	WHOLE FOODS MKT INC COM	
Equities	9,200.00	876,944.00	WHOLE FOODS MKT INC COM	
Equities	14,358.00	1,368,604.56	WHOLE FOODS MKT INC COM	
Equities	15,630.00	1,489,851.60	WHOLE FOODS MKT INC COM	
Equities	7,400.00	705,368.00	WHOLE FOODS MKT INC COM	
Equities	6.00	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD	
Equities	1,100.00	0.22	WICKES INC COM	

Equities	1,600.00	960.00	WIDEPOINT CORP COM
Equities	8,055.00	394,614.45	WILEY JOHN & SONS INC CL A
Equities	3,200.00	156,768.00	WILEY JOHN & SONS INC CL A
Equities	23,500.00	1,151,265.00	WILEY JOHN & SONS INC CL A
Equities	4,661.00	228,342.39	WILEY JOHN & SONS INC CL A
Equities	10,630.00	68,669.80	WILLBROS GROUP INC COM
Equities	80,300.00	356,176.82	WILLIAM HILL ORD GBP0.10
Equities	171,900.00	762,475.65	WILLIAM HILL ORD GBP0.10
Equities	300.00	14,514.00	WILLIAMS CLAYTON ENERGY INC COM
Equities	625.00	30,237.50	WILLIAMS CLAYTON ENERGY INC COM
Equities	18,460.00	532,017.20	WILLIAMS CO INC COM
Equities	44,500.00	1,282,490.00	WILLIAMS CO INC COM
Equities	16,250.00	468,325.00	WILLIAMS CO INC COM
Equities	56,704.00	1,634,209.28	WILLIAMS CO INC COM
Equities	29,545.00	851,486.90	WILLIAMS CO INC COM
Equities	50.00	605.00	WILLIAMS CTLS INC COM NEW COM NEW
Equities	5,000.00	174,850.00	WILLIAMS SONOMA INC COM
Equities	6,567.00	229,647.99	WILLIAMS SONOMA INC COM
Equities	42,729.00	1,559,181.21	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	9,100.00	332,059.00	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	42,300.00	1,543,527.00	WILLIS GROUP HOLDINGS COM USD0.000115 (NEW)
Equities	1,000.00	12,320.00	WILLIS LEASE FIN CORP COM
Equities	2,300.00	12,604.00	WILSHIRE BANCORP INC COM
Equities	8,143.00	44,623.64	WILSHIRE BANCORP INC COM
Equities	39,518.00	381,743.88	WINDSTREAM CORP COM STK
Equities	53,349.00	515,351.34	WINDSTREAM CORP COM STK
Equities	22,500.00	217,114.55	WING HANG BANK HKD1
Equities	1,100.00	64,405.00	WINMARK CORP COM
Equities	1,500.00	15,285.00	WINNEBAGO INDS INC COM
Equities	1,139.00	11,606.41	WINNEBAGO INDS INC COM
Equities	1,460.00	17,753.60	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,452.00	17,656.32	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	2,400.00	85,200.00	WINTRUST FINL CORP COM
Equities	4,309.00	152,969.50	WINTRUST FINL CORP COM
Equities	1,664.00	2,046.72	WIRELESS TELECOM GROUP INC COM STK
Equities	17,580.00	695,640.60	WIS ENERGY COM
Equities	36,907.00	1,460,409.99	WIS ENERGY COM
Equities	21,272.00	841,733.04	WIS ENERGY COM
Equities	5,646.00	37,094.22	WISDOMTREE INVTS INC COM
Equities	4,100.00	81,795.00	WMS INDS INC COM STK
Equities	4,812.00	95,999.40	WMS INDS INC COM STK
Equities	23,800.00	887,312.98	WOLSELEY ORD GBP0.10
Equities	21,149.00	336,294.41	WOLTERS KLUWER EURO.12
Equities	2,700.00	104,706.00	WOLVERINE WORLD WIDE INC COM
Equities	16,200.00	628,236.00	WOLVERINE WORLD WIDE INC COM
Equities	4,005.00	155,313.90	WOLVERINE WORLD WIDE INC COM
Equities	17,000.00	540,549.85	WOODSIDE PETROLEUM NPV
Equities	16,200.00	515,112.21	WOODSIDE PETROLEUM NPV
Equities	10,700.00	340,228.43	WOODSIDE PETROLEUM NPV
Equities	4,100.00	161,704.00	WOODWARD INC COM
Equities	7,004.00	276,237.76	WOODWARD INC COM
Equities	25,040.00	687,882.33	WOOLWORTHS LTD NPV
Equities	1,200.00	78,960.00	WORLD ACCEP CORP S C NEW COM
Equities	31,903.00	2,099,217.40	WORLD ACCEP CORP S C NEW COM
Equities	20,366.00	1,340,082.80	WORLD ACCEP CORP S C NEW COM
Equities	491.00	32,307.80	WORLD ACCEP CORP S C NEW COM
Equities	4,800.00	182,544.00	WORLD FUEL SERVICE COM STK USD0.01
Equities	6,647.00	252,785.41	WORLD FUEL SERVICE COM STK USD0.01
Equities	1,900.00	14,858.00	WORLD WRESTLING ENTMNT
Equities	2,600.00	20,332.00	WORLD WRESTLING ENTMNT
Equities	6.00	-	WORLDTX INC COM NEW
Equities	16,443.00	423,057.90	WORLEYPARSONS LIMITED NPV
Equities	4,300.00	88,021.00	WORTHINGTON INDS INC COM
Equities	4,577.00	93,691.19	WORTHINGTON INDS INC COM
Equities	48,407.00	586,892.23	WPP PLC ORD GBP0.10
Equities	235,837.00	2,859,315.85	WPP PLC ORD GBP0.10
Equities	46,554.00	564,426.24	WPP PLC ORD GBP0.10
Equities	652,756.00	7,914,091.41	WPP PLC ORD GBP0.10
Equities	22,418.00	362,723.24	WPX ENERGY INC COM SHS
Equities	14,833.00	239,997.94	WPX ENERGY INC COM SHS
Equities	20,011.00	323,777.98	WPX ENERGY INC COM SHS
Equities	12,515.00	202,492.70	WPX ENERGY INC COM SHS
Equities	7,400.00	119,732.00	WPX ENERGY INC COM SHS

Equities	1,935.00	119,428.20	WRIGHT EXPRESS CORP COM STK
Equities	1,700.00	104,924.00	WRIGHT EXPRESS CORP COM STK
Equities	4,000.00	246,880.00	WRIGHT EXPRESS CORP COM STK
Equities	5,645.00	120,520.75	WRIGHT MED GROUP INC COM
Equities	1,700.00	36,295.00	WRIGHT MED GROUP INC COM
Equities	1,352.00	28,865.20	WRIGHT MED GROUP INC COM
Equities	1,400.00	56,574.00	WSFS FINANCIAL CORP COM
Equities	1,700.00	68,697.00	WSFS FINANCIAL CORP COM
Equities	9,200.00	485,208.00	WYNDHAM WORLDWIDE CORP COM STK
Equities	12,142.00	640,369.08	WYNDHAM WORLDWIDE CORP COM STK
Equities	3,776.00	199,146.24	WYNDHAM WORLDWIDE CORP COM STK
Equities	33,590.00	1,771,536.60	WYNDHAM WORLDWIDE CORP COM STK
Equities	5,500.00	570,460.00	WYNN RESORTS LTD COM
Equities	7,663.00	794,806.36	WYNN RESORTS LTD COM
Equities	900.00	93,348.00	WYNN RESORTS LTD COM
Equities	152,846.00	3,477,246.50	X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS
Equities	35,700.00	1,014,237.00	XCEL ENERGY INC COM
Equities	46,926.00	1,333,167.66	XCEL ENERGY INC COM
Equities	1,300.00	7,852.00	XENOPORT INC COM STK
Equities	2,300.00	13,892.00	XENOPORT INC COM STK
Equities	95,807.00	754,001.09	XEROX CORP COM
Equities	116,962.00	920,490.94	XEROX CORP COM
Equities	30,700.00	241,609.00	XEROX CORP COM
Equities	18,800.00	631,116.00	XILINX INC COM
Equities	41,700.00	1,399,869.00	XILINX INC COM
Equities	25,228.00	846,903.96	XILINX INC COM
Equities	5,600.00	187,992.00	XILINX INC COM
Equities	30,100.00	1,010,457.00	XILINX INC COM
Equities	52,966.00	1,114,404.64	XL GROUP PLC ORD USD0.01
Equities	29,290.00	616,261.60	XL GROUP PLC ORD USD0.01
Equities	44,700.00	940,488.00	XL GROUP PLC ORD USD0.01
Equities	31,900.00	671,176.00	XL GROUP PLC ORD USD0.01
Equities	1,600.00	14,192.00	XO GROUP INC COM
Equities	3,700.00	32,819.00	XO GROUP INC COM
Equities	1,100.00	3,300.00	XOMA CORP DEL COM
Equities	12,200.00	204,960.00	XPO LOGISTICS INC COM
Equities	121,123.00	1,517,143.36	XSTRATA PLC ORD GBP
Equities	18,378.00	230,196.26	XSTRATA PLC ORD GBP
Equities	17,340.00	436,447.80	XYLEM INC W/I
Equities	13,670.00	344,073.90	XYLEM INC W/I
Equities	18,999.00	478,204.83	XYLEM INC W/I
Equities	74,800.00	1,184,084.00	YAHOO INC COM
Equities	102,264.00	1,618,839.12	YAHOO INC COM
Equities	194,690.00	3,081,942.70	YAHOO INC COM
Equities	367.00	118,301.04	YAHOO JAPAN CORP NPV
Equities	840.00	270,770.77	YAHOO JAPAN CORP NPV
Equities	7,160.00	363,877.68	YAMADA DENKI CO LTD NPV
Equities	2,170.00	110,281.36	YAMADA DENKI CO LTD NPV
Equities	4,730.00	240,382.88	YAMADA DENKI CO LTD NPV
Equities	33,900.00	320,773.28	YAMAHA MOTOR CO NPV
Equities	38,700.00	596,377.46	YAMANA GOLD INC COM NPV
Equities	4,000.00	64,118.31	YAMATO HOLDINGS NPV
Equities	9,000.00	144,266.20	YAMATO HOLDINGS NPV
Equities	50,364.00	2,192,667.65	YARA INTERNATIONAL NOK1.7
Equities	12,616.00	549,255.32	YARA INTERNATIONAL NOK1.7
Equities	8,700.00	378,766.75	YARA INTERNATIONAL NOK1.7
Equities	1,843,087.39	1,481,810.00	YORKTOWN ENERGY PTRS V, LP
Equities	1,200.00	41,388.00	YOUNG INNOVATIONS INC COM
Equities	1,750.00	60,357.50	YOUNG INNOVATIONS INC COM
Equities	2.00	14.08	YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT)
Equities	70,500.00	219,947.53	YUE YUEN INDL HLDG HKD0.25
Equities	15,781.00	1,016,612.02	YUM BRANDS INC COM
Equities	30,480.00	1,963,521.60	YUM BRANDS INC COM
Equities	31,400.00	2,022,788.00	YUM BRANDS INC COM
Equities	41,141.00	2,650,303.22	YUM BRANDS INC COM
Equities	23,930.00	1,541,570.60	YUM BRANDS INC COM
Equities	30,100.00	1,939,042.00	YUM BRANDS INC COM
Equities	14,280.00	919,917.60	YUM BRANDS INC COM
Equities	13,700.00	882,554.00	YUM BRANDS INC COM
Equities	2,649.00	28,900.59	ZAGG INC COM STK
Equities	2,400.00	6,456.00	ZALE CORP NEW COM STK
Equities	4,100.00	11,029.00	ZALE CORP NEW COM STK
Equities	2,873.00	3,447.60	ZALICUS INC COM

Equities	5,100.00	23,052.00	ZAZA ENERGY CORP COM	
Equities	4,500.00	154,620.00	ZEBRA TECHNOLOGIES CORP CL A	
Equities	28,529.00	980,256.44	ZEBRA TECHNOLOGIES CORP CL A	
Equities	5,017.00	172,384.12	ZEBRA TECHNOLOGIES CORP CL A	
Equities	1,100.00	15,103.00	ZEP INC COM STK	
Equities	3,450.00	47,368.50	ZEP INC COM STK	
Equities	3,278.00	2,147.09	ZHNE/ZHONE TECHNOLOGIES INC	
Equities	8,330.00	266,235.34	ZIGGO NV EUR1	
Equities	1,275,800.00	427,632.35	ZIJIN MINING GROUP LTD 'H'CNYS.1	
Equities	12,900.00	830,244.00	ZIMMER HLDGS INC COM	
Equities	16,687.00	1,073,975.32	ZIMMER HLDGS INC COM	
Equities	10,240.00	659,046.40	ZIMMER HLDGS INC COM	
Equities	7,500.00	482,700.00	ZIMMER HLDGS INC COM	
Equities	15,500.00	997,580.00	ZIMMER HLDGS INC COM	
Equities	12,400.00	240,808.00	ZIONS BANCORP COM	
Equities	13,968.00	271,258.56	ZIONS BANCORP COM	
Equities	13,800.00	267,996.00	ZIONS BANCORP COM	
Equities	10,345.00	61,552.75	ZIOPHARM ONCOLOGY COM STK	
Equities	2,961.00	34,732.53	ZIPCAR INC	
Equities	5,700.00	14,820.00	ZIX CORP COM	
Equities	1,900.00	17,157.00	ZOLTEK COS INC COM	
Equities	2,300.00	20,769.00	ZOLTEK COS INC COM	
Equities	200.00	208.00	ZOOM TECHNOLOGIES INC COM NEW COM NEW	
Equities	4,320.00	171,072.00	ZUMIEZ INC COM	
Equities	1,600.00	63,360.00	ZUMIEZ INC COM	
Equities	1,926.00	76,269.60	ZUMIEZ INC COM	
Equities	6,946.00	1,566,794.51	ZURICH INSURANCE GROUP AG	CHF0.10
Equities	13,876.00	3,129,979.93	ZURICH INSURANCE GROUP AG	CHF0.10
Equities	39,400.00	8,887,374.54	ZURICH INSURANCE GROUP AG	CHF0.10
Equities	401.00	90,452.72	ZURICH INSURANCE GROUP AG	CHF0.10
Equities	2,000.00	35,720.00	ZYGO CORP COM	
Equities	1,544.00	27,575.84	ZYGO CORP COM	
Equities	10,695.00	58,180.80	ZYNGA INC	
Equities	0.00	762,461.80	Private equity valuation adjustment	
TOTAL		<u>9,283,732,529.49</u>		

Fixed Income Investments

Fixed Income	0.00	(14,537,875.00)	&&&BOND FUTURES OFFSET - LONG	
Fixed Income	0.00	2,219,531.25	&&&BOND FUTURES OFFSET - SHORT	
Fixed Income	1,900,000.00	1,852,864.80	ABBEEY NATL TREAS 2.875% DUE 04-25-2014	
Fixed Income	500,000.00	478,444.00	ABBEEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG	
Fixed Income	1,200,000.00	1,148,265.60	ABBEEY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG	
Fixed Income	185,000.00	220,372.92	ABBOTT LABS 5.125% DUE 04-01-2019	
Fixed Income	1,157,000.00	838,324.02	ACCREDITED MTG LN TR 2005-3 AST-BKD NT CL M-1 VAR RATE 09-25-2035	
Fixed Income	1,980,000.00	1,514,496.06	ACCREDITED MTG LN TR SER 2005-4 CL A-2D VAR RT 12-25-2035 BEO	
Fixed Income	221,365.00	224,845.96	AEP TEX CENT 4.9800001907% DUE 07-01-2015	
Fixed Income	2,500,000.00	2,690,625.00	AFFILIATED MANAGERS GROUP INC SR NT 3.95% DUE 08-15-2038/08-15-2013 REG	
Fixed Income	440,000.00	574,380.84	AFLAC INC 8.5% DUE 05-15-2019	
Fixed Income	1,185,000.00	1,546,912.04	AFLAC INC 8.5% DUE 05-15-2019	
Fixed Income	125,000.00	167,431.25	AGRIUM INC 7.8 DEB DUE 02-01-2027	
Fixed Income	70,000.00	69,993.39	AH MTG SERVICER 2.23% DUE 05-10-2043	
Fixed Income	750,000.00	654,547.50	AID-ISRAEL ST ZERO COUPON DUE 02-15-2020REG	
Fixed Income	1,160,000.00	1,172,876.00	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2011 BEO	
Fixed Income	70,000.00	69,703.90	ALCOA INC 5.4% DUE 04-15-2021	
Fixed Income	250,000.00	263,172.75	ALCOA INC 6.15% DUE 08-15-2020	
Fixed Income	140,000.00	154,660.80	ALLEGHENY TECHNOLOGIES INC 5.95 DUE 01-15-2021	
Fixed Income	450,000.00	497,124.00	ALLEGHENY TECHNOLOGIES INC 5.95 DUE 01-15-2021	
Fixed Income	180,000.00	189,347.40	ALLIANT ENERGY 4% DUE 10-15-2014	
Fixed Income	455,000.00	582,662.99	ALLSTATE CORP SR NT 7.45 DUE 05-16-2019	
Fixed Income	1,170,000.00	1,498,276.26	ALLSTATE CORP SR NT 7.45 DUE 05-16-2019	
Fixed Income	1,200,000.00	1,248,494.40	ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013	
Fixed Income	2,300,000.00	2,331,625.00	ALLY FINL INC 4.5% DUE 02-11-2014	
Fixed Income	100,000.00	100,619.50	ALLY FINL INC 4.625% DUE 06-26-2015	
Fixed Income	1,100,000.00	1,158,642.10	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017	
Fixed Income	400,000.00	421,324.40	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017	
Fixed Income	950,000.00	1,000,645.45	ALLY FINL INC GTD NT 6.25 DUE 12-01-2017	
Fixed Income	800,000.00	794,192.00	ALLY FINL INC GTD SR NT FLTG RATE DUE 02-11-2014 REG	
Fixed Income	100,000.00	99,048.00	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG	
Fixed Income	2,300,000.00	2,278,104.00	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG	
Fixed Income	1,400,000.00	1,386,672.00	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG	
Fixed Income	150,000.00	164,787.00	ALTRIA GROUP INC 8.5% DUE 11-10-2013	
Fixed Income	750,000.00	1,037,826.00	ALTRIA GROUP INC 9.7% DUE 11-10-2018	

Fixed Income	150,000.00	207,565.20	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	159,000.00	220,019.11	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	1,000,000.00	1,006,117.07	AMER INTL GRP 4.9% DEB 02/06/2014 CAD1000
Fixed Income	5,000,000.00	795,226.70	AMER MOVIL SAB DE 3.5% 08/02/2015
Fixed Income	130,000.00	175,338.15	AMEREN ILL CO 9.75% DUE 11-15-2018
Fixed Income	3,600,000.00	4,251,535.20	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	900,000.00	962,244.00	AMERICAN EXPRESS CR CORP TRANCHE # TR 00071 7.3% DUE 08-20-2013
Fixed Income	200,000.00	199,500.00	AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN 4.875% DUE 07-15-2012
Fixed Income	6,900,000.00	8,216,589.00	AMERICAN MUN PWR OHIO INC REV 6.053% 02-15-2043 BEO TAXABLE
Fixed Income	535,000.00	542,143.32	AMERICREDIT 3.7200002861% DUE11-17-2014
Fixed Income	1,700,000.00	1,763,444.00	AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00061 5.5 DUE 04-16-2013
Fixed Income	1,800,000.00	2,125,767.60	AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00533 6 DUE 09-13-2017
Fixed Income	400,000.00	495,114.40	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	250,000.00	309,446.50	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	445,000.00	592,563.33	AMERN EXPRESS CO 8.125% DUE 05-20-2019
Fixed Income	1,150,000.00	1,531,343.45	AMERN EXPRESS CO 8.125% DUE 05-20-2019
Fixed Income	883,000.00	883,007.06	AMERN EXPRESS CR A/C SECD NT TR 2007-7 AST BACKED CTF CL A 02-17-2015 REG
Fixed Income	125,000.00	156,983.25	AMERN FINL GROUP 9.875% DUE 06-15-2019
Fixed Income	400,000.00	384,000.00	AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00412 5.85 DUE 06-01-2013
Fixed Income	600,000.00	636,828.60	AMERN INTL GROUP 5.05% DUE 10-01-2015
Fixed Income	700,000.00	792,033.90	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	275,000.00	311,156.18	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	750,000.00	848,607.75	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	400,000.00	434,000.00	AMERN INTL GROUP 8.175 DUE 05-15-2058
Fixed Income	100,000.00	120,718.70	AMERN INTL GROUP 8.25% DUE 08-15-2018
Fixed Income	900,000.00	1,086,468.30	AMERN INTL GROUP 8.25% DUE 08-15-2018
Fixed Income	100,000.00	108,737.70	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO
Fixed Income	100,000.00	108,558.50	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-2017
Fixed Income	7,000,000.00	7,738,661.00	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018
Fixed Income	200,000.00	315,007.51	AMERN INTL GROUP MTN 22/05/2038
Fixed Income	370,000.00	390,667.46	AMGEN INC 3.875 DUE 11-15-2021
Fixed Income	135,000.00	140,928.53	AMGEN INC 5.15% DUE 11-15-2041
Fixed Income	1,140,000.00	1,293,646.92	ANADARKO PETE CORP 5.95 DUE 09-15-2016
Fixed Income	125,000.00	153,193.37	ANADARKO PETE CORP 6.95% DUE 06-15-2019
Fixed Income	2,600,000.00	2,755,792.00	ANGLOGOLD ASHA HLD 3.5% CNV GTD 22/05/2014 USD
Fixed Income	100,000.00	118,684.10	ANHEUSER BUSCH COS 5.5% DUE 01-15-2018
Fixed Income	190,000.00	226,407.99	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	500,000.00	504,079.00	ANHEUSER BUSCH INBEV WORLDWIDE INC GTD NT FLTG DUE 01-27-2014 REG
Fixed Income	4,420,000.00	4,561,069.25	ANHEUSER BUSCH SR NT 144A 4 3.65% 15/01/2016
Fixed Income	470,000.00	491,162.69	AON CORP 3.5% DUE 09-30-2015
Fixed Income	940,000.00	1,044,126.62	APACHE CORP 4.75% DUE 04-15-2043
Fixed Income	400,000.00	445,503.20	APPLIED MATLS INC 4.3% DUE 06-15-2021
Fixed Income	1,330,000.00	1,330,000.00	AQUILA INC DEL NEW SR NT STEP UP 07-01-2012 06-27-2003
Fixed Income	1,392,000.00	1,411,414.22	ARCELORMITTAL SA 6.125% DUE 06-01-2018
Fixed Income	270,000.00	228,150.00	ARCH COAL INC SR NT 7 DUE 06-15-2019
Fixed Income	85,000.00	71,187.50	ARCH COAL INC SR NT 7.25 DUE 06-15-2021
Fixed Income	200,000.00	216,000.00	ARCOS DORADOS B V 7.5% DUE 10-01-2019
Fixed Income	500,000.00	540,000.00	ARCOS DORADOS B V 7.5% DUE 10-01-2019
Fixed Income	135,000.00	178,537.36	ARIZONA PUB SVC CO 8.75% DUE 03-01-2019
Fixed Income	226,000,000.00	2,861,808.91	ASAHI GROUP HLDGS 0% CNV SNR BDS 26/05/28 JPY
Fixed Income	120,000.00	174,686.16	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	1,175,000.00	1,193,667.23	AT&T INC 3 DUE 02-15-2022
Fixed Income	550,000.00	585,893.55	AT&T INC 4.85% DUE 02-15-2014
Fixed Income	160,000.00	190,120.80	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	665,000.00	855,868.30	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG
Fixed Income	305,000.00	362,086.85	ATMOS ENERGY CORP 6.35% DUE 06-15-2017
Fixed Income	200,000.00	273,300.87	AUSTRALIA(CMNWLTH) 2.5% IDX LKD 20/09/30AUD
Fixed Income	2,400,000.00	3,406,847.87	AUSTRALIA(CMNWLTH) 3% IDX/LKD BDS 20/09/25 AUD
Fixed Income	1,000,000.00	1,985,619.16	AUSTRALIA(CMNWLTH) 4% IDX LKD 20/8/20 AUD1000
Fixed Income	0.00	21,898.92	Australian dollar - Cash
Fixed Income	0.00	0.01	Australian dollar - Cash
Fixed Income	0.00	171,042.54	Australian dollar - Cash
Fixed Income	0.00	17,199.78	Australian dollar - Cash
Fixed Income	0.00	418.32	Australian dollar - Cash
Fixed Income	0.00	0.01	Australian dollar - Cash
Fixed Income	0.00	61,515.84	Australian dollar - Cash
Fixed Income	0.00	0.02	Australian dollar - Cash
Fixed Income	0.00	(0.01)	Australian dollar - Cash
Fixed Income	0.00	0.89	Australian dollar - Cash
Fixed Income	0.00	374.60	Australian dollar - Cash
Fixed Income	0.00	1,473.18	Australian dollar - Miscellaneous
Fixed Income	0.00	542,691.13	Australian dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	97,585.03	Australian dollar - Pending Foreign Exchange Purchases

Fixed Income	0.00	(8,420,286.85)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(437,018.82)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(6,321,069.22)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(117,701.83)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(631,906.91)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(542,691.13)	Australian dollar - Pending Trade Purchases
Fixed Income	0.00	(97,585.03)	Australian dollar - Pending Trade Purchases
Fixed Income	0.00	(12,241.97)	Australian dollar - Pending Trade Purchases
Fixed Income	0.00	437,018.82	Australian dollar - Pending Trade Sales
Fixed Income	0.00	631,956.19	Australian dollar - Pending Trade Sales
Fixed Income	375,000.00	361,537.50	AVALON IV CAPITAL LTD NT SER 2012-1A CL C FLTG 144A DUE 04-17-2023 BEO
Fixed Income	65,000.00	64,025.00	AVIS BUDGET CAR RENT LLC / AVIS BUDGET FSR NT FLT RT DUE 05-15-2014 BEO
Fixed Income	1,100,000.00	1,100,339.90	BA CR CARD TR 2008-7 CR CARD NT CL A FLTG RATE 12-15-2014 BEO
Fixed Income	560,000.00	563,133.76	BAA FDG LTD SR SECD BD CL A 144A 3C7 2.5DUE 06-25-2015
Fixed Income	1,146,161.24	939,852.21	BABCOCK & BROWN SER 2007-1A FLTG CL G 1 144A .54175 DUE 10-14-2033
Fixed Income	500,000.00	537,500.00	BALL CORP 5.75% DUE 05-15-2021
Fixed Income	2,778,491.72	1,850,125.40	BANC AMER 6% DUE 03-25-2036
Fixed Income	164,944.98	167,145.34	BANC AMER COML MTG 4.873% DUE 03-11-2041
Fixed Income	1,000,000.00	1,328,428.88	BANCO DO BRASIL (CAYMAN) 144A 4.5% 20/01/2016
Fixed Income	700,000.00	721,000.00	BANCO MERCANTIL 4.375% DUE 07-19-2015
Fixed Income	563,000.00	580,319.57	BANK AMER CORP 4.5% DUE 04-01-2015
Fixed Income	865,000.00	919,289.13	BANK AMER CORP 5.625% DUE 10-14-2016
Fixed Income	325,000.00	357,920.55	BANK AMER CORP 5.7% DUE 01-24-2022
Fixed Income	475,000.00	506,918.10	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	600,000.00	640,317.60	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	40,000.00	43,815.20	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	330,000.00	361,475.40	BANK AMER CORP 5.875% DUE 02-07-2042
Fixed Income	1,105,000.00	1,213,438.07	BANK AMER CORP 6.5% DUE 08-01-2016
Fixed Income	505,000.00	593,819.90	BANK AMER CORP 7.625% DUE 06-01-2019
Fixed Income	1,335,000.00	1,569,801.14	BANK AMER CORP 7.625% DUE 06-01-2019
Fixed Income	1,900,000.00	2,050,453.40	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	1,800,000.00	1,799,827.20	BANK AMER CORP SR NT FLTG RATE VAR RT DUE 09-11-2012
Fixed Income	145,000.00	163,614.08	BANK N S HALIFAX 4.375% DUE 01-13-2021
Fixed Income	65,000.00	67,060.95	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	80,000.00	75,606.08	BARCLAYS BK PLC 5.14% DUE 10-14-2020
Fixed Income	1,914,532.16	1,582,410.60	BAYVIEW COML AST FLTG RT .6062% DUE 04-25-2034
Fixed Income	2,075,000.00	2,480,720.60	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	685,000.00	818,936.68	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	110,000.00	144,553.20	BELL TEL CO PENN 8.35 BD DUE 12-15-2030 BEO OPT PUT PAY 12-15-97 @ PAR LAST**PUT
Fixed Income	250,000.00	300,241.25	BEMIS CO INC 6.8% DUE 08-01-2019
Fixed Income	250,000.00	265,447.00	BERKSHIRE HATHAWAY 3.2% DUE 02-11-2015
Fixed Income	690,000.00	723,350.46	BERKSHIRE HATHAWAY 3.4% DUE 01-31-2022
Fixed Income	500,000.00	506,298.00	BERKSHIRE HATHAWAY INC DEL SR NT FLTG RATE DUE 08-15-2014 REG
Fixed Income	250,000.00	305,111.25	BIOGEN IDEC INC 6.875% DUE 03-01-2018
Fixed Income	180,000.00	172,800.00	BK AMER CORP FLTG RT .430205 DUE 08-28-2013
Fixed Income	415,000.00	432,068.95	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017
Fixed Income	1,353,000.00	1,446,670.89	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017
Fixed Income	150,000.00	127,621.50	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00238 06/19/07 06-15-2017
Fixed Income	800,000.00	841,345.60	BK OF AMER NA 6 DUE 10-15-2036
Fixed Income	1,700,000.00	1,688,045.93	BK OF SCOTLAND PLC FR SUB EMTN 03/2016 EUR
Fixed Income	110,000.00	111,620.08	BLACKROCK INC 3.375 DUE 06-01-2022
Fixed Income	150,000.00	150,079.65	BMW VEH LEASE TR .96% DUE 01-15-2014
Fixed Income	183,930.06	184,055.32	BMW VEH OWNER TR .63 ASSET BACKED NT CL A-2 DUE 02-25-2014
Fixed Income	362,429.29	355,337.63	BNC MTG LN TR 2007-4 MTG PASSTHRU CTF CLA3A 11-25-2037 REG
Fixed Income	4,800,000.00	4,128,000.00	BNP PARIBAS SUB NT NON CUMULATIVE TIER 1144A 5.186 DUE 06-29-2049 BEO
Fixed Income	190,000.00	223,746.85	BOTTLING GROUP LLC 5.125% DUE 01-15-2019
Fixed Income	205,000.00	217,219.02	BP CAP MARKETS PLC 5.25% DUE 11-07-2013
Fixed Income	1,145,000.00	1,156,388.17	BP CAP MKTS P L C 1.846% DUE 05-05-2017
Fixed Income	500,000.00	531,565.00	BP CAP MKTS P L C 3.125% DUE 10-01-2015
Fixed Income	1,400,000.00	1,576,170.40	BP CAP MKTS P L C 4.5% DUE 10-01-2020
Fixed Income	-500,000.00	-	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	500,000.00	14,259.60	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	1,000.00	532,427.36	BRAZIL(FED REP OF) 10% BDS 01/01/2017 BRL1000
Fixed Income	0.00	-	Brazilian real - Cash
Fixed Income	0.00	0.36	Brazilian real - Cash
Fixed Income	0.00	0.01	Brazilian real - Cash
Fixed Income	0.00	1,341,865.34	Brazilian real - Pending Foreign Exchange Purchases
Fixed Income	0.00	447,974.95	Brazilian real - Pending Foreign Exchange Purchases
Fixed Income	0.00	(783,825.78)	Brazilian real - Pending Foreign Exchange Sales
Fixed Income	0.00	(1,037,157.99)	Brazilian real - Pending Foreign Exchange Sales
Fixed Income	1,200,000.00	1,139,840.40	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	500,000.00	476,187.00	BRAZOS HIGHER ED AUTH INC STUDENT LN ASSET BKD NT 2011-2 A3 FLTG 10/27/2036
Fixed Income	145,000.00	152,641.35	BRITISH COLUMBIA PROV CDA USD BD SER BCUSG-6 2.65% DUE 09-22-2021 REG

Fixed Income	0.00	1,494.91	British pound sterling - Cash
Fixed Income	0.00	85,610.84	British pound sterling - Cash
Fixed Income	0.00	607,689.58	British pound sterling - Cash
Fixed Income	0.00	12,781.10	British pound sterling - Cash
Fixed Income	0.00	1,218.54	British pound sterling - Cash
Fixed Income	0.00	19,841.87	British pound sterling - Cash
Fixed Income	0.00	2,936.06	British pound sterling - Cash
Fixed Income	0.00	0.08	British pound sterling - Cash
Fixed Income	0.00	3,778,905.60	British pound sterling - Cash
Fixed Income	0.00	30.40	British pound sterling - Cash
Fixed Income	0.00	12,382.44	British pound sterling - Cash
Fixed Income	0.00	47,108.73	British pound sterling - Cash
Fixed Income	0.00	46,724.61	British pound sterling - Cash
Fixed Income	0.00	916,176.46	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	0.00	1,720,589.72	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	0.00	167,574.28	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	0.00	139,592.06	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	0.00	2,068,785.64	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	0.00	134,104.76	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	0.00	(235,905.96)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(2,021,711.68)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(78,592.02)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(291,722.24)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(4,004,121.57)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(74,705.19)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(2,936.06)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(12,382.44)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	0.00	(1,500,241.03)	British pound sterling - Pending Trade Purchases
Fixed Income	0.00	(167,574.28)	British pound sterling - Pending Trade Purchases
Fixed Income	0.00	(16,347.17)	British pound sterling - Pending Trade Purchases
Fixed Income	0.00	(134,104.75)	British pound sterling - Pending Trade Purchases
Fixed Income	0.00	819,971.59	British pound sterling - Pending Trade Sales
Fixed Income	0.00	78,592.22	British pound sterling - Pending Trade Sales
Fixed Income	0.00	74,705.37	British pound sterling - Pending Trade Sales
Fixed Income	0.00	78,550.06	British pound sterling - Pending Trade Sales
Fixed Income	0.00	-	British pound sterling - Recoverable Taxes
Fixed Income	0.00	-	British pound sterling - Recoverable Taxes
Fixed Income	0.00	-	British pound sterling - Recoverable Taxes
Fixed Income	0.00	-	British pound sterling - Recoverable Taxes
Fixed Income	0.00	-	British pound sterling - Recoverable Taxes
Fixed Income	0.00	-	British pound sterling - Recoverable Taxes
Fixed Income	0.00	-	British pound sterling - Recoverable Taxes
Fixed Income	360,000.00	364,946.76	BRITISH TELECOMMUNICATIONS PLC SR NT 2 DUE 06-22-2015
Fixed Income	565,000.00	657,309.14	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	1,000,000.00	767,330.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	800,000.00	613,864.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	250,000.00	293,110.00	BURL NORTHN SANTA 5.65% DUE 05-01-2017
Fixed Income	155,000.00	207,107.90	BURLINGTON RES INC 7.375% DUE 03-01-2029
Fixed Income	0.00	-	BUY TO OPEN REPO W/MORGAN STANLEY .27% FROM 07-02-2012 TO 07-03-2012
Fixed Income	0.00	-	BUY TO OPEN REPO W/T D SECURITIES .22% FROM 06-18-2012 TO 07-02-2012
Fixed Income	0.00	-	BUY TO OPEN REPO W/TORONTO DOMINIO .2% FROM 06-29-2012 TO 07-02-2012
Fixed Income	0.00	-	BUY TO OPEN REPO W/TORONTO DOMINIO .27% FROM 07-02-2012 TO 07-03-2012
Fixed Income	1,000,000.00	1,233,860.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	355,000.00	392,299.85	CALIFORNIA ST 5.45% 04-01-2015 BEO TAXABLE
Fixed Income	900,000.00	1,026,567.00	CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE
Fixed Income	225,000.00	276,482.25	CALIFORNIA ST 6.65% 03-01-2022 BEO TAXABLE
Fixed Income	950,000.00	1,186,778.00	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE
Fixed Income	600,000.00	774,582.00	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE
Fixed Income	1,500,000.00	1,556,655.00	CALIFORNIA ST TAXABLE-VAR PURP VAR RT DUE 04-01-2039 BEO TAXABLE N/C
Fixed Income	700,000.00	906,836.00	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000
Fixed Income	4,000,000.00	5,181,920.00	CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000
Fixed Income	-13,000,000.00	(164,199.10)	CALL SWAPTION USD BARCGB33 6MLIBOR/6M 1.4% European 317U852C5 03-18-2013
Fixed Income	-2,100,000.00	(6,115.20)	CALL SWAPTION USD CHASUS33 3MLIBOR/6M .795% European 317U479C8 10-11-2012
Fixed Income	-2,500,000.00	(69,861.75)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.7% European 317U882C9 03-18-2013
Fixed Income	-1,700,000.00	(47,505.99)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 1.7% European 317U882C9 03-18-2013
Fixed Income	-1,700,000.00	(27,395.67)	CALL SWAPTION USD CSFBGB2L 3MLIBOR/6M 1.4% European 317U858C9 03-18-2013
Fixed Income	-1,600,000.00	(36,902.08)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.5% European 317U901C6 09-24-2012
Fixed Income	-3,200,000.00	(73,804.16)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.5% European 317U901C6 09-24-2012
Fixed Income	-3,200,000.00	(89,423.04)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.7% European 317U877C6 03-18-2013
Fixed Income	-1,700,000.00	(47,505.99)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.7% European 317U877C6 03-18-2013
Fixed Income	-2,500,000.00	(69,861.75)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.7% European 317U877C6 03-18-2013
Fixed Income	-1,700,000.00	(47,505.99)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.7% European 317U877C6 03-18-2013
Fixed Income	-800,000.00	(22,355.76)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.7% European 317U877C6 03-18-2013

Fixed Income	-4,600,000.00	(128,545.62)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 1.7% European 317U877C6 03-18-2013
Fixed Income	-2,100,000.00	(6,115.20)	CALL SWAPTION USD GSILGB2X 3MLIBOR/6M .795% European 317U484C1 10-11-2012
Fixed Income	-5,300,000.00	(36,424.78)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M .915% European 317U586C8 11-14-2012
Fixed Income	-4,600,000.00	(44,806.30)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.05625% European 317U488C7 10-11-2012
Fixed Income	-36,000,000.00	(350,658.00)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.05625% European 317U488C7 10-11-2012
Fixed Income	-2,500,000.00	(40,326.25)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 1.4% European 317U855C2 03-18-2013
Fixed Income	3,400,000.00	29,846.90	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M2.3% European 317U145D0 08-08-2012
Fixed Income	3,300,000.00	62,326.77	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M2.55% European 317U108D5 07-11-2012
Fixed Income	100,000.00	104,117.57	CANADA GOVT BD 2.75% 01/09/2016
Fixed Income	355,000.00	356,828.60	CANADA GOVT CANADA GOVT .875% DUE 02-14-2017 REG
Fixed Income	800,000.00	888,932.68	CANADA HOUSING TST 3.8% MTG BDS 15/06/21CAD
Fixed Income	500,000.00	1,024,233.83	CANADA(GOVT OF) 4.25% RRB 01/12/21 CAD1000
Fixed Income	1,400,000.00	1,888,406.22	CANADA(GOVT OF) I/L 1.5% BDS 01/12/44 CAD1000
Fixed Income	0.00	852.74	Canadian dollar - Cash
Fixed Income	0.00	29,362.13	Canadian dollar - Cash
Fixed Income	0.00	189,333.45	Canadian dollar - Cash
Fixed Income	0.00	766.06	Canadian dollar - Cash
Fixed Income	0.00	144,569.52	Canadian dollar - Cash
Fixed Income	0.00	0.03	Canadian dollar - Cash
Fixed Income	0.00	143,414.67	Canadian dollar - Cash
Fixed Income	0.00	0.01	Canadian dollar - Cash
Fixed Income	0.00	8,622.13	Canadian dollar - Cash
Fixed Income	0.00	0.12	Canadian dollar - Cash
Fixed Income	0.00	-	Canadian dollar - Cash
Fixed Income	0.00	1,886,461.44	Canadian dollar - Cash
Fixed Income	0.00	145,390.89	Canadian dollar - Cash
Fixed Income	0.00	(2,496,447.15)	Canadian dollar - Miscellaneous
Fixed Income	0.00	179,180.18	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	1,447,268.70	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	226,762.82	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	(3,113,879.88)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(384,461.91)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(10,663,569.76)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(179,180.18)	Canadian dollar - Pending Trade Purchases
Fixed Income	0.00	(29,421.55)	Canadian dollar - Pending Trade Purchases
Fixed Income	0.00	(226,762.82)	Canadian dollar - Pending Trade Purchases
Fixed Income	0.00	0.96	Canadian dollar - Pending Trade Sales
Fixed Income	0.00	384,478.69	Canadian dollar - Pending Trade Sales
Fixed Income	0.00	30,409.14	Canadian dollar - Pending Trade Sales
Fixed Income	0.00	-	Canadian dollar - Recoverable Taxes
Fixed Income	365,000.00	360,283.11	CANTOR FITZGERALD 7.875% DUE 10-15-2019
Fixed Income	450,000.00	566,708.40	CAP 1 BK USA NATL 8.8% DUE 07-15-2019
Fixed Income	110,000.00	110,592.24	CAP 1 MULTI-ASSET 4.6999980927% DUE 06-15-2015
Fixed Income	307,048.45	309,373.11	CAP AUTO 5.42% DUE 12-15-2014
Fixed Income	530,914.45	538,129.05	CARMAX AUTO OWNER 5.81% DUE 12-16-2013
Fixed Income	185,000.00	222,059.94	CAROLINA PWR & LT 5.3% DUE 01-15-2019
Fixed Income	1,147,624.46	734,926.08	CARRINGTON MTG LN TR SER 2006-NC4 ASSET BKD PASSTHRU CTF CL A-5 05-25-2035 REG
Fixed Income	855,000.00	836,838.09	CBS CORP NEW 4.85% DUE 07-01-2042
Fixed Income	300,000.00	396,715.80	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	250,000.00	330,596.50	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	5,000.00	5,000.00	CCP DUE FROM BARCLAYS
Fixed Income	32,000.00	32,000.00	CCP DUE FROM UBS
Fixed Income	16,000.00	16,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	1,000.00	1,000.00	CCP DUE TO/FROM CREDIT SUISSE
Fixed Income	-100,000.00	-	CDS / STS 12-20-2015 SWPC521J6
Fixed Income	-3,200,000.00	(16,666.56)	CDS / STS 12-20-2015 SWPC569S9
Fixed Income	-800,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-600,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-300,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-600,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-600,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-300,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-4,400,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-300,000.00	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-400,000.00	-	CDS / STS BARCGB33 06-20-2016 SWPC630L9
Fixed Income	-36,200,000.00	-	CDS / STS BARCGB33 20/06/2017 SWPC036S4
Fixed Income	36,200,000.00	3,258,023.43	CDS / STS BARCGB33 PURC PROT ON ITRAXX FINSENS17V1 5 20/06/2017 SWPC036S4
Fixed Income	800,000.00	59,025.52	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	600,000.00	44,269.14	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	300,000.00	22,134.57	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	600,000.00	44,269.14	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	600,000.00	44,269.14	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	300,000.00	22,134.57	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9

Fixed Income	300,000.00	22,134.57	CDS / STS BARCGB33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	4,400,000.00	324,640.36	CDS / STS BARCGB33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	400,000.00	35,198.00	CDS / STS BARCGB33 SELL PROTECTION ON	CDX EMS15V1 5Y 06-20-2016 SWPC630L9
Fixed Income	-7,137,291.57	-	CDS / STS BZWLU31 12-20-2012	SWPC40672
Fixed Income	7,137,291.57	27,070.32	CDS / STS BZWLU31 SELL PROTECTION ON	CDX NAIGS9V4 5Y 12-20-2012 SWPC40672
Fixed Income	-100,000.00	-	CDS / STS CHASUS33 06-20-2015	SWPC835G3
Fixed Income	-2,200,000.00	-	CDS / STS CHASUS33 12-20-2015	SWPC451J0
Fixed Income	-1,350,298.40	-	CDS / STS CHASUS33 12-20-2017	SWPC01W83
Fixed Income	-10,000,000.00	-	CDS / STS CHASUS33 20/12/2016	SWPC616R4
Fixed Income	10,000,000.00	351,649.96	CDS / STS CHASUS33 PURC PROT ON ITRAXX	EUROPES16V1 5 20/12/2016 SWPC616R4
Fixed Income	100,000.00	7,378.19	CDS / STS CHASUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC835G3
Fixed Income	2,200,000.00	176,613.80	CDS / STS CHASUS33 SELL PROTECTION ON	CDX EMS14V1 5Y 12-20-2015 SWPC451J0
Fixed Income	1,350,298.40	12,143.64	CDS / STS CHASUS33 SELL PROTECTION ON	CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	-100,000.00	-	CDS / STS CITIUS33 12-20-2015	SWPC286J1
Fixed Income	-5,100,000.00	-	CDS / STS CITIUS33 20/06/2017	SWPC059S6
Fixed Income	-8,026,138.24	-	CDS / STS CITIUS33 ABX.HE.AAA.06.1	07-25-2045 SWPC594F6
Fixed Income	8,026,138.24	760,717.38	CDS / STS CITIUS33 BUY PROT ON ABX.HE.AAA.06.1	07-25-2045 SWPC594F6
Fixed Income	5,100,000.00	459,003.30	CDS / STS CITIUS33 PURC PROT ON ITRAXX	FINSSENS17V1 5 20/06/2017 SWPC059S6
Fixed Income	100,000.00	8,027.90	CDS / STS CITIUS33 SELL PROTECTION ON	CDX EMS14V1 5Y 12-20-2015 SWPC286J1
Fixed Income	-115,900,000.00	-	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-33,000,000.00	(43,322.40)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-9,600,000.00	(12,602.88)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-18,900,000.00	(24,811.92)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-8,800,000.00	(11,552.64)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-14,100,000.00	(18,510.48)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-14,100,000.00	(18,510.48)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-6,000,000.00	(7,876.80)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-11,400,000.00	(14,965.92)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,200,000.00	(1,575.36)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,600,000.00	(2,100.48)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,200,000.00	(1,575.36)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,200,000.00	(1,575.36)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,100,000.00	(1,444.08)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,800,000.00	(2,363.04)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,800,000.00	(2,363.04)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-1,200,000.00	(1,575.36)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-2,900,000.00	(3,807.12)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-4,100,000.00	(5,382.48)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-2,400,000.00	(3,150.72)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-2,300,000.00	(3,019.44)	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	-22,800,000.00	-	CDS / STS CME_BARCUS 12-20-2016	SWPC416P0
Fixed Income	115,900,000.00	152,153.52	CDS / STS CME_BARCUS PURC PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	22,800,000.00	29,931.84	CDS / STS CME_BARCUS PURC PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	33,000,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	9,600,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	18,900,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	8,800,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	14,100,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	14,100,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	6,000,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	11,400,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,200,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,600,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,200,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,200,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,100,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,800,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,800,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	1,200,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	2,900,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	4,100,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	2,400,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	2,300,000.00	-	CDS / STS CME_BARCUS SELL PROTECTION ON	CDX NAIGS17V1 5Y 12-20-2016 SWPC416P0
Fixed Income	-30,400,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-8,800,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-2,600,000.00	(14,883.96)	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-11,400,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-13,000,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-13,000,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-21,700,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-8,800,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-8,100,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-8,800,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6

Fixed Income	-17,400,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-1,100,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-2,200,000.00	(12,594.12)	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-2,700,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-3,800,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-1,100,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-1,100,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-2,200,000.00	-	CDS / STS CME_CSFBUS 06-20-2017	SWPC1CME6
Fixed Income	-12,400,000.00	(16,278.72)	CDS / STS CME_CSFBUS 12-20-2016	SWPC416P0
Fixed Income	-16,600,000.00	-	CDS / STS CME_CSFBUS 12-20-2016	SWPC416P0
Fixed Income	-9,600,000.00	(12,602.88)	CDS / STS CME_CSFBUS 12-20-2016	SWPC416P0
Fixed Income	-9,600,000.00	(12,602.88)	CDS / STS CME_CSFBUS 12-20-2016	SWPC416P0
Fixed Income	-3,600,000.00	(4,726.08)	CDS / STS CME_CSFBUS 12-20-2016	SWPC416P0
Fixed Income	-42,200,000.00	-	CDS / STS CME_CSFBUS 12-20-2016	SWPC416P0
Fixed Income	-23,600,000.00	(30,982.08)	CDS / STS CME_CSFBUS 12-20-2016	SWPC416P0
Fixed Income	16,600,000.00	21,792.48	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	42,200,000.00	55,400.16	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	30,400,000.00	174,027.84	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	8,800,000.00	50,376.48	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	11,400,000.00	65,260.44	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	13,000,000.00	74,419.80	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	13,000,000.00	74,419.80	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	21,700,000.00	124,223.82	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	8,800,000.00	50,376.48	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	8,100,000.00	46,369.26	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	8,800,000.00	50,376.48	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	17,400,000.00	99,608.04	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,100,000.00	6,297.06	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	2,700,000.00	15,456.42	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	3,800,000.00	21,753.48	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,100,000.00	6,297.06	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,100,000.00	6,297.06	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	2,200,000.00	12,594.12	CDS / STS CME_CSFBUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	12,400,000.00	-	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	9,600,000.00	-	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	9,600,000.00	-	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	3,600,000.00	-	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	23,600,000.00	-	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	2,600,000.00	-	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	2,200,000.00	-	CDS / STS CME_CSFBUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	-6,700,000.00	-	CDS / STS CME_MSCSUS 12-20-2016	SWPC416P0
Fixed Income	-6,700,000.00	(8,795.76)	CDS / STS CME_MSCSUS 12-20-2016	SWPC416P0
Fixed Income	6,700,000.00	8,795.76	CDS / STS CME_MSCSUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	6,700,000.00	-	CDS / STS CME_MSCSUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	-17,500,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-8,800,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-1,500,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-2,200,000.00	(12,594.12)	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-1,700,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-1,700,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-1,100,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-4,400,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-1,000,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-2,100,000.00	-	CDS / STS CME_SBSIUS 06-20-2017	SWPC1CME6
Fixed Income	-800,000.00	(1,050.24)	CDS / STS CME_SBSIUS 12-20-2016	SWPC416P0
Fixed Income	-100,000.00	-	CDS / STS CME_SBSIUS 12-20-2016	SWPC416P0
Fixed Income	-700,000.00	-	CDS / STS CME_SBSIUS 12-20-2016	SWPC416P0
Fixed Income	100,000.00	131.28	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	700,000.00	918.96	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	17,500,000.00	100,180.50	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	8,800,000.00	50,376.48	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,500,000.00	8,586.90	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,700,000.00	9,731.82	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,700,000.00	9,731.82	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,100,000.00	6,297.06	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	4,400,000.00	25,188.24	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	1,000,000.00	5,724.60	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	2,100,000.00	12,021.66	CDS / STS CME_SBSIUS PURC PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	800,000.00	-	CDS / STS CME_SBSIUS SELL PROTECTION ON CDX NAIGS17V1 5Y 12-20-2016	SWPC416P0
Fixed Income	2,200,000.00	-	CDS / STS CME_SBSIUS SELL PROTECTION ON CDX NAIGS18V1 5Y 06-20-2017	SWPC1CME6
Fixed Income	-500,000.00	-	CDS / STS DEUTGB2L 06-20-2015	SWPC749G8
Fixed Income	-500,000.00	-	CDS / STS DEUTGB2L 06-20-2015	SWPC749G8
Fixed Income	-100,000.00	-	CDS / STS DEUTGB2L 12-20-2015	SWPC285J2

Fixed Income	500,000.00	36,890.95	CDS / STS DEUTGB2L SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC749G8
Fixed Income	500,000.00	36,890.95	CDS / STS DEUTGB2L SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC749G8
Fixed Income	100,000.00	8,027.90	CDS / STS DEUTGB2L SELL PROTECTION ON CDX EMS14V1 5Y 12-20-2015 SWPC285J2
Fixed Income	-964,498.86	-	CDS / STS DEUTUS33 06-20-2013 SWPC97F15
Fixed Income	-4,726,044.41	-	CDS / STS DEUTUS33 12-20-2012 SWPC95C79
Fixed Income	964,498.86	4,969.97	CDS / STS DEUTUS33 SELL PROTECTION ON CDX NAIGS10V4 5Y 06-20-2013 SWPC97F15
Fixed Income	4,726,044.41	16,723.11	CDS / STS DEUTUS33 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC95C79
Fixed Income	-675,149.20	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87
Fixed Income	675,149.20	5,894.46	CDS / STS GSCMUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	-200,000.00	-	CDS / STS GSILGB2X 06-20-2015 SWPC384G8
Fixed Income	200,000.00	14,756.38	CDS / STS GSILGB2X SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC384G8
Fixed Income	-72,115,225.60	-	CDS / STS ICE_GOLDUS 06-20-2017 SWPC26J2
Fixed Income	72,115,225.60	2,949,599.27	CDS / STS ICE_GOLDUS PURC PROTECTION ON CDX NAIGS8V5 10Y 06-20-2017 SWPC26J2
Fixed Income	-600,000.00	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	-100,000.00	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	-100,000.00	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	-200,000.00	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	-100,000.00	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	-100,000.00	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	-500,000.00	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	600,000.00	44,269.14	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000.00	7,378.19	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000.00	7,378.19	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	200,000.00	14,756.38	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000.00	7,378.19	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000.00	7,378.19	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	500,000.00	36,890.95	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	-100,000.00	-	CDS / STS MSCSUS33 06-20-2015 SWPC355G3
Fixed Income	-2,400,000.00	-	CDS / STS MSCSUS33 12-20-2012 SWPC95A55
Fixed Income	100,000.00	7,378.19	CDS / STS MSCSUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC355G3
Fixed Income	2,400,000.00	11,588.64	CDS / STS MSCSUS33 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC95A55
Fixed Income	100,000.00	8,027.90	CDS / STS SELL PROTECTION ON CDX EMS14V15Y 12-20-2015 SWPC521J6
Fixed Income	-5,000,000.00	(7,751.36)	CDS 20/09/2015 SWPC960H8
Fixed Income	-600,000.00	-	CDS BARCGB33 03-20-2015 SWPC754H8
Fixed Income	-500,000.00	-	CDS BARCGB33 03-20-2015 SWPC820F2
Fixed Income	-800,000.00	(34,438.56)	CDS BARCGB33 03-20-2016 SWPC328K8
Fixed Income	-1,000,000.00	(10,674.90)	CDS BARCGB33 06-20-2013 SWPC01G16
Fixed Income	-1,700,000.00	-	CDS BARCGB33 06-20-2014 SWPC102Q7
Fixed Income	-500,000.00	(1,852.70)	CDS BARCGB33 06-20-2015 SWPC419G7
Fixed Income	-2,000,000.00	-	CDS BARCGB33 06-20-2016 SWPC983B4
Fixed Income	-1,000,000.00	(7,292.20)	CDS BARCGB33 06-20-2018 SWPC300C8
Fixed Income	-2,000,000.00	-	CDS BARCGB33 09-20-2012 SWPC94042
Fixed Income	-6,000,000.00	(55,995.00)	CDS BARCGB33 09-20-2013 SWPC30C76
Fixed Income	-100,000.00	(5,362.14)	CDS BARCGB33 09-20-2016 SWPC749N3
Fixed Income	-300,000.00	(16,278.06)	CDS BARCGB33 12-20-2013 SWPC886A4
Fixed Income	-2,500,000.00	(49,654.44)	CDS BARCGB33 20/03/2014 SWPC590B9
Fixed Income	-1,500,000.00	(32,757.10)	CDS BARCGB33 20/03/2014 SWPC658B8
Fixed Income	2,000,000.00	7,354.00	CDS BARCGB33 PURC PROTECTION ON INTERNATIONAL LEASE 09-20-2012 SWPC94042
Fixed Income	2,000,000.00	16,915.00	CDS BARCGB33 PURC PROTECTION ON EMBARQ CORP 06-20-2016 SWPC983B4
Fixed Income	300,000.00	-	CDS BARCGB33 PURC PROTECTION ON FORD MTRCR CO LLC 12-20-2013 SWPC886A4
Fixed Income	600,000.00	9,093.90	CDS BARCGB33 PURC PROTECTION ON NEW YORKTIMES CO 03-20-2015 SWPC754H8
Fixed Income	1,000,000.00	-	CDS BARCGB33 PURC PROTECTION ON PEARSON DLR FIN TMO 06-20-2018 SWPC300C8
Fixed Income	1,000,000.00	-	CDS BARCGB33 PURC PROTECTION ON REXAM PLC 06-20-2013 SWPC01G16
Fixed Income	1,700,000.00	44,879.83	CDS BARCGB33 PURC PROTECTION ON SOCIETE GENERALE 06-20-2014 SWPC102Q7
Fixed Income	2,500,000.00	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC590B9
Fixed Income	1,500,000.00	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC658B8
Fixed Income	6,000,000.00	-	CDS BARCGB33 PURC PROTECTION ON WELLS FARGO & CO NEW 09-20-2013 SWPC30C76
Fixed Income	800,000.00	-	CDS BARCGB33 SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2016 SWPC328K8
Fixed Income	100,000.00	-	CDS BARCGB33 SELL PROTECTION ON FRANCE(GOVT OF) 09-20-2016 SWPC749N3
Fixed Income	500,000.00	-	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC419G7
Fixed Income	500,000.00	1,135.40	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC820F2
Fixed Income	-1,200,000.00	-	CDS BNPAFRPP 03-20-2014 SWPC695F4
Fixed Income	-200,000.00	-	CDS BNPAFRPP 06-20-2014 SWPC102D6
Fixed Income	-500,000.00	(44,082.10)	CDS BNPAFRPP 06-20-2015 SWPC315J6
Fixed Income	200,000.00	3,163.42	CDS BNPAFRPP PURC PROTECTION ON BARCLAYSBANK PLC 06-20-2014 SWPC102D6
Fixed Income	500,000.00	-	CDS BNPAFRPP PURC PROTECTION ON LENNAR CORP 06-20-2015 SWPC315J6
Fixed Income	1,200,000.00	17,840.04	CDS BNPAFRPP PURC PROTECTION ON PULTE HOMES INC 03-20-2014 SWPC695F4
Fixed Income	-100,000.00	-	CDS BOFAUS6S 03-20-2016 SWPC322K4
Fixed Income	-200,000.00	-	CDS BOFAUS6S 03-20-2016 SWPC400K9
Fixed Income	-5,000,000.00	-	CDS BOFAUS6S 03-20-2017 SWPC32364
Fixed Income	-1,900,000.00	(36,004.43)	CDS BOFAUS6S 06-20-2016 SWPC885L1
Fixed Income	-800,000.00	(83,959.28)	CDS BOFAUS6S 06-20-2021 SWPC886L0
Fixed Income	-1,300,000.00	(14,227.46)	CDS BOFAUS6S 09-20-2012 SWPC580G0

Fixed Income	-300,000.00	(11.67)	CDS BOFAUS6S 09-20-2015 SWPC599H7
Fixed Income	-5,300,000.00	(48,384.76)	CDS BOFAUS6S 09-20-2015 SWPC97Y22
Fixed Income	-2,200,000.00	-	CDS BOFAUS6S 12-20-2014 SWPC95007
Fixed Income	2,200,000.00	10,846.22	CDS BOFAUS6S PURC PROTECTION ON CNA FINLCORP 12-20-2014 SWPC95007
Fixed Income	1,300,000.00	-	CDS BOFAUS6S PURC PROTECTION ON FORD MTRCR CO LLC 09-20-2012 SWPC580G0
Fixed Income	5,000,000.00	84,688.00	CDS BOFAUS6S PURC PROTECTION ON HEALTH CARE PPTY INV 03-20-2017 SWPC32364
Fixed Income	5,300,000.00	-	CDS BOFAUS6S PURC PROTECTION ON MARSH & MCLENNAN COS 09-20-2015 SWPC97Y22
Fixed Income	800,000.00	-	CDS BOFAUS6S SELL PROT ON INDONESIA(REP O 06-20-2021 SWPC886L0
Fixed Income	1,900,000.00	-	CDS BOFAUS6S SELL PROTECTION ON INDONESIA(REP OF) 06-20-2016 SWPC885L1
Fixed Income	100,000.00	1,408.62	CDS BOFAUS6S SELL PROTECTION ON JAPAN 03-20-2016 SWPC322K4
Fixed Income	200,000.00	2,817.24	CDS BOFAUS6S SELL PROTECTION ON JAPAN 03-20-2016 SWPC400K9
Fixed Income	300,000.00	-	CDS BOFAUS6S SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC599H7
Fixed Income	-200,000.00	-	CDS CHASUS33 03-20-2015 SWPC099G4
Fixed Income	-300,000.00	-	CDS CHASUS33 03-20-2015 SWPC107G4
Fixed Income	-2,100,000.00	(115,883.04)	CDS CHASUS33 03-20-2016 SWPC443K8
Fixed Income	-700,000.00	-	CDS CHASUS33 03-20-2016 SWPC730K0
Fixed Income	-1,700,000.00	-	CDS CHASUS33 03-20-2016 SWPC94893
Fixed Income	-1,000,000.00	(3,394.50)	CDS CHASUS33 06-20-2013 SWPC29626
Fixed Income	-1,500,000.00	-	CDS CHASUS33 06-20-2013 SWPC369G7
Fixed Income	-1,400,000.00	-	CDS CHASUS33 06-20-2016 SWPC764M5
Fixed Income	-800,000.00	-	CDS CHASUS33 09-20-2012 SWPC42264
Fixed Income	-100,000.00	(1,459.39)	CDS CHASUS33 09-20-2015 SWPC900H1
Fixed Income	-300,000.00	-	CDS CHASUS33 09-20-2016 SWPC862M6
Fixed Income	-3,100,000.00	-	CDS CHASUS33 12-20-2012 SWPC628P4
Fixed Income	-2,500,000.00	-	CDS CHASUS33 12-20-2012 SWPC643P5
Fixed Income	-1,500,000.00	-	CDS CHASUS33 12-20-2017 SWPC38510
Fixed Income	-3,600,000.00	-	CDS CHASUS33 CDS DUMMY INDEX 12-20-2017 SWPC10782
Fixed Income	3,600,000.00	308,187.72	CDS CHASUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 12-20-2017 SWPC10782
Fixed Income	1,500,000.00	139,845.30	CDS CHASUS33 PURC PROTECTION ON HSBC HLDGS PLC 12-20-2017 SWPC38510
Fixed Income	1,700,000.00	17,763.98	CDS CHASUS33 PURC PROTECTION ON LOEWS CORP 03-20-2016 SWPC94893
Fixed Income	1,000,000.00	-	CDS CHASUS33 PURC PROTECTION ON WELLS FARGO & CO NEW 06-20-2013 SWPC29626
Fixed Income	100,000.00	-	CDS CHASUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC900H1
Fixed Income	1,500,000.00	10,071.15	CDS CHASUS33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC369G7
Fixed Income	700,000.00	9,860.34	CDS CHASUS33 SELL PROTECTION ON JAPAN 03-20-2016 SWPC730K0
Fixed Income	2,500,000.00	9,003.50	CDS CHASUS33 SELL PROTECTION ON KOREA REP 12-20-2012 SWPC643P5
Fixed Income	2,100,000.00	-	CDS CHASUS33 SELL PROTECTION ON METLIFE INC 03-20-2016 SWPC443K8
Fixed Income	1,400,000.00	5,116.86	CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC764M5
Fixed Income	300,000.00	642.27	CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 09-20-2015 SWPC862M6
Fixed Income	3,100,000.00	6,208.37	CDS CHASUS33 SELL PROTECTION ON RUSSIAN (FEDERATION 12-20-2012 SWPC628P4
Fixed Income	800,000.00	4,498.00	CDS CHASUS33 SELL PROTECTION ON SLM CORPMEDIUM TERM 09-20-2012 SWPC42264
Fixed Income	200,000.00	3,967.76	CDS CHASUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 03-20-2015 SWPC099G4
Fixed Income	300,000.00	5,951.64	CDS CHASUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 03-20-2015 SWPC107G4
Fixed Income	-3,000,000.00	-	CDS CITIUS33 03-20-2014 SWPC491B9
Fixed Income	-500,000.00	-	CDS CITIUS33 03-20-2015 SWPC821F1
Fixed Income	-8,100,000.00	(391,825.35)	CDS CITIUS33 06-20-2016 SWPC134M8
Fixed Income	-700,000.00	-	CDS CITIUS33 06-20-2016 SWPC765M4
Fixed Income	-700,000.00	(27.23)	CDS CITIUS33 09-20-2015 SWPC935H0
Fixed Income	-400,000.00	-	CDS CITIUS33 12-20-2013 SWPC000B3
Fixed Income	-5,600,000.00	-	CDS CITIUS33 12-20-2013 SWPC960A3
Fixed Income	-2,000,000.00	-	CDS CITIUS33 12-20-2013 SWPC992A5
Fixed Income	8,100,000.00	-	CDS CITIUS33 SELL PROTECTION ON FRANCE(GOV OF) 06-20-2016 SWPC134M8
Fixed Income	3,000,000.00	150,591.90	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2014 SWPC491B9
Fixed Income	400,000.00	18,874.76	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC000B3
Fixed Income	5,600,000.00	281,064.00	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC960A3
Fixed Income	2,000,000.00	94,373.80	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC992A5
Fixed Income	700,000.00	2,558.43	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC765M4
Fixed Income	500,000.00	1,135.40	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC821F1
Fixed Income	700,000.00	-	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC935H0
Fixed Income	-1,000,000.00	(8,777.90)	CDS CSFPGB2L 06-20-2013 SWPC29972
Fixed Income	-2,000,000.00	-	CDS CSFPGB2L 06-20-2013 SWPC96T46
Fixed Income	-1,400,000.00	(5,187.56)	CDS CSFPGB2L 06-20-2015 SWPC633G7
Fixed Income	-1,800,000.00	(80,237.34)	CDS CSFPGB2L 09-20-2014 SWPC363T5
Fixed Income	-900,000.00	-	CDS CSFPGB2L 12-20-2012 SWPC625P7
Fixed Income	2,000,000.00	21,355.20	CDS CSFPGB2L PURC PROTECTION ON GOLDMAN SACHS GROUP 06-20-2013 SWPC96T46
Fixed Income	1,000,000.00	-	CDS CSFPGB2L PURC PROTECTION ON WACHOVIACORP 06-20-2013 SWPC29972
Fixed Income	1,400,000.00	-	CDS CSFPGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC633G7
Fixed Income	900,000.00	2,345.31	CDS CSFPGB2L SELL PROTECTION ON EXPORT IMPORT BK JAP 12-20-2012 SWPC625P7
Fixed Income	1,800,000.00	-	CDS CSFPGB2L SELL PROTECTION ON MORGAN STANLEY 09-20-2014 SWPC363T5
Fixed Income	-1,600,000.00	(7,565.12)	CDS DEUTGB2L 03-20-2013 SWPC155F7
Fixed Income	-200,000.00	-	CDS DEUTGB2L 03-20-2015 SWPC822F0
Fixed Income	-400,000.00	(17,219.28)	CDS DEUTGB2L 03-20-2016 SWPC670K2
Fixed Income	-800,000.00	(129,850.96)	CDS DEUTGB2L 03-20-2016 SWPC803K2
Fixed Income	-1,100,000.00	(16,188.92)	CDS DEUTGB2L 06-20-2013 SWPC906S1

Fixed Income	-1,500,000.00	-	CDS DEUTGB2L 06-20-2015 SWPC040H2
Fixed Income	-1,000,000.00	(3,705.40)	CDS DEUTGB2L 06-20-2015 SWPC646G2
Fixed Income	-500,000.00	(1,852.70)	CDS DEUTGB2L 06-20-2015 SWPC649G9
Fixed Income	-1,300,000.00	-	CDS DEUTGB2L 06-20-2015 SWPC962G8
Fixed Income	-5,600,000.00	-	CDS DEUTGB2L 06-20-2016 SWPC131M1
Fixed Income	-400,000.00	(13,740.08)	CDS DEUTGB2L 06-20-2017 SWPC913S2
Fixed Income	-900,000.00	(50,592.87)	CDS DEUTGB2L 06-20-2020 SWPC725G6
Fixed Income	-100,000.00	-	CDS DEUTGB2L 09-20-2012 SWPC723H6
Fixed Income	-1,000,000.00	-	CDS DEUTGB2L 09-20-2012 SWPC723H6
Fixed Income	-2,000,000.00	(49,729.80)	CDS DEUTGB2L 09-20-2013 SWPC01P24
Fixed Income	-400,000.00	(6,904.12)	CDS DEUTGB2L 09-20-2014 SWPC364T4
Fixed Income	-1,900,000.00	-	CDS DEUTGB2L 09-20-2016 SWPC683N1
Fixed Income	-400,000.00	-	CDS DEUTGB2L 09-20-2016 SWPC855M5
Fixed Income	-700,000.00	-	CDS DEUTGB2L 09-20-2019 SWPC753D8
Fixed Income	-2,200,000.00	-	CDS DEUTGB2L 12-20-2012 SWPC666P7
Fixed Income	-1,000,000.00	(931.40)	CDS DEUTGB2L 12-20-2012 SWPC89562
Fixed Income	-700,000.00	-	CDS DEUTGB2L 12-20-2013 SWPC264B4
Fixed Income	-3,900,000.00	-	CDS DEUTGB2L 12-20-2013 SWPC963A0
Fixed Income	-1,100,000.00	-	CDS DEUTGB2L 20/09/2012 SWPC302N2
Fixed Income	-4,300,000.00	(54,160.97)	CDS DEUTGB2L 20/12/2013 SWPC311B7
Fixed Income	700,000.00	67,791.99	CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC 09-20-2019 SWPC753D8
Fixed Income	1,000,000.00	-	CDS DEUTGB2L PURC PROTECTION ON SHERWIN WILLIAMS CO 12-20-2012 SWPC89562
Fixed Income	1,600,000.00	-	CDS DEUTGB2L PURC PROTECTION ON STARWOODHOTELS & RE 03-20-2013 SWPC155F7
Fixed Income	4,300,000.00	-	CDS DEUTGB2L PURC PROTECTION ON UBS AG JERSEY 20/12/2013 SWPC311B7
Fixed Income	2,000,000.00	-	CDS DEUTGB2L PURC PROTECTION ON WACHOVIACORP 09-20-2013 SWPC01P24
Fixed Income	1,900,000.00	39,573.39	CDS DEUTGB2L SELL PROT ON AUSTRALIA 09-20-2016 SWPC683N1
Fixed Income	100,000.00	82.29	CDS DEUTGB2L SELL PROT ON PETROBRAS INTLFIN C 09-20-2012 SWPC723H6
Fixed Income	1,000,000.00	822.90	CDS DEUTGB2L SELL PROT ON PETROBRAS INTLFIN C 09-20-2012 SWPC723H6
Fixed Income	400,000.00	-	CDS DEUTGB2L SELL PROTECTION ON CITIGROUP INC 09-20-2014 SWPC364T4
Fixed Income	400,000.00	-	CDS DEUTGB2L SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2016 SWPC670K2
Fixed Income	800,000.00	-	CDS DEUTGB2L SELL PROTECTION ON ARAB REPEGYPT 03-20-2016 SWPC803K2
Fixed Income	1,000,000.00	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC646G2
Fixed Income	500,000.00	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC649G9
Fixed Income	900,000.00	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2020 SWPC725G6
Fixed Income	400,000.00	-	CDS DEUTGB2L SELL PROTECTION ON EXPORT IMPORT BK JAP 06-20-2017 SWPC913S2
Fixed Income	700,000.00	42,490.70	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC264B4
Fixed Income	3,900,000.00	197,497.95	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC963A0
Fixed Income	1,100,000.00	-	CDS DEUTGB2L SELL PROTECTION ON MORGAN STANLEY 06-20-2013 SWPC906S1
Fixed Income	400,000.00	856.36	CDS DEUTGB2L SELL PROTECTION ON PEOPLES REP CHINA 09-20-2016 SWPC855M5
Fixed Income	2,200,000.00	4,405.94	CDS DEUTGB2L SELL PROTECTION ON RUSSIAN (FEDERATION 12-20-2012 SWPC666P7
Fixed Income	1,500,000.00	31,533.45	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC040H2
Fixed Income	1,300,000.00	27,328.99	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC962G8
Fixed Income	5,600,000.00	119,974.40	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2016 SWPC131M1
Fixed Income	200,000.00	454.16	CDS DEUTGB2L SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC822F0
Fixed Income	1,100,000.00	281.15	CDS DEUTGB2L SELL PROTECTION ON UNITED STATES TREAS 20/09/2012 SWPC302N2
Fixed Income	-3,700,000.00	(12,559.65)	CDS DEUTUS33 06-20-2013 SWPC29485
Fixed Income	-4,300,000.00	(34,279.60)	CDS DEUTUS33 DUMMY_INDEX 06-20-2013 SWPC01B60
Fixed Income	4,300,000.00	-	CDS DEUTUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 06-20-2013 SWPC01B60
Fixed Income	3,700,000.00	-	CDS DEUTUS33 PURC PROTECTION ON WELLS FARGO & CO NEW 06-20-2013 SWPC29485
Fixed Income	-800,000.00	(71,058.16)	CDS GSCMUS33 03-20-2019 SWPC912B0
Fixed Income	800,000.00	-	CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0
Fixed Income	-3,200,000.00	(100,211.84)	CDS GSILGB2X 03-20-2015 SWPC794F4
Fixed Income	-1,200,000.00	(120,381.96)	CDS GSILGB2X 03-20-2019 SWPC929B1
Fixed Income	-1,100,000.00	-	CDS GSILGB2X 03-20-2020 SWPC30Z89
Fixed Income	-3,900,000.00	-	CDS GSILGB2X 06-20-2015 SWPC342G9
Fixed Income	-500,000.00	(1,852.70)	CDS GSILGB2X 06-20-2015 SWPC420G4
Fixed Income	-900,000.00	-	CDS GSILGB2X 06-20-2016 SWPC225M8
Fixed Income	-500,000.00	(13,334.75)	CDS GSILGB2X 06-20-2017 SWPC089S0
Fixed Income	-1,000,000.00	(23,984.50)	CDS GSILGB2X 09-20-2013 SWPC01P32
Fixed Income	-3,900,000.00	(22,810.71)	CDS GSILGB2X 12-20-2013 SWPC75546
Fixed Income	-4,400,000.00	-	CDS GSILGB2X 12-20-2015 SWPC452P5
Fixed Income	1,200,000.00	-	CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1
Fixed Income	3,900,000.00	-	CDS GSILGB2X PURC PROTECTION ON ICI WILMINGTON INC 12-20-2013 SWPC75546
Fixed Income	1,000,000.00	-	CDS GSILGB2X PURC PROTECTION ON WACHOVIACORP NEW SUB 09-20-2013 SWPC01P32
Fixed Income	500,000.00	-	CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC420G4
Fixed Income	900,000.00	11,692.08	CDS GSILGB2X SELL PROTECTION ON JAPAN 06-20-2016 SWPC225M8
Fixed Income	4,400,000.00	66,787.16	CDS GSILGB2X SELL PROTECTION ON JAPAN 12-20-2015 SWPC452P5
Fixed Income	3,200,000.00	-	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 03-20-2015 SWPC794F4
Fixed Income	1,100,000.00	7,072.34	CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 03-20-2020 SWPC30Z89
Fixed Income	500,000.00	-	CDS GSILGB2X SELL PROTECTION ON NRG ENERGY INC 06-20-2017 SWPC089S0
Fixed Income	3,900,000.00	81,986.97	CDS GSILGB2X SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC342G9
Fixed Income	-300,000.00	(1,111.62)	CDS MRMDUS33 06-20-2015 SWPC645G3
Fixed Income	-1,000,000.00	(3,705.40)	CDS MRMDUS33 06-20-2015 SWPC983G3

Fixed Income	-2,200,000.00	(5,412.88)	CDS MRMDUS33 06-20-2016 SWPC737L1
Fixed Income	-400,000.00	(5,837.56)	CDS MRMDUS33 09-20-2015 SWPC864H5
Fixed Income	-200,000.00	(10,724.28)	CDS MRMDUS33 09-20-2016 SWPC751N8
Fixed Income	400,000.00	-	CDS MRMDUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC864H5
Fixed Income	200,000.00	-	CDS MRMDUS33 SELL PROTECTION ON FRANCE(GOVT OF) 09-20-2016 SWPC751N8
Fixed Income	2,200,000.00	-	CDS MRMDUS33 SELL PROTECTION ON QATAR(STATE OF) 06-20-2016 SWPC737L1
Fixed Income	300,000.00	-	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC645G3
Fixed Income	1,000,000.00	-	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC983G3
Fixed Income	-100,000.00	(16,231.37)	CDS MSCSUS33 03-20-2016 SWPC005L6
Fixed Income	-100,000.00	(16,231.37)	CDS MSCSUS33 03-20-2016 SWPC991K4
Fixed Income	-500,000.00	(1,852.70)	CDS MSCSUS33 06-20-2015 SWPC650G5
Fixed Income	-2,600,000.00	(9,474.92)	CDS MSCSUS33 06-20-2016 SWPC713L9
Fixed Income	-2,900,000.00	-	CDS MSCSUS33 06-20-2017 SWPC70299
Fixed Income	-300,000.00	-	CDS MSCSUS33 09-20-2012 SWPC869H0
Fixed Income	-500,000.00	(7,296.95)	CDS MSCSUS33 09-20-2015 SWPC862H7
Fixed Income	-1,900,000.00	-	CDS MSCSUS33 09-20-2016 SWPC625N2
Fixed Income	-300,000.00	-	CDS MSCSUS33 09-20-2016 SWPC854M6
Fixed Income	-900,000.00	(1,021.77)	CDS MSCSUS33 12-20-2012 SWPC81874
Fixed Income	2,900,000.00	232,375.26	CDS MSCSUS33 PURC PROT ON COUNTRYWIDE HOME LNS 06-20-2017 SWPC70299
Fixed Income	900,000.00	-	CDS MSCSUS33 PURC PROTECTION ON SHERWIN WILLIAMS CO 12-20-2012 SWPC81874
Fixed Income	1,900,000.00	39,573.39	CDS MSCSUS33 SELL PROT ON AUSTRALIA 09-20-2016 SWPC625N2
Fixed Income	300,000.00	246.87	CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2012 SWPC869H0
Fixed Income	500,000.00	-	CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC862H7
Fixed Income	100,000.00	-	CDS MSCSUS33 SELL PROTECTION ON ARAB REPEGYPT 03-20-2016 SWPC005L6
Fixed Income	100,000.00	-	CDS MSCSUS33 SELL PROTECTION ON ARAB REPEGYPT 03-20-2016 SWPC991K4
Fixed Income	500,000.00	-	CDS MSCSUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC650G5
Fixed Income	2,600,000.00	-	CDS MSCSUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 06-20-2016 SWPC713L9
Fixed Income	300,000.00	642.27	CDS MSCSUS33 SELL PROTECTION ON PEOPLES REP CHINA 09-20-2016 SWPC854M6
Fixed Income	-2,100,000.00	-	CDS RBOSGB2RTCM 03-20-2013 SWPC95650
Fixed Income	-600,000.00	-	CDS RBOSGB2RTCM 09-20-2016 SWPC861N5
Fixed Income	-5,400,000.00	-	CDS RBOSGB2RTCM 12-20-2017 SWPC39898
Fixed Income	2,100,000.00	2,557.17	CDS RBOSGB2RTCM PURC PROT ON HANSON AUSTRALIA FDG 03-20-2013 SWPC95650
Fixed Income	5,400,000.00	336,076.56	CDS RBOSGB2RTCM PURC PROTECTION ON MARKS& SPENCER PLC 12-20-2017 SWPC39898
Fixed Income	600,000.00	12,496.86	CDS RBOSGB2RTCM SELL PROT ON AUSTRALIA 09-20-2016 SWPC861N5
Fixed Income	5,000,000.00	-	CDS SELL PROTECTION ON UNITED STATES TREAS 20/09/2015 SWPC960H8
Fixed Income	-300,000.00	(12,914.46)	CDS UBSWUS33 03-20-2016 SWPC636K5
Fixed Income	-400,000.00	(7,318.40)	CDS UBSWUS33 03-20-2017 SWPC896R5
Fixed Income	-8,500,000.00	(161,763.50)	CDS UBSWUS33 06-20-2016 SWPC132M0
Fixed Income	-700,000.00	-	CDS UBSWUS33 06-20-2016 SWPC738M8
Fixed Income	-700,000.00	-	CDS UBSWUS33 06-20-2016 SWPC742M2
Fixed Income	-700,000.00	-	CDS UBSWUS33 06-20-2016 SWPC773M4
Fixed Income	300,000.00	-	CDS UBSWUS33 SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2016 SWPC636K5
Fixed Income	400,000.00	-	CDS UBSWUS33 SELL PROTECTION ON NRG ENERGY INC 03-20-2017 SWPC896R5
Fixed Income	700,000.00	2,558.43	CDS UBSWUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC773M4
Fixed Income	700,000.00	14,996.80	CDS UBSWUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2016 SWPC738M8
Fixed Income	700,000.00	14,996.80	CDS UBSWUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2016 SWPC742M2
Fixed Income	8,500,000.00	-	CDS USMSMYK1 SELL PROT ON GERMANY(FED REPU 06-20-2016 SWPC132M0
Fixed Income	250,000.00	280,122.50	CELGENE CORP 5.7% DUE 10-15-2040
Fixed Income	35,429.44	35,570.69	CENTERPOINT ENER TRAN II BD 4.97 DUE 08-01-2014 BEO
Fixed Income	32,738.32	32,868.85	CENTERPOINT ENER TRAN II BD 4.97 DUE 08-01-2014 BEO
Fixed Income	160,000.00	174,665.92	CENTERPOINT ENERGY RES CORP DEL SR NT 4.5 1-15-2021
Fixed Income	180,000.00	189,811.44	CENTERPOINT ENERGY TRANSITION BD CO 2012A3 3.0282 10-15-2025
Fixed Income	1,959,100.00	1,936,339.17	CENTEX HOME EQTY 4.93% DUE 01-25-2034
Fixed Income	2,400,000.00	1,372,953.60	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	500,000.00	482,855.50	CENTURYLINK INC 7.6% DUE 09-15-2039
Fixed Income	7.00	7.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	4.00	4.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	85,000.00	100,831.25	CF INDS INC 6.875% DUE 05-01-2018
Fixed Income	1,653,020.77	25,592,067.56	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Fixed Income	3,961,870.52	67,712,329.05	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Fixed Income	1,108,278.70	36,077,796.52	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Fixed Income	52,389.70	1,261,020.07	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Fixed Income	5,603,106.87	152,107,542.20	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Fixed Income	386,431.09	9,371,340.36	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Fixed Income	726,469.60	1,004,551.42	CGG VERITAS 1.75% CNV BDS 01/01/16 EUR
Fixed Income	700,000.00	700,011.90	CHASE ISSUANCE TR FLTGT RT .28875% DUE 07-15-2014
Fixed Income	540,000.00	547,570.26	CHASE ISSUANCE TR SER 2007-A17 CL A 5.12 DUE 10-15-2014 BEO
Fixed Income	500,000.00	487,500.00	CHES ENERGY CORP 6.775% DUE 03-15-2019
Fixed Income	250,000.00	247,500.00	CHES ENERGY SR NT 6.625 DUE 08-15-2020
Fixed Income	55,000.00	54,450.00	CHES ENERGY SR NT 6.625 DUE 08-15-2020
Fixed Income	100,000.00	107,508.00	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	2,700,000.00	2,902,716.00	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1,300,000.00	1,569,529.00	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE

Fixed Income	100,000.00	107,508.00	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	200,000.00	212,000.00	CHILE REP NT 3.25% DUE 09-14-2021 REG
Fixed Income	0.00	1,142,242.02	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	0.00	11,921,350.20	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	0.00	(1,151,183.91)	Chinese yuan renminbi - Pending Foreign Exchange Sales
Fixed Income	0.00	(4,916,086.07)	Chinese yuan renminbi - Pending Foreign Exchange Sales
Fixed Income	1,500,000.00	1,507,636.50	CISCO SYS INC SR NT FLTG DUE 03-14-2014 REG
Fixed Income	250,000.00	257,500.00	CIT GROUP INC BND 5 DUE 05-15-2017
Fixed Income	950,000.00	978,500.00	CIT GROUP INC BND 5 DUE 05-15-2017
Fixed Income	719,999.99	834,054.47	CITIBANK CR CARD 5.30000019073% DUE 03-15-2018
Fixed Income	150,000.00	150,064.80	CITIBANK CR CARD ISSUANCE TR 2007-A7 NT FLTG 08-20-2014 REG
Fixed Income	2,400,000.00	1,763,054.40	CITICORP RESDNTL FLTG RT 6.046% DUE 03-25-2037
Fixed Income	7,100,000.00	7,117,750.00	CITIGROUP CAP XXI FLTG RT 8.3% DUE 12-21-2057
Fixed Income	131,000.00	161,035.68	CITIGROUP FDG INC 1.5% DUE 04-28-2014
Fixed Income	162,000.00	167,243.94	CITIGROUP FDG INC DUE 06-29-2014 REG
Fixed Income	805,000.00	804,901.79	CITIGROUP INC 2.65% DUE 03-02-2015
Fixed Income	480,000.00	491,835.84	CITIGROUP INC 3.953% DUE 06-15-2016
Fixed Income	300,000.00	313,822.80	CITIGROUP INC 4.587% DUE 12-15-2015
Fixed Income	545,000.00	569,492.30	CITIGROUP INC 5.5% DUE 02-15-2017
Fixed Income	1,465,000.00	1,530,837.10	CITIGROUP INC 5.5% DUE 02-15-2017
Fixed Income	4,300,000.00	4,421,591.10	CITIGROUP INC 5.5% DUE 04-11-2013
Fixed Income	1,600,000.00	1,609,819.20	CITIGROUP INC 5.5% DUE 08-27-2012
Fixed Income	400,000.00	418,408.40	CITIGROUP INC 5.85 DUE 07-02-2013 BEO
Fixed Income	817,000.00	892,299.62	CITIGROUP INC 5.875 DUE 01-30-2042
Fixed Income	1,000,000.00	1,116,574.00	CITIGROUP INC 6.125% DUE 05-15-2018
Fixed Income	822,000.00	910,712.71	CITIGROUP INC 6.125% DUE 11-21-2017
Fixed Income	1,000,000.00	1,070,442.00	CITIGROUP INC 6.375% DUE 08-12-2014
Fixed Income	700,000.00	864,521.70	CITIGROUP INC 8.5% DUE 05-22-2019
Fixed Income	1,200,000.00	1,258,186.96	CITIGROUP INC FRN SUB EMTN 31/5/2017
Fixed Income	1,087,000.00	720,681.00	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	1,000,000.00	663,000.00	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	140,000.00	156,973.74	CITIGROUP INC NT 6.625 DUE 01-15-2028 BEO
Fixed Income	95,000.00	95,659.97	CITIGROUP INC NT FLTG VAR RT DUE 08-13-2013
Fixed Income	600,000.00	636,945.60	CITIGROUP INC SR NT 5.3% DUE 01-07-2016
Fixed Income	1,400,000.00	1,393,870.80	CITIGROUP INC SR NT FLTG DUE 01-13-2014 REG
Fixed Income	120,000.00	123,008.04	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	550,000.00	563,786.85	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	125,000.00	119,375.00	CITIZENS 9% DUE 08-15-2031
Fixed Income	500,000.00	689,680.00	CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE
Fixed Income	450,000.00	475,272.00	CLIFFS NAT RES INC 5.9% DUE 03-15-2020
Fixed Income	1,100,000.00	27,913.38	CME IRS 3ML - 2.0 CME_BARCUS SWU0950T4
Fixed Income	1,100,000.00	-	CME IRS 3ML - 2.0 CME_BARCUS SWU0950T4
Fixed Income	3,200,000.00	-	CME BUY PROT ON CDX.IG.15 5YR 100 12-20-2015 CME_BARCUS SWPCS69S9
Fixed Income	200,000.00	215,626.00	CME GROUP INC NT 5.75 DUE 02-01-2014 REG
Fixed Income	-1,100,000.00	-	CME IRS 3ML - 2 CME_BARCUS SWU0950T4
Fixed Income	-1,100,000.00	(28,159.23)	CME IRS 3ML - 2 CME_BARCUS SWU0950T4
Fixed Income	-7,600,000.00	(1,055,226.56)	CME IRS 3ML - 3.25 12-21-21 CME_BARCUS SWU397T5
Fixed Income	7,600,000.00	-	CME IRS 3ML - 3.25 12-21-21 CME_BARCUS SWU397T5
Fixed Income	-37,600,000.00	(14,930,294.48)	CME IRS 3ML - 5 CME_CSFBUS SWU0918T5
Fixed Income	544,587.54	477,220.97	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	2,075,558.56	1,415,750.94	CMO ALTERNATIVE LN TR 2007 22 6.5 DUE 09-25-2037 REG
Fixed Income	711,500.73	615,519.99	CMO AMERICAN HOME MTG INVT TR 2004-4 MTGBKD NT CL IV-A DUE 02-25-2045 REG
Fixed Income	1,288,688.08	1,060,716.58	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	0.22	0.11	CMO AMERN HOME MTG TR 2006-3 DUE 10-25-2046 REG
Fixed Income	150,000.00	160,120.05	CMO B.STEARNS COML MTG SECS INC 2004-PWR4 CTF 5.468 DUE 06-11-2041 BEO
Fixed Income	600,000.00	678,861.60	CMO BACM INC COML MTG PASS-THR BACM 07-1A4 5.551 DUE 01-15-2017 BEO
Fixed Income	175,000.00	184,404.15	CMO BANC AMER COML MTG INC CL A-3 5.45 01-15-49 REG
Fixed Income	1,745,000.00	1,898,785.10	CMO BANC AMER COML MTG INC VAR RT DUE 07-10-2043 BEO
Fixed Income	270,000.00	298,791.72	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1,980,000.00	2,191,139.28	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1,500,000.00	1,666,071.00	CMO BANC AMER COML MTG TR 2006-6 BACM 2006 6 A4 5.356 DUE 10-10-2045 BEO
Fixed Income	1,100,000.00	1,242,743.70	CMO BANC AMER COML MTG TR 2007-3 CL A-4 FLT RT DUE 06-10-2049 BEO
Fixed Income	1,343,449.74	1,270,473.55	CMO BANC AMER FDG 2006-G TR CTF CL 2-A-3DUE 07-20-2036 REG
Fixed Income	297,402.35	237,030.27	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	2,803,479.63	1,920,383.55	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG
Fixed Income	1.00	0.79	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG
Fixed Income	3,392,102.40	2,813,752.33	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	123,992.26	108,319.76	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 5.369635% DUE 02-25-2036 REG
Fixed Income	1,941,519.12	1,865,021.32	CMO BEAR STEARNS ARM TR DUE 01-25-2035 REG
Fixed Income	159,065.06	155,152.38	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO
Fixed Income	47,499.28	46,724.99	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO
Fixed Income	49,980.38	48,555.84	CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO
Fixed Income	91,549.37	84,893.73	CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO

Fixed Income	615,000.00	661,907.90	CMO BEAR STEARNS CML MTG SECS TR	2007-PWR15 CL-A4 5.331 2-11-44
Fixed Income	1,500,000.00	1,715,097.00	CMO BEAR STEARNS COML MTG SECS	07-PWR16 MTG PTHRU CTF CL A-4 6-11-40 REG
Fixed Income	1,630,752.55	1,676,320.66	CMO BEAR STEARNS COML MTG SECS INC	GCMO BS 2003-PWR2 DUE 05-11-2039 BEO
Fixed Income	1,640,000.00	1,827,038.72	CMO BEAR STEARNS COML MTG SECS INC	SER 2005-T20 CL A-4A DUE 10-12-2042 REG
Fixed Income	560,000.00	636,113.52	CMO BEAR STEARNS COML MTG SECS TR	2006-PWR12 MTG PASSTHRU CTF 09-11-2038
Fixed Income	675,000.00	768,679.20	CMO BEAR STEARNS COML MTG SECS TR	2006-PWR13 CL-A4 5.54 DUE 09-11-2041 REG
Fixed Income	57,636.20	59,229.43	CMO BEAR STEARNS COML MTG SECS TR	2006-TOP24 CL A-3 FLT RT 10-12-2041 REG
Fixed Income	510,000.00	587,365.98	CMO BEAR STEARNS COML MTG SECS TR	2007-PWR17 CL A-4 06-11-2050 REG
Fixed Income	700,000.00	800,935.10	CMO BEAR STEARNS COML MTG SECS TR	2007-TOP26 CL A4 FLT RT 1-12-2045 BEO
Fixed Income	311,458.33	335,324.14	CMO BEAR STEARNS COML MTG SECS TR	2007-TOP26 CL AB 5.429 DUE 01-12-45 BEO
Fixed Income	5,500,000.00	6,212,536.00	CMO BEAR STEARNS COML MTG SECURIT	CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	375,000.00	423,582.00	CMO BEAR STEARNS COML MTG SECURIT	CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	89,015.74	90,425.92	CMO BK AMER FDG CORP 2005-D	MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG
Fixed Income	2,000,000.00	2,221,436.00	CMO CD 2007-CD4 COML MTG TR MTG	PASSTHRUCTF CL A-4 VAR 12-11-2049 BEO
Fixed Income	100,000.00	115,950.30	CMO CD 2007-CD5 MTG TR DUE	11-15-2044 BEO
Fixed Income	50,431.32	51,450.79	CMO CHASE MTG FIN TR 2003-S12	MC MTG DUE12-25-2018
Fixed Income	2,225,000.00	1,772,430.55	CMO CHASE MTG FIN TR 2005-A1	MC CL 2-A3 DUE 12-25-2035 REG
Fixed Income	1,574,327.31	1,511,448.67	CMO CHASE MTG FIN TR SER 2007-A2	MULTI CL CL 2-A3 VAR RT DUE 07-25-2037 REG
Fixed Income	715,000.00	825,513.26	CMO CITIGROUP COML MTG TR 2007-C6	CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	249,999.99	288,640.98	CMO CITIGROUP COML MTG TR 2007-C6	CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	107,701.48	109,596.16	CMO CITIGROUP COML MTG TR SER 2004-C1	CLA3 DUE 04-15-2040 REG
Fixed Income	2,123,453.30	1,873,098.15	CMO CITIGROUP MTG LN TR 2006-AR9	MTG PASS THRU CTF CL 1-A2 VAR 11-25-2036
Fixed Income	431,877.33	273,249.22	CMO CITIGROUP MTG LN TR 2007-10	MTG PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	2,234,850.15	2,055,163.73	CMO CITIGROUP MTG LN TR SER 2005-11	CL A1A DUE 12-25-2035 REG
Fixed Income	366,085.56	319,886.29	CMO CITIGROUP MTG LN TR SER 2005-11	CL A2A 4.7 DUE 12-25-2035 REG
Fixed Income	63,182.74	58,791.48	CMO CITIGROUP MTG LN TR SER 2005-6	CL A1FLT RT DUE 08-25-2035 BEO
Fixed Income	70,762.63	62,108.43	CMO CITIGROUP MTG LN TR SER 2005-6	CL A2FLT RT DUE 08-25-2035 BEO
Fixed Income	106,143.94	93,162.64	CMO CITIGROUP MTG LN TR SER 2005-6	CL A2FLT RT DUE 08-25-2035 BEO
Fixed Income	550,000.00	626,905.40	CMO COML MTG TR 2006-GG7 COML MTG	PASSTHRU CTF CL A-4 VAR 7-10-38 REG
Fixed Income	1,250,000.00	1,385,190.00	CMO COML MTG TR 2007-GG11 MTG PASSTHRU	CTF CL A-4 5.736 DUE 12-10-2049REG
Fixed Income	1,880,000.00	2,085,538.52	CMO COML MTG TR 2007-GG9 MTG PASSTHRU	CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	815,000.00	904,103.14	CMO COML MTG TR 2007-GG9 MTG PASSTHRU	CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	900,000.00	1,011,094.20	CMO COMM 2006-C8 MTG TR MTG PASSTHRU	CTFCL A-4 5.3060002327% DUE 12-10-2046 REG
Fixed Income	560,000.00	629,125.28	CMO COMM 2006-C8 MTG TR MTG PASSTHRU	CTFCL A-4 5.3060002327% DUE 12-10-2046 REG
Fixed Income	62,770.17	60,207.45	CMO COMM 2006-FL12 COML MTG PASSTHRU	CTFCL A-2 144A DUE 12-15-2020 BEO
Fixed Income	355,000.00	413,663.39	CMO COMM 2007-C9 MTG TR CL A-4	FLT RT DUE 12-10-2049 BEO
Fixed Income	1,900,000.00	2,169,800.00	CMO COMMERCIAL MTG LN TR 2008-LS1	MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	1,205,000.00	1,376,110.00	CMO COMMERCIAL MTG LN TR 2008-LS1	MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	874,473.92	894,761.71	CMO COMMERCIAL MTG TR 2007-GG9	CL A-2 5.38100004196% DUE 03-10-2039 BEO
Fixed Income	2,823.92	2,916.17	CMO CR SUISSE 1ST BSTN MTG SECS CORP	2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	400,000.00	439,882.40	CMO CR SUISSE 1ST BSTN MTG TR SER 20	PASSTHRU CTF CL A-3 DUE 03-15-2039 REG
Fixed Income	780,000.00	865,434.18	CMO CR SUISSE COML MTG TR SER 2006-C5	COML MTG PASSTHRU 5.311 DUE 12-15-39
Fixed Income	4,500,000.00	4,818,469.50	CMO CR SUISSE COML MTG TR SER 2007-C3	MTG PASSTHRU CTF CL A-4 06-15-2039 BEO
Fixed Income	89,821.67	91,179.50	CMO CREDIT SUISSE 1ST BSTN MTG SECS	CORP2001-MFD HSG CL A DUE 09-25-2031 BEO
Fixed Income	100,000.00	110,715.30	CMO CREDIT SUISSE COML MTG TR SER	2006-C4 5.467% DUE 09-15-2039 BEO
Fixed Income	1,000,000.00	1,107,153.00	CMO CREDIT SUISSE COML MTG TR SER	2006-C4 5.467% DUE 09-15-2039 BEO
Fixed Income	1,605,691.70	585,595.76	CMO CSMC MTG BACKED TR 2006-6	PASSTHRU CTF CL 2-A-1 VAR RATEDUE 07-25-2036 REG
Fixed Income	486,522.86	360,463.81	CMO CWABS INC 2005-HYB9 MTG BKD NT CL	3-A-2 DUE 02-20-2036 REG
Fixed Income	158,157.23	167,188.00	CMO CWALT INC 2004-J6 MTG PASSTHRU	CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	2,228,043.72	1,316,862.96	CMO CWALT INC SERIES 2005-38	CLASS-A1 DUE 09-25-2035 REG
Fixed Income	843,907.61	694,777.32	CMO CWMBS INC 2004-22 CHL MTG PASSTHRU	CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	3,089,046.04	2,523,460.24	CMO CWMBS INC 2004-HYB9 CHL MTG PASSTHRUCTF	1-A-1 DUE 02-20-2035 REG
Fixed Income	8,684.95	8,675.73	CMO CWMBS INC FOR FUT 12669F	2003-34 CHLMTG CTF CL A-5 4.5 09-25-2033
Fixed Income	383,136.69	230,495.42	CMO CWMBS INC SER 2004-29 CL 2A1	FLT RT DUE 02-25-2035 REG
Fixed Income	2,437,260.92	1,605,665.05	CMO CWMBS INC SER 2005-9 CL 1A1	FLT RT DUE 05-25-2035 REG
Fixed Income	57,119.73	48,605.06	CMO CWMBS INC VAR 2005-R2 MTG PASSTHRU	CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	11,613,147.51	5,318,821.56	CMO DEUTSCHE ALT-A SECS MTGLN TR SER	2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	625,000.00	696,522.50	CMO GE COML MTG CORP 2006-1 A-4	5.303212% DUE 03-10-2044 REG
Fixed Income	99,003.75	101,690.61	CMO GE COML MTG CORP SER 2003-C2	CL A4 5.145% DUE 07-10-2037 BEO
Fixed Income	150,000.00	165,718.50	CMO GE COML MTG CORP VAR 2005-C3	A-7B DUE 07-10-2045 REG
Fixed Income	200,000.00	215,565.20	CMO GREENWICH CAP COML FDG CORP	GCCF 2005-GG3 A4 FR DUE 08-10-2042 BEO
Fixed Income	2,050,000.00	2,172,631.00	CMO GREENWICH CAP COML FDG CORP SER	2004-GG1 CL-A7 VAR RT DUE 06-10-2036 REG
Fixed Income	3,100,000.00	3,387,810.20	CMO GREENWICH CAP COML FDG CORP SER	2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	259,999.99	284,138.91	CMO GREENWICH CAP COML FDG CORP SER	2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	938,742.01	900,440.40	CMO GS MTG SECS CORP 2005-AR7	MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	1,051,391.06	1,008,493.25	CMO GS MTG SECS CORP 2005-AR7	MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	197,839.35	199,716.25	CMO GS MTG SECS CORP II 2003-C1	CL A-3 4.608% DUE 01-10-2040 BEO
Fixed Income	259,000.00	279,606.29	CMO GS MTG SECS CORP II 2005-GG4	CL A-4A4.751% DUE 07-10-2039 REG
Fixed Income	174,614.71	169,742.44	CMO GS MTG SECS CORP SER 2005-AR6	CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	400,000.00	454,402.40	CMO GS MTG SECS TR 2006-GG8	SER 2006-GG8CLASS-A4 5.56 DUE 11-10-2039 REG
Fixed Income	185,000.00	205,315.59	CMO GS MTG SECS TR 2007 GG10	MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG
Fixed Income	75,000.00	73,614.45	CMO GS MTG SECS TR 2012-GCJ7	MTG PARTN SECS CL C FLTG RT DUE 05-10-2045
Fixed Income	1,940,974.90	989,703.10	CMO HARBORVIEW MTG LN TR 2006-3	MTG LN PASSTHRU CTF CL 2A-1A DUE 06-19-2036 REG

Fixed Income	75,000.00	74,990.03	CMO HOLMES MASTER ISSUER PLC 2007-2A CL 4A FLTG RT DUE 07-15-2020 REG
Fixed Income	155,553.98	146,626.42	CMO IMPAC SECD ASSETS CORP 2003-1 20330325 5.02000 DUE 03-25-2033 REG
Fixed Income	22,182.61	17,726.12	CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	1,457,516.06	626,440.40	CMO INDYMAC INDX MTG LN TR 2007-AR5 MTG PASSTHRU CTF CL 1-A-1 VAR 5-25-37
Fixed Income	42,260.93	28,116.24	CMO INDYMAC MBS INC 2004-AR10 CL 2-A-2A DUE 05-25-2034
Fixed Income	400,846.30	366,011.55	CMO INDYMAC MBS INC 2004-AR6 MTG CL 6-A-1 DUE 10-25-2034 FLTG
Fixed Income	3,459,504.01	2,946,459.57	CMO INDYMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	102,791.77	102,732.04	CMO J P MORGAN CHASE COML MTG SECS CORP 20 SEN_FIX 4.871% DUE 10-15-2042 BEO
Fixed Income	122,527.26	123,668.60	CMO J P MORGAN CHASE COML MTG SECS CORP 2002-C3 CL A-2 4.994% DUE 07-12-2035 BEO
Fixed Income	205,000.00	229,130.76	CMO J P MORGAN CHASE COML MTG SECS CORP 2006-LDP6 A-4 DUE 04-15-2043 REG
Fixed Income	6,439,023.06	6,971,085.97	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG
Fixed Income	2,800,000.00	3,159,923.20	CMO J P MORGAN CHASE COML MTG SECS TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47
Fixed Income	300,000.00	340,846.50	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L DUE 02-15-2051 REG
Fixed Income	100,000.00	111,887.10	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	1,250,000.00	1,398,588.75	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	2,115,000.00	2,321,855.46	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG PASS THRU CTF-CL A-4 6-15-49
Fixed Income	740,000.00	818,696.04	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	230,000.00	254,459.58	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	900,000.00	995,711.40	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	1,435,000.00	1,587,606.51	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	2,135,000.00	2,089,311.00	CMO J P MORGAN MTG TR 2004-A5 CL 4-A-4 2.472343% DUE 12-25-2034 REG
Fixed Income	1,625,000.00	1,324,864.13	CMO J P MORGAN MTG TR 2005-A3 6-A-5 3.031569% DUE 06-25-2035 REG
Fixed Income	2,107,554.57	1,752,848.92	CMO J P MORGAN MTG TR 2006-A2 CL 2-A-2 5.773 DUE 04-25-2036 REG
Fixed Income	1,675,219.31	1,610,053.27	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	85,353.04	85,405.02	CMO LB-UBS COML MTG TR 2002-C4 CTF CL A-5 4.853% DUE 09-15-2031 BEO
Fixed Income	99,523.65	101,117.62	CMO LB-UBS COML MTG TR 2003-C5 MTG PASSTHRU CTF CL A-3 4.254 07-15-2027REG
Fixed Income	750,000.00	835,476.00	CMO LB-UBS COML MTG TR 2006-C1 PASSTHRU CTF CL A-4 5.156 DUE 2-15-2031
Fixed Income	210,000.00	236,923.89	CMO LB-UBS COML MTG TR 2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG
Fixed Income	14,691.98	14,825.24	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	661,126.06	667,122.48	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	134,705.15	139,134.65	CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	53,499.99	47,743.33	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	124,012.23	122,313.14	CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	60,000.00	64,988.46	CMO MERRILL LYNCH MTG TR 2006 C2 CL A-3 VAR RT DUE 08-12-2043 REG
Fixed Income	2,000,000.00	2,215,894.00	CMO ML-CFC COML MTG SER 2006-4CLA3 FLT RT DUE 12-12-2049 BEO
Fixed Income	1,246,000.00	1,348,721.49	CMO ML-CFC COML MTG TR 2007-5 COML MTG PASSTHRU CTF CL A4 5.378 DUE 08-12-2048
Fixed Income	300,000.00	326,651.40	CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG
Fixed Income	100,000.00	109,793.70	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	460,000.00	505,051.02	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	480,000.00	534,822.24	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	600,000.00	624,681.60	CMO MORGAN STANLEY CAP I INC 2004-TOP13 CL A-4 4.66% DUE 09-13-2045 REG
Fixed Income	1,765,000.00	1,935,089.52	CMO MORGAN STANLEY CAP I INC 2005-TOP19 CL A-4A 4.89% DUE 06-12-2047 REG
Fixed Income	1,205,000.00	1,342,900.20	CMO MORGAN STANLEY CAP I INC 2006-TOP21 A-4 5.162% DUE 10-12-2052 REG
Fixed Income	480,000.00	487,975.20	CMO MORGAN STANLEY CAP I TR 2006-HQ9 CL A-3 5.712 DUE 07-12-2044 REG
Fixed Income	1,195,000.00	1,361,312.93	CMO MORGAN STANLEY CAP I TR 2006-HQ9 CL A-4 5.731 DUE 08-01-2016 REG
Fixed Income	558,867.08	578,250.27	CMO MORGAN STANLEY CAP I TR 2007-IQ14 COML MTG CTF CL A-2 5.61 04-15-49
Fixed Income	300,000.00	339,870.30	CMO MORGAN STANLEY CAP I TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG
Fixed Income	2,745,000.00	3,175,050.91	CMO MORGAN STANLEY CAP I TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO
Fixed Income	200,000.00	231,333.40	CMO MORGAN STANLEY CAP I TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO
Fixed Income	430,000.00	458,362.80	CMO MORGAN STANLEY CAP I TR 2011-C3 SER 2011-C3 CL A-2 3.224 DUE 07-15-2049 REG
Fixed Income	250,000.00	270,739.50	CMO MORGAN STANLEY CAPITAL I 2011-C3 CL A4 4.118 7-15-2021
Fixed Income	727,613.62	727,964.33	CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-4 CL 5-A-3 5.5 8-25-2035 BEO
Fixed Income	354,484.70	359,412.39	CMO MRGN STNLY DN WTRR CP I TR 2003-HQ2 MTG PSSTHRU CTF CL A-2 4.92 3-12-35 BEO
Fixed Income	2,201,964.45	1,829,836.86	CMO OPTUEM MTG ACCEP CORP 2005-3 CL A-PTDUE 07-25-2035 REG
Fixed Income	1,730,537.30	811,647.95	CMO OPTUEM MTG ACCEP CORP 2006-2 MTG PASSTHRU CTF CL A1C ADJ RATE DUE
Fixed Income	135,000.00	134,896.39	CMO PERM MASTER ISSUER PLC 2006-1 USD MTG BKD NT SER 5 CL A DUE 07-15-2033REG
Fixed Income	18,596.39	18,192.50	CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	282,545.58	254,560.01	CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG
Fixed Income	248,358.56	83,920.36	CMO RALI SER 2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG
Fixed Income	370,903.73	379,341.04	CMO RESDNTL AST MTG PRODS INC SER CL A-II 6.5 DUE 25-2031/03-25-2008 REG
Fixed Income	50,067.70	52,704.87	CMO SALOMON BROS MTG SECS VII INC SER 2003-UP2 CL A1 4% DUE 12-25-2018 REG
Fixed Income	69,325.58	65,949.28	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	258,105.71	119,089.97	CMO STRUCTURED AST MTG INVTS II TR 06-AR5 CL 1-A-1 06-25-36 REG
Fixed Income	2,809,542.21	1,665,524.71	CMO STRUCTURED AST MTG INVTS II TR CL A-1 VAR RATE DUE 11-25-2037 REG
Fixed Income	51,136.77	51,147.15	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	628,269.00	620,666.32	CMO THORNBURG MTG SECS TR 2006 4 SER 2006-4 CL A2B DUE 07-25-2036/04-25-2011
Fixed Income	1,573,027.90	1,526,935.04	CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG
Fixed Income	1,491,253.98	1,529,073.67	CMO WACHOVIA BK COML MTG TR 2003-C6 COMLMTG PSSTHRU CTF CL A-4 0 8-15-35 REG
Fixed Income	950,000.00	1,014,068.00	CMO WACHOVIA BK COML MTG TR 2004-C12 CL A-4 DUE 07-15-2041 REG
Fixed Income	137,012.88	140,260.63	CMO WACHOVIA BK COML MTG TR 2005-C18 A-34.79% DUE 04-15-2042 REG
Fixed Income	48,444.74	50,172.47	CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH CL A-3 5.246 DUE 12-15-2012 REG
Fixed Income	66,155.02	68,022.64	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2019 REG
Fixed Income	545,000.00	593,504.46	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2049 REG

Fixed Income	469,999.99	505,697.43	CMO WACHOVIA BK COML MTG TR SER 2004-C16CL A-4 DUE 10-15-2041 REG
Fixed Income	210,000.00	233,425.29	CMO WACHOVIA BK COML MTG TR SER 2006-C23CL A4 DUE 01-15-2045 REG
Fixed Income	1,603,997.57	1,232,187.73	CMO WAMU MTG PASS THRU CTFS SER CL 2A VAR 01-25-2047 REG
Fixed Income	1,253,908.11	986,699.03	CMO WAMU MTG PASS-THRU CTFS 2005-AR19 MTG PASSTHRU CTF CL A-1A2 12-25-45
Fixed Income	43,443.17	42,326.76	CMO WAMU MTG PASS-THRU CTFS FOR FUTURE IS 2002-AR18 MTG CL A FLT RT 01-25-2033
Fixed Income	2,718,353.17	2,147,773.56	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO
Fixed Income	3,017,153.51	1,863,994.42	CMO WAMU MTG PASS-THRU CTFS SER 2007-OA6CL 1A FLT RT DUE 07-25-2047 REG
Fixed Income	500,441.26	459,905.52	CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO
Fixed Income	2,129,051.87	2,170,229.86	CMO WELLS FARGO MTG BACKED SECS 2004-L TR CL A-8 4.82366 07-25-2034 REG
Fixed Income	800,865.45	806,599.65	CMO WELLS FARGO MTG BACKED SECS 2005-14 TR CL I-A-9 5.5 DUE 12-25-2035 REG
Fixed Income	1,768,325.62	1,561,611.89	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	458,702.23	437,004.70	CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL I-A-1 5.24 DUE 05-25-2036 REG
Fixed Income	165,000.00	165,853.54	CMS ENERGY CORP 2.75% DUE 05-15-2014
Fixed Income	135,000.00	144,301.23	CMS ENERGY CORP 5.05% DUE 02-15-2018
Fixed Income	180,000.00	215,429.40	CN LT & PWR CO 5.5% DUE 02-01-2019
Fixed Income	140,000.00	153,833.40	CNA FINL CORP 5.75% DUE 08-15-2021
Fixed Income	490,000.00	538,416.90	CNA FINL CORP 5.75% DUE 08-15-2021
Fixed Income	2,200,000.00	2,360,342.60	CNA FINL CORP 5.85% DUE 12-15-2014
Fixed Income	87,296.58	88,080.15	CNH EQUIP TR 5.17% DUE 10-15-2014
Fixed Income	1,000,000.00	1,107,453.00	COCA COLA 7.375% DUE 03-03-2014
Fixed Income	100,000.00	102,941.10	COCA-COLA HBC FIN 5.125% DUE 09-17-2013
Fixed Income	200,000.00	216,384.00	COCA-COLA HBC FIN 5.5% DUE 09-17-2015
Fixed Income	1,037,881.28	1,037,881.28	COLTV SHORT TERM INVTD - Income
Fixed Income	1,824,386.14	1,824,386.14	COLTV SHORT TERM INVTD - Income
Fixed Income	29,177,162.71	29,177,162.71	COLTV SHORT TERM INVTD - Income
Fixed Income	788,903.85	788,903.85	COLTV SHORT TERM INVTD - Income
Fixed Income	1,709,076.56	1,709,076.56	COLTV SHORT TERM INVTD - Income
Fixed Income	45,960.52	45,960.52	COLTV SHORT TERM INVTD - Income
Fixed Income	545,869.06	545,869.06	COLTV SHORT TERM INVTD - Income
Fixed Income	276,155.39	276,155.39	COLTV SHORT TERM INVTD - Income
Fixed Income	218,058.84	218,058.84	COLTV SHORT TERM INVTD - Income
Fixed Income	373.81	373.81	COLTV SHORT TERM INVTD - Income
Fixed Income	2.59	2.59	COLTV SHORT TERM INVTD - Income
Fixed Income	270.64	270.64	COLTV SHORT TERM INVTD - Income
Fixed Income	870,551.03	870,551.03	COLTV SHORT TERM INVTD - Income
Fixed Income	1,014,346.41	1,014,346.41	COLTV SHORT TERM INVTD - Income
Fixed Income	1,535,390.09	1,535,390.09	COLTV SHORT TERM INVTD - Income
Fixed Income	2,365,272.85	2,365,272.85	COLTV SHORT TERM INVTD - Income
Fixed Income	802,640.70	802,640.70	COLTV SHORT TERM INVTD - Income
Fixed Income	2,645,957.96	2,645,957.96	COLTV SHORT TERM INVTD - Income
Fixed Income	2.82	2.82	COLTV SHORT TERM INVTD - Income
Fixed Income	688,454.05	688,454.05	COLTV SHORT TERM INVTD - Income
Fixed Income	745,297.76	745,297.76	COLTV SHORT TERM INVTD - Income
Fixed Income	170.21	170.21	COLTV SHORT TERM INVTD - Income
Fixed Income	1.53	1.53	COLTV SHORT TERM INVTD - Income
Fixed Income	6,842,610.17	6,842,610.17	COLTV SHORT TERM INVTD - Income
Fixed Income	6,938,254.62	6,938,254.62	COLTV SHORT TERM INVTD - Income
Fixed Income	9,186,352.86	9,186,352.86	COLTV SHORT TERM INVTD - Income
Fixed Income	62,374.13	62,374.13	COLTV SHORT TERM INVTD - Income
Fixed Income	636,335.06	636,335.06	COLTV SHORT TERM INVTD - Income
Fixed Income	110,463.19	110,463.19	COLTV SHORT TERM INVTD - Income
Fixed Income	881,357.86	881,357.86	COLTV SHORT TERM INVTD - Income
Fixed Income	229,377,417.76	229,377,417.76	COLTV SHORT TERM INVTD - Income
Fixed Income	123,317.38	123,317.38	COLTV SHORT TERM INVTD - Income
Fixed Income	399,880.16	399,880.16	COLTV SHORT TERM INVTD - Income
Fixed Income	1.29	1.29	COLTV SHORT TERM INVTD - Income
Fixed Income	0.00	-	COLTV SHORT TERM INVTD - Income
Fixed Income	327,483.13	327,483.13	COLTV SHORT TERM INVTD - Income
Fixed Income	944,721.26	944,721.26	COLTV SHORT TERM INVTD - Income
Fixed Income	1,128,829.03	1,128,829.03	COLTV SHORT TERM INVTD - Income
Fixed Income	1,308,635.66	1,308,635.66	COLTV SHORT TERM INVTD - Income
Fixed Income	174,883.16	174,883.16	COLTV SHORT TERM INVTD - Principal
Fixed Income	363,495.43	363,495.43	COLTV SHORT TERM INVTD - Principal
Fixed Income	936,548.80	936,548.80	COLTV SHORT TERM INVTD - Principal
Fixed Income	1,511,489.64	1,511,489.64	COLTV SHORT TERM INVTD - Principal
Fixed Income	488,141.73	488,141.73	COLTV SHORT TERM INVTD - Principal
Fixed Income	191,955.48	191,955.48	COLTV SHORT TERM INVTD - Principal
Fixed Income	1,024,176.94	1,024,176.94	COLTV SHORT TERM INVTD - Principal
Fixed Income	893,702.44	893,702.44	COLTV SHORT TERM INVTD - Principal
Fixed Income	448,775.89	448,775.89	COLTV SHORT TERM INVTD - Principal
Fixed Income	290,000.00	290,132.82	COMCAST CORP NEW 4.65% DUE 07-15-2042
Fixed Income	400,000.00	464,354.00	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	750,000.00	870,663.75	COMCAST CORP NEW 5.15% DUE 03-01-2020

Fixed Income	170,000.00	206,736.66	COMCAST CORP NEW 6.45% DUE 03-15-2037
Fixed Income	7,700,000.00	7,729,113.70	COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00007 ADJ RT 07-12-2013 BEO
Fixed Income	141,000.00	170,364.23	COMWLTH EDISON CO 5.8% DUE 03-15-2018
Fixed Income	525,000.00	574,767.37	CONOCOPHILLIPS 4.6% DUE 01-15-2015
Fixed Income	2,745,000.00	2,915,568.81	CONOCOPHILLIPS 4.75% DUE 02-01-2014
Fixed Income	435,000.00	625,490.41	CONS EDISON CO N Y 6.75% DUE 04-01-2038
Fixed Income	175,000.00	226,579.50	CONS EDISON CO N Y INC DEB SER 2008 C 7.125 DUE 12-01-2018/12-04-2008 BEO
Fixed Income	240,000.00	268,740.72	CONSUMERS FDG LLC 5.76000022888% DUE 10-20-2016
Fixed Income	1,259,762.54	1,351,095.32	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	170,000.00	214,210.54	CORPORACION ANDINA DE FOMENTO NT 8.125% DUE 06-04-2019 REG
Fixed Income	685,000.00	685,889.82	COVIDIEN INTL FIN 1.35% DUE 05-29-2015
Fixed Income	1,700,000.00	1,753,080.80	CR SUISSE 1ST BSTN 5% DUE 05-15-2013
Fixed Income	2,300,000.00	2,371,815.20	CR SUISSE 1ST BSTN 5% DUE 05-15-2013
Fixed Income	1,657,000.00	1,772,935.31	CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO
Fixed Income	800,000.00	781,910.40	CREDIT AGRICOLE HOME LN SF COVERED BD FLTG 144A DUE 07-21-2014 BEO
Fixed Income	1,100,000.00	1,210,880.00	CSN ISLANDS XI COR 6.875% BDS 21/09/2019USD
Fixed Income	135,000.00	172,209.64	CSX CORP NT 7.375 DUE 02-01-2019 REG
Fixed Income	3,100,000.00	53,166.79	CURRENCY OPTION PUT BARCGB22 EUR/USD 1.26 European 23/08/2012 317515FQ2
Fixed Income	215,000.00	255,939.01	CVS CAREMARK CORP 5.75% DUE 05-15-2041
Fixed Income	144,085.49	170,630.36	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030
Fixed Income	90,053.43	106,643.97	CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030
Fixed Income	2,308,167.72	1,584,106.35	CWABS ASSET BACKED CTF TR 2007-13 ASSETBACKED CTF CL 2-A-1 02-25-2036 REG
Fixed Income	695,300.54	677,107.30	CWABS INC FLTG RT .7062% DUE 10-25-2035
Fixed Income	0.00	42,777.65	Danish krone - Cash
Fixed Income	125,000.00	129,062.50	DAVITA INC 6.375% DUE 11-01-2018
Fixed Income	375,000.00	390,937.50	DAVITA INC 6.625% DUE 11-01-2020
Fixed Income	325,000.00	421,333.25	DCP MIDSTREAM LLC 9.75% DUE 03-15-2019
Fixed Income	300,000.00	309,204.00	DELL INC 4.7% DUE 04-15-2013
Fixed Income	240,000.00	256,200.00	DELPHI CORP 5.875% DUE 05-15-2019
Fixed Income	206,240.05	211,533.61	DET EDISON 6.42% DUE 03-01-2015
Fixed Income	155,000.00	165,564.64	DETROIT EDISON CO 6.4% DUE 10-01-2013
Fixed Income	8,530,000.00	5,757,750.00	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	3,570,000.00	2,409,750.00	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	650,000.00	539,500.00	DEUTSCHE BK CAP FDG TR VII TR PFD SECS %144A DUE 01-19-2016 BEO
Fixed Income	165,000.00	167,868.69	DEVON ENERGY CORP 3.25% DUE 05-15-2022
Fixed Income	9,000,000.00	8,802,450.00	DEXIA CR LOC ACTING THRU ITS NY BA GTD NT FLTG RATE 144A DUE 03-05-2013 BEO
Fixed Income	360,000.00	380,975.40	DIAGEO INVT CORP 4.25% DUE 05-11-2042
Fixed Income	600,000.00	616,785.00	DIALOG SEMICONDUCTOR PLC DLGGR 1.0% 12/04/2017
Fixed Income	395,000.00	433,945.03	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	250,000.00	274,648.75	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	330,000.00	362,536.35	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	1,435,000.00	1,444,449.48	DIRECTV HLDGS LLC 2.4% DUE 03-15-2017
Fixed Income	135,000.00	143,577.63	DIRECTV HLDGS LLC 4.6% DUE 02-15-2021
Fixed Income	885,000.00	964,404.86	DIRECTV HLDGS/FING 6 DUE 08-15-2040
Fixed Income	250,000.00	290,967.75	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	55,000.00	55,756.25	DOLLAR GEN CORP 4.125 DUE 07-15-2017 REG
Fixed Income	250,000.00	253,437.50	DOLLAR GEN CORP 4.125 DUE 07-15-2017 REG
Fixed Income	300,000.00	341,178.90	DOMINION RES INC 4.45% DUE 03-15-2021
Fixed Income	165,000.00	186,402.32	DOMINION RES INC 5.25% DUE 08-01-2033
Fixed Income	135,000.00	173,470.14	DOMTAR CORP 10.75% DUE 06-01-2017
Fixed Income	250,000.00	238,125.00	DONNELLEY R R & 7.25% DUE 05-15-2018
Fixed Income	66,000.00	62,370.00	DONNELLEY R R & SONS CO 6.125% DUE 01-15-2017/01-08-2007
Fixed Income	420,000.00	455,644.14	DOW CHEM CO 4.25% DUE 11-15-2020
Fixed Income	460,000.00	499,038.82	DOW CHEM CO 4.25% DUE 11-15-2020
Fixed Income	60,000.00	66,326.22	DOW CHEM CO 5.25% DUE 11-15-2041
Fixed Income	250,000.00	332,518.50	DOW CHEM CO 8.55% DUE 05-15-2019
Fixed Income	838,000.00	857,204.45	DU PONT E I DE 5% DUE 01-15-2013
Fixed Income	500,000.00	504,041.50	DU PONT E I DE NEMOURS & CO FLTG RT DUE 03-25-2014 REG
Fixed Income	640,000.00	678,120.96	DUKE ENERGY CORP 3.55% DUE 09-15-2021
Fixed Income	900,000.00	973,979.10	DUKE ENERGY CORP SR NT 6.3% DUE 02-01-2014/01-26-2009
Fixed Income	170,000.00	229,710.80	DUKE ENERGY IND 6.35% DUE 08-15-2038
Fixed Income	315,000.00	352,403.10	EAST BATON ROUGE LA SEW COMMN REV 6.087%02-01-2045 BEO TAXABLE
Fixed Income	325,000.00	371,283.25	EATON VANCE CORP 6.5% DUE 10-02-2017
Fixed Income	510,000.00	537,673.62	ECOLAB INC 3% DUE 12-08-2016
Fixed Income	250,000.00	315,000.00	ECOPETROL S A 7.625% DUE 07-23-2019
Fixed Income	0.00	-	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	3,200,000.00	3,591,603.20	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31
Fixed Income	250,000.00	316,787.50	EL PASO PIPELN 7.5% DUE 11-15-2040
Fixed Income	9,300,000.00	1,438,775.64	ELEKTA AB TEMP B 2.75% 25/04/2017
Fixed Income	500,000.00	513,250.00	EMBRAER S A 5.15% DUE 06-15-2022
Fixed Income	2,300,000.00	3,743,250.00	EMC CORP SR NT CONV 1.75 DUE 12-01-2013 BEO
Fixed Income	190,000.00	224,108.80	EMERSON ELEC CO 5% DUE 04-15-2019
Fixed Income	700,000.00	754,467.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020

Fixed Income	770,000.00	877,711.45	ENCANA CORP 5.9% DUE 12-01-2017
Fixed Income	500,000.00	541,875.00	ENDO 7 DUE 12-15-2020
Fixed Income	500,000.00	535,820.00	ENERGY TRANSFER 6.5% DUE 02-01-2042
Fixed Income	140,000.00	179,511.08	ENERGY TRANSFER 9.7% DUE 03-15-2019
Fixed Income	250,000.00	312,244.00	ENERGY TRANSFER SR NT 9 DUE 04-15-2019
Fixed Income	1,400,000.00	1,470,117.60	ENSCO PLC FORMERLY 3.25 DUE 03-15-2016
Fixed Income	1,300,000.00	1,336,368.80	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	250,000.00	265,116.50	ENTERPRISE PRODS 4.05% DUE 02-15-2022
Fixed Income	120,000.00	123,298.56	ENTERPRISE PRODS 6.125 DUE 02-01-2013
Fixed Income	345,000.00	394,703.46	ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020
Fixed Income	270,000.00	297,000.00	EQUINIX INC 7% DUE 07-15-2021
Fixed Income	0.00	55.97	Euro - Cash
Fixed Income	0.00	(14,971.71)	Euro - Cash
Fixed Income	0.00	70,530.75	Euro - Cash
Fixed Income	0.00	-	Euro - Cash
Fixed Income	0.00	70,684.78	Euro - Cash
Fixed Income	0.00	728,377.11	Euro - Cash
Fixed Income	0.00	1,964.55	Euro - Cash
Fixed Income	0.00	2,235.67	Euro - Cash
Fixed Income	0.00	44,761.89	Euro - Cash
Fixed Income	0.00	55,199.53	Euro - Cash
Fixed Income	0.00	0.01	Euro - Cash
Fixed Income	0.00	2,670.50	Euro - Cash
Fixed Income	0.00	0.01	Euro - Cash
Fixed Income	0.00	22,134.77	Euro - Cash
Fixed Income	0.00	10,639.84	Euro - Cash
Fixed Income	0.00	244,140.12	Euro - Cash
Fixed Income	0.00	(48,651.71)	Euro - Miscellaneous
Fixed Income	0.00	438,317.99	Euro - Pending Foreign Exchange Purchases
Fixed Income	0.00	17,842,505.03	Euro - Pending Foreign Exchange Purchases
Fixed Income	0.00	29,846.98	Euro - Pending Foreign Exchange Purchases
Fixed Income	0.00	20,428,044.90	Euro - Pending Foreign Exchange Purchases
Fixed Income	0.00	9,369,493.83	Euro - Pending Foreign Exchange Purchases
Fixed Income	0.00	1,611.69	Euro - Pending Foreign Exchange Purchases
Fixed Income	0.00	10,522.43	Euro - Pending Foreign Exchange Purchases
Fixed Income	0.00	(391,894.06)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(26,725,443.00)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(127,894.05)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(37,757,385.70)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(19,686,516.30)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(11,836.83)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(672,988.07)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(2,919,045.11)	Euro - Pending Foreign Exchange Sales
Fixed Income	0.00	(1,111,164.41)	Euro - Pending Trade Purchases
Fixed Income	0.00	(29,846.98)	Euro - Pending Trade Purchases
Fixed Income	0.00	(5,132,020.82)	Euro - Pending Trade Purchases
Fixed Income	0.00	(1,611.69)	Euro - Pending Trade Purchases
Fixed Income	0.00	(71,248.81)	Euro - Pending Trade Purchases
Fixed Income	0.00	(10,522.43)	Euro - Pending Trade Purchases
Fixed Income	0.00	1,064,740.47	Euro - Pending Trade Sales
Fixed Income	0.00	127,894.05	Euro - Pending Trade Sales
Fixed Income	0.00	9,859.29	Euro - Pending Trade Sales
Fixed Income	0.00	88,091.84	Euro - Pending Trade Sales
Fixed Income	0.00	672,986.29	Euro - Pending Trade Sales
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes
Fixed Income	0.00	-	Euro - Recoverable Taxes

Fixed Income	0.00	3,198.01	Euro - Variation Margin
Fixed Income	0.00	1,066.00	Euro - Variation Margin
Fixed Income	110,000.00	110,686.29	EXELON GENERATION 4% DUE 10-01-2020
Fixed Income	1,875,000.00	1,886,698.13	EXELON GENERATION 4% DUE 10-01-2020
Fixed Income	500,000.00	523,855.00	EXPEDIA INC DEL 5.95 DUE 08-15-2020
Fixed Income	650,000.00	681,011.50	EXPEDIA INC DEL 5.95 DUE 08-15-2020
Fixed Income	200,000.00	206,444.60	EXPORT IMPORT BK KOREA NT 4% DUE 01-29-2021 REG
Fixed Income	400,000.00	446,109.60	EXPORT IMPORT BK KOREA NT 5.125% DUE 06-29-2020 REG
Fixed Income	2,400,000.00	2,623,953.60	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG
Fixed Income	250,000.00	264,225.00	EXPORT-IMPORT BK KOREA 4.375% 15/09/2021
Fixed Income	250,000.00	277,288.00	EXPT IMP BK KOREA NT 5 DUE 04-11-2022 BEO
Fixed Income	83,315.94	95,496.98	F.N.M.A REMIC TR SER 91 CL 66-J 8.125 GTD MTG PASS THRU CTF DUE 6-15-2021 REG
Fixed Income	3,800,000.00	3,795,303.20	FANNIE MAE .5 DUE 07-02-2015 REG
Fixed Income	500,000.00	504,693.00	FANNIE MAE 1.125 DUE 04-27-2017
Fixed Income	100,000.00	101,645.00	FANNIE MAE DTD 08/24/2010 1.35 DUE 02-24-2014 REG
Fixed Income	700,000.00	915,491.42	FCE BANK 7.125% EMTN 15/01/2013 EUR
Fixed Income	2,494,584.26	2,689,486.12	FED NATL MTG ASSN GTD MTG POOL #AJ0764 4.5 09-01-2041
Fixed Income	0.00	-	FEDERAL HOME LN BKS 0.19 DUE 02-15-2013
Fixed Income	36,000,000.00	35,985,600.00	FEDERAL HOME LN BKS 0.2 DUE 03-01-2013
Fixed Income	50,000.00	49,957.50	FEDERAL HOME LN BKS 0.4 DUE 05-22-2014
Fixed Income	5,900,000.00	5,896,383.30	FEDERAL HOME LN BKS CONS 0.16 DUE 02-13-2013
Fixed Income	99,400,000.00	99,335,390.00	FEDERAL HOME LN BKS CONS BD 0.15 DUE 02-06-2013
Fixed Income	500,000.00	499,920.00	FEDERAL HOME LN BKS CONS BD DTD 0.24 DUE04-26-2013
Fixed Income	10,000,000.00	9,998,100.00	FEDERAL HOME LN BKS TRANCHE 00545 0.25 DUE 06-28-2013
Fixed Income	500,000.00	500,367.00	FEDERAL HOME LN BKS TRANCHE 1 DUE 06-21-2017 REG
Fixed Income	1,100,000.00	1,105,949.90	FEDERAL HOME LN MTG CORP 1 DUE 03-08-2017
Fixed Income	1,000,000.00	999,918.00	FEDERAL HOME LN MTG CORP 0.375 DUE 04-28-2014 REG
Fixed Income	2,000,000.00	2,001,780.00	FEDERAL HOME LN MTG CORP 0.375 DUE 10-15-2013 REG
Fixed Income	125,000.00	125,197.50	FEDERAL HOME LN MTG CORP 1 DUE 12-19-2014
Fixed Income	2,600,000.00	2,606,325.80	FEDERAL HOME LN MTG CORP 1 DUE06-29-2017
Fixed Income	338,419.56	354,313.10	FEDERAL HOME LN MTG CORP 3918 CS FLTG 9-15-2041
Fixed Income	70,000.00	69,970.73	FEDERAL HOME LN MTG CORP DISC NT DUE 10-11-2012
Fixed Income	1,400,000.00	1,399,225.06	FEDERAL HOME LN MTG CORP DISC NT DUE 11-02-2012
Fixed Income	7,700,000.00	7,694,885.97	FEDERAL HOME LN MTG CORP DISC NT DUE 11-26-2012
Fixed Income	402,228.76	431,382.30	FEDERAL HOME LN MTG CORP GOLD Q04032 4 DUE 10-01-2041
Fixed Income	96,281.75	103,657.89	FEDERAL HOME LN MTG CORP GOLD Q04091 4 DUE 10-01-2041
Fixed Income	500,000.00	526,241.00	FEDERAL HOME LN MTG CORP MEDIUM TERM NTSNT 3 DUE 07-28-2014 BEO
Fixed Income	1,482,683.26	1,608,133.09	FEDERAL HOME LN MTG CORP POOL #1B3413 5.923% 05-01-2037 BEO
Fixed Income	186,637.76	199,127.55	FEDERAL HOME LN MTG CORP POOL #A14757 4%10-01-2033 BEO
Fixed Income	139,254.53	149,090.08	FEDERAL HOME LN MTG CORP POOL #A22005 4.5% 05-01-2034 BEO
Fixed Income	662,371.77	716,679.63	FEDERAL HOME LN MTG CORP POOL #A61164 5%04-01-2036 BEO
Fixed Income	510,081.93	559,799.62	FEDERAL HOME LN MTG CORP POOL #A62706 6%06-01-2037 BEO
Fixed Income	194,580.21	211,728.56	FEDERAL HOME LN MTG CORP POOL #A68546 5.5% 11-01-2037 BEO
Fixed Income	92,400.07	101,406.30	FEDERAL HOME LN MTG CORP POOL #A69654 6%12-01-2037 BEO
Fixed Income	16,759.38	18,236.38	FEDERAL HOME LN MTG CORP POOL #A7-0591 5.5% 12-01-2037 BEO
Fixed Income	79,693.65	85,667.49	FEDERAL HOME LN MTG CORP POOL #A73409 5%02-01-2038 BEO
Fixed Income	557,555.81	606,169.10	FEDERAL HOME LN MTG CORP POOL #A7-6483 5.5% 04-01-2038 BEO
Fixed Income	69,998.49	76,101.66	FEDERAL HOME LN MTG CORP POOL #A77057 5.5% 05-01-2038 BEO
Fixed Income	232,739.13	253,031.65	FEDERAL HOME LN MTG CORP POOL #A7-7808 5.5% 05-01-2038 BEO
Fixed Income	213,292.62	233,489.30	FEDERAL HOME LN MTG CORP POOL #A78369 5.5% 05-01-2036 BEO
Fixed Income	133,036.65	144,636.12	FEDERAL HOME LN MTG CORP POOL #A78623 5.5% 06-01-2038 BEO
Fixed Income	38,443.51	41,795.40	FEDERAL HOME LN MTG CORP POOL #A79596 5.5% 07-01-2038 BEO
Fixed Income	542,185.03	595,031.80	FEDERAL HOME LN MTG CORP POOL #A8-1614 6% 09-01-2038 BEO
Fixed Income	16,599.74	18,156.13	FEDERAL HOME LN MTG CORP POOL #A81869 5.5% 09-01-2038 BEO
Fixed Income	154,181.51	167,624.60	FEDERAL HOME LN MTG CORP POOL #A8-3107 5.5% 11-01-2038 BEO
Fixed Income	373,617.66	399,188.05	FEDERAL HOME LN MTG CORP POOL #A84626 4.5% 02-01-2039 BEO
Fixed Income	123,778.00	133,056.65	FEDERAL HOME LN MTG CORP POOL #A87580 5%07-01-2039 BEO
Fixed Income	2,114,751.90	2,259,485.52	FEDERAL HOME LN MTG CORP POOL #A88353 4.5% 09-01-2039 BEO
Fixed Income	90,579.70	99,323.36	FEDERAL HOME LN MTG CORP POOL #A89335 5%10-01-2039 BEO
Fixed Income	230,959.55	251,075.90	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	1,649,710.97	1,793,399.15	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	134,294.49	145,536.55	FEDERAL HOME LN MTG CORP POOL #A92168 5%05-01-2040 BEO
Fixed Income	976,664.17	1,044,730.83	FEDERAL HOME LN MTG CORP POOL #A93505 4.5% 08-01-2040 BEO
Fixed Income	3,691,615.69	3,992,892.13	FEDERAL HOME LN MTG CORP POOL #A94843 4%11-01-2040 BEO
Fixed Income	409,091.36	434,680.02	FEDERAL HOME LN MTG CORP POOL #A9-5085 4% 11-01-2040 BEO
Fixed Income	6,836,657.19	7,413,807.79	FEDERAL HOME LN MTG CORP POOL #A9-5820 4% 12-01-2040 BEO
Fixed Income	211,600.19	224,835.57	FEDERAL HOME LN MTG CORP POOL #A96413 4%01-01-2041 BEO
Fixed Income	647,600.95	688,108.39	FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO
Fixed Income	294,914.22	315,466.79	FEDERAL HOME LN MTG CORP POOL #A9-7240 4.5% 03-01-2041 BEO
Fixed Income	216,765.24	237,621.96	FEDERAL HOME LN MTG CORP POOL #C03424 6%10-01-2039 BEO
Fixed Income	344,062.76	374,385.01	FEDERAL HOME LN MTG CORP POOL #C03466 5.5% 03-01-2040 BEO
Fixed Income	293,305.97	313,747.34	FEDERAL HOME LN MTG CORP POOL #C03490 4.5% 08-01-2040 BEO
Fixed Income	713,590.36	751,674.68	FEDERAL HOME LN MTG CORP POOL #C0-3920 3.5% 05-01-2042 BEO

Fixed Income	49,881.39	54,228.55	FEDERAL HOME LN MTG CORP POOL #C9-0945 5% 01-01-2026 BEO
Fixed Income	7,247.65	7,789.82	FEDERAL HOME LN MTG CORP POOL #C91161 5%02-01-2028 BEO
Fixed Income	102,216.01	108,084.02	FEDERAL HOME LN MTG CORP POOL #E02696 4%05-01-2025 BEO
Fixed Income	243,941.20	257,945.38	FEDERAL HOME LN MTG CORP POOL #E02697 4%06-01-2025 BEO
Fixed Income	204,802.25	215,540.03	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	744,735.46	783,781.94	FEDERAL HOME LN MTG CORP POOL #E0-2892 3.5% 05-01-2026 BEO
Fixed Income	17,807.28	17,999.42	FEDERAL HOME LN MTG CORP POOL #E98304 4%08-01-2013 BEO
Fixed Income	386,405.15	412,263.38	FEDERAL HOME LN MTG CORP POOL #G01601 4%09-01-2033 BEO
Fixed Income	581,810.58	627,151.66	FEDERAL HOME LN MTG CORP POOL #G01974 5%12-01-2035 BEO
Fixed Income	270,756.15	295,126.91	FEDERAL HOME LN MTG CORP POOL #G02629 5.5% 01-01-2037 BEO
Fixed Income	130,193.56	142,883.53	FEDERAL HOME LN MTG CORP POOL #G03297 6%09-01-2037 BEO
Fixed Income	67,089.26	73,127.96	FEDERAL HOME LN MTG CORP POOL #G0-3400 5.5% 03-01-2037 BEO
Fixed Income	48,010.55	52,241.72	FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO
Fixed Income	1,730,604.82	1,899,286.87	FEDERAL HOME LN MTG CORP POOL #G03781 6%01-01-2038 BEO
Fixed Income	19,570.67	21,295.43	FEDERAL HOME LN MTG CORP POOL #G03927 5.5% 01-01-2038 BEO
Fixed Income	5,779,752.26	6,283,706.19	FEDERAL HOME LN MTG CORP POOL #G04219 5.5% 04-01-2038 BEO
Fixed Income	1,575,741.75	1,714,611.87	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	14,995.44	16,316.99	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	883,798.85	960,857.27	FEDERAL HOME LN MTG CORP POOL #G04305 5.5% 05-01-2038 BEO
Fixed Income	57,007.63	63,240.84	FEDERAL HOME LN MTG CORP POOL #G04346 6%05-01-2038 BEO
Fixed Income	680,144.01	743,485.82	FEDERAL HOME LN MTG CORP POOL #G04599 5.5% 06-01-2031 BEO
Fixed Income	260,043.52	286,526.35	FEDERAL HOME LN MTG CORP POOL #G04613 6%10-01-2037 BEO
Fixed Income	448,828.82	503,235.85	FEDERAL HOME LN MTG CORP POOL #G04614 6%02-01-2034 BEO
Fixed Income	54,718.94	60,616.55	FEDERAL HOME LN MTG CORP POOL #G04620 6%10-01-2036 BEO
Fixed Income	11,584.32	12,988.57	FEDERAL HOME LN MTG CORP POOL #G04621 6%05-01-2035 BEO
Fixed Income	824,308.77	924,231.48	FEDERAL HOME LN MTG CORP POOL #G04624 6%02-01-2033 BEO
Fixed Income	21,070.82	23,341.83	FEDERAL HOME LN MTG CORP POOL #G04625 6%06-01-2036 BEO
Fixed Income	343,287.48	381,897.02	FEDERAL HOME LN MTG CORP POOL #G04626 6%05-01-2031 BEO
Fixed Income	23,859.51	26,572.81	FEDERAL HOME LN MTG CORP POOL #G04627 6%06-01-2038 BEO
Fixed Income	18,291.81	20,291.84	FEDERAL HOME LN MTG CORP POOL #G04629 6%01-01-2029 BEO
Fixed Income	85,602.22	93,945.87	FEDERAL HOME LN MTG CORP POOL #G04674 6%08-01-2038 BEO
Fixed Income	4,160,487.46	4,574,460.12	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	660,569.54	726,296.87	FEDERAL HOME LN MTG CORP POOL #G04715 6%06-01-2038 BEO
Fixed Income	2,319,043.28	2,523,420.56	FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO
Fixed Income	19,120.86	20,805.98	FEDERAL HOME LN MTG CORP POOL #G0-5842 5.5% 07-01-2039 BEO
Fixed Income	511,390.31	561,234.50	FEDERAL HOME LN MTG CORP POOL #G05940 6%04-01-2040 BEO
Fixed Income	386,487.06	420,548.16	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO
Fixed Income	4,710,472.00	5,125,605.90	FEDERAL HOME LN MTG CORP POOL #G06031 5.5% 03-01-2040 BEO
Fixed Income	354,195.09	385,410.30	FEDERAL HOME LN MTG CORP POOL #G06172 5.5% 12-01-2038 BEO
Fixed Income	7,570,448.62	8,365,421.43	FEDERAL HOME LN MTG CORP POOL #G0-6242 4.5% 09-01-2040 BEO
Fixed Income	2,111,169.08	2,332,862.94	FEDERAL HOME LN MTG CORP POOL #G0-6257 4.5% 02-01-2041 BEO
Fixed Income	1,962,737.55	2,122,918.52	FEDERAL HOME LN MTG CORP POOL #G0-6354 4% 04-01-2041 BEO
Fixed Income	2,069,931.96	2,266,258.79	FEDERAL HOME LN MTG CORP POOL #G0-6620 4.5% 07-01-2041 BEO
Fixed Income	921,562.22	978,625.35	FEDERAL HOME LN MTG CORP POOL #G0-6935 4% 12-01-2039 BEO
Fixed Income	374,912.64	407,953.69	FEDERAL HOME LN MTG CORP POOL #G08192 5.5% 04-01-2037 BEO
Fixed Income	268,034.93	281,503.68	FEDERAL HOME LN MTG CORP POOL #G0-8469 3.5% 12-01-2041 BEO
Fixed Income	2,478,711.12	2,603,261.39	FEDERAL HOME LN MTG CORP POOL #G0-8479 3.5% 03-01-2042 BEO
Fixed Income	165,303.47	175,243.17	FEDERAL HOME LN MTG CORP POOL #G11630 3.5% 06-01-2019 BEO
Fixed Income	150,817.87	165,703.59	FEDERAL HOME LN MTG CORP POOL #G12312 6%09-01-2021 BEO
Fixed Income	478,926.97	526,197.06	FEDERAL HOME LN MTG CORP POOL #G12312 6%09-01-2021 BEO
Fixed Income	119,745.10	126,703.48	FEDERAL HOME LN MTG CORP POOL #G1-2376 6.5% 06-01-2017 BEO
Fixed Income	389,804.55	426,693.70	FEDERAL HOME LN MTG CORP POOL #G12393 5.5% 10-01-2021 BEO
Fixed Income	643,785.40	702,498.62	FEDERAL HOME LN MTG CORP POOL #G12978 5.5% 12-01-2022 BEO
Fixed Income	124,000.34	135,309.17	FEDERAL HOME LN MTG CORP POOL #G13077 5.5% 04-01-2023 BEO
Fixed Income	46,654.50	50,100.86	FEDERAL HOME LN MTG CORP POOL #G13091 5%06-01-2018 BEO
Fixed Income	50,940.56	55,586.33	FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO
Fixed Income	252,331.07	275,343.66	FEDERAL HOME LN MTG CORP POOL #G13173 5.5% 05-01-2023 BEO
Fixed Income	1,257,209.09	1,371,866.56	FEDERAL HOME LN MTG CORP POOL #G13173 5.5% 05-01-2023 BEO
Fixed Income	985,978.51	1,072,143.17	FEDERAL HOME LN MTG CORP POOL #G13245 5.5% 08-01-2023 BEO
Fixed Income	595,671.22	654,463.97	FEDERAL HOME LN MTG CORP POOL #G13465 6%01-01-2024 BEO
Fixed Income	2,256,705.85	2,424,469.36	FEDERAL HOME LN MTG CORP POOL #G1-3874 5% 06-01-2025 BEO
Fixed Income	166,205.87	178,561.61	FEDERAL HOME LN MTG CORP POOL #G18156 5%12-01-2021 BEO
Fixed Income	98,577.66	107,567.94	FEDERAL HOME LN MTG CORP POOL #G18182 5.5% 05-01-2022 BEO
Fixed Income	173,872.18	183,854.18	FEDERAL HOME LN MTG CORP POOL #G18351 4%06-01-2025 BEO
Fixed Income	1,276,114.96	1,404,479.36	FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO
Fixed Income	1,241,237.72	1,312,497.18	FEDERAL HOME LN MTG CORP POOL #J0-9786 4% 06-01-2024 BEO
Fixed Income	838,614.92	891,741.17	FEDERAL HOME LN MTG CORP POOL #J1-1124 4.5% 11-01-2024 BEO
Fixed Income	260,631.20	277,181.28	FEDERAL HOME LN MTG CORP POOL #J11562 4.5% 01-01-2025 BEO
Fixed Income	4,395,138.21	4,683,239.52	FEDERAL HOME LN MTG CORP POOL #J1-3884 3.5% 12-01-2025 BEO
Fixed Income	274,223.57	290,309.52	FEDERAL HOME LN MTG CORP POOL #J1-4450 4% 02-01-2026 BEO
Fixed Income	535,539.42	563,617.75	FEDERAL HOME LN MTG CORP POOL #J1-5723 3.5% 06-01-2026 BEO
Fixed Income	108,548.10	111,568.99	FEDERAL HOME LN MTG CORP POOL #P60086 6.5% 11-01-2014 BEO
Fixed Income	250,000.00	250,959.00	FEDERAL HOME LN MTG CORP PREASSIGN 00073.625 DUE 12-29-2014

Fixed Income	415,000.00	416,591.94	FEDERAL HOME LN MTG CORP PREASSIGN 00073.625 DUE 12-29-2014
Fixed Income	500,000.00	498,995.00	FEDERAL NATIONAL MORTGAGE ASSOC 0.5 DUE 10-30-2014
Fixed Income	100,000.00	100,054.00	FEDERAL NATL MTG ASSN .625 DUE 12-06-2013
Fixed Income	250,000.00	249,778.75	FEDERAL NATL MTG ASSN 0.625 DUE 06-04-2015
Fixed Income	8,000,000.00	7,996,486.32	FEDERAL NATL MTG ASSN DISC NT 10-16-2012
Fixed Income	95,772.36	103,075.96	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0202 4.5% 12-01-2040 BEO
Fixed Income	590,345.87	629,485.80	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1659 4% 07-01-2041 BEO
Fixed Income	4,578,176.71	4,929,780.68	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3428 3.5% 01-01-2026 BEO
Fixed Income	260,156.10	277,322.76	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	1,127,343.13	1,201,731.99	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4987 4% 01-01-2041 BEO
Fixed Income	984,780.57	1,049,766.24	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5695 4% 02-01-2041 BEO
Fixed Income	2,882,475.85	3,069,116.16	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6439 4% 02-01-2026 BEO
Fixed Income	663,105.64	714,914.08	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9719 4.5% 04-01-2041 BEO
Fixed Income	136,994.43	144,904.48	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9914 3.5% 04-01-2026 BEO
Fixed Income	487,068.31	525,122.96	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1007 4.5% 05-01-2041 BEO
Fixed Income	712,287.02	759,511.65	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO
Fixed Income	85,108.68	95,272.36	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO
Fixed Income	950,885.21	1,013,928.90	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1190 4% 09-01-2041 BEO
Fixed Income	583,156.10	628,403.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ3526 4% 10-01-2041 BEO
Fixed Income	612,358.66	656,019.83	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ5754 4% 01-01-2042 BEO
Fixed Income	280,034.59	298,600.60	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	1,120,138.35	1,194,402.40	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ6091 4% 12-01-2041 BEO
Fixed Income	4,371,057.26	4,599,055.97	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7680 3.5% 12-01-2041 BEO
Fixed Income	2,350,355.62	2,506,181.84	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7689 4% 12-01-2041 BEO
Fixed Income	2,979,319.92	3,176,848.83	FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7778 4% 12-01-2041 BEO
Fixed Income	769,774.32	807,856.60	FEDERAL NATL MTG ASSN GTD MTG POOL #AK3264 3% 02-01-2027 BEO
Fixed Income	4,001,222.29	4,112,400.25	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6724 3% 03-01-2042 BEO
Fixed Income	10,000,007.70	10,277,867.91	FEDERAL NATL MTG ASSN GTD MTG POOL #AK6724 3% 03-01-2042 BEO
Fixed Income	2,685,409.39	2,832,196.55	FEDERAL NATL MTG ASSN GTD MTG POOL #AK7497 3.5% 04-01-2042 BEO
Fixed Income	251,146.68	267,252.72	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0067 4% 11-01-2025 BEO
Fixed Income	3,022,446.08	3,266,266.80	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO
Fixed Income	4,360,293.29	4,692,787.45	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0160 4.5% 05-01-2041 BEO
Fixed Income	1,756,130.11	1,996,509.19	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0600 4.304% 07-01-2021 BEO
Fixed Income	6,899,846.22	7,511,448.58	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0657 5% 08-01-2041 BEO
Fixed Income	3,312,978.96	3,650,899.50	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0851 6% 10-01-2040 BEO
Fixed Income	1,622,401.32	1,749,159.53	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1410 4.5% DUE 12-01-2041 BEO
Fixed Income	415,952.08	457,584.72	FEDERAL NATL MTG ASSN GTD MTG POOL #AL1586 6% 09-01-2024 BEO
Fixed Income	90,000.00	89,811.14	FEDL HOME LN MTG CORP DISC NT DUE 05-03-2013
Fixed Income	500,000.00	520,261.50	FFCB DTD 04/17/2009 2.625 04-17-2014
Fixed Income	250,000.00	308,413.50	FFCB DTD 11/15/2007 5.15 11-15-2019
Fixed Income	69,340.12	68,414.69	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	5,940.00	5,860.72	FHA POOL #42 USGI INC 7.43 DUE09-01-2022
Fixed Income	14,285,000.00	14,366,295.93	FHLB 1.625% BDS 21/11/2012 USD 1.625 11-21-2012
Fixed Income	380,000.00	458,848.10	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	420,000.00	507,147.90	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	60,000.00	77,670.00	FHLB BD 5.365 09-09-2024
Fixed Income	350,000.00	437,658.20	FHLB BD 5.375 05-15-2019
Fixed Income	1,750,000.00	2,360,529.50	FHLB BD 5.5 07-15-2036
Fixed Income	1,100,000.00	1,099,455.50	FHLB CONS BD .18 02-15-2013
Fixed Income	250,000.00	254,105.00	FHLB CONS BD DTD 11/22/2010 1.25 12-12-2014
Fixed Income	450,000.00	530,585.10	FHLB PREASSIGN 00198 5.375 05-18-2016
Fixed Income	2,180,000.00	2,570,390.04	FHLB PREASSIGN 00198 5.375 05-18-2016
Fixed Income	150,000.00	179,065.50	FHLB PREASSIGN 00358 4.875 05-17-2017
Fixed Income	135,000.00	155,584.53	FHLB SUB NT 5.625 06-13-2016
Fixed Income	500,000.00	576,239.00	FHLB SUB NT 5.625 06-13-2016
Fixed Income	430,000.00	495,565.54	FHLB SUB NT 5.625 06-13-2016
Fixed Income	530,000.00	610,813.34	FHLB SUB NT 5.625 06-13-2016
Fixed Income	250,000.00	251,863.25	FHLMC .875 10-28-2013
Fixed Income	-3,000,000.00	(3,286,875.00)	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY
Fixed Income	250,000.00	250,194.00	FHLMC BD .375 11-27-2013
Fixed Income	250,000.00	273,313.75	FHLMC DEB \ 5 07-15-2014
Fixed Income	7,200,000.00	7,364,282.40	FHLMC DEB DTD 01/17/2003 4.5 01-15-2013
Fixed Income	600,000.00	660,768.60	FHLMC DEB DTD 01/21/2005 4.5 01-15-2015
Fixed Income	200,000.00	306,896.00	FHLMC DTD 10/25/2000 6.75 03-15-2031
Fixed Income	250,000.00	265,857.75	FHLMC FEDERAL HOME LN MTG CORP 4.500 4.501-15-2014
Fixed Income	322,367.17	359,442.61	FHLMC GOLD A33262 5.5 02-01-2035
Fixed Income	318,355.01	346,411.64	FHLMC GOLD A60048 5.5 05-01-2037
Fixed Income	22,792.56	25,079.11	FHLMC GOLD A82320 5.5 10-01-2038
Fixed Income	1,295,759.53	1,376,807.99	FHLMC GOLD A9-5825 4.0% DUE 12-01-2040
Fixed Income	45,192.62	48,692.79	FHLMC GOLD E84467 6 07-01-2016
Fixed Income	20,931.68	22,552.84	FHLMC GOLD E84717 6 07-01-2016
Fixed Income	30,565.95	32,933.28	FHLMC GOLD E85131 6 09-01-2016
Fixed Income	1,963,406.98	2,189,218.41	FHLMC GOLD G02955 5.5 03-01-2037

Fixed Income	117,898.97	129,390.58	FHLMC GOLD G08222 6 09-01-2037
Fixed Income	299,259.25	321,691.72	FHLMC GOLD G08345 5 05-01-2039
Fixed Income	297,500.70	324,168.66	FHLMC GOLD G11707 6 03-01-2020
Fixed Income	367,653.73	401,183.75	FHLMC GOLD G12548 5.5 01-01-2022
Fixed Income	97,547.94	107,175.92	FHLMC GOLD G13647 6 01-01-2024
Fixed Income	97,948.69	104,847.22	FHLMC GOLD G18247 5 04-01-2023
Fixed Income	118,334.41	137,115.26	FHLMC GOLD G30203 7 07-01-2021
Fixed Income	22,672.02	27,601.82	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	10,890,406.92	12,865,600.02	FHLMC GOLD POOL W3-0008 7.645 05-01-2025
Fixed Income	832,657.71	891,992.90	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	2,392,530.23	2,563,021.93	FHLMC GOLD Q02173 4.5 07-01-2041
Fixed Income	493,440.16	524,610.77	FHLMC GOLD Q04550 4 11-01-2041
Fixed Income	3,690,000.00	3,792,629.97	FHLMC GOLD SINGLE FAMILY 2.5% 15 YEARS SETTLES JULY
Fixed Income	4,525,000.00	4,747,010.07	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	14,335,000.00	15,038,318.11	FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JULY
Fixed Income	18,065,000.00	19,168,663.11	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	-3,000,000.00	(3,260,157.00)	FHLMC GOLD SINGLE FAMILY 5.5 30 YEARS SETTLES JUL
Fixed Income	3,190,000.00	3,466,633.61	FHLMC GOLD SINGLE FAMILY 5.5 30 YEARS SETTLES JUL
Fixed Income	500,000.00	530,824.50	FHLMC MTN 2.875 02-09-2015
Fixed Income	200,000.00	297,507.20	FHLMC MTN 6.25 07-15-2032
Fixed Income	192,512.81	194,597.92	FHLMC MULTICLASS 3892 SA FLTG 04-15-2041
Fixed Income	61,788.48	63,106.12	FHLMC MULTICLASS MTG PARTN CTFS GTD SER 3836 CL SB FLTG RT DUE 04-15-2041
Fixed Income	179,300.73	192,851.92	FHLMC MULTICLASS MTG PARTN CTFS GTD SER 3904 CL SJ FLTG RT 08-15-2041
Fixed Income	3,137,000.00	3,473,697.34	FHLMC MULTICLASS PREASSIGN 00085 6 08-15-2035
Fixed Income	276,771.70	320,188.87	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	305,008.21	296,730.59	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031
Fixed Income	55,546.39	57,682.37	FHLMC MULTICLASS PREASSIGN 00350 5.5 08-15-2033
Fixed Income	173,817.32	167,853.47	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	82,056.12	94,418.61	FHLMC MULTICLASS PREASSIGN 00843 6.5 05-15-2032
Fixed Income	2,857.39	3,252.88	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	31,172.57	35,607.27	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	80,460.17	84,340.84	FHLMC MULTICLASS SER 2306 CL PL 6 04-15-2031
Fixed Income	74,336.54	79,776.93	FHLMC MULTICLASS SER 2355 CL AE 6 09-15-2031
Fixed Income	2,082,014.95	2,268,515.60	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	87,749.38	100,977.77	FHLMC MULTICLASS SER 2419 CL ZD 5.5 03-15-2017
Fixed Income	2,543.15	2,542.77	FHLMC MULTICLASS SER 2543 CL YL 5 03-15-2032/07-15-2012
Fixed Income	39,615.34	39,621.04	FHLMC MULTICLASS SER 2752 CL FM FLT RT 12-15-2030
Fixed Income	2,260,000.00	2,331,865.74	FHLMC MULTICLASS SER 2929 CL PE 5 05-15-2033
Fixed Income	664,135.66	664,122.38	FHLMC MULTICLASS SER 3311 CL FN 05-15-2037
Fixed Income	3,109,192.09	3,121,694.15	FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037
Fixed Income	74,070.96	77,228.90	FHLMC MULTICLASS SER 3687 CL JA 4.5 08-15-2039
Fixed Income	230,686.38	240,767.14	FHLMC MULTICLASS SER 3828 CL SY 02-15-2041 FLTG
Fixed Income	208,881.35	208,910.59	FHLMC MULTICLASS SER 3996 CL BA 1.5 02-15-2027
Fixed Income	355,042.61	355,549.61	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG
Fixed Income	1,000,000.00	1,141,000.00	FHLMC NT 4.75 11-17-2015
Fixed Income	6,295,000.00	7,182,595.00	FHLMC NT 4.75 11-17-2015
Fixed Income	250,000.00	294,430.00	FHLMC NT 5.125 10-18-2016
Fixed Income	233,816.30	250,354.12	FHLMC POOL #1J0045 ADJ RT 01-01-2036
Fixed Income	106,623.29	115,137.16	FHLMC POOL #1L0183 ADJ RT 08-01-2035
Fixed Income	43,489.18	46,665.63	FHLMC POOL #1Q0222 ADJ RT 02-01-2037
Fixed Income	26,677.51	27,463.70	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	568,018.98	608,916.35	FHLMC POOL #G13492 5 02-01-2024
Fixed Income	400,000.00	468,148.00	FHLMC PREASSIGN 00004 5.25 04-18-2016
Fixed Income	350,000.00	415,775.50	FHLMC PREASSIGN 00007 5.5 07-18-2016
Fixed Income	350,000.00	415,775.50	FHLMC PREASSIGN 00007 5.5 07-18-2016
Fixed Income	1,500,000.00	1,780,822.50	FHLMC PREASSIGN 00012 5 02-16-2017
Fixed Income	380,000.00	460,269.30	FHLMC PREASSIGN 00025 5.125 11-17-2017
Fixed Income	250,000.00	302,770.00	FHLMC PREASSIGN 00038 4.875 06-13-2018
Fixed Income	250,000.00	288,757.75	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	5,427,000.00	6,268,353.23	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	900,000.00	1,039,527.90	FHLMC PREASSIGN 00049 3.75 03-27-2019
Fixed Income	750,000.00	779,208.75	FHLMC PREASSIGN 00050 2.5 04-23-2014
Fixed Income	705,000.00	712,551.26	FHLMC PREASSIGN 00057 1.625 04-15-2013
Fixed Income	4,000,000.00	4,267,400.00	FHLMC PREASSIGN 00066 2.5 05-27-2016
Fixed Income	165,000.00	176,030.25	FHLMC PREASSIGN 00066 2.5 05-27-2016
Fixed Income	100,000.00	101,359.00	FHLMC PREASSIGN 00068 1 08-27-2014
Fixed Income	4,300,000.00	4,398,126.00	FHLMC PREASSIGN 00079 1.75 05-30-2019
Fixed Income	136,033.19	143,840.41	FHLMC SER 3857 CL YA 4 12-15-2037
Fixed Income	125,000.00	125,177.50	FHLMC TRANCHE # TR 00193 .625 07-25-2014
Fixed Income	450,000.00	474,639.75	FIFTH 3RD BANCORP 3.625% DUE 01-25-2016
Fixed Income	325,000.00	355,434.30	FIFTH 3RD BANCORP 5.45% DUE 01-15-2017
Fixed Income	100,000.00	99,375.00	FIFTH THIRD CAP TR IV GTD TR PFD SECS DUE 04-15-2037/04-15-2017 REG
Fixed Income	505,000.00	393,974.74	FIRST CHICAGO NBD CAP I PFD SECS FLTG RATE DUE 02-01-2027/02-01-2012 REG

Fixed Income	580,000.00	597,917.94	FISERV INC 3.125% DUE 06-15-2016
Fixed Income	185,000.00	185,062.90	FL HURRICANE CATASTROPHE FD FIN COR FLTGRATE NTS-SER A 10-15-2012/04-15-2010BEO
Fixed Income	215,000.00	225,667.01	FLUOR CORP NEW 3.375% DUE 09-15-2021
Fixed Income	250,000.00	251,801.50	FNMA .75 12-19-2014
Fixed Income	100,000.00	100,139.00	FNMA .8 10-24-2014
Fixed Income	385,000.00	388,870.41	FNMA .875 08-28-2014
Fixed Income	300,000.00	301,982.40	FNMA 0.75% BDS 18/12/13 USD100 .75 12-18-2013
Fixed Income	300,000.00	302,498.70	FNMA 1 DUE 09-23-2013 REG
Fixed Income	160,000.00	160,677.28	FNMA 1.09 DUE 04-04-2016
Fixed Income	100,000.00	101,038.00	FNMA 1.125% DUE 10-08-2013
Fixed Income	100,000.00	102,035.00	FNMA 1.5 09-08-2014
Fixed Income	100,000.00	103,725.00	FNMA 1.875 DUE 09-09-2015
Fixed Income	310,000.00	336,410.45	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	100,000.00	104,459.00	FNMA 2 09-21-2015
Fixed Income	250,000.00	250,262.25	FNMA 2.25 07-26-2016 BDS
Fixed Income	650,000.00	685,881.30	FNMA 2.375 DUE 07-28-2015
Fixed Income	450,000.00	474,840.90	FNMA 2.375 DUE 07-28-2015
Fixed Income	850,000.00	896,921.70	FNMA 2.375 DUE 07-28-2015
Fixed Income	250,000.00	259,922.50	FNMA 2.5 05-15-2014
Fixed Income	1,846,992.89	2,015,939.17	FNMA 2005-117 CL-LC 5.5 11-25-2035
Fixed Income	462,707.35	459,046.41	FNMA 2005-79 CL-NF FLTG DUE 09-25-2035
Fixed Income	220,000.00	239,710.90	FNMA 2011-M1 A2 3.60700011253 06-25-2021
Fixed Income	3,000,000.00	3,272,343.00	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	460,000.00	501,759.26	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	3,000,000.00	3,272,343.00	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	-1,000,000.00	(1,098,750.00)	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST
Fixed Income	200,000.00	313,458.00	FNMA 7.125 01-15-2030
Fixed Income	200,000.00	319,293.20	FNMA 7.25 05-15-2030
Fixed Income	270,000.00	431,045.82	FNMA 7.25 05-15-2030
Fixed Income	305,000.00	247,224.15	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	260,000.00	394,457.44	FNMA DTD 11/03/2000 6.625 11-15-2030
Fixed Income	250,000.00	255,876.25	FNMA FANNIE MAE 1.375 11-15-2016
Fixed Income	6,145,000.00	7,319,622.89	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	1,132,229.86	1,290,386.52	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	705,000.00	710,294.55	FNMA FLT RT 10-08-2013
Fixed Income	750,000.00	750,482.25	FNMA FNMA .6 10-25-2013
Fixed Income	253,455.21	263,266.97	FNMA FNMA 4 03-25-2038
Fixed Income	185,468.68	188,821.95	FNMA FNR 2011-79 HD 2 12-25-2022
Fixed Income	396,281.33	395,902.49	FNMA FR CMO 2007- 27 CL FA FLTG RT DUE 04-25-2037
Fixed Income	1,195,618.33	1,195,599.20	FNMA FR CMO 25/07/37 USD 07-25-2037
Fixed Income	6,320,000.00	7,469,190.88	FNMA MTN 5.375 07-15-2016
Fixed Income	2,100,000.00	2,481,851.40	FNMA MTN 5.375 07-15-2016
Fixed Income	1,300,000.00	1,459,152.50	FNMA NT 4.375 10-15-2015
Fixed Income	1,000,000.00	1,183,615.00	FNMA NT 5 02-13-2017
Fixed Income	125,000.00	125,520.00	FNMA NTS 1.75 11-14-2016/11-14-2012
Fixed Income	337,912.17	370,649.10	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	402,276.39	441,248.93	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	4,408,991.58	4,783,945.45	FNMA POOL #190377 5% 11-01-2036 BEO
Fixed Income	7,335.80	8,164.89	FNMA POOL #252044 6% DUE 08-01-2028 REG
Fixed Income	23,099.10	25,542.52	FNMA POOL #252086 6% DUE 09-01-2028 REG
Fixed Income	79,581.76	89,601.50	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	95,796.04	105,806.63	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	32,997.97	34,130.46	FNMA POOL #254909 4% 09-01-2013 BEO
Fixed Income	656,121.89	698,198.99	FNMA POOL #255972 4% 10-01-2015 BEO
Fixed Income	239,515.23	262,719.47	FNMA POOL #256041 5.5% DUE 12-01-2025 REG
Fixed Income	47,368.07	51,750.09	FNMA POOL #256513 5.5% DUE 12-01-2036 REG
Fixed Income	35,917.39	38,522.11	FNMA POOL #256791 4.5% 06-01-2017 BEO
Fixed Income	263,298.50	284,054.32	FNMA POOL #257234 5% DUE 06-01-2023 REG
Fixed Income	184,223.65	201,266.18	FNMA POOL #257325 5.5% 08-01-2028 BEO
Fixed Income	44,648.08	49,174.95	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	158,152.06	160,854.87	FNMA POOL #386314 3.79% 07-01-2013 BEO
Fixed Income	12,559.42	14,142.67	FNMA POOL #555417 6% 05-01-2033 BEO
Fixed Income	69,838.74	79,941.61	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	38,506.33	42,333.09	FNMA POOL #555880 5.5% 11-01-2033 BEO
Fixed Income	144,958.19	171,184.02	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	111,495.75	120,076.46	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	1,387,176.01	1,526,018.46	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	1,127,290.26	1,214,046.52	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	42,898.31	47,188.57	FNMA POOL #649900 5.5% DUE 06-01-2032 REG
Fixed Income	189,683.30	221,749.26	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	26,467.68	29,114.71	FNMA POOL #657563 5.5% 10-01-2032 BEO
Fixed Income	134,369.96	147,808.30	FNMA POOL #663501 5.5% 10-01-2032 BEO
Fixed Income	121,913.94	134,106.55	FNMA POOL #670499 5.5% 11-01-2032 BEO

Fixed Income	1,624.83	1,787.33	FNMA POOL #685801 5.5% 01-01-2033 BEO
Fixed Income	486,258.80	529,131.27	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	677,057.22	736,752.00	FNMA POOL #725205 5% 03-01-2034 BEO
Fixed Income	126,226.56	138,142.34	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	70,075.79	76,996.47	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	819,841.21	923,191.21	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	3,859.41	4,345.93	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	45,900.84	48,821.51	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	737,384.61	810,208.71	FNMA POOL #735227 5.5% 02-01-2035 BEO
Fixed Income	285,502.85	311,382.54	FNMA POOL #735288 5% 03-01-2035 BEO
Fixed Income	729,330.01	795,440.86	FNMA POOL #735288 5% 03-01-2035 BEO
Fixed Income	175,801.82	191,733.16	FNMA POOL #735667 5% 07-01-2035 BEO
Fixed Income	1,294,749.29	1,412,110.54	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	221,119.95	241,163.15	FNMA POOL #735676 5% 07-01-2035 BEO
Fixed Income	1,108,688.37	1,191,928.69	FNMA POOL #735849 4.5% 07-01-2020 BEO
Fixed Income	634,010.89	695,433.87	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	1,860,640.14	2,023,470.34	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	489,252.01	532,067.92	FNMA POOL #745275 5% DUE 02-01-2036 REG
Fixed Income	960,185.79	1,053,208.59	FNMA POOL #745418 5.5% DUE 04-01-2036 REG
Fixed Income	519,009.61	569,291.26	FNMA POOL #745516 5.5% 05-01-2036 BEO
Fixed Income	145,859.14	158,263.00	FNMA POOL #745581 5% DUE 05-01-2036 REG
Fixed Income	194,126.19	210,331.84	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	31,017.74	33,268.54	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	415,637.04	447,296.11	FNMA POOL #764388 5.004% DUE 03-01-2034 BEO
Fixed Income	15,314.52	16,913.05	FNMA POOL #776376 5.5% 05-01-2034 BEO
Fixed Income	26,124.99	28,835.72	FNMA POOL #782770 5.5% 07-01-2034 BEO
Fixed Income	12,364.55	12,667.52	FNMA POOL #806506 ADJ RT DUE 10-01-2044 BEO
Fixed Income	183,831.95	202,582.80	FNMA POOL #818094 6% 04-01-2037 BEO
Fixed Income	116,249.18	124,691.20	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	149,415.06	160,528.55	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	114,083.32	122,761.64	FNMA POOL #839109 ADJ RT DUE 11-01-2035 BEO
Fixed Income	342,324.94	369,082.08	FNMA POOL #841031 5.286% 11-01-2035 BEO
Fixed Income	318,652.20	349,523.23	FNMA POOL #842147 5.5% 09-01-2035 BEO
Fixed Income	387,544.42	425,089.72	FNMA POOL #845088 5.5% 12-01-2035 BEO
Fixed Income	25,019.69	27,443.60	FNMA POOL #849494 5.5% 12-01-2035 BEO
Fixed Income	218,591.05	238,812.91	FNMA POOL #879117 5.5% DUE 05-01-2036 REG
Fixed Income	196,695.03	216,757.73	FNMA POOL #888029 6% 12-01-2036 BEO
Fixed Income	978,388.95	1,073,175.27	FNMA POOL #888209 5.5% DUE 05-01-2036 BEO
Fixed Income	905,547.09	989,319.25	FNMA POOL #888219 5.5% 03-01-2037 BEO
Fixed Income	890,962.95	964,850.50	FNMA POOL #888256 5.843% 02-01-2037 BEO
Fixed Income	4,174,143.77	4,560,293.81	FNMA POOL #888284 5.5% 04-01-2037 BEO
Fixed Income	2,196,161.59	2,382,923.17	FNMA POOL #888344 5% 10-01-2035 BEO
Fixed Income	71,199.63	78,587.30	FNMA POOL #888352 5.5% 05-01-2037 BEO
Fixed Income	610,248.29	672,493.62	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	1,342,346.62	1,479,264.63	FNMA POOL #888637 6% 09-01-2037 BEO
Fixed Income	80,600.07	88,560.13	FNMA POOL #888824 5.5% 08-01-2037 BEO
Fixed Income	98,996.65	110,301.08	FNMA POOL #889060 6% 01-01-2038 BEO
Fixed Income	1,510,922.47	1,661,077.94	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	173,877.72	189,208.17	FNMA POOL #889307 5% DUE 07-01-2037 REG
Fixed Income	95,912.39	105,452.12	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	628,841.51	691,387.97	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	3,426,325.30	3,739,011.74	FNMA POOL #889588 5.5% 06-01-2038 BEO
Fixed Income	330,055.32	362,883.61	FNMA POOL #889634 6% 02-01-2023 BEO
Fixed Income	240,827.48	265,391.88	FNMA POOL #889691 6% 07-01-2038 BEO
Fixed Income	305,069.29	336,186.05	FNMA POOL #889983 6% DUE 10-01-2038 BEO
Fixed Income	464,197.48	507,627.80	FNMA POOL #896870 5.5% DUE 04-01-2022 REG
Fixed Income	222,038.88	242,579.70	FNMA POOL #902354 5.5% DUE 11-01-2036 REG
Fixed Income	87,320.50	96,380.88	FNMA POOL #905648 5.5% DUE 12-01-2036 REG
Fixed Income	464,686.18	512,372.28	FNMA POOL #906195 6% DUE 01-01-2037 REG
Fixed Income	195,077.84	214,975.78	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	653,913.74	713,586.64	FNMA POOL #918554 5.5% DUE 06-01-2037 REG
Fixed Income	412,456.10	450,096.84	FNMA POOL #929737 5.5% 07-01-2038 BEO
Fixed Income	116,375.16	128,245.31	FNMA POOL #929964 6% 09-01-2038 BEO
Fixed Income	816,882.32	890,246.52	FNMA POOL #931678 5.5% 03-01-2018 BEO
Fixed Income	3,464,040.65	3,686,189.57	FNMA POOL #931711 4% 08-01-2019 BEO
Fixed Income	421,182.69	451,983.78	FNMA POOL #932322 4.5% 12-01-2039 BEO
Fixed Income	348,120.00	370,444.94	FNMA POOL #932359 4% 01-01-2025 BEO
Fixed Income	24,571.06	26,192.50	FNMA POOL #932864 4% 12-01-2040 BEO
Fixed Income	10,123,408.75	11,047,271.03	FNMA POOL #933552 5.5% 03-01-2038 BEO
Fixed Income	54,700.66	59,692.64	FNMA POOL #934323 5.5% 07-01-2038 BEO
Fixed Income	1,307,740.35	1,438,267.22	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	824,903.94	900,184.67	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	551,257.50	596,521.25	FNMA POOL #936478 5% 06-01-2021 BEO

Fixed Income	6,139.94	6,700.27	FNMA POOL #939510 5.5% DUE 06-01-2037	REG
Fixed Income	792,591.63	881,932.56	FNMA POOL #940717 6% DUE 10-01-2037	REG
Fixed Income	1,139,624.10	1,255,865.76	FNMA POOL #940766 6% 06-01-2037	BEO
Fixed Income	153,910.12	167,955.96	FNMA POOL #940884 5.5% DUE 06-01-2037	REG
Fixed Income	202,413.97	223,060.19	FNMA POOL #942766 6% DUE 08-01-2037	REG
Fixed Income	421,566.18	463,495.15	FNMA POOL #942897 6% 08-01-2022	BEO
Fixed Income	692,868.91	756,100.13	FNMA POOL #955170 5.5% DUE 11-01-2037	REG
Fixed Income	718,264.33	785,465.14	FNMA POOL #959386 5.5% 12-01-2022	BEO
Fixed Income	2,788,802.49	3,074,989.40	FNMA POOL #960008 6% 11-01-2037	BEO
Fixed Income	26,376.42	29,388.34	FNMA POOL #960150 6% 11-01-2037	BEO
Fixed Income	710,049.99	778,172.19	FNMA POOL #962067 5.5% 03-01-2038	BEO
Fixed Income	97,070.85	107,142.92	FNMA POOL #962122 5.5% 03-01-2038	BEO
Fixed Income	169,058.15	184,485.55	FNMA POOL #962129 5.5% 03-01-2038	BEO
Fixed Income	163,073.31	177,955.38	FNMA POOL #962344 5.5% 03-01-2038	BEO
Fixed Income	2,472,757.88	2,698,421.76	FNMA POOL #968926 5.5% 01-01-2038	BEO
Fixed Income	331,798.78	362,078.74	FNMA POOL #968976 5.5% 01-01-2038	BEO
Fixed Income	363,667.00	390,112.86	FNMA POOL #969479 4.5% 01-01-2023	BEO
Fixed Income	103,737.71	113,204.81	FNMA POOL #969759 5.5% 02-01-2038	BEO
Fixed Income	361,501.24	397,582.68	FNMA POOL #970861 6% 12-01-2038	BEO
Fixed Income	239,061.56	256,544.13	FNMA POOL #971053 4.5% 02-01-2039	BEO
Fixed Income	124,340.91	133,433.96	FNMA POOL #971077 4.5% 02-01-2039	BEO
Fixed Income	78,135.88	85,266.56	FNMA POOL #972295 5.5% 02-01-2038	BEO
Fixed Income	26,080.72	28,616.55	FNMA POOL #974124 5% 02-01-2038	BEO
Fixed Income	680,658.57	742,775.47	FNMA POOL #974670 5.5% 03-01-2038	BEO
Fixed Income	723,674.14	789,716.64	FNMA POOL #975103 5.5% 06-01-2038	BEO
Fixed Income	20,600.95	22,577.41	FNMA POOL #975695 5.5% 08-01-2038	BEO
Fixed Income	24,674.52	27,250.05	FNMA POOL #975782 5.5% 04-01-2038	BEO
Fixed Income	828,874.74	897,580.17	FNMA POOL #976937 5% 02-01-2023	BEO
Fixed Income	265,193.22	290,004.69	FNMA POOL #976943 5.5% 02-01-2023	BEO
Fixed Income	433,952.56	474,553.16	FNMA POOL #976943 5.5% 02-01-2023	BEO
Fixed Income	212,710.68	232,611.89	FNMA POOL #976945 5.5% 02-01-2023	BEO
Fixed Income	511,972.59	559,872.75	FNMA POOL #976945 5.5% 02-01-2023	BEO
Fixed Income	3,762,995.32	4,073,592.95	FNMA POOL #979597 5% 04-01-2038	BEO
Fixed Income	62,049.47	67,712.10	FNMA POOL #982274 5.5% 11-01-2038	BEO
Fixed Income	634,780.17	692,710.21	FNMA POOL #985107 5.5% 07-01-2038	BEO
Fixed Income	468,643.32	515,512.34	FNMA POOL #985616 5.5% 04-01-2034	BEO
Fixed Income	19,213.27	21,206.84	FNMA POOL #986761 5.5% 07-01-2038	BEO
Fixed Income	37,254.79	40,020.21	FNMA POOL #986821 5.262% 07-01-2038	BEO
Fixed Income	62,721.11	68,535.98	FNMA POOL #988079 5.5% 07-01-2038	BEO
Fixed Income	182,416.27	196,796.14	FNMA POOL #994148 5% 12-01-2023	BEO
Fixed Income	999,257.72	1,091,694.06	FNMA POOL #995018 5.5% 06-01-2038	BEO
Fixed Income	768,933.81	840,872.95	FNMA POOL #995217 5.5% DUE 12-01-2023	BEO
Fixed Income	88,967.85	98,199.15	FNMA POOL #995362 5.5% 07-01-2038	BEO
Fixed Income	366,735.53	401,047.31	FNMA POOL #995461 5.5% 12-01-2023	BEO
Fixed Income	680,154.86	743,788.11	FNMA POOL #995517 5.5% 01-01-2024	BEO
Fixed Income	192,350.01	210,705.97	FNMA POOL #995530 5.5% 12-01-2021	BEO
Fixed Income	538,873.69	590,298.41	FNMA POOL #995530 5.5% 12-01-2021	BEO
Fixed Income	134,504.56	149,863.64	FNMA POOL #995938 6% 01-01-2039	BEO
Fixed Income	162,172.94	174,957.20	FNMA POOL #995957 5% 06-01-2024	BEO
Fixed Income	613,013.73	661,338.22	FNMA POOL #995957 5% 06-01-2024	BEO
Fixed Income	281,572.24	310,292.61	FNMA POOL #AA0923 6% 09-01-2037	BEO
Fixed Income	489,071.54	524,636.82	FNMA POOL #AA4266 4.5% 05-01-2024	BEO
Fixed Income	49,768.20	55,700.07	FNMA POOL #AA6898 6% 07-01-2039	BEO
Fixed Income	548,632.35	584,661.04	FNMA POOL #AA7236 4% 06-01-2039	BEO
Fixed Income	43,786.73	49,005.67	FNMA POOL #AA8729 6% 06-01-2039	BEO
Fixed Income	2,610,059.09	2,800,932.71	FNMA POOL #AA9845 4.5% 08-01-2039	BEO
Fixed Income	36,869.06	40,440.93	FNMA POOL #AB0532 5.5% 12-01-2038	BEO
Fixed Income	44,826.59	48,917.46	FNMA POOL #AB0535 5.5% 01-01-2039	BEO
Fixed Income	195,339.67	215,553.42	FNMA POOL #AB1146 5% 06-01-2040	BEO
Fixed Income	5,832,228.58	6,276,994.33	FNMA POOL #AB1387 4.5% 08-01-2040	BEO
Fixed Income	640,816.47	683,103.95	FNMA POOL #AB1845 4% 11-01-2040	BEO
Fixed Income	766,438.57	825,906.54	FNMA POOL #AB2374 4% 03-01-2041	BEO
Fixed Income	1,666,590.52	1,773,468.97	FNMA POOL #AB2497 4% 03-01-2021	BEO
Fixed Income	1,860,965.32	1,966,761.19	FNMA POOL #AB3866 3.5 11-01-2041	BEO
Fixed Income	1,348,202.57	1,385,663.72	FNMA POOL #AB4742 3% 03-01-2042	BEO
Fixed Income	619,716.88	665,036.77	FNMA POOL #AC3657 4.5% 10-01-2039	BEO
Fixed Income	14,564.30	15,498.26	FNMA POOL #AC5040 4% 10-01-2024	BEO
Fixed Income	136,340.08	145,083.57	FNMA POOL #AC6630 4% 11-01-2024	BEO
Fixed Income	427,255.48	469,451.23	FNMA POOL #AC7746 5.5% 09-01-2035	BEO
Fixed Income	765,130.56	814,196.09	FNMA POOL #AC8547 4% 12-01-2024	BEO
Fixed Income	202,314.89	217,193.12	FNMA POOL #AD0141 6.5% 04-01-2018	BEO
Fixed Income	186,003.57	204,122.17	FNMA POOL #AD0888 4.5% 04-01-2025	BEO
Fixed Income	247,989.17	266,899.58	FNMA POOL #AD1656 4.5% 03-01-2040	BEO

Fixed Income	2,403,870.51	2,629,017.02	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	1,000,000.06	1,072,570.06	FNMA POOL #AD3832 4.5% 04-01-2025 BEO
Fixed Income	290,315.55	315,729.77	FNMA POOL #AD5325 5% 03-01-2040 BEO
Fixed Income	981,874.89	1,067,828.22	FNMA POOL #AD6374 5% 05-01-2040 BEO
Fixed Income	3,353,462.58	3,609,180.86	FNMA POOL #AD6432 4.5% 06-01-2040 BEO
Fixed Income	2,468,465.56	2,626,760.85	FNMA POOL #AD7151 4% 07-01-2025 BEO
Fixed Income	153,162.97	164,843.18	FNMA POOL #AD7453 4.5% 10-01-2040 BEO
Fixed Income	609,135.77	664,423.37	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	4,897,239.18	5,325,958.19	FNMA POOL #AD8536 5% 08-01-2040 BEO
Fixed Income	2,439,503.26	2,595,948.60	FNMA POOL #AD8562 4% 08-01-2025 BEO
Fixed Income	1,116,197.04	1,201,318.23	FNMA POOL #AD9187 4.5% 09-01-2040 BEO
Fixed Income	347,812.49	374,336.67	FNMA POOL #AD9975 4.5% 09-01-2040 BEO
Fixed Income	932,770.50	993,798.88	FNMA POOL #AE0215 4% 12-01-2039 BEO
Fixed Income	5,458,255.60	5,856,599.09	FNMA POOL #AE0313 4.5% 09-01-2040 BEO
Fixed Income	264,419.00	281,375.40	FNMA POOL #AE0375 4% 07-01-2025 BEO
Fixed Income	537,675.58	576,901.70	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	1,064,067.64	1,134,281.21	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	681,003.29	725,939.97	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	1,021,504.95	1,088,909.98	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	818,291.18	860,974.07	FNMA POOL #AE0981 3.5% DUE 03-01-2041 BEO
Fixed Income	170,435.00	181,365.00	FNMA POOL #AE0988 4% 09-01-2025 BEO
Fixed Income	1,084,567.62	1,154,120.94	FNMA POOL #AE2288 4% 08-01-2025 BEO
Fixed Income	138,605.86	147,751.90	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	5,373,133.05	5,727,706.10	FNMA POOL #AE5463 4% 10-01-2040 BEO
Fixed Income	707,245.66	753,916.80	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	628,662.81	670,148.27	FNMA POOL #AE6057 4% 10-01-2040 BEO
Fixed Income	6,058,150.27	6,520,114.51	FNMA POOL #AE6061 4.5% 10-01-2040 BEO
Fixed Income	281,981.97	303,485.92	FNMA POOL #AE7668 4.5% 10-01-2040 BEO
Fixed Income	714,237.91	751,492.56	FNMA POOL #AE9755 3.5% 12-01-2040 BEO
Fixed Income	137,457.72	149,801.83	FNMA POOL #FN0000 3.584% DUE 09-01-2020 BEO
Fixed Income	122,851.39	135,195.62	FNMA POOL #FN0001 3.763% 12-01-2020 BEO
Fixed Income	1,678,054.77	1,904,531.75	FNMA POOL #FN0003 4.301% DUE 01-01-2021 BEO
Fixed Income	1,693,173.91	1,851,577.10	FNMA POOL #FN0004 3.632% DUE 12-01-2020 BEO
Fixed Income	137,762.37	148,359.05	FNMA POOL #MA0098 4% 06-01-2029 BEO
Fixed Income	119,651.69	127,324.95	FNMA POOL #MA0150 4% 08-01-2019 BEO
Fixed Income	1,435,437.48	1,544,903.94	FNMA POOL #MA0483 4.5% DUE 08-01-2040 BEO
Fixed Income	560,893.80	604,037.75	FNMA POOL #MA0587 4% 12-01-2030 BEO
Fixed Income	561,332.23	593,566.73	FNMA POOL #MA0654 3.5% 02-01-2021 BEO
Fixed Income	328,529.38	353,801.17	FNMA POOL #MA0695 4% 04-01-2031 BEO
Fixed Income	3,872,825.42	4,121,189.71	FNMA POOL #MA0741 4% 05-01-2021 BEO
Fixed Income	16,412,095.63	17,694,372.66	FNMA POOL #MA0755 4.5% 06-01-2041 BEO
Fixed Income	757,167.38	801,158.80	FNMA POOL #MA1029 3.5% 04-01-2032 BEO
Fixed Income	5,065,635.80	5,277,460.42	FNMA POOL #MA1036 2.5 DUE 03-01-2022 BEO
Fixed Income	2,300,000.00	2,419,535.60	FNMA PREASSIGN 00004 5.5 11-25-2034
Fixed Income	92,058.84	98,046.71	FNMA PREASSIGN 00164 5 12-25-2032
Fixed Income	747,988.95	871,223.12	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	300,000.00	312,170.70	FNMA PREASSIGN 00480 2.75 03-13-2014
Fixed Income	15,100.70	15,251.44	FNMA PREASSIGN 00853 4 03-25-2018
Fixed Income	100,000.00	101,746.20	FNMA PREASSIGN 1.25 09-28-2016
Fixed Income	100,000.00	100,030.00	FNMA PREASSIGN 63 0.45 09-06-2013
Fixed Income	9,043,761.60	10,336,160.35	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	106,748.47	108,232.70	FNMA REMIC SER 2006-53 CL BP 612-25-2032
Fixed Income	217,507.89	217,416.97	FNMA REMIC SER 2006-58 CL EF FLT RT 07-25-2036
Fixed Income	1,062,663.70	1,065,215.16	FNMA REMIC SER 2011-3 CL FA FLT RT 02-25-2041
Fixed Income	44,175.67	51,519.61	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	835,940.60	837,255.53	FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036
Fixed Income	122,904.54	135,873.06	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	4,100,000.00	4,967,502.60	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	1,100,000.00	1,332,744.60	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	200,000.00	242,317.20	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	900,000.00	1,090,427.40	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	178,084.23	177,546.23	FNMA SER 2011-144 CL CE 1.25 06-25-2035
Fixed Income	225,000.00	231,328.13	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES AUGUST
Fixed Income	1,870,000.00	1,926,685.31	FNMA SINGLE FAMILY MORTGAGE 2.5% 15 YEARS SETTLES JULY
Fixed Income	4,000,000.00	4,190,624.00	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	1,000,000.00	1,047,656.00	FNMA SINGLE FAMILY MORTGAGE 3% 15 YEARS SETTLES JULY
Fixed Income	-10,000,000.00	(10,254,690.00)	FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JULY
Fixed Income	3,000,000.00	3,169,689.00	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	600,000.00	633,937.80	FNMA SINGLE FAMILY MORTGAGE 3.5% 15 YEARS SETTLES JULY
Fixed Income	3,245,000.00	3,410,800.03	FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY
Fixed Income	100,000,000.00	104,828,100.00	FNMA SINGLE FAMILY MORTGAGE 3.50 MAT 30 YEARS SETTLES AUGUST
Fixed Income	1,650,000.00	1,729,663.65	FNMA SINGLE FAMILY MORTGAGE 3.50 MAT 30 YEARS SETTLES AUGUST
Fixed Income	1,295,000.00	1,357,523.90	FNMA SINGLE FAMILY MORTGAGE 3.50 MAT 30 YEARS SETTLES AUGUST

Fixed Income	-2,000,000.00	(2,126,876.00)	FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JULY
Fixed Income	65,000,000.00	69,174,235.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	1,490,000.00	1,585,686.31	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	770,000.00	819,448.63	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	11,820,000.00	12,579,068.58	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	135,000.00	144,618.75	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES AUGUST
Fixed Income	1,000,000.00	1,071,719.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY
Fixed Income	-17,000,000.00	(18,221,875.00)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	4,000,000.00	4,287,500.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	210,000.00	225,257.76	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	-14,000,000.00	(15,148,434.00)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST
Fixed Income	1,815,000.00	1,964,171.22	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	30,000,000.00	31,870,320.00	FNMA SINGLE FAMILY MTG 4.00 30YEARS SETTLES AUG
Fixed Income	1,000,000.00	1,062,344.00	FNMA SINGLE FAMILY MTG 4.00 30YEARS SETTLES AUG
Fixed Income	430,000.00	463,459.59	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL
Fixed Income	669,157.75	663,107.89	FNMA TR 2007-70 CL-FA FLTG RT DUE 07-25-2037
Fixed Income	550,000.00	231,044.00	FNMA-DEB-PRIN-STRIPS PRIN PMT ON 0.00 DEB 2037 DUE 07-15-2037 REG
Fixed Income	650,000.00	650,282.10	FORD CR AUTO OWNER .56999999285% DUE 01-15-2015
Fixed Income	328,402.25	328,558.57	FORD CR AUTO OWNER .62000000477% DUE 09-15-2014
Fixed Income	225,000.00	229,036.72	FORD CR AUTO OWNER 1.65% DUE 05-15-2016
Fixed Income	44,405.81	44,498.31	FORD CR AUTO OWNER 5.15999984741% DUE 04-15-2013
Fixed Income	356,064.41	363,010.87	FORD CR AUTO OWNER 6.07000017166% DUE 05-15-2014
Fixed Income	600,000.00	610,294.80	FORD CR FLOORPLAN 1.91999995708% DUE 01-15-2019
Fixed Income	195,000.00	195,630.05	FORD CR FLOORPLAN MASTER OWNER TR A 2009-2 AST BACKED NT CL A 09-15-2014 REG
Fixed Income	460,000.00	495,194.60	FORD MTR CO DEL 6.375% DUE 02-01-2029
Fixed Income	460,000.00	522,100.00	FORD MTR CO DEL 7.125% DUE 11-15-2025
Fixed Income	600,000.00	745,500.00	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	75,000.00	82,387.42	FORD MTR CR CO LLC 5.75% DUE 02-01-2021
Fixed Income	65,000.00	72,313.02	FORD MTR CR CO LLC 5.875 DUE 08-02-2021
Fixed Income	220,000.00	250,244.28	FORD MTR CR CO LLC 6.625% DUE 08-15-2017
Fixed Income	2,700,000.00	2,710,646.10	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	200,000.00	200,788.60	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	1,300,000.00	1,305,125.90	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	125,000.00	142,305.75	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	500,000.00	569,223.00	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	40,000.00	45,537.84	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	5,000,000.00	5,546,475.00	FORD MTR CR CO LLC NT 8 DUE 06-01-2014
Fixed Income	100,000.00	110,929.50	FORD MTR CR CO LLC NT 8 DUE 06-01-2014
Fixed Income	150,000.00	179,720.85	FPL GROUP CAP INC DEB 7.875 DUE 12-15-2015
Fixed Income	170,000.00	167,259.26	FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022
Fixed Income	830,000.00	816,618.74	FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022
Fixed Income	800,000.00	331,904.00	FRESNO CNTY CAL PENSION OBLIG CAP APPREC SER A DUE 08-15-2028 5.66 @25.626
Fixed Income	250,000.00	265,625.00	FRONTIER 8.125 DUE 10-01-2018
Fixed Income	-58.00	(10,875.00)	FUT CALL SEP 12 T-NOTE OPTION 1360
Fixed Income	18.00	4,454,775.00	FUT JUN 15 EURO DOLLARS
Fixed Income	212.00	52,467,350.00	FUT JUN 15 EURO DOLLARS
Fixed Income	-18.00	(4,454,775.00)	FUT JUN 15 EURO DOLLARS
Fixed Income	-212.00	(52,467,350.00)	FUT JUN 15 EURO DOLLARS
Fixed Income	43.00	10,653,787.50	FUT MAR 15 EURO DOLLARS
Fixed Income	260.00	64,418,250.00	FUT MAR 15 EURO DOLLARS
Fixed Income	-43.00	(10,653,787.50)	FUT MAR 15 EURO DOLLARS
Fixed Income	-260.00	(64,418,250.00)	FUT MAR 15 EURO DOLLARS
Fixed Income	-58.00	(16,312.50)	FUT PUT SEP 12 T-NOTE OPTION 1310
Fixed Income	109.00	14,537,875.00	FUT SEP 12 10 YR T-NOTES
Fixed Income	12.00	2,145,709.79	FUT SEP 12 EURX EUR-BUND
Fixed Income	4.00	715,236.60	FUT SEP 12 EURX EUR-BUND
Fixed Income	-12.00	(2,145,709.79)	FUT SEP 12 EURX EUR-BUND
Fixed Income	-4.00	(715,236.60)	FUT SEP 12 EURX EUR-BUND
Fixed Income	15.00	(2,219,531.25)	FUT SEP 12 U.S. T-BONDS
Fixed Income	20.00	4,943,500.00	FUT SEP 15 EURO DOLLARS
Fixed Income	-20.00	(4,943,500.00)	FUT SEP 15 EURO DOLLARS
Fixed Income	500,000.00	39,850.55	FWD CNTRT TO BUY 03-13-2043 OCD0022D0
Fixed Income	400,000.00	31,880.44	FWD CNTRT TO BUY 03-13-2043 OCD011530
Fixed Income	400,000.00	31,079.08	FWD CNTRT TO BUY 8.72 12-21-2042 OCD0022B4
Fixed Income	600,000.00	46,618.62	FWD CNTRT TO BUY 8.85 12-21-2042 OCD002059
Fixed Income	400,000.00	31,079.08	FWD CNTRT TO BUY 8.85 12-21-2042 OCD002059
Fixed Income	-800,000.00	-	FWD CNTRT TO SELL 03-13-2043 OCD002075
Fixed Income	-200,000.00	-	FWD CNTRT TO SELL 03-13-2043 OCD002075
Fixed Income	-500,000.00	-	FWD CNTRT TO SELL 03-13-2043 OCD0022D0
Fixed Income	-400,000.00	-	FWD CNTRT TO SELL 03-13-2043 OCD011530
Fixed Income	-600,000.00	-	FWD CNTRT TO SELL 12-21-2042 OCD002059
Fixed Income	-400,000.00	-	FWD CNTRT TO SELL 12-21-2042 OCD002059
Fixed Income	-400,000.00	-	FWD CNTRT TO SELL 12-21-2042 OCD0022B4

Fixed Income	-125,000.00	(125,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	-50,000.00	(50,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	-390,000.00	(390,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	80,000.00	80,000.00	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	130,000.00	130,000.00	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	260,000.00	260,000.00	FX COLLATERAL RECEIVABLE FROM: MORGAN STANLEY
Fixed Income	565,000.00	588,539.60	GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042
Fixed Income	2,200.00	1,915.43	GAMCO INVS INC SUB DEB 0 DUE 12-31-2015
Fixed Income	235,000.00	238,634.51	GE CAP CR CARD 2.21000003815% DUE 06-15-2016
Fixed Income	50,000.00	50,000.00	GE CAP CR CARD 3.69% DUE 07-15-2015
Fixed Income	510,000.00	510,000.00	GE CAP CR CARD 3.69% DUE 07-15-2015
Fixed Income	165,000.00	165,000.00	GE CAP CR CARD 3.69% DUE 07-15-2015
Fixed Income	700,000.00	749,771.40	GE CAP CR CARD 3.8% DUE 11-15-2017
Fixed Income	480,000.00	514,128.96	GE CAP CR CARD 3.8% DUE 11-15-2017
Fixed Income	905,416.73	870,897.71	GE SEACO FIN SRL FLTG RT .49775% DUE 11-17-2020
Fixed Income	145,000.00	162,766.70	GEN DYNAMICS CORP 3.875% DUE 07-15-2021
Fixed Income	900,000.00	989,911.80	GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG
Fixed Income	560,000.00	628,533.92	GEN ELEC CAP CORP 5.3% DUE 02-11-2021
Fixed Income	720,000.00	808,115.04	GEN ELEC CAP CORP 5.3% DUE 02-11-2021
Fixed Income	205,000.00	234,630.29	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	400,000.00	457,815.20	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	1,000,000.00	1,144,538.00	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	5,800,000.00	6,476,495.29	GEN ELEC CAP CORP 5.5%-FR NTS 9/2067 EUR'144A
Fixed Income	546,000.00	627,648.84	GEN ELEC CAP CORP 5.625% DUE 05-01-2018
Fixed Income	575,000.00	624,590.87	GEN ELEC CAP CORP 5.9% DUE 05-13-2014
Fixed Income	0.00	-	GEN ELEC CAP CORP 5.9% DUE 05-13-2014
Fixed Income	495,000.00	579,187.62	GEN ELEC CAP CORP 6% DUE 08-07-2019
Fixed Income	1,335,000.00	1,562,051.46	GEN ELEC CAP CORP 6% DUE 08-07-2019
Fixed Income	1,750,000.00	1,431,255.00	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	500,000.00	506,999.50	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00802 5.25 DUE 10-19-2012
Fixed Income	385,000.00	388,172.01	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00817 VAR RT DUE 05-22-2013
Fixed Income	90,000.00	99,947.34	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021
Fixed Income	140,000.00	135,183.86	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016
Fixed Income	1,190,000.00	1,190,119.00	GENE ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY TRAN # TR 00864 1.625 07-02-2015
Fixed Income	1,090,000.00	1,097,369.49	GENERAL ELEC CAP CORP MEDIUM TERM NTS 2.3 DUE 04-27-2017
Fixed Income	300,000.00	339,306.60	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.375% DUE 10-20-2016
Fixed Income	900,000.00	889,110.90	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG
Fixed Income	769,000.00	952,162.72	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	335,000.00	414,791.30	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	130,000.00	151,806.46	GENERAL ELEC CO 5.25% DUE 12-06-2017
Fixed Income	125,000.00	127,913.87	GENERAL MLS INC 3.15% DUE 12-15-2021
Fixed Income	1,500,000.00	1,582,395.00	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	0.00	-	GEORGIA PAC CORP GEORGIA PACIFIC 1ST LIEN DUE 12-23-2012 BEO
Fixed Income	720,000.00	860,253.12	GEORGIA PWR CO 5.4% DUE 06-01-2040
Fixed Income	1,000,000.00	1,118,750.00	GERDAU HOLDINGS BNDS 7.0% 20/01/2020
Fixed Income	2,000,000.00	2,893,629.50	GERMANY(FED REP) 2.25% IDX/LKD 15/04/13 EUR
Fixed Income	1,529,803.24	1,514,505.21	G-FORCE 2005-RR 5.158 DUE 12-25-2039
Fixed Income	250,000.00	291,415.00	GILEAD SCIENCES 5.65% DUE 12-01-2041
Fixed Income	2,000,000.00	2,600,000.00	GILEAD SCIENCES INC SR NT CONV 1.625% DUE 05-01-2016 REG
Fixed Income	2,700,000.00	2,802,953.70	GLAXOSMITHKLINE 4.85% DUE 05-15-2013
Fixed Income	610,000.00	163,175.00	GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 12-31-40 BD IN DEFAULT
Fixed Income	100,000.00	10.00	GLITNIR BANKI HF GLITNIR BANKI HF BONDS DEFAULTED DUE 09-14-2049 BEO
Fixed Income	580,000.00	155,150.00	GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT
Fixed Income	37,503.27	47,761.05	GLOBALDRIVE 2008-B 4% A/BKD NTS 20/10/16EUR'A
Fixed Income	1,400,000.00	1,473,500.00	GMAC INC FORMERLY 6.75% DUE 12-01-2014
Fixed Income	800,000.00	848,000.00	GMAC INC FORMERLY 7.5 DUE 12-31-2013
Fixed Income	185,000.00	198,478.91	GNMA 3.20367 2011-096 CL AD DUE 09-16-2044
Fixed Income	139,102.84	145,249.51	GNMA 4% DUE 03-16-2033
Fixed Income	217,049.28	228,133.34	GNMA 4.5% DUE 03-20-2036
Fixed Income	2,067,130.34	2,510,848.13	GNMA 5.5% DUE 03-16-2034
Fixed Income	1,191.91	1,198.83	GNMA GPM POOL #905543 SER 2015 11.25% DUE 08-15-2015 REG
Fixed Income	540,000.00	588,093.48	GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST
Fixed Income	1,030,000.00	1,142,816.93	GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY
Fixed Income	200,000.00	221,906.20	GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY
Fixed Income	6,155,000.00	6,578,156.25	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JULY
Fixed Income	71,936.73	79,636.12	GNMA POOL #003964 5% 03-20-2037 BEO
Fixed Income	756,371.00	838,028.81	GNMA POOL #004658 5% 03-20-2040 BEO
Fixed Income	827,818.00	917,189.23	GNMA POOL #004679 5% 04-20-2040 BEO
Fixed Income	128,279.37	137,190.93	GNMA POOL #004974 3.5% 03-20-2026 BEO
Fixed Income	609,698.90	673,355.73	GNMA POOL #005055 4.5% 05-20-2041 BEO
Fixed Income	10,914.72	13,043.20	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	34,978.06	38,978.50	GNMA POOL #647070 5.5% 07-20-2035 BEO
Fixed Income	534,636.89	590,249.82	GNMA POOL #677292 5% 06-15-2040 BEO

Fixed Income	393,100.91	434,006.99	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	115,461.41	129,757.84	GNMA POOL #697709 SER 2038 6% DUE 12-15-2038 BEO
Fixed Income	71,382.12	79,412.61	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	92,757.18	103,481.77	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	461,238.77	505,300.91	GNMA POOL #733989 4% 10-15-2040 BEO
Fixed Income	1,273,175.87	1,392,816.21	GNMA POOL #738017 4% 02-15-2041 BEO
Fixed Income	1,596,593.14	1,751,255.12	GNMA POOL #745133 4.5% 06-15-2040 BEO
Fixed Income	2,638,419.21	2,890,467.40	GNMA POOL #746823 4% 12-15-2040 BEO
Fixed Income	2,759,700.30	3,023,334.47	GNMA POOL #753599 4% 12-15-2040 BEO
Fixed Income	351,057.03	389,164.27	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	3,976,400.84	4,353,323.87	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	84,072.72	119,089.00	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	4,070,807.72	4,718,530.22	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	53,924.05	54,278.12	GNMA SERIES 2000-26 CLASS-DF 09-20-2030
Fixed Income	155,880.17	172,855.52	GNMAII POOL #003952 SER 2037 5 DUE 02-20-2037 REG
Fixed Income	317,451.88	352,612.85	GNMAII POOL #004697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	1,942.04	2,008.55	GNMAII POOL #008837 SER 2021 ADJ RT 09-20-2021
Fixed Income	9,890.43	10,255.58	GNMAII POOL #008915 SER 2022 ADJ RT 02-20-2022
Fixed Income	21,478.23	22,307.93	GNMAII POOL #080078 SER 2027 ADJ RT 05-20-2027
Fixed Income	108,432.17	112,620.90	GNMAII POOL #080088 SER 2027 ADJ RT 06-20-2027
Fixed Income	97,194.19	100,523.29	GNMAII POOL #080095 SER 2027 ADJ RT 07-20-2027
Fixed Income	45,362.20	46,915.86	GNMAII POOL #080107 SER 2027 ADJ RT 08-20-2027
Fixed Income	3,429.10	3,561.57	GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030
Fixed Income	529,844.77	549,406.11	GNMAII POOL #080817 SER 2034 ADJ RT 01-20-2034
Fixed Income	3,590,000.00	4,061,187.50	GOLDCORP INC NEW SR NT CONV 2% DUE 08-01-2014 REG
Fixed Income	550,000.00	550,060.50	GOLDMAN SACHS 3.625% DUE 02-07-2016
Fixed Income	750,000.00	761,863.50	GOLDMAN SACHS 5.25% DUE 07-27-2021
Fixed Income	300,000.00	315,001.20	GOLDMAN SACHS 5.35% DUE 01-15-2016
Fixed Income	750,000.00	787,503.00	GOLDMAN SACHS 5.35% DUE 01-15-2016
Fixed Income	110,000.00	116,116.44	GOLDMAN SACHS 5.75% DUE 01-24-2022
Fixed Income	340,000.00	358,905.36	GOLDMAN SACHS 5.75% DUE 01-24-2022
Fixed Income	3,600,000.00	3,914,168.40	GOLDMAN SACHS 6.25% DUE 09-01-2017
Fixed Income	734,000.00	719,358.90	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	75,000.00	74,989.65	GOLDMAN SACHS GROUP INC 3.3 DUE 05-03-2015
Fixed Income	1,325,000.00	1,324,817.15	GOLDMAN SACHS GROUP INC 3.3 DUE 05-03-2015
Fixed Income	1,453,000.00	1,657,004.10	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	520,000.00	593,009.04	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	1,360,000.00	1,550,946.72	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	300,000.00	271,461.90	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	2,500,000.00	3,152,478.90	GOLDMAN SACHS GRP FRN 02/13 EUR1000
Fixed Income	200,000.00	235,403.70	GOLDMAN SACHS GRP FRN EMTN 12/08/15 EUR100000
Fixed Income	1,806,770.14	2,208,503.65	GRANITE MAST 06-4 FRN M/BKD 12/2054 EUR 'A7'
Fixed Income	2,387,820.14	2,918,749.53	GRANITE MASTER ISS FRN M/BKD 12/54 EUR'A5'REGS
Fixed Income	1,304,189.07	1,314,884.72	GREEN TREE FINL CORP 1999-2 MFD HSG SR/SUB P/T CL A-5 6.68 DUE 12-01-30 BEO
Fixed Income	2,303,227.79	2,083,681.81	GS MTG SECS CORP FFMLT 2005-FF11 MTG PASSTHRU CTF CL 11-25-2035 REG
Fixed Income	1,209,783.39	1,190,891.41	GS MTG SECS CORP FLTG RT .6262% DUE 09-25-2035
Fixed Income	2,555,000.00	2,678,508.70	GS MTG SECS TR 3.707% DUE 08-10-2044
Fixed Income	2,100,000.00	2,147,250.00	HANSON AUSTRALIA 5.25% DUE 03-15-2013
Fixed Income	383,862.53	385,839.81	HARLEY DAVIDSON 4.55000019073% DUE 01-15-2017
Fixed Income	126,775.57	127,423.26	HARLEY-DAVIDSON 3.32% DUE 02-15-2017
Fixed Income	385,000.00	401,961.18	HARTFORD FINL SVCS 5.5% DUE 03-30-2020
Fixed Income	530,777.40	663,974.41	HARVEST CLO I SA FRN CLO 29/3/17 EUR REGS A1
Fixed Income	1,100,000.00	1,210,000.00	HCA INC 7.25% DUE 09-15-2020
Fixed Income	1,400,000.00	1,540,000.00	HCA INC 7.25% DUE 09-15-2020
Fixed Income	130,000.00	135,197.53	HCP INC 3.75% DUE 02-01-2016
Fixed Income	575,000.00	667,642.27	HCP INC 6.7 DUE 01-30-2018 BEO
Fixed Income	5,000,000.00	5,601,690.00	HEALTH CARE PPTY INVS INC HEALTH CARE PROP INV 6% DUE 01-30-2017/01-22-2007
Fixed Income	750,000.00	844,587.00	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15-2016/09-14-2016
Fixed Income	1,000,000.00	125,493.60	HENGDELI HOLDINGS 2.5% CNV BDS20/10/2015 HKD
Fixed Income	1,095,000.00	1,112,088.57	HEWLETT PACKARD CO 2.35% DUE 03-15-2015
Fixed Income	235,000.00	241,717.48	HEWLETT PACKARD CO 3% DUE 09-15-2016
Fixed Income	215,000.00	214,380.15	HEWLETT PACKARD CO 3.75% DUE 12-01-2020
Fixed Income	785,000.00	822,840.14	HEWLETT PACKARD CO 4.65% DUE 12-09-2021
Fixed Income	1,040,000.00	1,043,955.12	HEWLETT PACKARD CO BNDS 2.6 DUE 09-15-2017
Fixed Income	1,600,000.00	1,766,684.80	HLTH CARE PPTY 5.625% DUE 05-01-2017
Fixed Income	370,000.00	412,383.50	HLTH CARE PPTY INVS INC MANDATORY PAR PUR REMARKETED SECS06-08-15/06-08-5 REG
Fixed Income	1,800,000.00	1,888,009.20	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	500,000.00	530,382.00	HLTH CARE REIT INC 5.25% DUE 01-15-2022
Fixed Income	150,000.00	159,999.00	HOME DEPOT INC 5.25% DUE 12-16-2013
Fixed Income	460,000.00	588,902.58	HOME DEPOT INC 5.875% DUE 12-16-2036
Fixed Income	2,900,000.00	1,079,310.40	HOME EQTY LN TR FLTG RT .5862% DUE 04-25-2037
Fixed Income	500,000.00	494,125.00	HON HAI PRECISION INDUST 0.0% 12/10/2013
Fixed Income	900,000.00	889,425.00	HON HAI PRECISION INDUSTRY ZCPN 12/10/2013

Fixed Income	350,000.00	350,151.20	HONDA AUTO .56999999285% DUE 08-15-2014
Fixed Income	0.00	3,362.68	Hong Kong dollar - Cash
Fixed Income	0.00	232,157.81	Hong Kong dollar - Cash
Fixed Income	0.00	75.54	Hong Kong dollar - Cash
Fixed Income	0.00	382,017.18	Hong Kong dollar - Cash
Fixed Income	0.00	0.28	Hong Kong dollar - Cash
Fixed Income	0.00	-	Hong Kong dollar - Cash
Fixed Income	0.00	-	Hong Kong dollar - Cash
Fixed Income	0.00	12,833.35	Hong Kong dollar - Cash
Fixed Income	0.00	417,596.80	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	53,143.07	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	56,337.30	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	33,520.98	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	(114,334.73)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(382,017.19)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(417,596.81)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	0.00	(53,143.07)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	0.00	(317,661.00)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	0.00	(33,520.98)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	0.00	114,334.50	Hong Kong dollar - Pending Trade Sales
Fixed Income	0.00	261,304.70	Hong Kong dollar - Pending Trade Sales
Fixed Income	215,000.00	224,118.15	HSBC BK USA N A 4.625% DUE 04-01-2014
Fixed Income	3,000,000.00	3,900,000.00	HSBC CAP FDG(USD1) 10.176%-FRN PRP PFD 144'A
Fixed Income	345,000.00	373,536.33	HSBC FIN CORP 6.676% DUE 01-15-2021
Fixed Income	150,000.00	137,476.20	HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG
Fixed Income	400,000.00	366,603.20	HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG
Fixed Income	700,000.00	771,741.60	HSBC HLDGS PLC 6.5% DUE 05-02-2036
Fixed Income	1,250,000.00	1,395,562.50	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021
Fixed Income	1,300,000.00	1,451,385.00	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021
Fixed Income	1,614,425.21	1,482,667.13	HSBC HOME EQUITY LN TR USA 2006-1 CL A1 01-20-2036 BEO
Fixed Income	1,861,012.82	1,763,419.44	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	200,000.00	240,338.00	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	600,000.00	721,014.00	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	250,000.00	338,502.00	HUMANA INC 8.15% DUE 06-15-2038
Fixed Income	2,500,000.00	3,105,500.00	HUTCHISON WHAM 09 7.625% NTS 04/19 USD'REGS
Fixed Income	404,999.49	29,255.95	I/O FHLMC MULTICLASS 3760 CL CI 05-15-2025
Fixed Income	237,622.92	16,731.51	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	328,131.48	25,169.00	I/O FHLMC MULTICLASS 3818 CL GI 4% 09-15-2027
Fixed Income	156,440.27	8,166.49	I/O FHLMC MULTICLASS SER 3686 CL DI 4.5%09-15-2027
Fixed Income	306,964.79	16,322.55	I/O FHLMC MULTICLASS SER 3809 CL BI 04-15-2024
Fixed Income	3,807,611.09	556,147.29	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	3,064,122.16	490,602.73	I/O FNMA REMIC SER 2007-39 CL LI FLT RT 05-25-2037
Fixed Income	387,903.01	55,285.49	I/O FNMA REMIC TR 2010-154 CL-DI 4.5% 11-25-2040
Fixed Income	980,364.07	150,721.17	I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037
Fixed Income	49,461.34	793.45	I/O GNMA 2003-028 REMIC TR CTF CL LI 02-20-2032
Fixed Income	415,884.24	34,283.42	I/O GNMA 2011-65 REMIC PASSTHRU CTF CL IO VAR RT 03-16-2023
Fixed Income	6,340,211.69	862,902.81	I/O GNMA REMIC 02/16/2009 FLTG08-16-2038
Fixed Income	6,603,093.51	903,441.85	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	6,928,854.13	1,217,704.54	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	4,100,000.00	4,315,094.20	ICI WILMINGTON INC 5.625% DUE 12-01-2013
Fixed Income	1,250,000.00	1,384,337.50	ILLINOIS ST 5.665 MUN BD DUE 03-01-2018
Fixed Income	385,000.00	426,375.95	ILLINOIS ST 5.665 MUN BD DUE 03-01-2018
Fixed Income	900,000.00	1,042,713.00	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE
Fixed Income	0.00	2,445,703.94	Indian rupee - Pending Foreign Exchange Purchases
Fixed Income	0.00	(2,445,703.95)	Indian rupee - Pending Foreign Exchange Sales
Fixed Income	0.00	-	Indonesian rupiah - Cash
Fixed Income	0.00	7.72	Indonesian rupiah - Pending Foreign Exchange Purchases
Fixed Income	0.00	1,891,885.24	Indonesian rupiah - Pending Foreign Exchange Purchases
Fixed Income	0.00	(7.72)	Indonesian rupiah - Pending Foreign Exchange Sales
Fixed Income	0.00	(1,891,885.24)	Indonesian rupiah - Pending Foreign Exchange Sales
Fixed Income	792,000.00	787,050.00	INTELSAT JACKSON HLDGS LTD TERM LOAN DUE04-03-2018 BEO
Fixed Income	731,000.00	764,115.76	INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000
Fixed Income	37,000.00	48,224.54	INTL BUSINESS 5.6% DUE 11-30-2039
Fixed Income	5,900,000.00	5,827,480.46	INTL BUSINESS NT RESTRTD 2.2% 10/02/2017
Fixed Income	350,000.00	355,103.70	INTL LEASE FIN 5.75% DUE 05-15-2016
Fixed Income	650,000.00	659,478.30	INTL LEASE FIN 5.75% DUE 05-15-2016
Fixed Income	2,000,000.00	2,010,000.00	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00582 5.55 DUE 09-05-2012
Fixed Income	500,000.00	545,769.00	INTL PAPER CO 4.75% DUE 02-15-2022
Fixed Income	-2,100,000.00	(275.73)	IR CAP USD 215.949%/CPURN BNPAFRPP 03-04-2015 317512JL6
Fixed Income	-2,100,000.00	(1,959.30)	IR FLR USD 215.949%/CPURN BNPAFRPP 03-04-2015 317512JK8
Fixed Income	-1,500,000.00	(4,387.95)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-1,000,000.00	(2,925.30)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	-2,300,000.00	(6,728.19)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8

Fixed Income	-5,400,000.00	(15,796.62)	IR FLR USD 215.949%/CPURN CITIUS33	03-12-2020 317513RF8
Fixed Income	-8,600,000.00	(25,132.64)	IR FLR USD 215.949%/CPURN DEUTGB2L	03-10-2020 317512KA8
Fixed Income	-2,700,000.00	(8,394.57)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	-800,000.00	(2,487.28)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	-4,300,000.00	(13,369.13)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	-20,700,000.00	(64,358.37)	IR FLR USD 216.987%/CPURN CITIUS33	04-07-2020 317513DG1
Fixed Income	-600,000.00	(2,081.82)	IR FLR USD 217.965%/CPURN CITIUS33	09-29-2020 317526CE9
Fixed Income	-1,500,000.00	(5,204.55)	IR FLR USD 217.965%/CPURN CITIUS33	09-29-2020 317526CE9
Fixed Income	-1,000,000.00	(3,491.50)	IR FLR USD 218.011%/CPURN DEUTGB2L	10-13-2020 317513RG6
Fixed Income	-1,300,000.00	(4,538.95)	IR FLR USD 218.011%/CPURN DEUTGB2L	10-13-2020 317513RG6
Fixed Income	-2,401,002.92	-	IRS 02/01/2014 SWU002J29	
Fixed Income	-3,326,829.46	-	IRS 02/01/2014 SWU002W08	
Fixed Income	-4,594,193.05	-	IRS 02/01/2014 SWU002W08	
Fixed Income	-3,690,984.96	-	IRS 02/01/2014 SWU026333	
Fixed Income	-1,267,684.94	-	IRS 02/01/2014 SWU026R29	
Fixed Income	-17,906,049.83	-	IRS 02/01/2014 SWU026R29	
Fixed Income	-7,672,989.93	-	IRS 02/01/2014 SWU032AB5	
Fixed Income	-408,643.10	-	IRS 02/01/2014 SWU033C05	
Fixed Income	-5,169,687.20	-	IRS 02/01/2014 SWU09E586	
Fixed Income	-5,300,000.00	-	IRS 03-18-2016 SWU0566V5	
Fixed Income	-5,000,000.00	-	IRS 03-18-2016 SWU0566V5	
Fixed Income	-5,000,000.00	-	IRS 03-18-2016 SWU0566V5	
Fixed Income	-14,600,000.00	-	IRS 06/09/2016 SWU0162T8	
Fixed Income	-1,500,000.00	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	-6,200,000.00	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	-1,600,000.00	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	-1,700,000.00	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	-1,300,000.00	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	-1,600,000.00	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	-1,100,000.00	-	IRS 06/09/2016 SWU0169T1	
Fixed Income	-1,900,000.00	-	IRS 06-15-2021 SWU0618T8	
Fixed Income	-1,900,000.00	(303,448.43)	IRS 06-15-2021 SWU0618T8	
Fixed Income	-29,300,000.00	(1,301,573.39)	IRS 06-20-2019 SWU0689U9	
Fixed Income	-2,800,000.00	-	IRS 06-20-2022 SWU0640U7	
Fixed Income	-2,800,000.00	(125,370.00)	IRS 06-20-2022 SWU0640U7	
Fixed Income	-5,600,000.00	(250,740.00)	IRS 06-20-2022 SWU0640U7	
Fixed Income	-28,100,000.00	(1,258,177.50)	IRS 06-20-2022 SWU0640U7	
Fixed Income	-1,900,000.00	(85,072.50)	IRS 06-20-2022 SWU0640U7	
Fixed Income	-15,000,000.00	(595,795.50)	IRS 06-20-2027 SWU0223V0	
Fixed Income	-800,000.00	(31,775.76)	IRS 06-20-2027 SWU0223V0	
Fixed Income	-1,000,000.00	-	IRS 06-20-2042 SWU0830U7	
Fixed Income	-1,000,000.00	(53,438.10)	IRS 06-20-2042 SWU0830U7	
Fixed Income	-1,300,000.00	(69,469.53)	IRS 06-20-2042 SWU0830U7	
Fixed Income	-1,900,000.00	(101,532.39)	IRS 06-20-2042 SWU0830U7	
Fixed Income	-8,800,000.00	-	IRS 10-13-2021 SWU0100U0	
Fixed Income	-19,300,000.00	-	IRS 10-13-2021 SWU0100U0	
Fixed Income	-8,800,000.00	(1,064,302.80)	IRS 10-13-2021 SWU0100U0	
Fixed Income	-19,300,000.00	(2,334,209.55)	IRS 10-13-2021 SWU0100U0	
Fixed Income	-9,000,000.00	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	-5,600,000.00	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	-15,000,000.00	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	-15,000,000.00	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	-15,000,000.00	(5,956,234.50)	IRS 12-17-2028 SWU0918T5	
Fixed Income	-8,000,000.00	-	IRS 12-17-2028 SWU0918T5	
Fixed Income	-2,000,000.00	-	IRS 12-21-2021 SWU0397T5	
Fixed Income	-5,600,000.00	-	IRS 12-21-2021 SWU0397T5	
Fixed Income	-2,000,000.00	(277,691.20)	IRS 12-21-2021 SWU0397T5	
Fixed Income	-2,000,000.00	-	IRS 12-21-2021 SWU0397T5	
Fixed Income	-2,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-2,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-2,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-3,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-2,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-8,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-1,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-2,000,000.00	-	IRS 13/09/2017 SWU000DB9	
Fixed Income	-2,000,000.00	-	IRS 13/09/2017 SWU000GS9	
Fixed Income	-1,000,000.00	-	IRS 13/09/2017 SWU000GS9	
Fixed Income	-2,000,000.00	-	IRS 13/09/2017 SWU000HO7	
Fixed Income	-91,000,000.00	-	IRS 13/09/2017 SWU000HO7	
Fixed Income	-97,000,000.00	-	IRS 13/09/2017 SWU000M11	
Fixed Income	-300,000.00	-	IRS 15/06/2017 SWU000HV1	
Fixed Income	-200,000.00	-	IRS 15/06/2017 SWU000HV1	

Fixed Income	-100,000.00	(377.75)	IRS 15/06/2017 SWU000HV1
Fixed Income	-100,000.00	-	IRS 15/06/2017 SWU000HV1
Fixed Income	-100,000.00	(628.64)	IRS 15/06/2017 SWU000HV1
Fixed Income	-400,000.00	(2,514.57)	IRS 15/06/2017 SWU000HV1
Fixed Income	-1,200,000.00	-	IRS 15/12/2016 SWU0006O9
Fixed Income	-10,000,000.00	-	IRS 15/12/2025 SWU0699V5
Fixed Income	-13,000,000.00	-	IRS 16/06/2016 SWU0083W7
Fixed Income	-13,300,000.00	-	IRS 19/12/2023 SWU0019W6
Fixed Income	-300,000.00	(20,006.61)	IRS 21/03/2022 SWU0321U3
Fixed Income	-1,200,000.00	-	IRS 21/03/2022 SWU0321U3
Fixed Income	-1,300,000.00	-	IRS 21/03/2022 SWU0321U3
Fixed Income	-1,300,000.00	(86,695.32)	IRS 21/03/2022 SWU0321U3
Fixed Income	-900,000.00	(60,019.84)	IRS 21/03/2022 SWU0321U3
Fixed Income	-200,000.00	(19,329.79)	IRS 21/03/2022 SWU0322U2
Fixed Income	-300,000.00	(28,994.68)	IRS 21/03/2022 SWU0322U2
Fixed Income	-2,400,000.00	-	IRS 21/03/2022 SWU0322U2
Fixed Income	-100,000.00	-	IRS 21/03/2022 SWU0322U2
Fixed Income	-300,000.00	(28,994.68)	IRS 21/03/2022 SWU0322U2
Fixed Income	-1,100,000.00	(106,313.84)	IRS 21/03/2022 SWU0322U2
Fixed Income	-100,000.00	(9,664.89)	IRS 21/03/2022 SWU0322U2
Fixed Income	-200,000.00	(19,329.79)	IRS 21/03/2022 SWU0322U2
Fixed Income	-300,000.00	(28,994.68)	IRS 21/03/2022 SWU0322U2
Fixed Income	-100,000.00	(12,660.93)	IRS 21/03/2022 SWU0323U1
Fixed Income	-400,000.00	(50,643.73)	IRS 21/03/2022 SWU0323U1
Fixed Income	-800,000.00	-	IRS 21/03/2022 SWU0323U1
Fixed Income	-400,000.00	(50,643.73)	IRS 21/03/2022 SWU0323U1
Fixed Income	-2,200,000.00	(278,540.49)	IRS 21/03/2022 SWU0323U1
Fixed Income	-100,000.00	(12,660.93)	IRS 21/03/2022 SWU0323U1
Fixed Income	-3,800,000.00	-	IRS 21/03/2022 SWU0323U1
Fixed Income	-700,000.00	(88,626.52)	IRS 21/03/2022 SWU0323U1
Fixed Income	-200,000.00	(25,321.86)	IRS 21/03/2022 SWU0323U1
Fixed Income	-500,000.00	(63,304.66)	IRS 21/03/2022 SWU0323U1
Fixed Income	-400,000.00	(77,864.34)	IRS 21/09/2021 SWU0128U8
Fixed Income	-500,000.00	(97,330.43)	IRS 21/09/2021 SWU0128U8
Fixed Income	-500,000.00	-	IRS 21/09/2021 SWU0128U8
Fixed Income	-500,000.00	(97,330.43)	IRS 21/09/2021 SWU0128U8
Fixed Income	-800,000.00	(155,728.68)	IRS 21/09/2021 SWU0128U8
Fixed Income	-500,000.00	(97,330.43)	IRS 21/09/2021 SWU0128U8
Fixed Income	-100,000.00	(19,466.09)	IRS 21/09/2021 SWU0128U8
Fixed Income	-800,000.00	(155,728.68)	IRS 21/09/2021 SWU0128U8
Fixed Income	-3,500,000.00	-	IRS 21/09/2021 SWU0128U8
Fixed Income	-400,000.00	(77,864.34)	IRS 21/09/2021 SWU0128U8
Fixed Income	200,000.00	755.50	IRS AUD CME_NWSCUS 15/06/2017 SWU000HV1
Fixed Income	100,000.00	-	IRS AUD CME_NWSCUS 15/06/2017 SWU000HV1
Fixed Income	100,000.00	-	IRS AUD CME_NWSCUS 15/06/2017 SWU000HV1
Fixed Income	300,000.00	1,133.25	IRS AUD CME_SBSIUS 15/06/2017 SWU000HV1
Fixed Income	100,000.00	377.75	IRS AUD CME_SBSIUS 15/06/2017 SWU000HV1
Fixed Income	400,000.00	-	IRS AUD CME_SBSIUS 15/06/2017 SWU000HV1
Fixed Income	5,169,687.20	96,588.34	IRS BRL / ZERO 10.18% MRMDUS3302/01/2014 SWU09E586
Fixed Income	2,401,002.92	46,015.47	IRS BRL / ZERO 10.22% MSNYUS33XXX 02/01/2014 SWU002J29
Fixed Income	7,672,989.93	156,808.10	IRS BRL / ZERO 10.38% USMSMYK102/01/2014 SWU032AB5
Fixed Income	1,267,684.94	27,141.06	IRS BRL / ZERO 10.53% MRMDUS3302/01/2014 SWU026R29
Fixed Income	17,906,049.83	383,367.51	IRS BRL / ZERO 10.53% MRMDUS3302/01/2014 SWU026R29
Fixed Income	3,326,829.46	73,260.30	IRS BRL / ZERO 10.605% MSCSUS33 02/01/2014 SWU002W08
Fixed Income	4,594,193.05	101,168.98	IRS BRL / ZERO 10.605% MSCSUS33 02/01/2014 SWU002W08
Fixed Income	408,643.10	6,668.53	IRS BRL / ZERO 9.97% BARCG33 02/01/2014SWU033C05
Fixed Income	3,690,984.96	61,307.89	IRS BRL / ZERO 9.98% GSCMUS33 02/01/2014SWU026333
Fixed Income	10,000,000.00	1,075,999.80	IRS CAD CME_BARCUS 15/12/2025 SWU0699V5
Fixed Income	13,000,000.00	92,059.05	IRS CAD CME_CSFBUS 16/06/2016 SWU0083W7
Fixed Income	1,200,000.00	11,488.31	IRS CAD CME_SBSIUS 15/12/2016 SWU0006O9
Fixed Income	13,300,000.00	1,446,684.36	IRS CAD CME_SBSIUS 19/12/2023 SWU0019W6
Fixed Income	400,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	500,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	800,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	500,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	100,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	800,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	400,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	500,000.00	-	IRS EUR 12M 3.5%/6MEURIB CME_SBSIUS 21/09/2021 SWU0128U8
Fixed Income	3,500,000.00	681,312.98	IRS EUR 6MEURIB/12M 3.5% CME_BARCUS 21/09/2021 SWU0128U8
Fixed Income	500,000.00	97,330.43	IRS EUR 6MEURIB/12M 3.5% CME_SBSIUS 21/09/2021 SWU0128U8
Fixed Income	300,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0321U3
Fixed Income	1,200,000.00	80,026.45	IRS EUR CME_SBSIUS 21/03/2022 SWU0321U3

Fixed Income	1,300,000.00	86,695.32	IRS EUR CME_SBSIUS 21/03/2022 SWU0321U3
Fixed Income	1,300,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0321U3
Fixed Income	900,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0321U3
Fixed Income	200,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	300,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	2,400,000.00	231,957.47	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	100,000.00	9,664.89	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	300,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	1,100,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	100,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	200,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	300,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0322U2
Fixed Income	100,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	400,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	800,000.00	101,287.45	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	400,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	2,200,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	100,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	3,800,000.00	481,115.39	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	700,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	200,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	500,000.00	-	IRS EUR CME_SBSIUS 21/03/2022 SWU0323U1
Fixed Income	2,000,000.00	1,373.20	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	1,373.20	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	1,373.20	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	3,000,000.00	2,059.79	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	1,373.20	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	8,000,000.00	5,492.79	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	1,000,000.00	686.60	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	1,373.20	IRS MXN BARCGB33 13/09/2017 SWU000DB9
Fixed Income	2,000,000.00	1,373.20	IRS MXN MRMDUS33 13/09/2017 SWU000HO7
Fixed Income	91,000,000.00	62,480.44	IRS MXN MRMDUS33 13/09/2017 SWU000HO7
Fixed Income	2,000,000.00	1,373.20	IRS MXN MSCSUS33 13/09/2017 SWU000GS9
Fixed Income	1,000,000.00	686.60	IRS MXN MSCSUS33 13/09/2017 SWU000GS9
Fixed Income	1,500,000.00	2,054.45	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	6,200,000.00	8,491.75	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,600,000.00	2,191.42	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,700,000.00	2,328.38	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,300,000.00	1,780.53	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,600,000.00	2,191.42	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	1,100,000.00	1,506.60	IRS MXN TIIE/1D 5.6% BARCGB33 06/09/2016SWU0169T1
Fixed Income	14,600,000.00	19,996.69	IRS MXN TIIE/1D 5.6% MRMDUS33 06/09/2016SWU0162T8
Fixed Income	97,000,000.00	66,600.03	IRS MXN UBSWUS33 13/09/2017 SWU000M11
Fixed Income	8,800,000.00	1,064,302.80	IRS USD 3MLIBOR/6M 3.0% CME_BARCUS 13/10/2021 SWU0100U0
Fixed Income	19,300,000.00	2,334,209.55	IRS USD 3MLIBOR/6M 3.0% CME_CSFBUS 13/10/2021 SWU0100U0
Fixed Income	5,600,000.00	777,535.36	IRS USD 3MLIBOR/6M 3.25% CME_BARCUS 21/12/2021 SWU0397T5
Fixed Income	2,000,000.00	277,691.20	IRS USD 3MLIBOR/6M 3.25% CME_BARCUS 21/12/2021 SWU0397T5
Fixed Income	1,900,000.00	303,448.43	IRS USD 3MLIBOR/6M 3.5% CME_BARCUS 15/06/2021 SWU0618T8
Fixed Income	9,000,000.00	3,573,740.70	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 17/12/2028 SWU0918T5
Fixed Income	5,600,000.00	2,223,660.88	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 17/12/2028 SWU0918T5
Fixed Income	15,000,000.00	5,956,234.50	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 17/12/2028 SWU0918T5
Fixed Income	15,000,000.00	5,956,234.50	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 17/12/2028 SWU0918T5
Fixed Income	8,000,000.00	3,176,658.40	IRS USD 3MLIBOR/6M 5.0% CME_CSFBUS 17/12/2028 SWU0918T5
Fixed Income	8,800,000.00	-	IRS USD 6M 3.0%/3MLIBOR CME_BARCUS 13/10/2021 SWU0100U0
Fixed Income	19,300,000.00	-	IRS USD 6M 3.0%/3MLIBOR CME_CSFBUS 13/10/2021 SWU0100U0
Fixed Income	2,000,000.00	-	IRS USD 6M 3.25%/3MLIBOR CME_CSFBUS 21/12/2021 SWU0397T5
Fixed Income	1,900,000.00	-	IRS USD 6M 3.5%/3MLIBOR CME_BARCUS 15/06/2021 SWU0618T8
Fixed Income	37,600,000.00	-	IRS USD 6M 5.0%/3MLIBOR CME_BARCUS 17/12/2028 SWU0918T5
Fixed Income	15,000,000.00	-	IRS USD 6M 5.0%/3MLIBOR CME_CSFBUS 17/12/2028 SWU0918T5
Fixed Income	29,300,000.00	-	IRS USD CME_BARCUS 20/06/2019 SWU0689U9
Fixed Income	1,900,000.00	-	IRS USD CME_BARCUS 20/06/2022 SWU0640U7
Fixed Income	1,300,000.00	-	IRS USD CME_BARCUS 20/06/2042 SWU0830U7
Fixed Income	2,000,000.00	277,691.20	IRS USD CME_CSFBUS 21/12/2021 SWU0397T5
Fixed Income	2,800,000.00	125,370.00	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7
Fixed Income	2,800,000.00	-	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7
Fixed Income	5,600,000.00	-	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7
Fixed Income	28,100,000.00	-	IRS USD CME_CSFBUS 20/06/2022 SWU0640U7
Fixed Income	15,000,000.00	-	IRS USD CME_CSFBUS 20/06/2027 SWU0223V0
Fixed Income	800,000.00	-	IRS USD CME_CSFBUS 20/06/2027 SWU0223V0
Fixed Income	1,000,000.00	53,438.10	IRS USD CME_CSFBUS 20/06/2042 SWU0830U7
Fixed Income	1,000,000.00	-	IRS USD CME_CSFBUS 20/06/2042 SWU0830U7
Fixed Income	1,900,000.00	-	IRS USD CME_CSFBUS 20/06/2042 SWU0830U7
Fixed Income	5,300,000.00	20,963.09	IRS USD CME_UBSWUS 18/03/2016 SWU0566V5

Fixed Income	5,000,000.00	19,776.50	IRS USD CME_UBSWUS 18/03/2016 SWU0566V5
Fixed Income	5,000,000.00	19,776.50	IRS USD CME_UBSWUS 18/03/2016 SWU0566V5
Fixed Income	150,000.00	202,611.90	ISRAEL ST AID-ISRAEL 5.5% DUE 09-18-2033REG
Fixed Income	375,000.00	492,548.25	ISRAEL ST GOVT GUAR 5.5% DUE 04-26-2024 REG
Fixed Income	175,000.00	230,107.85	ISRAEL ST GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG
Fixed Income	1,230,000.00	1,229,049.21	J P MORGAN CHASE & CO MEDIUM TERM SR NTS1.875 DUE 03-20-2015
Fixed Income	810,000.00	611,574.30	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE 09-30-2034/09-30-2014 REG
Fixed Income	380,710.35	382,537.76	J P MORGAN MTG TR FLTG RT 5.134426% DUE 06-25-2035
Fixed Income	540,000,000.00	6,766,114.05	JAPAN(GOVT OF) 0% TB 01/10/12 JPY1000000
Fixed Income	0.00	11.08	Japanese yen - Cash
Fixed Income	0.00	161,342.86	Japanese yen - Cash
Fixed Income	0.00	18,924.68	Japanese yen - Cash
Fixed Income	0.00	505,736.01	Japanese yen - Cash
Fixed Income	0.00	2,494.26	Japanese yen - Cash
Fixed Income	0.00	5,324.15	Japanese yen - Cash
Fixed Income	0.00	0.04	Japanese yen - Cash
Fixed Income	0.00	30,638.51	Japanese yen - Cash
Fixed Income	0.00	209,720.24	Japanese yen - Cash
Fixed Income	0.00	11,305.60	Japanese yen - Cash
Fixed Income	0.00	2,255.93	Japanese yen - Cash
Fixed Income	0.00	147,322.06	Japanese yen - Cash
Fixed Income	0.00	74,538.54	Japanese yen - Cash
Fixed Income	0.00	0.40	Japanese yen - Cash
Fixed Income	0.00	22,828.86	Japanese yen - Cash
Fixed Income	0.00	75,172.36	Japanese yen - Cash
Fixed Income	0.00	401,924.39	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	0.00	103,322.36	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	0.00	7,269,081.33	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	0.00	174,122.06	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	0.00	168,897.81	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	0.00	(2,089,507.84)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(1,112,436.70)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(108,175.52)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(35,779.48)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(36,147,352.58)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(56,058.88)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(5,389.15)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(107,215.95)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(35,617.88)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	0.00	(401,912.89)	Japanese yen - Pending Trade Purchases
Fixed Income	0.00	(103,322.36)	Japanese yen - Pending Trade Purchases
Fixed Income	0.00	(7,267,329.74)	Japanese yen - Pending Trade Purchases
Fixed Income	0.00	(59,952.91)	Japanese yen - Pending Trade Purchases
Fixed Income	0.00	(168,897.81)	Japanese yen - Pending Trade Purchases
Fixed Income	0.00	517,982.97	Japanese yen - Pending Trade Sales
Fixed Income	0.00	108,175.52	Japanese yen - Pending Trade Sales
Fixed Income	0.00	35,779.48	Japanese yen - Pending Trade Sales
Fixed Income	0.00	74,142.26	Japanese yen - Pending Trade Sales
Fixed Income	0.00	107,215.95	Japanese yen - Pending Trade Sales
Fixed Income	0.00	163,780.05	Japanese yen - Pending Trade Sales
Fixed Income	0.00	-	Japanese yen - Recoverable Taxes
Fixed Income	0.00	-	Japanese yen - Recoverable Taxes
Fixed Income	100,000.00	108,500.00	JEFFERIES GROUP 8.5% DUE 07-15-2019
Fixed Income	1,998,000.00	1,758,240.00	JETBLUE AWYS CORP 2004-2 PASS THRU TRS G-2 CTF FLT RT DUE 11-15-2016 REG
Fixed Income	180,000.00	249,683.22	JOHNSON & JOHNSON 5.85% DUE 07-15-2038
Fixed Income	180,000.00	197,604.00	JOY GLOBAL INC 5.125% DUE 10-15-2021
Fixed Income	75,000.00	77,130.30	JPMORGAN CHASE & 3.15% DUE 07-05-2016
Fixed Income	0.00	-	JPMORGAN CHASE & 3.15% DUE 07-05-2016
Fixed Income	205,000.00	215,829.74	JPMORGAN CHASE & 4.65% DUE 06-01-2014
Fixed Income	500,000.00	584,366.00	JPMORGAN CHASE & 6.3% DUE 04-23-2019
Fixed Income	1,320,000.00	1,542,726.24	JPMORGAN CHASE & 6.3% DUE 04-23-2019
Fixed Income	275,000.00	273,735.00	JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NTRANCHE # TR 00179 6.27 DUE 08-13-2013
Fixed Income	1,100,000.00	1,231,584.20	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017
Fixed Income	90,000.00	83,821.14	JPMORGAN CHASE BK N A NY N Y FORME NT FLTG RATE ACCD INVS DUE 06-13-2016 BEO
Fixed Income	545,000.00	607,769.28	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	130,000.00	130,000.00	JPMORGAN CHASE CAP 7% DUE 11-01-2039
Fixed Income	750,000.00	750,000.00	JPMORGAN CHASE CAP 7% DUE 11-01-2039
Fixed Income	1,000,000.00	672,275.00	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 02-02-2037/02-02-2012 BEO
Fixed Income	1,000,000.00	677,382.00	JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2012 REG
Fixed Income	885,698.26	971,474.84	JUBILEE CDO IV BV FRN A/BKD 10/19 EUR 'A'
Fixed Income	90,000.00	99,000.00	KANSAS CITY SOUTHN DE MEXICO S A DE C V 6.125 DUE 06-15-2021 REG
Fixed Income	2,700,000.00	688,500.00	KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT
Fixed Income	220,000.00	223,648.04	KELLOGG CO 3.125% DUE 05-17-2022

Fixed Income	1,500,000.00	1,528,035.00	KELLOGG CO 5.125% DUE 12-03-2012
Fixed Income	580,000.00	794,379.60	KELLOGG CO 7.45% DUE 04-01-2031
Fixed Income	600,000.00	617,460.00	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV 3.165% 04-01-2018 BEO TAXABLE
Fixed Income	480,000.00	535,348.32	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	185,000.00	211,283.51	KINDER MORGAN 6.5% DUE 09-01-2039
Fixed Income	0.00	-	KINDER MORGAN 6.5% DUE 09-01-2039
Fixed Income	97,000.00	120,780.04	KINDER MORGAN 7.75% DUE 03-15-2032
Fixed Income	400,000.00	477,768.40	KLA-TENCOR CORP 6.9% DUE 05-01-2018
Fixed Income	25,000.00	25,946.95	KONINKLIJKE 3.75% DUE 03-15-2022
Fixed Income	1,900,000.00	2,025,217.60	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	250,000.00	271,034.00	KOREA FIN CORP 4.625% DUE 11-16-2021
Fixed Income	155,000.00	183,420.02	KRAFT FOODS INC 5.375% DUE 02-10-2020
Fixed Income	200,000.00	236,671.00	KRAFT FOODS INC 5.375% DUE 02-10-2020
Fixed Income	700,000.00	828,348.50	KRAFT FOODS INC 5.375% DUE 02-10-2020
Fixed Income	1,385,000.00	1,470,932.33	L-3 COMMUNICATIONS 3.95% DUE 11-15-2016
Fixed Income	1,540,000.00	77,000.00	LANDSBANKI IS HF 6.1 DUE 12-31-2040 IN DEFAULT
Fixed Income	120,000.00	131,698.80	LAZARD GROUP LLC 6.85% DUE 06-15-2017
Fixed Income	1,850,967.76	256,914.32	LEHMAN XS TR SER 2006-GP1 MTG PASSTHRU CTF CL A4-A FLTG RATE 05-25-2046 REG
Fixed Income	500,000.00	525,000.00	LENNAR CORP 5.6% DUE 05-31-2015
Fixed Income	370,000.00	407,925.00	LEUCADIA NATL CORP SR NT CONV 3.75% DUE 04-15-2014 REG
Fixed Income	110,000.00	123,526.70	LEXMARK INTL INC 6.65% DUE 06-01-2018
Fixed Income	1,695,000.00	1,497,956.25	LIBERTY MEDIA CORP SR EXCHG DEB FOR VIACOM INC 3.25 3-15-31
Fixed Income	500,000.00	498,125.00	LIMITED BRANDS INC NT 7.6% DUE07-15-2037/07-14-2037
Fixed Income	370,000.00	418,699.40	LINCOLN NATL CORP 6.25% DUE 02-15-2020
Fixed Income	250,000.00	294,874.00	LINCOLN NATL CORP 7% DUE 06-15-2040
Fixed Income	1,260,000.00	1,305,675.00	LINEAR TECHNOLOGY CORP SR NT CONV 3% DUE05-01-2027/05-01-2014 REG
Fixed Income	165,000.00	184,300.05	LOCKHEED MARTIN 4.25% DUE 11-15-2019
Fixed Income	1,700,000.00	1,882,255.30	LOEWS CORP 5.25% DUE 03-15-2016
Fixed Income	2,450,000.00	1,991,923.50	LONG BEACH MTG LN FLTG RT 1.1462% DUE 10-25-2034
Fixed Income	51,022.40	41,930.36	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	150,000.00	185,532.60	LORILLARD TOB CO 8.125% DUE 05-01-2040
Fixed Income	120,000.00	148,928.64	LORILLARD TOB CO 8.125% DUE 06-23-2019
Fixed Income	1,308,000.00	1,623,322.18	LORILLARD TOB CO 8.125% DUE 06-23-2019
Fixed Income	1,300,000.00	1,685,398.00	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE
Fixed Income	4,800,000.00	5,207,808.00	LOWER COLO RIV AUTH TEX TRANSM CON REF-LCRA TRANSM SVCS 5 DUE 05-15-2041
Fixed Income	125,000.00	170,652.25	LUBRIZOL CORP 8.875% DUE 02-01-2019
Fixed Income	920,742.74	1,171,974.01	MAGNOLIA FINANCE SER 2010-1A CL A1 3% 144A 20/04/17
Fixed Income	4,300,000.00	4,907,590.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	500,000.00	573,150.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD'REGS
Fixed Income	0.00	0.31	Malaysian ringgit - Cash
Fixed Income	170,000.00	172,426.92	MANITOBA PROV CDA GLOBAL DEB 1.3 DUE 04-03-2017 REG
Fixed Income	120,000.00	126,000.00	MANTECH INTL CORP 7.25% DUE 04-15-2018
Fixed Income	395,000.00	414,054.80	MARATHON PETE CORP 3.5% DUE 03-01-2016
Fixed Income	650,000.00	681,356.00	MARATHON PETE CORP 3.5% DUE 03-01-2016
Fixed Income	966,000.00	1,071,381.91	MARSH & MCLENNAN 5.75% DUE 09-15-2015
Fixed Income	250,000.00	331,420.75	MARSH & MCLENNAN 9.25% DUE 04-15-2019
Fixed Income	46,394.12	43,899.97	MASTR AST BACKED SECS TR 2007-HE1 DUE 05-25-2037 REG
Fixed Income	250,000.00	294,802.50	MATTEL INC NT 6.2 DUE 10-01-2040
Fixed Income	125,000.00	140,831.12	MAY DEPT STORES CO 6.7% DUE 09-15-2028
Fixed Income	725,000.00	742,762.50	MBNA CAP SER A 8.278 COM GUARNT DUE 12-01-2026/06 BEO
Fixed Income	640,000.00	896,193.92	MCDONALDS CORP 6.3% DUE 10-15-2037
Fixed Income	175,000.00	244,595.05	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038
Fixed Income	300,000.00	313,861.50	MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00003 3.75 DUE 04-20-2016
Fixed Income	800,000.00	791,000.00	MEDICIS PHARMACEUTICAL CORP SR NT CONV 1.375% DUE 06-01-2017 REG
Fixed Income	485,000.00	606,250.00	MEDICIS PHARMACEUTICAL CORP CONTINGENT SRNT CONV 2.5 DUE 06-04-2032 BEO
Fixed Income	1,375,000.00	1,424,589.38	MEDTRONIC INC 3.125 DUE 03-15-2022 REG
Fixed Income	250,000.00	257,665.00	MENOMONEE FALLS WIS 4.25% 11-01-2014 BEOTAXABLE
Fixed Income	180,000.00	235,822.68	MERCK & CO INC 5.95% DUE 12-01-2028
Fixed Income	250,000.00	258,472.25	MERRILL LYNCH & CO 6.05% DUE 05-16-2016
Fixed Income	1,000,000.00	1,228,059.71	MERRILL LYNCH & CO FR EMTN 01/2014 EUR1000
Fixed Income	1,100,000.00	1,321,829.82	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	1,200,000.00	1,441,996.16	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	1,230,000.00	1,252,213.80	MERRILL LYNCH & CO INC MED TERM NTS BTRANCHE # TR 00605 VAR 05-18-2017
Fixed Income	2,100,000.00	2,284,275.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	700,000.00	708,127.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTR#00597 VAR RT DUE 05-02-2017
Fixed Income	1,102,000.00	1,298,773.12	MERRILL LYNCH & CO INC MTN BTRANCHE # TR00611 VAR RT DUE 06-06-2017
Fixed Income	100,000.00	98,249.00	MERRILL LYNCH & CO VAR RT DUE 02-03-2014
Fixed Income	44,000.00	44,693.44	MERRILL LYNCH BK USA CTF DEP DTD 04-21-2004 VAR RATE 04-21-2014
Fixed Income	2,110,697.39	1,658,324.28	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	405,000.00	493,975.67	METLIFE INC 6.817% DUE 08-15-2018
Fixed Income	455,000.00	576,257.95	METLIFE INC 7.717% DUE 02-15-2019
Fixed Income	1,250,000.00	1,583,126.25	METLIFE INC 7.717% DUE 02-15-2019
Fixed Income	690,000.00	779,748.30	METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 07-01-2043 TAX

Fixed Income	5,400,000.00	7,897,068.00	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE
Fixed Income	500,000.00	603,135.00	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE
Fixed Income	-100,000.00	(439.04)	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	100,000.00	-	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	0.00	4,674.87	Mexican peso - Cash
Fixed Income	0.00	64,507.41	Mexican peso - Cash
Fixed Income	0.00	11,807.98	Mexican peso - Cash
Fixed Income	0.00	112,521.54	Mexican peso - Cash
Fixed Income	0.00	(86,066.42)	Mexican peso - Pending Foreign Exchange Sales
Fixed Income	0.00	(5,069,367.85)	Mexican peso - Pending Foreign Exchange Sales
Fixed Income	0.00	(2,784,754.61)	Mexican peso - Pending Foreign Exchange Sales
Fixed Income	2,900.00	111,212.87	MEXICAN UDIBONOS IL 2.5% 10/12/2020
Fixed Income	40,000.00	29,414.34	MEXICO(UNITED MEXICAN STATES) 0% TB 18/10/12 MXN10
Fixed Income	296,000.00	3,085,347.87	MEXICO(UTD MEX ST) 10% BDS 05/12/24 MXN100 'M'
Fixed Income	40,000.00	308,424.76	MEXICO(UTD MEX ST) 6% BDS 18/06/15 MXN100 M
Fixed Income	2,051,112.85	20,613,684.14	MFO MET W HIGH YIELD BD FUND
Fixed Income	0.01	0.05	MFO PIMCO DEVELOPING LOCAL MARKETS
Fixed Income	331,543.41	1,757,180.06	MFO PIMCO DEVELOPING LOCAL MARKETS
Fixed Income	0.01	0.08	MFO PIMCO HI YIELD PORTFOLIO FD #477
Fixed Income	0.00	-	MGM MIRAGE TERM LOAN DUE 10-03-2011 BEO
Fixed Income	7,275,000.00	7,702,406.25	MICROSOFT CORP SR NT CONV 144A 0% DUE 06-15-2013 BEO
Fixed Income	400,000.00	474,465.60	MIDAMERICAN ENERGY 5.75% DUE 04-01-2018
Fixed Income	750,000.00	745,776.00	MORGAN STANLEY 4.1% DUE 01-26-2015
Fixed Income	80,000.00	78,883.36	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	955,000.00	989,884.24	MORGAN STANLEY 6% DUE 05-13-2014
Fixed Income	535,000.00	577,927.86	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	200,000.00	216,047.80	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	1,440,000.00	1,555,544.16	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	2,034,000.00	1,046,185.87	MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTG RATE 02-25-2036
Fixed Income	1,322,648.46	1,151,963.32	MORGAN STANLEY ABS FLTG RT .9812% DUE 01-25-2035
Fixed Income	150,000.00	149,548.50	MORGAN STANLEY DEAN WITTER DISCOVER & COTR #00398 VAR RT DUE 05-01-2014
Fixed Income	85,000.00	82,617.45	MORGAN STANLEY FLTG DUE 01-24-2014 BEO
Fixed Income	900,000.00	784,375.20	MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO
Fixed Income	1,415,000.00	1,260,549.92	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	900,000.00	1,014,396.10	MORGAN STANLEY FR MTN 04/2016 EUR1000 'G'
Fixed Income	600,000.00	753,096.16	MORGAN STANLEY FR MTN SNR 03/2013 EUR50000
Fixed Income	100,000.00	106,321.01	MORGAN STANLEY FR SNR MTN 16/01/2017 EUR
Fixed Income	200,000.00	212,642.02	MORGAN STANLEY FR SNR MTN 16/01/2017 EUR
Fixed Income	2,243,000.00	2,219,897.10	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019
Fixed Income	135,000.00	141,151.68	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008
Fixed Income	385,000.00	384,415.95	MORGAN STANLEY MEDIUM TERM NT SER F 4.2%DUE 11-20-2014
Fixed Income	1,200,000.00	1,212,441.60	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007
Fixed Income	500,000.00	177,213.00	MSAC I INC SER 2007-HEMTG PASSTHRU CTF CL A-2B FLTG RATE 01-25-2037 REG
Fixed Income	100,000.00	160,546.55	MUFG CAPITAL FIN 5 6.299%-FRN PERP GBP1000
Fixed Income	500,000.00	649,159.00	NABORS INDS INC 9.25% DUE 01-15-2019
Fixed Income	440,000.00	454,929.20	NASDAQ OMX GROUP 4% DUE 01-15-2015
Fixed Income	250,000.00	260,122.50	NASDAQ OMX GROUP 5.55% DUE 01-15-2020
Fixed Income	1,600,000.00	1,486,724.80	NATIONAL CAP TR II DEL GTD TR PFD SECS 144A DUE 03-23-2015 BEO
Fixed Income	515,000.00	621,569.47	NATIONAL CITY CORP 6.875% DUE 05-15-2019
Fixed Income	1,760,000.00	1,323,270.08	NATIONSTAR HOME EQTY LN TR 2007-A LN ASTBKD CTF CL AV-3 VAR RATE 03-25-2037 REG
Fixed Income	3,410,000.00	1,828,390.85	NATIONSTAR HOME FLTG RT .5262% DUE 09-25-2036
Fixed Income	250,000.00	256,087.50	NATL AGRIC COOP FEDN SR GLOBAL MEDIU 144A 3.5 DUE 02-08-2017
Fixed Income	2,000,000.00	1,870,980.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	6,300,000.00	5,893,587.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	150,000.00	217,347.75	NATL RURAL UTILS 10.375% DUE 11-01-2018
Fixed Income	125,000.00	143,508.88	NBCUNIVERSAL MEDIA 5.15% DUE 04-30-2020
Fixed Income	595,000.00	726,902.58	NBCUNIVERSAL MEDIA 6.4% DUE 04-30-2040
Fixed Income	900,000.00	1,046,934.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	3,133,605.80	3,277,751.67	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG
Fixed Income	1,295,912.99	1,295,912.59	NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG
Fixed Income	825,151.93	825,407.72	NCUA GTD NTS TR 2010-R2 GTD NT CL II-A DUE 11-05-2020 REG
Fixed Income	1,654,134.82	1,661,115.26	NCUA GTD NTS TR 2010-R3 SR I-A NT DUE 12-08-2020 BEO
Fixed Income	1,368,241.99	1,374,015.97	NCUA GTD NTS TR 2010-R3 SR II-A NT DUE 12-08-2020 BEO
Fixed Income	28,640,000.00	5,047,441.97	NESTLE HLDGS INC 3.375% GTD MTN 08/02/16NOK
Fixed Income	682,857.51	22,586,067.17	NEUBERGER HIGH INCOME FUND LLC
Fixed Income	135,000.00	172,304.55	NEVADA PWR CO 7.125% DUE 03-15-2019
Fixed Income	150,000.00	160,894.80	NEW BRUNSWICK PROV CDA BD 2.75% DUE 06-15-2018 REG
Fixed Income	2,500,000.00	2,358,657.50	NEW CENY HOME EQUITY LN TR 2005-3 NT CLM-1 FLTG RATE 07-25-2035 REG
Fixed Income	0.00	0.01	New Israeli shekel - Cash
Fixed Income	365,000.00	417,994.35	NEW JERSEY ST TRANSN TR FD AUTH 6.104% 12-15-2028 BEO TAXABLE
Fixed Income	200,000.00	243,817.36	NEW STH WALES TSY 2.5% IDX/LKD BDS 11/35AUD
Fixed Income	1,800,000.00	2,328,116.03	NEW STH WALES TSY 2.75% I/LKD 20/11/25 AUD
Fixed Income	0.00	5,770.92	New Taiwan dollar - Cash

Fixed Income	0.00	9,054.24	New Taiwan dollar - Cash
Fixed Income	0.00	(167,123.04)	New Taiwan dollar - Pending Trade Purchases
Fixed Income	600,000.00	619,500.00	NEW YORK TIMES CO 5% DUE 03-15-2015
Fixed Income	0.00	8,037.50	New Zealand dollar - Cash
Fixed Income	0.00	0.01	New Zealand dollar - Cash
Fixed Income	0.00	343.00	New Zealand dollar - Cash
Fixed Income	0.00	85,910.04	New Zealand dollar - Pending Foreign Exchange Purchases
Fixed Income	1,610,000.00	2,140,081.74	NEW ZEALAND(GOVT) 4.5% IDX LKD 15/02/16 NZD
Fixed Income	1,440,000.00	996,952.32	NEWCASTLE MTG SECS TR 2006-1 ASSET BKD NT CL A-4 FLTG RT 03-25-2036
Fixed Income	92,981.50	89,020.21	NEWCASTLE MTG SECS TR 2006-1 CL A3 FLTG 03-25-2036 REG
Fixed Income	851,468.16	1,312,745.98	NEWGATE FDG 07-3 FRN M/BKD 12/50 GBP'A1'REGS
Fixed Income	2,570,000.00	3,186,800.00	NEWMONT MNG CORP SR NT CONV 1.25% DUE 07-15-2014 REG
Fixed Income	2,065,000.00	2,718,056.25	NEWMONT MNG CORP SR NT CONV 1.625% DUE 07-15-2017 REG
Fixed Income	75,000.00	102,426.60	NEWS AMER HLDGS 9.5% DUE 07-15-2024
Fixed Income	430,000.00	495,777.96	NEWS AMER INC 6.4% DUE 12-15-2035
Fixed Income	140,000.00	172,142.88	NEWS AMER INC 6.9% DUE 03-01-2019
Fixed Income	250,000.00	264,920.25	NEXEN INC 6.4% DUE 05-15-2037
Fixed Income	500,000.00	521,250.00	NII CAP CORP SR NT 10 DUE 08-15-2016
Fixed Income	140,000.00	167,835.36	NISOURCE FIN CORP 6.8% DUE 01-15-2019
Fixed Income	278,598.89	280,076.02	NISSAN AUTO 5.05000019073% DUE11-17-2014
Fixed Income	35,040.36	35,146.92	NISSAN AUTO RECEIVABLES 2009-1 OWNER TR AST BACKED NT CL A-3 5 09-15-2014 REG
Fixed Income	140,000.00	178,976.70	NOBLE ENERGY INC 8.25% DUE 03-01-2019
Fixed Income	1,000,000.00	1,000,000.00	NOBLE GROUP LTD 4.875% DUE 08-05-2015
Fixed Income	900,000.00	1,136,907.00	NORFOLK SOUTHN 7.7% DUE 05-15-2017
Fixed Income	1,125,000.00	991,165.50	NORTHSTAR ED FIN INC DEL 2007-1 STUDENT LN ASSET BKD NT CL 1A-3 01-29-2046 BEO
Fixed Income	2,070,000.00	383,768.44	NORWAY(KINGDOM OF) 5% BDS 15/05/2015 NOK1000
Fixed Income	0.00	20,174.28	Norwegian krone - Cash
Fixed Income	0.00	1,877.55	Norwegian krone - Cash
Fixed Income	0.00	17,412.75	Norwegian krone - Cash
Fixed Income	0.00	0.01	Norwegian krone - Cash
Fixed Income	0.00	255,799.42	Norwegian krone - Pending Foreign Exchange Purchases
Fixed Income	0.00	(255,799.42)	Norwegian krone - Pending Trade Purchases
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	0.00	-	Norwegian krone - Recoverable Taxes
Fixed Income	1,182,000.00	1,158,360.00	NOVELIS INC TERM LOAN B 2011 DUE 03-10-2017 BEO
Fixed Income	1,000,000.00	1,035,000.00	NRG ENERGY INC 8.25% DUE 09-01-2020
Fixed Income	75,000.00	87,388.42	NUSTAR LOGISTICS L 7.9% DUE 04-15-2018
Fixed Income	1,000,000.00	1,327,920.00	NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE
Fixed Income	85,277.52	85,770.25	OAKWOOD MTG INVS FLTG RT 6.7% DUE 05-15-2028
Fixed Income	360,000.00	361,121.76	OCCIDENTAL PETE 1.5% DUE 02-15-2018
Fixed Income	150,000.00	177,093.00	OHIO PWR CO 5.375% DUE 10-01-2021
Fixed Income	2,725,000.00	2,908,937.50	OMNICOM GROUP INC / OMNICOM CAP INC / ZERO YIELD CONV NT 7-1-2038 REG
Fixed Income	430,000.00	463,655.67	OMNICOM GROUP INC SR NT 4.45 DUE 08-15-2020
Fixed Income	120,000.00	145,762.32	ONCOR ELEC 7% DUE 09-01-2022
Fixed Income	165,000.00	177,212.80	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	200,000.00	214,803.40	ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG
Fixed Income	2,400,000.00	2,410,670.40	ONTARIO PROV CDA BD .95% DUE 05-26-2015 REG
Fixed Income	115,000.00	113,509.71	ONTARIO PROV CDA BD 2.45% DUE 06-29-2022REG
Fixed Income	8,100,000.00	8,209,663.33	ONTARIO PROV OF 3.15% DUE 2/6/22
Fixed Income	300,000.00	326,083.30	ONTARIO(PROV OF) 4% BDS 02/06/21 CAD1000
Fixed Income	100,000.00	108,902.24	ONTARIO(PROV OF) 4.3% DEB 08/03/2017 CAD1000
Fixed Income	61,000.00	61,000.00	OTC DERICASH COLL RECEI FROM CITIBANK
Fixed Income	51,000.00	51,000.00	OTC DERICASH COLL RECEI FROM CITIBANK
Fixed Income	55,000.00	55,000.00	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	-140,000.00	(140,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	150,000.00	150,000.00	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	-260,000.00	(260,000.00)	OTC DERIVATIVE CASH COLL PAY TO BARCLAYS
Fixed Income	-4,160,000.00	(4,160,000.00)	OTC DERIVATIVE CASH COLL PAY TO BARCLAYS
Fixed Income	-540,000.00	(540,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	-745,000.00	(745,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	-290,000.00	(290,000.00)	OTC DERIVATIVE CASH COLL PAY TO CSFB
Fixed Income	-390,000.00	(390,000.00)	OTC DERIVATIVE CASH COLL PAY TO DEUTSCHE
Fixed Income	-270,000.00	(270,000.00)	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS

Fixed Income	-270,000.00	(270,000.00)	OTC DERIVATIVE CASH COLL PAY TO HSBC
Fixed Income	-520,000.00	(520,000.00)	OTC DERIVATIVE CASH COLL PAY TO JP MORGAN CHASE
Fixed Income	-1,090,000.00	(1,090,000.00)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH
Fixed Income	-270,000.00	(270,000.00)	OTC DERIVATIVE CASH COLL PAY TO UBS
Fixed Income	-340,000.00	(340,000.00)	OTC DERIVATIVE CASH COLL PAYABLE TO WELLS FARGO
Fixed Income	100,000.00	100,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBARCLAYS
Fixed Income	870,000.00	870,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	10,000.00	10,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK
Fixed Income	290,000.00	290,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE
Fixed Income	540,000.00	540,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE
Fixed Income	570,000.00	570,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL
Fixed Income	310,000.00	310,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMJP MORGAN CHASE
Fixed Income	-60,000.00	(60,000.00)	OTC DERIVATIVE CASH COLLATERALPAYABLE FROM MORGAN STANLEY
Fixed Income	-285,000.00	(285,000.00)	OTC DERIVATIVE CASH COLLATERALPAYABLE FROM MORGAN STANLEY
Fixed Income	-265,000.00	(265,000.00)	OTC DERIVATIVE CASH COLLATERALPAYABLE FROM MORGAN STANLEY
Fixed Income	46,000.00	46,000.00	OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM GOLDMAN SACHS NEW YORK
Fixed Income	4,000.00	4,000.00	OTC DERIVATIVE CASH COLLATERALRECEIVABLE FROM UBS AG
Fixed Income	290,000.00	290,000.00	OTC DERIVATIVES CASH COLL RECEIVABLE FROM CSFB
Fixed Income	80,000.00	89,200.00	OWENS-BROCKWAY 7.375% DUE 05-15-2016
Fixed Income	5,500,000.00	6,216,815.00	PALM BEACH CNTY FLA SOLID WASTE AUTH REV5% 10-01-2031 BEO
Fixed Income	200,000.00	228,500.00	PANAMA REP GLOBAL BD DTD 11/16/2004 7.25% DUE 03-15-2015 REG
Fixed Income	926,214.88	896,662.14	PARK PL SECS INC 2005-WHQ2 ASSET-BKD PASSTHRU CTF A-2D FLTG 05-25-2035 REG
Fixed Income	-717,172.00	(717,172.00)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE
Fixed Income	500,000.00	418,750.00	PENNEY J C INC 7.4% DUE 04-01-2037
Fixed Income	440,000.00	487,770.36	PENTAIR INC 5% DUE 05-15-2021
Fixed Income	680,000.00	686,331.48	PEPSICO INC 2.75 DUE 03-05-2022
Fixed Income	1,135,000.00	1,191,574.07	PEPSICO INC SR NT 2.5% DUE 05-10-2016
Fixed Income	385,000.00	389,714.71	PERNOD RICARD S A 2.95% DUE 01-15-2017
Fixed Income	1,600,000.00	1,651,904.00	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	460,000.00	474,922.40	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	3,400,000.00	4,135,576.40	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	200,000.00	226,000.00	PETROLEOS 5.5% DUE 01-21-2021
Fixed Income	670,000.00	839,744.50	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	250,000.00	379,558.75	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	400,000.00	405,793.60	PG&E ENERGY 4.47% DUE 12-25-2014
Fixed Income	0.00	951.62	Philippine peso - Pending Foreign Exchange Purchases
Fixed Income	0.00	347,876.22	Philippine peso - Pending Foreign Exchange Purchases
Fixed Income	480,000.00	478,635.84	PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037
Fixed Income	970,000.00	967,243.26	PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037
Fixed Income	290,000.00	356,862.40	PLAINS ALL AMERN 6.65% DUE 01-15-2037
Fixed Income	131,000.00	172,780.87	PLAINS ALL AMERN 8.75% DUE 05-01-2019
Fixed Income	270,000.00	275,400.00	PLAINS EXPL & 6.75% DUE 02-01-2022
Fixed Income	75,000.00	77,925.23	PLUM CREEK 4.7% DUE 03-15-2021
Fixed Income	0.00	-	Polish zloty - Recoverable Taxes
Fixed Income	170,000.00	179,118.97	PPL ENERGY SUP LLC 6.3% DUE 07-15-2013
Fixed Income	2,800,000.00	2,978,500.00	PRICELINE COM INC 1% DUE 03-15-2018
Fixed Income	250,000.00	306,742.75	PRIDE INTL INC DEL 6.875% DUE 08-15-2020
Fixed Income	90,840.00	120,954.37	PROCTER & GAMBLE 9.36% DUE 01-01-2021
Fixed Income	525,000.00	529,813.20	PROGRESS ENERGY 3.15% DUE 04-01-2022
Fixed Income	555,000.00	641,487.87	PROTECTIVE LIFE 7.375% DUE 10-15-2019
Fixed Income	465,000.00	464,846.55	PROTECTIVE LIFE FLTG RT 4.23% DUE 07-10-2012
Fixed Income	400,000.00	452,414.80	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	500,000.00	523,415.00	PRUDENTIAL FINL INC MEDIUM TERM 5.8 DUE 11-16-2041
Fixed Income	375,000.00	401,951.63	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00005 5.1 09-20-2014
Fixed Income	1,052,000.00	1,101,549.20	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 3.875% DUE 01-14-2015
Fixed Income	90,000.00	90,060.30	PRUDENTIAL FINL INC RETAIL MEDIUM TERM N FLTG RT DUE 06-10-2013
Fixed Income	165,000.00	175,265.64	PSEG PWR LLC 5% DUE 04-01-2014
Fixed Income	69,986.28	71,669.52	PSNH FDG LLC 6.48% DUE 05-01-2015
Fixed Income	900,000.00	1,077,750.90	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	1,000,000.00	1,197,290.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	1,200,000.00	1,233,000.00	PULTE HOMES INC 5.25% DUE 01-15-2014
Fixed Income	-2,300,000.00	(718.32)	PUT SWPTN EUR BARCGB33 10.0% / EURIB EUROPEAN 317U131B0 01/07/2014
Fixed Income	5,500,000.00	349,295.48	PUT SWPTN GBP RBOSAU2S 4.0% / 6M LIBOR EUROPEAN 317U746A9 15/12/2015
Fixed Income	-13,000,000.00	(85,458.10)	PUT SWPTN USD BARCGB33 6M 1.4%/3MLIBOR European 317U857C0 03-18-2013
Fixed Income	-3,800,000.00	(170.24)	PUT SWPTN USD BOFAUS6S 6M 1.7%/3MLIBOR European 317U630C4 08-13-2012
Fixed Income	-13,100,000.00	(703.47)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U142C5 05-28-2013
Fixed Income	-2,900,000.00	(0.58)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	-1,000,000.00	(0.20)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	-4,500,000.00	(0.90)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	-2,100,000.00	(1,523.55)	PUT SWPTN USD CHASUS33 6M .795%/6MLIBOR European 317U480C5 10-11-2012
Fixed Income	-4,500,000.00	(1,368.45)	PUT SWPTN USD CITIUS33 6M .915%/3MLIBOR European 317U591C1 11-14-2012
Fixed Income	-3,800,000.00	(370.50)	PUT SWPTN USD CITIUS33 6M 1.55%/3MLIBOR European 317U922C1 08-13-2012
Fixed Income	-20,100,000.00	(900.48)	PUT SWPTN USD CITIUS33 6M 1.7%/3MLIBOR European 317U536C9 08-13-2012

Fixed Income	-2,500,000.00	(9,137.00) PUT SWPTN USD CITIUS33 6M 1.7%/3MLIBOR European 317U881C0 03-18-2013
Fixed Income	-1,700,000.00	(6,213.16) PUT SWPTN USD CITIUS33 6M 1.7%/3MLIBOR European 317U881C0 03-18-2013
Fixed Income	-1,000,000.00	(0.20) PUT SWPTN USD CITIUS33 6M 2.25%/3MLIBOR European 317U769B9 09-24-2012
Fixed Income	-7,100,000.00	- PUT SWPTN USD CITIUS33 6M 3.25%/3MLIBOR European 317U686B9 07-16-2012
Fixed Income	-1,700,000.00	(11,175.29) PUT SWPTN USD CSFPGB2L 6M 1.4%/3MLIBOR European 317U851C6 03-18-2013
Fixed Income	-4,300,000.00	(419.25) PUT SWPTN USD CSFPGB2L 6M 1.55%/3MLIBOR European 317U778C6 08-13-2012
Fixed Income	-4,700,000.00	(458.25) PUT SWPTN USD CSFPGB2L 6M 1.55%/3MLIBOR European 317U778C6 08-13-2012
Fixed Income	-3,400,000.00	(127.84) PUT SWPTN USD DEUTGB2L 6M 1.0%/3MLIBOR European 317U292C3 08-13-2012
Fixed Income	-9,100,000.00	(9,524.06) PUT SWPTN USD DEUTGB2L 6M 1.2%/3MLIBOR European 317U393C1 07-11-2013
Fixed Income	-1,600,000.00	(996.96) PUT SWPTN USD DEUTGB2L 6M 1.5%/3MLIBOR European 317U900C7 09-24-2012
Fixed Income	-3,200,000.00	(1,993.92) PUT SWPTN USD DEUTGB2L 6M 1.5%/3MLIBOR European 317U900C7 09-24-2012
Fixed Income	-5,800,000.00	(565.50) PUT SWPTN USD DEUTGB2L 6M 1.55%/3MLIBOR European 317U896C3 08-13-2012
Fixed Income	-11,500,000.00	(1,121.25) PUT SWPTN USD DEUTGB2L 6M 1.55%/3MLIBOR European 317U896C3 08-13-2012
Fixed Income	-1,900,000.00	(185.25) PUT SWPTN USD DEUTGB2L 6M 1.55%/3MLIBOR European 317U896C3 08-13-2012
Fixed Income	-5,900,000.00	(264.32) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U395C9 08-13-2012
Fixed Income	-3,600,000.00	(161.28) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U395C9 08-13-2012
Fixed Income	-94,000,000.00	(4,211.20) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U395C9 08-13-2012
Fixed Income	-2,300,000.00	(103.04) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U395C9 08-13-2012
Fixed Income	-5,400,000.00	(241.92) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U395C9 08-13-2012
Fixed Income	-1,900,000.00	(85.12) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U395C9 08-13-2012
Fixed Income	-3,200,000.00	(11,695.36) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U878C5 03-18-2013
Fixed Income	-1,700,000.00	(6,213.16) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U878C5 03-18-2013
Fixed Income	-2,500,000.00	(9,137.00) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U878C5 03-18-2013
Fixed Income	-1,700,000.00	(6,213.16) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U878C5 03-18-2013
Fixed Income	-800,000.00	(2,923.84) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U878C5 03-18-2013
Fixed Income	-4,600,000.00	(16,812.08) PUT SWPTN USD DEUTGB2L 6M 1.7%/3MLIBOR European 317U878C5 03-18-2013
Fixed Income	-54,700,000.00	- PUT SWPTN USD DEUTGB2L 6M 10.0%/3MLIBOR European 317U409B5 07-10-2012
Fixed Income	-300,000.00	(637.86) PUT SWPTN USD DEUTGB2L 6M 2.0%/3MLIBOR European 317U925C8 03-18-2013
Fixed Income	-300,000.00	(637.86) PUT SWPTN USD DEUTGB2L 6M 2.0%/3MLIBOR European 317U925C8 03-18-2013
Fixed Income	-600,000.00	(1,275.72) PUT SWPTN USD DEUTGB2L 6M 2.0%/3MLIBOR European 317U925C8 03-18-2013
Fixed Income	-1,200,000.00	(2,551.44) PUT SWPTN USD DEUTGB2L 6M 2.0%/3MLIBOR European 317U925C8 03-18-2013
Fixed Income	-1,200,000.00	(2,551.44) PUT SWPTN USD DEUTGB2L 6M 2.0%/3MLIBOR European 317U925C8 03-18-2013
Fixed Income	-2,100,000.00	(4,465.02) PUT SWPTN USD DEUTGB2L 6M 2.0%/3MLIBOR European 317U925C8 03-18-2013
Fixed Income	-7,500,000.00	(45,586.50) PUT SWPTN USD DEUTGB2L 6M 2.85%/3MLIBOR European 317U993C5 04-14-2014
Fixed Income	1,800,000.00	46,028.88 PUT SWPTN USD DEUTGB2L 6M 3.875%/3MLIBOR European 317U994C4 04-14-2014
Fixed Income	-12,200,000.00	(1,167.54) PUT SWPTN USD GSCMUS33 6M 1.0%/3MLIBOR European 317U830B4 11-19-2012
Fixed Income	-1,900,000.00	(75.62) PUT SWPTN USD GSCMUS33 6M 1.7%/3MLIBOR European 317U366C4 08-13-2012
Fixed Income	-7,900,000.00	(1.58) PUT SWPTN USD GSCMUS33 6M 2.25%/3MLIBOR European 317U788B6 09-24-2012
Fixed Income	-2,100,000.00	(1,523.55) PUT SWPTN USD GSILGB2X 6M .795%/6MLIBOR European 317U483C2 10-11-2012
Fixed Income	-4,600,000.00	(339.02) PUT SWPTN USD MSCSUS33 1.05625 / LIBOR EUROPEAN 317U487C8 10-11-2012
Fixed Income	-36,000,000.00	(2,653.20) PUT SWPTN USD MSCSUS33 1.05625 / LIBOR EUROPEAN 317U487C8 10-11-2012
Fixed Income	-5,300,000.00	(1,611.73) PUT SWPTN USD MSCSUS33 6M .915%/3MLIBOR European 317U587C7 11-14-2012
Fixed Income	-13,500,000.00	(4,105.35) PUT SWPTN USD MSCSUS33 6M .915%/3MLIBOR European 317U587C7 11-14-2012
Fixed Income	-13,500,000.00	(4,105.35) PUT SWPTN USD MSCSUS33 6M .915%/3MLIBOR European 317U587C7 11-14-2012
Fixed Income	-4,500,000.00	(1,368.45) PUT SWPTN USD MSCSUS33 6M .915%/3MLIBOR European 317U587C7 11-14-2012
Fixed Income	-2,500,000.00	(16,434.25) PUT SWPTN USD MSCSUS33 6M 1.4%/3MLIBOR European 317U853C4 03-18-2013
Fixed Income	-600,000.00	- PUT SWPTN USD MSCSUS33 6M 10.0%/3MLIBOR European 317U374B6 07-10-2012
Fixed Income	-4,600,000.00	- PUT SWPTN USD MSCSUS33 6M 10.0%/3MLIBOR European 317U374B6 07-10-2012
Fixed Income	-2,000,000.00	(0.40) PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U770B6 09-24-2012
Fixed Income	-2,900,000.00	(0.58) PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U770B6 09-24-2012
Fixed Income	-6,900,000.00	(2,214.90) PUT SWPTN USD RBOSGB2RTCM 0 / LIBOR EUROPEAN 317U063D8 08-13-2012
Fixed Income	-4,700,000.00	(210.56) PUT SWPTN USD RBOSGB2RTCM 0 / LIBOR EUROPEAN 317U370C8 08-13-2012
Fixed Income	-6,200,000.00	(277.76) PUT SWPTN USD RBOSGB2RTCM 0 / LIBOR EUROPEAN 317U370C8 08-13-2012
Fixed Income	-2,700,000.00	(263.25) PUT SWPTN USD RBOSGB2RTCM 1.55 / LIBOR EUROPEAN 317U795C5 08-13-2012
Fixed Income	-5,800,000.00	(565.50) PUT SWPTN USD RBOSGB2RTCM 1.55 / LIBOR EUROPEAN 317U795C5 08-13-2012
Fixed Income	-4,700,000.00	(210.56) PUT SWPTN USD RBOSGB2RTCM 1.7 / LIBOR EUROPEAN 317U370C8 08-13-2012
Fixed Income	-6,600,000.00	(35,478.96) PUT SWPTN USD RBOSGB2RTCM 1.75 / LIBOR EUROPEAN 317U138D9 05-30-2013
Fixed Income	-13,700,000.00	(121.93) PUT SWPTN USD RBOSGB2RTCM 1.75 / LIBOR EUROPEAN 317U872B3 11-19-2012
Fixed Income	-1,000,000.00	- PUT SWPTN USD RBOSGB2RTCM 10 / LIBOR EUROPEAN 317U268B5 07-10-2012
Fixed Income	-4,200,000.00	(0.84) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	-2,300,000.00	(0.46) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	-5,500,000.00	(1.10) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	-8,800,000.00	(1.76) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	-5,300,000.00	(1.06) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	-2,900,000.00	(0.58) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	-5,800,000.00	(1.16) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	-2,400,000.00	- PUT SWPTN USD RBOSGB2RTCM 3.25 / LIBOR EUROPEAN 317U687B8 07-16-2012
Fixed Income	1,200,000.00	3,050,000.00 PVT PVL CHINA ORIENTAL 8 DUE 08-18-2015
Fixed Income	1,111,878.00	1,111,878.00 PVTPL ACADEMIC LN FDG TR SER 2012-1A CL A-2 144A FLTG RT DUE 12-27-2044
Fixed Income	1,217,641.58	1,071,524.59 PVTPL ACS 2007-1 PASS THRU TR VAR RT DUE06-14-2037 BEO
Fixed Income	450,000.00	452,110.50 PVTPL ADT CORP NT 2.25 DUE 07-15-2017 BEO
Fixed Income	845,000.00	847,835.82 PVTPL ADT CORP NT 3.5 DUE 07-15-2022 BEO
Fixed Income	6,300,000.00	3,150,000.00 PVTPL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO

Fixed Income	125,000.00	125,964.00	PVTPL AH MTG ADVANCE CO LTD TERM NT SER SART-3 CL 1A-1 2.98 DUE 03-13-2013
Fixed Income	19,090.14	19,328.76	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	370,000.00	398,166.99	PVTPL ALLEGHENY ENERGY SUPPLY CO LLC NT 144A 5.75% DUE 10-15-2019 BEO
Fixed Income	1,735,000.00	1,765,135.22	PVTPL ARISTOTLE HLDG INC GTD SR NT 2.65 DUE 02-15-2017 BEO
Fixed Income	550,000.00	579,075.20	PVTPL ARISTOTLE HLDG INC SR NT 144A 3.5%DUE 11-15-2016 BEO
Fixed Income	87,099.39	86,279.95	PVTPL ASG RESECURITIZATION TR 2009-2 VAR144A VAR RT DUE 05-24-2036
Fixed Income	250,000.00	253,125.00	PVTPL BANCO BRADESCO S A GRAND CAYMAN BRH SUB NT 5.75 DUE 03-01-2022 BEO
Fixed Income	300,000.00	314,208.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	750,000.00	785,520.00	PVTPL BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	1,800,000.00	1,683,000.00	PVTPL BANCO SANTANDER CHILE NEW SR NT FLTG 144A VAR RT DUE 01-19-2016 BEO
Fixed Income	1,200,000.00	1,185,000.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	1,500,000.00	1,481,250.00	PVTPL BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	300,000.00	317,250.00	PVTPL BANCO VOTORANTIM S A SUB NT 144A 7.375% DUE 01-21-2020 BEO
Fixed Income	800,000.00	846,000.00	PVTPL BANCO VOTORANTIM S A SUB NT 144A 7.375% DUE 01-21-2020 BEO
Fixed Income	500,000.00	529,120.00	PVTPL BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015
Fixed Income	160,000.00	188,760.00	PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO
Fixed Income	425,000.00	424,950.28	PVTPL BAT INTL FINANCE PLC 1.4 DUE 06-05-2015 BEO
Fixed Income	250,000.00	273,887.50	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	115,000.00	125,988.25	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	1,500,000.00	1,590,000.00	PVTPL BM&FBOVESPA S A - BOLSA DE VALORESMERCA NT 144A 5.5 DUE 07-16-2020
Fixed Income	265,563.07	278,413.66	PVTPL CEDAR BRAKES I L L C SR SECD BD 144A 8.5% DUE 02-15-2014 BEO
Fixed Income	269,765.08	278,734.76	PVTPL CEDAR BRAKES II L L C SR SECD BD 144A 9.875% DUE 09-01-2013 BEO
Fixed Income	1,143,494.85	970,724.21	PVTPL CIT ED LN TR 2007-1 ED LOAN BKD NTS CL A VAR RT DUE 03-25-2042 BEO
Fixed Income	40,000.00	40,950.00	PVTPL CIT GROUP INC NEW 2ND PRIORITY SECD NT SER C 4.75 DUE 02-15-2015
Fixed Income	710,000.00	775,406.62	PVTPL CITIBANK OMNI MASTER TR 2009-A13 NT TALF 144A 5.35% DUE 08-15-2018 BEO
Fixed Income	1,500,000.00	1,575,181.50	PVTPL CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	2,400,000.00	2,520,290.40	PVTPL CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	85,022.78	71,587.63	PVTPL CMO AIRE VY MTGS 2006-1 PLC AST BKD NT SER FLTG VAR RT DUE 09-20-2066
Fixed Income	166,140.07	149,385.34	PVTPL CMO ASG RESECURITIZATION TR 2010-3REMIC 144A VAR RT DUE 12-28-2045
Fixed Income	121,836.05	109,549.25	PVTPL CMO ASG RESECURITIZATION TR 2010-3REMIC 144A VAR RT DUE 12-28-2045
Fixed Income	26,139.73	25,884.14	PVTPL CMO ASG RESECURITIZATION TR 2010-3CL 2-A22 VAR RT DUE 10-28-2036 BEO
Fixed Income	700,000.00	747,427.80	PVTPL CMO BAML RE-REMIC TR 2011-07C1 COML MTG BKD CTF 5.383 DUE 11-15-2016
Fixed Income	90,000.00	90,712.71	PVTPL CMO BAML-DB 2012-OSI TR COML MTG PASSTHRU CTF CL B 4.83 04-13-2029
Fixed Income	1,765,724.29	1,232,062.37	PVTPL CMO BAYVIEW COML ASSET TR 2005-4 CL A-1 144A VAR RT DUE 01-25-2036 BEO
Fixed Income	1,011,691.50	722,692.71	PVTPL CMO BAYVIEW COML ASSET TR 2007-1 CL A-1 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	1,082,575.74	558,582.01	PVTPL CMO BAYVIEW COML ASSET TR 2007-2 CL A-1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	1,021,498.47	710,138.58	PVTPL CMO BAYVIEW COML ASSET TR 2007-3 CL A1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	1,772,210.84	1,475,875.92	PVTPL CMO BAYVIEW COML AST TR SER 2004-3CL A-1 144A VAR RT DUE 01-25-2035BEO
Fixed Income	124,999.99	134,626.11	PVTPL CMO COMM 2010-C1 MTG TR COML MTG PASSTHRU CTF 144A A-3 4.205 DUE 07-10-46
Fixed Income	745,000.00	830,287.60	PVTPL CMO DBRR 2011-LC2 TR REREMIC CTF CL A4A 144A VAR RT DUE 05-12-2021 BEO
Fixed Income	393,702.73	421,731.21	PVTPL CMO DBUBS 2011-LC1 MTG TR MTG PSTHR CTF CL A-1 144A 3.742 11-10-46 BEO
Fixed Income	691,282.35	551,235.45	PVTPL CMO GE BUSINESS LN TR 2005-2 MTG CL B VAR RT DUE 11-15-2033
Fixed Income	300,000.00	295,934.10	PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO
Fixed Income	800,000.00	789,160.00	PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO
Fixed Income	0.00	-	PVTPL CMO GS MTG SECS CORP TR 2012-ALOHACOML PASSTHRU CL B 4.049 04-10-2034 BEO
Fixed Income	775,404.87	750,204.21	PVTPL CMO J P MORGAN CHASE COML MTG SECSORP VAR RT DUE 12-15-2018 BEO
Fixed Income	1,878,526.81	1,838,671.99	PVTPL CMO MERRILL LYNCH COML TR LAQMTG PASSTHRU CTF A-1 144A VAR DUE 7-09-21
Fixed Income	400,000.00	453,286.00	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO
Fixed Income	2,700,000.00	2,964,821.40	PVTPL CMO RBSCF TR 2010-RR3 PASS THRU CTF CL CSMC A 144A VAR RT 07-16-16
Fixed Income	1,446,755.01	1,414,236.30	PVTPL CMO RBSSP RESECURITIZATION TR 2010-1 CL 2-A1 144A VAR 07-26-2045 BEO
Fixed Income	8,047.88	6,911.53	PVTPL CMO WA MUT MTG SECS CORP VAR RT DUE 02-25-2033 BEO
Fixed Income	1,300,000.00	1,647,100.00	PVTPL CODELCO INC NT 144A 7.5% DUE 01-15-2019 BEO
Fixed Income	4,300,000.00	4,324,750.80	PVTPL COMPAGNIE DE FINANCEMENT FONCIER 144A 2.125 MTG DUE 04-22-2013 USD100000
Fixed Income	200,000.00	216,400.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	600,000.00	649,200.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7% DUE 02-01-2017/02-01-2008 BEO
Fixed Income	698,699.28	519,063.70	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO
Fixed Income	570,208.33	574,484.89	PVTPL CRONOS CONTAINERS PROGRAM I ASSET SER 2012-1A CL A DUE 05-18-2027 BEO
Fixed Income	1,700,000.00	1,853,000.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT 144A 6.875% DUE 09-21-2019 BEO
Fixed Income	3,200,000.00	3,466,560.00	PVTPL CSN RES S A GTD SR NT 144A 6.5% DUE 07-21-2020/07-21-2010 REG
Fixed Income	390,000.00	397,912.32	PVTPL DAIMLER FIN NORTH AMER LLC 2.3 DUE 01-09-2015
Fixed Income	250,000.00	278,450.00	PVTPL DOLPHIN ENERGY LIMITED LLC SR SECD BD 144A 3C7 5.5% DUE 12-15-2021 BEO
Fixed Income	250,000.00	277,812.50	PVTPL DUBAI ELECTRICITY & WTR AUTH GLOBAL MEDI NT 144A 8.5 4-22-2015 BEO
Fixed Income	1,100,000.00	1,028,280.00	PVTPL EFS VOLUNTEER NO 3 LLC STUDENT LN SER 2012-1 CL A-3 FLTG RT 04-25-2033
Fixed Income	595,000.00	717,236.21	PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO
Fixed Income	750,000.00	763,483.50	PVTPL EXELON GENERATION CO LLC SR NT 144A 5.6% DUE 06-15-2042/06-18-2012 BEO
Fixed Income	560,000.00	560,627.20	PVTPL EXPERIAN FIN PLC SR NT 144A 2.375%DUE 06-15-2017 BEO
Fixed Income	750,000.00	860,824.50	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	1,133,000.00	1,471,199.36	PVTPL FARMERS INS EXCHANGE 8.625 SURP NT144A DUE 05-01-2024 REG
Fixed Income	155,000.00	194,278.55	PVTPL FID INVS DEB 144A 7.57 DUE 06-15-2029 BEO
Fixed Income	256,666.59	251,623.09	PVTPL GE SEACO FIN SRL 2004-1 SECD NT FLTG RATE 144A VAR RT DUE 04-17-19
Fixed Income	1,343,370.72	1,176,094.19	PVTPL GENESIS FDG LTD SER 2006-1A CL G1 VAR RT DUE 12-19-2032 BEO
Fixed Income	200,000.00	207,300.00	PVTPL GERDAU TRADE INC BD 144A 5.75% DUE01-30-2021 BEO
Fixed Income	135,000.00	141,914.83	PVTPL GLENCORE FDG LLC GLENCORE FDG LLC NT 144A 6 DUE 04-15-2014/04-05-2004 BEO

Fixed Income	1,030,000.00	0.01	PVTPL GLITNIR BANKI HF SUB NT FIXED/FLTG144A 6.693 15 JUN 2016 BEO IN DEFAULT
Fixed Income	500,000.00	526,250.00	PVTPL GRUPO KUO SAB DE CV SR NT 144A 9.75% DUE 10-17-2017/10-17-2011 BEO
Fixed Income	1,400,000.00	1,561,000.00	PVTPL GTL TRADE FIN INC BD 144A 7.25% DUE 10-20-2017 BEO
Fixed Income	1,330,000.00	1,362,152.75	PVTPL HEINEKEN N V SR NT 3.4 DUE 04-01-2022 BEO
Fixed Income	165,000.00	221,023.77	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO
Fixed Income	40,000.00	49,420.12	PVTPL HUTCHISON WHAMPOA INTL 09 LTD GTD NT 144A 7.625% DUE 04-09-2019 BEO
Fixed Income	1,900,000.00	2,565,000.00	PVTPL INTEL CORP CONV BD 144A 3.25% DUE 08-01-2039 BEO
Fixed Income	3,200,000.00	3,004,857.60	PVTPL INTESA SANPAOLO SPA FLTG RT 144A DUE 02-24-2014 BEO
Fixed Income	200,000.00	211,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	900,000.00	949,500.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	500,000.00	537,500.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	1,000,000.00	1,075,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	400,000.00	441,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT 144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	500,000.00	583,750.00	PVTPL IPIC GMTN LTD 6.875 DUE 11-01-2041
Fixed Income	155,000.00	180,255.70	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO
Fixed Income	260,000.00	66,300.00	PVTPL KAUPTHING BK HF MED TRM SR BK NTS TR # SR 00001 5.75 10-4-11 BD IN DEFAULT
Fixed Income	200,000.00	-	PVTPL KAUPTHING BK MEDIUM TERM SUB TRANCHE # 01 7.125 5-19-16 BD IN DEFAULT
Fixed Income	85,000.00	92,144.76	PVTPL KKR GROUP FIN CO LLC SR NT 144A 6.375% DUE 09-29-2020/09-29-2010 BEO
Fixed Income	900,000.00	919,232.10	PVTPL KOREA ELEC PWR CORP GLOBAL MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	710,000.00	751,446.96	PVTPL KRAFT FOODS GROUP INC NT 5 DUE 06-04-2042 BEO
Fixed Income	580,000.00	586,135.82	PVTPL KRAFT FOODS GROUP INC NT1.625 DUE 06-04-2015 BEO
Fixed Income	460,000.00	470,983.88	PVTPL KRAFT FOODS GROUP INC NT2.25DUE 06-05-2017 BEO
Fixed Income	500,000.00	505,639.50	PVTPL LEGG MASON INC SR NT 5.5 DUE 05-21-2019 BEO
Fixed Income	165,000.00	166,053.19	PVTPL LIBERTY MUT GROUP INC GTD SR NT 144A 5% DUE 06-01-2021 BEO
Fixed Income	5,400,000.00	5,910,726.60	PVTPL MARKS & SPENCER PLC NT 144A 6.25% DUE 12-01-2017 BEO
Fixed Income	100,000.00	100,248.50	PVTPL MERCEDES BENZ AUTO LEASE TR 2011-AAST BACKED CTF CL A-3 144A 1.18
Fixed Income	1,500,000.00	1,981,110.00	PVTPL METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG
Fixed Income	250,000.00	296,875.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 8.75% DUE 11-06-2019/11-06-2009 BEO
Fixed Income	500,000.00	593,750.00	PVTPL MEXICHEM SAB DE CV SR NT 144A 8.75% DUE 11-06-2019/11-06-2009 BEO
Fixed Income	645,000.00	678,862.50	PVTPL MYLAN INC FORMERLY MYLAN LABS INC TO 10 SR NT 144A 6 DUE 11-15-2018
Fixed Income	1,585,000.00	1,547,800.05	PVTPL NATIONWIDE MUT INS CO 6.6% DUE 04-15-2034/04-15-2014 BEO
Fixed Income	800,000.00	833,544.00	PVTPL NATL AUSTRALIA BK LTD GLOBAL MED TRANCHE # SR 00016 5.35 DUE 06-12-13
Fixed Income	15,000.00	15,675.00	PVTPL NEUBERGER BERMAN GRP LLC / NEUBERGER B SR NT 15.875 DUE 03-15-2022
Fixed Income	700,000.00	706,755.00	PVTPL NISSAN MTR ACCEP CORP NT 144A 3.25% DUE 01-30-2013/01-27-2010 BEO
Fixed Income	2,300,000.00	2,219,500.00	PVTPL NOBLE GROUP LTD SR NT 144A 6.75% DUE 01-29-2020/10-29-2009 BEO
Fixed Income	2,725,000.00	3,004,312.50	PVTPL NUANCE COMMUNICATIONS INC SR DEB CONV 144A 2.75 DUE 11-01-2031 BEO
Fixed Income	1,552,000.00	1,625,720.00	PVTPL ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD NT 144A 6.35 DUE 06-30-2021
Fixed Income	1,000,000.00	1,174,030.00	PVTPL PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO
Fixed Income	500,000.00	512,036.50	PVTPL PERNOD RICARD S A 5.5 DUE 01-15-2042
Fixed Income	725,000.00	742,452.93	PVTPL PERNOD RICARD S A 5.5 DUE 01-15-2042
Fixed Income	275,000.00	283,250.00	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/05-07-2007 BEO
Fixed Income	160,000.00	168,314.72	PVTPL PHILLIPS 66 GTD SR NT 4.3% DUE 04-01-2022 BEO
Fixed Income	364,955.48	361,908.10	PVTPL PLYMOUTH ROCK CLO LTD / PLYMOUTH ROCK CL CL A VAR RT DUE 02-16-2019 BEO
Fixed Income	160,000.00	145,600.00	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 5.625 DUE 04-15-2020/03-22-2010 BEO
Fixed Income	500,000.00	430,000.00	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 6.875 DUE 04-15-2040/03-22-2010 BEO
Fixed Income	165,000.00	161,700.00	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.85% DUE 07-15-2018/06-27-2008 BEO
Fixed Income	1,035,000.00	1,100,673.86	PVTPL SABMILLER HLDGS INC 3.75 DUE 01-15-2022
Fixed Income	125,000.00	122,463.12	PVTPL SANTANDER US DEBT S A UNIPERSONAL SR NT 144A 2.485% DUE 01-18-2013 BEO
Fixed Income	65,000.00	72,150.00	PVTPL SEAGATE TECH INTL GTD SR SECD 2ND PRTY NT 144A 10 DUE 05-01-2014
Fixed Income	250,000.00	253,058.75	PVTPL SINOCEM OVERSEAS CAP CO LTD GTD SR NT 144A 6.3% DUE 11-12-2040 BEO
Fixed Income	145,267.56	146,357.07	PVTPL SLM PVT ED LN TR 2009-CT CL I-A FLTG DUE 04-15-2039 BEO
Fixed Income	1,700,000.00	1,645,212.40	PVTPL SOCIETE GENERAL TRANCHE # TR 00002FLTG 4-11-2014
Fixed Income	1,700,000.00	1,739,321.00	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1,500,000.00	1,534,695.00	PVTPL STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	375,000.00	353,028.75	PVTPL SYMPHONY CLO IX LTD PARTNERSHIP / SYMPHO SECD NT CL C FLTG RT 04-16-2022
Fixed Income	920,000.00	882,114.40	PVTPL TAL ADVANTAGE I LLC 2006-1 VAR RT DUE 04-20-2021 BEO
Fixed Income	620,833.40	626,899.56	PVTPL TAL ADVANTAGE IV LLC SER 2010-2 SECD NT 144A 4.3% DUE 10-20-2025 BEO
Fixed Income	214,583.39	220,511.04	PVTPL TAL ADVANTAGE IV LLC SER 2011-1 SECD NT 144A 4.6% DUE 01-20-2026 BEO
Fixed Income	110,000.00	150,019.10	PVTPL TEXAS NEW MEX PWR CO 1ST MTG BD SER 2009A 144A 9.5% DUE 04-01-2019 BEO
Fixed Income	510,416.75	496,017.89	PVTPL TEXTAINER MARINE CONTAINERS LTD 2005-1 AST BKD NT FLTG CL A 144A VAR RT
Fixed Income	877,500.00	899,964.00	PVTPL TEXTAINER MARINE CONTAINERS LTD SER 2011-1 CL A-1 4.7 DUE 06-15-2026 BEO
Fixed Income	388,345.10	430,127.14	PVTPL TRINITY RAIL LEASING V L P 2006-1ASECD RAILCAR EQUIP 5.9 5-14-2036
Fixed Income	1,069,087.57	1,088,298.00	PVTPL TRIP RAIL MASTER FDG LLC SECD RAIL EQ NT 144A CL A-1A DUE 07-15-2041
Fixed Income	743,750.00	746,725.00	PVTPL TRITON CONTAINER FIN III LLC SECD NT 144A 4.21% DUE 05-14-2027 BEO
Fixed Income	552,083.32	524,606.68	PVTPL TRITON CONTAINER FIN LLC 2006-1 SECD NT FLTG RATE 144A VAR 11-26-21
Fixed Income	312,333.32	302,807.15	PVTPL TRITON CONTAINER FIN LLC 2007-1 SECD NT FLTG 144A VAR RT 02-26-2019 BEO
Fixed Income	100,000.00	101,000.00	PVTPL URBI DESARROLLOS URBANOS S A DE C V NT 144A 8.5 DUE 04-19-2016 BEO
Fixed Income	700,000.00	707,000.00	PVTPL URBI DESARROLLOS URBANOS S A DE C V NT 144A 8.5 DUE 04-19-2016 BEO
Fixed Income	850,000.00	1,006,879.40	PVTPL WEA FIN LLC GTD SR NT 144A 7.125% DUE 04-15-2018 BEO
Fixed Income	600,000.00	632,712.00	PVTPL WESTPAC BKG CORP 3.585 DUE 08-14-2014 BEO
Fixed Income	20,650.24	20,658.95	PVTPL WHEELS SPV LLC 2009-1 ASSET BACKEDNT CL A 144A VAR RT DUE 03-15-2018 BEO
Fixed Income	3,257,329.40	928,338.88	PVTPL WILMINGTON TR CO BOEING 737-322 AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	250,000.00	298,125.00	QATAR ST BD 144A 5.75% DUE 01-20-2042 REG

Fixed Income	250,000.00	259,125.00	QTEL INTL FIN LTD 3.375% DUE 10-14-2016
Fixed Income	200,000.00	219,947.13	QUEBEC 4.25% NTS 01/12/21 CAD1000
Fixed Income	900,000.00	990,000.00	QUEBEC PROV CDA 3.5% DUE 07-29-2020
Fixed Income	160,000.00	221,860.16	QUEBEC PROV CDA DEB DTD 02/09/1994 7.125% DUE 02-09-2024 REG
Fixed Income	900,000.00	930,939.30	QUEBEC PROV CDA GLOBAL NOTES 2.75% DUE 08-25-2021 BEO
Fixed Income	60,000.00	87,451.80	QUEBEC PROV CDA MEDIUM TERM NTS BOOK ENTRY MTN 7.295% DUE 07-22-2026
Fixed Income	1,215,000.00	1,367,096.13	QWEST CORP 6.75% DUE 12-01-2021
Fixed Income	1,900,000.00	1,913,731.30	RABOBANK COOPERATIEVE CENTRALERAFFEISEN-BOERENL 1.85 1-10-14 BEO
Fixed Income	250,000.00	257,271.50	RALCORP HLDGS INC 6.625% DUE 08-15-2039
Fixed Income	500,000.00	540,000.00	REGIONS FINL CORP 7.75% DUE 11-10-2014
Fixed Income	370,000.00	424,711.90	RENSSELAER POLY 5.6% DUE 09-01-2020
Fixed Income	80,000.00	85,585.84	REPUBLIC SVCS INC 3.8% DUE 05-15-2018
Fixed Income	150,000.00	173,572.05	REPUBLIC SVCS INC 5.5% DUE 09-15-2019
Fixed Income	691,624.14	578,613.44	RESDNLT AST MTG 5.86% DUE 11-25-2033
Fixed Income	624,429.73	558,883.34	RESDNLT AST MTG 5.98% DUE 12-25-2033
Fixed Income	102,953.51	104,016.91	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	1,262,329.36	1,008,694.57	RESDNLT AST MTG PRODS INC 2006-RS1MTG AST BKD A-I-2 02-25-2034/03-25-2008 REG
Fixed Income	500,000.00	514,540.00	RESONA BK FLT RT NT 144A DUE 09-29-2049/04-15-2016 BEO
Fixed Income	1,000,000.00	1,032,464.00	REXAM PLC 6.75% DUE 06-01-2013
Fixed Income	250,000.00	313,496.75	REYNOLDS AMERN INC 7.75% DUE 06-01-2018
Fixed Income	250,000.00	285,469.00	RIO TINTO FIN USA 8.95% DUE 05-01-2014
Fixed Income	155,000.00	211,927.62	RIO TINTO FIN USA 9% DUE 05-01-2019
Fixed Income	500,000.00	504,398.00	ROWAN COS INC 4.875 DUE 06-01-2022 USD1000
Fixed Income	100,000.00	78,300.00	ROYAL BANK OF SCOT FR SUB EMTN 10/16 USD1000
Fixed Income	100,000.00	84,000.00	ROYAL BANK OF SCOT FR SUB EMTN 29/9/15 USD'231
Fixed Income	425,000.00	424,111.75	ROYAL BK CDA FLTG RT 2.7% DUE 12-27-2013
Fixed Income	1,300,000.00	864,500.00	ROYAL BK SCOTLAND 7.64% DUE 03-29-2049
Fixed Income	2,900,000.00	2,320,000.00	ROYAL BK SCOTLAND PERPETUAL REGULATORY TIER ONE SECS SER1 7.648 DUE 08-29-2049
Fixed Income	500,000.00	535,800.00	RUSSIAN RAILWAYS MTN 5.739% 03/04/2017
Fixed Income	385,000.00	371,489.58	SAFEWAY INC 3.95% DUE 08-15-2020
Fixed Income	1,000,000.00	1,003,721.00	SANOFI-AVENTIS DUE 03-28-2014 BEO
Fixed Income	224,999.99	227,799.44	SANTANDER DR AUTO 2.5% DUE 12-15-2015
Fixed Income	369,999.99	374,680.12	SANTANDER DR AUTO 3.06% DUE 11-15-2017
Fixed Income	95,000.00	91,348.20	SANTANDER US DEBT 2.991% DUE 10-07-2013
Fixed Income	2,100,000.00	2,019,276.00	SANTANDER US DEBT 2.991% DUE 10-07-2013
Fixed Income	230,000,000.00	3,084,886.89	SAWAI PHARM CO LTD ZCP CNV BDS 17/09/15 JPY1000
Fixed Income	177,962.45	177,960.31	SAXON ASSET SECS TR 2003-1 MTG LN ASSET BKD CTF AF-7 06-25-2033 BEO
Fixed Income	1,000,000.00	972,310.00	SC STUD LN CORP ED LN REV SER A-2 VAR RTDUE 12-01-2020 REG TAXABLE SER A-2
Fixed Income	145,000.00	159,594.25	SEMPRA ENERGY 8.9% DUE 11-15-2013
Fixed Income	395,000.00	547,496.86	SEMPRA ENERGY 9.8% DUE 02-15-2019
Fixed Income	150,000.00	207,910.20	SEMPRA ENERGY 9.8% DUE 02-15-2019
Fixed Income	400,000.00	454,400.00	SHIRE 2.75% CNV BDS 09/05/14 USD
Fixed Income	5,715,000.00	6,462,522.00	SHIRE PHARMACEUTICALS GROUPLC 2.75 CNVBDS 09/05/14 1
Fixed Income	100,000.00	140,280.60	SIMON PPTY GROUP L 10.35% DUE 04-01-2019
Fixed Income	160,000.00	159,755.36	SIMON PPTY GROUP L 2.15% DUE 09-15-2017
Fixed Income	0.00	26,302.49	Singapore dollar - Cash
Fixed Income	0.00	0.51	Singapore dollar - Cash
Fixed Income	0.00	190.18	Singapore dollar - Cash
Fixed Income	0.00	11,051.47	Singapore dollar - Cash
Fixed Income	0.00	0.32	Singapore dollar - Cash
Fixed Income	0.00	0.01	Singapore dollar - Cash
Fixed Income	0.00	11,864.54	Singapore dollar - Cash
Fixed Income	0.00	691.57	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	177,673.07	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	(21,081.32)	Singapore dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	21,081.32	Singapore dollar - Pending Trade Sales
Fixed Income	800,000.00	1,019,707.08	SLM CORP 3.125% EMTN 17/9/12 EUR'21'
Fixed Income	500,000.00	516,513.00	SLM CORP 6 25 JAN 2017
Fixed Income	200,000.00	210,000.00	SLM CORP 6.25 DUE 01-25-2016
Fixed Income	1,000,000.00	1,050,000.00	SLM CORP 6.25 DUE 01-25-2016
Fixed Income	5,300,000.00	5,803,500.00	SLM CORP 8 DUE 03-25-2020
Fixed Income	15,000.00	14,853.30	SLM CORP EDNOTES BOOK ENTRY FLT RT VAR RT DUE 06-15-2013
Fixed Income	210,000.00	207,946.20	SLM CORP EDNOTES BOOK ENTRY FLT RT VAR RT DUE 06-15-2013
Fixed Income	270,000.00	267,235.20	SLM CORP EDNOTES BOOK ENTRY MTN VAR RT DUE 06-15-2013
Fixed Income	155,000.00	151,557.45	SLM CORP EDNOTES FLTG RT 4.503% DUE 12-15-2013
Fixed Income	167,000.00	165,780.90	SLM CORP EDNOTES FLTG RT 4.553% DUE 03-15-2013
Fixed Income	2,100,000.00	2,606,774.70	SLM CORP FR SNR EMTN 06/2013 EUR1000
Fixed Income	600,000.00	618,000.00	SLM CORP MEDIUM 5% DUE 10-01-2013
Fixed Income	300,000.00	309,000.00	SLM CORP MEDIUM 5% DUE 10-01-2013
Fixed Income	100,000.00	103,496.30	SLM CORP MEDIUM 5.375% DUE 05-15-2014
Fixed Income	500,000.00	560,000.00	SLM CORP MEDIUM 8.45% DUE 06-15-2018
Fixed Income	400,000.00	382,101.60	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14
Fixed Income	100,000.00	95,525.40	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14

Fixed Income	200,000.00	199,128.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY	TRANCHE # TR 00036 DUE 01-01-2014 BEO
Fixed Income	146,000.00	142,811.36	SLM CORP MEDIUM TERM NTS BOOK ENTRY	TRANCHE # TR 00058 VAR RT DUE 06-02-2014
Fixed Income	250,000.00	264,375.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY	TRANCHE # TR 00107 7.25% DUE 01-25-2022
Fixed Income	1,130,000.00	960,500.00	SLM STUDENT LN TR 2006-5 NT FLTG RATE CLA6-B	10-25-2040 REG
Fixed Income	3,148,212.32	3,250,431.63	SLM STUDENT LN TR 2008 9 STUDENT LOAN	BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	5,938,673.28	6,131,496.06	SLM STUDENT LN TR 2008 9 STUDENT LOAN	BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	3,148,212.33	3,250,431.64	SLM STUDENT LN TR 2008 9 STUDENT LOAN	BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	644,734.09	748,652.83	SLM STUDENT LN TST FDN A/BK 12/23	EUR1000 'A-5'
Fixed Income	284,198.05	342,628.47	SLM STUDENT LN TST FRN A/BK 09/21	EUR1000 'A5'
Fixed Income	758,889.60	864,542.21	SMALL BUSINESS ADMIN GTD DEV PARTN CTF	5.29 DUE 12-01-2027 REG
Fixed Income	177,222.52	194,083.47	SMALL BUSINESS ADMIN GTD DEV PARTN CTF	SER 2011-20E 3.79 DUE 05-01-2031
Fixed Income	1,980,343.36	2,050,170.27	SMALL BUSINESS ADMIN GTD PARTN CTF	SER 2003-10 CL B 4.875% DUE 09-10-2013 REG
Fixed Income	175,000.00	183,191.75	SMUCKER J M CO 3.5% DUE 10-15-2021	
Fixed Income	1,900,000.00	1,892,064.76	SOC GENERALE 7.756% BDS 22/05/13	EUR5000
Fixed Income	250,000.00	288,125.00	SOUTH AFRICA REP 5.5% DUE 03-09-2020	
Fixed Income	0.00	72,056.13	South African rand - Cash	
Fixed Income	0.00	0.01	South African rand - Cash	
Fixed Income	0.00	(867,896.19)	South African rand - Pending Foreign Exchange Sales	
Fixed Income	0.00	-	South African rand - Recoverable Taxes	
Fixed Income	0.00	-	South African rand - Recoverable Taxes	
Fixed Income	0.00	29,449.36	South Korean won - Cash	
Fixed Income	0.00	-	South Korean won - Cash	
Fixed Income	0.00	0.01	South Korean won - Cash	
Fixed Income	0.00	1,665.61	South Korean won - Pending Foreign Exchange Purchases	
Fixed Income	0.00	849,235.46	South Korean won - Pending Foreign Exchange Purchases	
Fixed Income	0.00	(834.89)	South Korean won - Pending Foreign Exchange Sales	
Fixed Income	0.00	(425,681.25)	South Korean won - Pending Foreign Exchange Sales	
Fixed Income	0.00	(48,685.13)	South Korean won - Pending Trade Purchases	
Fixed Income	500,000.00	616,723.00	SOUTHERN UN CO NEW 8.25% DUE 11-15-2029	
Fixed Income	1,990,000.00	1,619,362.50	SOUTHERN UN CO NEW SOUTHN UN CO 7.2 DUE 11/01/66	DUE 11-01-2066/11-01-2011 BEO
Fixed Income	115,000.00	132,874.45	SOUTHWEST AIRLS CO 5.75% DUE 12-15-2016	
Fixed Income	100,000.00	108,750.00	SPIRIT AEROSYSTEMS 7.5% DUE 10-01-2017	
Fixed Income	200,000.00	243,124.60	SPRINGLEAF FIN COR 3.25% BDS 16/01/13	EUR1000
Fixed Income	1,700,000.00	1,597,695.70	SPRINGLEAF FINANCE CORPORATION TERM LOANB	DUE 05-10-2017 BEO
Fixed Income	1,200,000.00	1,127,785.20	SPRINGLEAF FINANCE CORPORATION TERM LOANB	DUE 05-10-2017 BEO
Fixed Income	127,000.00	129,434.59	STANDARD FED BK N A TROY MICH CTF DEP	05/13/04 VAR RT DUE 05-13-2014
Fixed Income	325,000.00	363,255.43	STAPLES INC 9.75% DUE 01-15-2014	
Fixed Income	300,000.00	360,982.80	STARBUCKS CORP 6.25% DUE 08-15-2017	
Fixed Income	600,000.00	721,965.60	STARBUCKS CORP 6.25% DUE 08-15-2017	
Fixed Income	300,000.00	216,562.20	STATE STR CAP TR IV STATE STREET CAPITALTRUST IV	DUE 06-15-2037/06-15-2012 BEO
Fixed Income	500,000.00	545,750.00	STATE TREAS REP POLAND NT 5% DUE 03-23-2022	REG
Fixed Income	99,000.00	100,932.48	STD FED BK N A TROY MICH DTD 10-15-2004	VAR RT DUE 10-15-2014
Fixed Income	6,000,000.00	863,381.92	STH AFRICA(REP OF) 2.75% IDX/LKD	31/01/22 ZAR
Fixed Income	1,678,684.38	1,618,921.53	STRUCTURED ASSET INVT LN TR 2005-4 MTG	PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	798,580.74	781,118.17	STRUCTURED ASSET SECS CORP CL 2-A1 ABS	DTD 05/25/2007 FLTG 03/25/2009
Fixed Income	1,208,172.46	1,172,048.10	STRUCTURED ASSET SECS CORP MTG LN TR	2006-WF2 CL A3 VAR RT 07-25-2036 REG
Fixed Income	1,960,000.00	1,316,492.80	STRUCTURED AST INVT LN TR 2004-8 MTG	PASSTHRU CTF CL M1 VAR RATE 09-25-2034
Fixed Income	4,600,000.00	5,057,700.00	SUBSEA 7 SA 2.25% CNV NTS 11/10/13	USD
Fixed Income	120,000.00	138,875.40	SUNTRUST BANK ATLANTA GA TRANCHE # TR	00012 7.25% DUE 03-15-2018
Fixed Income	90,000.00	83,998.80	SUNTRUST BK ATL GA MEDIUM TERM SUB B	TRANCHE # SB 00008 DUE 08-24-2015 BEO
Fixed Income	100,000.00	100,518.00	SUNTRUST BK ATL GA STEP UP DUE	11-26-2012
Fixed Income	405,000.00	419,266.94	SUNTRUST BKS INC 3.5% DUE 01-20-2017	
Fixed Income	460,000.00	477,651.58	SUNTRUST BKS INC 3.6% DUE 04-15-2016	
Fixed Income	0.00	67,156.35	Swedish krona - Cash	
Fixed Income	0.00	86.61	Swedish krona - Cash	
Fixed Income	0.00	-	Swedish krona - Cash	
Fixed Income	0.00	2,133.46	Swedish krona - Cash	
Fixed Income	0.00	39,296.12	Swedish krona - Cash	
Fixed Income	0.00	-	Swedish krona - Recoverable Taxes	
Fixed Income	0.00	-	Swedish krona - Recoverable Taxes	
Fixed Income	0.00	-	Swedish krona - Recoverable Taxes	
Fixed Income	0.00	-	Swedish krona - Recoverable Taxes	
Fixed Income	0.00	-	Swedish krona - Recoverable Taxes	
Fixed Income	0.00	0.02	Swiss franc - Cash	
Fixed Income	0.00	235,249.23	Swiss franc - Cash	
Fixed Income	0.00	121.08	Swiss franc - Cash	
Fixed Income	0.00	21,953.92	Swiss franc - Cash	
Fixed Income	0.00	3.30	Swiss franc - Cash	
Fixed Income	0.00	26,697.60	Swiss franc - Cash	
Fixed Income	0.00	56,371.86	Swiss franc - Cash	
Fixed Income	0.00	832.52	Swiss franc - Pending Foreign Exchange Purchases	
Fixed Income	0.00	1,644,437.34	Swiss franc - Pending Foreign Exchange Purchases	
Fixed Income	0.00	(60,659.76)	Swiss franc - Pending Foreign Exchange Sales	

Fixed Income	0.00	(6,225.40)	Swiss franc - Pending Foreign Exchange Sales
Fixed Income	0.00	(173,370.83)	Swiss franc - Pending Trade Purchases
Fixed Income	0.00	(1,671,995.71)	Swiss franc - Pending Trade Purchases
Fixed Income	0.00	172,538.31	Swiss franc - Pending Trade Sales
Fixed Income	0.00	60,659.76	Swiss franc - Pending Trade Sales
Fixed Income	0.00	225,781.91	Swiss franc - Pending Trade Sales
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	0.00	-	Swiss franc - Recoverable Taxes
Fixed Income	100,000.00	106,932.50	SYDNEY AIRPORT FINANCE 144A 5.125 DUE 02-22-2021
Fixed Income	500,000.00	513,586.00	TALISMAN ENERGY 5.5% DUE 05-15-2042
Fixed Income	1,275,000.00	1,255,906.88	TARGET CORP 4% DUE 07-01-2042
Fixed Income	175,000.00	214,323.20	TARGET CORP 6% DUE 01-15-2018
Fixed Income	185,369.83	199,873.17	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	-760,000.00	(760,000.00)	TBA COLLATERAL PAYABLE FROM BARCLAYS
Fixed Income	-530,000.00	(530,000.00)	TBA COLLATERAL PAYABLE FROM CSFB
Fixed Income	-350,000.00	(350,000.00)	TBA COLLATERAL PAYABLE FROM DEUTSCHE
Fixed Income	-310,000.00	(310,000.00)	TBA COLLATERAL PAYABLE FROM GOLDMAN SACHS
Fixed Income	90,000.00	112,491.00	TCI COMMUNICATIONS 7.125% DUE 02-15-2028
Fixed Income	1,049,591.07	1,489,897.59	TECHNIP 0.25% CNV BDS 01/01/17(TECH.
Fixed Income	3,116,250.00	4,670,609.35	TECHNIP 0.5% CNV 01/01/16 EUR83.10
Fixed Income	135,000.00	150,693.75	TECK RESOURCES LTD 10.25% DUE 05-15-2016
Fixed Income	250,000.00	211,875.00	TELECOM ITALIA CAP 7.2% DUE 07-18-2036
Fixed Income	300,000.00	273,159.60	TELEFONICA 3.729% DUE 04-27-2015
Fixed Income	550,000.00	491,687.35	TELEFONICA 3.992% DUE 02-16-2016
Fixed Income	1,200,000.00	1,044,951.60	TELEFONICA 5.462% DUE 02-16-2021
Fixed Income	200,000.00	174,857.40	TELEFONICA 7.045% DUE 06-20-2036
Fixed Income	250,000.00	241,817.00	TELEFONICA EUROPE 8.25% DUE 09-15-2030
Fixed Income	250,000.00	223,609.00	TELEFONICA SA 5.877% DUE 07-15-2019
Fixed Income	19,200,000.00	2,899,068.15	TELIASONERA AB 4.5% MTN 17/12/14 SEK100000
Fixed Income	16,000,000.00	2,441,956.42	TELIASONERA AB MTN 6.0% 15/01/2014
Fixed Income	7,000,000.00	5,725,351.28	TEMASEK FIN II LTD 0% EXCH 24/10/14 SGD100
Fixed Income	650,000.00	727,200.50	TEMASEK FINL LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 00001 4.3 28 OCT 2019
Fixed Income	250,000.00	293,187.50	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2001SER D 4.875% DUE 12-15-2016 REG
Fixed Income	100,000.00	130,386.10	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG
Fixed Income	1,250,000.00	1,309,375.00	TEVA PHARMACEUTICAL FIN LLC GTD SR DEB CONV INTO ADR OF TEVA 0 2-01-2026REG
Fixed Income	250,000.00	250,794.75	TEXAS INSTRS INC NT FLTG RATE DUE 05-15-2013 REG
Fixed Income	0.00	14,302.50	Thai baht - Cash
Fixed Income	3,000,000.00	2,925,000.00	TIBCO SOFTWARE INC 2.25% DUE 05-01-2032
Fixed Income	770,000.00	837,829.30	TIME WARNER CABLE 5.5% DUE 09-01-2041
Fixed Income	275,000.00	323,140.40	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	600,000.00	705,033.60	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	1,323,000.00	1,611,656.11	TIME WARNER CABLE 6.75% DUE 07-01-2018
Fixed Income	170,000.00	218,336.27	TIME WARNER CABLE 7.3% DUE 07-01-2038
Fixed Income	150,000.00	167,007.30	TIME WARNER CABLE 8.25% DUE 02-14-2014
Fixed Income	130,000.00	172,844.62	TIME WARNER CABLE 8.75% DUE 02-14-2019
Fixed Income	155,000.00	161,444.90	TIME WARNER COS 9.125% DUE 01-15-2013
Fixed Income	310,000.00	329,882.47	TIME WARNER INC 5.375% DUE 10-15-2041
Fixed Income	673,000.00	774,217.18	TIME WARNER INC 6.1 07-15-2040
Fixed Income	1,500,000.00	1,764,525.00	TN GAS PIPELN CO 8% DUE 02-01-2016
Fixed Income	500,000.00	557,325.00	TNK-BP FINANCE SA 7.5% BDS 18/07/16 USD1000'
Fixed Income	0.00	(104,649,153.62)	TNT worksheet operating cash
Fixed Income	195,000.00	198,882.45	TOB SETTLEMENT FING CORP RHODE IS AST SER A 6 6-1-23/12 BEO OID SF 06-01-2012
Fixed Income	90,000.00	67,792.50	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	930,000.00	700,522.50	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	-8,980.00	-	TOTAL RTN 01-15-2013 SWU09F435
Fixed Income	-8,500.00	(168,677.44)	TOTAL RTN 07-16-2012 SWU08BHH6
Fixed Income	8,980.00	940,325.52	TOTAL RTN USD / 0 UBSWGB2LEQU 01-15-2013SWU09F435
Fixed Income	8,500.00	-	TOTAL RTN USD BOFAUS6SGDS 07-16-2012 SWU08BHH6
Fixed Income	340,000.00	340,089.76	TOYOTA AUTO RECEIVABLES 2012-A CL A-2 .57 DUE 10-15-2014
Fixed Income	650,000.00	715,598.65	TRANSCANADA 3.8% DUE 10-01-2020

Fixed Income	750,000.00	959,800.50	TRANSCANADA 7.125% DUE 01-15-2019
Fixed Income	165,000.00	236,337.25	TRANSCANADA 7.25% DUE 08-15-2038
Fixed Income	800,000.00	861,338.40	TRANSOCEAN INC 4.95% DUE 11-15-2015
Fixed Income	90,000.00	89,550.00	TRANSOCEAN INC SR NT CONV SER C 1.5% DUE12-15-2037/12-21-2012 REG
Fixed Income	4,085,000.00	4,083,513.06	TREASURY BILL 11-01-2012 DTD 05/03/2012
Fixed Income	90,000.00	96,112.63	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	2,500,000.00	2,669,795.40	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	250,000.00	266,979.54	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	1,885,000.00	2,013,025.73	TSY INFL IX N/B 0.75% DEB 02-15-2042 02-15-2042
Fixed Income	0.00	6,325.54	TURKISH LIRA - Cash
Fixed Income	0.00	0.02	TURKISH LIRA - Cash
Fixed Income	170,000.00	232,803.61	TYCO INTL FIN S A 8.5% DUE 01-15-2019
Fixed Income	500,000.00	502,750.00	U S W 7.5% DUE 06-15-2023
Fixed Income	505,000.00	564,088.03	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	1,415,000.00	1,580,563.49	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	900,000.00	996,980.40	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018
Fixed Income	10,000,000.00	11,077,560.00	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018
Fixed Income	900,000.00	1,384,565.31	UCB 4.5% CNV BDS 22/10/15 EUR
Fixed Income	200,000.00	210,902.80	UFJ FINANCE ARUBA 6.75% DUE 07-15-2013
Fixed Income	150,000.00	275,593.54	UK(GOVT OF) 0.375% IDX-LKD GILT 22/3/62
Fixed Income	120,000,000.00	1,793,081.84	UNICHARM CORP BD 24/09/2013
Fixed Income	330,000,000.00	5,009,556.34	UNICHARM CORP ZCP CNV BDS 24/09/15 JPY1000
Fixed Income	190,000.00	222,659.67	UNILEVER CAP CORP 4.8% DUE 02-15-2019
Fixed Income	1,100,000.00	1,358,453.80	UNION PAC CORP 6.125% DUE 02-15-2020
Fixed Income	1,010,000.00	1,020,158.58	UNIONBANCAL CORP 3.5 DUE 06-18-2022
Fixed Income	5,367,760.09	1,865,296.63	UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT
Fixed Income	2,199,844.26	11,219.21	UNITED AIRLS 1993-C PTHRU TR PTHRU CTF SER 1993-C2 9.06 6-17-15 REG
Fixed Income	0.00	-	United Arab Emirates dirham - Cash
Fixed Income	0.00	2,000.00	United States dollar - Cash (Externally Held)
Fixed Income	0.00	25,600,000.00	United States dollar - Futures Initial Margin
Fixed Income	84,190,231.82	84,190,231.82	United States dollar - Income
Fixed Income	1,465,537.43	1,465,537.43	United States dollar - Income
Fixed Income	61,918,981.88	61,918,981.88	United States dollar - Income
Fixed Income	67,482,329.53	67,482,329.53	United States dollar - Income
Fixed Income	65,356,900.98	65,356,900.98	United States dollar - Income
Fixed Income	80,099.98	80,099.98	United States dollar - Income
Fixed Income	3.25	3.25	United States dollar - Income
Fixed Income	103,031,561.99	103,031,561.99	United States dollar - Income
Fixed Income	3,614,117.15	3,614,117.15	United States dollar - Income
Fixed Income	41,870,279.64	41,870,279.64	United States dollar - Income
Fixed Income	377,753.19	377,753.19	United States dollar - Income
Fixed Income	1,358,181.66	1,358,181.66	United States dollar - Income
Fixed Income	481,264.11	481,264.11	United States dollar - Income
Fixed Income	456,111.09	456,111.09	United States dollar - Income
Fixed Income	704,244.01	704,244.01	United States dollar - Income
Fixed Income	140,325.90	140,325.90	United States dollar - Income
Fixed Income	1,321,450.72	1,321,450.72	United States dollar - Income
Fixed Income	3,023,075.34	3,023,075.34	United States dollar - Income
Fixed Income	63,766.13	63,766.13	United States dollar - Income
Fixed Income	469,201.43	469,201.43	United States dollar - Income
Fixed Income	1,195,338.06	1,195,338.06	United States dollar - Income
Fixed Income	788,353.17	788,353.17	United States dollar - Income
Fixed Income	4,770,088.43	4,770,088.43	United States dollar - Income
Fixed Income	1,260,785.25	1,260,785.25	United States dollar - Income
Fixed Income	93,431,970.49	93,431,970.49	United States dollar - Income
Fixed Income	1,529,996.23	1,529,996.23	United States dollar - Income
Fixed Income	130,073.82	130,073.82	United States dollar - Income
Fixed Income	143,462.14	143,462.14	United States dollar - Income
Fixed Income	792,715.96	792,715.96	United States dollar - Income
Fixed Income	3,053,515.44	3,053,515.44	United States dollar - Income
Fixed Income	50,070,856.36	50,070,856.36	United States dollar - Income
Fixed Income	100,965.03	100,965.03	United States dollar - Income
Fixed Income	1,236,399.79	1,236,399.79	United States dollar - Income
Fixed Income	19,007.44	19,007.44	United States dollar - Income
Fixed Income	30,166,717.25	30,166,717.25	United States dollar - Income
Fixed Income	495,569.97	495,569.97	United States dollar - Income
Fixed Income	11,185.81	11,185.81	United States dollar - Income
Fixed Income	333,592.20	333,592.20	United States dollar - Income
Fixed Income	243,661,222.59	243,661,222.59	United States dollar - Income
Fixed Income	-207,521.50	(207,521.50)	United States dollar - Income
Fixed Income	-3,609.00	(3,609.00)	United States dollar - Income
Fixed Income	2,440,255.98	2,440,255.98	United States dollar - Income
Fixed Income	2,379,645.28	2,379,645.28	United States dollar - Income

Fixed Income	487,643,778.91	487,643,778.91	United States dollar - Income
Fixed Income	2,375,980.21	2,375,980.21	United States dollar - Income
Fixed Income	7,450,145.99	7,450,145.99	United States dollar - Income
Fixed Income	107,355.46	107,355.46	United States dollar - Income
Fixed Income	144,388.56	144,388.56	United States dollar - Income
Fixed Income	1,652,769.91	1,652,769.91	United States dollar - Income
Fixed Income	3,854.50	3,854.50	United States dollar - Income
Fixed Income	5,825,281.00	5,825,281.00	United States dollar - Income
Fixed Income	6,479,290.58	6,479,290.58	United States dollar - Income
Fixed Income	-104,270.08	(104,270.08)	United States dollar - Income
Fixed Income	1,202,910.00	1,202,910.00	United States dollar - Income
Fixed Income	-2,215,084.37	(2,215,084.37)	United States dollar - Income
Fixed Income	55,829.85	55,829.85	United States dollar - Income
Fixed Income	4,211,217.03	4,211,217.03	United States dollar - Income
Fixed Income	25,473.05	25,473.05	United States dollar - Income
Fixed Income	338,631,797.38	338,631,797.38	United States dollar - Income
Fixed Income	92,408,307.74	92,408,307.74	United States dollar - Income
Fixed Income	784,744.95	784,744.95	United States dollar - Income
Fixed Income	4,820,925.45	4,820,925.45	United States dollar - Income
Fixed Income	63,134,980.70	63,134,980.70	United States dollar - Income
Fixed Income	-36,459.56	(36,459.56)	United States dollar - Income
Fixed Income	24,830.48	24,830.48	United States dollar - Income
Fixed Income	1,291,382.00	1,291,382.00	United States dollar - Income
Fixed Income	20,654,549.04	20,654,549.04	United States dollar - Income
Fixed Income	6,747,192.10	6,747,192.10	United States dollar - Income
Fixed Income	15,545,237.32	15,545,237.32	United States dollar - Income
Fixed Income	710,668.92	710,668.92	United States dollar - Income
Fixed Income	410,418.00	410,418.00	United States dollar - Income
Fixed Income	6.33	6.33	United States dollar - Income
Fixed Income	23,140.31	23,140.31	United States dollar - Income
Fixed Income	0.00	1,460,749.00	United States dollar - Invested Cash
Fixed Income	0.00	66,790.84	United States dollar - Invested Cash
Fixed Income	0.00	1,403.50	United States dollar - Invested Cash
Fixed Income	0.00	3,968,610.48	United States dollar - Invested Cash
Fixed Income	0.00	978,654.06	United States dollar - Invested Cash
Fixed Income	0.00	7,012,850.54	United States dollar - Invested Cash
Fixed Income	0.00	3,890,525.30	United States dollar - Invested Cash
Fixed Income	0.00	841,509.88	United States dollar - Invested Cash
Fixed Income	0.00	1,353,580.49	United States dollar - Invested Cash
Fixed Income	0.00	6,620.56	United States dollar - Invested Cash
Fixed Income	0.00	910,278.97	United States dollar - Invested Cash
Fixed Income	0.00	9,356,741.73	United States dollar - Invested Cash
Fixed Income	0.00	1,791,688.27	United States dollar - Invested Cash
Fixed Income	0.00	6,500,345.84	United States dollar - Invested Cash
Fixed Income	0.00	2,207,410.18	United States dollar - Invested Cash
Fixed Income	0.00	2,358,366.68	United States dollar - Invested Cash
Fixed Income	0.00	398,720.15	United States dollar - Invested Cash
Fixed Income	0.00	383,582.24	United States dollar - Invested Cash
Fixed Income	0.00	454,105.53	United States dollar - Invested Cash
Fixed Income	0.00	336,323.97	United States dollar - Invested Cash
Fixed Income	0.00	4,750,325.00	United States dollar - Invested Cash
Fixed Income	0.00	693,354.95	United States dollar - Invested Cash
Fixed Income	0.00	861,565.64	United States dollar - Invested Cash
Fixed Income	0.00	4,848.84	United States dollar - Invested Cash
Fixed Income	0.00	3,955,785.69	United States dollar - Invested Cash
Fixed Income	0.00	18,937,616.34	United States dollar - Invested Cash
Fixed Income	0.00	16,609,680.37	United States dollar - Invested Cash
Fixed Income	0.00	618,986.79	United States dollar - Invested Cash
Fixed Income	0.00	1,476,116.56	United States dollar - Invested Cash
Fixed Income	0.00	243,829.41	United States dollar - Invested Cash
Fixed Income	0.00	30,546.40	United States dollar - Invested Cash
Fixed Income	0.00	(1,797,656.69)	United States dollar - Invested Cash
Fixed Income	0.00	17,393,205.57	United States dollar - Invested Cash
Fixed Income	0.00	1,471,253.19	United States dollar - Invested Cash
Fixed Income	0.00	297,892.17	United States dollar - Invested Cash
Fixed Income	0.00	8,889.29	United States dollar - Miscellaneous
Fixed Income	0.00	(1,208,379.66)	United States dollar - Miscellaneous
Fixed Income	0.00	475,876.36	United States dollar - Miscellaneous
Fixed Income	0.00	(1,099,641.95)	United States dollar - Other payables
Fixed Income	0.00	(10,414.90)	United States dollar - Other payables
Fixed Income	0.00	(1,059,767.74)	United States dollar - Other payables
Fixed Income	0.00	2,786,697.15	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	46,429,048.44	United States dollar - Pending Foreign Exchange Purchases

Fixed Income	0.00	1,179,793.30	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	6,328,671.48	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	35,837.22	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	92,533,642.36	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	32,162,693.99	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	221,185.11	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	8,277.50	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	381,965.48	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	107,701.89	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	6,209.46	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	1,286,044.18	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	47,846.39	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	2,899,909.46	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	0.00	(2,163,570.18)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(24,469,636.18)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(1,011,927.37)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(29,959,004.22)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(26,908,826.54)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(150,669.58)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(393,213.59)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(1,895,221.84)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(43,815.31)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	0.00	(133,064.14)	United States dollar - Pending Foreign Exchange Sales
Fixed Income		(12,549.00)	United States dollar - Pending trade purchases
Fixed Income		(394,460.07)	United States dollar - Pending trade purchases
Fixed Income		(1,248,661.06)	United States dollar - Pending trade purchases
Fixed Income		(575.37)	United States dollar - Pending trade purchases
Fixed Income		(30,843,304.48)	United States dollar - Pending trade purchases
Fixed Income		(232,278.89)	United States dollar - Pending trade purchases
Fixed Income		(3,366,311.56)	United States dollar - Pending trade purchases
Fixed Income		(422,293.01)	United States dollar - Pending trade purchases
Fixed Income		(105,847.22)	United States dollar - Pending trade purchases
Fixed Income		(10,319.12)	United States dollar - Pending trade purchases
Fixed Income		(888,005.19)	United States dollar - Pending trade purchases
Fixed Income		(206,742.20)	United States dollar - Pending trade purchases
Fixed Income		(186,753.11)	United States dollar - Pending trade purchases
Fixed Income		(377,522.57)	United States dollar - Pending trade purchases
Fixed Income		(1,016,837.81)	United States dollar - Pending trade purchases
Fixed Income		(406,388.62)	United States dollar - Pending trade purchases
Fixed Income		(4,939,350.07)	United States dollar - Pending trade purchases
Fixed Income		(1,829.94)	United States dollar - Pending trade purchases
Fixed Income		(408,387.62)	United States dollar - Pending trade purchases
Fixed Income		(2,686,205.19)	United States dollar - Pending trade purchases
Fixed Income		(1,978.28)	United States dollar - Pending trade purchases
Fixed Income		(211,606.43)	United States dollar - Pending trade purchases
Fixed Income		(27,707.87)	United States dollar - Pending trade purchases
Fixed Income		(218,137.01)	United States dollar - Pending trade purchases
Fixed Income		(1,122,081.84)	United States dollar - Pending trade purchases
Fixed Income	0.00	(1,759,981.97)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(55,203,714.96)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(434,367,300.22)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(618,528.14)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(11,337,236.29)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(250,000.00)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(57,002,864.85)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(418,409.67)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(5,165,031.91)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(5,453,641.24)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(789,362.43)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(420,674.93)	United States dollar - Pending Trade Purchases
Fixed Income	0.00	(54,045,333.82)	United States dollar - Pending Trade Purchases
Fixed Income		1,309,276.14	United States dollar - Pending trade sales
Fixed Income		438,406.00	United States dollar - Pending trade sales
Fixed Income		1,129,132.07	United States dollar - Pending trade sales
Fixed Income		4,728,587.76	United States dollar - Pending trade sales
Fixed Income		1,072,406.08	United States dollar - Pending trade sales
Fixed Income		108,917.92	United States dollar - Pending trade sales
Fixed Income		2,905,813.45	United States dollar - Pending trade sales
Fixed Income		244,055.82	United States dollar - Pending trade sales
Fixed Income		898,370.82	United States dollar - Pending trade sales
Fixed Income		301,090.09	United States dollar - Pending trade sales
Fixed Income		124,254.93	United States dollar - Pending trade sales
Fixed Income		381,388.08	United States dollar - Pending trade sales

Fixed Income		614,977.44	United States dollar - Pending trade sales
Fixed Income		1,302,346.32	United States dollar - Pending trade sales
Fixed Income		1,031,494.59	United States dollar - Pending trade sales
Fixed Income		36,350.03	United States dollar - Pending trade sales
Fixed Income		484,413.37	United States dollar - Pending trade sales
Fixed Income		2,691,407.15	United States dollar - Pending trade sales
Fixed Income		205,103.48	United States dollar - Pending trade sales
Fixed Income		535,340.41	United States dollar - Pending trade sales
Fixed Income		1,166,655.82	United States dollar - Pending trade sales
Fixed Income	0.00	1,513,915.19	United States dollar - Pending Trade Sales
Fixed Income	0.00	11,613,890.19	United States dollar - Pending Trade Sales
Fixed Income	0.00	254,237,271.83	United States dollar - Pending Trade Sales
Fixed Income	0.00	446,444.00	United States dollar - Pending Trade Sales
Fixed Income	0.00	3,250,313.39	United States dollar - Pending Trade Sales
Fixed Income	0.00	62,928,907.08	United States dollar - Pending Trade Sales
Fixed Income	0.00	406,827.50	United States dollar - Pending Trade Sales
Fixed Income	0.00	648,434.20	United States dollar - Pending Trade Sales
Fixed Income	0.00	2,547,430.06	United States dollar - Pending Trade Sales
Fixed Income	0.00	437,023.25	United States dollar - Pending Trade Sales
Fixed Income	0.00	3,310,140.48	United States dollar - Pending Trade Sales
Fixed Income	-84,190,231.82	(84,190,231.82)	United States dollar - Principal
Fixed Income	-1,465,537.43	(1,465,537.43)	United States dollar - Principal
Fixed Income	-61,918,981.88	(61,918,981.88)	United States dollar - Principal
Fixed Income	-67,482,329.53	(67,482,329.53)	United States dollar - Principal
Fixed Income	-65,356,900.98	(65,356,900.98)	United States dollar - Principal
Fixed Income	-80,099.98	(80,099.98)	United States dollar - Principal
Fixed Income	-3.25	(3.25)	United States dollar - Principal
Fixed Income	-103,031,561.99	(103,031,561.99)	United States dollar - Principal
Fixed Income	-3,614,117.15	(3,614,117.15)	United States dollar - Principal
Fixed Income	-41,870,279.64	(41,870,279.64)	United States dollar - Principal
Fixed Income	-377,753.19	(377,753.19)	United States dollar - Principal
Fixed Income	-1,358,181.66	(1,358,181.66)	United States dollar - Principal
Fixed Income	-481,264.11	(481,264.11)	United States dollar - Principal
Fixed Income	-456,111.09	(456,111.09)	United States dollar - Principal
Fixed Income	-704,244.01	(704,244.01)	United States dollar - Principal
Fixed Income	-140,325.90	(140,325.90)	United States dollar - Principal
Fixed Income	-1,321,450.72	(1,321,450.72)	United States dollar - Principal
Fixed Income	-3,023,075.34	(3,023,075.34)	United States dollar - Principal
Fixed Income	-63,766.13	(63,766.13)	United States dollar - Principal
Fixed Income	-469,201.43	(469,201.43)	United States dollar - Principal
Fixed Income	-1,195,338.06	(1,195,338.06)	United States dollar - Principal
Fixed Income	-788,353.17	(788,353.17)	United States dollar - Principal
Fixed Income	-4,770,088.43	(4,770,088.43)	United States dollar - Principal
Fixed Income	-1,260,785.25	(1,260,785.25)	United States dollar - Principal
Fixed Income	-93,431,970.49	(93,431,970.49)	United States dollar - Principal
Fixed Income	-1,529,996.23	(1,529,996.23)	United States dollar - Principal
Fixed Income	-130,073.82	(130,073.82)	United States dollar - Principal
Fixed Income	-143,462.14	(143,462.14)	United States dollar - Principal
Fixed Income	-792,715.96	(792,715.96)	United States dollar - Principal
Fixed Income	-3,053,515.44	(3,053,515.44)	United States dollar - Principal
Fixed Income	-50,070,856.36	(50,070,856.36)	United States dollar - Principal
Fixed Income	-100,965.03	(100,965.03)	United States dollar - Principal
Fixed Income	-1,236,399.79	(1,236,399.79)	United States dollar - Principal
Fixed Income	-19,007.44	(19,007.44)	United States dollar - Principal
Fixed Income	-30,166,717.25	(30,166,717.25)	United States dollar - Principal
Fixed Income	-495,569.97	(495,569.97)	United States dollar - Principal
Fixed Income	-11,185.81	(11,185.81)	United States dollar - Principal
Fixed Income	-333,592.20	(333,592.20)	United States dollar - Principal
Fixed Income	-243,661,222.59	(243,661,222.59)	United States dollar - Principal
Fixed Income	207,521.50	207,521.50	United States dollar - Principal
Fixed Income	3,609.00	3,609.00	United States dollar - Principal
Fixed Income	-2,440,255.98	(2,440,255.98)	United States dollar - Principal
Fixed Income	-2,379,645.28	(2,379,645.28)	United States dollar - Principal
Fixed Income	-487,643,778.91	(487,643,778.91)	United States dollar - Principal
Fixed Income	-2,375,980.21	(2,375,980.21)	United States dollar - Principal
Fixed Income	-7,450,145.99	(7,450,145.99)	United States dollar - Principal
Fixed Income	-107,355.46	(107,355.46)	United States dollar - Principal
Fixed Income	-144,388.56	(144,388.56)	United States dollar - Principal
Fixed Income	-1,652,769.91	(1,652,769.91)	United States dollar - Principal
Fixed Income	-3,854.50	(3,854.50)	United States dollar - Principal
Fixed Income	-5,825,281.00	(5,825,281.00)	United States dollar - Principal
Fixed Income	-6,479,290.58	(6,479,290.58)	United States dollar - Principal
Fixed Income	104,270.08	104,270.08	United States dollar - Principal

Fixed Income	-1,202,910.00	(1,202,910.00)	United States dollar - Principal
Fixed Income	2,215,084.37	2,215,084.37	United States dollar - Principal
Fixed Income	-55,829.85	(55,829.85)	United States dollar - Principal
Fixed Income	-4,211,217.03	(4,211,217.03)	United States dollar - Principal
Fixed Income	-25,473.05	(25,473.05)	United States dollar - Principal
Fixed Income	-338,631,797.38	(338,631,797.38)	United States dollar - Principal
Fixed Income	-92,408,307.74	(92,408,307.74)	United States dollar - Principal
Fixed Income	-784,744.95	(784,744.95)	United States dollar - Principal
Fixed Income	-4,820,925.45	(4,820,925.45)	United States dollar - Principal
Fixed Income	-63,134,980.70	(63,134,980.70)	United States dollar - Principal
Fixed Income	36,459.56	36,459.56	United States dollar - Principal
Fixed Income	-24,830.48	(24,830.48)	United States dollar - Principal
Fixed Income	-1,291,382.00	(1,291,382.00)	United States dollar - Principal
Fixed Income	-20,654,549.04	(20,654,549.04)	United States dollar - Principal
Fixed Income	-6,747,192.10	(6,747,192.10)	United States dollar - Principal
Fixed Income	-15,545,237.32	(15,545,237.32)	United States dollar - Principal
Fixed Income	-710,668.92	(710,668.92)	United States dollar - Principal
Fixed Income	-410,418.00	(410,418.00)	United States dollar - Principal
Fixed Income	-6.33	(6.33)	United States dollar - Principal
Fixed Income	-23,140.31	(23,140.31)	United States dollar - Principal
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	-	United States dollar - Recoverable Taxes
Fixed Income	0.00	(1.34)	United States dollar - Variation Margin
Fixed Income	0.00	(3,275.00)	United States dollar - Variation Margin
Fixed Income	0.00	(27,732.51)	United States dollar - Variation Margin
Fixed Income	0.00	54,833.94	United States dollar - Variation Margin
Fixed Income	0.00	5,181,403.46	United States dollar - Variation Margin
Fixed Income	0.00	(25,600,009.74)	United States dollar - Variation Margin
Fixed Income	1,485,000.00	661,545.22	UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040
Fixed Income	5,300,000.00	11,629,258.48	UNITED STATES OF AMER TREAS BONDS 5.0808725 04-15-2028
Fixed Income	4,205,000.00	5,382,022.55	UNITED STATES OF AMER TREAS BONDS 3.00 INDEX LINKED NOTES DUE 07-15-2012 REG
Fixed Income	3,900,000.00	4,823,559.78	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	3,500,000.00	4,328,835.70	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	750,000.00	759,258.00	UNITED STATES OF AMER TREAS NOTES 1 NTS 15/05/2014
Fixed Income	8,000,000.00	8,028,128.00	UNITED STATES OF AMER TREAS NOTES NT 1.375% DUE 10-15-2012 REG
Fixed Income	240,000.00	258,000.00	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	675,000.00	725,625.00	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	875,000.00	940,625.00	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	300,000.00	322,500.00	UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG
Fixed Income	1,525,000.00	2,109,503.52	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	250,000.00	360,781.25	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	395,000.00	570,034.37	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	1,130,000.00	1,630,731.25	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	250,000.00	331,718.75	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	1,485,000.00	1,970,409.38	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	1,000,000.00	1,326,875.00	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	150,000.00	192,281.25	UNITED STATES TREAS BDS 11 1/4 15/2/2015USD1000 11.25 DUE 02-15-2015 REG
Fixed Income	2,120,000.00	3,178,282.01	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	3,300,000.00	4,947,325.80	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	150,000.00	215,929.65	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG
Fixed Income	500,000.00	763,984.50	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	500,000.00	646,719.00	UNITED STATES TREAS BDS 7.5% 11/15/2016 USD1000 7.5% DUE 11-15-2016 REG
Fixed Income	250,000.00	345,839.75	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8.75% DUE 05-15-2017 REG
Fixed Income	500,000.00	788,594.00	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	400,000.00	562,875.20	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG
Fixed Income	200,000.00	294,250.00	UNITED STATES TREAS BDS 9 1/8% 15/5/2018USD1000 9.125% DUE 05-15-2018 REG
Fixed Income	200,000.00	262,250.00	UNITED STATES TREAS BDS 9.25% DUE 02-15-2016 REG
Fixed Income	500,000.00	602,969.00	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	1,255,000.00	1,513,452.19	UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG
Fixed Income	350,000.00	492,570.40	UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	465,000.00	654,414.96	UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	1,550,000.00	2,181,383.20	UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	1,855,000.00	1,942,823.12	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	9,600,000.00	10,054,502.40	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	100,000.00	104,734.40	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG
Fixed Income	250,000.00	261,836.00	UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG

Fixed Income	500,000.00	676,328.00	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	750,000.00	867,891.00	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	17,825,000.00	20,626,876.10	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	1,670,000.00	1,932,503.96	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	1,250,000.00	1,632,617.50	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	600,000.00	783,656.40	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	1,350,000.00	1,661,976.90	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG
Fixed Income	1,450,000.00	1,896,781.25	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	185,000.00	242,003.13	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	150,000.00	245,531.25	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	500,000.00	732,969.00	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	1,080,000.00	1,583,213.04	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	300,000.00	468,750.00	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	350,000.00	552,453.30	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG
Fixed Income	250,000.00	364,297.00	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
Fixed Income	290,000.00	422,584.52	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
Fixed Income	250,000.00	335,781.25	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	3,960,000.00	5,318,775.00	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	13,210,000.00	14,188,359.02	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	150,000.00	161,109.30	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG
Fixed Income	300,000.00	435,750.00	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	455,000.00	735,322.77	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	250,000.00	390,507.75	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	830,000.00	1,296,485.73	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	335,000.00	515,952.26	UNITED STATES TREAS BDS DTD 08/15/1997 6.375% DUE 08-15-2027 REG
Fixed Income	300,000.00	462,468.60	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	500,000.00	755,547.00	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG
Fixed Income	6,370,000.00	8,763,524.25	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	6,900,000.00	9,492,671.49	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	6,200,000.00	8,529,646.84	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,500,000.00	2,063,624.24	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	2,255,000.00	3,102,315.10	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	11,200,000.00	25,323,140.29	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	2,400,000.00	5,426,387.21	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	1,000,000.00	999,685.00	UNITED STATES TREAS BILLS 10-18-2012 UNITED STATES TREAS BILLS
Fixed Income	25,000,000.00	24,986,475.00	UNITED STATES TREAS BILLS ZCP 11-29-2012
Fixed Income	1,000,000.00	998,086.00	UNITED STATES TREAS NTS .125 DUE 09-30-2013 REG
Fixed Income	1,000,000.00	997,109.00	UNITED STATES TREAS NTS .25 DUE 01-15-2015
Fixed Income	1,000,000.00	996,484.00	UNITED STATES TREAS NTS .25 DUE 02-15-2015
Fixed Income	620,000.00	617,820.08	UNITED STATES TREAS NTS .25 DUE 02-15-2015
Fixed Income	275,000.00	274,677.70	UNITED STATES TREAS NTS .25 DUE 03-31-2014 REG
Fixed Income	2,000,000.00	1,997,656.00	UNITED STATES TREAS NTS .25 DUE 03-31-2014 REG
Fixed Income	2,500,000.00	2,496,875.00	UNITED STATES TREAS NTS .25 DUE 06-30-2014 REG
Fixed Income	750,000.00	748,066.50	UNITED STATES TREAS NTS .25 DUE 12-15-2014
Fixed Income	1,000,000.00	1,000,547.00	UNITED STATES TREAS NTS .375 DUE 11-15-2014
Fixed Income	1,000,000.00	1,009,922.00	UNITED STATES TREAS NTS .875 DUE 11-30-2016
Fixed Income	800,000.00	806,062.40	UNITED STATES TREAS NTS .875% DUE 04-30-2017 REG
Fixed Income	4,200,000.00	4,231,827.60	UNITED STATES TREAS NTS .875% DUE 04-30-2017 REG
Fixed Income	2,000,000.00	1,997,968.00	UNITED STATES TREAS NTS 0.25 DUE 02-28-2014
Fixed Income	1,250,000.00	1,251,513.75	UNITED STATES TREAS NTS 0.375 7-31-2013
Fixed Income	750,000.00	757,881.00	UNITED STATES TREAS NTS 1 DUE 01-15-2014
Fixed Income	650,000.00	658,937.50	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	640,000.00	648,800.00	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	107,200,000.00	108,674,000.00	UNITED STATES TREAS NTS 1 DUE 03-31-2017 REG
Fixed Income	1,000,000.00	1,021,094.00	UNITED STATES TREAS NTS 1.25 DUE 02-28-2019
Fixed Income	300,000.00	306,328.20	UNITED STATES TREAS NTS 1.25 DUE 02-28-2019
Fixed Income	12,300,000.00	15,064,222.81	UNITED STATES TREAS NTS 1.25% TIPS 15/04/20 USD1000 07-15-2020
Fixed Income	500,000.00	511,406.00	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	10,300,000.00	10,534,963.60	UNITED STATES TREAS NTS 1.375 DUE 11-30-2018
Fixed Income	750,000.00	777,012.00	UNITED STATES TREAS NTS 1.5 DUE 07-31-2016
Fixed Income	1,000,000.00	1,017,734.00	UNITED STATES TREAS NTS 1.5% DUE 12-31-2013 REG
Fixed Income	825,000.00	863,220.60	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	800,000.00	837,062.40	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	2,500,000.00	2,615,820.00	UNITED STATES TREAS NTS 1.75 DUE 10-31-2018
Fixed Income	1,000,000.00	1,055,000.00	UNITED STATES TREAS NTS 1.875 DUE 08-31-2017
Fixed Income	800,000.00	826,937.60	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	1,600,000.00	1,653,875.20	UNITED STATES TREAS NTS 2 DUE 02-15-2022
Fixed Income	505,000.00	523,582.48	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,250,000.00	1,295,996.25	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	980,000.00	1,016,061.06	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	10,200,000.00	10,575,329.40	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	600,000.00	622,078.20	UNITED STATES TREAS NTS 2 DUE 11-15-2021
Fixed Income	1,900,000.00	1,969,914.30	UNITED STATES TREAS NTS 2 DUE 11-15-2021

Fixed Income	500,000.00	527,812.50	UNITED STATES TREAS NTS 2.125 DUE	12-31-2015
Fixed Income	950,000.00	1,044,183.95	UNITED STATES TREAS NTS 2.625 DUE	11-15-2020 REG
Fixed Income	1,810,000.00	2,114,872.78	UNITED STATES TREAS NTS 3.50 DUE	05-15-2020 REG
Fixed Income	945,000.00	1,104,173.91	UNITED STATES TREAS NTS 3.50 DUE	05-15-2020 REG
Fixed Income	1,000,000.00	1,168,438.00	UNITED STATES TREAS NTS 3.50 DUE	05-15-2020 REG
Fixed Income	1,050,000.00	1,226,859.90	UNITED STATES TREAS NTS 3.50 DUE	05-15-2020 REG
Fixed Income	400,000.00	405,672.00	UNITED STATES TREAS NTS 4 DUE	11-15-2012 REG
Fixed Income	950,000.00	992,304.45	UNITED STATES TREAS NTS DTD 00032 4.25% DUE	08-15-2013 REG
Fixed Income	1,000,000.00	1,053,945.00	UNITED STATES TREAS NTS DTD 00040 4.25% DUE	11-15-2013 REG
Fixed Income	1,000,000.00	1,059,336.00	UNITED STATES TREAS NTS DTD 00049 4% DUE	02-15-2014 REG
Fixed Income	1,000,000.00	1,093,672.00	UNITED STATES TREAS NTS DTD 00084 4% DUE	02-15-2015 REG
Fixed Income	750,000.00	828,808.50	UNITED STATES TREAS NTS DTD 00092 4.125%DUE	05-15-2015 REG
Fixed Income	500,000.00	566,719.00	UNITED STATES TREAS NTS DTD 00109 4.5% DUE	11-15-2015 REG
Fixed Income	750,000.00	879,843.75	UNITED STATES TREAS NTS DTD 00135 4.875%DUE	08-15-2016 REG
Fixed Income	500,000.00	589,062.50	UNITED STATES TREAS NTS DTD 00152 4.625%DUE	02-15-2017 REG
Fixed Income	715,000.00	843,253.12	UNITED STATES TREAS NTS DTD 00176 4.25% DUE	11-15-2017 REG
Fixed Income	1,000,000.00	1,024,688.00	UNITED STATES TREAS NTS DTD 00225 1.75% DUE	03-31-2014 REG
Fixed Income	1,000,000.00	1,028,125.00	UNITED STATES TREAS NTS DTD 00229 1.875%DUE	04-30-2014 REG
Fixed Income	1,250,000.00	1,420,702.50	UNITED STATES TREAS NTS DTD 00231 3.125%DUE	05-15-2019 REG
Fixed Income	300,000.00	322,851.60	UNITED STATES TREAS NTS DTD 00233 2.625%DUE	02-29-2016 REG
Fixed Income	4,235,000.00	4,557,588.42	UNITED STATES TREAS NTS DTD 00233 2.625%DUE	02-29-2016 REG
Fixed Income	600,000.00	645,703.20	UNITED STATES TREAS NTS DTD 00233 2.625%DUE	02-29-2016 REG
Fixed Income	1,000,000.00	1,036,406.00	UNITED STATES TREAS NTS DTD 00236 2.25% DUE	05-31-2014 REG
Fixed Income	1,000,000.00	1,043,594.00	UNITED STATES TREAS NTS DTD 00250 2.375%DUE	08-31-2014 REG
Fixed Income	850,000.00	933,406.25	UNITED STATES TREAS NTS DTD 00251 3% DUE	08-31-2016 REG
Fixed Income	5,820,000.00	6,391,087.50	UNITED STATES TREAS NTS DTD 00251 3% DUE	08-31-2016 REG
Fixed Income	1,000,000.00	1,099,062.00	UNITED STATES TREAS NTS DTD 00254 3% DUE	09-30-2016 REG
Fixed Income	500,000.00	556,875.00	UNITED STATES TREAS NTS DTD 00268 3.25% DUE	12-31-2016 REG
Fixed Income	2,000,000.00	2,352,656.00	UNITED STATES TREAS NTS DTD 00278 3.625%DUE	02-15-2020 REG
Fixed Income	750,000.00	828,925.50	UNITED STATES TREAS NTS DTD 00281 3% DUE	02-28-2017 REG
Fixed Income	750,000.00	835,078.50	UNITED STATES TREAS NTS DTD 00289 3.125%DUE	04-30-2017 REG
Fixed Income	1,250,000.00	1,311,327.50	UNITED STATES TREAS NTS DTD 00294 2.125%DUE	05-31-2015 REG
Fixed Income	1,000,000.00	1,097,031.00	UNITED STATES TREAS NTS DTD 00295 2.75% DUE	05-31-2017 REG
Fixed Income	345,000.00	358,665.10	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	920,000.00	956,440.28	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	800,000.00	831,687.20	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	1,700,000.00	1,767,335.30	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	2,874,000.00	3,162,972.07	UNITED STATES TREAS NTS DTD 00306 2.625%DUE	08-15-2020 REG
Fixed Income	1,168,000.00	1,174,251.13	UNITED STATES TREAS NTS DTD 00307 .75% DUE	08-15-2013 REG
Fixed Income	1,400,000.00	1,434,563.20	UNITED STATES TREAS NTS DTD 00312 1.25% DUE	09-30-2015 REG
Fixed Income	1,150,000.00	1,213,250.00	UNITED STATES TREAS NTS DTD 00318 1.875%DUE	10-31-2017 REG
Fixed Income	900,000.00	926,507.70	UNITED STATES TREAS NTS DTD 00321 1.375%DUE	11-30-2015 REG
Fixed Income	500,000.00	547,969.00	UNITED STATES TREAS NTS DTD 00330 2.625%DUE	01-31-2018 REG
Fixed Income	1,900,000.00	2,243,187.50	UNITED STATES TREAS NTS DTD 00334 3.625%DUE	02-15-2021 REG
Fixed Income	215,000.00	253,834.38	UNITED STATES TREAS NTS DTD 00334 3.625%DUE	02-15-2021 REG
Fixed Income	350,000.00	386,285.20	UNITED STATES TREAS NTS DTD 00335 2.75% DUE	02-28-2018 REG
Fixed Income	16,145,000.00	17,818,784.44	UNITED STATES TREAS NTS DTD 00335 2.75% DUE	02-28-2018 REG
Fixed Income	500,000.00	555,625.00	UNITED STATES TREAS NTS DTD 00338 2.875%DUE	03-31-2018 REG
Fixed Income	750,000.00	784,218.75	UNITED STATES TREAS NTS DTD 00350 1.75% DUE	05-31-2016 REG
Fixed Income	750,000.00	812,988.00	UNITED STATES TREAS NTS DTD 00354 2.375%DUE	06-30-2018 REG
Fixed Income	250,000.00	251,425.75	UNITED STATES TREAS NTS DTD 00355 .625% DUE	07-15-2014 REG
Fixed Income	250,000.00	269,121.00	UNITED STATES TREAS NTS DTD 00359 2.25% DUE	07-31-2018 REG
Fixed Income	900,000.00	962,223.30	UNITED STATES TREAS NTS DTD 00399	04-15-2017
Fixed Income	2,245,000.00	2,400,212.57	UNITED STATES TREAS NTS DTD 00399	04-15-2017
Fixed Income	2,900,000.00	2,904,529.80	UNITED STATES TREAS NTS DTD 00406 1.125%DUE	05-31-2019 REG
Fixed Income	2,000,000.00	2,003,124.00	UNITED STATES TREAS NTS DTD 00406 1.125%DUE	05-31-2019 REG
Fixed Income	180,000.00	180,281.16	UNITED STATES TREAS NTS DTD 00406 1.125%DUE	05-31-2019 REG
Fixed Income	1,250,000.00	1,244,238.75	UNITED STATES TREAS NTS DTD 00407 .625% DUE	05-31-2017 REG
Fixed Income	1,000,000.00	1,001,016.00	UNITED STATES TREAS NTS DTD 00410 .75% DUE	06-30-2017 REG
Fixed Income	17,900,000.00	17,918,186.40	UNITED STATES TREAS NTS DTD 00410 .75% DUE	06-30-2017 REG
Fixed Income	1,000,000.00	1,109,453.00	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE	01-31-2017 REG
Fixed Income	2,000,000.00	1,998,204.00	UNITED STATES TREAS NTS DTD 01/31/2012 .25% DUE	01-31-2014 REG
Fixed Income	2,000,000.00	2,276,876.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE	05-15-2021 REG
Fixed Income	3,000,000.00	3,415,314.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE	05-15-2021 REG
Fixed Income	3,580,000.00	4,075,608.04	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE	05-15-2021 REG
Fixed Income	1,000,000.00	1,138,438.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE	05-15-2021 REG
Fixed Income	11,500,000.00	13,092,037.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE	05-15-2021 REG
Fixed Income	230,000.00	261,840.74	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE	05-15-2021 REG
Fixed Income	1,000,000.00	1,015,742.00	UNITED STATES TREAS NTS DTD 03-15-2011 1.25% DUE	03-15-2014 REG
Fixed Income	4,750,000.00	4,744,247.75	UNITED STATES TREAS NTS DTD 04/30/2012 .25% DUE	04-30-2014 REG
Fixed Income	4,000,000.00	3,968,124.00	UNITED STATES TREAS NTS DTD 06/30/2012 1 DUE	06-30-2019
Fixed Income	5,300,000.00	5,468,524.10	UNITED STATES TREAS NTS DTD 08/31/2011 1.5% DUE	08-31-2018 REG
Fixed Income	1,000,000.00	1,003,516.00	UNITED STATES TREAS NTS DTD 10-15-2011 0.5	10-15-2014

Fixed Income	2,000,000.00	2,313,906.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	2,400,000.00	2,776,687.20	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	1,000,000.00	1,090,859.00	UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG
Fixed Income	500,000.00	550,976.50	UNITED STATES TREAS NTS DTD 12/31/2010 2.75% DUE 12-31-2017 BEO
Fixed Income	1,000,000.00	997,344.00	UNITED STATES TREAS NTS DTD 12/31/2011 .125% DUE 12-31-2013 REG
Fixed Income	580,000.00	585,210.72	UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG
Fixed Income	1,000,000.00	1,008,984.00	UNITED STATES TREAS NTS DTD 12/31/2011 .875% DUE 12-31-2016 REG
Fixed Income	700,000.00	705,331.90	UNITED STATES TREAS NTS DTD 7-15-10 1.0%DUE 07-15-2013
Fixed Income	6,270,000.00	8,254,069.52	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	1,200,000.00	1,579,726.23	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	11,501,000.00	15,140,359.45	UNITED STATES TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	500,000.00	512,832.00	UNITED STATES TREAS NTS NT 1.875% DUE 02-28-2014 REG
Fixed Income	750,000.00	797,578.50	UNITED STATES TREAS NTS NT 2.25% DUE 03-31-2016 REG
Fixed Income	1,200,000.00	1,262,719.20	UNITED STATES TREAS NTS NT 2.375% DUE 02-28-2015 REG
Fixed Income	1,000,000.00	1,046,562.00	UNITED STATES TREAS NTS NT 2.375% DUE 10-31-2014 REG
Fixed Income	1,100,000.00	1,164,367.60	UNITED STATES TREAS NTS NT 2.5% DUE 04-30-2015 REG
Fixed Income	500,000.00	542,812.50	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	1,000,000.00	1,047,109.00	UNITED STATES TREAS NTS NT 2.625 DUE 07-31-2014 REG
Fixed Income	500,000.00	548,711.00	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	340,000.00	373,123.48	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	1,000,000.00	1,045,781.00	UNITED STATES TREAS NTS NT 2.625% DUE 06-30-2014 REG
Fixed Income	950,000.00	1,051,457.15	UNITED STATES TREAS NTS NT 3.25% DUE 07-31-2016 REG
Fixed Income	1,500,000.00	1,759,336.50	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	1,210,000.00	1,419,198.11	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	10,705,000.00	12,555,798.16	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	500,000.00	558,594.00	UNITED STATES TREAS NTS NT 4.25 DUE 08-15-2015 REG
Fixed Income	750,000.00	811,699.50	UNITED STATES TREAS NTS NT 4.25% DUE 08-15-2014 REG
Fixed Income	500,000.00	545,703.00	UNITED STATES TREAS NTS NT 4.25% DUE 11-15-2014 REG
Fixed Income	300,000.00	352,148.40	UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG
Fixed Income	1,750,000.00	1,942,090.50	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	1,000,000.00	997,812.00	UNITED STATES TREAS NTS TNOTE .25% DUE 09-15-2014 REG
Fixed Income	100,000.00	101,570.30	UNITED STATES TREAS NTS TNOTE 1 DUE 08-31-2016 REG
Fixed Income	910,000.00	932,679.02	UNITED STATES TREAS NTS T-NOTE 1.25% DUE08-31-2015 REG
Fixed Income	500,000.00	551,719.00	UNITED STATES TREAS NTS T-NT 3.25% DUE 05-31-2016 REG
Fixed Income	650,000.00	718,199.30	UNITED STATES TREAS NTS T-NT 3.25% DUE 06-30-2016 REG
Fixed Income	800,000.00	826,781.60	UNITED STATES TREAS NTS UNITED STATES TREAS NOTES 3.375% DUE 07-31-2013 REG
Fixed Income	750,000.00	858,105.75	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	9,980,000.00	11,418,527.18	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	400,000.00	457,656.40	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	750,000.00	776,484.00	UNITED STATES TREAS NTS US TREASURY T-NOTE 3.125% DUE 09-30-2013 REG
Fixed Income	1,250,000.00	1,302,636.25	UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG
Fixed Income	1,175,000.00	1,224,478.08	UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG
Fixed Income	455,000.00	308,443.14	UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO
Fixed Income	3,600,000.00	3,612,762.00	UNITED TECHNOLOGIES CORP NT FLTG VAR RT DUE 12-02-2013
Fixed Income	2,300,000.00	2,631,913.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	215,000.00	224,626.41	US BANK NA FLTG RT DUE 04-29-2020
Fixed Income	50,000.00	49,912.55	US FEDERAL TREASURY BILLS 05-30-2013 DTD05/31/2012
Fixed Income	887,000.00	885,448.64	US FEDERAL TREASURY BILLS 05-30-2013 DTD05/31/2012
Fixed Income	500,000.00	539,062.50	US OF AMER TREAS BONDS 2.625 DUE 04-30-2016 REG
Fixed Income	750,000.00	766,962.75	US OF AMER TREAS NOTES 1.75 DUE 01-31-2014 REG
Fixed Income	1,000,000.00	1,171,328.00	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	800,000.00	937,062.40	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	2,450,000.00	2,869,753.60	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	150,000.00	197,203.20	US TREAS 10.625 BD DUE 8-15-2015
Fixed Income	1,500,000.00	1,998,046.50	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	1,600,000.00	2,132,249.60	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	1,300,000.00	1,836,250.00	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	5,015,000.00	7,083,687.50	US TREAS BDS 4.75 DUE 02-15-2041 REG
Fixed Income	1,355,000.00	2,127,138.62	US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021 REG
Fixed Income	800,000.00	1,068,500.00	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	1,020,000.00	1,362,337.50	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG
Fixed Income	6,500,000.00	9,614,207.65	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	12,300,000.00	18,193,039.11	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	1,895,000.00	2,802,911.31	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	3,385,000.00	5,033,067.50	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	4,200,000.00	6,244,869.61	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	3,360,000.00	4,995,895.69	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	2,455,000.00	3,757,811.56	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	12,150,000.00	18,597,723.28	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	2,400,000.00	3,673,624.35	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	500,000.00	627,031.00	US TREAS BDS USD1000 7.25 DUE 05-15-2016REG
Fixed Income	170,000.00	239,806.25	US TREAS BDS USD10005.25DUE 02-15-2029 REG
Fixed Income	3,920,000.00	6,300,209.37	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO

Fixed Income	23,850,000.00	38,331,631.09	US TREAS INFL INDEXED BONDS 2.375 DUE	01-15-2025 BEO
Fixed Income	900,000.00	1,446,476.64	US TREAS INFL INDEXED BONDS 2.375 DUE	01-15-2025 BEO
Fixed Income	8,380,000.00	13,468,304.76	US TREAS INFL INDEXED BONDS 2.375 DUE	01-15-2025 BEO
Fixed Income	1,700,000.00	3,549,191.22	US TREAS INFL INDEXED BONDS 3.375 DUE	04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	1,000,000.00	998,320.00	US TREAS NTS .125 DUE	08-31-2013
Fixed Income	700,000.00	701,996.40	US TREAS NTS .50 DUE	11-15-2013 REG
Fixed Income	10,750,000.00	10,843,224.00	US TREAS NTS .875 DUE	01-31-2017 REG
Fixed Income	400,000.00	403,468.80	US TREAS NTS .875 DUE	01-31-2017 REG
Fixed Income	1,430,000.00	1,442,400.96	US TREAS NTS .875 DUE	01-31-2017 REG
Fixed Income	10,900,000.00	10,994,524.80	US TREAS NTS .875 DUE	01-31-2017 REG
Fixed Income	685,000.00	690,940.32	US TREAS NTS .875 DUE	01-31-2017 REG
Fixed Income	1,000,000.00	999,336.00	US TREAS NTS 00377 .25 DUE	11-30-2013 REG
Fixed Income	750,000.00	766,758.00	US TREAS NTS 1.375 DUE	12-31-2018 REG
Fixed Income	1,000,000.00	1,042,656.00	US TREAS NTS 1.875 DUE	06-30-2015
Fixed Income	1,150,000.00	1,213,160.30	US TREAS NTS 1.875 DUE	09-30-2017 REG
Fixed Income	870,000.00	939,464.28	US TREAS NTS 2.375 DUE	07-31-2017 REG
Fixed Income	850,000.00	917,867.40	US TREAS NTS 2.375 DUE	07-31-2017 REG
Fixed Income	3,050,000.00	3,293,524.20	US TREAS NTS 2.375 DUE	07-31-2017 REG
Fixed Income	900,000.00	950,414.40	US TREAS NTS 2.625 DUE	12-31-2014 REG
Fixed Income	500,000.00	516,543.00	US TREAS NTS 3.125 NTS 31/08/2013	USD1000 3.125 DUE 08-31-2013 REG
Fixed Income	750,000.00	877,793.25	US TREAS NTS 4.625 DUE	11-15-2016 REG
Fixed Income	500,000.00	589,844.00	US TREAS NTS DTD 00161 4.5 DUE	05-15-2017 REG
Fixed Income	500,000.00	533,789.00	US TREAS NTS DTD 00234 2.375 DUE	03-31-2016 REG
Fixed Income	1,000,000.00	1,105,547.00	US TREAS NTS DTD 00259 3.125 DUE	10-31-2016 REG
Fixed Income	1,000,000.00	1,117,734.00	US TREAS NTS DTD 00284 3.25 DUE	03-31-2017 REG
Fixed Income	1,200,000.00	1,269,000.00	US TREAS NTS DTD 00285 2.5 DUE	03-31-2015 REG
Fixed Income	700,000.00	701,913.80	US TREAS NTS DTD 00314 0.5 DUE	10-15-2013 REG
Fixed Income	650,000.00	698,750.00	US TREAS NTS DTD 00322 2.25 DUE	11-30-2017 REG
Fixed Income	1,000,000.00	1,008,281.00	US TREAS NTS DTD 00353 .75 DUE	06-15-2014 REG
Fixed Income	1,000,000.00	1,003,359.00	US TREAS NTS DTD 00362 .50 DUE	08-15-2014 REG
Fixed Income	1,250,000.00	1,313,867.50	US TREAS NTS DTD 00363 2.125 DUE	08-15-2021 REG
Fixed Income	215,000.00	225,985.21	US TREAS NTS DTD 00363 2.125 DUE	08-15-2021 REG
Fixed Income	140,000.00	148,060.92	US TREAS NTS DTD 02/28/2011 2.125 DUE	02-29-2016 REG
Fixed Income	500,000.00	504,336.00	US TREAS NTS DTD 02/29/2012 .875 DUE	02-28-2017 REG
Fixed Income	400,000.00	403,468.80	US TREAS NTS DTD 02/29/2012 .875 DUE	02-28-2017 REG
Fixed Income	1,100,000.00	1,109,539.20	US TREAS NTS DTD 02/29/2012 .875 DUE	02-28-2017 REG
Fixed Income	1,000,000.00	1,047,812.00	US TREAS NTS DTD 1/31/10 2.25 DUE	01-31-2015 REG
Fixed Income	1,080,000.00	1,177,336.03	US TREAS NTS INDEX LINKED 0.625 DUE	04-15-2013 REG
Fixed Income	575,000.00	626,822.43	US TREAS NTS INDEX LINKED 0.625 DUE	04-15-2013 REG
Fixed Income	800,000.00	1,002,391.74	US TREAS NTS INDEX LINKED 1.625 DUE	01-15-2018 REG
Fixed Income	100,000.00	125,298.97	US TREAS NTS INDEX LINKED 1.625 DUE	01-15-2018 REG
Fixed Income	1,000,000.00	1,252,989.68	US TREAS NTS INDEX LINKED 1.625 DUE	01-15-2018 REG
Fixed Income	500,000.00	626,494.84	US TREAS NTS INDEX LINKED 1.625 DUE	01-15-2018 REG
Fixed Income	13,411,000.00	17,201,316.25	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2013 REG
Fixed Income	325,000.00	416,853.91	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2013 REG
Fixed Income	4,250,000.00	5,466,106.68	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2015 REG
Fixed Income	4,100,000.00	5,273,185.28	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2015 REG
Fixed Income	3,075,000.00	3,954,888.96	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2015 REG
Fixed Income	2,500,000.00	3,221,379.37	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2019 REG
Fixed Income	6,200,000.00	7,989,020.90	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2019 REG
Fixed Income	500,000.00	644,275.88	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2019 REG
Fixed Income	195,000.00	251,267.59	US TREAS NTS INDEX LINKED 1.875 DUE	07-15-2019 REG
Fixed Income	4,300,000.00	5,514,090.72	US TREAS NTS INDEX LINKED 2.00 DUE	01-15-2016 REG
Fixed Income	4,100,000.00	5,257,621.40	US TREAS NTS INDEX LINKED 2.00 DUE	01-15-2016 REG
Fixed Income	100,000.00	128,196.08	US TREAS NTS INDEX LINKED 2.125	01-15-2019 REG
Fixed Income	1,000,000.00	1,281,960.82	US TREAS NTS INDEX LINKED 2.125	01-15-2019 REG
Fixed Income	1,675,000.00	2,147,284.37	US TREAS NTS INDEX LINKED 2.125	01-15-2019 REG
Fixed Income	4,000,000.00	5,170,514.76	US TREAS NTS INDEX LINKED 2.36434 DUE	01-15-2014 REG
Fixed Income	0.00	-	US TREAS NTS INDEX LINKED 2.36434 DUE	01-15-2014 REG
Fixed Income	1,100,000.00	1,421,891.57	US TREAS NTS INDEX LINKED 2.36434 DUE	01-15-2014 REG
Fixed Income	5,900,000.00	6,344,666.59	US TREAS NTS INDEX LINKED NOTE .125 DUE	01-15-2022 REG
Fixed Income	3,950,000.00	4,247,700.55	US TREAS NTS INDEX LINKED NOTE .125 DUE	01-15-2022 REG
Fixed Income	400,000.00	430,146.89	US TREAS NTS INDEX LINKED NOTE .125 DUE	01-15-2022 REG
Fixed Income	4,900,000.00	5,269,299.42	US TREAS NTS INDEX LINKED NOTE .125 DUE	01-15-2022 REG
Fixed Income	2,950,000.00	3,172,333.33	US TREAS NTS INDEX LINKED NOTE .125 DUE	01-15-2022 REG
Fixed Income	6,270,000.00	7,636,034.68	US TREAS NTS INDEX LINKED NOTES 1.375	DUE 07-15-2018 REG
Fixed Income	200,000.00	243,573.67	US TREAS NTS INDEX LINKED NOTES 1.375	DUE 07-15-2018 REG
Fixed Income	1,000,000.00	1,217,868.37	US TREAS NTS INDEX LINKED NOTES 1.375	DUE 07-15-2018 REG
Fixed Income	6,020,000.00	7,331,567.59	US TREAS NTS INDEX LINKED NOTES 1.375	DUE 07-15-2018 REG
Fixed Income	2,615,000.00	3,347,786.23	US TREAS NTS INDEX LINKED NOTES 1.625	DUE 01-15-2015 REG
Fixed Income	100,000.00	128,022.42	US TREAS NTS INDEX LINKED NOTES 1.625	DUE 01-15-2015 REG
Fixed Income	1,060,000.00	1,357,037.64	US TREAS NTS INDEX LINKED NOTES 1.625	DUE 01-15-2015 REG
Fixed Income	4,100,000.00	5,301,858.50	US TREAS NTS INFLATION INDEXED 2.00 DUE	07-15-2014 REG

Fixed Income	3,900,000.00	5,043,231.29	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	3,230,000.00	4,176,830.02	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	5,165,000.00	6,735,056.95	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	2,200,000.00	2,868,756.12	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	1,000,000.00	1,028,125.00	US TREAS NTS NT 1.5 DUE 03-31-2019 REG
Fixed Income	1,000,000.00	1,052,188.00	US TREAS NTS NT 2 DUE 01-31-2016 REG
Fixed Income	23,000,000.00	26,145,225.57	US TREAS NTS TIPS DTD 07-15-2011 07-15-2021
Fixed Income	750,000.00	899,706.75	US TREAS NTS T-NT 4.75 DUE 08-15-2017 BEO
Fixed Income	850,000.00	1,153,343.75	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	2,845,000.00	4,297,813.47	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	100,000.00	151,065.50	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	3,635,000.00	5,491,230.95	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	500,000.00	571,133.00	US TSY 4.50 15FEB16
Fixed Income	1,000,000.00	1,082,344.00	US TSY 4.75 15MAY14
Fixed Income	1,525,000.00	1,680,740.45	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	5,100,000.00	5,620,836.98	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	4,560,000.00	5,025,689.54	USA TREASURY NTS 0.5% TIPS 15/04/15 USD1000 04-15-2015
Fixed Income	130,000.00	157,319.47	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	6,155,000.00	7,448,471.95	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	8,950,000.00	10,830,840.64	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	3,065,000.00	3,709,109.11	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	535,000.00	647,430.14	USA TREASURY NTS 1.125% TIPS 15/1/21 USD1000 01-15-2021
Fixed Income	1,000,000.00	1,122,211.74	USA TREASURY NTS 1.25% TIPS 15/04/14 USD1000 04-15-2014
Fixed Income	235,000.00	254,916.72	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	20,400,000.00	22,128,941.29	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	100,000.00	108,475.20	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	5,400,000.00	5,857,660.93	USA TREASURY NTS TIPS DTD 00340 04-15-2016
Fixed Income	2,200,000.00	1,693,340.00	USB CAP IX NORMAL INCOME TR SECS DUE 10-29-2049/04-15-2011 REG
Fixed Income	350,000.00	352,859.50	USB CAP XIII 6.625% DUE 12-15-2039
Fixed Income	1,216,736.68	-	UTD AIR 9.21 DUE 01-21-2017
Fixed Income	1,350,000.00	1,448,140.95	UTD DOMINION RLTY TR INC MEDTM TRCHE # TR 00062 11/01/04 5.25 DUE 01-15-15
Fixed Income	150,000.00	206,150.40	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	630,000.00	865,831.68	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	800,000.00	804,531.20	UTD STATES TREAS .75% DUE 09-15-2013
Fixed Income	550,000.00	345,962.65	UTD STATES TREAS 0% DUE 02-15-2030
Fixed Income	6,000,000.00	2,705,580.00	UTD STATES TREAS 0% DUE 08-15-2039
Fixed Income	500,000.00	507,773.50	UTD STATES TREAS 1% DUE 09-30-2016
Fixed Income	750,000.00	761,220.75	UTD STATES TREAS 1.25% DUE 02-15-2014
Fixed Income	300,000.00	304,898.40	UTD STATES TREAS 1.25% DUE 04-15-2014
Fixed Income	2,800,000.00	2,831,063.20	UTD STATES TREAS 1.25% DUE 04-30-2019
Fixed Income	4,100,000.00	4,145,485.40	UTD STATES TREAS 1.25% DUE 04-30-2019
Fixed Income	900,000.00	922,429.80	UTD STATES TREAS 1.25% DUE 10-31-2015
Fixed Income	1,000,000.00	1,023,750.00	UTD STATES TREAS 1.375% DUE 09-30-2018
Fixed Income	1,000,000.00	1,035,938.00	UTD STATES TREAS 1.50 DUE 06-30-2016
Fixed Income	65,000.00	67,335.97	UTD STATES TREAS 1.50 DUE 06-30-2016
Fixed Income	1,000,000.00	1,054,688.00	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	500,000.00	541,719.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	1,760,000.00	1,906,850.88	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	1,000,000.00	1,045,625.00	UTD STATES TREAS 2.375% DUE 09-30-2014
Fixed Income	4,395,000.00	5,794,263.79	UTD STATES TREAS 2.625 DUE 07-15-2017
Fixed Income	14,000,000.00	18,457,268.13	UTD STATES TREAS 2.625 DUE 07-15-2017
Fixed Income	250,000.00	328,300.75	UTD STATES TREAS BDS 9.875 BD 15/11/2015USD1000 9.875 DUE 11-15-2015REG
Fixed Income	2,500,000.00	2,496,875.00	UTD STATES TREAS CPN .25 DUE 05-31-2014
Fixed Income	7,530,000.00	7,591,181.25	UTD STATES TREAS ZERO CPN 1.75% DUE 05-15-2022
Fixed Income	750,000.00	756,093.75	UTD STATES TREAS ZERO CPN 1.75% DUE 05-15-2022
Fixed Income	5,900,000.00	5,947,937.50	UTD STATES TREAS ZERO CPN 1.75% DUE 05-15-2022
Fixed Income	260,000.00	250,900.00	UTD STS STL CORP 7.375% DUE 04-01-2020
Fixed Income	635,000.00	665,392.37	UTD TECHNOLOGIES 3.1% DUE 06-01-2022
Fixed Income	590,000.00	648,058.95	UTD TECHNOLOGIES 4.5% DUE 06-01-2042
Fixed Income	450,000.00	458,327.25	VA ELEC & PWR CO 5.1% DUE 11-30-2012
Fixed Income	60,000.00	61,099.38	VALE OVERSEAS LTD 4.375% DUE 01-11-2022
Fixed Income	135,000.00	149,656.81	VALE OVERSEAS LTD 5.625% DUE 09-15-2019
Fixed Income	325,000.00	427,122.80	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	250,000.00	328,556.00	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	1,300,000.00	1,348,282.00	VEB FIN LTD LN PARTN 144A 5.45% 22/11/2017
Fixed Income	1,180,000.00	1,254,252.68	VERIZON 3 DUE 04-01-2016
Fixed Income	80,000.00	85,173.44	VERIZON 3.5% DUE 11-01-2021
Fixed Income	800,000.00	828,885.60	VERIZON 5.25% DUE 04-15-2013
Fixed Income	405,000.00	556,690.32	VERIZON 8.75% DUE 11-01-2018
Fixed Income	140,000.00	230,591.90	VERIZON 8.95% DUE 03-01-2039
Fixed Income	400,000.00	507,099.20	VERIZON COMMUNICATIONS 6 DUE 04-01-2041
Fixed Income	1,000,000.00	1,267,748.00	VERIZON COMMUNICATIONS 6 DUE 04-01-2041
Fixed Income	140,000.00	137,095.98	VIVENDI SA 3.45% DUE 01-12-2018

Fixed Income	500,000.00	493,433.50	VIVENDI SA 4.75% DUE 04-12-2022
Fixed Income	260,000.00	259,709.32	W I TREASURY SEC ZERO COUP 03-07-2013
Fixed Income	315,000.00	367,043.67	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017
Fixed Income	200,000.00	191,908.00	WACHOVIA BK NATL FLTG RT .79785% DUE 03-15-2016
Fixed Income	1,000,000.00	1,049,642.00	WACHOVIA CORP 4.875 DUE 02-15-2014 BEO
Fixed Income	250,000.00	264,970.75	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	500,000.00	529,941.50	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	750,000.00	845,436.00	WACHOVIA CORP NEW 5.625% DUE 10-15-2016
Fixed Income	1,700,000.00	1,640,126.00	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	106,012.67	101,053.72	WACHOVIA MTG LN TR FLTG RT .6162% DUE 10-25-2035
Fixed Income	191,000.00	259,822.45	WAL-MART STORES 6.2% DUE 04-15-2038
Fixed Income	375,000.00	528,907.50	WAL-MART STORES 6.5% DUE 08-15-2037
Fixed Income	110,000.00	164,865.58	WAL-MART STORES 7.55% DUE 02-15-2030
Fixed Income	40,640.63	40,506.39	WAMU ASSET-BACKED CTF5 WAMU SER 2007-HE3TR 2007-HE3 2A1 05-25-2047 BEO
Fixed Income	135,000.00	170,425.89	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	325,000.00	410,284.55	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	125,000.00	157,801.75	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	165,000.00	166,334.85	WAYNE CNTY MICH 3% 03-15-2013 BEO TAXABLE
Fixed Income	250,000.00	251,145.75	WELLPOINT INC 6.8% DUE 08-01-2012
Fixed Income	0.00	-	WELLS FARGO & CO 1.25% DUE 02-13-2015
Fixed Income	525,000.00	554,288.17	WELLS FARGO & CO 3.75% DUE 10-01-2014
Fixed Income	750,000.00	751,110.00	WELLS FARGO & CO FLTG RT 06-26-2015 REG
Fixed Income	1,645,000.00	1,646,243.62	WELLS FARGO & CO NEW MEDIUM TERM SR TRANCHE # SR 00125 1.5 DUE 07-01-2015
Fixed Income	40,000.00	40,089.40	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 2.1 05-08-2017
Fixed Income	976,094.11	961,767.00	WELLS FARGO HOME EQTY AST BACKED CTF ASTBACKED CTF CL A-3 05-25-2036 REG
Fixed Income	1,750,000.00	1,750,602.00	WESTPAC BKG CORP SR MEDIUM TERM NTS BOOKENTRY 144A NT VAR RT DUE 03-31-2014
Fixed Income	1,190,000.00	1,255,610.65	WFRBS COML MTG TR 3.66700005531% DUE 11-15-2044
Fixed Income	110,000.00	111,212.09	WHIRLPOOL CORP 4.7% DUE 06-01-2022
Fixed Income	250,000.00	278,336.00	WHIRLPOOL CORP 8.6% DUE 05-01-2014
Fixed Income	600,000.00	674,283.00	WHITE NIGHTS FIN 10.5% MTN 08/03/2014 USD
Fixed Income	200,000.00	224,465.00	WHITE NIGHTS FIN 10.5% MTN 25/03/2014 USD
Fixed Income	670,000.00	846,161.76	WILLIAMS COS INC 7.875% DUE 09-01-2021
Fixed Income	500,000.00	515,000.00	WINDSTREAM CORP SR NT 7.5 DUE 06-01-2022
Fixed Income	150,000.00	55,500.00	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 3.69 DUE 12-31-2040
Fixed Income	100,000.00	37,000.00	WOODBOURNE CAP TR III FLEX COMMITTED CAPSECS TR III 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	150,000.00	55,500.00	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	555,000.00	580,684.29	WORLD FINL NETWORK 3.1400001049% DUE 01-17-2023
Fixed Income	105,000.00	109,859.19	WORLD FINL NETWORK 3.1400001049% DUE 01-17-2023
Fixed Income	225,000.00	225,334.80	WORLD FINL NETWORK 3.79% DUE 05-15-2016
Fixed Income	250,000.00	297,161.75	WYNDHAM WORLDWIDE 7.375% DUE 03-01-2020
Fixed Income	365,000.00	411,360.11	XEROX CORP 5.625% DUE 12-15-2019
Fixed Income	510,000.00	529,231.59	XEROX CORPORATION 4.5 DUE 05-15-2021
Fixed Income	415,000.00	445,986.81	YUM BRANDS INC 3.875 DUE 11-01-2020 REG
Fixed Income	1,300,000.00	1,300,000.00	ZFS FINANCE USA TST FLT RT BD 144A DUE 12-15-2065/12-15-2015 BEO
TOTAL		<u>3,662,881,948.91</u>	

Real Estate Investments

Real Estate	1,454,231.70	119,145,203.18	CF RREEF AMERICA REIT II
Real Estate	268,370.38	13,429,253.81	CF RREEF AMERICA REIT III
Real Estate	100.00	152,546.00	CF RREEF FUND WEST VI
Real Estate	30,132.16	244,545,680.16	CF UBS TRUMBULL PROPERTY FUND
Real Estate	24,001,379.00	26,990,109.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	2,730,711.99	2,482,575.00	FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A
Real Estate	4,800,000.00	4,800,000.00	MFIRE GLOBAL PARTNERSHIP FUND II LP
Real Estate	0.00	5,714,189.00	Real estate valuation adjustment
TOTAL		<u>417,259,556.15</u>	

**STATE UNIVERSITIES RETIREMENT SYSTEM
 SELF MANAGED PLAN: SUMMARY OF PLAN INVESTMENTS
 June 30, 2012**

	<u>U.S. Stocks</u>	<u>Non-U.S. Stocks</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Real Estate</u>	<u>Total</u>
Fidelity Funds						
Fidelity Managed Income Portfolio			18,468,199			18,468,199.00
Spartan U.S. Bond Index Institutional			19,812,150			19,812,150.00
PIMCO Total Return Institutional			28,890,507			28,890,507.00
Fidelity Four In One Index				7,681,001		7,681,001.00
Fidelity Puritan Class K				127,939,872		127,939,872.00
Ariel Fund	14,520,976					14,520,976.00
American Beacon Large Cap Value Inst.	2,997,695					2,997,695.00
Buffalo Small Cap	7,092,241					7,092,241.00
Hartford Capital Appreciation Y Fund	20,441,727					20,441,727.00
Fidelity Growth Company Class K	43,185,043					43,185,043.00
Spartan Extended Market Index Advantage	14,669,768					14,669,768.00
Fidelity Contrafund Class K	52,414,666					52,414,666.00
Fidelity Low Priced Stock Class K	26,600,567					26,600,567.00
Spartan Total Market Index Institutional	9,833,335					9,833,335.00
Spartan 500 Index Institutional	47,471,877					47,471,877.00
Fidelity Diversified International Class K		25,596,946				25,596,946.00
Spartan International Index Institutional		8,308,854				8,308,854.00
Fidelity Worldwide		13,695,454				13,695,454.00
Fidelity Real Estate Investment					7,136,550	7,136,550.00
Fidelity Freedom K 2000 ⁽¹⁾				437,593		437,593.00
Fidelity Freedom K 2005 ⁽¹⁾				265,751		265,751.00
Fidelity Freedom K 2010 ⁽¹⁾				1,389,806		1,389,806.00
Fidelity Freedom K 2015 ⁽¹⁾				4,014,535		4,014,535.00
Fidelity Freedom K 2020 ⁽¹⁾				7,086,272		7,086,272.00
Fidelity Freedom K 2025 ⁽¹⁾				9,224,295		9,224,295.00
Fidelity Freedom K 2030 ⁽¹⁾				10,988,550		10,988,550.00
Fidelity Freedom K 2035 ⁽¹⁾				8,779,447		8,779,447.00
Fidelity Freedom K 2040 ⁽¹⁾				8,260,671		8,260,671.00
Fidelity Freedom K 2045 ⁽¹⁾				3,811,326		3,811,326.00
Fidelity Freedom K 2050 ⁽¹⁾				2,691,562		2,691,562.00
Fidelity Freedom K 2055 ⁽¹⁾				317		317.00
Fidelity Freedom K Income				1,097,287		1,097,287.00
Fidelity Total	239,227,895	47,601,254	67,170,856	193,668,285	7,136,550	554,804,840

(Continued)

STATE UNIVERSITIES RETIREMENT SYSTEM
SELF MANAGED PLAN: SUMMARY OF PLAN INVESTMENTS (CONTINUED)
June 30, 2012

	<u>U.S. Stocks</u>	<u>Non-U.S. Stocks</u>	<u>Fixed Income</u>	<u>Balanced</u>	<u>Real Estate</u>	<u>Total</u>
TIAA-CREF Funds						
CREF Money Market Account			18,394,000			18,394,000.00
TIAA Traditional Annuity			69,600,917			69,600,917.00
CREF Bond Market Account			35,605,212			35,605,212.00
CREF Inflation Linked Bond Account			22,811,568			22,811,568.00
CREF Social Choice Account				33,653,087		33,653,087.00
CREF Equity Index Account	42,309,497					42,309,497.00
CREF Growth Account ⁽²⁾	254,768					254,768.00
CREF Stock Account	91,853,455					91,853,455.00
CREF Global Equities Account		30,553,002				30,553,002.00
TIAA Real Estate Account					4,309,213	4,309,213.00
TIAA-CREF Large-Cap Growth Index	46,634,505					46,634,505.00
TIAA-CREF Lifecycle Fund 2010 - Premier				465,338		465,338.00
TIAA-CREF Lifecycle Fund 2015 - Premier				1,645,698		1,645,698.05
TIAA-CREF Lifecycle Fund 2020 - Premier				2,154,173		2,154,173.00
TIAA-CREF Lifecycle Fund 2025 - Premier				2,595,644		2,595,644.00
TIAA-CREF Lifecycle Fund 2030 - Premier				3,505,549		3,505,549.00
TIAA-CREF Lifecycle Fund 2035 - Premier				3,112,736		3,112,736.00
TIAA-CREF Lifecycle Fund 2040 - Premier				5,184,487		5,184,487.00
TIAA-CREF Lifecycle Fund 2045 - Premier				1,062,356		1,062,356.00
TIAA-CREF Lifecycle Fund 2050 - Premier				415,010		415,010.00
TIAA-CREF Lifecycle Fund 2055 - Premier				7,987		7,987.00
TIAA-CREF Lifecycle Retire Inc - Premier				155,621		155,621.24
TIAA-CREF Total	181,052,225	30,553,002	146,411,697	53,957,686	4,309,213	416,283,823
GRAND TOTALS	420,280,120	78,154,256	213,582,553	247,625,971	11,445,763	971,088,663
	43.3%	8.0%	22.0%	25.5%	1.2%	100.0%
SMP Forfeiture Reserve ⁽³⁾						8,154,989
SMP Disability Reserve ⁽³⁾						59,678,848
Total SMP Investments						<u>1,038,922,500</u>

1. As of June 30, 2012, the Fidelity Freedom Fund (lifecycle) series is the default fund for members who have selected the Self-Managed Plan, but have not yet selected individual mutual/variable annuity funds.
2. CREF Growth Account is no longer an approved option for the Self-Managed Plan. Assets remaining in the Account were invested prior to termination of this option.
3. These assets are commingled with the SURS defined benefit plan investments and accrue interest equal to the overall annual rate of return of the fund, net of fees.