

State of Illinois
State Universities Retirement System

Compliance Examination
Year Ended June 30, 2009

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, 2009

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| The System's financial statement report for the year ended June 30, 2009, which includes the report of independent auditors, management discussion and analysis, required supplementary information other than management discussion and analysis, basic financial statements and notes, supplementary information, and the independent auditor's 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 <i>Government Auditing Standards</i> has been issued separately. | |
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*Unaudited information is presented for informational purposes only and is not intended to be presented in conformity with accounting principles generally accepted in the United States of America.

**State of Illinois
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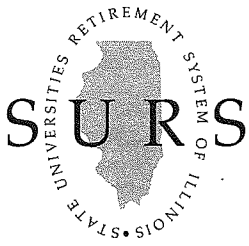
Year Ended June 30, 2009

System Officials

| | |
|----------------------------|--|
| Interim Executive Director | Ms. Judith A. Parker (January 1, 2009 – Present) |
| Executive Director | Mr. Dan Slack (Through December 31, 2008) |
| Chief Financial Officer | Ms. Shelley Porter |
| Legal Counsel | Mr. Kelly Jenkins |
| Internal Auditor | Mr. Steven Hayward |
| President | Mr. Mitchell Vogel |
| Vice President | Ms. Alice Palmer |
| Treasurer | Mr. Robert Hilgenbrink |
| Board of Trustees | Ms. Christine Boardman Mr. Mark Donovan Mr. Michael Mackey Mr. Michael Pizzuto Mr. Antonio Vasquez 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

1-800-ASK SURS

(217) 378-9800 (FAX)

(217) 378-8800 (C-U)

February 11, 2010

McGladrey & Pullen, 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 year ended June 30, 2009. Based on this evaluation, we assert that during the year ended June 30, 2009, 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. The 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

Judith A. Parker, Interim Executive Director

Shelley M. Porter, Chief Financial Officer

Daniel L. Allen, Chief Investment Officer

Kelly A. Jenkins, General Counsel

State of Illinois
State Universities Retirement System

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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 | 3 | 1 |
| Repeated findings | None | None |
| Prior recommendations implementation or not repeated | 1 | None |

Details of findings are presented in the separately tabbed report section of this report.

Schedule of Findings and Questioned Costs

| <u>Item No.</u> | <u>Page</u> | <u>Description</u> | <u>Finding Type</u> |
|---|-------------|--|--|
| <i>Findings (Government Auditing Standards)</i> | | | |
| 09-1 | 7 | Member Earnings and Contributions | Significant Deficiency and Noncompliance |
| 09-2 | 9 | Valuation of Securities Lending Collateral | Significant Deficiency and Noncompliance |
| <i>Findings (State Compliance)</i> | | | |
| 09-3 | 10 | Eligibility in College Insurance Plan | Noncompliance |
| <i>Prior Findings Not Repeated</i> | | | |
| A | 12 | Valuation of Alternative Investments | |

Exit Conference

The findings and recommendations appearing in this report were discussed with System personnel at an exit conference on January 8, 2010. The responses to the recommendations were provided by Steven L. Hayward in a letter dated January 13, 2010.

McGladrey & Pullen

Certified Public Accountants

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, 2009. 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. The 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.

We conducted our examination 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 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, 2009. However, the results of our procedures disclosed instances of noncompliance, which are required to be reported in accordance with criteria established by the Audit Guide, issued by the Illinois Office of the Auditor General and which are described in the accompanying schedule of findings as findings 09-1, 09-2, and 09-3.

Internal Control

The 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 in order to determine 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 the System's 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 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* 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 first paragraph of this section 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. However, we identified certain deficiencies in internal control over compliance described in findings 09-1 and 09-2 in the accompanying schedule of findings and questioned costs that we consider to be significant deficiencies in internal control over compliance. A *significant deficiency* is a deficiency, or combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

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

The System's response to the findings identified in our examination are described in the accompanying schedule of findings and questioned costs. We did not examine the System's responses and, accordingly, we express no opinion on them.

Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited and issued under separate cover the Statements of Plan Net Assets of the System as of June 30, 2009, and the related Statements of Changes in Plan Net Assets for the years then ended, and have issued our report thereon dated January 21, 2010. The accompanying supplementary information, as listed in the table of contents as Supplementary Information for State Compliance Purposes, is presented for purposes of additional analysis and is not a required part of the basic financial statements of the System. The Supplementary Information for State Compliance Purposes, except for that portion marked "unaudited" on which we express no opinion, has been subjected to the auditing procedures applied in the audit of the basic financial statements and, in our opinion, is fairly stated in all material respects in relation to the basic financial statements for the year ended June 30, 2009 taken as a whole.

We have also previously audited, in accordance with auditing standards generally accepted in the United States, the State Universities Retirement System of Illinois' basic financial statements for the year ended June 30, 2008. In our report dated January 21, 2009, we expressed an unqualified opinion on those statements. In our opinion, the 2008 Supplementary Information for State Compliance Purposes except for the portion marked "unaudited" is fairly stated in all material respects in relation to the basic financial statements for the year ended June 30, 2008 taken as a whole.

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 & Pullen, LLP

Schaumburg, Illinois
February 11, 2010

State of Illinois
State Universities Retirement System
Compliance Examination

For the Year Ended June 30, 2009

Current Findings – Government Auditing Standards

Finding No. 09-1 Member Earnings and Contributions

The System does not have adequate internal control over the accuracy and completeness of individual member's earnings and contributions.

During the testing of contributions, it was noted that each participating employer of the System submits a payroll detail report at the end of each payroll period. This report details individual member contributions into the System as part of payroll deductions by the employer. The employer does not remit earnings on the payroll detail report in total or on an individual basis. Only the contribution amount by employee is listed. Since no earnings data is reported, the System assumes that the employer is remitting the statutorily required percentage of earnings. In the System's Member Subsidiary Ledger (MSL), the computer system calculates the earnings based on the contribution. This information is used for tracking and is submitted to the actuary on an annual basis for the preparation of the actuarial valuation.

The System is relying upon the participating employers to remit accurate and complete contributions to them on a regular basis. As a result, the System does not have a control in place to verify the completeness or accuracy of an individual member's contribution for a given payroll period or in total at the end of a fiscal year.

40 ILCS 5/15-157 states that "from September 1, 1969, each participating employee shall make contributions towards the retirement benefits payable as follows: 6.5% of participants' earnings....., starting September 1, 1969, each participating employee shall make additional contributions of 1/2% of earnings to finance a portion of the costs of the annual increases in retirement annuity.....and in addition to the amounts described above, additional contributions of 1% of earnings applicable under the System," resulting in a total of 8% of participants' earnings to be contributed to the System. Good business practices require adequate internal controls to ensure that contributions from participating employers and members made to the System are complete and accurate.

According to System management, in the mid 1990's, the System re-engineered all of the major business systems, including payroll contribution processing. The goals were to improve the efficiency, timeliness and cost-effectiveness of all areas of operations. One of the changes made was to discontinue the collection of both earnings and contribution totals from the employers. The new process called for deriving the individual earnings from submitted contributions, and relying upon the employers to correctly follow statutory requirements. This would then rely on the employer payroll systems to correctly calculate the employee contribution and assumes that the employers have adequate internal controls to ensure that the information provided to the System is accurate.

System participant contributions for the fiscal year ending June 30, 2009 were \$322,117,492. Error in contributions or earnings may create an error in the actuarial determined liability for the System and member distributions could be incorrect. Without adequate internal controls, the financial statements could be materially misstated. (Finding Code No. 09-1)

State of Illinois
State Universities Retirement System
Compliance Examination

For the Year Ended June 30, 2009

Current Findings – *Government Auditing Standards*

Finding No. 09-1 Member Earnings and Contributions (Continued)

Recommendation:

We recommend that the System implement sufficient internal controls over contributions remitted by the participating employers. A process should be put in place to review the amounts remitted in order to identify any errors in a timely manner and to ensure the completeness and accuracy of the contribution amounts. This process should also be done on a regular basis and reviewed by an appropriate official of the System.

System Response:

SURS accepts this finding although we feel that we have adequate internal controls in place for the process. SURS also believes that employers have the duty and responsibility to submit accurate payroll data to SURS. SURS will add earnings control totals to employer payroll reporting requirements and use this number to check the accuracy of contributions submitted. We are also considering adding certification language with which the employers need to agree prior to submitting individual payrolls to the System.

State of Illinois
State Universities Retirement System
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For the Year Ended June 30, 2009

Current Findings – Government Auditing Standards

Finding No. 09-2 Valuation of Securities Lending Collateral

The System did not have adequate internal control over financial reporting for its securities lending transactions.

It was noted that the System did not record the fair market value of the investment of cash collateral received for securities lending transactions. The fair market value of the investment at June 30, 2009 was \$1,316 million with related obligations of \$1,323 million. The collateral was invested in various securities that had declined in value during the fiscal year. Management accounted for the investment at its historical par value and did not take into consideration market fluctuations. The resulting unrealized loss of \$6.87 million was a proposed auditor adjustment and has not been recorded in the financial statements for the fiscal year ending June 30, 2009.

Generally Accepted Accounting Principles (GAAP) in the United States of America require that the System properly record the collateral assets, liabilities, and gains or losses related to securities lending transactions. Investments of cash collateral received from borrowers should be recorded at fair market value. In addition, the Fiscal Control and Internal Auditing Act, 30 ILCS 10/3001 requires all State agencies to establish and maintain a system, or systems, of internal fiscal and administrative controls, which provide assurance that revenues, expenses, and transfers of assets, resources, or funds applicable to operations are properly recorded and accounted for to permit the preparation of accounts and reliable financial and statistical reports and to maintain accountability over the State's resources.

System management indicated that during the financial reporting process, the book value of the collateral was used to report both the asset and the liability. The asset should have been reported at the fair (market) value and the liability at book value.

Failure to accurately record the fair value of the investment of cash collateral received for securities lending transactions could cause the financial statements to be materially misstated and not prepared in accordance with GAAP. (Finding Code No. 09-2)

Recommendation:

We recommend System management improve its controls to review all relevant investment information necessary to properly record and disclose all security lending transactions including changes in the market value of the underlying collateral, in the System's financial statements. The change in market value should flow through the System's general ledger as opposed to being a report entry.

System Response:

SURS concurs with this finding. SURS will change the financial reporting process to properly record the securities lending collateral and obligation amounts as part of year end accounting.

State of Illinois
State Universities Retirement System
Compliance Examination

For the Year Ended June 30, 2009

Current Findings – State Compliance

Finding No. 09-3 Eligibility in College Insurance Plan

The State Universities Retirement System (System) does not have adequate internal controls over the determination of the eligibility of retired members in the State of Illinois' College Insurance Plan (CIP) who did not previously make contributions as active members prior to 1999.

The College Insurance Plan (CIP) was created by the State of Illinois, in order to establish a uniform program of health benefits for community college recipients and their dependent beneficiaries. The CIP is administered by the State's Department of Central Management Services. According to State statute, it is the responsibility of the System to determine eligibility of members participating in the CIP.

During our mandate testing, it was noted that the System does not have a formalized process that independently verifies the eligibility of retired members participating in the CIP prior to 1999. Rather, the System relies on the respective college for this determination, by obtaining some communication (via email), regarding members' eligibility status. In addition, the System does not require a certification from the college for eligibility, at the time of retirement, at which time an eligible member would be entitled to receive benefits.

According to 5 ILCS 375/6.9c, "all community college benefit recipients and community college dependent beneficiaries shall be eligible to participate in the program established under this Section, without any interruption or delay in coverage or limitation as to pre-existing medical conditions. Eligibility to participate shall be determined by the State Universities Retirement System." Full-time community college employees are required to contribute 0.5% of participants' earnings to CIP. The System acts as a pass through entity to the CIP, as contributions are made through payroll deductions to the System. Good business practices require adequate internal controls be put in place and evaluated in order to ensure compliance with applicable statute. System management should have a process in place to independently monitor eligibility of benefit recipients and dependent beneficiaries participating in the CIP.

System management indicated that reliance is placed on the detailed payroll records of the employers to determine if community college retirees who did not previously make contributions as active members are eligible to participate in the College Insurance Program. The method used to obtain eligibility was through email communications between System staff and the employers. In addition, System staff also retained information from the member image system for file documentation purposes.

Lack of a process to adequately determine eligibility could result in members and dependents being denied benefits as they become due to them or could result in participation by ineligible members. In addition, the System's failure to have a formalized documented process to independently determine retired members' eligibility results in non - compliance with State statute. (Finding Code No. 09-3)

State of Illinois
State Universities Retirement System
Compliance Examination

For the Year Ended June 30, 2009

Current Findings – State Compliance

Finding No. 09-3 Eligibility in College Insurance Plan (Continued)

Recommendation:

We recommend that the System implement sufficient internal controls over eligibility of retired members participating in the College Insurance Plan. A process should be put in place to adequately review the eligibility of retired members to ensure compliance with the applicable State law.

System Response:

SURS concurs with this finding. SURS will develop a formal CIP certification process to be used by employers in verifying this information.

State of Illinois
State Universities Retirement System
Compliance Examination

For the Year Ended June 30, 2009

Prior Findings Not Repeated

A. Valuation of Alternative Investments

The State Universities Retirement System (System) needed to enhance its accounting and reporting process for determining and reviewing the fair value measurements and disclosures, enhance documentation of valuation methods and significant supporting assumptions used for its alternative investments on a timely basis. The prior year finding will not be repeated due to the System taking corrective action and the results of current year investment testing which disclosed no exceptions related to the aforementioned items related to alternative investments. (Finding Code No. 08-1)

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

Year Ended June 30, 2009

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:

- 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
- Schedule of Investment Commissions
- Selected Account Balances
- Schedule of Accounts Receivable
- Schedule of Changes in Reserves
- Description of Reserves (Unaudited)

Analysis of Operations:

- System's Functions and Planning Program
- Locally Held Fund
- System Funding Progress
- Rate of Return (Unaudited)
- Revenues and Expenses
- Employer Contributions
- Retirement Benefits
- Survivors' benefits
- Disability Benefits
- Disability Retirement Allowance Benefits
- Investment Income
- Benefit Costs
- Member Contributions
- Average Number of Employees (Unaudited)
- Derivative Securities
- Securities Lending

State of Illinois
State Universities Retirement System
Compliance Examination

Year Ended June 30, 2009

Supplementary Information for State Compliance Purposes (Continued)

Summary (Continued)

Analysis of Operations (Continued):

Self-Managed Plan Investments

Proceeds from General Obligation Bonds, Pension Funding Series June 2003

Future Funding and Benefit Calculations

Schedule of Contributions/Deductions and Effect on Investments

Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

Investment Listing

The accountants' report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that it has been subjected to the auditing procedures applied in the audit of the basic financial statements and, in the accountants' opinion, except for that portion marked "unaudited," on which they express no opinion, it is fairly stated in all material respects in relation to the basic financial statements taken as a whole.

State of Illinois
 State Universities Retirement System
 Compliance Examination

Summary Schedule of Appropriations and Expenditures
 For the Years Ended June 30, 2009 and 2008

| | Appropriations 2009 | Expenditures 2009 | Appropriations 2008 | Expenditures 2008 |
|--|------------------------|----------------------|------------------------|----------------------|
| Appropriations made to the State Universities Retirement System from the State General Revenue Fund (001): | | | | |
| Public Act # 95-0734 | \$ 81,238,615 | \$ 81,238,615 | \$ - | \$ - |
| Public Act # 95-0348 | | | 4,740,207 | 4,740,207 * |
| Appropriations made to the State Universities Retirement System from the State Education Assistance Fund (0007): | | | | |
| Public Act # 95-0348 | - | - | 153,321,295 | 153,321,295 |
| Public Act # 95-0734 | 3,916,338 | 3,916,338 * | - | - |
| Public Act # 95-0734 | 172,189,000 | 150,072,000 | - | - |
| Appropriations made directly to State Universities Retirement System from the State Pension Fund (054): | | | | |
| Public Act # 95-0348 | - | - | 186,998,705 | 186,998,705 |
| Public Act # 95-0734 | 250,000,000 | 218,905,385 | - | - |
| Total Appropriations | \$ 507,343,953 | \$ 454,132,338 | \$ 345,060,207 | \$ 345,060,207 |

* 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

Comparative Schedule of Revenues and Expenses
For the Years Ended June 30, 2009 and 2008

| | 2009 | 2008 | Difference | |
|--|---------------------------|---------------------------|---------------------------|---------|
| | | | Amount | Percent |
| Revenues | | | | |
| Contributions: | | | | |
| Participants | \$ 322,117,492 | \$ 310,101,265 | \$ 12,016,227 | 3.9% |
| Federal, trust funds, other | 39,665,392 | 43,579,304 | (3,913,912) | -9.0% |
| State of Illinois: | | | | |
| General revenue fund | 250,000,000 | 153,321,295 | 96,678,705 | 63.1% |
| Pension fund | 200,216,000 | 186,998,705 | 13,217,295 | 7.1% |
| | <u>811,998,884</u> | <u>694,000,569</u> | <u>117,998,315</u> | |
| Investment income: | | | | |
| Interest | 183,668,534 | 60,706,695 | 122,961,839 | 202.6% |
| Dividends | 153,789,636 | 187,602,637 | (33,813,001) | -18.0% |
| Net depreciation in fair value of investments | (3,290,131,425) | (938,306,823) | (2,351,824,602) | 250.6% |
| Securities lending | 18,313,879 | 14,161,232 | 4,152,647 | 29.3% |
| | <u>(2,934,359,376)</u> | <u>(675,836,259)</u> | <u>(2,258,523,117)</u> | |
| Less investment expense | 31,095,737 | 37,659,805 | (6,564,068) | -17.4% |
| Securities lending expense | 1,664,780 | 1,353,062 | 311,718 | 23.0% |
| | <u>(2,967,119,893)</u> | <u>(714,849,126)</u> | <u>(2,252,270,767)</u> | |
| Total | <u>(2,155,121,009)</u> | <u>(20,848,557)</u> | <u>(2,134,272,452)</u> | |
| Expenses | | | | |
| Benefits: | | | | |
| Retirement | 1,249,197,072 | 1,159,964,813 | 89,232,259 | 7.7% |
| Disability | 20,787,495 | 20,462,318 | 325,177 | 1.6% |
| Survivors | 87,667,730 | 81,757,954 | 5,909,776 | 7.2% |
| Death | 15,895,720 | 14,073,448 | 1,822,272 | 12.9% |
| Reversionary | 1,548,389 | 1,313,633 | 234,756 | 17.9% |
| Beneficiary | 1,629,983 | 1,600,576 | 29,407 | 1.8% |
| | <u>1,376,726,389</u> | <u>1,279,172,742</u> | <u>97,553,647</u> | |
| Refunds | 51,372,312 | 54,939,592 | (3,567,280) | -6.5% |
| Administrative expenses | 12,922,070 | 12,079,244 | 842,826 | 7.0% |
| Total | <u>1,441,020,771</u> | <u>1,346,191,578</u> | <u>94,829,193</u> | |
| Deficiency of revenues over expenses | <u>\$ (3,596,141,780)</u> | <u>\$ (1,367,040,135)</u> | <u>\$ (2,229,101,645)</u> | |

See Analysis on Page 17.

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

For the Year Ended June 30, 2009

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:

State of Illinois

The combination of General Revenue and State Pension Fund sources representing employer contribution from the state increased from the previous year by \$110 million or 32.3%. This is due to the funding requirements called for by PA 88-0593. FY 09 was part of the 10-year period where contributions increase each year, and then reach a level where the percentage of pay remains approximately the same through the rest of the funding plan period

Interest

This category of investment income increased by \$123.0 million or 202.6%, based upon the performance of the related area of investments, as summarized in the investment section of the fiscal year 2009 CAFR.

Net Depreciation in Fair Value of Investments

This category of investment income decreased by \$2.3 billion or 250.6%, based upon the performance of the related area of investments, as summarized in the investment section of the fiscal year 2009 CAFR.

Securities Lending

This revenue source increased by \$4.1 million or 29.3% due to the fact that the contract with the new vendor was not fully operational until four months into FY 08 as compared to the full twelve month results in FY 09.

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule of Administrative Expenses
For the Years Ended June 30, 2009 and 2008

| | 2009 | 2008 | Variance | |
|---|------------------|------------------|----------------|---------|
| | | | Amount | Percent |
| Personnel Services: | | | | |
| Salary and wages | \$ 6,267,121 | \$ 6,179,016 | \$ 88,105 | 1.4% |
| Retirement contributions | 607,784 | 642,268 | (34,484) | -5.4% |
| Insurance and payroll taxes | 1,570,313 | 1,626,001 | (55,688) | -3.4% |
| | <u>8,445,218</u> | <u>8,447,285</u> | <u>(2,067)</u> | |
| Professional Services: | | | | |
| Computer services | 547,346 | 648,252 | (100,906) | -15.6% |
| Medical consultation | 23,484 | 38,513 | (15,029) | -39.0% |
| Technical and actuarial | 517,885 | 350,243 | 167,642 | 47.9% |
| Legal services | 483,615 | 159,930 | 323,685 | 202.4% |
| | <u>1,572,330</u> | <u>1,196,938</u> | <u>375,392</u> | |
| Communications: | | | | |
| Postage | 416,877 | 287,219 | 129,658 | 45.1% |
| Printing and copying | 122,000 | 109,732 | 12,268 | 11.2% |
| Telephone | 88,921 | 87,166 | 1,755 | 2.0% |
| | <u>627,798</u> | <u>484,117</u> | <u>143,681</u> | |
| Other Services: | | | | |
| Equipment repairs, rental and maintenance | 71,760 | 64,238 | 7,522 | 11.7% |
| Building operations and maintenance | 284,790 | 274,750 | 10,040 | 3.7% |
| Surety bonds and insurance | 396,654 | 158,775 | 237,879 | 149.8% |
| Memberships and subscriptions | 47,006 | 36,412 | 10,594 | 29.1% |
| Transportation and travel | 127,768 | 158,889 | (31,121) | -19.6% |
| Education | 18,138 | 20,916 | (2,778) | -13.3% |
| Supplies | 89,834 | 86,198 | 3,636 | 4.2% |
| | <u>1,035,950</u> | <u>800,178</u> | <u>235,772</u> | |

(Continued)

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule of Administrative Expenses (Continued)
For the Years Ended June 30, 2009 and 2008

| | 2009 | 2008 | Variance | |
|-----------------------------------|----------------------|----------------------|-------------------|---------|
| | | | Amount | Percent |
| Self-Managed Plan Administration: | | | | |
| Salary and wages | 240,178 | 169,682 | 70,496 | 41.5% |
| Retirement contributions | 23,538 | 17,682 | 5,856 | 33.1% |
| Insurance and payroll taxes | 56,120 | 34,405 | 21,715 | 63.1% |
| Technical and actuarial | 8,000 | 12,580 | (4,580) | -36.4% |
| Postage | 20,869 | 32,860 | (11,991) | -36.5% |
| Transportation and travel | 1,634 | - | 1,634 | 100.0% |
| Printing | 12,885 | 12,665 | 220 | 1.7% |
| | <u>363,224</u> | <u>279,874</u> | <u>83,350</u> | |
| Depreciation and amortization | <u>877,550</u> | <u>870,852</u> | <u>6,698</u> | 0.8% |
| Total administrative expenses | <u>\$ 12,922,070</u> | <u>\$ 12,079,244</u> | <u>\$ 842,826</u> | 7.0% |

State of Illinois
State Universities Retirement System
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For the Year Ended June 30, 2009

Analysis of Administrative Expenses

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 \$12.9 million are approximately .9% of the total expenses of \$1.44 billion for FY 2009. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Technical and actuarial services: These expenses increased by approximately \$168,000 or 47.9% due to \$100,000 of recruiting fees paid as part of the Executive Director replacement process; and \$63,000 of actuarial fees related to special analysis performed during the state budgeting process.

Legal services: These expenses increased by approximately \$324,000 due to the use of external counsel for three complex litigation cases, preparations for determination letter filing, research into trademark issues, and board fiduciary counsel costs.

Postage: Postage expenses increased by approximately \$130,000 or 45.1% due to \$110,000 of election materials mailing costs related to the June, 2009 board election process; and \$20,000 costs related to a special effort to verify inactive member addresses.

Surety bonds and insurance: These costs increased by approximately \$238,000 or 149.8% due to the purchase of fiduciary liability coverage for the outgoing board of trustees members who were replaced as of July 2, 2009.

Self-Managed Plan salaries: This expense increased by approximately \$71,000 or 41.5% due to the addition of two positions; one during FY 08 and one at the beginning of FY 09.

State of Illinois
State Universities Retirement System
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Schedule of Changes in Property and Equipment
Years ended June 30, 2009 and 2008

| | Balance at June 30, 2007 | Additions | Deletions | Balance at June 30, 2008 | Additions | Deletions | Balance at June 30, 2009 |
|--|-----------------------------|---------------------|-------------|-----------------------------|---------------------|----------------|-----------------------------|
| Assets | | | | | | | |
| Land | \$ 531,834 | \$ - | \$ - | \$ 531,834 | \$ - | \$ - | \$ 531,834 |
| Building | 6,362,571 | - | - | 6,362,571 | - | - | 6,362,571 |
| Information system equipment and software | 13,712,702 | 319,717 | - | 14,032,419 | 445,394 | 141,235 | 14,336,578 |
| Furniture and fixtures | 2,020,085 | 37,793 | - | 2,057,878 | 84,594 | 21,104 | 2,121,368 |
| Total capital assets | 22,627,192 | 357,510 | - | 22,984,702 | 529,988 | 162,339 | 23,352,351 |
| Allowance for depreciation | | | | | | | |
| Building | 1,764,269 | 126,019 | - | 1,890,288 | 126,002 | - | 2,016,290 |
| Information system equipment and software | 11,673,969 | 648,005 | - | 12,321,974 | 653,849 | 141,235 | 12,834,588 |
| Furniture and fixtures | 1,744,386 | 96,828 | - | 1,841,214 | 97,700 | 21,104 | 1,917,810 |
| Total allowance for depreciation | 15,182,624 | 870,852 | - | 16,053,476 | 877,551 | 162,339 | 16,768,688 |
| Net capital assets | \$ 7,444,568 | \$ (513,342) | \$ - | \$ 6,931,226 | \$ (347,563) | \$ - | \$ 6,583,663 |

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, 2009 and 2008

| | 2009 | | | |
|---------------------------|--------------------------|-------------------------------|--------------------------|-------------------------------|
| | Cost | | Fair Value | |
| | Amount | Percentage of Portfolio | Amount | Percentage of Portfolio |
| Equities | | | | |
| Common stocks | | | | |
| U.S. equities | \$ 6,290,604,631 | 49.5 % | \$ 5,177,354,089 | 43.7 % |
| Non-U.S. equities | 1,883,293,910 | 14.8 | 1,770,228,407 | 15.0 |
| Commingled Funds | 17,056,293 | 0.1 | 6,935,915 | 0.1 |
| Preferred stock | 15,264,074 | 0.1 | 13,325,743 | 0.1 |
| Total equities | 8,206,218,908 | 64.5 | 6,967,844,154 | 58.9 |
| Fixed income | | | | |
| Government obligations | | | | |
| Government agencies | 125,669,881 | 1.0 | 128,031,673 | 1.1 |
| U.S. government | 404,635,198 | 3.2 | 411,216,414 | 3.5 |
| Corporate obligations | 1,126,500,493 | 8.8 | 1,114,558,669 | 9.4 |
| Miscellaneous | | | | |
| Asset backed | 177,503,636 | 1.4 | 153,987,235 | 1.3 |
| Short-term investments | 88,726,261 | 0.7 | 107,415,791 | 0.9 |
| Mortgage backed | 1,367,895,654 | 10.8 | 1,308,257,245 | 11.0 |
| Municipal bonds | 31,900,689 | 0.2 | 31,568,310 | 0.3 |
| Non-U.S. bonds | 306,726,505 | 2.4 | 291,918,374 | 2.5 |
| Options | (1,570,748) | - | 5,229,201 | - |
| Swaps | (6,323,294) | - | 13,158,108 | 0.1 |
| Total fixed income | 3,621,664,275 | 28.5 | 3,565,341,020 | 30.1 |
| Cash and cash equivalents | 543,648,669 | 4.3 | 543,659,417 | 4.6 |
| Real estate | 345,495,699 | 2.7 | 228,750,215 | 1.9 |
| Self-managed plan funds | - | - | 530,092,101 | 4.5 |
| Total investments | \$ 12,717,027,551 | 100.0 % | \$ 11,835,686,907 | 100.0 % |

2008

| Cost | | Fair Value | |
|--------------------------|-------------------------|--------------------------|-------------------------|
| Amount | Percentage of Portfolio | Amount | Percentage of Portfolio |
| \$ 6,430,891,379 | 44.6 % | \$ 6,406,826,668 | 42.0 % |
| 1,878,072,677 | 13.0 | 2,210,282,618 | 14.5 |
| 100,703,470 | 0.7 | 99,368,297 | 0.6 |
| 15,260,139 | 0.1 | 15,326,902 | 0.1 |
| <u>8,424,927,665</u> | <u>58.4</u> | <u>8,731,804,485</u> | <u>57.2</u> |
| 76,309,781 | 0.5 | 77,338,768 | 0.5 |
| (243,257,082) | (1.7) | (177,535,750) | (1.2) |
| 1,492,814,356 | 10.3 | 1,507,171,787 | 9.9 |
| 244,734,176 | 1.7 | 227,043,225 | 1.5 |
| 324,342,050 | 2.3 | 331,741,747 | 2.2 |
| 2,756,814,887 | 19.1 | 2,707,078,287 | 17.7 |
| 26,656,586 | 0.2 | 26,258,887 | 0.2 |
| 211,987,933 | 1.5 | 208,940,633 | 1.4 |
| 1,704,582 | - | 13,433,699 | 0.1 |
| (12,206,031) | (0.1) | (108,027,451) | (0.7) |
| <u>4,879,901,238</u> | <u>33.8</u> | <u>4,813,443,832</u> | <u>31.6</u> |
| 797,104,619 | 5.5 | 797,620,497 | 5.2 |
| 332,513,685 | 2.3 | 352,275,186 | 2.3 |
| - | - | 562,118,120 | 3.7 |
| <u>\$ 14,434,447,207</u> | <u>100.0 %</u> | <u>\$ 15,257,262,120</u> | <u>100.0 %</u> |

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule of Investment Expenses
For the Years Ended June 30, 2009 and 2008

| | 2009 | 2008 |
|--|------------|--------------|
| Master Trustee and Custodian | | |
| The Northern Trust Company | \$ 996,475 | \$ 1,003,906 |
| Investment Manager | | |
| Aberdeen Asset Management | 742,318 | - |
| Adams Street Partners | 3,773,464 | 3,191,403 |
| Ariel Capital Management | 24,802 | 206,360 |
| Barclays Global Investors | 2,442,227 | 2,186,658 |
| BlackRock Financial Management | 732,796 | 951,107 |
| Calamos Advisors | 431,923 | - |
| Capital Guardian Trust Company | 1,025,284 | 1,580,664 |
| Globe Flex Capital | 226,671 | 755,476 |
| ING Clarion Real Estate Securities | 755,899 | 1,107,496 |
| Jacobs Levy Equity Management | 579,368 | 480,491 |
| Manager Development Program | 874,703 | 954,629 |
| Martin Currie, Inc. | 1,343,404 | 1,771,692 |
| Metropolitan West Asset Management | 205,254 | 414,522 |
| Mondrian Investment Partners | 507,530 | 647,664 |
| Muller and Monroe | 625,000 | 375,000 |
| Northern Trust Global Advisors | - | 888,664 |
| Northern Trust Investments | 133,215 | 220,626 |
| Pacific Investment Management Company | 2,298,995 | 5,368,626 |
| Pantheon Ventures | 2,798,834 | 2,689,749 |
| Pardigm Asset Management | 62,088 | 115,932 |
| Payden & Rygel | 451,353 | 157,600 |
| Piedmont Investment Advisors | 169,737 | 107,194 |
| Progress Investment Management Company | 753,556 | 1,555,738 |
| Pyramis Global Advisors Trust Co. | 628,798 | 1,373,609 |
| Rasara Strategies | - | 309,503 |
| Rhumblin Advisors | 156,885 | 188,931 |

(Continued)

State of Illinois
State Universities Retirement System
Compliance Examination

Schedule of Investment Expenses (Continued)
For the Years Ended June 30, 2009 and 2008

| | 2009 | 2008 |
|---|----------------------|----------------------|
| Investment Manager (Continued) | | |
| RREEF | \$ 1,936,953 | \$ 3,830,564 |
| T. Rowe Price | 825,286 | 172,791 |
| Taplin, Canida & Habacht | 58,888 | - |
| UBS Realty Investors | 1,181,688 | 1,288,944 |
| Wellington Management Company | 820,528 | 1,902,660 |
| Western Asset Management | 408,225 | 503,155 |
| | <u>26,975,672</u> | <u>35,297,448</u> |
| Investment Consultant, Measurement & Counsel | | |
| Ennis, Knupp & Associates, Inc. | 343,668 | 360,000 |
| Mayer, Brown, LLP | 135,549 | 113,854 |
| | <u>479,217</u> | <u>473,854</u> |
| Investment Administrative Expenses | | |
| Personnel | 774,149 | 699,100 |
| Resources, board and travel | 107,894 | 92,850 |
| Performance measurement and database | 97,550 | 92,647 |
| | <u>979,593</u> | <u>884,597</u> |
| Total Investment Expenses | <u>\$ 29,430,957</u> | <u>\$ 37,659,805</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.

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Schedule of Investment Commissions
For the Years Ended June 30, 2009 and 2008

| | 2009 | 2008 |
|--|--------------|--------------|
| Domestic | | |
| Loop Capital Markets/Broadcort Capital | \$ 157,499 | \$ 80,278 |
| Cheevers & Company | 111,708 | 202,071 |
| Investment Technology Group Inc (ECN) | 90,608 | 65,805 |
| Cabrera Capital Markets | 89,260 | 50,160 |
| Lehman Brothers, Inc. | 79,852 | 19,671 |
| Citigroup Global Markets, Inc. | 59,937 | 29,428 |
| M R Beal & Co. | 56,368 | 30,720 |
| Liquidnet, Inc. (ECN) | 56,090 | 7,918 |
| Merrill Lynch Pierce Fenner & Smith | 51,290 | 28,807 |
| UBS Warburg Dillon Road | 47,923 | 13,015 |
| All Others | 987,103 | 659,661 |
| Total Domestic Commissions | 1,787,638 | 1,187,534 |
| International | | |
| Montrose Securities | 190,500 | 135,791 |
| JP Morgan Securities | 74,775 | 105,019 |
| M. Ramsey King Securities | 68,832 | 90,535 |
| Deutsche Bank Securities Inc. | 43,958 | 86,114 |
| Credit Suisse First Boston | 43,871 | 77,441 |
| Cabrera Capital Markets | 41,976 | 68,192 |
| Goldman Sachs International | 35,946 | 62,508 |
| Merrill Lynch International | 35,716 | 53,735 |
| Bear Stearns | 33,579 | 52,023 |
| Citigroup Global | 32,883 | 47,948 |
| All Others | 714,214 | 1,033,773 |
| Total International Commissions | 1,316,250 | 1,813,079 |
| Total Commissions | \$ 3,103,888 | \$ 3,000,613 |

State of Illinois
State Universities Retirement System
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Selected Account Balances
Years Ended June 30, 2009 and 2008

| | Defined Benefit Plan | Self Managed Plan | Reporting Entity Totals | |
|--|-------------------------|----------------------|-------------------------|-------------------|
| | | | 2009 | 2008 |
| Assets | | | | |
| Cash and short-term investments | \$ 543,659,417 | \$ - | \$ 543,659,417 | \$ 797,620,497 |
| Receivables | | | | |
| Participants | 12,072,460 | 1,735,687 | 13,808,147 | 12,891,573 |
| Federal, trust funds, and other | 2,009,986 | 1,149,915 | 3,159,901 | 3,192,408 |
| Notes receivable, long-term | 598,687 | - | 598,687 | 542,701 |
| Pending investment sales | 606,501,124 | - | 606,501,124 | 2,087,413,798 |
| Interest and dividends | 39,454,498 | - | 39,454,498 | 39,705,356 |
| Total receivables | 660,636,755 | 2,885,602 | 663,522,357 | 2,143,745,836 |
| Prepaid expenses | - | - | - | 8,000 |
| Investments, at fair value | | | | |
| Equity investments | 6,940,178,087 | 27,666,067 | 6,967,844,154 | 8,731,804,485 |
| Fixed income investments | 3,552,427,529 | 12,913,491 | 3,565,341,020 | 4,813,443,832 |
| Real estate investments | 228,712,211 | 38,004 | 228,750,215 | 352,275,186 |
| Mutual fund and variable annuities | - | 530,092,101 | 530,092,101 | 562,118,120 |
| Total investments | 10,721,317,827 | 570,709,663 | 11,292,027,490 | 14,459,641,623 |
| Securities lending collateral | 1,323,035,827 | - | 1,323,035,827 | 2,046,536,507 |
| Capital assets, at cost, net of accumulated depreciation of \$16,768,688 and \$16,053,476, respectively | | | | |
| | 6,583,663 | - | 6,583,663 | 6,931,226 |
| Total assets | 13,255,233,489 | 573,595,265 | 13,828,828,754 | 19,454,483,689 |
| Liabilities | | | | |
| Benefits payable | 5,441,147 | - | 5,441,147 | 5,436,697 |
| Refunds payable | 2,437,930 | - | 2,437,930 | 2,899,940 |
| Securities lending collateral | 1,323,035,827 | - | 1,323,035,827 | 2,046,536,507 |
| Payable to brokers for unsettled trades | 878,088,978 | - | 878,088,978 | 2,184,482,162 |
| Administrative expenses payable | 13,256,204 | - | 13,256,204 | 12,417,935 |
| Total liabilities | 2,222,260,086 | - | 2,222,260,086 | 4,251,773,241 |
| Net assets held in trust for pension benefits | \$ 11,032,973,403 | \$ 573,595,265 | \$ 11,606,568,668 | \$ 15,202,710,448 |

State of Illinois
State Universities Retirement System
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Schedule of Accounts Receivable
Years ended June 30, 2009 and 2008

| | 2009 | 2008 |
|-----------------------------|----------------------|----------------------|
| Employees: | | |
| Salary deductions (1) | \$ 12,581,549 | \$ 11,720,151 |
| Overpaid benefits (2) | 1,226,598 | 1,171,422 |
| Other (3) | 598,687 | 542,701 |
| Total employee receivables | <u>14,406,834</u> | <u>13,434,274</u> |
| Employers: | | |
| Federal and trust funds (4) | <u>3,159,901</u> | <u>3,192,408</u> |
| Total | <u>\$ 17,566,735</u> | <u>\$ 16,626,682</u> |

(1) Salary deductions receivable increased by \$.8 million or 7.3% from fiscal year 2008. 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) Approximately 90% of other represents the receivable for employer forfeitures due back to the System from the SMP providers. These forfeitures are the employer contributions for terminated 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 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.

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State Universities Retirement System
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Schedule of Changes in Reserves
For the Year Ended June 30, 2009

| | Defined Benefit Plan | | | |
|---|--------------------------|-------------------------------|--|-----------------------|
| | Total | Participant's Contribution | Benefits From Employee and Employer Contributions | Self-Managed Plan |
| Balance - June 30, 2008 | \$ 15,202,710,448 | \$ 5,426,801,501 | \$ 9,159,523,954 | \$ 616,384,993 |
| Revenue: | | | | |
| Contributions | 811,998,884 | 273,292,053 | 451,617,066 | 87,089,765 |
| Investment income | 355,772,049 | - | 355,772,049 | - |
| Net depreciation in fair market value of investments | (3,290,131,425) | - | (3,173,708,607) | (116,422,818) |
| | <u>(2,122,360,492)</u> | <u>273,292,053</u> | <u>(2,366,319,492)</u> | <u>(29,333,053)</u> |
| Expenses: | | | | |
| Benefit payments | (1,376,726,389) | (15,374,698) | (1,356,615,693) | (4,735,998) |
| Refunds | (51,372,312) | (36,518,443) | (6,133,192) | (8,720,677) |
| Administrative and investment expenses | (45,682,587) | - | (45,682,587) | - |
| Interest credited to reserves, net of forfeits | - | 424,408,462 | (424,408,462) | - |
| Transfers | - | (383,664,901) | 383,664,901 | - |
| | <u>(1,473,781,288)</u> | <u>(11,149,580)</u> | <u>(1,449,175,033)</u> | <u>(13,456,675)</u> |
| Net increase (decrease) | <u>(3,596,141,780)</u> | <u>262,142,473</u> | <u>(3,815,494,525)</u> | <u>(42,789,728)</u> |
| Balance - June 30, 2009 | <u>\$ 11,606,568,668</u> | <u>\$ 5,688,943,974</u> | <u>\$ 5,344,029,429</u> | <u>\$ 573,595,265</u> |

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

**Description of Reserves
For the Year Ended June 30, 2009**

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 8.5 percent for the year ended June 30, 2009. 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 6.6 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
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**Analysis of Operations
For the Year Ended June 30, 2009**

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. The System was established 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 and for survivors, dependents and other beneficiaries of such employees. The System is governed by Article 15 of the Illinois Pension Code (Chapter 40 of the Illinois Compiled Statutes). As of June 30, 2009, the System's defined benefit plan had 144,979 active and inactive participants and 46,810 annuity benefit recipients, while the self-managed plan had 16,346 active and inactive participants and 110 annuity benefit recipients.

As of June 30, 2009 management of the System is vested in a nine member Board of Trustees appointed by the Governor. At the time of appointment, two trustees designated are participants of the System and two are benefit recipients. The five remaining trustees may, but not need, be participants or annuitants of the System. The term of office of trustees is six years.

The organization of the board changed effective July 2, 2009 as required by Public Act 96-006 signed on April 2, 2009. The new organization calls for two annuitant elected positions, two active member elected positions, and seven appointed positions. The terms remain at six years.

The administration of the detailed affairs of the System is vested in the Executive Director, the position for which has been vacant since January 1, 2009. The Interim Executive Director is Judith A. Parker. 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 the 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.

Major Initiatives

The mission statement of SURS provides the foundation for the System's initiatives and ongoing programs. The mission of SURS is "To provide for SURS annuitants, participants, and their employers, in accordance with state law, the best and most cost effective benefit administration services in the United States, to manage and invest the fund's assets prudently, and to endeavor to achieve and maintain a financially sound retirement system."

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System's Functions and Planning Program

Internet-Based Applications

Work continues on the multiple-year effort to develop SURS' internet site to allow for interactive menu options and enhanced information exchange for members and employers. This project is organized into three major phases of development and implementation: an employer website to facilitate employment status event communication, an employer website to enhance payroll contribution data transfer, and a member website to be utilized by both active and retired members.

While the development of the project phases related to employer data submission is complete, work continues on the final project phase related to member applications and data submission via the website.

Operational Refinements

SURS staff continue to seek ways to improve operational efficiency and reduce costs, and enhance customer service. Activities in this area in the past fiscal year include the following:

- Image and Data Entry Improvements

Work continues on the conversion of image documents to the next generation system which includes business flow and electronic forms capability.

- Enhancements to Lump Sum Distribution Options

System programs are being updated to include the new, additional options allowed for members receiving lump sum distributions including partial rollovers, Roth IRA rollovers, and rollovers by non-spouse beneficiaries.

- Direct Debit for Insurance Premium Collection

Systems are being designed to allow for the direct debit of annuitant member accounts to whom SURS must currently send direct billings for insurance premiums.

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 System also has an account at JP Morgan Chase in Springfield, Illinois for processing certain administrative transactions. The Illinois State Treasurer is not the legal custodian of the System's assets.

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System Funding Progress

On August 22, 1994, Senate Bill 533 was signed into law by Governor Edgar. 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.

On June 1, 2005, the Governor signed a new funding bill into law. This law (Public Act 94-004) called for a reduction in the state pension contributions from the prior funding bill provisions. This reduction will total \$717 million between fiscal years 2006 and 2010. Under PA 94-004, the state appropriation for fiscal year 2007 was \$253.0 million, for fiscal year 2008 was \$340.2 million and for fiscal year 2009 was \$450.2 million.

On July 15, 2009, Public Act 96-0043 became law. As required under PA 96-0043, the method for determining the actuarial value of assets used to determine the employer contribution rate was changed beginning with the June 30, 2009 valuation. The method was changed from the market/fair value to a smoothed value. The smoothed value recognizes actuarial investment gains or losses for each fiscal year, beginning with FY09, in equal amounts over the ensuing five-year period. The System incurred an actuarial loss of \$4.2 billion in FY09. Per statutory requirement, 20% is recognized in the actuarial value of assets as of June 30, 2009, and recognition of the remaining 80%, or \$3.3 billion, will be deferred and recognized in equal amounts over the next four valuations. Depending on whether the total net deferral is an investment gain or loss, the smoothing method will produce a contribution rate that is more or less than the rate based on the market/fair value. As of the June 30, 2009 valuation, the total net deferral is a \$3.3 billion loss, resulting in a contribution that is lower than it would be if the assets were valued at market/fair value.

The actuarial accrued liability of the System at June 30, 2009, amounted to approximately \$26.3 billion. The actuarial value of assets (at smoothed value) at June 30, 2009, amounted to approximately \$14.3 billion. The difference between the actuarial accrued liability and the actuarial value of assets of \$12.0 billion reflects the unfunded actuarial accrued liability of the System at June 30, 2009. The System had a funded ratio (at smoothed value) of 54.3% at June 30, 2009.

The value of assets at June 30, 2009 using the market/fair value (valuation method used June 30, 2008) would have been \$11.0 billion, giving rise to an unfunded accrued liability of approximately \$15.3 billion. When using the market/fair value the System would have had a funded ratio of 41.9% at June 30, 2009.

The market/fair value of the assets of the fund, that were available for benefits, had decreased from \$14.6 billion as of June 30, 2008 to \$11.0 billion as of June 30, 2009. This decrease is due to the unfavorable return on fund assets. The actuarial value of the assets of \$14.3 billion at June 30, 2009, is \$3.3 billion higher than the market/fair value of the assets due to recognition of only 20% of the actuarial loss in fiscal year 2009.

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System Funding Progress (Continued)

The Governmental Accounting Standards Board (GASB) has promulgated Statements no. 25 and 27 that mandate, among other things, the use of market or market related (actuarial) asset value. Prior to the valuation as of June 30, 2009, it was agreed that market/fair value, without adjustment, would be used for all actuarial purposes. Under Public Act 96-0043, effective in the June 30, 2009 valuation, the contribution projections would be set based on the actuarial value of assets. Funding status determinations and the Annual Required Contributions (ARC) were calculated based on the actuarial value of assets. Had this change not been enacted, the ARC and the statutory contribution would have been higher and as noted, the funding status would be 41.9% rather than the 54.3%.

The projected required contribution rates and amounts are as follows:

| Fiscal Year | Percentage of Payroll | Assumed Payroll (in billions) | Required Contribution |
|-------------|-----------------------|-------------------------------|-----------------------|
| 2011 | 21.3 % | \$ 4.18 | \$ 888,142,000 |
| 2012 | 22.8 | 4.31 | 984,580,000 |
| 2013 | 24.3 | 4.45 | 1,079,795,000 |
| 2014 | 25.5 | 4.60 | 1,174,230,000 |
| 2015 | 26.6 | 4.76 | 1,266,740,000 |
| 2016 | 26.7 | 4.94 | 1,318,436,000 |

The calculations in the actuary report were based on the methods required by the statutory funding policy, including the Asset Smoothing Method that was adopted for the first time in the June 30, 2009 actuarial valuation. In light of the current funded status of this retirement system, the actuary does not endorse this funding policy because the funding policy defers funding for these benefits in the future and places a higher burden on future generations of taxpayers.

The actuary recommends a funding policy that recognizes the ARC. In addition, the actuary recommends a funding policy for paying off the current unfunded liability be changed to a closed amortization period (i.e. the amortization period declines by one year with each actuarial valuation).

The current 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.

Further, the actuary recommends that an asset corridor on the actuarial value of assets be implemented. The actuarial value of assets is 30% higher than the market value of assets as of June 30, 2009. Using an actuarial value of assets that is significantly higher than the market value of assets delays funding to the system by pushing the ARC into the future.

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System Funding Progress (Continued)

The schedule of funding progress (in millions) for fiscal years ending June 30, 2009 and 2008, are noted in the table below.

| Actuarial Valuation Date | Actuarial Value of Assets* | Accrued Liability (AAL) - Projected Unit Credit | Funded Ratio | Unfunded Actuarial Liability (UAAL) | Covered Payroll | Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll |
|--------------------------|----------------------------|---|--------------|-------------------------------------|-----------------|---|
| 06/30/08 | \$ 14,586.3 | \$ 24,917.7 | 58.5 % | \$ 10,331.4 | \$ 3,303.2 | 312.8 % |
| 06/30/09 | 14,282.0 | 26,316.2 | 54.3 | 12,034.2 | 3,463.9 | 347.4 |

* Market value through FY08. Five-year smoothing beginning in FY09.

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 \$6.7 billion at June 30, 2009, which is an increase of \$600 million from the June 30, 2008 NPO of \$6.1 billion.

Rate of Return (Unaudited)

Taken as a whole, SURS' investment portfolio produced a market rate of return of (19.7%) and (4.5%) for fiscal years 2009 and 2008, respectively.

Revenues and Expenses

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.

Approximately 99.0% of the total expenses for fiscal years 2009 and 2008 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, 2009.

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Employer Contributions

Contributions received from federal grants, trust funds, and other such sources were approximately \$39.7 million and \$38.0 million for the periods ending June 30, 2009 and 2008, 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

Benefits have increased from approximately \$1.16 billion to approximately \$1.25 billion for the periods ended June 30, 2008 and 2009, respectively, for an increase of \$89.2 million or 7.7%. Of this, \$88.4 million is related to the defined benefit plan where the number of recipients increased by 3.6% in addition to the 3% automatic annual increase to benefits.

Survivors Benefits

Benefits have increased from approximately \$81.8 million to \$87.7 million for the periods ending June 30, 2008 and 2009, respectively. This increase of \$5.9 million or 7.2% is due to a 2.4% increase in the number of recipients, the 3% automatic annual increase, and higher average annuity payments related to higher ending salary rates for the deceased member.

Disability Benefits

Benefits remained relatively unchanged for disability benefits, increasing by approximately \$120,000; made up of \$6,000 in the defined benefit plan and \$117,000 in the self-managed plan which saw an increase in number of recipients from 34 to 42 with little change to the average payment.

Disability Retirement Allowance Benefits

Benefits increased from \$3.2 million to \$3.4 million, or 6.3%. The number of recipients increased from 407 to 415, for an increase of 2.0%. Also a factor is the 3% annual increase.

Investment Income

Net investment income decreased from approximately (\$0.7 billion) in fiscal year 2008 to (\$2.9 billion) in fiscal year 2009. The investment return for these years was (4.5%) and (19.7%), 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, 2009 consists of 68.0% equity securities, 6.0% real estate and real estate investment trusts, 5.0% Treasury inflation protected securities and 21.0% fixed income. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2009 CAFR.

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Benefit Costs

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, 2009 and 2008.

Average Monthly Benefit Cost per Recipient

| | Number | Amount paid (in millions) | Average Monthly Benefit |
|--|--------|------------------------------|----------------------------|
| <u>Retirement</u> | | | |
| 2009 | 38,400 | \$1,248.9 | \$2,710.3 |
| 2008 | 37,055 | 1160.0 | 2,608.7 |
| <u>Survivors</u> | | | |
| 2009 | 7,269 | 87.7 | 1,005.4 |
| 2008 | 7,122 | 81.8 | 957.1 |
| <u>Disabilities</u> | | | |
| 2009 | 726 | 16.8 | 1,928.4 |
| 2008 | 762 | 16.8 | 1,837.3 |
| <u>Disability Retirement Allowance</u> | | | |
| 2009 | 415 | 3.4 | 682.7 |
| 2008 | 407 | 3.2 | 655.2 |

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Member Contributions

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 fire fighters 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, 2009 and 2008 are as follows:

| | <u>2009</u> | <u>2008</u> |
|---|----------------|----------------|
| Current Members – Defined Benefit Plan | | |
| Active members (currently contributing) | 73,699 | 73,086 |
| Inactive members (not currently contributing) | <u>71,280</u> | <u>70,657</u> |
| Total Current Members – Defined Benefit Plan | <u>144,979</u> | <u>143,743</u> |
| Current Members – Self-Managed Plan | | |
| Active members (currently contributing) | 9,846 | 9,988 |
| Inactive members (not currently contributing) | <u>6,500</u> | <u>6,064</u> |
| Total | <u>16,346</u> | <u>16,052</u> |

Members' payrolls totaled approximately \$3.5 billion and \$3.3 billion for the fiscal years ended June 30, 2009 and 2008, respectively.

Average Number of Employees (Unaudited)

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

| | <u>2009</u> | <u>2008</u> | <u>2007</u> |
|---|---------------|---------------|---------------|
| Administration | 5.55 | 6.55 | 7.80 |
| Human resources | 2.00 | 2.00 | 2.00 |
| Building services | 2.00 | 2.00 | 2.00 |
| Investments and accounting | 11.30 | 10.05 | 9.80 |
| Member services | 59.50 | 61.50 | 64.00 |
| Support services | 4.00 | 6.00 | 4.00 |
| Self-managed plan | 4.00 | 3.25 | 2.75 |
| Information systems - operations | 11.00 | 12.00 | 12.00 |
| Information systems - applications/data entry | 14.75 | 15.75 | 15.75 |
| Total | <u>114.10</u> | <u>119.10</u> | <u>120.10</u> |

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Derivative Securities

The System invests in derivative securities. A derivative security is an investment whose payoff depends upon the value of other assets such as commodity prices, bond and stock prices, or a market index. The System's investments in derivatives are not leveraged. In the case of an obligation to purchase (long a financial future or a call option), the full value of the obligation is held in cash or cash equivalents. For obligations to sell (short a financial future or a put option), the reference security is held in the portfolio. Derivative transactions involve, to varying degrees, credit risk and market risk. Credit risk is the possibility that a loss may occur because a party to a transaction fails to perform according to terms. Market risk is the possibility that a change in interest or currency rates will cause the value of a financial instrument to decrease or become more costly to settle. The market risk associated with derivatives, the prices of which are constantly fluctuating, is regulated by imposing strict limits as to the types, amounts, and degree of risk that investment managers may undertake. These limits are approved by the Board of Trustees and senior management, and the risk positions of the investment managers are reviewed on a periodic basis to monitor compliance with the limits. During the year, SURS' derivative investments included foreign currency forward contracts, collateralized mortgage obligations (CMOs), treasury inflation protected securities (TIPS), options, futures, swaps, and swaptions.

Foreign currency forward contracts are used to hedge against the currency risk in SURS' foreign stock and fixed income security portfolios. A foreign currency forward contract is an agreement to buy or sell a specific amount of a foreign currency at a specified delivery or maturity date for an agreed-upon price. Fluctuations in the market value of foreign currency forward contracts are marked to market on a daily basis.

SURS fixed income managers invest in CMOs to improve the yield or adjust the duration of the fixed income portfolio. As of June 30, 2009, the carrying value of the System's CMO holdings totaled \$166,171,898.

Treasury inflation protected securities (TIPS) are used by SURS fixed income managers to provide a real return against inflation (as measured by the Consumer Price Index). In addition, SURS employs TIPS at the total fund level in order to utilize their diversification benefits. As of June 30, 2009, the fair value of the System's TIPS holdings totaled \$320,992,642.

SURS investment managers use financial futures to replicate an underlying security they wish to hold (sell) in the portfolio. In certain instances, it may be beneficial to own a futures contract rather than the underlying security (arbitrage). Additionally, SURS investment managers use futures contracts in an agreement to buy or sell a specific amount at a specified delivery or maturity date for an agreed-upon price. Financial future positions are recorded with a corresponding offset, which results in a carrying value equal to zero. As the market value of the futures contract varies from the original contract price, a gain or loss is recognized and paid to or received from the clearinghouse. The cash or securities to fulfill these obligations are held in the investment portfolio.

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SURS investment managers use options in an attempt to add value to the portfolio (collect premiums) or protect (hedge) a position in the portfolio. Financial options are an agreement that gives one party the right, but not the obligation, to buy or sell a specific amount of an asset for a specified price, called the strike price, on or before a specified expiration date. As a writer of financial options, the System receives a premium at the outset of the agreement and bears the risk of an unfavorable change in the price of the financial instrument underlying the option. All written financial options are recognized as a liability on the System's financial statements. As a purchaser of financial options, the System pays a premium at the outset of the agreement and the counterparty bears the risk of an unfavorable change in the price of the financial instrument underlying the option.

SURS fixed income managers invest in swaps and swaptions to manage exposure to credit, currency, inflation and interest rate risks. Swaptions are options on swaps that give the purchaser the right, but not the obligation, to enter into a swap at a specific date in the future. As of June 30, 2009, the fair value of swaptions was \$3.0 million. Swap agreements are privately negotiated agreements with a counterparty to exchange or swap investment cash flows, assets, foreign currencies or market-linked returns at specified, future intervals. SURS investment managers have entered into credit default, inflation-linked, interest rate and total return swap agreements.

Credit default swap agreements involve one party making a stream of payments (the buyer of protection) to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation or index. The seller of protection generally receives from the buyer of protection a fixed rate of income throughout the term of the swap provided there is no credit event. The seller effectively adds leverage to its portfolio as it is subject to investment exposure on the notional amount of the swap. At June 30, 2009, the total notional value of written credit default swaps (selling protection) was (\$488.6) million and the notional value of purchased credit default swaps (buying protection) was \$490.3 million. The fair value of credit default swaps at June 30, 2009, was \$12.3 million.

Inflation-linked swap agreements involve a stream of fixed payments in exchange for variable payments linked to an inflation index. These swaps can protect against unfavorable changes in inflation expectations and are utilized to transfer inflation risk from one counterparty to another. At June 30, 2009, the fair value of the inflation-linked swaps was \$0.3 million.

Interest rate swap agreements involve the exchange of a set of variable and fixed rate interest payments linked to a referenced interest rate without an exchange of the underlying principal amount. These agreements are used to limit or manage exposure to fluctuations in interest rates or to obtain a marginally lower interest rate than would be available without the swap. The fair value of interest rate swaps at June 30, 2009, was \$2.8 million.

Total return swap agreements involve a stream of payments based on a set rate, either fixed or variable, by one party while the other party makes payments based on the return of an underlying asset, which includes both the income it generates and any capital gains. In total return swaps, the underlying asset (reference asset), usually an equity index, loans, or bonds, is owned by the party receiving the set rate payments. These swaps allow the party receiving the total return to gain exposure and benefit from a reference asset without owning it. The fair value of total return swaps was \$0.1 million at June 30, 2009.

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In connection with swap agreements, securities or cash may be identified as collateral in accordance with the terms of the respective swaps agreements to provide assets of value and recourse in the event of default, bankruptcy or insolvency. Swaps are marked to market daily based upon values from third party vendors or quotations from market makers to the extent available and any change in value is recorded as an unrealized gain or loss.

All derivative financial instruments are recognized as either assets or liabilities at their fair value in the balance sheet with the changes in the fair value reported in current-period earnings. These instruments are classified on the balance sheet as equity and fixed income investments, and the change in the fair value is recorded on the income statement in net depreciation in fair value of investments. For the years ended June 30, 2009 and 2008, the System recognized losses of \$346,323,418 and \$152,226,244, respectively, on these instruments.

The following table presents the derivative positions held by SURS as of June 30, 2009:

Derivatives Contracts Outstanding

| | 2009 | | |
|--|---------------------|---------------------------|--------------------|
| | Number of Contracts | Contractual Principal (a) | Carrying Value (b) |
| Domestic Index Products | | | |
| Equity futures purchased | 1,469 | \$ 124,813,715 | \$ 124,813,715 |
| Derivative offset | - | - | (124,813,715) |
| Domestic Interest Rate Products | | | |
| Fixed income futures purchased | 3,092 | 2,561,900,000 | 687,670,181 |
| Derivative offset | - | - | (687,670,181) |
| Fixed income futures sold | 89 | 17,800,000 | (43,459,969) |
| Derivative offset | - | - | 43,459,969 |
| Fixed income written put options | 8,800,268 | 131,900,000 | (210,085) |
| Fixed income written call options | 15,400,384 | 81,700,000 | (285,607) |
| Fixed income purchased call options | 50,300,053 | 55,600,000 | 419,973 |
| International Index Products | | | |
| Equity futures purchased | 467 | 36,756,300 | 36,756,300 |
| Derivative offset | - | - | (36,756,300) |
| International Interest Rate Products | | | |
| International fixed income futures purchased | 253 | 227,528,697 | 63,032,178 |
| Derivative offset | - | - | (63,032,178) |
| International fixed income written put options | 935 | 769,902,431 | - |
| Foreign Currency Products | | | |
| Foreign forward currency purchases | - | - | 204,181,196 |
| Forward foreign currency sales | - | - | (205,951,912) |

a) The contractual principal amounts listed above represent the market value of the underlying assets the derivative contracts control. Contractual principal amounts are often used to express the volume of the transactions but do not reflect the extent to which positions may offset one another. These amounts do not represent the much smaller amounts potentially subject to risk. Contractual principal values do not represent actual recorded values.

b) Carrying value for futures in the table above, while shown as zero, is recorded in the financial statements as an asset in an amount equal to the contractual principal and is offset by a corresponding liability.

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Securities Lending

The SURS Board of Trustees policies permit the System to lend its securities to broker-dealers and other entities with a simultaneous agreement to return the collateral for the same securities in the future. Credit Suisse, New York Branch, the System's third party agent lender, lends securities in exchange for cash collateral at 102% for U.S. securities and 105% for international securities. Cash collateral is shown on the System's financial statements. Securities lent are included in the Statement of Plan Net Assets. At year end, the System has no credit risk exposure to borrowers because the amount the System owes to the borrowers exceeds the amounts the borrowers owe to the System. The contract with the System's third party agent lender requires it to indemnify the System if the borrowers fail to return the securities (and if the collateral is inadequate to replace the securities lent) or fail to pay the System for income distributions by the securities' issuers while the securities are out on loan.

All securities loans can be terminated on demand by either the System or the borrower, although the average term of the loans is 1.38 days. Cash collateral is invested in the System's short-term investment pool, which at year end has a weighted average final maturity of 120 days and a weighted average reset of 26.83 days.

Loans outstanding as of June 30, 2009 (\$ millions)

| | |
|--|-----------|
| Market value of securities loaned | \$1,285.1 |
| Market value of collateral received from borrowers | \$1,323.0 |

Self-Managed Plan Investments

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, 2009, the SMP had investments of \$570,709,663. A detailed schedule (unaudited) of the funds and balances at June 30, 2009 is located in the Investment Section of The Comprehensive Annual Financial Report.

Proceeds from General Obligation Bonds, Pension Funding Series June 2003

Public Act 93-0002 (Act) became effective on April 7, 2003 and authorized the State of Illinois to issue \$10 billion of General Obligation Bonds for the purpose of making contributions to designated retirement systems. The State Universities Retirement System is one of the "designated retirement systems" for the purpose of this law. In addition, the "Pension Contribution Fund" was created as a special fund in the State Treasury.

On June 12, 2003, the State of Illinois issued \$10 billion of General Obligation Bonds, Pension Funding Series June 2003, and deposited the net bond proceeds of \$7,317,292,916 into the Pension Contribution Fund. Bond proceeds of \$2,682,707,084 were utilized (1) to reimburse the General Revenue Fund for the last quarter of the State's fiscal year 2003 required contributions and the total fiscal year 2004 required contributions to the designated retirement systems (\$2,160,000,000); (2) to fund interest payments due December 1, 2003 and June 1, 2004 on the General Obligation Bonds, Pension Funding Series June 2003 (\$481,038,334); and (3) bond issuance and other costs (\$41,668,750).

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Proceeds from General Obligation Bonds, Pension Funding Series June 2003 (Continued)

The net bond proceeds of \$7,317,292,916 were allocated among the five state-funded retirement systems to reduce their actuarial reserve deficiencies as provided in the Act. Pursuant to the amendments to the General Obligation Bond Act (30 ILCS 330/7.2) contained in the Act, the Governor's Office of Management and Budget determined the percentage distribution of the proceeds. The allocation of the proceeds was based on the percentage distribution of the State's total actuarial reserve deficiency as of June 30, 2002.

The State Universities Retirement System received an allocation of bond proceeds equal to \$1,431,994,224 on July 1, 2003.

The State Universities Retirement System Board of Trustees approved investing the pension bond proceeds in its then existing long-term strategic asset allocation, which consisted of:

| | |
|-------------------|-----|
| U.S. equities | 42% |
| Non U.S. equities | 19% |
| Private equities | 3% |
| Fixed income | 29% |
| Real estate | 2% |
| Opportunity | 5% |

The pension bond proceeds earned an annual rate of return equal to that of all assets managed by the System during fiscal year 2009. The System's rate of return during fiscal year 2009 was, net of all fees, (19.7) percent.

Future Funding and Benefit Calculations

On June 1, 2005, Governor Blagojevich signed Public Act 94-0004 which impacted state funding and retirement benefit calculations in fiscal year 2006 and beyond. This public act authorized the following changes. First, it eliminated the money purchase calculation formula for Illinois higher education institution employees hired after June 30, 2005. Second, it transferred responsibility for determining the annual effective rate of interest to be used for the money purchase formula calculation from the SURS Board of Trustees to the State Comptroller. Third, it shifts from the State to the SURS employers the pension costs that result from employers granting annual compensation increases in excess of 6% in any year that is included in the final rate of earnings calculation. Finally, it required lower state contributions than the prior funding plan for the fiscal years 2006 and 2007. The decrease in state contributions was \$158 million for fiscal year 2006, and \$140 million for fiscal year 2007.

From fiscal year 2008 and forward, the required state contributions are again determined according to Public Act 88-0593.

State of Illinois
 State Universities Retirement System
 Compliance Examination

Analysis of Operations
 For the Year Ended June 30, 2009

Schedule of Contributions/Deductions and Effect on Investments

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.

| | 2009 | 2008 |
|--|-------------------------|-------------------------|
| Contributions | | |
| Members/Participants | \$ 273,292,053 | \$ 264,149,354 |
| State of Illinois | 417,257,229 | 306,914,260 |
| Federal/Trust and other sources | 34,359,837 | 38,030,978 |
| Total Contributions | <u>724,909,119</u> | <u>609,094,592</u> |
| Deductions | | |
| Retirement Benefits | 1,252,331,526 | 1,163,661,124 |
| Survivor Benefits | 87,667,730 | 81,757,954 |
| Disability Benefits | 16,770,315 | 16,764,305 |
| Lump-Sum Death Benefits | 15,220,820 | 13,530,328 |
| Refunds | 42,651,635 | 44,984,290 |
| Administrative Expenses | 12,922,070 | 12,079,244 |
| Total Deductions | <u>1,427,564,096</u> | <u>1,332,777,245</u> |
| Contributions Available to Invest/(Investments Used to Pay Benefits and Expenses) | <u>\$ (702,654,977)</u> | <u>\$ (723,682,653)</u> |

State of Illinois
State Universities Retirement System
Compliance Examination

Analysis of Operations
For Years ended June 30, 2009 and 2008

Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

| | <u>FY09</u> | <u>FY08</u> |
|--------------------------------|-------------|-------------|
| Total office counseling visits | 4,906 | 4,500 |
| Total telephone calls | 101,647 | 101,800 |
| Benefit Payments: | | |
| Number of refunds | 4,635 | 3,975 |
| Number of benefit claims | 570,000 | 549,108 |
| Information Collection: | | |
| Employer Payrolls Processed | 1,870 | 1,872 |

Investment Listing
June 30, 2009

| Asset Category | Share/Par Value | Market Value | Asset Description |
|--------------------|-----------------|----------------|--|
| Equity Investments | | | |
| Equities | 2,400 | 9,864.00 | #REOG/SIRF TECHNOLOGY HLDGS STK MRGR CSRPLC ORD GBPO.001 #2053054 06/26/2009 |
| Equities | 20,685 | 432,316.50 | #REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09 |
| Equities | 46,963 | 981,526.70 | #REORG INGERSOLL-RAND CO CL A PLAN OF REORG/ST OF INCOR #2053135 07/01/09 |
| Equities | 144,600 | 167,736.00 | #REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONAL GRP 2053139 6/30/09 |
| Equities | 351,486 | 407,723.76 | #REORG/AMERICAN REV SPLIT TO AMERICAN INTERNATIONAL GRP 2053139 6/30/09 |
| Equities | 2,000 | 38,460.00 | #REORG/APCO N/C & CUSIP CHANGE APCO OIL & GAS INTERNATIONAL INC 2053412 7/15/09 |
| Equities | 6,000 | 115,380.00 | #REORG/APCO N/C & CUSIP CHANGE APCO OIL & GAS INTERNATIONAL INC 2053412 7/15/09 |
| Equities | 3,200 | 160.00 | #REORG/AXS-ONE INC COM STOCK MERGER TO UNIFY CORPORATION 2033268 EFF 6/29/09 |
| Equities | 2,700 | 24,921.00 | #REORG/CATAPULT COMMUNICATIONS CORP CASHMERGER EFF 6/24/09 |
| Equities | 1,600 | 3,680.00 | #REORG/COMPUCREDIT CORP PLAN OF REORG COMPUCREDIT HOLDINGS 2196382 6/30/09 |
| Equities | 3,100 | 7,130.00 | #REORG/COMPUCREDIT CORP PLAN OF REORG COMPUCREDIT HOLDINGS 2196382 6/30/09 |
| Equities | 10,890 | 458,033.40 | #REORG/EMBARQ CORPORATION STOCK MERGER TO CENTURYTEL INC SEC 2117900 EFF 7/1/09 |
| Equities | 25,210 | 1,060,332.60 | #REORG/EMBARQ CORPORATION STOCK MERGER TO CENTURYTEL INC SEC 2117900 EFF 7/1/09 |
| Equities | 16,700 | 702,402.00 | #REORG/EMBARQ CORPORATION STOCK MERGER TO CENTURYTEL INC SEC 2117900 EFF 7/1/09 |
| Equities | 3,100 | 8,060.00 | #REORG/EVOLVING REVERSE SPLIT EVOLVING SYSTEMS INC COM NEW 2053477 7/21/09 |
| Equities | 1,200 | 426.00 | #REORG/GALAXY NUTRITIONAL FOODS INC CASHMERGER EFF 6/12/09 |
| Equities | 2,483 | 20.60 | #REORG/GENTA INC COM REV SPLIT TO GENTA INCORPORATED NEW + 2053344 EFF 7-13-2009 |
| Equities | 1,200 | 5,400.00 | #REORG/HEARST-ARGYLE TELEVISION INC CASHMERGER EFF 6/4/09 |
| Equities | 3,587 | 16,141.50 | #REORG/HEARST-ARGYLE TELEVISION INC CASHMERGER EFF 6/4/09 |
| Equities | 257 | 673.34 | #REORG/IDM PHARMA INC CASH MERGER EFF 6/24/09 |
| Equities | 500 | 315.00 | #REORG/LANGER INC COM NAME CHANGE TO PC GROUP INC COM 2053558 24/07/2009 |
| Equities | 2,800 | 19,488.00 | #REORG/LOGILITY INC CASH MERGER EFF 7/9/09 |
| Equities | 2,125 | 46,346.25 | #REORG/MACROVISION SOLUTIONS CORP N/C TOROVI SEC # 2053409 EFF 7/16/09 |
| Equities | 2,600 | 56,706.00 | #REORG/MACROVISION SOLUTIONS CORP N/C TOROVI SEC # 2053409 EFF 7/16/09 |
| Equities | 17,700 | 386,037.00 | #REORG/MACROVISION SOLUTIONS CORP N/C TOROVI SEC # 2053409 EFF 7/16/09 |
| Equities | 9,450 | 206,104.50 | #REORG/MACROVISION SOLUTIONS CORP N/C TOROVI SEC # 2053409 EFF 7/16/09 |
| Equities | 18,500 | 403,485.00 | #REORG/MACROVISION SOLUTIONS CORP N/C TOROVI SEC # 2053409 EFF 7/16/09 |
| Equities | 1,255,000 | 1,115,381.25 | #REORG/NETAPP MAND EXCHG NETAPP INC SR NT CONV 1.75 06/01/13 3256703 7/10/09 |
| Equities | 72,200 | 1,083.00 | #REORG/PRIMUS TELECOMMUNICATIONS GROUP INC FINAL DISTRIBUTION EFF 7/1/09 |
| Equities | 2,500 | 0.00 | #REORG/PSC INC DESP SEC EFF 7/9/03 |
| Equities | 2,800 | 10,584.00 | #REORG/REWARDS NETWORK INC REV SPLIT TO REWARDS NETWORK INC NEW 2053240 7/7/09 |
| Equities | 3,232 | 15,545.92 | #REORG/SUMTOTAL SYS INC COM CASH MERGER EFF 07/22/09 |
| Equities | 7,900 | 17,222.00 | #REORG/SUPPORT SOFT INC NAME CHANGE TO SUPPORT.COM INC SEC# 2052919 EFF 6/24/09 |
| Equities | 7,279 | 0.00 | #REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02 |
| Equities | 2,700 | 35,505.00 | #REORG/VIGNETTE CORP CASH & STOCK MERGERTO OPEN TEXT CORP 2685935 EFF 7/22/09 |
| Equities | 4,970 | 65,355.50 | #REORG/VIGNETTE CORP CASH & STOCK MERGERTO OPEN TEXT CORP 2685935 EFF 7/22/09 |
| Equities | 4,900 | 56,154.00 | #REORG/WIND RIVER SYSTEMS INC CASH MERGER EFF 7/17/09 |
| Equities | 3,500 | 40,110.00 | #REORG/WIND RIVER SYSTEMS INC CASH MERGER EFF 7/17/09 |
| Equities | 16,172 | 185,331.12 | #REORG/WIND RIVER SYSTEMS INC CASH MERGER EFF 7/17/09 |
| Equities | 46,300 | 0.00 | &&& ESCROW SEAGATE TECHNOLOGY |
| Equities | 1 | 0.74 | &&&CASH HELD ELSEWHERE |
| Equities | 0 | 0.02 | &&&CASH HELD ELSEWHERE |
| Equities | 21,426 | 21,425.87 | &&&CASH HELD ELSEWHERE |
| Equities | 0 | -28,991,820.00 | &&&EQUITY FUTURES OFFSET - LONG |
| Equities | 4,100 | 7,872.00 | 1 800 FLOWERS COM INC CL A COM STK |
| Equities | 5,600 | 10,752.00 | 1 800 FLOWERS COM INC CL A COM STK |
| Equities | 429 | 0.05 | 1 PRICE CLOTHING STORES INC COM NEW STK |
| Equities | 1,400 | 21,294.00 | 1ST ADVANTAGE CORP CL A |
| Equities | 4,700 | 18,565.00 | 1ST BANCORP P R COM |
| Equities | 8,800 | 34,760.00 | 1ST BANCORP P R COM |
| Equities | 210 | 1,751.40 | 1ST BANCSHARES INC MO COM |
| Equities | 700 | 0.09 | 1ST CIN INC COM |
| Equities | 3,300 | 20,922.00 | 1ST COMWLTH FNCL CORP COM LM |
| Equities | 9,304 | 58,987.36 | 1ST COMWLTH FNCL CORP COM LM |
| Equities | 300 | 40,095.00 | 1ST CTZNS BANCSHARES INC N C CL A |
| Equities | 1,001 | 133,783.65 | 1ST CTZNS BANCSHARES INC N C CL A |
| Equities | 1,800 | 7,074.00 | 1ST FED BANCSHARES ARK COM |
| Equities | 2,800 | 26,320.00 | 1ST FINL HLDGS INC COM |
| Equities | 1,493 | 17,916.00 | 1ST HORIZON NATL CORP COM |
| Equities | 13,241 | 158,892.00 | 1ST HORIZON NATL CORP COM |
| Equities | 29,080 | 348,960.00 | 1ST HORIZON NATL CORP COM |
| Equities | 12,893 | 154,716.00 | 1ST HORIZON NATL CORP COM |
| Equities | 2,200 | 9,570.00 | 1ST INDL RLTY TR INC COM |
| Equities | 5,103 | 22,198.05 | 1ST INDL RLTY TR INC COM |
| Equities | 6,200 | 70,804.00 | 1ST NIAGARA FINL GROUP INC NEW COM |
| Equities | 47,773 | 545,567.66 | 1ST NIAGARA FINL GROUP INC NEW COM |

| | | | |
|----------|------------|--|--|
| Equities | 2,290 | 7,121.90 1ST PL FINL CORP DEL COM | |
| Equities | 2,100 | 20,475.00 1ST POTOMAC RLTY TR COM | |
| Equities | 57,156 | 557,271.00 1ST POTOMAC RLTY TR COM | |
| Equities | 1,800 | 17,550.00 1ST POTOMAC RLTY TR COM | |
| Equities | 2,600 | 25,350.00 1ST POTOMAC RLTY TR COM | |
| Equities | 86,200 | 4,175,097.95 1ST QUANTUM MINLS COM NPV | |
| Equities | 2,300 | 39,721.00 1ST SOURCE CORP COM | |
| Equities | 2,054 | 35,472.58 1ST SOURCE CORP COM | |
| Equities | 529,000 | 151,531.93 1ST TRACTOR CO 'H'CN1 | |
| Equities | 72,100 | 339,591.00 3COM CORP COMMON STOCK | |
| Equities | 1,700 | 12,257.00 3D SYS CORP DEL COM NEW STK | |
| Equities | 2,600 | 18,746.00 3D SYS CORP DEL COM NEW STK | |
| Equities | 950 | 57,095.00 3M CO COM | |
| Equities | 3,398 | 204,219.80 3M CO COM | |
| Equities | 52,170 | 3,135,417.00 3M CO COM | |
| Equities | 105,880 | 6,363,388.00 3M CO COM | |
| Equities | 31,800 | 1,911,180.00 3M CO COM | |
| Equities | 4,290 | 257,829.00 3M CO COM | |
| Equities | 17,689 | 1,063,108.90 3M CO COM | |
| Equities | 2,000 | 4,180.00 4 KIDS ENMTT INC COM | |
| Equities | 1,147 | 2,190.77 5 STAR QUAL CARE INC COM | |
| Equities | 4,466 | 0.00 5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106 | |
| Equities | 1,570 | 11,147.00 5TH 3RD BANCORP COM | |
| Equities | 36,153 | 256,686.30 5TH 3RD BANCORP COM | |
| Equities | 86,043 | 610,905.30 5TH 3RD BANCORP COM | |
| Equities | 81,700 | 580,070.00 5TH 3RD BANCORP COM | |
| Equities | 37,900 | 269,090.00 5TH 3RD BANCORP COM | |
| Equities | 12,480 | 1,996.80 6 FLAGS INC COM | |
| Equities | 6,200 | 3,720.00 8X8 INC NEW COM | |
| Equities | 3,300 | 44,814.00 99 CENTS ONLY STORES COM | |
| Equities | 6,161 | 83,666.38 99 CENTS ONLY STORES COM | |
| Equities | 3,800 | 14,288.00 A C MOORE ARTS & CRAFTS INC COM | |
| Equities | 600 | 1,728.00 A D A M INC COM | |
| Equities | 1,080 | 1,058.40 A H BELO CORP COM CL A STK | |
| Equities | 2,742 | 2,687.16 A H BELO CORP COM CL A STK | |
| Equities | 3,150 | 62,748.00 AAON INC COM PAR \$0.004 COM PAR \$0.004 | |
| Equities | 3,787 | 75,437.04 AAON INC COM PAR \$0.004 COM PAR \$0.004 | |
| Equities | 1,800 | 28,890.00 AAR CORP COM | |
| Equities | 14,800 | 237,540.00 AAR CORP COM | |
| Equities | 5,799 | 93,073.95 AAR CORP COM | |
| Equities | 2,400 | 71,568.00 AARONS INC | |
| Equities | 15,000 | 447,300.00 AARONS INC | |
| Equities | 9,200 | 274,344.00 AARONS INC | |
| Equities | 5,400 | 161,028.00 AARONS INC | |
| Equities | 40,600 | 17,153.50 AASTROM BIOSCIENCES INC COM | |
| Equities | 1,300 | 26,702.00 ABAXIS INC COM | |
| Equities | 3,700 | 75,998.00 ABAXIS INC COM | |
| Equities | 3,850 | 181,104.00 ABBOTT LAB COM | |
| Equities | 114,940 | 5,406,777.60 ABBOTT LAB COM | |
| Equities | 245,725 | 11,558,904.00 ABBOTT LAB COM | |
| Equities | 10,500 | 493,920.00 ABBOTT LAB COM | |
| Equities | 27,964 | 1,315,426.56 ABBOTT LAB COM | |
| Equities | 6,200 | 157,418.00 ABERCROMBIE & FITCH CO CL A | |
| Equities | 6,780 | 172,144.20 ABERCROMBIE & FITCH CO CL A | |
| Equities | 11,700 | 297,063.00 ABERCROMBIE & FITCH CO CL A | |
| Equities | 64,400 | 131,510.86 ABERDEEN ASSET MGT ORD GBP0.10 | |
| Equities | 52,012 | 977,956.88 ABERTIS INFRAESTR EUR3 SERIE A | |
| Equities | 453 | 1,141.56 ABIGAIL ADAMS NATL BANCORP INC COM | |
| Equities | 3,040 | 24,198.40 ABINGTON BANCORP INC PENN COM STK | |
| Equities | 2,905,904 | 1,761,467.00 ABINGWORTH BIOVENTURES III A, LP | |
| Equities | 5,266,619 | 3,743,707.00 ABINGWORTH BIOVENTURES IV, LP | |
| Equities | 4,000 | 35,280.00 ABIOMED INC COM | |
| Equities | 1,924 | 246.27 ABITIBIBOWATER INC COM STK | |
| Equities | 2,200 | 39,754.00 ABM INDS INC COM | |
| Equities | 6,722 | 121,466.54 ABM INDS INC COM | |
| Equities | 21,600 | 20,520.00 ABRAXAS PETE CORP COM | |
| Equities | 300 | 11,058.00 ABRAXIS BIOSCIENCE INC NEW COM | |
| Equities | 952 | 35,090.72 ABRAXIS BIOSCIENCE INC NEW COM | |
| Equities | 10,898,577 | 12,985,026.00 ABRY PARTNERS V LP 6-009966 | |
| Equities | 4,338,594 | 5,115,594.00 ABRY PARTNERS V LP 6-019967 | |
| Equities | 4,305,851 | 4,806,449.00 ABRY SENIOR EQUITY II LP | |
| Equities | 5,100 | 72,644.87 ABSA GROUP ZAR2 | |
| Equities | 3,200 | 7,008.00 ACADIA PHARMACEUTICALS INC COM | |

| | | | |
|----------|------------|---------------|---|
| Equities | 9,000 | 19,710.00 | ACADIA PHARMACEUTICALS INC COM |
| Equities | 1,461 | 19,066.05 | ACADIA RLTY TR COM |
| Equities | 3,634 | 47,423.70 | ACADIA RLTY TR COM |
| Equities | 10,439 | 136,228.95 | ACADIA RLTY TR COM |
| Equities | 777,892 | 340,567.00 | ACCELL VIII, LP |
| Equities | 4,700 | 27,777.00 | ACCELRY S INC COM |
| Equities | 41,390 | 1,384,909.40 | ACCENTURE LTD BERMUDA CLS A COM |
| Equities | 23,979 | 802,337.34 | ACCENTURE LTD BERMUDA CLS A COM |
| Equities | 95,267 | 3,187,633.82 | ACCENTURE LTD BERMUDA CLS A COM |
| Equities | 31,100 | 1,040,606.00 | ACCENTURE LTD BERMUDA CLS A COM |
| Equities | 15,786 | 528,199.56 | ACCENTURE LTD BERMUDA CLS A COM |
| Equities | 57,500 | 1,923,950.00 | ACCENTURE LTD BERMUDA CLS A COM |
| Equities | 3,055 | 0.61 | ACCEP INS COS INC COM |
| Equities | 1,300 | 39.00 | ACCESS WORLDWIDE COMMUNICATIONS INC COM STK |
| Equities | 2,600 | 319,467.58 | ACCIONA SA EUR1 |
| Equities | 2,400 | 6,768.00 | ACCO BRANDS CORP COM |
| Equities | 6,706 | 18,910.92 | ACCO BRANDS CORP COM |
| Equities | 1,400 | 9,338.00 | ACCURAY INC DEL COM |
| Equities | 5,300 | 35,351.00 | ACCURAY INC DEL COM |
| Equities | 3,200 | 1,052.80 | ACCURIDE CORP COM STK |
| Equities | 5,300 | 234,419.00 | ACE LTD COM STK |
| Equities | 75,200 | 3,326,096.00 | ACE LTD COM STK |
| Equities | 3,192 | 28,089.60 | ACER INC GDR(REP 5 ORD TWD10)REG'S |
| Equities | 14,500 | 127,600.00 | ACER INC GDR(REP 5 ORD TWD10)REG'S |
| Equities | 132,000 | 229,722.65 | ACER INC TWD10 |
| Equities | 900,000 | 739,170.00 | ACERGY S.A. 2.25% CNV NTS 11/10/13 USD |
| Equities | 70,000 | 687,324.73 | ACERGY SA COM USD2 |
| Equities | 6,000 | 58,913.55 | ACERGY SA COM USD2 |
| Equities | 36,249 | 241,780.83 | ACETO CORP COM |
| Equities | 4,537 | 30,261.79 | ACETO CORP COM |
| Equities | 1,800 | 25,128.00 | ACI WORLDWIDE INC COM STK |
| Equities | 5,729 | 79,976.84 | ACI WORLDWIDE INC COM STK |
| Equities | 2,500 | 25,300.00 | ACME PACKET INC COM STK |
| Equities | 600 | 4,800.00 | ACME UTD CORP COM |
| Equities | 2,200 | 62,018.00 | ACORDA THERAPEUTICS INC COM |
| Equities | 2,700 | 76,113.00 | ACORDA THERAPEUTICS INC COM |
| Equities | 7,700 | 217,063.00 | ACORDA THERAPEUTICS INC COM |
| Equities | 6,294,661 | 5,712,813.00 | ACP IV, LP |
| Equities | 3,000 | 32,190.00 | ACTEL CORP COM |
| Equities | 13,636 | 146,314.28 | ACTEL CORP COM |
| Equities | 4,900 | 52,577.00 | ACTEL CORP COM |
| Equities | 18,350 | 959,217.97 | ACTELION CHF0.50 (REGD) |
| Equities | 28,700 | 1,500,248.26 | ACTELION CHF0.50 (REGD) |
| Equities | 550 | 28,750.40 | ACTELION CHF0.50 (REGD) |
| Equities | 1,830 | 95,660.43 | ACTELION CHF0.50 (REGD) |
| Equities | 750 | 39,205.09 | ACTELION CHF0.50 (REGD) |
| Equities | 775,000 | 800,083.90 | ACTELION FIN SCA 0% SNR CNV 22/11/11 CHF5000 |
| Equities | 8 | 0.00 | ACTERNA CORP COM |
| Equities | 7,600 | 6,612.00 | ACTIVE PWR INC COM |
| Equities | 8,200 | 20,746.00 | ACTIVIDENTITY CORP COM STK |
| Equities | 35,400 | 447,102.00 | ACTIVISION BLIZZARD INC COM STK |
| Equities | 99,096 | 1,251,582.48 | ACTIVISION BLIZZARD INC COM STK |
| Equities | 2,800 | 34,160.00 | ACTUANT CORP CL A NEW |
| Equities | 10,500 | 128,100.00 | ACTUANT CORP CL A NEW |
| Equities | 7,660 | 93,452.00 | ACTUANT CORP CL A NEW |
| Equities | 11,900 | 56,882.00 | ACTUATE CORP COM |
| Equities | 2,300 | 64,515.00 | ACUITY BRANDS INC COM |
| Equities | 8,500 | 238,425.00 | ACUITY BRANDS INC COM |
| Equities | 200 | 1,196.00 | ACURA PHARMACEUTICALS INC COM NEW STK |
| Equities | 4,200 | 37,086.00 | ACXIOM CORP COM |
| Equities | 9,987 | 88,185.21 | ACXIOM CORP COM |
| Equities | 282 | 49.35 | ADAMIS PHARMACEUTICALS CORP COM |
| Equities | 775 | 1,759.25 | ADAMS GOLF INC COM NEW STK |
| Equities | 900 | 15,435.00 | ADAMS RES & ENERGY INC COM NEW |
| Equities | 36,200,000 | 26,740,212.00 | ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP |
| Equities | 3,350,000 | 2,957,678.00 | ADAMS STREET 2008 DIRECT FUND, LP |
| Equities | 1,170,000 | 1,153,112.00 | ADAMS STREET 2009 DIRECT FUND, LP |
| Equities | 16,587,920 | 16,683,268.00 | ADAMS STREET GLOBAL OPPORT SECOND FUND |
| Equities | 3,520,000 | 2,710,804.00 | ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP |
| Equities | 13,825,000 | 15,520,523.00 | ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP |
| Equities | 110,000 | 110,000.00 | ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP |
| Equities | 1,550,000 | 1,432,133.00 | ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP |
| Equities | 29,782,417 | 23,530,674.00 | ADAMS STREET PSHIP FD-2004 NON US FUND |

| | | | | |
|----------|---------|--------------|--|------------------------|
| Equities | 255,000 | 255,000.00 | ADAMS STREET PSHP FD - 2009 NON-US | DEVELOPED MARKETS FUND |
| Equities | 11,860 | 31,429.00 | ADAPTEC INC COM | |
| Equities | 600,000 | 0.00 | ADATOM.COM INC | |
| Equities | 6,700 | 53,332.00 | ADC TELECOMMUNICATIONS INC COM NEW | |
| Equities | 25,033 | 199,262.68 | ADC TELECOMMUNICATIONS INC COM NEW | |
| Equities | 8,735 | 363,519.93 | ADECCO SA CHF1(REGD) | |
| Equities | 6,902 | 287,236.93 | ADECCO SA CHF1(REGD) | |
| Equities | 665 | 27,674.96 | ADECCO SA CHF1(REGD) | |
| Equities | 2,607 | 108,494.16 | ADECCO SA CHF1(REGD) | |
| Equities | 2,333 | 97,091.24 | ADECCO SA CHF1(REGD) | |
| Equities | 540 | 1,355.40 | ADEPT TECH INC COM NEW | |
| Equities | 112,100 | 4,261,124.63 | ADIDAS AG NPV | |
| Equities | 900,000 | 1,524,329.95 | ADIDAS INTL FINANCE B.V 2.5% CNV GT BDS 8/10/18 EUR | |
| Equities | 1,200 | 27,924.00 | ADMINISTAFF INC COM | |
| Equities | 23,384 | 544,145.68 | ADMINISTAFF INC COM | |
| Equities | 2,612 | 60,781.24 | ADMINISTAFF INC COM | |
| Equities | 11,055 | 312,856.50 | ADOBE SYS INC COM | |
| Equities | 41,390 | 1,171,337.00 | ADOBE SYS INC COM | |
| Equities | 39,600 | 1,120,680.00 | ADOBE SYS INC COM | |
| Equities | 84,994 | 2,405,330.20 | ADOBE SYS INC COM | |
| Equities | 6,880 | 194,704.00 | ADOBE SYS INC COM | |
| Equities | 50,800 | 1,437,640.00 | ADOBE SYS INC COM | |
| Equities | 9,400 | 266,020.00 | ADOBE SYS INC COM | |
| Equities | 7,400 | 13,024.00 | ADOLOR CORP COM | |
| Equities | 30,200 | 143,752.00 | ADR ALLIED IRISH BKS P L C SPONSORED ADRREPSTG ORD | |
| Equities | 7,600 | 278,388.00 | ADR ANGLOGOLD ASHANTI LTD | |
| Equities | 1,460 | 439,591.40 | ADR BAIDU INC SPONSORED ADR | |
| Equities | 125,200 | 5,969,536.00 | ADR BP P L C SPONSORED ADR SPONSORED ADR | |
| Equities | 2,200 | 104,896.00 | ADR BP P L C SPONSORED ADR SPONSORED ADR | |
| Equities | 23,800 | 1,134,784.00 | ADR BP P L C SPONSORED ADR SPONSORED ADR | |
| Equities | 4,300 | 139,879.00 | ADR CANON INC A.D.R. FOR COM YEN | |
| Equities | 50,320 | 469,988.80 | ADR CEMEX SAB DE CV | |
| Equities | 700 | 10,206.00 | ADR CENTRAIS ELETRICAS BRASILEIRAS S A SPONSORED ADR REPSTG COM | |
| Equities | 19,880 | 394,220.40 | ADR CHUNGHWA TELECOM CO LTD SPONSORED ADR NEW 2009 | |
| Equities | 915 | 18,144.45 | ADR CHUNGHWA TELECOM CO LTD SPONSORED ADR NEW 2009 | |
| Equities | 3,232 | 64,090.56 | ADR CHUNGHWA TELECOM CO LTD SPONSORED ADR NEW 2009 | |
| Equities | 23,750 | 319,200.00 | ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$0.01 REP NON VTG PFD | |
| Equities | 62,400 | 397,488.00 | ADR ELAN CORP PLC ADR REPRESENTING SHS | |
| Equities | 96,300 | 613,431.00 | ADR ELAN CORP PLC ADR REPRESENTING SHS | |
| Equities | 92,700 | 1,712,169.00 | ADR ENERSIS S A | |
| Equities | 4,339 | 30,373.00 | ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR | |
| Equities | 3,450 | 121,923.00 | ADR GLAXOSMITHKLINE PLC SPONSORED ADR | |
| Equities | 20,600 | 248,230.00 | ADR GOLD FIELDS LTD NEW SPONSORED ADR | |
| Equities | 16,250 | 1,675,862.50 | ADR HDFC BK LTD ADR REPSTG 3 SHS | |
| Equities | 9,000 | 246,330.00 | ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON | |
| Equities | 6,381 | 266,534.37 | ADR HSBC HLDGS PLC SPONSORED ADR NEW | |
| Equities | 4,787 | 141,216.50 | ADR ICICI BK LTD | |
| Equities | 2,843 | 61,351.94 | ADR ICON PUB LTD CO | |
| Equities | 37,000 | 1,360,860.00 | ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH | |
| Equities | 3,000 | 110,340.00 | ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH | |
| Equities | 14,900 | 235,867.00 | ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD | |
| Equities | 175,150 | 2,772,624.50 | ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD | |
| Equities | 25,300 | 400,499.00 | ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD | |
| Equities | 13,900 | 220,037.00 | ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD | |
| Equities | 4,950 | 47,470.50 | ADR KEPPEL LTD SPONSORED | |
| Equities | 16,700 | 160,153.00 | ADR KEPPEL LTD SPONSORED | |
| Equities | 4,900 | 58,947.00 | ADR LAN AIRL S A | |
| Equities | 78,200 | 2,887,926.00 | ADR MOBILE TELESYSTEMS OJSC SPONSORED | |
| Equities | 10,100 | 355,318.00 | ADR NETEASE COM INC SPONSORED | |
| Equities | 2,700 | 94,986.00 | ADR NETEASE COM INC SPONSORED | |
| Equities | 10,260 | 418,505.40 | ADR NOVARTIS AG | |
| Equities | 0 | 0.00 | ADR OAO GAZPROM LEVEL 1 ADR | |
| Equities | 3,100 | 52,979.00 | ADR PARTNER COMMUNICATIONS CO LTD ADR ISIN US70211M1099 | |
| Equities | 2,500 | 27,400.00 | ADR PATNI COMPUTER SYS SPONSORED ADR | |
| Equities | 800 | 23,984.00 | ADR PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKASI INDONESIA SPONSORED ADR | |
| Equities | 0 | 0.00 | ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG | |
| Equities | 0 | 0.00 | ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR | |
| Equities | 900 | 147,483.00 | ADR RIO TINTO PLC SPONSORED ADR | |
| Equities | 13,040 | 370,205.60 | ADR RYANAIR HLDGS PLC SPONSORED ADR | |
| Equities | 23,200 | 658,648.00 | ADR RYANAIR HLDGS PLC SPONSORED ADR | |
| Equities | 49,700 | 148,603.00 | ADR SAPPY LTD SPONSORED ADR NEW SPONSORED ADR NEW | |
| Equities | 954 | 49,884.66 | ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR | |
| Equities | 2,800 | 193,732.00 | ADR SIEMENS AG COM DM50 (NEW) | |

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| Equities | 4,734 | 29,350.80 | ADR SILICONWARE PRECISION INDS LTD | SPONSORED |
| Equities | 16,200 | 100,440.00 | ADR SILICONWARE PRECISION INDS LTD | SPONSORED |
| Equities | 6,809 | 103,156.35 | ADR SK TELECOM LTD SPONSORED ADR | |
| Equities | 1,400 | 36,204.00 | ADR SONY CORP AMERN SH NEW | |
| Equities | 31,200 | 557,232.00 | ADR SUNTECH PWR HLDGS CO LTD ADR | |
| Equities | 19,500 | 348,270.00 | ADR SUNTECH PWR HLDGS CO LTD ADR | |
| Equities | 89,200 | 928,572.00 | ADR TAM S A SPONSORED ADR REPSTG PFD | |
| Equities | 2,089 | 31,063.43 | ADR TELE NORTE LESTE PARTICIPACOES S A | SPONSORED ADR REPSTG PFD PREFERENCE SH |
| Equities | 6,800 | 101,116.00 | ADR TELE NORTE LESTE PARTICIPACOES S A | SPONSORED ADR REPSTG PFD PREFERENCE SH |
| Equities | 117,800 | 1,909,538.00 | ADR TELEFONOS DE MEXICO S A SPONSORED | ADR REPSTG SH ORD L |
| Equities | 151,300 | 1,913,945.00 | ADR TELMEX INTERNACIONAL S A B DE C V | SPONSORED ADR REPSTG SHS SER L ADR |
| Equities | 18,000 | 486,720.00 | ADR TENARIS S A SPONSORED ADR | |
| Equities | 224,200 | 6,062,368.00 | ADR TENARIS S A SPONSORED ADR | |
| Equities | 112,000 | 5,526,080.00 | ADR TEVA PHARMACEUTICAL INDS | |
| Equities | 78,209 | 3,858,832.06 | ADR TEVA PHARMACEUTICAL INDS | |
| Equities | 3,508 | 173,084.72 | ADR TEVA PHARMACEUTICAL INDS | |
| Equities | 37,900 | 1,869,986.00 | ADR TEVA PHARMACEUTICAL INDS | |
| Equities | 135,733 | 1,881,259.38 | ADR TURKCELL ILETISIM HIZMETLERI A S | SPONSORED ADR NEW |
| Equities | 3,300 | 45,738.00 | ADR TURKCELL ILETISIM HIZMETLERI A S | SPONSORED ADR NEW |
| Equities | 1,814 | 39,164.26 | ADR USINAS SIDERURGICAS DE MINAS GERAIS S A | -USIMINAS SPONSORED ADR REG S |
| Equities | 6,000 | 129,540.00 | ADR USINAS SIDERURGICAS DE MINAS GERAIS S A | -USIMINAS SPONSORED ADR REG S |
| Equities | 74,000 | 1,135,900.00 | ADR VALE S A ADR REPSTG PFD PFD PFD | |
| Equities | 57,200 | 878,020.00 | ADR VALE S A ADR REPSTG PFD PFD PFD | |
| Equities | 168,600 | 2,972,418.00 | ADR VALE S A ADR | |
| Equities | 4,000 | 85,880.00 | ADTRAN INC COM | |
| Equities | 9,500 | 203,965.00 | ADTRAN INC COM | |
| Equities | 13,500 | 289,845.00 | ADTRAN INC COM | |
| Equities | 6,500 | 139,555.00 | ADTRAN INC COM | |
| Equities | 3,000 | 13,290.00 | ADVANCE AMER CASH ADVANCE CTRS INC COM | STK |
| Equities | 7,090 | 294,164.10 | ADVANCE AUTO PTS INC COM | |
| Equities | 5,800 | 240,642.00 | ADVANCE AUTO PTS INC COM | |
| Equities | 13,363 | 554,430.87 | ADVANCE AUTO PTS INC COM | |
| Equities | 4,300 | 17,286.00 | ADVANCED BATTERY TECHNOLOGIES INC COM | COM |
| Equities | 16,700 | 67,134.00 | ADVANCED BATTERY TECHNOLOGIES INC COM | COM |
| Equities | 1,700 | 15,283.00 | ADVANCED ENERGY INDS INC COM | |
| Equities | 18,100 | 162,719.00 | ADVANCED ENERGY INDS INC COM | |
| Equities | 3,910 | 35,150.90 | ADVANCED ENERGY INDS INC COM | |
| Equities | 300 | 87.00 | ADVANCED ENVIRONMENTAL RECYCLING | TECHNOLOGIES INC CL A CL A |
| Equities | 36,000 | 139,320.00 | ADVANCED MICRO DEVICES INC COM | |
| Equities | 89,800 | 347,526.00 | ADVANCED MICRO DEVICES INC COM | |
| Equities | 62,400 | 241,488.00 | ADVANCED MICRO DEVICES INC COM | |
| Equities | 39,900 | 154,413.00 | ADVANCED MICRO DEVICES INC COM | |
| Equities | 1,500 | 945.00 | ADVANCED PHOTONIX INC CL A CL A | |
| Equities | 5,800 | 0.00 | ADVANCED RADIO TELECOM CORP COM | |
| Equities | 8,300 | 0.00 | ADVANCED SWITCHING COMMUNICATIONS INC | COM |
| Equities | 2,531,283 | 2,255,141.00 | ADVANCED TECHNOLOGY VENT VII (C), LP | |
| Equities | 3,000 | 1,020.00 | ADVANSOURCE BIOMATERIALS CORP COM | STK |
| Equities | 1,650 | 693.00 | ADVANTA CORP CL B | |
| Equities | 1,490 | 48,857.10 | ADVENT SOFTWARE INC COM | STK |
| Equities | 6,000 | 196,740.00 | ADVENT SOFTWARE INC COM | STK |
| Equities | 2,700 | 88,533.00 | ADVENT SOFTWARE INC COM | STK |
| Equities | 499,370 | 929,314.00 | ADVENT SUBORDINATED DEBT FD, LP | |
| Equities | 900 | 23,130.00 | ADVISORY BRD CO COM | |
| Equities | 3,000 | 77,100.00 | ADVISORY BRD CO COM | |
| Equities | 4,800 | 153,600.00 | AECOM TECHNOLOGY CORP DELAWARE COM | |
| Equities | 13,100 | 419,200.00 | AECOM TECHNOLOGY CORP DELAWARE COM | |
| Equities | 442,600 | 670,584.19 | AEGIS GROUP GBPO.05 | |
| Equities | 1,400 | 1,190.00 | AEHR TEST SYS COM | |
| Equities | 40 | 11.60 | AEOLUS PHARMACEUTICALS INC COM | |
| Equities | 10,800 | 205,735.61 | AEON MALL CO LTD NPV | |
| Equities | 13,500 | 257,169.51 | AEON MALL CO LTD NPV | |
| Equities | 62,000 | 1,181,074.78 | AEON MALL CO LTD NPV | |
| Equities | 800 | 21,112.00 | AEP INDS INC COM | |
| Equities | 1,600 | 42,224.00 | AEP INDS INC COM | |
| Equities | 1,605 | 55,003.35 | AEROPOSTALE COM | |
| Equities | 5,180 | 177,518.60 | AEROPOSTALE COM | |
| Equities | 11,475 | 393,248.25 | AEROPOSTALE COM | |
| Equities | 3,400 | 104,924.00 | AEROVIRONMENT INC COM | |
| Equities | 27,468 | 318,903.48 | AES CORP COM | |
| Equities | 41,700 | 484,137.00 | AES CORP COM | |
| Equities | 114,866 | 1,333,594.26 | AES CORP COM | |
| Equities | 20,500 | 238,005.00 | AES CORP COM | |
| Equities | 5,400 | 56,209.82 | AES TIETE SA PFD | |

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| Equities | 8,210 | 205,660.50 AETNA INC |
| Equities | 34,480 | 863,724.00 AETNA INC |
| Equities | 75,000 | 1,878,750.00 AETNA INC |
| Equities | 6,520 | 163,326.00 AETNA INC |
| Equities | 7,283 | 182,439.15 AETNA INC |
| Equities | 2,000 | 3,380.00 AETRIUM INC COM STK USD0.001 |
| Equities | 1,700 | 11,475.00 AFC ENTERPRISES INC COM |
| Equities | 4,700 | 31,725.00 AFC ENTERPRISES INC COM |
| Equities | 9,890 | 439,313.80 AFFILIATED COMPUTER SVCS INC CL A COM |
| Equities | 16,150 | 717,383.00 AFFILIATED COMPUTER SVCS INC CL A COM |
| Equities | 12,700 | 564,134.00 AFFILIATED COMPUTER SVCS INC CL A COM |
| Equities | 13,900 | 617,438.00 AFFILIATED COMPUTER SVCS INC CL A COM |
| Equities | 530 | 30,840.70 AFFILIATED MANAGERS GROUP INC COM STK |
| Equities | 4,424 | 257,432.56 AFFILIATED MANAGERS GROUP INC COM STK |
| Equities | 19,218 | 1,118,295.42 AFFILIATED MANAGERS GROUP INC COM STK |
| Equities | 6,650 | 386,963.50 AFFILIATED MANAGERS GROUP INC COM STK |
| Equities | 2,900 | 10,295.00 AFFIRMATIVE INS HLDGS INC COM STK |
| Equities | 1,000 | 18,430.00 AFFYMAX INC COM |
| Equities | 4,200 | 24,906.00 AFFYMETRIX INC OC-CAP STK |
| Equities | 9,438 | 55,967.34 AFFYMETRIX INC OC-CAP STK |
| Equities | 7,000 | 217,630.00 AFLAC INC COM |
| Equities | 6,076 | 188,902.84 AFLAC INC COM |
| Equities | 1,800 | 55,962.00 AFLAC INC COM |
| Equities | 32,980 | 1,025,348.20 AFLAC INC COM |
| Equities | 71,560 | 2,224,800.40 AFLAC INC COM |
| Equities | 6,970 | 216,697.30 AFLAC INC COM |
| Equities | 12,600 | 391,734.00 AFLAC INC COM |
| Equities | 25,100 | 780,359.00 AFLAC INC COM |
| Equities | 63,500 | 1,974,215.00 AFLAC INC COM |
| Equities | 6,590 | 191,571.30 AGCO CORP COM |
| Equities | 12,150 | 353,200.50 AGCO CORP COM |
| Equities | 11,700 | 340,119.00 AGCO CORP COM |
| Equities | 350,000 | 316,750.00 AGCO CORP DEL SR SUB NT CONV 1.25 DUE 12-15-2036 REG |
| Equities | 250,000 | 342,187.50 AGCO CORP DEL SR SUB NT CONV SER B 1.75%DUE 12-31-2033/01-01-2011 REG |
| Equities | 24,680 | 501,250.80 AGILENT TECHNOLOGIES INC COM |
| Equities | 58,639 | 1,190,958.09 AGILENT TECHNOLOGIES INC COM |
| Equities | 8,315 | 168,877.65 AGILENT TECHNOLOGIES INC COM |
| Equities | 29,600 | 601,176.00 AGILENT TECHNOLOGIES INC COM |
| Equities | 2,300 | 10,764.00 AGILYSYS INC COM STK |
| Equities | 4,300 | 20,124.00 AGILYSYS INC COM STK |
| Equities | 4,800 | 152,640.00 AGL RES INC COM |
| Equities | 8,728 | 277,550.40 AGL RES INC COM |
| Equities | 1,300 | 23,829.00 AGREE RLTY CORP COM |
| Equities | 0 | 0.00 AIN PHARMACIEZ INC NPV |
| Equities | 36,000 | 164,543.71 AIOI INSURANCE CO NPV |
| Equities | 1 | 0.00 AIR CHARTER EXPRESS INC COM COM |
| Equities | 1,205 | 32,968.80 AIR METHODS CORP COM NEW COM NEW |
| Equities | 3,600 | 98,496.00 AIR METHODS CORP COM NEW COM NEW |
| Equities | 19,780 | 1,277,590.20 AIR PROD & CHEM INC COM |
| Equities | 32,500 | 2,099,175.00 AIR PROD & CHEM INC COM |
| Equities | 1,820 | 117,553.80 AIR PROD & CHEM INC COM |
| Equities | 14,800 | 955,932.00 AIR PROD & CHEM INC COM |
| Equities | 11,510 | 743,430.90 AIR PROD & CHEM INC COM |
| Equities | 200 | 1,642.00 AIR T INC COM |
| Equities | 2,000 | 14,700.00 AIRCASTLE LIMITED COM STK |
| Equities | 5,100 | 37,485.00 AIRCASTLE LIMITED COM STK |
| Equities | 5,480 | 222,104.40 AIRGAS INC COM |
| Equities | 21,777 | 882,621.81 AIRGAS INC COM |
| Equities | 12,782 | 518,054.46 AIRGAS INC COM |
| Equities | 4,500 | 27,855.00 AIRTRAN HLDGS INC COM |
| Equities | 27,600 | 170,844.00 AIRTRAN HLDGS INC COM |
| Equities | 55,100 | 341,069.00 AIRTRAN HLDGS INC COM |
| Equities | 20,000 | 434,264.39 AISIN SEIKI CO NPV |
| Equities | 2,190 | 42,026.10 AK STL HLDG CORP COM STK PAR \$0.01 |
| Equities | 8,090 | 155,247.10 AK STL HLDG CORP COM STK PAR \$0.01 |
| Equities | 17,259 | 331,200.21 AK STL HLDG CORP COM STK PAR \$0.01 |
| Equities | 26,400 | 506,616.00 AK STL HLDG CORP COM STK PAR \$0.01 |
| Equities | 5,100 | 97,869.00 AK STL HLDG CORP COM STK PAR \$0.01 |
| Equities | 12,600 | 241,668.00 AKAMAI TECHNOLOGIES INC COM STK |
| Equities | 24,550 | 470,869.00 AKAMAI TECHNOLOGIES INC COM STK |
| Equities | 2,100 | 2,688.00 AKEENA SOLAR INC COM STK |
| Equities | 4,500 | 5,400.00 AKORN INC COM |
| Equities | 9,000 | 395,883.95 AKZO NOBEL NV EUR2 |

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| Equities | 2,300 | 23,230.00 | ALAMO GROUP INC COM |
| Equities | 2,100 | 21,210.00 | ALAMO GROUP INC COM |
| Equities | 2,000 | 36,520.00 | ALASKA AIR GROUP INC COM |
| Equities | 5,489 | 100,229.14 | ALASKA AIR GROUP INC COM |
| Equities | 8,700 | 158,862.00 | ALASKA AIR GROUP INC COM |
| Equities | 2,200 | 16,104.00 | ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 |
| Equities | 5,250 | 38,430.00 | ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 |
| Equities | 1,200 | 13,656.00 | ALBANY INTL CORP NEW CL A |
| Equities | 3,371 | 38,361.98 | ALBANY INTL CORP NEW CL A |
| Equities | 4,500 | 37,755.00 | ALBANY MOLECULAR RESH INC COM |
| Equities | 2,600 | 21,814.00 | ALBANY MOLECULAR RESH INC COM |
| Equities | 4,700 | 120,179.00 | ALBEMARLE CORP COM |
| Equities | 16,980 | 434,178.60 | ALBEMARLE CORP COM |
| Equities | 22,020 | 563,051.40 | ALBEMARLE CORP COM |
| Equities | 800 | 20,344.00 | ALBERTO-CULVER CO NEW COM STK |
| Equities | 5,200 | 132,236.00 | ALBERTO-CULVER CO NEW COM STK |
| Equities | 16,200 | 411,966.00 | ALBERTO-CULVER CO NEW COM STK |
| Equities | 10,459 | 265,972.37 | ALBERTO-CULVER CO NEW COM STK |
| Equities | 12,200 | 310,246.00 | ALBERTO-CULVER CO NEW COM STK |
| Equities | 7,900 | 81,607.00 | ALCOA INC COM STK |
| Equities | 50,200 | 518,566.00 | ALCOA INC COM STK |
| Equities | 147,480 | 1,523,468.40 | ALCOA INC COM STK |
| Equities | 100 | 11,612.00 | ALCON INC COM CHF0.20 |
| Equities | 27,000 | 3,135,240.00 | ALCON INC COM CHF0.20 |
| Equities | 400 | 46,448.00 | ALCON INC COM CHF0.20 |
| Equities | 733 | 2,052.40 | ALDILA INC COM NEW STK |
| Equities | 2,100 | 49,224.00 | ALEXANDER & BALDWIN INC COM |
| Equities | 4,770 | 111,808.80 | ALEXANDER & BALDWIN INC COM |
| Equities | 200 | 53,920.00 | ALEXANDERS INC COM REIT FUND |
| Equities | 299 | 80,610.40 | ALEXANDERS INC COM REIT FUND |
| Equities | 35,980 | 1,287,724.20 | ALEXANDRIA REAL ESTATE EQUITIES INC COM |
| Equities | 3,590 | 128,486.10 | ALEXANDRIA REAL ESTATE EQUITIES INC COM |
| Equities | 7,144 | 255,683.76 | ALEXANDRIA REAL ESTATE EQUITIES INC COM |
| Equities | 7,600 | 272,004.00 | ALEXANDRIA REAL ESTATE EQUITIES INC COM |
| Equities | 6,000 | 246,720.00 | ALEXION PHARMACEUTICALS INC COM |
| Equities | 10,300 | 423,536.00 | ALEXION PHARMACEUTICALS INC COM |
| Equities | 14,800 | 608,576.00 | ALEXION PHARMACEUTICALS INC COM |
| Equities | 2,357 | 22,390.11 | ALFA LAVAL AB NPV |
| Equities | 8,150 | 77,420.19 | ALFA LAVAL AB NPV |
| Equities | 5,500 | 52,246.75 | ALFA LAVAL AB NPV |
| Equities | 1,300 | 39,026.00 | ALICO INC COM |
| Equities | 1,300 | 39,026.00 | ALICO INC COM |
| Equities | 2,800 | 29,680.00 | ALIGN TECHNOLOGY INC COM |
| Equities | 6,000 | 63,600.00 | ALIGN TECHNOLOGY INC COM |
| Equities | 21,975 | 266,231.76 | ALIMENTATION COUCH CLASS'B'S/VTG COM NPV |
| Equities | 7,166 | 86,817.60 | ALIMENTATION COUCH CLASS'B'S/VTG COM NPV |
| Equities | 5,900 | 63,838.00 | ALKERMES INC COM |
| Equities | 18,800 | 203,416.00 | ALKERMES INC COM |
| Equities | 21,100 | 228,302.00 | ALKERMES INC COM |
| Equities | 414 | 112,194.00 | ALLEGHANY CORP DEL COM |
| Equities | 818 | 221,678.00 | ALLEGHANY CORP DEL COM |
| Equities | 10,970 | 281,380.50 | ALLEGHENY ENERGY INC COM |
| Equities | 23,350 | 598,927.50 | ALLEGHENY ENERGY INC COM |
| Equities | 8,900 | 228,285.00 | ALLEGHENY ENERGY INC COM |
| Equities | 1,026 | 35,838.18 | ALLEGHENY TECHNOLOGIES INC COM |
| Equities | 7,600 | 265,468.00 | ALLEGHENY TECHNOLOGIES INC COM |
| Equities | 12,650 | 441,864.50 | ALLEGHENY TECHNOLOGIES INC COM |
| Equities | 46,000 | 1,606,780.00 | ALLEGHENY TECHNOLOGIES INC COM |
| Equities | 2,500 | 99,100.00 | ALLEGIANT TRAVEL CO COM |
| Equities | 2,900 | 114,956.00 | ALLEGIANT TRAVEL CO COM |
| Equities | 51 | 1.02 | ALLEGRO BIODIESEL CORP COM STK |
| Equities | 970 | 46,152.60 | ALLERGAN INC COM |
| Equities | 6,992 | 332,679.36 | ALLERGAN INC COM |
| Equities | 27,560 | 1,311,304.80 | ALLERGAN INC COM |
| Equities | 49,726 | 2,365,963.08 | ALLERGAN INC COM |
| Equities | 8,951 | 425,888.58 | ALLERGAN INC COM |
| Equities | 17,700 | 842,166.00 | ALLERGAN INC COM |
| Equities | 1,800 | 51,750.00 | ALLETE INC COM NEW |
| Equities | 16,430 | 472,362.50 | ALLETE INC COM NEW |
| Equities | 2,966 | 85,272.50 | ALLETE INC COM NEW |
| Equities | 17,454 | 66,325.20 | ALLIANCE 1 INTL INC COM |
| Equities | 9,100 | 374,829.00 | ALLIANCE DATA SYS CORP COM |
| Equities | 10,100 | 416,019.00 | ALLIANCE DATA SYS CORP COM |

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| Equities | 8,789 | 362,018.91 | ALLIANCE DATA SYS CORP COM |
| Equities | 7,000 | 7,560.00 | ALLIANCE FIBER OPTIC PRODS INC COM |
| Equities | 3,700 | 27,121.00 | ALLIANCE HEALTHCARE SERVICES |
| Equities | 2,400 | 17,592.00 | ALLIANCE HEALTHCARE SERVICES |
| Equities | 1,300 | 24,947.00 | ALLIANCE HLDGS GP L P |
| Equities | 1,941 | 19.41 | ALLIANCE PHARMACEUTICAL CORP COM NEW COMNEW |
| Equities | 1,900 | 61,750.00 | ALLIANCE RES PARTNERS L P UNIT LTD PARTNER INT COM STCK |
| Equities | 1,700 | 34,153.00 | ALLIANCEBERNSTEIN HLDG L P UNIT LTD |
| Equities | 6,700 | 175,071.00 | ALLIANT ENERGY CORP COM ISIN #US0188021085 |
| Equities | 12,650 | 330,544.50 | ALLIANT ENERGY CORP COM ISIN #US0188021085 |
| Equities | 4,490 | 369,796.40 | ALLIANT TECHSYSTEMS INC COM |
| Equities | 6,900 | 568,284.00 | ALLIANT TECHSYSTEMS INC COM |
| Equities | 4,264 | 351,183.04 | ALLIANT TECHSYSTEMS INC COM |
| Equities | 61,010 | 5,616,331.87 | ALLIANZ SE (SE SOCIETAS EUROPEAE) |
| Equities | 17,400 | 1,601,773.06 | ALLIANZ SE (SE SOCIETAS EUROPEAE) |
| Equities | 419 | 38,571.43 | ALLIANZ SE (SE SOCIETAS EUROPEAE) |
| Equities | 1,396 | 128,510.07 | ALLIANZ SE (SE SOCIETAS EUROPEAE) |
| Equities | 700 | 3,080.00 | ALLIED DEFENSE GROUP INC COM |
| Equities | 3,100 | 6,727.00 | ALLIED HEALTHCARE INTL INC COM |
| Equities | 1,500 | 6,450.00 | ALLIED HEALTHCARE PRODS INC COM |
| Equities | 75,013 | 180,973.22 | ALLIED IRISH BANKS ORD EURO.32(DUBLIN LISTING) |
| Equities | 54 | 107.46 | ALLIED MOTION TECHNOLOGIES INC COM |
| Equities | 9,800 | 78,988.00 | ALLIED NEV GOLD CORP COM STK |
| Equities | 2,302 | 18,554.12 | ALLIED NEV GOLD CORP COM STK |
| Equities | 10,850 | 137,802.99 | ALLIED PROPS REAL TRUST UNITS |
| Equities | 3,100 | 126,573.00 | ALLIED WORLD ASSURANCE COM STK |
| Equities | 12,619 | 515,233.77 | ALLIED WORLD ASSURANCE COM STK |
| Equities | 7,700 | 314,391.00 | ALLIED WORLD ASSURANCE COM STK |
| Equities | 4,300 | 175,569.00 | ALLIED WORLD ASSURANCE COM STK |
| Equities | 2,600 | 6,006.00 | ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW |
| Equities | 6,600 | 15,246.00 | ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW |
| Equities | 4,850 | 40,206.50 | ALLOS THERAPEUTICS INC COM ISIN US019777101 |
| Equities | 3,200 | 26,528.00 | ALLOS THERAPEUTICS INC COM ISIN US019777101 |
| Equities | 2,075 | 10,976.75 | ALLOY INC COM NEW STK |
| Equities | 3,000 | 355,294.01 | ALLREAL HOLDING AG CHF50 |
| Equities | 4,045 | 64,153.70 | ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC |
| Equities | 2,300 | 36,478.00 | ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC |
| Equities | 23,700 | 375,882.00 | ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC |
| Equities | 13,900 | 220,454.00 | ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC |
| Equities | 42,490 | 1,036,756.00 | ALLSTATE CORP COM |
| Equities | 84,815 | 2,069,486.00 | ALLSTATE CORP COM |
| Equities | 33,000 | 805,200.00 | ALLSTATE CORP COM |
| Equities | 35,300 | 861,320.00 | ALLSTATE CORP COM |
| Equities | 3,600 | 93,996.00 | ALMOST FAMILY INC COM |
| Equities | 2,500 | 55,675.00 | ALNYLAM PHARMACEUTICALS INC COM |
| Equities | 4,000 | 89,080.00 | ALNYLAM PHARMACEUTICALS INC COM |
| Equities | 900 | 9,315.00 | ALON USA ENERGY INC COM STK |
| Equities | 1,800 | 18,630.00 | ALON USA ENERGY INC COM STK |
| Equities | 5,200 | 53,820.00 | ALON USA ENERGY INC COM STK |
| Equities | 4,400 | 115,588.00 | ALPHA NAT RES INC COM STK |
| Equities | 12,100 | 317,867.00 | ALPHA NAT RES INC COM STK |
| Equities | 1 | 576.00 | ALTA SUBORDINATED DEBT PTRS III, LP |
| Equities | 9,400 | 8,901.80 | ALTAIR NANOTECHNOLOGIES INC COM |
| Equities | 1,800 | 29,304.00 | ALTERA CORP COM |
| Equities | 20,500 | 333,740.00 | ALTERA CORP COM |
| Equities | 31,700 | 516,076.00 | ALTERA CORP COM |
| Equities | 41,700 | 678,876.00 | ALTERA CORP COM |
| Equities | 14,800 | 240,944.00 | ALTERA CORP COM |
| Equities | 2,700 | 1,890.00 | ALTIGEN COMMUNICATIONS INC COM |
| Equities | 15,245 | 249,865.55 | ALTRIA GROUP INC COM |
| Equities | 12,800 | 209,792.00 | ALTRIA GROUP INC COM |
| Equities | 136,200 | 2,232,318.00 | ALTRIA GROUP INC COM |
| Equities | 332,600 | 5,451,314.00 | ALTRIA GROUP INC COM |
| Equities | 12,130 | 198,810.70 | ALTRIA GROUP INC COM |
| Equities | 43,800 | 717,882.00 | ALTRIA GROUP INC COM |
| Equities | 2,300 | 943.00 | ALTUS PHARMACEUTICALS INC COM |
| Equities | 1,220 | 66,697.40 | AMAG PHARMACEUTICALS INC COM STK |
| Equities | 2,090 | 114,260.30 | AMAG PHARMACEUTICALS INC COM STK |
| Equities | 2,100 | 114,807.00 | AMAG PHARMACEUTICALS INC COM STK |
| Equities | 3,400 | 185,878.00 | AMAG PHARMACEUTICALS INC COM STK |
| Equities | 850 | 71,111.00 | AMAZON COM INC COM |
| Equities | 4,019 | 336,229.54 | AMAZON COM INC COM |
| Equities | 735 | 61,490.10 | AMAZON COM INC COM |

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| Equities | 24,900 | 2,083,134.00 | AMAZON COM INC COM | |
| Equities | 49,100 | 4,107,706.00 | AMAZON COM INC COM | |
| Equities | 15,400 | 1,288,364.00 | AMAZON COM INC COM | |
| Equities | 2,930 | 245,123.80 | AMAZON COM INC COM | |
| Equities | 13,907 | 1,163,459.62 | AMAZON COM INC COM | |
| Equities | 28,400 | 2,375,944.00 | AMAZON COM INC COM | |
| Equities | 103,800 | 1,952,478.00 | AMB PPTY CORP REIT | |
| Equities | 111,250 | 2,092,612.50 | AMB PPTY CORP REIT | |
| Equities | 6,390 | 120,195.90 | AMB PPTY CORP REIT | |
| Equities | 18,600 | 349,866.00 | AMB PPTY CORP REIT | |
| Equities | 22,800 | 428,868.00 | AMB PPTY CORP REIT | |
| Equities | 25,900 | 487,179.00 | AMB PPTY CORP REIT | |
| Equities | 6,200 | 5,704.00 | AMBAC FNCL GROUP COM STK | |
| Equities | 70,845 | 65,177.40 | AMBAC FNCL GROUP COM STK | |
| Equities | 1,900 | 26,163.00 | AMBASSADORS GROUP INC COM | |
| Equities | 2,500 | 34,425.00 | AMBASSADORS GROUP INC COM | |
| Equities | 800 | 240.00 | AMBASSADORS INTL INC COM | |
| Equities | 1,900 | 570.00 | AMBASSADORS INTL INC COM | |
| Equities | 2,100 | 45,318.00 | AMCOL INTL CORP COM | |
| Equities | 3,501 | 75,551.58 | AMCOL INTL CORP COM | |
| Equities | 411,567 | 1,660,329.36 | AMCOR LIMITED NPV | |
| Equities | 2,059 | 1,688.38 | AMCORE FINL INC COM | |
| Equities | 6,007 | 4,925.74 | AMCORE FINL INC COM | |
| Equities | 13,800 | 296,010.00 | AMDOCS ORD GBP0.01 | |
| Equities | 9,300 | 100,011.56 | AMEC ORD GBP0.50 | |
| Equities | 1,400 | 46,228.00 | AMEDISYS INC COM | |
| Equities | 13,800 | 455,676.00 | AMEDISYS INC COM | |
| Equities | 5,867 | 193,728.34 | AMEDISYS INC COM | |
| Equities | 24,790 | 716,183.10 | AMER ELEC PWR CO INC COM | |
| Equities | 79,580 | 2,299,066.20 | AMER ELEC PWR CO INC COM | |
| Equities | 57,500 | 1,661,175.00 | AMER ELEC PWR CO INC COM | |
| Equities | 17,200 | 496,908.00 | AMER ELEC PWR CO INC COM | |
| Equities | 4,300 | 92,794.00 | AMER FINL GROUP INC OH COM STK | |
| Equities | 8,745 | 188,717.10 | AMER FINL GROUP INC OH COM STK | |
| Equities | 10,200 | 220,116.00 | AMER FINL GROUP INC OH COM STK | |
| Equities | 2,700 | 31,536.00 | AMER GREETINGS CORP CL A COM | |
| Equities | 6,500 | 75,920.00 | AMER GREETINGS CORP CL A COM | |
| Equities | 45,100 | 1,746,272.00 | AMER MOVIL SAB DE C V SPONSORED ADR | REPSTG SER L SHS |
| Equities | 30,000 | 1,161,600.00 | AMER MOVIL SAB DE C V SPONSORED ADR | REPSTG SER L SHS |
| Equities | 134,800 | 5,219,456.00 | AMER MOVIL SAB DE C V SPONSORED ADR | REPSTG SER L SHS |
| Equities | 800 | 60,464.00 | AMER NATL INS CO COM | |
| Equities | 1,840 | 139,067.20 | AMER NATL INS CO COM | |
| Equities | 1,300 | 48,295.00 | AMERCO COM | |
| Equities | 1,700 | 63,155.00 | AMERCO COM | |
| Equities | 2,960 | 73,674.40 | AMEREN CORP COM | |
| Equities | 12,490 | 310,876.10 | AMEREN CORP COM | |
| Equities | 37,900 | 943,331.00 | AMEREN CORP COM | |
| Equities | 28,200 | 701,898.00 | AMEREN CORP COM | |
| Equities | 600 | 2,544.00 | AMERIANA BANCORP COM STK | |
| Equities | 1,650 | 26,515.50 | AMERICA SVC GROUP INC COM | |
| Equities | 10,600 | 38,584.00 | AMERICAN APPAREL INC COM STK | |
| Equities | 3,600 | 684.00 | AMERICAN BIO MEDICA CORP COM | |
| Equities | 92,900 | 2,060,522.00 | AMERICAN CAMPUS CMNTYS INC COM | |
| Equities | 2,000 | 44,360.00 | AMERICAN CAMPUS CMNTYS INC COM | |
| Equities | 9,500 | 210,710.00 | AMERICAN CAMPUS CMNTYS INC COM | |
| Equities | 22,750 | 504,595.00 | AMERICAN CAMPUS CMNTYS INC COM | |
| Equities | 1,900 | 43,643.00 | AMERICAN CAP AGY CORP COM REIT FUND | |
| Equities | 600 | 9,288.00 | AMERICAN COML LINES INC COM PAR \$0.01 | COM PAR \$0.01 |
| Equities | 1,825 | 28,251.00 | AMERICAN COML LINES INC COM PAR \$0.01 | COM PAR \$0.01 |
| Equities | 11,100 | 157,287.00 | AMERICAN EAGLE OUTFITTERS INC NEW COM | |
| Equities | 24,102 | 341,525.34 | AMERICAN EAGLE OUTFITTERS INC NEW COM | |
| Equities | 2,600 | 14,508.00 | AMERICAN EQUITY INVT LIFE HLDG CO COM | |
| Equities | 87,022 | 485,582.76 | AMERICAN EQUITY INVT LIFE HLDG CO COM | |
| Equities | 1,580 | 36,719.20 | AMERICAN EXPRESS CO | |
| Equities | 73,110 | 1,699,076.40 | AMERICAN EXPRESS CO | |
| Equities | 166,500 | 3,869,460.00 | AMERICAN EXPRESS CO | |
| Equities | 8,440 | 196,145.60 | AMERICAN EXPRESS CO | |
| Equities | 21,100 | 490,364.00 | AMERICAN EXPRESS CO | |
| Equities | 1,645 | 7,649.25 | AMERICAN INDEPENDENCE CORP COM NEW COM | NEW |
| Equities | 2,700 | 25,704.00 | AMERICAN INTL GROUP INC CORP UNIT | |
| Equities | 14,200 | 135,184.00 | AMERICAN INTL GROUP INC CORP UNIT | |
| Equities | 800 | 4,504.00 | AMERICAN MED ALERT CORP COM | |
| Equities | 600 | 11,568.00 | AMERICAN NATL BANKSHARES INC COM | |

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| Equities | 900 | 35,244.00 | AMERICAN PHYSICIANS CAP INC COM |
| Equities | 3,150 | 123,354.00 | AMERICAN PHYSICIANS CAP INC COM |
| Equities | 500 | 11,345.00 | AMERICAN PHYSICIANS SVC GROUP INC COM COM |
| Equities | 4,900 | 194,089.00 | AMERICAN PUB ED INC COM STK |
| Equities | 1,000 | 8,260.00 | AMERICAN RAILCAR INDS INC COM STK |
| Equities | 1,500 | 12,480.00 | AMERICAN REPROGRAPHICS CO COM |
| Equities | 60,944 | 507,054.08 | AMERICAN REPROGRAPHICS CO COM |
| Equities | 2,065 | 21,063.00 | AMERICAN RLTY INVS INC COM |
| Equities | 3,100 | 81,375.00 | AMERICAN SUPERCONDUCTOR CORP SHS |
| Equities | 14,400 | 378,000.00 | AMERICAN SUPERCONDUCTOR CORP SHS |
| Equities | 15,400 | 485,562.00 | AMERICAN TOWER CORP CL A |
| Equities | 29,050 | 915,946.50 | AMERICAN TOWER CORP CL A |
| Equities | 21,950 | 692,083.50 | AMERICAN TOWER CORP CL A |
| Equities | 63,899 | 2,014,735.47 | AMERICAN TOWER CORP CL A |
| Equities | 10,309 | 325,042.77 | AMERICAN TOWER CORP CL A |
| Equities | 55,600 | 1,753,068.00 | AMERICAN TOWER CORP CL A |
| Equities | 2,300 | 25,990.00 | AMERICAN VANGUARD CORP COM |
| Equities | 4,024 | 45,471.20 | AMERICAN VANGUARD CORP COM |
| Equities | 1,100 | 165.00 | AMERICAN WAGERING INC COM |
| Equities | 15,100 | 288,561.00 | AMERICAN WTR WKS CO INC NEW COM |
| Equities | 12,200 | 233,142.00 | AMERICAN WTR WKS CO INC NEW COM |
| Equities | 1,860 | 1,041.60 | AMERICANWEST BANCORPORATION COM STK |
| Equities | 2,250 | 46,125.00 | AMERICAS CAR-MART INC COM |
| Equities | 7,500 | 101,625.00 | AMERICREDIT CORP COM |
| Equities | 13,269 | 179,794.95 | AMERICREDIT CORP COM |
| Equities | 900 | 5,490.00 | AMERIGON INC COM |
| Equities | 2,600 | 69,810.00 | AMERIGROUP CORP COM |
| Equities | 6,100 | 163,785.00 | AMERIGROUP CORP COM |
| Equities | 25,900 | 695,415.00 | AMERIGROUP CORP COM |
| Equities | 16,960 | 411,619.20 | AMERIPRISE FINL INC COM |
| Equities | 31,840 | 772,756.80 | AMERIPRISE FINL INC COM |
| Equities | 10,831 | 262,868.37 | AMERIPRISE FINL INC COM |
| Equities | 45,150 | 1,095,790.50 | AMERIPRISE FINL INC COM |
| Equities | 2,200 | 13,904.00 | AMERIS BANCORP COM |
| Equities | 2,160 | 13,651.20 | AMERIS BANCORP COM |
| Equities | 17,000 | 264,520.00 | AMERISAFE INC COM |
| Equities | 2,800 | 5,040.00 | AMERISERV FINL INC COM |
| Equities | 2,600 | 46,124.00 | AMERISOURCEBERGEN CORP COM |
| Equities | 25,180 | 446,693.20 | AMERISOURCEBERGEN CORP COM |
| Equities | 31,636 | 561,222.64 | AMERISOURCEBERGEN CORP COM |
| Equities | 19,500 | 345,930.00 | AMERISOURCEBERGEN CORP COM |
| Equities | 24,088 | 427,321.12 | AMERISOURCEBERGEN CORP COM |
| Equities | 38,000 | 674,120.00 | AMERISOURCEBERGEN CORP COM |
| Equities | 1,775 | 33,778.25 | AMERISTAR CASINOS INC COM STK USD0.01 |
| Equities | 2,100 | 39,963.00 | AMERISTAR CASINOS INC COM STK USD0.01 |
| Equities | 6,600 | 125,598.00 | AMERISTAR CASINOS INC COM STK USD0.01 |
| Equities | 3,600 | 0.00 | AMERIVEST PPTYS INC DEL COM |
| Equities | 7,400 | 25,456.00 | AMERN AXLE & MFG HOLDINGS INC |
| Equities | 15,300 | 52,632.00 | AMERN AXLE & MFG HOLDINGS INC |
| Equities | 21,600 | 74,304.00 | AMERN AXLE & MFG HOLDINGS INC |
| Equities | 700 | 994.00 | AMERN BILTRITE INC COM |
| Equities | 2,100 | 19,047.00 | AMERN DENTAL PARTNERS INC COM |
| Equities | 1,600 | 28,672.00 | AMERN ECOLOGY CORP COM NEW |
| Equities | 200 | 3,584.00 | AMERN ECOLOGY CORP COM NEW |
| Equities | 2,600 | 0.00 | AMERN HOMESTAR CORP COM |
| Equities | 4,700 | 136,958.00 | AMERN ITALIAN PASTA CO CL A |
| Equities | 4,300 | 67,940.00 | AMERN MED SYS HLDGS INC COM STK |
| Equities | 22,000 | 347,600.00 | AMERN MED SYS HLDGS INC COM STK |
| Equities | 12,300 | 194,340.00 | AMERN MED SYS HLDGS INC COM STK |
| Equities | 1,400 | 8,918.00 | AMERN PAC CORP COM |
| Equities | 800 | 55,296.00 | AMERN SCI & ENGR INC COM |
| Equities | 1,400 | 96,768.00 | AMERN SCI & ENGR INC COM |
| Equities | 800 | 1,680.00 | AMERN SHARED HOSP SVCS COM |
| Equities | 75,488 | 434,810.88 | AMERN SOFTWARE INC CL A |
| Equities | 4,600 | 26,496.00 | AMERN SOFTWARE INC CL A |
| Equities | 1,800 | 62,352.00 | AMERN STS WTR CO COM |
| Equities | 1,950 | 67,548.00 | AMERN STS WTR CO COM |
| Equities | 1,800 | 43,110.00 | AMERN WOODMARK CORP COM |
| Equities | 1,600 | 38,320.00 | AMERN WOODMARK CORP COM |
| Equities | 1,300 | 87,152.00 | AMERON INTL CORP DEL COM |
| Equities | 2,200 | 147,488.00 | AMERON INTL CORP DEL COM |
| Equities | 1,200 | 80,448.00 | AMERON INTL CORP DEL COM |
| Equities | 7,000 | 242,060.00 | AMETEK INC NEW COM |

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| Equities | 18,804 | 650,242.32 | AMETEK INC NEW COM | |
| Equities | 1,025 | 54,263.50 | AMGEN INC COM | |
| Equities | 5,459 | 288,999.46 | AMGEN INC COM | |
| Equities | 79,940 | 4,232,023.60 | AMGEN INC COM | |
| Equities | 162,710 | 8,613,867.40 | AMGEN INC COM | |
| Equities | 50,500 | 2,673,470.00 | AMGEN INC COM | |
| Equities | 6,380 | 337,757.20 | AMGEN INC COM | |
| Equities | 20,583 | 1,089,664.02 | AMGEN INC COM | |
| Equities | 1,090,000 | 978,275.00 | AMGEN INC SR NT CONV .375 DUE 02-01-2013 REG | |
| Equities | 8,896 | 24,730.88 | AMICAS INC COM | |
| Equities | 6,000 | 28,380.00 | AMKOR TECHNOLOGY INC COM | |
| Equities | 31,501 | 148,999.73 | AMKOR TECHNOLOGY INC COM | |
| Equities | 795,805 | 3,961,202.53 | AMLIN ORD GBPO.28125 | |
| Equities | 2,600 | 16,588.00 | AMN HEALTHCARE SVCS INC COM | |
| Equities | 24,400 | 155,672.00 | AMN HEALTHCARE SVCS INC COM | |
| Equities | 94,851 | 605,149.38 | AMN HEALTHCARE SVCS INC COM | |
| Equities | 5,500 | 35,090.00 | AMN HEALTHCARE SVCS INC COM | |
| Equities | 58,100 | 229,218.21 | AMP LIMITED NPV(POST RECON) | |
| Equities | 10,400 | 25,376.00 | AMPAL AMERN ISR CORP CL A | |
| Equities | 1,600 | 3,904.00 | AMPAL AMERN ISR CORP CL A | |
| Equities | 900 | 21,105.00 | AMPCO-PITTSBURG CORP COM | |
| Equities | 900 | 21,105.00 | AMPCO-PITTSBURG CORP COM | |
| Equities | 12,190 | 385,691.60 | AMPHENOL CORP NEW CL A | |
| Equities | 29,700 | 939,708.00 | AMPHENOL CORP NEW CL A | |
| Equities | 12,900 | 51,858.00 | AMR CORP COM | |
| Equities | 53,000 | 213,060.00 | AMR CORP COM | |
| Equities | 500 | 5,515.00 | AMREP CORP COM STK USD0.10 | |
| Equities | 210 | 2,316.30 | AMREP CORP COM STK USD0.10 | |
| Equities | 1,500 | 32,160.00 | AMSURG CORP COM | |
| Equities | 4,250 | 91,120.00 | AMSURG CORP COM | |
| Equities | 2,700 | 30,780.00 | AMTRUST FINL SVCS INC COM | |
| Equities | 8,800 | 118,800.00 | AMYLIN PHARMACEUTICALS INC COM | |
| Equities | 25,200 | 340,200.00 | AMYLIN PHARMACEUTICALS INC COM | |
| Equities | 2,390 | 108,482.10 | ANADARKO PETRO CORP COM | |
| Equities | 39,110 | 1,775,202.90 | ANADARKO PETRO CORP COM | |
| Equities | 77,074 | 3,498,388.86 | ANADARKO PETRO CORP COM | |
| Equities | 4,860 | 220,595.40 | ANADARKO PETRO CORP COM | |
| Equities | 4,200 | 17,598.00 | ANADIGICS INC COM | |
| Equities | 8,450 | 35,405.50 | ANADIGICS INC COM | |
| Equities | 6,530 | 161,813.40 | ANALOG DEVICES INC COM | |
| Equities | 23,420 | 580,347.60 | ANALOG DEVICES INC COM | |
| Equities | 41,140 | 1,019,449.20 | ANALOG DEVICES INC COM | |
| Equities | 700 | 25,865.00 | ANALOGIC CORP COM PAR \$0.05 | |
| Equities | 2,600 | 96,070.00 | ANALOGIC CORP COM PAR \$0.05 | |
| Equities | 1,911 | 70,611.45 | ANALOGIC CORP COM PAR \$0.05 | |
| Equities | 4,634 | 2,599.67 | ANALYSTS INTL CORP COM | |
| Equities | 1,800 | 31,824.00 | ANAREN INC COM | |
| Equities | 4,400 | 77,792.00 | ANAREN INC COM | |
| Equities | 2,100 | 2,730.00 | ANCHOR BANCORP WIS INC COM | |
| Equities | 2,551 | 3,316.30 | ANCHOR BANCORP WIS INC COM | |
| Equities | 1,800 | 53,892.00 | ANDERSONS INC COM | |
| Equities | 4,400 | 131,736.00 | ANDERSONS INC COM | |
| Equities | 8,600 | 257,484.00 | ANDERSONS INC COM | |
| Equities | 2,500 | 75.00 | ANDREA ELECTRS CORP COM | |
| Equities | 2,100 | 88,072.40 | ANDRITZ AG NPV (BR) | |
| Equities | 2,389 | 31,702.03 | ANGIODYNAMICS INC COM STK | |
| Equities | 1,100,000 | 1,468,500.00 | ANGLO AMERICAN 4% CNV 07/05/2014 | USD100000 |
| Equities | 20,500 | 595,365.14 | ANGLO AMERICAN USD0.54945 | |
| Equities | 1,300 | 91,830.75 | ANGLO PLATINUM LTD ZAR0.10 | |
| Equities | 800,000 | 819,112.00 | ANGLOGOLD ASHANTI 3.5% DUE 05-22-2014 | |
| Equities | 12,900 | 472,768.92 | ANGLOGOLD ASHANTI LIMITED ZAR0.25 | |
| Equities | 22,300 | 805,123.94 | ANHEUSER-BUSCH INBEV NV | |
| Equities | 10,010 | 361,403.17 | ANHEUSER-BUSCH INBEV NV | |
| Equities | 867 | 31,302.35 | ANHEUSER-BUSCH INBEV NV | |
| Equities | 2,816 | 101,669.46 | ANHEUSER-BUSCH INBEV NV | |
| Equities | 29,873 | 1,078,541.14 | ANHEUSER-BUSCH INBEV NV | |
| Equities | 2,880 | 103,980.13 | ANHEUSER-BUSCH INBEV NV | |
| Equities | 5,200 | 0.00 | ANICOM INC COM | |
| Equities | 2,000 | 9,500.00 | ANIKA THERAPEUTICS INC COM STK | |
| Equities | 3,325 | 124,986.75 | ANIXTER INTL INC COM | |
| Equities | 3,280 | 123,295.20 | ANIXTER INTL INC COM | |
| Equities | 17,105 | 642,976.95 | ANIXTER INTL INC COM | |
| Equities | 6,600 | 248,094.00 | ANIXTER INTL INC COM | |

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| Equities | 3,553 | 133,557.27 ANIXTER INTL INC COM |
| Equities | 33,900 | 513,246.00 ANNALY CAP MGMT INC COM |
| Equities | 79,100 | 1,197,574.00 ANNALY CAP MGMT INC COM |
| Equities | 51,400 | 778,196.00 ANNALY CAP MGMT INC COM |
| Equities | 930 | 7,421.40 ANNTAYLOR STORES CORP COM |
| Equities | 4,500 | 35,910.00 ANNTAYLOR STORES CORP COM |
| Equities | 17,954 | 143,272.92 ANNTAYLOR STORES CORP COM |
| Equities | 11,900 | 218,992.95 ANSALDO STS EURO.5 |
| Equities | 6,100 | 49,166.00 ANSWERS CORP COM |
| Equities | 5,531 | 172,345.96 ANSYS INC COM |
| Equities | 6,600 | 205,656.00 ANSYS INC COM |
| Equities | 16,336 | 509,029.76 ANSYS INC COM |
| Equities | 241,000 | 301,325.80 ANTA SPORTS PRODUC HKD0.10 |
| Equities | 300 | 279.00 ANTARES PHARMA INC COM |
| Equities | 2,900 | 1,798.00 ANTHRACITE CAP INC COM |
| Equities | 10,000 | 6,200.00 ANTHRACITE CAP INC COM |
| Equities | 25,397 | 53,333.70 ANTIGENICS INC DEL COM STOCK |
| Equities | 4,900 | 35,329.00 ANWORTH MTG AST CORP COM |
| Equities | 7,900 | 56,959.00 ANWORTH MTG AST CORP COM |
| Equities | 25,500 | 183,855.00 ANWORTH MTG AST CORP COM |
| Equities | 20,470 | 775,198.90 AON CORP COM |
| Equities | 11,311 | 428,347.57 AON CORP COM |
| Equities | 39,418 | 1,492,759.66 AON CORP COM |
| Equities | 12,382 | 468,906.34 AON CORP COM |
| Equities | 24,200 | 916,454.00 AON CORP COM |
| Equities | 1,050 | 992.88 AP PHARMA INC COM NEW STK |
| Equities | 9,600 | 49,248.00 APAC CUSTOMER SVCS INC COM |
| Equities | 3,713 | 267,892.95 APACHE CORP COM |
| Equities | 3,452 | 249,061.80 APACHE CORP COM |
| Equities | 28,400 | 2,049,060.00 APACHE CORP COM |
| Equities | 52,470 | 3,785,710.50 APACHE CORP COM |
| Equities | 3,450 | 248,917.50 APACHE CORP COM |
| Equities | 2,300 | 28,290.00 APOGEE ENTERPRISES INC COM |
| Equities | 14,356 | 176,578.80 APOGEE ENTERPRISES INC COM |
| Equities | 7,700 | 94,710.00 APOGEE ENTERPRISES INC COM |
| Equities | 10,780 | 766,673.60 APOLLO GROUP INC CL A |
| Equities | 21,110 | 1,501,343.20 APOLLO GROUP INC CL A |
| Equities | 15,100 | 1,073,912.00 APOLLO GROUP INC CL A |
| Equities | 2,224 | 158,170.88 APOLLO GROUP INC CL A |
| Equities | 3,800 | 270,256.00 APOLLO GROUP INC CL A |
| Equities | 22,200 | 1,578,864.00 APOLLO GROUP INC CL A |
| Equities | 20,000 | 1,422,400.00 APOLLO GROUP INC CL A |
| Equities | 15,704,810 | 8,660,703.00 APOLLO INVESTMENT FUND VI LP |
| Equities | 60,600 | 363,600.00 APOLLO INVT CORP COM SH BEN INT |
| Equities | 1,970 | 280,587.10 APPLE INC |
| Equities | 2,661 | 379,006.23 APPLE INC |
| Equities | 1,525 | 217,205.75 APPLE INC |
| Equities | 300 | 42,729.00 APPLE INC |
| Equities | 65,870 | 9,381,864.10 APPLE INC |
| Equities | 140,100 | 19,954,443.00 APPLE INC |
| Equities | 29,200 | 4,158,956.00 APPLE INC |
| Equities | 6,360 | 905,854.80 APPLE INC |
| Equities | 18,444 | 2,626,978.92 APPLE INC |
| Equities | 3,500 | 498,505.00 APPLE INC |
| Equities | 27,550 | 3,923,946.50 APPLE INC |
| Equities | 23,500 | 3,347,105.00 APPLE INC |
| Equities | 2,800 | 1,344.00 APPLIED ENERGETICS INC COM STK |
| Equities | 2,000 | 39,400.00 APPLIED INDL TECHNOLOGIES INC COM |
| Equities | 9,075 | 178,777.50 APPLIED INDL TECHNOLOGIES INC COM |
| Equities | 3,400 | 0.00 APPLIED MAGNETICS CORP COM |
| Equities | 88,000 | 965,360.00 APPLIED MATERIALS INC COM |
| Equities | 219,118 | 2,403,724.46 APPLIED MATERIALS INC COM |
| Equities | 26,224 | 287,677.28 APPLIED MATERIALS INC COM |
| Equities | 4,175 | 33,942.75 APPLIED MICRO CIRCUITS CORP COM NEW STK |
| Equities | 10,882 | 88,470.66 APPLIED MICRO CIRCUITS CORP COM NEW STK |
| Equities | 2,200 | 56,122.00 APPLIED SIGNAL TECH INC COM |
| Equities | 1,100 | 28,061.00 APPLIED SIGNAL TECH INC COM |
| Equities | 121,400 | 1,074,390.00 APT INVT & MGMT CO CL A |
| Equities | 55,850 | 494,272.50 APT INVT & MGMT CO CL A |
| Equities | 9,854 | 87,207.90 APT INVT & MGMT CO CL A |
| Equities | 24,083 | 213,134.55 APT INVT & MGMT CO CL A |
| Equities | 29,978 | 265,305.30 APT INVT & MGMT CO CL A |
| Equities | 22,100 | 195,585.00 APT INVT & MGMT CO CL A |

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| Equities | 14,150 | 125,227.50 | APT INVT & MGMT CO CL A | |
| Equities | 4,200 | 141,834.00 | APTARGROUP INC COM | |
| Equities | 7,308 | 246,791.16 | APTARGROUP INC COM | |
| Equities | 3 | 0.00 | APW LTD APW LTD | |
| Equities | 8,075 | 0.00 | APW LTD COM STK USD0.01 | |
| Equities | 7,400 | 132,460.00 | AQUA AMER INC COM | |
| Equities | 26,349 | 471,647.10 | AQUA AMER INC COM | |
| Equities | 2,390 | 37,977.10 | ARBITRON INC COM | |
| Equities | 3,100 | 49,259.00 | ARBITRON INC COM | |
| Equities | 1,100 | 1,925.00 | ARBOR RLTY TR INC COM | |
| Equities | 2,300 | 4,025.00 | ARBOR RLTY TR INC COM | |
| Equities | 657 | 2,102.40 | ARCA BIOPHARMA INC COM | |
| Equities | 3,190 | 186,870.20 | ARCH CAPITAL GROUP COM STK | |
| Equities | 9,100 | 533,078.00 | ARCH CAPITAL GROUP COM STK | |
| Equities | 12,100 | 708,818.00 | ARCH CAPITAL GROUP COM STK | |
| Equities | 2,100 | 51,639.00 | ARCH CHEMICALS INC COM | |
| Equities | 3,325 | 81,761.75 | ARCH CHEMICALS INC COM | |
| Equities | 8,100 | 124,497.00 | ARCH COAL INC COM | |
| Equities | 19,392 | 298,055.04 | ARCH COAL INC COM | |
| Equities | 5,124,377 | 5,648,275.00 | ARCH VENTURE FUND VI, LP | |
| Equities | 49,650 | 1,811,728.50 | ARCHER DANIELS MIDLAND CO CORPORATE UNITCONV PFD STK | |
| Equities | 8,200 | 219,596.00 | ARCHER-DANIELS-MIDLAND CO COM | |
| Equities | 39,200 | 1,049,776.00 | ARCHER-DANIELS-MIDLAND CO COM | |
| Equities | 89,703 | 2,402,246.34 | ARCHER-DANIELS-MIDLAND CO COM | |
| Equities | 66,300 | 1,775,514.00 | ARCHER-DANIELS-MIDLAND CO COM | |
| Equities | 8,450 | 226,291.00 | ARCHER-DANIELS-MIDLAND CO COM | |
| Equities | 6,653 | 178,167.34 | ARCHER-DANIELS-MIDLAND CO COM | |
| Equities | 800 | 10,800.00 | ARCHON CORP COM | |
| Equities | 6,933,003 | 6,181,005.00 | ARCLIGHT ENERGY PARTNERS FUND II, LP | |
| Equities | 790 | 14,038.30 | ARCSIGHT INC STK | |
| Equities | 5,000 | 88,850.00 | ARCSIGHT INC STK | |
| Equities | 2,900 | 11,716.00 | ARCTIC CAT INC COM | |
| Equities | 500 | 62,550.00 | ARDEN GROUP INC CL A CL A | |
| Equities | 600 | 75,060.00 | ARDEN GROUP INC CL A CL A | |
| Equities | 3,800 | 18,962.00 | ARENA PHARMACEUTICALS INC COM ISIN | US0400471027 |
| Equities | 45,100 | 225,049.00 | ARENA PHARMACEUTICALS INC COM ISIN | US0400471027 |
| Equities | 19,700 | 98,303.00 | ARENA PHARMACEUTICALS INC COM ISIN | US0400471027 |
| Equities | 3,200 | 101,920.00 | ARENA RES INC COM | |
| Equities | 7,000 | 222,950.00 | ARENA RES INC COM | |
| Equities | 97,158 | 783,093.48 | ARES CAP CORP COM | |
| Equities | 1,937 | 54,662.14 | ARGO GROUP INTERNATIONAL HOLDINGS COM | STK |
| Equities | 3,633 | 102,523.26 | ARGO GROUP INTERNATIONAL HOLDINGS COM | STK |
| Equities | 7,300 | 206,006.00 | ARGO GROUP INTERNATIONAL HOLDINGS COM | STK |
| Equities | 2,100 | 43,197.00 | ARGON ST INC COM | |
| Equities | 9,400 | 14,946.00 | ARIAD PHARMACEUTICALS INC COM | |
| Equities | 5,300 | 52,152.00 | ARIBA INC COM NEW | |
| Equities | 9,712 | 95,566.08 | ARIBA INC COM NEW | |
| Equities | 4,700 | 23,970.00 | ARISTOTLE CORP COM NEW COM NEW | |
| Equities | 400 | 2,040.00 | ARISTOTLE CORP COM NEW COM NEW | |
| Equities | 500 | 6,250.00 | ARK RESTAURANTS CORP COM | |
| Equities | 1,100 | 28,985.00 | ARKANSAS BEST CORP DEL COM | |
| Equities | 3,100 | 81,685.00 | ARKANSAS BEST CORP DEL COM | |
| Equities | 25,850 | 9,823.00 | ARLINGTON ASSET INVT CORP CL A COM | |
| Equities | 533,076 | 339,599.00 | ARLINGTON CAPITAL PARTNERS, LP | |
| Equities | 105,800 | 208,648.50 | ARM HLDGS ORD GBP0.0005 | |
| Equities | 900 | 14,841.00 | ARMSTRONG WORLD INDS INC NEW COM STK | |
| Equities | 1,400 | 23,086.00 | ARMSTRONG WORLD INDS INC NEW COM STK | |
| Equities | 2,700 | 44,523.00 | ARMSTRONG WORLD INDS INC NEW COM STK | |
| Equities | 107 | 188.32 | AROTECH CORP COM NEW STK | |
| Equities | 5,800 | 35,612.00 | ARQULE INC COM | |
| Equities | 3,400 | 10,676.00 | ARRAY BIOPHARMA INC COM | |
| Equities | 5,800 | 18,212.00 | ARRAY BIOPHARMA INC COM | |
| Equities | 500 | 1,515.00 | ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW | |
| Equities | 8,007 | 97,365.12 | ARRIS GROUP INC COM | |
| Equities | 24,260 | 295,001.60 | ARRIS GROUP INC COM | |
| Equities | 21,300 | 259,008.00 | ARRIS GROUP INC COM | |
| Equities | 8,100 | 172,044.00 | ARROW ELECTR INC COM | |
| Equities | 15,810 | 335,804.40 | ARROW ELECTR INC COM | |
| Equities | 9,000 | 191,160.00 | ARROW ELECTR INC COM | |
| Equities | 1,081 | 29,187.00 | ARROW FINL CORP COM | |
| Equities | 5,405,408 | 3,275,601.00 | ARSENAL CAP PTRS QUALIFIED PURCHASER FD | |
| Equities | 19,398 | 73,712.40 | ART TECH GROUP INC OC-COM ISINUS04289L107 | |
| Equities | 900 | 14,337.00 | ARTESIAN RES CORP CL A CL A | |

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| Equities | 750 | 15.00 ARTISTDIRECT INC COM NEW COM NEW |
| Equities | 800 | 3,840.00 ARTS WAY MFG INC COM |
| Equities | 1,115 | 9,745.10 ARUBA NETWORKS INC COM |
| Equities | 2,500 | 21,850.00 ARUBA NETWORKS INC COM |
| Equities | 4,400 | 19,316.00 ARVINMERITOR INC COM STK ISIN#US0433531011 |
| Equities | 10,300 | 45,217.00 ARVINMERITOR INC COM STK ISIN#US0433531011 |
| Equities | 2,600 | 164,398.00 ASA LTD |
| Equities | 95,000,000 | 893,581.90 ASAHI BREWERIES 0% CNV SNR BDS 26/05/28 JPY |
| Equities | 36,000 | 289,164.12 ASAHI GLASS CO NPV |
| Equities | 5,010 | 113,196.87 ASATSU DK NPV |
| Equities | 2,300 | 23,552.00 ASBURY AUTOMOTIVE GROUP INC COM |
| Equities | 8,700 | 89,088.00 ASBURY AUTOMOTIVE GROUP INC COM |
| Equities | 1,538,153 | 339,357.00 ASCEND VENTURES |
| Equities | 143,533 | 157,679.53 ASCENDAS R/EST INV NPV (REIT) |
| Equities | 298,159 | 327,545.38 ASCENDAS R/EST INV NPV (REIT) |
| Equities | 412,948 | 453,647.92 ASCENDAS R/EST INV NPV (REIT) |
| Equities | 910 | 24,187.80 ASCENT MEDIA CORP COM SER A STK |
| Equities | 1,608 | 42,740.64 ASCENT MEDIA CORP COM SER A STK |
| Equities | 615 | 16,346.70 ASCENT MEDIA CORP COM SER A STK |
| Equities | 6,200 | 17,422.00 ASHFORD HOSPITALITY TR INC COM SHS |
| Equities | 9,322 | 26,194.82 ASHFORD HOSPITALITY TR INC COM SHS |
| Equities | 6,304 | 176,827.20 ASHLAND INC NEW COM |
| Equities | 8,918 | 250,149.90 ASHLAND INC NEW COM |
| Equities | 17,600 | 493,680.00 ASHLAND INC NEW COM |
| Equities | 54,400 | 279,719.49 ASM PAC TECHNOLOGY COMMON STOCK |
| Equities | 2,000 | 11,820.00 ASPECT MED SYS INC COM ISIN US0452351085 |
| Equities | 3,700 | 21,867.00 ASPECT MED SYS INC COM ISIN US0452351085 |
| Equities | 4,700 | 104,998.00 ASPEN INSURANCE HLDGS COM |
| Equities | 15,200 | 339,568.00 ASPEN INSURANCE HLDGS COM |
| Equities | 6,800 | 151,912.00 ASPEN INSURANCE HLDGS COM |
| Equities | 9,600 | 68,060.86 ASPEN PHARMACARE ZARO.1390607 |
| Equities | 2,750 | 23,457.50 ASPEN TECHNOLOGY INC COM |
| Equities | 1,400 | 19,424.74 ASSA ABLOY SER'B'NPV |
| Equities | 27,000 | 374,620.06 ASSA ABLOY SER'B'NPV |
| Equities | 4,400 | 26,224.00 ASSD ESTATES RLTY CORP COM |
| Equities | 800 | 11,640.00 ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW |
| Equities | 6,900 | 86,250.00 ASSOCTD BANC-CORP COM |
| Equities | 41,485 | 518,562.50 ASSOCTD BANC-CORP COM |
| Equities | 9,701 | 233,697.09 ASSURANT INC COM |
| Equities | 9,650 | 232,468.50 ASSURANT INC COM |
| Equities | 16,614 | 400,231.26 ASSURANT INC COM |
| Equities | 8,585 | 206,812.65 ASSURANT INC COM |
| Equities | 3,900 | 48,282.00 ASSURED GUARANTY LTD COMMON STK |
| Equities | 15,500 | 191,890.00 ASSURED GUARANTY LTD COMMON STK |
| Equities | 2,100 | 16,149.00 AST ACCEP CAP CORP COM |
| Equities | 800 | 4,352.00 ASTA FDG INC COM |
| Equities | 1,800 | 9,792.00 ASTA FDG INC COM |
| Equities | 380 | 767.60 ASTEA INTL IINC COM NEW STK |
| Equities | 1,700 | 50,473.00 ASTEC INDS INC COM |
| Equities | 16,200 | 480,978.00 ASTEC INDS INC COM |
| Equities | 11,000 | 389,905.17 ASTELLAS PHARMA NPV |
| Equities | 106,800 | 3,785,624.71 ASTELLAS PHARMA NPV |
| Equities | 10,300 | 365,093.02 ASTELLAS PHARMA NPV |
| Equities | 4,400 | 155,962.07 ASTELLAS PHARMA NPV |
| Equities | 5,400 | 46,332.00 ASTORIA FINL CORP COM |
| Equities | 16,830 | 144,401.40 ASTORIA FINL CORP COM |
| Equities | 46,472 | 2,043,798.24 ASTRAZENECA ORD USD0.25 |
| Equities | 17,500 | 769,634.82 ASTRAZENECA ORD USD0.25 |
| Equities | 25,800 | 1,134,661.62 ASTRAZENECA ORD USD0.25 |
| Equities | 882 | 38,789.59 ASTRAZENECA ORD USD0.25 |
| Equities | 63,200 | 2,779,481.17 ASTRAZENECA ORD USD0.25 |
| Equities | 2,930 | 128,858.86 ASTRAZENECA ORD USD0.25 |
| Equities | 1,790 | 78,722.65 ASTRAZENECA ORD USD0.25 |
| Equities | 1,237 | 6,494.25 ASTRO MED INC NEW COM STK |
| Equities | 1,600 | 16,624.00 ASTRONICS CORP COM |
| Equities | 240 | 288.00 ASTROTECH CORP COM STK |
| Equities | 7,300 | 218,303.32 ASX LTD NPV |
| Equities | 64,244 | 0.00 AT HOME CORP COM SER A COM SER A |
| Equities | 6,010 | 149,288.40 AT&T INC COM |
| Equities | 13,240 | 328,881.60 AT&T INC COM |
| Equities | 413,900 | 10,281,276.00 AT&T INC COM |
| Equities | 944,356 | 23,457,803.04 AT&T INC COM |
| Equities | 11,300 | 280,692.00 AT&T INC COM |

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| Equities | 35,340 | 877,845.60 | AT&T INC COM |
| Equities | 137,050 | 3,404,322.00 | AT&T INC COM |
| Equities | 11,400 | 283,176.00 | AT&T INC COM |
| Equities | 2,200 | 31,900.00 | ATC TECHNOLOGY CORP COM |
| Equities | 4,200 | 60,900.00 | ATC TECHNOLOGY CORP COM |
| Equities | 1,100 | 1.76 | ATCHISON CASTING CORP COM |
| Equities | 1,040 | 38,490.40 | ATHENAHEALTH INC COM MON STOCK |
| Equities | 5,300 | 196,153.00 | ATHENAHEALTH INC COM MON STOCK |
| Equities | 6,740 | 129,677.60 | ATHEROS COMMUNICATIONS INC COM |
| Equities | 12,481 | 240,134.44 | ATHEROS COMMUNICATIONS INC COM |
| Equities | 18,600 | 375,685.79 | ATLANTIA S.P.A |
| Equities | 300 | 222.00 | ATLANTIC AMERN CORP COM |
| Equities | 2,200 | 4,180.00 | ATLANTIC COAST FED CORP COM |
| Equities | 1,800 | 41,742.00 | ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK |
| Equities | 2,025 | 36,186.75 | ATLAS AMER INC COM |
| Equities | 45,708 | 816,801.96 | ATLAS AMER INC COM |
| Equities | 3,200 | 28,807.99 | ATLAS COPCO AB SER'B'NPV |
| Equities | 10,200 | 91,825.47 | ATLAS COPCO AB SER'B'NPV |
| Equities | 1,300 | 4,810.00 | ATLAS PIPELINE HLDGS L P COM UNITS REPSTG LTD COM UNITS REPSTG LTD |
| Equities | 1,500 | 11,940.00 | ATLAS PIPELN PARTNERS L P |
| Equities | 1,300 | 51,077.00 | ATLC TELE-NETWORK INC COM NEW |
| Equities | 2,500 | 98,225.00 | ATLC TELE-NETWORK INC COM NEW |
| Equities | 124,010 | 462,557.30 | ATMEL CORP COM |
| Equities | 85,812 | 320,078.76 | ATMEL CORP COM |
| Equities | 1,700 | 26,401.00 | ATMI INC COM |
| Equities | 3,700 | 57,461.00 | ATMI INC COM |
| Equities | 5,300 | 132,712.00 | ATMOS ENERGY CORP COM |
| Equities | 43,154 | 1,080,576.16 | ATMOS ENERGY CORP COM |
| Equities | 11,580 | 289,963.20 | ATMOS ENERGY CORP COM |
| Equities | 6,000 | 150,240.00 | ATMOS ENERGY CORP COM |
| Equities | 1,900 | 13,224.00 | ATP OIL & GAS CORP COM |
| Equities | 13,200 | 91,872.00 | ATP OIL & GAS CORP COM |
| Equities | 12,200 | 84,912.00 | ATP OIL & GAS CORP COM |
| Equities | 392 | 470.40 | ATRINSIC INC COM |
| Equities | 300 | 40,227.00 | ATRION CORP COM |
| Equities | 5,100 | 16,779.00 | ATS MED INC COM |
| Equities | 9,600 | 239,136.00 | ATWOOD OCEANICS INC COM |
| Equities | 6,300 | 156,933.00 | ATWOOD OCEANICS INC COM |
| Equities | 6,300 | 156,933.00 | ATWOOD OCEANICS INC COM |
| Equities | 3,200 | 18,752.00 | AUDIOVOX CORP CL A |
| Equities | 4,600 | 26,956.00 | AUDIOVOX CORP CL A |
| Equities | 17,486 | 0.00 | AURORA FOODS INC COM STK |
| Equities | 12,801 | 170,654.49 | AUST & NZ BANK GRP NPV |
| Equities | 553,698 | 3,589.00 | AUSTIN VENTURE IV (ROFR) |
| Equities | 857,023 | 62,744.00 | AUSTIN VENTURES III, LP |
| Equities | 900,731 | 5,943.00 | AUSTIN VENTURES IV, LP |
| Equities | 1,956,792 | 1,922,315.00 | AUSTIN VENTURES IX LP |
| Equities | 804,046 | 23,334.00 | AUSTIN VENTURES V, LP |
| Equities | 443,597 | 629,699.00 | AUSTIN VENTURES VI LP - SECONDARY |
| Equities | 4,170,930 | 1,280,940.00 | AUSTIN VENTURES VI, LP |
| Equities | 5,814,356 | 1,981,404.00 | AUSTIN VENTURES VII, LP |
| Equities | 178,992 | 179,564.00 | AUSTIN VENTURES VIII SECONDARY, LP |
| Equities | 2,438,194 | 2,221,399.00 | AUSTIN VENTURES VIII, LP |
| Equities | 7,400 | 8,880.00 | AUTHENTIDATE HLDG CORP COM |
| Equities | 7,318 | 3,139.42 | AUTOBYTEL COM INC COM |
| Equities | 19,080 | 362,138.40 | AUTODESK INC COM |
| Equities | 38,200 | 725,036.00 | AUTODESK INC COM |
| Equities | 6,050 | 114,829.00 | AUTODESK INC COM |
| Equities | 49,326 | 936,207.48 | AUTODESK INC COM |
| Equities | 24,200 | 459,316.00 | AUTODESK INC COM |
| Equities | 30,200 | 868,854.00 | AUTOLIV INC COM STK |
| Equities | 0 | 0.00 | AUTOMATIC DATA PROCESSING INC COM |
| Equities | 39,790 | 1,410,157.60 | AUTOMATIC DATA PROCESSING INC COM |
| Equities | 83,107 | 2,945,312.08 | AUTOMATIC DATA PROCESSING INC COM |
| Equities | 9,468 | 335,545.92 | AUTOMATIC DATA PROCESSING INC COM |
| Equities | 39,100 | 1,385,704.00 | AUTOMATIC DATA PROCESSING INC COM |
| Equities | 8,800 | 152,680.00 | AUTONATION INC DEL COM |
| Equities | 14,751 | 255,929.85 | AUTONATION INC DEL COM |
| Equities | 297,025 | 7,029,166.79 | AUTONOMY CORP ORD GBPO.003333 |
| Equities | 14,200 | 336,046.35 | AUTONOMY CORP ORD GBPO.003333 |
| Equities | 137,000 | 3,242,137.36 | AUTONOMY CORP ORD GBPO.003333 |
| Equities | 2,100 | 49,697.00 | AUTONOMY CORP ORD GBPO.003333 |
| Equities | 4,590 | 693,594.90 | AUTOZONE INC COM |

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| Equities | 2,000 | 302,220.00 | AUTOZONE INC COM |
| Equities | 5,000 | 755,550.00 | AUTOZONE INC COM |
| Equities | 1,800 | 271,998.00 | AUTOZONE INC COM |
| Equities | 8,800 | 1,329,768.00 | AUTOZONE INC COM |
| Equities | 2,790 | 87,550.20 | AUXILIUM PHARMACEUTICALS INC COM |
| Equities | 4,600 | 144,348.00 | AUXILIUM PHARMACEUTICALS INC COM |
| Equities | 47,796 | 2,673,708.24 | AVALONBAY CMNTYS REIT |
| Equities | 49,383 | 2,762,485.02 | AVALONBAY CMNTYS REIT |
| Equities | 11,664 | 652,484.16 | AVALONBAY CMNTYS REIT |
| Equities | 11,209 | 627,031.46 | AVALONBAY CMNTYS REIT |
| Equities | 8,354 | 467,322.76 | AVALONBAY CMNTYS REIT |
| Equities | 12,342 | 690,411.48 | AVALONBAY CMNTYS REIT |
| Equities | 2,900 | 6,438.00 | AVANIR PHARMACEUTICALS INC |
| Equities | 500 | 9,085.00 | AVATAR HLDGS INC COM |
| Equities | 800 | 14,536.00 | AVATAR HLDGS INC COM |
| Equities | 165 | 59.40 | AVATECH SOLUTIONS INC COM |
| Equities | 40,000 | 181,288.44 | AVENG COMSTK |
| Equities | 1,800 | 297.00 | AVENTINE RENB ENERGY HLDGS INC COM |
| Equities | 2,900 | 74,472.00 | AVERY DENNISON CORP COM |
| Equities | 7,770 | 199,533.60 | AVERY DENNISON CORP COM |
| Equities | 17,300 | 444,264.00 | AVERY DENNISON CORP COM |
| Equities | 1,011 | 11,929.49 | AVEVA GROUP ORD GBP0.0333 |
| Equities | 3,470 | 40,944.89 | AVEVA GROUP ORD GBP0.0333 |
| Equities | 6,600 | 10,428.00 | AVI BIOPHARMA INC COM |
| Equities | 2,000 | 26,820.00 | AVID TECHNOLOGY INC COM |
| Equities | 3,478 | 46,639.98 | AVID TECHNOLOGY INC COM |
| Equities | 4,100 | 5,412.00 | AVIGEN INC COM |
| Equities | 147 | 44.10 | AVINCI MEDIA CORP COM STK |
| Equities | 5,900 | 33,335.00 | AVIS BUDGET GROUP INC COM STK |
| Equities | 27,175 | 153,538.75 | AVIS BUDGET GROUP INC COM STK |
| Equities | 2,600 | 46,306.00 | AVISTA CORP COM ISIN # US05379B1070 |
| Equities | 6,050 | 107,750.50 | AVISTA CORP COM ISIN # US05379B1070 |
| Equities | 5,100 | 4,641.00 | AVISTAR COMMUNICATIONS CORP COM NEW STK |
| Equities | 47,700 | 268,264.47 | AVIVA ORD GBP0.25 |
| Equities | 177,339 | 997,353.33 | AVIVA ORD GBP0.25 |
| Equities | 9,800 | 206,094.00 | AVNET INC COM |
| Equities | 20,679 | 434,879.37 | AVNET INC COM |
| Equities | 20,230 | 425,436.90 | AVNET INC COM |
| Equities | 22,100 | 464,763.00 | AVNET INC COM |
| Equities | 3,300 | 46,068.00 | AVOCENT CORP COM |
| Equities | 37,321 | 521,001.16 | AVOCENT CORP COM |
| Equities | 5,123 | 71,517.08 | AVOCENT CORP COM |
| Equities | 2,715 | 69,992.70 | AVON PRODUCTS INC COM USD0.25 |
| Equities | 27,700 | 714,106.00 | AVON PRODUCTS INC COM USD0.25 |
| Equities | 22,100 | 569,738.00 | AVON PRODUCTS INC COM USD0.25 |
| Equities | 70,000 | 1,804,600.00 | AVON PRODUCTS INC COM USD0.25 |
| Equities | 5,100 | 131,478.00 | AVON PRODUCTS INC COM USD0.25 |
| Equities | 22,021 | 567,701.38 | AVON PRODUCTS INC COM USD0.25 |
| Equities | 2,600 | 25,818.00 | AVX CORP COM |
| Equities | 7,320 | 72,687.60 | AVX CORP COM |
| Equities | 4,400 | 12,100.00 | AWARE INC MASS COM |
| Equities | 58,600 | 1,100,594.98 | AXA EUR2.29 |
| Equities | 11,653 | 218,860.64 | AXA EUR2.29 |
| Equities | 3,094 | 58,109.91 | AXA EUR2.29 |
| Equities | 10,280 | 193,073.66 | AXA EUR2.29 |
| Equities | 11,785 | 5,421.10 | AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095 |
| Equities | 700 | 280.00 | AXCESS INTL INC FORMERLY AXCESS INC TO 04/15/2003 COM |
| Equities | 4,263 | 111,605.34 | AXIS CAPITAL HOLDINGS LTD COM USD0.0125 |
| Equities | 9,100 | 238,238.00 | AXIS CAPITAL HOLDINGS LTD COM USD0.0125 |
| Equities | 25,100 | 657,118.00 | AXIS CAPITAL HOLDINGS LTD COM USD0.0125 |
| Equities | 16,700 | 437,206.00 | AXIS CAPITAL HOLDINGS LTD COM USD0.0125 |
| Equities | 2,650 | 142,146.00 | AXSYS TECHNOLOGIES INC COM |
| Equities | 4,400 | 6,072.00 | AXT INC COM |
| Equities | 18,693 | 177,114.33 | AZIMUT HLDG S.P.A NPV |
| Equities | 2,000 | 68,820.00 | AZZ INC COM |
| Equities | 26,700 | 211,500.02 | BABCOCK INTL GROUP ORD GBP0.60 |
| Equities | 1,650 | 67,650.00 | BADGER METER INC COM |
| Equities | 1,400 | 57,400.00 | BADGER METER INC COM |
| Equities | 3,500 | 143,500.00 | BADGER METER INC COM |
| Equities | 54,100 | 301,585.19 | BAE SYSTEMS ORD GBP0.025 |
| Equities | 8,040 | 44,819.68 | BAE SYSTEMS ORD GBP0.025 |
| Equities | 26,700 | 148,841.49 | BAE SYSTEMS ORD GBP0.025 |
| Equities | 9,883,768 | 10,306,425.00 | BAIN CAPITAL FUND VIII 6-008185 |

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| Equities | 2,708,774 | 2,703,667.00 BAIN CAPITAL FUND VIII 6-008187 |
| Equities | 885,994 | 920,559.00 BAIN CAPITAL VIII CO-INVESTMENT FUND LP |
| Equities | 31,750 | 1,156,970.00 BAKER HUGHES INC COM |
| Equities | 82,200 | 2,995,368.00 BAKER HUGHES INC COM |
| Equities | 3,140 | 114,421.60 BAKER HUGHES INC COM |
| Equities | 42,677 | 1,555,149.88 BAKER HUGHES INC COM |
| Equities | 22,100 | 805,324.00 BAKER HUGHES INC COM |
| Equities | 32,200 | 1,173,368.00 BAKER HUGHES INC COM |
| Equities | 1,600 | 67,776.00 BAKER MICHAEL CORP COM |
| Equities | 2,075 | 50,879.00 BALCHEM CORP COM |
| Equities | 3,500 | 83,265.00 BALDOR ELEC CO COM |
| Equities | 4,388 | 104,390.52 BALDOR ELEC CO COM |
| Equities | 3,500 | 68,950.00 BALDWIN & LYONS INC CL B |
| Equities | 2,100 | 2,100.00 BALDWIN TECHNOLOGY CO INC CLASS'A'COM STK USD0.01 |
| Equities | 7,380 | 333,280.80 BALL CORP COM |
| Equities | 13,000 | 587,080.00 BALL CORP COM |
| Equities | 2,300 | 103,868.00 BALL CORP COM |
| Equities | 2,000 | 4,140.00 BALLANTYNE STRONG INC COM |
| Equities | 660 | 19,747.20 BALLY TECHNOLOGIES INC COM STK |
| Equities | 4,490 | 134,340.80 BALLY TECHNOLOGIES INC COM STK |
| Equities | 23,000 | 688,160.00 BALLY TECHNOLOGIES INC COM STK |
| Equities | 6,700 | 200,464.00 BALLY TECHNOLOGIES INC COM STK |
| Equities | 4,385 | 325,180.68 BALOISE-HLDGS CHF0.10 (REGD) (VINKULIERT) |
| Equities | 1,660 | 123,101.47 BALOISE-HLDGS CHF0.10 (REGD) (VINKULIERT) |
| Equities | 1 | 1.00 BANC FUND V TRUST, LP |
| Equities | 10,000,000 | 5,278,496.00 BANC FUND VI, LP |
| Equities | 8,634,890 | 3,573,791.00 BANC FUND VII, LP |
| Equities | 700 | 24,206.00 BANCFIRST CORP COM |
| Equities | 1,326 | 45,853.08 BANCFIRST CORP COM |
| Equities | 734,367 | 8,817,312.85 BANCO SANTANDER EURO.50(REGD) |
| Equities | 131,613 | 1,580,235.76 BANCO SANTANDER EURO.50(REGD) |
| Equities | 38,100 | 457,454.68 BANCO SANTANDER EURO.50(REGD) |
| Equities | 298,066 | 3,578,784.41 BANCO SANTANDER EURO.50(REGD) |
| Equities | 3,087 | 37,064.63 BANCO SANTANDER EURO.50(REGD) |
| Equities | 10,270 | 123,308.65 BANCO SANTANDER EURO.50(REGD) |
| Equities | 7,100 | 85,247.46 BANCO SANTANDER EURO.50(REGD) |
| Equities | 4,600 | 94,438.00 BANCORPSOUTH INC COM |
| Equities | 30,971 | 635,834.63 BANCORPSOUTH INC COM |
| Equities | 8,898 | 182,675.94 BANCORPSOUTH INC COM |
| Equities | 1,267 | 3,801.00 BANCTRUST FINL GROUP INC COM STK |
| Equities | 1,570 | 1,312,567.10 BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L |
| Equities | 10,033 | 294,067.23 BANK NEW YORK MELLON CORP COM STK |
| Equities | 3,990 | 116,946.90 BANK NEW YORK MELLON CORP COM STK |
| Equities | 1,630 | 47,775.30 BANK NEW YORK MELLON CORP COM STK |
| Equities | 80,194 | 2,350,486.14 BANK NEW YORK MELLON CORP COM STK |
| Equities | 198,845 | 5,828,146.95 BANK NEW YORK MELLON CORP COM STK |
| Equities | 53,000 | 1,553,430.00 BANK NEW YORK MELLON CORP COM STK |
| Equities | 8,070 | 236,531.70 BANK NEW YORK MELLON CORP COM STK |
| Equities | 18,896 | 553,841.76 BANK NEW YORK MELLON CORP COM STK |
| Equities | 5,700 | 167,067.00 BANK NEW YORK MELLON CORP COM STK |
| Equities | 26,040 | 343,728.00 BANK OF AMERICA CORP |
| Equities | 460,823 | 6,082,863.60 BANK OF AMERICA CORP |
| Equities | 1,207,069 | 15,933,310.80 BANK OF AMERICA CORP |
| Equities | 253,400 | 3,344,880.00 BANK OF AMERICA CORP |
| Equities | 48,590 | 641,388.00 BANK OF AMERICA CORP |
| Equities | 168,239 | 2,220,754.80 BANK OF AMERICA CORP |
| Equities | 116,911 | 1,543,225.20 BANK OF AMERICA CORP |
| Equities | 11,763,000 | 5,600,669.67 BANK OF CHINA LTD 'H'CN1 |
| Equities | 7,506,000 | 3,573,801.46 BANK OF CHINA LTD 'H'CN1 |
| Equities | 2,000 | 43,260.00 BANK OF THE OZARKS INC COM |
| Equities | 1,400 | 30,282.00 BANK OF THE OZARKS INC COM |
| Equities | 2,111 | 8,148.46 BANKATLANTIC BANCORP INC CL'A'NON-VTG COM USD0.01 |
| Equities | 900 | 22,716.00 BANKRATE INC COM |
| Equities | 10,200 | 257,448.00 BANKRATE INC COM |
| Equities | 4,000 | 100,960.00 BANKRATE INC COM |
| Equities | 2,800 | 293.72 BANKUNITED FINL CORP CL A |
| Equities | 2,640 | 10,084.80 BANNER CORP COM |
| Equities | 5,000 | 49,163.49 BANPU PUBLIC CO THB10(LOCAL) |
| Equities | 307,600 | 1,433,596.20 BARCLAYS ORD GBP0.25 |
| Equities | 205,300 | 956,818.27 BARCLAYS ORD GBP0.25 |
| Equities | 47,000 | 219,047.53 BARCLAYS ORD GBP0.25 |
| Equities | 9,462 | 44,098.46 BARCLAYS ORD GBP0.25 |
| Equities | 31,080 | 144,851.01 BARCLAYS ORD GBP0.25 |

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| Equities | 3,100 | 27,497.00 BARE ESSENTUALS INC COM |
| Equities | 3,100 | 27,497.00 BARE ESSENTUALS INC COM |
| Equities | 6,500 | 57,655.00 BARE ESSENTUALS INC COM |
| Equities | 2,600 | 53,638.00 BARNES & NOBLE INC COM |
| Equities | 5,200 | 107,276.00 BARNES & NOBLE INC COM |
| Equities | 2,100 | 24,969.00 BARNES GROUP INC COM |
| Equities | 6,026 | 71,649.14 BARNES GROUP INC COM |
| Equities | 2,300 | 9,085.00 BARNWELL INDS INC COM |
| Equities | 1,800 | 7,110.00 BARNWELL INDS INC COM |
| Equities | 1,400 | 38,444.00 BARRETT BILL CORP COM STK |
| Equities | 3,100 | 85,126.00 BARRETT BILL CORP COM STK |
| Equities | 1,300 | 13,650.00 BARRETT BUSINESS SVCS INC COM |
| Equities | 35,795 | 375,847.50 BARRETT BUSINESS SVCS INC COM |
| Equities | 1,650 | 17,325.00 BARRETT BUSINESS SVCS INC COM |
| Equities | 33,900 | 1,137,345.00 BARRICK GOLD CORP |
| Equities | 16,200 | 543,510.00 BARRICK GOLD CORP |
| Equities | 28,904 | 1,148,560.45 BASF SE NPV |
| Equities | 13,350 | 530,489.97 BASF SE NPV |
| Equities | 17,100 | 116,793.00 BASIC ENERGY SVCS INC NEW COM |
| Equities | 2,216 | 6,094.00 BASSETT FURNITURE INDS INC COM STK |
| Equities | 2,462,669 | 481,267.00 BATTERY VENTURES V, LP |
| Equities | 2,670,100 | 1,598,578.00 BATTERY VENTURES VI, LP |
| Equities | 3,492,163 | 3,714,515.00 BATTERY VENTURES VII, 6009507 |
| Equities | 2,480,054 | 2,621,291.00 BATTERY VENTURES VII, LP |
| Equities | 1,775 | 94,004.00 BAXTER INTL INC COM |
| Equities | 3,590 | 190,126.40 BAXTER INTL INC COM |
| Equities | 48,270 | 2,556,379.20 BAXTER INTL INC COM |
| Equities | 98,691 | 5,226,675.36 BAXTER INTL INC COM |
| Equities | 3,790 | 200,718.40 BAXTER INTL INC COM |
| Equities | 14,444 | 764,954.24 BAXTER INTL INC COM |
| Equities | 49,000 | 2,595,040.00 BAXTER INTL INC COM |
| Equities | 22,400 | 1,186,304.00 BAXTER INTL INC COM |
| Equities | 33,700 | 1,784,752.00 BAXTER INTL INC COM |
| Equities | 33,300 | 1,253,649.34 BAYER MOTOREN WERK EUR1 |
| Equities | 19,700 | 741,648.41 BAYER MOTOREN WERK EUR1 |
| Equities | 2,657 | 100,028.42 BAYER MOTOREN WERK EUR1 |
| Equities | 45,380 | 997,452.40 BB&T CORP COM |
| Equities | 98,212 | 2,158,699.76 BB&T CORP COM |
| Equities | 90,231 | 1,131,468.90 BBVA(BILB-VIZ-ARG) EURO.49 |
| Equities | 65,429 | 820,459.47 BBVA(BILB-VIZ-ARG) EURO.49 |
| Equities | 24,796 | 310,934.19 BBVA(BILB-VIZ-ARG) EURO.49 |
| Equities | 8,900 | 183,923.88 BCE INC COM NPV |
| Equities | 250,000 | 253,879.66 BCO COM PORTUGUES EUR1(REGD) |
| Equities | 41,800 | 225,142.17 BCO ESPIRITO SANTO EUR5(REGD) |
| Equities | 473 | 3,807.65 BCSB BANCORP INC COM |
| Equities | 5,200 | 74,672.00 BE AEROSPACE INC COM |
| Equities | 67,000 | 962,120.00 BE AEROSPACE INC COM |
| Equities | 49,430 | 709,814.80 BE AEROSPACE INC COM |
| Equities | 19,199 | 275,697.64 BE AEROSPACE INC COM |
| Equities | 29,225 | 22,503.25 BEACON PWR CORP COM |
| Equities | 3,100 | 44,826.00 BEACON ROOFING SUPPLY INC COM |
| Equities | 1,900 | 27,474.00 BEACON ROOFING SUPPLY INC COM |
| Equities | 4,900 | 70,854.00 BEACON ROOFING SUPPLY INC COM |
| Equities | 4,800 | 10,512.00 BEASLEY BROADCAST GROUP INC CL A |
| Equities | 1,500 | 3,285.00 BEASLEY BROADCAST GROUP INC CL A |
| Equities | 1,900 | 3,477.00 BEAZER HOMES USA INC COM |
| Equities | 4,450 | 8,143.50 BEAZER HOMES USA INC COM |
| Equities | 126,000 | 201,796.78 BEAZLEY PLC ORD GBP0.05 |
| Equities | 1,900 | 13,072.00 BEBE STORES INC COM |
| Equities | 3,058 | 21,039.04 BEBE STORES INC COM |
| Equities | 5,005 | 285,985.70 BECKMAN COULTER INC COM |
| Equities | 5,080 | 290,271.20 BECKMAN COULTER INC COM |
| Equities | 9,200 | 525,688.00 BECKMAN COULTER INC COM |
| Equities | 20,770 | 1,481,108.70 BECTON DICKINSON & CO COM |
| Equities | 37,200 | 2,652,732.00 BECTON DICKINSON & CO COM |
| Equities | 12,600 | 898,506.00 BECTON DICKINSON & CO COM |
| Equities | 2,790 | 198,954.90 BECTON DICKINSON & CO COM |
| Equities | 2,663 | 189,898.53 BECTON DICKINSON & CO COM |
| Equities | 1,225 | 37,668.75 BED BATH BEYOND INC COM |
| Equities | 17,000 | 522,750.00 BED BATH BEYOND INC COM |
| Equities | 41,400 | 1,273,050.00 BED BATH BEYOND INC COM |
| Equities | 4,400 | 135,300.00 BED BATH BEYOND INC COM |
| Equities | 17,395 | 534,896.25 BED BATH BEYOND INC COM |

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| Equities | 38,400 | 1,180,800.00 | BED BATH BEYOND INC COM | |
| Equities | 153,000 | 107,198.02 | BEIJING CAP INTL A 'H'CNY1 | |
| Equities | 442,000 | 309,683.16 | BEIJING CAP INTL A 'H'CNY1 | |
| Equities | 91,500 | 456,906.73 | BEIJING ENTERPRISE HKDO.10 | |
| Equities | 900 | 14,436.00 | BEL FUSE INC CL B CL B | |
| Equities | 3,000 | 50,100.00 | BELDEN INC COM | |
| Equities | 5,057 | 84,451.90 | BELDEN INC COM | |
| Equities | 3,800 | 121,179.15 | BELGACOM SA NPV | |
| Equities | 114,100 | 3,638,563.31 | BELGACOM SA NPV | |
| Equities | 5,400 | 9,666.00 | BELO CORP | |
| Equities | 13,710 | 24,540.90 | BELO CORP | |
| Equities | 6,100 | 153,720.00 | BEMIS CO INC COM | |
| Equities | 11,500 | 289,800.00 | BEMIS CO INC COM | |
| Equities | 14,500 | 365,400.00 | BEMIS CO INC COM | |
| Equities | 2,146,573 | 195,595.00 | BENCHMARK CAPITAL PTRS II, LP | |
| Equities | 2,465,839 | 397,685.00 | BENCHMARK CAPITAL PTRS III, LP | |
| Equities | 5,382,799 | 2,873,866.00 | BENCHMARK CAPITAL PTRS IV, LP | |
| Equities | 1,135,735 | 369,174.00 | BENCHMARK CAPITAL PTRS, LP | |
| Equities | 4,400 | 63,360.00 | BENCHMARK ELECTRS INC COM | |
| Equities | 28,300 | 407,520.00 | BENCHMARK ELECTRS INC COM | |
| Equities | 21,422 | 308,476.80 | BENCHMARK ELECTRS INC COM | |
| Equities | 7,839 | 112,881.60 | BENCHMARK ELECTRS INC COM | |
| Equities | 13,600 | 195,840.00 | BENCHMARK ELECTRS INC COM | |
| Equities | 1,170,600 | 264,984.03 | BENDIGO MINING LIMITED NPV | |
| Equities | 400 | 16,002.49 | BENESSE CORP NPV | |
| Equities | 1,201 | 48,047.47 | BENESSE CORP NPV | |
| Equities | 4,100 | 164,025.50 | BENESSE CORP NPV | |
| Equities | 460 | 2,907.20 | BENIHANA INC CL A CL A | |
| Equities | 10,200 | 218,994.00 | BERKLEY W R CORP COM | |
| Equities | 18,798 | 403,593.06 | BERKLEY W R CORP COM | |
| Equities | 34,400 | 738,568.00 | BERKLEY W R CORP COM | |
| Equities | 2,637,054 | 2,576,910.00 | BERKSHIRE FUND VI, LP | |
| Equities | 60 | 5,400,000.00 | BERKSHIRE HATHAWAY INC DEL CL A | |
| Equities | 184 | 16,560,000.00 | BERKSHIRE HATHAWAY INC DEL CL A | |
| Equities | 16 | 1,440,000.00 | BERKSHIRE HATHAWAY INC DEL CL A | |
| Equities | 600 | 12,468.00 | BERKSHIRE HILLS BANCORP INC COM | |
| Equities | 2,400 | 44,616.00 | BERRY PETE CO CL A CL A | |
| Equities | 10,100 | 187,759.00 | BERRY PETE CO CL A CL A | |
| Equities | 12,000 | 223,080.00 | BERRY PETE CO CL A CL A | |
| Equities | 5,805 | 194,409.45 | BEST BUY INC COM STK | |
| Equities | 2,100 | 70,329.00 | BEST BUY INC COM STK | |
| Equities | 28,830 | 965,516.70 | BEST BUY INC COM STK | |
| Equities | 51,475 | 1,723,897.75 | BEST BUY INC COM STK | |
| Equities | 4,680 | 156,733.20 | BEST BUY INC COM STK | |
| Equities | 2,000 | 66,980.00 | BEST BUY INC COM STK | |
| Equities | 9,100 | 304,759.00 | BEST BUY INC COM STK | |
| Equities | 50,600 | 1,694,594.00 | BEST BUY INC COM STK | |
| Equities | 260,000 | 253,500.00 | BEST BUY INC SUB DEB CONV 2.25% DUE 01-15-2022/01-15-2009 BEO | |
| Equities | 973 | 42,430.96 | BETANDWIN.COM INTE NPV | |
| Equities | 3,330 | 145,215.94 | BETANDWIN.COM INTE NPV | |
| Equities | 27,300 | 0.00 | BETHLEHEM STEEL CORP COM | |
| Equities | 180,000 | 333,235.58 | BEZEQ ISRAEL TELCM ILS1 | |
| Equities | 69,900 | 1,171,868.90 | BG GROUP ORD GBPO.10 | |
| Equities | 307,105 | 5,148,595.12 | BG GROUP ORD GBPO.10 | |
| Equities | 218,700 | 3,666,491.11 | BG GROUP ORD GBPO.10 | |
| Equities | 192,583 | 3,228,641.33 | BG GROUP ORD GBPO.10 | |
| Equities | 16,900 | 283,327.39 | BG GROUP ORD GBPO.10 | |
| Equities | 3,100 | 51,971.30 | BG GROUP ORD GBPO.10 | |
| Equities | 5,200 | 19,708.00 | BGC PARTNERS INC CL A CL A | |
| Equities | 5,800 | 21,982.00 | BGC PARTNERS INC CL A CL A | |
| Equities | 28,900 | 811,205.18 | BHP BILLITON LTD NPV | |
| Equities | 20,000 | 561,387.67 | BHP BILLITON LTD NPV | |
| Equities | 32,293 | 906,444.60 | BHP BILLITON LTD NPV | |
| Equities | 310,357 | 6,971,560.35 | BHP BILLITON PLC USD0.50 | |
| Equities | 31,600 | 709,831.93 | BHP BILLITON PLC USD0.50 | |
| Equities | 25,680 | 576,850.75 | BHP BILLITON PLC USD0.50 | |
| Equities | 5,500 | 123,546.70 | BHP BILLITON PLC USD0.50 | |
| Equities | 6,952 | 156,163.02 | BHP BILLITON PLC USD0.50 | |
| Equities | 1,200 | 13,272.00 | BIG 5 SPORTING GOODS CORP COM | |
| Equities | 4,400 | 48,664.00 | BIG 5 SPORTING GOODS CORP COM | |
| Equities | 6,300 | 132,489.00 | BIG LOTS INC COM | |
| Equities | 14,400 | 302,832.00 | BIG LOTS INC COM | |
| Equities | 30,000 | 168,966.82 | BIG YELLOW GROUP (PLACING) ORD GBPO.10 | |

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| Equities | 1,800 | 9,306.00 | BIGBAND NETWORKS INC COM CDT-COM | |
| Equities | 2,200 | 102,140.98 | BILFINGER BERGER NPV | |
| Equities | 26,355 | 186,433.62 | BILLABONG INTL NPV | |
| Equities | 1,300 | 98,124.00 | BIO RAD LABS INC CL A | |
| Equities | 2,000 | 150,960.00 | BIO RAD LABS INC CL A | |
| Equities | 3,600 | 14,508.00 | BIOCRIST PHARMACEUTICALS INC COM | |
| Equities | 3,605 | 162,765.75 | BIOGEN IDEC INC COM STK | |
| Equities | 23,980 | 1,082,697.00 | BIOGEN IDEC INC COM STK | |
| Equities | 47,777 | 2,157,131.55 | BIOGEN IDEC INC COM STK | |
| Equities | 27,700 | 1,250,655.00 | BIOGEN IDEC INC COM STK | |
| Equities | 2,500 | 112,875.00 | BIOGEN IDEC INC COM STK | |
| Equities | 5,441 | 245,661.15 | BIOGEN IDEC INC COM STK | |
| Equities | 25,000 | 1,128,750.00 | BIOGEN IDEC INC COM STK | |
| Equities | 80 | 20.00 | BIOJECT MED TECHNOLOGIES INC COM NEW | BIOJECT MED TECH NEW |
| Equities | 4,200 | 7,098.00 | BIOLASE TECH INC COM | |
| Equities | 6,300 | 98,343.00 | BIOMARIN PHARMACEUTICAL INC COM ISIN | CH0008107010 |
| Equities | 25,250 | 394,152.50 | BIOMARIN PHARMACEUTICAL INC COM ISIN | CH0008107010 |
| Equities | 18,700 | 291,907.00 | BIOMARIN PHARMACEUTICAL INC COM ISIN | CH0008107010 |
| Equities | 106,550 | 1,090,006.50 | BIOMED RLTY TR INC COM | |
| Equities | 4,000 | 40,920.00 | BIOMED RLTY TR INC COM | |
| Equities | 8,900 | 91,047.00 | BIOMED RLTY TR INC COM | |
| Equities | 39,800 | 407,154.00 | BIOMED RLTY TR INC COM | |
| Equities | 26,150 | 267,514.50 | BIOMED RLTY TR INC COM | |
| Equities | 170 | 28.06 | BIOPURE CORP CL A PAR \$0.01 COM STK | |
| Equities | 1,300 | 41,093.00 | BIO-REFERENCE LABS INC COM PAR \$0.01 NEW | |
| Equities | 5,300 | 31,376.00 | BIOSCRIP INC COM | |
| Equities | 2,700 | 6,453.00 | BIOSPHERE MED INC COM | |
| Equities | 2,300 | 5,865.00 | BIOTIME INC COM | |
| Equities | 450 | 6,480.00 | BIRNER DENTAL MGMT SVCS INC | |
| Equities | 1,700 | 8,840.00 | BITSTREAM INC CL A COM | |
| Equities | 19,100 | 260,333.00 | BJ SERVICES CO | |
| Equities | 29,750 | 405,492.50 | BJ SERVICES CO | |
| Equities | 41,160 | 561,010.80 | BJ SERVICES CO | |
| Equities | 34,600 | 471,598.00 | BJ SERVICES CO | |
| Equities | 13,440 | 183,187.20 | BJ SERVICES CO | |
| Equities | 3,080 | 51,959.60 | BJS RESTAURANTS INC COM | |
| Equities | 1,600 | 26,992.00 | BJS RESTAURANTS INC COM | |
| Equities | 4,000 | 67,480.00 | BJS RESTAURANTS INC COM | |
| Equities | 4,700 | 151,481.00 | BJS WHSL CLUB INC COM STK | |
| Equities | 6,898 | 222,322.54 | BJS WHSL CLUB INC COM STK | |
| Equities | 20,700 | 667,161.00 | BJS WHSL CLUB INC COM STK | |
| Equities | 4,388 | 13,207.88 | BK GRANITE CORP COM | |
| Equities | 3,390 | 121,463.70 | BK HAW CORP COM | |
| Equities | 23,685 | 848,633.55 | BK HAW CORP COM | |
| Equities | 5,520 | 197,781.60 | BK HAW CORP COM | |
| Equities | 4,200 | 36,624.00 | BK MUT CORP NEW COM STK | |
| Equities | 11,583 | 101,003.76 | BK MUT CORP NEW COM STK | |
| Equities | 92,400 | 281,967.21 | BK OF EAST ASIA HKD2.50 | |
| Equities | 103,144 | 314,753.53 | BK OF EAST ASIA HKD2.50 | |
| Equities | 66,100 | 2,471,315.28 | BK OF NOVA SCOTIA COM NPV | |
| Equities | 143,000 | 766,243.46 | BK OF YOKOHAMA NPV | |
| Equities | 565,000 | 3,027,465.41 | BK OF YOKOHAMA NPV | |
| Equities | 5,841 | 210,111.21 | BK PEKAO PLN1 | |
| Equities | 6,490 | 186,003.40 | BLACK & DECKER CORP COM | |
| Equities | 9,500 | 272,270.00 | BLACK & DECKER CORP COM | |
| Equities | 1,700 | 56,899.00 | BLACK BOX CORP DEL COM | |
| Equities | 5,056 | 169,224.32 | BLACK BOX CORP DEL COM | |
| Equities | 2,367 | 79,223.49 | BLACK BOX CORP DEL COM | |
| Equities | 1,600 | 36,784.00 | BLACK HILLS CORP COM | |
| Equities | 4,585 | 105,409.15 | BLACK HILLS CORP COM | |
| Equities | 2,200 | 34,210.00 | BLACKBAUD INC COM | |
| Equities | 2,200 | 34,210.00 | BLACKBAUD INC COM | |
| Equities | 2,100 | 60,606.00 | BLACKBOARD INC COM | |
| Equities | 6,000 | 173,160.00 | BLACKBOARD INC COM | |
| Equities | 1 | 0.00 | BLACKOUT MEDIA CORP COM | |
| Equities | 10,000 | 10,000.00 | BLACKOUT MEDIA CORP PFD STOCK | **INC |
| Equities | 778 | 1.00 | BLACKROCK ASSET INVESTORS, LP | |
| Equities | 670 | 117,531.40 | BLACKROCK INC COM STK | |
| Equities | 2,090 | 366,627.80 | BLACKROCK INC COM STK | |
| Equities | 1,500 | 263,130.00 | BLACKROCK INC COM STK | |
| Equities | 3,900 | 684,138.00 | BLACKROCK INC COM STK | |
| Equities | 14,818,585 | 10,087,857.00 | BLACKSTONE CAPITAL PARTNERS V, LP | |
| Equities | 9,500 | 100,130.00 | BLACKSTONE GROUP LP RESTRICTED UNITS | |

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| Equities | 2,505,127 | 2,217,093.00 | BLACKSTONE MEZZANINE PARTNERS II, LP |
| Equities | 52,934 | 47,971.00 | BLACKSTONE OFFSHORE CAPITAL PARTNERS II |
| Equities | 21,200 | 365,276.00 | BLOCK H & R INC COM |
| Equities | 57,546 | 991,517.58 | BLOCK H & R INC COM |
| Equities | 4,794 | 82,600.62 | BLOCK H & R INC COM |
| Equities | 25,100 | 16,566.00 | BLOCKBUSTER INC CL A CL A ISIN#US0936791088 |
| Equities | 24,800 | 16,368.00 | BLOCKBUSTER INC CL A CL A ISIN#US0936791088 |
| Equities | 1,200 | 1,656.00 | BLONDER TONGUE LABORATORIES INC COM |
| Equities | 3,300 | 28,413.00 | BLOUNT INTL INC NEW COM |
| Equities | 6,003 | 51,685.83 | BLOUNT INTL INC NEW COM |
| Equities | 3,600 | 59,544.00 | BLUE COAT SYS INC COM NEW |
| Equities | 4,720 | 78,068.80 | BLUE COAT SYS INC COM NEW |
| Equities | 1,600 | 68,784.00 | BLUE NILE INC COM |
| Equities | 11,970 | 514,590.30 | BLUE NILE INC COM |
| Equities | 4,100 | 176,259.00 | BLUE NILE INC COM |
| Equities | 2,230 | 2,586.80 | BLUEFLY INC COM NEW STK |
| Equities | 40 | 46.40 | BLUEFLY INC COM NEW STK |
| Equities | 1,400 | 3,528.00 | BLUEGREEN CORP COM |
| Equities | 675 | 22,133.25 | BLYTH INC COM NEW COM NEW |
| Equities | 1,000 | 32,790.00 | BLYTH INC COM NEW COM NEW |
| Equities | 15,240 | 514,959.60 | BMC SOFTWARE INC COM STK |
| Equities | 26,893 | 908,714.47 | BMC SOFTWARE INC COM STK |
| Equities | 150,200 | 902,824.78 | BMFBOVESPA S.A. BO COM NPV |
| Equities | 33,330 | 137,896.21 | BNP PARIBAS AIBV CE(CITIC SECUR)210410 |
| Equities | 16,796 | 1,089,599.60 | BNP PARIBAS EUR2 |
| Equities | 27,771 | 1,801,576.00 | BNP PARIBAS EUR2 |
| Equities | 4,011 | 260,203.86 | BNP PARIBAS EUR2 |
| Equities | 816 | 52,936.01 | BNP PARIBAS EUR2 |
| Equities | 2,710 | 175,804.65 | BNP PARIBAS EUR2 |
| Equities | 2,500 | 56,450.00 | BOARDWALK PIPELINE PARTNERS LP |
| Equities | 11,600 | 326,619.88 | BOARDWALK R/EST IN TRUST UNITS |
| Equities | 1,800 | 51,732.00 | BOB EVANS FARMS INC COM |
| Equities | 3,531 | 101,480.94 | BOB EVANS FARMS INC COM |
| Equities | 132,000 | 231,296.57 | BOC HONG KONG HLDG HKD5 |
| Equities | 55,153 | 2,344,002.50 | BOEING CO COM |
| Equities | 105,100 | 4,466,750.00 | BOEING CO COM |
| Equities | 5,410 | 229,925.00 | BOEING CO COM |
| Equities | 11,854 | 503,795.00 | BOEING CO COM |
| Equities | 1,100 | 41,437.00 | BOK FINL CORP COM NEW |
| Equities | 3,069 | 115,609.23 | BOK FINL CORP COM NEW |
| Equities | 1,650 | 18,546.00 | BOLT TECHNOLOGY CORP COM |
| Equities | 1,400 | 4,746.00 | BON-TON STORES INC COM |
| Equities | 1,600 | 5,424.00 | BON-TON STORES INC COM |
| Equities | 3,300 | 23,463.00 | BOOKS-A-MILLION INC COM |
| Equities | 3,100 | 11,408.00 | BORDERS GROUP INC COM STK |
| Equities | 9,800 | 36,064.00 | BORDERS GROUP INC COM STK |
| Equities | 14,200 | 52,256.00 | BORDERS GROUP INC COM STK |
| Equities | 8,000 | 273,200.00 | BORG WARNER INC COM |
| Equities | 20,432 | 697,752.80 | BORG WARNER INC COM |
| Equities | 73,500 | 2,510,025.00 | BORG WARNER INC COM |
| Equities | 16,600 | 21,414.00 | BORLAND SOFTWARE CORP COM |
| Equities | 21,880 | 647,429.20 | BOSTON BEER INC CL A CL A |
| Equities | 1,100 | 32,549.00 | BOSTON BEER INC CL A CL A |
| Equities | 1,800 | 8,064.00 | BOSTON PRIVATE FINL HLDGS INC COM |
| Equities | 6,189 | 27,726.72 | BOSTON PRIVATE FINL HLDGS INC COM |
| Equities | 37,885 | 384,153.90 | BOSTON SCIENTIFIC CORP COM |
| Equities | 89,300 | 905,502.00 | BOSTON SCIENTIFIC CORP COM |
| Equities | 240,000 | 2,433,600.00 | BOSTON SCIENTIFIC CORP COM |
| Equities | 183,900 | 1,864,746.00 | BOSTON SCIENTIFIC CORP COM |
| Equities | 7,800 | 79,092.00 | BOSTON SCIENTIFIC CORP COM |
| Equities | 900,044 | 187,077.00 | BOSTON VENTURES V, LP |
| Equities | 913,477 | 539,962.00 | BOSTON VENTURES VI, LP |
| Equities | 3,400 | 30,634.00 | BOTTOMLINE TECHNOLOGIES DEL INC COM |
| Equities | 27,045 | 1,016,649.18 | BOUYGUES EUR1 |
| Equities | 26,200 | 984,884.76 | BOUYGUES EUR1 |
| Equities | 882 | 10,760.40 | BOWL AMER INC CL A CL A |
| Equities | 217,501 | 2,731,544.00 | BOWMAN PARTNERS, LP |
| Equities | 2,881 | 18,755.31 | BOWNE & CO INC COM |
| Equities | 3,089 | 20,109.39 | BOWNE & CO INC COM |
| Equities | 3,300 | 28,050.00 | BOYD GAMING CORP COM |
| Equities | 14,800 | 125,800.00 | BOYD GAMING CORP COM |
| Equities | 1,353,470 | 10,649,981.54 | BP ORD USD0.25 |
| Equities | 570,216 | 4,486,830.06 | BP ORD USD0.25 |

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| Equities | 231,121 | 1,818,610.23 | BP ORD USD0.25 |
| Equities | 969,974 | 7,632,385.79 | BP ORD USD0.25 |
| Equities | 186,200 | 1,465,142.61 | BP ORD USD0.25 |
| Equities | 148,098 | 1,165,331.30 | BP ORD USD0.25 |
| Equities | 25,462 | 200,351.57 | BP ORD USD0.25 |
| Equities | 21,494 | 169,128.76 | BP ORD USD0.25 |
| Equities | 54,915 | 432,106.91 | BP ORD USD0.25 |
| Equities | 235,000 | 1,849,132.72 | BP ORD USD0.25 |
| Equities | 71,211 | 560,334.43 | BP ORD USD0.25 |
| Equities | 11,969 | 94,179.87 | BP ORD USD0.25 |
| Equities | 1,200 | 82,800.00 | BP PRUDHOE BAY RTY TR UNITS BEN INT |
| Equities | 5,000 | 345,000.00 | BP PRUDHOE BAY RTY TR UNITS BEN INT |
| Equities | 7,000 | 34,230.00 | BPZ RESOURCE INC |
| Equities | 11,400 | 55,746.00 | BPZ RESOURCE INC |
| Equities | 3,200 | 80,384.00 | BRADY CORP CL A |
| Equities | 5,558 | 139,616.96 | BRADY CORP CL A |
| Equities | 72,200 | 347,885.73 | BRAMBLES LTD NPV |
| Equities | 130,000 | 968,500.00 | BRANDYWINE RLTY TR SH BEN INT NEW REIT |
| Equities | 5,400 | 40,230.00 | BRANDYWINE RLTY TR SH BEN INT NEW REIT |
| Equities | 20,880 | 155,556.00 | BRANDYWINE RLTY TR SH BEN INT NEW REIT |
| Equities | 47,800 | 356,110.00 | BRANDYWINE RLTY TR SH BEN INT NEW REIT |
| Equities | 35,900 | 308,661.60 | BRASILEIRA DE MEIO COM NPV |
| Equities | 44,600 | 1,059,696.00 | BRE PPTYS INC COM CL A |
| Equities | 3,890 | 92,426.40 | BRE PPTYS INC COM CL A |
| Equities | 11,523 | 273,786.48 | BRE PPTYS INC COM CL A |
| Equities | 12,400 | 294,624.00 | BRE PPTYS INC COM CL A |
| Equities | 4,001,899 | 904,191.00 | BRENTWOOD ASSOC IX, LP |
| Equities | 519,933 | 1,398,826.00 | BRENTWOOD ASSOC VIII, LP |
| Equities | 2,000 | 15,520.00 | BRIDGFORD FOODS CORP COM |
| Equities | 2,400 | 32,016.00 | BRIGGS & STRATTON CORP CAP |
| Equities | 25,115 | 335,034.10 | BRIGGS & STRATTON CORP CAP |
| Equities | 11,700 | 156,078.00 | BRIGGS & STRATTON CORP CAP |
| Equities | 13,745 | 47,970.05 | BRIGHAM EXPL CO COM |
| Equities | 21,000 | 73,290.00 | BRIGHAM EXPL CO COM |
| Equities | 3,600 | 22,572.00 | BRIGHTPOINT INC COM NEW |
| Equities | 9,403 | 58,956.81 | BRIGHTPOINT INC COM NEW |
| Equities | 5,600 | 35,112.00 | BRIGHTPOINT INC COM NEW |
| Equities | 7,100 | 120,913.00 | BRINKER INTL INC COM |
| Equities | 18,002 | 306,574.06 | BRINKER INTL INC COM |
| Equities | 900 | 26,127.00 | BRINKS CO COM STOCK |
| Equities | 3,490 | 101,314.70 | BRINKS CO COM STOCK |
| Equities | 28,224 | 819,342.72 | BRINKS CO COM STOCK |
| Equities | 8,207 | 238,249.21 | BRINKS CO COM STOCK |
| Equities | 3,490 | 98,801.90 | BRINKS HOME SEC HLDGS INC COM STK |
| Equities | 22,621 | 640,400.51 | BRINKS HOME SEC HLDGS INC COM STK |
| Equities | 4,707 | 133,255.17 | BRINKS HOME SEC HLDGS INC COM STK |
| Equities | 2,599,306 | 3,925,550.00 | BRINSON NON US PSHIP FD TR-2003 PRMY FD |
| Equities | 1 | 282,926.00 | BRINSON NON-US PHSP FD TRST-98 PRIM FD |
| Equities | 2,836,389 | 2,386,841.00 | BRINSON NON-US PSHIP FD TR-2001 PRIMARY |
| Equities | 3,349,038 | 3,102,660.00 | BRINSON NON-US PSHIP FD TR-2000 PRI FD,LP |
| Equities | 961,013 | 1,415,928.00 | BRINSON NON-US PSHIP FD TRST-1999 PRIM FD |
| Equities | 5,113,413 | 5,544,710.00 | BRINSON NON-US PSHIP FD TRST-2002 PRIM FD |
| Equities | 2,222,725 | 2,124,361.00 | BRINSON NON-US PSHIP FD TRST-2004 PRIM FD |
| Equities | 6,980 | 141,763.80 | BRISTOL MYERS SQUIBB CO COM |
| Equities | 127,700 | 2,593,587.00 | BRISTOL MYERS SQUIBB CO COM |
| Equities | 313,741 | 6,372,079.71 | BRISTOL MYERS SQUIBB CO COM |
| Equities | 11,930 | 242,298.30 | BRISTOL MYERS SQUIBB CO COM |
| Equities | 38,847 | 788,982.57 | BRISTOL MYERS SQUIBB CO COM |
| Equities | 2,000 | 59,260.00 | BRISTOW GROUP INC COM |
| Equities | 18,037 | 534,436.31 | BRISTOW GROUP INC COM |
| Equities | 3,300 | 97,779.00 | BRISTOW GROUP INC COM |
| Equities | 128,779 | 3,548,093.57 | BRIT AMER TOBACCO ORD GBP0.25 |
| Equities | 19,500 | 537,260.15 | BRIT AMER TOBACCO ORD GBP0.25 |
| Equities | 15,700 | 432,563.30 | BRIT AMER TOBACCO ORD GBP0.25 |
| Equities | 114,100 | 3,143,660.66 | BRIT AMER TOBACCO ORD GBP0.25 |
| Equities | 2,347 | 64,664.08 | BRIT AMER TOBACCO ORD GBP0.25 |
| Equities | 31,100 | 195,649.09 | BRITISH LAND CO ORD GBP0.25 |
| Equities | 67,170 | 422,564.28 | BRITISH LAND CO ORD GBP0.25 |
| Equities | 72,500 | 456,095.14 | BRITISH LAND CO ORD GBP0.25 |
| Equities | 9,146 | 68,532.51 | BRITISH SKY BROADC ORD GBP0.50 |
| Equities | 3,275 | 81,187.25 | BROADCOM CORP CL A |
| Equities | 6,130 | 151,962.70 | BROADCOM CORP CL A |
| Equities | 31,500 | 780,885.00 | BROADCOM CORP CL A |

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| Equities | 28,300 | 701,557.00 | BROADCOM CORP CL A |
| Equities | 69,700 | 1,727,863.00 | BROADCOM CORP CL A |
| Equities | 7,410 | 183,693.90 | BROADCOM CORP CL A |
| Equities | 2,900 | 71,891.00 | BROADCOM CORP CL A |
| Equities | 63,000 | 1,561,770.00 | BROADCOM CORP CL A |
| Equities | 2,236 | 12,476.88 | BROADPOINT GLEACHER SECS GROUP INC COM STK |
| Equities | 8,000 | 132,640.00 | BROADRIDGE FINL SOLUTIONS INC COM STK |
| Equities | 25,226 | 418,247.08 | BROADRIDGE FINL SOLUTIONS INC COM STK |
| Equities | 17,500 | 290,150.00 | BROADRIDGE FINL SOLUTIONS INC COM STK |
| Equities | 400 | 2,400.00 | BROADWAY FINL CORP DEL COM |
| Equities | 23,100 | 180,642.00 | BROCADE COMMUNICATIONS SYS INC COM NEW STK |
| Equities | 65,570 | 512,757.40 | BROCADE COMMUNICATIONS SYS INC COM NEW STK |
| Equities | 5,013,398 | 5,371,416.00 | BROCKWAY MORAN & PTRS FD II, LP |
| Equities | 600,079 | 533,676.00 | BROCKWAY MORAN & PTRS FD, LP |
| Equities | 2,800 | 11,984.00 | BRONCO DRILLING CO INC COM |
| Equities | 11,400 | 48,792.00 | BRONCO DRILLING CO INC COM |
| Equities | 13,390 | 130,418.60 | BROOKDALE SR LIVING INC COM STK |
| Equities | 4,000 | 38,960.00 | BROOKDALE SR LIVING INC COM STK |
| Equities | 7,900 | 76,946.00 | BROOKDALE SR LIVING INC COM STK |
| Equities | 1,000 | 4,000.00 | BROOKFIELD HOMES CORP COM |
| Equities | 2,547 | 10,188.00 | BROOKFIELD HOMES CORP COM |
| Equities | 44,450 | 354,266.50 | BROOKFIELD PPTYS CORP COM |
| Equities | 13,250 | 105,602.50 | BROOKFIELD PPTYS CORP COM |
| Equities | 39,250 | 312,822.50 | BROOKFIELD PPTYS CORP COM |
| Equities | 4,100 | 38,212.00 | BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + |
| Equities | 8,506 | 79,275.92 | BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + |
| Equities | 3,200 | 36,000.00 | BROOKLYN FED BANCORP INC COM |
| Equities | 4,400 | 19,712.00 | BROOKS AUTOMATION INC COM |
| Equities | 9,924 | 44,459.52 | BROOKS AUTOMATION INC COM |
| Equities | 6,500 | 129,545.00 | BROWN & BROWN INC COM |
| Equities | 22,048 | 439,416.64 | BROWN & BROWN INC COM |
| Equities | 2,100 | 15,204.00 | BROWN SHOE CO INC COM |
| Equities | 6,225 | 45,069.00 | BROWN SHOE CO INC COM |
| Equities | 6,397 | 274,943.06 | BROWN-FORMAN INC CL B NON-VTG COM |
| Equities | 16,125 | 693,052.50 | BROWN-FORMAN INC CL B NON-VTG COM |
| Equities | 1,100 | 4,950.00 | BRT RLTY TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 1,500 | 6,750.00 | BRT RLTY TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 2,800 | 25,928.00 | BRUKER CORP |
| Equities | 6,993 | 64,755.18 | BRUKER CORP |
| Equities | 5,500 | 23,760.00 | BRUNSWICK CORP COM |
| Equities | 29,196 | 126,126.72 | BRUNSWICK CORP COM |
| Equities | 10,000 | 43,200.00 | BRUNSWICK CORP COM |
| Equities | 1,000 | 16,750.00 | BRUSH ENGINEERED MATLS INC HLDGS CO COM |
| Equities | 3,400 | 56,950.00 | BRUSH ENGINEERED MATLS INC HLDGS CO COM |
| Equities | 1,800 | 33,966.00 | BRYN MAWR BK CORP COM STK |
| Equities | 1,650 | 4,900.50 | BSQUARE CORP COM NEW |
| Equities | 51,100 | 2,437,470.00 | BSTN PPTYS INC |
| Equities | 106,563 | 5,083,055.10 | BSTN PPTYS INC |
| Equities | 16,000 | 763,200.00 | BSTN PPTYS INC |
| Equities | 22,990 | 1,096,623.00 | BSTN PPTYS INC |
| Equities | 5,014 | 239,167.80 | BSTN PPTYS INC |
| Equities | 11,500 | 548,550.00 | BSTN PPTYS INC |
| Equities | 22,837 | 1,089,324.90 | BSTN PPTYS INC |
| Equities | 1,500 | 7,860.00 | BTU INTL INC COM |
| Equities | 3,700 | 16,613.00 | BUCKEYE TECHNOLOGIES INC COM |
| Equities | 7,200 | 32,328.00 | BUCKEYE TECHNOLOGIES INC COM |
| Equities | 305 | 9,689.85 | BUCKLE INC COM |
| Equities | 2,385 | 75,771.45 | BUCKLE INC COM |
| Equities | 5,745 | 182,518.65 | BUCKLE INC COM |
| Equities | 590 | 16,850.40 | BUCYRUS INTL INC NEW COM CL A |
| Equities | 7,700 | 219,912.00 | BUCYRUS INTL INC NEW COM CL A |
| Equities | 7,600 | 217,056.00 | BUCYRUS INTL INC NEW COM CL A |
| Equities | 27,900 | 796,824.00 | BUCYRUS INTL INC NEW COM CL A |
| Equities | 905 | 29,430.60 | BUFFALO WILD WINGS INC COM STK |
| Equities | 1,000 | 32,520.00 | BUFFALO WILD WINGS INC COM STK |
| Equities | 4,300 | 139,836.00 | BUFFALO WILD WINGS INC COM STK |
| Equities | 2,800 | 11,648.00 | BUILDERS FIRSTSOURCE INC COM STK |
| Equities | 5,400 | 253.80 | BUILDING MATLS HLDG CORP COM |
| Equities | 161,100 | 414,780.94 | BUMIPUTRA-COMMERCE MYR1 |
| Equities | 69,300 | 178,425.32 | BUMIPUTRA-COMMERCE MYR1 |
| Equities | 6,700 | 546,050.00 | BUNGE LTD CONV PFD STK |
| Equities | 1,060 | 598,900.00 | BUNGE LTD MAY SHARE COMM AND FEES WITH AFFILS CONV PFD STK |
| Equities | 2,900 | 174,725.00 | BUNGE LTD |

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| Equities | 10,687 | 643,891.75 BUNGE LTD |
| Equities | 20,000 | 1,205,000.00 BUNGE LTD |
| Equities | 10,900 | 656,725.00 BUNGE LTD |
| Equities | 4,500 | 77,715.00 BURGER KING HLDGS INC COM |
| Equities | 10,200 | 176,154.00 BURGER KING HLDGS INC COM |
| Equities | 25 | 0.00 BURL INDS INC NEW COM |
| Equities | 4,677 | 343,946.58 BURL NORTHN SANTA FE CORP COM |
| Equities | 25,080 | 1,844,383.20 BURL NORTHN SANTA FE CORP COM |
| Equities | 45,000 | 3,309,300.00 BURL NORTHN SANTA FE CORP COM |
| Equities | 3,100 | 227,974.00 BURL NORTHN SANTA FE CORP COM |
| Equities | 1,100 | 12,265.00 C D I CORP COM |
| Equities | 2,019 | 22,511.85 C D I CORP COM |
| Equities | 600 | 31,290.00 C H ROBINSON WORLDWIDE INC COM NEW COM NEW |
| Equities | 17,880 | 932,442.00 C H ROBINSON WORLDWIDE INC COM NEW COM NEW |
| Equities | 28,260 | 1,473,759.00 C H ROBINSON WORLDWIDE INC COM NEW COM NEW |
| Equities | 0 | 0.00 C H ROBINSON WORLDWIDE INC COM NEW COM NEW |
| Equities | 3,300 | 172,095.00 C H ROBINSON WORLDWIDE INC COM NEW COM NEW |
| Equities | 280 | 20,846.00 C R BARD |
| Equities | 1,000 | 74,450.00 C R BARD |
| Equities | 8,648 | 643,843.60 C R BARD |
| Equities | 10,100 | 751,945.00 C R BARD |
| Equities | 17,100 | 1,273,095.00 C R BARD |
| Equities | 3,295 | 245,312.75 C R BARD |
| Equities | 43,435 | 146,217.85 C&C GROUP ORD EURO.01 |
| Equities | 4,800 | 9,600.00 C&D TECHNOLOGIES INC COM |
| Equities | 220 | 33.00 C2 GLOBAL TECHNOLOGIES INC COM |
| Equities | 3,506 | 39,968.40 CA 1ST NATL BANCORP COM |
| Equities | 221 | 2,519.40 CA 1ST NATL BANCORP COM |
| Equities | 2,700 | 47,061.00 CA INC COM |
| Equities | 24,200 | 421,806.00 CA INC COM |
| Equities | 69,621 | 1,213,494.03 CA INC COM |
| Equities | 2,850 | 37,876.50 CA PIZZA KITCHEN INC COM ISIN US13054D1090 |
| Equities | 6,800 | 90,372.00 CA PIZZA KITCHEN INC COM ISIN US13054D1090 |
| Equities | 14,400 | 191,376.00 CA PIZZA KITCHEN INC COM ISIN US13054D1090 |
| Equities | 2,200 | 27,060.00 CABELAS INC COM STK |
| Equities | 15,800 | 306,678.00 CABLEVISION NY GROUP CL A COM |
| Equities | 39,700 | 770,577.00 CABLEVISION NY GROUP CL A COM |
| Equities | 12,684 | 246,196.44 CABLEVISION NY GROUP CL A COM |
| Equities | 2,900 | 36,482.00 CABOT CORP COM |
| Equities | 5,770 | 72,586.60 CABOT CORP COM |
| Equities | 2,100 | 59,409.00 CABOT MICROELECTRONICS CORP COM |
| Equities | 3,402 | 96,242.58 CABOT MICROELECTRONICS CORP COM |
| Equities | 6,700 | 205,288.00 CABOT OIL & GAS CORP COM |
| Equities | 16,808 | 514,997.12 CABOT OIL & GAS CORP COM |
| Equities | 6,200 | 189,968.00 CABOT OIL & GAS CORP COM |
| Equities | 1,950 | 7,566.00 CACHE INC COM NEW COM |
| Equities | 2,000 | 85,420.00 CACI INTL INC CL A CL A |
| Equities | 3,400 | 145,214.00 CACI INTL INC CL A CL A |
| Equities | 6,200 | 264,802.00 CACI INTL INC CL A CL A |
| Equities | 115,081 | 981,719.60 CADBURY PLC GBPO.10 |
| Equities | 18,100 | 106,790.00 CADENCE DESIGN SYS INC COM |
| Equities | 29,659 | 174,988.10 CADENCE DESIGN SYS INC COM |
| Equities | 2,100 | 20,979.00 CADENCE PHARMACEUTICALS INC COM |
| Equities | 1,800 | 2,700.00 CADUS CORP FORMERLY CADUS PHARMACEUTICALCORP TO 06/20/2003 COM |
| Equities | 266,000 | 530,623.67 CAFE DE CORAL HLDG HKD0.10 |
| Equities | 700 | 3,150.00 CAGLES INC CL A CL A |
| Equities | 52,200 | 2,013,313.80 CAIRN ENERGY PLC ORD GBPO.061538 |
| Equities | 4,175 | 36,030.25 CAL DIVE INTL INC DEL COM |
| Equities | 28,140 | 242,848.20 CAL DIVE INTL INC DEL COM |
| Equities | 31,999 | 276,151.37 CAL DIVE INTL INC DEL COM |
| Equities | 2,500 | 62,400.00 CAL MAINE FOODS INC COM NEW STK |
| Equities | 1,500 | 37,440.00 CAL MAINE FOODS INC COM NEW STK |
| Equities | 2,700 | 38,097.00 CALAMOS ASSET MGMT INC CL A COM STK |
| Equities | 49,010 | 691,531.10 CALAMOS ASSET MGMT INC CL A COM STK |
| Equities | 3,000 | 2,400.00 CALAMP CORP COM |
| Equities | 2,500 | 49,575.00 CALAVO GROWERS INC COM |
| Equities | 6,000 | 83,340.00 CALGON CARBON CORP COM |
| Equities | 4,800 | 66,672.00 CALGON CARBON CORP COM |
| Equities | 7,345 | 0.00 CALICO COMM INC COM |
| Equities | 900 | 1,242.00 CALIFORNIA COASTAL CMNTYS INC COM NEW |
| Equities | 3,900 | 9,594.00 CALIFORNIA MICRO DEVICES CORP COM STK NPV |
| Equities | 1,000 | 36,840.00 CALIFORNIA WTR SVC GROUP COM |
| Equities | 2,200 | 81,048.00 CALIFORNIA WTR SVC GROUP COM |

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| Equities | 5,800 | 10,266.00 CALIPER LIFE SCIENCES INC COM |
| Equities | 3,400 | 17,238.00 CALLAWAY GOLF CO COM |
| Equities | 50,366 | 255,355.62 CALLAWAY GOLF CO COM |
| Equities | 8,317 | 42,167.19 CALLAWAY GOLF CO COM |
| Equities | 2,900 | 5,742.00 CALLON PETE CO DEL COM |
| Equities | 18,600 | 205,643.43 CALLOWAY REAL ESTA TRUST UNITS |
| Equities | 22,900 | 255,335.00 CALPINE CORP COM NEW STK |
| Equities | 63,800 | 711,370.00 CALPINE CORP COM NEW STK |
| Equities | 7,563,942 | 7,689,346.00 CALTIUS PARTNERS III, LP |
| Equities | 740 | 7.40 CALTON INC NEW COM PAR \$.05 COM PAR \$.05 |
| Equities | 1,400 | 21,700.00 CALUMET SPECIALTY PRODS PARTNERS L P |
| Equities | 120 | 1.08 CALYPTE BIOMEDICAL CORP COM NEW COM NEW |
| Equities | 3,900 | 16,068.00 CAMBREX CORP COM |
| Equities | 5,159 | 21,255.08 CAMBREX CORP COM |
| Equities | 1,900 | 171.00 CAMBRIDGE HEART INC COM |
| Equities | 1,440 | 3,412.80 CAMCO FINL CORP COM |
| Equities | 827 | 28,142.81 CAMDEN NATL CORP COM |
| Equities | 41,800 | 1,153,680.00 CAMDEN PPTY TR SH BEN INT |
| Equities | 3,790 | 104,604.00 CAMDEN PPTY TR SH BEN INT |
| Equities | 11,074 | 305,642.40 CAMDEN PPTY TR SH BEN INT |
| Equities | 13,500 | 372,600.00 CAMDEN PPTY TR SH BEN INT |
| Equities | 12,100 | 333,960.00 CAMDEN PPTY TR SH BEN INT |
| Equities | 56,100 | 1,441,446.59 CAMECO CORP COM NPV |
| Equities | 19,600 | 554,680.00 CAMERON INTL CORP COM STK |
| Equities | 31,640 | 895,412.00 CAMERON INTL CORP COM STK |
| Equities | 29,865 | 845,179.50 CAMERON INTL CORP COM STK |
| Equities | 64,800 | 1,833,840.00 CAMERON INTL CORP COM STK |
| Equities | 720,000 | 818,100.00 CAMERON INTL CORP SR DEB CONV 2.5% DUE 06-15-2026/06-20-2011 REG |
| Equities | 2,000 | 58,840.00 CAMPBELL SOUP CO COM |
| Equities | 7,018 | 206,469.56 CAMPBELL SOUP CO COM |
| Equities | 16,590 | 488,077.80 CAMPBELL SOUP CO COM |
| Equities | 39,000 | 1,147,380.00 CAMPBELL SOUP CO COM |
| Equities | 6,500 | 191,230.00 CAMPBELL SOUP CO COM |
| Equities | 187,550 | 83,394.02 CAMPER & NICHOLSON ORD NPV |
| Equities | 117,817 | 4,705,172.82 CAN PACIFIC RYS COM NPV |
| Equities | 3,162,600 | 2,812,056.00 CANAAN VII LP |
| Equities | 4,200 | 4,326.00 CANDELA CORP COM |
| Equities | 400 | 0.00 CANNON EXPRESS INC COM |
| Equities | 188,200 | 6,163,776.75 CANON INC NPV |
| Equities | 14,900 | 487,992.95 CANON INC NPV |
| Equities | 18,000 | 589,521.69 CANON INC NPV |
| Equities | 157,000 | 5,141,939.16 CANON INC NPV |
| Equities | 12,700 | 415,940.30 CANON INC NPV |
| Equities | 5,850 | 191,594.55 CANON INC NPV |
| Equities | 141,500 | 4,634,295.49 CANON INC NPV |
| Equities | 13,000 | 425,765.66 CANON INC NPV |
| Equities | 2,647 | 42,960.81 CANTEL MEDICAL CORP COM |
| Equities | 34,810 | 761,642.80 CAP 1 FNCL COM |
| Equities | 70,171 | 1,535,341.48 CAP 1 FNCL COM |
| Equities | 24,400 | 533,872.00 CAP 1 FNCL COM |
| Equities | 1,100 | 18,535.00 CAP CY BK GROUP INC COM |
| Equities | 3,281 | 55,284.85 CAP CY BK GROUP INC COM |
| Equities | 869,500 | 1,334,972.19 CAP GEMINI 1% CNV BDS 01/01/12 EUR37 |
| Equities | 200 | 11,990.00 CAPELLA ED CO COM |
| Equities | 1,200 | 71,940.00 CAPELLA ED CO COM |
| Equities | 3,400 | 203,830.00 CAPELLA ED CO COM |
| Equities | 47,470 | 558,567.34 CAPITA GROUP ORD GBP0.02066666 |
| Equities | 10,182 | 119,808.99 CAPITA GROUP ORD GBP0.02066666 |
| Equities | 110,000 | 58,874.89 CAPITAL & REGIONAL ORD GBP0.10 |
| Equities | 1 | 1.00 CAPITAL PARTNERS HOLDINGS II-A, LP |
| Equities | 440 | 0.00 CAPITAL PPTYS INC R I CL B NEW CL COM STK |
| Equities | 708,189 | 64,327.00 CAPITAL RESOURCE LENDERS II, LP |
| Equities | 833,997 | 87,492.00 CAPITAL RESOURCE LENDERS III, LP |
| Equities | 3,776,100 | 1,528,923.00 CAPITAL RESOURCE PARTNERS IV, LP |
| Equities | 4,200 | 19,110.00 CAPITAL SR LIVING CORP COM |
| Equities | 1,800 | 2,610.00 CAPITAL TR INC MD CL A NEW CL A NEW |
| Equities | 1,366 | 1,980.70 CAPITAL TR INC MD CL A NEW CL A NEW |
| Equities | 368,550 | 944,706.19 CAPITALAND LTD NPV |
| Equities | 325,500 | 834,355.89 CAPITALAND LTD NPV |
| Equities | 7,300 | 35,624.00 CAPITALSOURCE INC REIT |
| Equities | 34,392 | 167,832.96 CAPITALSOURCE INC REIT |
| Equities | 279,843 | 270,687.95 CAPITAMALL TRUST NPV (REIT) |
| Equities | 150,800 | 145,866.58 CAPITAMALL TRUST NPV (REIT) |

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| Equities | 2,100 | 5,565.00 | CAPITOL BANCORP LTD COM |
| Equities | 2,300 | 6,095.00 | CAPITOL BANCORP LTD COM |
| Equities | 1,100 | 42,163.00 | CAPITOL FED FINL COM ISIN #US14057C1062 |
| Equities | 7,300 | 279,809.00 | CAPITOL FED FINL COM ISIN #US14057C1062 |
| Equities | 2,200 | 6,072.00 | CAPLEASE INC COM |
| Equities | 2,884 | 36,655.64 | CAPSTEAD MTG CORP COM NO PAR COM NO PAR |
| Equities | 25,200 | 320,292.00 | CAPSTEAD MTG CORP COM NO PAR COM NO PAR |
| Equities | 16,600 | 13,778.00 | CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028 |
| Equities | 2,400 | 7,368.00 | CARACO PHARMACEUTICAL LABS INC |
| Equities | 1,690 | 57,798.00 | CARBO CERAMICS INC COM |
| Equities | 6,900 | 235,980.00 | CARBO CERAMICS INC COM |
| Equities | 2,400 | 82,080.00 | CARBO CERAMICS INC COM |
| Equities | 3,212 | 12,912.24 | CARDIAC SCI CORP COM |
| Equities | 6,400 | 9,152.00 | CARDICA INC COM |
| Equities | 600 | 4,698.00 | CARDINAL FINL CORP COM |
| Equities | 600 | 18,330.00 | CARDINAL HLTH INC |
| Equities | 27,770 | 848,373.50 | CARDINAL HLTH INC |
| Equities | 58,318 | 1,781,614.90 | CARDINAL HLTH INC |
| Equities | 45,600 | 1,393,080.00 | CARDINAL HLTH INC |
| Equities | 3,725 | 113,798.75 | CARDINAL HLTH INC |
| Equities | 1,257 | 1,671.81 | CARDIODYNAMICS INTL CORP COM NEW STK |
| Equities | 5,800 | 94,656.00 | CARDIONET INC COM STK |
| Equities | 5,600 | 139,384.00 | CAREER ED CORP COM |
| Equities | 16,340 | 406,702.60 | CAREER ED CORP COM |
| Equities | 4,000 | 96,160.00 | CARLISLE COMPANIES INC COM |
| Equities | 7,000 | 168,280.00 | CARLISLE COMPANIES INC COM |
| Equities | 12,244,014 | 9,799,357.00 | CARLYLE PARTNERS IV, LP |
| Equities | 11,409,181 | 12,381,252.00 | CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP |
| Equities | 14,100 | 207,270.00 | CARMAX INC COM |
| Equities | 34,764 | 511,030.80 | CARMAX INC COM |
| Equities | 1,712 | 14,346.56 | CARMIKE CINEMAS INC COM |
| Equities | 29,960 | 772,069.20 | CARNIVAL CORP COM PAIRED |
| Equities | 65,400 | 1,685,358.00 | CARNIVAL CORP COM PAIRED |
| Equities | 376 | 9,950.80 | CARNIVAL PLC ORD USD1.66 |
| Equities | 1,250 | 33,081.10 | CARNIVAL PLC ORD USD1.66 |
| Equities | 3,200 | 66,592.00 | CARPENTER TECH CORP COM |
| Equities | 5,522 | 114,912.82 | CARPENTER TECH CORP COM |
| Equities | 44,100 | 114,749.22 | CARPHONE WAREHOUSE GROUP |
| Equities | 9,200 | 392,551.25 | CARREFOUR EUR2.50 |
| Equities | 111,502 | 4,757,635.87 | CARREFOUR EUR2.50 |
| Equities | 4,132 | 176,306.72 | CARREFOUR EUR2.50 |
| Equities | 2,300 | 98,137.81 | CARREFOUR EUR2.50 |
| Equities | 1,800 | 76,803.51 | CARREFOUR EUR2.50 |
| Equities | 1,500 | 5,355.00 | CARRIAGE SERVICES INC COM |
| Equities | 1,100 | 18,865.00 | CARRIZO OIL & GAS INC COM |
| Equities | 22,700 | 389,305.00 | CARRIZO OIL & GAS INC COM |
| Equities | 7,300 | 125,195.00 | CARRIZO OIL & GAS INC COM |
| Equities | 2,930 | 10,834.34 | CARSO GBL TELECOM SER'A1'NPV |
| Equities | 11,700 | 43,263.42 | CARSO GBL TELECOM SER'A1'NPV |
| Equities | 2,600 | 63,986.00 | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM |
| Equities | 6,600 | 162,426.00 | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM |
| Equities | 6,300 | 155,043.00 | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM |
| Equities | 19,600 | 482,356.00 | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM |
| Equities | 1,500 | 2,115.00 | CASCADE BANCORP COM |
| Equities | 2,643 | 3,726.63 | CASCADE BANCORP COM |
| Equities | 1,400 | 22,022.00 | CASCADE CORP COM |
| Equities | 1,500 | 23,595.00 | CASCADE CORP COM |
| Equities | 4,418 | 8,791.82 | CASELLA WASTE SYS INC CL A COM STK |
| Equities | 2,500 | 64,225.00 | CASEYS GEN STORES INC COM |
| Equities | 10,346 | 265,788.74 | CASEYS GEN STORES INC COM |
| Equities | 6,200 | 159,278.00 | CASEYS GEN STORES INC COM |
| Equities | 1,890 | 44,207.10 | CASH AMER INVTS INC COM |
| Equities | 4,000 | 93,560.00 | CASH AMER INVTS INC COM |
| Equities | 12,800 | 299,392.00 | CASH AMER INVTS INC COM |
| Equities | 81,591 | 5,499,015.97 | CASINO GUICH-PERR EUR1.53 |
| Equities | 5,000 | 336,986.68 | CASINO GUICH-PERR EUR1.53 |
| Equities | 40,880 | 259,066.45 | CASTELLUM AB NPV |
| Equities | 1,722,926 | 1,261,230.00 | CASTILE VENTURES II, LP |
| Equities | 675,577 | 518,395.00 | CASTILE VENTURES, L.P. |
| Equities | 900 | 10,872.00 | CASTLE A M & CO MRYLAND |
| Equities | 3,000 | 36,240.00 | CASTLE A M & CO MRYLAND |
| Equities | 4,239,272 | 3,557,882.00 | CASTLE HARLAN PARTNERS IV, LP |
| Equities | 2,200 | 4,818.00 | CASUAL MALE RETAIL GROUP INC COM |

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| Equities | 1,500 | 37,410.00 CATALYST HEALTH SOLUTIONS INC COM STK |
| Equities | 3,800 | 94,772.00 CATALYST HEALTH SOLUTIONS INC COM STK |
| Equities | 1,300 | 32,422.00 CATALYST HEALTH SOLUTIONS INC COM STK |
| Equities | 2,200 | 20,922.00 CATHAY GENERAL BANCORP INC COM |
| Equities | 6,100 | 58,011.00 CATHAY GENERAL BANCORP INC COM |
| Equities | 148,800 | 205,054.68 CATHAY PACIFIC AIR HKD0.20 |
| Equities | 95,900 | 132,155.53 CATHAY PACIFIC AIR HKD0.20 |
| Equities | 2,500 | 43,600.00 CATO CORP NEW CL A CL A |
| Equities | 3,200 | 55,808.00 CATO CORP NEW CL A CL A |
| Equities | 2,700 | 7,371.00 CAVALIER HOMES INC COM |
| Equities | 1,240 | 31,409.20 CAVCO INDS INC DEL COM STK |
| Equities | 1,665 | 27,988.65 CAVIUM NETWORKS INC COM |
| Equities | 7,800 | 131,118.00 CAVIUM NETWORKS INC COM |
| Equities | 13,200 | 123,552.00 CB RICHARD ELLIS GROUP INC CL A CL A |
| Equities | 41,100 | 384,696.00 CB RICHARD ELLIS GROUP INC CL A CL A |
| Equities | 1,000 | 14,350.00 CBeyond INC |
| Equities | 5,900 | 42,008.00 CBIZ INC COM |
| Equities | 15,800 | 112,496.00 CBIZ INC COM |
| Equities | 119,300 | 643,027.00 CBL & ASSOC PPTYS INC COM |
| Equities | 4,365 | 23,527.35 CBL & ASSOC PPTYS INC COM |
| Equities | 26,066 | 140,495.74 CBL & ASSOC PPTYS INC COM |
| Equities | 18,421 | 99,289.19 CBL & ASSOC PPTYS INC COM |
| Equities | 39,800 | 275,416.00 CBS CORP NEW CL B |
| Equities | 86,588 | 599,188.96 CBS CORP NEW CL B |
| Equities | 123,200 | 852,544.00 CBS CORP NEW CL B |
| Equities | 113,700 | 786,804.00 CBS CORP NEW CL B |
| Equities | 1,224 | 3,867.84 CCA INDS INC COM |
| Equities | 75,300 | 3,952,497.00 CDN NAT RES LTD COM CDN NAT RES COM STK |
| Equities | 87,600 | 3,769,209.97 CDN NATL RAILWAYS COM NPV |
| Equities | 36,900 | 1,944,212.34 CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE) |
| Equities | 1,933 | 101,847.22 CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE) |
| Equities | 8,500 | 180,049.08 CDN REAL EST INV T TRUST UNITS NPV |
| Equities | 1,600 | 47,168.00 CEC ENTMT INC COM |
| Equities | 3,716 | 109,547.68 CEC ENTMT INC COM |
| Equities | 2,100 | 9,492.00 CEDAR SHOPPING CTRS INC COM NEW COM NEW |
| Equities | 5,071 | 22,920.92 CEDAR SHOPPING CTRS INC COM NEW COM NEW |
| Equities | 3,600 | 30,204.00 CELADON GROUP INC COM |
| Equities | 9,900 | 235,125.00 CELANESE CORP DEL COM SER A STK |
| Equities | 22,700 | 539,125.00 CELANESE CORP DEL COM SER A STK |
| Equities | 4,700 | 35,861.00 CELERA CORP COM STK |
| Equities | 18,516 | 141,277.08 CELERA CORP COM STK |
| Equities | 34,867 | 1,668,037.28 CELGENE CORP COM |
| Equities | 74,566 | 3,567,237.44 CELGENE CORP COM |
| Equities | 13,528 | 647,179.52 CELGENE CORP COM |
| Equities | 49,100 | 2,348,944.00 CELGENE CORP COM |
| Equities | 21,700 | 1,038,128.00 CELGENE CORP COM |
| Equities | 7,900 | 2,306.80 CELL GENESYS INC COM |
| Equities | 94,577 | 162,672.44 CELL THERAPEUTICS INC NEW |
| Equities | 1,016 | 7,945.12 CELLDEX THERAPEUTICS INC NEW COM STK |
| Equities | 4,400 | 1,760.00 CEL-SCI CORP COM NEW COM NEW |
| Equities | 300 | 2,400.00 CENT BANCORP INC MASS COM |
| Equities | 3,400 | 90,338.00 CENT EUROPEAN DISTR CORP COM STK |
| Equities | 3,400 | 90,338.00 CENT EUROPEAN DISTR CORP COM STK |
| Equities | 7,087 | 188,301.59 CENT EUROPEAN DISTR CORP COM STK |
| Equities | 1,500 | 5,625.00 CENT PAC FINL CORP COM |
| Equities | 4,250 | 15,937.50 CENT PAC FINL CORP COM |
| Equities | 2,000 | 36,200.00 CENT VT PUB SVC CORP COM |
| Equities | 1,000 | 18,100.00 CENT VT PUB SVC CORP COM |
| Equities | 2,100 | 41,958.00 CENTENE CORP DEL COM |
| Equities | 6,600 | 131,868.00 CENTENE CORP DEL COM |
| Equities | 6,000 | 119,880.00 CENTENE CORP DEL COM |
| Equities | 14,900 | 297,702.00 CENTENE CORP DEL COM |
| Equities | 3,800 | 31,768.00 CENTENNIAL COMMUNICATIONS CORP NEW |
| Equities | 14,500 | 121,220.00 CENTENNIAL COMMUNICATIONS CORP NEW |
| Equities | 3,010 | 24,531.50 CENTER BANCORP INC COM |
| Equities | 763 | 6,218.45 CENTER BANCORP INC COM |
| Equities | 18,800 | 208,304.00 CENTERPOINT ENERGY INC COM |
| Equities | 57,400 | 635,992.00 CENTERPOINT ENERGY INC COM |
| Equities | 28,467 | 315,414.36 CENTERPOINT ENERGY INC COM |
| Equities | 6,800 | 57,528.00 CENTEX CORP COM |
| Equities | 23,200 | 196,272.00 CENTEX CORP COM |
| Equities | 7,000 | 102,331.87 CENTRAIS ELET BRAS COM NPV |
| Equities | 1,750 | 19,232.50 CENTRAL GARDEN & PET CO COM |

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| Equities | 153,000 | 561,888.79 | CENTRICA ORD GBPO.061728395 | |
| Equities | 76,889 | 282,372.99 | CENTRICA ORD GBPO.061728395 | |
| Equities | 17,411 | 63,941.48 | CENTRICA ORD GBPO.061728395 | |
| Equities | 702,900 | 2,581,383.22 | CENTRICA ORD GBPO.061728395 | |
| Equities | 480 | 2,126.40 | CENTRUE FINL CORP NEW COM STK | |
| Equities | 78,700 | 895,606.57 | CENTURY LEASING CORPORATION NPV | |
| Equities | 17,600 | 540,320.00 | CENTURYTEL INC COM STK | |
| Equities | 11,600 | 356,120.00 | CENTURYTEL INC COM STK | |
| Equities | 12,150 | 373,005.00 | CENTURYTEL INC COM STK | |
| Equities | 1,300 | 8,099.00 | CENTY ALUM CO COM | |
| Equities | 7,200 | 44,856.00 | CENTY ALUM CO COM | |
| Equities | 500 | 9,220.00 | CENTY BANCORP INC MASS CL A NON VTG | |
| Equities | 2,100 | 8,883.00 | CENVEO INC COM | |
| Equities | 6,250 | 26,437.50 | CENVEO INC COM | |
| Equities | 9,960 | 564,234.00 | CEPHALON INC CON | |
| Equities | 10,500 | 594,825.00 | CEPHALON INC CON | |
| Equities | 10,488 | 594,145.20 | CEPHALON INC CON | |
| Equities | 2,071 | 117,322.15 | CEPHALON INC CON | |
| Equities | 20,200 | 1,144,330.00 | CEPHALON INC CON | |
| Equities | 1,800 | 16,956.00 | CEPHEID INC COM | |
| Equities | 4,200 | 39,564.00 | CEPHEID INC COM | |
| Equities | 4,300 | 40,506.00 | CEPHEID INC COM | |
| Equities | 6,500 | 61,230.00 | CEPHEID INC COM | |
| Equities | 2,080 | 36,732.80 | CERADYNE INC DEL COM | |
| Equities | 21,858 | 386,012.28 | CERADYNE INC DEL COM | |
| Equities | 3,425 | 60,485.50 | CERADYNE INC DEL COM | |
| Equities | 11,800 | 208,388.00 | CERADYNE INC DEL COM | |
| Equities | 7,080 | 441,013.20 | CERNER CORP COM | |
| Equities | 4,400 | 274,076.00 | CERNER CORP COM | |
| Equities | 11,146 | 694,284.34 | CERNER CORP COM | |
| Equities | 51,500 | 3,207,935.00 | CERNER CORP COM | |
| Equities | 3,200 | 3,296.00 | CERUS CORP COM | |
| Equities | 3,700 | 32,116.00 | CEVA INC COM | |
| Equities | 121,101 | 5,442,778.26 | CEZ CZK100 | |
| Equities | 79,500,244 | 702,921,124.44 | CF BGI ACWI EX-US SUDAN FREE EQTY INDEX FD | |
| Equities | 2,868,652 | 16,640,975.14 | CF BGI GLOBAL EX-US REAL ESTATE INDEX FD | |
| Equities | 25,070,464 | 426,433,902.87 | CF BGI INTERNATIONAL ALPHA TILTS FD | |
| Equities | 3,209,416 | 59,622,626.55 | CF BGI U.S. REAL ESTATE SEC FD A | |
| Equities | 4,890 | 362,544.60 | CF INDS HLDGS INC COM | |
| Equities | 8,200 | 607,948.00 | CF INDS HLDGS INC COM | |
| Equities | 1,176 | 49,828.50 | CF PROGRESS NON U.S EQTY FD | |
| Equities | 3,300 | 13,959.00 | CFS BANCORP INC COM | |
| Equities | 146,800 | 195,822.76 | CFS RETAIL PROP NPV | |
| Equities | 230,012 | 306,822.78 | CFS RETAIL PROP NPV | |
| Equities | 5,200 | 46,297.84 | CGI GROUP INC 'A'SUB-VTG NPV | |
| Equities | 800 | 37,360.00 | CH ENERGY GROUP INC COM | |
| Equities | 2,208 | 103,113.60 | CH ENERGY GROUP INC COM | |
| Equities | 3,800 | 1,216.00 | CHAMPION ENTERPRISES INC COM | |
| Equities | 14,000 | 4,480.00 | CHAMPION ENTERPRISES INC COM | |
| Equities | 1,400 | 2,394.00 | CHAMPION INDS INC W V COM | |
| Equities | 196,000 | 115,070.23 | CHAODA MODERN AGRI HKD0.10 | |
| Equities | 61,000 | 35,812.67 | CHAODA MODERN AGRI HKD0.10 | |
| Equities | 1,312 | 656.00 | CHARLES & COLVARD LTD COM | |
| Equities | 5,580 | 188,325.00 | CHARLES RIV LABORATORIES INTL INC COM | |
| Equities | 7,804 | 263,385.00 | CHARLES RIV LABORATORIES INTL INC COM | |
| Equities | 2,000 | 25,760.00 | CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 | |
| Equities | 6,500 | 83,720.00 | CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038 | |
| Equities | 4,645 | 17,279.40 | CHARMING SHOPPES INC COM | |
| Equities | 7,000 | 26,040.00 | CHARMING SHOPPES INC COM | |
| Equities | 16,260 | 60,487.20 | CHARMING SHOPPES INC COM | |
| Equities | 975 | 17,725.50 | CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 | |
| Equities | 1,700 | 30,906.00 | CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 | |
| Equities | 700 | 8,225.00 | CHARTER FINL CORP W PT GA COM | |
| Equities | 700 | 8,225.00 | CHARTER FINL CORP W PT GA COM | |
| Equities | 25,528 | 10,731.82 | CHARTER HALL GROUP NPV (STAPLED) | |
| Equities | 1,420 | 16,898.00 | CHASE CORP COM | |
| Equities | 800 | 54,480.00 | CHATTEM INC COM | |
| Equities | 10,060 | 685,086.00 | CHATTEM INC COM | |
| Equities | 3,900 | 265,590.00 | CHATTEM INC COM | |
| Equities | 3,800 | 551.00 | CHAUS BERNARD INC COM NEW COM NEW | |
| Equities | 800 | 18,776.00 | CHECK PT SOFTWARE TECHNOLOGIESORDILS.01 | |
| Equities | 2,600 | 61,022.00 | CHECK PT SOFTWARE TECHNOLOGIESORDILS.01 | |
| Equities | 1,900 | 29,811.00 | CHECKPOINT SYS INC COM STK USD0.10 | |

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| Equities | 4,505 | 70,683.45 CHECKPOINT SYS INC COM STK USD0.10 |
| Equities | 3,125 | 54,062.50 CHEESECAKE FACTORY INC COM |
| Equities | 5,900 | 102,070.00 CHEESECAKE FACTORY INC COM |
| Equities | 14,475 | 250,417.50 CHEESECAKE FACTORY INC COM |
| Equities | 1,300 | 51,324.00 CHEMED CORP NEW COM |
| Equities | 1,100 | 43,428.00 CHEMED CORP NEW COM |
| Equities | 15,013 | 592,713.24 CHEMED CORP NEW COM |
| Equities | 2,730 | 107,780.40 CHEMED CORP NEW COM |
| Equities | 2,100 | 41,811.00 CHEMICAL FINL CORP COM |
| Equities | 2,481 | 49,396.71 CHEMICAL FINL CORP COM |
| Equities | 13,700 | 3,288.00 CHEMTURA CORP COM |
| Equities | 2,600 | 7,644.00 CHENIERE ENERGY INC COM NEW |
| Equities | 17,700 | 52,038.00 CHENIERE ENERGY INC COM NEW |
| Equities | 1,800 | 35,676.00 CHEROKEE INC DEL NEW COM |
| Equities | 1,000,000 | 707,500.00 CHES ENERGY CORP CONTINGENT SR NT CONV 2.5 DUE 05-15-2037 REG |
| Equities | 220,000 | 154,550.00 CHES ENERGY CORP SR CONTINGENT CONV NT 2.5 DUE 05-15-2037/05-15-2017 BEO |
| Equities | 1,100 | 35,783.00 CHES UTILS CORP COM |
| Equities | 27,760 | 550,480.80 CHESAPEAKE ENERGY CORP COM |
| Equities | 96,000 | 1,903,680.00 CHESAPEAKE ENERGY CORP COM |
| Equities | 850,000 | 754,375.00 CHESAPEAKE ENERGY CORP CONTINGENT SR NT CONV 2.75% DUE 11-15-2035/11-15-2015 REG |
| Equities | 176,000 | 617,699.24 CHEUNG KONG INFSTR HKD1 |
| Equities | 35,600 | 409,282.52 CHEUNG KONG(HLDGS) HKD0.50 |
| Equities | 9,000 | 103,470.30 CHEUNG KONG(HLDGS) HKD0.50 |
| Equities | 5,735 | 379,943.75 CHEVRON CORP COM |
| Equities | 2,311 | 153,103.75 CHEVRON CORP COM |
| Equities | 3,255 | 215,643.75 CHEVRON CORP COM |
| Equities | 4,300 | 284,875.00 CHEVRON CORP COM |
| Equities | 9,500 | 629,375.00 CHEVRON CORP COM |
| Equities | 146,190 | 9,685,087.50 CHEVRON CORP COM |
| Equities | 318,744 | 21,116,790.00 CHEVRON CORP COM |
| Equities | 50,100 | 3,319,125.00 CHEVRON CORP COM |
| Equities | 13,050 | 864,562.50 CHEVRON CORP COM |
| Equities | 40,837 | 2,705,451.25 CHEVRON CORP COM |
| Equities | 14,000 | 927,500.00 CHEVRON CORP COM |
| Equities | 200 | 2,324.00 CHGO RIVET & MACH CO COM |
| Equities | 6,105 | 59,401.65 CHICOS FAS INC COM |
| Equities | 10,100 | 98,273.00 CHICOS FAS INC COM |
| Equities | 1,800 | 17,514.00 CHICOS FAS INC COM |
| Equities | 61,410 | 597,519.30 CHICOS FAS INC COM |
| Equities | 24,400 | 237,412.00 CHICOS FAS INC COM |
| Equities | 3,100 | 81,933.00 CHILDRENS PL RETAIL STORES INC COM |
| Equities | 1,200 | 31,716.00 CHILDRENS PL RETAIL STORES INC COM |
| Equities | 6,200 | 163,866.00 CHILDRENS PL RETAIL STORES INC COM |
| Equities | 95,900 | 334,691.00 CHIMERA INVT CORP COM STK |
| Equities | 210,000 | 130,876.57 CHINA AGRI- INDUSTRIES LTD |
| Equities | 80,000 | 93,521.98 CHINA COMMUNICATIONS CONSTRUCTION CNY1 |
| Equities | 2,237,000 | 1,734,746.23 CHINA CONST BK 'H'CNY1 |
| Equities | 53,000 | 105,589.00 CHINA HIGH SPEED TRANS |
| Equities | 1,235,000 | 4,541,583.60 CHINA LIFE INSURAN 'H'CNY1 |
| Equities | 850,000 | 537,625.00 CHINA MED TECHNOLOGIES INC SR NT CONV 4%DUE 08-15-2013 REG |
| Equities | 176,000 | 507,558.02 CHINA MERCHANT HLD HKD0.10 |
| Equities | 80,950 | 185,295.97 CHINA MERCHANTS BK COM STK |
| Equities | 48,000 | 480,616.25 CHINA MOBILE LTD HKD0.10 |
| Equities | 17,900 | 179,229.81 CHINA MOBILE LTD HKD0.10 |
| Equities | 4,700 | 47,060.34 CHINA MOBILE LTD HKD0.10 |
| Equities | 52,000 | 100,778.70 CHINA NATIONAL BUI 'H'CNY1 |
| Equities | 190,000 | 441,287.48 CHINA O/SEAS LAND HKD0.10 |
| Equities | 134,000 | 311,223.80 CHINA O/SEAS LAND HKD0.10 |
| Equities | 439,952 | 1,021,817.41 CHINA O/SEAS LAND HKD0.10 |
| Equities | 509,360 | 1,183,022.05 CHINA O/SEAS LAND HKD0.10 |
| Equities | 215,193 | 499,799.87 CHINA O/SEAS LAND HKD0.10 |
| Equities | 414,500 | 639,662.97 CHINA RAILWAY CONS 'H'CNY1 |
| Equities | 354,065 | 784,877.09 CHINA RESOURCES LAND LTD HKD0.10 |
| Equities | 252,000 | 558,623.49 CHINA RESOURCES LAND LTD HKD0.10 |
| Equities | 239,500 | 882,281.40 CHINA SHENHUA ENERGY CO 'H' |
| Equities | 661,500 | 2,436,864.92 CHINA SHENHUA ENERGY CO 'H' |
| Equities | 1 | 2.00 CHINA VITUP HEALTH CARE HLDGS INC COM STK |
| Equities | 900 | 11,133.00 CHINDEX INTL INC COM |
| Equities | 330 | 26,400.00 CHIPOTLE MEXICAN GRILL INC CL A COM STK |
| Equities | 3,000 | 240,000.00 CHIPOTLE MEXICAN GRILL INC CL A COM STK |
| Equities | 4,400 | 352,000.00 CHIPOTLE MEXICAN GRILL INC CL A COM STK |
| Equities | 3,400 | 34,884.00 CHIQUITA BRANDS INTL INC COM |
| Equities | 12,697 | 130,271.22 CHIQUITA BRANDS INTL INC COM |

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| Equities | 6,100 | 0.00 CHOICE 1 COMMUNICATIONS INC COM |
| Equities | 1,800 | 47,898.00 CHOICE HOTELS INTL INC COM |
| Equities | 4,168 | 110,910.48 CHOICE HOTELS INTL INC COM |
| Equities | 5,024 | 18,237.12 CHORDIANT SOFTWARE INC COM NEW COM NEW |
| Equities | 2,800 | 18,788.00 CHRISTOPHER & BANKS CORP COM |
| Equities | 6,920 | 46,433.20 CHRISTOPHER & BANKS CORP COM |
| Equities | 16,492,931 | 12,324,738.00 CHS PRIVATE EQUITY V LP 6-011467 |
| Equities | 6,502,004 | 4,858,779.00 CHS PRIVATE EQUITY V LP 6-011478 |
| Equities | 0 | 0.00 CHUBB CORP COM |
| Equities | 2,670 | 106,479.60 CHUBB CORP COM |
| Equities | 29,270 | 1,167,287.60 CHUBB CORP COM |
| Equities | 53,452 | 2,131,665.76 CHUBB CORP COM |
| Equities | 27,900 | 1,112,652.00 CHUBB CORP COM |
| Equities | 5,700 | 227,316.00 CHUBB CORP COM |
| Equities | 10,000 | 398,800.00 CHUBB CORP COM |
| Equities | 31,000 | 252,857.96 CHUBU STEEL PLATE NPV |
| Equities | 205,000 | 409,250.23 CHUNGHWA TELECOM TWD10 |
| Equities | 8,000 | 30,595.43 CHUO MITSUI TR NPV |
| Equities | 26,000 | 99,435.15 CHUO MITSUI TR NPV |
| Equities | 1,050 | 57,025.50 CHURCH & DWIGHT INC COM |
| Equities | 5,290 | 287,299.90 CHURCH & DWIGHT INC COM |
| Equities | 9,409 | 511,002.79 CHURCH & DWIGHT INC COM |
| Equities | 14,400 | 782,064.00 CHURCH & DWIGHT INC COM |
| Equities | 700 | 23,562.00 CHURCHILL DOWNS INC COM |
| Equities | 1,400 | 47,124.00 CHURCHILL DOWNS INC COM |
| Equities | 2,300 | 2,875.00 CHYRON CORP COM PAR \$.01 STK |
| Equities | 27,006 | 445,081.02 CI FINANCIAL CORP COMSTK |
| Equities | 6,812 | 112,267.34 CI FINANCIAL CORP COMSTK |
| Equities | 2 | 127.56 CIA DE BEBIDAS DAS PRF NPV (RECEIPTS 05/2009) |
| Equities | 850 | 55,255.64 CIA DE BEBIDAS DAS PRF NPV |
| Equities | 4,900 | 65,881.72 CIA ENER MG-CEMIG PRF BRL5.00 |
| Equities | 3,700 | 49,747.42 CIA ENER MG-CEMIG PRF BRL5.00 |
| Equities | 1,300 | 37,027.25 CIA SOUZA CRUZ COM NPV |
| Equities | 5,959 | 18,472.90 CIBER INC COM |
| Equities | 6 | 0.00 CIBL INC RESTRICTED COM STK |
| Equities | 27 | 3.51 CICERO INC COM STK |
| Equities | 11,600 | 0.00 CIE DE ST-GOBAIN EUR4 (STK DIV 24/06/09) |
| Equities | 80,506 | 0.00 CIE DE ST-GOBAIN EUR4 (STK DIV 24/06/09) |
| Equities | 11,600 | 387,650.40 CIE DE ST-GOBAIN EUR4 |
| Equities | 80,506 | 2,690,360.58 CIE DE ST-GOBAIN EUR4 |
| Equities | 19,509 | 405,051.00 CIE FINANCIE RICHEMONT CHF |
| Equities | 1,900 | 39,448.30 CIE FINANCIE RICHEMONT CHF |
| Equities | 7,000 | 72,450.00 CIENA CORP COM NEW COM NEW |
| Equities | 17,147 | 177,471.45 CIENA CORP COM NEW COM NEW |
| Equities | 18,880 | 454,819.20 CIGNA CORP COM |
| Equities | 40,100 | 966,009.00 CIGNA CORP COM |
| Equities | 27,800 | 669,702.00 CIGNA CORP COM |
| Equities | 7,811 | 188,166.99 CIGNA CORP COM |
| Equities | 6,490 | 183,926.60 CIMAREX ENERGY CO COM |
| Equities | 10,400 | 294,736.00 CIMAREX ENERGY CO COM |
| Equities | 10,720 | 303,804.80 CIMAREX ENERGY CO COM |
| Equities | 131,936 | 374,698.24 CIN BELL INC NEW COM STK |
| Equities | 28,204 | 80,099.36 CIN BELL INC NEW COM STK |
| Equities | 8,700 | 194,445.00 CIN FNCL CORP COM |
| Equities | 27,128 | 606,310.80 CIN FNCL CORP COM |
| Equities | 4,000 | 45,280.00 CINEMARK HLDGS INC COM |
| Equities | 8,700 | 198,708.00 CINTAS CORP COM |
| Equities | 23,810 | 543,820.40 CINTAS CORP COM |
| Equities | 1,435,500 | 101,254.96 CIPUTRA DEVELOPMNT IDR500 |
| Equities | 1,700 | 40,137.00 CIRCOR INTL INC COM |
| Equities | 1,899 | 44,835.39 CIRCOR INTL INC COM |
| Equities | 6,762 | 30,429.00 CIRRRUS LOGIC INC COM |
| Equities | 15,889 | 296,170.96 CISCO SYSTEMS INC |
| Equities | 10,690 | 199,261.60 CISCO SYSTEMS INC |
| Equities | 17,460 | 325,454.40 CISCO SYSTEMS INC |
| Equities | 21,520 | 401,132.80 CISCO SYSTEMS INC |
| Equities | 11,810 | 220,138.40 CISCO SYSTEMS INC |
| Equities | 8,700 | 162,168.00 CISCO SYSTEMS INC |
| Equities | 800 | 14,912.00 CISCO SYSTEMS INC |
| Equities | 405,500 | 7,558,520.00 CISCO SYSTEMS INC |
| Equities | 918,321 | 17,117,503.44 CISCO SYSTEMS INC |
| Equities | 40,110 | 747,650.40 CISCO SYSTEMS INC |
| Equities | 72,652 | 1,354,233.28 CISCO SYSTEMS INC |

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| Equities | 85,000 | 1,584,400.00 | CISCO SYSTEMS INC |
| Equities | 41,100 | 766,104.00 | CISCO SYSTEMS INC |
| Equities | 61,300 | 1,142,632.00 | CISCO SYSTEMS INC |
| Equities | 36,560 | 78,604.00 | CIT GROUP INC NEW COM |
| Equities | 18,300 | 39,345.00 | CIT GROUP INC NEW COM |
| Equities | 68,300 | 146,845.00 | CIT GROUP INC NEW COM |
| Equities | 29,527 | 1,181.08 | CITADEL BROADCASTING CORP COM |
| Equities | 2,190 | 56,677.20 | CITI TRENDS INC COM ORD USD1 |
| Equities | 800 | 20,704.00 | CITI TRENDS INC COM ORD USD1 |
| Equities | 3,600 | 93,168.00 | CITI TRENDS INC COM ORD USD1 |
| Equities | 337,900 | 1,003,563.00 | CITIGROUP INC COM |
| Equities | 818,725 | 2,431,613.25 | CITIGROUP INC COM |
| Equities | 31,950 | 94,891.50 | CITIGROUP INC COM |
| Equities | 36,000 | 1,208,160.00 | CITIGROUP INC DEP SH REPSTG 1/1000TH PFDCONV SER CONV PFD STK |
| Equities | 1,700 | 1,394.00 | CITIZENS 1ST BANCORP INC DEL COM ISIN US17461R1068 |
| Equities | 6,500 | 39,520.00 | CITIZENS INC CL A |
| Equities | 7,252 | 44,092.16 | CITIZENS INC CL A |
| Equities | 4,700 | 3,337.00 | CITIZENS REPUBLIC BANCORP INC |
| Equities | 10,797 | 7,665.87 | CITIZENS REPUBLIC BANCORP INC |
| Equities | 1,284 | 6,612.60 | CITIZENS S BKG CORP DEL COM |
| Equities | 12,980 | 413,932.20 | CITRIX SYS INC COM |
| Equities | 35,450 | 1,130,500.50 | CITRIX SYS INC COM |
| Equities | 9,800 | 312,522.00 | CITRIX SYS INC COM |
| Equities | 26,000 | 829,140.00 | CITRIX SYS INC COM |
| Equities | 1,000 | 2,360.00 | CITY BK LYNNWOOD WASH CMT-CAP STK COM STK |
| Equities | 2,850 | 6,726.00 | CITY BK LYNNWOOD WASH CMT-CAP STK COM STK |
| Equities | 808,000 | 4,789,884.96 | CITY DEVELOPMENTS LTD |
| Equities | 900 | 27,324.00 | CITY HLDG CO COM |
| Equities | 1,859 | 56,439.24 | CITY HLDG CO COM |
| Equities | 3,090 | 113,804.70 | CITY NATL CORP COM |
| Equities | 21,382 | 787,499.06 | CITY NATL CORP COM |
| Equities | 4,517 | 166,361.11 | CITY NATL CORP COM |
| Equities | 4,000 | 33,920.00 | CKE RESTAURANTS INC COM STK |
| Equities | 6,800 | 57,664.00 | CKE RESTAURANTS INC COM STK |
| Equities | 7,418 | 62,904.64 | CKE RESTAURANTS INC COM STK |
| Equities | 4,300 | 30,487.00 | CKX INC COM |
| Equities | 3,500 | 102,165.00 | CLARCOR INC COM |
| Equities | 900 | 26,271.00 | CLARCOR INC COM |
| Equities | 7,738 | 225,872.22 | CLARCOR INC COM |
| Equities | 6,700 | 24,924.00 | CLARIENT INC COM |
| Equities | 3,700 | 13,764.00 | CLARIENT INC COM |
| Equities | 1,700 | 0.00 | CLASSIC COMMUNICATIONS INC CL A COM STK |
| Equities | 2,100 | 0.00 | CLASSIC VACATION GROUP INC COM |
| Equities | 2,856,598 | 918,460.00 | CLAYTON DUBILIER & RICE FD VI, LP |
| Equities | 9,403,953 | 7,940,945.00 | CLAYTON, DUBILIER & RICE FUND VII, LP |
| Equities | 1,600 | 86,384.00 | CLEAN HBRS INC COM |
| Equities | 2,300 | 124,177.00 | CLEAN HBRS INC COM |
| Equities | 1,900 | 10,070.00 | CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A |
| Equities | 2,300 | 4,600.00 | CLEARFIELD INC COM |
| Equities | 714 | 18,057.06 | CLEARWATER PAPER CORP COM STK |
| Equities | 1,278 | 32,320.62 | CLEARWATER PAPER CORP COM STK |
| Equities | 4,600 | 25,438.00 | CLEARWIRE CORP NEW CL A CL A |
| Equities | 8,500 | 47,005.00 | CLEARWIRE CORP NEW CL A CL A |
| Equities | 3,700 | 82,954.00 | CLECO CORP NEW COM |
| Equities | 7,730 | 173,306.60 | CLECO CORP NEW COM |
| Equities | 6,800 | 166,396.00 | CLIFFS NAT RES INC COM STK |
| Equities | 6,780 | 165,906.60 | CLIFFS NAT RES INC COM STK |
| Equities | 17,496 | 428,127.12 | CLIFFS NAT RES INC COM STK |
| Equities | 16,500 | 403,755.00 | CLIFFS NAT RES INC COM STK |
| Equities | 13,900 | 340,133.00 | CLIFFS NAT RES INC COM STK |
| Equities | 3,700 | 39,812.00 | CLIFTON SVGS BANCORP INC COM |
| Equities | 2,250 | 24,795.00 | CLINICAL DATA INC NEW COM STK |
| Equities | 940 | 10,358.80 | CLINICAL DATA INC NEW COM STK |
| Equities | 1,025 | 57,225.75 | CLOROX CO COM |
| Equities | 14,370 | 802,277.10 | CLOROX CO COM |
| Equities | 20,094 | 1,121,848.02 | CLOROX CO COM |
| Equities | 7,480 | 417,608.40 | CLOROX CO COM |
| Equities | 124,000 | 822,394.69 | CLP HOLDINGS HKD5 |
| Equities | 5,237 | 1,629,283.07 | CME GROUP INC COM STK |
| Equities | 10,437 | 3,247,055.07 | CME GROUP INC COM STK |
| Equities | 600 | 186,666.00 | CME GROUP INC COM STK |
| Equities | 1,130 | 351,554.30 | CME GROUP INC COM STK |
| Equities | 700 | 217,777.00 | CME GROUP INC COM STK |

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| Equities | 2,000 | 1,860.20 | CMNTY BANCORP NEV COM STK |
| Equities | 760 | 3,116.00 | CMNTY FINL CORP VA COM |
| Equities | 6,300 | 159,075.00 | CMNTY HLTH SYS INC NEW COM |
| Equities | 12,500 | 315,625.00 | CMNTY HLTH SYS INC NEW COM |
| Equities | 21,100 | 665,273.49 | CMNWLTH BK OF AUST NPV |
| Equities | 973 | 30,678.25 | CMNWLTH BK OF AUST NPV |
| Equities | 3,220 | 101,525.15 | CMNWLTH BK OF AUST NPV |
| Equities | 2,200 | 69,365.01 | CMNWLTH BK OF AUST NPV |
| Equities | 201,400 | 135,142.12 | CMNWLTH PROP OFFIC UNITS NPV |
| Equities | 46,444 | 31,164.55 | CMNWLTH PROP OFFIC UNITS NPV |
| Equities | 12,600 | 152,208.00 | CMS ENERGY CORP COM |
| Equities | 25,700 | 310,456.00 | CMS ENERGY CORP COM |
| Equities | 1,500 | 23,205.00 | CNA FNCL CORP COM |
| Equities | 2,180 | 33,724.60 | CNA FNCL CORP COM |
| Equities | 1,500 | 20,235.00 | CNA SURETY CORP COM |
| Equities | 2,845 | 38,379.05 | CNA SURETY CORP COM |
| Equities | 3,600 | 343,646.46 | CNP ASSURANCES EUR4 |
| Equities | 2,200 | 1,306.80 | CNSMR PORTFOLIO SVCS DEL |
| Equities | 1,400 | 36,778.00 | CNX GAS CORP COM STK |
| Equities | 25,100 | 674,688.00 | COACH INC COM |
| Equities | 48,200 | 1,295,616.00 | COACH INC COM |
| Equities | 5,120 | 137,625.60 | COACH INC COM |
| Equities | 10,615 | 285,331.20 | COACH INC COM |
| Equities | 6,486 | 18,446.90 | COBHAM ORD GBP0.025 |
| Equities | 22,000 | 62,570.42 | COBHAM ORD GBP0.025 |
| Equities | 2,600 | 16,666.00 | COBIZ FINL INC COM STK |
| Equities | 2,250 | 14,422.50 | COBIZ FINL INC COM STK |
| Equities | 1,300 | 1,534.00 | COBRA ELECTRS CORP COM |
| Equities | 600 | 33,078.00 | COCA COLA BOTTLING CO CONS COM |
| Equities | 1,100 | 60,643.00 | COCA COLA BOTTLING CO CONS COM |
| Equities | 1,283 | 70,731.79 | COCA COLA BOTTLING CO CONS COM |
| Equities | 3,075 | 147,569.25 | COCA COLA CO COM |
| Equities | 4,293 | 206,021.07 | COCA COLA CO COM |
| Equities | 157,570 | 7,561,784.30 | COCA COLA CO COM |
| Equities | 339,100 | 16,273,409.00 | COCA COLA CO COM |
| Equities | 0 | 0.00 | COCA COLA CO COM |
| Equities | 15,450 | 741,445.50 | COCA COLA CO COM |
| Equities | 42,219 | 2,026,089.81 | COCA COLA CO COM |
| Equities | 8,500 | 407,915.00 | COCA COLA CO COM |
| Equities | 24,000 | 1,151,760.00 | COCA COLA CO COM |
| Equities | 30,520 | 1,464,654.80 | COCA COLA CO COM |
| Equities | 8,180 | 136,197.00 | COCA COLA ENTERPRISES INC COM |
| Equities | 18,500 | 308,025.00 | COCA COLA ENTERPRISES INC COM |
| Equities | 53,400 | 889,110.00 | COCA COLA ENTERPRISES INC COM |
| Equities | 59,000 | 982,350.00 | COCA COLA ENTERPRISES INC COM |
| Equities | 3,900 | 181,925.50 | COCHLEAR LTD NPV |
| Equities | 476,636 | 15,314.00 | CODE HENNESSY & SIMMONS II, LP |
| Equities | 5,393,389 | 174,332.00 | CODE HENNESSY & SIMMONS III, LP |
| Equities | 4,517,905 | 2,759,867.00 | CODE HENNESSY & SIMMONS IV, LP |
| Equities | 510 | 3,213.00 | CODORUS VY BANCORP INC COM |
| Equities | 14,970 | 184,131.00 | COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW |
| Equities | 79,200 | 339,768.00 | COGDELL SPENCER INC COM |
| Equities | 20,550 | 88,159.50 | COGDELL SPENCER INC COM |
| Equities | 2,400 | 19,560.00 | COGENT COMMUNICATIONS GROUP INC COM NEW |
| Equities | 18 | 146.70 | COGENT COMMUNICATIONS GROUP INC COM NEW |
| Equities | 2,500 | 26,825.00 | COGENT INC COM |
| Equities | 2,000 | 28,260.00 | COGNEX CORP COM |
| Equities | 4,405 | 62,242.65 | COGNEX CORP COM |
| Equities | 19,800 | 528,660.00 | COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A |
| Equities | 24,700 | 659,490.00 | COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A |
| Equities | 48,000 | 1,281,600.00 | COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A |
| Equities | 800 | 11,960.00 | COHEN & STEERS INC COM |
| Equities | 2,200 | 32,890.00 | COHEN & STEERS INC COM |
| Equities | 500 | 225.00 | COHESANT INC COM |
| Equities | 1,700 | 15,266.00 | COHU INC COM |
| Equities | 15,696 | 140,950.08 | COHU INC COM |
| Equities | 4,200 | 37,716.00 | COHU INC COM |
| Equities | 670 | 17,889.00 | COINSTAR INC COM |
| Equities | 1,400 | 37,380.00 | COINSTAR INC COM |
| Equities | 5,900 | 157,530.00 | COINSTAR INC COM |
| Equities | 1,300 | 16,445.00 | COLBS MCKINNON CORP N Y COM |
| Equities | 31,636 | 400,195.40 | COLBS MCKINNON CORP N Y COM |
| Equities | 2,100 | 26,565.00 | COLBS MCKINNON CORP N Y COM |

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| Equities | 1,000 | 0.12 COLD METAL PRODS INC COM |
| Equities | 1,690 | 10,241.40 COLDWATER CREEK INC COM |
| Equities | 3,900 | 23,634.00 COLDWATER CREEK INC COM |
| Equities | 6,745 | 40,874.70 COLDWATER CREEK INC COM |
| Equities | 1,300 | 9,139.00 COLE KENNETH PRODTNS INC CL A |
| Equities | 1,800 | 12,654.00 COLE KENNETH PRODTNS INC CL A |
| Equities | 1,400 | 3,934.00 COLEMAN CABLE INC COM STK |
| Equities | 1,025 | 72,508.50 COLGATE-PALMOLIVE CO COM |
| Equities | 5,080 | 359,359.20 COLGATE-PALMOLIVE CO COM |
| Equities | 2,215 | 156,689.10 COLGATE-PALMOLIVE CO COM |
| Equities | 41,070 | 2,905,291.80 COLGATE-PALMOLIVE CO COM |
| Equities | 81,000 | 5,729,940.00 COLGATE-PALMOLIVE CO COM |
| Equities | 6,460 | 456,980.40 COLGATE-PALMOLIVE CO COM |
| Equities | 4,717 | 333,680.58 COLGATE-PALMOLIVE CO COM |
| Equities | 3,300 | 48,081.00 COLLECTIVE BRANDS INC COM STK |
| Equities | 9,134 | 133,082.38 COLLECTIVE BRANDS INC COM STK |
| Equities | 1,375 | 6,710.00 COLLECTORS UNIVERSE INC COM NEW STK |
| Equities | 8,900 | 5,518.00 COLONIAL BANCGROUP INC COM |
| Equities | 21,398 | 13,266.76 COLONIAL BANCGROUP INC COM |
| Equities | 2,300 | 17,020.00 COLONIAL PPTYS TR SH BEN INT |
| Equities | 12,181 | 90,139.40 COLONIAL PPTYS TR SH BEN INT |
| Equities | 18,200 | 134,680.00 COLONIAL PPTYS TR SH BEN INT |
| Equities | 1,900 | 19,437.00 COLUMBIA BKG SYS INC COM |
| Equities | 2,929 | 29,963.67 COLUMBIA BKG SYS INC COM |
| Equities | 8,100 | 9,234.00 COLUMBIA LAB INC COM |
| Equities | 700 | 21,644.00 COLUMBIA SPORTSWEAR CO COM |
| Equities | 2,037 | 62,984.04 COLUMBIA SPORTSWEAR CO COM |
| Equities | 1,600 | 0.00 COM PAR \$0.001 COM PAR \$0.001 |
| Equities | 1,742 | 17,228.38 COM USD0.01 |
| Equities | 5,360 | 53,010.40 COM USD0.01 |
| Equities | 6 | 0.60 COM WI-FI WIRELESS LTD |
| Equities | 4,100 | 11,111.00 COM |
| Equities | 4,700 | 4,324.00 COM |
| Equities | 1,450 | 2,552.00 COMARCO INC COM |
| Equities | 185,500 | 2,687,895.00 COMCAST CORP NEW-CL A |
| Equities | 459,307 | 6,655,358.43 COMCAST CORP NEW-CL A |
| Equities | 21,530 | 311,969.70 COMCAST CORP NEW-CL A |
| Equities | 100 | 2,115.00 COMERICA INC COM |
| Equities | 10,700 | 226,305.00 COMERICA INC COM |
| Equities | 9,000 | 190,350.00 COMERICA INC COM |
| Equities | 21,007 | 444,298.05 COMERICA INC COM |
| Equities | 2,200 | 2,970.00 COMFORCE CORP COM |
| Equities | 3,800 | 38,950.00 COMFORT SYS USA INC COM |
| Equities | 16,599 | 170,139.75 COMFORT SYS USA INC COM |
| Equities | 4,607 | 47,221.75 COMFORT SYS USA INC COM |
| Equities | 1,800 | 18,450.00 COMFORT SYS USA INC COM |
| Equities | 16,000 | 14,150.00 COMFORTDELGRO CORP LTD |
| Equities | 52,000 | 45,987.49 COMFORTDELGRO CORP LTD |
| Equities | 6,500 | 86,640.55 COMINAR REAL ESTAT TRUST UNITS |
| Equities | 6,800 | 109,004.00 COML METALS CO COM |
| Equities | 13,116 | 210,249.48 COML METALS CO COM |
| Equities | 4,851 | 154,407.33 COMM BANCSHARES INC COM |
| Equities | 20,235 | 644,080.05 COMM BANCSHARES INC COM |
| Equities | 300 | 162.00 COMMONWEALTH BIOTECHNOLOGIES INC COM |
| Equities | 7,183 | 188,625.58 COMMSCOPE INC COM |
| Equities | 1,100 | 28,886.00 COMMSCOPE INC COM |
| Equities | 11,335 | 297,657.10 COMMSCOPE INC COM |
| Equities | 16,500 | 1,567.50 COMMUNICATION INTELLIGENCE CORP DEL NEW COM |
| Equities | 1,800 | 17,640.00 COMMUNICATIONS SYS INC COM |
| Equities | 2,500 | 36,400.00 COMMUNITY BK SYS INC COM |
| Equities | 3,400 | 49,504.00 COMMUNITY BK SYS INC COM |
| Equities | 507 | 2,474.16 COMMUNITY CAP CORP S C COM |
| Equities | 1,000 | 26,750.00 COMMUNITY TR BANCORP INC COM |
| Equities | 3,318 | 88,756.50 COMMUNITY TR BANCORP INC COM |
| Equities | 900,000 | 938,250.00 COMPAL ELECTRONIC 0% CNV NTS 19/08/10 USD1000 |
| Equities | 1,137,221 | 6,400,405.21 COMPASS GROUP ORD GBP0.10 |
| Equities | 393,610 | 2,215,280.50 COMPASS GROUP ORD GBP0.10 |
| Equities | 3,155 | 17,756.68 COMPASS GROUP ORD GBP0.10 |
| Equities | 10,810 | 60,839.88 COMPASS GROUP ORD GBP0.10 |
| Equities | 1,600 | 87,856.00 COMPASS MINERALS INTL INC COM |
| Equities | 10,155 | 557,611.05 COMPASS MINERALS INTL INC COM |
| Equities | 6,000 | 329,460.00 COMPASS MINERALS INTL INC COM |
| Equities | 1,535 | 23,408.75 COMPELLENT TECHNOLOGIES INC COM STK |

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| Equities | 1,200 | 1,992.00 | COMPETITIVE TECHNOLOGIES INC COM |
| Equities | 2,800 | 17,808.00 | COMPLETE PRODTN SVCS INC COM |
| Equities | 1,000 | 38,310.00 | COMPUTER PROGRAMS & SYS INC COM |
| Equities | 4,400 | 168,564.00 | COMPUTER PROGRAMS & SYS INC COM |
| Equities | 11,190 | 495,717.00 | COMPUTER SCI CORP COM |
| Equities | 25,646 | 1,136,117.80 | COMPUTER SCI CORP COM |
| Equities | 43,400 | 1,922,620.00 | COMPUTER SCI CORP COM |
| Equities | 5,190 | 229,917.00 | COMPUTER SCI CORP COM |
| Equities | 2,800 | 124,040.00 | COMPUTER SCI CORP COM |
| Equities | 4,080 | 24,888.00 | COMPUTER TASK GROUP INC COM |
| Equities | 18,700 | 128,282.00 | COMPUWARE CORP COM |
| Equities | 47,200 | 323,792.00 | COMPUWARE CORP COM |
| Equities | 1,700 | 10,557.00 | COMPX INTL INC CL A |
| Equities | 1,000 | 6,210.00 | COMPX INTL INC CL A |
| Equities | 2,100 | 69,405.00 | COMSTOCK RES INC COM NEW COM NEW |
| Equities | 7,100 | 234,655.00 | COMSTOCK RES INC COM NEW COM NEW |
| Equities | 1,400 | 8,190.00 | COMSYS IT PARTNERS INC COM |
| Equities | 251 | 1,468.35 | COMSYS IT PARTNERS INC COM |
| Equities | 2,390 | 76,193.20 | COMTECH TELECOMMUNICATIONS CORP COM NEW |
| Equities | 300 | 9,564.00 | COMTECH TELECOMMUNICATIONS CORP COM NEW |
| Equities | 15,050 | 479,794.00 | COMTECH TELECOMMUNICATIONS CORP COM NEW |
| Equities | 5,275 | 168,167.00 | COMTECH TELECOMMUNICATIONS CORP COM NEW |
| Equities | 29,300 | 558,458.00 | CONAGRA FOODS INC |
| Equities | 69,178 | 1,318,532.68 | CONAGRA FOODS INC |
| Equities | 2,295 | 38,785.50 | CONCEPTUS INC COM |
| Equities | 1,500 | 25,350.00 | CONCEPTUS INC COM |
| Equities | 6,600 | 111,540.00 | CONCEPTUS INC COM |
| Equities | 650 | 18,648.50 | CONCHO RES INC COM STK |
| Equities | 3,300 | 94,677.00 | CONCHO RES INC COM STK |
| Equities | 11,800 | 338,542.00 | CONCHO RES INC COM STK |
| Equities | -1 | -28.69 | CONCHO RES INC COM STK |
| Equities | 4,290 | 133,333.20 | CONCUR TECHNOLOGIES INC COM |
| Equities | 12,500 | 388,500.00 | CONCUR TECHNOLOGIES INC COM |
| Equities | 9,544 | 296,627.52 | CONCUR TECHNOLOGIES INC COM |
| Equities | 1,240 | 7,080.40 | CONCURRENT COMPUTER CORP NEW COM PAR \$\$.01 STK |
| Equities | 8,911 | 13,010.06 | CONEXANT SYS INC COM NEW STK |
| Equities | 1,400 | 21,728.00 | CONMED CORP COM |
| Equities | 4,000 | 62,080.00 | CONMED CORP COM |
| Equities | 1,450 | 31,450.50 | CONNECTICUT WTR SVC INC COM |
| Equities | 500 | 6,250.00 | CONNS INC COM |
| Equities | 1,300 | 16,250.00 | CONNS INC COM |
| Equities | 61,433 | 767,912.50 | CONNS INC COM |
| Equities | 2,300 | 96,738.00 | CONOCOPHILLIPS COM |
| Equities | 107,030 | 4,501,681.80 | CONOCOPHILLIPS COM |
| Equities | 208,981 | 8,789,740.86 | CONOCOPHILLIPS COM |
| Equities | 41,900 | 1,762,314.00 | CONOCOPHILLIPS COM |
| Equities | 9,160 | 385,269.60 | CONOCOPHILLIPS COM |
| Equities | 18,186 | 764,903.16 | CONOCOPHILLIPS COM |
| Equities | 620 | 23,200.40 | CONS EDISON INC COM |
| Equities | 25,320 | 947,474.40 | CONS EDISON INC COM |
| Equities | 46,000 | 1,721,320.00 | CONS EDISON INC COM |
| Equities | 26,200 | 980,404.00 | CONS EDISON INC COM |
| Equities | 600 | 10,452.00 | CONS GRAPHICS INC COM |
| Equities | 1,693 | 29,492.06 | CONS GRAPHICS INC COM |
| Equities | 8,800 | 20,856.00 | CONSECO INC COM NEW STK |
| Equities | 46,700 | 110,679.00 | CONSECO INC COM NEW STK |
| Equities | 13,400 | 455,064.00 | CONSOL ENERGY INC COM |
| Equities | 27,100 | 920,316.00 | CONSOL ENERGY INC COM |
| Equities | 8,173 | 277,555.08 | CONSOL ENERGY INC COM |
| Equities | 1,600 | 18,736.00 | CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK |
| Equities | 109 | 1,276.39 | CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK |
| Equities | 1,200 | 42,096.00 | CONSOLIDATED TOMOKA LD CO COM STK |
| Equities | 1,550 | 30,752.00 | CONSTANT CONTACT INC COM STK |
| Equities | 12,000 | 152,160.00 | CONSTELLATION BRANDS INC CL A CL A |
| Equities | 35,704 | 452,726.72 | CONSTELLATION BRANDS INC CL A CL A |
| Equities | 16,000 | 425,280.00 | CONSTELLATION ENERGY GROUP INC MARYLAND COM |
| Equities | 24,500 | 651,210.00 | CONSTELLATION ENERGY GROUP INC MARYLAND COM |
| Equities | 10,900 | 289,722.00 | CONSTELLATION ENERGY GROUP INC MARYLAND COM |
| Equities | 1,300 | 55,237.00 | CONTANGO OIL & GAS CO COM NEW |
| Equities | 3,000 | 83,250.00 | CONTINENTAL RES INC OKLA COM |
| Equities | 7,100 | 197,025.00 | CONTINENTAL RES INC OKLA COM |
| Equities | 3,000 | 6,990.00 | CONTINUCARE CORP COM |
| Equities | 13,200 | 116,952.00 | CONTL AIRL INC CL B |

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| Equities | 24,050 | 213,083.00 | CONTL AIRL INC CL B | |
| Equities | 1 | 1.00 | CONTRARIAN CAPITAL FUND II, LP | |
| Equities | 2,700 | 14,850.00 | CONVENANT TRANSN GROUP INC CL A | |
| Equities | 6,500 | 1,235.00 | CONVERA CORP CL A | |
| Equities | 7,200 | 1,368.00 | CONVERA CORP CL A | |
| Equities | 5,800 | 0.00 | CONVERGENT COMMUNICATIONS INC COM NEW | STK |
| Equities | 7,700 | 71,456.00 | CONVERGYS CORP DE COM | |
| Equities | 13,305 | 123,470.40 | CONVERGYS CORP DE COM | |
| Equities | 28,700 | 266,336.00 | CONVERGYS CORP DE COM | |
| Equities | 4,625 | 163,308.75 | CON-WAY INC COM STK | |
| Equities | 3,400 | 120,054.00 | CON-WAY INC COM STK | |
| Equities | 7,240 | 255,644.40 | CON-WAY INC COM STK | |
| Equities | 2,700 | 66,771.00 | COOPER COS INC COM NEW | |
| Equities | 5,190 | 128,348.70 | COOPER COS INC COM NEW | |
| Equities | 22,800 | 707,940.00 | COOPER INDUSTRIES INC COM | |
| Equities | 23,400 | 726,570.00 | COOPER INDUSTRIES INC COM | |
| Equities | 34,300 | 1,065,015.00 | COOPER INDUSTRIES INC COM | |
| Equities | 4,300 | 42,656.00 | COOPER TIRE & RUBBER CO COM, NO PAR | |
| Equities | 14,000 | 138,880.00 | COOPER TIRE & RUBBER CO COM, NO PAR | |
| Equities | 1,350 | 1,863.00 | COOPERATIVE BANKSHARES INC COM | |
| Equities | 8,776 | 358,236.32 | COPA HOLDINGS SA COM STK | |
| Equities | 1,600 | 25,680.00 | COPANO ENERGY L L C COM UNITS | |
| Equities | 5,280 | 183,057.60 | COPART INC COM | |
| Equities | 18,900 | 655,263.00 | COPART INC COM | |
| Equities | 11,850 | 410,839.50 | COPART INC COM | |
| Equities | 12,400 | 4,836.00 | COPYTELE INC COM | |
| Equities | 800 | 69,720.00 | CORE LAB NV NLG0.03 | |
| Equities | 100 | 224.00 | CORE MOLDING TECHNOLOGIES INC COM STK | |
| Equities | 5,200 | 88,036.00 | CORINTHIAN COLLEGES INC COM STK | |
| Equities | 16,500 | 279,345.00 | CORINTHIAN COLLEGES INC COM STK | |
| Equities | 6,500 | 110,045.00 | CORINTHIAN COLLEGES INC COM STK | |
| Equities | 16,214 | 788,257.41 | CORIO NV EUR10 | |
| Equities | 9,000 | 437,542.66 | CORIO NV EUR10 | |
| Equities | 235 | 11,424.72 | CORIO NV EUR10 | |
| Equities | 800 | 38,892.68 | CORIO NV EUR10 | |
| Equities | 4,600 | 123,234.00 | CORN PRODS INTL INC COM | |
| Equities | 8,534 | 228,625.86 | CORN PRODS INTL INC COM | |
| Equities | 2,600 | 42,146.00 | CORNELL COMPANIES INC COM | |
| Equities | 101,600 | 1,631,696.00 | CORNING INC COM | |
| Equities | 249,490 | 4,006,809.40 | CORNING INC COM | |
| Equities | 15,660 | 251,499.60 | CORNING INC COM | |
| Equities | 39,800 | 639,188.00 | CORNING INC COM | |
| Equities | 72,300 | 1,161,138.00 | CORNING INC COM | |
| Equities | 22,000 | 645,260.00 | CORP OFFICE PPTYS TR COM | |
| Equities | 3,100 | 90,923.00 | CORP OFFICE PPTYS TR COM | |
| Equities | 10,900 | 319,697.00 | CORP OFFICE PPTYS TR COM | |
| Equities | 4,900 | 143,717.00 | CORP OFFICE PPTYS TR COM | |
| Equities | 2,300 | 47,748.00 | CORPORATE EXECUTIVE BRD CO COMMON | STOCK |
| Equities | 5,200 | 107,952.00 | CORPORATE EXECUTIVE BRD CO COMMON | STOCK |
| Equities | 7,600 | 129,124.00 | CORRECTIONS CORP AMER | |
| Equities | 23,632 | 401,507.68 | CORRECTIONS CORP AMER | |
| Equities | 230 | 80.50 | CORTELCO SYS PR INC COM | |
| Equities | 3,200 | 768.00 | CORTEX PHARMACEUTICALS INC COM NEW | |
| Equities | 2,000 | 550.00 | CORUS BANKSHARES INC COM | |
| Equities | 5,736 | 1,577.40 | CORUS BANKSHARES INC COM | |
| Equities | 3,613 | 46,198.86 | CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV | |
| Equities | 1,200 | 27,324.00 | CORVEL CORP COM | |
| Equities | 3,825 | 87,095.25 | CORVEL CORP COM | |
| Equities | 118,000 | 401,140.07 | COSMO OIL COMPANY NPV | |
| Equities | 4,200 | 6,216.00 | COST PLUS INC CALIF COM | |
| Equities | 900 | 35,883.00 | COSTAR GROUP INC COM | |
| Equities | 2,200 | 87,714.00 | COSTAR GROUP INC COM | |
| Equities | 555 | 25,363.50 | COSTCO WHOLESALE CORP NEW COM | |
| Equities | 37,880 | 1,731,116.00 | COSTCO WHOLESALE CORP NEW COM | |
| Equities | 70,000 | 3,199,000.00 | COSTCO WHOLESALE CORP NEW COM | |
| Equities | 26,400 | 1,206,480.00 | COSTCO WHOLESALE CORP NEW COM | |
| Equities | 3,391 | 154,968.70 | COSTCO WHOLESALE CORP NEW COM | |
| Equities | 1,300 | 0.00 | COSTILLA ENERGY INC COM | |
| Equities | 800 | 12,208.00 | COURIER CORP COM STK | |
| Equities | 2,325 | 35,479.50 | COURIER CORP COM STK | |
| Equities | 2,033 | 17,280.50 | COUSINS PPTYS INC COM | |
| Equities | 12,592 | 107,032.00 | COUSINS PPTYS INC COM | |
| Equities | 7,090 | 348,828.00 | COVANCE INC COM | |

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| Equities | 11,603 | 570,867.60 | COVANCE INC COM |
| Equities | 6,890 | 116,854.40 | COVANTA HLDG CORP COM |
| Equities | 23,330 | 395,676.80 | COVANTA HLDG CORP COM |
| Equities | 9,900 | 185,229.00 | COVENTRY HEALTH CARE INC COM |
| Equities | 19,776 | 370,008.96 | COVENTRY HEALTH CARE INC COM |
| Equities | 33,300 | 623,043.00 | COVENTRY HEALTH CARE INC COM |
| Equities | 2,400 | 2,520.00 | COVER-ALL TECHNOLOGIES INC COM |
| Equities | 36,710 | 1,374,422.40 | COVIDIEN PLC USD0.20 |
| Equities | 5,700 | 213,408.00 | COVIDIEN PLC USD0.20 |
| Equities | 13,188 | 493,758.72 | COVIDIEN PLC USD0.20 |
| Equities | 58,050 | 2,173,392.00 | COVIDIEN PLC USD0.20 |
| Equities | 390 | 3,896.10 | CPEX PHARMACEUTICALS INC COM STK |
| Equities | 600 | 10,194.00 | CPI CORP COM |
| Equities | 700 | 11,893.00 | CPI CORP COM |
| Equities | 1,400 | 38,864.00 | CRA INTL INC COM |
| Equities | 1,900 | 52,744.00 | CRA INTL INC COM |
| Equities | 1,300 | 36,270.00 | CRACKER BARREL OLD CTRY STORE INC COM |
| Equities | 5,320 | 148,428.00 | CRACKER BARREL OLD CTRY STORE INC COM |
| Equities | 1,100 | 2,266.00 | CRAFT BREWERS ALLIANCE INC COM |
| Equities | 1,100 | 2,354.00 | CRAFTMADE INTL INC COM |
| Equities | 3,400 | 75,854.00 | CRANE CO COM |
| Equities | 6,000 | 133,860.00 | CRANE CO COM |
| Equities | 2,500 | 12,000.00 | CRAWFORD & CO CL B CL B |
| Equities | 3,419 | 16,411.20 | CRAWFORD & CO CL B CL B |
| Equities | 3,225 | 25,413.00 | CRAY INC COM NEW STK |
| Equities | 1,200 | 26,220.00 | CREDIT ACCEP CORP MICH COM |
| Equities | 6,600 | 84,000.62 | CREDIT SAISON CO NPV |
| Equities | 183,026 | 8,347,284.81 | CREDIT SUISSE AG CHF0.04(REGD) |
| Equities | 7,800 | 355,735.37 | CREDIT SUISSE AG CHF0.04(REGD) |
| Equities | 32,300 | 1,473,109.28 | CREDIT SUISSE AG CHF0.04(REGD) |
| Equities | 9,592 | 437,463.29 | CREDIT SUISSE AG CHF0.04(REGD) |
| Equities | 2,813 | 128,292.77 | CREDIT SUISSE AG CHF0.04(REGD) |
| Equities | 1,890 | 20,185.20 | CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10 |
| Equities | 4,600 | 135,194.00 | CREE INC COM |
| Equities | 15,300 | 449,667.00 | CREE INC COM |
| Equities | 167,813 | 3,824,972.35 | CRH ORD EURO.32 |
| Equities | 32,000 | 729,378.03 | CRH ORD EURO.32 |
| Equities | 32,490 | 740,546.63 | CRH ORD EURO.32 |
| Equities | 4,200 | 14,280.00 | CROCS INC COM |
| Equities | 5,900 | 20,060.00 | CROCS INC COM |
| Equities | 25,200 | 85,680.00 | CROCS INC COM |
| Equities | 27,734 | 243,669.41 | CRODA INTL ORD GBP0.10 |
| Equities | 3,500 | 14,000.00 | CROSS A T CO CL A |
| Equities | 2,600 | 17,862.00 | CROSS CTRY HEALTHCARE INC COM |
| Equities | 3,800 | 26,106.00 | CROSS CTRY HEALTHCARE INC COM |
| Equities | 1,473 | 36,677.70 | CROSS TIMBERS RTY TR TR UNIT |
| Equities | 3,000 | 12,480.00 | CROSSTEX ENERGY INC COM |
| Equities | 5,300 | 22,048.00 | CROSSTEX ENERGY INC COM |
| Equities | 18,400 | 441,968.00 | CROWN CASTLE INTL CORP COM STK |
| Equities | 40,791 | 979,799.82 | CROWN CASTLE INTL CORP COM STK |
| Equities | 13,677 | 328,521.54 | CROWN CASTLE INTL CORP COM STK |
| Equities | 1,200 | 3,480.00 | CROWN CRAFTS INC COM |
| Equities | 7,555 | 182,377.70 | CROWN HLDGS INC COM |
| Equities | 9,400 | 226,916.00 | CROWN HLDGS INC COM |
| Equities | 21,900 | 528,666.00 | CROWN HLDGS INC COM |
| Equities | 5,600 | 9,352.00 | CROWN MEDIA HLDGS INC CL A COM STK |
| Equities | 1,700 | 2,839.00 | CROWN MEDIA HLDGS INC CL A COM STK |
| Equities | 1,200 | 1,380.00 | CRYO-CELL INTL INC COM |
| Equities | 3,900 | 21,606.00 | CRYOLIFE INC COM |
| Equities | 2,300 | 30,452.00 | CSG SYS INTL INC COM |
| Equities | 8,800 | 116,512.00 | CSG SYS INTL INC COM |
| Equities | 4,000 | 52,960.00 | CSG SYS INTL INC COM |
| Equities | 8,700 | 115,188.00 | CSG SYS INTL INC COM |
| Equities | 2,315 | 60,170.71 | CSL NPV |
| Equities | 7,580 | 197,016.84 | CSL NPV |
| Equities | 750 | 2,662.50 | CSP INC COM |
| Equities | 1,700 | 34,646.00 | CSS INDS INC COM |
| Equities | 1,098 | 22,377.24 | CSS INDS INC COM |
| Equities | 30,260 | 1,047,903.80 | CSX CORP COM |
| Equities | 61,800 | 2,140,134.00 | CSX CORP COM |
| Equities | 6,600 | 228,558.00 | CSX CORP COM |
| Equities | 15,200 | 27,360.00 | CTI INDS CORP COM NEW COM NEW |
| Equities | 2,700 | 6,804.00 | CTR FINL CORP CAL COM STK |

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| Equities | 3,600 | 23,580.00 CTS CORP COM |
| Equities | 3,867 | 25,328.85 CTS CORP COM |
| Equities | 14,000 | 501,060.00 CUBIC CORP COM |
| Equities | 1,800 | 64,422.00 CUBIC CORP COM |
| Equities | 2,700 | 49,491.00 CUBIST PHARMACEUTICALS INC COM |
| Equities | 11,700 | 214,461.00 CUBIST PHARMACEUTICALS INC COM |
| Equities | 12,000 | 219,960.00 CUBIST PHARMACEUTICALS INC COM |
| Equities | 3,000 | 3,330.00 CUISINE SOLUTIONS INC COM |
| Equities | 4,990 | 230,138.80 CULLEN / FROST BANKERS INC COM |
| Equities | 11,800 | 544,216.00 CULLEN / FROST BANKERS INC COM |
| Equities | 6,300 | 290,556.00 CULLEN / FROST BANKERS INC COM |
| Equities | 2,500 | 12,500.00 CULP INC COM |
| Equities | 14,090 | 496,108.90 CUMMINS INC |
| Equities | 27,000 | 950,670.00 CUMMINS INC |
| Equities | 5,880 | 207,034.80 CUMMINS INC |
| Equities | 4,600 | 4,278.00 CUMULUS MEDIA INC CL A DEL |
| Equities | 10,000 | 14,400.00 CURAGEN CORP COM |
| Equities | 8,250 | 13,117.50 CURIS INC COM |
| Equities | 2,300 | 68,379.00 CURTISS WRIGHT CORP COM |
| Equities | 5,104 | 151,741.92 CURTISS WRIGHT CORP COM |
| Equities | 1,500 | 12,930.00 CUTERA INC COM |
| Equities | 3,300 | 19,701.00 CVB FINL CORP COM |
| Equities | 7,687 | 45,891.39 CVB FINL CORP COM |
| Equities | 1,100 | 8,063.00 CVR ENERGY INC COM STK |
| Equities | 2,800 | 20,524.00 CVR ENERGY INC COM STK |
| Equities | 2,350 | 0.00 CVR LIGAND PHARMACEUTICALS INC(CONTINGENT VALUE RIGHTS) |
| Equities | 5,975 | 190,423.25 CVS CAREMARK CORP COM STK |
| Equities | 6,595 | 210,182.65 CVS CAREMARK CORP COM STK |
| Equities | 3,600 | 114,732.00 CVS CAREMARK CORP COM STK |
| Equities | 98,240 | 3,130,908.80 CVS CAREMARK CORP COM STK |
| Equities | 229,317 | 7,308,332.79 CVS CAREMARK CORP COM STK |
| Equities | 12,920 | 411,760.40 CVS CAREMARK CORP COM STK |
| Equities | 36,979 | 1,178,520.73 CVS CAREMARK CORP COM STK |
| Equities | 725 | 1,442.75 CYANOTECH CORP COM PAR \$0.02 STK |
| Equities | 1,600 | 26,608.00 CYBERONICS INC COM |
| Equities | 25,000 | 415,750.00 CYBERONICS INC COM |
| Equities | 3,100 | 51,553.00 CYBERONICS INC COM |
| Equities | 1,750 | 9,975.00 CYBEROPTICS CORP COM |
| Equities | 2,322 | 35,526.60 CYBERSOURCE CORP DEL COM |
| Equities | 13,450 | 205,785.00 CYBERSOURCE CORP DEL COM |
| Equities | 1,900 | 56,487.00 CYMER INC COM |
| Equities | 2,400 | 71,352.00 CYMER INC COM |
| Equities | 32,440 | 964,441.20 CYMER INC COM |
| Equities | 4,440 | 132,001.20 CYMER INC COM |
| Equities | 1,000 | 7,650.00 CYNOSURE INC CL A |
| Equities | 1,100 | 8,415.00 CYNOSURE INC CL A |
| Equities | 4,225 | 39,799.50 CYPRESS BIOSCIENCES INC COM PAR \$.02 |
| Equities | 1 | 1.00 CYPRESS MERCHANT BANKING |
| Equities | 8,180 | 75,256.00 CYPRESS SEMICONDUCTOR CORP COM |
| Equities | 11,560 | 106,352.00 CYPRESS SEMICONDUCTOR CORP COM |
| Equities | 17,269 | 158,874.80 CYPRESS SEMICONDUCTOR CORP COM |
| Equities | 1,900 | 35,378.00 CYTEC IND COM |
| Equities | 5,450 | 101,479.00 CYTEC IND COM |
| Equities | 18,500 | 344,470.00 CYTEC IND COM |
| Equities | 3,218 | 32,920.14 D & E COMMUNICATIONS INC COM |
| Equities | 17,800 | 166,608.00 D R HORTON INC COM |
| Equities | 48,096 | 450,178.56 D R HORTON INC COM |
| Equities | 23,400 | 219,024.00 D R HORTON INC COM |
| Equities | 13,500 | 116,271.96 DAIBIRU CORP NPV |
| Equities | 51,000 | 309,219.05 DAICEL CHEM INDS NPV |
| Equities | 41,800 | 748,617.92 DAIICHI SANKYO COM NPV |
| Equities | 27,000 | 483,557.03 DAIICHI SANKYO COM NPV |
| Equities | 21,600 | 235,062.44 DAIICHIKOSHO CO NPV |
| Equities | 9,000 | 290,096.91 DAIKIN INDUSTRIES NPV |
| Equities | 65,000 | 111,830.85 DAIKYO INC NPV |
| Equities | 500 | 23,630.62 DAITO TRUST CONST NPV |
| Equities | 78,000 | 3,686,376.12 DAITO TRUST CONST NPV |
| Equities | 1,700 | 80,344.09 DAITO TRUST CONST NPV |
| Equities | 576 | 27,222.47 DAITO TRUST CONST NPV |
| Equities | 1,800 | 13,860.00 DAKTRONICS INC COM |
| Equities | 5,000 | 38,500.00 DAKTRONICS INC COM |
| Equities | 10,000 | 12,800.00 DANA HLDG CORP COM |
| Equities | 1,910 | 117,923.40 DANAHER CORP COM |

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| Equities | 22,690 | 1,400,880.60 DANAHER CORP COM |
| Equities | 38,974 | 2,406,254.76 DANAHER CORP COM |
| Equities | 13,625 | 841,207.50 DANAHER CORP COM |
| Equities | 10,900 | 672,966.00 DANAHER CORP COM |
| Equities | 8,600 | 530,964.00 DANAHER CORP COM |
| Equities | 1,340,000 | 1,242,850.00 DANAHER CORP LIQUID YIELD OPT NT 0% DUE 01-22-2021/01-22-2009 BEO |
| Equities | 11 | 37.94 DANONE EURO.25 (S/R 12/06/09) |
| Equities | 10,295 | 508,009.13 DANONE EURO.25 |
| Equities | 2,668 | 131,653.07 DANONE EURO.25 |
| Equities | 35,206 | 1,737,248.13 DANONE EURO.25 |
| Equities | 22,950 | 395,525.69 DANSKE BANK A/S DKK10 |
| Equities | 8 | 3.06 DARA BIOSCIENCES INC COM STK |
| Equities | 8,300 | 273,734.00 DARDEN RESTAURANTS INC COM |
| Equities | 18,200 | 600,236.00 DARDEN RESTAURANTS INC COM |
| Equities | 22,300 | 735,454.00 DARDEN RESTAURANTS INC COM |
| Equities | 6,400 | 42,240.00 DARLING INTL INC COM |
| Equities | 19,300 | 127,380.00 DARLING INTL INC COM |
| Equities | 7,400 | 246,790.00 DATA DOMAIN INC COM |
| Equities | 1,000 | 2,850.00 DATA I O CORP COM |
| Equities | 1,800 | 7,650.00 DATALINK CORP COM STK |
| Equities | 1,800 | 2,646.00 DATARAM CORP COM PAR \$1 COM PAR \$1 |
| Equities | 42,200 | 155,230.48 DAVID JONES NPV |
| Equities | 8,090 | 400,131.40 DAVITA INC COM |
| Equities | 18,172 | 898,787.12 DAVITA INC COM |
| Equities | 4,200 | 207,732.00 DAVITA INC COM |
| Equities | 26,800 | 1,325,528.00 DAVITA INC COM |
| Equities | 800 | 23,880.00 DAWSON GEOPHYSICAL CO COM |
| Equities | 1,000 | 10,300.00 DAXOR CORP COM |
| Equities | 82,000 | 668,532.14 DBS GROUP HLDGS NPV |
| Equities | 49,100 | 400,304.00 DBS GROUP HLDGS NPV |
| Equities | 36,000 | 293,501.92 DBS GROUP HLDGS NPV |
| Equities | 20,000 | 163,056.62 DBS GROUP HLDGS NPV |
| Equities | 7,283 | 150,167.86 DCC ORD EURO.25 |
| Equities | 16,700 | 361,555.00 DCP MIDSTREAM PARTNERS LP |
| Equities | 57,500 | 234,600.00 DCT INDL TR INC COM |
| Equities | 9,700 | 39,576.00 DCT INDL TR INC COM |
| Equities | 46,900 | 191,352.00 DCT INDL TR INC COM |
| Equities | 72,200 | 294,576.00 DCT INDL TR INC COM |
| Equities | 14,750 | 60,180.00 DCT INDL TR INC COM |
| Equities | 6 | 27.18 DDI CORP COM PAR \$0.001 NEW COM PAR \$0.001 NEW |
| Equities | 630 | 10,710.00 DEALERTRACK HLDGS INC COM STK |
| Equities | 1,500 | 25,500.00 DEALERTRACK HLDGS INC COM STK |
| Equities | 4,000 | 68,000.00 DEALERTRACK HLDGS INC COM STK |
| Equities | 8,125 | 155,918.75 DEAN FOODS CO NEW COM |
| Equities | 7,600 | 145,844.00 DEAN FOODS CO NEW COM |
| Equities | 25,092 | 481,515.48 DEAN FOODS CO NEW COM |
| Equities | 15,100 | 289,769.00 DEAN FOODS CO NEW COM |
| Equities | 139,600 | 186,219.22 DEBENHAMS ORD GBPO.0001 |
| Equities | 38,328 | 0.00 DEBENHAMS PLC- SUB COMSTK |
| Equities | 900 | 63,243.00 DECKERS OUTDOOR CORP COM |
| Equities | 2,000 | 140,540.00 DECKERS OUTDOOR CORP COM |
| Equities | 2,500 | 175,675.00 DECKERS OUTDOOR CORP COM |
| Equities | 500 | 385.00 DECORATOR INDS INC COM PAR \$0.20 |
| Equities | 1,135 | 45,343.25 DEERE & CO COM |
| Equities | 38,484 | 1,537,435.80 DEERE & CO COM |
| Equities | 73,500 | 2,936,325.00 DEERE & CO COM |
| Equities | 2,860 | 114,257.00 DEERE & CO COM |
| Equities | 13,400 | 535,330.00 DEERE & CO COM |
| Equities | 8,500 | 339,575.00 DEERE & CO COM |
| Equities | 315 | 1,414.35 DEERFIELD CAP CORP COM NEW STK |
| Equities | 60 | 269.40 DEERFIELD CAP CORP COM NEW STK |
| Equities | 11,500 | 107,870.00 DEL MONTE FOODS CO COM |
| Equities | 22,863 | 214,454.94 DEL MONTE FOODS CO COM |
| Equities | 32,200 | 302,036.00 DEL MONTE FOODS CO COM |
| Equities | 1,700 | 14,416.00 DELEK US HLDGS INC COM STK |
| Equities | 4,628 | 11,014.64 DELIA*S INC NEW COM |
| Equities | 127,900 | 1,756,067.00 DELL INC COM STK |
| Equities | 277,600 | 3,811,448.00 DELL INC COM STK |
| Equities | 17,540 | 240,824.20 DELL INC COM STK |
| Equities | 42,507 | 583,621.11 DELL INC COM STK |
| Equities | 120,000 | 1,647,600.00 DELL INC COM STK |
| Equities | 2,100 | 40,803.00 DELPHI FINL GROUP INC CL A |
| Equities | 61,511 | 1,195,158.73 DELPHI FINL GROUP INC CL A |

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| Equities | 4,728 | 91,865.04 | DELPHI FINL GROUP INC CL A | |
| Equities | 114,100 | 660,639.00 | DELTA AIR LINES INC DEL COM NEW COM NEW | |
| Equities | 192,500 | 1,114,575.00 | DELTA AIR LINES INC DEL COM NEW COM NEW | |
| Equities | 1,400 | 9,632.00 | DELTA APPAREL INC COM | |
| Equities | 675,000 | 1,532,688.20 | DELTA ELECTRONIC TWD10 | |
| Equities | 600 | 13,512.00 | DELTA NAT GAS CO INC COM | |
| Equities | 4,300 | 8,299.00 | DELTA PETE CORP DE | |
| Equities | 46,029 | 88,835.97 | DELTA PETE CORP DE | |
| Equities | 2,200 | 484.00 | DELTATHREE INC | |
| Equities | 1,500 | 53,205.00 | DELTIC TIMBER CORP COM | |
| Equities | 4,900 | 173,803.00 | DELTIC TIMBER CORP COM | |
| Equities | 1,300 | 46,111.00 | DELTIC TIMBER CORP COM | |
| Equities | 3,000 | 38,430.00 | DELUXE CORP COM | |
| Equities | 3,300 | 42,273.00 | DELUXE CORP COM | |
| Equities | 50,893 | 651,939.33 | DELUXE CORP COM | |
| Equities | 7,100 | 90,951.00 | DELUXE CORP COM | |
| Equities | 17,000 | 217,770.00 | DELUXE CORP COM | |
| Equities | 10 | 33,476.71 | DENA CO LTD NPV | |
| Equities | 34 | 113,820.80 | DENA CO LTD NPV | |
| Equities | 700 | 0.00 | DENALI INC COM | |
| Equities | 13,800 | 203,274.00 | DENBURY RES INC HLDG CO COM NEW | |
| Equities | 41,600 | 612,768.00 | DENBURY RES INC HLDG CO COM NEW | |
| Equities | 7,500 | 186,375.00 | DENDREON CORP COM STK ISIN US24823Q1076 | |
| Equities | 19,475 | 483,953.75 | DENDREON CORP COM STK ISIN US24823Q1076 | |
| Equities | 5,600 | 12,040.00 | DENNYS CORP COM | |
| Equities | 152,700 | 3,924,920.97 | DENSO CORP NPV | |
| Equities | 14,300 | 367,559.72 | DENSO CORP NPV | |
| Equities | 6,600 | 169,642.95 | DENSO CORP NPV | |
| Equities | 9,300 | 283,836.00 | DENTSPLY INTL INC NEW COM | |
| Equities | 18,049 | 550,855.48 | DENTSPLY INTL INC NEW COM | |
| Equities | 26,420 | 806,338.40 | DENTSPLY INTL INC NEW COM | |
| Equities | 3,900 | 119,028.00 | DENTSPLY INTL INC NEW COM | |
| Equities | 22,600 | 73,450.00 | DEPOMED INC COM | |
| Equities | 9,700 | 149,361.07 | DERWENT LONDON ORD GBP0.05 | |
| Equities | 17,500 | 269,465.85 | DERWENT LONDON ORD GBP0.05 | |
| Equities | 500 | 8,340.00 | DESTINATION MATERNITY CORP COM STK | |
| Equities | 15,100 | 914,870.78 | DEUTSCHE BANK AG NPV(REGD) | |
| Equities | 19,900 | 1,205,690.64 | DEUTSCHE BANK AG NPV(REGD) | |
| Equities | 3,500 | 212,056.14 | DEUTSCHE BANK AG NPV(REGD) | |
| Equities | 480 | 29,081.99 | DEUTSCHE BANK AG NPV(REGD) | |
| Equities | 1,694 | 102,635.17 | DEUTSCHE BANK AG NPV(REGD) | |
| Equities | 6,800 | 527,261.77 | DEUTSCHE BOERSE AG NPV(REGD) | |
| Equities | 17,742 | 1,375,687.98 | DEUTSCHE BOERSE AG NPV(REGD) | |
| Equities | 24,221 | 285,378.13 | DEUTSCHE TELEKOM NPV(REGD) | |
| Equities | 298,630 | 3,518,536.44 | DEUTSCHE TELEKOM NPV(REGD) | |
| Equities | 1,154 | 13,596.73 | DEUTSCHE TELEKOM NPV(REGD) | |
| Equities | 3,950 | 46,539.93 | DEUTSCHE TELEKOM NPV(REGD) | |
| Equities | 38 | 185.44 | DEVELOPERS DIVERSIFIED RLTY CORP COM | |
| Equities | 8,397 | 40,977.36 | DEVELOPERS DIVERSIFIED RLTY CORP COM | |
| Equities | 24,191 | 118,052.08 | DEVELOPERS DIVERSIFIED RLTY CORP COM | |
| Equities | 65,800 | 321,104.00 | DEVELOPERS DIVERSIFIED RLTY CORP COM | |
| Equities | 4,871 | 265,469.50 | DEVON ENERGY CORP NEW COM | |
| Equities | 35,900 | 1,956,550.00 | DEVON ENERGY CORP NEW COM | |
| Equities | 67,814 | 3,695,863.00 | DEVON ENERGY CORP NEW COM | |
| Equities | 31,300 | 1,705,850.00 | DEVON ENERGY CORP NEW COM | |
| Equities | 3,020 | 164,590.00 | DEVON ENERGY CORP NEW COM | |
| Equities | 5,794 | 315,773.00 | DEVON ENERGY CORP NEW COM | |
| Equities | 52,500 | 2,861,250.00 | DEVON ENERGY CORP NEW COM | |
| Equities | 1,230 | 61,549.20 | DEVRY INC DEL COM | |
| Equities | 4,490 | 224,679.60 | DEVRY INC DEL COM | |
| Equities | 18,500 | 925,740.00 | DEVRY INC DEL COM | |
| Equities | 9,042 | 452,461.68 | DEVRY INC DEL COM | |
| Equities | 1,247,843 | 756,613.99 | DEXUS PROPERTY GP NPV (STAPLED) | |
| Equities | 539,237 | 326,959.61 | DEXUS PROPERTY GP NPV (STAPLED) | |
| Equities | 4,519 | 82,697.70 | DG FASTCHANNEL INC COM STK | |
| Equities | 3,000 | 15,630.00 | DHT MARITIME INC COM STK | |
| Equities | 455,174 | 6,532,793.25 | DIAGEO ORD GBX28.935185 | |
| Equities | 54,000 | 775,024.13 | DIAGEO ORD GBX28.935185 | |
| Equities | 7,974 | 114,445.23 | DIAGEO ORD GBX28.935185 | |
| Equities | 2,109 | 30,269.01 | DIAGEO ORD GBX28.935185 | |
| Equities | 7,010 | 100,609.61 | DIAGEO ORD GBX28.935185 | |
| Equities | 3,700 | 18,537.00 | DIALYSIS CORP AMER COM STK ISIN# | US2525291025 |
| Equities | 4,300 | 119,970.00 | DIAMOND FOODS INC COM | |

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| Equities | 240 | 9,643.20 DIAMOND HILL INVT OH |
| Equities | 6,750 | 28,350.00 DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK |
| Equities | 9,238 | 767,215.90 DIAMOND OFFSHORE DRILLING INC COM |
| Equities | 9,230 | 766,551.50 DIAMOND OFFSHORE DRILLING INC COM |
| Equities | 1,300 | 107,965.00 DIAMOND OFFSHORE DRILLING INC COM |
| Equities | 2,200 | 182,710.00 DIAMOND OFFSHORE DRILLING INC COM |
| Equities | 81,100 | 507,686.00 DIAMONDROCK HOSPITALITY CO COM STK |
| Equities | 5,300 | 33,178.00 DIAMONDROCK HOSPITALITY CO COM STK |
| Equities | 21,000 | 131,460.00 DIAMONDROCK HOSPITALITY CO COM STK |
| Equities | 18,200 | 113,932.00 DIAMONDROCK HOSPITALITY CO COM STK |
| Equities | 5,600 | 96,320.00 DICKS SPORTING GOODS INC OC-COM |
| Equities | 10,700 | 184,040.00 DICKS SPORTING GOODS INC OC-COM |
| Equities | 4,490 | 118,356.40 DIEBOLD INC COM |
| Equities | 7,480 | 197,172.80 DIEBOLD INC COM |
| Equities | 252 | 5,992.56 DIEDRICH COFFEE INC COM NEW |
| Equities | 2,600 | 25,350.00 DIGI INTL INC COM |
| Equities | 4,180 | 40,755.00 DIGI INTL INC COM |
| Equities | 1,400 | 2,016.00 DIGITAL ANGEL CORP NEW COM NEW COM NEW |
| Equities | 5,900 | 472.00 DIGITAL LIGHTWAVE INC COM |
| Equities | 4,970 | 180,510.40 DIGITAL RIV INC COM |
| Equities | 7,200 | 261,504.00 DIGITAL RIV INC COM |
| Equities | 5,500 | 199,760.00 DIGITAL RIV INC COM |
| Equities | 53,200 | 1,907,220.00 DIGITAL RLTY TR INC COM |
| Equities | 77,321 | 2,771,957.85 DIGITAL RLTY TR INC COM |
| Equities | 4,590 | 164,551.50 DIGITAL RLTY TR INC COM |
| Equities | 9,300 | 333,405.00 DIGITAL RLTY TR INC COM |
| Equities | 15,100 | 541,335.00 DIGITAL RLTY TR INC COM |
| Equities | 17,079 | 612,282.15 DIGITAL RLTY TR INC COM |
| Equities | 5,100 | 97,920.00 DIGITALGLOBE INC COM NEW COM NEW |
| Equities | 4,100 | 37,720.00 DILLARDS INC CL A COM |
| Equities | 7,000 | 64,400.00 DILLARDS INC CL A COM |
| Equities | 3,500 | 31,885.00 DIME CMNTY BANCSHARES INC COM |
| Equities | 1,800 | 56,142.00 DINEEQUITY INC COM STK |
| Equities | 3,600 | 112,284.00 DINEEQUITY INC COM STK |
| Equities | 3,766 | 117,461.54 DINEEQUITY INC COM STK |
| Equities | 1,100 | 17,204.00 DIODES INC COM |
| Equities | 3,325 | 52,003.00 DIODES INC COM |
| Equities | 2,850 | 44,574.00 DIODES INC COM |
| Equities | 4,725 | 73,899.00 DIODES INC COM |
| Equities | 1,000 | 61,030.00 DIONEX CORP COM |
| Equities | 2,101 | 128,224.03 DIONEX CORP COM |
| Equities | 20 | 20.00 DIRECT INSITE CORP COM NEW COM NEW |
| Equities | 46,400 | 1,146,544.00 DIRECTV GROUP INC COM |
| Equities | 77,345 | 1,911,194.95 DIRECTV GROUP INC COM |
| Equities | 51,200 | 1,265,152.00 DIRECTV GROUP INC COM |
| Equities | 2,500 | 61,775.00 DIRECTV GROUP INC COM |
| Equities | 19,700 | 202,319.00 DISCOVER FINL SVCS COM STK |
| Equities | 27,800 | 285,506.00 DISCOVER FINL SVCS COM STK |
| Equities | 69,700 | 715,819.00 DISCOVER FINL SVCS COM STK |
| Equities | 112,800 | 1,158,456.00 DISCOVER FINL SVCS COM STK |
| Equities | 9,100 | 205,205.00 DISCOVERY COMMUNICATIONS INC NEW COM SERA STK |
| Equities | 40,785 | 919,701.75 DISCOVERY COMMUNICATIONS INC NEW COM SERA STK |
| Equities | 5,550 | 125,152.50 DISCOVERY COMMUNICATIONS INC NEW COM SERA STK |
| Equities | 8,250 | 169,372.50 DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C |
| Equities | 8,400 | 8,652.00 DISCOVERY LABORATORIES INC NEW COM STK ISIN# US2546681063 |
| Equities | 10,300 | 166,963.00 DISH NETWORK CORP CL A COM STK |
| Equities | 13,600 | 220,456.00 DISH NETWORK CORP CL A COM STK |
| Equities | 37,000 | 599,770.00 DISH NETWORK CORP CL A COM STK |
| Equities | 75,300 | 1,220,613.00 DISH NETWORK CORP CL A COM STK |
| Equities | 6,400 | 7,936.00 DITECH NETWORKS COM STK |
| Equities | 2,200 | 6,402.00 DIXIE GROUP INC CL A CL A |
| Equities | 237,000 | 1,804,227.42 DNB NOR ASA NOK10 |
| Equities | 140,200 | 1,067,310.90 DNB NOR ASA NOK10 |
| Equities | 7,771 | 59,158.87 DNB NOR ASA NOK10 |
| Equities | 25,600 | 194,887.01 DNB NOR ASA NOK10 |
| Equities | 10,700 | 81,456.68 DNB NOR ASA NOK10 |
| Equities | 3,880 | 144,646.40 DOLBY LABORATORIES INC CL A COM STK |
| Equities | 16,600 | 618,848.00 DOLBY LABORATORIES INC CL A COM STK |
| Equities | 6,600 | 246,048.00 DOLBY LABORATORIES INC CL A COM STK |
| Equities | 2,100 | 28,959.00 DOLLAR FINL CORP COM STK |
| Equities | 3,700 | 51,023.00 DOLLAR FINL CORP COM STK |
| Equities | 1,100 | 15,345.00 DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM |
| Equities | 3,600 | 50,220.00 DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM |

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| Equities | 1,750 | 73,675.00 DOLLAR TREE INC COM STK |
| Equities | 9,390 | 395,319.00 DOLLAR TREE INC COM STK |
| Equities | 12,570 | 529,197.00 DOLLAR TREE INC COM STK |
| Equities | 6,400 | 269,440.00 DOLLAR TREE INC COM STK |
| Equities | 55,700 | 207,591.36 DOMINION MINING NPV |
| Equities | 47,000 | 1,570,740.00 DOMINION RES INC VA NEW COM |
| Equities | 96,794 | 3,234,855.48 DOMINION RES INC VA NEW COM |
| Equities | 5,890 | 196,843.80 DOMINION RES INC VA NEW COM |
| Equities | 1,900 | 14,231.00 DOMINOS PIZZA INC COM |
| Equities | 4,560 | 34,154.40 DOMINOS PIZZA INC COM |
| Equities | 2,841 | 47,103.78 DOMTAR CORP COM NEW COM NEW |
| Equities | 8,298 | 137,580.84 DOMTAR CORP COM NEW COM NEW |
| Equities | 10,633 | 176,295.14 DOMTAR CORP COM NEW COM NEW |
| Equities | 4,500 | 155,880.00 DONALDSON INC COM |
| Equities | 13,150 | 455,516.00 DONALDSON INC COM |
| Equities | 13,050 | 452,052.00 DONALDSON INC COM |
| Equities | 30,598 | 465,395.58 DONEGAL GROUP INC CL A NEW CLA |
| Equities | 81,000 | 289,507.81 DONGFANG ELECT COR 'H'CN1 |
| Equities | 14,000 | 162,680.00 DONNELLEY R R & SONS CO COM |
| Equities | 37,800 | 439,236.00 DONNELLEY R R & SONS CO COM |
| Equities | 1,400 | 250.60 DOR BIOPHARMA INC COM |
| Equities | 870 | 2,175.00 DORAL FINL CORP COM NEW STK |
| Equities | 2,200 | 30,426.00 DORMAN PRODS INC COM |
| Equities | 8,800 | 7,064.64 DOT HILL SYS CORP COM |
| Equities | 1,700 | 8,466.00 DOUBLE EAGLE PETE CO |
| Equities | 6,000 | 53,940.00 DOUGLAS EMMETT INC COM REIT |
| Equities | 12,400 | 111,476.00 DOUGLAS EMMETT INC COM REIT |
| Equities | 13,580 | 449,362.20 DOVER CORP COM |
| Equities | 29,400 | 972,846.00 DOVER CORP COM |
| Equities | 3,700 | 17,205.00 DOVER DOWNS GAMING & ENTMT INC COM |
| Equities | 5,730 | 26,644.50 DOVER DOWNS GAMING & ENTMT INC COM |
| Equities | 7,900 | 11,218.00 DOVER MOTORSPORTS INC COM |
| Equities | 7,600 | 10,792.00 DOVER MOTORSPORTS INC COM |
| Equities | 6,900 | 111,366.00 DOW CHEMICAL CO COM |
| Equities | 69,510 | 1,121,891.40 DOW CHEMICAL CO COM |
| Equities | 166,346 | 2,684,824.44 DOW CHEMICAL CO COM |
| Equities | 8,980 | 144,937.20 DOW CHEMICAL CO COM |
| Equities | 9,573 | 154,508.22 DOW CHEMICAL CO COM |
| Equities | 57,500 | 928,050.00 DOW CHEMICAL CO COM |
| Equities | 6,500 | 150,605.00 DPL CO COM |
| Equities | 19,831 | 459,484.27 DPL CO COM |
| Equities | 23,050 | 534,068.50 DPL CO COM |
| Equities | 8,250 | 174,817.50 DR PEPPER SNAPPLE GROUP INC COM STK |
| Equities | 36,700 | 777,673.00 DR PEPPER SNAPPLE GROUP INC COM STK |
| Equities | 6,650 | 140,913.50 DR PEPPER SNAPPLE GROUP INC COM STK |
| Equities | 4,400 | 121,396.00 DREAMWORKS ANIMATION INC CL A COM STK |
| Equities | 8,500 | 234,515.00 DREAMWORKS ANIMATION INC CL A COM STK |
| Equities | 7,500 | 206,925.00 DREAMWORKS ANIMATION INC CL A COM STK |
| Equities | 1,760 | 25,168.00 DRESS BARN INC COM |
| Equities | 2,300 | 32,890.00 DRESS BARN INC COM |
| Equities | 36,620 | 523,666.00 DRESS BARN INC COM |
| Equities | 10,108 | 144,544.40 DRESS BARN INC COM |
| Equities | 10,490 | 273,789.00 DRESSER-RAND GROUP INC COM |
| Equities | 9,800 | 255,780.00 DRESSER-RAND GROUP INC COM |
| Equities | 2,000 | 24,340.00 DREW INDS INC COM NEW COM NEW |
| Equities | 13,900 | 169,163.00 DREW INDS INC COM NEW COM NEW |
| Equities | 2,700 | 32,859.00 DREW INDS INC COM NEW COM NEW |
| Equities | 4,900 | 7,840.00 DRI CORP COM STK |
| Equities | 650 | 24,765.00 DRIL-QUIP INC COM |
| Equities | 2,990 | 113,919.00 DRIL-QUIP INC COM |
| Equities | 1,500 | 57,150.00 DRIL-QUIP INC COM |
| Equities | 6,200 | 236,220.00 DRIL-QUIP INC COM |
| Equities | 1,800 | 0.00 DRUG EMPORIUM INC COM |
| Equities | 13,700 | 24,934.00 DRUGSTORE COM INC COM ISIN #US2622411021 |
| Equities | 2,500 | 0.00 DRYPERS CORP COM NEW |
| Equities | 2,600 | 17,576.00 DSP GROUP INC COM |
| Equities | 5,700 | 38,532.00 DSP GROUP INC COM |
| Equities | 5,690 | 210,245.50 DST SYS INC COM |
| Equities | 4,978 | 183,937.10 DST SYS INC COM |
| Equities | 800 | 7,880.00 DSW INC CL A CL A |
| Equities | 48,611 | 478,818.35 DSW INC CL A CL A |
| Equities | 11,080 | 354,560.00 DTE ENERGY CO COM |
| Equities | 27,100 | 867,200.00 DTE ENERGY CO COM |

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| Equities | 4,000 | 128,000.00 | DTE ENERGY CO COM | |
| Equities | 4,500 | 121,815.00 | DTS INC COM | |
| Equities | 66,640 | 1,707,316.80 | DU PONT E I DE NEMOURS & CO COM STK | |
| Equities | 138,704 | 3,553,596.48 | DU PONT E I DE NEMOURS & CO COM STK | |
| Equities | 7,420 | 190,100.40 | DU PONT E I DE NEMOURS & CO COM STK | |
| Equities | 19,652 | 503,484.24 | DU PONT E I DE NEMOURS & CO COM STK | |
| Equities | 900 | 14,643.00 | DUCKWALL-ALCO STORES INC NEW COM | |
| Equities | 1,000 | 18,790.00 | DUCOMMUN INC DEL COM | |
| Equities | 1,470 | 21,447.30 | DUKE ENERGY CORP NEW COM STK | |
| Equities | 81,400 | 1,187,626.00 | DUKE ENERGY CORP NEW COM STK | |
| Equities | 211,588 | 3,087,068.92 | DUKE ENERGY CORP NEW COM STK | |
| Equities | 90,000 | 1,313,100.00 | DUKE ENERGY CORP NEW COM STK | |
| Equities | 18,590 | 271,228.10 | DUKE ENERGY CORP NEW COM STK | |
| Equities | 17,900 | 261,161.00 | DUKE ENERGY CORP NEW COM STK | |
| Equities | 80,500 | 705,985.00 | DUKE RLTY CORP COM NEW REIT | |
| Equities | 155,650 | 1,365,050.50 | DUKE RLTY CORP COM NEW REIT | |
| Equities | 9,500 | 83,315.00 | DUKE RLTY CORP COM NEW REIT | |
| Equities | 27,472 | 240,929.44 | DUKE RLTY CORP COM NEW REIT | |
| Equities | 42,200 | 370,094.00 | DUKE RLTY CORP COM NEW REIT | |
| Equities | 15,900 | 139,443.00 | DUKE RLTY CORP COM NEW REIT | |
| Equities | 39,250 | 344,222.50 | DUKE RLTY CORP COM NEW REIT | |
| Equities | 4,125 | 334,991.25 | DUN & BRADSTREET CORP DEL NEW COM | |
| Equities | 8,080 | 656,176.80 | DUN & BRADSTREET CORP DEL NEW COM | |
| Equities | 9,800 | 795,858.00 | DUN & BRADSTREET CORP DEL NEW COM | |
| Equities | 2,400 | 194,904.00 | DUN & BRADSTREET CORP DEL NEW COM | |
| Equities | 1,480 | 120,190.80 | DUN & BRADSTREET CORP DEL NEW COM | |
| Equities | 3,600,000 | 3,600,000.00 | DUNE REAL ESTATE PARALLEL FUND II LP | |
| Equities | 4,300 | 40,506.00 | DUPONT FABROS TECH INC REIT | |
| Equities | 6,900 | 16,422.00 | DURECT CORP COM | |
| Equities | 9,700 | 23,086.00 | DURECT CORP COM | |
| Equities | 2,900 | 3,190.00 | DUSA PHARMACEUTICALS INC COM | |
| Equities | 1,600 | 18,352.00 | DXP ENTERPRISES INC COM NEW STK | |
| Equities | 5,100 | 10,914.00 | DYAX CORP COM | |
| Equities | 2,000 | 22,140.00 | DYCOM INDS INC COM | |
| Equities | 6,215 | 68,800.05 | DYCOM INDS INC COM | |
| Equities | 18,500 | 356,680.00 | DYNAMIC MATLS CORP COM | |
| Equities | 1,700 | 17,017.00 | DYNAMICS RESH CORP COM STK | |
| Equities | 1,500 | 960.00 | DYNATRONICS CORP COM | |
| Equities | 2,100 | 35,259.00 | DYNCORP INTL INC COM CL A COM CL A | |
| Equities | 26,000 | 59,020.00 | DYNEGY INC DEL CL A COM STK | |
| Equities | 57,373 | 130,236.71 | DYNEGY INC DEL CL A COM STK | |
| Equities | 10 | 22.70 | DYNEGY INC DEL CL A COM STK | |
| Equities | 2,074 | 17,006.80 | DYNEX CAP INC NEW REIT | |
| Equities | 59,138 | 75,696.64 | E*TRADE FIN CORP COM | |
| Equities | 176,200 | 225,536.00 | E*TRADE FIN CORP COM | |
| Equities | 184,293 | 6,519,334.35 | E.ON AG COM STK | |
| Equities | 75,392 | 2,666,979.51 | E.ON AG COM STK | |
| Equities | 42,550 | 1,505,199.20 | E.ON AG COM STK | |
| Equities | 7,560 | 267,433.75 | E.ON AG COM STK | |
| Equities | 2,538 | 89,781.33 | E.ON AG COM STK | |
| Equities | 2,771 | 98,023.67 | E.ON AG COM STK | |
| Equities | 163,900 | 5,797,935.36 | E.ON AG COM STK | |
| Equities | 87,900 | 3,109,447.94 | E.ON AG COM STK | |
| Equities | 8,406 | 297,360.86 | E.ON AG COM STK | |
| Equities | 2,500 | 11,725.00 | EAGLE BULK SHIPPING INC EAGLE BULK | SHIPPING COM |
| Equities | 11,200 | 52,528.00 | EAGLE BULK SHIPPING INC EAGLE BULK | SHIPPING COM |
| Equities | 2,500 | 63,100.00 | EAGLE MATLS INC COM | |
| Equities | 8,419 | 212,495.56 | EAGLE MATLS INC COM | |
| Equities | 6,500 | 48,165.00 | EARTHLINK INC COM STK | |
| Equities | 15,768 | 116,840.88 | EARTHLINK INC COM STK | |
| Equities | 44,100 | 326,781.00 | EARTHLINK INC COM STK | |
| Equities | 81,700 | 4,919,697.36 | EAST JAPAN RAILWAY NPV | |
| Equities | 13,300 | 800,880.97 | EAST JAPAN RAILWAY NPV | |
| Equities | 29,800 | 1,794,455.10 | EAST JAPAN RAILWAY NPV | |
| Equities | 2,800 | 18,172.00 | EAST WEST BANCORP INC COM | |
| Equities | 8,747 | 56,768.03 | EAST WEST BANCORP INC COM | |
| Equities | 320,400 | 207,221.90 | EASTERN STAR GAS NPV | |
| Equities | 900 | 7,776.00 | EASTERN VA BANKSHARES INC COM | |
| Equities | 1,300 | 42,926.00 | EASTGROUP PPTYS INC REIT | |
| Equities | 15,680 | 517,753.60 | EASTGROUP PPTYS INC REIT | |
| Equities | 6,100 | 201,422.00 | EASTGROUP PPTYS INC REIT | |
| Equities | 6,890 | 261,131.00 | EASTMAN CHEM CO COM | |
| Equities | 8,200 | 310,780.00 | EASTMAN CHEM CO COM | |

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| Equities | 18,600 | 55,056.00 | EASTMAN KODAK CO COM | |
| Equities | 32,916 | 97,431.36 | EASTMAN KODAK CO COM | |
| Equities | 1,125 | 18,562.50 | EASTN CO COM | |
| Equities | 100 | 427.00 | EASTN LT CAP INC REIT | |
| Equities | 43,614 | 194,109.02 | EASYJET ORD GBP0.25 | |
| Equities | 1,900 | 2,907.00 | EASYLINK SVCS INTL CORP CL A COM STK | |
| Equities | 2,350 | 104,833.50 | EATON CORP COM | |
| Equities | 14,390 | 641,937.90 | EATON CORP COM | |
| Equities | 24,100 | 1,075,101.00 | EATON CORP COM | |
| Equities | 14,600 | 651,306.00 | EATON CORP COM | |
| Equities | 12,926 | 345,770.50 | EATON VANCE CORP COM NON VTG | |
| Equities | 7,300 | 195,275.00 | EATON VANCE CORP COM NON VTG | |
| Equities | 20,552 | 549,766.00 | EATON VANCE CORP COM NON VTG | |
| Equities | 12,900 | 220,977.00 | EBAY INC COM | |
| Equities | 76,100 | 1,303,593.00 | EBAY INC COM | |
| Equities | 175,800 | 3,011,454.00 | EBAY INC COM | |
| Equities | 11,220 | 192,198.60 | EBAY INC COM | |
| Equities | 82,000 | 1,404,660.00 | EBAY INC COM | |
| Equities | 675 | 21,141.00 | EBIX INC FORMERLY EBIX COM INC TO | 01/02/2004 COM NEW COM NEW |
| Equities | 2,400 | 20,352.00 | ECHELON CORP OC-COM STK | |
| Equities | 4,400 | 37,312.00 | ECHELON CORP OC-COM STK | |
| Equities | 2,380 | 37,937.20 | ECHOSTAR CORPORATION | |
| Equities | 5,660 | 90,220.40 | ECHOSTAR CORPORATION | |
| Equities | 670 | 11,912.60 | ECLIPSYS CORP COM | |
| Equities | 2,300 | 40,894.00 | ECLIPSYS CORP COM | |
| Equities | 12,453 | 221,414.34 | ECLIPSYS CORP COM | |
| Equities | 12,290 | 479,187.10 | ECOLAB INC COM | |
| Equities | 12,000 | 467,880.00 | ECOLAB INC COM | |
| Equities | 30,237 | 1,178,940.63 | ECOLAB INC COM | |
| Equities | 315 | 4,479.30 | ECOLOGY & ENVIRONMENT INC CL A | |
| Equities | 15,200 | 65,208.00 | ED RLTY TR INC COM REIT | |
| Equities | 1,413 | 7,418.25 | EDCI HLDGS INC COM STK | |
| Equities | 511 | 648.97 | EDEN BIOSCIENCE CORP COM PAR \$.0025 STK | |
| Equities | 9,500 | 462,050.46 | EDF EURO.5 | |
| Equities | 4,500 | 218,866.01 | EDF EURO.5 | |
| Equities | 3,000 | 3,990.00 | EDGAR ONLINE INC COM ISIN US2797651013 | |
| Equities | 8,675 | 5,100.90 | EDGE PETE CORP DEL COM | |
| Equities | 2,202 | 5,681.16 | EDGEWATER TECH INC COM | |
| Equities | 20,090 | 632,031.40 | EDISON INTL COM | |
| Equities | 50,900 | 1,601,314.00 | EDISON INTL COM | |
| Equities | 4,900 | 154,154.00 | EDISON INTL COM | |
| Equities | 4,680 | 147,232.80 | EDISON INTL COM | |
| Equities | 2,900 | 91,234.00 | EDISON INTL COM | |
| Equities | 7,800 | 245,388.00 | EDISON INTL COM | |
| Equities | 1 | 1.00 | EDISON VENTURE FUND II, LP | |
| Equities | 14,000 | 143,350.84 | EDP RENOVAVEIS SA EUR5 | |
| Equities | 800 | 3,760.00 | EDUCATIONAL DEV CORP COM | |
| Equities | 4,490 | 305,454.70 | EDWARDS LIFESCIENCES CORP COM | |
| Equities | 7,480 | 508,864.40 | EDWARDS LIFESCIENCES CORP COM | |
| Equities | 648 | 136.08 | EGAIN COMMUNICATIONS CORP COM NEW STK | |
| Equities | 8,400 | 148,344.00 | EHEALTH INC COM STK | |
| Equities | 109,200 | 3,893,330.57 | EISAI CO NPV | |
| Equities | 10,490 | 96,822.70 | EL PASO CORP COM | |
| Equities | 45,800 | 422,734.00 | EL PASO CORP COM | |
| Equities | 119,263 | 1,100,797.49 | EL PASO CORP COM | |
| Equities | 2,300 | 32,108.00 | EL PASO ELEC CO COM NEW | |
| Equities | 5,200 | 72,592.00 | EL PASO ELEC CO COM NEW | |
| Equities | 389 | 23,509.33 | ELBIT SYSTEMS LTD ILS1 | |
| Equities | 1,290 | 77,961.52 | ELBIT SYSTEMS LTD ILS1 | |
| Equities | 23,250 | 504,990.00 | ELECTR ARTS COM | |
| Equities | 53,780 | 1,168,101.60 | ELECTR ARTS COM | |
| Equities | 7,571 | 164,442.12 | ELECTR ARTS COM | |
| Equities | 44,300 | 962,196.00 | ELECTR ARTS COM | |
| Equities | 2,500 | 23,725.00 | ELECTRO RENT CORP COM | |
| Equities | 4,837 | 45,903.13 | ELECTRO RENT CORP COM | |
| Equities | 2,500 | 27,950.00 | ELECTRO SCIENTIFIC INDS INC COM | |
| Equities | 5,400 | 60,372.00 | ELECTRO SCIENTIFIC INDS INC COM | |
| Equities | 4,200 | 92.82 | ELECTROGLAS INC COM | |
| Equities | 2,800 | 29,848.00 | ELECTRONICS FOR IMAGING INC COM | |
| Equities | 6,079 | 64,802.14 | ELECTRONICS FOR IMAGING INC COM | |
| Equities | 3,300 | 48,129.48 | ELEKTA SER'B'NPV | |
| Equities | 10,900 | 193,161.04 | ELETROPAULO PREF B | |
| Equities | 700 | 24,248.00 | ELI LILLY & CO COM | |

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| Equities | 69,580 | 2,410,251.20 | ELI LILLY & CO COM | |
| Equities | 158,200 | 5,480,048.00 | ELI LILLY & CO COM | |
| Equities | 13,100 | 453,784.00 | ELI LILLY & CO COM | |
| Equities | 6,520 | 225,852.80 | ELI LILLY & CO COM | |
| Equities | 17,624 | 610,495.36 | ELI LILLY & CO COM | |
| Equities | 58,300 | 2,019,512.00 | ELI LILLY & CO COM | |
| Equities | 2,100 | 18,333.00 | ELIZABETH ARDEN INC COM | |
| Equities | 20,948 | 182,876.04 | ELIZABETH ARDEN INC COM | |
| Equities | 2,800 | 24,444.00 | ELIZABETH ARDEN INC COM | |
| Equities | 2,400 | 17,472.00 | ELLIS PERRY INTL INC COM | |
| Equities | 321 | 4,847.10 | ELMIRA SVGS BK FSB ELMIRA N Y COM | |
| Equities | 1,400 | 11,032.00 | ELOYALTY CORP COM NEW | |
| Equities | 1,402 | 11,047.76 | ELOYALTY CORP COM NEW | |
| Equities | 170 | 185.30 | EMAGIN CORP COM NEW STK | |
| Equities | 136,300 | 1,785,530.00 | EMC CORP COM | |
| Equities | 315,436 | 4,132,211.60 | EMC CORP COM | |
| Equities | 12,640 | 165,584.00 | EMC CORP COM | |
| Equities | 41,924 | 549,204.40 | EMC CORP COM | |
| Equities | 2,670,000 | 2,723,400.00 | EMC CORP SR NT CONV 1.75 DUE 12-01-2013 BEO | |
| Equities | 1,400 | 29,134.00 | EMC INS GROUP INC COM | |
| Equities | 2,400 | 49,944.00 | EMC INS GROUP INC COM | |
| Equities | 3,200 | 64,384.00 | EMCOR GROUP INC COM | |
| Equities | 1,200 | 24,144.00 | EMCOR GROUP INC COM | |
| Equities | 7,800 | 156,936.00 | EMCOR GROUP INC COM | |
| Equities | 19,100 | 384,292.00 | EMCOR GROUP INC COM | |
| Equities | 6,400 | 8,064.00 | EMCORE CORP COM | |
| Equities | 7,300 | 9,198.00 | EMCORE CORP COM | |
| Equities | 2,400 | 34,392.00 | EMERGENT BIOSOLUTIONS INC COM | |
| Equities | 2,000 | 300.00 | EMERGING VISION INC COM | |
| Equities | 1,000 | 13,210.00 | EMERITUS CORP COM STK | |
| Equities | 12,100 | 159,841.00 | EMERITUS CORP COM STK | |
| Equities | 1,500 | 19,815.00 | EMERITUS CORP COM STK | |
| Equities | 530 | 17,172.00 | EMERSON ELECTRIC CO COM | |
| Equities | 55,580 | 1,800,792.00 | EMERSON ELECTRIC CO COM | |
| Equities | 127,000 | 4,114,800.00 | EMERSON ELECTRIC CO COM | |
| Equities | 7,600 | 246,240.00 | EMERSON ELECTRIC CO COM | |
| Equities | 8,900 | 288,360.00 | EMERSON ELECTRIC CO COM | |
| Equities | 33,800 | 1,095,120.00 | EMERSON ELECTRIC CO COM | |
| Equities | 5,300 | 3,074.00 | EMERSON RADIO CORP COM NEW | |
| Equities | 3,700 | 3,774.00 | EMISPHERE TECHNOLOGIES ASSOC INC COM | |
| Equities | 5,954 | 1,786.20 | EMMIS COMMUNICATIONS CORP | |
| Equities | 1,500 | 24,780.00 | EMPIRE DIST ELEC CO COM | |
| Equities | 4,723 | 78,023.96 | EMPIRE DIST ELEC CO COM | |
| Equities | 12,100 | 21,901.00 | EMPIRE RESORTS INC COM STOCK | |
| Equities | 2,600 | 35,230.00 | EMPLOYERS HLDGS INC COM | |
| Equities | 7,700 | 104,335.00 | EMPLOYERS HLDGS INC COM | |
| Equities | 12,881 | 269,212.90 | EMS TECHNOLOGIES INC COM | |
| Equities | 2,200 | 45,980.00 | EMS TECHNOLOGIES INC COM | |
| Equities | 5,200 | 50,856.00 | EMULEX CORP COM NEW | |
| Equities | 17,400 | 170,172.00 | EMULEX CORP COM NEW | |
| Equities | 800 | 1,800.00 | EN POINTE TECHNOLOGIES INC COM | |
| Equities | 383,048 | 0.00 | ENBRIDGE ENERGY MGMT L L C COMFRACTIONAL SHARE CUSIP | |
| Equities | 1,698 | 61,552.50 | ENBRIDGE ENERGY MGMT L L C SHS UNITS | REPSTG LTD LIABILITY INT |
| Equities | 27,700 | 962,648.64 | ENBRIDGE INC COM NPV | |
| Equities | 4,800 | 237,456.00 | ENCANA CORP COM NPV | |
| Equities | 500 | 0.00 | ENCHIRA BIOTECHNOLOGY CORP COM STK | PUR WT EXP 09-08-02 |
| Equities | 13,115 | 0.00 | ENCOMPASS SVCS CORP COM | |
| Equities | 2,500 | 77,125.00 | ENCORE ACQSTN CO COM | |
| Equities | 5,800 | 178,930.00 | ENCORE ACQSTN CO COM | |
| Equities | 1,300 | 27,755.00 | ENCORE WIRE CORP COM | |
| Equities | 2,650 | 56,577.50 | ENCORE WIRE CORP COM | |
| Equities | 9,200 | 196,420.00 | ENCORE WIRE CORP COM | |
| Equities | 2,500 | 437.50 | ENCORIUM GROUP INC COM STK | |
| Equities | 6,400 | 153,146.94 | ENDESA SA EUR1.2 | |
| Equities | 11,913 | 213,480.96 | ENDO PHARMACEUTICALS HLDGS INC COM | |
| Equities | 8,700 | 155,904.00 | ENDO PHARMACEUTICALS HLDGS INC COM | |
| Equities | 19,000 | 340,480.00 | ENDO PHARMACEUTICALS HLDGS INC COM | |
| Equities | 19,730 | 353,561.60 | ENDO PHARMACEUTICALS HLDGS INC COM | |
| Equities | 14,700 | 263,424.00 | ENDO PHARMACEUTICALS HLDGS INC COM | |
| Equities | 5,500 | 18,370.00 | ENDOLOGIX INC COM | |
| Equities | 3,700 | 108,410.00 | ENDURANCE SPECIALTY HOLDINGS LTD COM | USD1 |
| Equities | 11,100 | 325,230.00 | ENDURANCE SPECIALTY HOLDINGS LTD COM | USD1 |
| Equities | 2,300 | 67,390.00 | ENDURANCE SPECIALTY HOLDINGS LTD COM | USD1 |

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| Equities | 1,925 | 4,928.00 | ENDWAVE CORP COM NEW |
| Equities | 129,100 | 628,354.96 | ENEL EUR1 |
| Equities | 145,800 | 709,637.13 | ENEL EUR1 |
| Equities | 5,000 | 199,500.00 | ENERGEN CORP COM |
| Equities | 12,688 | 506,251.20 | ENERGEN CORP COM |
| Equities | 157,500 | 617,022.25 | ENERGIAS DE PORTUGAL SA EUR1(REGD) |
| Equities | 4,490 | 234,557.60 | ENERGIZER HLDGS INC COM |
| Equities | 9,333 | 487,555.92 | ENERGIZER HLDGS INC COM |
| Equities | 3,500 | 49,525.00 | ENERGY CONVERSION DEVICES INC COM |
| Equities | 10,100 | 142,915.00 | ENERGY CONVERSION DEVICES INC COM |
| Equities | 1,200 | 852.00 | ENERGY FOCUS INC COM STK |
| Equities | 1,900 | 589.00 | ENERGY PARTNERS LTD OC-COM |
| Equities | 48,600 | 447,120.00 | ENERGY SOLUTIONS INC COMMON |
| Equities | 14,100 | 129,720.00 | ENERGY SOLUTIONS INC COMMON |
| Equities | 5,790 | 234,437.10 | ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT |
| Equities | 750 | 6,637.50 | ENERGY WEST INC COM NEW STK |
| Equities | 1,310 | 28,387.70 | ENERNOC INC COM |
| Equities | 2,900 | 62,843.00 | ENERNOC INC COM |
| Equities | 2,800 | 50,932.00 | ENERSYS COM |
| Equities | 10,900 | 198,271.00 | ENERSYS COM |
| Equities | 1,800 | 8,856.00 | ENGLOBAL CORP COM |
| Equities | 300 | 4.53 | ENHERENT CORP COM |
| Equities | 2,200 | 27,412.00 | ENNIS INC COM |
| Equities | 3,200 | 39,872.00 | ENNIS INC COM |
| Equities | 2,000 | 36,020.00 | ENPRO INDS INC COM |
| Equities | 2,293 | 41,296.93 | ENPRO INDS INC COM |
| Equities | 17,170 | 598,717.90 | ENSCO INTL INC COM |
| Equities | 20,265 | 706,640.55 | ENSCO INTL INC COM |
| Equities | 22,100 | 770,627.00 | ENSCO INTL INC COM |
| Equities | 4,450 | 155,171.50 | ENSCO INTL INC COM |
| Equities | 82,243 | 1,203,884.27 | ENSIGN ENERGY SVS COM NPV |
| Equities | 30,743 | 450,020.24 | ENSIGN ENERGY SVS COM NPV |
| Equities | 1,000 | 58,850.00 | ENSTAR GROUP LIMITED COM |
| Equities | 5,900 | 16,048.00 | ENTEGRIS INC COM |
| Equities | 13,089 | 35,602.08 | ENTEGRIS INC COM |
| Equities | 1,600 | 2,448.00 | ENTERCOMMUNICATIONS CORP CL A |
| Equities | 4,800 | 7,344.00 | ENTERCOMMUNICATIONS CORP CL A |
| Equities | 600 | 46,512.00 | ENTERGY CORP NEW COM |
| Equities | 17,158 | 1,330,088.16 | ENTERGY CORP NEW COM |
| Equities | 32,600 | 2,527,152.00 | ENTERGY CORP NEW COM |
| Equities | 6,400 | 496,128.00 | ENTERGY CORP NEW COM |
| Equities | 1,570 | 121,706.40 | ENTERGY CORP NEW COM |
| Equities | 6,954 | 539,074.08 | ENTERGY CORP NEW COM |
| Equities | 2,400 | 60,312.00 | ENTERPRISE GP HLDGS L P |
| Equities | 4,000,000 | 2,374,084.00 | ENTERPRISE PARTNERS VI, LP |
| Equities | 2,000 | 41,200.00 | ENTMNT PPTYS TR COM SH BEN INT |
| Equities | 7,800 | 160,680.00 | ENTMNT PPTYS TR COM SH BEN INT |
| Equities | 6,100 | 2,043.50 | ENTORIAN TECHNOLOGIES INC COM STK |
| Equities | 4,200 | 2,016.00 | ENTRAVISION COMMUNICATIONS CORP CL A |
| Equities | 5,000 | 2,400.00 | ENTRAVISION COMMUNICATIONS CORP CL A |
| Equities | 3,700 | 1,850.00 | ENTREMED INC COM |
| Equities | 12,600 | 22,806.00 | ENTRUST INC |
| Equities | 1,500 | 1,515.00 | ENVIRONMENTAL TECTONICS CORP COM |
| Equities | 1,100 | 0.00 | ENVISION DEV CORP COM ISIN# US29410N1028 |
| Equities | 2,800 | 12,404.00 | ENZO BIOCHEM INC COM |
| Equities | 6,212 | 27,519.16 | ENZO BIOCHEM INC COM |
| Equities | 4,500 | 35,415.00 | ENZON PHARMACEUTICALS INC COM |
| Equities | 4,048 | 274,940.16 | EOG RESOURCES INC COM |
| Equities | 22,800 | 1,548,576.00 | EOG RESOURCES INC COM |
| Equities | 37,640 | 2,556,508.80 | EOG RESOURCES INC COM |
| Equities | 3,340 | 226,852.80 | EOG RESOURCES INC COM |
| Equities | 7,804 | 530,047.68 | EOG RESOURCES INC COM |
| Equities | 38,425 | 2,609,826.00 | EOG RESOURCES INC COM |
| Equities | 38,200 | 2,594,544.00 | EOG RESOURCES INC COM |
| Equities | 13,100 | 889,752.00 | EOG RESOURCES INC COM |
| Equities | 461 | 299.65 | EON COMMUNICATIONS CORP COM NEW STK |
| Equities | 3,300 | 17,490.00 | EPICOR SOFTWARE CORP COM |
| Equities | 8,500 | 45,050.00 | EPICOR SOFTWARE CORP COM |
| Equities | 2,250 | 34,537.50 | EPIQ SYS INC COM |
| Equities | 12,600 | 193,410.00 | EPIQ SYS INC COM |
| Equities | 5,437 | 83,457.95 | EPIQ SYS INC COM |
| Equities | 2,933 | 395.95 | EPIX PHARMACEUTICALS INC FORMERLY EPIX MED INC 09/07/2004 STK |
| Equities | 2,800 | 24,192.00 | EPOCH HLDG CORP COM |

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| Equities | 1,800 | 15,552.00 | EPOCH HLDG CORP COM |
| Equities | 7,600 | 265,316.00 | EQT CORP COM |
| Equities | 23,156 | 808,375.96 | EQT CORP COM |
| Equities | 1,900 | 25,194.00 | EQTY 1 INC COM |
| Equities | 4,333 | 57,455.58 | EQTY 1 INC COM |
| Equities | 28,900 | 1,074,502.00 | EQTY LIFESTYLE PPTYS INC REIT |
| Equities | 17,480 | 649,906.40 | EQTY LIFESTYLE PPTYS INC REIT |
| Equities | 1,100 | 40,898.00 | EQTY LIFESTYLE PPTYS INC REIT |
| Equities | 5,392 | 200,474.56 | EQTY LIFESTYLE PPTYS INC REIT |
| Equities | 4,370 | 162,476.60 | EQTY LIFESTYLE PPTYS INC REIT |
| Equities | 91,400 | 2,031,822.00 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 104,700 | 2,327,481.00 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 400 | 8,892.00 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 18,580 | 413,033.40 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 46,882 | 1,042,186.86 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 12,756 | 283,565.88 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 15,000 | 333,450.00 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 25,400 | 564,642.00 | EQTY RESDNTL EFF 5/15/02 |
| Equities | 9,381 | 244,844.10 | EQUIFAX INC COM |
| Equities | 26,352 | 687,787.20 | EQUIFAX INC COM |
| Equities | 22,617 | 590,303.70 | EQUIFAX INC COM |
| Equities | 690 | 50,190.60 | EQUINIX INC COM NEW COM NEW |
| Equities | 1,925 | 140,024.50 | EQUINIX INC COM NEW COM NEW |
| Equities | 4,700 | 341,878.00 | EQUINIX INC COM NEW COM NEW |
| Equities | 6,600 | 480,084.00 | EQUINIX INC COM NEW COM NEW |
| Equities | 3,300 | 240,042.00 | EQUINIX INC COM NEW COM NEW |
| Equities | 6,765 | 492,086.10 | EQUINIX INC COM NEW COM NEW |
| Equities | 170 | 44,387.56 | ERAMET EUR3.05 |
| Equities | 4,200 | 26,082.00 | ERESEARCH TECH INC COM |
| Equities | 6,625 | 41,141.25 | ERESEARCH TECH INC COM |
| Equities | 3,000 | 107,280.00 | ERIE INDY CO CL A |
| Equities | 5,350 | 191,316.00 | ERIE INDY CO CL A |
| Equities | 2,120 | 27,814.40 | ESB FINL CORP COM |
| Equities | 6,900 | 0.00 | ESC CORAM HEALTHCARE |
| Equities | 4,600 | 0.00 | ESC EPRESENCE INC |
| Equities | 6,500 | 0.00 | ESC INDEVUS PHARMACEUTICALS INC COM STK |
| Equities | 18,700 | 0.00 | ESC INDEVUS PHARMACEUTICALS INC COM STK |
| Equities | 2,100 | 0.00 | ESC MOSSIMO, INC. |
| Equities | 1,010 | 0.00 | ESC MOSSIMO, INC. |
| Equities | 2,400 | 2,040.00 | ESCALADE INC COM |
| Equities | 700 | 1,533.00 | ESCALON MED CORP |
| Equities | 1,900 | 85,120.00 | ESCO TECHNOLOGIES INC |
| Equities | 3,000 | 134,400.00 | ESCO TECHNOLOGIES INC |
| Equities | 2,750 | 0.00 | ESCROW ELOQUENT INC |
| Equities | 1,400 | 0.00 | ESCROW FOR IGO CORP |
| Equities | 1,600 | 0.00 | ESCROW PETROCORP INC |
| Equities | 1,400 | 789.73 | ESCROW TRIPOS INC |
| Equities | 456 | 257.22 | ESCROW TRIPOS INC |
| Equities | 400 | 6,140.00 | ESPEY MFG & ELECTRS CORP COM |
| Equities | 28,000 | 156,257.06 | ESPRIT HOLDINGS HKD0.10 |
| Equities | 23,975 | 133,795.10 | ESPRIT HOLDINGS HKD0.10 |
| Equities | 700 | 0.07 | ESQUIRE COMMUNICATIONS LTD COM PAR \$0.02 |
| Equities | 2,300 | 11.50 | ESSENTIAL THERAPEUTICS INC COM |
| Equities | 17,220 | 1,071,600.60 | ESSEX PPTY TR REIT |
| Equities | 21,950 | 1,365,948.50 | ESSEX PPTY TR REIT |
| Equities | 2,490 | 154,952.70 | ESSEX PPTY TR REIT |
| Equities | 5,332 | 331,810.36 | ESSEX PPTY TR REIT |
| Equities | 3,700 | 230,251.00 | ESSEX PPTY TR REIT |
| Equities | 5,150 | 320,484.50 | ESSEX PPTY TR REIT |
| Equities | 4,693,639 | 4,072,290.00 | ESSEX WOODLANDS HEALTH VEN FD VII, LP |
| Equities | 9,118,459 | 6,467,971.00 | ESSEX WOODLANDS HEALTH VENT VI 6007782 |
| Equities | 3,792,276 | 3,067,324.00 | ESSEX WOODLANDS HEALTH VENT VI 6007783 |
| Equities | 1,799,708 | 1,561,461.00 | ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP |
| Equities | 2,900 | 138,219.94 | ESSILOR INTL EURO.18 |
| Equities | 1,400 | 37,898.00 | ESTERLINE TECHNOLOGIES CORP COM STK |
| Equities | 30,400 | 822,928.00 | ESTERLINE TECHNOLOGIES CORP COM STK |
| Equities | 2,000 | 54,140.00 | ESTERLINE TECHNOLOGIES CORP COM STK |
| Equities | 27,634 | 748,052.38 | ESTERLINE TECHNOLOGIES CORP COM STK |
| Equities | 3,300 | 89,331.00 | ESTERLINE TECHNOLOGIES CORP COM STK |
| Equities | 1,500 | 15,540.00 | ETHAN ALLEN INTERIORS INC COM |
| Equities | 3,175 | 32,893.00 | ETHAN ALLEN INTERIORS INC COM |
| Equities | 24,370 | 0.00 | ETOYS INC COM |
| Equities | 5,094 | 156,834.93 | EUROCOMMERCIALPROP CVA EURO.50 |

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| Equities | 1,600 | 31,024.00 | EURONET WORLDWIDE INC COM |
| Equities | 4,900 | 95,011.00 | EURONET WORLDWIDE INC COM |
| Equities | 20,800 | 536,384.60 | EUTELSAT COMMUNICA EUR1 |
| Equities | 4,710 | 50,491.20 | EV3 INC COM |
| Equities | 3,975 | 42,612.00 | EV3 INC COM |
| Equities | 13,600 | 145,792.00 | EV3 INC COM |
| Equities | 5,678 | 60,868.16 | EV3 INC COM |
| Equities | 2,200 | 1,100.00 | EVANS & SUTHERLAND COMPUTER CORP COM |
| Equities | 7,945 | 568,623.65 | EVEREST RE GROUP COM |
| Equities | 10,500 | 751,485.00 | EVEREST RE GROUP COM |
| Equities | 20,500 | 1,467,185.00 | EVEREST RE GROUP COM |
| Equities | 18,700 | 18,326.00 | EVERGREEN ENERGY INC NEW COM STK |
| Equities | 7,100 | 15,407.00 | EVERGREEN SOLAR INC COM |
| Equities | 39,900 | 86,583.00 | EVERGREEN SOLAR INC COM |
| Equities | 127,200 | 301,650.24 | EVOLUTION GROUP ORD GBP0.01 |
| Equities | 4,000 | 10,600.00 | EXACT SCIENCES CORP COM |
| Equities | 2,100 | 30,450.00 | EXACTECH INC COM |
| Equities | 3,400 | 24,446.00 | EXAR CORP COM |
| Equities | 7,900 | 56,801.00 | EXAR CORP COM |
| Equities | 2,000 | 13,460.00 | EXCEL MARITIME CARRIERS COM STK |
| Equities | 9,400 | 63,262.00 | EXCEL MARITIME CARRIERS COM STK |
| Equities | 1,800 | 0.00 | EXCELSIOR-HENDERSON MOTORCYCLE MFG CO COM |
| Equities | 5,100 | 65,892.00 | EXCO RES INC COM |
| Equities | 30,400 | 392,768.00 | EXCO RES INC COM |
| Equities | 5,600 | 27,272.00 | EXELIXIS INC COM STK ISIN# US30161Q1040 |
| Equities | 21,773 | 106,034.51 | EXELIXIS INC COM STK ISIN# US30161Q1040 |
| Equities | 755 | 38,663.55 | EXELON CORP COM |
| Equities | 300 | 15,363.00 | EXELON CORP COM |
| Equities | 51,480 | 2,636,290.80 | EXELON CORP COM |
| Equities | 106,024 | 5,429,489.04 | EXELON CORP COM |
| Equities | 6,080 | 311,356.80 | EXELON CORP COM |
| Equities | 7,200 | 368,712.00 | EXELON CORP COM |
| Equities | 76,365 | 3,910,651.65 | EXELON CORP COM |
| Equities | 5,200 | 19,396.00 | EXIDE TECHNOLOGIES COM NEW COM NEW |
| Equities | 5,700 | 21,261.00 | EXIDE TECHNOLOGIES COM NEW COM NEW |
| Equities | 4,500 | 9.00 | EXIDE TECHNOLOGIES |
| Equities | 1,600 | 17,936.00 | EXLSERVICE COM INC COM STK |
| Equities | 13,600 | 205,496.00 | EXPEDIA INC DEL COM |
| Equities | 36,358 | 549,369.38 | EXPEDIA INC DEL COM |
| Equities | 19,325 | 292,000.75 | EXPEDIA INC DEL COM |
| Equities | 12,400 | 413,416.00 | EXPEDITORS INTL WASH INC COM |
| Equities | 20,950 | 698,473.00 | EXPEDITORS INTL WASH INC COM |
| Equities | 35,808 | 1,193,838.72 | EXPEDITORS INTL WASH INC COM |
| Equities | 4,142 | 138,094.28 | EXPEDITORS INTL WASH INC COM |
| Equities | 2,800 | 68,628.00 | EXPONENT INC COM STK |
| Equities | 4,935 | 339,281.25 | EXPRESS SCRIPTS INC COM |
| Equities | 3,845 | 264,343.75 | EXPRESS SCRIPTS INC COM |
| Equities | 17,670 | 1,214,812.50 | EXPRESS SCRIPTS INC COM |
| Equities | 37,340 | 2,567,125.00 | EXPRESS SCRIPTS INC COM |
| Equities | 2,290 | 157,437.50 | EXPRESS SCRIPTS INC COM |
| Equities | 8,100 | 556,875.00 | EXPRESS SCRIPTS INC COM |
| Equities | 710 | 979.80 | EXPRESSJET HLDGS INC COM NEW COM NEW |
| Equities | 20,550 | 110,593.28 | EXTENDICARE REAL I TRUST UNITS |
| Equities | 7,295 | 117,011.80 | EXTERRAN HLDGS INC COM STK |
| Equities | 5,390 | 86,455.60 | EXTERRAN HLDGS INC COM STK |
| Equities | 7,661 | 122,882.44 | EXTERRAN HLDGS INC COM STK |
| Equities | 74,800 | 624,580.00 | EXTRA SPACE STORAGE INC COM |
| Equities | 5,100 | 42,585.00 | EXTRA SPACE STORAGE INC COM |
| Equities | 18,400 | 153,640.00 | EXTRA SPACE STORAGE INC COM |
| Equities | 14,000 | 116,900.00 | EXTRA SPACE STORAGE INC COM |
| Equities | 13,100 | 26,200.00 | EXTREME NETWORKS INC COM |
| Equities | 1,900 | 132,829.00 | EXXON MOBIL CORP COM |
| Equities | 2,800 | 195,748.00 | EXXON MOBIL CORP COM |
| Equities | 1,415 | 98,922.65 | EXXON MOBIL CORP COM |
| Equities | 3,983 | 278,451.53 | EXXON MOBIL CORP COM |
| Equities | 8,390 | 586,544.90 | EXXON MOBIL CORP COM |
| Equities | 6,100 | 426,451.00 | EXXON MOBIL CORP COM |
| Equities | 299,400 | 20,931,054.00 | EXXON MOBIL CORP COM |
| Equities | 61,120 | 4,272,899.20 | EXXON MOBIL CORP COM |
| Equities | 564,566 | 39,468,809.06 | EXXON MOBIL CORP COM |
| Equities | 218,700 | 15,289,317.00 | EXXON MOBIL CORP COM |
| Equities | 44,500 | 3,110,995.00 | EXXON MOBIL CORP COM |
| Equities | 28,240 | 1,974,258.40 | EXXON MOBIL CORP COM |

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| Equities | 96,058 | 6,715,414.78 | EXXON MOBIL CORP COM |
| Equities | 56,400 | 3,942,924.00 | EXXON MOBIL CORP COM |
| Equities | 43,100 | 3,013,121.00 | EXXON MOBIL CORP COM |
| Equities | 3,200 | 34,496.00 | EZCORP INC CL A NON VTG |
| Equities | 3,500 | 37,730.00 | EZCORP INC CL A NON VTG |
| Equities | 1,900 | 380.00 | EZENIA INC COM |
| Equities | 5,500 | 34,045.00 | F N B CORP PA COM |
| Equities | 70,184 | 434,438.96 | F N B CORP PA COM |
| Equities | 9,852 | 60,983.88 | F N B CORP PA COM |
| Equities | 3,366 | 191,390.76 | F P L GROUP INC COM |
| Equities | 31,505 | 1,791,374.30 | F P L GROUP INC COM |
| Equities | 61,200 | 3,479,832.00 | F P L GROUP INC COM |
| Equities | 2,610 | 148,404.60 | F P L GROUP INC COM |
| Equities | 5,900 | 335,474.00 | F P L GROUP INC COM |
| Equities | 1,100 | 38,049.00 | F5 NETWORKS INC COM STK |
| Equities | 9,320 | 322,378.80 | F5 NETWORKS INC COM STK |
| Equities | 10,600 | 366,654.00 | F5 NETWORKS INC COM STK |
| Equities | 1,320 | 12,262.80 | FACET BIOTECH CORP COM |
| Equities | 3,160 | 29,356.40 | FACET BIOTECH CORP COM |
| Equities | 4,390 | 218,929.30 | FACTSET RESH SYS INC COM STK |
| Equities | 7,800 | 388,986.00 | FACTSET RESH SYS INC COM STK |
| Equities | 5,800 | 289,246.00 | FACTSET RESH SYS INC COM STK |
| Equities | 3,900 | 194,493.00 | FACTSET RESH SYS INC COM STK |
| Equities | 13,245 | 660,528.15 | FACTSET RESH SYS INC COM STK |
| Equities | 7,900 | 393,973.00 | FACTSET RESH SYS INC COM STK |
| Equities | 2,800 | 43,288.00 | FAIR ISAAC CORPORATION COM |
| Equities | 26,015 | 402,191.90 | FAIR ISAAC CORPORATION COM |
| Equities | 6,831 | 105,607.26 | FAIR ISAAC CORPORATION COM |
| Equities | 6,900 | 48,231.00 | FAIRCHILD SEMICONDUCTOR INTL INC COM |
| Equities | 14,200 | 99,258.00 | FAIRCHILD SEMICONDUCTOR INTL INC COM |
| Equities | 100 | 25,143.15 | FAIRFAX FINL HLDGS SUB-VTG COM NPV |
| Equities | 400 | 100,572.61 | FAIRFAX FINL HLDGS SUB-VTG COM NPV |
| Equities | 59,855 | 35,913.00 | FAIRPOINT COMMUNICATIONS INC COM |
| Equities | 12,540 | 7,524.00 | FAIRPOINT COMMUNICATIONS INC COM |
| Equities | 2,900 | 13,775.00 | FALCONSTOR SOFTWARE INC COM |
| Equities | 4,000 | 19,000.00 | FALCONSTOR SOFTWARE INC COM |
| Equities | 8,000 | 226,400.00 | FAMILY DLR STORES INC COM |
| Equities | 18,880 | 534,304.00 | FAMILY DLR STORES INC COM |
| Equities | 4,600 | 130,180.00 | FAMILY DLR STORES INC COM |
| Equities | 5,230 | 148,009.00 | FAMILY DLR STORES INC COM |
| Equities | 3,700 | 116,194.23 | FAMILYMART CO NPV |
| Equities | 1,200 | 7,368.00 | FAMOUS DAVES AMER INC COM |
| Equities | 16,300 | 1,310,960.25 | FANUC LTD NPV |
| Equities | 2,100 | 168,896.72 | FANUC LTD NPV |
| Equities | 51,400 | 4,133,948.28 | FANUC LTD NPV |
| Equities | 900 | 72,384.31 | FANUC LTD NPV |
| Equities | 1,000 | 25,170.00 | FARMERS CAP BK CORP COM |
| Equities | 1,100 | 17,083.00 | FARO TECHNOLOGIES INC COM |
| Equities | 2,600 | 40,378.00 | FARO TECHNOLOGIES INC COM |
| Equities | 1,100 | 143,649.27 | FAST RETAILING CO NPV |
| Equities | 300 | 39,177.07 | FAST RETAILING CO NPV |
| Equities | 900 | 117,531.22 | FAST RETAILING CO NPV |
| Equities | 10,470 | 347,289.90 | FASTENAL CO COM |
| Equities | 23,920 | 793,426.40 | FASTENAL CO COM |
| Equities | 3,250 | 107,802.50 | FASTENAL CO COM |
| Equities | 1,400 | 46,438.00 | FASTENAL CO COM |
| Equities | 800 | 6,608.00 | FBL FINL GROUP INC CL A CL A |
| Equities | 58,997 | 487,315.22 | FBL FINL GROUP INC CL A CL A |
| Equities | 2,241 | 18,510.66 | FBL FINL GROUP INC CL A CL A |
| Equities | 1,200 | 4,740.00 | FCSTONE GROUP INC COM |
| Equities | 2,500 | 9,875.00 | FCSTONE GROUP INC COM |
| Equities | 1,300 | 4,550.00 | FED AGRIC MTG CORP CL A |
| Equities | 56,400 | 34,968.00 | FED HOME LN MTG CORP COM STK |
| Equities | 74,200 | 46,004.00 | FED HOME LN MTG CORP COM STK |
| Equities | 1,083 | 140.79 | FED MOGUL CORP WT PUR CL A EXP12-27-2014 |
| Equities | 14,350 | 6,457.50 | FEDERAL MOGUL CORP COM |
| Equities | 41,900 | 2,158,688.00 | FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 6,280 | 323,545.60 | FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 7,744 | 398,970.88 | FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 12,500 | 644,000.00 | FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 3,300 | 25,245.00 | FEDERAL SIGNAL CORP COM |
| Equities | 5,487 | 41,975.55 | FEDERAL SIGNAL CORP COM |
| Equities | 3,010 | 167,416.20 | FEDEX CORP COM |

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| Equities | 27,254 | 1,515,867.48 | FEDEX CORP COM | |
| Equities | 44,356 | 2,467,080.72 | FEDEX CORP COM | |
| Equities | 5,100 | 283,662.00 | FEDEX CORP COM | |
| Equities | 1,960 | 109,015.20 | FEDEX CORP COM | |
| Equities | 7,300 | 406,026.00 | FEDEX CORP COM | |
| Equities | 8,900 | 495,018.00 | FEDEX CORP COM | |
| Equities | 12,085 | 291,127.65 | FEDT INVESTORS INC CL B | |
| Equities | 5,900 | 142,131.00 | FEDT INVESTORS INC CL B | |
| Equities | 16,650 | 401,098.50 | FEDT INVESTORS INC CL B | |
| Equities | 4,830 | 116,354.70 | FEDT INVESTORS INC CL B | |
| Equities | 1,700 | 38,930.00 | FEI CO COM | |
| Equities | 4,100 | 93,890.00 | FEI CO COM | |
| Equities | 3,100 | 7,626.00 | FELCOR LODGING TR INC COM | |
| Equities | 7,840 | 19,286.40 | FELCOR LODGING TR INC COM | |
| Equities | 5,200 | 12,792.00 | FELCOR LODGING TR INC COM | |
| Equities | 2,100 | 5,775.00 | FERRO CORP COM | |
| Equities | 5,046 | 13,876.50 | FERRO CORP COM | |
| Equities | 1,400 | 4.20 | FIBERMARK INC COM | |
| Equities | 6 | 74.52 | FIBERNET TELECOM GROUP INC COM PAR | \$0.001 |
| Equities | 1,115 | 3,233.50 | FID SOUTHN CORP NEW COM STK | |
| Equities | 1 | 1.00 | FIDELITY BELMONT II, LP | |
| Equities | 12,500 | 169,125.00 | FIDELITY NATIONAL FINANCIAL INC CL A | |
| Equities | 32,993 | 446,395.29 | FIDELITY NATIONAL FINANCIAL INC CL A | |
| Equities | 15,100 | 204,303.00 | FIDELITY NATIONAL FINANCIAL INC CL A | |
| Equities | 16,200 | 323,352.00 | FIDELITY NATL INFORMATION SVCS INC COM STK | |
| Equities | 26,550 | 529,938.00 | FIDELITY NATL INFORMATION SVCS INC COM STK | |
| Equities | 16,000 | 319,360.00 | FIDELITY NATL INFORMATION SVCS INC COM STK | |
| Equities | 5,000 | 99,800.00 | FIDELITY NATL INFORMATION SVCS INC COM STK | |
| Equities | 8,100 | 535,011.41 | FIELMANN AG NPV | |
| Equities | 1,100 | 15,026.00 | FINANCIAL INSTNS INC COM | |
| Equities | 11,271 | 6,424.47 | FINISAR CORP COM | |
| Equities | 39,600 | 22,572.00 | FINISAR CORP COM | |
| Equities | 373 | 2,767.66 | FINISH LINE INC CL A | |
| Equities | 11,587 | 85,975.54 | FINISH LINE INC CL A | |
| Equities | 6,500 | 48,230.00 | FINISH LINE INC CL A | |
| Equities | 2,100 | 43,155.00 | FINL FED CORP COM | |
| Equities | 2,950 | 60,622.50 | FINL FED CORP COM | |
| Equities | 1,800 | 81.00 | FINLAY ENTERPRISES INC COM NEW COM NEW | |
| Equities | 12,750 | 76.50 | FINOVA GROUP INC COM | |
| Equities | 4,200 | 8,946.00 | FIRST ACCEP CORP COM STK | |
| Equities | 17,785 | 460,809.35 | FIRST AMERN CORP CALIF COM | |
| Equities | 5,300 | 137,323.00 | FIRST AMERN CORP CALIF COM | |
| Equities | 10,824 | 280,449.84 | FIRST AMERN CORP CALIF COM | |
| Equities | 17,500 | 453,425.00 | FIRST AMERN CORP CALIF COM | |
| Equities | 2,400 | 37,632.00 | FIRST BANCORP N C COM | |
| Equities | 1,758 | 27,565.44 | FIRST BANCORP N C COM | |
| Equities | 1,600 | 11,760.00 | FIRST BUSEY CORP COM | |
| Equities | 4,200 | 30,870.00 | FIRST BUSEY CORP COM | |
| Equities | 2,300 | 40,296.00 | FIRST CASH FINANCIAL SERVICES INC | |
| Equities | 3,000 | 52,560.00 | FIRST CASH FINANCIAL SERVICES INC | |
| Equities | 1,600 | 20,800.00 | FIRST DEFIANCE FINANCIAL CORP COM STK | USD0.01 |
| Equities | 3,200 | 24,064.00 | FIRST FINL BANCORP OHIO COM | |
| Equities | 9,275 | 69,748.00 | FIRST FINL BANCORP OHIO COM | |
| Equities | 900 | 45,324.00 | FIRST FINL BANKSHARES INC COM | |
| Equities | 3,233 | 162,813.88 | FIRST FINL BANKSHARES INC COM | |
| Equities | 1,500 | 47,370.00 | FIRST FINL CORP IND COM | |
| Equities | 3,000 | 94,740.00 | FIRST FINL CORP IND COM | |
| Equities | 1,170 | 20,369.70 | FIRST FINL SVC CORP COM | |
| Equities | 1,800 | 41,652.00 | FIRST LONG IS CORP COM | |
| Equities | 742 | 3,019.94 | FIRST M&F CORP COM | |
| Equities | 4,000 | 8,080.00 | FIRST MARBLEHEAD CORP COM | |
| Equities | 7,800 | 15,756.00 | FIRST MARBLEHEAD CORP COM | |
| Equities | 2,200 | 17,666.00 | FIRST MERCHANTS CORP COM | |
| Equities | 2,597 | 20,853.91 | FIRST MERCHANTS CORP COM | |
| Equities | 2,500 | 18,275.00 | FIRST MIDWEST BANCORP INC DEL COM | |
| Equities | 5,525 | 40,387.75 | FIRST MIDWEST BANCORP INC DEL COM | |
| Equities | 1,300 | 1,638.00 | FIRST REGL BANCORP COM STK | |
| Equities | 335,003 | 93,000.00 | FIRST RESERVE FUND VIII, LP | |
| Equities | 3,613,253 | 4,809,500.00 | FIRST RESERVE FUND X, LP 6-008654 | |
| Equities | 7,169,186 | 7,751,000.00 | FIRST RESERVE FUND X, LP 6-008656 | |
| Equities | 7,642,095 | 6,680,870.00 | FIRST RESERVE FUND XI, LP 6-014733 | |
| Equities | 13,962,105 | 12,205,756.00 | FIRST RESERVE FUND XI, LP 6-014764 | |
| Equities | 205 | 33,234.60 | FIRST SOLAR INC COM | |

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| Equities | 600 | 97,272.00 | FIRST SOLAR INC COM |
| Equities | 4,390 | 711,706.80 | FIRST SOLAR INC COM |
| Equities | 8,600 | 1,394,232.00 | FIRST SOLAR INC COM |
| Equities | 9,500 | 1,540,140.00 | FIRST SOLAR INC COM |
| Equities | 337 | 3,909.20 | FIRST SOUTH BANCORP INC VA COM |
| Equities | 2,300 | 4,439.00 | FIRST ST BANCORPORATION COM |
| Equities | 2,300 | 4,439.00 | FIRST ST BANCORPORATION COM |
| Equities | 400 | 4,500.00 | FIRST UTD CORP COM |
| Equities | 1,200 | 5,292.00 | FIRSTCITY FINL CORP COM STK |
| Equities | 26,070 | 1,010,212.50 | FIRSTENERGY CORP COM |
| Equities | 50,717 | 1,965,283.75 | FIRSTENERGY CORP COM |
| Equities | 4,370 | 169,337.50 | FIRSTENERGY CORP COM |
| Equities | 10,576 | 409,820.00 | FIRSTENERGY CORP COM |
| Equities | 30,650 | 1,187,687.50 | FIRSTENERGY CORP COM |
| Equities | 4,634 | 78,684.81 | FIRSTMERIT CORP COM |
| Equities | 28,277 | 480,149.06 | FIRSTMERIT CORP COM |
| Equities | 17,750 | 811,175.00 | FISERV INC COM |
| Equities | 25,704 | 1,174,672.80 | FISERV INC COM |
| Equities | 10,050 | 459,285.00 | FISERV INC COM |
| Equities | 27,391 | 1,251,768.70 | FISERV INC COM |
| Equities | 3,700 | 169,090.00 | FISERV INC COM |
| Equities | 700 | 8,953.00 | FISHER COMMUNICATIONS INC COM |
| Equities | 2,300 | 22,310.00 | FL TECH INC COM |
| Equities | 4,100 | 2,788.00 | FLAGSTAR BANCORP INC COM |
| Equities | 6,350 | 4,318.00 | FLAGSTAR BANCORP INC COM |
| Equities | 2,500 | 25,750.00 | FLAGSTONE REINSURANCE HOLDINGS LTD COM STK USD0.01 |
| Equities | 5,100 | 31,161.00 | FLANDERS CORP COM |
| Equities | 1,300 | 10,894.00 | FLEXSTEEL INDS INC COM |
| Equities | 8,200 | 184,992.00 | FLIR SYS INC COM |
| Equities | 19,000 | 428,640.00 | FLIR SYS INC COM |
| Equities | 21,900 | 494,064.00 | FLIR SYS INC COM |
| Equities | 25,100 | 566,256.00 | FLIR SYS INC COM |
| Equities | 12 | 0.12 | FLO CORP COM STK |
| Equities | 1,099 | 15,418.97 | FLORIDA PUB UTILS CO COM |
| Equities | 1,800 | 3,654.00 | FLOTEK INDS INC DEL COM |
| Equities | 2,300 | 4,669.00 | FLOTEK INDS INC DEL COM |
| Equities | 3,000 | 7,050.00 | FLOW INTL CORP COM |
| Equities | 5,500 | 120,120.00 | FLOWERS FOODS INC COM |
| Equities | 9,685 | 211,520.40 | FLOWERS FOODS INC COM |
| Equities | 5,690 | 397,218.90 | FLOWSERVE CORP COM |
| Equities | 8,000 | 558,480.00 | FLOWSERVE CORP COM |
| Equities | 8,742 | 610,279.02 | FLOWSERVE CORP COM |
| Equities | 2,440 | 170,336.40 | FLOWSERVE CORP COM |
| Equities | 1,625 | 83,346.25 | FLUOR CORP NEW COM |
| Equities | 5,200 | 266,708.00 | FLUOR CORP NEW COM |
| Equities | 2,940 | 150,792.60 | FLUOR CORP NEW COM |
| Equities | 14,998 | 769,247.42 | FLUOR CORP NEW COM |
| Equities | 27,200 | 1,395,088.00 | FLUOR CORP NEW COM |
| Equities | 2,610 | 133,866.90 | FLUOR CORP NEW COM |
| Equities | 4,782 | 245,268.78 | FLUOR CORP NEW COM |
| Equities | 19,300 | 989,897.00 | FLUOR CORP NEW COM |
| Equities | 4,475 | 41,841.25 | FLUSHING FINL CORP COM |
| Equities | 4,790 | 226,567.00 | FMC CORP COM (NEW) |
| Equities | 7,800 | 368,940.00 | FMC CORP COM (NEW) |
| Equities | 11,500 | 543,950.00 | FMC CORP COM (NEW) |
| Equities | 15,900 | 752,070.00 | FMC CORP COM (NEW) |
| Equities | 9,480 | 356,258.40 | FMC TECHNOLOGIES INC COM |
| Equities | 41,280 | 1,551,302.40 | FMC TECHNOLOGIES INC COM |
| Equities | 9,313 | 349,982.54 | FMC TECHNOLOGIES INC COM |
| Equities | 2,000 | 45,760.00 | FMR BROS CO DEL |
| Equities | 2,760 | 63,148.80 | FMR BROS CO DEL |
| Equities | 63,500 | 37,128.45 | FNMA COM STK |
| Equities | 112,400 | 65,720.28 | FNMA COM STK |
| Equities | 351 | 0.00 | FOCAL COMMUNICATIONS CORP COM NEW |
| Equities | 6,341 | 259,799.70 | FOM CONST Y CONTRA EUR1 |
| Equities | 3,614 | 148,070.67 | FOM CONST Y CONTRA EUR1 |
| Equities | 31,125 | 100,368.54 | FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS) |
| Equities | 156 | 296.40 | FONAR CORP COM NEW STK |
| Equities | 3,475 | 261,184.49 | FONCIERE DES REIT EUR |
| Equities | 1,450 | 108,983.45 | FONCIERE DES REIT EUR |
| Equities | 1 | 0.02 | FONIX CORP DEL COM PAR \$.0001 NEW COM PAR \$.0001 NEW |
| Equities | 350 | 850.50 | FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01 |
| Equities | 8,900 | 93,183.00 | FOOT LOCKER INC COM |

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| Equities | 18,011 | 188,575.17 | FOOT LOCKER INC COM |
| Equities | 37,400 | 391,578.00 | FOOT LOCKER INC COM |
| Equities | 17,600 | 155,584.00 | FORCE PROTN INC COM NEW |
| Equities | 26,700 | 236,028.00 | FORCE PROTN INC COM NEW |
| Equities | 143,300 | 869,831.00 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 502,203 | 3,048,372.21 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 175,500 | 1,065,285.00 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 19,450 | 118,061.50 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 90,000 | 546,300.00 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 75,400 | 497,640.00 | FOREST CY ENTERPRISES INC CL A |
| Equities | 4,200 | 27,720.00 | FOREST CY ENTERPRISES INC CL A |
| Equities | 15,356 | 101,349.60 | FOREST CY ENTERPRISES INC CL A |
| Equities | 65,100 | 429,660.00 | FOREST CY ENTERPRISES INC CL A |
| Equities | 300 | 7,533.00 | FOREST LABORATORIES INC |
| Equities | 20,400 | 512,244.00 | FOREST LABORATORIES INC |
| Equities | 47,720 | 1,198,249.20 | FOREST LABORATORIES INC |
| Equities | 49,800 | 1,250,478.00 | FOREST LABORATORIES INC |
| Equities | 5,130 | 128,814.30 | FOREST LABORATORIES INC |
| Equities | 7,800 | 116,376.00 | FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 4,500 | 67,140.00 | FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 10,738 | 160,210.96 | FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 2,066 | 24,544.08 | FORESTAR GROUP INC |
| Equities | 7,766 | 92,260.08 | FORESTAR GROUP INC |
| Equities | 4,900 | 1,323.00 | FORGENT NETWORKS INC COM |
| Equities | 3,200 | 55,168.00 | FORMFACTOR INC COM STK |
| Equities | 20,400 | 351,696.00 | FORMFACTOR INC COM STK |
| Equities | 4,800 | 82,752.00 | FORMFACTOR INC COM STK |
| Equities | 1,200 | 29,460.00 | FORRESTER RESH INC COM |
| Equities | 4,400 | 108,020.00 | FORRESTER RESH INC COM |
| Equities | 372,161 | 1,268,488.30 | FORTIS BK BELGIUM UNIT(FORTIS SA / NV NPV/0.42) |
| Equities | 201,224 | 685,859.86 | FORTIS BK BELGIUM UNIT(FORTIS SA / NV NPV/0.42) |
| Equities | 201,224 | 0.00 | FORTIS FORTIS-RIGHTS CP 42 |
| Equities | 13,704 | 0.00 | FORTIS FORTIS-RIGHTS CP 42 |
| Equities | 4,995 | 0.00 | FORTIS FORTIS-RIGHTS CP 42 |
| Equities | 75,592 | 106.03 | FORTIS VVPR STRIP |
| Equities | 3,799,893 | 2,362,720.00 | FORTRESS INVESTMENT FUND II, LLC |
| Equities | 10,158,099 | 5,224,071.00 | FORTRESS INVESTMENT FUND III, LP |
| Equities | 334,124 | 1,126,481.00 | FORTRESS INVESTMENT FUND, LP |
| Equities | 13,200 | 300,312.99 | FORTUM OYJ EUR3.40 |
| Equities | 104,500 | 2,377,477.82 | FORTUM OYJ EUR3.40 |
| Equities | 3,170 | 72,120.62 | FORTUM OYJ EUR3.40 |
| Equities | 16,790 | 583,284.60 | FORTUNE BRANDS INC COM STK |
| Equities | 23,100 | 802,494.00 | FORTUNE BRANDS INC COM STK |
| Equities | 4,410 | 153,203.40 | FORTUNE BRANDS INC COM STK |
| Equities | 41,500 | 1,441,710.00 | FORTUNE BRANDS INC COM STK |
| Equities | 1,500 | 31,980.00 | FORWARD AIR CORP COM |
| Equities | 18,975 | 404,547.00 | FORWARD AIR CORP COM |
| Equities | 3,250 | 69,290.00 | FORWARD AIR CORP COM |
| Equities | 700 | 16,856.00 | FOSSIL INC COM |
| Equities | 3,200 | 77,056.00 | FOSSIL INC COM |
| Equities | 9,719 | 234,033.52 | FOSSIL INC COM |
| Equities | 1,300 | 39,091.00 | FOSTER L B CO CL A |
| Equities | 2,200 | 66,154.00 | FOSTER L B CO CL A |
| Equities | 3,900 | 92,625.00 | FOSTER WHEELER LTD (BM) COM STK |
| Equities | 966,083 | 4,022,303.40 | FOSTERS GROUP NPV |
| Equities | 2,200 | 61,842.00 | FOUNDATION COAL HLDGS INC COM STK |
| Equities | 7,000 | 196,770.00 | FOUNDATION COAL HLDGS INC COM STK |
| Equities | 4,687,528 | 4,761,440.00 | FP GP SLITTER, LLC |
| Equities | 2,000 | 61,240.00 | FPIC INS GROUP INC COM |
| Equities | 75,000 | 0.00 | FR CUSIP NATL PENN BANCSHARES INC |
| Equities | 114,286 | 0.00 | FR CUSIP ZILA INC COM STK |
| Equities | 97,126 | 0.00 | FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK |
| Equities | 250,331 | 0.00 | FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK |
| Equities | 302,767 | 0.00 | FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK |
| Equities | 428,921 | 0.00 | FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK |
| Equities | 48,433 | 0.00 | FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK |
| Equities | 326,129 | 0.00 | FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK |
| Equities | 244,188 | 5,534,966.64 | FRANCE TELECOM EUR4 |
| Equities | 44,024 | 997,884.30 | FRANCE TELECOM EUR4 |
| Equities | 169,582 | 3,843,885.50 | FRANCE TELECOM EUR4 |
| Equities | 60,700 | 1,375,876.27 | FRANCE TELECOM EUR4 |
| Equities | 7,975,291 | 8,007,744.00 | FRANCISCO PARTNERS II, LP |
| Equities | 4,529,776 | 3,294,539.00 | FRANCISCO PARTNERS, LP |

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| Equities | 4,023 | 25,063.29 | FRANKLIN COVEY CO COM | |
| Equities | 1,700 | 44,064.00 | FRANKLIN ELEC INC COM | |
| Equities | 6,000 | 155,520.00 | FRANKLIN ELEC INC COM | |
| Equities | 2,048 | 53,084.16 | FRANKLIN ELEC INC COM | |
| Equities | 1,600 | 3,408.00 | FRANKLIN ELECTR PUBLISHERS INC COM STK | |
| Equities | 3,200 | 42,400.00 | FRANKLIN STR PPTYS CORP COM | |
| Equities | 14,700 | 194,775.00 | FRANKLIN STR PPTYS CORP COM | |
| Equities | 1,500 | 50,920.14 | FRED OLSEN ENERGY NOK20 | |
| Equities | 1,001 | 610.61 | FREDERICKS HOLLYWOOD GROUP INC COM STK | |
| Equities | 3,400 | 42,840.00 | FREDS INC CL A | |
| Equities | 4,230 | 53,298.00 | FREDS INC CL A | |
| Equities | 5,953 | 298,304.83 | FREEPORT-MCMORAN COPPER & GOLD INC | |
| Equities | 36,207 | 1,814,332.77 | FREEPORT-MCMORAN COPPER & GOLD INC | |
| Equities | 64,026 | 3,208,342.86 | FREEPORT-MCMORAN COPPER & GOLD INC | |
| Equities | 3,380 | 169,371.80 | FREEPORT-MCMORAN COPPER & GOLD INC | |
| Equities | 11,293 | 565,892.23 | FREEPORT-MCMORAN COPPER & GOLD INC | |
| Equities | 5,900 | 295,649.00 | FREEPORT-MCMORAN COPPER & GOLD INC | |
| Equities | 1,000 | 16,810.00 | FREIGHTCAR AMER INC COM | |
| Equities | 1,700 | 28,577.00 | FREIGHTCAR AMER INC COM | |
| Equities | 1,400 | 23,534.00 | FREIGHTCAR AMER INC COM | |
| Equities | 1,700 | 6,375.00 | FREQUENCY ELECTRS INC COM | |
| Equities | 1,500 | 67,095.77 | FRESENIUS MED CARE NPV | |
| Equities | 8,300 | 371,263.24 | FRESENIUS MED CARE NPV | |
| Equities | 8,509 | 380,611.91 | FRESENIUS MED CARE NPV | |
| Equities | 2,613 | 116,880.82 | FRESENIUS MED CARE NPV | |
| Equities | 6,667 | 359,938.00 | FRESENIUS SE NON-VTG PRF NPV | |
| Equities | 2,500 | 40,650.00 | FRESH DEL MONTE PRODUCE INC COM STK | |
| Equities | 5,000 | 81,300.00 | FRESH DEL MONTE PRODUCE INC COM STK | |
| Equities | 12,600 | 204,876.00 | FRESH DEL MONTE PRODUCE INC COM STK | |
| Equities | 9,080 | 3.63 | FRIEDE GOLDMAN HALTER INC | |
| Equities | 1,102 | 5,983.86 | FRIEDMAN IND INC COM | |
| Equities | 1,200 | 35,448.00 | FRISCHS RESTAURANTS INC COM | |
| Equities | 680 | 48,966.80 | FRKLN RES INC COM | |
| Equities | 16,990 | 1,223,449.90 | FRKLN RES INC COM | |
| Equities | 26,200 | 1,886,662.00 | FRKLN RES INC COM | |
| Equities | 3,280 | 236,192.80 | FRKLN RES INC COM | |
| Equities | 869 | 62,576.69 | FRKLN RES INC COM | |
| Equities | 21,300 | 152,082.00 | FRONTIER COMMUNICATIONS CORP COM | |
| Equities | 43,713 | 312,110.82 | FRONTIER COMMUNICATIONS CORP COM | |
| Equities | 2,200 | 2,662.00 | FRONTIER FINL CORP WASH CDT-COM CDT-COM | |
| Equities | 6,325 | 7,653.25 | FRONTIER FINL CORP WASH CDT-COM CDT-COM | |
| Equities | 12,366 | 162,118.26 | FRONTIER OIL CORP COM | |
| Equities | 6,500 | 85,215.00 | FRONTIER OIL CORP COM | |
| Equities | 11,900 | 156,009.00 | FRONTIER OIL CORP COM | |
| Equities | 13,700 | 179,607.00 | FRONTIER OIL CORP COM | |
| Equities | 15 | 95,921.65 | FRONTIER R/EST INV FRONTIER R/EST | INVEST(REIT) |
| Equities | 2,300 | 7,314.00 | FROZEN FOOD EXPRESS INDS INC COM | |
| Equities | 5,900 | 2,419.00 | FSI INTL INC COM | |
| Equities | 3,500 | 177,520.00 | FTI CONSULTING INC COM | |
| Equities | 6,725 | 341,092.00 | FTI CONSULTING INC COM | |
| Equities | 400 | 8,076.00 | FUEL SYS SOLUTIONS INC COM STK | |
| Equities | 4,950 | 99,940.50 | FUEL SYS SOLUTIONS INC COM STK | |
| Equities | 6,500 | 27,170.00 | FUELCELL ENERGY INC COM | |
| Equities | 7,400 | 30,932.00 | FUELCELL ENERGY INC COM | |
| Equities | 1,370 | 56,726.53 | FUGRO NV EURO.05 | |
| Equities | 70 | 105,560.45 | FUJI MEDIA HOLDINGS INC NPV | |
| Equities | 10,800 | 342,519.56 | FUJIFILM HOLDINGS CORP NPV | |
| Equities | 39,200 | 394,092.35 | FUJITSU FRONTECH NPV | |
| Equities | 104,000 | 566,968.96 | FUJITSU Y50 | |
| Equities | 1,400 | 3,178.00 | FULL HOUSE RESORTS INC COM | |
| Equities | 3,000 | 56,310.00 | FULLER H B CO COM | |
| Equities | 6,100 | 114,497.00 | FULLER H B CO COM | |
| Equities | 9,900 | 51,579.00 | FULTON FINL CORP PA COM | |
| Equities | 19,918 | 103,772.78 | FULTON FINL CORP PA COM | |
| Equities | 6,500 | 28,990.00 | FURMANITE CORP COM STK | |
| Equities | 3,100 | 9,393.00 | FURNITURE BRANDS INTL INC COM | |
| Equities | 4,150 | 12,574.50 | FURNITURE BRANDS INTL INC COM | |
| Equities | -14 | -2,366,025.18 | FUT DAX INDEX FUTURE SEP09 - LIAB | |
| Equities | 14 | 2,366,025.18 | FUT DAX INDEX FUTURE SEP09 | |
| Equities | -78 | -5,418,202.77 | FUT FTSE 100 IDX FUT SEP09 - LIAB | |
| Equities | 78 | 5,418,202.77 | FUT FTSE 100 IDX FUT SEP09 | |
| Equities | -34 | -4,040,490.06 | FUT JUL 09 HANG SENG INDX | |
| Equities | 34 | 4,040,490.06 | FUT JUL 09 HANG SENG INDX | |

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| Equities | -28 | -3,816,274.16 | FUT JUL 09 MRV IBEX 35+ |
| Equities | 28 | 3,816,274.16 | FUT JUL 09 MRV IBEX 35+ |
| Equities | 47 | 6,938,375.00 | FUT NASDAQ 100 FUTURE SEP09 |
| Equities | -98 | -1,005,569.29 | FUT OMXS30 IND FUTURE JUL09 - LIAB |
| Equities | 98 | 1,005,569.29 | FUT OMXS30 IND FUTURE JUL09 |
| Equities | -67 | -7,235,665.39 | FUT S&P/TSX 60 IX FUT SEP09 - LIAB |
| Equities | 67 | 7,235,665.39 | FUT S&P/TSX 60 IX FUT SEP09 |
| Equities | -1,037 | -51,886,295.00 | FUT SEP 09 ICEUS MINRUS1K |
| Equities | 1,037 | 51,886,295.00 | FUT SEP 09 ICEUS MINRUS1K |
| Equities | -30 | -1,521,600.00 | FUT SEP 09 ICEUS SM RUS2 |
| Equities | 50 | 2,536,000.00 | FUT SEP 09 ICEUS SM RUS2 |
| Equities | 30 | 1,521,600.00 | FUT SEP 09 ICEUS SM RUS2 |
| Equities | 46 | 2,652,820.00 | FUT SEP 09 IMM EMINI MDCP |
| Equities | -47 | -6,938,375.00 | FUT SEP 09 IMM NASDAQ 100 |
| Equities | -155 | -35,475,625.00 | FUT SEP 09 S&P 500 |
| Equities | 104 | 23,803,000.00 | FUT SEP 09 S&P 500 |
| Equities | 155 | 35,475,625.00 | FUT SEP 09 S&P 500 |
| Equities | -71 | -6,803,078.20 | FUT SEP 09 TSE TOPIX |
| Equities | 71 | 6,803,078.20 | FUT SEP 09 TSE TOPIX |
| Equities | -77 | -6,070,994.52 | FUT SPI 200 FUTURES SEP09 - LIAB |
| Equities | 77 | 6,070,994.52 | FUT SPI 200 FUTURES SEP09 |
| Equities | 4,800 | 7,920.00 | FWD INDS INC N Y COM NEW |
| Equities | 2,800 | 10,612.00 | FX ENERGY INC COM |
| Equities | 860 | 43.00 | FX REAL ESTATE & ENTMT INC COM STK |
| Equities | 2,000 | 42,300.00 | G & K SVCS INC CL A CL A |
| Equities | 4,041 | 85,467.15 | G & K SVCS INC CL A CL A |
| Equities | 4,460 | 36,971.89 | GAGFAH SA EUR1.25 |
| Equities | 2,200 | 12,034.00 | GAIAM INC CL A CL A ISIN US36268Q1031 |
| Equities | 1,800 | 9,846.00 | GAIAM INC CL A CL A ISIN US36268Q1031 |
| Equities | 350 | 5,267.50 | GAINSCO INC COM PAR \$.10 COM PAR \$.10 |
| Equities | 1,700 | 17.00 | GALEY & LORD INC COM |
| Equities | 5,800 | 123,772.00 | GALLAGHER ARTHUR J & CO COM |
| Equities | 18,880 | 402,899.20 | GALLAGHER ARTHUR J & CO COM |
| Equities | 359,323 | 5,040,044.26 | GALP ENERGIA EUR1 |
| Equities | 134,200 | 1,882,356.37 | GALP ENERGIA EUR1 |
| Equities | 700 | 33,950.00 | GAMCO INVS INC COM |
| Equities | 4,900 | 237,650.00 | GAMCO INVS INC COM |
| Equities | 13,978 | 677,933.00 | GAMCO INVS INC COM |
| Equities | 1,300 | 63,050.00 | GAMCO INVS INC COM |
| Equities | 112,500 | 304,770.20 | GAME GROUP ORD GBPO.05 |
| Equities | 10,680 | 235,066.80 | GAMESTOP CORP NEW CL A |
| Equities | 23,782 | 523,441.82 | GAMESTOP CORP NEW CL A |
| Equities | 4,850 | 106,748.50 | GAMESTOP CORP NEW CL A |
| Equities | 1,400 | 2,324.00 | GAMETECH INTL INC COM |
| Equities | 500 | 2,550.00 | GAMING PARTNERS INTL CORP COM |
| Equities | 3,308 | 19,848.00 | GANDER MTN CO COM |
| Equities | 16,600 | 59,262.00 | GANNETT INC COM |
| Equities | 48,200 | 172,074.00 | GANNETT INC COM |
| Equities | 12,160 | 199,424.00 | GAP INC COM |
| Equities | 13,300 | 218,120.00 | GAP INC COM |
| Equities | 33,900 | 555,960.00 | GAP INC COM |
| Equities | 80,050 | 1,312,820.00 | GAP INC COM |
| Equities | 8,380 | 137,432.00 | GAP INC COM |
| Equities | 28,200 | 462,480.00 | GAP INC COM |
| Equities | 113,900 | 1,867,960.00 | GAP INC COM |
| Equities | 3,400 | 85,578.00 | GARDNER DENVER INC COM |
| Equities | 6,200 | 156,054.00 | GARDNER DENVER INC COM |
| Equities | 10,500 | 250,110.00 | GARMIN LTD COM STK |
| Equities | 21,400 | 509,748.00 | GARMIN LTD COM STK |
| Equities | 16,800 | 400,176.00 | GARMIN LTD COM STK |
| Equities | 4,300 | 65,618.00 | GARTNER INC COM |
| Equities | 9,932 | 151,562.32 | GARTNER INC COM |
| Equities | 31,800 | 8,904.00 | GASCO ENERGY INC COM |
| Equities | 1 | 1.00 | GATEWAY VENTURE PARTNERS III, LP |
| Equities | 3,400 | 87,448.00 | GATX CORP COM |
| Equities | 9,850 | 253,342.00 | GATX CORP COM |
| Equities | 2,000 | 25,420.00 | GAYLORD ENTMT CO NEW COM |
| Equities | 3,900 | 49,569.00 | GAYLORD ENTMT CO NEW COM |
| Equities | 5,649 | 71,798.79 | GAYLORD ENTMT CO NEW COM |
| Equities | 0 | 0.00 | GAZPROM ADR REP 4 ORD RUB5 |
| Equities | 4,390 | 163,423.60 | GDF SUEZ EUR1 |
| Equities | 1,015 | 8,832.12 | GDR REGS ACER INC (NEW) |
| Equities | 17,350 | 262,585.21 | GEA GROUP AG NPV |

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| Equities | 207 | 25,428.90 | GEBERIT CHF0.10(REGD) |
| Equities | 690 | 84,763.00 | GEBERIT CHF0.10(REGD) |
| Equities | 1,860 | 115,053.77 | GECINA EUR7.50 |
| Equities | 10,000 | 345,893.50 | GEMALTO EUR1 |
| Equities | 2,300 | 15,939.00 | GEN COMMUNICATION INC CL A |
| Equities | 4,400 | 30,492.00 | GEN COMMUNICATION INC CL A |
| Equities | 29,800 | 78,225.00 | GEN MTRS CORP SR DEB CONV SER B |
| Equities | 44,000 | 121,000.00 | GEN MTRS CORP SR DEB CONV SER C |
| Equities | 1,100 | 77.00 | GENAERA CORP COM NEW STK |
| Equities | 2,000 | 43,440.00 | GENCO SHIPPING & TRADING LTD COM STK |
| Equities | 6,400 | 139,008.00 | GENCO SHIPPING & TRADING LTD COM STK |
| Equities | 3,500 | 6,685.00 | GENCORP INC COM |
| Equities | 8,729 | 16,672.39 | GENCORP INC COM |
| Equities | 4,100 | 154,078.00 | GENERAL CABLE CORP DEL NEW COM |
| Equities | 10,973 | 412,365.34 | GENERAL CABLE CORP DEL NEW COM |
| Equities | 866 | 47,967.74 | GENERAL DYNAMICS CORP COM |
| Equities | 800 | 44,312.00 | GENERAL DYNAMICS CORP COM |
| Equities | 29,646 | 1,642,091.94 | GENERAL DYNAMICS CORP COM |
| Equities | 53,100 | 2,941,209.00 | GENERAL DYNAMICS CORP COM |
| Equities | 3,710 | 205,496.90 | GENERAL DYNAMICS CORP COM |
| Equities | 6,653 | 368,509.67 | GENERAL DYNAMICS CORP COM |
| Equities | 22,270 | 261,004.40 | GENERAL ELECTRIC CO |
| Equities | 671,300 | 7,867,636.00 | GENERAL ELECTRIC CO |
| Equities | 1,689,617 | 19,802,311.24 | GENERAL ELECTRIC CO |
| Equities | 61,080 | 715,857.60 | GENERAL ELECTRIC CO |
| Equities | 153,716 | 1,801,551.52 | GENERAL ELECTRIC CO |
| Equities | 169,700 | 1,988,884.00 | GENERAL ELECTRIC CO |
| Equities | 690 | 358.80 | GENERAL EMPLOYMENT ENTERPRISES INC COM |
| Equities | 15,000 | 27,450.00 | GENERAL GROWTH PPTYS INC COM |
| Equities | 4,241 | 237,580.82 | GENERAL MILLS INC COM |
| Equities | 2,740 | 153,494.80 | GENERAL MILLS INC COM |
| Equities | 1,980 | 110,919.60 | GENERAL MILLS INC COM |
| Equities | 28,210 | 1,580,324.20 | GENERAL MILLS INC COM |
| Equities | 46,800 | 2,621,736.00 | GENERAL MILLS INC COM |
| Equities | 1,200 | 22,524.00 | GENESCO INC COM |
| Equities | 2,200 | 41,294.00 | GENESCO INC COM |
| Equities | 2,000 | 53,020.00 | GENESEE & WYO INC CL A CL A |
| Equities | 4,050 | 107,365.50 | GENESEE & WYO INC CL A CL A |
| Equities | 22,600 | 780,051.61 | GENMAB AS DKK1 (BEARER) |
| Equities | 1,900 | 32,927.00 | GENOMIC HEALTH INC COM |
| Equities | 4,200 | 134,358.00 | GENOPTIX INC COM |
| Equities | 5,000 | 58,750.00 | GENPACT LIMITED COM STK USD0.01 |
| Equities | 40,200 | 472,350.00 | GENPACT LIMITED COM STK USD0.01 |
| Equities | 4,300 | 184,814.00 | GEN-PROBE INC NEW COM |
| Equities | 10,000 | 429,800.00 | GEN-PROBE INC NEW COM |
| Equities | 2,832,954 | 2,890,950.00 | GENSTAR CAPITAL PARTNERS IV 6-008704 |
| Equities | 5,320,436 | 5,442,727.00 | GENSTAR CAPITAL PARTNERS IV 6-008709 |
| Equities | 1,000 | 22,330.00 | GENTEK INC COM NEW |
| Equities | 4,880 | 0.00 | GENTEK INC COM |
| Equities | 8,000 | 92,800.00 | GENTEX CORP COM |
| Equities | 27,512 | 319,139.20 | GENTEX CORP COM |
| Equities | 2,600 | 42,796.00 | GENTIVA HEALTH SVCS INC COM |
| Equities | 8,450 | 139,087.00 | GENTIVA HEALTH SVCS INC COM |
| Equities | 7,500 | 123,450.00 | GENTIVA HEALTH SVCS INC COM |
| Equities | 4,100 | 137,596.00 | GENUINE PARTS CO COM |
| Equities | 12,780 | 428,896.80 | GENUINE PARTS CO COM |
| Equities | 27,900 | 936,324.00 | GENUINE PARTS CO COM |
| Equities | 14,300 | 479,908.00 | GENUINE PARTS CO COM |
| Equities | 2,000 | 67,120.00 | GENUINE PARTS CO COM |
| Equities | 2,070 | 4.14 | GENUITY INC CL A WORTHLESS EFF 2/23/04 |
| Equities | 7,593 | 5,542.89 | GENVEC INC COM |
| Equities | 26,100 | 182,439.00 | GENWORTH FINL INC COM CL A COM CL A |
| Equities | 68,748 | 480,548.52 | GENWORTH FINL INC COM CL A COM CL A |
| Equities | 26,400 | 184,536.00 | GENWORTH FINL INC COM CL A COM CL A |
| Equities | 1,760 | 97,979.20 | GENZYME CORP COM |
| Equities | 23,100 | 1,285,977.00 | GENZYME CORP COM |
| Equities | 44,368 | 2,469,966.56 | GENZYME CORP COM |
| Equities | 1,000 | 55,670.00 | GENZYME CORP COM |
| Equities | 2,400 | 44,592.00 | GEO GROUP INC COM STK |
| Equities | 5,408 | 100,480.64 | GEO GROUP INC COM STK |
| Equities | 100,000 | 0.00 | GEO GROUP INC |
| Equities | 15,400 | 362,824.00 | GEOEYE INC COM STK |
| Equities | 5,100 | 120,156.00 | GEOEYE INC COM STK |

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| Equities | 900 | 9,180.00 | GEORESOURCES INC COM | |
| Equities | 2,000 | 1,280.00 | GEORGIA GULF CORP COM PAR \$0.01 | |
| Equities | 6,392 | 4,090.88 | GEORGIA GULF CORP COM PAR \$0.01 | |
| Equities | 4,727 | 11,817.50 | GERBER SCIENTIFIC INC COM | |
| Equities | 18,900 | 144,963.00 | GERON CORP COM | |
| Equities | 1,100 | 20,757.00 | GETTY RLTY CORP NEW COM | |
| Equities | 4,400 | 83,028.00 | GETTY RLTY CORP NEW COM | |
| Equities | 8,045 | 54,223.30 | GFI GROUP INC COM STK | |
| Equities | 3,200 | 21,568.00 | GFI GROUP INC COM STK | |
| Equities | 7,400 | 49,876.00 | GFI GROUP INC COM STK | |
| Equities | 15,740,324 | 14,573,782.00 | GGC INVESTMENT FUND II, LP | |
| Equities | 479 | 6,902.39 | GGERMAN AMERN BANCORP INC COM STK | |
| Equities | 2,400 | 16,488.00 | GIBRALTAR INDS INC COM | |
| Equities | 3,150 | 21,640.50 | GIBRALTAR INDS INC COM | |
| Equities | 600 | 744.00 | GIGA TRONICS INC COM | |
| Equities | 1,950 | 22,405.50 | G-III APPAREL GROUP LTD COM | |
| Equities | 3,205 | 150,122.20 | GILEAD SCIENCES INC | |
| Equities | 4,310 | 201,880.40 | GILEAD SCIENCES INC | |
| Equities | 70,870 | 3,319,550.80 | GILEAD SCIENCES INC | |
| Equities | 146,080 | 6,842,387.20 | GILEAD SCIENCES INC | |
| Equities | 8,220 | 385,024.80 | GILEAD SCIENCES INC | |
| Equities | 25,851 | 1,210,860.84 | GILEAD SCIENCES INC | |
| Equities | 56,800 | 2,660,512.00 | GILEAD SCIENCES INC | |
| Equities | 342,269 | 698,945.52 | GKN ORD GBPO.10 | |
| Equities | 2,600 | 38,402.00 | GLACIER BANCORP INC NEW COM | |
| Equities | 27,698 | 409,099.46 | GLACIER BANCORP INC NEW COM | |
| Equities | 1,400 | 18,144.00 | GLADSTONE COML CORP COM STK | |
| Equities | 3,300 | 29,370.00 | GLATFELTER | |
| Equities | 71,347 | 634,988.30 | GLATFELTER | |
| Equities | 5,081 | 45,220.90 | GLATFELTER | |
| Equities | 29,900 | 526,138.15 | GLAXOSMITHKLINE ORD GBPO.25 | |
| Equities | 312,748 | 5,503,299.43 | GLAXOSMITHKLINE ORD GBPO.25 | |
| Equities | 14,700 | 258,669.92 | GLAXOSMITHKLINE ORD GBPO.25 | |
| Equities | 19,750 | 347,532.72 | GLAXOSMITHKLINE ORD GBPO.25 | |
| Equities | 5,639 | 99,227.20 | GLAXOSMITHKLINE ORD GBPO.25 | |
| Equities | 46 | 12.84 | GLEN ROSE PETE CORP COM STK | |
| Equities | 22,800 | 93,252.00 | GLG PARTNERS INC COM STK | |
| Equities | 1,800 | 5,220.00 | GLIMCHER RLTY TR SH BEN INT SHS OF | BENEFICIAL INTEREST USD0.01 |
| Equities | 7,012 | 20,334.80 | GLIMCHER RLTY TR SH BEN INT SHS OF | BENEFICIAL INTEREST USD0.01 |
| Equities | 2,300 | 18,308.00 | GLOBAL CASH ACCESS HLDGS INC COM | |
| Equities | 12,900 | 102,684.00 | GLOBAL CASH ACCESS HLDGS INC COM | |
| Equities | 1,200 | 11,016.00 | GLOBAL CROSSING LTD COM USD0.01 | |
| Equities | 7,000 | 64,260.00 | GLOBAL CROSSING LTD COM USD0.01 | |
| Equities | 5,200 | 29,432.00 | GLOBAL INDS LTD COM | |
| Equities | 38,800 | 219,608.00 | GLOBAL INDS LTD COM | |
| Equities | 900 | 16,695.00 | GLOBAL PARTNERS LP COM UNIT REPSTG LTD | PARTNER INT\ |
| Equities | 4,900 | 183,554.00 | GLOBAL PMTS INC COM | |
| Equities | 12,000 | 449,520.00 | GLOBAL PMTS INC COM | |
| Equities | 13,380 | 501,214.80 | GLOBAL PMTS INC COM | |
| Equities | 8,800 | 329,648.00 | GLOBAL PMTS INC COM | |
| Equities | 38,500 | 0.00 | GLOBAL TELESYSTEMS INC CDT-COM | |
| Equities | 3,200 | 3,360.00 | GLOBALSTAR INC COM | |
| Equities | 2,600 | 18,694.00 | GLOBECOMM SYS INC COM | |
| Equities | 1,900 | 20,216.00 | GMX RES INC COM STK | |
| Equities | 2,200 | 23,408.00 | GMX RES INC COM STK | |
| Equities | 20,566 | 218,822.24 | GMX RES INC COM STK | |
| Equities | 6,700 | 71,288.00 | GMX RES INC COM STK | |
| Equities | 2,000 | 52,754.31 | GOLDCREST CO LTD NPV | |
| Equities | 200 | 460.00 | GOLDEN ENTERPRISES INC COM | |
| Equities | 421 | 244.18 | GOLDLEAF FINL SOLUTIONS COM NEW STK | |
| Equities | 2,140 | 315,521.60 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 545 | 80,354.80 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 5,100 | 751,944.00 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 1,600 | 235,904.00 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 32,899 | 4,850,628.56 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 66,657 | 9,827,908.08 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 3,740 | 551,425.60 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 10,716 | 1,579,967.04 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 42,500 | 6,266,200.00 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 22,215 | 3,275,379.60 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 4,400 | 648,736.00 | GOLDMAN SACHS GROUP INC COM | |
| Equities | 1,700 | 2,125.00 | GOLF TR AMER INC COM | |
| Equities | 696,000 | 173,325.33 | GOME ELEC HKD | |

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| Equities | 3,739,000 | 931,125.61 | GOME ELEC HKD |
| Equities | 503,628 | 150,648.48 | GOODMAN GROUP NPV (STAPLED UNITS) |
| Equities | 258,181 | 77,228.78 | GOODMAN GROUP NPV (STAPLED UNITS) |
| Equities | 8,690 | 434,239.30 | GOODRICH CORPORATION |
| Equities | 17,667 | 882,819.99 | GOODRICH CORPORATION |
| Equities | 3,800 | 189,886.00 | GOODRICH CORPORATION |
| Equities | 2,200 | 54,098.00 | GOODRICH PETE CORP COM NEW |
| Equities | 6,300 | 154,917.00 | GOODRICH PETE CORP COM NEW |
| Equities | 320 | 134,908.80 | GOOGLE INC CL A CL A |
| Equities | 870 | 366,783.30 | GOOGLE INC CL A CL A |
| Equities | 905 | 381,538.95 | GOOGLE INC CL A CL A |
| Equities | 285 | 120,153.15 | GOOGLE INC CL A CL A |
| Equities | 600 | 252,954.00 | GOOGLE INC CL A CL A |
| Equities | 16,880 | 7,116,439.20 | GOOGLE INC CL A CL A |
| Equities | 36,500 | 15,388,035.00 | GOOGLE INC CL A CL A |
| Equities | 1,650 | 695,623.50 | GOOGLE INC CL A CL A |
| Equities | 4,630 | 1,951,961.70 | GOOGLE INC CL A CL A |
| Equities | 11,500 | 4,848,285.00 | GOOGLE INC CL A CL A |
| Equities | 4,080 | 1,720,087.20 | GOOGLE INC CL A CL A |
| Equities | 5,700 | 2,403,063.00 | GOOGLE INC CL A CL A |
| Equities | 3,320 | 66,964.40 | GORMAN RUPP CO COM |
| Equities | 15,350 | 315,135.50 | GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT |
| Equities | 3,900 | 80,067.00 | GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT |
| Equities | 3,200 | 18,848.00 | GP STRATEGIES CORP COM STK |
| Equities | 12,900 | 942,707.08 | GPE BRUXELLES LAM NPV |
| Equities | 806,000 | 2,141,336.72 | GPO FIN INBURSA SA COM SER 'O'MXNO.827422 |
| Equities | 36,268 | 39,654.46 | GPO MEXICO SA SER'B'COM NPV |
| Equities | 114,745 | 125,459.12 | GPO MEXICO SA SER'B'COM NPV |
| Equities | 1,303,400 | 516,329.52 | GPT GROUP NPV (STAPLED SECURITIES) |
| Equities | 999,417 | 395,909.54 | GPT GROUP NPV (STAPLED SECURITIES) |
| Equities | 3,900 | 48,243.00 | GRACE W R & CO DEL NEW COM STK |
| Equities | 1,300 | 16,081.00 | GRACE W R & CO DEL NEW COM STK |
| Equities | 6,900 | 85,353.00 | GRACE W R & CO DEL NEW COM STK |
| Equities | 7,544 | 166,118.88 | GRACO INC COM |
| Equities | 4,300 | 94,686.00 | GRACO INC COM |
| Equities | 11,878 | 261,553.56 | GRACO INC COM |
| Equities | 2,445 | 27,652.95 | GRAFTECH INTL LTD COM |
| Equities | 6,800 | 76,908.00 | GRAFTECH INTL LTD COM |
| Equities | 36,937 | 417,757.47 | GRAFTECH INTL LTD COM |
| Equities | 1,500 | 19,950.00 | GRAHAM CORP COM STK |
| Equities | 490 | 40,121.20 | GRAINGER W W INC COM |
| Equities | 8,880 | 727,094.40 | GRAINGER W W INC COM |
| Equities | 9,026 | 739,048.88 | GRAINGER W W INC COM |
| Equities | 9,800 | 802,424.00 | GRAINGER W W INC COM |
| Equities | 2,674 | 4,305.14 | GRAMERCY CAP CORP COM STK |
| Equities | 2,104 | 3,387.44 | GRAMERCY CAP CORP COM STK |
| Equities | 2,000 | 66,560.00 | GRANITE CONST INC COM |
| Equities | 6,386 | 212,526.08 | GRANITE CONST INC COM |
| Equities | 7,000 | 232,960.00 | GRANITE CONST INC COM |
| Equities | 1,812,000 | 1,630,331.00 | GRANITE GLOBAL VENTURES III, L.P. |
| Equities | 3,275,920 | 2,677,261.00 | GRANITE VENTURES II, LP |
| Equities | 14,382 | 26,319.06 | GRAPHIC PACKAGING HLDG CO COM STK |
| Equities | 2,500 | 200.00 | GRAPHON CORP COM |
| Equities | 2,500 | 1,225.00 | GRAY T.V INC COM CL B |
| Equities | 9,000 | 4,410.00 | GRAY T.V INC COM CL B |
| Equities | 2,237 | 9,507.25 | GREAT ATLANTIC & PAC TEA INC COM STK |
| Equities | 3,725 | 15,831.25 | GREAT ATLANTIC & PAC TEA INC COM STK |
| Equities | 23,000 | 48,255.17 | GREAT EAGLE HLDGS HKD0.50 |
| Equities | 4,900 | 76,195.00 | GREAT PLAINS ENERGY INC COM |
| Equities | 13,553 | 210,749.15 | GREAT PLAINS ENERGY INC COM |
| Equities | 5 | 8.23 | GREAT PORTLAND EST ORD GBPO.125 (N/P19/06/09) |
| Equities | 2,442 | 8,847.54 | GREAT PORTLAND EST ORD GBPO.125 |
| Equities | 79,179 | 286,871.08 | GREAT PORTLAND EST ORD GBPO.125 |
| Equities | 1,200 | 24,660.00 | GREAT SOUTHN BANCORP INC COM |
| Equities | 1,800 | 36,990.00 | GREAT SOUTHN BANCORP INC COM |
| Equities | 2,100 | 47,481.00 | GREATBATCH INC COM |
| Equities | 2,600 | 58,786.00 | GREATBATCH INC COM |
| Equities | 2,018 | 9,040.64 | GREEN BANKSHARES INC COM NEW |
| Equities | 7,336,376 | 5,884,868.00 | GREEN EQUITY INVESTORS IV, LP |
| Equities | 1,698,147 | 1,367,005.00 | GREEN EQUITY INVESTORS V, LP |
| Equities | 3,999,674 | 3,253,472.00 | GREEN EQUITY INVESTORS V, LP |
| Equities | 2,893,345 | 2,065,617.00 | GREEN MOUNTAIN PARTNERS II, LP |
| Equities | 1 | 1.00 | GREEN MOUNTAIN PARTNERS, LP |

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| Equities | 400 | 23,648.00 GREEN MTN COFFEE ROASTERS |
| Equities | 960 | 56,755.20 GREEN MTN COFFEE ROASTERS |
| Equities | 5,850 | 345,852.00 GREEN MTN COFFEE ROASTERS |
| Equities | 950 | 56,164.00 GREEN MTN COFFEE ROASTERS |
| Equities | 16,290 | 963,064.80 GREEN MTN COFFEE ROASTERS |
| Equities | 5,500 | 325,160.00 GREEN MTN COFFEE ROASTERS |
| Equities | 1,000 | 7,190.00 GREENBRIER COS INC COM STK |
| Equities | 700 | 50,547.00 GREENHILL & CO INC COM |
| Equities | 1,300 | 93,873.00 GREENHILL & CO INC COM |
| Equities | 2,690 | 118,951.80 GREIF INC. |
| Equities | 4,298 | 190,057.56 GREIF INC. |
| Equities | 900 | 28,152.00 GRIFFIN LD & NURSERIES INC COM |
| Equities | 1,400 | 11,648.00 GRIFFON CORP COM |
| Equities | 6,519 | 54,238.08 GRIFFON CORP COM |
| Equities | 2,300 | 19,136.00 GRIFFON CORP COM |
| Equities | 1,297 | 22,904.20 GRIFOLS SA EURO.5 |
| Equities | 4,440 | 78,407.58 GRIFOLS SA EURO.5 |
| Equities | 1,100 | 28,622.00 GROUP 1 AUTOMOTIVE INC COM |
| Equities | 6,600 | 171,732.00 GROUP 1 AUTOMOTIVE INC COM |
| Equities | 3,701 | 2,960.80 GRUBB & ELLIS CO COM PAR \$0.01 |
| Equities | 494,600 | 1,197,983.33 GRUPO FINANCIERIO BANORTE S.A.B DE C.A |
| Equities | 905 | 6,108.75 GSE SYS INC COM STK |
| Equities | 1,500 | 21,375.00 GSI COMM INC COM STK |
| Equities | 3,084 | 43,947.00 GSI COMM INC COM STK |
| Equities | 134,909 | 132,210.82 GSI GROUP INC |
| Equities | 200 | 6.00 GSV INC COM NEW |
| Equities | 10,200 | 54,264.00 GT SOLAR INTL INC COM |
| Equities | 600 | 1,596.00 GTC BIOTHERAPEUTICS INC COM NEW COM NEW |
| Equities | 1,409,547 | 83,263.00 GTCR CAPITAL PARTNERS, LP |
| Equities | 987,583 | 164,122.00 GTCR FUND VII, LP |
| Equities | 27,087 | 12,796.00 GTCR FUND VII/A, LP |
| Equities | 1,700 | 9,129.00 GTSI CORP COM STK |
| Equities | 1,400 | 12,922.00 GTX INC DEL COM |
| Equities | 600 | 4,140.00 GTY FED BANCSHARES INC COM |
| Equities | 373,000 | 176,151.12 GUANGSHEN RAILWAY 'H'CNV1 |
| Equities | 5,600 | 10,696.00 GUARANTY BANCORP DEL COM STK |
| Equities | 2,066 | 392.54 GUARANTY FINL GROUP INC COM |
| Equities | 4,566 | 867.54 GUARANTY FINL GROUP INC COM |
| Equities | 160 | 40.00 GUARDIAN TECHNOLOGIES INTL INC COM PAR \$0.005 |
| Equities | 2,700 | 69,606.00 GUESS INC COM |
| Equities | 4,390 | 113,174.20 GUESS INC COM |
| Equities | 7,600 | 195,928.00 GUESS INC COM |
| Equities | 2,000 | 31,660.00 GULF IS FABRICATION INC COM |
| Equities | 1,300 | 20,579.00 GULF IS FABRICATION INC COM |
| Equities | 1,490 | 41,124.00 GULFMARK OFFSHORE INC COM |
| Equities | 2,800 | 77,280.00 GULFMARK OFFSHORE INC COM |
| Equities | 2,400 | 16,440.00 GULFPORT ENERGY CORP COM NEW COM NEW |
| Equities | 9,700 | 66,445.00 GULFPORT ENERGY CORP COM NEW COM NEW |
| Equities | 785 | 27,851.80 GYMBOREE CORP COM |
| Equities | 1,600 | 56,768.00 GYMBOREE CORP COM |
| Equities | 5,500 | 195,140.00 GYMBOREE CORP COM |
| Equities | 6,300 | 223,524.00 GYMBOREE CORP COM |
| Equities | 2,300 | 21,505.00 H & E EQUIP SVCS INC COM |
| Equities | 2,150 | 76,755.00 H J HEINZ |
| Equities | 4,590 | 163,863.00 H J HEINZ |
| Equities | 24,280 | 866,796.00 H J HEINZ |
| Equities | 16,175 | 577,447.50 H J HEINZ |
| Equities | 3,600 | 128,520.00 H J HEINZ |
| Equities | 52,500 | 1,874,250.00 H J HEINZ |
| Equities | 14,700 | 138,981.36 H&R REIT /H&R FIN STAPLED UT(1 REIT UT&1FIN |
| Equities | 300 | 936.00 HABERSHAM BANCORP INC COM |
| Equities | 8,653 | 20,161.49 HACKETT GROUP INC COM STK |
| Equities | 500 | 28,500.00 HAEMONETICS CORP MASS COM |
| Equities | 1,800 | 102,600.00 HAEMONETICS CORP MASS COM |
| Equities | 2,940 | 167,580.00 HAEMONETICS CORP MASS COM |
| Equities | 2,000 | 31,220.00 HAIN CELESTIAL GROUP INC COM |
| Equities | 4,059 | 63,360.99 HAIN CELESTIAL GROUP INC COM |
| Equities | 4,318 | 67,403.98 HAIN CELESTIAL GROUP INC COM |
| Equities | 500 | 915.00 HALIFAX CORP COM |
| Equities | 63,640 | 1,317,348.00 HALLIBURTON CO COM |
| Equities | 11,200 | 231,840.00 HALLIBURTON CO COM |
| Equities | 137,539 | 2,847,057.30 HALLIBURTON CO COM |
| Equities | 20,900 | 432,630.00 HALLIBURTON CO COM |

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| Equities | 11,100 | 229,770.00 HALLIBURTON CO COM |
| Equities | 6,900 | 142,830.00 HALLIBURTON CO COM |
| Equities | 73,000 | 1,511,100.00 HALLIBURTON CO COM |
| Equities | 2,900 | 20,735.00 HALLMARK FINL SVCS INC COM NEW COM NEW |
| Equities | 210 | 2,921.10 HALLWOOD GROUP INC COM PAR \$0.10 |
| Equities | 4,400 | 30,668.00 HALOZYME THERAPEUTICS INC COM |
| Equities | 2,100 | 0.21 HAMILTON BANCORP INC FLA COM |
| Equities | 86,181 | 435,716.47 HAMMERSON ORD GBP0.25 |
| Equities | 80,000 | 404,466.39 HAMMERSON ORD GBP0.25 |
| Equities | 1,300 | 42,237.00 HANCOCK HLDG CO COM |
| Equities | 4,400 | 142,956.00 HANCOCK HLDG CO COM |
| Equities | 3,006 | 97,664.94 HANCOCK HLDG CO COM |
| Equities | 6,200 | 93,062.00 HANESBRANDS INC COM STK |
| Equities | 49,649 | 745,231.49 HANESBRANDS INC COM STK |
| Equities | 11,000 | 165,110.00 HANESBRANDS INC COM STK |
| Equities | 50,000 | 235,482.35 HANG LUNG GROUP HKD1 |
| Equities | 2,200 | 10,361.22 HANG LUNG GROUP HKD1 |
| Equities | 118,000 | 390,539.42 HANG LUNG PROPERTIES HKD1 |
| Equities | 213,600 | 706,942.54 HANG LUNG PROPERTIES HKD1 |
| Equities | 200,000 | 661,931.21 HANG LUNG PROPERTIES HKD1 |
| Equities | 7,700 | 108,296.08 HANG SENG BANK HKD5 |
| Equities | 3,800 | 51,642.00 HANGER ORTHOPEDIC GROUP INC COM NEW |
| Equities | 2,400 | 4,200.00 HANMI FINL CORP COM |
| Equities | 10,686 | 18,700.50 HANMI FINL CORP COM |
| Equities | 38,200 | 1,412,401.28 HANNOVER RUECKVERS ORD NPV(REGD) |
| Equities | 4,090 | 155,869.90 HANOVER INS GROUP INC COM |
| Equities | 5,950 | 226,754.50 HANOVER INS GROUP INC COM |
| Equities | 4,800 | 147,936.00 HANSEN NAT CORP COM |
| Equities | 11,000 | 339,020.00 HANSEN NAT CORP COM |
| Equities | 10,200 | 314,364.00 HANSEN NAT CORP COM |
| Equities | 1,700 | 7,225.00 HARDINGE INC COM |
| Equities | 9,557 | 154,918.97 HARLEY DAVIDSON INC COM |
| Equities | 20,780 | 336,843.80 HARLEY DAVIDSON INC COM |
| Equities | 34,100 | 552,761.00 HARLEY DAVIDSON INC COM |
| Equities | 15,398 | 249,601.58 HARLEY DAVIDSON INC COM |
| Equities | 1,000 | 28,220.00 HARLEYSVILLE GROUP INC COM |
| Equities | 24,380 | 688,003.60 HARLEYSVILLE GROUP INC COM |
| Equities | 2,457 | 69,336.54 HARLEYSVILLE GROUP INC COM |
| Equities | 2,800 | 13,160.00 HARLEYSVILLE NATL CORP PA COM |
| Equities | 6,546 | 30,766.20 HARLEYSVILLE NATL CORP PA COM |
| Equities | 7,300 | 137,240.00 HARMAN INTL INDS INC NEW COM STK USD0.01 |
| Equities | 12,136 | 228,156.80 HARMAN INTL INDS INC NEW COM STK USD0.01 |
| Equities | 1,700 | 31,960.00 HARMAN INTL INDS INC NEW COM STK USD0.01 |
| Equities | 5,600 | 32,984.00 HARMONIC INC COM |
| Equities | 21,400 | 126,046.00 HARMONIC INC COM |
| Equities | 13,988 | 82,389.32 HARMONIC INC COM |
| Equities | 41,600 | 430,948.53 HARMONY GOLD MNG ZAR0.50 |
| Equities | 5,235 | 148,464.60 HARRIS CORP COM |
| Equities | 10,780 | 305,720.80 HARRIS CORP COM |
| Equities | 19,120 | 542,243.20 HARRIS CORP COM |
| Equities | 11,700 | 331,812.00 HARRIS CORP COM |
| Equities | 10,955 | 4,491.55 HARRIS INTERACTIVE INC COM STCK |
| Equities | 4,377 | 28,362.96 HARRIS STRATEX NETWORKS INC COM CL A COMCL A |
| Equities | 15,119 | 97,971.12 HARRIS STRATEX NETWORKS INC COM CL A COMCL A |
| Equities | 5,490 | 155,367.00 HARSCO CORP COM |
| Equities | 11,120 | 314,696.00 HARSCO CORP COM |
| Equities | 2,500 | 23,125.00 HARTE-HANKS INC COM (NEW) |
| Equities | 4,405 | 40,746.25 HARTE-HANKS INC COM (NEW) |
| Equities | 23,593 | 280,048.91 HARTFORD FINL SVCS GROUP INC COM |
| Equities | 26,880 | 319,065.60 HARTFORD FINL SVCS GROUP INC COM |
| Equities | 47,700 | 566,199.00 HARTFORD FINL SVCS GROUP INC COM |
| Equities | 32,200 | 382,214.00 HARTFORD FINL SVCS GROUP INC COM |
| Equities | 0 | 0.00 HARTFORD FINL SVCS GROUP INC COM |
| Equities | 4,400 | 52,228.00 HARTFORD FINL SVCS GROUP INC COM |
| Equities | 6,177 | 24,399.15 HARVARD BIOSCIENCE INC COM |
| Equities | 4,000 | 17,640.00 HARVEST NAT RES INC COM |
| Equities | 156,234 | 416,814.34 HARVEY NORMAN HLDG NPV |
| Equities | 59,841 | 159,648.90 HARVEY NORMAN HLDG NPV |
| Equities | 10,080 | 244,339.20 HASBRO INC COM |
| Equities | 17,150 | 415,716.00 HASBRO INC COM |
| Equities | 24,800 | 601,152.00 HASBRO INC COM |
| Equities | 6,200 | 150,288.00 HASBRO INC COM |
| Equities | 9,400 | 268,746.00 HATTERAS FINL CORP COM REIT |

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| Equities | 1,200 | 1,320.00 HAUPPAUGE DIGITAL INC COM |
| Equities | 4,300 | 39,345.00 HAVERTY FURNITURE COS INC COM STK |
| Equities | 5,000 | 95,300.00 HAWAIIAN ELEC INDS INC COM |
| Equities | 43,577 | 830,577.62 HAWAIIAN ELEC INDS INC COM |
| Equities | 9,560 | 182,213.60 HAWAIIAN ELEC INDS INC COM |
| Equities | 13,200 | 79,464.00 HAWAIIAN HLDGS INC COM |
| Equities | 3,900 | 23,478.00 HAWAIIAN HLDGS INC COM |
| Equities | 10,300 | 62,006.00 HAWAIIAN HLDGS INC COM |
| Equities | 1,700 | 23,545.00 HAWK CORP CL A |
| Equities | 2,000 | 45,160.00 HAWKINS INC COM |
| Equities | 406 | 4,015.44 HAWTHORN BANCSHARES INC COM STK |
| Equities | 6,315 | 0.00 HAYES LEMMERZ INTL INC COM |
| Equities | 400 | 9,480.00 HAYNES INTL INC COM NEW COM NEW |
| Equities | 1,100 | 26,070.00 HAYNES INTL INC COM NEW COM NEW |
| Equities | 1,400 | 33,180.00 HAYNES INTL INC COM NEW COM NEW |
| Equities | 105,800 | 149,408.01 HAYS ORD GBPO.01 |
| Equities | 7,500 | 180,075.00 HCC INS HLDGS INC COM |
| Equities | 35,798 | 859,509.98 HCC INS HLDGS INC COM |
| Equities | 17,741 | 425,961.41 HCC INS HLDGS INC COM |
| Equities | 151,300 | 3,206,047.00 HCP INC COM REIT |
| Equities | 85,250 | 1,806,447.50 HCP INC COM REIT |
| Equities | 14,690 | 311,281.10 HCP INC COM REIT |
| Equities | 39,436 | 835,648.84 HCP INC COM REIT |
| Equities | 33,100 | 701,389.00 HCP INC COM REIT |
| Equities | 20,800 | 440,752.00 HCP INC COM REIT |
| Equities | 2,100 | 7,056.00 HEADWATERS INC COM |
| Equities | 4,800 | 16,128.00 HEADWATERS INC COM |
| Equities | 34,450 | 1,174,745.00 HEALTH CARE REIT INC COM |
| Equities | 4,700 | 160,270.00 HEALTH CARE REIT INC COM |
| Equities | 7,070 | 241,087.00 HEALTH CARE REIT INC COM |
| Equities | 14,969 | 510,442.90 HEALTH CARE REIT INC COM |
| Equities | 3,800 | 129,580.00 HEALTH CARE REIT INC COM |
| Equities | 6,700 | 104,185.00 HEALTH NET INC COM |
| Equities | 12,310 | 191,420.50 HEALTH NET INC COM |
| Equities | 26,200 | 407,410.00 HEALTH NET INC COM |
| Equities | 9,140 | 153,826.20 HEALTHCARE RLTY TR |
| Equities | 2,400 | 40,392.00 HEALTHCARE RLTY TR |
| Equities | 6,612 | 111,279.96 HEALTHCARE RLTY TR |
| Equities | 1,800 | 32,184.00 HEALTHCARE SVCS GROUP INC COM |
| Equities | 13,200 | 236,016.00 HEALTHCARE SVCS GROUP INC COM |
| Equities | 7,425 | 132,759.00 HEALTHCARE SVCS GROUP INC COM |
| Equities | 4,700 | 67,868.00 HEALTHSOUTH CORP COM NEW STK |
| Equities | 18,000 | 259,920.00 HEALTHSOUTH CORP COM NEW STK |
| Equities | 16,600 | 239,704.00 HEALTHSOUTH CORP COM NEW STK |
| Equities | 3,600 | 39,096.00 HEALTHSPRING INC COM STK |
| Equities | 13,100 | 142,266.00 HEALTHSPRING INC COM STK |
| Equities | 3,900 | 9,828.00 HEALTHSTREAM INC COM STK ISIN#US42222N1037 |
| Equities | 6,169 | 12,399.69 HEALTHTRONICS INC COM STK |
| Equities | 2,200 | 29,590.00 HEALTHWAYS INC COM STK |
| Equities | 22,869 | 307,588.05 HEALTHWAYS INC COM STK |
| Equities | 4,000 | 53,800.00 HEALTHWAYS INC COM STK |
| Equities | 3,000 | 44,160.00 HEARTLAND EXPRESS INC COM |
| Equities | 15,400 | 226,688.00 HEARTLAND EXPRESS INC COM |
| Equities | 14,352 | 211,261.44 HEARTLAND EXPRESS INC COM |
| Equities | 2,200 | 31,416.00 HEARTLAND FINL USA INC COM STK |
| Equities | 1,300 | 12,441.00 HEARTLAND PMT SYS INC COM STK |
| Equities | 9,200 | 88,044.00 HEARTLAND PMT SYS INC COM STK |
| Equities | 1,440 | 1,281.60 HEARUSA INC |
| Equities | 6,800 | 18,224.00 HECLA MNG CO COM |
| Equities | 43,000 | 115,240.00 HECLA MNG CO COM |
| Equities | 1,000 | 1,990.00 HEELYS INC COM |
| Equities | 2,000 | 58,520.00 HEICO CORP NEW CL A CL A |
| Equities | 900 | 16,425.00 HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 |
| Equities | 4,900 | 89,425.00 HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 |
| Equities | 5,700 | 104,025.00 HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023 |
| Equities | 45,964 | 1,704,624.00 HEINEKEN NV EUR1.60 |
| Equities | 41,000 | 474,229.15 HEIWA CORP NPV |
| Equities | 2,300 | 38,617.00 HELEN TROY LTD COM STK |
| Equities | 7,200 | 120,888.00 HELEN TROY LTD COM STK |
| Equities | 30,000 | 162,420.59 HELICAL BAR ORD GBPO.01 |
| Equities | 200 | 56.00 HELIOS & MATHESON NORTH AMER INC COM STK |
| Equities | 8,200 | 89,134.00 HELIX ENERGY SOLUTIONS GROUP INC COM STK |
| Equities | 133,200 | 1,447,884.00 HELIX ENERGY SOLUTIONS GROUP INC COM STK |

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| Equities | 7,949,862 | 9,211,567.00 HELLMAN & FRIEDMAN CAPITAL INVESTORS V |
| Equities | 11,029,903 | 9,545,747.00 HELLMAN & FRIEDMAN CAPITAL PARTNERS VI |
| Equities | 8,490 | 262,086.30 HELMERICH & PAYNE INC COM |
| Equities | 13,200 | 407,484.00 HELMERICH & PAYNE INC COM |
| Equities | 12,600 | 388,962.00 HELMERICH & PAYNE INC COM |
| Equities | 1,500 | 810.00 HEMACARE CORP COM |
| Equities | 2,000 | 220.00 HEMAGEN DIAGNOSTICS INC COM STK ISIN# US4235011057 |
| Equities | 23,200 | 58,928.00 HEMISPHERX BIOPHARMA INC COM |
| Equities | 32,000 | 183,534.30 HENDERSON LAND DEV HKD2 |
| Equities | 79,000 | 453,100.30 HENDERSON LAND DEV HKD2 |
| Equities | 111,000 | 636,634.60 HENDERSON LAND DEV HKD2 |
| Equities | 41,000 | 192,037.47 HENGAN INTL COMMON STOCK |
| Equities | 109,450 | 5,438,702.35 HENNES & MAURITZ SER'B'NPV |
| Equities | 12,600 | 626,109.18 HENNES & MAURITZ SER'B'NPV |
| Equities | 5,082 | 252,530.70 HENNES & MAURITZ SER'B'NPV |
| Equities | 1,883 | 93,568.54 HENNES & MAURITZ SER'B'NPV |
| Equities | 1,000 | 5,980.00 HENRY BROS ELECTRONICS INC COM |
| Equities | 5,100 | 105,825.00 HENRY JACK & ASSOC INC COM |
| Equities | 18,802 | 390,141.50 HENRY JACK & ASSOC INC COM |
| Equities | 9,268 | 192,311.00 HENRY JACK & ASSOC INC COM |
| Equities | 3,723 | 117,423.42 HERBALIFE LTD COM STK |
| Equities | 4,290 | 135,306.60 HERBALIFE LTD COM STK |
| Equities | 14,129 | 445,628.66 HERBALIFE LTD COM STK |
| Equities | 12,300 | 387,942.00 HERBALIFE LTD COM STK |
| Equities | 5,838 | 23,176.86 HERCULES OFFSHORE INC COM STK |
| Equities | 14,500 | 57,565.00 HERCULES OFFSHORE INC COM STK |
| Equities | 126,900 | 503,793.00 HERCULES OFFSHORE INC COM STK |
| Equities | 800 | 2,976.00 HERITAGE COMM CORP COM STK |
| Equities | 1,155 | 13,351.80 HERITAGE FINL CORP WASH COM |
| Equities | 2,938 | 25,178.66 HERITAGE FINL GROUP COM |
| Equities | 6,040,461 | 28,637.00 HERITAGE FUND II, LP |
| Equities | 3,514,030 | 170,426.00 HERITAGE FUND III, LP |
| Equities | 2,950 | 32,361.50 HERLEY INDS INC DEL COM |
| Equities | 120,206 | 298,110.88 HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT |
| Equities | 2,500 | 6,200.00 HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT |
| Equities | 3,250 | 117,000.00 HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM |
| Equities | 10,500 | 378,000.00 HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM |
| Equities | 27,500 | 990,000.00 HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM |
| Equities | 5,200 | 41,548.00 HERTZ GLOBAL HLDGS INC COM |
| Equities | 25,500 | 203,745.00 HERTZ GLOBAL HLDGS INC COM |
| Equities | 7,800 | 2,886.00 HESKA CORP COM |
| Equities | 25,010 | 1,344,287.50 HESS CORP COM STK |
| Equities | 45,000 | 2,418,750.00 HESS CORP COM STK |
| Equities | 1,980 | 106,425.00 HESS CORP COM STK |
| Equities | 4,800 | 258,000.00 HESS CORP COM STK |
| Equities | 6,390 | 190,294.20 HEWITT ASSOCS INC CL A COM |
| Equities | 26,236 | 781,308.08 HEWITT ASSOCS INC CL A COM |
| Equities | 15,912 | 473,859.36 HEWITT ASSOCS INC CL A COM |
| Equities | 4,020 | 155,373.00 HEWLETT PACKARD CO COM |
| Equities | 7,356 | 284,309.40 HEWLETT PACKARD CO COM |
| Equities | 2,290 | 88,508.50 HEWLETT PACKARD CO COM |
| Equities | 8,400 | 324,660.00 HEWLETT PACKARD CO COM |
| Equities | 182,540 | 7,055,171.00 HEWLETT PACKARD CO COM |
| Equities | 383,554 | 14,824,362.10 HEWLETT PACKARD CO COM |
| Equities | 19,910 | 769,521.50 HEWLETT PACKARD CO COM |
| Equities | 44,496 | 1,719,770.40 HEWLETT PACKARD CO COM |
| Equities | 68,400 | 2,643,660.00 HEWLETT PACKARD CO COM |
| Equities | 5,600 | 50,233.29 HEXAGON AB SER'B'NPV |
| Equities | 5,400 | 51,462.00 HEXCEL CORP NEW COM |
| Equities | 26,600 | 253,498.00 HEXCEL CORP NEW COM |
| Equities | 7,489 | 71,370.17 HEXCEL CORP NEW COM |
| Equities | 847 | 9,960.72 HF FINL CORP COM |
| Equities | 900 | 7,380.00 HI SHEAR TECHNOLOGY CORP COM STK\ |
| Equities | 1,600 | 28,800.00 HIBBETT SPORTS INC COM STK |
| Equities | 7,905 | 142,290.00 HIBBETT SPORTS INC COM STK |
| Equities | 2,900 | 22,272.00 HICKORY TECH CORP COM |
| Equities | 2,800 | 0.28 HIGHLANDS INS GROUP INC COM |
| Equities | 60,100 | 1,344,437.00 HIGHWOODS PPTYS INC COM |
| Equities | 2,800 | 62,636.00 HIGHWOODS PPTYS INC COM |
| Equities | 7,400 | 165,538.00 HIGHWOODS PPTYS INC COM |
| Equities | 6,470 | 144,733.90 HIGHWOODS PPTYS INC COM |
| Equities | 18,000 | 402,660.00 HIGHWOODS PPTYS INC COM |
| Equities | 1,400 | 10,234.00 HILAND PARTNERS L P |

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| Equities | 3,400 | 55,148.00 | HILL ROM HLDGS INC COM STK | |
| Equities | 7,080 | 114,837.60 | HILL ROM HLDGS INC COM STK | |
| Equities | 3,400 | 56,576.00 | HILLENBRAND INC COM STK | |
| Equities | 30,400 | 505,856.00 | HILLENBRAND INC COM STK | |
| Equities | 8,480 | 141,107.20 | HILLENBRAND INC COM STK | |
| Equities | 4,100 | 48,667.00 | HILLTOP HLDGS INC COM STK | |
| Equities | 1,000 | 240.00 | HIRSCH INTL CORP CL A CL A | |
| Equities | 28,000 | 379,292.12 | HITACHI CAP CORP NPV | |
| Equities | 6,900 | 112,634.09 | HITACHI CONST MACH NPV | |
| Equities | 2,025 | 18,022.50 | HI-TECH PHARMACAL INC COM | |
| Equities | 1,100 | 38,225.00 | HITTITE MICROWAVE CORP COM STK | |
| Equities | 134 | 341.70 | HKN INC COM STK | |
| Equities | 9,200 | 120,520.00 | HLTH CORP COM STK | |
| Equities | 18,725 | 245,297.50 | HLTH CORP COM STK | |
| Equities | 4,400 | 17,204.00 | HLTH GRADES INC COM | |
| Equities | 3,555 | 17,561.70 | HLTH MGMT ASSOC INC NEW CL A COM | |
| Equities | 28,030 | 138,468.20 | HLTH MGMT ASSOC INC NEW CL A COM | |
| Equities | 800 | 2,808.00 | HMN FINL INC COM | |
| Equities | 1,945 | 79,200.40 | HMS HLDGS CORP COM | |
| Equities | 1,600 | 65,152.00 | HMS HLDGS CORP COM | |
| Equities | 6,500 | 264,680.00 | HMS HLDGS CORP COM | |
| Equities | 2,000 | 36,120.00 | HNI CORP COM | |
| Equities | 3,900 | 70,434.00 | HNI CORP COM | |
| Equities | 17,447 | 878,546.07 | HOCHTIEF AG NPV | |
| Equities | 1,800 | 4,572.00 | HOKU SCIENTIFIC INC COM STK | |
| Equities | 18,000 | 45,146.91 | HOKUHOKU FINANCIAL NPV | |
| Equities | 60,000 | 150,489.71 | HOKUHOKU FINANCIAL NPV | |
| Equities | 3,900 | 1,950.00 | HOLLIS-EDEN PHARMACEUTICALS INC COM | |
| Equities | 11,096 | 199,506.08 | HOLLY CORP COM PAR \$0.01 | |
| Equities | 2,700 | 48,546.00 | HOLLY CORP COM PAR \$0.01 | |
| Equities | 6,300 | 113,274.00 | HOLLY CORP COM PAR \$0.01 | |
| Equities | 1,400 | 44,450.00 | HOLLY ENERGY PARTNERS L P | |
| Equities | 2,700 | 4,212.00 | HOLLYWOOD MEDIA CORP COM | |
| Equities | 21,464 | 305,432.72 | HOLOGIC INC COM | |
| Equities | 43,160 | 614,166.80 | HOLOGIC INC COM | |
| Equities | 2,100 | 54,626.94 | HOME CAPITAL GROUP COM | |
| Equities | 6,855 | 161,983.65 | HOME DEPOT INC COM | |
| Equities | 112,900 | 2,667,827.00 | HOME DEPOT INC COM | |
| Equities | 264,428 | 6,248,433.64 | HOME DEPOT INC COM | |
| Equities | 11,330 | 267,727.90 | HOME DEPOT INC COM | |
| Equities | 39,816 | 940,852.08 | HOME DEPOT INC COM | |
| Equities | 66,900 | 1,580,847.00 | HOME DEPOT INC COM | |
| Equities | 3,408 | 34,727.52 | HOME FED BANCORP INC MD COM STK | |
| Equities | 2,290 | 78,089.00 | HOME PROPS INC COM | |
| Equities | 7,341 | 250,328.10 | HOME PROPS INC COM | |
| Equities | 89,600 | 544,768.00 | HON HAI PRECISION GDR(REP 2 SHS TWD10)REG'S | |
| Equities | 752,496 | 2,327,898.32 | HON HAI PRECISION TWD10 | |
| Equities | 77,500 | 2,136,601.54 | HONDA MOTOR CO NPV | |
| Equities | 82,000 | 2,260,662.28 | HONDA MOTOR CO NPV | |
| Equities | 1,300 | 35,839.77 | HONDA MOTOR CO NPV | |
| Equities | 4,300 | 118,546.92 | HONDA MOTOR CO NPV | |
| Equities | 1,930 | 60,602.00 | HONEYWELL INTL INC COM STK | |
| Equities | 9,487 | 297,891.80 | HONEYWELL INTL INC COM STK | |
| Equities | 54,330 | 1,705,962.00 | HONEYWELL INTL INC COM STK | |
| Equities | 110,400 | 3,466,560.00 | HONEYWELL INTL INC COM STK | |
| Equities | 4,980 | 156,372.00 | HONEYWELL INTL INC COM STK | |
| Equities | 15,549 | 488,238.60 | HONEYWELL INTL INC COM STK | |
| Equities | 61,000 | 339,236.52 | HONG KONG ELECTRIC HOLDINGS HKD1 | |
| Equities | 394,500 | 2,193,914.88 | HONG KONG ELECTRIC HOLDINGS HKD1 | |
| Equities | 32,000 | 177,960.14 | HONG KONG ELECTRIC HOLDINGS HKD1 | |
| Equities | 4,000 | 22,245.02 | HONG KONG ELECTRIC HOLDINGS HKD1 | |
| Equities | 14,000 | 77,857.56 | HONG KONG ELECTRIC HOLDINGS HKD1 | |
| Equities | 30,800 | 479,682.07 | HONG KONG EXCHANGES & CLEAR | |
| Equities | 14,000 | 218,037.30 | HONG KONG EXCHANGES & CLEAR | |
| Equities | 12,000 | 186,889.12 | HONG KONG EXCHANGES & CLEAR | |
| Equities | 22,400 | 348,859.68 | HONG KONG EXCHANGES & CLEAR | |
| Equities | 144,100 | 510,114.00 | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) | |
| Equities | 175,400 | 620,916.00 | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) | |
| Equities | 153,000 | 541,620.00 | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) | |
| Equities | 40,600 | 143,724.00 | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) | |
| Equities | 13,400 | 5,896.00 | HOOPER HOLMES INC COM | |
| Equities | 600 | 5,838.00 | HOPPED BANCORP INC COM | |
| Equities | 2,100 | 20,937.00 | HORACE MANN EDUCATORS CORP COM | |

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| Equities | 5,950 | 59,321.50 | HORACE MANN EDUCATORS CORP COM |
| Equities | 2,875 | 3,191.25 | HORIZON FINL CORP WASH COM |
| Equities | 2,100 | 8,106.00 | HORIZON LINES INC COM CL A COM STK |
| Equities | 4,400 | 151,976.00 | HORMEL FOODS CORP COM |
| Equities | 8,390 | 289,790.60 | HORMEL FOODS CORP COM |
| Equities | 10,500 | 362,670.00 | HORMEL FOODS CORP COM |
| Equities | 9,600 | 205,344.00 | HORNBECK OFFSHORE SVCS INC NEW COM |
| Equities | 3,300 | 70,587.00 | HORNBECK OFFSHORE SVCS INC NEW COM |
| Equities | 6,700 | 143,313.00 | HORNBECK OFFSHORE SVCS INC NEW COM |
| Equities | 9,000 | 346,680.00 | HOSPIRA INC COM |
| Equities | 18,950 | 729,954.00 | HOSPIRA INC COM |
| Equities | 27,052 | 1,042,043.04 | HOSPIRA INC COM |
| Equities | 2,500 | 96,300.00 | HOSPIRA INC COM |
| Equities | 32,050 | 1,234,566.00 | HOSPIRA INC COM |
| Equities | 40,300 | 479,167.00 | HOSPITALITY PPTYS TR COM SH BEN INT |
| Equities | 5,400 | 64,206.00 | HOSPITALITY PPTYS TR COM SH BEN INT |
| Equities | 10,710 | 127,341.90 | HOSPITALITY PPTYS TR COM SH BEN INT |
| Equities | 38,200 | 454,198.00 | HOSPITALITY PPTYS TR COM SH BEN INT |
| Equities | 327,593 | 2,748,505.27 | HOST HOTELS & RESORTS INC REIT |
| Equities | 79,168 | 664,219.52 | HOST HOTELS & RESORTS INC REIT |
| Equities | 33,800 | 283,582.00 | HOST HOTELS & RESORTS INC REIT |
| Equities | 89,448 | 750,468.72 | HOST HOTELS & RESORTS INC REIT |
| Equities | 85,600 | 718,184.00 | HOST HOTELS & RESORTS INC REIT |
| Equities | 18,461 | 154,887.79 | HOST HOTELS & RESORTS INC REIT |
| Equities | 4,100 | 29,971.00 | HOT TOPIC INC COM |
| Equities | 12,250 | 89,547.50 | HOT TOPIC INC COM |
| Equities | 22,000 | 160,820.00 | HOT TOPIC INC COM |
| Equities | 2,750 | 32,752.50 | HOUSTON WIRE & CABLE CO COM STK |
| Equities | 2,000 | 23,820.00 | HOUSTON WIRE & CABLE CO COM STK |
| Equities | 2,200 | 5,192.00 | HOVNANIAN ENTERPRISES INC CL A |
| Equities | 30,462 | 71,890.32 | HOVNANIAN ENTERPRISES INC CL A |
| Equities | 8,800 | 176,574.60 | HOYA CORP NPV |
| Equities | 12,000 | 48,720.00 | HRPT PPTYS TR COM SH BEN INT |
| Equities | 28,060 | 113,923.60 | HRPT PPTYS TR COM SH BEN INT |
| Equities | 125,600 | 509,936.00 | HRPT PPTYS TR COM SH BEN INT |
| Equities | 1,085,704 | 8,984,658.60 | HSBC HLDGS ORD USD0.50(UK REG) |
| Equities | 437,892 | 3,623,741.02 | HSBC HLDGS ORD USD0.50(UK REG) |
| Equities | 295,525 | 2,445,594.05 | HSBC HLDGS ORD USD0.50(UK REG) |
| Equities | 292,955 | 2,424,326.22 | HSBC HLDGS ORD USD0.50(UK REG) |
| Equities | 5,215 | 43,156.33 | HSBC HLDGS ORD USD0.50(UK REG) |
| Equities | 17,330 | 143,413.06 | HSBC HLDGS ORD USD0.50(UK REG) |
| Equities | 2,360 | 24,945.20 | HSN INC DEL COM |
| Equities | 4,476 | 47,311.32 | HSN INC DEL COM |
| Equities | 9,162 | 516,278.70 | HTC CORPORATION GDS REP 4 ORD TWD10 REG'S' |
| Equities | 2,000 | 41,280.00 | HUB GROUP INC CL A |
| Equities | 8,500 | 175,440.00 | HUB GROUP INC CL A |
| Equities | 2,100 | 67,326.00 | HUBBELL INC CL B COM |
| Equities | 3,300 | 105,798.00 | HUBBELL INC CL B COM |
| Equities | 6,050 | 193,963.00 | HUBBELL INC CL B COM |
| Equities | 4,250 | 56,482.50 | HUDSON CITY BANCORP INC COM STK |
| Equities | 31,300 | 415,977.00 | HUDSON CITY BANCORP INC COM STK |
| Equities | 101,733 | 1,352,031.57 | HUDSON CITY BANCORP INC COM STK |
| Equities | 3,400 | 6,664.00 | HUDSON HIGHLAND GROUP INC COM |
| Equities | 700 | 15,981.00 | HUGHES COMMUNICATIONS INC COM STK |
| Equities | 2,000 | 28,880.00 | HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS |
| Equities | 4,545 | 65,629.80 | HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS |
| Equities | 35,100 | 361,862.67 | HUHTAMAKI OYJ NPV'I' |
| Equities | 7,400 | 21,164.00 | HUMAN GENOME SCIENCES INC COM |
| Equities | 19,668 | 56,250.48 | HUMAN GENOME SCIENCES INC COM |
| Equities | 3,600 | 116,136.00 | HUMANA INC COM |
| Equities | 12,390 | 399,701.40 | HUMANA INC COM |
| Equities | 25,000 | 806,500.00 | HUMANA INC COM |
| Equities | 52,000 | 1,677,520.00 | HUMANA INC COM |
| Equities | 3,310 | 106,780.60 | HUMANA INC COM |
| Equities | 5,276 | 170,203.76 | HUMANA INC COM |
| Equities | 6,200 | 189,286.00 | HUNT J B TRANS SVCS INC COM |
| Equities | 14,844 | 453,187.32 | HUNT J B TRANS SVCS INC COM |
| Equities | 87,000 | 2,656,110.00 | HUNT J B TRANS SVCS INC COM |
| Equities | 20,356 | 85,088.08 | HUNTINGTON BANCSHARES INC COM |
| Equities | 85,963 | 359,325.34 | HUNTINGTON BANCSHARES INC COM |
| Equities | 5,500 | 27,665.00 | HUNTSMAN CORP COM STK |
| Equities | 19,400 | 97,582.00 | HUNTSMAN CORP COM STK |
| Equities | 900 | 14,067.00 | HURCO CO COM |

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| Equities | 800 | 36,984.00 HURON CONSULTING GROUP INC COM STK |
| Equities | 4,800 | 221,904.00 HURON CONSULTING GROUP INC COM STK |
| Equities | 2,015 | 10,923.03 HUSQVARNA AB SER'B'NPV |
| Equities | 6,500 | 35,235.58 HUSQVARNA AB SER'B'NPV |
| Equities | 2,600 | 5,070.00 HUTCHINSON TECH INC COM |
| Equities | 3,500 | 6,825.00 HUTCHINSON TECH INC COM |
| Equities | 2,924,000 | 399,925.16 HUTCHISON TEL HK H HKD0.25 |
| Equities | 2,570,000 | 603,531.59 HUTCHISON TELECOMM HKD0.25 |
| Equities | 46,000 | 300,630.32 HUTCHISON WHAMPOA HKD0.25 |
| Equities | 10,270 | 15,405.00 HYPERCOM CORP COM |
| Equities | 1,200 | 31.20 HYPERTENSION DIAGNOSTICS INC COM |
| Equities | 35,464 | 91,061.81 HYSAN DEVELOPMENT HKD5 |
| Equities | 1,400 | 5,068.00 I D SYS INC DEL COM |
| Equities | 1,300 | 16,315.00 I2 TECHNOLOGIES INC COM NEW |
| Equities | 5,900 | 94,695.00 IAC / INTERACTIVECORP COM PAR \$.001 STK |
| Equities | 21,292 | 341,736.60 IAC / INTERACTIVECORP COM PAR \$.001 STK |
| Equities | 2,267 | 2,969.77 IBASIS INC COM NEW STK |
| Equities | 2,160 | 0.21 IBEAM BROADCASTING CORP COM NEW COM NEW |
| Equities | 980,950 | 4,478,650.75 IBERDROLA RENOVABL EUR0.5 |
| Equities | 448,844 | 2,049,253.80 IBERDROLA RENOVABL EUR0.5 |
| Equities | 509,606 | 4,131,537.55 IBERDROLA SA EUR0.75 |
| Equities | 1,600 | 63,056.00 IBERIABANK CORP COM |
| Equities | 1,321 | 52,060.61 IBERIABANK CORP COM |
| Equities | 6,400 | 180,090.17 IBIDEN CO LTD NPV |
| Equities | 5,600 | 7,280.00 ICAD INC COM STK |
| Equities | 2,830 | 232,354.66 ICADE NPV (POST MERGER) |
| Equities | 710,218 | 5,274,997.92 ICAP ORD GBPO.10 |
| Equities | 1,450 | 40,005.50 ICF INTL INC COM STK |
| Equities | 3,400 | 93,806.00 ICF INTL INC COM STK |
| Equities | 1,800 | 49,662.00 ICF INTL INC COM STK |
| Equities | 9,802 | 0.00 ICG COMMUNICATIONS INC COM |
| Equities | 28,868 | 287,167.24 ICL-ISRAEL CHEM ILS1 |
| Equities | 3,100 | 8,432.00 ICO INC NEW COM |
| Equities | 2,700 | 41,526.00 ICONIX BRAND GROUP INC COM |
| Equities | 12,788 | 196,679.44 ICONIX BRAND GROUP INC COM |
| Equities | 1,500 | 13,095.00 ICT GROUP INC COM |
| Equities | 2,400 | 20,952.00 ICT GROUP INC COM |
| Equities | 800 | 32,920.00 ICU MED INC COM |
| Equities | 1,450 | 59,667.50 ICU MED INC COM |
| Equities | 359,096 | 7,228.00 ICV PARTNERS, LP |
| Equities | 3,000 | 78,420.00 IDACORP INC COM |
| Equities | 5,200 | 135,928.00 IDACORP INC COM |
| Equities | 800 | 68,653.16 IDEMITSU KOSAN CO NPV |
| Equities | 2,600 | 223,122.77 IDEMITSU KOSAN CO NPV |
| Equities | 4,600 | 16,928.00 IDENIX PHARMACEUTICALS INC COM |
| Equities | 5,250 | 128,992.50 IDEX CORP COM |
| Equities | 25,591 | 628,770.87 IDEX CORP COM |
| Equities | 16,155 | 396,928.35 IDEX CORP COM |
| Equities | 3,700 | 170,940.00 IDEXX LABS INC |
| Equities | 11,136 | 514,483.20 IDEXX LABS INC |
| Equities | 1,500 | 2,430.00 IDT CORP CL B NEW CL B NEW |
| Equities | 3,800 | 26,372.00 I-FLOW CORP COM NEW |
| Equities | 4,700 | 31,114.00 IGATE CORP COM STK ISIN# US45169U1051 |
| Equities | 4,264 | 28,227.68 IGATE CORP COM STK ISIN# US45169U1051 |
| Equities | 1,300 | 1,495.00 IGI LAB INC |
| Equities | 5,566 | 3,896.20 IGO INC COM STK |
| Equities | 0 | 0.00 IGUATEMI EMP SHOPP COM NPV |
| Equities | 3,400 | 169,558.00 IHS INC COM CL A COM CL A |
| Equities | 5,800 | 289,246.00 IHS INC COM CL A COM CL A |
| Equities | 6,000 | 299,220.00 IHS INC COM CL A COM CL A |
| Equities | 11,000 | 65,554.23 IINO KAIJUN KAISHA NPV |
| Equities | 1,200 | 26,604.00 II-VI INC COM |
| Equities | 2,900 | 64,293.00 II-VI INC COM |
| Equities | 2,800 | 271,541.83 ILIAD NPV |
| Equities | 33,790 | 1,261,718.60 ILL TOOL WKS INC COM |
| Equities | 67,846 | 2,533,369.64 ILL TOOL WKS INC COM |
| Equities | 4,503 | 168,142.02 ILL TOOL WKS INC COM |
| Equities | 19,800 | 739,332.00 ILL TOOL WKS INC COM |
| Equities | 11,625,599 | 8,408,675.00 ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP |
| Equities | 8,000 | 311,520.00 ILLUMINA INC COM |
| Equities | 20,958 | 816,104.52 ILLUMINA INC COM |
| Equities | 3,400 | 3,332.00 IMAGE ENTMT INC COM NEW STK |
| Equities | 700 | 6,510.00 IMAGE SENSING SYS INC COM |

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| Equities | 2,000 | 0.20 | IMAGINON INC COM NEW | |
| Equities | 1,700 | 12,937.00 | IMATION CORP COM | |
| Equities | 3,671 | 27,936.31 | IMATION CORP COM | |
| Equities | 2,120 | 14,840.00 | IMERGENT INC COM STK | |
| Equities | 4,200 | 20,748.00 | IMMERSON CORP COM | |
| Equities | 500 | 1,250.00 | IMMUCELL CORP COM PAR \$0.10 COM PAR | \$0.10 |
| Equities | 5,300 | 72,928.00 | IMMUCOR INC COM STK | |
| Equities | 4,300 | 59,168.00 | IMMUCOR INC COM STK | |
| Equities | 13,877 | 190,947.52 | IMMUCOR INC COM STK | |
| Equities | 7,900 | 68,019.00 | IMMUNOGEN INC COM | |
| Equities | 10,200 | 25,908.00 | IMMUNOMEDICS INC COM | |
| Equities | 3,600 | 2,340.00 | IMPERIAL INDS INC COM NEW | |
| Equities | 600 | 23,310.80 | IMPERIAL OIL COM NPV | |
| Equities | 2,300 | 89,358.07 | IMPERIAL OIL COM NPV | |
| Equities | 66,000 | 1,715,161.46 | IMPERIAL TOBACCO ORD GBP0.10 | |
| Equities | 110,893 | 2,881,809.09 | IMPERIAL TOBACCO ORD GBP0.10 | |
| Equities | 16,400 | 426,191.64 | IMPERIAL TOBACCO ORD GBP0.10 | |
| Equities | 13,300 | 345,631.02 | IMPERIAL TOBACCO ORD GBP0.10 | |
| Equities | 7,784 | 202,285.10 | IMPERIAL TOBACCO ORD GBP0.10 | |
| Equities | 3,048 | 79,209.27 | IMPERIAL TOBACCO ORD GBP0.10 | |
| Equities | 11,400 | 144,780.00 | IMS HLTH INC COM STK | |
| Equities | 33,700 | 427,990.00 | IMS HLTH INC COM STK | |
| Equities | 8,930 | 113,411.00 | IMS HLTH INC COM STK | |
| Equities | 900 | 5,625.00 | INC OPPORTUNITY RLTY INVS INC COM | |
| Equities | 6,000 | 19,740.00 | INCYTE CORP COM | |
| Equities | 10,964 | 36,071.56 | INCYTE CORP COM | |
| Equities | 1,600 | 10,176.00 | INDEPENDENCE HLDG CO NEW COM NEW | |
| Equities | 2,970 | 18,889.20 | INDEPENDENCE HLDG CO NEW COM NEW | |
| Equities | 2,000 | 39,400.00 | INDEPENDENT BK CORP MASS COM | |
| Equities | 3,130 | 61,661.00 | INDEPENDENT BK CORP MASS COM | |
| Equities | 1,000 | 12,960.00 | INDIANA CMNTY BANCORP COM STK | |
| Equities | 5,795 | 277,745.96 | INDITEX EURO.15 | |
| Equities | 6,100 | 292,364.17 | INDITEX EURO.15 | |
| Equities | 10,225 | 490,069.45 | INDITEX EURO.15 | |
| Equities | 4,425 | 212,083.84 | INDITEX EURO.15 | |
| Equities | 2,600 | 22,334.00 | INDL BANK OF KOREA GDR-REPR 1 ORD | KRW5000 144A |
| Equities | 8,900 | 76,451.00 | INDL BANK OF KOREA GDR-REPR 1 ORD | KRW5000 144A |
| Equities | 4,951 | 6,535.32 | INDPT BK CORP MICH COM | |
| Equities | 16,000 | 346,174.03 | INDRA SISTEMAS SA EURO.20 SER 'A' | |
| Equities | 68,828 | 124,866.51 | INDUS & COMMER BK HKD2 | |
| Equities | 1,435,000 | 999,864.52 | INDUSTRIAL & COMMERCIAL BANK CHINA 'H' | |
| Equities | 1,000 | 41,090.00 | INERGY HLDGS L P | |
| Equities | 2,100 | 53,529.00 | INERGY L P UNIT LTD PARTNERSHIP INT UNITLTD PARTNERSHIP INT | |
| Equities | 10,100 | 92,213.00 | INFINERA CORP COM STK USD0.001 | |
| Equities | 1 | 0.00 | INFINITY MNG CORP COM NEW STK | |
| Equities | 3,285 | 19,184.40 | INFINITY PHARMACEUTICALS INC COM STK | |
| Equities | 1,275 | 7,446.00 | INFINITY PHARMACEUTICALS INC COM STK | |
| Equities | 1,000 | 36,460.00 | INFINITY PPTY & CAS CORP COM | |
| Equities | 1,900 | 69,274.00 | INFINITY PPTY & CAS CORP COM | |
| Equities | 3,600 | 20,556.00 | INFOGROUP INC COM | |
| Equities | 10,200 | 58,242.00 | INFOGROUP INC COM | |
| Equities | 5,200 | 89,388.00 | INFORMATICA CORP COM | |
| Equities | 18,100 | 311,139.00 | INFORMATICA CORP COM | |
| Equities | 12,600 | 22,302.00 | INFOSONICS CORP COM | |
| Equities | 1,500 | 9,945.00 | INFOSPACE INC COM PAR \$.0001 COM PAR | \$.0001 |
| Equities | 6,079 | 40,303.77 | INFOSPACE INC COM PAR \$.0001 COM PAR | \$.0001 |
| Equities | 135,861 | 1,366,735.33 | ING GROEP NV CVA EURO.24 | |
| Equities | 83,240 | 0.00 | ING OFFICE FD OPEN OFFER RIGHTS | |
| Equities | 208,100 | 77,389.68 | ING OFFICE FUND UNITS NPV (STAPLED) | |
| Equities | 119,840 | 44,566.94 | ING OFFICE FUND | |
| Equities | -46,963 | -981,526.70 | INGERSOLL-RAND PLC COM STK | |
| Equities | 900 | 13,716.00 | INGLES MKTS INC CL A | |
| Equities | 2,100 | 32,004.00 | INGLES MKTS INC CL A | |
| Equities | 9,900 | 173,250.00 | INGRAM MICRO INC CL A | |
| Equities | 21,530 | 376,775.00 | INGRAM MICRO INC CL A | |
| Equities | 37,500 | 656,250.00 | INGRAM MICRO INC CL A | |
| Equities | 3,900 | 27,300.00 | INLAND REAL ESTATE CORP COM NEW STK | |
| Equities | 6,900 | 253,517.89 | INMET MINING CORP COM NPV | |
| Equities | 2,800 | 12,264.00 | INNODATA ISOGEN INC COM NEW | |
| Equities | 4,300 | 72,627.00 | INNOPHOS HLDGS INC COM STK | |
| Equities | 6,500 | 109,785.00 | INNOPHOS HLDGS INC COM STK | |
| Equities | 59,200 | 273,037.26 | INNOTECH CORP(JPN) NPV | |
| Equities | 2,300 | 3,772.00 | INNOTRAC CORP COM STK | |

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| Equities | 1,300 | 5,811.00 | INNOVATIVE SOLUTIONS & SUPPORT INC COM | ISIN US45769N1054 |
| Equities | 3,900 | 17,433.00 | INNOVATIVE SOLUTIONS & SUPPORT INC COM | ISIN US45769N1054 |
| Equities | 2,400 | 23,184.00 | INSIGHT ENTERPRISES INC COM | |
| Equities | 6,762 | 65,320.92 | INSIGHT ENTERPRISES INC COM | |
| Equities | 3,410,246 | 3,784,711.00 | INSIGHT VENTURE PARTNERS (CAYMAN) V LP | |
| Equities | 200 | 568.00 | INSIGNIA SYS INC COM | |
| Equities | 5,000 | 1,950.00 | INSITE VISION INC COM | |
| Equities | 2,300 | 39,031.00 | INSITUFORM TECHNOLOGIES INC CL A COM | |
| Equities | 3,100 | 52,607.00 | INSITUFORM TECHNOLOGIES INC CL A COM | |
| Equities | 6,575 | 6,575.00 | INSMED INC COM NEW | |
| Equities | 6,300 | 35,028.00 | INSPIRE PHARMACEUTICALS INC COM | |
| Equities | 165,813 | 4,042.00 | INSTITUTIONAL VENTURE PTRS VI, LP | |
| Equities | 725,280 | 118,730.00 | INSTITUTIONAL VENTURE PTRS VII, LP | |
| Equities | 3,104,472 | 71,294.00 | INSTITUTIONAL VENTURE PTRS VIII, LP | |
| Equities | 883 | 2,931.56 | INSWEB CORP COM NEW STK | |
| Equities | 2,400 | 2,760.00 | INTEGRA BK CORP COM | |
| Equities | 3,526 | 4,054.90 | INTEGRA BK CORP COM | |
| Equities | 900 | 23,859.00 | INTEGRA LIFESCIENCES HLDG CORP COM DESP | |
| Equities | 2,100 | 55,671.00 | INTEGRA LIFESCIENCES HLDG CORP COM DESP | |
| Equities | 1,840 | 15,308.80 | INTEGRAL SYS INC MD COM | |
| Equities | 407 | 2,954.82 | INTEGRATED AMER INC COM NEW | |
| Equities | 11,300 | 68,252.00 | INTEGRATED DEVICE TECHNOLOGY INC COM | |
| Equities | 19,624 | 118,528.96 | INTEGRATED DEVICE TECHNOLOGY INC COM | |
| Equities | 2,100 | 16,401.00 | INTEGRATED ELECTRICAL SVCS INC COM NEW STK | |
| Equities | 75,265 | 199,452.25 | INTEGRATED SILICON SOLUTION INC COM | |
| Equities | 3,345 | 8,864.25 | INTEGRATED SILICON SOLUTION INC COM | |
| Equities | 5,190 | 155,648.10 | INTEGRYS ENERGY GROUP INC COM STK | |
| Equities | 8,740 | 262,112.60 | INTEGRYS ENERGY GROUP INC COM STK | |
| Equities | 9,495 | 157,142.25 | INTEL CORP COM | |
| Equities | 18,113 | 299,770.15 | INTEL CORP COM | |
| Equities | 18,655 | 308,740.25 | INTEL CORP COM | |
| Equities | 377,500 | 6,247,625.00 | INTEL CORP COM | |
| Equities | 886,630 | 14,673,726.50 | INTEL CORP COM | |
| Equities | 39,740 | 657,697.00 | INTEL CORP COM | |
| Equities | 119,426 | 1,976,500.30 | INTEL CORP COM | |
| Equities | 325,900 | 5,393,645.00 | INTEL CORP COM | |
| Equities | 1,000,000 | 838,750.00 | INTEL CORP JR SUB DEB CONV 2.95 DUE | 12-15-2035 REG |
| Equities | 1,800 | 3,096.00 | INTELLI-CHECK MOBILISA INC | |
| Equities | 2,300 | 0.00 | INTELLICORP INC COM | |
| Equities | 3,300 | 24,222.00 | INTER PARFUMS INC COM | |
| Equities | 975 | 7,156.50 | INTER PARFUMS INC COM | |
| Equities | 7,900 | 122,687.00 | INTERACTIVE BROKERS GROUP INC CL COM | |
| Equities | 1,800 | 41,652.00 | INTERACTIVE DATA CORP COM | |
| Equities | 4,900 | 113,386.00 | INTERACTIVE DATA CORP COM | |
| Equities | 2,200 | 26,972.00 | INTERACTIVE INTELLIGENCE INC COM STOCK | |
| Equities | 1,100 | 13,486.00 | INTERACTIVE INTELLIGENCE INC COM STOCK | |
| Equities | 7,417 | 847,318.08 | INTERCONTINENTALEXCHANGE INC COM | |
| Equities | 10,800 | 1,233,792.00 | INTERCONTINENTALEXCHANGE INC COM | |
| Equities | 1,593 | 181,984.32 | INTERCONTINENTALEXCHANGE INC COM | |
| Equities | 8,400 | 86,182.96 | INTERCONTL HOTELS ORD GBPO.13617 | |
| Equities | 745 | 0.00 | INTERDENT INC COM NEW | |
| Equities | 2,600 | 63,544.00 | INTERDIGITAL INC PA COM | |
| Equities | 8,900 | 217,516.00 | INTERDIGITAL INC PA COM | |
| Equities | 7,225 | 44,795.00 | INTERFACE INC CL A | |
| Equities | 300 | 0.18 | INTERIORS INC CL A | |
| Equities | 3,400 | 1,768.00 | INTERLEUKIN GENETICS INC COM | |
| Equities | 2,300 | 31,464.00 | INTERLINE BRANDS INC COM | |
| Equities | 2,400 | 30,960.00 | INTERMEC INC COM | |
| Equities | 6,753 | 87,113.70 | INTERMEC INC COM | |
| Equities | 2,200 | 33,440.00 | INTERMUNE INC COM | |
| Equities | 3,550 | 53,960.00 | INTERMUNE INC COM | |
| Equities | 3,400 | 11,866.00 | INTERNAP DELAWARE INC COM PAR \$.001 COM STK | |
| Equities | 3,216 | 11,223.84 | INTERNAP DELAWARE INC COM PAR \$.001 COM STK | |
| Equities | 1,500 | 22,305.00 | INTERNATIONAL ASSETS HLDG CORP COM | |
| Equities | 900 | 13,383.00 | INTERNATIONAL ASSETS HLDG CORP COM | |
| Equities | 2,880 | 300,729.60 | INTERNATIONAL BUSINESS MACHS CORP COM | |
| Equities | 3,339 | 348,658.38 | INTERNATIONAL BUSINESS MACHS CORP COM | |
| Equities | 1,165 | 121,649.30 | INTERNATIONAL BUSINESS MACHS CORP COM | |
| Equities | 3,570 | 372,779.40 | INTERNATIONAL BUSINESS MACHS CORP COM | |
| Equities | 900 | 93,978.00 | INTERNATIONAL BUSINESS MACHS CORP COM | |
| Equities | 100,011 | 10,443,148.62 | INTERNATIONAL BUSINESS MACHS CORP COM | |
| Equities | 210,300 | 21,959,526.00 | INTERNATIONAL BUSINESS MACHS CORP COM | |
| Equities | 32,900 | 3,435,418.00 | INTERNATIONAL BUSINESS MACHS CORP COM | |

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| Equities | 8,350 | 871,907.00 INTERNATIONAL BUSINESS MACHS CORP COM |
| Equities | 23,967 | 2,502,634.14 INTERNATIONAL BUSINESS MACHS CORP COM |
| Equities | 14,100 | 1,472,322.00 INTERNATIONAL BUSINESS MACHS CORP COM |
| Equities | 8,400 | 24,024.00 INTERNATIONAL COAL GROUP INC NEW COM |
| Equities | 12,300 | 35,178.00 INTERNATIONAL COAL GROUP INC NEW COM |
| Equities | 420,000 | 450,975.00 INTERNATIONAL GAME TECHNOLOGY NT CONV 144A 3.25% DUE 05-01-2014 BEO |
| Equities | 83,537 | 100,772.16 INTERNATIONAL PERSONAL FINANCE PLC ORD GBP0.10 |
| Equities | 900 | 24,264.00 INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW |
| Equities | 1,700 | 43,537.00 INTERNATIONAL SPEEDWAY CORP CL A |
| Equities | 3,727 | 95,448.47 INTERNATIONAL SPEEDWAY CORP CL A |
| Equities | 900 | 180.00 INTERNET AMER INC COM |
| Equities | 4,100 | 27,593.00 INTERNET CAP GROUP INC COM NEW |
| Equities | 2,898 | 19,503.54 INTERNET CAP GROUP INC COM NEW |
| Equities | 1,200 | 6,720.00 INTERPHASE CORP COM |
| Equities | 30,500 | 154,025.00 INTERPUBLIC GROUP COMPANIES INC COM |
| Equities | 82,824 | 418,261.20 INTERPUBLIC GROUP COMPANIES INC COM |
| Equities | 7,700 | 96,789.00 INTERSIL CORP |
| Equities | 23,938 | 300,900.66 INTERSIL CORP |
| Equities | 2,360 | 21,995.20 INTERVAL LEISURE GROUP INC COM STK |
| Equities | 4,476 | 41,716.32 INTERVAL LEISURE GROUP INC COM STK |
| Equities | 3,695,979 | 2,668,507.00 INTERWEST PARTNERS IX LP 6-011384 |
| Equities | 5,009,584 | 3,616,912.00 INTERWEST PARTNERS IX LP 6-011385 |
| Equities | 845,406 | 8,376.00 INTERWEST PARTNERS V, LP |
| Equities | 700,399 | 77,945.00 INTERWEST PARTNERS VI, LP |
| Equities | 1,409,593 | 656,117.00 INTERWEST PARTNERS VII, LP |
| Equities | 1,265,280 | 779,150.00 INTERWEST PARTNERS VIII, LP |
| Equities | 354,965 | 1,142,661.41 INTESA SANPAOLO EURO.52 |
| Equities | 285,400 | 918,725.97 INTESA SANPAOLO EURO.52 |
| Equities | 949,615 | 3,056,888.44 INTESA SANPAOLO EURO.52 |
| Equities | 1,374,500 | 4,424,628.04 INTESA SANPAOLO EURO.52 |
| Equities | 942,400 | 3,033,662.76 INTESA SANPAOLO EURO.52 |
| Equities | 1,800 | 360.00 INTEST CORP COM |
| Equities | 1,400 | 12,194.00 INTEVAC INC COM |
| Equities | 2,400 | 20,904.00 INTEVAC INC COM |
| Equities | 4,100 | 42,271.00 INTL BANCSHARES CORP COM |
| Equities | 2,750 | 28,352.50 INTL BANCSHARES CORP COM |
| Equities | 34,331 | 353,952.61 INTL BANCSHARES CORP COM |
| Equities | 5,000 | 163,600.00 INTL FLAVORS & FRAGRANCES INC COM |
| Equities | 9,300 | 304,296.00 INTL FLAVORS & FRAGRANCES INC COM |
| Equities | 15,100 | 494,072.00 INTL FLAVORS & FRAGRANCES INC COM |
| Equities | 2,000 | 65,440.00 INTL FLAVORS & FRAGRANCES INC COM |
| Equities | 19,300 | 306,870.00 INTL GAME TECH COM |
| Equities | 30,162 | 479,575.80 INTL GAME TECH COM |
| Equities | 46,924 | 746,091.60 INTL GAME TECH COM |
| Equities | 8,700 | 138,330.00 INTL GAME TECH COM |
| Equities | 27,690 | 418,949.70 INTL PAPER CO COM |
| Equities | 62,389 | 943,945.57 INTL PAPER CO COM |
| Equities | 14,351 | 217,130.63 INTL PAPER CO COM |
| Equities | 54,000 | 211,653.18 INTL POWER ORD GBP0.50 |
| Equities | 17,000 | 66,631.56 INTL POWER ORD GBP0.50 |
| Equities | 4,500 | 66,645.00 INTL RECTIFIER CORP COM |
| Equities | 8,180 | 121,145.80 INTL RECTIFIER CORP COM |
| Equities | 1,115 | 31,309.20 INTREPID POTASH INC COM |
| Equities | 7,700 | 216,216.00 INTREPID POTASH INC COM |
| Equities | 700 | 1,890.00 INTRICON CORP COM |
| Equities | 19,490 | 548,838.40 INTUIT COM |
| Equities | 49,882 | 1,404,677.12 INTUIT COM |
| Equities | 245 | 40,096.70 INTUITIVE SURGICAL INC COM NEW STK |
| Equities | 200 | 32,732.00 INTUITIVE SURGICAL INC COM NEW STK |
| Equities | 4,200 | 687,372.00 INTUITIVE SURGICAL INC COM NEW STK |
| Equities | 6,414 | 1,049,715.24 INTUITIVE SURGICAL INC COM NEW STK |
| Equities | 900 | 147,294.00 INTUITIVE SURGICAL INC COM NEW STK |
| Equities | 2,700 | 47,655.00 INVACARE CORP COM |
| Equities | 3,697 | 65,252.05 INVACARE CORP COM |
| Equities | 5,400 | 95,310.00 INVACARE CORP COM |
| Equities | 89,600 | 329,791.62 INVENSYS ORD GBP0.10 |
| Equities | 1,500 | 20,295.00 INVENTIV HEALTH INC COM STK |
| Equities | 4,433 | 59,978.49 INVENTIV HEALTH INC COM STK |
| Equities | 1,290 | 45,898.20 INVERNESS MED INNOVATIONS INC COM |
| Equities | 5,100 | 181,458.00 INVERNESS MED INNOVATIONS INC COM |
| Equities | 10,594 | 376,934.52 INVERNESS MED INNOVATIONS INC COM |
| Equities | 189 | 42,128.10 INVERNESS MED INNOVATIONS INC PERP PFD CONV SER B |
| Equities | 594 | 132,402.60 INVERNESS MED INNOVATIONS INC PERP PFD CONV SER B |

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| Equities | 27,500 | 490,050.00 | INVESCO LTD COM STK USD0.10 |
| Equities | 26,450 | 471,339.00 | INVESCO LTD COM STK USD0.10 |
| Equities | 64,900 | 1,156,518.00 | INVESCO LTD COM STK USD0.10 |
| Equities | 15,300 | 272,646.00 | INVESCO LTD COM STK USD0.10 |
| Equities | 34,179 | 609,069.78 | INVESCO LTD COM STK USD0.10 |
| Equities | 7,028 | 125,238.96 | INVESCO LTD COM STK USD0.10 |
| Equities | 17,200 | 264,176.51 | INVESTOR AB SER'B'NPV |
| Equities | 1,100 | 3,366.00 | INVESTORS CAP HLDGS LTD COM |
| Equities | 4,400 | 39,116.00 | INVESTORS REAL ESTATE TR COM STK |
| Equities | 7,600 | 67,564.00 | INVESTORS REAL ESTATE TR COM STK |
| Equities | 400 | 10,760.00 | INVESTORS TITLE CO NC COM |
| Equities | 2,200 | 44,858.00 | INVT TECH GROUP INC NEW COM |
| Equities | 30,985 | 631,784.15 | INVT TECH GROUP INC NEW COM |
| Equities | 5,002 | 101,990.78 | INVT TECH GROUP INC NEW COM |
| Equities | 8,600 | 175,354.00 | INVT TECH GROUP INC NEW COM |
| Equities | 800 | 4,320.00 | INX INC COM |
| Equities | 4,400 | 11,308.00 | ION GEOPHYSICAL CORP COM STK |
| Equities | 10,597 | 27,234.29 | ION GEOPHYSICAL CORP COM STK |
| Equities | 1,800 | 297.00 | ION NETWORKS INC COM |
| Equities | 12,500 | 42,140.46 | IOOF HOLDINGS LTD NPV |
| Equities | 1,600 | 20,016.00 | IOWA TELECOMMUNICATION SVCS INC COM STK |
| Equities | 1,400 | 2,240.00 | IPASS INC COM |
| Equities | 4,000 | 109,360.00 | IPC HLDGS LTD COM STK USD0.01 |
| Equities | 10,900 | 298,006.00 | IPC HLDGS LTD COM STK USD0.01 |
| Equities | 1,095 | 29,225.55 | IPC THE HOSPITALIST CO INC STK |
| Equities | 700 | 10,472.00 | IPCS INC DEL COM NEW COM NEW |
| Equities | 1,700 | 18,649.00 | IPG PHOTONICS CORP COM |
| Equities | 1,400 | 2,884.00 | IRIDEX CORP COM |
| Equities | 2,300 | 27,140.00 | IRIS INTL INC COM STK |
| Equities | 2,200 | 28,556.00 | IROBOT CORP COM |
| Equities | 1,500 | 19,470.00 | IROBOT CORP COM |
| Equities | 9,900 | 284,625.00 | IRON MTN INC COM STK |
| Equities | 22,050 | 633,937.50 | IRON MTN INC COM STK |
| Equities | 31,222 | 897,632.50 | IRON MTN INC COM STK |
| Equities | 44 | 22.00 | IRVINE SENSORS CORP COM PAR \$ COM PAR \$ |
| Equities | 2,900 | 2,088.00 | IRWIN FINL CORP COM |
| Equities | 3,318 | 2,388.96 | IRWIN FINL CORP COM |
| Equities | 1,800 | 7,632.00 | ISILON SYS INC COM |
| Equities | 5,700 | 94,050.00 | ISIS PHARMACEUTICALS CALIF COM |
| Equities | 17,700 | 292,050.00 | ISIS PHARMACEUTICALS CALIF COM |
| Equities | 1,300 | 17,316.00 | ISLE CAPRI CASINOS INC COM |
| Equities | 3,100 | 41,292.00 | ISLE CAPRI CASINOS INC COM |
| Equities | 500 | 53,265.00 | ISRAMCO INC COM NEW |
| Equities | 3,200 | 13,440.00 | ISTA PHARMACEUTICALS INC COM NEW STK |
| Equities | 3,610 | 15,162.00 | ISTA PHARMACEUTICALS INC COM NEW STK |
| Equities | 8,700 | 24,708.00 | ISTAR FINL INC COM |
| Equities | 33,876 | 96,207.84 | ISTAR FINL INC COM |
| Equities | 2,890 | 131,090.40 | ITC HLDGS CORP COM STK |
| Equities | 6,650 | 301,644.00 | ITC HLDGS CORP COM STK |
| Equities | 9,800 | 444,528.00 | ITC HLDGS CORP COM STK |
| Equities | 1,600 | 2,080.00 | ITERIS INC NEW COM |
| Equities | 870,000 | 6,059,387.47 | ITOCHU CORP NPV |
| Equities | 51,000 | 355,205.47 | ITOCHU CORP NPV |
| Equities | 655 | 36,070.85 | ITRON INC COM STK NPV |
| Equities | 2,500 | 137,675.00 | ITRON INC COM STK NPV |
| Equities | 5,900 | 324,913.00 | ITRON INC COM STK NPV |
| Equities | 2,060 | 91,670.00 | ITT CORP INC COM |
| Equities | 15,270 | 679,515.00 | ITT CORP INC COM |
| Equities | 30,800 | 1,370,600.00 | ITT CORP INC COM |
| Equities | 24,800 | 1,103,600.00 | ITT CORP INC COM |
| Equities | 0 | 0.00 | ITT CORP INC COM |
| Equities | 3,190 | 321,105.40 | ITT EDL SVCS INC COM |
| Equities | 5,200 | 523,432.00 | ITT EDL SVCS INC COM |
| Equities | 5,572 | 560,877.52 | ITT EDL SVCS INC COM |
| Equities | 2,700 | 271,782.00 | ITT EDL SVCS INC COM |
| Equities | 5,800 | 4,060.00 | IVAX DIAGNOSTICS INC COM |
| Equities | 3,700 | 24,938.00 | IXIA COM |
| Equities | 5,000 | 33,700.00 | IXIA COM |
| Equities | 20,800 | 210,496.00 | IXYS CORP DEL COM |
| Equities | 2,882 | 29,165.84 | IXYS CORP DEL COM |
| Equities | 1,800 | 64,620.00 | J & J SNACK FOODS CORP COM STK NPV |
| Equities | 2,000 | 71,800.00 | J & J SNACK FOODS CORP COM STK NPV |
| Equities | 800 | 3,072.00 | J ALEXANDERS CORP COM |

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| Equities | 1,725 | 46,609.50 J CREW GROUP INC COM |
| Equities | 1,800 | 48,636.00 J CREW GROUP INC COM |
| Equities | 11,100 | 299,922.00 J CREW GROUP INC COM |
| Equities | 7,000 | 33,445.61 J FRONT RETAILING NPV |
| Equities | 25,210 | 60,957.78 J P MORGAN INTL DERIVATIVES LTD INDIAN LOW EXERCISE PRICE WT 144A 3C7 DABUR IN |
| Equities | 3,009,731 | 720,359.00 J.W. CHILDS EQUITY PARTNERS II, LP |
| Equities | 6,311,163 | 6,462,715.00 J.W. CHILDS EQUITY PARTNERS III, LP |
| Equities | 2,500 | 56,400.00 J2 GLOBAL COMMUNICATONS INC COM NEW |
| Equities | 16,000 | 360,960.00 J2 GLOBAL COMMUNICATONS INC COM NEW |
| Equities | 8,200 | 184,992.00 J2 GLOBAL COMMUNICATONS INC COM NEW |
| Equities | 7,852 | 177,141.12 J2 GLOBAL COMMUNICATONS INC COM NEW |
| Equities | 6,300 | 142,128.00 J2 GLOBAL COMMUNICATONS INC COM NEW |
| Equities | 10,600 | 78,652.00 JABIL CIRCUIT INC COM |
| Equities | 25,020 | 185,648.40 JABIL CIRCUIT INC COM |
| Equities | 31,900 | 236,698.00 JABIL CIRCUIT INC COM |
| Equities | 4,000 | 89,800.00 JACK IN THE BOX INC COM |
| Equities | 6,806 | 152,794.70 JACK IN THE BOX INC COM |
| Equities | 17,400 | 390,630.00 JACK IN THE BOX INC COM |
| Equities | 1,500 | 9,390.00 JACKSON HEWITT TAX SVC INC COM |
| Equities | 4,133 | 25,872.58 JACKSON HEWITT TAX SVC INC COM |
| Equities | 1,200 | 1,020.00 JACO ELECTRS INC COM |
| Equities | 6,780 | 285,370.20 JACOBS ENGR GROUP INC COM |
| Equities | 9,890 | 416,270.10 JACOBS ENGR GROUP INC COM |
| Equities | 10,850 | 456,676.50 JACOBS ENGR GROUP INC COM |
| Equities | 18,040 | 759,303.60 JACOBS ENGR GROUP INC COM |
| Equities | 2,300 | 29,509.00 JAKKS PAC INC COM |
| Equities | 29,938 | 384,104.54 JAKKS PAC INC COM |
| Equities | 3,188 | 40,902.04 JAKKS PAC INC COM |
| Equities | 5,000 | 64,150.00 JAKKS PAC INC COM |
| Equities | 21,400 | 72,663.48 JAMES HARDIE COMSTK |
| Equities | 4,300 | 65,059.00 JAMES RIV COAL CO COM NEW STK |
| Equities | 11,400 | 129,960.00 JANUS CAP GROUP INC COM |
| Equities | 29,300 | 334,020.00 JANUS CAP GROUP INC COM |
| Equities | 23 | 153,516.09 JAPAN LOGISTICS FD REIT |
| Equities | 24 | 199,243.41 JAPAN REAL ESTATE REIT |
| Equities | 48 | 398,486.81 JAPAN REAL ESTATE REIT |
| Equities | 55 | 456,599.47 JAPAN REAL ESTATE REIT |
| Equities | 56 | 258,858.89 JAPAN RETAIL FUND REIT |
| Equities | 87 | 272,311.76 JAPAN TOBACCO INC NPV |
| Equities | 4,568 | 85,650.00 JARDEN CORP COM |
| Equities | 11,291 | 211,706.25 JARDEN CORP COM |
| Equities | 14,800 | 277,500.00 JARDEN CORP COM |
| Equities | 60,000 | 1,645,200.00 JARDINE MATHESON HLDGS USD0.25(SING QUOTE) |
| Equities | 13,200 | 361,944.00 JARDINE MATHESON HLDGS USD0.25(SING QUOTE) |
| Equities | 10,300 | 38,419.00 JAZZ PHARMACEUTICALS INC COM STK |
| Equities | 79,100 | 984,805.26 JB HI-FI NPV |
| Equities | 2,700 | 40,392.00 JDA SOFTWARE GROUP INC COM |
| Equities | 3,440 | 51,462.40 JDA SOFTWARE GROUP INC COM |
| Equities | 12,100 | 69,212.00 JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 |
| Equities | 40,186 | 229,863.92 JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 |
| Equities | 32,781 | 187,507.32 JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001 |
| Equities | 6,800 | 145,044.00 JEFFERIES GROUP INC NEW COM |
| Equities | 21,792 | 464,823.36 JEFFERIES GROUP INC NEW COM |
| Equities | 589 | 206.15 JER INVS TR INC COM NEW STK |
| Equities | 163,200 | 1,112,056.87 JERONIMO MARTINS EUR1 (POST SUBDIVISION) |
| Equities | 2,595 | 17,682.52 JERONIMO MARTINS EUR1 (POST SUBDIVISION) |
| Equities | 9,000 | 61,326.67 JERONIMO MARTINS EUR1 (POST SUBDIVISION) |
| Equities | 39,337 | 167,968.99 JETBLUE AWYS CORP COM |
| Equities | 49,900 | 213,073.00 JETBLUE AWYS CORP COM |
| Equities | 100,000 | 427,000.00 JETBLUE AWYS CORP COM |
| Equities | 196,500 | 6,618,904.49 JFE HOLDINGS INC NPV |
| Equities | 8,500 | 286,313.93 JFE HOLDINGS INC NPV |
| Equities | 8,000 | 269,471.94 JFE HOLDINGS INC NPV |
| Equities | 1,458 | 49,111.26 JFE HOLDINGS INC NPV |
| Equities | 4,900 | 165,051.56 JFE HOLDINGS INC NPV |
| Equities | 1 | 1.00 JLL PARTNERS FUND II, LP |
| Equities | 3,529,405 | 194,698.00 JLL PARTNERS FUND III, LP |
| Equities | 5,373,464 | 7,124,662.00 JLL PARTNERS FUND IV, LP |
| Equities | 7,253,887 | 6,505,826.00 JLL PARTNERS FUND V LP |
| Equities | 1,900 | 39,273.00 JO-ANN STORES INC COM STK |
| Equities | 2,885 | 59,632.95 JO-ANN STORES INC COM STK |
| Equities | 1,857 | 23,249.64 JOHN BEAN TECHNOLOGIES CORP COM STK |
| Equities | 3,883 | 48,615.16 JOHN BEAN TECHNOLOGIES CORP COM STK |

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| Equities | 4,055 | 230,324.00 | JOHNSON & JOHNSON COM |
| Equities | 4,150 | 235,720.00 | JOHNSON & JOHNSON COM |
| Equities | 3,732 | 211,977.60 | JOHNSON & JOHNSON COM |
| Equities | 3,080 | 174,944.00 | JOHNSON & JOHNSON COM |
| Equities | 7,600 | 431,680.00 | JOHNSON & JOHNSON COM |
| Equities | 205,210 | 11,655,928.00 | JOHNSON & JOHNSON COM |
| Equities | 439,499 | 24,963,543.20 | JOHNSON & JOHNSON COM |
| Equities | 61,400 | 3,487,520.00 | JOHNSON & JOHNSON COM |
| Equities | 18,890 | 1,072,952.00 | JOHNSON & JOHNSON COM |
| Equities | 52,527 | 2,983,533.60 | JOHNSON & JOHNSON COM |
| Equities | 17,200 | 976,960.00 | JOHNSON & JOHNSON COM |
| Equities | 86,900 | 4,935,920.00 | JOHNSON & JOHNSON COM |
| Equities | 46,280 | 1,005,201.60 | JOHNSON CTL INC COM |
| Equities | 96,000 | 2,085,120.00 | JOHNSON CTL INC COM |
| Equities | 15,600 | 338,832.00 | JOHNSON CTL INC COM |
| Equities | 40,700 | 884,004.00 | JOHNSON CTL INC COM |
| Equities | 18,200 | 395,304.00 | JOHNSON CTL INC COM |
| Equities | 15,100 | 286,224.20 | JOHNSON MATTHEY ORD GBP1 |
| Equities | 17,990 | 341,004.86 | JOHNSON MATTHEY ORD GBP1 |
| Equities | 6,812 | 129,123.13 | JOHNSON MATTHEY ORD GBP1 |
| Equities | 1,100 | 6,061.00 | JOHNSON OUTDOORS INC CL A |
| Equities | 6,500 | 69,745.00 | JONES APPAREL GROUP INC COM |
| Equities | 17,900 | 192,067.00 | JONES APPAREL GROUP INC COM |
| Equities | 15,700 | 168,461.00 | JONES APPAREL GROUP INC COM |
| Equities | 3,800 | 124,374.00 | JONES LANG LASALLE INC COM STK |
| Equities | 7,300 | 238,929.00 | JONES LANG LASALLE INC COM STK |
| Equities | 2,100 | 2,331.00 | JONES SODA CO COM |
| Equities | 1,300 | 44,798.00 | JOS A BK CLOTHIERS INC COM |
| Equities | 12,000 | 413,520.00 | JOS A BK CLOTHIERS INC COM |
| Equities | 10,400 | 358,384.00 | JOS A BK CLOTHIERS INC COM |
| Equities | 20,023 | 689,992.58 | JOS A BK CLOTHIERS INC COM |
| Equities | 4,043 | 139,321.78 | JOS A BK CLOTHIERS INC COM |
| Equities | 2,600 | 2,730.00 | JOURNAL COMMUNICATIONS INC COM |
| Equities | 4,197 | 4,406.85 | JOURNAL COMMUNICATIONS INC COM |
| Equities | 1,055 | 37,684.60 | JOY GLOBAL INC COM |
| Equities | 10,660 | 380,775.20 | JOY GLOBAL INC COM |
| Equities | 28,275 | 1,009,983.00 | JOY GLOBAL INC COM |
| Equities | 2,550 | 86,980.50 | JPMORGAN CHASE & CO COM |
| Equities | 8,314 | 283,590.54 | JPMORGAN CHASE & CO COM |
| Equities | 7,445 | 253,948.95 | JPMORGAN CHASE & CO COM |
| Equities | 16,290 | 555,651.90 | JPMORGAN CHASE & CO COM |
| Equities | 5,200 | 177,372.00 | JPMORGAN CHASE & CO COM |
| Equities | 273,588 | 9,332,086.68 | JPMORGAN CHASE & CO COM |
| Equities | 587,929 | 20,054,258.19 | JPMORGAN CHASE & CO COM |
| Equities | 28,400 | 968,724.00 | JPMORGAN CHASE & CO COM |
| Equities | 84,464 | 2,881,067.04 | JPMORGAN CHASE & CO COM |
| Equities | 91,284 | 3,113,697.24 | JPMORGAN CHASE & CO COM |
| Equities | 112,500 | 3,837,375.00 | JPMORGAN CHASE & CO COM |
| Equities | 9,300 | 143,618.18 | JS GROUP CORP COM NPV |
| Equities | 19,000 | 325,511.74 | JSR CORP NPV |
| Equities | 22,524 | 873,580.36 | JULIUS BAER HLDG CHF0.05 (REGD) |
| Equities | 38,000 | 896,800.00 | JUNIPER NETWORKS INC COM |
| Equities | 29,700 | 700,920.00 | JUNIPER NETWORKS INC COM |
| Equities | 85,562 | 2,019,263.20 | JUNIPER NETWORKS INC COM |
| Equities | 25,582 | 603,735.20 | JUNIPER NETWORKS INC COM |
| Equities | 87,500 | 2,065,000.00 | JUNIPER NETWORKS INC COM |
| Equities | 146,000 | 3,445,600.00 | JUNIPER NETWORKS INC COM |
| Equities | 5,686 | 0.00 | JUPITER MEDIA METRIX INC COM |
| Equities | 13 | 9,862.67 | JUPITER TELECOMM NPV |
| Equities | 40 | 30,346.69 | JUPITER TELECOMM NPV |
| Equities | 500 | 39,840.00 | K TRON INTL INC COM |
| Equities | 2,100 | 6,741.00 | K.V PHARMACEUTICAL CL A |
| Equities | 4,300 | 13,803.00 | K.V PHARMACEUTICAL CL A |
| Equities | 2,100 | 23,709.00 | KADANT INC COM |
| Equities | 2,589 | 29,229.81 | KADANT INC COM |
| Equities | 3,000 | 22,075.97 | KAGOSHIMA BANK NPV |
| Equities | 9,000 | 66,227.91 | KAGOSHIMA BANK NPV |
| Equities | 800 | 28,728.00 | KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 51,000 | 159,102.45 | KAJIMA CORP NPV |
| Equities | 161,000 | 1,435,041.72 | KAKEN PHARM NPV |
| Equities | 2,300 | 38,410.00 | KAMAN CORP COM |
| Equities | 2,900 | 48,430.00 | KAMAN CORP COM |
| Equities | 23,000 | 194,040.52 | KAMIGUMI CO LTD NPV |

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| Equities | 8,000 | 174,534.90 KAO CORP NPV |
| Equities | 254,000 | 5,541,483.13 KAO CORP NPV |
| Equities | 1,700 | 2,346.00 KATY INDS INC COM STK |
| Equities | 62,000 | 170,928.12 KAWASAKI HEAVY IND NPV |
| Equities | 51,000 | 210,374.67 KAWASAKI KISEN KAISHA LTD NPV |
| Equities | 39,000 | 160,874.75 KAWASAKI KISEN KAISHA LTD NPV |
| Equities | 7,200 | 234,432.00 KAYDON CORP COM |
| Equities | 3,159 | 102,857.04 KAYDON CORP COM |
| Equities | 7,700 | 105,336.00 KB HOME COM |
| Equities | 14,200 | 194,256.00 KB HOME COM |
| Equities | 5,680 | 77,702.40 KB HOME COM |
| Equities | 3,200 | 43,776.00 KB HOME COM |
| Equities | 10,491 | 191,297.62 KBC GROUP SA NPV |
| Equities | 9,300 | 171,492.00 KBR INC COM |
| Equities | 28,749 | 530,131.56 KBR INC COM |
| Equities | 47,900 | 883,276.00 KBR INC COM |
| Equities | 1,900 | 54,644.00 KBW INC COM STK |
| Equities | 8,800 | 253,088.00 KBW INC COM STK |
| Equities | 3,300 | 94,908.00 KBW INC COM STK |
| Equities | 56 | 297,165.36 KDDI CORP NPV |
| Equities | 750 | 3,979,893.25 KDDI CORP NPV |
| Equities | 29 | 153,889.21 KDDI CORP NPV |
| Equities | 10 | 53,065.24 KDDI CORP NPV |
| Equities | 34 | 180,421.83 KDDI CORP NPV |
| Equities | 2,400 | 27,456.00 KEARNY FINL CORP COM |
| Equities | 3,200 | 12,800.00 KEITHLEY INSTRS INC COM |
| Equities | 49,000 | 246,815.57 KEIYO CO LTD NPV |
| Equities | 18,300 | 166,810.27 KELLER GROUP ORD GBPO.10 |
| Equities | 5,354 | 249,335.78 KELLOGG CO COM |
| Equities | 22,590 | 1,052,016.30 KELLOGG CO COM |
| Equities | 40,200 | 1,872,114.00 KELLOGG CO COM |
| Equities | 4,900 | 228,193.00 KELLOGG CO COM |
| Equities | 34,890 | 1,624,827.30 KELLOGG CO COM |
| Equities | 1,100 | 12,045.00 KELLY SERVICES INC CL A COM |
| Equities | 3,556 | 38,938.20 KELLY SERVICES INC CL A COM |
| Equities | 7,610,895 | 6,981,310.00 KELSO INVESTMENT ASSOCIATES VII, LP |
| Equities | 1,000 | 12,240.00 KENDLE INTL INC COM |
| Equities | 3,600 | 44,064.00 KENDLE INTL INC COM |
| Equities | 266 | 143,083.38 KENEDIX INC NPV |
| Equities | 27 | 93,465.31 KENEDIX REALTY INV REIT |
| Equities | 44 | 152,313.83 KENEDIX REALTY INV REIT |
| Equities | 2,000 | 23,140.00 KENEXA CORP COM |
| Equities | 3,200 | 37,024.00 KENEXA CORP COM |
| Equities | 4,600 | 88,228.00 KENNAMETAL INC CAP |
| Equities | 19,603 | 375,985.54 KENNAMETAL INC CAP |
| Equities | 14,352 | 275,271.36 KENNAMETAL INC CAP |
| Equities | 1,000 | 26,210.00 KENSEY NASH CORP COM |
| Equities | 155,000 | 738,936.68 KEPPEL CORP NPV |
| Equities | 48,800 | 232,645.87 KEPPEL CORP NPV |
| Equities | 17,000 | 25,957.78 KEPPEL LAND LTD NPV |
| Equities | 53,000 | 80,927.21 KEPPEL LAND LTD NPV |
| Equities | 15,300 | 346,587.82 KERRY GROUP 'A'ORD EURO.125 |
| Equities | 2,335 | 53,254.55 KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST |
| Equities | 8,000 | 182,456.72 KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST |
| Equities | 157,800 | 692,279.40 KERRY PROPERTIES HKD1 |
| Equities | 135,671 | 595,197.97 KERRY PROPERTIES HKD1 |
| Equities | 500 | 5,500.00 KEWAUNEE SCIENTIFIC CORP COM |
| Equities | 205,900 | 254,314.83 KEWILL PLC ORD GBPO.01 |
| Equities | 8,600 | 49,536.00 KEY ENERGY SVCS INC |
| Equities | 30,400 | 175,104.00 KEY ENERGY SVCS INC |
| Equities | 21,600 | 124,416.00 KEY ENERGY SVCS INC |
| Equities | 900 | 8,901.00 KEY TECH INC COM |
| Equities | 1,300 | 2,080.00 KEY TRONIC CORP COM |
| Equities | 13,037 | 0.00 KEY3MEDIA GROUP INC COM |
| Equities | 23,682 | 124,093.68 KEYCORP NEW COM |
| Equities | 104,171 | 545,856.04 KEYCORP NEW COM |
| Equities | 41,100 | 215,364.00 KEYCORP NEW COM |
| Equities | 1,890 | 385,894.18 KEYENCE CORP NPV |
| Equities | 1,450 | 296,056.38 KEYENCE CORP NPV |
| Equities | 958 | 195,601.39 KEYENCE CORP NPV |
| Equities | 3,700 | 28,268.00 KEYNOTE SYS INC COM ISIN US4933081006 |
| Equities | 2,241 | 20,572.38 K-FED BANCORP COM STK |
| Equities | 3,500 | 28,945.00 KFORCE INC |

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| Equities | 7,064 | 58,419.28 | KFORCE INC | |
| Equities | 1,050 | 55,965.00 | KGHM POLSKA MIEDZ GDR REPR 2 ORD SHS PLN10 | |
| Equities | 3,450 | 183,885.00 | KGHM POLSKA MIEDZ GDR REPR 2 ORD SHS PLN10 | |
| Equities | 61,900 | 1,271,426.00 | KILROY RLTY CORP COM | |
| Equities | 1,900 | 39,026.00 | KILROY RLTY CORP COM | |
| Equities | 9,480 | 194,719.20 | KILROY RLTY CORP COM | |
| Equities | 16,700 | 343,018.00 | KILROY RLTY CORP COM | |
| Equities | 1,800 | 11,232.00 | KIMBALL INTL INC CL B | |
| Equities | 3,975 | 24,804.00 | KIMBALL INTL INC CL B | |
| Equities | 341,700 | 1,303,728.10 | KIMBERLY CLARK DE MEXICO S.A.B DE C.V | |
| Equities | 2,068 | 108,425.24 | KIMBERLY-CLARK CORP COM | |
| Equities | 36,640 | 1,921,035.20 | KIMBERLY-CLARK CORP COM | |
| Equities | 67,470 | 3,537,452.10 | KIMBERLY-CLARK CORP COM | |
| Equities | 13,802 | 723,638.86 | KIMBERLY-CLARK CORP COM | |
| Equities | 30,911 | 310,655.55 | KIMCO RLTY CORP COM | |
| Equities | 269,450 | 2,707,972.50 | KIMCO RLTY CORP COM | |
| Equities | 15,380 | 154,569.00 | KIMCO RLTY CORP COM | |
| Equities | 64,940 | 652,647.00 | KIMCO RLTY CORP COM | |
| Equities | 7,200 | 72,360.00 | KIMCO RLTY CORP COM | |
| Equities | 13,700 | 137,685.00 | KIMCO RLTY CORP COM | |
| Equities | 72,450 | 728,122.50 | KIMCO RLTY CORP COM | |
| Equities | 429,455 | 0.00 | KINDER MORGAN MGMT LLC KINDER MORGAN | MGMT LLC FR CUSIP |
| Equities | 882,977 | 0.00 | KINDER MORGAN MGMT LLC KINDER MORGAN | MGMT LLC FR CUSIP |
| Equities | 3,192 | 144,182.64 | KINDER MORGAN MGMT LLC SHS COM STK | |
| Equities | 1,700 | 21,029.00 | KINDRED HEALTHCARE INC COM STK | |
| Equities | 3,636 | 44,977.32 | KINDRED HEALTHCARE INC COM STK | |
| Equities | 12,400 | 153,388.00 | KINDRED HEALTHCARE INC COM STK | |
| Equities | 9,450 | 257,512.50 | KINETIC CONCEPTS INC COM NEW COM NEW | |
| Equities | 3,500 | 95,375.00 | KINETIC CONCEPTS INC COM NEW COM NEW | |
| Equities | 7,599 | 207,072.75 | KINETIC CONCEPTS INC COM NEW COM NEW | |
| Equities | 14,800 | 403,300.00 | KINETIC CONCEPTS INC COM NEW COM NEW | |
| Equities | 13,900 | 133,857.00 | KING PHARMACEUTICALS INC COM | |
| Equities | 32,444 | 312,435.72 | KING PHARMACEUTICALS INC COM | |
| Equities | 104,300 | 1,004,409.00 | KING PHARMACEUTICALS INC COM | |
| Equities | 260,191 | 761,865.14 | KINGFISHER ORD GBPO.157142857 | |
| Equities | 48,700 | 263,789.15 | KINGSGATE CONSD LTD NPV | |
| Equities | 3,500 | 111,265.00 | KIRBY CORP COM | |
| Equities | 18,300 | 581,757.00 | KIRBY CORP COM | |
| Equities | 6,130 | 194,872.70 | KIRBY CORP COM | |
| Equities | 18,000 | 251,852.62 | KIRIN HOLDINGS COM NPV | |
| Equities | 1,730 | 20,777.30 | KIRKLANDS INC COM | |
| Equities | 3,700 | 44,437.00 | KIRKLANDS INC COM | |
| Equities | 312,633 | 539,188.00 | KIRTLAND CAPITAL PARTNERS II, LP | |
| Equities | 2,502,345 | 878,937.00 | KIRTLAND CAPITAL PARTNERS III, LP | |
| Equities | 2,400 | 7,008.00 | KITE RLTY GROUP TR COM | |
| Equities | 2,400 | 0.00 | KITTY HAWK INC COM | |
| Equities | 1,094,984 | 185,085.00 | KKR 1996 FUND, LP | |
| Equities | 4,900 | 4,557.00 | KKR FINL HLDGS LLC COM STK | |
| Equities | 24,350 | 614,837.50 | KLA-TENCOR CORP | |
| Equities | 23,600 | 595,900.00 | KLA-TENCOR CORP | |
| Equities | 4,200 | 106,050.00 | KLA-TENCOR CORP | |
| Equities | 293,992 | 1,061,644.00 | KLEE ASIA FUND I, LP | |
| Equities | 18,013 | 960,725.55 | KLEE EUROPE FUND I, LP | |
| Equities | 88,232 | 1,849,134.61 | KLEE EUROPE FUND II, LP | |
| Equities | 1,084,556 | 3,339,122.00 | KLEE USA FUND I, LP | |
| Equities | 1 | 71,263.00 | KLEE USA FUND II, LP | |
| Equities | 29,300 | 755,580.23 | KLEPIERRE EUR1.40 | |
| Equities | 7,454 | 192,221.67 | KLEPIERRE EUR1.40 | |
| Equities | 6,100 | 104,005.00 | KNIGHT CAP GROUP INC COM | |
| Equities | 11,100 | 189,255.00 | KNIGHT CAP GROUP INC COM | |
| Equities | 17,822 | 303,865.10 | KNIGHT CAP GROUP INC COM | |
| Equities | 2,800 | 46,340.00 | KNIGHT TRANSN INC COM | |
| Equities | 6,455 | 106,830.25 | KNIGHT TRANSN INC COM | |
| Equities | 2,100 | 15,918.00 | KNOLL INC COM NEW COM | |
| Equities | 2,900 | 21,982.00 | KNOLL INC COM NEW COM | |
| Equities | 2,800 | 24,164.00 | KNOLOGY INC COM | |
| Equities | 1,600 | 12,608.00 | KNOT INC COM STK | |
| Equities | 3,700 | 29,156.00 | KNOT INC COM STK | |
| Equities | 3,100 | 117,272.11 | KOBAYASHI PHARMACE NPV | |
| Equities | 28,000 | 30,520.00 | KODIAK OIL & GAS CORP COM | |
| Equities | 3,768,613 | 2,322,467.00 | KODIAK VENTURE PARTNERS III, LP | |
| Equities | 6,786 | 290,101.50 | KOHL'S CORP COM | |
| Equities | 4,385 | 187,458.75 | KOHL'S CORP COM | |

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| Equities | 28,220 | 1,206,405.00 KOHLS CORP COM |
| Equities | 16,300 | 696,825.00 KOHLS CORP COM |
| Equities | 43,500 | 1,859,625.00 KOHLS CORP COM |
| Equities | 3,530 | 150,907.50 KOHLS CORP COM |
| Equities | 12,932 | 552,843.00 KOHLS CORP COM |
| Equities | 19,756 | 0.00 KOMAG INC COM |
| Equities | 4,776 | 146,240.41 KONE OYJ-B |
| Equities | 2,600 | 61,085.41 KONECRANES OYJ NPV |
| Equities | 41,300 | 474,094.60 KONINKLIJKE AHOLD EUR 0.3 |
| Equities | 58,200 | 668,094.56 KONINKLIJKE AHOLD EUR 0.3 |
| Equities | 82,500 | 947,041.26 KONINKLIJKE AHOLD EUR 0.3 |
| Equities | 13,000 | 407,175.28 KONINKLIJKE DSM NV EUR1.5 |
| Equities | 184,900 | 2,541,370.60 KONINKLIJKE KPN |
| Equities | 43,500 | 597,888.70 KONINKLIJKE KPN |
| Equities | 40,500 | 556,655.00 KONINKLIJKE KPN |
| Equities | 13,600 | 49,912.00 KOPIN CORP COM |
| Equities | 1,300 | 34,281.00 KOPPERS HLDGS INC COM |
| Equities | 2,100 | 22,344.00 KORN / FERRY INTL COM NEW |
| Equities | 12,000 | 127,680.00 KORN / FERRY INTL COM NEW |
| Equities | 5,300 | 56,392.00 KORN / FERRY INTL COM NEW |
| Equities | 96,700 | 2,450,378.00 KRAFT FOODS INC CL A |
| Equities | 215,723 | 5,466,420.82 KRAFT FOODS INC CL A |
| Equities | 59,000 | 1,495,060.00 KRAFT FOODS INC CL A |
| Equities | 9,540 | 241,743.60 KRAFT FOODS INC CL A |
| Equities | 34,255 | 868,021.70 KRAFT FOODS INC CL A |
| Equities | 12,900 | 326,886.00 KRAFT FOODS INC CL A |
| Equities | 102,300 | 2,592,282.00 KRAFT FOODS INC CL A |
| Equities | 9,100 | 8,099.00 KRATOS DEFENSE & SEC SOLUTIONS COM STK |
| Equities | 11,700 | 35,100.00 KRISPY KREME DOUGHNUTS INC COM STK |
| Equities | 95 | 3.80 KRISPY KREME DOUGHNUTS INC WT EXP |
| Equities | 41,200 | 908,460.00 KROGER CO COM |
| Equities | 98,600 | 2,174,130.00 KROGER CO COM |
| Equities | 80,000 | 1,764,000.00 KROGER CO COM |
| Equities | 12,760 | 281,358.00 KROGER CO COM |
| Equities | 8,682 | 191,438.10 KROGER CO COM |
| Equities | 1,000 | 6,650.00 KRONOS WORLDWIDE INC COM STK |
| Equities | 550 | 3,657.50 KRONOS WORLDWIDE INC COM STK |
| Equities | 700 | 18,837.00 KS CY LIFE INS CO COM |
| Equities | 772 | 20,774.52 KS CY LIFE INS CO COM |
| Equities | 5,680 | 91,504.80 KS CY SOUTHN |
| Equities | 11,100 | 178,821.00 KS CY SOUTHN |
| Equities | 11,450 | 184,459.50 KS CY SOUTHN |
| Equities | 1,300 | 25,493.00 K-SEA TRANSN PARTNERS L P COM STK |
| Equities | 1,300 | 11,050.00 K-SWISS INC CL A |
| Equities | 3,500 | 29,750.00 K-SWISS INC CL A |
| Equities | 105,100 | 355,815.08 KUALA LUMPUR KEPG MYR1 |
| Equities | 42,200 | 142,867.71 KUALA LUMPUR KEPG MYR1 |
| Equities | 26,388 | 2,064,841.89 KUEHNE&NAGEL INTL CHF1(REGD) |
| Equities | 4,700 | 16,121.00 KULICKE & SOFFA INDS INC COM |
| Equities | 9,724 | 33,353.32 KULICKE & SOFFA INDS INC COM |
| Equities | 20,610 | 94,699.30 KUNGSLEDEN NPV |
| Equities | 3,400 | 23,222.00 KVH INDS INC COM STK |
| Equities | 5,900 | 444,556.15 KYOCERA CORP NPV |
| Equities | 2,000 | 150,697.00 KYOCERA CORP NPV |
| Equities | 9,000 | 255,583.77 KYOEI STEEL LTD NPV |
| Equities | 4,200 | 32,508.00 L-1 IDENTITY SOLUTIONS INC COM |
| Equities | 8,280 | 64,087.20 L-1 IDENTITY SOLUTIONS INC COM |
| Equities | 13,042 | 904,853.96 L-3 COMMUNICATIONS HLDG CORP COM |
| Equities | 17,492 | 1,213,594.96 L-3 COMMUNICATIONS HLDG CORP COM |
| Equities | 7,900 | 548,102.00 L-3 COMMUNICATIONS HLDG CORP COM |
| Equities | 2,900 | 26,883.00 LA BARGE INC COM STK |
| Equities | 3,400 | 663.00 LA JOLLA PHARMACEUTICAL CO COM NEW |
| Equities | 1,540 | 300.30 LA JOLLA PHARMACEUTICAL CO COM NEW |
| Equities | 4,000 | 18,880.00 LA Z BOY INC COM |
| Equities | 14,416 | 68,043.52 LA Z BOY INC COM |
| Equities | 13,160 | 892,116.40 LABORATORY CORP AMER HLDGS COM NEW COM NEW |
| Equities | 11,084 | 751,384.36 LABORATORY CORP AMER HLDGS COM NEW COM NEW |
| Equities | 6,500 | 440,635.00 LABORATORY CORP AMER HLDGS COM NEW COM NEW |
| Equities | 7,300 | 494,867.00 LABORATORY CORP AMER HLDGS COM NEW COM NEW |
| Equities | 18,400 | 1,247,336.00 LABORATORY CORP AMER HLDGS COM NEW COM NEW |
| Equities | 5,700 | 24,510.00 LABRANCHE & CO INC COM ISIN US554471025 |
| Equities | 11,200 | 48,160.00 LABRANCHE & CO INC COM ISIN US554471025 |
| Equities | 2,390 | 79,180.70 LACLEDE GROUP INC COM |

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| Equities | 2,267 | 75,105.71 | LACLEDE GROUP INC COM |
| Equities | 1,100 | 10,285.00 | LACROSSE FOOTWEAR INC COM |
| Equities | 2,639 | 1,425.06 | LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022 |
| Equities | 1,700 | 22,049.00 | LADISH INC COM NEW |
| Equities | 2,700 | 35,019.00 | LADISH INC COM NEW |
| Equities | 6,571,765 | 6,517,516.00 | LAKE CAPITAL PARTNERS II, LP |
| Equities | 7,668,821 | 5,004,818.00 | LAKE CAPITAL PARTNERS, LP |
| Equities | 800 | 15,200.00 | LAKELAND FINL CORP COM STK |
| Equities | 827 | 6,764.86 | LAKELAND INDS INC COM |
| Equities | 12,630 | 328,380.00 | LAM RESH CORP COM |
| Equities | 16,763 | 435,838.00 | LAM RESH CORP COM |
| Equities | 6,200 | 94,674.00 | LAMAR ADVERTISING CO CL A COM |
| Equities | 14,323 | 218,712.21 | LAMAR ADVERTISING CO CL A COM |
| Equities | 3,435 | 52,452.45 | LAMAR ADVERTISING CO CL A COM |
| Equities | 1,200 | 52,884.00 | LANCASTER COLONY CORP COM |
| Equities | 2,350 | 103,564.50 | LANCASTER COLONY CORP COM |
| Equities | 900 | 39,663.00 | LANCASTER COLONY CORP COM |
| Equities | 2,500 | 57,825.00 | LANCE INC COM STK USD0.83 1/3 |
| Equities | 3,553 | 82,180.89 | LANCE INC COM STK USD0.83 1/3 |
| Equities | 10,800 | 83,816.44 | LAND SECURITIES GP ORD GBP0.10 |
| Equities | 110,860 | 860,360.20 | LAND SECURITIES GP ORD GBP0.10 |
| Equities | 65,000 | 504,450.78 | LAND SECURITIES GP ORD GBP0.10 |
| Equities | 700 | 42,938.00 | LANDAUER INC COM |
| Equities | 3,300 | 202,422.00 | LANDAUER INC COM |
| Equities | 1,000 | 61,340.00 | LANDAUER INC COM |
| Equities | 3,500 | 23,765.00 | LANDEC CORP COM |
| Equities | 292 | 4,689.52 | LANDMARK BANCORP INC COM |
| Equities | 2,000 | 17,200.00 | LANDRYS RESTAURANTS INC |
| Equities | 1,300 | 11,180.00 | LANDRYS RESTAURANTS INC |
| Equities | 3,300 | 118,503.00 | LANDSTAR SYS INC COM |
| Equities | 10,112 | 363,121.92 | LANDSTAR SYS INC COM |
| Equities | 8,000 | 3,680.00 | LANTRONIX INC COM ISIN US5165481046 |
| Equities | 13,500 | 106,110.00 | LAS VEGAS SANDS CORP COM STK |
| Equities | 21,951 | 172,534.86 | LAS VEGAS SANDS CORP COM STK |
| Equities | 64,000 | 503,040.00 | LAS VEGAS SANDS CORP COM STK |
| Equities | 11,170 | 137,837.80 | LASALLE HOTEL PPTYS COM SH BEN INT |
| Equities | 67,950 | 838,503.00 | LASALLE HOTEL PPTYS COM SH BEN INT |
| Equities | 2,000 | 24,680.00 | LASALLE HOTEL PPTYS COM SH BEN INT |
| Equities | 10,900 | 134,506.00 | LASALLE HOTEL PPTYS COM SH BEN INT |
| Equities | 14,050 | 173,377.00 | LASALLE HOTEL PPTYS COM SH BEN INT |
| Equities | 2,600 | 0.00 | LASER MTG MGMT DEL |
| Equities | 2,200 | 7,282.00 | LASERCARD CORP COM |
| Equities | 5,609,677 | 4,812,756.00 | LATTERELL VENTURE PARTNERS II, LP |
| Equities | 360 | 28.80 | LATTICE INC COM STK |
| Equities | 21,960 | 41,284.80 | LATTICE SEMICONDUCTOR CORP COM |
| Equities | 8,080 | 263,973.60 | LAUDER ESTEE COS INC CL A |
| Equities | 9,300 | 303,831.00 | LAUDER ESTEE COS INC CL A |
| Equities | 19,110 | 624,323.70 | LAUDER ESTEE COS INC CL A |
| Equities | 8,900 | 268,835.41 | LAURENTIAN BNK CDA COM CAD1 |
| Equities | 1,000 | 30,206.23 | LAURENTIAN BNK CDA COM CAD1 |
| Equities | 3,500 | 105,721.79 | LAURENTIAN BNK CDA COM CAD1 |
| Equities | 48,100 | 99,016.86 | LAVENDON GROUP ORD GBP0.01 |
| Equities | 5,200 | 228,512.20 | LAWSON INC NPV |
| Equities | 400 | 17,577.86 | LAWSON INC NPV |
| Equities | 1,300 | 57,128.05 | LAWSON INC NPV |
| Equities | 1,100 | 15,631.00 | LAWSON PRODS INC COM |
| Equities | 1,440 | 20,462.40 | LAWSON PRODS INC COM |
| Equities | 8,200 | 45,756.00 | LAWSON SOFTWARE INC NEW COM STK |
| Equities | 9,600 | 53,568.00 | LAWSON SOFTWARE INC NEW COM STK |
| Equities | 900 | 18,405.00 | LAYNE CHRISTENSEN CO COM |
| Equities | 6,200 | 126,790.00 | LAYNE CHRISTENSEN CO COM |
| Equities | 4,900 | 100,205.00 | LAYNE CHRISTENSEN CO COM |
| Equities | 1,300 | 26,585.00 | LAYNE CHRISTENSEN CO COM |
| Equities | 1,800 | 4,608.00 | LAZARE KAPLAN INTERNATIONAL INC COM ST K USD1 |
| Equities | 1,000 | 4,220.00 | LCA-VISION INC COM PAR \$.001 |
| Equities | 2,712 | 11,444.64 | LCA-VISION INC COM PAR \$.001 |
| Equities | 3,390 | 111,632.70 | LEAP WIRELESS INTL INC COM NEW COM STK |
| Equities | 11,200 | 368,816.00 | LEAP WIRELESS INTL INC COM NEW COM STK |
| Equities | 10,700 | 352,351.00 | LEAP WIRELESS INTL INC COM NEW COM STK |
| Equities | 6,100 | 0.00 | LEAP WIRELESS INTL INC COM |
| Equities | 4,000 | 9,160.00 | LEAPFROG ENTERPRISES INC CL A |
| Equities | 5,100 | 11,679.00 | LEAPFROG ENTERPRISES INC CL A |
| Equities | 5,613,405 | 5,784,275.00 | LEAPFROG VENTURES II, LP |

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| Equities | 4,200 | 2,100.00 LEAR CORP COM STK PAR \$0.01 |
| Equities | 35,650 | 17,825.00 LEAR CORP COM STK PAR \$0.01 |
| Equities | 2,900 | 29,870.00 LEARNING TREE INTL INC COM |
| Equities | 3,300 | 33,990.00 LEARNING TREE INTL INC COM |
| Equities | 2,400 | 4.80 LECHTERS INC COM |
| Equities | 2,200 | 8,250.00 LECROY CORP COM |
| Equities | 2,000 | 1,060.00 LEE ENTERPRISES INC COM |
| Equities | 7,356 | 3,898.68 LEE ENTERPRISES INC COM |
| Equities | 107,900 | 100,913.06 LEGAL & GENERAL GP ORD GBP0.025 |
| Equities | 15,015 | 366,065.70 LEGG MASON INC COM |
| Equities | 10,290 | 250,870.20 LEGG MASON INC COM |
| Equities | 19,565 | 476,994.70 LEGG MASON INC COM |
| Equities | 10,200 | 155,346.00 LEGGETT & PLATT INC COM |
| Equities | 19,250 | 293,177.50 LEGGETT & PLATT INC COM |
| Equities | 1,375 | 29,961.49 LEGRAND SA EUR4 |
| Equities | 4,572 | 99,624.65 LEGRAND SA EUR4 |
| Equities | 1,908 | 10,813.08 LEND LEASE CORP NPV |
| Equities | 8,100 | 224,937.00 LENDER PROCESSING SVCS INC COM STK |
| Equities | 16,825 | 467,230.25 LENDER PROCESSING SVCS INC COM STK |
| Equities | 7,700 | 74,613.00 LENNAR CORP CL A CL A |
| Equities | 26,118 | 253,083.42 LENNAR CORP CL A CL A |
| Equities | 34,700 | 336,243.00 LENNAR CORP CL A CL A |
| Equities | 12,867 | 124,681.23 LENNAR CORP CL A CL A |
| Equities | 3,300 | 105,963.00 LENNOX INTL INC COM |
| Equities | 10,738 | 344,797.18 LENNOX INTL INC COM |
| Equities | 2,554 | 51.08 LENOX GROUP INC COM |
| Equities | 19,000 | 169,746.59 LEOPALACE 21 CORP NPV |
| Equities | 11,680 | 246,331.20 LEUCADIA NATL CORP COM |
| Equities | 29,702 | 626,415.18 LEUCADIA NATL CORP COM |
| Equities | 370,000 | 401,912.50 LEUCADIA NATL CORP SR NT CONV 3.75% DUE 04-15-2014 REG |
| Equities | 285,523 | 431,139.73 LEVEL 3 COMMUNICATIONS INC COM STK |
| Equities | 12,600 | 15,624.00 LEXICON PHARMACEUTICALS INC COM STK |
| Equities | 4,300 | 14,620.00 LEXINGTON RLTY TR COM |
| Equities | 8,495 | 28,883.00 LEXINGTON RLTY TR COM |
| Equities | 62,509 | 212,530.60 LEXINGTON RLTY TR COM |
| Equities | 6,590 | 104,451.50 LEXMARK INTL INC NEW CL A |
| Equities | 10,900 | 172,765.00 LEXMARK INTL INC NEW CL A |
| Equities | 45,200 | 716,420.00 LEXMARK INTL INC NEW CL A |
| Equities | 300 | 1,050.00 LGL GROUP INC COM STK |
| Equities | 1,200 | 26,652.00 LHC GROUP INC COM |
| Equities | 4,700 | 104,387.00 LHC GROUP INC COM |
| Equities | 3,100 | 68,851.00 LHC GROUP INC COM |
| Equities | 194,000 | 520,667.61 LI & FUNG HKD0.025 |
| Equities | 86,000 | 253,559.65 LI NING CO LTD HKD0.1 |
| Equities | 2,986 | 4,210.26 LIBBEY INC COM |
| Equities | 23,000 | 365,470.00 LIBERTY GLOBAL INC COM SER A |
| Equities | 42,758 | 679,424.62 LIBERTY GLOBAL INC COM SER A |
| Equities | 28,362 | 185,547.39 LIBERTY INT'L ORD GBP0.50 |
| Equities | 40,000 | 61,053.02 LIBERTY INTL PLC 3.95% CNV 3.95% 30/09/2010 |
| Equities | 10,588 | 143,573.28 LIBERTY MEDIA CORP NEW CAP COM SER A |
| Equities | 14,840 | 201,230.40 LIBERTY MEDIA CORP NEW CAP COM SER A |
| Equities | 42,352 | 1,132,916.00 LIBERTY MEDIA CORP NEW ENTERTAINMENT COMSER A STK |
| Equities | 30,900 | 826,575.00 LIBERTY MEDIA CORP NEW ENTERTAINMENT COMSER A STK |
| Equities | 83,460 | 2,232,555.00 LIBERTY MEDIA CORP NEW ENTERTAINMENT COMSER A STK |
| Equities | 2,400 | 64,200.00 LIBERTY MEDIA CORP NEW ENTERTAINMENT COMSER A STK |
| Equities | 39,500 | 197,895.00 LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A |
| Equities | 101,803 | 510,033.03 LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A |
| Equities | 20,000 | 7,150.00 LIBERTY MEDIA CORP SR EXCHANGEABLE EXCH INTO SPRINT 3.75 02-15-30/02-15-04 |
| Equities | 76,800 | 1,769,472.00 LIBERTY PPTY TR SH BEN INT |
| Equities | 5,500 | 126,720.00 LIBERTY PPTY TR SH BEN INT |
| Equities | 12,350 | 284,544.00 LIBERTY PPTY TR SH BEN INT |
| Equities | 16,300 | 375,552.00 LIBERTY PPTY TR SH BEN INT |
| Equities | 22,500 | 518,400.00 LIBERTY PPTY TR SH BEN INT |
| Equities | 5,042 | 130,335.70 LIC HOUSING FINAN GDR-REPR 2 ORD INR10 REG'S |
| Equities | 6 | 17,400.00 LICT CORP COM STK |
| Equities | 2,600 | 36,868.00 LIFE PARTNERS HLDGS INC COM STK |
| Equities | 17,415 | 726,553.80 LIFE TECHNOLOGIES CORP COM STK |
| Equities | 29,220 | 1,219,058.40 LIFE TECHNOLOGIES CORP COM STK |
| Equities | 3,400 | 141,848.00 LIFE TECHNOLOGIES CORP COM STK |
| Equities | 910 | 18,209.10 LIFE TIME FITNESS INC COM |
| Equities | 2,300 | 46,023.00 LIFE TIME FITNESS INC COM |
| Equities | 3,900 | 78,039.00 LIFE TIME FITNESS INC COM |
| Equities | 3,800 | 99,750.00 LIFEPOINT HOSPS INC COM ISIN US53219L1098 |

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| Equities | 11,300 | 296,625.00 | LIFEPOINT HOSPS INC COM ISIN US53219L1098 | |
| Equities | 46,000 | 63,865.39 | LIFESTYLE INTERNAT HKD0.005 | |
| Equities | 2,500 | 10,200.00 | LIFETIME BRANDS INC COM | |
| Equities | 4,210 | 54,309.00 | LIFEWAY FOODS INC COM | |
| Equities | 3,200 | 41,280.00 | LIFEWAY FOODS INC COM | |
| Equities | 1,406 | 4,021.16 | LIGAND PHARMACEUTICALS INC CL B | |
| Equities | 475 | 617.50 | LIGHTPATH TECHNOLOGIES INC CL A NEW COM | |
| Equities | 2,501,617 | 1,513,285.00 | LIGHTSPEED VENT PTRS VI, LP | |
| Equities | 345,200 | 823,276.96 | LIHIR GOLD LTD PGK0.1 (10 TO EACH FPD SHS) | |
| Equities | 2,000 | 3,360.00 | LIN TV CORP CL A CL A | |
| Equities | 2,700 | 4,536.00 | LIN TV CORP CL A CL A | |
| Equities | 5,418 | 127,431.36 | LINCARE HLDGS INC COM | |
| Equities | 5,200 | 122,304.00 | LINCARE HLDGS INC COM | |
| Equities | 15,000 | 352,800.00 | LINCARE HLDGS INC COM | |
| Equities | 1,010 | 21,139.30 | LINCOLN EDL SVCS CORP COM STK | |
| Equities | 3,200 | 115,328.00 | LINCOLN ELEC HLDGS INC COM | |
| Equities | 12,189 | 439,291.56 | LINCOLN ELEC HLDGS INC COM | |
| Equities | 300 | 5,163.00 | LINCOLN NATL CORP COM | |
| Equities | 21,440 | 368,982.40 | LINCOLN NATL CORP COM | |
| Equities | 36,708 | 631,744.68 | LINCOLN NATL CORP COM | |
| Equities | 7,200 | 123,912.00 | LINCOLN NATL CORP COM | |
| Equities | 10,300 | 177,263.00 | LINCOLN NATL CORP COM | |
| Equities | 7,678 | 629,264.64 | LINDE AG NPV | |
| Equities | 2,200 | 72,820.00 | LINDSAY CORPORATION COM | |
| Equities | 1,100 | 36,410.00 | LINDSAY CORPORATION COM | |
| Equities | 4,124 | 136,504.40 | LINDSAY CORPORATION COM | |
| Equities | 18,700 | 436,645.00 | LINEAR TECH CORP DEL | |
| Equities | 10,350 | 241,672.50 | LINEAR TECH CORP DEL | |
| Equities | 29,300 | 684,155.00 | LINEAR TECH CORP DEL | |
| Equities | 69,000 | 147,258.40 | LINK R/EST INVEST NPV | |
| Equities | 157,000 | 335,066.23 | LINK R/EST INVEST NPV | |
| Equities | 177,000 | 377,749.82 | LINK R/EST INVEST NPV | |
| Equities | 7,400 | 144,818.00 | LINN ENERGY LLC UNIT REPSTG LTD | LIABILITY CO INTS |
| Equities | 3,980 | 37,227.99 | LION NATHAN LTD NPV | |
| Equities | 13,630 | 127,491.83 | LION NATHAN LTD NPV | |
| Equities | 8,962 | 16,490.08 | LIONBRIDGE TECHNOLOGIES INC COM | |
| Equities | 1,900 | 18,734.00 | LIQUIDITY SVCS INC COM STK | |
| Equities | 2,100 | 19,404.00 | LITHIA MTRS INC CL A | |
| Equities | 1,500 | 13,860.00 | LITHIA MTRS INC CL A | |
| Equities | 1,100 | 21,956.00 | LITTELFUSE INC COM | |
| Equities | 10,000 | 199,600.00 | LITTELFUSE INC COM | |
| Equities | 3,080 | 61,476.80 | LITTELFUSE INC COM | |
| Equities | 3,000 | 14,580.00 | LIVE NATION INC COM | |
| Equities | 9,533 | 46,330.38 | LIVE NATION INC COM | |
| Equities | 6,900 | 27,600.00 | LIVEPERSON INC COM STK ISIN# US5381461012 | |
| Equities | 6,000 | 17,280.00 | LIZ CLAIBORNE INC COM | |
| Equities | 22,500 | 64,800.00 | LIZ CLAIBORNE INC COM | |
| Equities | 56,700 | 163,296.00 | LIZ CLAIBORNE INC COM | |
| Equities | 8,100 | 133,245.00 | LKQ CORP COM LKQ CORP | |
| Equities | 25,400 | 417,830.00 | LKQ CORP COM LKQ CORP | |
| Equities | 1,700 | 17,204.00 | LMI AEROSPACE INC COM | |
| Equities | 1,200 | 12,144.00 | LMI AEROSPACE INC COM | |
| Equities | 2,900 | 12,151.00 | LO JACK CORP COM | |
| Equities | 17,600 | 526,628.49 | LOBLAWS COS LTD COM NPV | |
| Equities | 3,084 | 248,724.60 | LOCKHEED MARTIN CORP COM | |
| Equities | 27,117 | 2,186,986.05 | LOCKHEED MARTIN CORP COM | |
| Equities | 50,639 | 4,084,035.35 | LOCKHEED MARTIN CORP COM | |
| Equities | 2,920 | 235,498.00 | LOCKHEED MARTIN CORP COM | |
| Equities | 8,654 | 697,945.10 | LOCKHEED MARTIN CORP COM | |
| Equities | 33,800 | 2,725,970.00 | LOCKHEED MARTIN CORP COM | |
| Equities | 1,900 | 6,460.00 | LODGENET INTERACTIVE CORPORATION EFF | 1/16/08 |
| Equities | 7,500 | 25,500.00 | LODGENET INTERACTIVE CORPORATION EFF | 1/16/08 |
| Equities | 126 | 0.03 | LODGIAN INC WT EXP CL B | |
| Equities | 26,800 | 734,320.00 | LOEWS CORP COM | |
| Equities | 95,126 | 2,606,452.40 | LOEWS CORP COM | |
| Equities | 7,928 | 217,227.20 | LOEWS CORP COM | |
| Equities | 300 | 135.00 | LOGIC DEVICES INC COM | |
| Equities | 28,190 | 390,105.74 | LOGITECH INTL CHF0.25(REGD) | |
| Equities | 290 | 4,640.00 | LOGMEIN INC COM | |
| Equities | 3,070 | 304,586.46 | LONZA GROUP AG CHF1(REGD) | |
| Equities | 3,580 | 4,761.40 | LOOKSMART LTD COM NEW COM STK | |
| Equities | 2,100 | 16,275.00 | LOOPNET INC COM STK | |
| Equities | 42,975 | 333,056.25 | LOOPNET INC COM STK | |

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| Equities | 700 | 18,025.00 | LORAL SPACE & COMMUNICATIONS INC COM | |
| Equities | 6,719 | 0.00 | LORAL SPACE & COMMUNICATIONS LTD COM STK | |
| Equities | 49,800 | 3,721,363.85 | L'OREAL EURO.20 | |
| Equities | 15,020 | 1,017,905.40 | LORILLARD INC COM STK | |
| Equities | 24,761 | 1,678,052.97 | LORILLARD INC COM STK | |
| Equities | 2,664 | 547,877.08 | LOTTE SHOPPING CO KRW5000 | |
| Equities | 2,300 | 44,294.29 | LOTTOMATICA SPA EUR1 | |
| Equities | 6,100 | 20,862.00 | LOUISIANA-PACIFIC CORP COM | |
| Equities | 15,200 | 51,984.00 | LOUISIANA-PACIFIC CORP COM | |
| Equities | 23,125 | 448,856.25 | LOWES COS INC COM | |
| Equities | 96,900 | 1,880,829.00 | LOWES COS INC COM | |
| Equities | 231,356 | 4,490,619.96 | LOWES COS INC COM | |
| Equities | 8,260 | 160,326.60 | LOWES COS INC COM | |
| Equities | 54,566 | 1,059,126.06 | LOWES COS INC COM | |
| Equities | 23,600 | 458,076.00 | LOWES COS INC COM | |
| Equities | 600 | 6,108.00 | LSB CORP COM | |
| Equities | 1,900 | 30,723.00 | LSB INDS INC COM | |
| Equities | 7,000 | 113,190.00 | LSB INDS INC COM | |
| Equities | 2,500 | 40,425.00 | LSB INDS INC COM | |
| Equities | 45,900 | 209,304.00 | LSI CORP COM STK | |
| Equities | 89,357 | 407,467.92 | LSI CORP COM STK | |
| Equities | 3,737 | 20,366.65 | LSI INDS INC OHIO COM | |
| Equities | 12,500 | 255,625.00 | LTC PPTYS INC COM | |
| Equities | 1,300 | 26,585.00 | LTC PPTYS INC COM | |
| Equities | 2,435 | 49,795.75 | LTC PPTYS INC COM | |
| Equities | 4,800 | 98,160.00 | LTC PPTYS INC COM | |
| Equities | 19,400 | 232,218.00 | LTD BRANDS | |
| Equities | 38,145 | 456,595.65 | LTD BRANDS | |
| Equities | 17,912 | 8,418.64 | LTX-CREDENCE CORP COM | |
| Equities | 5,590 | 264,462.90 | LUBRIZOL CORP COM | |
| Equities | 12,430 | 588,063.30 | LUBRIZOL CORP COM | |
| Equities | 4,732 | 19,211.92 | LUBYS INC COM | |
| Equities | 1,390 | 58,449.50 | LUFKIN INDS INC COM | |
| Equities | 1,700 | 71,485.00 | LUFKIN INDS INC COM | |
| Equities | 2,575 | 33,552.25 | LULULEMON ATHLETICA INC COM | |
| Equities | 4,200 | 66,192.00 | LUMBER LIQUIDATORS INC COM | |
| Equities | 4,600 | 85,284.00 | LUMINEX CORP DEL COM | |
| Equities | 4,700 | 176,526.39 | LUNDBERGFÖRETAGEN SER'B'NPV | |
| Equities | 6,430 | 490,635.77 | LVMH MOET HENNESSY LOUIS VUITTON EURO.30 | |
| Equities | 3,100 | 10,540.00 | LYDALL INC COM | |
| Equities | 8,739 | 2,621.70 | LYRIS INC COM STK | |
| Equities | 1,400 | 28,000.00 | M & F WORLDWIDE CORP COM | |
| Equities | 1,900 | 38,000.00 | M & F WORLDWIDE CORP COM | |
| Equities | 8,954 | 456,027.22 | M & T BK CORP COM | |
| Equities | 8,478 | 431,784.54 | M & T BK CORP COM | |
| Equities | 11,225 | 571,689.25 | M & T BK CORP COM | |
| Equities | 2,800 | 27,412.00 | M / I HOMES INC | |
| Equities | 2,890 | 87,017.90 | M D C HLDGS INC COM | |
| Equities | 4,102 | 123,511.22 | M D C HLDGS INC COM | |
| Equities | 7,750,826 | 5,555,272.00 | M2 PRIVATE EQUITY FUND-OF-FUNDS, LP | |
| Equities | 79,000 | 49,744.20 | MAANSHAN IRON&STL 'H'CNV1 | |
| Equities | 63,213 | 1,113,172.82 | MACERICH CO COM | |
| Equities | 17,601 | 309,946.39 | MACERICH CO COM | |
| Equities | 5,729 | 100,891.56 | MACERICH CO COM | |
| Equities | 15,720 | 276,826.03 | MACERICH CO COM | |
| Equities | 17,724 | 312,122.11 | MACERICH CO COM | |
| Equities | 3,563 | 62,744.78 | MACERICH CO COM | |
| Equities | 1,900 | 25,156.00 | MAC-GRAY CORP COM | |
| Equities | 4,300 | 98,040.00 | MACK CALI RLTY CORP COM REIT | |
| Equities | 11,720 | 267,216.00 | MACK CALI RLTY CORP COM REIT | |
| Equities | 171,267 | 319,844.46 | MACQUARIE AIRPORTS NPV STAPLED F/PAID | |
| Equities | 154,213 | 67,947.06 | MACQUARIE COUNTRYW UNITS NPV | |
| Equities | 6,400 | 202,306.52 | MACQUARIE GP LTD NPV | |
| Equities | 1,411 | 44,602.27 | MACQUARIE GP LTD NPV | |
| Equities | 4,616 | 145,913.58 | MACQUARIE GP LTD NPV | |
| Equities | 3,000 | 12,330.00 | MACQUARIE INFRASTRUCTURE CO LLC | MEMBERSHIP INT COM STK |
| Equities | 18,697 | 21,388.56 | MACQUARIE LEISURE NPV | |
| Equities | 3,767 | 8,222.66 | MACQUARIE LEISURE TR GRP STAPLED SEC | UNIT |
| Equities | 538,580 | 91,437.15 | MACQUARIE OFFICE UNITS NPV | |
| Equities | 30,200 | 355,152.00 | MACYS INC COM STK | |
| Equities | 62,110 | 730,413.60 | MACYS INC COM STK | |
| Equities | 1,400 | 35,630.00 | MADDEN STEVEN LTD COM | |
| Equities | 4,350 | 110,707.50 | MADDEN STEVEN LTD COM | |

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| Equities | 1,300 | 33,085.00 | MADDEN STEVEN LTD COM |
| Equities | 934,634 | 62,838.00 | MADISON DEARBORN CAP PTRS II, LP |
| Equities | 3,536,130 | 267,891.00 | MADISON DEARBORN CAP PTRS III, LP |
| Equities | 6,343,325 | 6,597,967.00 | MADISON DEARBORN CAP PTRS IV, LP |
| Equities | 490,315 | 24,877.00 | MADISON DEARBORN CAP PTRS, LP |
| Equities | 2,600 | 85,332.00 | MAGELLAN HLTH SVCS INC COM NEW |
| Equities | 6,810 | 223,504.20 | MAGELLAN HLTH SVCS INC COM NEW |
| Equities | 10,200 | 334,764.00 | MAGELLAN HLTH SVCS INC COM NEW |
| Equities | 1,200 | 25,176.00 | MAGELLAN MIDSTREAM HLDGS L P |
| Equities | 4,100 | 142,516.00 | MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT |
| Equities | 6,800 | 9,928.00 | MAGMA DESIGN AUTOMATION INC COM |
| Equities | 5,311 | 7,382.29 | MAGNETEK INC COM |
| Equities | 1,800 | 1,530.00 | MAGUIRE PPTYS INC COM |
| Equities | 4,200 | 3,570.00 | MAGUIRE PPTYS INC COM |
| Equities | 3,900 | 44,733.00 | MAIDENFORM BRANDS INC COM |
| Equities | 3,000 | 22,260.00 | MAINSOURCE FINL GROUP INC COM |
| Equities | 1,841 | 13,660.22 | MAINSOURCE FINL GROUP INC COM |
| Equities | 8,000 | 193,605.22 | MAKITA CORP NPV |
| Equities | 1,315,463 | 6,011,677.86 | MAN GROUP ORD USD0.03428571 |
| Equities | 87,274 | 398,842.97 | MAN GROUP ORD USD0.03428571 |
| Equities | 2,200 | 40,084.00 | MANHATTAN ASSOCS INC COM |
| Equities | 4,100 | 74,702.00 | MANHATTAN ASSOCS INC COM |
| Equities | 240 | 25.20 | MANHATTAN PHARMACEUTICALS INC COM NEW STK |
| Equities | 8,500 | 44,710.00 | MANITOWOC INC COM |
| Equities | 14,936 | 78,563.36 | MANITOWOC INC COM |
| Equities | 27,900 | 146,754.00 | MANITOWOC INC COM |
| Equities | 2,300 | 7,590.00 | MANNATECH INC COM STK |
| Equities | 2,700 | 8,910.00 | MANNATECH INC COM STK |
| Equities | 3,300 | 27,423.00 | MANNKIND CORP COM |
| Equities | 5,300 | 224,402.00 | MANPOWER INC WIS COM |
| Equities | 15,582 | 659,741.88 | MANPOWER INC WIS COM |
| Equities | 12,599 | 533,441.66 | MANPOWER INC WIS COM |
| Equities | 14,000 | 592,760.00 | MANPOWER INC WIS COM |
| Equities | 1,000 | 43,040.00 | MANTECH INTL CORP CL A CL A |
| Equities | 5,000 | 215,200.00 | MANTECH INTL CORP CL A CL A |
| Equities | 5,800 | 249,632.00 | MANTECH INTL CORP CL A CL A |
| Equities | 6,400 | 78,208.00 | MAP PHARMACEUTICALS INC COM STK |
| Equities | 3,300 | 40,326.00 | MAP PHARMACEUTICALS INC COM STK |
| Equities | 476,400 | 1,550,276.17 | MAPFRE EURO.10 |
| Equities | 1,132,628 | 3,685,739.28 | MAPFRE EURO.10 |
| Equities | 7,876 | 237,303.88 | MARATHON OIL CORP COM |
| Equities | 2,500 | 75,325.00 | MARATHON OIL CORP COM |
| Equities | 56,860 | 1,713,191.80 | MARATHON OIL CORP COM |
| Equities | 110,240 | 3,321,531.20 | MARATHON OIL CORP COM |
| Equities | 53,800 | 1,620,994.00 | MARATHON OIL CORP COM |
| Equities | 5,470 | 164,811.10 | MARATHON OIL CORP COM |
| Equities | 63,200 | 1,904,216.00 | MARATHON OIL CORP COM |
| Equities | 441,104 | 49,470.00 | MARBOROUGH CAPITAL INVESTMENT III |
| Equities | 2,500 | 8,425.00 | MARCHEX INC CL B CL B |
| Equities | 3,803 | 12,816.11 | MARCHEX INC CL B CL B |
| Equities | 2,300 | 24,196.00 | MARCUS CORP DEL COM |
| Equities | 2,700 | 28,404.00 | MARCUS CORP DEL COM |
| Equities | 5,500 | 20,625.00 | MARINE PRODS CORP COM |
| Equities | 2,850 | 10,687.50 | MARINE PRODS CORP COM |
| Equities | 2,600 | 8,944.00 | MARINEMAX INC COM |
| Equities | 3,000 | 10,320.00 | MARINEMAX INC COM |
| Equities | 4,900 | 57,575.00 | MARINER ENERGY INC COM STK |
| Equities | 9,219 | 108,323.25 | MARINER ENERGY INC COM STK |
| Equities | 11,625 | 0.00 | MARINER POST-ACUTE NETWORK INC COM STK |
| Equities | 555 | 156,343.50 | MARKEL CORP HOLDING CO COM |
| Equities | 2,304 | 649,036.80 | MARKEL CORP HOLDING CO COM |
| Equities | 1,895 | 533,821.50 | MARKEL CORP HOLDING CO COM |
| Equities | 2,900 | 27,637.00 | MARKETAXESS HLDGS INC COM STK |
| Equities | 244,034 | 1,229,775.51 | MARKS & SPENCER GP ORD GBP0.25 |
| Equities | 2,400 | 13,440.00 | MARLIN BUSINESS SVCS CORP COM |
| Equities | 6,441 | 142,154.85 | MARRIOTT INTL INC NEW COM STK CL A |
| Equities | 20,475 | 451,889.20 | MARRIOTT INTL INC NEW COM STK CL A |
| Equities | 13,300 | 293,531.00 | MARRIOTT INTL INC NEW COM STK CL A |
| Equities | 48,378 | 1,067,699.15 | MARRIOTT INTL INC NEW COM STK CL A |
| Equities | 19,977 | 440,902.32 | MARRIOTT INTL INC NEW COM STK CL A |
| Equities | 32,880 | 661,874.40 | MARSH & MCLENNAN CO'S INC COM |
| Equities | 86,400 | 1,739,232.00 | MARSH & MCLENNAN CO'S INC COM |
| Equities | 9,915 | 199,588.95 | MARSH & MCLENNAN CO'S INC COM |

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| Equities | 49,900 | 1,004,487.00 | MARSH & MCLENNAN CO'S INC COM |
| Equities | 13,698 | 65,750.40 | MARSHALL & ILSLEY CORP NEW COM STK |
| Equities | 27,870 | 133,776.00 | MARSHALL & ILSLEY CORP NEW COM STK |
| Equities | 24,767 | 118,881.60 | MARSHALL & ILSLEY CORP NEW COM STK |
| Equities | 2,500 | 52,875.00 | MARTEK BIOSCIENCES CORP COM STK USD0.10 |
| Equities | 3,800 | 80,370.00 | MARTEK BIOSCIENCES CORP COM STK USD0.10 |
| Equities | 1,700 | 35,292.00 | MARTEN TRANS LTD COM |
| Equities | 1,012 | 21,009.12 | MARTEN TRANS LTD COM |
| Equities | 1,800 | 5,508.00 | MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK |
| Equities | 2,900 | 8,874.00 | MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK |
| Equities | 16,585,489 | 62,195,585.49 | MARTIN CURRIE BUSINESS TRUST GLOBAL EM ERGING MARKETS FUND SHS NPV |
| Equities | 1,200 | 0.00 | MARTIN INDS INC DEL COM |
| Equities | 6,079 | 479,511.52 | MARTIN MARIETTA MATLS INC COM |
| Equities | 5,770 | 455,137.60 | MARTIN MARIETTA MATLS INC COM |
| Equities | 4,400 | 347,072.00 | MARTIN MARIETTA MATLS INC COM |
| Equities | 1 | 1.00 | MARTRIX PARTNERS IV, LP |
| Equities | 276,000 | 1,224,314.66 | MARUBENI CORP NPV |
| Equities | 3,200 | 113,888.00 | MARVEL ENTMT INC COM |
| Equities | 5,950 | 211,760.50 | MARVEL ENTMT INC COM |
| Equities | 30,200 | 351,528.00 | MARVELL TECH GROUP COM USD0.002 |
| Equities | 81,900 | 953,316.00 | MARVELL TECH GROUP COM USD0.002 |
| Equities | 5,693 | 66,266.52 | MARVELL TECH GROUP COM USD0.002 |
| Equities | 22,800 | 218,424.00 | MASCO CORP COM |
| Equities | 58,600 | 561,388.00 | MASCO CORP COM |
| Equities | 20,154 | 193,075.32 | MASCO CORP COM |
| Equities | 1,570 | 37,852.70 | MASIMO CORP COM STK |
| Equities | 9,700 | 233,867.00 | MASIMO CORP COM STK |
| Equities | 5,700 | 111,378.00 | MASSEY ENERGY CO COM |
| Equities | 13,500 | 263,790.00 | MASSEY ENERGY CO COM |
| Equities | 4,100 | 48,052.00 | MASTEC INC COM |
| Equities | 31,000 | 363,320.00 | MASTEC INC COM |
| Equities | 10,727 | 125,720.44 | MASTEC INC COM |
| Equities | 313 | 1,086.11 | MASTECH HLDGS INC COM STK |
| Equities | 284 | 985.48 | MASTECH HLDGS INC COM STK |
| Equities | 310 | 51,866.10 | MASTERCARD INC CL A |
| Equities | 1,085 | 181,531.35 | MASTERCARD INC CL A |
| Equities | 6,100 | 1,020,591.00 | MASTERCARD INC CL A |
| Equities | 13,800 | 2,308,878.00 | MASTERCARD INC CL A |
| Equities | 740 | 123,809.40 | MASTERCARD INC CL A |
| Equities | 1,800 | 301,158.00 | MASTERCARD INC CL A |
| Equities | 11,000 | 1,840,410.00 | MASTERCARD INC CL A |
| Equities | 3,300 | 3,135.00 | MATERIAL SCIENCES CORP COM |
| Equities | 3,090,242 | 93,312.00 | MATRIX PARTNERS V, LP |
| Equities | 4,673,004 | 2,437,097.00 | MATRIX PARTNERS VI, LP |
| Equities | 2,502,608 | 1,596,123.00 | MATRIX PARTNERS VII, LP |
| Equities | 2,200 | 25,256.00 | MATRIX SVC CO COM |
| Equities | 4,300 | 49,364.00 | MATRIX SVC CO COM |
| Equities | 7,500 | 86,100.00 | MATRIX SVC CO COM |
| Equities | 5,700 | 65,436.00 | MATRIX SVC CO COM |
| Equities | 1,600 | 8,944.00 | MATRIXX INITIATIVES INC COM |
| Equities | 10,000 | 205,938.75 | MATSUMOTOKIYOSHI H NPV |
| Equities | 23,500 | 377,175.00 | MATTEL INC COM |
| Equities | 61,440 | 986,112.00 | MATTEL INC COM |
| Equities | 1,600 | 49,792.00 | MATTHEWS INTL CORP CL A |
| Equities | 14,100 | 438,792.00 | MATTHEWS INTL CORP CL A |
| Equities | 3,600 | 112,032.00 | MATTHEWS INTL CORP CL A |
| Equities | 4,700 | 5,546.00 | MATTSON TECH INC COM |
| Equities | 8,835 | 10,425.30 | MATTSON TECH INC COM |
| Equities | 1,220 | 9,406.20 | MAUI LD & PINEAPPLE INC COM |
| Equities | 2,200 | 40,612.00 | MAX CAP GROUP LTD |
| Equities | 7,400 | 136,604.00 | MAX CAP GROUP LTD |
| Equities | 68,000 | 133,683.06 | MAX PROPERTY GROUP ORD NPV |
| Equities | 16,835 | 264,141.15 | MAXIM INTEGRATED PRODS INC COM |
| Equities | 55,800 | 875,502.00 | MAXIM INTEGRATED PRODS INC COM |
| Equities | 43,600 | 684,084.00 | MAXIM INTEGRATED PRODS INC COM |
| Equities | 30,400 | 476,976.00 | MAXIM INTEGRATED PRODS INC COM |
| Equities | 2,000 | 82,500.00 | MAXIMUS INC COM |
| Equities | 4,400 | 181,500.00 | MAXIMUS INC COM |
| Equities | 2,106 | 86,872.50 | MAXIMUS INC COM |
| Equities | 5 | 0.00 | MAXUS TECH CORP COM |
| Equities | 2,800 | 38,724.00 | MAXWELL TECHNOLOGIES INC COM |
| Equities | 1,183 | 12,137.58 | MAXXAM INC COM |
| Equities | 3,000 | 20,160.00 | MXYGEN INC COM STK ISIN# US5777761074 |

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| Equities | 7,000 | 47,040.00 | MAXYGEN INC COM STK ISIN# US5777761074 |
| Equities | 225 | 1,473.75 | MAYFLOWER BANCORP INC COM STK |
| Equities | 1,800 | 18,342.00 | MB FINL INC NEW COM |
| Equities | 4,825 | 49,166.75 | MB FINL INC NEW COM |
| Equities | 7,700 | 33,341.00 | MBIA INC COM |
| Equities | 37,300 | 161,509.00 | MBIA INC COM |
| Equities | 3,430 | 111,577.90 | MC CORMICK & CO INC COM NON-VTG |
| Equities | 6,800 | 221,204.00 | MC CORMICK & CO INC COM NON-VTG |
| Equities | 16,650 | 541,624.50 | MC CORMICK & CO INC COM NON-VTG |
| Equities | 21,440 | 697,443.20 | MC CORMICK & CO INC COM NON-VTG |
| Equities | 2,730 | 156,947.70 | MC DONALDS CORP COM |
| Equities | 2,370 | 136,251.30 | MC DONALDS CORP COM |
| Equities | 86,150 | 4,952,763.50 | MC DONALDS CORP COM |
| Equities | 178,200 | 10,244,718.00 | MC DONALDS CORP COM |
| Equities | 7,330 | 421,401.70 | MC DONALDS CORP COM |
| Equities | 21,682 | 1,246,498.18 | MC DONALDS CORP COM |
| Equities | 14,340 | 605,004.60 | MCAFFEE INC COM |
| Equities | 21,872 | 922,779.68 | MCAFFEE INC COM |
| Equities | 1,441,978 | 6,935,915.28 | MCBT PAN EUROPEAN MID CAP FND |
| Equities | 2,700 | 1,350.00 | MCCLATCHY CO CL A CL A |
| Equities | 9,092 | 4,546.00 | MCCLATCHY CO CL A CL A |
| Equities | 14,600 | 296,526.00 | MCDERMOTT INTL INC COM STK \$1 PAR |
| Equities | 45,900 | 932,229.00 | MCDERMOTT INTL INC COM STK \$1 PAR |
| Equities | 3,400 | 69,054.00 | MCDERMOTT INTL INC COM STK \$1 PAR |
| Equities | 2,000 | 38,120.00 | MCGRATH RENTCORP COM |
| Equities | 8,700 | 165,822.00 | MCGRATH RENTCORP COM |
| Equities | 4,800 | 91,488.00 | MCGRATH RENTCORP COM |
| Equities | 22,090 | 665,129.90 | MCGRAW HILL COMPANIES INC COM |
| Equities | 53,000 | 1,595,830.00 | MCGRAW HILL COMPANIES INC COM |
| Equities | 5,250 | 158,077.50 | MCGRAW HILL COMPANIES INC COM |
| Equities | 6,871 | 206,885.81 | MCGRAW HILL COMPANIES INC COM |
| Equities | 26,900 | 809,959.00 | MCGRAW HILL COMPANIES INC COM |
| Equities | 6,700 | 294,800.00 | MCKESSON CORP |
| Equities | 22,080 | 971,520.00 | MCKESSON CORP |
| Equities | 9,700 | 426,800.00 | MCKESSON CORP |
| Equities | 41,236 | 1,814,384.00 | MCKESSON CORP |
| Equities | 33,700 | 1,482,800.00 | MCKESSON CORP |
| Equities | 9,481 | 417,164.00 | MCKESSON CORP |
| Equities | 31,600 | 1,390,400.00 | MCKESSON CORP |
| Equities | 13,200 | 78,672.00 | MCMORAN EXPL CO COM |
| Equities | 10,300 | 14,214.00 | MDRNA INC COM STK |
| Equities | 9,500 | 180,215.00 | MDU RES GROUP INC COM |
| Equities | 30,578 | 580,064.66 | MDU RES GROUP INC COM |
| Equities | 300 | 10,425.00 | ME & MARITIMES CORP COM |
| Equities | 2,400 | 76,248.00 | MEAD JOHNSON NUTRITION CO COM CL A COM CL A |
| Equities | 3,300 | 594.00 | MEADE INSTRS CORP COM |
| Equities | 27,074 | 176,793.22 | MEADOWBROOK INS GROUP INC COM |
| Equities | 1,200 | 7,836.00 | MEADOWBROOK INS GROUP INC COM |
| Equities | 13,955 | 229,001.55 | MEADWESTVACO CORP COM |
| Equities | 11,300 | 185,433.00 | MEADWESTVACO CORP COM |
| Equities | 25,200 | 413,532.00 | MEADWESTVACO CORP COM |
| Equities | 6,533 | 107,206.53 | MEADWESTVACO CORP COM |
| Equities | 1,600 | 11,280.00 | MEASUREMENT SPECIALTIES INC COM |
| Equities | 2,850 | 32,632.50 | MED ACTION INDS INC COM |
| Equities | 3,000 | 22,950.00 | MEDALLION FINL CORP COM |
| Equities | 7,100 | 59,285.00 | MEDAREX INC COM |
| Equities | 22,000 | 183,700.00 | MEDAREX INC COM |
| Equities | 1,100 | 12,936.00 | MEDCATH CORP COM STK |
| Equities | 1,000 | 11,760.00 | MEDCATH CORP COM STK |
| Equities | 2,025 | 92,360.25 | MEDCO HEALTH SOLUTIONS INC COM |
| Equities | 1,040 | 47,434.40 | MEDCO HEALTH SOLUTIONS INC COM |
| Equities | 39,190 | 1,787,455.90 | MEDCO HEALTH SOLUTIONS INC COM |
| Equities | 78,866 | 3,597,078.26 | MEDCO HEALTH SOLUTIONS INC COM |
| Equities | 10,571 | 482,143.31 | MEDCO HEALTH SOLUTIONS INC COM |
| Equities | 1,100 | 2,321.00 | MEDIA GEN INC CL A |
| Equities | 3,767 | 7,948.37 | MEDIA GEN INC CL A |
| Equities | 8,560 | 43,741.60 | MEDIACOM MUNICATIONS CORP CL A ISIN US58446K1051 |
| Equities | 700 | 166.53 | MEDIALINK WORLDWIDE INC COM STK |
| Equities | 10,000 | 119,475.77 | MEDIATEK INC TWD10 |
| Equities | 106,607 | 647,104.49 | MEDICAL PPTYS TR INC COM REIT |
| Equities | 3,300 | 20,031.00 | MEDICAL PPTYS TR INC COM REIT |
| Equities | 24,302 | 147,513.14 | MEDICAL PPTYS TR INC COM REIT |
| Equities | 2,500 | 20,975.00 | MEDICINES COMPANY COM |

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| Equities | 11,900 | 99,841.00 | MEDICINES COMPANY COM |
| Equities | 5,900 | 49,501.00 | MEDICINES COMPANY COM |
| Equities | 2,700 | 44,064.00 | MEDICIS PHARMACEUTICAL CORP CL A NEW |
| Equities | 8,034 | 131,114.88 | MEDICIS PHARMACEUTICAL CORP CL A NEW |
| Equities | 2,435 | 39,885.30 | MEDIDATA SOLUTIONS INC COM |
| Equities | 16,100 | 191,613.92 | MEDIOBANCA SPA EURO.5 |
| Equities | 2,000 | 1,000.00 | MEDIS TECHNOLOGIES LTD COM |
| Equities | 2,429 | 1,214.50 | MEDIS TECHNOLOGIES LTD COM |
| Equities | 2,600 | 58,266.00 | MEDIVATION INC COM STK |
| Equities | 1,400 | 8,610.00 | MEDIWARE INFORMATION SYS INC COM |
| Equities | 3,590 | 151,246.70 | MEDNAX INC COM |
| Equities | 11,878 | 500,420.14 | MEDNAX INC COM |
| Equities | 5,402 | 227,586.26 | MEDNAX INC COM |
| Equities | 1,271 | 11,985.53 | MEDTOX SCIENTIFIC INC COM NEW COM NEW |
| Equities | 9,435 | 329,187.15 | MEDTRONIC INC COM |
| Equities | 82,250 | 2,869,702.50 | MEDTRONIC INC COM |
| Equities | 180,684 | 6,304,064.76 | MEDTRONIC INC COM |
| Equities | 7,260 | 253,301.40 | MEDTRONIC INC COM |
| Equities | 24,380 | 850,618.20 | MEDTRONIC INC COM |
| Equities | 8,600 | 300,054.00 | MEDTRONIC INC COM |
| Equities | 42,000 | 1,465,380.00 | MEDTRONIC INC COM |
| Equities | 3,263,477 | 2,645,914.00 | MEDVENTURE ASSOCIATES V, LP |
| Equities | 3,852,000 | 78,440.73 | MEGAWORLD CORP PHP1 |
| Equities | 4,100 | 70,794.42 | MEITEC CORPORATION NPV |
| Equities | 18,470 | 328,950.70 | MEMC ELECTR MATLS INC COM |
| Equities | 32,100 | 571,701.00 | MEMC ELECTR MATLS INC COM |
| Equities | 4,400 | 78,364.00 | MEMC ELECTR MATLS INC COM |
| Equities | 2,400 | 46,032.00 | MEN S WEARHOUSE INC COMMOM |
| Equities | 13,900 | 266,602.00 | MEN S WEARHOUSE INC COMMOM |
| Equities | 5,435 | 104,243.30 | MEN S WEARHOUSE INC COMMOM |
| Equities | 2,536,580 | 1,467,612.00 | MENLO VENTURES IX, LP |
| Equities | 2,933,893 | 415,294.00 | MENLO VENTURES VIII, LP |
| Equities | 1,164,105 | 868,592.00 | MENLO VENTURES X, LP |
| Equities | 5,000 | 27,350.00 | MENTOR GRAPHICS CORP COM |
| Equities | 10,265 | 56,149.55 | MENTOR GRAPHICS CORP COM |
| Equities | 1,350 | 29,956.50 | MERCHANTS BANCSHARES INC COM |
| Equities | 3,992 | 123,186.34 | MERCIALYS EUR1 |
| Equities | 1,120 | 31,315.20 | MERCK & CO INC COM |
| Equities | 7,691 | 215,040.36 | MERCK & CO INC COM |
| Equities | 142,900 | 3,995,484.00 | MERCK & CO INC COM |
| Equities | 335,911 | 9,392,071.56 | MERCK & CO INC COM |
| Equities | 0 | 0.00 | MERCK & CO INC COM |
| Equities | 18,790 | 525,368.40 | MERCK & CO INC COM |
| Equities | 48,767 | 1,363,525.32 | MERCK & CO INC COM |
| Equities | 30,500 | 852,780.00 | MERCK & CO INC COM |
| Equities | 95,600 | 2,672,976.00 | MERCK & CO INC COM |
| Equities | 4,300 | 39,775.00 | MERCURY COMPUTER SYS INC COM |
| Equities | 1,790 | 59,839.70 | MERCURY GEN CORP NEW COM |
| Equities | 4,360 | 145,754.80 | MERCURY GEN CORP NEW COM |
| Equities | 2,500 | 63,875.00 | MEREDITH CORP COM |
| Equities | 20,837 | 532,385.35 | MEREDITH CORP COM |
| Equities | 8,800 | 224,840.00 | MEREDITH CORP COM |
| Equities | 2,600 | 11,180.00 | MERGE HEALTHCARE INC COM STK |
| Equities | 3,150 | 71,127.00 | MERIDIAN BIOSCIENCE INC COM |
| Equities | 14,050 | 317,249.00 | MERIDIAN BIOSCIENCE INC COM |
| Equities | 10,000 | 225,800.00 | MERIDIAN BIOSCIENCE INC COM |
| Equities | 10,100 | 3,535.00 | MERIDIAN RES CORP COM |
| Equities | 3,146 | 51,279.80 | MERIT MED SYS INC COM |
| Equities | 3,000 | 56,580.00 | MERITAGE HOMES CORP COM |
| Equities | 5,500 | 103,730.00 | MERITAGE HOMES CORP COM |
| Equities | 6,500 | 122,590.00 | MERITAGE HOMES CORP COM |
| Equities | 7,000 | 132,020.00 | MERITAGE HOMES CORP COM |
| Equities | 3,000 | 2,250.00 | MERIX CORP COM |
| Equities | 600 | 5,082.00 | MERRIMAC INDS INC DEL |
| Equities | 5,046 | 504.60 | MESA AIR GROUP INC COM |
| Equities | 600 | 11,766.00 | MESA LABS INC COM |
| Equities | 2,100 | 1,176.00 | METABASIS THERAPEUTICS INC COM |
| Equities | 1,500 | 12,330.00 | METABOLIX INC COM STK |
| Equities | 4,566 | 118,076.76 | METAVANTE TECHNOLOGIES INC COM |
| Equities | 16,290 | 421,259.40 | METAVANTE TECHNOLOGIES INC COM |
| Equities | 3,100 | 21,762.00 | METHODE ELECTRS INC COM |
| Equities | 4,307 | 30,235.14 | METHODE ELECTRS INC COM |
| Equities | 2,496 | 74,904.96 | METLIFE INC COM ISIN US59156R1086 |

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|----------|-----------|---------------|--|-----|
| Equities | 43,250 | 1,297,932.50 | METLIFE INC COM ISIN US59156R1086 | |
| Equities | 89,320 | 2,680,493.20 | METLIFE INC COM ISIN US59156R1086 | |
| Equities | 8,742 | 262,347.42 | METLIFE INC COM ISIN US59156R1086 | |
| Equities | 5,580 | 167,455.80 | METLIFE INC COM ISIN US59156R1086 | |
| Equities | 6,419 | 192,634.19 | METLIFE INC COM ISIN US59156R1086 | |
| Equities | 3,317 | 35,889.94 | MET-PRO CORP COM | |
| Equities | 123,300 | 5,883,648.49 | METRO AG ORD NPV | |
| Equities | 508 | 9,784.08 | METRO BANCORP INC PA COM STK | |
| Equities | 22 | 1.10 | METRO GLOBAL MEDIA INC COM NEW | |
| Equities | 1,890 | 61,874.37 | METRO INC CLASS'A'SUB VTG NPV | |
| Equities | 11,500 | 0.00 | METROCALL INC COM | |
| Equities | 2,300 | 7,130.00 | METROCORP BANCSHARES INC COM | |
| Equities | 1,500 | 4,650.00 | METROCORP BANCSHARES INC COM | |
| Equities | 11,900 | 158,389.00 | METROPICS COMMUNICATIONS INC COM | COM |
| Equities | 42,300 | 563,013.00 | METROPICS COMMUNICATIONS INC COM | COM |
| Equities | 27,043 | 359,942.33 | METROPICS COMMUNICATIONS INC COM | COM |
| Equities | 600 | 0.00 | METROTRANS CORP COM | |
| Equities | 5,290 | 408,123.50 | METTLER-TOLEDO INTL INC COM | |
| Equities | 4,000 | 308,600.00 | METTLER-TOLEDO INTL INC COM | |
| Equities | 20,500 | 121,565.00 | MF GLOBAL LTD COM STK USD1 | |
| Equities | 12,200 | 84,424.00 | MFA FINL INC | |
| Equities | 23,500 | 162,620.00 | MFA FINL INC | |
| Equities | 57,800 | 521,356.00 | MFC ISHARES INC MSCI SINGAPORE INDEX FD | |
| Equities | 170,200 | 3,014,242.00 | MFC ISHARES INC MSCI SWITZ INDEX FD | |
| Equities | 53,800 | 2,464,578.00 | MFC ISHARES TR MSCI EAFE INDEX FD | |
| Equities | 463,500 | 14,938,605.00 | MFC ISHARES TR MSCI EMERGING MKTS INDEX FD | |
| Equities | 28,500 | 2,619,720.00 | MFC SPDR TR UNIT SER 1 STANDARD & POORS UNIT SER 1 | |
| Equities | 2,739,877 | 22,001,209.32 | MFO DEL POOLED TR EMERGING MKTS PORTFOLIO | |
| Equities | 500 | 3,090.00 | MFRI INC COM STK | |
| Equities | 1,000 | 33,550.00 | MGE ENERGY INC COM . | |
| Equities | 3,698 | 124,067.90 | MGE ENERGY INC COM . | |
| Equities | 7,800 | 34,320.00 | MGIC INVT CORP WIS COM | |
| Equities | 33,000 | 145,200.00 | MGIC INVT CORP WIS COM | |
| Equities | 7,300 | 46,647.00 | MGM MIRAGE COM | |
| Equities | 33,487 | 213,981.93 | MGM MIRAGE COM | |
| Equities | 31,381 | 200,524.59 | MGM MIRAGE COM | |
| Equities | 6,500 | 2,405.00 | MGMT NETWORK GROUP INC COM STK | |
| Equities | 1,700 | 4,862.00 | MGP INGREDIENTS INC COM | |
| Equities | 3,200 | 9,152.00 | MGP INGREDIENTS INC COM | |
| Equities | 11,827 | 673,602.13 | MICHELIN (CGDE) EUR2(REGD) | |
| Equities | 36,209 | 2,062,269.32 | MICHELIN (CGDE) EUR2(REGD) | |
| Equities | 8,077 | 460,022.36 | MICHELIN (CGDE) EUR2(REGD) | |
| Equities | 3,700 | 27,084.00 | MICREL INC COM | |
| Equities | 8,076 | 59,116.32 | MICREL INC COM | |
| Equities | 170,300 | 1,050,317.36 | MICRO FOCUS ORD GBP0.10 | |
| Equities | 7,500 | 46,255.90 | MICRO FOCUS ORD GBP0.10 | |
| Equities | 13,090 | 295,179.50 | MICROCHIP TECHNOLOGY INC COM | |
| Equities | 33,032 | 744,871.60 | MICROCHIP TECHNOLOGY INC COM | |
| Equities | 17,100 | 385,605.00 | MICROCHIP TECHNOLOGY INC COM | |
| Equities | 1,200 | 4,380.00 | MICROFINANCIAL INC COM STK | |
| Equities | 1 | 0.00 | MICROMINT INC COM STK | |
| Equities | 49,000 | 247,940.00 | MICRON TECH INC COM | |
| Equities | 86,800 | 439,208.00 | MICRON TECH INC COM | |
| Equities | 122,458 | 619,637.48 | MICRON TECH INC COM | |
| Equities | 32,700 | 165,462.00 | MICRON TECH INC COM | |
| Equities | 900 | 2,691.00 | MICRONETICS INC | |
| Equities | 5,400 | 136,728.00 | MICROS SYS INC COM | |
| Equities | 15,496 | 392,358.72 | MICROS SYS INC COM | |
| Equities | 4,690 | 64,722.00 | MICROSEMI CORP COM | |
| Equities | 14,913 | 205,799.40 | MICROSEMI CORP COM | |
| Equities | 14,850 | 352,984.50 | MICROSOFT CORP COM | |
| Equities | 15,217 | 361,708.09 | MICROSOFT CORP COM | |
| Equities | 22,235 | 528,525.95 | MICROSOFT CORP COM | |
| Equities | 7,180 | 170,668.60 | MICROSOFT CORP COM | |
| Equities | 556,220 | 13,221,349.40 | MICROSOFT CORP COM | |
| Equities | 1,256,155 | 29,858,804.35 | MICROSOFT CORP COM | |
| Equities | 48,010 | 1,141,197.70 | MICROSOFT CORP COM | |
| Equities | 182,900 | 4,347,533.00 | MICROSOFT CORP COM | |
| Equities | 129,070 | 3,067,993.90 | MICROSOFT CORP COM | |
| Equities | 98,900 | 2,350,853.00 | MICROSOFT CORP COM | |
| Equities | 1,190 | 59,761.80 | MICROSTRATEGY INC CL A NEW | |
| Equities | 1,473 | 73,974.06 | MICROSTRATEGY INC CL A NEW | |
| Equities | 4,100 | 12,587.00 | MICROVISION INC DEL COM | |

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| Equities | 1,400 | 12,656.00 | MICRUS CORP STK | |
| Equities | 1,300 | 47,723.00 | MID-AMER APT CMNTYS INC COM | |
| Equities | 6,987 | 256,492.77 | MID-AMER APT CMNTYS INC COM | |
| Equities | 2,300 | 24,104.00 | MIDAS INC COM | |
| Equities | 3,422 | 35,862.56 | MIDAS INC COM | |
| Equities | 1,016 | 44,622.72 | MIDDLEBY CORP COM | |
| Equities | 3,700 | 162,504.00 | MIDDLEBY CORP COM | |
| Equities | 4,551 | 199,879.92 | MIDDLEBY CORP COM | |
| Equities | 2,000 | 28,900.00 | MIDDLESEX WTR CO COM | |
| Equities | 594 | 9,979.20 | MIDSOUTH BANCORP INC COM | |
| Equities | 2,900 | 2,146.00 | MIDWEST BANC HLDGS INC COM STK | |
| Equities | 3,300 | 2,442.00 | MIDWEST BANC HLDGS INC COM STK | |
| Equities | 475 | 3,709.75 | MIDWESTONE FINL GROUP INC NEW COM STK | |
| Equities | 733 | 329.85 | MILESTONE SCIENTIFIC INC COM NEW | |
| Equities | 4,100 | 62,894.00 | MILLER HERMAN INC COM | |
| Equities | 4,800 | 73,632.00 | MILLER HERMAN INC COM | |
| Equities | 12,110 | 185,767.40 | MILLER HERMAN INC COM | |
| Equities | 14,300 | 219,362.00 | MILLER HERMAN INC COM | |
| Equities | 1,940 | 17,072.00 | MILLER INDS INC TENN COM NEW | |
| Equities | 18,500 | 1,040,810.00 | MILLICOM INTERNATIONAL CELLULAR COM | USD1.50 (POST-SUBD) |
| Equities | 6,480 | 454,960.80 | MILLIPORE CORP COM | |
| Equities | 7,200 | 505,512.00 | MILLIPORE CORP COM | |
| Equities | 3,430 | 7,374.50 | MINDSPEED TECHNOLOGIES INC COM NEW STK | |
| Equities | 1,400 | 33,740.00 | MINE SAFETY APPLIANCES CO COM | |
| Equities | 7,100 | 171,110.00 | MINE SAFETY APPLIANCES CO COM | |
| Equities | 2,542 | 61,262.20 | MINE SAFETY APPLIANCES CO COM | |
| Equities | 1,000 | 36,020.00 | MINERALS TECHNOLOGIES INC COM | |
| Equities | 2,200 | 79,244.00 | MINERALS TECHNOLOGIES INC COM | |
| Equities | 68,000 | 14,838.12 | MINERVA ORD GBP0.25 | |
| Equities | 8,377 | 25,131.00 | MIPS TECHNOLOGIES INC COMMON | |
| Equities | 11,700 | 227,292.43 | MIQUEL Y COSTAS EUR2 | |
| Equities | 122,800 | 252,165.25 | MIRABELA NICKEL NPV | |
| Equities | 2,500 | 61,149.40 | MIRACA HOLDINGS INC NPV | |
| Equities | 14,800 | 232,952.00 | MIRANT CORP NEW COM | |
| Equities | 20,860 | 328,336.40 | MIRANT CORP NEW COM | |
| Equities | 36,000 | 566,640.00 | MIRANT CORP NEW COM | |
| Equities | 572,431 | 499,804.38 | MIRVAC GROUP STAPLED SECURITIES | |
| Equities | 360,614 | 314,861.45 | MIRVAC GROUP STAPLED SECURITIES | |
| Equities | 1,300 | 2,600.00 | MISONIX INC COM | |
| Equities | 1,200 | 8,196.00 | MISSION WEST PPTYS INC MD COM STK | |
| Equities | 1,300 | 6,747.00 | MITCHAM INDS INC COM | |
| Equities | 1,200 | 360.00 | MITEK SYS INC COM NEW COM NEW | |
| Equities | 126,900 | 2,351,631.86 | MITSUBISHI CORP NPV | |
| Equities | 82,100 | 1,521,426.13 | MITSUBISHI CORP NPV | |
| Equities | 1,740 | 32,244.60 | MITSUBISHI CORP NPV | |
| Equities | 5,500 | 101,922.58 | MITSUBISHI CORP NPV | |
| Equities | 2,800 | 51,887.86 | MITSUBISHI CORP NPV | |
| Equities | 61,000 | 386,288.02 | MITSUBISHI ELEC CP NPV | |
| Equities | 19,000 | 317,241.02 | MITSUBISHI ESTATE CO LTD | |
| Equities | 81,900 | 1,367,475.77 | MITSUBISHI ESTATE CO LTD | |
| Equities | 8,000 | 133,575.17 | MITSUBISHI ESTATE CO LTD | |
| Equities | 101,300 | 1,691,395.55 | MITSUBISHI ESTATE CO LTD | |
| Equities | 120,000 | 2,003,627.51 | MITSUBISHI ESTATE CO LTD | |
| Equities | 7,000 | 116,878.27 | MITSUBISHI ESTATE CO LTD | |
| Equities | 32,000 | 175,115.30 | MITSUBISHI GAS CHM NPV | |
| Equities | 75,300 | 466,698.45 | MITSUBISHI UFJ FIN NPV | |
| Equities | 146,400 | 907,365.91 | MITSUBISHI UFJ FIN NPV | |
| Equities | 98,000 | 313,851.89 | MITSUBISHI UFJ FIN NPV | |
| Equities | 334,000 | 5,826,004.04 | MITSUBISHI UFJ FIN NPV | |
| Equities | 102,197 | 1,782,635.13 | MITSUBISHI UFJ FIN NPV | |
| Equities | 107,000 | 1,866,414.47 | MITSUBISHI UFJ FIN NPV | |
| Equities | 117,000 | 760,315.07 | MITSUBISHI UFJ FIN NPV | |
| Equities | 31,000 | 201,451.00 | MITSUBISHI UFJ FIN NPV | |
| Equities | 7,600 | 49,387.99 | MITSUBISHI UFJ FIN NPV | |
| Equities | 13,400 | 352,065.09 | MITSUBISHI UFJ FIN NPV | |
| Equities | 19,000 | 218,583.20 | MITSUBISHI UFJ FIN NPV | |
| Equities | 3,900 | 9,135.10 | MITSUBISHI UFJ FIN NPV | |
| Equities | 13,000 | 30,450.33 | MITSUBISHI UFJ FIN NPV | |
| Equities | 6,000 | 18,842.31 | MITSUBISHI UFJ FIN NPV | |
| Equities | 22,000 | 69,088.46 | MITSUBISHI UFJ FIN NPV | |
| Equities | 1,900 | 25,061.00 | MKS INSTRS INC COM | |
| Equities | 15,300 | 201,807.00 | MKS INSTRS INC COM | |
| Equities | 5,024 | 66,266.56 | MKS INSTRS INC COM | |

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| Equities | 600 | 54.00 MLP AIRLEASE LTD DEPOS UNIT |
| Equities | 1,600 | 53,968.00 MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT |
| Equities | 1,400 | 28,392.00 MLP BUCKEYE GP HLDGS L P COM UNIT REPSTGLTD PARTNER INT BUCKEYE GP HLDGS L P |
| Equities | 1,800 | 77,094.00 MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS |
| Equities | 2,500 | 27,350.00 MLP CEDAR FAIR L P DEPOS UNIT |
| Equities | 1,700 | 5,321.00 MLP CROSSTEX ENERGY L P COM UNITS REPSTGLTD PARTNER INT |
| Equities | 2,300 | 52,532.00 MLP DORCHESTER MINERALS L P COM UNITS |
| Equities | 4,100 | 158,178.00 MLP ENBRIDGE ENERGY PARTNERS L P COM |
| Equities | 23,300 | 591,121.00 MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP |
| Equities | 18,300 | 456,402.00 MLP ENTERPRISE PRODS PARTNERS L P COM UNIT |
| Equities | 1,900 | 30,856.00 MLP FERRELLGAS PARTNERS L P UNIT LTD PARTNERSHIP INT |
| Equities | 300 | 11,766.00 MLP ICAHN ENTERPRISES L P DEPOSITARY UNIT |
| Equities | 10,390 | 531,136.80 MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT |
| Equities | 3,990 | 107,410.80 MLP LAZARD LTD CL A |
| Equities | 30,089 | 809,995.88 MLP LAZARD LTD CL A |
| Equities | 3,782 | 68,832.40 MLP MARKWEST ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT |
| Equities | 1,700 | 35,088.00 MLP MARTIN MIDSTREAM PARTNERS L P UNIT LTD PARTNERSHIP INT |
| Equities | 1,600 | 33,680.00 MLP NATURAL RESOURCE PARTNERS L P COM UNIT LTD PARTNERSHIP INT |
| Equities | 2,000 | 27,140.00 MLP PENN VA RES PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP INT |
| Equities | 800 | 43,376.00 MLP SUNOCO LOGISTICS PARTNERS L P COM UNITS |
| Equities | 1,700 | 59,143.00 MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085 |
| Equities | 16,500 | 321,750.00 MLP TEEKAY LNG PARTNERS L P |
| Equities | 4,700 | 140,342.00 MLP TEPPCO PARTNERS L P UNIT LTD PARTNERSHIP INT |
| Equities | 500 | 50,390.00 MLP TERRA NITROGEN CO L P COM UNIT |
| Equities | 1,200 | 25,200.00 MLP TRANSMONTAIGNE PARTNERS L P COM UNITREPTG LTD PARTNERSHIP INT |
| Equities | 1,400 | 34,972.00 MLP W P CAREY & CO LLC COM |
| Equities | 4,600 | 644.00 MMR INFORMATION SYS INC COM |
| Equities | 1,800 | 26,406.00 MOBILE MINI INC COM |
| Equities | 5,600 | 82,152.00 MOBILE MINI INC COM |
| Equities | 513 | 31,603.05 MOBISTAR NPV |
| Equities | 1,760 | 108,423.73 MOBISTAR NPV |
| Equities | 2,077,237 | 770,337.00 MOBIUS TECHNOLOGY VENTURES VI, LP |
| Equities | 1,100 | 9,460.00 MOCON INC COM |
| Equities | 525 | 14,534.68 MODERN TIMES GROUP SER'B'NPV |
| Equities | 1,775 | 49,141.05 MODERN TIMES GROUP SER'B'NPV |
| Equities | 2,500 | 12,000.00 MODINE MFG CO COM STK |
| Equities | 3,426 | 16,444.80 MODINE MFG CO COM STK |
| Equities | 75 | 217.50 MOD-PAC CORP CL B COM STK |
| Equities | 200 | 580.00 MOD-PAC CORP COM |
| Equities | 2,650 | 18,179.00 MODUSLINK GLOBAL SOLUTIONS INC COM |
| Equities | 6,252 | 42,888.72 MODUSLINK GLOBAL SOLUTIONS INC COM |
| Equities | 8,590 | 306,491.20 MOHAWK INDS INC COM |
| Equities | 7,542 | 269,098.56 MOHAWK INDS INC COM |
| Equities | 9,938 | 354,587.84 MOHAWK INDS INC COM |
| Equities | 9,000 | 139,950.00 MOLEX INC COM |
| Equities | 35,100 | 545,805.00 MOLEX INC COM |
| Equities | 1,000 | 23,920.00 MOLINA HEALTHCARE INC COM |
| Equities | 4,700 | 112,424.00 MOLINA HEALTHCARE INC COM |
| Equities | 2,620 | 110,904.60 MOLSON COORS BREWING CO CL B CL B |
| Equities | 11,880 | 502,880.40 MOLSON COORS BREWING CO CL B CL B |
| Equities | 19,600 | 829,668.00 MOLSON COORS BREWING CO CL B CL B |
| Equities | 22,600 | 956,658.00 MOLSON COORS BREWING CO CL B CL B |
| Equities | 2,200 | 26,466.00 MOMENTA PHARMACEUTICALS INC COM STK |
| Equities | 3,400 | 40,902.00 MOMENTA PHARMACEUTICALS INC COM STK |
| Equities | 2,200 | 16,060.00 MONARCH CASINO & RESORT INC COM |
| Equities | 2,600 | 18,980.00 MONARCH CASINO & RESORT INC COM |
| Equities | 313 | 161,876.98 MONEY PARTNERS GROUP CO LTD NPV |
| Equities | 5,100 | 9,078.00 MONEYGRAM INTL INC COM |
| Equities | 12,470 | 22,196.60 MONEYGRAM INTL INC COM |
| Equities | 3,393 | 19,882.98 MONMOUTH REAL ESTATE CORP MD |
| Equities | 2,610 | 11,823.30 MONOGRAM BIOSCIENCES INC COM NEW STK |
| Equities | 2,820 | 63,196.20 MONOLITHIC PWR SYS INC COM |
| Equities | 2,500 | 56,025.00 MONOLITHIC PWR SYS INC COM |
| Equities | 7,400 | 165,834.00 MONOLITHIC PWR SYS INC COM |
| Equities | 2,700 | 69,417.00 MONRO MUFFLER BRAKE INC COM |
| Equities | 5,350 | 137,548.50 MONRO MUFFLER BRAKE INC COM |
| Equities | 1,315 | 97,757.10 MONSANTO CO NEW COM |
| Equities | 1,980 | 147,193.20 MONSANTO CO NEW COM |
| Equities | 40,000 | 2,973,600.00 MONSANTO CO NEW COM |
| Equities | 86,196 | 6,407,810.64 MONSANTO CO NEW COM |
| Equities | 4,400 | 327,096.00 MONSANTO CO NEW COM |
| Equities | 11,259 | 836,994.06 MONSANTO CO NEW COM |
| Equities | 17,300 | 1,286,082.00 MONSANTO CO NEW COM |

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| Equities | 6,600 | 490,644.00 | MONSANTO CO NEW COM | |
| Equities | 6,690 | 79,008.90 | MONSTER WORLDWIDE INC COM | |
| Equities | 6,600 | 77,946.00 | MONSTER WORLDWIDE INC COM | |
| Equities | 24,834 | 293,289.54 | MONSTER WORLDWIDE INC COM | |
| Equities | 4,434 | 52,365.54 | MONSTER WORLDWIDE INC COM | |
| Equities | 2,400 | 4,104.00 | MONTERREY GOURMET FOODS EFF 10/27/04 | |
| Equities | 6,000 | 79,740.00 | MONTPELIER RE HOLDINGS LTD COM | |
| Equities | 10,100 | 134,229.00 | MONTPELIER RE HOLDINGS LTD COM | |
| Equities | 6,435 | 169,562.25 | MOODYS CORP COM | |
| Equities | 15,080 | 397,358.00 | MOODYS CORP COM | |
| Equities | 29,000 | 764,150.00 | MOODYS CORP COM | |
| Equities | 4,395 | 115,808.25 | MOODYS CORP COM | |
| Equities | 1,900 | 49,039.00 | MOOG INC CL A | |
| Equities | 7,600 | 196,156.00 | MOOG INC CL A | |
| Equities | 4,400 | 113,564.00 | MOOG INC CL A | |
| Equities | 7,925 | 225,941.75 | MORGAN STANLEY COM STK USD0.01 | |
| Equities | 6,700 | 191,017.00 | MORGAN STANLEY COM STK USD0.01 | |
| Equities | 72,040 | 2,053,860.40 | MORGAN STANLEY COM STK USD0.01 | |
| Equities | 189,900 | 5,414,049.00 | MORGAN STANLEY COM STK USD0.01 | |
| Equities | 55,800 | 1,590,858.00 | MORGAN STANLEY COM STK USD0.01 | |
| Equities | 11,140 | 317,601.40 | MORGAN STANLEY COM STK USD0.01 | |
| Equities | 23,284 | 663,826.84 | MORGAN STANLEY COM STK USD0.01 | |
| Equities | 2,123,671 | 1,020,242.00 | MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP | |
| Equities | 358,316 | 106,633.00 | MORGAN STANLEY VENTURE PTRS III, LP | |
| Equities | 1,500 | 5,745.00 | MORGANS HOTEL GROUP CO COM STK | |
| Equities | 1,000 | 41,230.00 | MORNINGSTAR INC COM STK | |
| Equities | 4,300 | 177,289.00 | MORNINGSTAR INC COM STK | |
| Equities | 35,802 | 139,441.65 | MORRISON(W)SUPRMKT ORD GBPO.10 | |
| Equities | 739,600 | 2,880,594.47 | MORRISON(W)SUPRMKT ORD GBPO.10 | |
| Equities | 2,000 | 6,000.00 | MORTONS RESTAURANT GROUP INC NEW COM | |
| Equities | 775 | 34,332.50 | MOSAIC CO COM | |
| Equities | 4,700 | 208,210.00 | MOSAIC CO COM | |
| Equities | 10,100 | 447,430.00 | MOSAIC CO COM | |
| Equities | 24,650 | 1,091,995.00 | MOSAIC CO COM | |
| Equities | 1,000 | 44,300.00 | MOSAIC CO COM | |
| Equities | 39,000 | 1,727,700.00 | MOSAIC CO COM | |
| Equities | 6,000 | 9,900.00 | MOSYS INC COM STK | |
| Equities | 146,400 | 970,632.00 | MOTOROLA INC COM | |
| Equities | 342,529 | 2,270,967.27 | MOTOROLA INC COM | |
| Equities | 166,800 | 1,105,884.00 | MOTOROLA INC COM | |
| Equities | 53,074 | 351,880.62 | MOTOROLA INC COM | |
| Equities | 152,700 | 1,012,401.00 | MOTOROLA INC COM | |
| Equities | 1,000 | 10,540.00 | MOVADO GROUP INC COM | |
| Equities | 2,700 | 28,458.00 | MOVADO GROUP INC COM | |
| Equities | 24,326 | 52,544.16 | MOVE INC COM STK | |
| Equities | 10,500 | 80,220.00 | MPS GROUP INC COM | |
| Equities | 25,500 | 194,820.00 | MPS GROUP INC COM | |
| Equities | 10,860 | 82,970.40 | MPS GROUP INC COM | |
| Equities | 21,345 | 9,605.25 | MRV COMMUNICATIONS INC COM | |
| Equities | 3,790 | 134,469.20 | MSC INDL DIRECT INC CL A COM | |
| Equities | 11,800 | 418,664.00 | MSC INDL DIRECT INC CL A COM | |
| Equities | 5,014 | 177,896.72 | MSC INDL DIRECT INC CL A COM | |
| Equities | 3,700 | 24,642.00 | MSC SOFTWARE CORP COM | |
| Equities | 13,600 | 332,384.00 | MSCI INC CL A CL A | |
| Equities | 76,400 | 1,867,216.00 | MSCI INC CL A CL A | |
| Equities | 13 | 36.01 | MTM TECHNOLOGIES INC COM NEW STK | |
| Equities | 4,400 | 11,000.00 | MTR GAMING GROUP INC COM | |
| Equities | 1,800 | 37,170.00 | MTS SYS CORP COM | |
| Equities | 13,593 | 280,695.45 | MTS SYS CORP COM | |
| Equities | 2,000 | 41,300.00 | MTS SYS CORP COM | |
| Equities | 2,500 | 52,000.00 | MUELLER INDS INC COM | |
| Equities | 5,387 | 112,049.60 | MUELLER INDS INC COM | |
| Equities | 6,600 | 890,478.00 | MUENCHENER RUECKVE NPV(REGD) | |
| Equities | 11,400 | 1,538,098.36 | MUENCHENER RUECKVE NPV(REGD) | |
| Equities | 2,800 | 377,778.54 | MUENCHENER RUECKVE NPV(REGD) | |
| Equities | 1,054 | 142,206.64 | MUENCHENER RUECKVE NPV(REGD) | |
| Equities | 1,700 | 20,842.00 | MULTI-COLOR CORP COM | |
| Equities | 2,100 | 44,940.00 | MULTI-FINELINE ELECTRONIX INC COM | |
| Equities | 5,200 | 25,792.00 | MULTIMEDIA GAMES INC COM | |
| Equities | 20,000 | 849,873.04 | MURATA MANUFACTURING CO. NPV | |
| Equities | 4,323 | 234,825.36 | MURPHY OIL CORP COM | |
| Equities | 14,670 | 796,874.40 | MURPHY OIL CORP COM | |
| Equities | 5,300 | 287,896.00 | MURPHY OIL CORP COM | |

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| Equities | 31,520 | 1,712,166.40 | MURPHY OIL CORP COM |
| Equities | 20,600 | 1,118,992.00 | MURPHY OIL CORP COM |
| Equities | 12,423 | 674,817.36 | MURPHY OIL CORP COM |
| Equities | 33,900 | 1,841,448.00 | MURPHY OIL CORP COM |
| Equities | 372 | 3,333.12 | MUTUALFIRST FINL INC COM |
| Equities | 900 | 31,374.00 | MWI VETERINARY SUPPLY INC COM STK |
| Equities | 2,400 | 19,968.00 | MYERS INDS INC COM |
| Equities | 3,718 | 30,933.76 | MYERS INDS INC COM |
| Equities | 19,700 | 257,085.00 | MYLAN INC |
| Equities | 44,015 | 574,395.75 | MYLAN INC |
| Equities | 7,560 | 269,514.00 | MYRIAD GENETICS INC COM |
| Equities | 16,200 | 577,530.00 | MYRIAD GENETICS INC COM |
| Equities | 1,890 | 8,788.50 | MYRIAD PHARMACEUTICALS INC COM |
| Equities | 1,750 | 8,137.50 | MYRIAD PHARMACEUTICALS INC COM |
| Equities | 4,050 | 18,832.50 | MYRIAD PHARMACEUTICALS INC COM |
| Equities | 1,800 | 10,908.00 | N AMERN GALVANIZING & COATINGS INC COM STK |
| Equities | 400 | 5,640.00 | N CENT BANCSHARES INC COM |
| Equities | 500 | 4,050.00 | N E BANCORP COM |
| Equities | 600 | 301,434.00 | N V R INC COM |
| Equities | 709 | 356,194.51 | N V R INC COM |
| Equities | 2,400 | 1,205,736.00 | N V R INC COM |
| Equities | 1,500 | 66,480.00 | N W NAT GAS CO COM |
| Equities | 3,083 | 136,638.56 | N W NAT GAS CO COM |
| Equities | 1,300 | 45,188.00 | N W PIPE CO COM |
| Equities | 10,800 | 26,136.00 | NABI BIOPHARMACEUTICALS COM |
| Equities | 18,200 | 283,556.00 | NABORS INDUSTRIES COM USD0.10 |
| Equities | 40,970 | 638,312.60 | NABORS INDUSTRIES COM USD0.10 |
| Equities | 38,800 | 604,504.00 | NABORS INDUSTRIES COM USD0.10 |
| Equities | 6,502 | 101,301.16 | NABORS INDUSTRIES COM USD0.10 |
| Equities | 400 | 11,488.00 | NACCO IND INC CL A COM |
| Equities | 600 | 17,232.00 | NACCO IND INC CL A COM |
| Equities | 9,400 | 158,296.00 | NALCO HLDG CO COM |
| Equities | 24,300 | 409,212.00 | NALCO HLDG CO COM |
| Equities | 16,000 | 175,778.62 | NAMCO BANDAI HLDGS NPV |
| Equities | 4,113 | 45,186.09 | NAMCO BANDAI HLDGS NPV |
| Equities | 13,400 | 147,214.59 | NAMCO BANDAI HLDGS NPV |
| Equities | 2,500 | 6,775.00 | NANOMETRICS INC COM DELAWARE |
| Equities | 2,700 | 2,970.00 | NANOPHASE TECHNOLOGIES CORP COM |
| Equities | 3,780 | 4,460.40 | NAPCO SECURITY TECHNOLOGIES INC |
| Equities | 2,000 | 10,360.00 | NARA BANCORP INC COM |
| Equities | 1,868 | 9,676.24 | NARA BANCORP INC COM |
| Equities | 1,400 | 40,040.00 | NASB FINL INC COM |
| Equities | 1,700 | 48,620.00 | NASB FINL INC COM |
| Equities | 8,260 | 176,020.60 | NASDAQ OMX GROUP |
| Equities | 27,200 | 579,632.00 | NASDAQ OMX GROUP |
| Equities | 35,900 | 765,029.00 | NASDAQ OMX GROUP |
| Equities | 4,000 | 85,240.00 | NASDAQ OMX GROUP |
| Equities | 1,900 | 51,414.00 | NASH FINCH CO COM |
| Equities | 10,318 | 279,205.08 | NASH FINCH CO COM |
| Equities | 1,500 | 40,590.00 | NASH FINCH CO COM |
| Equities | 7,000 | 189,420.00 | NASH FINCH CO COM |
| Equities | 900 | 6,030.00 | NASHUA CORP COM |
| Equities | 1,000 | 32,920.00 | NATCO GROUP INC CL A ISIN US63227W2035 |
| Equities | 32,700 | 1,076,484.00 | NATCO GROUP INC CL A ISIN US63227W2035 |
| Equities | 2,280 | 24,282.00 | NATIONAL BEVERAGE CORP COM |
| Equities | 4,200 | 44,730.00 | NATIONAL BEVERAGE CORP COM |
| Equities | 1,900 | 26,144.00 | NATIONAL CINEMEDIA INC COM |
| Equities | 9,700 | 133,472.00 | NATIONAL CINEMEDIA INC COM |
| Equities | 22,800 | 205,576.30 | NATIONAL GRID ORD GBP0.11395 |
| Equities | 32,465 | 292,720.82 | NATIONAL GRID ORD GBP0.11395 |
| Equities | 8,263 | 74,503.38 | NATIONAL GRID ORD GBP0.11395 |
| Equities | 1,200 | 32,052.00 | NATIONAL HEALTH INVS INC COM |
| Equities | 5,337 | 142,551.27 | NATIONAL HEALTH INVS INC COM |
| Equities | 5,800 | 189,428.00 | NATIONAL OILWELL VARCO COM STK |
| Equities | 34,362 | 1,122,262.92 | NATIONAL OILWELL VARCO COM STK |
| Equities | 66,120 | 2,159,479.20 | NATIONAL OILWELL VARCO COM STK |
| Equities | 8,700 | 284,142.00 | NATIONAL OILWELL VARCO COM STK |
| Equities | 6,440 | 210,330.40 | NATIONAL OILWELL VARCO COM STK |
| Equities | 5,163 | 23,801.43 | NATIONAL PENN BANCSHARES INC COM |
| Equities | 7,806 | 35,985.66 | NATIONAL PENN BANCSHARES INC COM |
| Equities | 1,400 | 34,160.00 | NATIONAL RESH CORP COM |
| Equities | 4,700 | 81,545.00 | NATIONAL RETAIL PPTYS INC COM STK |
| Equities | 9,649 | 167,410.15 | NATIONAL RETAIL PPTYS INC COM STK |

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| Equities | 1,700 | 5,202.00 NATIONAL TECHNICAL SYS INC COM |
| Equities | 300 | 35,025.00 NATIONAL WESTN LIFE INS CO CL A |
| Equities | 614 | 71,684.50 NATIONAL WESTN LIFE INS CO CL A |
| Equities | 11,800 | 0.00 NATIONSRENT INC COM STK |
| Equities | 92,300 | 2,375,802.00 NATIONWIDE HLTH PPTYS INC REIT |
| Equities | 90,700 | 2,334,618.00 NATIONWIDE HLTH PPTYS INC REIT |
| Equities | 6,300 | 162,162.00 NATIONWIDE HLTH PPTYS INC REIT |
| Equities | 13,041 | 335,675.34 NATIONWIDE HLTH PPTYS INC REIT |
| Equities | 23,600 | 607,464.00 NATIONWIDE HLTH PPTYS INC REIT |
| Equities | 20,693 | 532,637.82 NATIONWIDE HLTH PPTYS INC REIT |
| Equities | 33,900 | 615,000.84 NATL AUSTRALIA BK NPV |
| Equities | 194,230 | 3,523,646.39 NATL AUSTRALIA BK NPV |
| Equities | 5,200 | 240,668.19 NATL BK OF CANADA COM NPV |
| Equities | 1,581 | 43,908.28 NATL BK OF GREECE EUR5(REGD) |
| Equities | 5,184 | 143,972.49 NATL BK OF GREECE EUR5(REGD) |
| Equities | 2,700 | 74,985.67 NATL BK OF GREECE EUR5(REGD) |
| Equities | 2,500 | 2,975.00 NATL COAL CORP COM NEW |
| Equities | 1,050 | 6,835.50 NATL DENTEX CORP COM |
| Equities | 1,800 | 13,176.00 NATL FINL PARTNERS CORP COM |
| Equities | 1,800 | 13,176.00 NATL FINL PARTNERS CORP COM |
| Equities | 8,800 | 64,416.00 NATL FINL PARTNERS CORP COM |
| Equities | 4,990 | 180,039.20 NATL FUEL GAS CO COM |
| Equities | 18,400 | 663,872.00 NATL FUEL GAS CO COM |
| Equities | 14,000 | 505,120.00 NATL FUEL GAS CO COM |
| Equities | 600 | 22,764.00 NATL HEALTHCARE CORP COM |
| Equities | 3,200 | 121,408.00 NATL HEALTHCARE CORP COM |
| Equities | 2,300 | 87,262.00 NATL HEALTHCARE CORP COM |
| Equities | 2,600 | 58,656.00 NATL INSTRS CORP COM |
| Equities | 6,543 | 147,610.08 NATL INSTRS CORP COM |
| Equities | 1,300 | 19,734.00 NATL INTST CORP COM STK |
| Equities | 17,000 | 820,269.75 NATL PORTEFEUILLE NPV |
| Equities | 600 | 45,660.00 NATL PRESTO INDS INC COM |
| Equities | 500 | 38,050.00 NATL PRESTO INDS INC COM |
| Equities | 18,300 | 229,665.00 NATL SEMICONDUCTOR CORP COM |
| Equities | 22,200 | 278,610.00 NATL SEMICONDUCTOR CORP COM |
| Equities | 30,800 | 386,540.00 NATL SEMICONDUCTOR CORP COM |
| Equities | 13,300 | 166,915.00 NATL SEMICONDUCTOR CORP COM |
| Equities | 1,200 | 7,908.00 NATURAL ALTERNATIVES INTL INC COM NEW COM NEW |
| Equities | 900 | 11,970.00 NATURAL GAS SVCS GROUP INC COM |
| Equities | 6 | 3.36 NATURAL HEALTH TRENDS CORP COM PAR \$.001COM PAR \$.001 |
| Equities | 715 | 8,251.10 NATUS MED INC DEL COM |
| Equities | 1,800 | 20,772.00 NATUS MED INC DEL COM |
| Equities | 3,000 | 34,620.00 NATUS MED INC DEL COM |
| Equities | 6,400 | 7,232.00 NAUTILUS INC COM |
| Equities | 4,200 | 6,972.00 NAVARRE CORP COM |
| Equities | 122 | 54.90 NAVIDEC FINL SVCS INC COM STK |
| Equities | 2,700 | 34,884.00 NAVIGANT CONSULTING INC COM |
| Equities | 500 | 6,460.00 NAVIGANT CONSULTING INC COM |
| Equities | 5,924 | 76,538.08 NAVIGANT CONSULTING INC COM |
| Equities | 700 | 31,101.00 NAVIGATORS GROUP INC COM |
| Equities | 1,800 | 79,974.00 NAVIGATORS GROUP INC COM |
| Equities | 4,766 | 6,529.42 NAVISITE INC COM NEW |
| Equities | 1,290 | 56,244.00 NAVISTAR INTL CORP NEW COM |
| Equities | 11,400 | 497,040.00 NAVISTAR INTL CORP NEW COM |
| Equities | 1,700 | 36,907.00 NBT BANCORP INC COM |
| Equities | 3,725 | 80,869.75 NBT BANCORP INC COM |
| Equities | 3,500 | 98,420.00 NBTY INC COM |
| Equities | 6,400 | 179,968.00 NBTY INC COM |
| Equities | 100,000,000 | 1,090,843.14 NC INTERNATIONAL 0% CNV SNR BDS 15/3/11 JPY |
| Equities | 1,000 | 2,640.00 NCI BLDG SYS INC COM |
| Equities | 16,294 | 43,016.16 NCI BLDG SYS INC COM |
| Equities | 2,800 | 7,392.00 NCI BLDG SYS INC COM |
| Equities | 2,000 | 60,840.00 NCI INC CL A CL A |
| Equities | 11,600 | 137,228.00 NCR CORP COM |
| Equities | 30,360 | 359,158.80 NCR CORP COM |
| Equities | 22,000 | 86,417.58 NEC CORP NPV |
| Equities | 4,527 | 57,477.81 NEDBANK GROUP LTD ZAR1 |
| Equities | 14,829 | 188,278.85 NEDBANK GROUP LTD ZAR1 |
| Equities | 800 | 7,048.00 NEENAH PAPER INC COM |
| Equities | 2,926 | 25,778.06 NEENAH PAPER INC COM |
| Equities | 2,520 | 16,329.60 NEKTAR THERAPEUTICS COM |
| Equities | 4,400 | 28,512.00 NEKTAR THERAPEUTICS COM |
| Equities | 48,013 | 311,124.24 NEKTAR THERAPEUTICS COM |

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| Equities | 10,526 | 68,208.48 NEKTAR THERAPEUTICS COM |
| Equities | 1,300 | 17,667.00 NELNET INC CL A CL A |
| Equities | 2,062 | 59,756.76 NEOGEN CORP COM |
| Equities | 2,200 | 31.90 NEOMEDIA TECHNOLOGIES INC COM |
| Equities | 3,300 | 0.00 NEON COMMUNICATIONS INC COM |
| Equities | 1,869 | 167,792.50 NEOPOST EUR1 |
| Equities | 5,300 | 5,035.00 NEOPROBE CORP COM |
| Equities | 233,556 | 8,787,744.49 NESTLE SA COMSTK |
| Equities | 37,593 | 1,414,468.82 NESTLE SA COMSTK |
| Equities | 171,489 | 6,452,420.47 NESTLE SA COMSTK |
| Equities | 69,675 | 2,621,581.54 NESTLE SA COMSTK |
| Equities | 35,300 | 1,328,192.73 NESTLE SA COMSTK |
| Equities | 5,605 | 210,892.92 NESTLE SA COMSTK |
| Equities | 1,024 | 38,528.88 NESTLE SA COMSTK |
| Equities | 49,500 | 1,862,479.89 NESTLE SA COMSTK |
| Equities | 3,400 | 127,927.91 NESTLE SA COMSTK |
| Equities | 1,950 | 73,370.42 NESTLE SA COMSTK |
| Equities | 30,800 | 298,601.90 NET SERVICOS DE CO PRF NPV |
| Equities | 19,370 | 381,976.40 NETAPP INC COM STK |
| Equities | 24,640 | 485,900.80 NETAPP INC COM STK |
| Equities | 30,200 | 595,544.00 NETAPP INC COM STK |
| Equities | 52,300 | 1,031,356.00 NETAPP INC COM STK |
| Equities | 6,600 | 130,152.00 NETAPP INC COM STK |
| Equities | 60,300 | 1,189,116.00 NETAPP INC COM STK |
| Equities | 5,000 | 206,700.00 NETFLIX INC COM STK |
| Equities | 10,000 | 413,400.00 NETFLIX INC COM STK |
| Equities | 7,200 | 297,648.00 NETFLIX INC COM STK |
| Equities | 7,200 | 297,648.00 NETFLIX INC COM STK |
| Equities | 1,700 | 24,497.00 NETGEAR INC COM |
| Equities | 5,800 | 83,578.00 NETGEAR INC COM |
| Equities | 2,110 | 76,930.60 NETLOGIC MICROSYSTEMS INC COM |
| Equities | 2,190 | 79,847.40 NETLOGIC MICROSYSTEMS INC COM |
| Equities | 11,600 | 422,936.00 NETLOGIC MICROSYSTEMS INC COM |
| Equities | 5,100 | 185,946.00 NETLOGIC MICROSYSTEMS INC COM |
| Equities | 3,900 | 36,582.00 NETSCOUT SYS INC COM |
| Equities | 8,000 | 75,040.00 NETSCOUT SYS INC COM |
| Equities | 420 | 264.55 NETSOL TECHNOLOGIES INC COM NEW STK |
| Equities | 7,000 | 5,740.00 NETWORK ENGINES INC COM |
| Equities | 4,700 | 20,022.00 NETWORK EQUIP TECHNOLOGIES COM |
| Equities | 528 | 356.40 NEUROBIOLOGICAL TECHNOLOGIES INC COM NEWSTK |
| Equities | 3,600 | 11,628.00 NEUROCRINE BIOSCIENCES INC COM |
| Equities | 6,000 | 19,380.00 NEUROCRINE BIOSCIENCES INC COM |
| Equities | 3,700 | 888.00 NEUROGEN CORP COM |
| Equities | 700 | 1,512.00 NEUROMETRIX INC COM STK |
| Equities | 6,800 | 150,688.00 NEUSTAR INC CL A |
| Equities | 4,700 | 104,152.00 NEUSTAR INC CL A |
| Equities | 9,400 | 208,304.00 NEUSTAR INC CL A |
| Equities | 1,235 | 36,457.20 NEUTRAL TANDEM INC COM STK |
| Equities | 5,200 | 153,504.00 NEUTRAL TANDEM INC COM STK |
| Equities | 1,581,365 | 817,423.00 NEW ENTERPRISE ASSOC 8A, LP |
| Equities | 6,446,531 | 1,724,625.00 NEW ENTERPRISE ASSOC IX, LP |
| Equities | 553,093 | 147,827.00 NEW ENTERPRISE ASSOC VII, LP |
| Equities | 5,704,836 | 1,707,290.00 NEW ENTERPRISE ASSOC VIII, LP |
| Equities | 1,580,578 | 854,034.00 NEW ENTERPRISE ASSOC X, LP |
| Equities | 7,963,902 | 7,554,927.00 NEW ENTERPRISE ASSOC XI, LP |
| Equities | 9,100 | 21,840.00 NEW FRONTIER MEDIA INC COM |
| Equities | 4,113,678 | 3,439,230.00 NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP) |
| Equities | 3,444,512 | 4,037,929.00 NEW MOUNTAIN PARTNERS II, LP |
| Equities | 161,000 | 89,536.20 NEW WORLD CHINA HKD0.10 |
| Equities | 594,800 | 330,783.41 NEW WORLD CHINA HKD0.10 |
| Equities | 279,390 | 505,422.26 NEW WORLD DEVELOPMENT CO HKD1 |
| Equities | 21,000 | 224,490.00 NEW YORK CMNTY BANCORP INC COM |
| Equities | 47,616 | 509,015.04 NEW YORK CMNTY BANCORP INC COM |
| Equities | 8,200 | 45,182.00 NEW YORK TIMES CO CL A ISIN #US6501111073 |
| Equities | 13,300 | 73,283.00 NEW YORK TIMES CO CL A ISIN #US6501111073 |
| Equities | 6,100 | 70,150.00 NEWALLIANCE BANCSHARES INC COM |
| Equities | 11,665 | 134,147.50 NEWALLIANCE BANCSHARES INC COM |
| Equities | 2,635 | 5,454.45 NEWBRIDGE BANCORP COM STK |
| Equities | 2,400 | 1,584.00 NEWCASTLE INVT CORP NEW COM |
| Equities | 5,800 | 3,828.00 NEWCASTLE INVT CORP NEW COM |
| Equities | 32,700 | 806,571.95 NEWCREST MINING NPV |
| Equities | 10,700 | 263,924.16 NEWCREST MINING NPV |
| Equities | 15,800 | 164,478.00 NEWELL RUBBERMAID INC COM |

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| Equities | 44,154 | 459,643.14 | NEWELL RUBBERMAID INC COM |
| Equities | 72,500 | 754,725.00 | NEWELL RUBBERMAID INC COM |
| Equities | 7,300 | 238,491.00 | NEWFIELD EXPLORATION |
| Equities | 18,818 | 614,784.06 | NEWFIELD EXPLORATION |
| Equities | 11,100 | 362,637.00 | NEWFIELD EXPLORATION |
| Equities | 1,800 | 121,194.00 | NEWMARKET CORP COM |
| Equities | 1,497 | 100,793.01 | NEWMARKET CORP COM |
| Equities | 32,770 | 1,339,309.90 | NEWMONT MINING CORP NEW COM |
| Equities | 77,836 | 3,181,157.32 | NEWMONT MINING CORP NEW COM |
| Equities | 8,900 | 363,743.00 | NEWMONT MINING CORP NEW COM |
| Equities | 13,300 | 543,571.00 | NEWMONT MINING CORP NEW COM |
| Equities | 430,000 | 463,862.50 | NEWMONT MNG CORP SR NT CONV 1.25% DUE 07-15-2014 REG |
| Equities | 1,240,000 | 1,311,300.00 | NEWMONT MNG CORP SR NT CONV 1.625% DUE 07-15-2017 REG |
| Equities | 970,000 | 1,102,162.50 | NEWMONT MNG CORP SR NT CONV 3% DUE 02-15-2012 REG |
| Equities | 39,143 | 111,557.55 | NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW |
| Equities | 10,250 | 29,212.50 | NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW |
| Equities | 3,100 | 17,949.00 | NEWPORT CORP COM |
| Equities | 7,400 | 42,846.00 | NEWPORT CORP COM |
| Equities | 156,300 | 1,423,893.00 | NEWS CORP CL A COM |
| Equities | 374,246 | 3,409,381.06 | NEWS CORP CL A COM |
| Equities | 14,322 | 130,473.42 | NEWS CORP CL A COM |
| Equities | 5,300 | 2,173.00 | NEWTEK BUSINESS SVCS INC |
| Equities | 900 | 19,583.24 | NEXEN INC COM NPV |
| Equities | 51,500 | 1,120,596.72 | NEXEN INC COM NPV |
| Equities | 3,000 | 65,277.48 | NEXEN INC COM NPV |
| Equities | 2,800 | 2,156.00 | NEXSTAR BROADCASTING GROUP INC CL A |
| Equities | 3,900 | 94,349.69 | NEXT ORD GBPO.10 |
| Equities | 1,174 | 28,401.68 | NEXT ORD GBPO.10 |
| Equities | 4,020 | 97,252.76 | NEXT ORD GBPO.10 |
| Equities | 6,400 | 3,098.88 | NEXTWAVE WIRELESS INC COM STK |
| Equities | 2,900 | 6,061.00 | NGAS RES INC COM |
| Equities | 600 | 5,910.00 | NH THRIFT BANCSHARES INC COM |
| Equities | 4,391 | 608,353.15 | NHN CORP KRW500 |
| Equities | 5,800 | 39,266.00 | NIC INC COM |
| Equities | 11,400 | 77,178.00 | NIC INC COM |
| Equities | 2,790 | 96,589.80 | NICOR INC COM |
| Equities | 5,100 | 176,562.00 | NICOR INC COM |
| Equities | 1,700 | 6,290.00 | NIGHTHAWK RADIOLOGY HLDGS INC COM STK |
| Equities | 13,212 | 251,952.84 | NII HLDGS INC COM NEW CL B NEW |
| Equities | 8,200 | 156,374.00 | NII HLDGS INC COM NEW CL B NEW |
| Equities | 11,690 | 222,928.30 | NII HLDGS INC COM NEW CL B NEW |
| Equities | 28,800 | 549,216.00 | NII HLDGS INC COM NEW CL B NEW |
| Equities | 3,542 | 67,545.94 | NII HLDGS INC COM NEW CL B NEW |
| Equities | 940,000 | 868,325.00 | NII HLDGS INC SR NT CONV 2.75% DUE 08-15-2025/08-20-2010 REG |
| Equities | 6,035 | 312,492.30 | NIKE INC CL B CL B |
| Equities | 2,730 | 141,359.40 | NIKE INC CL B CL B |
| Equities | 25,610 | 1,326,085.80 | NIKE INC CL B CL B |
| Equities | 44,100 | 2,283,498.00 | NIKE INC CL B CL B |
| Equities | 3,110 | 161,035.80 | NIKE INC CL B CL B |
| Equities | 6,481 | 335,586.18 | NIKE INC CL B CL B |
| Equities | 31,100 | 1,610,358.00 | NIKE INC CL B CL B |
| Equities | 28,000 | 485,795.72 | NIKON CORP JPY50 |
| Equities | 12,700 | 3,505,218.43 | NINTENDO CO LTD NPV |
| Equities | 800 | 220,801.16 | NINTENDO CO LTD NPV |
| Equities | 1,300 | 358,801.89 | NINTENDO CO LTD NPV |
| Equities | 1,200 | 331,201.74 | NINTENDO CO LTD NPV |
| Equities | 200 | 55,200.29 | NINTENDO CO LTD NPV |
| Equities | 600 | 165,600.87 | NINTENDO CO LTD NPV |
| Equities | 10,700 | 2,953,215.53 | NINTENDO CO LTD NPV |
| Equities | 13 | 58,340.67 | NIPPON ACCOMMODATI REIT |
| Equities | 49 | 419,484.89 | NIPPON BUILDING FUND INC REIT |
| Equities | 74 | 633,507.80 | NIPPON BUILDING FUND INC REIT |
| Equities | 9,500 | 63,310.36 | NIPPON DENKO CO NPV |
| Equities | 14,000 | 156,998.50 | NIPPON ELECTRIC GLASS CO LTD |
| Equities | 226,000 | 1,175,851.17 | NIPPON MINING HLDG NPV |
| Equities | 12,900 | 67,117.17 | NIPPON MINING HLDG NPV |
| Equities | 43,000 | 223,723.89 | NIPPON MINING HLDG NPV |
| Equities | 62,000 | 181,209.51 | NIPPON SHEET GLASS Y50 |
| Equities | 128,300 | 492,003.94 | NIPPON STEEL CORP NPV |
| Equities | 3,022 | 11,588.74 | NIPPON STEEL CORP NPV |
| Equities | 57,500 | 220,500.60 | NIPPON STEEL CORP NPV |
| Equities | 9,000 | 34,513.14 | NIPPON STEEL CORP NPV |
| Equities | 7,500 | 304,710.58 | NIPPON TELEGRAPH & TELEPHONE CORP NPV |

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| Equities | 19,800 | 804,435.92 | NIPPON TELEGRAPH & TELEPHONE CORP NPV | |
| Equities | 14,900 | 605,358.35 | NIPPON TELEGRAPH & TELEPHONE CORP NPV | |
| Equities | 389 | 15,804.32 | NIPPON TELEGRAPH & TELEPHONE CORP NPV | |
| Equities | 3,500 | 142,198.27 | NIPPON TELEGRAPH & TELEPHONE CORP NPV | |
| Equities | 1,300 | 52,816.50 | NIPPON TELEGRAPH & TELEPHONE CORP NPV | |
| Equities | 15,500 | 180,730.00 | NISOURCE INC COM | |
| Equities | 53,922 | 628,730.52 | NISOURCE INC COM | |
| Equities | 123,200 | 1,436,512.00 | NISOURCE INC COM | |
| Equities | 3,112 | 36,285.92 | NISOURCE INC COM | |
| Equities | 3,000 | 90,791.31 | NISSIN FOODS HOLDINGS CO LTD NPV | |
| Equities | 8,120 | 95,435.35 | NISSIN HEALTHCARE NPV | |
| Equities | 4,300 | 131,025.55 | NITTO DENKO CORP NPV | |
| Equities | 71,800 | 2,187,821.94 | NITTO DENKO CORP NPV | |
| Equities | 2,200 | 81,488.00 | NJ RES CORP COM | |
| Equities | 12,700 | 470,408.00 | NJ RES CORP COM | |
| Equities | 10,199 | 377,770.96 | NJ RES CORP COM | |
| Equities | 2,600 | 19,188.00 | NL INDS INC COM NEW | |
| Equities | 1,355 | 9,999.90 | NL INDS INC COM NEW | |
| Equities | 1,600 | 3,584.00 | NMT MED INC COM STK | |
| Equities | 3,200 | 5,376.00 | NN INC COM | |
| Equities | 5,341 | 116,489.83 | NOBEL BIOCARE HOLD CHF.4 | |
| Equities | 1,300 | 14,911.00 | NOBEL LEARNING CMNTYS INC COM | |
| Equities | 700 | 5,810.00 | NOBILITY HOMES INC COM | |
| Equities | 2,530 | 76,532.50 | NOBLE CORPORATION (SWITZERLAND) COM | USD0.10 |
| Equities | 19,400 | 586,850.00 | NOBLE CORPORATION (SWITZERLAND) COM | USD0.10 |
| Equities | 32,000 | 968,000.00 | NOBLE CORPORATION (SWITZERLAND) COM | USD0.10 |
| Equities | 14,790 | 872,166.30 | NOBLE ENERGY INC COM | |
| Equities | 27,002 | 1,592,307.94 | NOBLE ENERGY INC COM | |
| Equities | 22,975 | 1,354,835.75 | NOBLE ENERGY INC COM | |
| Equities | 72,300 | 90,915.12 | NOBLE GROUP HKD0.25 | |
| Equities | 67,000 | 565,248.48 | NOMURA HOLDINGS NPV | |
| Equities | 18 | 114,546.30 | NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT) | |
| Equities | 5,412 | 42,679.35 | NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) | |
| Equities | 740,800 | 5,841,992.29 | NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) | |
| Equities | 18,200 | 143,526.27 | NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) | |
| Equities | 7,800 | 61,511.26 | NORDEA BANK AB ORD EUR0.39632(SEK QUOTE) | |
| Equities | 2,000 | 77,320.00 | NORDSON CORP COM | |
| Equities | 6,680 | 258,248.80 | NORDSON CORP COM | |
| Equities | 13,680 | 272,095.20 | NORDSTROM INC COM | |
| Equities | 46,426 | 923,413.14 | NORDSTROM INC COM | |
| Equities | 24,000 | 477,360.00 | NORDSTROM INC COM | |
| Equities | 31,710 | 1,194,515.70 | NORFOLK SOUTHN CORP COM | |
| Equities | 60,400 | 2,275,268.00 | NORFOLK SOUTHN CORP COM | |
| Equities | 5,390 | 203,041.30 | NORFOLK SOUTHN CORP COM | |
| Equities | 4,676 | 176,144.92 | NORFOLK SOUTHN CORP COM | |
| Equities | 7,200 | 271,224.00 | NORFOLK SOUTHN CORP COM | |
| Equities | 500 | 1,300.00 | NORTECH SYS INC COM | |
| Equities | 1,543 | 67.27 | NORTEL NETWORKS CORP NEW COM NEW STK | |
| Equities | 300 | 1,491.00 | NORTH VY BANCORP CMT-CAP STK CMT-CAP STK | |
| Equities | 8,700 | 194,097.00 | NORTHEAST UTILITIES COM | |
| Equities | 21,950 | 489,704.50 | NORTHEAST UTILITIES COM | |
| Equities | 29,150 | 650,336.50 | NORTHEAST UTILITIES COM | |
| Equities | 900 | 4,797.00 | NORTHERN STS FINL CORP COM | |
| Equities | 0 | 0.00 | NORTHERN TRUST CORP COM | |
| Equities | 2,200 | 118,096.00 | NORTHERN TRUST CORP COM | |
| Equities | 19,927 | 1,069,681.36 | NORTHERN TRUST CORP COM | |
| Equities | 10,800 | 579,744.00 | NORTHERN TRUST CORP COM | |
| Equities | 34,400 | 1,846,592.00 | NORTHERN TRUST CORP COM | |
| Equities | 7,397 | 397,070.96 | NORTHERN TRUST CORP COM | |
| Equities | 33,600 | 1,803,648.00 | NORTHERN TRUST CORP COM | |
| Equities | 635 | 8,839.20 | NORTHRIM BANCORP INC COM | |
| Equities | 4,700 | 214,696.00 | NORTHROP GRUMMAN CORP COM | |
| Equities | 29,018 | 1,325,542.24 | NORTHROP GRUMMAN CORP COM | |
| Equities | 49,876 | 2,278,335.68 | NORTHROP GRUMMAN CORP COM | |
| Equities | 33,600 | 1,534,848.00 | NORTHROP GRUMMAN CORP COM | |
| Equities | 8,667 | 395,908.56 | NORTHROP GRUMMAN CORP COM | |
| Equities | 3,029 | 8,572.07 | NORTHSTAR RLTY FIN CORP COM | |
| Equities | 8,670 | 24,536.10 | NORTHSTAR RLTY FIN CORP COM | |
| Equities | 1,200 | 22,632.00 | NORTHWEST BANCORP INC PA COM STK | |
| Equities | 2,186 | 41,227.96 | NORTHWEST BANCORP INC PA COM STK | |
| Equities | 1,800 | 40,968.00 | NORTHWESTERN CORP COM NEW COM NEW | |
| Equities | 315 | 9,878.40 | NORWOOD FINL CORP COM | |
| Equities | 1,000 | 240.00 | NOTIFY TECHNOLOGY CORP | |

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|----------|---------|--------------|---|-------------------|
| Equities | 1,700 | 6,715.00 | NOVAMED INC COM ISIN US66986W1080 | |
| Equities | 4,320 | 174,937.06 | NOVARTIS AG CHF0.50(REGD) | |
| Equities | 128,461 | 5,201,988.36 | NOVARTIS AG CHF0.50(REGD) | |
| Equities | 4,000 | 161,978.76 | NOVARTIS AG CHF0.50(REGD) | |
| Equities | 9,771 | 395,673.62 | NOVARTIS AG CHF0.50(REGD) | |
| Equities | 1,565 | 63,374.19 | NOVARTIS AG CHF0.50(REGD) | |
| Equities | 2,220 | 89,898.21 | NOVARTIS AG CHF0.50(REGD) | |
| Equities | 5,209 | 210,936.84 | NOVARTIS AG CHF0.50(REGD) | |
| Equities | 17,246 | 823,496.50 | NOVATEK OAO GDR EACH REPR 10 SHS'REG S' | |
| Equities | 1,735 | 15,649.70 | NOVATEL WIRELESS INC COM NEW | |
| Equities | 1,900 | 17,138.00 | NOVATEL WIRELESS INC COM NEW | |
| Equities | 9,600 | 86,592.00 | NOVATEL WIRELESS INC COM NEW | |
| Equities | 3,699 | 33,364.98 | NOVATEL WIRELESS INC COM NEW | |
| Equities | 24,700 | 81,016.00 | NOVAVAX INC COM | |
| Equities | 19,400 | 87,882.00 | NOVELL INC COM | |
| Equities | 67,616 | 306,300.48 | NOVELL INC COM | |
| Equities | 91,500 | 414,495.00 | NOVELL INC COM | |
| Equities | 7,100 | 118,570.00 | NOVELLUS SYS INC COM | |
| Equities | 15,387 | 256,962.90 | NOVELLUS SYS INC COM | |
| Equities | 2,200 | 31,460.00 | NOVEN PHARMACEUTICALS INC COM | |
| Equities | 4,500 | 64,350.00 | NOVEN PHARMACEUTICALS INC COM | |
| Equities | 6,800 | 367,588.34 | NOVO-NORDISK AS DKK1 SER'B' | |
| Equities | 16,675 | 901,402.28 | NOVO-NORDISK AS DKK1 SER'B' | |
| Equities | 1,604 | 86,707.60 | NOVO-NORDISK AS DKK1 SER'B' | |
| Equities | 19,200 | 1,037,896.48 | NOVO-NORDISK AS DKK1 SER'B' | |
| Equities | 5,330 | 288,124.39 | NOVO-NORDISK AS DKK1 SER'B' | |
| Equities | 2,900 | 235,421.53 | NOVOZYMES A/S SER'B'DKK10 | |
| Equities | 17,600 | 82,016.00 | NPS PHARMACEUTICALS INC COM | |
| Equities | 300,000 | 67,327.20 | NR NORDIC & RUSSIA ORD NPV | |
| Equities | 500 | 12,980.00 | NRG ENERGY INC COM NEW | |
| Equities | 14,200 | 368,632.00 | NRG ENERGY INC COM NEW | |
| Equities | 45,314 | 1,176,351.44 | NRG ENERGY INC COM NEW | |
| Equities | 17,779 | 461,542.84 | NRG ENERGY INC COM NEW | |
| Equities | 6,200 | 199,082.00 | NSTAR COM | |
| Equities | 18,600 | 597,246.00 | NSTAR COM | |
| Equities | 14,694 | 471,824.34 | NSTAR COM | |
| Equities | 1,600 | 29,472.00 | NTELOS HLDGS CORP COM | |
| Equities | 2,700 | 0.00 | NTELOS INC COM | |
| Equities | 2,700 | 1,269.00 | NTN BUZZTIME INC | |
| Equities | 610 | 892,698.35 | NTT DOCOMO NPV | |
| Equities | 244 | 357,079.34 | NTT DOCOMO NPV | |
| Equities | 245 | 237,420.32 | NTT URBAN DEVELOPM NPV | |
| Equities | 156 | 151,173.76 | NTT URBAN DEVELOPM NPV | |
| Equities | 3,340 | 11,155.60 | NU HORIZONS ELECTRS CORP COM | |
| Equities | 2,600 | 39,780.00 | NU SKIN ENTERPRISES INC CL A | |
| Equities | 39,298 | 601,259.40 | NU SKIN ENTERPRISES INC CL A | |
| Equities | 4,700 | 71,910.00 | NU SKIN ENTERPRISES INC CL A | |
| Equities | 2,650 | 32,038.50 | NUANCE COMMUNICATIONS INC COM | |
| Equities | 11,300 | 136,617.00 | NUANCE COMMUNICATIONS INC COM | |
| Equities | 38,313 | 463,204.17 | NUANCE COMMUNICATIONS INC COM | |
| Equities | 4,290 | 190,604.70 | NUCOR CORP COM | |
| Equities | 23,370 | 1,038,329.10 | NUCOR CORP COM | |
| Equities | 43,400 | 1,928,262.00 | NUCOR CORP COM | |
| Equities | 4,480 | 199,046.40 | NUCOR CORP COM | |
| Equities | 7,500 | 333,225.00 | NUCOR CORP COM | |
| Equities | 2,200 | 11,044.00 | NUMEREX CORP N Y COM | |
| Equities | 1,900 | 102,657.00 | NUSTAR ENERGY LP UNIT COM UNIT | |
| Equities | 1,700 | 39,270.00 | NUSTAR GP HLDGS LLC UNIT RESTG LTD | LIABILITY CO INTS |
| Equities | 2,100 | 21,819.00 | NUTRACEUTICAL INTL CORP COM | |
| Equities | 800 | 0.00 | NUTRAMAX PRODS INC COM NEW | |
| Equities | 1,700 | 24,650.00 | NUTRI SYS INC NEW COM | |
| Equities | 4,400 | 63,800.00 | NUTRI SYS INC NEW COM | |
| Equities | 3,200 | 46,400.00 | NUTRI SYS INC NEW COM | |
| Equities | 5,800 | 1,595.00 | NUTRITION 21 INC COM | |
| Equities | 2,010 | 89,646.00 | NUVASIVE INC COM | |
| Equities | 1,600 | 71,360.00 | NUVASIVE INC COM | |
| Equities | 7,300 | 325,580.00 | NUVASIVE INC COM | |
| Equities | 16,070 | 173,395.30 | NV ENERGY INC COM | |
| Equities | 12,700 | 137,033.00 | NV ENERGY INC COM | |
| Equities | 27,864 | 300,652.56 | NV ENERGY INC COM | |
| Equities | 1,700 | 82,620.00 | NVE CORP COM NEW COM NEW | |
| Equities | 36,100 | 407,569.00 | NVIDIA CORP COM | |
| Equities | 79,800 | 900,942.00 | NVIDIA CORP COM | |

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| Equities | 16,200 | 182,898.00 | NVIDIA CORP COM |
| Equities | 2,400 | 14,160.00 | NXSTAGE MED INC COM STK |
| Equities | 9,200 | 54,280.00 | NXSTAGE MED INC COM STK |
| Equities | 2,000 | 27,760.00 | NYMAGIC INC COM |
| Equities | 18,380 | 500,855.00 | NYSE EURONEXT COM STK |
| Equities | 38,700 | 1,054,575.00 | NYSE EURONEXT COM STK |
| Equities | 2,500 | 23,125.00 | O CHARLEYS INC |
| Equities | 3,300 | 30,525.00 | O CHARLEYS INC |
| Equities | 600 | 3,246.00 | O I CORP COM |
| Equities | 8,828 | 336,170.24 | O REILLY AUTOMOTIVE INC COM |
| Equities | 22,918 | 872,717.44 | O REILLY AUTOMOTIVE INC COM |
| Equities | 13,081,682 | 11,036,139.00 | OAK INVESTMENT PARTNERS XI, LP |
| Equities | 643,797 | 6,853.00 | OAK INVESTMENT PTRS VI, LP |
| Equities | 1,278,098 | 50,525.00 | OAK INVESTMENT PTRS VII, LP |
| Equities | 3,021,831 | 226,659.00 | OAK INVESTMENT PTRS VIII, LP |
| Equities | 252 | 902.16 | OCCAM NETWORKS INC DEL COM NEW STK |
| Equities | 5,956 | 391,964.36 | OCCIDENTAL PETE CORP COM |
| Equities | 63,780 | 4,197,361.80 | OCCIDENTAL PETE CORP COM |
| Equities | 129,810 | 8,542,796.10 | OCCIDENTAL PETE CORP COM |
| Equities | 7,090 | 466,592.90 | OCCIDENTAL PETE CORP COM |
| Equities | 13,229 | 870,600.49 | OCCIDENTAL PETE CORP COM |
| Equities | 440 | 19,888.00 | OCEANEERING INTL INC COM |
| Equities | 6,387 | 288,692.40 | OCEANEERING INTL INC COM |
| Equities | 7,400 | 334,480.00 | OCEANEERING INTL INC COM |
| Equities | 2,800 | 33,516.00 | OCEANFIRST FINL CORP COM |
| Equities | 3,150 | 37,705.50 | OCEANFIRST FINL CORP COM |
| Equities | 33,800 | 51,038.00 | OCEANFREIGHT INC COM STK USD0.01 |
| Equities | 7,162 | 4,562.19 | OCLARO INC COM |
| Equities | 7,831,071 | 10,211,868.00 | OCM EUROPEAN PRINCIPAL OPP FD LP |
| Equities | 711,044 | 19,176.00 | OCM OPPORTUNITIES FUND II, LP |
| Equities | 13,374 | 62,513.00 | OCM OPPORTUNITIES FUND III, LP 6-007852 |
| Equities | 1 | 22,135.00 | OCM OPPORTUNITIES FUND IV, LP |
| Equities | 1 | 700,598.00 | OCM OPPORTUNITIES FUND V, LP |
| Equities | 1 | 14,482.00 | OCM OPPORTUNITIES FUND, LP |
| Equities | 8,584,459 | 12,794,448.00 | OCM PRIN OPPORTUNITIES FD III LP 6007855 |
| Equities | 9,200 | 31,280.00 | OCULUS INNOVATIVE SCIENCES INC COM |
| Equities | 2,400 | 31,128.00 | OCWEN FINL CORP COM NEW COM NEW |
| Equities | 6,807 | 88,286.79 | OCWEN FINL CORP COM NEW COM NEW |
| Equities | 2,500 | 25,700.00 | ODYSSEY HEALTHCARE INC COM |
| Equities | 6,300 | 64,764.00 | ODYSSEY HEALTHCARE INC COM |
| Equities | 7,508,497 | 7,277,205.00 | ODYSSEY INVESTMENT PARTNERS FUND III, LP |
| Equities | 18,300 | 29,280.00 | ODYSSEY MARINE EXPL INC COM |
| Equities | 1,400 | 55,972.00 | ODYSSEY RE HLDGS CORP COM |
| Equities | 2,600 | 103,948.00 | ODYSSEY RE HLDGS CORP COM |
| Equities | 583 | 29,667.79 | OEST ELEKTRIZITATS CLASS'A'NPV |
| Equities | 1,940 | 98,723.00 | OEST ELEKTRIZITATS CLASS'A'NPV |
| Equities | 321 | 9,198.62 | OESTERREICHISCHE POST NPV |
| Equities | 1,100 | 31,521.75 | OESTERREICHISCHE POST NPV |
| Equities | 17,700 | 80,712.00 | OFFICE DEPOT INC COM |
| Equities | 52,000 | 237,120.00 | OFFICE DEPOT INC COM |
| Equities | 4,600 | 28,888.00 | OFFICEMAX INC DEL COM |
| Equities | 16,800 | 105,504.00 | OFFICEMAX INC DEL COM |
| Equities | 5,400 | 152,928.00 | OGE ENERGY CORP COM |
| Equities | 10,550 | 298,776.00 | OGE ENERGY CORP COM |
| Equities | 875 | 25,672.50 | OH VY BANC CORP COM |
| Equities | 82,923 | 366,033.48 | OIL SEARCH LTD NPV |
| Equities | 1,400 | 33,894.00 | OIL STS INTL INC COM ISIN US6780261052 |
| Equities | 4,490 | 108,702.90 | OIL STS INTL INC COM ISIN US6780261052 |
| Equities | 18,276 | 442,461.96 | OIL STS INTL INC COM ISIN US6780261052 |
| Equities | 5,600 | 135,576.00 | OIL STS INTL INC COM ISIN US6780261052 |
| Equities | 17,700 | 428,517.00 | OIL STS INTL INC COM ISIN US6780261052 |
| Equities | 74,000 | 318,287.82 | OJI PAPER CO NPV |
| Equities | 53,600 | 219,433.07 | OKABE CO LTD NPV |
| Equities | 8,000 | 431,155.10 | OKINAWA ELEC POWER NPV |
| Equities | 3,200 | 18,880.00 | OLD 2ND BANCORP INC DEL COM |
| Equities | 1,600 | 53,712.00 | OLD DOMINION FGHT LINE INC COM |
| Equities | 14,100 | 473,337.00 | OLD DOMINION FGHT LINE INC COM |
| Equities | 4,175 | 140,154.75 | OLD DOMINION FGHT LINE INC COM |
| Equities | 669,000 | 891,640.39 | OLD MUTUAL PLC ORD GBP0.10 |
| Equities | 4,200 | 41,244.00 | OLD NATL BANCORP IND COM |
| Equities | 7,592 | 74,553.44 | OLD NATL BANCORP IND COM |
| Equities | 15,100 | 148,735.00 | OLD REP INTL CORP COM |
| Equities | 42,925 | 422,811.25 | OLD REP INTL CORP COM |

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| Equities | 40,800 | 401,880.00 | OLD REP INTL CORP COM |
| Equities | 4,100 | 48,749.00 | OLIN CORP COM |
| Equities | 14,566 | 173,189.74 | OLIN CORP COM |
| Equities | 8,400 | 99,876.00 | OLIN CORP COM |
| Equities | 1,500 | 36,705.00 | OLYMPIC STL INC COM |
| Equities | 1,042,216 | 90,860.00 | OLYMPUS GROWTH FUND III, LP |
| Equities | 8,517,551 | 8,843,171.00 | OLYMPUS GROWTH FUND IV, LP 6-007857 |
| Equities | 9,597,009 | 9,284,209.00 | OLYMPUS GROWTH FUND IV, LP 6-007858 |
| Equities | 1,700 | 49,334.00 | OM GROUP INC COM |
| Equities | 4,430 | 128,558.60 | OM GROUP INC COM |
| Equities | 1,000 | 15,160.00 | OMEGA FLEX INC COM |
| Equities | 600 | 9,096.00 | OMEGA FLEX INC COM |
| Equities | 29,400 | 456,288.00 | OMEGA HEALTHCARE INVS INC REIT |
| Equities | 11,840 | 183,756.80 | OMEGA HEALTHCARE INVS INC REIT |
| Equities | 4,100 | 63,632.00 | OMEGA HEALTHCARE INVS INC REIT |
| Equities | 22,300 | 346,096.00 | OMEGA HEALTHCARE INVS INC REIT |
| Equities | 17,634 | 273,679.68 | OMEGA HEALTHCARE INVS INC REIT |
| Equities | 12,500 | 194,000.00 | OMEGA HEALTHCARE INVS INC REIT |
| Equities | 1,400 | 5,684.00 | OMEGA PROTEIN CORP COM |
| Equities | 833 | 1,749.30 | OMNI ENERGY SVCS CORP COM NEW COM NEW |
| Equities | 4,230 | 108,964.80 | OMNICARE INC COM |
| Equities | 8,590 | 221,278.40 | OMNICARE INC COM |
| Equities | 19,000 | 489,440.00 | OMNICARE INC COM |
| Equities | 15,850 | 408,296.00 | OMNICARE INC COM |
| Equities | 10,700 | 275,632.00 | OMNICARE INC COM |
| Equities | 2,400 | 25,800.00 | OMNICELL INC COM |
| Equities | 4,500 | 48,375.00 | OMNICELL INC COM |
| Equities | 8,220 | 259,587.60 | OMNICOM GROUP INC COM |
| Equities | 7,500 | 236,850.00 | OMNICOM GROUP INC COM |
| Equities | 21,000 | 663,180.00 | OMNICOM GROUP INC COM |
| Equities | 16,503 | 521,164.74 | OMNICOM GROUP INC COM |
| Equities | 51,800 | 1,635,844.00 | OMNICOM GROUP INC COM |
| Equities | 32,700 | 1,032,666.00 | OMNICOM GROUP INC COM |
| Equities | 14,877 | 469,815.66 | OMNICOM GROUP INC COM |
| Equities | 2,700 | 33,912.00 | OMNITURE INC COM STK |
| Equities | 1,000 | 12,560.00 | OMNITURE INC COM STK |
| Equities | 14,233 | 178,766.48 | OMNITURE INC COM STK |
| Equities | 3,600 | 37,404.00 | OMNIVISION TECHNOLOGIES INC COM |
| Equities | 55,489 | 576,530.71 | OMNIVISION TECHNOLOGIES INC COM |
| Equities | 7,800 | 81,042.00 | OMNIVISION TECHNOLOGIES INC COM |
| Equities | 8,429 | 27,478.54 | OMNOVA SOLUTIONS INC COM |
| Equities | 4,914 | 19,213.74 | ON ASSIGNMENT INC COM |
| Equities | 11,125 | 76,317.50 | ON SEMICONDUCTOR CORP COM |
| Equities | 21,530 | 147,695.80 | ON SEMICONDUCTOR CORP COM |
| Equities | 73,014 | 500,876.04 | ON SEMICONDUCTOR CORP COM |
| Equities | 4,900 | 2,058.00 | ON2 TECHNOLOGIES |
| Equities | 1,600 | 35,008.00 | ONCOGENEX PHARMACEUTICALS INC COM STK |
| Equities | 1,300 | 15,197.00 | ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A' |
| Equities | 3,700 | 43,253.00 | ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A' |
| Equities | 5,405 | 159,393.45 | ONEOK INC COM STK |
| Equities | 6,200 | 182,838.00 | ONEOK INC COM STK |
| Equities | 19,200 | 566,208.00 | ONEOK INC COM STK |
| Equities | 10,900 | 321,441.00 | ONEOK INC COM STK |
| Equities | 11,000 | 189,434.71 | ONEX CORP SUB VTG NPV |
| Equities | 12,265,046 | 10,854,023.00 | ONEX PARTNERS II, LP |
| Equities | 7,174,208 | 9,071,024.00 | ONEX PARTNERS, LP |
| Equities | 3,400 | 21,216.00 | ONLINE RES CORP COM |
| Equities | 47 | 12.69 | ONSTREAM MEDIA CORP COM |
| Equities | 1,490 | 8,388.70 | ONVIA INC COM NEW |
| Equities | 3,600 | 101,736.00 | ONYX PHARMACEUTICALS INC DEL COM |
| Equities | 10,600 | 299,556.00 | ONYX PHARMACEUTICALS INC DEL COM |
| Equities | 8,500 | 226,527.98 | OPAP(ORG OF FOOTB) EURO.30 (CR) |
| Equities | 11,581 | 25,941.44 | OPENWAVE SYS INC COM NEW |
| Equities | 13,900 | 24,603.00 | OPKO HEALTH INC COM STK |
| Equities | 4,414 | 50,319.60 | OPLINK COMMUNICATIONS INC COM NEW |
| Equities | 2,600 | 23,816.00 | OPNET TECHNOLOGIES INC COM ISIN US6837571081 |
| Equities | 3,700 | 33,892.00 | OPNET TECHNOLOGIES INC COM ISIN US6837571081 |
| Equities | 600 | 2,190.00 | OPTELECOM-NKF INC |
| Equities | 1,014 | 3,052.14 | OPTICAL CABLE CORP COM NEW STK |
| Equities | 8,900 | 133,233.00 | OPTIMER PHARMACEUTICALS INC COM STK |
| Equities | 2,200 | 34,166.00 | OPTIONSXPRESS HLDGS INC COM STK |
| Equities | 16,650 | 258,574.50 | OPTIONSXPRESS HLDGS INC COM STK |
| Equities | 11,000 | 170,830.00 | OPTIONSXPRESS HLDGS INC COM STK |

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| Equities | 7,625 | 163,327.50 | ORACLE CORP COM | |
| Equities | 10,909 | 233,670.78 | ORACLE CORP COM | |
| Equities | 7,990 | 171,145.80 | ORACLE CORP COM | |
| Equities | 254,800 | 5,457,816.00 | ORACLE CORP COM | |
| Equities | 611,600 | 13,100,472.00 | ORACLE CORP COM | |
| Equities | 83,100 | 1,780,002.00 | ORACLE CORP COM | |
| Equities | 28,870 | 618,395.40 | ORACLE CORP COM | |
| Equities | 700 | 14,994.00 | ORACLE CORP COM | |
| Equities | 131,175 | 2,809,768.50 | ORACLE CORP COM | |
| Equities | 5,200 | 190,786.13 | ORACLE CORP JAPAN NPV | |
| Equities | 3,000 | 110,068.92 | ORACLE CORP JAPAN NPV | |
| Equities | 1,000 | 32,575.00 | ORASCOM CONSTR IND GDS EA REP 1 ORD | EGP5(REGSR |
| Equities | 188,668 | 1,017,201.80 | ORASCOM TEL HLDG EGP1 | |
| Equities | 3,290 | 87,086.30 | ORASCOM TEL HLDG GDR REP 5 ORD EGP5 | 'REGS' |
| Equities | 6,900 | 17,043.00 | ORASURE TECHNOLOGIES INC COM | |
| Equities | 3,000 | 45,510.00 | ORBITAL SCI CORP COM | |
| Equities | 5,500 | 83,435.00 | ORBITAL SCI CORP COM | |
| Equities | 6,699 | 101,623.83 | ORBITAL SCI CORP COM | |
| Equities | 4,800 | 9,120.00 | ORBITZ WORLDWIDE INC COM | |
| Equities | 1,340 | 2,144.00 | ORCHID CELLMARK INC COM | |
| Equities | 1,220 | 634.40 | ORE PHARMACEUTICALS INC COM NEW COM NEW | |
| Equities | 2,558 | 24,812.60 | ORIENTAL FINL GROUP INC COM | |
| Equities | 2,000 | 16,980.00 | ORIENT-EXPRESS HOTELS COM | |
| Equities | 12,270 | 531,319.66 | ORIFLAME COSMETICS SDR EACH REP 1 | EUR1.25 |
| Equities | 58,100 | 687,654.62 | ORIGIN ENERGY NPV | |
| Equities | 44,400 | 525,505.42 | ORIGIN ENERGY NPV | |
| Equities | 5,500 | 104,500.00 | ORION MARINE GROUP INC COM STK | |
| Equities | 2,200 | 30,162.00 | ORITANI FINL CORP COM | |
| Equities | 4,400 | 264,953.10 | ORIX CORP NPV | |
| Equities | 26 | 119,106.60 | ORIX JREIT INC REIT | |
| Equities | 24 | 109,944.55 | ORIX JREIT INC REIT | |
| Equities | 2,900 | 4,901.00 | ORLEANS HOMEBUILDERS INC COM | |
| Equities | 2,080 | 3,515.20 | ORLEANS HOMEBUILDERS INC COM | |
| Equities | 800 | 32,248.00 | ORMAT TECHNOLOGIES INC COM | |
| Equities | 140 | 3,501.40 | ORTHOFIX INTL N.V COM STK USD0.10 | |
| Equities | 2,500 | 1,775.00 | ORTHOLOGIC CORP COM STK USD0.0005 | |
| Equities | 7,700 | 39,655.00 | ORTHOVITA INC CDT-COM STK ISIN# | US68750U1025 |
| Equities | 70,000 | 223,454.42 | OSAKA GAS CO NPV | |
| Equities | 89,000 | 284,106.34 | OSAKA GAS CO NPV | |
| Equities | 33,600 | 107,258.12 | OSAKA GAS CO NPV | |
| Equities | 37,000 | 670,705.29 | OSAKA STEEL CO LTD NPV | |
| Equities | 763 | 151.83 | OSCIENT PHARMACEUTICALS CORP COM NEW STK | |
| Equities | 4,500 | 65,430.00 | OSHKOSH CORPORATION | |
| Equities | 10,200 | 148,308.00 | OSHKOSH CORPORATION | |
| Equities | 3,800 | 107,274.00 | OSI PHARMACEUTICALS INC COM | |
| Equities | 17,100 | 482,733.00 | OSI PHARMACEUTICALS INC COM | |
| Equities | 11,284 | 318,547.32 | OSI PHARMACEUTICALS INC COM | |
| Equities | 2,100 | 43,785.00 | OSI SYS INC COM | |
| Equities | 3,000 | 62,550.00 | OSI SYS INC COM | |
| Equities | 2,800 | 12,320.00 | OSTEOTECH INC COM | |
| Equities | 620,000 | 620,000.00 | OTC DERIVATIVE CASH COLL RECEIVABLE FROMBARCLAYS | |
| Equities | 23,110 | 353,326.15 | OTE(HELLENIC TLCM) EUR2.39(CR) | |
| Equities | 4,100 | 3,280.00 | OTIX GLOBAL INC COM STK | |
| Equities | 1,300 | 28,392.00 | OTTER TAIL CORP | |
| Equities | 3,606 | 78,755.04 | OTTER TAIL CORP | |
| Equities | 4,780 | 28,202.00 | OUTDOOR CHANNEL HLDGS INC COM NEW COM NEW | |
| Equities | 958 | 16,514.55 | OUTOKUMPU OYJ SER'A'NPV | |
| Equities | 2,600 | 1,222.00 | OVERLAND STORAGE INC COM | |
| Equities | 136,855 | 631,631.19 | OVERSEA-CHINESE BANKING CORPORATION | SGD0.5 |
| Equities | 471,069 | 2,174,139.58 | OVERSEA-CHINESE BANKING CORPORATION | SGD0.5 |
| Equities | 1,646 | 56,029.84 | OVERSEAS SHIPHOLDING GROUP INC COM | |
| Equities | 2,867 | 97,592.68 | OVERSEAS SHIPHOLDING GROUP INC COM | |
| Equities | 2,000 | 23,920.00 | OVERSTOCK COM INC DEL COM | |
| Equities | 2,000 | 23,920.00 | OVERSTOCK COM INC DEL COM | |
| Equities | 2,800 | 122,696.00 | OWENS & MINOR INC NEW COM | |
| Equities | 15,000 | 657,300.00 | OWENS & MINOR INC NEW COM | |
| Equities | 3,698 | 162,046.36 | OWENS & MINOR INC NEW COM | |
| Equities | 4,659 | 204,157.38 | OWENS & MINOR INC NEW COM | |
| Equities | 7,400 | 324,268.00 | OWENS & MINOR INC NEW COM | |
| Equities | 6,200 | 79,236.00 | OWENS CORNING NEW COM STK | |
| Equities | 17,200 | 219,816.00 | OWENS CORNING NEW COM STK | |
| Equities | 1,618 | 809.00 | OWENS CORNING NEW WT EXP SER B WTS | |
| Equities | 7,697 | 215,592.97 | OWENS ILL INC COM NEW | |

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| Equities | 6,690 | 187,386.90 OWENS ILL INC COM NEW |
| Equities | 11,900 | 333,319.00 OWENS ILL INC COM NEW |
| Equities | 23,800 | 666,638.00 OWENS ILL INC COM NEW |
| Equities | 800 | 9,320.00 OXFORD INDS INC COM |
| Equities | 1,600 | 18,640.00 OXFORD INDS INC COM |
| Equities | 2,900 | 6,322.00 OXIGENE INC COM |
| Equities | 600 | 15,396.00 OYO GEOSPACE COM |
| Equities | 500 | 990.00 P & F INDS INC CL A NEW |
| Equities | 1,800 | 9,846.00 P A M TRANS SVCS INC COM |
| Equities | 1,300 | 41,678.00 P F CHANGS CHINA BISTRO INC COM STK |
| Equities | 12,200 | 391,132.00 P F CHANGS CHINA BISTRO INC COM STK |
| Equities | 6,100 | 195,566.00 P F CHANGS CHINA BISTRO INC COM STK |
| Equities | 12,400 | 397,544.00 P F CHANGS CHINA BISTRO INC COM STK |
| Equities | 21,600 | 50,362.97 P.T. ASTRA INTL IDR500 |
| Equities | 1,800 | 9,000.00 PA REAL ESTATE INVT TR SH BEN INT |
| Equities | 14,504 | 72,520.00 PA REAL ESTATE INVT TR SH BEN INT |
| Equities | 1,734 | 4,439.04 PAB BANKSHARES INC CDT-CAP STK CDT-CAP STK |
| Equities | 980 | 4,664.80 PAC PREMIER BANCORP COM |
| Equities | 4,200 | 14,154.00 PAC SUNWEAR CAL INC COM |
| Equities | 9,954 | 33,544.98 PAC SUNWEAR CAL INC COM |
| Equities | 12,400 | 41,788.00 PAC SUNWEAR CAL INC COM |
| Equities | 24,840 | 807,548.40 PACCAR INC COM |
| Equities | 56,437 | 1,834,766.87 PACCAR INC COM |
| Equities | 6,400 | 208,064.00 PACCAR INC COM |
| Equities | 1,800 | 4,014.00 PACER INTL INC TENN COM |
| Equities | 5,100 | 11,373.00 PACER INTL INC TENN COM |
| Equities | 4,700 | 10,481.00 PACER INTL INC TENN COM |
| Equities | 1,346,291 | 26,129.00 PACESETTER GROWTH FUND L.P. |
| Equities | 2,300 | 4,922.00 PACIFIC CAP BANCORP NEW COM |
| Equities | 5,366 | 11,483.24 PACIFIC CAP BANCORP NEW COM |
| Equities | 3,300 | 1,287.00 PACIFIC ETHANOL INC COM |
| Equities | 4,700 | 1,833.00 PACIFIC ETHANOL INC COM |
| Equities | 800 | 240.00 PACIFICHEALTH LABORATORIES INC COM |
| Equities | 4,900 | 79,380.00 PACKAGING CORP AMER COM ISIN US6951561090 |
| Equities | 20,450 | 331,290.00 PACKAGING CORP AMER COM ISIN US6951561090 |
| Equities | 7,700 | 167,090.00 PACTIV CORP COM |
| Equities | 42,998 | 933,056.60 PACTIV CORP COM |
| Equities | 17,700 | 384,090.00 PACTIV CORP COM |
| Equities | 19,200 | 416,640.00 PACTIV CORP COM |
| Equities | 1,400 | 18,424.00 PACWEST BANCORP DEL COM |
| Equities | 2,774 | 36,505.84 PACWEST BANCORP DEL COM |
| Equities | 4,200 | 11,340.00 PAETEC HLDG CORP COM STK |
| Equities | 10,900 | 29,430.00 PAETEC HLDG CORP COM STK |
| Equities | 4,100 | 22,017.00 PAIN THERAPEUTICS INC COM ISINUS69562K1007 |
| Equities | 13,700 | 73,569.00 PAIN THERAPEUTICS INC COM ISINUS69562K1007 |
| Equities | 34,100 | 8,525.00 PALATIN TECHNOLOGIES INC COM NEW STK |
| Equities | 8,000 | 212,480.00 PALL CORP COM |
| Equities | 21,300 | 565,728.00 PALL CORP COM |
| Equities | 3,100 | 6,665.00 PALM HBR HOMES INC COM |
| Equities | 1,255 | 2,698.25 PALM HBR HOMES INC COM |
| Equities | 670 | 11,101.90 PALM INC NEW COM |
| Equities | 5,600 | 92,792.00 PALM INC NEW COM |
| Equities | 21,752 | 360,430.64 PALM INC NEW COM |
| Equities | 1,800 | 26,388.00 PALOMAR MED TECHNOLOGIES INC COM NEW |
| Equities | 5,742 | 84,177.72 PALOMAR MED TECHNOLOGIES INC COM NEW |
| Equities | 800 | 7,392.00 PAMRAPO BANCORP INC COM |
| Equities | 63,000 | 850,142.51 PANASONIC CORP |
| Equities | 2,400 | 119,664.00 PANERA BREAD CO CL A |
| Equities | 7,000 | 349,020.00 PANERA BREAD CO CL A |
| Equities | 4,900 | 244,314.00 PANERA BREAD CO CL A |
| Equities | 7,100 | 354,006.00 PANERA BREAD CO CL A |
| Equities | 1,600 | 31,408.00 PANHANDLE OIL & GAS INC.CL A COM STK |
| Equities | 38,130,851 | 49,822,286.61 PANTHEON EUROPE FD III LP |
| Equities | 4,915,520 | 5,642,033.37 PANTHEON EUROPE FUND VI, L.P. |
| Equities | 11,218,015 | 11,934,064.00 PANTHEON GLOBAL SECONDARY FUND II, LP |
| Equities | 10,329,200 | 8,295,663.00 PANTHEON USA FUND VIII, LP |
| Equities | 1,100 | 18,260.00 PANTRY INC COM ISIN #US6986571031 |
| Equities | 3,700 | 61,420.00 PANTRY INC COM ISIN #US6986571031 |
| Equities | 6,000 | 99,600.00 PANTRY INC COM ISIN #US6986571031 |
| Equities | 1,100 | 27,269.00 PAPA JOHNS INTL INC COM |
| Equities | 2,568 | 63,660.72 PAPA JOHNS INTL INC COM |
| Equities | 1,800 | 27,270.00 PAR PHARMACEUTICAL COS INC COM |
| Equities | 4,000 | 60,600.00 PAR PHARMACEUTICAL COS INC COM |

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| Equities | 9,100 | 137,865.00 | PAR PHARMACEUTICAL COS INC COM |
| Equities | 2,550 | 16,294.50 | PAR TECH CORP COM |
| Equities | 7,700 | 0.00 | PARACELSUS HEALTHCARE CORP COM |
| Equities | 24 | 0.03 | PARADIGM MED INDS INC COM NEW COM NEW |
| Equities | 1,900 | 3,686.00 | PARALLEL PETROLEUM CORP COM STK USD0.01 |
| Equities | 4,700 | 9,118.00 | PARALLEL PETROLEUM CORP COM STK USD0.01 |
| Equities | 6,500 | 75,985.00 | PARAMETRIC TECHNOLOGY CORP COM NEW STK |
| Equities | 23,200 | 271,208.00 | PARAMETRIC TECHNOLOGY CORP COM NEW STK |
| Equities | 2,800 | 40,264.00 | PAREXEL INTL CORP COM |
| Equities | 6,458 | 92,866.04 | PAREXEL INTL CORP COM |
| Equities | 2,100 | 45,213.00 | PARK ELECTROCHEMICAL CORP COM |
| Equities | 24,917 | 536,463.01 | PARK ELECTROCHEMICAL CORP COM |
| Equities | 2,500 | 53,825.00 | PARK ELECTROCHEMICAL CORP COM |
| Equities | 5,400 | 23,436.00 | PARKER DRILLING CO COM |
| Equities | 137,632 | 597,322.88 | PARKER DRILLING CO COM |
| Equities | 12,809 | 55,591.06 | PARKER DRILLING CO COM |
| Equities | 4,530 | 194,608.80 | PARKER-HANNIFIN CORP COM |
| Equities | 16,160 | 694,233.60 | PARKER-HANNIFIN CORP COM |
| Equities | 25,433 | 1,092,601.68 | PARKER-HANNIFIN CORP COM |
| Equities | 4,140 | 177,854.40 | PARKER-HANNIFIN CORP COM |
| Equities | 5,100 | 219,096.00 | PARKER-HANNIFIN CORP COM |
| Equities | 17,300 | 743,208.00 | PARKER-HANNIFIN CORP COM |
| Equities | 3,200 | 9,792.00 | PARKERVISION INC COM |
| Equities | 2,300 | 7,866.00 | PARK-OHIO HLDGS CORP COM |
| Equities | 366,500 | 523,973.39 | PARKSON RETAIL GRO HKD0.02 |
| Equities | 1,300 | 11,687.00 | PARKVALE FINL CORP COM |
| Equities | 400 | 704.00 | PARLUX FRAGRANCES INC COM |
| Equities | 7,470 | 485,176.50 | PARTNERRE HLDG LTD COM STK |
| Equities | 8,900 | 578,055.00 | PARTNERRE HLDG LTD COM STK |
| Equities | 14,300 | 928,785.00 | PARTNERRE HLDG LTD COM STK |
| Equities | 800 | 1,184.00 | PATRICK INDS INC COM |
| Equities | 3,040 | 19,395.20 | PATRIOT COAL CORP-STOCK DISTRIBUTION |
| Equities | 15,894 | 101,403.72 | PATRIOT COAL CORP-STOCK DISTRIBUTION |
| Equities | 21,800 | 139,084.00 | PATRIOT COAL CORP-STOCK DISTRIBUTION |
| Equities | 700 | 51,051.00 | PATRIOT TRANSN HLDG INC COM |
| Equities | 8,400 | 182,280.00 | PATTERSON COS INC COM |
| Equities | 17,932 | 389,124.40 | PATTERSON COS INC COM |
| Equities | 15,728 | 202,262.08 | PATTERSON-UTI ENERGY INC COM |
| Equities | 10,100 | 129,886.00 | PATTERSON-UTI ENERGY INC COM |
| Equities | 231,700 | 2,979,662.00 | PATTERSON-UTI ENERGY INC COM |
| Equities | 22,700 | 291,922.00 | PATTERSON-UTI ENERGY INC COM |
| Equities | 6,980 | 175,896.00 | PAYCHEX INC COM |
| Equities | 20,580 | 518,616.00 | PAYCHEX INC COM |
| Equities | 7,425 | 187,110.00 | PAYCHEX INC COM |
| Equities | 54,425 | 1,371,510.00 | PAYCHEX INC COM |
| Equities | 5,600 | 141,120.00 | PAYCHEX INC COM |
| Equities | 2,800 | 56.00 | PAYMENT DATA SYS INC COM STK |
| Equities | 4,900 | 25,725.00 | PC CONNECTION INC COM |
| Equities | 2,100 | 14,196.00 | PC MALL INC COM |
| Equities | 4,000 | 21,400.00 | PC-TEL INC COM |
| Equities | 4,500 | 11,475.00 | PDF SOLUTIONS INC COM |
| Equities | 2,800 | 11,480.00 | PDI INC COM |
| Equities | 6,600 | 52,140.00 | PDL BIOPHARMA INC COM |
| Equities | 9,100 | 71,890.00 | PDL BIOPHARMA INC COM |
| Equities | 25,700 | 203,030.00 | PDL BIOPHARMA INC COM |
| Equities | 19,060 | 574,849.60 | PEABODY ENERGY CORP COM STK |
| Equities | 40,200 | 1,212,432.00 | PEABODY ENERGY CORP COM STK |
| Equities | 3,900 | 117,624.00 | PEABODY ENERGY CORP COM STK |
| Equities | 3,661 | 110,415.76 | PEABODY ENERGY CORP COM STK |
| Equities | 1,573 | 30,343.17 | PEAPACK-GLADSTONE FINL CORP COM |
| Equities | 11,600 | 116,435.60 | PEARSON ORD GBP0.25 |
| Equities | 5,800 | 58,217.80 | PEARSON ORD GBP0.25 |
| Equities | 19,250 | 193,222.87 | PEARSON ORD GBP0.25 |
| Equities | 420 | 1,260.00 | PECO II INC COM NEW COM NEW |
| Equities | 1,500 | 3,120.00 | PEERLESS SYS CORP COM |
| Equities | 2,200 | 55,440.00 | PEETS COFFEE & TEA INC COM |
| Equities | 3,500 | 92,330.00 | PEGASYSTEMS INC COM |
| Equities | 6,007 | 158,464.66 | PEGASYSTEMS INC COM |
| Equities | 1,500 | 8,685.00 | PENFORD CORP COM |
| Equities | 2,350 | 68,408.50 | PENN NATL GAMING INC COM |
| Equities | 4,600 | 133,906.00 | PENN NATL GAMING INC COM |
| Equities | 12,300 | 358,053.00 | PENN NATL GAMING INC COM |
| Equities | 2,500 | 40,925.00 | PENN VA CORP COM |

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| Equities | 9,400 | 153,878.00 | PENN VA CORP COM |
| Equities | 4,800 | 78,576.00 | PENN VA CORP COM |
| Equities | 16,670 | 478,595.70 | PENNEY J.C CO INC COM |
| Equities | 28,434 | 816,340.14 | PENNEY J.C CO INC COM |
| Equities | 4,440 | 127,472.40 | PENNEY J.C CO INC COM |
| Equities | 2,000 | 33,280.00 | PENSKE AUTOMOTIVE GROUP INC COM STK |
| Equities | 4,700 | 78,208.00 | PENSKE AUTOMOTIVE GROUP INC COM STK |
| Equities | 2,000 | 17,900.00 | PENSON WORLDWIDE INC COM |
| Equities | 7,290 | 186,769.80 | PENTAIR INC COM |
| Equities | 18,640 | 477,556.80 | PENTAIR INC COM |
| Equities | 8,300 | 23,655.00 | PENWEST PHARMACEUTICALS CO COM |
| Equities | 1,736 | 29,598.80 | PEOPLES BANCORP INC COM STK |
| Equities | 11,000 | 165,440.00 | PEOPLES UTD FINL INC COM |
| Equities | 52,345 | 787,268.80 | PEOPLES UTD FINL INC COM |
| Equities | 47,851 | 719,679.04 | PEOPLES UTD FINL INC COM |
| Equities | 2,900 | 29,406.00 | PEP BOYS-MANNY MOE & JACK COM |
| Equities | 11,800 | 119,652.00 | PEP BOYS-MANNY MOE & JACK COM |
| Equities | 10,800 | 145,152.00 | PEPCO HLDGS INC COM |
| Equities | 26,212 | 352,289.28 | PEPCO HLDGS INC COM |
| Equities | 39,100 | 525,504.00 | PEPCO HLDGS INC COM |
| Equities | 2,080 | 70,387.20 | PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 |
| Equities | 9,300 | 314,712.00 | PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 |
| Equities | 23,660 | 800,654.40 | PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 |
| Equities | 3,800 | 128,592.00 | PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005 |
| Equities | 4,200 | 112,602.00 | PEPSIAMERICAS INC COM |
| Equities | 12,915 | 346,251.15 | PEPSIAMERICAS INC COM |
| Equities | 2,455 | 134,926.80 | PEPSICO INC COM |
| Equities | 3,762 | 206,759.52 | PEPSICO INC COM |
| Equities | 116,990 | 6,429,770.40 | PEPSICO INC COM |
| Equities | 249,720 | 13,724,611.20 | PEPSICO INC COM |
| Equities | 9,720 | 534,211.20 | PEPSICO INC COM |
| Equities | 35,300 | 1,940,088.00 | PEPSICO INC COM |
| Equities | 28,500 | 1,566,360.00 | PEPSICO INC COM |
| Equities | 1,800 | 6,192.00 | PERCEPTRON INC COM |
| Equities | 20,700 | 17,388.00 | PEREGRINE PHARMACEUTICALS INC COM |
| Equities | 1,500 | 10,485.00 | PERFICIENT INC COM STK |
| Equities | 4,000 | 27,960.00 | PERFICIENT INC COM STK |
| Equities | 2,700 | 7,965.00 | PERFORMANCE TECHNOLOGIES INC COM |
| Equities | 475 | 1,292.00 | PERFUMANIA HLDGS INC COM STK |
| Equities | 5,100 | 42,942.00 | PERICOM SEMICONDUCTOR CORP COM |
| Equities | 7,000 | 121,800.00 | PERKINELMER INC COM |
| Equities | 13,641 | 237,353.40 | PERKINELMER INC COM |
| Equities | 200 | 484.00 | PERMA-FIX ENVIRONMENTAL SVCS INC COM |
| Equities | 45,946 | 2,891,699.17 | PERNOD RICARD NPV EUR 1.55 |
| Equities | 3,192 | 200,894.61 | PERNOD RICARD NPV EUR 1.55 |
| Equities | 1,243 | 78,230.58 | PERNOD RICARD NPV EUR 1.55 |
| Equities | 28,838 | 1,814,974.55 | PERNOD RICARD NPV EUR 1.55 |
| Equities | 16 | 78.55 | PERNOD RICARD S A RIGHT |
| Equities | 5,000 | 71,650.00 | PEROT SYS CORP CDT-CL A COM STK |
| Equities | 10,030 | 143,729.90 | PEROT SYS CORP CDT-CL A COM STK |
| Equities | 4,955 | 137,649.90 | PERRIGO CO COM |
| Equities | 4,700 | 130,566.00 | PERRIGO CO COM |
| Equities | 15,268 | 424,145.04 | PERRIGO CO COM |
| Equities | 3,000 | 18,270.00 | PERVASIVE SOFTWARE INC COM STK |
| Equities | 23,000 | 345,690.00 | PETMED EXPRESS INC COM STK |
| Equities | 6,800 | 102,204.00 | PETMED EXPRESS INC COM STK |
| Equities | 1,500 | 23,535.00 | PETRO DEV CORP COM |
| Equities | 7,200 | 112,968.00 | PETRO DEV CORP COM |
| Equities | 1,700 | 26,673.00 | PETRO DEV CORP COM |
| Equities | 3,500 | 54,915.00 | PETRO DEV CORP COM |
| Equities | 13,800 | 307,740.00 | PETROHAWK ENERGY CORP COM |
| Equities | 40,525 | 903,707.50 | PETROHAWK ENERGY CORP COM |
| Equities | 0 | 0.00 | PETROL BRASILEIROS COM NPV |
| Equities | 0 | 0.00 | PETROL BRASILEIROS COM NPV |
| Equities | 4,200 | 15,498.00 | PETROQUEST ENERGY INC COM |
| Equities | 16,900 | 62,361.00 | PETROQUEST ENERGY INC COM |
| Equities | 7,800 | 167,388.00 | PETSMART INC COM |
| Equities | 23,051 | 494,674.46 | PETSMART INC COM |
| Equities | 15,500 | 406,992.94 | PEUGEOT SA EUR1 |
| Equities | 17,600 | 462,133.92 | PEUGEOT SA EUR1 |
| Equities | 2,000 | 18.00 | PFF BANCORP INC COM |
| Equities | 9,084,641 | 9,155,282.00 | PFINGSTEN EXECUTIVE QP FUND III, LP |
| Equities | 20,180 | 302,700.00 | PFIZER INC COM STK \$.11 1/9 PAR |

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| Equities | 10,900 | 163,500.00 | PFIZER INC COM STK \$.11 1/9 PAR |
| Equities | 443,200 | 6,648,000.00 | PFIZER INC COM STK \$.11 1/9 PAR |
| Equities | 1,071,102 | 16,066,530.00 | PFIZER INC COM STK \$.11 1/9 PAR |
| Equities | 252,900 | 3,793,500.00 | PFIZER INC COM STK \$.11 1/9 PAR |
| Equities | 47,390 | 710,850.00 | PFIZER INC COM STK \$.11 1/9 PAR |
| Equities | 52,730 | 790,950.00 | PFIZER INC COM STK \$.11 1/9 PAR |
| Equities | 189,900 | 2,848,500.00 | PFIZER INC COM STK \$.11 1/9 PAR |
| Equities | 1,399 | 1,888.65 | PFSWEB INC COM NEW STK |
| Equities | 27,680 | 1,064,019.20 | PG& E CORP COM |
| Equities | 60,400 | 2,321,776.00 | PG& E CORP COM |
| Equities | 8,030 | 308,673.20 | PG& E CORP COM |
| Equities | 22,770 | 875,278.80 | PG& E CORP COM |
| Equities | 6,900 | 160,218.00 | PHARMACEUTICAL PROD DEV INC COM |
| Equities | 17,000 | 394,740.00 | PHARMACEUTICAL PROD DEV INC COM |
| Equities | 20,048 | 465,514.56 | PHARMACEUTICAL PROD DEV INC COM |
| Equities | 3,300 | 4,422.00 | PHARMACYCLICS INC COM |
| Equities | 1,522 | 29,876.86 | PHARMERICA CORP COM STK |
| Equities | 4,014 | 78,794.82 | PHARMERICA CORP COM STK |
| Equities | 1,700 | 0.00 | PHAR-MOR INC COM NEW |
| Equities | 3,650,661 | 2,350,360.00 | PHAROS CAPITAL PARTNERS, LP |
| Equities | 2,200 | 33,242.00 | PHASE FORWARD INC COM |
| Equities | 400 | 1,108.00 | PHAZAR CORP COM |
| Equities | 2,600 | 47,268.00 | PHH CORP COM NEW COM NEW |
| Equities | 7,807 | 141,931.26 | PHH CORP COM NEW COM NEW |
| Equities | 800 | 13,712.00 | PHI INC COM NON VTG |
| Equities | 5,652 | 246,540.24 | PHILIP MORRIS INTL INC COM |
| Equities | 400 | 17,448.00 | PHILIP MORRIS INTL INC COM |
| Equities | 149,850 | 6,536,457.00 | PHILIP MORRIS INTL INC COM |
| Equities | 313,500 | 13,674,870.00 | PHILIP MORRIS INTL INC COM |
| Equities | 9,050 | 394,761.00 | PHILIP MORRIS INTL INC COM |
| Equities | 44,744 | 1,951,733.28 | PHILIP MORRIS INTL INC COM |
| Equities | 38,300 | 1,670,646.00 | PHILIP MORRIS INTL INC COM |
| Equities | 88,700 | 3,869,094.00 | PHILIP MORRIS INTL INC COM |
| Equities | 717 | 13,199.82 | PHILIPS ELEC(KON) EURO.20 |
| Equities | 240,500 | 4,427,552.56 | PHILIPS ELEC(KON) EURO.20 |
| Equities | 2,460 | 45,288.06 | PHILIPS ELEC(KON) EURO.20 |
| Equities | 6,090 | 174,722.10 | PHILLIPS VAN HEUSEN CORP COM |
| Equities | 5,900 | 169,271.00 | PHILLIPS VAN HEUSEN CORP COM |
| Equities | 6,500 | 10,855.00 | PHOENIX COS INC NEW COM |
| Equities | 12,400 | 20,708.00 | PHOENIX COS INC NEW COM |
| Equities | 1,000 | 540.00 | PHOENIX FOOTWEAR GROUP INC COM |
| Equities | 5,500 | 14,905.00 | PHOENIX TECHNOLOGIES LTD COM |
| Equities | 1,900 | 0.38 | PHOTOELECTRON CORP COM |
| Equities | 3,100 | 12,555.00 | PHOTRONICS INC COM |
| Equities | 6,317 | 25,583.85 | PHOTRONICS INC COM |
| Equities | 700 | 20,090.00 | PICO HLDGS INC COM NEW STK |
| Equities | 2,300 | 66,010.00 | PICO HLDGS INC COM NEW STK |
| Equities | 4,300 | 103,673.00 | PIEDMONT NAT GAS INC COM |
| Equities | 15,262 | 367,966.82 | PIEDMONT NAT GAS INC COM |
| Equities | 6,300 | 12,537.00 | PIER 1 IMPORTS INC COM |
| Equities | 26,700 | 53,133.00 | PIER 1 IMPORTS INC COM |
| Equities | 1,600 | 19,280.00 | PIKE ELEC CORP COM STK |
| Equities | 22,500 | 152,273.21 | PING AN INSURANCE 'H'CN1 |
| Equities | 210 | 1,785.00 | PINNACLE BANCSHARES INC COM |
| Equities | 2,900 | 26,941.00 | PINNACLE ENTMT INC COM |
| Equities | 5,800 | 53,882.00 | PINNACLE ENTMT INC COM |
| Equities | 5,400 | 50,166.00 | PINNACLE ENTMT INC COM |
| Equities | 2,000 | 26,640.00 | PINNACLE FINL PARTNERS INC COM |
| Equities | 1,425 | 18,981.00 | PINNACLE FINL PARTNERS INC COM |
| Equities | 6,190 | 186,628.50 | PINNACLE W. CAP CORP COM |
| Equities | 11,550 | 348,232.50 | PINNACLE W. CAP CORP COM |
| Equities | 4,300 | 129,645.00 | PINNACLE W. CAP CORP COM |
| Equities | 3,400 | 16,286.00 | PIONEER DRILLING CO COM STK |
| Equities | 5,700 | 27,303.00 | PIONEER DRILLING CO COM STK |
| Equities | 7,600 | 193,800.00 | PIONEER NAT RES CO COM STK |
| Equities | 15,941 | 406,495.50 | PIONEER NAT RES CO COM STK |
| Equities | 1,000 | 43,670.00 | PIPER JAFFRAY COS COM |
| Equities | 2,548 | 111,271.16 | PIPER JAFFRAY COS COM |
| Equities | 12,700 | 278,511.00 | PITNEY BOWES INC COM |
| Equities | 36,200 | 793,866.00 | PITNEY BOWES INC COM |
| Equities | 2,933 | 4,839.45 | PIXELWORKS INC COM NEW STK |
| Equities | 200 | 380.00 | PIZZA INN INC NEW COM |
| Equities | 600 | 33,888.00 | PK NATL CORP COM |

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| Equities | 1,240 | 70,035.20 | PK NATL CORP COM | |
| Equities | 800 | 10,400.00 | PKWY PPTYS INC REIT | |
| Equities | 56,336 | 732,368.00 | PKWY PPTYS INC REIT | |
| Equities | 2,100 | 27,300.00 | PKWY PPTYS INC REIT | |
| Equities | 15,200 | 646,760.00 | PLAINS ALL AMERN PIPELN UNIT LTD | PARTNERSHIP INT |
| Equities | 8,061 | 220,548.96 | PLAINS EXPL & PRODTN CO COM | |
| Equities | 16,893 | 462,192.48 | PLAINS EXPL & PRODTN CO COM | |
| Equities | 2,900 | 3,509.00 | PLANAR SYS INC | |
| Equities | 2,300 | 43,493.00 | PLANTRONICS INC NEW COM | |
| Equities | 6,635 | 125,467.85 | PLANTRONICS INC NEW COM | |
| Equities | 3,800 | 108,642.00 | PLATINUM UNDERWRITERS HLDGS INC COM | USD0.01 |
| Equities | 10,300 | 294,477.00 | PLATINUM UNDERWRITERS HLDGS INC COM | USD0.01 |
| Equities | 5,400 | 154,386.00 | PLATINUM UNDERWRITERS HLDGS INC COM | USD0.01 |
| Equities | 3,182 | 12,728.00 | PLATO LEARNING INC COM STK | |
| Equities | 4,792 | 12,027.92 | PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B | |
| Equities | 38,000 | 282,628.30 | PLAYTECH ORD NPV | |
| Equities | 2,800 | 812.00 | PLC SYS INC COM | |
| Equities | 2,300 | 47,058.00 | PLEXUS CORP COM | |
| Equities | 2,200 | 45,012.00 | PLEXUS CORP COM | |
| Equities | 26,717 | 546,629.82 | PLEXUS CORP COM | |
| Equities | 8,840 | 180,866.40 | PLEXUS CORP COM | |
| Equities | 6,000 | 122,760.00 | PLEXUS CORP COM | |
| Equities | 13,679 | 12,447.89 | PLUG PWR INC COM | |
| Equities | 2,100 | 62,538.00 | PLUM CREEK TIMBER CO INC COM | |
| Equities | 12,480 | 371,654.40 | PLUM CREEK TIMBER CO INC COM | |
| Equities | 23,647 | 704,207.66 | PLUM CREEK TIMBER CO INC COM | |
| Equities | 5,700 | 169,746.00 | PLUM CREEK TIMBER CO INC COM | |
| Equities | 4,700 | 17,719.00 | PLX TECH INC COM | |
| Equities | 6,300 | 28,665.00 | PMA CAP CORP CL A | |
| Equities | 2,225 | 14,751.75 | PMC COML TR SH BEN INT SHS OF BEN INT | USD0.01 |
| Equities | 9,445 | 75,182.20 | PMC SIERRA INC COM | |
| Equities | 14,100 | 112,236.00 | PMC SIERRA INC COM | |
| Equities | 41,200 | 327,952.00 | PMC SIERRA INC COM | |
| Equities | 5,200 | 10,296.00 | PMI GROUP INC COM | |
| Equities | 12,690 | 25,126.20 | PMI GROUP INC COM | |
| Equities | 12,200 | 473,482.00 | PNC FINANCIAL SERVICES GROUP COM STK | |
| Equities | 2,300 | 89,263.00 | PNC FINANCIAL SERVICES GROUP COM STK | |
| Equities | 38,264 | 1,485,025.84 | PNC FINANCIAL SERVICES GROUP COM STK | |
| Equities | 68,834 | 2,671,447.54 | PNC FINANCIAL SERVICES GROUP COM STK | |
| Equities | 4,430 | 171,928.30 | PNC FINANCIAL SERVICES GROUP COM STK | |
| Equities | 6,598 | 256,068.38 | PNC FINANCIAL SERVICES GROUP COM STK | |
| Equities | 204,700 | 620,184.53 | PNE WIND AG NPV (REGD) | |
| Equities | 204,700 | 0.00 | PNE WIND AG NPV(SUB RIGHTS 8/7/09 BOND) | |
| Equities | 204,700 | 6,890.94 | PNE WIND AG NPV(SUB RIGHTS 8/7/09 SHS) | |
| Equities | 4,300 | 46,053.00 | PNM RES INC COM | |
| Equities | 10,250 | 109,777.50 | PNM RES INC COM | |
| Equities | 1,400 | 1,764.00 | POINT 360 NEW COM STK | |
| Equities | 390 | 12,526.80 | POLARIS INDS INC COM | |
| Equities | 2,900 | 93,148.00 | POLARIS INDS INC COM | |
| Equities | 16,080 | 516,489.60 | POLARIS INDS INC COM | |
| Equities | 6,900 | 221,628.00 | POLARIS INDS INC COM | |
| Equities | 8,680 | 464,727.20 | POLO RALPH LAUREN CORP CL A | |
| Equities | 7,619 | 407,921.26 | POLO RALPH LAUREN CORP CL A | |
| Equities | 21,200 | 429,724.00 | POLYCOM INC COM | |
| Equities | 16,800 | 340,536.00 | POLYCOM INC COM | |
| Equities | 5,300 | 14,363.00 | POLYONE CORP COM | |
| Equities | 11,969 | 32,435.99 | POLYONE CORP COM | |
| Equities | 1,605 | 17,847.60 | POLYPORE INTL INC COM | |
| Equities | 2,400 | 14,352.00 | POMEROY IT SOLUTIONS | |
| Equities | 933 | 5,570.01 | PONIARD PHARMACEUTICALS INC COM NEW STK | |
| Equities | 2,500 | 41,400.00 | POOL CORP COM STK | |
| Equities | 9,800 | 162,288.00 | POOL CORP COM STK | |
| Equities | 14,600 | 32,120.00 | POPULAR INC COM | |
| Equities | 29,300 | 64,460.00 | POPULAR INC COM | |
| Equities | 153,500 | 337,700.00 | POPULAR INC COM | |
| Equities | 117 | 15.21 | PORTA SYS CORP COM PAR \$0.01 STK | |
| Equities | 480 | 18,590.40 | PORTFOLIO RECOVERY ASSOCS INC COM | |
| Equities | 800 | 30,984.00 | PORTFOLIO RECOVERY ASSOCS INC COM | |
| Equities | 7,400 | 286,602.00 | PORTFOLIO RECOVERY ASSOCS INC COM | |
| Equities | 1,700 | 65,841.00 | PORTFOLIO RECOVERY ASSOCS INC COM | |
| Equities | 4,100 | 79,868.00 | PORTLAND GEN ELEC CO COM NEW STK\ | |
| Equities | 39,825 | 775,791.00 | PORTLAND GEN ELEC CO COM NEW STK\ | |
| Equities | 7,300 | 142,204.00 | PORTLAND GEN ELEC CO COM NEW STK\ | |

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| Equities | 5,189 | 12,700.73 | PORTUCEL EMP PROD EUR1 |
| Equities | 18,000 | 44,057.24 | PORTUCEL EMP PROD EUR1 |
| Equities | 4,579 | 44,772.88 | PORTUGAL TELECOM SGPS EUR0.03 |
| Equities | 15,230 | 148,917.01 | PORTUGAL TELECOM SGPS EUR0.03 |
| Equities | 800 | 265,944.50 | POSCO KRW5000 |
| Equities | 60,700 | 815,808.00 | POST PPTYS INC REIT |
| Equities | 2,500 | 33,600.00 | POST PPTYS INC REIT |
| Equities | 5,990 | 80,505.60 | POST PPTYS INC REIT |
| Equities | 15,550 | 208,992.00 | POST PPTYS INC REIT |
| Equities | 19,900 | 1,859,001.16 | POTASH CORP SASK COM NPV |
| Equities | 34,750 | 3,246,245.75 | POTASH CORP SASK COM NPV |
| Equities | 800 | 74,733.72 | POTASH CORP SASK COM NPV |
| Equities | 1,000 | 93,050.00 | POTASH CORP SASK INC COM |
| Equities | 1,450 | 134,922.50 | POTASH CORP SASK INC COM |
| Equities | 2,500 | 60,725.00 | POTLATCH CORP NEW REIT |
| Equities | 7,000 | 170,030.00 | POTLATCH CORP NEW REIT |
| Equities | 8,674 | 210,691.46 | POTLATCH CORP NEW REIT |
| Equities | 1,000 | 37,070.00 | POWELL INDS INC COM |
| Equities | 2,000 | 74,140.00 | POWELL INDS INC COM |
| Equities | 15,100 | 348,976.62 | POWER CORP CANADA SUB-VTG NPV |
| Equities | 16,300 | 24,287.00 | POWER-ONE INC COM |
| Equities | 500 | 2,130.00 | POWERSECURE INTL INC COM STK |
| Equities | 20,801 | 33,489.61 | POWERWAVE TECHNOLOGIES INC COM |
| Equities | 4,278 | 32,855.04 | POZEN INC COM |
| Equities | 2,700 | 20,736.00 | POZEN INC COM |
| Equities | 1,170 | 51,363.00 | PPG IND INC COM |
| Equities | 16,960 | 744,544.00 | PPG IND INC COM |
| Equities | 26,200 | 1,150,180.00 | PPG IND INC COM |
| Equities | 25,690 | 846,742.40 | PPL CORP COM ISIN US69351T1060 |
| Equities | 62,300 | 2,053,408.00 | PPL CORP COM ISIN US69351T1060 |
| Equities | 13,144 | 433,226.24 | PPL CORP COM ISIN US69351T1060 |
| Equities | 7,986 | 651,426.92 | PPR EUR4 |
| Equities | 2,500 | 0.00 | PRANDIUM INC COM |
| Equities | 1,700 | 120,819.00 | PRAXAIR INC COM |
| Equities | 3,221 | 228,916.47 | PRAXAIR INC COM |
| Equities | 4,080 | 289,965.60 | PRAXAIR INC COM |
| Equities | 27,080 | 1,924,575.60 | PRAXAIR INC COM |
| Equities | 49,900 | 3,546,393.00 | PRAXAIR INC COM |
| Equities | 2,620 | 186,203.40 | PRAXAIR INC COM |
| Equities | 10,246 | 728,183.22 | PRAXAIR INC COM |
| Equities | 16,500 | 1,172,655.00 | PRAXAIR INC COM |
| Equities | 700 | 30,513.00 | PRE PAID LEGAL SVCS INC COM |
| Equities | 3,244 | 141,405.96 | PRE PAID LEGAL SVCS INC COM |
| Equities | 620 | 45,278.60 | PRECISION CASTPARTS CORP COM |
| Equities | 11,323 | 826,918.69 | PRECISION CASTPARTS CORP COM |
| Equities | 22,036 | 1,609,289.08 | PRECISION CASTPARTS CORP COM |
| Equities | 2,580 | 188,417.40 | PRECISION CASTPARTS CORP COM |
| Equities | 1,376 | 100,489.28 | PRECISION CASTPARTS CORP COM |
| Equities | 12 | 12.00 | PRECISION OPTICS INC MASS COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 900 | 3,420.00 | PREFERRED BK LOS ANGELES CALIF COM STK |
| Equities | 1,300 | 57,278.00 | PREFORMED LINE PRODS CO COM |
| Equities | 1,100 | 48,466.00 | PREFORMED LINE PRODS CO COM |
| Equities | 700 | 4,431.00 | PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK |
| Equities | 4,400 | 47,696.00 | PREMIERE GLOBAL SVCS INC COM |
| Equities | 18,100 | 196,204.00 | PREMIERE GLOBAL SVCS INC COM |
| Equities | 47,609 | 516,081.56 | PREMIERE GLOBAL SVCS INC COM |
| Equities | 6,490 | 70,351.60 | PREMIERE GLOBAL SVCS INC COM |
| Equities | 6,579 | 49,803.03 | PRESIDENTIAL LIFE CORP COM |
| Equities | 6,600 | 9,174.00 | PRESSTEK INC COM |
| Equities | 1,300 | 2,184.00 | PRESSURE BIOSCIENCES INC COM |
| Equities | 1,313 | 8,074.95 | PRESTIGE BRANDS HLDGS INC COM |
| Equities | 2,500 | 15,375.00 | PRESTIGE BRANDS HLDGS INC COM |
| Equities | 1,196 | 3,229.20 | PRG-SCHULTZ INTL INC COM NEW STK |
| Equities | 21,480 | 895,071.60 | PRICE T ROWE GROUP INC COM |
| Equities | 21,462 | 894,321.54 | PRICE T ROWE GROUP INC COM |
| Equities | 8,500 | 354,195.00 | PRICE T ROWE GROUP INC COM |
| Equities | 42,600 | 1,775,142.00 | PRICE T ROWE GROUP INC COM |
| Equities | 22,000 | 916,740.00 | PRICE T ROWE GROUP INC COM |
| Equities | 3,600 | 401,580.00 | PRICELINE COM INC COM NEW STK |
| Equities | 6,200 | 691,610.00 | PRICELINE COM INC COM NEW STK |
| Equities | 6,166 | 687,817.30 | PRICELINE COM INC COM NEW STK |
| Equities | 2,000 | 33,500.00 | PRICESMART INC COM STK |
| Equities | 1,400 | 23,450.00 | PRICESMART INC COM STK |

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| Equities | 12,690 | 318,011.40 | PRIDE INTL INC DEL COM |
| Equities | 24,323 | 609,534.38 | PRIDE INTL INC DEL COM |
| Equities | 10,200 | 255,612.00 | PRIDE INTL INC DEL COM |
| Equities | 9,900 | 100,930.81 | PRIMARIS RETAIL INVT TR |
| Equities | 2,033 | 4,086.33 | PRIMEDIA INC COM NEW STK |
| Equities | 4,760 | 9,567.60 | PRIMEDIA INC COM NEW STK |
| Equities | 800 | 28,648.00 | PRIMEENERGY CORP COM |
| Equities | 800 | 28,648.00 | PRIMEENERGY CORP COM |
| Equities | 5,300 | 28,673.00 | PRINCETON REVIEW INC COM |
| Equities | 22,500 | 423,900.00 | PRINCIPAL FINL GROUP INC COM STK |
| Equities | 32,800 | 617,952.00 | PRINCIPAL FINL GROUP INC COM STK |
| Equities | 48,200 | 908,088.00 | PRINCIPAL FINL GROUP INC COM STK |
| Equities | 7,000 | 131,880.00 | PRINCIPAL FINL GROUP INC COM STK |
| Equities | 20,500 | 386,220.00 | PRINCIPAL FINL GROUP INC COM STK |
| Equities | 2,900 | 64,496.00 | PRIVATEBANCORP INC COM |
| Equities | 9,400 | 209,056.00 | PRIVATEBANCORP INC COM |
| Equities | 2,490 | 115,062.90 | PROASSURANCE CORP COM |
| Equities | 3,445 | 159,193.45 | PROASSURANCE CORP COM |
| Equities | 3,050 | 155,855.00 | PROCTER & GAMBLE CO COM |
| Equities | 5,613 | 286,824.30 | PROCTER & GAMBLE CO COM |
| Equities | 5,755 | 294,080.50 | PROCTER & GAMBLE CO COM |
| Equities | 214,550 | 10,963,505.00 | PROCTER & GAMBLE CO COM |
| Equities | 465,775 | 23,801,102.50 | PROCTER & GAMBLE CO COM |
| Equities | 83,800 | 4,282,180.00 | PROCTER & GAMBLE CO COM |
| Equities | 19,400 | 991,340.00 | PROCTER & GAMBLE CO COM |
| Equities | 59,897 | 3,060,736.70 | PROCTER & GAMBLE CO COM |
| Equities | 16,600 | 848,260.00 | PROCTER & GAMBLE CO COM |
| Equities | 84,800 | 4,333,280.00 | PROCTER & GAMBLE CO COM |
| Equities | 2,200 | 11,330.00 | PROGENICS PHARMACEUTICALS INC COM |
| Equities | 3,300 | 16,995.00 | PROGENICS PHARMACEUTICALS INC COM |
| Equities | 2,530 | 95,709.90 | PROGRESS ENERGY INC COM |
| Equities | 18,160 | 686,992.80 | PROGRESS ENERGY INC COM |
| Equities | 47,227 | 1,786,597.41 | PROGRESS ENERGY INC COM |
| Equities | 23,200 | 877,656.00 | PROGRESS ENERGY INC COM |
| Equities | 5,300 | 200,499.00 | PROGRESS ENERGY INC COM |
| Equities | 20,350 | 5,087.50 | PROGRESS ENERGY INC CONTINGENT VALUE OBLIG |
| Equities | 2,000 | 42,340.00 | PROGRESS SOFTWARE CORP COM |
| Equities | 11,000 | 232,870.00 | PROGRESS SOFTWARE CORP COM |
| Equities | 5,700 | 120,669.00 | PROGRESS SOFTWARE CORP COM |
| Equities | 40,300 | 608,933.00 | PROGRESSIVE CORP OH COM |
| Equities | 100,300 | 1,515,533.00 | PROGRESSIVE CORP OH COM |
| Equities | 127,100 | 1,920,481.00 | PROGRESSIVE CORP OH COM |
| Equities | 2,343 | 351.45 | PROLIANCE INTL INC COM |
| Equities | 13,880 | 52,565.71 | PROLOGIS EUROP PRO PROLOGIS EUR PROPS INTL A1 |
| Equities | 35,000 | 132,550.43 | PROLOGIS EUROP PRO PROLOGIS EUR PROPS INTL A1 |
| Equities | 243,026 | 1,958,789.56 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 298,450 | 2,405,507.00 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 1,600 | 12,896.00 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 15,890 | 128,073.40 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 74,926 | 603,903.56 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 81,200 | 654,472.00 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 14,230 | 114,693.80 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 59,000 | 475,540.00 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 72,300 | 582,738.00 | PROLOGIS SH BEN INT SH BEN INT |
| Equities | 18,000 | 230,025.39 | PROMISE CO NPV |
| Equities | 2,200 | 65,626.00 | PROSPERITY BANCSHARES INC COM |
| Equities | 18,700 | 557,821.00 | PROSPERITY BANCSHARES INC COM |
| Equities | 1,772 | 7,584.16 | PROTECTION ONE INC COM NEW COM NEW |
| Equities | 5,500 | 62,920.00 | PROTECTIVE LIFE CORP COM |
| Equities | 17,150 | 196,196.00 | PROTECTIVE LIFE CORP COM |
| Equities | 600 | 6,756.00 | PROVIDENCE & WORCESTER RR CO COM STK |
| Equities | 7,526,197 | 7,210,474.00 | PROVIDENCE EQUITY PARTNERS V, LP |
| Equities | 17,982,058 | 17,042,836.00 | PROVIDENCE EQUITY PARTNERS V-A, LP |
| Equities | 2,764,730 | 3,206,473.00 | PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC |
| Equities | 9,491,853 | 7,507,747.00 | PROVIDENCE EQUITY PTRS VI LP |
| Equities | 1,325 | 7,340.50 | PROVIDENT FINL HLDGS INC COM |
| Equities | 3,800 | 34,580.00 | PROVIDENT FINL SVCS INC COM |
| Equities | 6,391 | 58,158.10 | PROVIDENT FINL SVCS INC COM |
| Equities | 3,500 | 28,420.00 | PROVIDENT NY BANCORP COM |
| Equities | 3,545 | 28,785.40 | PROVIDENT NY BANCORP COM |
| Equities | 3,600 | 42,516.00 | PRUDENTIAL BANCORP INC PA COM |
| Equities | 1,800 | 66,996.00 | PRUDENTIAL FINL INC COM |
| Equities | 39,360 | 1,464,979.20 | PRUDENTIAL FINL INC COM |

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| Equities | 68,700 | 2,557,014.00 | PRUDENTIAL FINL INC COM |
| Equities | 9,800 | 364,756.00 | PRUDENTIAL FINL INC COM |
| Equities | 4,000 | 148,880.00 | PRUDENTIAL FINL INC COM |
| Equities | 9,300 | 346,146.00 | PRUDENTIAL FINL INC COM |
| Equities | 22,000 | 818,840.00 | PRUDENTIAL FINL INC COM |
| Equities | 94,100 | 640,795.15 | PRUDENTIAL ORD GBPO.05 |
| Equities | 800 | 38,752.00 | PS BUSINESS PKS INC CAL COM |
| Equities | 3,000 | 145,320.00 | PS BUSINESS PKS INC CAL COM |
| Equities | 4,200 | 200,432.16 | PSP SWISS PROPERTY CHF8.1(REGD)(POST SUBD) |
| Equities | 3,830 | 182,775.04 | PSP SWISS PROPERTY CHF8.1(REGD)(POST SUBD) |
| Equities | 4,300 | 79,593.00 | PSS WORLD MED INC COM |
| Equities | 12,100 | 223,971.00 | PSS WORLD MED INC COM |
| Equities | 7,144 | 132,235.44 | PSS WORLD MED INC COM |
| Equities | 1,025 | 7,052.00 | PSYCHEMEDICS CORP COM NEW COM NEW |
| Equities | 3,600 | 81,864.00 | PSYCHIATRIC SOLUTIONS INC COM |
| Equities | 18,510 | 420,917.40 | PSYCHIATRIC SOLUTIONS INC COM |
| Equities | 11,166 | 253,914.84 | PSYCHIATRIC SOLUTIONS INC COM |
| Equities | 1,137,800 | 4,541,849.13 | PTT EXPLORTN & PRD THB1(FOREIGN) |
| Equities | 33,800 | 1,102,894.00 | PUB SERVICE ENTERPRISE GROUP INC COM |
| Equities | 83,700 | 2,731,131.00 | PUB SERVICE ENTERPRISE GROUP INC COM |
| Equities | 11,557 | 377,104.91 | PUB SERVICE ENTERPRISE GROUP INC COM |
| Equities | 53,992 | 3,535,396.16 | PUB STORAGE COM |
| Equities | 76,254 | 4,993,111.92 | PUB STORAGE COM |
| Equities | 14,370 | 940,947.60 | PUB STORAGE COM |
| Equities | 18,912 | 1,238,357.76 | PUB STORAGE COM |
| Equities | 2,700 | 176,796.00 | PUB STORAGE COM |
| Equities | 11,600 | 759,568.00 | PUB STORAGE COM |
| Equities | 17,306 | 1,133,196.88 | PUB STORAGE COM |
| Equities | 10,400 | 214,437.14 | PUBLIC POWER CORP EUR2.935 (CR) |
| Equities | 1,817 | 55,381.41 | PUBLICIS GROUPE SA EURO.40 |
| Equities | 1,800 | 11,880.00 | PULASKI FINL CORP COM |
| Equities | 12,000 | 105,960.00 | PULTE HOMES INC COM |
| Equities | 28,740 | 253,774.20 | PULTE HOMES INC COM |
| Equities | 69,800 | 616,334.00 | PULTE HOMES INC COM |
| Equities | 1,200 | 262,525.59 | PUMA AG NPV |
| Equities | 348,136 | 0.00 | PUNCH TAVERNS NEW ORD GBPO.0004786(SUB SH |
| Equities | 495,900 | 828,923.07 | PUNCH TAVERNS ORD SHS GBPO.0004786 |
| Equities | 128 | 290.56 | PURPLE COMMUNICATIONS INC COM |
| Equities | 555,000 | 478,439.97 | PVTPL AFFILIATED MANAGERS GRP INC SR NT CONV 144A 3.95 DUE 8-15-38/8-15-13 BEO |
| Equities | 1,526 | 13,161,750.00 | PVTPL DG FDG TR TR PFD SECS 144A EXP 12-29-2049 |
| Equities | 17,881 | 4,154,618.16 | PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM |
| Equities | 1,000 | 232,348.20 | PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM |
| Equities | 124 | 0.00 | PVTPL IFCO SYS N V WT RESTRTD EXP |
| Equities | 540,000 | 419,175.00 | PVTPL KINETIC CONCEPTS INC SR NT CONV 144A 3.25% DUE 04-15-2015 BEO |
| Equities | 381 | 163,853.81 | PVTPL PREFERRED BLOCKER INC 7% PDF 144A |
| Equities | 7,994 | 0.00 | PVTPL RENAISSANCE COSMETICS INC COM |
| Equities | 10 | 22.00 | PVTPL TETON ADVISORS INC CL B STK BEO |
| Equities | 75 | 165.00 | PVTPL TETON ADVISORS INC CL B STK BEO |
| Equities | 209 | 459.80 | PVTPL TETON ADVISORS INC CL B STK BEO |
| Equities | 19 | 41.80 | PVTPL TETON ADVISORS INC CL B STK BEO |
| Equities | 500 | 1,300.00 | Q E P INC COM |
| Equities | 3,500 | 11,375.00 | QAD INC COM |
| Equities | 6,400 | 20,800.00 | QAD INC COM |
| Equities | 361,432 | 587,321.39 | QANTAS AIRWAYS NPV |
| Equities | 140,600 | 228,472.82 | QANTAS AIRWAYS NPV |
| Equities | 10,788 | 17,530.33 | QANTAS AIRWAYS NPV |
| Equities | 35,795 | 58,166.32 | QANTAS AIRWAYS NPV |
| Equities | 17,615 | 283,392.84 | QBE INS GROUP NPV |
| Equities | 19,683 | 316,663.15 | QBE INS GROUP NPV |
| Equities | 20,550 | 330,611.58 | QBE INS GROUP NPV |
| Equities | 7,440 | 119,695.87 | QBE INS GROUP NPV |
| Equities | 318,900 | 5,130,512.53 | QBE INS GROUP NPV |
| Equities | 2,875 | 14,777.50 | QC HLDGS INC COM |
| Equities | 10,850 | 220,671.92 | Q-CELLS SE NPV |
| Equities | 675 | 6,750.00 | QCR HLDGS INC COM |
| Equities | 9,100 | 115,388.00 | QLOGIC CORP COM |
| Equities | 23,302 | 295,469.36 | QLOGIC CORP COM |
| Equities | 1,800 | 23,922.00 | QUAKER CHEM CORP COM |
| Equities | 3,390 | 153,228.00 | QUALCOMM INC COM |
| Equities | 8,248 | 372,809.60 | QUALCOMM INC COM |
| Equities | 4,840 | 218,768.00 | QUALCOMM INC COM |
| Equities | 126,500 | 5,717,800.00 | QUALCOMM INC COM |
| Equities | 261,880 | 11,836,976.00 | QUALCOMM INC COM |

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| Equities | 41,400 | 1,871,280.00 | QUALCOMM INC COM |
| Equities | 13,890 | 627,828.00 | QUALCOMM INC COM |
| Equities | 34,550 | 1,561,660.00 | QUALCOMM INC COM |
| Equities | 40,300 | 1,821,560.00 | QUALCOMM INC COM |
| Equities | 37,550 | 1,697,260.00 | QUALCOMM INC COM |
| Equities | 2,100 | 119,616.00 | QUALITY SYS INC COM STK |
| Equities | 0 | 0.00 | QUALITY SYS INC COM STK |
| Equities | 4,300 | 244,928.00 | QUALITY SYS INC COM STK |
| Equities | 2,600 | 5,694.00 | QUALSTAR CORP COM |
| Equities | 1,800 | 20,196.00 | QUANEX BLDG PRODS CORP COM STK |
| Equities | 5,261 | 59,028.42 | QUANEX BLDG PRODS CORP COM STK |
| Equities | 8,346 | 193,042.98 | QUANTA SVCS INC COM |
| Equities | 28,950 | 669,613.50 | QUANTA SVCS INC COM |
| Equities | 2,547 | 58,912.11 | QUANTA SVCS INC COM |
| Equities | 31,356 | 26,025.48 | QUANTUM CORP DSSG COM |
| Equities | 1,261,172 | 954,132.00 | QUANTUM ENERGY PARTNERS IV, LP |
| Equities | 8,900 | 6,862.79 | QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC COM |
| Equities | 5,233 | 295,298.19 | QUEST DIAGNOSTICS INC COM |
| Equities | 11,780 | 664,745.40 | QUEST DIAGNOSTICS INC COM |
| Equities | 26,314 | 1,484,899.02 | QUEST DIAGNOSTICS INC COM |
| Equities | 63,800 | 3,600,234.00 | QUEST DIAGNOSTICS INC COM |
| Equities | 2,700 | 37,638.00 | QUEST SOFTWARE INC COM ISIN US74834T1034 |
| Equities | 6,500 | 90,610.00 | QUEST SOFTWARE INC COM ISIN US74834T1034 |
| Equities | 9,600 | 133,824.00 | QUEST SOFTWARE INC COM ISIN US74834T1034 |
| Equities | 10,790 | 335,137.40 | QUESTAR CORP COM |
| Equities | 22,400 | 695,744.00 | QUESTAR CORP COM |
| Equities | 29,800 | 925,588.00 | QUESTAR CORP COM |
| Equities | 3,570 | 110,884.20 | QUESTAR CORP COM |
| Equities | 2,800 | 14,000.00 | QUESTCOR PHARMACEUTICALS INC COM |
| Equities | 4,900 | 6,958.00 | QUICKLOGIC CORP CDT-COM STK |
| Equities | 3,885 | 36,091.65 | QUICKSILVER RES INC COM |
| Equities | 6,400 | 59,456.00 | QUICKSILVER RES INC COM |
| Equities | 26,100 | 242,469.00 | QUICKSILVER RES INC COM |
| Equities | 2,500 | 36,400.00 | QUIDEL CORP COM |
| Equities | 3,500 | 50,960.00 | QUIDEL CORP COM |
| Equities | 6,900 | 12,765.00 | QUIKSILVER INC COM |
| Equities | 17,600 | 32,560.00 | QUIKSILVER INC COM |
| Equities | 29,200 | 54,020.00 | QUIKSILVER INC COM |
| Equities | 33,968 | 96,129.44 | QUIXOTE CORP COM |
| Equities | 1,700 | 4,811.00 | QUIXOTE CORP COM |
| Equities | 87,800 | 364,370.00 | QWEST COMMUNICATIONS INTL INC COM |
| Equities | 233,712 | 969,904.80 | QWEST COMMUNICATIONS INTL INC COM |
| Equities | 2,145 | 29,729.70 | RACKSPACE HOSTING INC COM STK |
| Equities | 4,900 | 13,328.00 | RADIAN GROUP INC COM |
| Equities | 11,278 | 30,676.16 | RADIAN GROUP INC COM |
| Equities | 2,600 | 21,580.00 | RADIANT SYS INC COM |
| Equities | 5,600 | 46,480.00 | RADIANT SYS INC COM |
| Equities | 16,300 | 11,410.00 | RADIO ONE INC CL A |
| Equities | 1,500 | 0.00 | RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067 |
| Equities | 8,200 | 114,472.00 | RADIOSHACK CORP DEL COM |
| Equities | 19,642 | 274,202.32 | RADIOSHACK CORP DEL COM |
| Equities | 14,500 | 202,420.00 | RADIOSHACK CORP DEL COM |
| Equities | 3,523 | 31,742.23 | RADISYS CORP COM |
| Equities | 1,950 | 4,387.50 | RADNET INC COM STK |
| Equities | 290,000 | 110,201.40 | RAFFLES EDUCATION NPV |
| Equities | 2,901 | 100,709.92 | RAIFFEISEN INTL BK NPV (REGD) |
| Equities | 1,420 | 2,130.00 | RAINMAKER SYS INC COM NEW |
| Equities | 3,100 | 4,247.00 | RAIT FINL TR COM |
| Equities | 3,600 | 4,932.00 | RAIT FINL TR COM |
| Equities | 433 | 260,737.94 | RAKUTEN INC NPV |
| Equities | 3,080 | 187,633.60 | RALCORP HLDGS INC NEW COM |
| Equities | 7,625 | 464,515.00 | RALCORP HLDGS INC NEW COM |
| Equities | 3,000 | 18,697.50 | RAMBLER MEDIA ORD USD0.01 |
| Equities | 5,700 | 88,293.00 | RAMBUS INC DEL COM |
| Equities | 20,104 | 311,410.96 | RAMBUS INC DEL COM |
| Equities | 900 | 9,009.00 | RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT |
| Equities | 1,500 | 15,015.00 | RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT |
| Equities | 3,180 | 3,657.00 | RAMTRON INTL CORP COM NEW COM NEW |
| Equities | 9,300 | 257,175.19 | RANDSTAD HLDGS NV EURO.10 |
| Equities | 700 | 28,987.00 | RANGE RES CORP COM |
| Equities | 9,280 | 384,284.80 | RANGE RES CORP COM |
| Equities | 21,550 | 892,385.50 | RANGE RES CORP COM |
| Equities | 22,450 | 929,654.50 | RANGE RES CORP COM |

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| Equities | 3,000 | 124,230.00 RANGE RES CORP COM |
| Equities | 2,000 | 51,200.00 RAVEN INDS INC COM STK |
| Equities | 17,228 | 441,036.80 RAVEN INDS INC COM STK |
| Equities | 2,500 | 64,000.00 RAVEN INDS INC COM STK |
| Equities | 5,800 | 99,818.00 RAYMOND JAMES FNCL INC COM STK |
| Equities | 11,238 | 193,405.98 RAYMOND JAMES FNCL INC COM STK |
| Equities | 5,000 | 181,750.00 RAYONIER INC REIT |
| Equities | 10,334 | 375,640.90 RAYONIER INC REIT |
| Equities | 1,025 | 45,540.75 RAYTHEON CO USD0.01 |
| Equities | 3,075 | 136,622.25 RAYTHEON CO USD0.01 |
| Equities | 500 | 22,215.00 RAYTHEON CO USD0.01 |
| Equities | 37,740 | 1,676,788.20 RAYTHEON CO USD0.01 |
| Equities | 65,500 | 2,910,165.00 RAYTHEON CO USD0.01 |
| Equities | 2,980 | 132,401.40 RAYTHEON CO USD0.01 |
| Equities | 4,925 | 218,817.75 RAYTHEON CO USD0.01 |
| Equities | 10,492 | 98,310.04 RAYTHEON CO WT EXP 06-16-2011 |
| Equities | 1,800 | 36,810.00 RBC BEARINGS INC COM |
| Equities | 4,500 | 92,025.00 RBC BEARINGS INC COM |
| Equities | 1,000 | 13,230.00 RC2 CORP COM |
| Equities | 2,200 | 29,106.00 RC2 CORP COM |
| Equities | 2,100 | 4,662.00 RCM TECHNOLOGIES INC COM NEW |
| Equities | 1,800 | 10,746.00 RCN CORP COM NEW |
| Equities | 3,835 | 17,449.25 READING INTL INC CL A CL A |
| Equities | 5,600 | 21,280.00 READY MIX INC COM |
| Equities | 6,400 | 19,136.00 REALNETWORKS INC COM |
| Equities | 182,245 | 544,912.55 REALNETWORKS INC COM |
| Equities | 11,012 | 32,925.88 REALNETWORKS INC COM |
| Equities | 15,773 | 0.00 RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS |
| Equities | 66,921 | 0.00 RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS |
| Equities | 80,620 | 16,124.00 RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE |
| Equities | 615,900 | 0.00 RECEIVABLE FROM LEHMAN LBI |
| Equities | 323,247 | 64,649.40 RECEIVABLE FROM LEHMAN LBIE - PIMCO |
| Equities | 22,000 | 1,002,141.23 RECKITT BENCKISER GROUP PLC ORD GBP0.10 |
| Equities | 1,881 | 85,683.08 RECKITT BENCKISER GROUP PLC ORD GBP0.10 |
| Equities | 6,243 | 284,380.35 RECKITT BENCKISER GROUP PLC ORD GBP0.10 |
| Equities | 1,200 | 54,662.25 RECKITT BENCKISER GROUP PLC ORD GBP0.10 |
| Equities | 7,300 | 329,809.32 RED ELECTRICA CORP EUR2 |
| Equities | 1,120 | 50,600.88 RED ELECTRICA CORP EUR2 |
| Equities | 3,666 | 165,627.53 RED ELECTRICA CORP EUR2 |
| Equities | 12,600 | 253,638.00 RED HAT INC COM |
| Equities | 28,700 | 577,731.00 RED HAT INC COM |
| Equities | 27,400 | 551,562.00 RED HAT INC COM |
| Equities | 33,909 | 682,588.17 RED HAT INC COM |
| Equities | 20,200 | 406,626.00 RED HAT INC COM |
| Equities | 41,200 | 829,356.00 RED HAT INC COM |
| Equities | 2,700 | 12,960.00 RED LIONS HOTELS CORP COM |
| Equities | 1,700 | 31,875.00 RED ROBIN GOURMET BURGERS INC COM |
| Equities | 1,100 | 20,625.00 RED ROBIN GOURMET BURGERS INC COM |
| Equities | 4,100 | 76,875.00 RED ROBIN GOURMET BURGERS INC COM |
| Equities | 2,000 | 3,300.00 REDDY ICE HLDGS INC COM |
| Equities | 61,340 | 100,668.35 REDFLEX HOLDINGS NPV |
| Equities | 6,755,864 | 2,779,776.00 REDPOINT VENTURES I, LP |
| Equities | 972,153 | 847,714.00 REDPOINT VENTURES II, LP |
| Equities | 2,000 | 29,520.00 REDWOOD TR INC COM |
| Equities | 10,900 | 160,884.00 REDWOOD TR INC COM |
| Equities | 123,287 | 918,734.34 REED ELSEVIER GBP0.1444 |
| Equities | 12,845 | 95,720.91 REED ELSEVIER GBP0.1444 |
| Equities | 1,494 | 11,133.28 REED ELSEVIER GBP0.1444 |
| Equities | 5,120 | 38,154.22 REED ELSEVIER GBP0.1444 |
| Equities | 207,814 | 2,286,158.57 REED ELSEVIER NV EUR0.07 |
| Equities | 2,200 | 87,384.00 REGAL BELOIT CORP COM |
| Equities | 17,790 | 706,618.80 REGAL BELOIT CORP COM |
| Equities | 3,678 | 146,090.16 REGAL BELOIT CORP COM |
| Equities | 4,700 | 62,463.00 REGAL ENTMT GROUP CL A CL A |
| Equities | 18,325 | 243,539.25 REGAL ENTMT GROUP CL A CL A |
| Equities | 54,209 | 1,892,436.19 REGENCY CTRS CORP COM |
| Equities | 82,844 | 2,892,084.04 REGENCY CTRS CORP COM |
| Equities | 6,090 | 212,601.90 REGENCY CTRS CORP COM |
| Equities | 14,595 | 509,511.45 REGENCY CTRS CORP COM |
| Equities | 10,800 | 377,028.00 REGENCY CTRS CORP COM |
| Equities | 22,956 | 801,393.96 REGENCY CTRS CORP COM |
| Equities | 2,200 | 32,032.00 REGENCY ENERGY PARTNERS L P |
| Equities | 4,100 | 73,472.00 REGENERON PHARMACEUTICALS INC COM |

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| Equities | 8,000 | 143,360.00 | REGENERON PHARMACEUTICALS INC COM |
| Equities | 9,100 | 163,072.00 | REGENERON PHARMACEUTICALS INC COM |
| Equities | 9,600 | 2,131.20 | REGENT COMMUNICATIONS INC DEL COM STK ISIN# US7588651098 |
| Equities | 45,200 | 182,608.00 | REGIONS FINL CORP NEW COM |
| Equities | 163,086 | 658,867.44 | REGIONS FINL CORP NEW COM |
| Equities | 132,400 | 534,896.00 | REGIONS FINL CORP NEW COM |
| Equities | 2,300 | 40,043.00 | REGIS CORP MINN COM |
| Equities | 4,964 | 86,423.24 | REGIS CORP MINN COM |
| Equities | 22,454 | 537,324.22 | REHABCARE GROUP INC COM |
| Equities | 3,400 | 81,362.00 | REHABCARE GROUP INC COM |
| Equities | 1,172 | 40,914.52 | REINSURANCE GROUP AMER INC COM NEW STK |
| Equities | 2,100 | 73,311.00 | REINSURANCE GROUP AMER INC COM NEW STK |
| Equities | 7,474 | 260,917.34 | REINSURANCE GROUP AMER INC COM NEW STK |
| Equities | 1,500 | 5,865.00 | REIS INC COM STK |
| Equities | 3,800 | 145,882.00 | RELIANCE STL & ALUM CO COM |
| Equities | 15,453 | 593,240.67 | RELIANCE STL & ALUM CO COM |
| Equities | 8,682 | 333,301.98 | RELIANCE STL & ALUM CO COM |
| Equities | 9,400 | 360,866.00 | RELIANCE STL & ALUM CO COM |
| Equities | 2,928 | 10,013.76 | RELIV INTL INC COM |
| Equities | 23,529 | 19,058.49 | REMEC INC COM NEW |
| Equities | 1,410 | 12,986.10 | RENAISSANCE LEARNING INC COM |
| Equities | 934 | 8,602.14 | RENAISSANCE LEARNING INC COM |
| Equities | 4,990 | 232,234.60 | RENAISSANCE RE HLDGS LTD COM |
| Equities | 10,900 | 507,286.00 | RENAISSANCE RE HLDGS LTD COM |
| Equities | 15,500 | 721,370.00 | RENAISSANCE RE HLDGS LTD COM |
| Equities | 1,350 | 20,277.00 | RENASANT CORP COM |
| Equities | 7,712 | 283,087.10 | RENAULT SA EUR3.81 |
| Equities | 37,200 | 288,396.73 | RENEWABLE ENERGY CORPORATION NOK1 |
| Equities | 12,827 | 45,835.27 | RENEWABLE ENERGY RIGHT |
| Equities | 4,300 | 76,669.00 | RENT A CTR INC NEW COM |
| Equities | 7,923 | 141,267.09 | RENT A CTR INC NEW COM |
| Equities | 13,250 | 236,247.50 | RENT A CTR INC NEW COM |
| Equities | 27,300 | 486,759.00 | RENT A CTR INC NEW COM |
| Equities | 4,800 | 2,736.00 | RENTECH INC COM STK |
| Equities | 1,500 | 24,645.00 | RENTRAK CORP COM |
| Equities | 1,191 | 9,289.80 | REP 1ST BANCORP INC COM |
| Equities | 2,600 | 16,978.00 | REP AWYS HLDGS INC COM USD0.001 |
| Equities | 5,800 | 37,874.00 | REP AWYS HLDGS INC COM USD0.001 |
| Equities | 1,900 | 42,921.00 | REP BANCORP INC KY CDT-CL A COM STK |
| Equities | 1,821 | 41,136.39 | REP BANCORP INC KY CDT-CL A COM STK |
| Equities | 5,300 | 29,150.00 | REPLIGEN CORP COM STK USD0.01 |
| Equities | 2,300 | 16,537.00 | REPROS THERAPEUTICS INC COM STK |
| Equities | 18,000 | 439,380.00 | REPUBLIC SVCS INC COM |
| Equities | 18,170 | 443,529.70 | REPUBLIC SVCS INC COM |
| Equities | 27,166 | 663,122.06 | REPUBLIC SVCS INC COM |
| Equities | 48,940 | 1,194,625.40 | REPUBLIC SVCS INC COM |
| Equities | 47,330 | 1,155,325.30 | REPUBLIC SVCS INC COM |
| Equities | 1,800 | 25,740.00 | RES-CARE INC |
| Equities | 2,900 | 41,470.00 | RES-CARE INC |
| Equities | 2,600 | 9,308.00 | RESEARCH FRONTIERS INC COM |
| Equities | 26,700 | 1,900,853.32 | RESEARCH IN MOTION COM NPV |
| Equities | 30,500 | 2,171,386.75 | RESEARCH IN MOTION COM NPV |
| Equities | 7,398 | 526,685.87 | RESEARCH IN MOTION COM NPV |
| Equities | 3,256 | 231,804.43 | RESEARCH IN MOTION COM NPV |
| Equities | 1,000 | 71,193.01 | RESEARCH IN MOTION COM NPV |
| Equities | 4,601 | 326,901.05 | RESEARCH IN MOTION LTD COM |
| Equities | 17,500 | 1,243,375.00 | RESEARCH IN MOTION LTD COM |
| Equities | 4,900 | 199,577.00 | RESMED INC COM |
| Equities | 10,100 | 411,373.00 | RESMED INC COM |
| Equities | 3,200 | 17,216.00 | RESOURCE AMER INC CL A COM |
| Equities | 3,000 | 9,600.00 | RESOURCE CAP CORP COM |
| Equities | 2,300 | 39,491.00 | RESOURCES CONNECTION INC COM |
| Equities | 9,600 | 164,832.00 | RESOURCES CONNECTION INC COM |
| Equities | 5,200 | 89,284.00 | RESOURCES CONNECTION INC COM |
| Equities | 2,400 | 5,232.00 | RETAIL VENTURES INC COM STK |
| Equities | 3,200 | 6,976.00 | RETAIL VENTURES INC COM STK |
| Equities | 4,120 | 3,914.00 | RETRACTABLE TECHNOLOGIES INC COM |
| Equities | 585,000 | 585,000.00 | REV REPO CASH COLL W/PARIBAS |
| Equities | 5,525 | 30,056.00 | REVLON INC CL A NEW COM STK |
| Equities | 6,500 | 37,050.00 | REX ENERGY CORP COM STK |
| Equities | 2,175 | 21,880.50 | REX STORES CORP COM |
| Equities | 11,890 | 459,191.80 | REYNOLDS AMERN INC COM |
| Equities | 25,212 | 973,687.44 | REYNOLDS AMERN INC COM |

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| Equities | 18,100 | 699,022.00 REYNOLDS AMERN INC COM |
| Equities | 500 | 1,975.00 RF INDS LTD COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 22,885 | 86,047.60 RF MICRO DEVICES INC COM |
| Equities | 50,100 | 188,376.00 RF MICRO DEVICES INC COM |
| Equities | 17,300 | 65,048.00 RF MICRO DEVICES INC COM |
| Equities | 1,500 | 915.00 RF MONOLITHICS INC COM |
| Equities | 300 | 7,650.00 RGC RES INC COM |
| Equities | 11,264 | 71,887.50 RHJ INTERNATIONAL NPV |
| Equities | 53,700 | 405,535.31 RHODIA EUR12 |
| Equities | 124,554 | 940,615.36 RHODIA EUR12 |
| Equities | 643,849 | 41,615.00 RICE PARTNERS II, LP |
| Equities | 2,500 | 8,175.00 RICHARDSON ELECTRS LTD COM |
| Equities | 37,000 | 477,431.73 RICOH CO NPV |
| Equities | 10,400 | 204,475.31 RICOH LEASING NPV |
| Equities | 4,088 | 49,546.56 RIGEL PHARMACEUTICALS INC COM NEW STK |
| Equities | 2,300 | 27,140.00 RIGHTNOW TECHNOLOGIES INC COM |
| Equities | 1,600 | 18,880.00 RIGHTNOW TECHNOLOGIES INC COM |
| Equities | 1,750 | 29,067.50 RIMAGE CORP COM |
| Equities | 2 | 0.02 RIO GRANA RES INC COM |
| Equities | 9,200 | 388,250.02 RIO TINTO LIMITED NPV |
| Equities | 15,300 | 645,676.66 RIO TINTO LIMITED NPV |
| Equities | 37,662 | 442,849.00 RIO TINTO ORD GBP0.10 (N/P 01/07/09) |
| Equities | 9,555 | 112,352.56 RIO TINTO ORD GBP0.10 (N/P 01/07/09) |
| Equities | 57,645 | 677,819.30 RIO TINTO ORD GBP0.10 (N/P 01/07/09) |
| Equities | 577 | 6,784.66 RIO TINTO ORD GBP0.10 (N/P 01/07/09) |
| Equities | 218,895 | 7,588,256.76 RIO TINTO ORD GBP0.10 |
| Equities | 71,739 | 2,486,918.16 RIO TINTO ORD GBP0.10 |
| Equities | 19,600 | 679,457.42 RIO TINTO ORD GBP0.10 |
| Equities | 6,322 | 219,159.68 RIO TINTO ORD GBP0.10 |
| Equities | 2,216 | 76,820.29 RIO TINTO ORD GBP0.10 |
| Equities | 109,800 | 3,806,348.21 RIO TINTO ORD GBP0.10 |
| Equities | 1,100 | 38,132.81 RIO TINTO ORD GBP0.10 |
| Equities | 4,830 | 82,391.56 RIO TINTO RIGHTS |
| Equities | 8,032 | 137,012.22 RIO TINTO RIGHTS |
| Equities | 500 | 6,587.16 RIOCAN REAL ESTATE REIT |
| Equities | 38,000 | 499,969.86 RIOCAN REAL ESTATE TRUST UNITS NPV |
| Equities | 39,550 | 520,363.37 RIOCAN REAL ESTATE TRUST UNITS NPV |
| Equities | 75,400 | 113,854.00 RITE AID CORP COM |
| Equities | 3,705 | 85,918.95 RIVERBED TECHNOLOGY INC COM |
| Equities | 4,900 | 113,631.00 RIVERBED TECHNOLOGY INC COM |
| Equities | 11,400 | 264,366.00 RIVERBED TECHNOLOGY INC COM |
| Equities | 1,600 | 4,832.00 RIVERVIEW BANCORP INC COM STK |
| Equities | 1,100 | 561.00 RIVIERA HLDGS CORP COM |
| Equities | 1,200 | 53,760.00 RLI CORP COM |
| Equities | 2,192 | 98,201.60 RLI CORP COM |
| Equities | 5,800 | 127,136.00 RLTY INC CORP COM |
| Equities | 11,548 | 253,132.16 RLTY INC CORP COM |
| Equities | 3,400 | 65,450.00 ROBBINS & MYERS INC COM |
| Equities | 3,100 | 59,675.00 ROBBINS & MYERS INC COM |
| Equities | 10,400 | 245,648.00 ROBERT HALF INTL INC COM |
| Equities | 26,990 | 637,503.80 ROBERT HALF INTL INC COM |
| Equities | 6,563 | 155,018.06 ROBERT HALF INTL INC COM |
| Equities | 1,143 | 1,317.76 ROBERTS REALTY INVS INC COM |
| Equities | 67,985 | 9,233,032.50 ROCHE HLDGS AG GENUSSSCHEINE NPV |
| Equities | 39,173 | 5,320,079.17 ROCHE HLDGS AG GENUSSSCHEINE NPV |
| Equities | 12,211 | 1,658,374.05 ROCHE HLDGS AG GENUSSSCHEINE NPV |
| Equities | 469 | 63,694.82 ROCHE HLDGS AG GENUSSSCHEINE NPV |
| Equities | 36,300 | 4,929,897.48 ROCHE HLDGS AG GENUSSSCHEINE NPV |
| Equities | 20,200 | 2,743,358.93 ROCHE HLDGS AG GENUSSSCHEINE NPV |
| Equities | 2,200 | 29,480.00 ROCHESTER MED CORP COM |
| Equities | 500 | 1,000.00 ROCK OF AGES CORP DEL CL A CL A |
| Equities | 3,190 | 121,730.40 ROCK-TENN CO CL A CL A |
| Equities | 4,700 | 179,352.00 ROCK-TENN CO CL A CL A |
| Equities | 2,900 | 31,755.00 ROCKVILLE FINL INC COM |
| Equities | 11,890 | 381,906.80 ROCKWELL AUTOMATION |
| Equities | 22,000 | 706,640.00 ROCKWELL AUTOMATION |
| Equities | 6,500 | 208,780.00 ROCKWELL AUTOMATION |
| Equities | 23,800 | 764,456.00 ROCKWELL AUTOMATION |
| Equities | 10,305 | 430,027.65 ROCKWELL COLLINS INC COM |
| Equities | 10,390 | 433,574.70 ROCKWELL COLLINS INC COM |
| Equities | 27,300 | 1,139,229.00 ROCKWELL COLLINS INC COM |
| Equities | 6,585 | 274,792.05 ROCKWELL COLLINS INC COM |
| Equities | 900 | 6,795.00 ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024 |

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| Equities | 1,800 | 26,352.00 | ROCKWOOD HLDGS INC COM | |
| Equities | 10,700 | 156,648.00 | ROCKWOOD HLDGS INC COM | |
| Equities | 800 | 3,128.00 | ROCKY BRANDS INC COM STK | |
| Equities | 1,214 | 9,347.80 | ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03 | |
| Equities | 1,600 | 32,016.00 | ROFIN SINAR TECHNOLOGIES INC COM | |
| Equities | 3,400 | 68,034.00 | ROFIN SINAR TECHNOLOGIES INC COM | |
| Equities | 28,200 | 726,034.36 | ROGERS COMMS INC CLASS'B'COM CAD1.62478 | |
| Equities | 1,900 | 38,437.00 | ROGERS CORP COM | |
| Equities | 2,000 | 40,460.00 | ROGERS CORP COM | |
| Equities | 2,900 | 211,297.09 | ROHM CO LTD NPV | |
| Equities | 2,550 | 44,140.50 | ROLLINS INC COM | |
| Equities | 4,400 | 76,164.00 | ROLLINS INC COM | |
| Equities | 44,053 | 762,557.43 | ROLLINS INC COM | |
| Equities | 9,820 | 169,984.20 | ROLLINS INC COM | |
| Equities | 1,461 | 18,613.14 | ROMA FINL CORP COM STK | |
| Equities | 6,590 | 298,592.90 | ROPER INDS INC NEW COM | |
| Equities | 12,250 | 555,047.50 | ROPER INDS INC NEW COM | |
| Equities | 12,020 | 544,626.20 | ROPER INDS INC NEW COM | |
| Equities | 6,112 | 53,480.00 | ROSETTA RES INC COM | |
| Equities | 2,500 | 21,875.00 | ROSETTA RES INC COM | |
| Equities | 14,500 | 126,875.00 | ROSETTA RES INC COM | |
| Equities | 6,500 | 56,875.00 | ROSETTA RES INC COM | |
| Equities | 1,105 | 30,321.20 | ROSETTA STONE INC COM | |
| Equities | 9,890 | 381,754.00 | ROSS STORES INC COM | |
| Equities | 12,000 | 463,200.00 | ROSS STORES INC COM | |
| Equities | 11,450 | 441,970.00 | ROSS STORES INC COM | |
| Equities | 20,600 | 795,160.00 | ROSS STORES INC COM | |
| Equities | 22,100 | 853,060.00 | ROSS STORES INC COM | |
| Equities | 838,360 | 777,909.00 | ROUNDTABLE HEALTHCARE PARTNERS II LP | |
| Equities | 7,990 | 154,366.80 | ROWAN COMPANIES INC COM | |
| Equities | 12,900 | 249,228.00 | ROWAN COMPANIES INC COM | |
| Equities | 22,300 | 430,836.00 | ROWAN COMPANIES INC COM | |
| Equities | 1,181 | 2,208.47 | ROYAL BANCSHARES PA INC CL A CL A | |
| Equities | 25,800 | 1,056,792.53 | ROYAL BK OF CANADA COM NPV | |
| Equities | 1,020 | 41,780.17 | ROYAL BK OF CANADA COM NPV | |
| Equities | 3,700 | 151,555.52 | ROYAL BK OF CANADA COM NPV | |
| Equities | 10,600 | 143,524.00 | ROYAL CARIBBEAN CRUISES COM STK | |
| Equities | 54,450 | 737,253.00 | ROYAL CARIBBEAN CRUISES COM STK | |
| Equities | 18,200 | 246,428.00 | ROYAL CARIBBEAN CRUISES COM STK | |
| Equities | 3,000 | 125,100.00 | ROYAL GOLD INC COM STK USD0.01 | |
| Equities | 8,100 | 337,770.00 | ROYAL GOLD INC COM STK USD0.01 | |
| Equities | 622 | 1,492.80 | ROYALE ENERGY INC | |
| Equities | 2,000 | 16,700.00 | RPC INC COM | |
| Equities | 16,100 | 134,435.00 | RPC INC COM | |
| Equities | 7,425 | 61,998.75 | RPC INC COM | |
| Equities | 6,900 | 96,876.00 | RPM INTL INC | |
| Equities | 55,095 | 773,533.80 | RPM INTL INC | |
| Equities | 13,930 | 195,577.20 | RPM INTL INC | |
| Equities | 22,500 | 112,725.00 | RRI ENERGY INC COM | |
| Equities | 39,621 | 198,501.21 | RRI ENERGY INC COM | |
| Equities | 447,259 | 16,117.00 | RS & CO IV, LP | |
| Equities | 1,223,825 | 84,823.00 | RSTW PARTNERS III, LP | |
| Equities | 5,000 | 21,450.00 | RTI BIOLOGICS INC COM STK | |
| Equities | 1,400 | 24,738.00 | RTI INTL METALS INC COM | |
| Equities | 3,386 | 59,830.62 | RTI INTL METALS INC COM | |
| Equities | 2,600 | 0.00 | RTS ALLIS-CHALMERS ENERGY INC EXP | 06/19/09 |
| Equities | 3,300 | 0.00 | RTS ALLIS-CHALMERS ENERGY INC EXP | 06/19/09 |
| Equities | 600 | 3,738.00 | RUBIOS RESTAURANTS INC COM ISIN | #US78116B1026 |
| Equities | 3,800 | 25,308.00 | RUBY TUESDAY INC COM | |
| Equities | 8,556 | 56,982.96 | RUBY TUESDAY INC COM | |
| Equities | 2,800 | 65,604.00 | RUDDICK CORP COM | |
| Equities | 6,700 | 156,981.00 | RUDDICK CORP COM | |
| Equities | 4,903 | 114,877.29 | RUDDICK CORP COM | |
| Equities | 2,800 | 15,456.00 | RUDOPHL TECHNOLOGIES INC COM | |
| Equities | 5,503 | 30,376.56 | RUDOPHL TECHNOLOGIES INC COM | |
| Equities | 2,000 | 5,100.00 | RURAL/METRO CORP COM | |
| Equities | 3,600 | 41,940.00 | RUSH ENTERPRISES INC CL A CL A | |
| Equities | 3,000 | 11,730.00 | RUSS BERRIE & CO INC COM | |
| Equities | 1,999 | 7,816.09 | RUSS BERRIE & CO INC COM | |
| Equities | 86,754 | 318,387.18 | RUTHS HOSPITALITY GROUP INC | |
| Equities | 63,534 | 4,998,514.68 | RWE AG (NEU) NPV | |
| Equities | 7,100 | 558,589.96 | RWE AG (NEU) NPV | |
| Equities | 825 | 64,906.58 | RWE AG (NEU) NPV | |

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| Equities | 2,737 | 215,332.49 RWE AG (NEU) NPV |
| Equities | 45,400 | 208,234.62 RYANAIR HLDGS ORD EURO.00635 |
| Equities | 4,380 | 122,289.60 RYDER SYS INC COM |
| Equities | 6,600 | 184,272.00 RYDER SYS INC COM |
| Equities | 22,500 | 628,200.00 RYDER SYS INC COM |
| Equities | 2,600 | 43,576.00 RYLAND GROUP INC COM |
| Equities | 8,600 | 144,136.00 RYLAND GROUP INC COM |
| Equities | 1,300 | 15,808.00 S & T BANCORP INC COM STK |
| Equities | 2,772 | 33,707.52 S & T BANCORP INC COM STK |
| Equities | 2,400 | 23,424.00 S W BANCORP INC OKLA COM |
| Equities | 2,100 | 50,757.00 S Y BANCORP INC COM |
| Equities | 2,100 | 50,757.00 S Y BANCORP INC COM |
| Equities | 47,600 | 320,348.00 S.W. AIRL CO COM |
| Equities | 107,675 | 724,652.75 S.W. AIRL CO COM |
| Equities | 23,871 | 160,651.83 S.W. AIRL CO COM |
| Equities | 7,300 | 50,370.00 S1 CORP COM STK |
| Equities | 7,794 | 53,778.60 S1 CORP COM STK |
| Equities | 4,115 | 15,842.75 SABA SOFTWARE INC COM NEW STK |
| Equities | 10,600 | 215,589.15 SABMILLER ORD USD0.10 |
| Equities | 10,027 | 166,481.00 SAFEGUARD CO-INVESTMENT FUND, LP |
| Equities | 1,880,716 | 984,714.00 SAFEGUARD INTERNATIONAL FUND, LP |
| Equities | 23,224 | 30,655.68 SAFEGUARD SCIENTIFICS INC COM |
| Equities | 131,700 | 206,045.65 SAFESTORE HLDGS ORD GBP0.01 |
| Equities | 95,000 | 148,628.22 SAFESTORE HLDGS ORD GBP0.01 |
| Equities | 1,000 | 30,560.00 SAFETY INS GROUP INC COM |
| Equities | 1,800 | 55,008.00 SAFETY INS GROUP INC COM |
| Equities | 28,700 | 584,619.00 SAFEWAY INC COM NEW |
| Equities | 63,600 | 1,295,532.00 SAFEWAY INC COM NEW |
| Equities | 75,700 | 1,542,009.00 SAFEWAY INC COM NEW |
| Equities | 938 | 4,830.70 SAGA COMMUNICATIONS INC CL A NEW CL A NEW |
| Equities | 12,500 | 36,663.00 SAGE GROUP ORD GBP0.01 |
| Equities | 2,665 | 47,996.65 SAIA INC COM STK |
| Equities | 10,900 | 202,195.00 SAIC INC COM STK USD0.0001 |
| Equities | 27,200 | 504,560.00 SAIC INC COM STK USD0.0001 |
| Equities | 43,500 | 806,925.00 SAIC INC COM STK USD0.0001 |
| Equities | 0 | 0.00 SAINSBURY(J) ORD GBP0.28571428 |
| Equities | 66,000 | 266,093.18 SAKAI CHEMICAL IND NPV |
| Equities | 7,000 | 31,010.00 SAKS INC COM |
| Equities | 27,840 | 123,331.20 SAKS INC COM |
| Equities | 3,700 | 3,552.00 SALEM COMMUNICATIONS CORP DEL CL A COM STK |
| Equities | 11,170 | 426,358.90 SALESFORCE COM INC COM STK |
| Equities | 14,900 | 568,733.00 SALESFORCE COM INC COM STK |
| Equities | 7,500 | 286,275.00 SALESFORCE COM INC COM STK |
| Equities | 1,300 | 0.00 SALIENT 3 COMMUNICATIONS INC CL A |
| Equities | 1,060 | 10,462.20 SALIX PHARMACEUTICALS LTD COM DE |
| Equities | 3,700 | 36,519.00 SALIX PHARMACEUTICALS LTD COM DE |
| Equities | 5,419 | 53,485.53 SALIX PHARMACEUTICALS LTD COM DE |
| Equities | 4,100 | 26,076.00 SALLY BEAUTY HLDGS INC COM STK |
| Equities | 12,859 | 81,783.24 SALLY BEAUTY HLDGS INC COM STK |
| Equities | 20 | 3.20 SALON MEDIA GROUP INC COM NEW STK |
| Equities | 3,000 | 262,660.25 SALZGITTER AG ORD NPV |
| Equities | 151 | 13,220.57 SALZGITTER AG ORD NPV |
| Equities | 500 | 43,776.71 SALZGITTER AG ORD NPV |
| Equities | 1,170 | 271,147.50 SAMSUNG ELECTRONIC GDR REP 1/2 ORD REG'S/144A |
| Equities | 2,210 | 1,026,979.08 SAMSUNG ELECTRONIC KRW5000 |
| Equities | 1,628 | 756,525.77 SAMSUNG ELECTRONIC KRW5000 |
| Equities | 1,000 | 464,696.42 SAMSUNG ELECTRONIC KRW5000 |
| Equities | 19,787 | 6,057,482.63 SAMSUNG ELECTRONIC PFD KRW5000 |
| Equities | 1,000 | 5,500.00 SANDERS MORRIS HARRIS GROUP INC COM |
| Equities | 1,800 | 81,000.00 SANDERSON FARMS INC COM |
| Equities | 2,550 | 114,750.00 SANDERSON FARMS INC COM |
| Equities | 16,000 | 235,040.00 SANDISK CORP COM |
| Equities | 33,520 | 492,408.80 SANDISK CORP COM |
| Equities | 33,800 | 496,522.00 SANDISK CORP COM |
| Equities | 22,900 | 336,401.00 SANDISK CORP COM |
| Equities | 5,000 | 42,600.00 SANDRIDGE ENERGY INC COM |
| Equities | 5,400 | 46,008.00 SANDRIDGE ENERGY INC COM |
| Equities | 21,700 | 184,884.00 SANDRIDGE ENERGY INC COM |
| Equities | 1,000 | 14,700.00 SANDY SPRING BANCORP INC CMT-COM |
| Equities | 3,000 | 44,100.00 SANDY SPRING BANCORP INC CMT-COM |
| Equities | 1,100 | 7,865.00 SANFILIPPO JOHN B & SON INC COM |
| Equities | 5,100 | 25,194.00 SANGAMO BIOSCIENCES INC COM STK |
| Equities | 703 | 37,523.45 SANKYO CO LTD NPV |

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| Equities | 2,200 | 117,427.58 SANKYO CO LTD NPV |
| Equities | 61,090 | 26,879.60 SANMINA-SCI CORP COM |
| Equities | 88,000 | 38,720.00 SANMINA-SCI CORP COM |
| Equities | 71,779 | 4,215,505.86 SANOFI-AVENTIS EUR2 |
| Equities | 18,250 | 1,071,803.48 SANOFI-AVENTIS EUR2 |
| Equities | 23,100 | 1,356,638.93 SANOFI-AVENTIS EUR2 |
| Equities | 26,000 | 1,526,952.90 SANOFI-AVENTIS EUR2 |
| Equities | 3,283 | 192,807.17 SANOFI-AVENTIS EUR2 |
| Equities | 1,013 | 59,492.43 SANOFI-AVENTIS EUR2 |
| Equities | 3,369 | 197,857.86 SANOFI-AVENTIS EUR2 |
| Equities | 1,800 | 12,528.00 SANTANDER BANCORP COM |
| Equities | 933 | 6,493.68 SANTANDER BANCORP COM |
| Equities | 5,488 | 15,476.16 SANTARUS INC COM |
| Equities | 600 | 18,251.54 SANTEN PHARM CO NPV |
| Equities | 2,200 | 66,922.32 SANTEN PHARM CO NPV |
| Equities | 3,700 | 43,792.12 SANTOS LIMITED NPV |
| Equities | 20,800 | 836,450.72 SAP AG ORD NPV |
| Equities | 5,284 | 212,490.65 SAP AG ORD NPV |
| Equities | 11,702 | 470,583.96 SAP AG ORD NPV |
| Equities | 6,000 | 241,283.86 SAP AG ORD NPV |
| Equities | 4,905 | 197,249.56 SAP AG ORD NPV |
| Equities | 32,000 | 1,286,847.27 SAP AG ORD NPV |
| Equities | 4,700 | 29,563.00 SAPIENT CORP COM |
| Equities | 9,448 | 59,427.92 SAPIENT CORP COM |
| Equities | 90,565 | 266,212.43 SAPPI ZAR1 |
| Equities | 21,000 | 120,578.33 SAPPORO HOLDINGS LTD JPY50 |
| Equities | 42,100 | 410,896.00 SARA LEE CORP COM |
| Equities | 113,006 | 1,102,938.56 SARA LEE CORP COM |
| Equities | 48,600 | 474,336.00 SARA LEE CORP COM |
| Equities | 0 | 0.00 SARA LEE CORP COM |
| Equities | 2,400 | 4,320.00 SATCON TECH CORP COM |
| Equities | 1,100 | 6,743.00 SAUER-DANFOSS INC COM |
| Equities | 1,900 | 11,647.00 SAUER-DANFOSS INC COM |
| Equities | 600 | 17,742.00 SAUL CTRS INC COM |
| Equities | 3,200 | 94,624.00 SAUL CTRS INC COM |
| Equities | 4,100 | 56,826.00 SAVIENT PHARMACEUTICALS INC COM STK |
| Equities | 12,580 | 174,358.80 SAVIENT PHARMACEUTICALS INC COM STK |
| Equities | 1,000 | 11,460.00 SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK |
| Equities | 4,439 | 50,870.94 SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK |
| Equities | 7,870 | 193,129.80 SBA COMMUNICATIONS CORP CL A COM |
| Equities | 20,700 | 507,978.00 SBA COMMUNICATIONS CORP CL A COM |
| Equities | 1,000 | 4.20 SCAN OPTICS INC COM |
| Equities | 6,600 | 214,302.00 SCANA CORP NEW COM |
| Equities | 20,553 | 667,355.91 SCANA CORP NEW COM |
| Equities | 2,200 | 53,944.00 SCANSOURCE INC COM |
| Equities | 11,200 | 274,624.00 SCANSOURCE INC COM |
| Equities | 20,050 | 491,626.00 SCANSOURCE INC COM |
| Equities | 3,500 | 85,820.00 SCANSOURCE INC COM |
| Equities | 1,700 | 12,767.00 SCHAWK INC CL A COM STK |
| Equities | 600 | 4,506.00 SCHAWK INC CL A COM STK |
| Equities | 7,180 | 344,281.00 SCHEIN HENRY INC COM |
| Equities | 16,300 | 781,585.00 SCHEIN HENRY INC COM |
| Equities | 2,800 | 634,760.00 SCHERING PLOUGH CORP PFD CONV MANDATORY 2007 CONV PFD STK |
| Equities | 105,200 | 2,642,624.00 SCHERING-PLOUGH CORP COM |
| Equities | 258,800 | 6,501,056.00 SCHERING-PLOUGH CORP COM |
| Equities | 8,100 | 203,472.00 SCHERING-PLOUGH CORP COM |
| Equities | 39,410 | 989,979.20 SCHERING-PLOUGH CORP COM |
| Equities | 92,400 | 2,321,088.00 SCHERING-PLOUGH CORP COM |
| Equities | 4,800 | 24,432.00 SCHIFF NUTRITION INTL INC COM |
| Equities | 640 | 33,830.40 SCHNITZER STL INDS INC CL A |
| Equities | 1,100 | 58,146.00 SCHNITZER STL INDS INC CL A |
| Equities | 3,200 | 169,152.00 SCHNITZER STL INDS INC CL A |
| Equities | 1,700 | 33,643.00 SCHOLASTIC CORP COM |
| Equities | 3,780 | 74,806.20 SCHOLASTIC CORP COM |
| Equities | 1,900 | 38,399.00 SCHOOL SPECIALTY INC WI COM |
| Equities | 1,900 | 38,399.00 SCHOOL SPECIALTY INC WI COM |
| Equities | 2,200 | 33,242.00 SCHULMAN A INC COM |
| Equities | 3,344 | 50,527.84 SCHULMAN A INC COM |
| Equities | 6,000 | 90,660.00 SCHULMAN A INC COM |
| Equities | 17,760 | 311,510.40 SCHWAB CHARLES CORP COM NEW |
| Equities | 59,100 | 1,036,614.00 SCHWAB CHARLES CORP COM NEW |
| Equities | 152,040 | 2,666,781.60 SCHWAB CHARLES CORP COM NEW |
| Equities | 60,100 | 1,054,154.00 SCHWAB CHARLES CORP COM NEW |

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| Equities | 25,000 | 438,500.00 | SCHWAB CHARLES CORP COM NEW |
| Equities | 9,100 | 159,614.00 | SCHWAB CHARLES CORP COM NEW |
| Equities | 2,873 | 78,174.33 | SCHWEITZER-MAUDUIT INTL INC COM |
| Equities | 8,000 | 178,750.40 | SCHWEIZERISCHE NATIONAL-V AG CHF0.40 (REGD) |
| Equities | 9,000 | 23,040.00 | SCICLONE PHARMACEUTICALS INC DEL COM |
| Equities | 4,400 | 69,388.00 | SCIENTIFIC GAMES CORP |
| Equities | 14,400 | 227,088.00 | SCIENTIFIC GAMES CORP |
| Equities | 2,200 | 4,290.00 | SCIENTIFIC LEARNING CORP OC-COM OC-COM |
| Equities | 2,943 | 7,063.20 | SCM MICROSYSTEMS INC COM |
| Equities | 3,505 | 71,826.97 | SCOR SE EUR7.876972 |
| Equities | 11,632 | 238,371.29 | SCOR SE EUR7.876972 |
| Equities | 2,300 | 80,615.00 | SCOTTS MIRACLE-GRO COMPANY CL A CL A |
| Equities | 5,948 | 208,477.40 | SCOTTS MIRACLE-GRO COMPANY CL A CL A |
| Equities | 1,666 | 3,481.94 | SCRIPPS E W CO OHIO CL A NEW COM STK |
| Equities | 3,866 | 8,079.94 | SCRIPPS E W CO OHIO CL A NEW COM STK |
| Equities | 5,000 | 139,150.00 | SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK |
| Equities | 13,200 | 367,356.00 | SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK |
| Equities | 2,673 | 74,389.59 | SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK |
| Equities | 50,600 | 271,657.81 | SDL ORD GBP0.01 |
| Equities | 20 | 22,440.00 | SEABOARD CORP DEL COM |
| Equities | 54 | 60,588.00 | SEABOARD CORP DEL COM |
| Equities | 5,350 | 42,960.50 | SEACHANGE INTL INC COM |
| Equities | 1,600 | 3,888.00 | SEACOAST BKG CORP FLA COM |
| Equities | 3,300 | 8,019.00 | SEACOAST BKG CORP FLA COM |
| Equities | 4,280 | 322,027.20 | SEACOR HLDGS INC COM |
| Equities | 2,463 | 185,316.12 | SEACOR HLDGS INC COM |
| Equities | 88,200 | 1,257,934.76 | SEADRILL LTD USD2 |
| Equities | 93,300 | 1,330,672.49 | SEADRILL LTD USD2 |
| Equities | 34,600 | 361,916.00 | SEAGATE TECHNOLOGY HLDGS COM USD0.00001 |
| Equities | 81,780 | 855,418.80 | SEAGATE TECHNOLOGY HLDGS COM USD0.00001 |
| Equities | 128,400 | 1,343,064.00 | SEAGATE TECHNOLOGY HLDGS COM USD0.00001 |
| Equities | 10,500 | 193,725.00 | SEALED AIR CORP NEW COM STK |
| Equities | 29,000 | 535,050.00 | SEALED AIR CORP NEW COM STK |
| Equities | 2,200 | 4,312.00 | SEALY CORP COM |
| Equities | 2,200 | 4,664.00 | SEALY CORP RT |
| Equities | 8,400 | 558,768.00 | SEARS HLDGS CORP COM |
| Equities | 10,351 | 688,548.52 | SEARS HLDGS CORP COM |
| Equities | 3,400 | 33,048.00 | SEATTLE GENETICS INC COM |
| Equities | 6,300 | 61,236.00 | SEATTLE GENETICS INC COM |
| Equities | 6,500 | 264,082.50 | SECOM CO NPV |
| Equities | 5,100 | 714.00 | SEDONA CORP PA COM |
| Equities | 26,000 | 329,564.18 | SEGA SAMMY HLDGS I NPV |
| Equities | 52,980 | 21,158.15 | SEGRO PLC GBP0.01 |
| Equities | 1,030,000 | 411,341.99 | SEGRO PLC GBP0.01 |
| Equities | 18,244 | 329,121.76 | SEI INVTS CO COM |
| Equities | 9,200 | 165,968.00 | SEI INVTS CO COM |
| Equities | 28,600 | 515,944.00 | SEI INVTS CO COM |
| Equities | 1 | 4,800.00 | SEIBELS BRUCE GROUP INC COM PAR \$1000 |
| Equities | 623,000 | 6,327,822.98 | SEKISUI HOUSE NPV |
| Equities | 25,000 | 253,925.48 | SEKISUI HOUSE NPV |
| Equities | 190,000 | 1,929,833.65 | SEKISUI HOUSE NPV |
| Equities | 2,600 | 2,184.00 | SELECT COMFORT CORP OC-CAP STK OC-CAP STK |
| Equities | 6,328 | 5,315.52 | SELECT COMFORT CORP OC-CAP STK OC-CAP STK |
| Equities | 6,150 | 2,583.00 | SELECTICA INC DEL COM |
| Equities | 3,700 | 47,249.00 | SELECTIVE INS GROUP INC COM |
| Equities | 6,108 | 77,999.16 | SELECTIVE INS GROUP INC COM |
| Equities | 3,200 | 14,784.00 | SEMITOOL INC COM |
| Equities | 5,500 | 25,410.00 | SEMITOOL INC COM |
| Equities | 22,000 | 1,091,860.00 | SEMPRA ENERGY INC COM STK |
| Equities | 38,034 | 1,887,627.42 | SEMPRA ENERGY INC COM STK |
| Equities | 6,671 | 331,081.73 | SEMPRA ENERGY INC COM STK |
| Equities | 4,500 | 71,595.00 | SEMTECH CORP COM |
| Equities | 14,800 | 235,468.00 | SEMTECH CORP COM |
| Equities | 800 | 26,736.00 | SENECA FOODS CORP NEW CL A |
| Equities | 135,510 | 2,211,523.20 | SENIOR HSG PPTYS TR SH BEN INT SH BEN INT |
| Equities | 5,000 | 81,600.00 | SENIOR HSG PPTYS TR SH BEN INT SH BEN INT |
| Equities | 14,836 | 242,123.52 | SENIOR HSG PPTYS TR SH BEN INT SH BEN INT |
| Equities | 32,920 | 537,254.40 | SENIOR HSG PPTYS TR SH BEN INT SH BEN INT |
| Equities | 2,300 | 51,911.00 | SENSIENT TECHNOLOGIES CORP COM |
| Equities | 5,470 | 123,457.90 | SENSIENT TECHNOLOGIES CORP COM |
| Equities | 6,300 | 109,116.00 | SEPRACOR INC COM |
| Equities | 20,700 | 358,524.00 | SEPRACOR INC COM |
| Equities | 11,000 | 190,520.00 | SEPRACOR INC COM |

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| Equities | 10,566 | 41,313.06 | SEQUENOM INC COM NEW STK |
| Equities | 39,000 | 271,038.59 | SERCO GROUP ORD GBPO.02 |
| Equities | 16,900 | 92,612.00 | SERVICE CORP INTL COM |
| Equities | 29,975 | 164,263.00 | SERVICE CORP INTL COM |
| Equities | 69,165 | 1,318,424.22 | SES FDR EACH REP 1 'A' NPV |
| Equities | 37,800 | 720,544.14 | SES FDR EACH REP 1 'A' NPV |
| Equities | 2,179 | 41,536.13 | SES FDR EACH REP 1 'A' NPV |
| Equities | 7,136 | 136,026.53 | SES FDR EACH REP 1 'A' NPV |
| Equities | 1,200,000 | 990,000.00 | SESI L L C GTD SR NT DUE 12-15-2026/12-15-2011 REG |
| Equities | 9,100 | 214,095.46 | SEVEN & I HOLDINGS NPV |
| Equities | 20,000 | 470,539.46 | SEVEN & I HOLDINGS NPV |
| Equities | 134,200 | 3,157,319.79 | SEVEN & I HOLDINGS NPV |
| Equities | 74 | 193,963.83 | SEVEN BANK NPV |
| Equities | 684 | 21,116.67 | SGL CARBON SE ORD NPV |
| Equities | 2,350 | 72,549.97 | SGL CARBON SE ORD NPV |
| Equities | 800,000 | 977,504.24 | SGL CARBON SPA 0.75% CNV BDS 16/05/13 EUR |
| Equities | 21,362 | 106,155.70 | SHAFTESBURY ORD GBPO.25 |
| Equities | 27,000 | 280,675.75 | SHARP CORP NPV |
| Equities | 3,200 | 87,712.00 | SHAW GROUP INC COM |
| Equities | 4,700 | 128,827.00 | SHAW GROUP INC COM |
| Equities | 12,100 | 331,661.00 | SHAW GROUP INC COM |
| Equities | 200 | 0.00 | SHELBOURNE PPTYS I INC COM |
| Equities | 200 | 0.00 | SHELBOURNE PPTYS II INC COM |
| Equities | 200 | 0.00 | SHELBOURNE PPTYS III INC COM |
| Equities | 4,200 | 85,218.00 | SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM |
| Equities | 12,980 | 697,675.00 | SHERWIN-WILLIAMS CO COM |
| Equities | 14,200 | 763,250.00 | SHERWIN-WILLIAMS CO COM |
| Equities | 12,600 | 677,250.00 | SHERWIN-WILLIAMS CO COM |
| Equities | 703 | 37,786.25 | SHERWIN-WILLIAMS CO COM |
| Equities | 9,100 | 489,125.00 | SHERWIN-WILLIAMS CO COM |
| Equities | 2,800 | 10,332.00 | SHILOH INDS INC COM |
| Equities | 6,200 | 130,445.15 | SHIMACHU CO NPV |
| Equities | 170,800 | 331,900.83 | SHIMAO PROPERTY HO HKD0.10 |
| Equities | 198,500 | 385,727.83 | SHIMAO PROPERTY HO HKD0.10 |
| Equities | 104,800 | 4,866,082.81 | SHIN-ETSU CHEMICAL NPV |
| Equities | 35,020 | 1,626,051.72 | SHIN-ETSU CHEMICAL NPV |
| Equities | 54,500 | 2,530,548.79 | SHIN-ETSU CHEMICAL NPV |
| Equities | 6,300 | 159,484.28 | SHINHAN FIN GROUP KRW5000 |
| Equities | 93,000 | 149,401.46 | SHINSEI BANK NPV |
| Equities | 12,000 | 19,277.61 | SHINSEI BANK NPV |
| Equities | 39,000 | 62,652.23 | SHINSEI BANK NPV |
| Equities | 14,000 | 270,902.21 | SHIONOGI & CO NPV |
| Equities | 2,400 | 26,472.00 | SHIP FINANCE INTERNATIONAL COMMON STK |
| Equities | 11,000 | 121,330.00 | SHIP FINANCE INTERNATIONAL COMMON STK |
| Equities | 5,200 | 215,696.00 | SHIRE PLC ADR |
| Equities | 95,400 | 1,312,649.88 | SHIRE PLC ORD GBPO.05 |
| Equities | 36,500 | 502,219.30 | SHIRE PLC ORD GBPO.05 |
| Equities | 39,400 | 542,121.65 | SHIRE PLC ORD GBPO.05 |
| Equities | 3,000 | 49,188.99 | SHISEIDO CO LTD NPV |
| Equities | 7,000 | 114,774.32 | SHISEIDO CO LTD NPV |
| Equities | 32,000 | 317,396.49 | SHIZUOKA BANK NPV |
| Equities | 57,447 | 569,796.12 | SHIZUOKA BANK NPV |
| Equities | 14,963 | 148,412.61 | SHIZUOKA BANK NPV |
| Equities | 253,000 | 120,459.87 | SHN EXPRESSWAY 'H'CNV1 |
| Equities | 1,000 | 11,930.00 | SHOE CARNIVAL INC COM |
| Equities | 2,700 | 32,211.00 | SHOE CARNIVAL INC COM |
| Equities | 9,400 | 404,620.48 | SHOPPERS DRUG MART COM |
| Equities | 5,873 | 41,827.78 | SHOPRITE HLDGS LTD ZAR0.01134 |
| Equities | 19,230 | 136,956.94 | SHOPRITE HLDGS LTD ZAR0.01134 |
| Equities | 1,650 | 29,601.00 | SHORE BANCSHARES INC COM |
| Equities | -600,000 | -518,814.00 | SHORT SALE W/912810QA9 |
| Equities | -32,200,000 | -31,872,848.00 | SHORT SALE W/912810QB7 |
| Equities | 11,000,000 | 10,340,000.00 | SHORT SALE W/912828KQ2 |
| Equities | 2,600 | 17,186.00 | SHUFFLE MASTER INC COM |
| Equities | 5,612 | 37,095.32 | SHUFFLE MASTER INC COM |
| Equities | 141,900 | 97,223.76 | SHUI ON LAND LTD COM STK |
| Equities | 4,200 | 6,846.00 | SIEBERT FINL CORP COM |
| Equities | 7,466 | 447.96 | SIELOX INC COM STK |
| Equities | 109,294 | 7,536,288.72 | SIEMENS AG NPV(REGD) |
| Equities | 7,000 | 482,679.94 | SIEMENS AG NPV(REGD) |
| Equities | 19,488 | 1,343,780.94 | SIEMENS AG NPV(REGD) |
| Equities | 17,000 | 1,172,222.70 | SIEMENS AG NPV(REGD) |
| Equities | 2,519 | 173,695.82 | SIEMENS AG NPV(REGD) |

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| Equities | 1,227 | 84,606.90 | SIEMENS AG NPV(REGD) | |
| Equities | 1 | 1.00 | SIERRA VENTURES IV, LP | |
| Equities | 980,286 | 56,684.00 | SIERRA VENTURES V, LP | |
| Equities | 3,400,935 | 2,076,491.00 | SIERRA VENTURES VI, LP | |
| Equities | 4,268,396 | 906,869.00 | SIERRA VENTURES VII, LP | |
| Equities | 700 | 7,413.00 | SIFCO INDS INC COM STK | |
| Equities | 1,300 | 10,972.00 | SIGA TECHNOLOGIES INC COM | |
| Equities | 2,000 | 32,080.00 | SIGMA DESIGNS INC COM | |
| Equities | 7,000 | 112,280.00 | SIGMA DESIGNS INC COM | |
| Equities | 6,600 | 327,096.00 | SIGMA-ALDRICH CORP COM | |
| Equities | 8,500 | 421,260.00 | SIGMA-ALDRICH CORP COM | |
| Equities | 19,100 | 946,596.00 | SIGMA-ALDRICH CORP COM | |
| Equities | 2,161 | 107,099.16 | SIGMA-ALDRICH CORP COM | |
| Equities | 700 | 1,309.00 | SIGMATRON INTL INC COM | |
| Equities | 500 | 5.00 | SIGNAL APPAREL INC COM | |
| Equities | 1,500 | 40,680.00 | SIGNATURE BK NY N Y COM | |
| Equities | 13,414 | 363,787.68 | SIGNATURE BK NY N Y COM | |
| Equities | 400 | 8,328.00 | SIGNET JEWELERS LTD | |
| Equities | 10,800 | 224,856.00 | SIGNET JEWELERS LTD | |
| Equities | 1,700 | 83,351.00 | SILGAN HLDGS INC COM | |
| Equities | 3,714 | 182,097.42 | SILGAN HLDGS INC COM | |
| Equities | 9,600 | 470,688.00 | SILGAN HLDGS INC COM | |
| Equities | 1,300 | 52.65 | SILICON GRAPHICS INC COM NEW STK | |
| Equities | 3,400 | 15,436.00 | SILICON GRAPHICS INTL CORP COM | |
| Equities | 8,400 | 19,320.00 | SILICON IMAGE INC COM STK | |
| Equities | 2,180 | 82,709.20 | SILICON LABORATORIES INC COM | |
| Equities | 4,590 | 174,144.60 | SILICON LABORATORIES INC COM | |
| Equities | 9,600 | 364,224.00 | SILICON LABORATORIES INC COM | |
| Equities | 18,500 | 34,595.00 | SILICON STORAGE TECH INC COM | |
| Equities | 2,100 | 56,112.00 | SIMMONS 1ST NATL CORP CL A \$5 PAR | |
| Equities | 2,600 | 69,472.00 | SIMMONS 1ST NATL CORP CL A \$5 PAR | |
| Equities | 136,715 | 7,031,239.59 | SIMON PPTY GROUP INC COM | |
| Equities | 142,656 | 7,336,820.70 | SIMON PPTY GROUP INC COM | |
| Equities | 27,033 | 1,390,283.53 | SIMON PPTY GROUP INC COM | |
| Equities | 46,071 | 2,369,446.44 | SIMON PPTY GROUP INC COM | |
| Equities | 8,821 | 453,687.68 | SIMON PPTY GROUP INC COM | |
| Equities | 44,197 | 2,273,072.28 | SIMON PPTY GROUP INC COM | |
| Equities | 31,570 | 1,623,664.64 | SIMON PPTY GROUP INC COM | |
| Equities | 1,900 | 41,078.00 | SIMPSON MFG INC COM | |
| Equities | 8,848 | 191,293.76 | SIMPSON MFG INC COM | |
| Equities | 2,300 | 4,462.00 | SINCLAIR BROADCAST GROUP INC CL A | |
| Equities | 9,624 | 18,670.56 | SINCLAIR BROADCAST GROUP INC CL A | |
| Equities | 31,000 | 152,071.03 | SINGAPORE EXCHANGE NPV | |
| Equities | 44,000 | 215,842.75 | SINGAPORE EXCHANGE NPV | |
| Equities | 5,000 | 24,527.58 | SINGAPORE EXCHANGE NPV | |
| Equities | 17,000 | 83,393.79 | SINGAPORE EXCHANGE NPV | |
| Equities | 143,000 | 296,403.77 | SINGAPORE TELECOMMUNICATIONS NEW COM STK | |
| Equities | 1,793,000 | 3,716,447.30 | SINGAPORE TELECOMMUNICATIONS NEW COM STK | |
| Equities | 119,900 | 198,645.94 | SINO LAND CO HKD1 | |
| Equities | 244,000 | 404,250.30 | SINO LAND CO HKD1 | |
| Equities | 859,000 | 983,133.01 | SINO-OCEAN LAND HL HKD0.80 | |
| Equities | 284,800 | 325,956.09 | SINO-OCEAN LAND HL HKD0.80 | |
| Equities | 48,000 | 54,936.42 | SINO-OCEAN LAND HL HKD0.80 | |
| Equities | 94,300 | 40,549.00 | SIRIUS XM RADIO INC COM STK | |
| Equities | 339,598 | 146,027.14 | SIRIUS XM RADIO INC COM STK | |
| Equities | 1,000 | 19,990.00 | SIRONA DENTAL SYS INC COM STK | |
| Equities | 900 | 20,430.00 | SJW CORP COM | |
| Equities | 1,800 | 40,860.00 | SJW CORP COM | |
| Equities | 600,000 | 637,140.00 | SK TELECOM 1.75% CNV BDS 07/04/14 USD | |
| Equities | 1,000 | 136,583.07 | SK TELECOM KRW500 | |
| Equities | 1,300 | 12,701.00 | SKECHERS U S A INC CL A CL A ISIN | #US8305661055 |
| Equities | 3,700 | 36,149.00 | SKECHERS U S A INC CL A CL A ISIN | #US8305661055 |
| Equities | 377 | 143,790.23 | SKY PERFECT JSAT HOLDINGS INC NPV | |
| Equities | 1,800 | 39,150.00 | SKYLINE CORP COM | |
| Equities | 3,200 | 32,640.00 | SKYWEST INC COM | |
| Equities | 33,665 | 343,383.00 | SKYWEST INC COM | |
| Equities | 6,584 | 67,156.80 | SKYWEST INC COM | |
| Equities | 19,900 | 202,980.00 | SKYWEST INC COM | |
| Equities | 5,030 | 49,193.40 | SKYWORKS SOLUTIONS INC COM | |
| Equities | 9,300 | 90,954.00 | SKYWORKS SOLUTIONS INC COM | |
| Equities | 30,998 | 303,160.44 | SKYWORKS SOLUTIONS INC COM | |
| Equities | 47,100 | 1,080,474.00 | SL GREEN RLTY CORP COM STK | |
| Equities | 38,000 | 871,720.00 | SL GREEN RLTY CORP COM STK | |

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| Equities | 6,339 | 145,416.66 | SL GREEN RLTY CORP COM STK |
| Equities | 11,257 | 258,235.58 | SL GREEN RLTY CORP COM STK |
| Equities | 11,500 | 263,810.00 | SL GREEN RLTY CORP COM STK |
| Equities | 9,050 | 207,607.00 | SL GREEN RLTY CORP COM STK |
| Equities | 1,200 | 8,400.00 | SL INDS INC COM |
| Equities | 25,400 | 260,858.00 | SLM CORP COM |
| Equities | 23,700 | 243,399.00 | SLM CORP COM |
| Equities | 66,300 | 680,901.00 | SLM CORP COM |
| Equities | 45,800 | 470,366.00 | SLM CORP COM |
| Equities | 3,350 | 22,813.50 | SMART BALANCE INC COM STK |
| Equities | 2,600 | 5,902.00 | SMART MODULAR TECHNOLOGIES COM STK USD0.00016667 |
| Equities | 14,200 | 1,529,128.88 | SMC CORP NPV |
| Equities | 3,100 | 333,823.91 | SMC CORP NPV |
| Equities | 28,900 | 11,242.10 | SMF ENERGY CORP COM |
| Equities | 9,600 | 54,528.00 | SMITH & WESSON HLDG CORP COM |
| Equities | 1,800 | 58,626.00 | SMITH A O CORP COM |
| Equities | 2,321 | 75,594.97 | SMITH A O CORP COM |
| Equities | 5,300 | 172,621.00 | SMITH A O CORP COM |
| Equities | 23,078 | 594,258.50 | SMITH INTL INC COM |
| Equities | 14,138 | 364,053.50 | SMITH INTL INC COM |
| Equities | 32,064 | 825,648.00 | SMITH INTL INC COM |
| Equities | 27,110 | 698,082.50 | SMITH INTL INC COM |
| Equities | 39,500 | 1,017,125.00 | SMITH INTL INC COM |
| Equities | 7,900 | 77,578.00 | SMITH MICRO SOFTWARE INC COM STK |
| Equities | 3,200 | 31,424.00 | SMITH MICRO SOFTWARE INC COM STK |
| Equities | 8,027 | 112,137.19 | SMITHFIELD FOODS INC COM |
| Equities | 17,406 | 243,161.82 | SMITHFIELD FOODS INC COM |
| Equities | 2,930 | 142,573.80 | SMUCKER J M CO COM NEW COM NEW |
| Equities | 6,790 | 330,401.40 | SMUCKER J M CO COM NEW COM NEW |
| Equities | 12,000 | 583,920.00 | SMUCKER J M CO COM NEW COM NEW |
| Equities | 16,488 | 802,306.08 | SMUCKER J M CO COM NEW COM NEW |
| Equities | 5,545 | 269,819.70 | SMUCKER J M CO COM NEW COM NEW |
| Equities | 4,490 | 129,042.60 | SNAP-ON INC COM |
| Equities | 20,620 | 592,618.80 | SNAP-ON INC COM |
| Equities | 11,802 | 339,189.48 | SNAP-ON INC COM |
| Equities | 11,100 | 319,014.00 | SNAP-ON INC COM |
| Equities | 2,525 | 10,554.50 | SOAPSTONE NETWORKS INC COM STK |
| Equities | 130,004 | 7,090,684.33 | SOCIETE GENERALE EUR1.25 |
| Equities | 17,813 | 971,557.50 | SOCIETE GENERALE EUR1.25 |
| Equities | 45,557 | 2,484,772.06 | SOCIETE GENERALE EUR1.25 |
| Equities | 390 | 1,365.00 | SOCKET MOBILE INC COM NEW COM NEW |
| Equities | 130,200 | 2,539,632.07 | SOFTBANK CORP NPV |
| Equities | 24,300 | 473,986.63 | SOFTBANK CORP NPV |
| Equities | 11,500 | 224,314.66 | SOFTBANK CORP NPV |
| Equities | 4,051,597 | 544,674.00 | SOFTBANK TECHNOLOGY VENTURES V, LP |
| Equities | 760 | 53,737.77 | SOFTWARE AG NPV (BR) |
| Equities | 1,470 | 37,338.00 | SOLERA HLDGS INC COM |
| Equities | 8,500 | 215,900.00 | SOLERA HLDGS INC COM |
| Equities | 20,300 | 116,928.00 | SOLUTIA INC COM NEW COM NEW |
| Equities | 1,800 | 29,718.00 | SOMANETICS CORP COM NEW STK |
| Equities | 21,000 | 140,602.17 | SOMPO JAPAN INSURANCE INC JPY50 |
| Equities | 600 | 5,310.00 | SONESTA INTL HOTELS CORP CL A CL A |
| Equities | 1,500 | 15,240.00 | SONIC AUTOMOTIVE INC CL A |
| Equities | 5,600 | 56,896.00 | SONIC AUTOMOTIVE INC CL A |
| Equities | 4,300 | 43,129.00 | SONIC CORP COM |
| Equities | 13,743 | 137,842.29 | SONIC CORP COM |
| Equities | 4,400 | 2,816.00 | SONIC FDRY INC COM |
| Equities | 4,400 | 12,980.00 | SONIC SOLUTIONS COM |
| Equities | 6,100 | 33,428.00 | SONICWALL INC COM |
| Equities | 8,800 | 48,224.00 | SONICWALL INC COM |
| Equities | 5,900 | 141,305.00 | SONOCO PROD CO COM |
| Equities | 8,602 | 206,017.90 | SONOCO PROD CO COM |
| Equities | 19,410 | 464,869.50 | SONOCO PROD CO COM |
| Equities | 8,900 | 213,155.00 | SONOCO PROD CO COM |
| Equities | 2,000 | 40,120.00 | SONOSITE INC COM |
| Equities | 2,700 | 54,162.00 | SONOSITE INC COM |
| Equities | 830 | 67,389.09 | SONOVA HOLDING AG COMMON STOCK |
| Equities | 35,000 | 56,350.00 | SONUS NETWORKS INC COM ISIN US8359161077 |
| Equities | 6,320,169 | 8,070,005.00 | SORENSEN CAPITAL PARTNERS, LP |
| Equities | 4,100 | 57,851.00 | SOTHEBYS HLDGS INC CL A (DE) |
| Equities | 7,705 | 108,717.55 | SOTHEBYS HLDGS INC CL A (DE) |
| Equities | 2,900 | 0.00 | SOURCE MEDIA INC COM NEW |
| Equities | 10,700 | 13,375.00 | SOURCEFORGE INC COM STK |

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| Equities | 160,000 | 177,859.81 | SOUTH AFRICAN PROP ORD GBPO.01 |
| Equities | 4,700 | 5,593.00 | SOUTH FINL GROUP INC COM |
| Equities | 10,372 | 12,342.68 | SOUTH FINL GROUP INC COM |
| Equities | 1,400 | 48,846.00 | SOUTH JERSEY INDS INC COM |
| Equities | 3,400 | 118,626.00 | SOUTH JERSEY INDS INC COM |
| Equities | 3,840 | 119,654.40 | SOUTHERN CO COM STK |
| Equities | 51,380 | 1,601,000.80 | SOUTHERN CO COM STK |
| Equities | 125,900 | 3,923,044.00 | SOUTHERN CO COM STK |
| Equities | 7,100 | 221,236.00 | SOUTHERN CO COM STK |
| Equities | 400 | 3,980.00 | SOUTHERN MO BANCORP INC COM |
| Equities | 6,500 | 119,535.00 | SOUTHERN UN CO NEW COM |
| Equities | 12,014 | 220,937.46 | SOUTHERN UN CO NEW COM |
| Equities | 18,203 | 372,069.32 | SOUTHN COPPER CORP DEL COM |
| Equities | 15,900 | 324,996.00 | SOUTHN COPPER CORP DEL COM |
| Equities | 32,640 | 667,161.60 | SOUTHN COPPER CORP DEL COM |
| Equities | 528 | 4,176.48 | SOUTHWEST GA FINL CORP CDT-COM CDT-COM |
| Equities | 6,060 | 134,592.60 | SOUTHWEST GAS CORP COM |
| Equities | 2,100 | 46,641.00 | SOUTHWEST GAS CORP COM |
| Equities | 4,976 | 110,516.96 | SOUTHWEST GAS CORP COM |
| Equities | 3,300 | 18,216.00 | SOUTHWEST WTR CO COM STK |
| Equities | 2,632 | 14,528.64 | SOUTHWEST WTR CO COM STK |
| Equities | 24,580 | 954,933.00 | SOUTHWESTN ENERGY DE COM |
| Equities | 26,100 | 1,013,985.00 | SOUTHWESTN ENERGY DE COM |
| Equities | 7,600 | 295,260.00 | SOUTHWESTN ENERGY DE COM |
| Equities | 51,800 | 2,012,430.00 | SOUTHWESTN ENERGY DE COM |
| Equities | 45,300 | 1,759,905.00 | SOUTHWESTN ENERGY DE COM |
| Equities | 7,800 | 303,030.00 | SOUTHWESTN ENERGY DE COM |
| Equities | 1,000 | 24,600.00 | SOVRAN SELF STORAGE INC COM |
| Equities | 2,799 | 68,855.40 | SOVRAN SELF STORAGE INC COM |
| Equities | 500 | 5,410.00 | SPAN AMER MED SYS INC COM |
| Equities | 7,650 | 1,377.00 | SPANISH BROADCASTING SYS INC CL A COMMONSTOCK |
| Equities | 800 | 320.00 | SPAR GROUP INC COM |
| Equities | 2,850 | 32,290.50 | SPARTAN MTRS INC COM |
| Equities | 20,200 | 228,866.00 | SPARTAN MTRS INC COM |
| Equities | 7,550 | 85,541.50 | SPARTAN MTRS INC COM |
| Equities | 2,200 | 27,302.00 | SPARTAN STORES INC COM |
| Equities | 900 | 11,169.00 | SPARTAN STORES INC COM |
| Equities | 6,500 | 80,665.00 | SPARTAN STORES INC COM |
| Equities | 1,600 | 14,704.00 | SPARTECH CORP COM NEW |
| Equities | 5,648 | 51,905.12 | SPARTECH CORP COM NEW |
| Equities | 1,980 | 5,742.00 | SPARTON CORP COM STK |
| Equities | 4,171,167 | 4,746,756.00 | SPC PARTNER III, LP |
| Equities | 40,600 | 686,952.00 | SPECTRA ENERGY CORP COM STK |
| Equities | 106,044 | 1,794,264.48 | SPECTRA ENERGY CORP COM STK |
| Equities | 24,736 | 418,533.12 | SPECTRA ENERGY CORP COM STK |
| Equities | 3,200 | 15,776.00 | SPECTRANETICS CORP COM |
| Equities | 4,700 | 23,171.00 | SPECTRANETICS CORP COM |
| Equities | 2,700 | 23,760.00 | SPECTRUM CTL INC COM |
| Equities | 1,932,471 | 1,293,941.00 | SPECTRUM EQUITY INVESTORS IV, LP |
| Equities | 10,828 | 82,834.20 | SPECTRUM PHARMACEUTICALS INC COM |
| Equities | 401 | 172.43 | SPEEDUS CORP COM NEW STK |
| Equities | 1,600 | 22,016.00 | SPEEDWAY MOTORSPORTS INC COM |
| Equities | 2,500 | 34,400.00 | SPEEDWAY MOTORSPORTS INC COM |
| Equities | 5,300 | 21,836.00 | SPHERION CORP COM STK ISIN# US8484201053 |
| Equities | 11,663 | 48,051.56 | SPHERION CORP COM STK ISIN# US8484201053 |
| Equities | 2,300 | 3,312.00 | SPHERIX INC COM |
| Equities | 1,200 | 0.00 | SPHINX INTL INC COM |
| Equities | 500 | 0.00 | SPINNAKER INDS INC CL A |
| Equities | 500 | 0.00 | SPINNAKER INDS INC COM |
| Equities | 1,400 | 7,700.00 | SPIRE CORP COM |
| Equities | 2,700 | 37,098.00 | SPIRIT AEROSYSTEMS HLDGS INC CL A |
| Equities | 12,600 | 173,124.00 | SPIRIT AEROSYSTEMS HLDGS INC CL A |
| Equities | 32,000 | 439,680.00 | SPIRIT AEROSYSTEMS HLDGS INC CL A |
| Equities | 2,200 | 0.00 | SPL METALS CORP COM |
| Equities | 6,450,000 | 7,572,028.00 | SPO GP LLCA.K.A. VAN WAGONER PRIVATE OPP., L.P. |
| Equities | 15,660 | 44,589.96 | SPONDA OYJ NPV |
| Equities | 2,275 | 4,686.50 | SPORT CHALET INC CL A |
| Equities | 325 | 1,101.75 | SPORT CHALET INC CL B |
| Equities | 500 | 185.00 | SPORT-HALEY INC COM |
| Equities | 184,500 | 887,445.00 | SPRINT NEXTEL CORP |
| Equities | 437,706 | 2,105,365.86 | SPRINT NEXTEL CORP |
| Equities | 23,390 | 112,505.90 | SPRINT NEXTEL CORP |
| Equities | 149,338 | 718,315.78 | SPRINT NEXTEL CORP |

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| Equities | 897,091 | 438,015.00 SPROUT CAPITAL IX, LP |
| Equities | 979,018 | 33,308.00 SPROUT CAPITAL VI, LP |
| Equities | 1,008,978 | 228,483.00 SPROUT CAPITAL VII, LP |
| Equities | 3,648,718 | 370,733.00 SPROUT CAPITAL VIII, LP |
| Equities | 493,010 | 29,435.00 SPROUT GROWTH II, LP |
| Equities | 1,900 | 63,403.00 SPSS INC COM |
| Equities | 7,700 | 256,949.00 SPSS INC COM |
| Equities | 2,011 | 67,107.07 SPSS INC COM |
| Equities | 4,990 | 244,360.30 SPX CORP COM |
| Equities | 7,356 | 360,223.32 SPX CORP COM |
| Equities | 2,100 | 36,876.00 SRA INTL INC CL A |
| Equities | 4,900 | 86,044.00 SRA INTL INC CL A |
| Equities | 1,200 | 1,776.00 SRI / SURGICAL EXPRESS INC COM |
| Equities | 2,500 | 16,625.00 SRS LABS INC COM |
| Equities | 23,500 | 200,471.07 SSL INTERNATIONAL ORD GBP0.10 |
| Equities | 1,100 | 19,250.00 ST AUTO FINL CORP COM |
| Equities | 2,264 | 39,620.00 ST AUTO FINL CORP COM |
| Equities | 6,000 | 158,940.00 ST JOE CO COM |
| Equities | 16,290 | 431,522.10 ST JOE CO COM |
| Equities | 2,705 | 111,175.50 ST JUDE MED INC COM |
| Equities | 22,300 | 916,530.00 ST JUDE MED INC COM |
| Equities | 14,900 | 612,390.00 ST JUDE MED INC COM |
| Equities | 56,306 | 2,314,176.60 ST JUDE MED INC COM |
| Equities | 31,400 | 1,290,540.00 ST JUDE MED INC COM |
| Equities | 10,734 | 441,167.40 ST JUDE MED INC COM |
| Equities | 3,400 | 70,958.00 ST MARY LAND & EXPL CO COM |
| Equities | 7,100 | 148,177.00 ST MARY LAND & EXPL CO COM |
| Equities | 24,000 | 71,934.41 ST.MODWEN PROPS ORD GBP0.10 |
| Equities | 3,300 | 7,953.00 STAAR SURGICAL CO COM NEW PAR \$0.01 |
| Equities | 2,200 | 24,420.00 STAGE STORES INC COM NEW COM NEW |
| Equities | 6,075 | 67,432.50 STAGE STORES INC COM NEW COM NEW |
| Equities | 42,700 | 89,131.23 STAGECOACH GROUP ORD GBP0.009824(POST CONS) |
| Equities | 8,867 | 18,508.82 STAGECOACH GROUP ORD GBP0.009824(POST CONS) |
| Equities | 29,038 | 60,613.42 STAGECOACH GROUP ORD GBP0.009824(POST CONS) |
| Equities | 1,950 | 16,536.00 STAMPS COM INC COM NEW |
| Equities | 3,300 | 94,644.00 STANCORP FINL GROUP INC COM |
| Equities | 5,600 | 160,608.00 STANCORP FINL GROUP INC COM |
| Equities | 9,900 | 283,932.00 STANCORP FINL GROUP INC COM |
| Equities | 67,100 | 1,259,741.53 STANDARD CHARTERED ORD USD0.50 |
| Equities | 147,836 | 2,775,486.57 STANDARD CHARTERED ORD USD0.50 |
| Equities | 8,400 | 157,702.37 STANDARD CHARTERED ORD USD0.50 |
| Equities | 288,700 | 5,420,080.18 STANDARD CHARTERED ORD USD0.50 |
| Equities | 58,200 | 1,092,652.12 STANDARD CHARTERED ORD USD0.50 |
| Equities | 1,300 | 24,406.32 STANDARD CHARTERED ORD USD0.50 |
| Equities | 4,700 | 90,967.16 STANDARD CHARTERED ORD |
| Equities | 18,889 | 365,591.19 STANDARD CHARTERED ORD |
| Equities | 11,034 | 33,816.86 STANDARD LIFE ORD GBP0.10 |
| Equities | 2,600 | 21,502.00 STANDARD MTR PRODS INC COM |
| Equities | 2,000 | 32,580.00 STANDARD PKG CORP COM |
| Equities | 2,500 | 8,150.00 STANDARD REGISTER CO COM |
| Equities | 1,811 | 5,903.86 STANDARD REGISTER CO COM |
| Equities | 2,000 | 23,200.00 STANDEX INTL CORP COM |
| Equities | 2,335 | 27,086.00 STANDEX INTL CORP COM |
| Equities | 2,400 | 25,896.00 STANLEY FURNITURE INC COM NEW COM NEW |
| Equities | 6,280 | 212,515.20 STANLEY WKS COM |
| Equities | 12,400 | 419,616.00 STANLEY WKS COM |
| Equities | 2,300 | 77,832.00 STANLEY WKS COM |
| Equities | 2,500 | 50,425.00 STAPLES INC COM |
| Equities | 45,800 | 923,786.00 STAPLES INC COM |
| Equities | 117,675 | 2,373,504.75 STAPLES INC COM |
| Equities | 4,300 | 86,731.00 STAPLES INC COM |
| Equities | 117,300 | 2,365,941.00 STAPLES INC COM |
| Equities | 400 | 1,504.00 STAR BUFFET INC COM |
| Equities | 17,700 | 15,753.00 STAR SCIENTIFIC INC COM STK |
| Equities | 24,875 | 345,513.75 STARBUCKS CORP COM |
| Equities | 47,300 | 656,997.00 STARBUCKS CORP COM |
| Equities | 19,095 | 265,229.55 STARBUCKS CORP COM |
| Equities | 119,700 | 1,662,633.00 STARBUCKS CORP COM |
| Equities | 28,600 | 397,254.00 STARBUCKS CORP COM |
| Equities | 1,775 | 43,327.75 STARENT NETWORKS CORP COM |
| Equities | 7,900 | 192,839.00 STARENT NETWORKS CORP COM |
| Equities | 1,000 | 6,800.00 STARRETT L S CO CL A |
| Equities | 2,800 | 22,456.00 STARTEK INC COM |

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| Equities | 12,200 | 270,840.00 | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK |
| Equities | 27,360 | 607,392.00 | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK |
| Equities | 3,500 | 77,700.00 | STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK |
| Equities | 1,018 | 7,696.08 | STATE BANCORP INC N Y COM |
| Equities | 3,340 | 157,648.00 | STATE STR CORP COM |
| Equities | 3,900 | 184,080.00 | STATE STR CORP COM |
| Equities | 33,184 | 1,566,284.80 | STATE STR CORP COM |
| Equities | 75,708 | 3,573,417.60 | STATE STR CORP COM |
| Equities | 30,100 | 1,420,720.00 | STATE STR CORP COM |
| Equities | 4,020 | 189,744.00 | STATE STR CORP COM |
| Equities | 11,488 | 542,233.60 | STATE STR CORP COM |
| Equities | 6,200 | 292,640.00 | STATE STR CORP COM |
| Equities | 2,000 | 40,900.00 | STD MICROSYSTEMS CORP COM |
| Equities | 3,500 | 71,575.00 | STD MICROSYSTEMS CORP COM |
| Equities | 14,164 | 28,752.92 | STD PAC CORP NEW COM |
| Equities | 5,870 | 51,303.80 | STEAK N SHAKE CO COM |
| Equities | 2,160 | 50,090.40 | STEC INC COM STK |
| Equities | 4,300 | 99,717.00 | STEC INC COM STK |
| Equities | 5,900 | 136,821.00 | STEC INC COM STK |
| Equities | 1,670 | 24,599.10 | STEEL DYNAMICS INC COM |
| Equities | 10,800 | 159,084.00 | STEEL DYNAMICS INC COM |
| Equities | 25,600 | 377,088.00 | STEEL DYNAMICS INC COM |
| Equities | 32,892 | 484,499.16 | STEEL DYNAMICS INC COM |
| Equities | 4,000 | 23,280.00 | STEELCASE INC CL A COM |
| Equities | 8,682 | 50,529.24 | STEELCASE INC CL A COM |
| Equities | 18,500 | 107,670.00 | STEELCASE INC CL A COM |
| Equities | 2,100 | 650.79 | STEELCLOUD INC COM |
| Equities | 2,000 | 17,720.00 | STEIN MART INC COM |
| Equities | 4,911 | 43,511.46 | STEIN MART INC COM |
| Equities | 1,700 | 51,901.00 | STEINER LEISURE LTD COM STK USD0.01 |
| Equities | 14,270 | 24,761.15 | STEINHOFF INTL HLD ZAR0.005 |
| Equities | 47,000 | 81,553.90 | STEINHOFF INTL HLD ZAR0.005 |
| Equities | 1,600 | 17,120.00 | STEINWAY MUSICAL INSTRS INC ORD COM |
| Equities | 26,900 | 45,730.00 | STEMCELLS INC COM |
| Equities | 800 | 35,328.00 | STEPAN CO COM |
| Equities | 2,900 | 11,252.00 | STEREOTAXIS INC COM STK |
| Equities | 4,080 | 210,242.40 | STERICYCLE INC COM |
| Equities | 6,800 | 350,404.00 | STERICYCLE INC COM |
| Equities | 15,300 | 788,409.00 | STERICYCLE INC COM |
| Equities | 5,700 | 293,721.00 | STERICYCLE INC COM |
| Equities | 4,490 | 117,099.20 | STERIS CORP COM |
| Equities | 7,100 | 185,168.00 | STERIS CORP COM |
| Equities | 2,800 | 23,380.00 | STERLING BANCORP COM |
| Equities | 4,252 | 35,504.20 | STERLING BANCORP COM |
| Equities | 4,500 | 28,485.00 | STERLING BANCSHARES INC COM |
| Equities | 11,025 | 69,788.25 | STERLING BANCSHARES INC COM |
| Equities | 4,800 | 73,248.00 | STERLING CONSTR INC COM |
| Equities | 2,500 | 7,275.00 | STERLING FINL CORP WASH COM |
| Equities | 31,897 | 92,820.27 | STERLING FINL CORP WASH COM |
| Equities | 6,498,593 | 5,035,613.00 | STERLING INVESTMENT PARTNERS II, LP |
| Equities | 6,100 | 29,402.00 | STEWART ENTERPRISES INC CL A COM |
| Equities | 10,980 | 52,923.60 | STEWART ENTERPRISES INC CL A COM |
| Equities | 1,700 | 24,225.00 | STEWART INFORMATION SVCS CORP COM |
| Equities | 2,700 | 38,475.00 | STEWART INFORMATION SVCS CORP COM |
| Equities | 2,500 | 120,225.00 | STIFEL FINL CORP COM |
| Equities | 5,300 | 254,877.00 | STIFEL FINL CORP COM |
| Equities | 2,799 | 134,603.91 | STIFEL FINL CORP COM |
| Equities | 2,300 | 13,133.00 | STILLWATER MNG CO COM |
| Equities | 5,108 | 29,166.68 | STILLWATER MNG CO COM |
| Equities | 1,500 | 150.00 | STOCKERYALE INC COM USD0.001 (RESTRICTED) |
| Equities | 42,887 | 111,297.10 | STOCKLAND NPV (STAPLED) |
| Equities | 279,960 | 726,531.04 | STOCKLAND NPV (STAPLED) |
| Equities | 201,888 | 523,924.48 | STOCKLAND NPV (STAPLED) |
| Equities | 2,563 | 19,017.46 | STONE ENERGY CORP COM |
| Equities | 6,100 | 45,262.00 | STONE ENERGY CORP COM |
| Equities | 8,840 | 65,592.80 | STONE ENERGY CORP COM |
| Equities | 11,437 | 84,862.54 | STONE ENERGY CORP COM |
| Equities | 1,804 | 27,041.96 | STONEMOR PARTNERS L P COM UNITS |
| Equities | 4,000 | 19,200.00 | STONERIDGE INC COM |
| Equities | 1,697 | 8,145.60 | STONERIDGE INC COM |
| Equities | 999,726 | 4,348,964.59 | STOREBRAND ASA SER'A'NOK5 |
| Equities | 75,000 | 326,261.74 | STOREBRAND ASA SER'A'NOK5 |
| Equities | 1,247,000 | 1,013,544.00 | STORM VENTURES FUND III, LP |

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| Equities | 3,600 | 39,564.00 | STRATASYS INC COM |
| Equities | 3,000 | 3,480.00 | STRATEGIC DIAGNOSTICS INC COM |
| Equities | 4,600 | 5,106.00 | STRATEGIC HOTELS & RESORTS INC |
| Equities | 5,838 | 6,480.18 | STRATEGIC HOTELS & RESORTS INC |
| Equities | 1,000 | 13,800.00 | STRATTEC SEC CORP COM |
| Equities | 1,500 | 9,525.00 | STRATUS PPTYS INC COM NEW |
| Equities | 700 | 152,677.00 | STRAYER ED INC COM |
| Equities | 2,246 | 489,875.06 | STRAYER ED INC COM |
| Equities | 1,200 | 3,588.00 | STREAMLINE HEALTH SOLUTIONS INC COM STK |
| Equities | 23,170 | 920,775.80 | STRYKER CORP COMMON COMMON |
| Equities | 50,000 | 1,987,000.00 | STRYKER CORP COMMON COMMON |
| Equities | 3,030 | 120,412.20 | STRYKER CORP COMMON COMMON |
| Equities | 6,218 | 247,103.32 | STRYKER CORP COMMON COMMON |
| Equities | 300 | 11,160.00 | STUD LN CORP COM |
| Equities | 678 | 25,221.60 | STUD LN CORP COM |
| Equities | 5,520 | 68,668.80 | STURM RUGER & CO INC COM |
| Equities | 1,505 | 0.00 | STYLESITE MARKETING INC COM |
| Equities | 1,600 | 67,472.00 | SUBURBAN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT UNIT LTD PARTNERSHIP INT |
| Equities | 14,050 | 245,256.52 | SUEZ ENVIRONNEMENT EUR4 |
| Equities | 2,300 | 58,972.00 | SUFFOLK BANCORP COM |
| Equities | 45 | 33.75 | SUGGESTION BOX INC COM STK |
| Equities | 14,900 | 13,708.00 | SULPHCO INC COM |
| Equities | 90,000 | 915,997.31 | SUMITOMO CORP NPV |
| Equities | 172,000 | 1,750,572.63 | SUMITOMO CORP NPV |
| Equities | 30,000 | 337,669.07 | SUMITOMO ELECTRIC NPV |
| Equities | 138,000 | 367,580.45 | SUMITOMO METAL IND NPV |
| Equities | 25,000 | 353,163.70 | SUMITOMO METAL MNG NPV |
| Equities | 2,000 | 28,253.10 | SUMITOMO METAL MNG NPV |
| Equities | 156,022 | 6,355,044.41 | SUMITOMO MITSUI FINANCIAL GROUP NPV |
| Equities | 10,400 | 423,609.89 | SUMITOMO MITSUI FINANCIAL GROUP NPV |
| Equities | 17,800 | 725,024.62 | SUMITOMO MITSUI FINANCIAL GROUP NPV |
| Equities | 7,371 | 300,233.51 | SUMITOMO MITSUI FINANCIAL GROUP NPV |
| Equities | 82,800 | 1,519,809.30 | SUMITOMO REALTY & DEVELOPMENT NPV |
| Equities | 51,000 | 936,114.42 | SUMITOMO REALTY & DEVELOPMENT NPV |
| Equities | 80,000 | 643,416.08 | SUMITOMO RUBBER NPV |
| Equities | 621,708 | 288,096.00 | SUMMIT ACCELERATOR FUND, LP |
| Equities | 3,081,549 | 2,318,545.00 | SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP |
| Equities | 3,767,310 | 2,846,938.00 | SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP |
| Equities | 688,800 | 617,080.00 | SUMMIT PARTNERS VENTURE CAP FD II-B, LP |
| Equities | 452,673 | 409,015.00 | SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP |
| Equities | 5,259,307 | 4,982,412.00 | SUMMIT SUBORDINATED DEBT FUND III-B, LP |
| Equities | 448,330 | 7,003.00 | SUMMIT VENTURES III, LP |
| Equities | 604,085 | 32,259.00 | SUMMIT VENTURES IV, LP |
| Equities | 1,116,614 | 160,686.00 | SUMMIT VENTURES V, LP |
| Equities | 5,189,160 | 4,697,953.00 | SUMMIT VENTURES VI-A, LP |
| Equities | 2,618 | 13,561.24 | SUN BANCORP INC N J COM |
| Equities | 4,425,953 | 3,118,274.00 | SUN CAPITAL PARTNERS III QP, LP |
| Equities | 3,722,708 | 3,099,282.00 | SUN CAPITAL PARTNERS IV, LP |
| Equities | 2,000 | 27,560.00 | SUN COMMUNITIES INC COM |
| Equities | 1,932 | 26,622.96 | SUN COMMUNITIES INC COM |
| Equities | 2,200 | 30,316.00 | SUN COMMUNITIES INC COM |
| Equities | 2,700 | 22,788.00 | SUN HEALTHCARE GROUP INC COM NEW COM NEW |
| Equities | 10,600 | 89,464.00 | SUN HEALTHCARE GROUP INC COM NEW COM NEW |
| Equities | 616,000 | 7,693,989.07 | SUN HUNG KAI PROP HKD0.50 |
| Equities | 238,800 | 2,982,669.79 | SUN HUNG KAI PROP HKD0.50 |
| Equities | 230,482 | 2,878,775.96 | SUN HUNG KAI PROP HKD0.50 |
| Equities | 9,000 | 112,412.18 | SUN HUNG KAI PROP HKD0.50 |
| Equities | 1,650 | 26,680.50 | SUN HYDRAULICS CORP COM |
| Equities | 2,025 | 32,744.25 | SUN HYDRAULICS CORP COM |
| Equities | 51,825 | 477,826.50 | SUN MICROSYSTEMS INC COM NEW STK |
| Equities | 120,165 | 1,107,921.30 | SUN MICROSYSTEMS INC COM NEW STK |
| Equities | 3,200 | 52,640.00 | SUN TR BANKS INC COM |
| Equities | 26,660 | 438,557.00 | SUN TR BANKS INC COM |
| Equities | 69,920 | 1,150,184.00 | SUN TR BANKS INC COM |
| Equities | 42,700 | 702,415.00 | SUN TR BANKS INC COM |
| Equities | 3,300 | 54,285.00 | SUN TR BANKS INC COM |
| Equities | 800 | 1,880.00 | SUNAIR SVCS CORP FORMERLY SUNAIR ELECTRSINC TO 11/30/2005 COM |
| Equities | 26,229 | 0.00 | SUNBEAM CORP COM |
| Equities | 193,302 | 5,887,193.13 | SUNCOR ENERGY INC COM NPV |
| Equities | 47,600 | 1,449,702.50 | SUNCOR ENERGY INC COM NPV |
| Equities | 5,264 | 160,320.04 | SUNCOR ENERGY INC COM NPV |
| Equities | 36,000 | 1,096,413.66 | SUNCOR ENERGY INC COM NPV |
| Equities | 11,700 | 354,978.00 | SUNCOR INC COM STK NPV |

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| Equities | 500 | 15,170.00 SUNCOR INC COM STK NPV |
| Equities | 1 | 0.00 SUNLAND MEDIA GROUP COM STK |
| Equities | 3,607 | 83,682.40 SUNOCO INC COM |
| Equities | 11,090 | 257,288.00 SUNOCO INC COM |
| Equities | 16,600 | 385,120.00 SUNOCO INC COM |
| Equities | 30,700 | 712,240.00 SUNOCO INC COM |
| Equities | 1,308 | 30,345.60 SUNOCO INC COM |
| Equities | 375 | 9,990.00 SUNPOWER CORP COM CL A |
| Equities | 4,200 | 111,888.00 SUNPOWER CORP COM CL A |
| Equities | 13,600 | 362,304.00 SUNPOWER CORP COM CL A |
| Equities | 6,500 | 173,160.00 SUNPOWER CORP COM CL A |
| Equities | 2,200 | 3,630.00 SUNRISE SENIOR LIVING |
| Equities | 6,402 | 10,563.30 SUNRISE SENIOR LIVING |
| Equities | 104,400 | 558,540.00 SUNSTONE HOTEL INVS INC NEW COM |
| Equities | 3,278 | 17,537.30 SUNSTONE HOTEL INVS INC NEW COM |
| Equities | 6,461 | 34,566.35 SUNSTONE HOTEL INVS INC NEW COM |
| Equities | 22,800 | 121,980.00 SUNSTONE HOTEL INVS INC NEW COM |
| Equities | 26,750 | 143,112.50 SUNSTONE HOTEL INVS INC NEW COM |
| Equities | 104,000 | 61,795.70 SUNTEC REAL ESTATE INVESTMENT TRUST REIT |
| Equities | 1,330,000 | 989,187.50 SUNTECH PWR HLDGS CO LTD SR NT CONV 3% DUE 03-15-2013 REG |
| Equities | 13,000 | 168,350.00 SUPER VALU INC COM |
| Equities | 32,486 | 420,693.70 SUPER VALU INC COM |
| Equities | 59,900 | 775,705.00 SUPER VALU INC COM |
| Equities | 7,825 | 101,333.75 SUPER VALU INC COM |
| Equities | 1,262 | 4,719.88 SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK |
| Equities | 7,100 | 14,271.00 SUPERGEN INC COM |
| Equities | 250 | 652.50 SUPERIOR BANCORP COM NEW STK |
| Equities | 15,790 | 272,693.30 SUPERIOR ENERGY SVCS INC COM |
| Equities | 46,175 | 797,442.25 SUPERIOR ENERGY SVCS INC COM |
| Equities | 9,300 | 160,611.00 SUPERIOR ENERGY SVCS INC COM |
| Equities | 30,500 | 526,735.00 SUPERIOR ENERGY SVCS INC COM |
| Equities | 2,300 | 32,430.00 SUPERIOR INDS INTL INC COM |
| Equities | 3,045 | 42,934.50 SUPERIOR INDS INTL INC COM |
| Equities | 1,700 | 23,970.00 SUPERIOR INDS INTL INC COM |
| Equities | 4,265 | 17.06 SUPERIOR TELECOM INC COM |
| Equities | 500 | 3,625.00 SUPERIOR UNIFORM GROUP INC COM |
| Equities | 2,200 | 13,090.00 SUPERIOR WELL SVCS INC COM STK |
| Equities | 7,200 | 42,840.00 SUPERIOR WELL SVCS INC COM STK |
| Equities | 1,710 | 3,112.20 SUPERTEL HOSPITALITY INC COM |
| Equities | 1,000 | 25,110.00 SUPERTEX INC COM |
| Equities | 1,200 | 30,132.00 SUPERTEX INC COM |
| Equities | 1,422 | 2,275.20 SUPREME INDS INC CL A CL A |
| Equities | 3,000 | 31,410.00 SUREWEST COMMUNICATIONS COM |
| Equities | 900 | 20,367.00 SURMODICS INC COM |
| Equities | 2,100 | 47,523.00 SURMODICS INC COM |
| Equities | 12,800 | 122,448.05 SURUGA BANK NPV |
| Equities | 5,708 | 27,912.12 SUSQUEHANNA BANCSHARES INC PA COM STK |
| Equities | 9,919 | 48,503.91 SUSQUEHANNA BANCSHARES INC PA COM STK |
| Equities | 85,000,000 | 884,710.06 SUZUKI MOTOR CORP 0% CNV BDS 29/03/13 JPY5000 |
| Equities | 1,700 | 38,233.92 SUZUKI MOTOR CORP NPV |
| Equities | 1,700 | 46,274.00 SVB FINL GROUP COM |
| Equities | 19,271 | 524,556.62 SVB FINL GROUP COM |
| Equities | 14,868 | 404,706.96 SVB FINL GROUP COM |
| Equities | 14,000 | 14.00 SVC MERCHANDISE INC COM |
| Equities | 65,000 | 2,124,729.90 SWATCH GROUP CHF0.45(REGD) |
| Equities | 577 | 92,474.92 SWATCH GROUP CHF2.25(BR) |
| Equities | 23,159 | 374,383.18 SWEDISH MATCH NPV |
| Equities | 12,600 | 203,688.77 SWEDISH MATCH NPV |
| Equities | 1,500 | 24,975.00 SWIFT ENERGY CO COM |
| Equities | 3,500 | 58,275.00 SWIFT ENERGY CO COM |
| Equities | 25,500 | 257,301.57 SWIRE PACIFIC 'A'HKD0.60 |
| Equities | 623,500 | 6,291,275.54 SWIRE PACIFIC 'A'HKD0.60 |
| Equities | 8,100 | 81,731.09 SWIRE PACIFIC 'A'HKD0.60 |
| Equities | 1,000 | 48,917.29 SWISS PRIME SITE CHF31.50(REGD) |
| Equities | 4,795 | 158,459.20 SWISS REINSURANCE AG CHF0.1(REGD) |
| Equities | 976 | 299,292.91 SWISSCOM AG CHF1(REGD) |
| Equities | 2,300 | 32,131.00 SWS GROUP INC COM |
| Equities | 4,644 | 64,876.68 SWS GROUP INC COM |
| Equities | 2,050 | 52,111.00 SXC HEALTH SOLUTIONS CORP COM |
| Equities | 3,180 | 99,661.20 SYBASE INC COM |
| Equities | 6,380 | 199,949.20 SYBASE INC COM |
| Equities | 13,000 | 407,420.00 SYBASE INC COM |
| Equities | 10,510 | 329,383.40 SYBASE INC COM |

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| Equities | 21,600 | 67,608.00 SYCAMORE NETWORKS INC COM | |
| Equities | 1,700 | 30,753.00 SYKES ENTERPRISES INC COM | |
| Equities | 6,400 | 115,776.00 SYKES ENTERPRISES INC COM | |
| Equities | 4,096 | 74,096.64 SYKES ENTERPRISES INC COM | |
| Equities | 1,700,000 | 1,719,125.00 SYMANTEC CORP CB SYMANTEC CORP .75 DUE 06-15-2011 BEO | |
| Equities | 54,900 | 854,244.00 SYMANTEC CORP COM | |
| Equities | 18,250 | 283,970.00 SYMANTEC CORP COM | |
| Equities | 129,899 | 2,021,228.44 SYMANTEC CORP COM | |
| Equities | 61,400 | 955,384.00 SYMANTEC CORP COM | |
| Equities | 550,000 | 549,312.50 SYMANTEC CORP SR NT CONV 1 DUE06-15-2013 REG | |
| Equities | 800 | 23.20 SYMBOLLON PHARMACEUTICALS INC CL A | |
| Equities | 8,613 | 49,697.01 SYMMETRICOM INC DEL | |
| Equities | 2,000 | 18,640.00 SYMMETRY MED INC COM STK | |
| Equities | 3,900 | 22,815.00 SYMYX TECHNOLOGIES INC COM | |
| Equities | 6,100 | 35,685.00 SYMYX TECHNOLOGIES INC COM | |
| Equities | 3,100 | 25,730.00 SYNALLOY CORP COM | |
| Equities | 1,045 | 40,389.25 SYNAPTICS INC COM | |
| Equities | 3,300 | 127,545.00 SYNAPTICS INC COM | |
| Equities | 9,000 | 347,850.00 SYNAPTICS INC COM | |
| Equities | 4,600 | 177,790.00 SYNAPTICS INC COM | |
| Equities | 6,600 | 255,090.00 SYNAPTICS INC COM | |
| Equities | 1,405,959 | 911,942.00 SYNDICATED COMMUNICATIONS VENT PTRS IV | |
| Equities | 1,400 | 1,722.00 SYNERGETICS USA INC FORMERLY SYNERGETIC COM | |
| Equities | 18,955 | 136,855.10 SYNERON MEDICAL LTD COM | |
| Equities | 3,000 | 48,090.00 SYNIVERSE HLDGS INC COM STK | |
| Equities | 6,700 | 107,401.00 SYNIVERSE HLDGS INC COM STK | |
| Equities | 1,600 | 39,984.00 SYNEX CORP COM STK | |
| Equities | 7,700 | 192,423.00 SYNEX CORP COM STK | |
| Equities | 134,000 | 218,500.46 SYNEX TECH INTL TWD10 | |
| Equities | 9,500 | 185,345.00 SYNOPSIS INC COM | |
| Equities | 26,028 | 507,806.28 SYNOPSIS INC COM | |
| Equities | 20,100 | 392,151.00 SYNOPSIS INC COM | |
| Equities | 2,200 | 45,694.00 SYNOVIS LIFE TECHNOLOGIES INC COM | |
| Equities | 15,400 | 46,046.00 SYNOVUS FINL CORP COM | |
| Equities | 31,436 | 93,993.64 SYNOVUS FINL CORP COM | |
| Equities | 39,900 | 119,301.00 SYNOVUS FINL CORP COM | |
| Equities | 2,400 | 5,544.00 SYNTA PHARMACEUTICALS CORP SYNTA | PHARMACEUTICALS CORP |
| Equities | 900 | 28,296.00 SYNTEL INC COM | |
| Equities | 2,205 | 69,325.20 SYNTEL INC COM | |
| Equities | 2,761 | 266,313.18 SYNTHES INC CHF0.001 | |
| Equities | 6,105 | 588,859.82 SYNTHES INC CHF0.001 | |
| Equities | 7,000 | 15,470.00 SYNTROLEUM CORP COM | |
| Equities | 2,900 | 3,509.00 SYPRIS SOLUTIONS INC COM STOCK | |
| Equities | 16,055 | 360,916.40 SYSCO CORP COM | |
| Equities | 39,500 | 887,960.00 SYSCO CORP COM | |
| Equities | 96,938 | 2,179,166.24 SYSCO CORP COM | |
| Equities | 70,100 | 1,575,848.00 SYSCO CORP COM | |
| Equities | 12,580 | 282,798.40 SYSCO CORP COM | |
| Equities | 2,000 | 23,820.00 SYSTEMAX INC COM | |
| Equities | 1,566 | 18,651.06 SYSTEMAX INC COM | |
| Equities | 1,400 | 16,674.00 T-3 ENERGY SVCS INC COM | |
| Equities | 1,420 | 16,912.20 T-3 ENERGY SVCS INC COM | |
| Equities | 2,067,158 | 1,762,413.00 TA ATLANTIC AND PACIFIC V, LP 6-009108 | |
| Equities | 6,448,620 | 5,893,685.00 TA ATLANTIC AND PACIFIC V, LP | |
| Equities | 2,508,074 | 3,038,958.00 TA IX, LP | |
| Equities | 216,652 | 148,817.00 TA/ADVENT VIII, LP | |
| Equities | 207,000 | 353,306.92 TAIWAN MOBILE CO TWD10 | |
| Equities | 415,000 | 691,877.48 TAIWAN SEMICON MAN TWD10 | |
| Equities | 3,876,000 | 6,461,968.91 TAIWAN SEMICON MAN TWD10 | |
| Equities | 4,500 | 27,563.87 TAKARA HOLDINGS INC JPY50 | |
| Equities | 127,200 | 4,956,957.04 TAKEDA PHARMACEUTICAL CO NPV | |
| Equities | 8,300 | 323,449.24 TAKEDA PHARMACEUTICAL CO NPV | |
| Equities | 2,153 | 83,901.95 TAKEDA PHARMACEUTICAL CO NPV | |
| Equities | 2,800 | 109,115.41 TAKEDA PHARMACEUTICAL CO NPV | |
| Equities | 107,900 | 4,204,840.13 TAKEDA PHARMACEUTICAL CO NPV | |
| Equities | 7,100 | 276,685.50 TAKEDA PHARMACEUTICAL CO NPV | |
| Equities | 4,500 | 42,615.00 TAKE-TWO INTERACTIVE SOFTWARE INC | CDT-COM |
| Equities | 16,600 | 157,202.00 TAKE-TWO INTERACTIVE SOFTWARE INC | CDT-COM |
| Equities | 19,700 | 186,559.00 TAKE-TWO INTERACTIVE SOFTWARE INC | CDT-COM |
| Equities | 1,300 | 14,170.00 TAL INTL GROUP INC COM STK | |
| Equities | 1,400 | 7,560.00 TALBOTS INC COM | |
| Equities | 4,796 | 25,898.40 TALBOTS INC COM | |
| Equities | 1,985 | 36,265.95 TALEO CORP COM CL A COM CL A | |

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| Equities | 2,000 | 36,540.00 TALEO CORP COM CL A COM CL A |
| Equities | 2,200 | 149.60 TALON INTL INC COM STK |
| Equities | 3,600 | 60,544.86 TANDBERG ASA NOK1 |
| Equities | 1,200 | 2,760.00 TANDY BRANDS ACCESSORIES INC COM STK |
| Equities | 2,000 | 4,940.00 TANDY LEATHER FACTORY INC COM |
| Equities | 27,800 | 901,554.00 TANGER FACTORY OUTLET CTRS INC COM |
| Equities | 2,090 | 67,778.70 TANGER FACTORY OUTLET CTRS INC COM |
| Equities | 7,500 | 243,225.00 TANGER FACTORY OUTLET CTRS INC COM |
| Equities | 9,300 | 301,599.00 TANGER FACTORY OUTLET CTRS INC COM |
| Equities | 68,500 | 259,189.19 TANJONG ORD GBPO.075 |
| Equities | 2,600 | 102,622.00 TARGET CORP COM STK |
| Equities | 13,325 | 525,937.75 TARGET CORP COM STK |
| Equities | 8,100 | 319,707.00 TARGET CORP COM STK |
| Equities | 57,390 | 2,265,183.30 TARGET CORP COM STK |
| Equities | 107,800 | 4,254,866.00 TARGET CORP COM STK |
| Equities | 4,450 | 175,641.50 TARGET CORP COM STK |
| Equities | 100,600 | 3,970,682.00 TARGET CORP COM STK |
| Equities | 880 | 307.03 TARGETED GENETICS CORP COM NEW STK |
| Equities | 3,000 | 2,400.00 TARRANT APPAREL GROUP COM STK |
| Equities | 5,800 | 26,448.00 TASER INTL INC COM |
| Equities | 8,400 | 38,304.00 TASER INTL INC COM |
| Equities | 1,600 | 11,072.00 TASTY BAKING CO COM |
| Equities | 79,200 | 415,421.24 TATE & LYLE ORD GBPO.25 |
| Equities | 24,600 | 660,756.00 TAUBMAN CTRS INC COM |
| Equities | 3,100 | 83,266.00 TAUBMAN CTRS INC COM |
| Equities | 10,969 | 294,627.34 TAUBMAN CTRS INC COM |
| Equities | 7,200 | 193,392.00 TAUBMAN CTRS INC COM |
| Equities | 1,900 | 13,015.00 TAYLOR CAP GROUP INC COM STK |
| Equities | 7,200 | 56,232.00 TBS INTL LTD TBS A COM STK |
| Equities | 7,000 | 93,590.00 TCF FNCL CORP COM |
| Equities | 13,740 | 183,703.80 TCF FNCL CORP COM |
| Equities | 19,230 | 337,294.20 TD AMERITRADE HLDG CORP COM STK |
| Equities | 15,293 | 268,239.22 TD AMERITRADE HLDG CORP COM STK |
| Equities | 26,800 | 470,072.00 TD AMERITRADE HLDG CORP COM STK |
| Equities | 36,400 | 638,456.00 TD AMERITRADE HLDG CORP COM STK |
| Equities | 40,483 | 710,064.80 TD AMERITRADE HLDG CORP COM STK |
| Equities | 5,700 | 268,207.49 TDK CORP NPV |
| Equities | 2,200 | 34,474.00 TEAM INC COM STK |
| Equities | 3,500 | 114,485.00 TECH DATA CORP COM |
| Equities | 10,450 | 341,819.50 TECH DATA CORP COM |
| Equities | 400 | 1,116.00 TECH OPS SEVCON INC COM |
| Equities | 400 | 13,240.00 TECHE HLDG CO COM |
| Equities | 2,890 | 184,410.90 TECHNE CORP COM |
| Equities | 4,500 | 287,145.00 TECHNE CORP COM |
| Equities | 2,000 | 12,940.00 TECHNITROL INC COM |
| Equities | 5,714 | 36,969.58 TECHNITROL INC COM |
| Equities | 38,500 | 159,846.00 TECHNOPSIS OYJ NPV |
| Equities | 1,900 | 12,426.00 TECHTEAM GLOBAL INC COM |
| Equities | 13,300 | 212,438.11 TECK RESOURCES LIMITED |
| Equities | 1,294 | 20,668.79 TECK RESOURCES LIMITED |
| Equities | 1,228 | 19,614.59 TECK RESOURCES LIMITED |
| Equities | 4,100 | 65,488.44 TECK RESOURCES LIMITED |
| Equities | 11,900 | 141,967.00 TECO ENERGY INC COM |
| Equities | 22,800 | 272,004.00 TECO ENERGY INC COM |
| Equities | 26,700 | 318,531.00 TECO ENERGY INC COM |
| Equities | 18,926 | 225,787.18 TECO ENERGY INC COM |
| Equities | 1,730 | 16,798.30 TECUMSEH PRODS CO CL A |
| Equities | 2,500 | 52,575.00 TEEKAY CORP COM |
| Equities | 3,300 | 69,399.00 TEEKAY CORP COM |
| Equities | 200 | 256.00 TEGAL CORP COM NEW STK |
| Equities | 1,500 | 39,735.00 TEJON RANCH CO COM |
| Equities | 1,593 | 42,198.57 TEJON RANCH CO COM |
| Equities | 4,300 | 72,369.00 TEKELEC COM |
| Equities | 6,517 | 109,681.11 TEKELEC COM |
| Equities | 6,800 | 192,440.00 TEL & DATA SYS INC COM STK NEW |
| Equities | 13,350 | 377,805.00 TEL & DATA SYS INC COM STK NEW |
| Equities | 24,300 | 388,095.72 TELE NORTE LESTE P PRF NPV |
| Equities | 836,844 | 1,479,953.61 TELECOM CORP OF NZ NPV |
| Equities | 2,108,454 | 2,068,717.47 TELECOM ITALIA SPA DI RISP EURO.55 |
| Equities | 10,000 | 71,100.00 TELECOMMUNICATION SYS INC CL A |
| Equities | 1,700 | 55,675.00 TELEDYNE TECHNOLOGIES INC COM |
| Equities | 3,828 | 125,367.00 TELEDYNE TECHNOLOGIES INC COM |
| Equities | 13,850 | 453,587.50 TELEDYNE TECHNOLOGIES INC COM |

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| Equities | 2,790 | 125,075.70 | TELEFLEX INC COM |
| Equities | 4,510 | 202,183.30 | TELEFLEX INC COM |
| Equities | 21,290 | 481,382.21 | TELEFONICA SA EUR1 |
| Equities | 121,713 | 2,752,018.43 | TELEFONICA SA EUR1 |
| Equities | 78,500 | 1,774,941.43 | TELEFONICA SA EUR1 |
| Equities | 239,028 | 5,404,594.91 | TELEFONICA SA EUR1 |
| Equities | 47,100 | 1,064,964.86 | TELEFONICA SA EUR1 |
| Equities | 39,779 | 899,431.79 | TELEFONICA SA EUR1 |
| Equities | 46,100 | 222,603.16 | TELEKOMUNIKACJA PO PLN3 |
| Equities | 32,200 | 247,382.53 | TELENOR ASA ORD NOK6 |
| Equities | 6 | 0.00 | TELESPECTRUM WORLDWIDE INC COM NEW |
| Equities | 2,400 | 36,360.00 | TELETECH HLDGS INC COM |
| Equities | 1,800 | 27,270.00 | TELETECH HLDGS INC COM |
| Equities | 5,607 | 84,946.05 | TELETECH HLDGS INC COM |
| Equities | 9,200 | 139,380.00 | TELETECH HLDGS INC COM |
| Equities | 9,400 | 49,136.21 | TELIASONERA AB NPV |
| Equities | 8,400 | 7,131.60 | TELIK INC COM STK |
| Equities | 22,400 | 2,688.00 | TELKONET INC COM STK |
| Equities | 23,200 | 132,936.00 | TELLABS INC COM |
| Equities | 69,786 | 399,873.78 | TELLABS INC COM |
| Equities | 120,900 | 692,757.00 | TELLABS INC COM |
| Equities | 345,229 | 946,150.29 | TELSTRA CORP LTD NPV |
| Equities | 1,729,109 | 4,738,874.71 | TELSTRA CORP LTD NPV |
| Equities | 2,400 | 5,160.00 | TELULAR CORP COM NEW |
| Equities | 2,238 | 48,497.46 | TELVENT GIT SA ORD EUR3.00505 |
| Equities | 8,000 | 104,960.00 | TEMPLE INLAND INC COM |
| Equities | 18,300 | 240,096.00 | TEMPLE INLAND INC COM |
| Equities | 3,100 | 40,517.00 | TEMPUR-PEDIC INTL INC COM |
| Equities | 6,300 | 82,341.00 | TEMPUR-PEDIC INTL INC COM |
| Equities | 14,800 | 193,436.00 | TEMPUR-PEDIC INTL INC COM |
| Equities | 240,700 | 523,856.33 | TENAGA NASIONL BHD MYR1 |
| Equities | 80,800 | 1,097,641.00 | TENARIS S.A. USD1 |
| Equities | 25,000 | 291,772.31 | TENCENT HLDGS LTD COMMON STOCK |
| Equities | 2,300 | 26,843.05 | TENCENT HLDGS LTD COMMON STOCK |
| Equities | 30,600 | 86,292.00 | TENET HEALTHCARE CORP COM |
| Equities | 93,350 | 263,247.00 | TENET HEALTHCARE CORP COM |
| Equities | 1,900 | 34,941.00 | TENNANT CO COM |
| Equities | 2,394 | 44,025.66 | TENNANT CO COM |
| Equities | 2,300 | 24,380.00 | TENNECO INC |
| Equities | 10,460 | 110,876.00 | TENNECO INC |
| Equities | 5,500 | 58,300.00 | TENNECO INC |
| Equities | 11,700 | 274,131.00 | TERADATA CORP DEL COM STK |
| Equities | 31,360 | 734,764.80 | TERADATA CORP DEL COM STK |
| Equities | 10,800 | 74,088.00 | TERADYNE INC COM |
| Equities | 19,948 | 136,843.28 | TERADYNE INC COM |
| Equities | 5,400 | 65,178.00 | TEREX CORP NEW COM |
| Equities | 10,390 | 125,407.30 | TEREX CORP NEW COM |
| Equities | 11,652 | 140,639.64 | TEREX CORP NEW COM |
| Equities | 5,600 | 135,632.00 | TERRA INDS INC COM |
| Equities | 14,516 | 351,577.52 | TERRA INDS INC COM |
| Equities | 187,500 | 46,317.66 | TERRACE HILL GROUP ORD GBP0.02 |
| Equities | 3,460 | 19,998.80 | TERREMARK WORLDWIDE INC COM NEW COM NEW |
| Equities | 8,700 | 13,311.00 | TERRESTAR CORP COM STK |
| Equities | 295,500 | 1,720,773.93 | TESCO ORD GBP0.05 |
| Equities | 0 | 0.00 | TESCO ORD GBP0.05 |
| Equities | 88,705 | 516,552.46 | TESCO ORD GBP0.05 |
| Equities | 201,918 | 1,175,821.42 | TESCO ORD GBP0.05 |
| Equities | 8,400 | 106,932.00 | TESORO CORP |
| Equities | 18,776 | 239,018.48 | TESORO CORP |
| Equities | 25,200 | 320,796.00 | TESORO CORP |
| Equities | 1,350 | 14,580.00 | TESSCO TECHNOLOGIES INC COM |
| Equities | 2,300 | 58,167.00 | TESSERA TECHNOLOGIES INC COM STK |
| Equities | 9,600 | 242,784.00 | TESSERA TECHNOLOGIES INC COM STK |
| Equities | 2,900 | 83,085.00 | TETRA TECH INC NEW COM |
| Equities | 17,000 | 487,050.00 | TETRA TECH INC NEW COM |
| Equities | 12,250 | 350,962.50 | TETRA TECH INC NEW COM |
| Equities | 4,500 | 35,820.00 | TETRA TECHNOLOGIES INC DEL COM |
| Equities | 8,500 | 67,660.00 | TETRA TECHNOLOGIES INC DEL COM |
| Equities | 1,700,000 | 1,912,500.00 | TEVA PHARMACEUTICAL FIN CO B V GTD SR DEB CONV INTO ADR TEVA 1.75 2-1-2026 REG |
| Equities | 2,100 | 65,856.00 | TEXAS INDS INC COM |
| Equities | 5,402 | 169,406.72 | TEXAS INDS INC COM |
| Equities | 3,260 | 69,438.00 | TEXAS INSTRS INC COM |
| Equities | 12,616 | 268,720.80 | TEXAS INSTRS INC COM |

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| Equities | 6,080 | 129,504.00 TEXAS INSTRS INC COM |
| Equities | 85,400 | 1,819,020.00 TEXAS INSTRS INC COM |
| Equities | 207,111 | 4,411,464.30 TEXAS INSTRS INC COM |
| Equities | 11,970 | 254,961.00 TEXAS INSTRS INC COM |
| Equities | 5,600 | 119,280.00 TEXAS INSTRS INC COM |
| Equities | 1,240 | 13,528.40 TEXAS ROADHOUSE INC COM CL A STK CL A |
| Equities | 3,600 | 39,276.00 TEXAS ROADHOUSE INC COM CL A STK CL A |
| Equities | 13,400 | 129,444.00 TEXTRON INC COM |
| Equities | 34,100 | 329,406.00 TEXTRON INC COM |
| Equities | 400 | 7,052.00 TF FINL CORP COM |
| Equities | 17,100 | 181,602.00 TFS FINL CORP COM STK |
| Equities | 6,816,400 | 7,423,346.00 THE RESOLUTE FUND, LP 6-007894 |
| Equities | 8,315,030 | 8,768,356.00 THE RESOLUTE FUND, LP 6-007895 |
| Equities | 3,600 | 11.52 THEGLOBE COM INC COM |
| Equities | 5,704 | 7,358.16 THERAGENICS CORP COM |
| Equities | 2,300 | 33,672.00 THERAVANCE INC COM STK |
| Equities | 3,700 | 54,168.00 THERAVANCE INC COM STK |
| Equities | 8,160 | 332,683.20 THERMO FISHER CORP |
| Equities | 37,880 | 1,544,367.60 THERMO FISHER CORP |
| Equities | 13,716 | 559,201.32 THERMO FISHER CORP |
| Equities | 68,355 | 2,786,833.35 THERMO FISHER CORP |
| Equities | 2,960 | 120,679.20 THERMO FISHER CORP |
| Equities | 7,700 | 4,851.00 THERMOGENESIS CORP COM NEW |
| Equities | 4,600 | 9,614.00 THESTREET COM INC COM |
| Equities | 15,000 | 224,335.39 THK CO LTD NPV |
| Equities | 700 | 20,202.00 THOMAS & BETTS CORP COM |
| Equities | 3,670 | 105,916.20 THOMAS & BETTS CORP COM |
| Equities | 3,500 | 101,010.00 THOMAS & BETTS CORP COM |
| Equities | 6,700 | 193,362.00 THOMAS & BETTS CORP COM |
| Equities | 2,600 | 2,002.00 THOMAS GROUP INC COM |
| Equities | 700 | 539.00 THOMAS GROUP INC COM |
| Equities | 2,600 | 15,652.00 THOMAS WEISEL PARTNERS GROUP INC COM |
| Equities | 7,800 | 79,924.23 THOMPSON CREEK COM |
| Equities | 2,300 | 42,251.00 THOR INDS INC COM STK |
| Equities | 4,300 | 78,991.00 THOR INDS INC COM STK |
| Equities | 2,400 | 64,272.00 THORATEC CORP |
| Equities | 17,100 | 457,938.00 THORATEC CORP |
| Equities | 10,186 | 272,781.08 THORATEC CORP |
| Equities | 4,100 | 29,356.00 T-HQ INC COM NEW |
| Equities | 3,300 | 23,628.00 T-HQ INC COM NEW |
| Equities | 7,662 | 54,859.92 T-HQ INC COM NEW |
| Equities | 1,755,078 | 1,306,186.00 THREE ARCH CAPITAL, LP |
| Equities | 2,760,388 | 2,030,553.00 THREE ARCH PARTNERS IV 6-007925 |
| Equities | 3,190,922 | 2,340,748.00 THREE ARCH PARTNERS IV |
| Equities | 914 | 22,678.97 THYSSENKRUPP AG NPV |
| Equities | 3,019 | 74,910.08 THYSSENKRUPP AG NPV |
| Equities | 1,260 | 3,529.34 TIB FINL CORP COM |
| Equities | 11,900 | 85,323.00 TIBCO SOFTWARE INC COM |
| Equities | 36,128 | 259,037.76 TIBCO SOFTWARE INC COM |
| Equities | 2,360 | 15,151.20 TICKETMASTER ENTMNT INC |
| Equities | 4,476 | 28,735.92 TICKETMASTER ENTMNT INC |
| Equities | 2,840 | 121,750.80 TIDEWATER INC COM |
| Equities | 11,490 | 492,576.30 TIDEWATER INC COM |
| Equities | 6,200 | 265,794.00 TIDEWATER INC COM |
| Equities | 6,020 | 258,077.40 TIDEWATER INC COM |
| Equities | 9,080 | 230,268.80 TIFFANY & CO COM |
| Equities | 31,758 | 805,382.88 TIFFANY & CO COM |
| Equities | 7,650 | 194,004.00 TIFFANY & CO COM |
| Equities | 17,300 | 438,728.00 TIFFANY & CO COM |
| Equities | 2,900 | 54,113.31 TIGER BRANDS ZAR0.10 |
| Equities | 1,100 | 1,243.00 TII NETWORK TECHNOLOGIES INC |
| Equities | 1,600 | 6,560.00 TIMBERLAND BANCORP INC COM |
| Equities | 2,600 | 34,502.00 TIMBERLAND CO CL A |
| Equities | 5,736 | 76,116.72 TIMBERLAND CO CL A |
| Equities | 12,400 | 164,548.00 TIMBERLAND CO CL A |
| Equities | 2,912 | 92,223.04 TIME WARNER CABLE INC COM |
| Equities | 23,714 | 751,022.38 TIME WARNER CABLE INC COM |
| Equities | 53,210 | 1,685,160.70 TIME WARNER CABLE INC COM |
| Equities | 25,138 | 796,120.46 TIME WARNER CABLE INC COM |
| Equities | 3,740 | 94,210.60 TIME WARNER INC USD0.01 |
| Equities | 81,066 | 2,042,052.54 TIME WARNER INC USD0.01 |
| Equities | 190,302 | 4,793,707.38 TIME WARNER INC USD0.01 |
| Equities | 5,853 | 147,437.07 TIME WARNER INC USD0.01 |

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| Equities | 31,161 | 784,945.59 TIME WARNER INC USD0.01 |
| Equities | 5,200 | 88,816.00 TIMKEN CO COM |
| Equities | 8,700 | 148,596.00 TIMKEN CO COM |
| Equities | 3,300 | 56,364.00 TIMKEN CO COM |
| Equities | 2,625 | 19,608.75 TITAN INTL INC ILL COM |
| Equities | 3,125 | 23,343.75 TITAN INTL INC ILL COM |
| Equities | 1,600 | 20,304.00 TITAN MACHY INC COM |
| Equities | 1,500 | 19,035.00 TITAN MACHY INC COM |
| Equities | 7,800 | 71,682.00 TITANIUM METALS CORP COM NEW |
| Equities | 12,216 | 112,265.04 TITANIUM METALS CORP COM NEW |
| Equities | 4,040 | 42,339.20 TIVO INC COM |
| Equities | 7,600 | 79,648.00 TIVO INC COM |
| Equities | 13,100 | 137,288.00 TIVO INC COM |
| Equities | 2,325 | 73,144.50 TJX COS INC COM NEW |
| Equities | 6,015 | 189,231.90 TJX COS INC COM NEW |
| Equities | 11,233 | 353,390.18 TJX COS INC COM NEW |
| Equities | 28,400 | 893,464.00 TJX COS INC COM NEW |
| Equities | 63,300 | 1,991,418.00 TJX COS INC COM NEW |
| Equities | 5,440 | 171,142.40 TJX COS INC COM NEW |
| Equities | 3,000 | 56,250.00 TNS INC COM |
| Equities | 6,300 | 118,125.00 TNS INC COM |
| Equities | 27,177 | 527,768.92 TNT NV EURO.48 |
| Equities | 22,259 | 432,262.89 TNT NV EURO.48 |
| Equities | 1,895 | 36,800.32 TNT NV EURO.48 |
| Equities | 8,895 | 172,738.15 TNT NV EURO.48 |
| Equities | 139,912 | 2,717,047.67 TNT NV EURO.48 |
| Equities | 6,202 | 120,440.92 TNT NV EURO.48 |
| Equities | 42,000 | 289,039.75 TOA CORP NPV |
| Equities | 2,100 | 34,965.00 TODD SHIPYARDS CORP COM |
| Equities | 1,225 | 69,760.80 TOD'S SPA EUR2 |
| Equities | 207 | 11,788.15 TOD'S SPA EUR2 |
| Equities | 700 | 39,863.31 TOD'S SPA EUR2 |
| Equities | 44,000 | 230,294.86 TOKAI CARBON CO NPV |
| Equities | 14,600 | 404,021.35 TOKIO MARINE HOLDINGS INC NPV |
| Equities | 17,900 | 495,341.24 TOKIO MARINE HOLDINGS INC NPV |
| Equities | 150,100 | 4,153,671.56 TOKIO MARINE HOLDINGS INC NPV |
| Equities | 28,600 | 735,119.45 TOKYO ELEC POWER NPV |
| Equities | 11,100 | 285,308.60 TOKYO ELEC POWER NPV |
| Equities | 3,800 | 97,673.21 TOKYO ELEC POWER NPV |
| Equities | 3,300 | 159,724.31 TOKYO ELECTRON NPV |
| Equities | 182,000 | 650,774.73 TOKYO GAS CO NPV |
| Equities | 8,000 | 28,605.48 TOKYO GAS CO NPV |
| Equities | 26,000 | 92,967.82 TOKYO GAS CO NPV |
| Equities | 9,100 | 175,992.12 TOKYO OHKA KOGYO NPV |
| Equities | 16,000 | 89,381.77 TOKYO TATEMONO CO NPV |
| Equities | 18 | 97,383.01 TOKYU REIT INC REIT |
| Equities | 8,190 | 138,984.30 TOLL BROS INC COM |
| Equities | 17,976 | 305,052.72 TOLL BROS INC COM |
| Equities | 2,700 | 14,148.00 TOLLGRADE COMMUNICATIONS INC COM |
| Equities | 1,700 | 4,675.00 TOMOTHERAPY INC COM |
| Equities | 1,700 | 81,515.00 TOMPKINS FINL CORP COM USD0.10 |
| Equities | 1,252 | 60,033.40 TOMPKINS FINL CORP COM USD0.10 |
| Equities | 5,000 | 50,940.56 TONEN GEN SEKIYU NPV |
| Equities | 17,000 | 173,197.91 TONEN GEN SEKIYU NPV |
| Equities | 200 | 4,538.00 TOOTSIE ROLL INDS INC COM |
| Equities | 1,379 | 31,289.51 TOOTSIE ROLL INDS INC COM |
| Equities | 2,705 | 61,376.45 TOOTSIE ROLL INDS INC COM |
| Equities | 1,400 | 518.00 TOR MINERALS INTL INC COM |
| Equities | 48,000 | 244,763.43 TORAY INDS INC NPV |
| Equities | 6,790 | 251,501.60 TORCHMARK CORP COM |
| Equities | 14,800 | 548,192.00 TORCHMARK CORP COM |
| Equities | 5,100 | 34,170.00 TOREADOR RES CORP COM |
| Equities | 2,500 | 74,750.00 TORO CO COM |
| Equities | 9,330 | 278,967.00 TORO CO COM |
| Equities | 7,560 | 226,044.00 TORO CO COM |
| Equities | 60,100 | 3,109,664.61 TORONTO-DOMINION COM NPV |
| Equities | 7,700 | 398,409.61 TORONTO-DOMINION COM NPV |
| Equities | 585 | 30,268.78 TORONTO-DOMINION COM NPV |
| Equities | 812 | 106.77 TORREYPINES THERAPEUTICS INC COM STK |
| Equities | 88,000 | 319,220.60 TOSHIBA CORP NPV |
| Equities | 29 | 6.38 TOT ENERGY INC COM |
| Equities | 99,270 | 43,164.73 TOTAL PRODUCE ORD EURO.01 |
| Equities | 9,352 | 125,223.28 TOTAL SYS SVCS INC COM |

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| Equities | 12,850 | 172,061.50 | TOTAL SYS SVCS INC COM |
| Equities | 36,233 | 485,159.87 | TOTAL SYS SVCS INC COM |
| Equities | 32,300 | 432,497.00 | TOTAL SYS SVCS INC COM |
| Equities | 72,000 | 436,544.54 | TOTETSU KOGYO CO NPV |
| Equities | 32,205 | 0.00 | TOUAX(TOUAGE INV) EUR8 (STK DIV 09/07/09) |
| Equities | 32,205 | 871,374.54 | TOUAX(TOUAGE INV) EUR8 |
| Equities | 2,887 | 71,539.86 | TOWER GROUP INC COM |
| Equities | 15,000 | 371,700.00 | TOWER GROUP INC COM |
| Equities | 6,600 | 163,548.00 | TOWER GROUP INC COM |
| Equities | 33,181 | 822,225.18 | TOWER GROUP INC COM |
| Equities | 8,000 | 198,240.00 | TOWER GROUP INC COM |
| Equities | 1,400 | 5,250.00 | TOWN SPORTS INTL HLDGS INC COM STK |
| Equities | 4,000 | 82,375.50 | TOYO SUISAN KAISHA NPV |
| Equities | 240 | 0.09 | TPC LIQ INC COM |
| Equities | 10,476,532 | 9,802,813.00 | TPG PARTNERS IV, LP 6-007897 |
| Equities | 10,318,424 | 8,402,002.00 | TPG PARTNERS IV, LP 6-007898 |
| Equities | 260 | 730.60 | TRACK DATA CORP COM PAR \$.01 COM PAR \$.01 |
| Equities | 1,700 | 70,244.00 | TRACTOR SUPPLY CO COM |
| Equities | 6,800 | 280,976.00 | TRACTOR SUPPLY CO COM |
| Equities | 2,700 | 22,842.00 | TRADESTATION GROUP INC COM |
| Equities | 4,700 | 39,762.00 | TRADESTATION GROUP INC COM |
| Equities | 1,400 | 6,776.00 | TRAILER BRDG INC COM |
| Equities | 200 | 170.00 | TRANS LUX CORP COM |
| Equities | 7,061 | 8,261.37 | TRANS WORLD ENTMT CORP COM |
| Equities | 1,200 | 5,976.00 | TRANSACT TECHNOLOGIES INC COM |
| Equities | 1,600 | 69,328.00 | TRANSATLANTIC HLDGS INC COM |
| Equities | 7,068 | 306,256.44 | TRANSATLANTIC HLDGS INC COM |
| Equities | 14,000 | 606,620.00 | TRANSATLANTIC HLDGS INC COM |
| Equities | 800 | 4,168.00 | TRANSCAT INC COM |
| Equities | 760 | 12,046.00 | TRANSCEND SVCS INC COM NEW COM NEW |
| Equities | 3,000 | 36,210.00 | TRANSCONTINENTAL RLTY INVS COM NEW COM NEW |
| Equities | 1,600 | 19,312.00 | TRANSCONTINENTAL RLTY INVS COM NEW COM NEW |
| Equities | 4,900 | 177,380.00 | TRANSDIGM GROUP INC COM |
| Equities | 5,875 | 212,675.00 | TRANSDIGM GROUP INC COM |
| Equities | 1,800 | 65,160.00 | TRANSDIGM GROUP INC COM |
| Equities | 4,000 | 144,800.00 | TRANSDIGM GROUP INC COM |
| Equities | 4,400 | 1,760.00 | TRANSGENOMIC INC COM STK ISIN #US89365K2069 |
| Equities | 975,000 | 859,218.75 | TRANSOCEAN INC SR NT CONV SER C 1.5% DUE12-15-2037/12-21-2012 REG |
| Equities | 2,940 | 218,412.60 | TRANSOCEAN LTD |
| Equities | 18,757 | 1,393,457.53 | TRANSOCEAN LTD |
| Equities | 18,200 | 1,352,078.00 | TRANSOCEAN LTD |
| Equities | 22,505 | 11,139.97 | TRANSWITCH CORP COM |
| Equities | 5,746 | 235,815.84 | TRAVELERS COS INC COM STK |
| Equities | 49,270 | 2,022,040.80 | TRAVELERS COS INC COM STK |
| Equities | 89,410 | 3,669,386.40 | TRAVELERS COS INC COM STK |
| Equities | 46,000 | 1,887,840.00 | TRAVELERS COS INC COM STK |
| Equities | 7,840 | 321,753.60 | TRAVELERS COS INC COM STK |
| Equities | 15,828 | 649,581.12 | TRAVELERS COS INC COM STK |
| Equities | 1,800 | 19,710.00 | TRAVELZOO INC COM STK |
| Equities | 1,000 | 10,950.00 | TRAVELZOO INC COM STK |
| Equities | 2,100 | 8,400.00 | TRC COS INC COM |
| Equities | 2,300 | 30,636.00 | TREDEGAR CORP INC |
| Equities | 2,812 | 37,455.84 | TREDEGAR CORP INC |
| Equities | 393 | 3,772.80 | TREE COM INC COM |
| Equities | 746 | 7,161.60 | TREE COM INC COM |
| Equities | 1,500 | 43,155.00 | TREEHOUSE FOODS INC COM |
| Equities | 3,578 | 102,939.06 | TREEHOUSE FOODS INC COM |
| Equities | 44,000 | 1,409,130.95 | TREND MICRO INC NPV |
| Equities | 4,600 | 53,456.40 | TREVI FINANZIARIA EURO.50 |
| Equities | 2,800 | 37,436.00 | TREX CO INC COM |
| Equities | 800 | 544.00 | TRIAD GTY INC COM |
| Equities | 1,781 | 1,211.08 | TRIAD GTY INC COM |
| Equities | 3,000 | 46,500.00 | TRICO BANCSHARES COM STK |
| Equities | 1,800 | 6,174.00 | TRICO MARINE SVCS INC COM NEW |
| Equities | 5,000 | 0.00 | TRICORD SYS INC COM |
| Equities | 2,800 | 4,872.00 | TRIDENT MICROSYSTEMS INC COM |
| Equities | 8,400 | 14,616.00 | TRIDENT MICROSYSTEMS INC COM |
| Equities | 7,700 | 151,151.00 | TRIMBLE NAV LTD COM |
| Equities | 22,028 | 432,409.64 | TRIMBLE NAV LTD COM |
| Equities | 2,400 | 432.00 | TRIMEDYNE INC COM |
| Equities | 4,300 | 8,686.00 | TRIMERIS INC COM |
| Equities | 6,500 | 88,530.00 | TRINITY IND INC COM |
| Equities | 9,350 | 127,347.00 | TRINITY IND INC COM |

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| Equities | 32,391 | 171,996.21 TRIQUINT SEMICONDUCTOR INC COM |
| Equities | 900 | 36,000.00 TRIUMPH GROUP INC NEW COM |
| Equities | 4,400 | 176,000.00 TRIUMPH GROUP INC NEW COM |
| Equities | 2,300 | 92,000.00 TRIUMPH GROUP INC NEW COM |
| Equities | 6,300 | 140,490.00 TRUE RELIGION APPAREL INC COM STK |
| Equities | 2,600 | 21,840.00 TRUEBLUE INC COM STK |
| Equities | 7,880 | 66,192.00 TRUEBLUE INC COM STK |
| Equities | 3,900 | 32,760.00 TRUEBLUE INC COM STK |
| Equities | 4,900 | 28,959.00 TRUSTCO BK CORP N Y COM |
| Equities | 10,345 | 61,138.95 TRUSTCO BK CORP N Y COM |
| Equities | 2,600 | 50,232.00 TRUSTMARK CORP COM |
| Equities | 24,840 | 479,908.80 TRUSTMARK CORP COM |
| Equities | 3,900 | 44,070.00 TRW AUTOMOTIVE HLDGS CORP COM |
| Equities | 13,450 | 151,985.00 TRW AUTOMOTIVE HLDGS CORP COM |
| Equities | 3,800 | 224,026.22 TRYGVESTA A/S DKK25 |
| Equities | 516,890 | 34,461.00 TSG CAPITAL FUND II, L.P. |
| Equities | 420,775 | 35,453.00 TSG CAPITAL FUND II, LP |
| Equities | 1,204,391 | 15,517.00 TSG CAPITAL FUND III, L.P. |
| Equities | 4,058,627 | 46,692.00 TSG CAPITAL FUND III, LP |
| Equities | 900 | 1,647.00 TSR INC COM |
| Equities | 4,800 | 38,208.00 TTM TECHNOLOGIES INC COM |
| Equities | 1,500 | 11,940.00 TTM TECHNOLOGIES INC COM |
| Equities | 2,400 | 8,088.00 TUESDAY MORNING CORP COM NEW ISIN US8990355054 |
| Equities | 4,900 | 16,513.00 TUESDAY MORNING CORP COM NEW ISIN US8990355054 |
| Equities | 7,060 | 34,415.22 TULLETT PREBON GRP ORD GBP0.25 |
| Equities | 23,583 | 114,959.49 TULLETT PREBON GRP ORD GBP0.25 |
| Equities | 19,800 | 305,696.55 TULLOW OIL ORD GBP0.10 |
| Equities | 3,000 | 78,060.00 TUPPERWARE BRANDS CORPORATION |
| Equities | 11,600 | 301,832.00 TUPPERWARE BRANDS CORPORATION |
| Equities | 124,000 | 389,063.92 TURK TELEKOMUNIKAS TRY1 |
| Equities | 1,000 | 17,360.00 TUTOR PERINI CORP COM |
| Equities | 2,300 | 39,928.00 TUTOR PERINI CORP COM |
| Equities | 20,500 | 355,880.00 TUTOR PERINI CORP COM |
| Equities | 9,400 | 96,538.00 TW TELECOM INC CL A STK |
| Equities | 23,100 | 237,237.00 TW TELECOM INC CL A STK |
| Equities | 19,600 | 201,292.00 TW TELECOM INC CL A STK |
| Equities | 1,600 | 10,688.00 TWEEN BRANDS INC COM STK |
| Equities | 2,830 | 18,904.40 TWEEN BRANDS INC COM STK |
| Equities | 1,100 | 7,348.00 TWEEN BRANDS INC COM STK |
| Equities | 1,200 | 8,172.00 TWIN DISC INC COM |
| Equities | 1,600 | 10,896.00 TWIN DISC INC COM |
| Equities | 2,400 | 37,128.00 TX CAP BANCSHARES INC COM |
| Equities | 32,040 | 595,623.60 TYCO ELECTRONICS LTD F |
| Equities | 27,691 | 514,775.69 TYCO ELECTRONICS LTD F |
| Equities | 6,299 | 163,648.02 TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 |
| Equities | 4,624 | 120,131.52 TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80 |
| Equities | 4,100 | 64,042.00 TYLER TECHNOLOGIES INC COM STK |
| Equities | 5,400 | 84,348.00 TYLER TECHNOLOGIES INC COM STK |
| Equities | 15,900 | 200,499.00 TYSON FOODS INC CL A COM (DELAWARE) |
| Equities | 40,962 | 516,530.82 TYSON FOODS INC CL A COM (DELAWARE) |
| Equities | 36,700 | 462,787.00 TYSON FOODS INC CL A COM (DELAWARE) |
| Equities | 1,500 | 11,955.00 U M H PPTYS INC COM STK |
| Equities | 4,200 | 10,206.00 U S AWYS GROUP INC COM |
| Equities | 27,106 | 65,867.58 U S AWYS GROUP INC COM |
| Equities | 1,500 | 2,970.00 U S CONCRETE INC COM ISIN #US90333L1026 |
| Equities | 1,100 | 2,200.00 U S ENERGY CORP WYO COM |
| Equities | 1,500 | 13,890.00 U S GLOBAL INVS INC CL A CL A STK |
| Equities | 1,950 | 28,762.50 U S PHYSICAL THERAPY COM |
| Equities | 4,200 | 0.42 U S WIRELESS CORP COM |
| Equities | 139 | 0.00 U.S AIR WT SER A EXP 4-1-10 |
| Equities | 900 | 34,605.00 U.S. CELLULAR CORP COM |
| Equities | 2,280 | 87,666.00 U.S. CELLULAR CORP COM |
| Equities | 5,800 | 18,502.00 UAL CORP COM NEW STK |
| Equities | 19,900 | 63,481.00 UAL CORP COM NEW STK |
| Equities | 325 | 0.65 UAL CORP COM STK PAR \$0.01 |
| Equities | 14,000 | 39,177.07 UBE INDUSTRIES NPV |
| Equities | 44,000 | 123,127.95 UBE INDUSTRIES NPV |
| Equities | 24,600 | 598,492.54 UBISOFT ENTERTAIN NPV |
| Equities | 23,268 | 284,337.93 UBS AG CHF0.10 |
| Equities | 104,239 | 1,273,813.90 UBS AG CHF0.10 |
| Equities | 13,468 | 164,444.28 UBS AG SHS COM |
| Equities | 22,943 | 734,048.61 UCB NPV |
| Equities | 5,800 | 7,308.00 UCBH HLDGS INC COM |

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| Equities | 39,900 | 50,274.00 | UCBH HLDGS INC COM | |
| Equities | 115,524 | 1,193,362.92 | UDR INC COM STK | |
| Equities | 9,658 | 99,767.14 | UDR INC COM STK | |
| Equities | 28,574 | 295,169.42 | UDR INC COM STK | |
| Equities | 46,739 | 482,813.87 | UDR INC COM STK | |
| Equities | 37,588 | 388,284.04 | UDR INC COM STK | |
| Equities | 700 | 2,919.00 | UFP TECHNOLOGIES INC COM | |
| Equities | 500 | 12,745.00 | UGI CORP NEW COM | |
| Equities | 6,200 | 158,038.00 | UGI CORP NEW COM | |
| Equities | 21,746 | 554,305.54 | UGI CORP NEW COM | |
| Equities | 12,800 | 326,272.00 | UGI CORP NEW COM | |
| Equities | 1,100 | 24,695.00 | UIL HLDGS CORP COM | |
| Equities | 3,158 | 70,897.10 | UIL HLDGS CORP COM | |
| Equities | 400 | 200.00 | UIT KAISER VENTURES LLC UNIT MEMBERSHIP INT CL A | |
| Equities | 3,390 | 155,228.10 | UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV \$1000 UIT VAL REG | |
| Equities | 8,349 | 92,840.88 | ULTA SALON COSMETICS & FRAGRANCE INC COMSTK | |
| Equities | 1,940 | 21,572.80 | ULTA SALON COSMETICS & FRAGRANCE INC COMSTK | |
| Equities | 2,100 | 50,904.00 | ULTIMATE SOFTWARE GROUP INC COM | |
| Equities | 3,300 | 79,992.00 | ULTIMATE SOFTWARE GROUP INC COM | |
| Equities | 2,100 | 5,040.00 | ULTRA CLEAN HLDGS INC COM | |
| Equities | 11,000 | 429,000.00 | ULTRA PETE CORP COM NPV | |
| Equities | 25,700 | 1,002,300.00 | ULTRA PETE CORP COM NPV | |
| Equities | 2,900 | 20,793.00 | ULTRALIFE CORPORATION | |
| Equities | 2,300 | 28,313.00 | ULTRATECH INC EFF 06-10-03 | |
| Equities | 14,800 | 182,188.00 | ULTRATECH INC EFF 06-10-03 | |
| Equities | 2,100 | 25,851.00 | ULTRATECH INC EFF 06-10-03 | |
| Equities | 2,000 | 76,020.00 | UMB FINL CORP COM STK | |
| Equities | 3,566 | 135,543.66 | UMB FINL CORP COM STK | |
| Equities | 16,300 | 369,697.88 | UMICORE COMMON STOCK NPV | |
| Equities | 2,900 | 22,504.00 | UMPQUA HLDGS CORP COM | |
| Equities | 5,797 | 44,984.72 | UMPQUA HLDGS CORP COM | |
| Equities | 550 | 12,309.00 | UNDER ARMOR INC CL A | |
| Equities | 2,290 | 51,250.20 | UNDER ARMOR INC CL A | |
| Equities | 5,600 | 125,328.00 | UNDER ARMOR INC CL A | |
| Equities | 9,536 | 1,419,961.23 | UNIBAIL-RODAMCO SE EUR5 | |
| Equities | 2,900 | 431,825.46 | UNIBAIL-RODAMCO SE EUR5 | |
| Equities | 9,360 | 1,393,753.89 | UNIBAIL-RODAMCO SE EUR5 | |
| Equities | 9,000 | 1,340,147.97 | UNIBAIL-RODAMCO SE EUR5 | |
| Equities | 1,800 | 9,864.00 | UNICA CORP COM STK | |
| Equities | 1,800 | 137,492.87 | UNI-CHARM CORP NPV | |
| Equities | 900 | 6,885.00 | UNICO AMERN CORP COM | |
| Equities | 630,732 | 1,588,029.81 | UNICREDIT SPA EURO.50 | |
| Equities | 74,517 | 187,615.69 | UNICREDIT SPA EURO.50 | |
| Equities | 10,560 | 14,995.20 | UNIFI INC COM | |
| Equities | 1,700 | 63,189.00 | UNIFIRST CORP MASS COM | |
| Equities | 1,800 | 66,906.00 | UNIFIRST CORP MASS COM | |
| Equities | 8,900 | 13,617.00 | UNIGENE LABS INC COM STK | |
| Equities | 2,300 | 34,431.00 | UNION BANKSHARES CORP COM | |
| Equities | 2,200 | 14,564.00 | UNION DRILLING INC COM | |
| Equities | 6,751 | 351,457.06 | UNION PAC CORP COM | |
| Equities | 3,505 | 182,470.30 | UNION PAC CORP COM | |
| Equities | 43,344 | 2,256,488.64 | UNION PAC CORP COM | |
| Equities | 80,920 | 4,212,695.20 | UNION PAC CORP COM | |
| Equities | 5,940 | 309,236.40 | UNION PAC CORP COM | |
| Equities | 14,366 | 747,893.96 | UNION PAC CORP COM | |
| Equities | -74,364 | -5,736.87 | UNIONE DI BANCHE I C/W 30/06/11(BANCHE)EUR12.3 | |
| Equities | 28,200 | 366,672.36 | UNIONE DI BANCHE I EUR2.50 | |
| Equities | 43,000 | 475,970.36 | UNIPRES CORP NPV | |
| Equities | 1,700 | 45,118.00 | UNISOURCE ENERGY CORP COM | |
| Equities | 4,050 | 107,487.00 | UNISOURCE ENERGY CORP COM | |
| Equities | 76,613 | 115,685.63 | UNISYS CORP COM | |
| Equities | 4,590 | 126,546.30 | UNIT CORP COM | |
| Equities | 5,400 | 148,878.00 | UNIT CORP COM | |
| Equities | 7,600 | 209,532.00 | UNIT CORP COM | |
| Equities | 100,000 | 223,971.62 | UNITE GROUP ORD GBP0.25 | |
| Equities | 709 | 5,601.10 | UNITED BANCORP INC OHIO COM | |
| Equities | 2,500 | 48,850.00 | UNITED BANKSHARES INC W VA COM | |
| Equities | 5,441 | 106,317.14 | UNITED BANKSHARES INC W VA COM | |
| Equities | 1,000 | 18,320.00 | UNITED CAP CORP COM | |
| Equities | 1,860 | 34,075.20 | UNITED CAP CORP COM | |
| Equities | 2,782 | 16,665.61 | UNITED CMNTY BKS INC BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK | |
| Equities | 6,804 | 40,755.54 | UNITED CMNTY BKS INC BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK | |
| Equities | 4,729 | 5,154.61 | UNITED CMNTY FINL CORP OHIO COM | |

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| Equities | 6,991 | 7,620.19 | UNITED CMNTY FINL CORP OHIO COM |
| Equities | 1,100 | 18,865.00 | UNITED FIRE & CAS CO COM |
| Equities | 2,574 | 44,144.10 | UNITED FIRE & CAS CO COM |
| Equities | 900 | 8,352.00 | UNITED GUARDIAN INC COM |
| Equities | 52,600 | 615,320.14 | UNITED INTERNET AG NPV(REGD) |
| Equities | 375 | 9,843.75 | UNITED NAT FOODS INC COM |
| Equities | 1,900 | 49,875.00 | UNITED NAT FOODS INC COM |
| Equities | 15,900 | 417,375.00 | UNITED NAT FOODS INC COM |
| Equities | 4,542 | 119,227.50 | UNITED NAT FOODS INC COM |
| Equities | 4,876 | 31,742.76 | UNITED ONLINE INC COM |
| Equities | 9,239 | 60,145.89 | UNITED ONLINE INC COM |
| Equities | 27,200 | 177,072.00 | UNITED ONLINE INC COM |
| Equities | 2,400 | 8,520.00 | UNITED PANAM FINL CORP COM |
| Equities | 1,585 | 79,234.15 | UNITED PARCEL SVC INC CL B |
| Equities | 52,630 | 2,630,973.70 | UNITED PARCEL SVC INC CL B |
| Equities | 112,780 | 5,637,872.20 | UNITED PARCEL SVC INC CL B |
| Equities | 5,990 | 299,440.10 | UNITED PARCEL SVC INC CL B |
| Equities | 19,500 | 974,805.00 | UNITED PARCEL SVC INC CL B |
| Equities | 17,000 | 849,830.00 | UNITED PARCEL SVC INC CL B |
| Equities | 1,000 | 42,420.00 | UNITED STS LIME & MINERALS INC COM |
| Equities | 18,390 | 657,258.60 | UNITED STS STL CORP NEW COM |
| Equities | 20,700 | 739,818.00 | UNITED STS STL CORP NEW COM |
| Equities | 18,200 | 650,468.00 | UNITED STS STL CORP NEW COM |
| Equities | 1,890 | 67,548.60 | UNITED STS STL CORP NEW COM |
| Equities | 4,300 | 153,682.00 | UNITED STS STL CORP NEW COM |
| Equities | 1,590 | 82,616.40 | UNITED TECHNOLOGIES CORP COM |
| Equities | 7,450 | 387,102.00 | UNITED TECHNOLOGIES CORP COM |
| Equities | 7,330 | 380,866.80 | UNITED TECHNOLOGIES CORP COM |
| Equities | 69,770 | 3,625,249.20 | UNITED TECHNOLOGIES CORP COM |
| Equities | 140,692 | 7,310,356.32 | UNITED TECHNOLOGIES CORP COM |
| Equities | 47,600 | 2,473,296.00 | UNITED TECHNOLOGIES CORP COM |
| Equities | 5,940 | 308,642.40 | UNITED TECHNOLOGIES CORP COM |
| Equities | 20,115 | 1,045,175.40 | UNITED TECHNOLOGIES CORP COM |
| Equities | 23,600 | 1,226,256.00 | UNITED TECHNOLOGIES CORP COM |
| Equities | 90,700 | 4,712,772.00 | UNITED TECHNOLOGIES CORP COM |
| Equities | 15,000 | 779,400.00 | UNITED TECHNOLOGIES CORP COM |
| Equities | 30 | 128,724.67 | UNITED URBAN INVES REIT |
| Equities | 77,200 | 631,870.04 | UNITED UTILITIES GROUP ORD GBPO.05 |
| Equities | 2,300 | 21,735.00 | UNITED WESTN BANCORP INC COM STK |
| Equities | 500 | 4,725.00 | UNITED WESTN BANCORP INC COM STK |
| Equities | 11,334 | 283,123.32 | UNITEDHEALTH GROUP INC COM |
| Equities | 6,400 | 159,872.00 | UNITEDHEALTH GROUP INC COM |
| Equities | 81,900 | 2,045,862.00 | UNITEDHEALTH GROUP INC COM |
| Equities | 191,579 | 4,785,643.42 | UNITEDHEALTH GROUP INC COM |
| Equities | 68,700 | 1,716,126.00 | UNITEDHEALTH GROUP INC COM |
| Equities | 6,380 | 159,372.40 | UNITEDHEALTH GROUP INC COM |
| Equities | 17,776 | 444,044.48 | UNITEDHEALTH GROUP INC COM |
| Equities | 94,500 | 2,360,610.00 | UNITEDHEALTH GROUP INC COM |
| Equities | 900 | 18,558.00 | UNITIL CORP COM |
| Equities | 2,200 | 26,444.00 | UNITRIN INC COM |
| Equities | 6,140 | 73,802.80 | UNITRIN INC COM |
| Equities | 667 | 2,334.50 | UNITY BANCORP NJ |
| Equities | 900 | 29,781.00 | UNIVERSAL FST PRODS INC COM |
| Equities | 2,000 | 66,180.00 | UNIVERSAL FST PRODS INC COM |
| Equities | 900 | 28,368.00 | UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT |
| Equities | 1,900 | 59,888.00 | UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT |
| Equities | 1,300 | 20,345.00 | UNIVERSAL TRUCKLOAD SVCS INC COM STK |
| Equities | 2,200 | 44,572.00 | UNIVEST CORP PA COM |
| Equities | 21,800 | 345,748.00 | UNUM GROUP |
| Equities | 48,097 | 762,818.42 | UNUM GROUP |
| Equities | 8,130 | 128,941.80 | UNUM GROUP |
| Equities | 69,400 | 1,100,684.00 | UNUM GROUP |
| Equities | 1,900 | 16,568.00 | UNVL AMERN FINL CORP COM |
| Equities | 5,500 | 47,960.00 | UNVL AMERN FINL CORP COM |
| Equities | 8,900 | 77,608.00 | UNVL AMERN FINL CORP COM |
| Equities | 4,100 | 0.00 | UNVL BROADBAND NETWORKS INC COM |
| Equities | 1,690 | 55,955.90 | UNVL CORP VA COM |
| Equities | 3,130 | 103,634.30 | UNVL CORP VA COM |
| Equities | 2,000 | 19,560.00 | UNVL DISPLAY CORP COM |
| Equities | 4,900 | 47,922.00 | UNVL DISPLAY CORP COM |
| Equities | 2,700 | 54,459.00 | UNVL ELECTRS INC COM |
| Equities | 3,890 | 190,026.50 | UNVL HEALTH SERVICES INC CL B COM |
| Equities | 6,160 | 300,916.00 | UNVL HEALTH SERVICES INC CL B COM |

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| Equities | 900 | 14,643.00 UNVL STAINLESS & ALLOY PRODS INC COM |
| Equities | 2,100 | 31,353.00 UNVL TECH INST INC COM |
| Equities | 150,760 | 139,578.13 UOB-KAY HIAN HOLDI NPV |
| Equities | 54,500 | 474,719.90 UPM-KYMMENE CORP NPV |
| Equities | 129,100 | 1,124,519.98 UPM-KYMMENE CORP NPV |
| Equities | 3,300 | 8,514.00 UQM TECHNOLOGIES INC COM |
| Equities | 2,600 | 3,328.00 URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001 |
| Equities | 7,500 | 9,600.00 URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001 |
| Equities | 9,270 | 193,464.90 URBAN OUTFITTERS INC COM |
| Equities | 20,900 | 436,183.00 URBAN OUTFITTERS INC COM |
| Equities | 2,600 | 3,224.00 UROLOGIX INC COM |
| Equities | 5,610 | 277,807.20 URS CORP NEW COM |
| Equities | 11,900 | 589,288.00 URS CORP NEW COM |
| Equities | 3,800 | 53,504.00 URSTADT BIDDLE PPTYS INC CL A |
| Equities | 1,700 | 22,576.00 URSTADT BIDDLE PPTYS INC COM |
| Equities | 14,200 | 14.20 US AIRWAYS GROUP INC COM |
| Equities | 139 | 139.00 US AIRWAYS GROUP INC PFD SER A NEW |
| Equities | 125,590 | 2,250,572.80 US BANCORP |
| Equities | 274,432 | 4,917,821.44 US BANCORP |
| Equities | 16,650 | 298,368.00 US BANCORP |
| Equities | 46,300 | 829,696.00 US BANCORP |
| Equities | 647,670 | 73,346.00 US VENTURE PARTNERS IV, LP |
| Equities | 1,307,161 | 51,741.00 US VENTURE PARTNERS V, LP |
| Equities | 4,488,370 | 250,764.00 US VENTURE PARTNERS VI, LP |
| Equities | 5,612,127 | 1,229,298.00 US VENTURE PARTNERS VII, LP |
| Equities | 4,590,282 | 2,437,947.00 US VENTURE PARTNERS VIII, LP |
| Equities | 2,500 | 31,900.00 USA MOBILITY INC COM STK |
| Equities | 1,900 | 25,707.00 USA TRUCK INC COM |
| Equities | 800 | 23,784.00 USANA HEALTH SCIENCES INC CDT-SHS |
| Equities | 900 | 26,757.00 USANA HEALTH SCIENCES INC CDT-SHS |
| Equities | 5,200 | 27,664.00 USEC INC COM |
| Equities | 12,760 | 67,883.20 USEC INC COM |
| Equities | 5,600 | 56,392.00 USG CORP COM NEW |
| Equities | 13,380 | 134,736.60 USG CORP COM NEW |
| Equities | 2,300 | 11,270.00 U-STORE-IT TR COM |
| Equities | 810 | 21,635.10 UTAH MED PRODS INC COM |
| Equities | 1,300 | 6,227.00 UTD AMER INDY LTD COM |
| Equities | 9,217 | 60,602.22 UTD BUSINESS MEDIA ORD GBP0.10 |
| Equities | 3,538 | 48,895.16 UTD FINL BANCORP INC MD COM STK |
| Equities | 512,000 | 5,193,049.37 UTD O/S BANK NPV |
| Equities | 43,000 | 436,135.01 UTD O/S BANK NPV |
| Equities | 174,000 | 1,764,825.37 UTD O/S BANK NPV |
| Equities | 4,300 | 27,907.00 UTD RENTALS INC COM |
| Equities | 14,473 | 93,929.77 UTD RENTALS INC COM |
| Equities | 2,678 | 13,497.12 UTD SEC BANCSHARES CAL COM COM STK |
| Equities | 1,700 | 59,296.00 UTD STATIONERS INC COM |
| Equities | 4,900 | 170,912.00 UTD STATIONERS INC COM |
| Equities | 2,673 | 93,234.24 UTD STATIONERS INC COM |
| Equities | 5,200 | 181,376.00 UTD STATIONERS INC COM |
| Equities | 350 | 29,165.50 UTD THERAPEUTICS CORP DEL COM STK |
| Equities | 1,890 | 157,493.70 UTD THERAPEUTICS CORP DEL COM STK |
| Equities | 7,700 | 641,641.00 UTD THERAPEUTICS CORP DEL COM STK |
| Equities | 4,700 | 391,651.00 UTD THERAPEUTICS CORP DEL COM STK |
| Equities | 23,000 | 22,419.79 UTD TRACTORS IDR250 |
| Equities | 900 | 3,411.00 UTEK CORP COM |
| Equities | 4,900 | 55,860.00 UTI WORLDWIDE INC ORD NPV |
| Equities | 17,900 | 204,060.00 UTI WORLDWIDE INC ORD NPV |
| Equities | 8,200 | 93,480.00 UTI WORLDWIDE INC ORD NPV |
| Equities | 17,234 | 28,091.42 UTSTARCOM INC COM |
| Equities | 9,880 | 546,858.00 V F CORP COM |
| Equities | 14,400 | 797,040.00 V F CORP COM |
| Equities | 2,860 | 6,578.00 VA COMM BANCORP INC COM STK |
| Equities | 1,500 | 40,230.00 VAIL RESORTS INC COM |
| Equities | 3,470 | 93,065.40 VAIL RESORTS INC COM |
| Equities | 7,639 | 89,376.30 VAL NATL BANCORP COM |
| Equities | 47,150 | 551,655.00 VAL NATL BANCORP COM |
| Equities | 2,400 | 14,664.00 VALASSIS COMMUNICATIONS INC COM |
| Equities | 7,640 | 46,680.40 VALASSIS COMMUNICATIONS INC COM |
| Equities | 33,500 | 1,229,115.00 VALE CAP LTD GTD NT SER RIO CONV INTO COMPANHIA |
| Equities | 5,500 | 141,460.00 VALEANT PHARMACEUTICALS INTL COM STK |
| Equities | 6,900 | 177,468.00 VALEANT PHARMACEUTICALS INTL COM STK |
| Equities | 8,770 | 225,564.40 VALEANT PHARMACEUTICALS INTL COM STK |
| Equities | 16,300 | 29,177.00 VALENCE TECHNOLOGY INC COM |

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| Equities | 14,100 | 25,239.00 | VALENCE TECHNOLOGY INC COM |
| Equities | 38,100 | 643,509.00 | VALERO ENERGY CORP COM STK NEW |
| Equities | 84,498 | 1,427,171.22 | VALERO ENERGY CORP COM STK NEW |
| Equities | 91,100 | 1,538,679.00 | VALERO ENERGY CORP COM STK NEW |
| Equities | 11,749 | 198,440.61 | VALERO ENERGY CORP COM STK NEW |
| Equities | 1,900 | 14,117.00 | VALHI INC NEW COM |
| Equities | 2,170 | 16,123.10 | VALHI INC NEW COM |
| Equities | 7,800 | 171,444.00 | VALIDUS HOLDING LTD COM STK USD0.175 |
| Equities | 25 | 45.00 | VALLEY NATL BANCORP WT EXP WTS |
| Equities | 1,600 | 194,194.09 | VALLOUREC(USIN A T EUR4 |
| Equities | 1,690 | 121,815.20 | VALMONT INDS INC COM |
| Equities | 3,300 | 237,864.00 | VALMONT INDS INC COM |
| Equities | 2,092 | 150,791.36 | VALMONT INDS INC COM |
| Equities | 5,600 | 126,168.00 | VALSPAR CORP COM |
| Equities | 9,308 | 209,709.24 | VALSPAR CORP COM |
| Equities | 10,700 | 241,071.00 | VALSPAR CORP COM |
| Equities | 700 | 23,009.00 | VALUE LINE INC COM |
| Equities | 207 | 6,804.09 | VALUE LINE INC COM |
| Equities | 5,700 | 59,964.00 | VALUECLICK INC COM STK ISIN#US92046N1028 |
| Equities | 38,700 | 407,124.00 | VALUECLICK INC COM STK ISIN#US92046N1028 |
| Equities | 17,742 | 186,645.84 | VALUECLICK INC COM STK ISIN#US92046N1028 |
| Equities | 7,000 | 13,720.00 | VALUEVISION MEDIA |
| Equities | 6,600 | 77,682.00 | VANDA PHARMACEUTICALS INC COM |
| Equities | 1 | 123,038.00 | VARDE SELECT FUND, LP |
| Equities | 1,500 | 59,145.00 | VARIAN INC COM |
| Equities | 3,410 | 134,456.30 | VARIAN INC COM |
| Equities | 1,850 | 65,009.00 | VARIAN MED SYS INC COM ISIN #US9222091057 |
| Equities | 9,080 | 319,071.20 | VARIAN MED SYS INC COM ISIN #US9222091057 |
| Equities | 17,540 | 616,355.60 | VARIAN MED SYS INC COM ISIN #US9222091057 |
| Equities | 3,920 | 137,748.80 | VARIAN MED SYS INC COM ISIN #US9222091057 |
| Equities | 3,000 | 71,970.00 | VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM |
| Equities | 6,670 | 160,013.30 | VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM |
| Equities | 8,200 | 196,718.00 | VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM |
| Equities | 14,497 | 347,783.03 | VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM |
| Equities | 1,900 | 13,889.00 | VASCO DATA SEC INTL INC COM |
| Equities | 3,700 | 27,047.00 | VASCO DATA SEC INTL INC COM |
| Equities | 278 | 0.03 | VAST SOLUTIONS INC CL B1 |
| Equities | 278 | 0.03 | VAST SOLUTIONS INC CL B2 |
| Equities | 278 | 0.03 | VAST SOLUTIONS INC CL B3 |
| Equities | 1,850 | 91,859.55 | VASTNED RETAIL EUR5 |
| Equities | 5,100 | 136,170.00 | VCA ANTECH INC COM STK |
| Equities | 15,700 | 419,190.00 | VCA ANTECH INC COM STK |
| Equities | 2,976 | 42,527.04 | VECTOR GROUP LTD COM STK |
| Equities | 4,634 | 66,219.86 | VECTOR GROUP LTD COM STK |
| Equities | 5,980 | 140,111.40 | VECTREN CORP COM |
| Equities | 4,800 | 112,464.00 | VECTREN CORP COM |
| Equities | 8,744 | 204,871.92 | VECTREN CORP COM |
| Equities | 86,933 | 1,843,973.20 | VEDANTA RESOURCES ORD USD0.10 |
| Equities | 2,700 | 31,293.00 | VEECO INSTRS INC DEL COM |
| Equities | 3,488 | 40,425.92 | VEECO INSTRS INC DEL COM |
| Equities | 608 | 176.32 | VELOCITY EXPRESS CORP COM PAR NEW STK |
| Equities | 9,800 | 0.00 | VENCOR INC NEW COM |
| Equities | 1,800 | 13,806.00 | VENOCO INC COM STK |
| Equities | 90,700 | 2,708,302.00 | VENTAS INC REIT |
| Equities | 89,675 | 2,677,695.50 | VENTAS INC REIT |
| Equities | 8,490 | 253,511.40 | VENTAS INC REIT |
| Equities | 22,278 | 665,221.08 | VENTAS INC REIT |
| Equities | 18,100 | 540,466.00 | VENTAS INC REIT |
| Equities | 22,982 | 686,242.52 | VENTAS INC REIT |
| Equities | 375,208 | 24,092.00 | VENTURE PARTNERSHIP ACQUISITION FUND II,LIMITED PARTNERSHIP |
| Equities | 33,442 | 0.00 | VENTURE STRATEGY PARTNERS III, LP |
| Equities | 46,981 | 1,383,196.97 | VEOLIA ENVIRONNEME EUR5 |
| Equities | 1,100 | 357.50 | VERAMARK TECHNOLOGIES INC COM |
| Equities | 3,501 | 56.71 | VERASUN ENERGY CORP COM |
| Equities | 8,600 | 6,536.00 | VERENIUM CORP COM STK |
| Equities | 24,426 | 183,439.26 | VERIFONE HLDGS INC COM |
| Equities | 4,300 | 32,293.00 | VERIFONE HLDGS INC COM |
| Equities | 3,900 | 29,289.00 | VERIFONE HLDGS INC COM |
| Equities | 15,000 | 277,200.00 | VERISIGN INC COM |
| Equities | 32,976 | 609,396.48 | VERISIGN INC COM |
| Equities | 20,000 | 369,600.00 | VERISIGN INC COM |
| Equities | 580,000 | 379,900.00 | VERISIGN INC JR SUB CONV DEB 3.25% DUE 08-15-2037 REG |
| Equities | 3,950 | 121,383.50 | VERIZON COMMUNICATIONS COM |

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| Equities | 2,100 | 64,533.00 | VERIZON COMMUNICATIONS COM |
| Equities | 203,570 | 6,255,706.10 | VERIZON COMMUNICATIONS COM |
| Equities | 456,043 | 14,014,201.39 | VERIZON COMMUNICATIONS COM |
| Equities | 20,450 | 628,428.50 | VERIZON COMMUNICATIONS COM |
| Equities | 4,800 | 147,504.00 | VERIZON COMMUNICATIONS COM |
| Equities | 1,400 | 1,176.00 | VERMONT PURE HLDGS LTD NEW COM |
| Equities | 130 | 1,957.80 | VERSANT CORP COM NEW COM NEW |
| Equities | 1,852,645 | 1,885,871.00 | VERSANT VENTURE CAPITAL I, LP |
| Equities | 3,802,500 | 3,590,787.00 | VERSANT VENTURE CAPITAL II, LP |
| Equities | 9,000 | 320,760.00 | VERTEX PHARMACEUTICALS INC COM |
| Equities | 27,528 | 981,097.92 | VERTEX PHARMACEUTICALS INC COM |
| Equities | 1,400 | 49,896.00 | VERTEX PHARMACEUTICALS INC COM |
| Equities | 4,200 | 798.00 | VERTRO INC COM |
| Equities | 1,346,297 | 441,149.00 | VESTAR CAPITAL PARTNERS III, LP |
| Equities | 3,845,657 | 4,149,991.00 | VESTAR CAPITAL PARTNERS IV, LP |
| Equities | 9,298,927 | 8,899,837.00 | VESTAR CAPITAL PARTNERS V LP |
| Equities | 68,507 | 4,909,762.96 | VESTAS WIND SYSTEM DKK1 |
| Equities | 12,875 | 922,726.12 | VESTAS WIND SYSTEM DKK1 |
| Equities | 480 | 34,400.66 | VESTAS WIND SYSTEM DKK1 |
| Equities | 137 | 68.50 | VIA PHARMACEUTICALS INC COM STK |
| Equities | 36,900 | 837,630.00 | VIACOM INC NEW CL B |
| Equities | 87,888 | 1,995,057.60 | VIACOM INC NEW CL B |
| Equities | 7,820 | 177,514.00 | VIACOM INC NEW CL B |
| Equities | 5,500 | 124,850.00 | VIACOM INC NEW CL B |
| Equities | 1,900 | 32,718.00 | VIAD CORP COM NEW |
| Equities | 2,192 | 37,746.24 | VIAD CORP COM NEW |
| Equities | 1,300 | 33,332.00 | VIASAT INC COM |
| Equities | 3,200 | 82,048.00 | VIASAT INC COM |
| Equities | 3,800 | 97,432.00 | VIASAT INC COM |
| Equities | 600 | 3,480.00 | VICON INDS INC COM |
| Equities | 3,300 | 23,826.00 | VICOR CORP COM |
| Equities | 2,502 | 18,064.44 | VICOR CORP COM |
| Equities | 1,200 | 3,720.00 | VIDEO DISPLAY CORP COM |
| Equities | 4,100 | 0.00 | VIDEO UPDATE INC CL A |
| Equities | 1,128 | 49,016.22 | VIENNA INSURANCE GROUP NPV (BR) |
| Equities | 3,750 | 162,952.87 | VIENNA INSURANCE GROUP NPV (BR) |
| Equities | 1,500 | 495.00 | VIEWCAST COM INC COM |
| Equities | 2,200 | 65,450.00 | VILLAGE SUPER MKT INC CL A NEW CL A NEW |
| Equities | 800 | 23,800.00 | VILLAGE SUPER MKT INC CL A NEW CL A NEW |
| Equities | 956 | 42,889.76 | VINCI EUR2.50 |
| Equities | 3,129 | 140,378.72 | VINCI EUR2.50 |
| Equities | 530 | 1,044.10 | VION PHARMACEUTICALS INC COM NEW STK |
| Equities | 4,000 | 18,000.00 | VIRAGE LOGIC CORP COM |
| Equities | 2,581 | 9,033.50 | VIRCO MFG CO COM |
| Equities | 15,300 | 143,055.00 | VIRGIN MEDIA INC COM STK |
| Equities | 40,250 | 376,337.50 | VIRGIN MEDIA INC COM STK |
| Equities | 4,400 | 26,092.00 | VIROPHARMA INC COM STK |
| Equities | 9,100 | 53,963.00 | VIROPHARMA INC COM STK |
| Equities | 18,200 | 107,926.00 | VIROPHARMA INC COM STK |
| Equities | 325 | 4,774.25 | VIRTUS INVT PARTNERS INC COM |
| Equities | 620 | 9,107.80 | VIRTUS INVT PARTNERS INC COM |
| Equities | 1,350 | 84,051.00 | VISA INC COM CL A STK |
| Equities | 3,543 | 220,587.18 | VISA INC COM CL A STK |
| Equities | 34,380 | 2,140,498.80 | VISA INC COM CL A STK |
| Equities | 67,600 | 4,208,776.00 | VISA INC COM CL A STK |
| Equities | 1,100 | 68,486.00 | VISA INC COM CL A STK |
| Equities | 20,500 | 1,276,330.00 | VISA INC COM CL A STK |
| Equities | 16,200 | 1,008,612.00 | VISA INC COM CL A STK |
| Equities | 9,600 | 65,184.00 | VISHAY INTERTECHNOLOGY INC COM STK |
| Equities | 19,642 | 133,369.18 | VISHAY INTERTECHNOLOGY INC COM STK |
| Equities | 381 | 2,518.41 | VIST FINL CORP COM STK |
| Equities | 2,900 | 4,988.00 | VISTA GOLD CORP REORGANIZATION SHS COM STK |
| Equities | 1,910 | 81,461.50 | VISTAPRINT COM INC COM STK |
| Equities | 2,100 | 89,565.00 | VISTAPRINT COM INC COM STK |
| Equities | 7,600 | 324,140.00 | VISTAPRINT COM INC COM STK |
| Equities | 1,900 | 21,565.00 | VITAL IMAGES INC COM |
| Equities | 2,000 | 22,700.00 | VITAL IMAGES INC COM |
| Equities | 189,600 | 99,814.58 | VITASOY INTL HKD0.25 |
| Equities | 20,475 | 87,670.07 | VITEC GROUP ORD GBP0.20 |
| Equities | 30,666 | 732,737.81 | VIVENDI SA EUR5.50 |
| Equities | 11,900 | 284,340.31 | VIVENDI SA EUR5.50 |
| Equities | 2,040 | 48,744.05 | VIVENDI SA EUR5.50 |
| Equities | 6,779 | 161,978.41 | VIVENDI SA EUR5.50 |

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| Equities | 8,000 | 48,640.00 VIVUS INC COM |
| Equities | 6,700 | 40,736.00 VIVUS INC COM |
| Equities | 18 | 0.00 VL DISSOLUTION CORP COM STK |
| Equities | 9,428 | 0.00 VLASIC FOODS INTL INC COM |
| Equities | 300 | 8,181.00 VMWARE INC CL A COM CL A COM |
| Equities | 3,600 | 98,172.00 VMWARE INC CL A COM CL A COM |
| Equities | 4,300 | 117,261.00 VMWARE INC CL A COM CL A COM |
| Equities | 1,500 | 29,640.00 VOCUS INC COM |
| Equities | 1,900 | 37,544.00 VOCUS INC COM |
| Equities | 621,987 | 1,200,502.29 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 737,400 | 1,423,261.89 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 335,224 | 647,018.64 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 30,925 | 59,688.60 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 67,585 | 130,446.37 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 3,098,800 | 5,981,019.72 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 776,843 | 1,499,391.16 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 102,864 | 198,538.67 VODAFONE GROUP ORD USD0.11428571 |
| Equities | 900 | 11,250.00 VOLCOM INC COM |
| Equities | 1,300 | 8,151.00 VOLT INFORMATION SCIENCES INC COM |
| Equities | 1,891 | 11,856.57 VOLT INFORMATION SCIENCES INC COM |
| Equities | 2,870 | 37,711.80 VOLTERRA SEMICONDUCTOR CORP COM |
| Equities | 8,100 | 106,434.00 VOLTERRA SEMICONDUCTOR CORP COM |
| Equities | 90,864 | 4,091,605.92 VORNADO RLTY TR COM |
| Equities | 65,045 | 2,928,976.35 VORNADO RLTY TR COM |
| Equities | 650 | 29,269.50 VORNADO RLTY TR COM |
| Equities | 19,518 | 878,895.54 VORNADO RLTY TR COM |
| Equities | 24,364 | 1,097,110.92 VORNADO RLTY TR COM |
| Equities | 15,591 | 702,062.73 VORNADO RLTY TR COM |
| Equities | 26,386 | 1,188,161.58 VORNADO RLTY TR COM |
| Equities | 14,561 | 655,681.83 VORNADO RLTY TR COM |
| Equities | 12 | 22.80 VOXWARE INC COM NEW |
| Equities | 800 | 20,928.00 VSE CORP COM |
| Equities | 4,070 | 175,417.00 VULCAN MATERIALS CO COM |
| Equities | 12,876 | 554,955.60 VULCAN MATERIALS CO COM |
| Equities | 14,600 | 629,260.00 VULCAN MATERIALS CO COM |
| Equities | 5,700 | 245,670.00 VULCAN MATERIALS CO COM |
| Equities | 16,500 | 711,150.00 VULCAN MATERIALS CO COM |
| Equities | 1,300 | 12,662.00 W & T OFFSHORE INC COM |
| Equities | 8,700 | 84,738.00 W & T OFFSHORE INC COM |
| Equities | 23,700 | 230,838.00 W & T OFFSHORE INC COM |
| Equities | 1,900 | 3,876.00 W COAST BANCORP ORE NEW COM |
| Equities | 3,630 | 7,405.20 W COAST BANCORP ORE NEW COM |
| Equities | 455 | 6,461.00 W HLDG CO INC COM NEW COM NEW |
| Equities | 3,900 | 21,489.00 W MARINE INC |
| Equities | 3,000 | 67,110.00 WA REAL ESTATE INVT TR SH BEN INT |
| Equities | 12,518 | 280,027.66 WA REAL ESTATE INVT TR SH BEN INT |
| Equities | 4,809 | 3,366.30 WABASH NATL CORP COM |
| Equities | 5,062 | 89,597.40 WABCO HLDGS INC COM STK |
| Equities | 4,056 | 71,791.20 WABCO HLDGS INC COM STK |
| Equities | 13,973 | 247,322.10 WABCO HLDGS INC COM STK |
| Equities | 3,500 | 112,595.00 WABTEC CORP COM |
| Equities | 5,579 | 179,476.43 WABTEC CORP COM |
| Equities | 5,100 | 134,487.00 WADDELL & REED FINL INC CL A COM |
| Equities | 15,499 | 408,708.63 WADDELL & REED FINL INC CL A COM |
| Equities | 2,425 | 71,295.00 WALGREEN CO COM |
| Equities | 64,300 | 1,890,420.00 WALGREEN CO COM |
| Equities | 158,800 | 4,668,720.00 WALGREEN CO COM |
| Equities | 66,900 | 1,966,860.00 WALGREEN CO COM |
| Equities | 6,350 | 186,690.00 WALGREEN CO COM |
| Equities | 15,668 | 460,639.20 WALGREEN CO COM |
| Equities | 1,911 | 19,608.60 WALLENSTAM SER'B'NPV |
| Equities | 339,200 | 1,005,733.38 WAL-MART DE MEXICO SER'V'NPV |
| Equities | 26,910 | 79,788.58 WAL-MART DE MEXICO SER'V'NPV |
| Equities | 2,265 | 109,716.60 WAL-MART STORES INC COM |
| Equities | 3,205 | 155,250.20 WAL-MART STORES INC COM |
| Equities | 6,210 | 300,812.40 WAL-MART STORES INC COM |
| Equities | 4,800 | 232,512.00 WAL-MART STORES INC COM |
| Equities | 178,460 | 8,644,602.40 WAL-MART STORES INC COM |
| Equities | 357,300 | 17,307,612.00 WAL-MART STORES INC COM |
| Equities | 14,550 | 704,802.00 WAL-MART STORES INC COM |
| Equities | 46,458 | 2,250,425.52 WAL-MART STORES INC COM |
| Equities | 58,400 | 2,828,896.00 WAL-MART STORES INC COM |
| Equities | 41,900 | 2,029,636.00 WAL-MART STORES INC COM |

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| Equities | 49,400 | 2,392,936.00 | WAL-MART STORES INC COM | |
| Equities | 1,590 | 37,094.70 | WALT DISNEY CO | |
| Equities | 6,100 | 142,313.00 | WALT DISNEY CO | |
| Equities | 3,260 | 76,055.80 | WALT DISNEY CO | |
| Equities | 115,680 | 2,698,814.40 | WALT DISNEY CO | |
| Equities | 277,518 | 6,474,494.94 | WALT DISNEY CO | |
| Equities | 14,810 | 345,517.30 | WALT DISNEY CO | |
| Equities | 26,931 | 628,300.23 | WALT DISNEY CO | |
| Equities | 88,300 | 2,060,039.00 | WALT DISNEY CO | |
| Equities | 635 | 23,012.40 | WALTER ENERGY INC | |
| Equities | 3,190 | 115,605.60 | WALTER ENERGY INC | |
| Equities | 8,337 | 302,132.88 | WALTER ENERGY INC | |
| Equities | 1,165 | 15,471.20 | WALTER INVT MGMT CORP | |
| Equities | 5,400 | 71,712.00 | WALTER INVT MGMT CORP | |
| Equities | 5,214,845 | 6,436,876.00 | WARBURG PINCUS PE VIII, LP | |
| Equities | 11,412,426 | 10,355,500.00 | WARBURG PINCUS PRIVATE EQUITY IX, LP | |
| Equities | 11,050 | 0.00 | WARNACO GROUP INC CL A COM | |
| Equities | 560 | 18,144.00 | WARNACO GROUP INC COM NEW COM NEW | |
| Equities | 3,590 | 116,316.00 | WARNACO GROUP INC COM NEW COM NEW | |
| Equities | 8,800 | 285,120.00 | WARNACO GROUP INC COM NEW COM NEW | |
| Equities | 5,100 | 67,065.00 | WARNER CHILCOTT LTD COM STK USD0.01 | CLASS 'A' |
| Equities | 19,200 | 252,480.00 | WARNER CHILCOTT LTD COM STK USD0.01 | CLASS 'A' |
| Equities | 6,763 | 88,933.45 | WARNER CHILCOTT LTD COM STK USD0.01 | CLASS 'A' |
| Equities | 2,300 | 13,455.00 | WARNER MUSIC GROUP CORP COM STK | |
| Equities | 8,600 | 50,310.00 | WARNER MUSIC GROUP CORP COM STK | |
| Equities | 3,600 | 8,820.00 | WARREN RES INC COM | |
| Equities | 300 | 3,450.00 | WARWICK VALLEY TEL CO COM | |
| Equities | 5,200 | 67,600.00 | WASH FED INC COM | |
| Equities | 9,934 | 129,142.00 | WASH FED INC COM | |
| Equities | 339 | 119,389.02 | WASH POST CO CL B COM | |
| Equities | 1,130 | 397,963.40 | WASH POST CO CL B COM | |
| Equities | 2,200 | 39,226.00 | WASHINGTON TR BANCORP INC COM | |
| Equities | 2,368 | 42,221.44 | WASHINGTON TR BANCORP INC COM | |
| Equities | 3,800 | 98,458.00 | WASTE CONNECTIONS INC COM | |
| Equities | 4,400 | 114,004.00 | WASTE CONNECTIONS INC COM | |
| Equities | 9,675 | 250,679.25 | WASTE CONNECTIONS INC COM | |
| Equities | 3,965 | 111,654.40 | WASTE MGMT INC DEL COM STK | |
| Equities | 33,390 | 940,262.40 | WASTE MGMT INC DEL COM STK | |
| Equities | 81,775 | 2,302,784.00 | WASTE MGMT INC DEL COM STK | |
| Equities | 5,970 | 168,115.20 | WASTE MGMT INC DEL COM STK | |
| Equities | 5,610 | 288,746.70 | WATERS CORP COM | |
| Equities | 7,290 | 375,216.30 | WATERS CORP COM | |
| Equities | 16,000 | 823,520.00 | WATERS CORP COM | |
| Equities | 13,900 | 715,433.00 | WATERS CORP COM | |
| Equities | 3,859 | 198,622.73 | WATERS CORP COM | |
| Equities | 1,900 | 5,643.00 | WATERSTONE FINL INC COM STK | |
| Equities | 1,300 | 63,609.00 | WATSCO INC COM | |
| Equities | 3,988 | 195,132.84 | WATSCO INC COM | |
| Equities | 7,200 | 242,568.00 | WATSON PHARMACEUTICALS INC COM | |
| Equities | 6,000 | 202,140.00 | WATSON PHARMACEUTICALS INC COM | |
| Equities | 11,000 | 370,590.00 | WATSON PHARMACEUTICALS INC COM | |
| Equities | 14,440 | 486,483.60 | WATSON PHARMACEUTICALS INC COM | |
| Equities | 4,110 | 138,465.90 | WATSON PHARMACEUTICALS INC COM | |
| Equities | 2,490 | 93,449.70 | WATSON WYATT WORLDWIDE INC CL A | |
| Equities | 4,900 | 183,897.00 | WATSON WYATT WORLDWIDE INC CL A | |
| Equities | 10,400 | 390,312.00 | WATSON WYATT WORLDWIDE INC CL A | |
| Equities | 1,500 | 32,310.00 | WATTS WTR TECHNOLOGIES INC 10/15/03 | |
| Equities | 3,999 | 86,138.46 | WATTS WTR TECHNOLOGIES INC 10/15/03 | |
| Equities | 3,500 | 23,520.00 | WAUSAU PAPER CORP COM | |
| Equities | 5,650 | 37,968.00 | WAUSAU PAPER CORP COM | |
| Equities | 3,333 | 3,632.97 | WAVE SYS CORP CL A NEW STK | |
| Equities | 475 | 2,797.75 | WAYNE SVGS BANCSHARES INC NEW COM | |
| Equities | 1 | 0.00 | WAYPOINT BIOMEDICAL HLDGS INC COM NEW | |
| Equities | 700 | 4,963.00 | WAYSIDE TECHNOLOGY GROUP INC COM STK | |
| Equities | 1,044,441 | 305,478.00 | WCAS CAPITAL PARTNERS II, LP | |
| Equities | 1,693,371 | 1,490,887.00 | WCAS CAPITAL PARTNERS III, LP | |
| Equities | 1,990,275 | 2,165,464.00 | WCAS IX, LP | |
| Equities | 896,677 | 88,168.00 | WCAS VI, LP | |
| Equities | 1,128,198 | 78,845.00 | WCAS VII, LP | |
| Equities | 3,251,754 | 1,489,748.00 | WCAS VIII, LP | |
| Equities | 1,800 | 52,200.00 | WD 40 CO COM STK | |
| Equities | 1,714 | 49,706.00 | WD 40 CO COM STK | |
| Equities | 2,350 | 45,966.00 | WEATHERFORD INTL LTD | |

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| Equities | 38,067 | 744,590.52 WEATHERFORD INTL LTD |
| Equities | 1,126 | 6,339.38 WEB COM GROUP INC COM |
| Equities | 7,700 | 0.00 WEBLINK WIRELESS INC CL A |
| Equities | 600 | 17,952.00 WEBMD HEALTH CORP CL A CL A |
| Equities | 1,300 | 38,896.00 WEBMD HEALTH CORP CL A CL A |
| Equities | 5,000 | 2,744.50 WEBMEDIABRANDS INC COM |
| Equities | 2,200 | 39,248.00 WEBSense INC COM STK ISIN# US9476841062 |
| Equities | 5,100 | 90,984.00 WEBSense INC COM STK ISIN# US9476841062 |
| Equities | 2,800 | 22,540.00 WEBSTER FNCL CORP WATERBURY CONN COM |
| Equities | 6,049 | 48,694.45 WEBSTER FNCL CORP WATERBURY CONN COM |
| Equities | 1,700 | 374.00 WEGENER CORP COM |
| Equities | 75,200 | 249,371.29 WEICHAI POWER CO 'H'CN1 |
| Equities | 1,800 | 46,386.00 WEIGHT WATCHERS INTL INC NEW COM |
| Equities | 7,600 | 195,852.00 WEIGHT WATCHERS INTL INC NEW COM |
| Equities | 81,600 | 1,184,016.00 WEINGARTEN RLTY INVS COM |
| Equities | 5,500 | 79,805.00 WEINGARTEN RLTY INVS COM |
| Equities | 21,251 | 308,352.01 WEINGARTEN RLTY INVS COM |
| Equities | 17,300 | 251,023.00 WEINGARTEN RLTY INVS COM |
| Equities | 800 | 26,816.00 WEIS MKT INC COM |
| Equities | 1,370 | 45,922.40 WEIS MKT INC COM |
| Equities | 3,190 | 58,983.10 WELLCARE HLTH PLANS INC COM |
| Equities | 3,600 | 66,564.00 WELLCARE HLTH PLANS INC COM |
| Equities | 5,800 | 107,242.00 WELLCARE HLTH PLANS INC COM |
| Equities | 300 | 15,267.00 WELLPOINT INC COM |
| Equities | 42,600 | 2,167,914.00 WELLPOINT INC COM |
| Equities | 78,705 | 4,005,297.45 WELLPOINT INC COM |
| Equities | 30,600 | 1,557,234.00 WELLPOINT INC COM |
| Equities | 3,720 | 189,310.80 WELLPOINT INC COM |
| Equities | 14,992 | 762,942.88 WELLPOINT INC COM |
| Equities | 68,600 | 3,491,054.00 WELLPOINT INC COM |
| Equities | 2,475 | 60,043.50 WELLS FARGO & CO NEW COM STK |
| Equities | 11,716 | 284,230.16 WELLS FARGO & CO NEW COM STK |
| Equities | 5,895 | 143,012.70 WELLS FARGO & CO NEW COM STK |
| Equities | 8,355 | 202,692.30 WELLS FARGO & CO NEW COM STK |
| Equities | 19,300 | 468,218.00 WELLS FARGO & CO NEW COM STK |
| Equities | 11,020 | 267,345.20 WELLS FARGO & CO NEW COM STK |
| Equities | 334,942 | 8,125,692.92 WELLS FARGO & CO NEW COM STK |
| Equities | 718,940 | 17,441,484.40 WELLS FARGO & CO NEW COM STK |
| Equities | 112,300 | 2,724,398.00 WELLS FARGO & CO NEW COM STK |
| Equities | 26,560 | 644,345.60 WELLS FARGO & CO NEW COM STK |
| Equities | 95,755 | 2,323,016.30 WELLS FARGO & CO NEW COM STK |
| Equities | 80,200 | 1,945,652.00 WELLS FARGO & CO NEW COM STK |
| Equities | 100 | 78,497.00 WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5% |
| Equities | 12,000 | 9,419,640.00 WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5% |
| Equities | 600 | 470,982.00 WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5% |
| Equities | 4,393,603 | 4,109,710.00 WELLSRING CAPITAL PARTNERS IV, LP |
| Equities | 26,200 | 104,800.00 WENDYS / ARBYS GROUP INC COM STK |
| Equities | 58,712 | 234,848.00 WENDYS / ARBYS GROUP INC COM STK |
| Equities | 2,500 | 185,851.13 WERELDHAVE NV EUR10 |
| Equities | 2,700 | 48,924.00 WERNER ENTERPRISES INC COM |
| Equities | 5,851 | 106,020.12 WERNER ENTERPRISES INC COM |
| Equities | 1,100 | 15,994.00 WESBANCO INC COM |
| Equities | 2,868 | 41,700.72 WESBANCO INC COM |
| Equities | 270 | 78,570.00 WESCO FNCL CORP CAP |
| Equities | 4,680 | 117,187.20 WESCO INTL INC COM |
| Equities | 22,131 | 554,160.24 WESCO INTL INC COM |
| Equities | 26,449 | 662,282.96 WESCO INTL INC COM |
| Equities | 4,800 | 120,192.00 WESCO INTL INC COM |
| Equities | 22,300 | 558,392.00 WESCO INTL INC COM |
| Equities | 28,940 | 529,931.69 WESFARMERS LTD NPV |
| Equities | 151,865 | 2,780,859.57 WESFARMERS LTD NPV |
| Equities | 51,000 | 933,881.00 WESFARMERS LTD NPV |
| Equities | 430 | 1,421,671.76 WEST JAPAN RAILWAY NPV |
| Equities | 2,200 | 76,670.00 WEST PHARMACEUTICAL SVCS INC COM |
| Equities | 7,100 | 247,435.00 WEST PHARMACEUTICAL SVCS INC COM |
| Equities | 3,710 | 129,293.50 WEST PHARMACEUTICAL SVCS INC COM |
| Equities | 1,500 | 74,415.00 WESTAMERICA BANCORPORATION COM |
| Equities | 11,273 | 559,253.53 WESTAMERICA BANCORPORATION COM |
| Equities | 7,745 | 145,373.65 WESTAR ENERGY INC COM |
| Equities | 6,400 | 120,128.00 WESTAR ENERGY INC COM |
| Equities | 12,750 | 239,317.50 WESTAR ENERGY INC COM |
| Equities | 7,640 | 4,415.92 WESTELL TECHNOLOGIES INC CL A |
| Equities | 1,100 | 7,524.00 WESTERN ALLIANCE BANCORPORATION COM |

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| Equities | 48,700 | 798,680.00 | WESTERN UNION CO | |
| Equities | 116,184 | 1,905,417.60 | WESTERN UNION CO | |
| Equities | 18,411 | 301,940.40 | WESTERN UNION CO | |
| Equities | 164,500 | 2,697,800.00 | WESTERN UNION CO | |
| Equities | 4,600 | 41,676.00 | WESTFIELD FINL INC NEW COM STK | |
| Equities | 6,890 | 62,423.40 | WESTFIELD FINL INC NEW COM STK | |
| Equities | 55,765 | 513,046.97 | WESTFIELD GROUP NPV STAPLED UNITS | |
| Equities | 222,200 | 2,044,275.73 | WESTFIELD GROUP NPV STAPLED UNITS | |
| Equities | 204,818 | 1,884,358.54 | WESTFIELD GROUP NPV STAPLED UNITS | |
| Equities | 1,200 | 24,468.00 | WESTLAKE CHEM CORP COM STK | |
| Equities | 10,893 | 288,664.50 | WESTN DIGITAL CORP COM | |
| Equities | 14,300 | 378,950.00 | WESTN DIGITAL CORP COM | |
| Equities | 32,813 | 869,544.50 | WESTN DIGITAL CORP COM | |
| Equities | 58,300 | 1,544,950.00 | WESTN DIGITAL CORP COM | |
| Equities | 30,400 | 805,600.00 | WESTN DIGITAL CORP COM | |
| Equities | 1,400 | 9,884.00 | WESTN REFNG INC COM | |
| Equities | 32,500 | 229,450.00 | WESTN REFNG INC COM | |
| Equities | 11,700 | 587,745.30 | WESTON (GEORGE) COM NPV | |
| Equities | 400 | 20,093.86 | WESTON (GEORGE) COM NPV | |
| Equities | 1,300 | 65,305.03 | WESTON (GEORGE) COM NPV | |
| Equities | 8,067,030 | 6,490,896.00 | WESTON PRESIDIO V, LP | |
| Equities | 25,000 | 409,277.80 | WESTPAC BKG CORP NPV | |
| Equities | 0 | 0.00 | WESTPAC BKG CORP NPV | |
| Equities | 774 | 32,360.94 | WESTWOOD HLDGS GROUP INC COM | |
| Equities | 13,928 | 696.40 | WESTWOOD ONE INC COM | |
| Equities | 6,525 | 20,031.75 | WET SEAL INC CL A CL A | |
| Equities | 21,400 | 65,698.00 | WET SEAL INC CL A CL A | |
| Equities | 1,400 | 32,326.00 | WEYCO GROUP INC COM | |
| Equities | 1,900 | 43,871.00 | WEYCO GROUP INC COM | |
| Equities | 3,715 | 113,047.45 | WEYERHAEUSER CO COM | |
| Equities | 16,570 | 504,225.10 | WEYERHAEUSER CO COM | |
| Equities | 34,772 | 1,058,111.96 | WEYERHAEUSER CO COM | |
| Equities | 4,511 | 137,269.73 | WEYERHAEUSER CO COM | |
| Equities | 2,400 | 76,848.00 | WGL HLDGS INC COM | |
| Equities | 5,603 | 179,408.06 | WGL HLDGS INC COM | |
| Equities | 77,000 | 326,378.54 | WHARF(HLDGS) HKD1 | |
| Equities | 892,625 | 3,783,553.82 | WHARF(HLDGS) HKD1 | |
| Equities | 118,825 | 503,661.43 | WHARF(HLDGS) HKD1 | |
| Equities | 13,000 | 33,514.62 | WHEELOCK & COMPANY HKD0.50 | |
| Equities | 7,990 | 340,054.40 | WHIRLPOOL CORP COM | |
| Equities | 12,923 | 550,002.88 | WHIRLPOOL CORP COM | |
| Equities | 2,260 | 96,185.60 | WHIRLPOOL CORP COM | |
| Equities | 4,700 | 21,761.00 | WHITE ELECTR DESIGNS CORP COM | |
| Equities | 457 | 104,611.87 | WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK | |
| Equities | 1,606 | 367,629.46 | WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK | |
| Equities | 22,000 | 55,847.72 | WHITEHAVEN COAL NPV | |
| Equities | 2,400 | 84,384.00 | WHITING PETE CORP NEW COM STK | |
| Equities | 8,018 | 281,912.88 | WHITING PETE CORP NEW COM STK | |
| Equities | 3,300 | 30,228.00 | WHITNEY HLDG CORP COM | |
| Equities | 7,435 | 68,104.60 | WHITNEY HLDG CORP COM | |
| Equities | 8,200 | 155,636.00 | WHOLE FOODS MKT INC COM | |
| Equities | 24,300 | 461,214.00 | WHOLE FOODS MKT INC COM | |
| Equities | 3,000 | 56,940.00 | WHOLE FOODS MKT INC COM | |
| Equities | 1,100 | 0.22 | WICKES INC COM | |
| Equities | 1,600 | 1,008.00 | WIDEPOINT CORP COM | |
| Equities | 5,100 | 56,610.00 | WILBER CORP COM | |
| Equities | 3,200 | 106,400.00 | WILEY JOHN & SONS INC CL A | |
| Equities | 5,726 | 190,389.50 | WILEY JOHN & SONS INC CL A | |
| Equities | 6,800 | 226,100.00 | WILEY JOHN & SONS INC CL A | |
| Equities | 6,748 | 985.20 | WILHELMINA INTL INC COM | |
| Equities | 7,900 | 98,829.00 | WILLBROS GROUP INC COM | |
| Equities | 126,400 | 409,038.05 | WILLIAM HILL ORD GBPO.10 | |
| Equities | 1,200 | 22,644.00 | WILLIAMS CLAYTON ENERGY INC COM | |
| Equities | 1,900 | 35,853.00 | WILLIAMS CLAYTON ENERGY INC COM | |
| Equities | 6,400 | 99,904.00 | WILLIAMS CO INC COM | |
| Equities | 10,210 | 159,378.10 | WILLIAMS CO INC COM | |
| Equities | 37,900 | 591,619.00 | WILLIAMS CO INC COM | |
| Equities | 21,250 | 331,712.50 | WILLIAMS CO INC COM | |
| Equities | 85,457 | 1,333,983.77 | WILLIAMS CO INC COM | |
| Equities | 16,145 | 252,023.45 | WILLIAMS CO INC COM | |
| Equities | 94,248 | 94.24 | WILLIAMS COMMUNICATIONS GROUP INC COM | |
| Equities | 50 | 313.00 | WILLIAMS CTLS INC COM NEW COM NEW | |
| Equities | 1,000 | 18,060.00 | WILLIAMS PARTNERS L P COM UNIT LTD PARTNERSHIP INT | |

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| Equities | 5,400 | 64,098.00 WILLIAMS SONOMA INC COM |
| Equities | 20,140 | 239,061.80 WILLIAMS SONOMA INC COM |
| Equities | 1,000 | 13,120.00 WILLIS LEASE FIN CORP COM |
| Equities | 407,000 | 1,411,641.97 WILMAR INTERL LTD NPV |
| Equities | 4,400 | 60,104.00 WILMINGTON TR CORP NEW COM |
| Equities | 7,740 | 105,728.40 WILMINGTON TR CORP NEW COM |
| Equities | 2,300 | 13,225.00 WILSHIRE BANCORP INC COM |
| Equities | 1,300 | 2,080.00 WILSHIRE ENTERPRISES INC. |
| Equities | 191 | 10,684.10 WINCOR NIXDORF AG NPV |
| Equities | 630 | 35,240.74 WINCOR NIXDORF AG NPV |
| Equities | 19,699 | 164,683.64 WINDSTREAM CORP COM STK |
| Equities | 65,800 | 550,088.00 WINDSTREAM CORP COM STK |
| Equities | 78,504 | 656,293.44 WINDSTREAM CORP COM STK |
| Equities | 45,300 | 378,708.00 WINDSTREAM CORP COM STK |
| Equities | 38,000 | 332,926.88 WING HANG BANK HKD1 |
| Equities | 131,000 | 122,188.83 WING TAI HOLDINGS NPV |
| Equities | 1,100 | 19,250.00 WINMARK CORP COM |
| Equities | 2,700 | 33,858.00 WINN DIXIE STORES INC COM NEW STK |
| Equities | 13,400 | 168,036.00 WINN DIXIE STORES INC COM NEW STK |
| Equities | 7,900 | 99,066.00 WINN DIXIE STORES INC COM NEW STK |
| Equities | 1,500 | 11,145.00 WINNEBAGO INDS INC COM |
| Equities | 41,045 | 304,964.35 WINNEBAGO INDS INC COM |
| Equities | 5,200 | 38,636.00 WINNEBAGO INDS INC COM |
| Equities | 1,460 | 13,037.80 WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 1,452 | 12,966.36 WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 1,300 | 20,904.00 WINTRUST FINL CORP COM |
| Equities | 2,550 | 41,004.00 WINTRUST FINL CORP COM |
| Equities | 2,700 | 26,320.73 WIRECARD AG NPV |
| Equities | 2,500 | 1,450.00 WIRELESS TELECOM GROUP INC COM STK |
| Equities | 7,590 | 308,988.90 WIS ENERGY COM |
| Equities | 13,391 | 545,147.61 WIS ENERGY COM |
| Equities | 15,700 | 639,147.00 WIS ENERGY COM |
| Equities | 206,000 | 342,182.26 WISTRON CORP TWD10 |
| Equities | 300 | 0.18 WI-TRON INC COM |
| Equities | 3,700 | 116,587.00 WMS INDS INC COM STK |
| Equities | 10,100 | 318,251.00 WMS INDS INC COM STK |
| Equities | 9,200 | 289,892.00 WMS INDS INC COM STK |
| Equities | 7,000 | 133,493.67 WOLSELEY GBP0.10 |
| Equities | 10,400 | 181,615.13 WOLTERS KLUWER EURO.12 |
| Equities | 6,088 | 106,314.70 WOLTERS KLUWER EURO.12 |
| Equities | 2,940 | 51,341.20 WOLTERS KLUWER EURO.12 |
| Equities | 2,800 | 61,768.00 WOLVERINE WORLD WIDE INC COM |
| Equities | 400 | 8,824.00 WOLVERINE WORLD WIDE INC COM |
| Equities | 5,748 | 126,800.88 WOLVERINE WORLD WIDE INC COM |
| Equities | 3,700 | 73,260.00 WOODWARD GOVERNOR CO COM |
| Equities | 19,300 | 382,140.00 WOODWARD GOVERNOR CO COM |
| Equities | 17,848 | 380,354.12 WOOLWORTHS LTD NPV |
| Equities | 38 | 23,000.47 WORKS APPLICATION NPV |
| Equities | 4,900 | 97,559.00 WORLD ACCEP CORP S C NEW COM |
| Equities | 1,700 | 33,847.00 WORLD ACCEP CORP S C NEW COM |
| Equities | 2,700 | 53,757.00 WORLD ACCEP CORP S C NEW COM |
| Equities | 15,418 | 306,972.38 WORLD ACCEP CORP S C NEW COM |
| Equities | 4,200 | 83,622.00 WORLD ACCEP CORP S C NEW COM |
| Equities | 1,400 | 57,722.00 WORLD FUEL SERVICE COM STK USD0.01 |
| Equities | 1,100 | 45,353.00 WORLD FUEL SERVICE COM STK USD0.01 |
| Equities | 4,600 | 189,658.00 WORLD FUEL SERVICE COM STK USD0.01 |
| Equities | 9,400 | 387,562.00 WORLD FUEL SERVICE COM STK USD0.01 |
| Equities | 1,900 | 23,864.00 WORLD WRESTLING ENTMNT |
| Equities | 2,600 | 32,656.00 WORLD WRESTLING ENTMNT |
| Equities | 4,400 | 1,386.00 WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078 |
| Equities | 6 | 0.00 WORLDTX INC COM NEW |
| Equities | 4,300 | 54,997.00 WORTHINGTON INDS INC COM |
| Equities | 7,400 | 94,646.00 WORTHINGTON INDS INC COM |
| Equities | 35,888 | 238,329.45 WPP PLC ORD GBP0.10 |
| Equities | 60,429 | 401,304.34 WPP PLC ORD GBP0.10 |
| Equities | 24,147 | 160,358.37 WPP PLC ORD GBP0.10 |
| Equities | 363,638 | 2,414,892.00 WPP PLC ORD GBP0.10 |
| Equities | 1,190 | 30,309.30 WRIGHT EXPRESS CORP COM STK |
| Equities | 2,100 | 53,487.00 WRIGHT EXPRESS CORP COM STK |
| Equities | 4,000 | 101,880.00 WRIGHT EXPRESS CORP COM STK |
| Equities | 1,700 | 27,642.00 WRIGHT MED GROUP INC COM |
| Equities | 10,800 | 175,608.00 WRIGHT MED GROUP INC COM |
| Equities | 900 | 2,034.00 WSB HLDGS INC COM STK |

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| Equities | 1,400 | 38,234.00 | WSFS FINANCIAL CORP COM |
| Equities | 1,700 | 46,427.00 | WSFS FINANCIAL CORP COM |
| Equities | 500 | 7,950.00 | WVS FINL CORP COM |
| Equities | 4,890 | 221,957.10 | WYETH COM |
| Equities | 100,580 | 4,565,326.20 | WYETH COM |
| Equities | 211,000 | 9,577,290.00 | WYETH COM |
| Equities | 32,753 | 1,486,658.67 | WYETH COM |
| Equities | 36,300 | 1,647,657.00 | WYETH COM |
| Equities | 17,900 | 216,948.00 | WYNDHAM WORLDWIDE CORP COM STK |
| Equities | 27,951 | 338,766.12 | WYNDHAM WORLDWIDE CORP COM STK |
| Equities | 8,600 | 303,580.00 | WYNN RESORTS LTD COM |
| Equities | 13,276 | 468,642.80 | WYNN RESORTS LTD COM |
| Equities | 27,800 | 511,798.00 | XCEL ENERGY INC COM |
| Equities | 78,500 | 1,445,185.00 | XCEL ENERGY INC COM |
| Equities | 1,300 | 30,121.00 | XENOPORT INC COM STK |
| Equities | 2,200 | 50,974.00 | XENOPORT INC COM STK |
| Equities | 2,300 | 53,291.00 | XENOPORT INC COM STK |
| Equities | 59,900 | 388,152.00 | XEROX CORP COM |
| Equities | 134,900 | 874,152.00 | XEROX CORP COM |
| Equities | 1,500 | 3,540.00 | XETA TECHNOLOGIES INC COM |
| Equities | 3,275 | 67,006.50 | XILINX INC COM |
| Equities | 19,000 | 388,740.00 | XILINX INC COM |
| Equities | 39,000 | 797,940.00 | XILINX INC COM |
| Equities | 7,400 | 151,404.00 | XILINX INC COM |
| Equities | 126,000 | 215,255.39 | XINAO GAS HOLDINGS HKD0.10 |
| Equities | 12,100 | 138,666.00 | XL CAP LTD COM STK |
| Equities | 47,900 | 548,934.00 | XL CAP LTD COM STK |
| Equities | 18,600 | 213,156.00 | XL CAP LTD COM STK |
| Equities | 16,500 | 13,530.00 | XOMA LTD COM BERMUDA |
| Equities | 4,300 | 6,450.00 | X-RITE INC COM |
| Equities | 129,928 | 1,406,437.57 | XSTRATA PLC ORD GBP |
| Equities | 7,303 | 278,536.42 | XTO ENERGY INC COM |
| Equities | 5,874 | 224,034.36 | XTO ENERGY INC COM |
| Equities | 5,259 | 200,578.26 | XTO ENERGY INC COM |
| Equities | 39,710 | 1,514,539.40 | XTO ENERGY INC COM |
| Equities | 88,360 | 3,370,050.40 | XTO ENERGY INC COM |
| Equities | 49,500 | 1,887,930.00 | XTO ENERGY INC COM |
| Equities | 5,080 | 193,751.20 | XTO ENERGY INC COM |
| Equities | 18,825 | 717,985.50 | XTO ENERGY INC COM |
| Equities | 23,300 | 888,662.00 | XTO ENERGY INC COM |
| Equities | 9,945 | 155,738.70 | YAHOO INC COM |
| Equities | 81,900 | 1,282,554.00 | YAHOO INC COM |
| Equities | 210,676 | 3,299,186.16 | YAHOO INC COM |
| Equities | 8,320 | 130,291.20 | YAHOO INC COM |
| Equities | 92,900 | 1,454,814.00 | YAHOO INC COM |
| Equities | 59,900 | 938,034.00 | YAHOO INC COM |
| Equities | 78 | 24,858.79 | YAHOO JAPAN CORP NPV |
| Equities | 280 | 89,236.67 | YAHOO JAPAN CORP NPV |
| Equities | 12,000 | 133,450.80 | YAMAHA MOTOR CO NPV |
| Equities | 8,500 | 251,515.78 | YAMATO KOGYO CO NPV |
| Equities | 2,700 | 79,893.25 | YAMATO KOGYO CO NPV |
| Equities | 158,000 | 217,325.05 | YANZHOU COAL MININ 'H'CN1 |
| Equities | 63,000 | 86,654.92 | YANZHOU COAL MININ 'H'CN1 |
| Equities | 1,830 | 51,176.48 | YARA INTERNATIONAL NOK1.7 |
| Equities | 713,773 | 308,562.75 | YELL GROUP ORD GBP0.01 |
| Equities | 2,276,823 | 3,594,833.00 | YORKTOWN ENERGY PTRS V, LP |
| Equities | 3,900 | 12,870.00 | YUBET COM INC |
| Equities | 1,200 | 26,148.00 | YOUNG INNOVATIONS INC COM |
| Equities | 1,750 | 38,132.50 | YOUNG INNOVATIONS INC COM |
| Equities | 2,900 | 5,017.00 | YRC WORLDWIDE INC COM |
| Equities | 15,491 | 26,799.43 | YRC WORLDWIDE INC COM |
| Equities | 8,000 | 18,848.91 | YUE YUEN INDL HLDG HKD0.25 |
| Equities | 26,000 | 61,258.96 | YUE YUEN INDL HLDG HKD0.25 |
| Equities | 1,750 | 58,345.00 | YUM BRANDS INC COM |
| Equities | 9,008 | 300,326.72 | YUM BRANDS INC COM |
| Equities | 32,180 | 1,072,881.20 | YUM BRANDS INC COM |
| Equities | 23,500 | 783,490.00 | YUM BRANDS INC COM |
| Equities | 70,020 | 2,334,466.80 | YUM BRANDS INC COM |
| Equities | 5,210 | 173,701.40 | YUM BRANDS INC COM |
| Equities | 11,488 | 383,009.92 | YUM BRANDS INC COM |
| Equities | 26,000 | 866,840.00 | YUM BRANDS INC COM |
| Equities | 2,400 | 8,256.00 | ZALE CORP NEW COM STK |
| Equities | 4,100 | 14,104.00 | ZALE CORP NEW COM STK |

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| Equities | 3,920 | 26,695.20 ZAPATA CORP COM PAR \$ |
| Equities | 4,500 | 106,470.00 ZEBRA TECHNOLOGIES CORP CL A |
| Equities | 11,800 | 279,188.00 ZEBRA TECHNOLOGIES CORP CL A |
| Equities | 7,428 | 175,746.48 ZEBRA TECHNOLOGIES CORP CL A |
| Equities | 2,400 | 52,176.00 ZENITH NATL INS CORP COM |
| Equities | 3,393 | 73,763.82 ZENITH NATL INS CORP COM |
| Equities | 1,100 | 13,255.00 ZEP INC COM STK |
| Equities | 3,450 | 41,572.50 ZEP INC COM STK |
| Equities | 16,391 | 5,245.12 ZHONE TECHNOLOGIES INC NEW COM STK |
| Equities | 1,256 | 464.72 ZILA INC COM PAR \$.001 COM PAR \$.001 |
| Equities | 22,900 | 975,540.00 ZIMMER HLDGS INC COM |
| Equities | 37,060 | 1,578,756.00 ZIMMER HLDGS INC COM |
| Equities | 26,200 | 1,116,120.00 ZIMMER HLDGS INC COM |
| Equities | 3,150 | 134,190.00 ZIMMER HLDGS INC COM |
| Equities | 8,200 | 94,792.00 ZIONS BANCORP COM |
| Equities | 6,300 | 72,828.00 ZIONS BANCORP COM |
| Equities | 14,766 | 170,694.96 ZIONS BANCORP COM |
| Equities | 5,700 | 8,550.00 ZIX CORP COM |
| Equities | 2,100 | 40,614.00 ZOLL MED CORP COM |
| Equities | 2,400 | 46,416.00 ZOLL MED CORP COM |
| Equities | 1,900 | 18,468.00 ZOLTEK COS INC COM |
| Equities | 3,800 | 36,936.00 ZOLTEK COS INC COM |
| Equities | 2,300 | 22,356.00 ZOLTEK COS INC COM |
| Equities | 200 | 260.00 ZOOM TECHNOLOGIES INC COM NEW COM NEW |
| Equities | 2,400 | 26,160.00 ZORAN CORP COM |
| Equities | 7,746 | 84,431.40 ZORAN CORP COM |
| Equities | 17,900 | 195,110.00 ZORAN CORP COM |
| Equities | 1,700 | 13,617.00 ZUMIEZ INC COM |
| Equities | 5,600 | 44,856.00 ZUMIEZ INC COM |
| Equities | 3,200 | 25,632.00 ZUMIEZ INC COM |
| Equities | 29,993 | 5,278,525.31 ZURICH FINL SVCS CHF0.10 |
| Equities | 6,590 | 1,159,786.68 ZURICH FINL SVCS CHF0.10 |
| Equities | 4,200 | 739,166.02 ZURICH FINL SVCS CHF0.10 |
| Equities | 3,100 | 545,574.92 ZURICH FINL SVCS CHF0.10 |
| Equities | 37,100 | 6,529,299.80 ZURICH FINL SVCS CHF0.10 |
| Equities | 2,000 | 9,320.00 ZYGO CORP COM |
| Equities | 3,700 | 17,242.00 ZYGO CORP COM |
| Equities | 2,200 | 10,120.00 ZYMOGENETICS INC COM STK |
| Equities | 5,900 | 27,140.00 ZYMOGENETICS INC COM STK |
| Equities | 0 | 33,121,294.00 Private equity valuation adjustment |
| TOTAL | | <u>6,967,844,154</u> |

Fixed Income Investments

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|--------------|-----------|---|
| Fixed Income | 185,392 | 158,402.43 #REORG/CVS CARE MAND EXCH-CVS CAREMARK CORP 6.036 12/10/28 3256072 7/9/09 |
| Fixed Income | 231,938 | 194,904.75 #REORG/CVS CAREMARK CORP MAND EXCH CVS PASS-THROUGH TRUST 3255977 7/9/09 |
| Fixed Income | 9,716 | 8,791.62 #REORG/CVS MAND EXCH CVS CAREMARK CORP 6.943 10 JAN 2030 3256009 7/9/09 |
| Fixed Income | 0 | -25,109,484.38 &&&BOND FUTURES OFFSET - LONG |
| Fixed Income | 0 | -7,686,093.75 &&&BOND FUTURES OFFSET - LONG |
| Fixed Income | 0 | 31,351,718.75 &&&BOND FUTURES OFFSET - SHORT |
| Fixed Income | 300,000 | 308,889.00 ABBOTT LABS NT 5.125% DUE 04-01-2019 REG |
| Fixed Income | 16,170 | 15,659.44 ABFS MTG LN TR 5.71500015259% DUE 06-15-2033 |
| Fixed Income | 1,286,751 | 773,884.50 ACE HOME EQUITY LN TR 2006-GP1 2006-GP1 NT CL A 02-25-2031 REG |
| Fixed Income | 325,000 | 323,820.25 ACE INA HLDG INC GTD SR NT 5.8% DUE 03-15-2018/03-14-2018 REG |
| Fixed Income | 385,000 | 402,701.92 AEP TEX CENT TRANSITION FDG II LLC SER 2006-A CL A2 4.98 DUE 07-01-2015 BEO |
| Fixed Income | 1,540,000 | 1,382,150.00 AES CORP 8% DUE 06-01-2020 |
| Fixed Income | 14,000 | 14,210.00 AES CORP 8.875 DUE 02-15-2011/02-09-2001BEO |
| Fixed Income | 280,000 | 260,400.00 AES CORP SR NT 7.75% DUE 10-15-2015 REG |
| Fixed Income | 1,530,000 | 1,422,900.00 AES CORP SR NT 8% DUE 10-15-2017/01-17-2008 BEO |
| Fixed Income | 82,960 | 71,760.48 AES IRONWOOD LLC 8.857% DUE 11-30-2025 |
| Fixed Income | 95,000 | 80,275.00 AES RED OAK LLC SR SUB BD SER B 9.2 DUE 11-30-2029/11-29-2029 BEO SF 02-28-2019 |
| Fixed Income | 99,035 | 43,815.28 AFC MTG LN TR SER 1999-1 CL 1A VAR RT 02-24-2029/04-25-2006 REG |
| Fixed Income | 87 | 80.65 AFFILLATED COMPUTER SERVICES 7.389 DUE 08-20-2013 BEO |
| Fixed Income | 125,000 | 133,566.75 AFLAC INC 8.5% DUE 05-15-2019 |
| Fixed Income | 30,000 | 29,960.40 AGRIMUM INC 7.8 DEB DUE 02-01-2027 |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N610AU 0 DUE 12-31-2040REG BOND IN DEFAULT |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N611AU 0 DUE 12-31-2040 REG BD DEFAULT |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N613AU 0 DUE 12-31-2040 REG BND DEFAULT |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N614AU 0 DUE 12-31-2040REG BOND IN DEFAULT |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N617AU 0 DUE 12-31-2040 REG |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N619AU 0 DUE 12-31-2040REG BOND IN DEFAULT |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N620AU 0 DUE 12-31-2040 REG BD DEFAULT |
| Fixed Income | 330,771 | 0.00 AIRCRAFT STAT TR N621AU 0 DUE 12-31-2040REG BD IN DEFAULT |

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| Fixed Income | 330,771 | 0.00 AIRCRAFT STATUTORY TRUST N612AU 0% DUE 12-31-2040 REG |
| Fixed Income | 1,160,000 | 1,017,366.40 ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2008 BEO |
| Fixed Income | 890,000 | 869,535.34 ALCOA INC 6% DUE 07-15-2013 |
| Fixed Income | 2,700,000 | 2,280,285.00 ALCOA INC NT 5.55% DUE 02-01-2017/01-25-2007 BEO |
| Fixed Income | 25,000 | 26,492.67 ALLEGY SR NT 9.375 DUE 06-01-2019 |
| Fixed Income | 45,000 | 45,900.00 ALLIED WASTE N 7.875% DUE 04-15-2013 |
| Fixed Income | 685,000 | 741,074.10 ALLSTATE CORP SR NT 7.45 DUE 05-16-2019 |
| Fixed Income | 420,000 | 434,274.12 ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013 |
| Fixed Income | 1,200,000 | 1,240,783.20 ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013 |
| Fixed Income | 150,000 | 170,508.90 ALTRIA GROUP INC NT 8.5% DUE 11-10-2013 BEO |
| Fixed Income | 50,000 | 57,322.30 ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEO |
| Fixed Income | 150,000 | 171,966.90 ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEO |
| Fixed Income | 60,000 | 68,786.76 ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEO |
| Fixed Income | 280,000 | 273,673.68 AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO |
| Fixed Income | 850,000 | 877,406.55 AMERADA HESS CORP 7.3% DUE 08-15-2031 |
| Fixed Income | 210,000 | 227,775.66 AMERADA HESS CORP NT 7.875% DUE 10-01-2029/09-30-2029 BEO |
| Fixed Income | 50,000 | 47,414.15 AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG |
| Fixed Income | 3,900,000 | 3,557,466.90 AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017 |
| Fixed Income | 400,000 | 368,915.20 AMERICAN EXPRESS CO AMERICAN EXPRESS 6.15% DUE 08-28-2017 BEO |
| Fixed Income | 80,000 | 77,683.04 AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG |
| Fixed Income | 370,000 | 359,284.06 AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG |
| Fixed Income | 400,000 | 388,415.20 AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG |
| Fixed Income | 250,000 | 242,759.50 AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG |
| Fixed Income | 750,000 | 728,278.50 AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG |
| Fixed Income | 560,000 | 403,200.00 AMERICAN EXPRESS CO SUB DEB FLTG RATE VAR RT DUE 09-01-2066/09-01-2016 |
| Fixed Income | 600,000 | 594,250.20 AMERICAN EXPRESS ISSUANCE TR 2007-1 NT CL A FLTG RATE 09-15-2011 REG |
| Fixed Income | 245,000 | 61,250.00 AMERICAN INTL GROUP INC AMER INTL GROUP GLBL 6.25% DUE 03-15-2087/03-15-2037 BEO |
| Fixed Income | 500,000 | 405,982.50 AMERICAN INTL GROUP INC NT 4.7% DUE 10-01-2010/09-30-2010 REG |
| Fixed Income | 600,000 | 323,662.80 AMERICAN INTL GROUP INC NT 5.05% DUE 10-01-2015/08-23-2006 REG |
| Fixed Income | 8,419 | 8,420.03 AMERICREDIT 4.73% DUE 07-06-2010 |
| Fixed Income | 260,000 | 266,060.34 AMERIPRISE FINL 7.3% DUE 06-28-2019 |
| Fixed Income | 521,526 | 287,192.58 AMERIREQUEST MTG SECS INC 2004-R11 ASSET BKD PASSTHRU CTF A-1 11-25-2034 REG |
| Fixed Income | 148,576 | 100,002.81 AMERIREQUEST MTG SECS INC 2004-R6 ASSET BKD CTF CL A-1 FLTG RATE 07-25-2034 REG |
| Fixed Income | 1,400,000 | 1,414,000.00 AMERN AIRLS PASS 10.375% DUE 07-02-2019 |
| Fixed Income | 217,554 | 207,764.17 AMERN AIRLS PASS 6.978% DUE 10-01-2012 |
| Fixed Income | 900,000 | 888,750.00 AMERN AIRLS PASS THRU TR PASS THRU CTF 1999-1 CL A-2 7.024 DUE 04-15-2011 BEO |
| Fixed Income | 3,405,000 | 3,456,585.75 AMERN EXPRESS 4.01999998093% DUE 01-18-2011 |
| Fixed Income | 1,700,000 | 1,668,327.30 AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00061 5.5 DUE 04-16-2013 |
| Fixed Income | 225,000 | 220,808.03 AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00061 5.5 DUE 04-16-2013 |
| Fixed Income | 3,900,000 | 3,557,463.00 AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00533 6 DUE 09-13-2017 |
| Fixed Income | 250,000 | 258,608.50 AMERN EXPRESS CO 7.25% DUE 05-20-2014 |
| Fixed Income | 530,000 | 525,111.28 AMERN EXPRESS CR MASTER TR 2008-1 AST BCKD CTF CL A FLTG RATE 8-15-13 REG |
| Fixed Income | 125,000 | 125,039.88 AMERN FINL GROUP 9.875% DUE 06-15-2019 |
| Fixed Income | 790,000 | 427,770.78 AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00425 6.9 DUE 12-15-2017 |
| Fixed Income | 500,000 | 270,336.50 AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO |
| Fixed Income | 2,000,000 | 1,058,098.00 AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018 |
| Fixed Income | 500,000 | 264,524.50 AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018 |
| Fixed Income | 7,000,000 | 3,703,343.00 AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018 |
| Fixed Income | 135,000 | 124,200.00 AMERN REAL ESTATE 8.125% DUE 06-01-2012 |
| Fixed Income | 45,000 | 41,400.00 AMERN REAL ESTATE 8.125% DUE 06-01-2012 |
| Fixed Income | 80,000 | 72,200.00 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 7.125 DUE 02-15-2013 REG |
| Fixed Income | 405,000 | 365,512.50 AMERN REAL ESTATE PARTNERS L P / AMER SRNT 7.125 DUE 02-15-2013 REG |
| Fixed Income | 91,637 | 57,374.95 AMRESKO INDEPENDENCE FDG INC SER 1999-1 CL A VAR RT AST BKD 144A 06-15-2026 BEO |
| Fixed Income | 930,000 | 907,465.17 ANADARKO FIN CO SR NT 7.5% DUE 05-01-2031/08-27-2001 BEO |
| Fixed Income | 65,000 | 64,130.56 ANADARKO PETE CORP SR NT 5.95% DUE 09-15-2016/09-19-2006 BEO |
| Fixed Income | 20,000 | 20,034.16 ANALOG DEVICES INC 5% DUE 07-01-2014 |
| Fixed Income | 100,000 | 96,569.90 ANHEUSER BUSCH COS INC ANHEUSER BUSCH 5.5% DUE 01-15-2018 BEO |
| Fixed Income | 250,000 | 260,917.25 ANTHEM INC NT 2009 6.8% DUE 08-01-2012 BEO |
| Fixed Income | 610,000 | 652,544.45 AOL TIME WARNER INC 6.875 DUE 05-01-2012BEO |
| Fixed Income | 820,000 | 892,224.78 APACHE CORP NT 6% DUE 09-15-2013 REG |
| Fixed Income | 1,330,000 | 1,469,650.00 AQUILA INC DEL NEW SR NT STEP UP 07-01-2012 06-27-2003 |
| Fixed Income | 800,000 | 415,928.47 ARGON CAPITAL PLC 8.162%-FR MTN PERP GBP1000 |
| Fixed Income | 1,475,000 | 1,451,739.25 ASIAN DEV BK GLOBAL BD 2.75% DUE 05-21-2014 BEO |
| Fixed Income | 600,000 | 665,137.80 ASTRAZENCA PLC ASTRAZENCA PLC 6.45 9 15 37 6.45 DUE 09-15-2037 BEO |
| Fixed Income | 700,000 | 749,581.00 ASTRAZENCA PLC NT 5.9% DUE 09-15-2017/09-12-2007 REG |
| Fixed Income | -2,900,000 | -11,606.67 AT + T WIRELESS BP CITIBANK 20JUN12 SWPC77724 |
| Fixed Income | 2,900,000 | 0.00 AT + T WIRELESS BP CITIBANK 20JUN12 SWPC77724 |
| Fixed Income | 485,000 | 542,534.58 AT&T BROADBAND CORP NT 8.375% DUE 03-15-2013 REG |
| Fixed Income | 1,265,000 | 1,387,254.66 AT&T CORP FLOATING RATE NT DUE 11-15-2011/11-14-2011 BEO |
| Fixed Income | 180,000 | 182,755.26 AT&T INC 5.8% DUE 02-15-2019 |
| Fixed Income | 314,000 | 318,806.40 AT&T INC 5.8% DUE 02-15-2019 |
| Fixed Income | 160,000 | 166,400.96 AT&T INC GLOBAL NT 4.95% DUE 01-15-2013/12-06-2007 BEO |
| Fixed Income | 1,400,000 | 1,456,008.40 AT&T INC GLOBAL NT 4.95% DUE 01-15-2013/12-06-2007 BEO |

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| Fixed Income | 80,000 | 79,882.96 AT&T INC GLOBAL NT 5.5% DUE 02-01-2018/02-01-2008 BEO |
| Fixed Income | 1,020,000 | 1,018,507.74 AT&T INC GLOBAL NT 5.5% DUE 02-01-2018/02-01-2008 BEO |
| Fixed Income | 886,000 | 884,703.78 AT&T INC GLOBAL NT 5.5% DUE 02-01-2018/02-01-2008 BEO |
| Fixed Income | 280,000 | 279,590.36 AT&T INC GLOBAL NT 5.5% DUE 02-01-2018/02-01-2008 BEO |
| Fixed Income | 740,000 | 738,917.38 AT&T INC GLOBAL NT 5.5% DUE 02-01-2018/02-01-2008 BEO |
| Fixed Income | 1,375,000 | 1,328,599.25 AT&T INC GLOBAL NT 6.3% DUE 01-15-2038 BEO |
| Fixed Income | 250,000 | 241,563.50 AT&T INC GLOBAL NT 6.3% DUE 01-15-2038 BEO |
| Fixed Income | 7,400,000 | 7,150,279.60 AT&T INC GLOBAL NT 6.3% DUE 01-15-2038 BEO |
| Fixed Income | 225,000 | 224,599.95 AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG |
| Fixed Income | 820,000 | 818,542.04 AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG |
| Fixed Income | 100,000 | 111,958.20 AT&T WIRELESS SVCS INC NT 8.125% DUE 05-01-2012 BEO |
| Fixed Income | 2,600,000 | 2,910,913.20 AT&T WIRELESS SVCS INC NT 8.125% DUE 05-01-2012 BEO |
| Fixed Income | 200,000 | 243,762.00 AT&T WIRELESS SERVICES GROUP SR NT 8.75% DUE 03-01-2031 BEO |
| Fixed Income | 180,000 | 215,026.20 ATLANTIC RICHFIELD CO 8.25% DUE 02-01-2022 REG |
| Fixed Income | 0 | 122,430.05 Australian dollar - Cash |
| Fixed Income | 0 | 196,041.90 Australian dollar - Cash |
| Fixed Income | 0 | 0.01 Australian dollar - Cash |
| Fixed Income | 0 | 162.85 Australian dollar - Cash |
| Fixed Income | 0 | 848.31 Australian dollar - Cash |
| Fixed Income | 0 | 59,122.95 Australian dollar - Cash |
| Fixed Income | 0 | -5.60 Australian dollar - Cash |
| Fixed Income | 0 | 0.00 Australian dollar - Cash |
| Fixed Income | 0 | 125,829.87 Australian dollar - Cash |
| Fixed Income | 0 | 0.00 Australian dollar - Cash |
| Fixed Income | 0 | 218,524.28 Australian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 18,106.55 Australian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 1,268,722.16 Australian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 3,820,351.25 Australian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 818,462.91 Australian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 152,442.77 Australian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -59,388.36 Australian dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -838,641.98 Australian dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -108,058.80 Australian dollar - Pending Trade Purchases |
| Fixed Income | 0 | -17,604.02 Australian dollar - Pending Trade Purchases |
| Fixed Income | 0 | -152,442.77 Australian dollar - Pending Trade Purchases |
| Fixed Income | 0 | -112,399.13 Australian dollar - Pending Trade Purchases |
| Fixed Income | 0 | 59,388.36 Australian dollar - Pending Trade Sales |
| Fixed Income | 0 | 0.00 Australian dollar - Recoverable Taxes |
| Fixed Income | 150,000 | 149,623.65 AUTOZONE INC 5.75% DUE 01-15-2015 |
| Fixed Income | 2,200,000 | 2,194,480.20 AUTOZONE INC 5.75% DUE 01-15-2015 |
| Fixed Income | 5,750,000 | 5,972,295.00 AUTOZONE INC SR NT 5.875 DUE 10-15-2012/10-14-2012 BEO |
| Fixed Income | 1,700,000 | 1,743,248.00 AUTOZONE INC SR NT 6.95% DUE 06-15-2016/06-13-2006 REG |
| Fixed Income | 200,000 | 187,367.80 AXA SA US\$ SUB NT 8.6% DUE 12-15-2030 BEO |
| Fixed Income | 2,300,000 | 2,072,783.00 AXIS CAP HOLDINGS 5.75% DUE 12-01-2014 |
| Fixed Income | 75,000 | 75,456.00 AZ PUB SVC CO 5.8 DUE 06-30-2014/06-29-2014 BEO |
| Fixed Income | 40,000 | 20,000.00 BAC CAP TR XIII 5.63% DUE 03-15-2043/03-15-2012 BEO |
| Fixed Income | 1,600,000 | 789,264.00 BAC CAP TR XV GTD CAP SECS VAR RT DUE 06-01-2056/06-01-2037 |
| Fixed Income | 260,000 | 282,035.00 BANC ONE CORP 8% DUE 04-29-2027 REG |
| Fixed Income | 210,000 | 210,825.51 BANK 1 ISSUANCE TR 3.94000005722% DUE 04-16-2012 |
| Fixed Income | 545,000 | 519,425.33 BANK 1 ISSUANCE TR FLTG RT .53813% DUE 01-15-2016 |
| Fixed Income | 870,000 | 774,672.36 BANK AMER CORP BANK AMER 5.75% DUE 12-01-2017 BEO |
| Fixed Income | 590,000 | 525,352.52 BANK AMER CORP BANK AMER 5.75% DUE 12-01-2017 BEO |
| Fixed Income | 645,000 | 574,326.06 BANK AMER CORP BANK AMER 5.75% DUE 12-01-2017 BEO |
| Fixed Income | 850,000 | 756,863.80 BANK AMER CORP BANK AMER 5.75% DUE 12-01-2017 BEO |
| Fixed Income | 1,900,000 | 1,727,487.60 BANK AMER CORP MTN 6% DUE 09-01-2017 |
| Fixed Income | 500,000 | 458,958.50 BANK AMER CORP SR NT FLTG RATE VAR RT DUE 09-11-2012 |
| Fixed Income | 0 | 0.00 BANK AMER CORP SUB NT 7.4% DUE01-15-2011 BEO |
| Fixed Income | 410,000 | 362,288.71 BANK AMER FDG CORP 5.65% DUE 05-01-2018 |
| Fixed Income | 200,000 | 200,892.20 BANK AMER FDG CORP 7.625% DUE 06-01-2019 |
| Fixed Income | 1,025,000 | 973,483.50 BANK NEW YORK INC MEDIUM TERM SR NTS BOOTRANCHE # TR 00027 VAR DTD 3/23/07 |
| Fixed Income | 250,000 | 257,836.75 BANK OF AMERICA CORP TRANCHE # TR 00001 3.125% DUE 06-15-2012 BEO |
| Fixed Income | 200,000 | 249,243.00 BANKAMERICA MANUFACTURED HSG CONT TR SR/SUB SER 97-2 CL M 6.9 04-10-2028 REG |
| Fixed Income | 1,050,000 | 703,500.00 BARCLAYS BK PLC PERP SUB HYBRID TIER I 144A DUE 09-29-2049 BEO |
| Fixed Income | 560,000 | 375,200.00 BARCLAYS BK PLC PERP SUB HYBRID TIER I 144A DUE 09-29-2049 BEO |
| Fixed Income | 300,000 | 159,159.00 BARNETT CAP III CAP SECS FLTG RATE DUE 02-01-2027/02-01-2009 REG |
| Fixed Income | 350,000 | 392,002.10 BARRICK GOLD CORP NT 6.95 DUE 04-01-2019 |
| Fixed Income | 15,000 | 16,394.23 BARRICK N AMER FIN LLC BARRICK NA FIN LLC 6.800 09/15/2018 6.8 DUE 09-15-2018 |
| Fixed Income | 80,000 | 81,714.56 BB&T CORP SR MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00001 5.7% DUE 04-30-2014 |
| Fixed Income | 400,000 | 409,500.00 BD 144A 6.55% DUE 04-09-2019 REG |
| Fixed Income | 295,000 | 302,006.25 BD 144A 6.55% DUE 04-09-2019 REG |
| Fixed Income | 493,267 | 317,720.38 BEAR STEARNS ARM TR 2005-1 MTG PT CTF CLIV-A-1 DUE 03-25-35 REG |
| Fixed Income | 701,864 | 525,155.57 BEAR STEARNS AST BACKED SECS I TR 2007 MTG PASSTHRU CTF CL I-A-1 11-25-2036 REG |
| Fixed Income | 51,254 | 35,099.84 BEAR STEARNS AST BACKED SECS TR 2001-3 AST BKD CTF CL A-1 ADJ 10-27-2032 BEO |

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| Fixed Income | 6,300,000 | 6,459,553.80 BEAR STEARNS COS 7.625% DUE 12-07-2009 |
| Fixed Income | 8,900,000 | 6,651,922.30 BEAR STEARNS COS FLTG RT 1.1425% DUE 11-21-2016 |
| Fixed Income | 250,000 | 186,851.75 BEAR STEARNS COS FLTG RT 1.1425% DUE 11-21-2016 |
| Fixed Income | 2,210,000 | 2,213,922.75 BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017 |
| Fixed Income | 270,000 | 270,479.25 BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017 |
| Fixed Income | 195,000 | 211,936.53 BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY 6.95% DUE 08-10-2012 |
| Fixed Income | 3,600,000 | 3,912,674.40 BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY 6.95% DUE 08-10-2012 |
| Fixed Income | 280,000 | 280,211.96 BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 07-19-2010 |
| Fixed Income | 1,660,000 | 1,661,256.62 BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 07-19-2010 |
| Fixed Income | 900,000 | 918,505.80 BEAR STEARNS COS INC MTN 4.55 6 23 10 4.55 DUE 06-23-2010 |
| Fixed Income | 4,400,000 | 4,293,300.00 BEAR STEARNS COS INC MTN TRANCHE #TR 00708 VAR RT DUE 11-28-2011 BEO |
| Fixed Income | 2,075,000 | 2,187,027.17 BEAR STEARNS COS INC SR GLOBAL NT 7.25% DUE 02-01-2018 BEO |
| Fixed Income | 480,000 | 505,914.72 BEAR STEARNS COS INC SR GLOBAL NT 7.25% DUE 02-01-2018 BEO |
| Fixed Income | 25,000 | 27,210.25 BELL TEL CO PENN 8.35 BD DUE 12-15-2030 BEO OPT PUT PAY 12-15-97 @ PAR LAST**PUT |
| Fixed Income | 1,350,000 | 1,397,688.75 BELLSOUTH CORP NT 4.75% DUE 11-15-2012 BEO |
| Fixed Income | 30,000 | 31,059.75 BELLSOUTH CORP NT 4.75% DUE 11-15-2012 BEO |
| Fixed Income | 525,000 | 332,897.25 BELVOIR LD LLC MILITARY HSG REV BD 2005 SER A 144A CL 5.27 12-15-47 REG TAXABLE |
| Fixed Income | 175,000 | 110,965.75 BELVOIR LD LLC MILITARY HSG REV BD 2005 SER A 144A CL 5.27 12-15-47 REG TAXABLE |
| Fixed Income | 40,000 | 41,632.48 BERKSHIRE HATHAWAY FIN CORP GTD SR NT 4.85% DUE 01-15-2015 REG |
| Fixed Income | 20,000 | 20,610.72 BERKSHIRE HATHAWAY FIN CORP SR NT 5.4% DUE 05-15-2018 REG |
| Fixed Income | 220,000 | 233,585.00 BERKSHIRE HATHAWAY INC DEL NT 4.75% DUE 05-15-2012 REG |
| Fixed Income | 1,110,000 | 1,232,682.75 BHP BILLITON FIN USA LTD GTD SR NT 6.5% DUE 04-01-2019 REG |
| Fixed Income | 500,000 | 506,597.00 BIOGEN IDEC INC SR NT 6.875% DUE 03-01-2018/03-04-2008 REG |
| Fixed Income | 400,000 | 332,176.80 BK AMER CORP SUB NT 5.42 DUE 03-15-2017 REG |
| Fixed Income | 40,000 | 41,320.64 BK AMER FDG CORP SR NT 7.375 DUE 05-15-2014 |
| Fixed Income | 800,000 | 641,190.40 BK AMER N A 6% DUE 10-15-2036 |
| Fixed Income | 4,600,000 | 3,419,962.00 BK AMER N A FLTG RT .90938% DUE 06-15-2016 |
| Fixed Income | 1,800,000 | 1,793,430.00 BK OF SCOTLAND PLC FR GTD SNR MTN 09/09 USD |
| Fixed Income | 2,500,000 | 2,741,010.00 BLACK & DECKER CORP SR NT 8.95% DUE 04-15-2014 |
| Fixed Income | 1,500,000 | 1,500,751.50 BMW VEH LEASE TR .7921000123% DUE 06-15-2010 |
| Fixed Income | 1,185,363 | 932,184.04 BNC MTG LN TR 2007-4 MTG PASSTHRU CTF CLA3A 11-25-2037 REG |
| Fixed Income | 3,140,000 | 3,126,695.82 BNP PARIBAS SA DUE 06-11-2012 BEO |
| Fixed Income | 4,800,000 | 3,124,526.40 BNP PARIBAS SUB NT 144A DUE 06-29-2049/06-29-2015 BEO |
| Fixed Income | 80,000 | 85,213.12 BOEING CAP CORP SR NT DTD 03/01/2001 6.1DUE 03-01-2011 BEO |
| Fixed Income | 410,000 | 447,074.66 BOEING CO SR NT 6 DUE 03-15-2019 |
| Fixed Income | 80,000 | 85,864.88 BP CAP MKTS P L C SR NT 5.25% DUE 11-07-2013 BEO |
| Fixed Income | 1,520,000 | 1,631,432.72 BP CAP MKTS P L C SR NT 5.25% DUE 11-07-2013 BEO |
| Fixed Income | 1,400,000 | 800,474.54 BRAZIL FEDERATIVE REP 12.5% SNR BDS BRL1000 05/01/2022 |
| Fixed Income | -500,000 | 0.00 BRAZIL SP MERRILL 20/APR/16 SWPC50101 |
| Fixed Income | 500,000 | 4,364.75 BRAZIL SP MERRILL 20/APR/16 SWPC50101 |
| Fixed Income | 0 | 6.04 Brazilian real - Cash |
| Fixed Income | 0 | 9,851.49 Brazilian real - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 1,899,325.60 Brazilian real - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -256,812.41 Brazilian real - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -295,051.27 Brazilian real - Pending Trade Purchases |
| Fixed Income | 0 | 240,574.51 Brazilian real - Pending Trade Sales |
| Fixed Income | 115,000 | 119,587.69 BRISTOL MYERS SQUIBB CO SR DEB 6.875% DUE 08-01-2097/07-31-2097 REG |
| Fixed Income | 45,000 | 46,795.19 BRISTOL MYERS SQUIBB CO SR DEB 6.875% DUE 08-01-2097/07-31-2097 REG |
| Fixed Income | 0 | 390,709.53 British pound sterling - Cash |
| Fixed Income | 0 | 556,457.22 British pound sterling - Cash |
| Fixed Income | 0 | 23.19 British pound sterling - Cash |
| Fixed Income | 0 | 80,648.26 British pound sterling - Cash |
| Fixed Income | 0 | 147,149.52 British pound sterling - Cash |
| Fixed Income | 0 | 135,233.24 British pound sterling - Cash |
| Fixed Income | 0 | 662,261.27 British pound sterling - Cash |
| Fixed Income | 0 | 888,525.77 British pound sterling - Cash |
| Fixed Income | 0 | -142.05 British pound sterling - Cash |
| Fixed Income | 0 | 10,605.29 British pound sterling - Cash |
| Fixed Income | 0 | 3,293.70 British pound sterling - Cash |
| Fixed Income | 0 | 25,248.39 British pound sterling - Cash |
| Fixed Income | 0 | 11,527.95 British pound sterling - Invested Cash |
| Fixed Income | 0 | 542,720.20 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 918,942.37 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 700,023.27 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 5,192,518.42 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 7,035,239.14 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 846,410.01 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 5,991,774.53 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 306,160.35 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 24,702.75 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 1,329,057.45 British pound sterling - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -494,022.25 British pound sterling - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -990,514.61 British pound sterling - Pending Foreign Exchange Sales |

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| Fixed Income | 0 | -478,549.63 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -1,811,508.52 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -438,717.90 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -10,050,581.47 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -846,410.01 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -8,881,376.16 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -11,538.33 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -16,706.26 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -255,387.79 | British pound sterling - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -542,720.20 | British pound sterling - Pending Trade Purchases | |
| Fixed Income | 0 | -479,724.28 | British pound sterling - Pending Trade Purchases | |
| Fixed Income | 0 | -56,699.50 | British pound sterling - Pending Trade Purchases | |
| Fixed Income | 0 | -306,160.60 | British pound sterling - Pending Trade Purchases | |
| Fixed Income | 0 | -56,659.21 | British pound sterling - Pending Trade Purchases | |
| Fixed Income | 0 | -88,494.84 | British pound sterling - Pending Trade Purchases | |
| Fixed Income | 0 | 478,551.13 | British pound sterling - Pending Trade Sales | |
| Fixed Income | 0 | 438,718.03 | British pound sterling - Pending Trade Sales | |
| Fixed Income | 0 | 11,538.34 | British pound sterling - Pending Trade Sales | |
| Fixed Income | 0 | 105,201.11 | British pound sterling - Pending Trade Sales | |
| Fixed Income | 0 | 255,387.79 | British pound sterling - Pending Trade Sales | |
| Fixed Income | 0 | 0.00 | British pound sterling - Recoverable Taxes | |
| Fixed Income | 0 | 0.00 | British pound sterling - Recoverable Taxes | |
| Fixed Income | 0 | 0.00 | British pound sterling - Recoverable Taxes | |
| Fixed Income | 0 | 0.00 | British pound sterling - Recoverable Taxes | |
| Fixed Income | 0 | 0.00 | British pound sterling - Recoverable Taxes | |
| Fixed Income | -330,000 | -330,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | BANK OF AMERICA |
| Fixed Income | -4,680,000 | -4,680,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | BANK OF AMERICA |
| Fixed Income | 230,000 | -230,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | BARCLAYS |
| Fixed Income | -1,300,000 | -1,300,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | BARCLAYS |
| Fixed Income | -1,550,000 | -1,550,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | BARCLAYS |
| Fixed Income | -290,000 | -290,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | BNP PARIBAS |
| Fixed Income | 590,000 | 590,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | BNP PARIBAS |
| Fixed Income | -740,000 | -740,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | CSFB |
| Fixed Income | -50,000 | -50,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | CSFB |
| Fixed Income | -1,860,000 | -1,860,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | CSFB |
| Fixed Income | -310,000 | -310,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | DEUTSCHE |
| Fixed Income | -1,800,000 | -1,800,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | DEUTSCHE |
| Fixed Income | -3,900,000 | -3,900,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | GOLDMAN SACHS |
| Fixed Income | -1,670,000 | -1,670,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | JP MORGAN CHASE |
| Fixed Income | -630,000 | -630,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | MERRILL LYNCH |
| Fixed Income | -2,020,000 | -2,020,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | MERRILL LYNCH |
| Fixed Income | -2,070,000 | -2,070,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | MORGAN STANLEY |
| Fixed Income | -240,000 | -240,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | MORGAN STANLEY |
| Fixed Income | -4,200,000 | -4,200,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | RBS GREENWICH |
| Fixed Income | -1,910,000 | -1,910,000.00 | BROKER SWAP CASH COLLATERAL PAYABLE | RBS GREENWICH |
| Fixed Income | 800,000 | 450,416.00 | BUCKEYE OHIO TOB SETTLEMENT FING AUTH | 5.875% 06-01-2047 BEO |
| Fixed Income | 200,000 | 118,370.00 | BUCKEYE OHIO TOB SETTLEMENT FING AUTH | 6%06-01-2042 BEO |
| Fixed Income | 180,000 | 183,717.00 | BURL NORTHN SANTA FE CORP DEB 5.65 DUE | 05-01-2017 REG |
| Fixed Income | 80,000 | 80,967.68 | BURL NTHN SANTA FE CORP 4.875 DUE | 01-15-2015 BEO |
| Fixed Income | 35,000 | 37,042.25 | BURL RES INC DEB 7.375 DUE | 03-01-2029 BEO |
| Fixed Income | 445,000 | 455,341.36 | BURLINGTON NORTHN SANTA FE CORP NT 5.75% DUE | 03-15-2018 BEO |
| Fixed Income | 621,466 | 748,666.61 | BUSINESS MTG FIN 4 FRN M/BKD 08/2045 | GBP'A' |
| Fixed Income | 900,000 | 864,405.00 | CALIFORNIA ST 5.95% 04-01-2016 | BEO TAXABLE |
| Fixed Income | 460,000 | 420,403.20 | CALIFORNIA ST 7.55% 04-01-2039 | BEO TAXABLE |
| Fixed Income | 340,000 | 310,732.80 | CALIFORNIA ST 7.55% 04-01-2039 | BEO TAXABLE |
| Fixed Income | 700,000 | 639,744.00 | CALIFORNIA ST 7.55% 04-01-2039 | BEO TAXABLE |
| Fixed Income | 2,100,000 | 2,076,585.00 | CALIFORNIA ST RMRKTD 5.65% 04-01-2039 | BEO TAXABLE |
| Fixed Income | 38,700,000 | 1,371,644.10 | CALL SWAPTION USD 2Y C 3.45 BZWLS31 | EUROPEAN 317U375A7 08-03-2009 |
| Fixed Income | 10,300,000 | 365,062.90 | CALL SWAPTION USD 2Y C 3.45 MLPFUS31 | EUROPEAN 317U416A8 08-03-2009 |
| Fixed Income | 37,600,000 | 1,332,656.80 | CALL SWAPTION USD 2Y C 3.45 RBS | 317U383A7 08-03-2009 |
| Fixed Income | 5,500,000 | -516,593.00 | CALL SWAPTION USD 3MLIBOR/6M 5.08% | European BRS6XD8F1 05-05-2011 |
| Fixed Income | 7,500,000 | 1,082,955.00 | CALL SWAPTION USD 3MLIBOR/6M 5.79% | European BRS4QMZK3 08-16-2010 |
| Fixed Income | -1,300,000 | -4,916.21 | CALL SWAPTION USD BARCGB33XXX 3MLIBOR/6M2.45% | EUROPEAN BRS7MTS56 12-18-2009 |
| Fixed Income | 6,000,000 | 9,342.00 | CALL SWAPTION USD BARCLAYLN 3MLIBOR/6M 2.25% | European BRS84AWM3 10-22-2009 |
| Fixed Income | 6,400,000 | 38,138.88 | CALL SWAPTION USD BARCLAYLN 3MLIBOR/6M 2.75% | European BRS86ZWR5 11-09-2009 |
| Fixed Income | -2,600,000 | -178,631.44 | CALL SWAPTION USD BARCLAYLN 3MLIBOR/6M 4.52% | European BRS8A1VY1 06-02-2010 |
| Fixed Income | -3,600,000 | -275,890.32 | CALL SWAPTION USD BARCLAYLN 3MLIBOR/6M 4.67% | European BRS8AHWM1 06-07-2010 |
| Fixed Income | 3,200,000 | -10,358.40 | CALL SWAPTION USD BZWLS31 3MLIBOR/6M 2.38% | European BRS7MP6T6 12-17-2009 |
| Fixed Income | -1,600,000 | -24,695.04 | CALL SWAPTION USD CSFBGB2L 3MLIBOR/6M 2.73% | EUROPEAN BRS7MP0F2 12-19-2011 |
| Fixed Income | -4,300,000 | -257,774.25 | CALL SWAPTION USD DEUTSCHEUS 3MLIBOR/6M 4.35% | European BRS8A78X6 06-03-2010 |
| Fixed Income | -6,500,000 | -411,416.20 | CALL SWAPTION USD DEUTSCHEUS 3MLIBOR/6M 4.415% | European BRS8A1WU8 06-02-2010 |
| Fixed Income | 10,800,000 | 29,047.68 | CALL SWAPTION USD GOLDUS33 3MLIBOR/6M 2.37% | European BRS87PT90 11-16-2009 |
| Fixed Income | -2,400,000 | -62,196.00 | CALL SWAPTION USD GOLDUS33 3MLIBOR/6M 3.51% | European BRS7XB15 03-11-2010 |

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| Fixed Income | 26,600,000 | 942,783.80 CALL SWAPTION USD JPMORGANUS 3MLIBOR/6M 3.45% EUROPEAN 317U381A9 08-03-2009 |
| Fixed Income | 63,900,000 | 2,264,807.70 CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 3.45% EUROPEAN 317U389A1 08-03-2009 |
| Fixed Income | -1,000,000 | -6,272.50 CALL SWPTN USD 3M LIBOR / 2.95 EUROPEAN 317U122B1 08-21-2009 |
| Fixed Income | -8,900,000 | -55,825.25 CALL SWPTN USD 3M LIBOR / 2.95 EUROPEAN 317U122B1 08-21-2009 |
| Fixed Income | -2,400,000 | -58,062.96 CALL SWPTN USD BARCLAYLN 3M LIBOR / 3.42EUROPEAN 317U066B9 11-23-2009 |
| Fixed Income | -4,300,000 | -104,029.47 CALL SWPTN USD RBOSGB2R 3M LIBOR / 3.42 EUROPEAN 317U065B0 11-23-2009 |
| Fixed Income | -12,900,000 | -312,088.41 CALL SWPTN USD RBOSGB2R 3M LIBOR / 3.42 EUROPEAN 317U065B0 11-23-2009 |
| Fixed Income | 3,000 | 2,955.00 CALPINE CONSTR FIN CO L P / CCFC FIN CORTERM LN 11.32 DUE 08-26-2009 BEO |
| Fixed Income | 0 | 0.34 Canadian dollar - Cash |
| Fixed Income | 0 | 1.52 Canadian dollar - Cash |
| Fixed Income | 0 | 1,919.23 Canadian dollar - Cash |
| Fixed Income | 0 | 2,211.79 Canadian dollar - Cash |
| Fixed Income | 0 | 96,419.71 Canadian dollar - Cash |
| Fixed Income | 0 | 335.76 Canadian dollar - Cash |
| Fixed Income | 0 | 0.03 Canadian dollar - Cash |
| Fixed Income | 0 | 922.01 Canadian dollar - Cash |
| Fixed Income | 0 | 28,192.20 Canadian dollar - Cash |
| Fixed Income | 0 | 9,896.94 Canadian dollar - Cash |
| Fixed Income | 0 | 232,439.94 Canadian dollar - Cash |
| Fixed Income | 0 | 364,928.64 Canadian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 978,362.35 Canadian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 5,589,876.06 Canadian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 526,214.25 Canadian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 57,411.20 Canadian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 563,505.06 Canadian dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -198,067.65 Canadian dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -16,618.10 Canadian dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -364,928.64 Canadian dollar - Pending Trade Purchases |
| Fixed Income | 0 | -33,492.96 Canadian dollar - Pending Trade Purchases |
| Fixed Income | 0 | -145,944.61 Canadian dollar - Pending Trade Purchases |
| Fixed Income | 0 | -73,290.32 Canadian dollar - Pending Trade Purchases |
| Fixed Income | 0 | -563,505.06 Canadian dollar - Pending Trade Purchases |
| Fixed Income | 0 | 23,464.07 Canadian dollar - Pending Trade Sales |
| Fixed Income | 0 | 88,534.77 Canadian dollar - Pending Trade Sales |
| Fixed Income | 0 | 16,617.95 Canadian dollar - Pending Trade Sales |
| Fixed Income | 0 | 8,501.79 Canadian dollar - Pending Trade Sales |
| Fixed Income | 0 | 0.00 Canadian dollar - Recoverable Taxes |
| Fixed Income | 275,000 | 274,495.10 CANADIAN NAT RES LTD NT 6.25% DUE 03-15-2038 REG |
| Fixed Income | 325,000 | 324,433.20 CANADIAN NAT RES LTD NT 6.5% DUE 02-15-2037/08-17-2006 REG |
| Fixed Income | 2,100,000 | 2,109,315.60 CAP 1 FINL CORP MTN 5.7 DUE 09-15-2011 |
| Fixed Income | 1,455,000 | 1,449,692.16 CAP 1 FINL CORP NT 5.6 VAR RT DUE 09-10-2009 |
| Fixed Income | 425,000 | 441,929.45 CAP 1 MULTI-ASSET 4.84999990463% DUE 02-15-2014 |
| Fixed Income | 767,641 | 767,846.11 CAP AUTO FLTG RT .88813% DUE 12-15-2010 |
| Fixed Income | 701,591 | 702,369.66 CAPITAL AUTO RECEIVABLES ASSET TR 2008-2ASSET BACKED NT CL A2B 03-15-2011 BEO |
| Fixed Income | 280,000 | 258,860.00 CAPITAL ONE FINL CORP NT 5.5% DUE 06-01-2015 BEO |
| Fixed Income | 80,000 | 83,519.44 CAROLINA PWR & LT CO 1ST MTG BD 5.3% DUE01-15-2019 REG |
| Fixed Income | 553,909 | 477,064.82 CARRINGTON MTG LN TR SER 2006-NCS ASST BKD PASSTHRU CTF CL A-1 01-25-2037 REG |
| Fixed Income | 842,431 | 705,712.58 CARRINGTON MTG LN TR SER 2007-RFC1 MTG PASSTHRU CTF CL A-1 VAR RATE 12-25-2036 |
| Fixed Income | 1,160,000 | 1,228,158.12 CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00819 6.2 DUE 09-30-2013 |
| Fixed Income | 250,000 | 243,652.50 CBS CORP NEW SR NT 8.875 DUE 05-15-2019 |
| Fixed Income | 330,000 | 333,699.30 CDN NAT RES LTD NT 5.7 DUE 05-15-2017 REG |
| Fixed Income | 39,918,400 | 2,436,291.81 CDS / STS BUY PROT ON DJ 06-20-2017 SWPC65406 |
| Fixed Income | -7,194,906 | 0.00 CDS / STS BZWLU531 IG9 5Y 30-100 12-20-2012 SWPC40672 |
| Fixed Income | 7,194,906 | 95,841.18 CDS / STS BZWLU531 SELL PROT ON IG9 5Y 30-100 12-20-2012 SWPC40672 |
| Fixed Income | -1,361,198 | 0.00 CDS / STS CDX IG9 12-20-2017 SWPC01W83 |
| Fixed Income | -680,599 | 0.00 CDS / STS CDX IG9 12-20-2017 SWPC97R87 |
| Fixed Income | -11,458,036 | -536,885.73 CDS / STS CITIBANKNY CDX HY-8 100 35-10006-20-2012 SWPC41340 |
| Fixed Income | -4,855,100 | -226,838.03 CDS / STS CITIBANKNY DJ 06-20-2012 SWPC41423 |
| Fixed Income | -1,068,122 | -48,720.46 CDS / STS CITIBANKNY DJ 06-20-2012 SWPC41431 |
| Fixed Income | 4,855,100 | 0.00 CDS / STS CITIBANKNY SELL PROT ON DJ TRANCHE 35-100 06-20-2012 SWPC41423 |
| Fixed Income | 1,068,122 | 0.00 CDS / STS CITIBANKNY SELL PROT ON DJ TRANCHE 35-100 06-20-2012 SWPC41431 |
| Fixed Income | 11,458,036 | 0.00 CDS / STS CITIBANKNY SELL PROTECTION ON CDX HI-8 100 35-100 06-20-2012 SWPC41340 |
| Fixed Income | -4,764,194 | 0.00 CDS / STS DEUSCHEDE CDX IG9 5Y 30-100 12-20-2012 SWPC95C79 |
| Fixed Income | -972,285 | 0.00 CDS / STS DEUSCHEDE DJ 06-20-2013 SWPC97F15 |
| Fixed Income | 4,764,194 | 55,798.72 CDS / STS DEUSCHEDE SELL PROT ON CDX IG9 5Y 30-100 12-20-2012 SWPC95C79 |
| Fixed Income | 972,285 | 7,827.09 CDS / STS DEUSCHEDE SELL PROT ON DJ TRANCHE 30-100 20 JUN 2013 SWPC97F15 |
| Fixed Income | -39,918,400 | 0.00 CDS / STS DJ 06-20-2017 SWPC65406 |
| Fixed Income | -33,379,200 | 0.00 CDS / STS DJ 06-20-2017 SWPC65802 |
| Fixed Income | -1,100,000 | -260,503.76 CDS / STS MLPFUS31 DJ 06-20-2012 SWPC52974 |
| Fixed Income | 1,100,000 | 0.00 CDS / STS MLPFUS31 SELL PROT ON DJ 06-20-2012 SWPC52974 |
| Fixed Income | -1,000,000 | -230,314.60 CDS / STS MSCSUS33 DJ 06-20-2012 SWPC41555 |
| Fixed Income | -500,000 | -113,971.80 CDS / STS MSCSUS33 DJ 06-20-2012 SWPC53204 |
| Fixed Income | -2,400,000 | 0.00 CDS / STS MSCSUS33 IG9 5Y 15-30 12-20-2012 SWPC95A55 |

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|--------------|------------|--------------|--|----------------------------|-----------|
| Fixed Income | 1,000,000 | 0.00 | CDS / STS MSCSUS33 SELL PROT ON DJ | 06-20-2012 | SWPC41555 |
| Fixed Income | 500,000 | 0.00 | CDS / STS MSCSUS33 SELL PROT ON DJ | 06-20-2012 | SWPC53204 |
| Fixed Income | 2,400,000 | 10,471.44 | CDS / STS MSCSUS33 SELL PROT ON IG9 5Y | 15-30 12-20-2012 | SWPC95A55 |
| Fixed Income | 33,379,200 | 2,037,192.66 | CDS / STS PURC PROTECTION ON DJ | 06-20-2017 | SWPC65802 |
| Fixed Income | 1,361,198 | 5,044.87 | CDS / STS SELL PROT ON CDX IG912-20-2017 | SWPC01W83 | |
| Fixed Income | 680,599 | 2,291.65 | CDS / STS SELL PROT ON CDX IG912-20-2017 | SWPC97R87 | |
| Fixed Income | -2,700,000 | 0.00 | CDS ALCOA INC 03-20-2017 | SWPC39906 | |
| Fixed Income | -1,200,000 | 0.00 | CDS AMERICAN INTERNATIONAL GROUP SNR BP | 03-20-2019 | SWPC929B1 |
| Fixed Income | -800,000 | 0.00 | CDS AMERN INTL GROUP SNR BP | 09-20-2018 | SWPC860B2 |
| Fixed Income | -1,000,000 | 0.00 | CDS AUTOZONE 10-20-2012 | SWPC38189 | |
| Fixed Income | -1,200,000 | 0.00 | CDS AUTOZONE 12-20-2012 | SWPC81866 | |
| Fixed Income | 2,500,000 | 0.00 | CDS BARCGB22 BUY PROTECTION ON UBS AG | JERSEY SNR BP 20/03/2014 | SWPC590B9 |
| Fixed Income | -2,500,000 | -139,698.33 | CDS BARCGB22 UBS AG JERSEY SNR BP | 20/03/2014 | SWPC590B9 |
| Fixed Income | 1,000,000 | 0.00 | CDS BARCLAYLN BUY PROT ON PEARSON \$ FIN PLC C | NEGB SNR BP JUN 20 2018 | SWPC300C8 |
| Fixed Income | 1,500,000 | 0.00 | CDS BARCLAYLN BUY PROT ON UBS AG JERSEY BRH | NEGB SNR BP BRC 20/03/2014 | SWPC658B8 |
| Fixed Income | -1,000,000 | -13,216.90 | CDS BARCLAYLN PEARSON \$ FIN PLC C | NEGB SNR BP 06-20-2018 | SWPC300C8 |
| Fixed Income | -1,500,000 | -92,100.88 | CDS BARCLAYLN UBS AG JERSEY BRANCH | NEGB SNR BP BRC 20/03/2014 | SWPC658B8 |
| Fixed Income | -200,000 | -1,563.82 | CDS BARCLAYS BK PLC SUB NS BP BPS | 06-20-2014 | SWPC102D6 |
| Fixed Income | -3,600,000 | 0.00 | CDS BEAR STEARNS CO INC 09-20-2012 | SWPC04D47 | |
| Fixed Income | 2,500,000 | 0.00 | CDS BKOFAMER BUY PROT ON MCKESSON | 03-20-2017 | SWPC38577 |
| Fixed Income | 1,400,000 | 100,182.46 | CDS BKOFAMER BUY PROT ON NORDSTROM | 03-20-2018 | SWPC39856 |
| Fixed Income | 8,400,000 | 0.00 | CDS BKOFAMER BUY PROT ON WESTN UN CO | 12-20-2016 | SWPC34634 |
| Fixed Income | -2,500,000 | -10,829.50 | CDS BKOFAMER MCKESSON 03-20-2017 | SWPC38577 | |
| Fixed Income | -1,400,000 | 0.00 | CDS BKOFAMER NORDSTROM 03-20-2018 | SWPC39856 | |
| Fixed Income | 1,300,000 | 0.00 | CDS BKOFAMER SELL PROT ON SLM CORP | 03-20-2013 | SWPC00296 |
| Fixed Income | -1,300,000 | -130,248.04 | CDS BKOFAMER SLM CORP 03-20-2013 | SWPC00296 | |
| Fixed Income | 9,600,000 | 58,955.52 | CDS BKOFAMERNA BUY PROT ON CENTURYTEL | 06-20-2017 | SWPC34741 |
| Fixed Income | 8,300,000 | 162,433.49 | CDS BKOFAMERNA BUY PROT ON LTD BRANDS | 09-20-2017 | SWPC34709 |
| Fixed Income | 5,000,000 | 708,893.50 | CDS BKOFAMERNA BUY PROT ON RR DONNELLEY | 03-20-2017 | SWPC40292 |
| Fixed Income | -9,600,000 | 0.00 | CDS BKOFAMERNA CENTURYTEL 06-20-2017 | SWPC34741 | |
| Fixed Income | -8,300,000 | 0.00 | CDS BKOFAMERNA LTD BRANDS 09-20-2017 | SWPC34709 | |
| Fixed Income | -5,000,000 | 0.00 | CDS BKOFAMERNA RR DONNELLEY 03-20-2017 | SWPC40292 | |
| Fixed Income | -1,500,000 | 0.00 | CDS BLACK + DECKER 12-20-2012 | SWPC81833 | |
| Fixed Income | 1,900,000 | 141,835.57 | CDS BOFAGB22 BUY PROT ON NISOURCE | 09-20-2014 | SWPC38528 |
| Fixed Income | -1,900,000 | 0.00 | CDS BOFAGB22 NISOURCE 09-20-2014 | SWPC38528 | |
| Fixed Income | 1,000,000 | 0.00 | CDS BOFAUS6S SELL PROT ON SLM CORP | (SALLIE MAE) 06-20-2010 | SWPC987C8 |
| Fixed Income | -1,000,000 | -32,844.20 | CDS BOFAUS6S SLM CORP (SALLIE MAE) SNR | S*SP BOA 06-20-2010 | SWPC987C8 |
| Fixed Income | 2,700,000 | 512,703.00 | CDS BUY PROT ON ALCOA INC 03-20-2017 | SWPC39906 | |
| Fixed Income | 800,000 | 257,500.80 | CDS BUY PROT ON AMERN INTL GROUP SNR BP | 09-20-2018 | SWPC860B2 |
| Fixed Income | 1,000,000 | 5,044.20 | CDS BUY PROT ON AUTOZONE 12-20-2012 | SWPC38189 | |
| Fixed Income | 1,200,000 | 6,053.04 | CDS BUY PROT ON AUTOZONE 12-20-2012 | SWPC81866 | |
| Fixed Income | 200,000 | 0.00 | CDS BUY PROT ON BARCLAYS BK PLC SUB NS | BP BPS 06-20-2014 | SWPC102D6 |
| Fixed Income | 3,600,000 | 27,137.88 | CDS BUY PROT ON BEAR STEARNS CO INC | 09-20-2012 | SWPC04D47 |
| Fixed Income | 2,900,000 | 208,240.01 | CDS BUY PROT ON COUNTRYWIDE HOME LOANS | 06-20-2017 | SWPC70299 |
| Fixed Income | 1,000,000 | 26,407.60 | CDS BUY PROT ON GOLDMAN 12-20-2012 | SWPC38205 | |
| Fixed Income | 5,000,000 | 684,226.00 | CDS BUY PROT ON HLTH CARE PROP03-20-2017 | SWPC32364 | |
| Fixed Income | 3,200,000 | 13,303.36 | CDS BUY PROT ON KERR-MCGEE 09-20-2011 | SWPC59540 | |
| Fixed Income | 1,200,000 | 13,474.08 | CDS BUY PROT ON KOHLS 12-20-2012 | SWPC33040 | |
| Fixed Income | 1,200,000 | 79,491.72 | CDS BUY PROT ON NORDSTROM INC 12-20-2012 | SWPC81858 | |
| Fixed Income | 4,100,000 | 195,526.54 | CDS BUY PROT ON SABMILLER PLC 09-20-2016 | SWPC39914 | |
| Fixed Income | 900,000 | 2,551.14 | CDS BUY PROT ON SHERWIN WILLIAMS | 12-20-2012 | SWPC81874 |
| Fixed Income | 1,000,000 | 0.00 | CDS BUY PROT ON TIME WARNER 12-20-2017 | SWPC39955 | |
| Fixed Income | 7,800,000 | 279,162.00 | CDS BUY PROT ON VIACOM 06-20-2016 | SWPC34345 | |
| Fixed Income | 1,000,000 | 0.00 | CDS BUY PROT ON WACHOVIA SUB 09-20-2013 | SWPC01P32 | |
| Fixed Income | -100,000 | 0.00 | CDS BZWLU31 BK OF AMER SUB 09-20-2013 | SWPC01N91 | |
| Fixed Income | -2,300,000 | 0.00 | CDS BZWLU31 BRAZIL BP 08-20-2011 | SWPC79076 | |
| Fixed Income | 100,000 | 7,151.66 | CDS BZWLU31 BUY PROT ON BK OF AMER SUB | 09-20-2013 | SWPC01N91 |
| Fixed Income | 2,000,000 | 1,148.00 | CDS BZWLU31 BUY PROT ON EMBARQ CORP | NT NEGB SNR BP 06-20-2016 | SWPC983B4 |
| Fixed Income | 300,000 | 43,260.18 | CDS BZWLU31 BUY PROT ON FORD MTR CRDT | NEGB SNR 12-20-2013 | SWPC886A4 |
| Fixed Income | 2,100,000 | 267,904.56 | CDS BZWLU31 BUY PROT ON HLTH CARE PROP | 03-20-2018 | SWPC83086 |
| Fixed Income | 1,000,000 | 21,128.40 | CDS BZWLU31 BUY PROT ON REXAM PLC | 06-20-2013 | SWPC01G16 |
| Fixed Income | 2,200,000 | 188,590.38 | CDS BZWLU31 BUY PROT ON S.W AIRLINES | 03-20-2017 | SWPC81932 |
| Fixed Income | 3,350,000 | 173,996.99 | CDS BZWLU31 BUY PROT ON SABMILLER | 06-20-2016 | SWPC38494 |
| Fixed Income | 900,000 | 6,919.92 | CDS BZWLU31 BUY PROT ON TJX COMPANIES | 12-20-2012 | SWPC81841 |
| Fixed Income | 6,000,000 | 198,909.60 | CDS BZWLU31 BUY PROT ON WELLS FARGO CO | SUB 09-20-2013 | SWPC30C76 |
| Fixed Income | -2,000,000 | 0.00 | CDS BZWLU31 EMBARQ CORP NT NEGB SNR BP | 06-20-2016 | SWPC983B4 |
| Fixed Income | -600,000 | -67,886.10 | CDS BZWLU31 FORD MTR CRDT 09-20-2012 | SWPC92566 | |
| Fixed Income | -300,000 | 0.00 | CDS BZWLU31 FORD MTR CRDT NEGB SNR | 12-20-2013 | SWPC886A4 |
| Fixed Income | -2,800,000 | -285,358.64 | CDS BZWLU31 GAZPROM 12-20-2012 | SWPC35359 | |
| Fixed Income | -1,000,000 | -159,798.70 | CDS BZWLU31 GMAC LLC 09-20-2012 | SWPC41878 | |
| Fixed Income | -2,100,000 | 0.00 | CDS BZWLU31 HLTH CARE PROP 03-20-2018 | SWPC83086 | |
| Fixed Income | -1,000,000 | 0.00 | CDS BZWLU31 REXAM PLC 06-20-2013 | SWPC01G16 | |
| Fixed Income | -3,350,000 | 0.00 | CDS BZWLU31 SABMILLER 06-20-2016 | SWPC38494 | |

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| Fixed Income | 600,000 | 0.00 | CDS BZWLUS31 SELL PROT ON FORD MTR CRDT 09-20-2012 SWPC92566 |
| Fixed Income | 2,800,000 | 0.00 | CDS BZWLUS31 SELL PROT ON GAZPROM 12-20-2012 SWPC35359 |
| Fixed Income | 1,000,000 | 0.00 | CDS BZWLUS31 SELL PROT ON GMAC LLC 09-20-2012 SWPC41878 |
| Fixed Income | 6,000,000 | 0.00 | CDS BZWLUS31 SELL PROT ON WELL FARGO CO 09-20-2013 SWPC30C68 |
| Fixed Income | 2,300,000 | 65,604.97 | CDS BZWLUS31 SELL PROTECTION ON BRAZIL BP 08-20-2011 SWPC79076 |
| Fixed Income | -900,000 | 0.00 | CDS BZWLUS31 TX COMPANIES 12-20-2012 SWPC81841 |
| Fixed Income | -6,000,000 | -98,490.00 | CDS BZWLUS31 WELL FARGO CO 09-20-2013 SWPC30C68 |
| Fixed Income | -6,000,000 | 0.00 | CDS BZWLUS31 WELLS FARGO CO SUB 09-20-2013 SWPC30C76 |
| Fixed Income | -3,900,000 | 0.00 | CDS CENTEX BP -0.44 CITIBANK 20/MAR/11 SWPC53014 |
| Fixed Income | 3,900,000 | 82,725.24 | CDS CENTEX BP -0.44 CITIBANK 20/MAR/11 SWPC53014 |
| Fixed Income | 1,000,000 | 47,015.90 | CDS CHASGB2L BUY PROT ON WELLS FARGO+CO SUB 06-20-2013 SWPC29626 |
| Fixed Income | 1,000,000 | 0.00 | CDS CHASGB2L SELL PROT ON WELLS FARGO CO06-20-2013 SWPC96U93 |
| Fixed Income | -1,000,000 | -30,886.40 | CDS CHASGB2L WELLS FARGO CO 06-20-2013 SWPC96U93 |
| Fixed Income | -1,000,000 | 0.00 | CDS CHASGB2L WELLS FARGO+CO SUB 06-20-2013 SWPC29626 |
| Fixed Income | -200,000 | 0.00 | CDS CHASUS33 BANK OF AMERICA CORP SUB S*BP JPM 09-20-2013 SWPC193D6 |
| Fixed Income | 3,000,000 | 27,082.20 | CDS CHASUS33 BUY PROT ON CENTEX CORP SNRS* BP JPM 12-20-2010 SWPC006D3 |
| Fixed Income | -3,000,000 | 0.00 | CDS CHASUS33 CENTEX CORP SNR S* BP JPM 12-20-2010 SWPC006D3 |
| Fixed Income | -800,000 | 0.00 | CDS CHASUS33 CHINA SP 03-20-2014 SWPC018C1 |
| Fixed Income | -1,200,000 | 0.00 | CDS CHASUS33 CHINA SP 03-20-2014 SWPC923B7 |
| Fixed Income | -800,000 | 0.00 | CDS CHASUS33 CHINA SP 03-20-2014 SWPC957B6 |
| Fixed Income | 200,000 | 16,380.66 | CDS CHASUS33 PURC PROT ON BK OF AMER CORP SUB S* BP JPM 09-20-2013 SWPC193D6 |
| Fixed Income | 800,000 | 63,586.32 | CDS CHASUS33 SELL PROTECTION ON CHINA SP03-20-2014 SWPC018C1 |
| Fixed Income | 1,200,000 | 93,768.12 | CDS CHASUS33 SELL PROTECTION ON CHINA SP03-20-2014 SWPC923B7 |
| Fixed Income | 800,000 | 61,437.76 | CDS CHASUS33 SELL PROTECTION ON CHINA SP03-20-2014 SWPC957B6 |
| Fixed Income | -3,200,000 | 0.00 | CDS CIT GROUP 06-20-2017 SWPC66651 |
| Fixed Income | -5,200,000 | -1,805,531.52 | CDS CITI GROUP 06-20-2012 SWPC66644 |
| Fixed Income | 6,100,000 | 29,903.42 | CDS CITIBANKNY BUY PROT ON VIACOM 06-20-2011 SWPC30K69 |
| Fixed Income | -900,000 | 0.00 | CDS CITIBANKNY GAZPROM-GAZ CAPITAL FOR SP 02-20-2014 SWPC897B9 |
| Fixed Income | -3,900,000 | -53,444.70 | CDS CITIBANKNY GEN ELEC CAP CORP SNR 03-20-2014 SWPC491B9 |
| Fixed Income | -5,600,000 | -22,420.16 | CDS CITIBANKNY GEN ELEC CAP CORP SR UNSESNR 12-20-2013 SWPC960A3 |
| Fixed Income | -2,000,000 | -22,935.60 | CDS CITIBANKNY GEN ELEC CAP CORP SR UNSESNR 12-20-2013 SWPC992A5 |
| Fixed Income | -1,200,000 | -189,677.52 | CDS CITIBANKNY GMAC LLC 09-20-2012 SWPC41910 |
| Fixed Income | -4,100,000 | 0.00 | CDS CITIBANKNY SABMILLER PLC 09-20-2016 SWPC39914 |
| Fixed Income | 900,000 | 185,489.82 | CDS CITIBANKNY SELL PROT ON GAZPROM-GAZ CAP FOR SP 02-20-2014 SWPC897B9 |
| Fixed Income | 3,000,000 | 0.00 | CDS CITIBANKNY SELL PROT ON GEN ELEC CAPCORP SNR 03-20-2014 SWPC491B9 |
| Fixed Income | 5,600,000 | 0.00 | CDS CITIBANKNY SELL PROT ON GEN ELEC CAPCORP SR UNSE SNR 12-20-2013 SWPC960A3 |
| Fixed Income | 2,000,000 | 0.00 | CDS CITIBANKNY SELL PROT ON GEN ELEC CAPCORP SR UNSE SNR 12-20-2013 SWPC992A5 |
| Fixed Income | 1,200,000 | 0.00 | CDS CITIBANKNY SELL PROT ON GMAC LLC 09-20-2012 SWPC41910 |
| Fixed Income | -6,100,000 | 0.00 | CDS CITIBANKNY VIACOM 06-20-2011 SWPC30K69 |
| Fixed Income | -400,000 | -4,587.12 | CDS CITIGB2L GEN ELEC CAP CORP12-20-2013 SWPC000B3 |
| Fixed Income | 400,000 | 0.00 | CDS CITIGB2L SELL PROT ON GEN ELEC CAP CORP 12-20-2013 SWPC000B3 |
| Fixed Income | -2,900,000 | 0.00 | CDS COUNTRYWIDE HOME LOANS 06-20-2017 SWPC70299 |
| Fixed Income | -150,000 | 0.00 | CDS CRESUS33 09-20-2014 BRS8DN4M6 |
| Fixed Income | 150,000 | 4,894.98 | CDS CRESUS33 PURC PROTECTION ON LINCOLN NATL CORP IN 09-20-2014 BRS8DN4M6 |
| Fixed Income | 2,000,000 | 85,378.60 | CDS CSBBGB21 BUY PROT ON GOLDMAN SACHS GR INC 06-20-2013 SWPC96T46 |
| Fixed Income | 1,000,000 | 63,976.60 | CDS CSBBGB21 BUY PROT ON NORDSTOM INC 12-20-2012 SWPC89554 |
| Fixed Income | 1,000,000 | 27,895.10 | CDS CSBBGB21 BUY PROT ON WACHOVIA SUB 06-20-2013 SWPC29972 |
| Fixed Income | -1,500,000 | -37,103.70 | CDS CSBBGB21 GOLDMAN SACHS GR INC 06-20-2013 SWPC29956 |
| Fixed Income | -1,000,000 | 0.00 | CDS CSBBGB21 NORDSTOM INC 12-20-2012 SWPC89554 |
| Fixed Income | 1,500,000 | 0.00 | CDS CSBBGB21 SELL PROT ON GOLDMAN SACHS GR INC 06-20-2013 SWPC29956 |
| Fixed Income | -1,000,000 | 0.00 | CDS CSBBGB21 WACHOVIA SUB 06-20-2013 SWPC29972 |
| Fixed Income | -200,000 | 0.00 | CDS DEUTGB2L GEN ELEC CAP C SNR S*SP DUB09-20-2014 SWPC309D7 |
| Fixed Income | 200,000 | 7,159.78 | CDS DEUTGB2L SELL PROT ON GEN ELEC CAP CSNR S*SP DUB 09-20-2014 SWPC309D7 |
| Fixed Income | -1,700,000 | -23,807.82 | CDS DEUTSCHEDE AUTOZONE 06-20-2016 SWPC39591 |
| Fixed Income | -1,300,000 | 0.00 | CDS DEUTSCHEDE BOA 06-20-2013 SWPC29931 |
| Fixed Income | 1,700,000 | 0.00 | CDS DEUTSCHEDE BUY PROT ON AUTOZONE 06-20-2016 SWPC39591 |
| Fixed Income | 1,300,000 | 107,765.84 | CDS DEUTSCHEDE BUY PROT ON BOA06-20-2013 SWPC29931 |
| Fixed Income | 20,000,000 | 226,028.00 | CDS DEUTSCHEDE BUY PROT ON JP MORGAN CHASE+CO SUB 09-20-2013 SWPC97D58 |
| Fixed Income | 1,500,000 | 0.00 | CDS DEUTSCHEDE BUY PROT ON KRAFT FOODS 09-20-2017 SWPC39567 |
| Fixed Income | 1,600,000 | 66,980.96 | CDS DEUTSCHEDE BUY PROT ON MORGAN STANLEY 09-20-2017 SWPC96Q56 |
| Fixed Income | 1,000,000 | 4,195.20 | CDS DEUTSCHEDE BUY PROT ON SHERWIN WILLIAMS 12-20-2012 SWPC89562 |
| Fixed Income | 4,300,000 | 132,598.24 | CDS DEUTSCHEDE BUY PROT ON WACHOVIA SUB 06-20-2013 SWPC01B60 |
| Fixed Income | 2,000,000 | 0.00 | CDS DEUTSCHEDE BUY PROT ON WACHOVIA SUB 09-20-2013 SWPC01P24 |
| Fixed Income | 3,700,000 | 173,958.83 | CDS DEUTSCHEDE BUY PROT ON WELLS FARGO+CO SUB 06-20-2013 SWPC29485 |
| Fixed Income | 4,300,000 | 0.00 | CDS DEUTSCHEDE BUY PROTECTION ON UBS AG JERSEY BRH SNR BP 20/12/2013 SWPC311B7 |
| Fixed Income | -3,900,000 | -11,247.60 | CDS DEUTSCHEDE GEN ELEC CAP CORP SR UNSESNR 12-20-2013 SWPC963A0 |
| Fixed Income | -700,000 | 0.00 | CDS DEUTSCHEDE GENERAL ELEC CAP CORP SR UNSE SNR 12-20-2013 SWPC264B4 |
| Fixed Income | -19,600,000 | -57,559.32 | CDS DEUTSCHEDE JP MORGAN CHASE+CO 09-20-2013 SWPC97D66 |
| Fixed Income | -20,000,000 | 0.00 | CDS DEUTSCHEDE JP MORGAN CHASE+CO SUB 09-20-2013 SWPC97D58 |
| Fixed Income | -1,500,000 | -3,571.65 | CDS DEUTSCHEDE KRAFT FOODS 09-20-2017 SWPC39567 |
| Fixed Income | -1,600,000 | 0.00 | CDS DEUTSCHEDE MORGAN STANLEY 09-20-2017SWPC96Q56 |
| Fixed Income | 700,000 | 15,484.56 | CDS DEUTSCHEDE SELL PROT ON GE CAP CORP SR UNSE SNR 12-20-2013 SWPC264B4 |
| Fixed Income | 3,700,000 | 0.00 | CDS DEUTSCHEDE SELL PROT ON GEN ELEC CAPCORP SNR SP 03-20-2014 SWPC653B3 |

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| Fixed Income | 3,900,000 | 0.00 | CDS DEUTSCHEDE SELL PROT ON GEN ELEC | CAPCORP SR UNSE SNR 12-20-2013 | SWPC963A0 |
| Fixed Income | 19,600,000 | 0.00 | CDS DEUTSCHEDE SELL PROT ON JP MORGAN | CHASE+CO 09-20-2013 | SWPC97D66 |
| Fixed Income | 1,500,000 | 0.00 | CDS DEUTSCHEDE SELL PROT ON WACHOVIA | 06-20-2013 | SWPC01B45 |
| Fixed Income | 2,000,000 | 48,821.80 | CDS DEUTSCHEDE SELL PROT ON WACHOVIA | 09-20-2013 | SWPC01P08 |
| Fixed Income | 3,700,000 | 0.00 | CDS DEUTSCHEDE SELL PROT ON WELLS FARGO CO | 06-20-2013 | SWPC29501 |
| Fixed Income | -1,000,000 | 0.00 | CDS DEUTSCHEDE SHERWIN WILLIAMS | 12-20-2012 | SWPC89562 |
| Fixed Income | -4,300,000 | -151,696.22 | CDS DEUTSCHEDE UBS AG JERSEY BRANCH SNR BP | 11/12/2013 | SWPC311B7 |
| Fixed Income | -1,500,000 | -25,329.45 | CDS DEUTSCHEDE WACHOVIA | 06-20-2103 | SWPC01B45 |
| Fixed Income | -2,000,000 | 0.00 | CDS DEUTSCHEDE WACHOVIA | 09-20-2013 | SWPC01P08 |
| Fixed Income | -4,300,000 | 0.00 | CDS DEUTSCHEDE WACHOVIA SUB | 06-20-2013 | SWPC01B60 |
| Fixed Income | -2,000,000 | -28,347.40 | CDS DEUTSCHEDE WACHOVIA SUB | 09-20-2013 | SWPC01P24 |
| Fixed Income | -3,700,000 | -115,656.45 | CDS DEUTSCHEDE WELLS FARGO CO | 06-20-2013 | SWPC29501 |
| Fixed Income | -3,700,000 | 0.00 | CDS DEUTSCHEDE WELLS FARGO+CO SUB | 06-20-2013 | SWPC29485 |
| Fixed Income | -1,900,000 | -535,557.56 | CDS DEUTSCHEUS AMERICAN INTL GROUP GBL SR N SNR SP | 12-20-2013 | SWPC118B2 |
| Fixed Income | -3,700,000 | -5,500.79 | CDS DEUTSCHEUS GEN ELEC CAP CORP SNR SP | 03-20-2014 | SWPC653B3 |
| Fixed Income | 1,900,000 | 0.00 | CDS DEUTSCHEUS SELL PROT ON AMERN INTL GROUP GBL | 12-20-2013 | SWPC118B2 |
| Fixed Income | -200,000 | -31,618.08 | CDS FORD MTR CRDT | 09-20-2012 | SWPC53618 |
| Fixed Income | -10,000,000 | 0.00 | CDS FORTUNE BRANDS (AMER BRANDS) SNR | 03-20-2016 | SWPC045A2 |
| Fixed Income | -700,000 | -119,662.83 | CDS GMAC LLC | 09-20-2012 | SWPC53600 |
| Fixed Income | -1,000,000 | 0.00 | CDS GOLDMAN | 12-20-2012 | SWPC38205 |
| Fixed Income | 1,000,000 | 9,209.10 | CDS GOLDMAN BUY PROT ON KOHLS | 12-20-2012 | SWPC38197 |
| Fixed Income | -1,000,000 | 0.00 | CDS GOLDMAN KOHLS | 12-20-2012 | SWPC38197 |
| Fixed Income | -2,000,000 | 0.00 | CDS GOLDMAN SACHS GR INC | 06-20-2013 | SWPC96T46 |
| Fixed Income | -800,000 | 0.00 | CDS GOLDMANLDN AMERICAN INTERNATIONAL GROUP SNR BP | 03-20-2019 | SWPC912B0 |
| Fixed Income | 800,000 | 259,535.92 | CDS GOLDMANLDN PURC PROTECTION ON AMERN INTL GROUP SNR BP | 03-20-2019 | SWPC912B0 |
| Fixed Income | 8,200,000 | 624,919.54 | CDS GSILGB2L BUY PROT ON LTD BRANDS | 09-20-2017 | SWPC32521 |
| Fixed Income | -1,000,000 | 0.00 | CDS GSILGB2L LIMITED BRANDS | 09-20-2017 | SWPC39682 |
| Fixed Income | -8,200,000 | 0.00 | CDS GSILGB2L LTD BRANDS | 09-20-2017 | SWPC32521 |
| Fixed Income | 1,000,000 | 9,667.80 | CDS GSILGB2L PURC PROTECTION ON LIMITED BRANDS | 09-20-2017 | SWPC39682 |
| Fixed Income | -5,000,000 | 0.00 | CDS HLTH CARE PROP | 03-20-2017 | SWPC32364 |
| Fixed Income | -1,200,000 | -138,216.96 | CDS HSEHD | 06-20-2012 | SWPC70281 |
| Fixed Income | -1,900,000 | 0.00 | CDS HSEHD | 06-20-2017 | SWPC58815 |
| Fixed Income | -3,900,000 | -61,282.65 | CDS ICI BP GOLDMAN 20/DEC/13 | SWPC75546 | |
| Fixed Income | 3,900,000 | 0.00 | CDS ICI BP GOLDMAN 20/DEC/13 | SWPC75546 | |
| Fixed Income | -5,000,000 | 0.00 | CDS INTL LEASE FIN CORP | 03-20-2012 | SWPC56785 |
| Fixed Income | 3,600,000 | 304,322.04 | CDS JPMORGANGB BUY PROT ON HSBC HLDG PLC | 12-20-2017 | SWPC10782 |
| Fixed Income | -3,600,000 | 0.00 | CDS JPMORGANGB HSBC HLDG PLC | 12-20-2017 | SWPC10782 |
| Fixed Income | -1,700,000 | 0.00 | CDS JPMORGANUS | 03-20-2016 | SWPC94893 |
| Fixed Income | -2,100,000 | 0.00 | CDS JPMORGANUS CNA FINANCIAL | 09-20-2011 | SWPC94992 |
| Fixed Income | -900,000 | -117,063.18 | CDS JPMORGANUS GMAC LLC | 09-20-2012 | SWPC76486 |
| Fixed Income | -1,700,000 | 0.00 | CDS JPMORGANUS NISOURCE BP BEAR | 09-20-2014 | SWPC94885 |
| Fixed Income | 1,700,000 | 128,448.26 | CDS JPMORGANUS PURC PROT ON NISOURCE BP BEAR STEARNS | 09-20-2009 | SWPC94885 |
| Fixed Income | 2,100,000 | 122,763.69 | CDS JPMORGANUS PURC PROTECTION ON CNA FINANCIAL | 09-20-2011 | SWPC94992 |
| Fixed Income | 1,700,000 | 28,678.66 | CDS JPMORGANUS PURC PROTECTION ON LOEWS CORP | 03-20-2016 | SWPC94893 |
| Fixed Income | 1,600,000 | 57,312.96 | CDS JPMORGANUS PURC PROTECTION ON RYDER BP | 06-20-2011 | SWPC94976 |
| Fixed Income | -1,600,000 | 0.00 | CDS JPMORGANUS RYDER BP | 06-20-2011 | SWPC94976 |
| Fixed Income | -1,000,000 | 0.00 | CDS JPMORGANUS S KOREA GOVT SP | 12-20-2009 | SWPC395B6 |
| Fixed Income | 900,000 | 0.00 | CDS JPMORGANUS SELL PROT ON GMAC LLC | 09-20-2012 | SWPC76486 |
| Fixed Income | 1,000,000 | 11,473.30 | CDS JPMORGANUS SELL PROT ON S KOREA GOVT SP | 12-20-2009 | SWPC395B6 |
| Fixed Income | -100,000 | -15,809.04 | CDS JPMORGANUS SELL PROT ON S KOREA GOVT SP | 12-20-2009 | SWPC395B6 |
| Fixed Income | 100,000 | 0.00 | CDS JPMORGANUS SELL PROT ON S KOREA GOVT SP | 12-20-2009 | SWPC395B6 |
| Fixed Income | -3,200,000 | 0.00 | CDS KERR-MCGEE | 09-20-2011 | SWPC59540 |
| Fixed Income | -1,200,000 | 0.00 | CDS KOHLS | 12-20-2012 | SWPC33040 |
| Fixed Income | 875,000 | 0.00 | CDS LINCOLN NATIONAL CORP | 09-20-2014 | BR58DN4M6 |
| Fixed Income | -5,300,000 | -84,833.39 | CDS MARSH+MCLENNAN | 09-20-2015 | SWPC97Y22 |
| Fixed Income | 1,500,000 | 142,330.35 | CDS MGTCSUS3G BUY PROT ON HSBC HLDG | 12-20-2017 | SWPC38510 |
| Fixed Income | -600,000 | -66,484.38 | CDS MGTCSUS3G GAZPROM | 10-20-2012 | SWPC38007 |
| Fixed Income | -600,000 | -65,543.82 | CDS MGTCSUS3G GAZPROM | 10-20-2012 | SWPC84456 |
| Fixed Income | -1,500,000 | -235,982.10 | CDS MGTCSUS3G GMAC LLC | 09-20-2012 | SWPC41951 |
| Fixed Income | -1,500,000 | 0.00 | CDS MGTCSUS3G HSBC HLDG | 12-20-2017 | SWPC38510 |
| Fixed Income | -200,000 | -10,673.28 | CDS MGTCSUS3G PANAMA | 01-20-2017 | SWPC84241 |
| Fixed Income | 600,000 | 0.00 | CDS MGTCSUS3G SELL PROT ON GAZPROM | 10-20-2012 | SWPC38007 |
| Fixed Income | 600,000 | 0.00 | CDS MGTCSUS3G SELL PROT ON GAZPROM | 10-20-2012 | SWPC84456 |
| Fixed Income | 1,500,000 | 0.00 | CDS MGTCSUS3G SELL PROT ON GMAC LLC | 09-20-2012 | SWPC41951 |
| Fixed Income | 1,600,000 | 0.00 | CDS MGTCSUS3G SELL PROT ON SLM | 03-20-2013 | SWPC40409 |
| Fixed Income | 200,000 | 0.00 | CDS MGTCSUS3G SELL PROTECTION ON PANAMA | 01-20-2017 | SWPC84241 |
| Fixed Income | -1,600,000 | -183,195.36 | CDS MGTCSUS3G SLM CORP | 03-20-2013 | SWPC40409 |
| Fixed Income | 1,000,000 | 9,209.10 | CDS MLPFUS31 BUY PROT ON KOHLS | 12-20-2012 | SWPC33230 |
| Fixed Income | 1,000,000 | 26,073.90 | CDS MLPFUS31 BUY PROT ON STAPLES | 12-20-2012 | SWPC33255 |
| Fixed Income | -2,100,000 | -101,493.42 | CDS MLPFUS31 FORD MTR CORP SNR | 12-20-2009 | SWPC961A2 |
| Fixed Income | -1,000,000 | 0.00 | CDS MLPFUS31 KOHLS | 12-20-2012 | SWPC33230 |
| Fixed Income | 5,000,000 | 1,030,000.00 | CDS MLPFUS31 PURC PROTECTION ON INTL LEASE FINANCE CORP | 03-20-2012 | SWPC56785 |
| Fixed Income | 2,100,000 | 0.00 | CDS MLPFUS31 SELL PROT ON FORD MTR CORP SNR | 12-20-2009 | SWPC961A2 |

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| Fixed Income | -1,000,000 | 0.00 | CDS MLPFUS31 STAPLES 12-20-2012 | SWPC33255 |
| Fixed Income | -1,000,000 | 0.00 | CDS MSCSUS33 BLACK & DECKER 12-20-2012 | SWPC33248 |
| Fixed Income | 1,000,000 | 36,143.20 | CDS MSCSUS33 BUY PROT ON BLACK & DECKER 12-20-2012 | SWPC33248 |
| Fixed Income | 6,900,000 | 370,071.15 | CDS MSCSUS33 BUY PROT ON SIMON PPTY GROUP 06-20-2018 | SWPC01Q56 |
| Fixed Income | 1,000,000 | 4,633.20 | CDS MSCSUS33 BUY PROT ON TJX COMPANIES INC 12-20-2012 | SWPC38213 |
| Fixed Income | 1,000,000 | 65,818.30 | CDS MSCSUS33 BUY PROT ON WHIRLPOOL 12-20-2012 | SWPC38221 |
| Fixed Income | -800,000 | 0.00 | CDS MSCSUS33 CHINA SP 03-20-2014 | SWPC998B7 |
| Fixed Income | -400,000 | -31,826.80 | CDS MSCSUS33 GAZPROM 02-20-2013 | SWPC15617 |
| Fixed Income | 1,900,000 | 390,627.08 | CDS MSCSUS33 PURC PROTECTION ON HOUSEHOLD 06-20-2017 | SWPC58815 |
| Fixed Income | 800,000 | 63,901.44 | CDS MSCSUS33 SELL PROT ON CHINA SP 03-20-2014 | SWPC998B7 |
| Fixed Income | 400,000 | 0.00 | CDS MSCSUS33 SELL PROT ON GAZPROM 02-20-2013 | SWPC15617 |
| Fixed Income | 1,200,000 | 0.00 | CDS MSCSUS33 SELL PROTECTION ON HOUSEHOLD 06-20-2012 | SWPC70281 |
| Fixed Income | -6,900,000 | 0.00 | CDS MSCSUS33 SIMON PPTY GROUP 06-20-2018 | SWPC01Q56 |
| Fixed Income | -1,000,000 | 0.00 | CDS MSCSUS33 TJX COMPANIES INC12-20-2012 | SWPC38213 |
| Fixed Income | -1,000,000 | 0.00 | CDS MSCSUS33 WHIRLPOOL 12-20-2012 | SWPC38221 |
| Fixed Income | 1,500,000 | 56,682.60 | CDS MSSEGB21 BUY PROT ON BLACK + DECKER 12-20-2012 | SWPC81833 |
| Fixed Income | -1,200,000 | 0.00 | CDS NORDSTROM INC 12-20-2012 | SWPC81858 |
| Fixed Income | -2,800,000 | -44,941.68 | CDS PANAMA 01-20-2012 | SWPC99389 |
| Fixed Income | 1,200,000 | 379,221.12 | CDS PURC PROTECTION ON AMERICAN INTL GROUP SNR BP 03-20-2019 | SWPC929B1 |
| Fixed Income | 3,200,000 | 1,406,989.76 | CDS PURC PROTECTION ON CIT GROUP 06-20-2017 | SWPC66651 |
| Fixed Income | 10,000,000 | 52,472.00 | CDS PURC PROTECTION ON FORTUNE BRANDS (AMER BRANDS) SNR 03-20-2016 | SWPC045A2 |
| Fixed Income | 5,300,000 | 0.00 | CDS PURC PROTECTION ON MARSH+MCLENNAN 09-20-2015 | SWPC97Y22 |
| Fixed Income | 2,300,000 | 37,355.91 | CDS PURC PROTECTION ON VIACOM 06-20-2011 | SWPC95221 |
| Fixed Income | 1,400,000 | 128,119.46 | CDS RBOSAU25 BUY PROT ON RYDER12-20-2016 | SWPC38668 |
| Fixed Income | 1,000,000 | 68,058.90 | CDS RBOSAU25 BUY PROT ON WHIRLPOOL 12-20-2012 | SWPC33024 |
| Fixed Income | -1,400,000 | 0.00 | CDS RBOSAU25 RYDER 12-20-2016 | SWPC38668 |
| Fixed Income | -1,000,000 | 0.00 | CDS RBOSAU25 WHIRLPOOL 12-20-2012 | SWPC33024 |
| Fixed Income | -1,800,000 | -490,359.96 | CDS RBOSGB25 CIT GROUP INC 03-20-2013 | SWPC98639 |
| Fixed Income | 1,800,000 | 0.00 | CDS RBOSGB25 SELL PROT ON CIT GROUP INC 03-20-2013 | SWPC98639 |
| Fixed Income | 5,400,000 | 339,603.30 | CDS RBOSUS33 BUY PROT ON MARKS+SPENCER PLC 12-20-2017 | SWPC39898 |
| Fixed Income | -5,400,000 | 0.00 | CDS RBOSUS33 MARKS+SPENCER PLC12-20-2017 | SWPC39898 |
| Fixed Income | -2,200,000 | 0.00 | CDS S.W AIRLINES 03-20-2017 | SWPC81932 |
| Fixed Income | 5,200,000 | 0.00 | CDS SELL PROT ON CIT GROUP 06-20-2012 | SWPC66644 |
| Fixed Income | 200,000 | 0.00 | CDS SELL PROT ON FORD MTR CRDT09-20-2012 | SWPC53618 |
| Fixed Income | 700,000 | 0.00 | CDS SELL PROT ON GMAC LLC 09-20-2012 | SWPC53600 |
| Fixed Income | 2,800,000 | 0.00 | CDS SELL PROT ON PANAMA 01-20-2012 | SWPC99389 |
| Fixed Income | 800,000 | 0.00 | CDS SELL PROT ON SLM CORP 09-20-2012 | SWPC42264 |
| Fixed Income | 1,000,000 | 0.00 | CDS SELL PROT ON WACHOVIA 06-20-2013 | SWPC01C02 |
| Fixed Income | 1,000,000 | 24,410.90 | CDS SELL PROT ON WACHOVIA 09-20-2013 | SWPC01P16 |
| Fixed Income | 875,000 | 28,752.50 | CDS SELL PROTECTION ON LINCOLN NATIONAL CORP 09-20-2014 | BRS8DN4M6 |
| Fixed Income | -900,000 | 0.00 | CDS SHERWIN WILLIAMS 12-20-2012 | SWPC81874 |
| Fixed Income | -800,000 | -105,616.32 | CDS SLM CORP 09-20-2012 | SWPC42264 |
| Fixed Income | 5,700,000 | 442,514.94 | CDS SPP FIN CITIBANK 6/20/2014 0 06-20-2014 | |
| Fixed Income | -1,000,000 | -7,681.60 | CDS TIME WARNER 12-20-2017 | SWPC39955 |
| Fixed Income | 1,200,000 | 49,743.00 | CDS UBSGBFIL BUY PROT ON EXELON 12-20-2017 | SWPC00J15 |
| Fixed Income | -1,200,000 | 0.00 | CDS UBSGBFIL EXELON 12-20-2017 | SWPC00J15 |
| Fixed Income | -1,000,000 | -79,567.00 | CDS UBSGBFIL GAZPROM 02-20-2013 | SWPC15716 |
| Fixed Income | 1,000,000 | 0.00 | CDS UBSGBFIL SELL PROT ON GAZPROM 02-20-2013 | SWPC15716 |
| Fixed Income | 1,200,000 | 0.00 | CDS UBSWUS33 BUY PROT ON DOMINION RES INC 12-20-2017 | SWPC34899 |
| Fixed Income | -1,200,000 | -4,789.56 | CDS UBSWUS33 DOMINION RES INC 12-20-2017 | SWPC34899 |
| Fixed Income | -5,850,000 | -36,064.67 | CDS USD AUTOZONE .68 CITIBANK 20/12/12 | SWPC83623 |
| Fixed Income | 5,850,000 | 0.00 | CDS USD AUTOZONE CITIBANK 20/12/12 | SWPC83623 |
| Fixed Income | -2,200,000 | 0.00 | CDS USD AXIS CAP BP .8 BARCLAYS 20/12/11 | SWPC79704 |
| Fixed Income | 2,200,000 | 337,790.20 | CDS USD AXIS CAP BP BARCLAYS 20/12/11 | SWPC79704 |
| Fixed Income | -2,100,000 | 0.00 | CDS USD CAP 1 .35 UBS 20/9/11 | SWPC95452 |
| Fixed Income | 2,100,000 | 87,272.64 | CDS USD CAP 1 UBS 20/9/11 | SWPC95452 |
| Fixed Income | -2,200,000 | 0.00 | CDS USD CNA FINL BP .69 BOA 20/12/14 | SWPC95007 |
| Fixed Income | 2,200,000 | 216,844.54 | CDS USD CNA FINL BP BOA 20/12/14 | SWPC95007 |
| Fixed Income | -2,100,000 | 0.00 | CDS USD GANNETT .35 JP MORGAN 20/6/11 | SWPC83177 |
| Fixed Income | 2,100,000 | 454,646.43 | CDS USD GANNETT JP MORGAN 20/6/11 | SWPC83177 |
| Fixed Income | -2,100,000 | 0.00 | CDS USD HANSON PLC .67 RBS 20/3/13 | SWPC95650 |
| Fixed Income | 2,100,000 | 372,109.71 | CDS USD HANSON PLC RBS 20/3/13 | SWPC95650 |
| Fixed Income | -1,000,000 | 0.00 | CDS USD HLTH CARE PROP BP .62 JP MORGAN 20/9/11 | SWPC94737 |
| Fixed Income | 1,000,000 | 59,305.60 | CDS USD HLTH CARE PROP BP JP MORGAN 20/9/11 | SWPC94737 |
| Fixed Income | -2,000,000 | 0.00 | CDS USD INTL LEASE FIN CORP .215 BARCLAYS 20/9/2012 | SWPC94042 |
| Fixed Income | 2,000,000 | 447,530.60 | CDS USD INTL LEASE FIN CORPBARCLAYS 20/9/2012 | SWPC94042 |
| Fixed Income | -4,000,000 | 0.00 | CDS USD LENNAR CORP BP DEUTSCHE 20/12/11 | SWPC83789 |
| Fixed Income | 4,000,000 | 292,654.80 | CDS USD LENNAR CORP BP DEUTSCHE 20/12/11 | SWPC83789 |
| Fixed Income | -1,000,000 | 0.00 | CDS USD NATL GRID BP .485 MORGAN STANLEY20/9/16 | SWPC94745 |
| Fixed Income | 1,000,000 | 42,053.70 | CDS USD NATL GRID BP MORGAN STANLEY 20/9/16 | SWPC94745 |
| Fixed Income | -2,300,000 | 0.00 | CDS USD VIACOM MORGAN 20/06/11 | SWPC95221 |
| Fixed Income | -1,000,000 | 0.00 | CDS USD WHIRLPOOL .35 DEUTSCHE 20/6/11 | SWPC94711 |
| Fixed Income | 1,000,000 | 38,950.70 | CDS USD WHIRLPOOL DEUTSCHE 20/6/11 | SWPC94711 |

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| Fixed Income | -2,200,000 | 0.00 CDS USD XL CAITAL LTD .31 BARCLAYS | 20/3/12 SWPC95445 |
| Fixed Income | 2,200,000 | 213,634.74 CDS USD XL CAP LTD BARCLAYS | 20/3/12 SWPC95445 |
| Fixed Income | -7,800,000 | 0.00 CDS VIACOM 06-20-2016 | SWPC34345 |
| Fixed Income | -1,000,000 | -14,307.30 CDS WACHOVIA 06-20-2013 | SWPC01C02 |
| Fixed Income | -1,000,000 | 0.00 CDS WACHOVIA 09-20-2013 | SWPC01P16 |
| Fixed Income | -1,000,000 | -11,458.30 CDS WACHOVIA SUB 09-20-2013 | SWPC01P32 |
| Fixed Income | -8,400,000 | -53,216.52 CDS WESTN UN CO 12-20-2016 | SWPC34634 |
| Fixed Income | -5,700,000 | 0.00 CDS WPP FIN CITIBANK 6/20/2014 | .51 06-20-2014 |
| Fixed Income | 391,377 | 408,746.00 CENTERPOINT ENER TRAN II BD | 4.97 DUE 08-01-2014 BEO |
| Fixed Income | 110,000 | 111,777.60 CENTERPOINT ENERGY INC SR NT | 7.25 DUE 09-01-2010/01-07-2004 REG |
| Fixed Income | 75,000 | 80,000.10 CENTERPOINT ENERGY RES CORP SR NT | 7.875%DUE 04-01-2013 REG |
| Fixed Income | 130,000 | 138,666.84 CENTERPOINT ENERGY RES CORP SR NT | 7.875%DUE 04-01-2013 REG |
| Fixed Income | 3,000,000 | 2,932,500.00 CENTEX CORP SR NT 4.55% DUE | 11-01-2010/11-02-2004 BEO |
| Fixed Income | 3,600,000 | 3,618,000.00 CENTEX CORP SR NT 7.875 DUE | 02-01-2011/01-31-2011 BEO |
| Fixed Income | 9,600,000 | 8,664,000.00 CENTURYTEL INC CENTY TEL ENTERPRISE 6 | 04/01 6 DUE 04-01-2017 BEO |
| Fixed Income | 19,528,491 | 240,445,858.15 CF BGI CORE ACTIVE SUDAN FREE BD | FD |
| Fixed Income | 7 | 7.00 CF BGI MONEY MARKET FD | |
| Fixed Income | 254 | 254.00 CF BGI MONEY MARKET FD | |
| Fixed Income | 13,156 | 141,691.81 CF OPP YANKEE PORTFOLIO LLC | |
| Fixed Income | 9,954,631 | 122,017,096.54 CF RHUMBLINE GROUP TRUST CORE BOND INDEXFUND | L860 |
| Fixed Income | 984,516 | 15,440,163.75 CF US\$ HI YIELD SEC PORT LLC | |
| Fixed Income | 272,624 | 5,795,163.76 CF WA OPP INT INV GRADE SEC PORT LLC | |
| Fixed Income | 31,538 | 22,584.52 CHASE FDG MTG LN 2003-1 ASSET BKD CTF CLIIA-2 | FLTG RATE 11-25-2032 BEO |
| Fixed Income | 410,000 | 407,067.68 CHASE ISSUANCE TR 2.40000009537% DUE | 06-17-2013 |
| Fixed Income | 1,280,000 | 1,243,377.92 CHASE ISSUANCE TR 2006-5 NT CL A | FLTG RATE 11-15-2013 REG |
| Fixed Income | 2,200,000 | 2,161,579.20 CHASE ISSUANCE TR 2007-1 NT CL A | 03-15-2013 REG |
| Fixed Income | 1,700,000 | 1,632,584.80 CHASE ISSUANCE TR 2007-10 NT CL A | FLTG 06-16-2014 REG |
| Fixed Income | 2,200,000 | 2,201,685.20 CHASE ISSUANCE TR 2008-7 NT CL A | FLTG RATE 11-15-2011 BEO |
| Fixed Income | 9,000,000 | 9,006,894.00 CHASE ISSUANCE TR 2008-7 NT CL A | FLTG RATE 11-15-2011 BEO |
| Fixed Income | 225,000 | 230,665.95 CHASE ISSUANCE TR 4.65000009537% DUE | 03-15-2015 |
| Fixed Income | 410,000 | 409,723.66 CHASE ISSUANCE TR ABS CHAIT 11-15-2011 | BEO |
| Fixed Income | 3,015,000 | 3,014,451.27 CHASE ISSUANCE TR CHAIT 2007 A14 A | 09-15-2011 BEO |
| Fixed Income | 230,000 | 219,859.07 CHASE ISSUANCE TR SER 2005-A11 CL A | FLT RT 12-15-2014 BEO |
| Fixed Income | 910,000 | 950,498.64 CHASE ISSUANCE TR SER 2007-A17 CL A | 5.12 DUE 10-15-2014 BEO |
| Fixed Income | 70,000 | 62,300.00 CHES ENERGY CORP SR NT 6.375 DUE | 06-15-2015/12-15-2009 REG |
| Fixed Income | 25,000 | 20,750.00 CHESAPEAKE ENERGY CORP SR NT 6.25% DUE | 01-15-2018/07-15-2010 REG |
| Fixed Income | 100,000 | 104,333.00 CHGO ILL TRAN AUTH SALES & TRANS T | TAXAB-PENS FDG-SER A 6.3 12-01-21 |
| Fixed Income | 2,700,000 | 2,816,991.00 CHGO ILL TRAN AUTH SALES & TRANS T | TAXAB-PENS FDG-SER A 6.3 12-01-21 |
| Fixed Income | 1,300,000 | 1,406,444.00 CHGO ILL TRAN AUTH SALES & TRANSFER T | 6.899 DUE 12-01-2040 REG TAXABLE |
| Fixed Income | 100,000 | 102,885.00 CHICAGO ILL TRAN AUTH SALES & TRANSFER | TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE |
| Fixed Income | 400,000 | 412,831.60 CHINA DEV BK NT 5% DUE 10-15-2015 | REG |
| Fixed Income | 0 | 2,207,473.88 Chinese yuan renminbi - Pending Foreign Exchange Purchases | |
| Fixed Income | 0 | 11,202,149.83 Chinese yuan renminbi - Pending Foreign Exchange Purchases | |
| Fixed Income | 0 | 20,337,181.39 Chinese yuan renminbi - Pending Foreign Exchange Purchases | |
| Fixed Income | 0 | -580,315.69 Chinese yuan renminbi - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -9,653,095.93 Chinese yuan renminbi - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -8,351,620.42 Chinese yuan renminbi - Pending Foreign Exchange Sales | |
| Fixed Income | 86,184 | 79,756.32 CHRYSLER FINL CORP DUE 08-03-2012 | BEO |
| Fixed Income | 4,844,932 | 4,483,582.62 CHRYSLER FINL CORP DUE 08-03-2012 | BEO |
| Fixed Income | 350,000 | 273,801.50 CHUBB CORP FLTGT RT JR SUB NTS DUE | 03-29-2067/04-15-2009 BEO |
| Fixed Income | 375,000 | 293,358.75 CHUBB CORP FLTGT RT JR SUB NTS DUE | 03-29-2067/04-15-2009 BEO |
| Fixed Income | 1,000,000 | 1,037,235.00 CHUBB CORP SR NT 5.75% DUE 05-15-2018 | BEO |
| Fixed Income | 40,000 | 40,554.68 CIGNA CORP 8.5% DUE 05-01-2019 | |
| Fixed Income | 125,000 | 114,375.00 CIN BELL INC NEW 7.25% DUE 07-15-2013 | |
| Fixed Income | 585,000 | 595,032.75 CIN GAS & ELEC CO DEB 5.7 DUE 09-15-2012 | BEO |
| Fixed Income | 300,000 | 299,985.00 CISCO SYS INC SR NT 4.95 DUE 02-15-2019 | REG |
| Fixed Income | 35,000 | 34,467.82 CISCO SYS INC SR NT 5.9 DUE 02-15-2039 | REG |
| Fixed Income | 225,000 | 221,578.87 CISCO SYS INC SR NT 5.9 DUE 02-15-2039 | REG |
| Fixed Income | 175,000 | 172,339.13 CISCO SYS INC SR NT 5.9 DUE 02-15-2039 | REG |
| Fixed Income | 60,000 | 59,087.70 CISCO SYS INC SR NT 5.9 DUE 02-15-2039 | REG |
| Fixed Income | 900,000 | 648,234.72 CIT GROUP INC 4.65% SNR EMTN 19/09/16 | EUR |
| Fixed Income | 250,000 | 154,940.25 CIT GROUP INC NEW SR NT 5.4% DUE | 03-07-2013 BEO |
| Fixed Income | 54,806 | 48,489.72 CIT HOME EQUITY LN TR 2002-1 ASSET BKD CTF CL AV-1 | 03-25-2033 BEO |
| Fixed Income | 420,000 | 419,875.68 CITIBANK CR CARD ISSUANCE TR 2004-A3 NT | FLTG RATE 07-25-2011 REG |
| Fixed Income | 3,700,000 | 3,685,551.50 CITIBANK N A FDIC GTD TLGP NT 1.875% DUE | 05-07-2012 |
| Fixed Income | 3,615,000 | 3,606,226.40 CITIBANK N A FDIC GTD TLGP NT | FLTG RATE DUE 05-07-2012 REG |
| Fixed Income | 2,400,000 | 1,365,506.40 CITICORP RESDNTL 6.046% DUE 03-25-2037 | |
| Fixed Income | 2,700,000 | 2,644,245.00 CITIGROUP FDG INC MED TRM SR NTS BOO | TRANCHE # SR 00140 VAR RT DUE 05-07-10 |
| Fixed Income | 2,275,000 | 2,273,769.23 CITIGROUP FDG INC MEDIUM TERM SR NTS | BOOTRANCHE # SR 00005 VAR DUE 03-30-12 |
| Fixed Income | 200,000 | 159,283.40 CITIGROUP INC 4.25%-FR SUB 25/02/2030 | EUR |
| Fixed Income | 1,200,000 | 1,170,031.48 CITIGROUP INC 4.75%-FR EMTN 31/5/2017 | EUR |
| Fixed Income | 1,700,000 | 1,622,987.16 CITIGROUP INC 4.75%-VAR 10/2/19 | EUR1000 |
| Fixed Income | 830,000 | 676,300.60 CITIGROUP INC 5.5 DUE 02-15-2017 | BEO |

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| Fixed Income | 200,000 | 187,246.80 | CITIGROUP INC 5.625 SUB 08-27-2012 | BEO |
| Fixed Income | 430,000 | 406,746.89 | CITIGROUP INC 5.85 DUE 07-02-2013 | BEO |
| Fixed Income | 400,000 | 378,369.20 | CITIGROUP INC 5.85 DUE 07-02-2013 | BEO |
| Fixed Income | 900,000 | 784,588.50 | CITIGROUP INC 6 DUE 08-15-2017 | BEO |
| Fixed Income | 500,000 | 389,912.50 | CITIGROUP INC 8.3 DUE 12-21-2077 | BEO |
| Fixed Income | 7,100,000 | 5,536,757.50 | CITIGROUP INC 8.3 DUE 12-21-2077 | BEO |
| Fixed Income | 600,000 | 610,343.40 | CITIGROUP INC 8.5% DUE 05-22-2019 | |
| Fixed Income | 1,600,000 | 1,550,440.00 | CITIGROUP INC C 5 1/2 08/27/12 5.5 DUE | 08-27-2012 BEO |
| Fixed Income | 130,000 | 115,407.50 | CITIGROUP INC CITIGROUP INC 5.85 DUE | 08-02-2016 BEO |
| Fixed Income | 600,000 | 578,734.80 | CITIGROUP INC CITIGROUP INC C 5.3 | 10/17/12 5.3% DUE 10-17-2012 BEO |
| Fixed Income | 330,000 | 318,304.14 | CITIGROUP INC CITIGROUP INC C 5.3 | 10/17/12 5.3% DUE 10-17-2012 BEO |
| Fixed Income | 1,400,000 | 1,050,098.00 | CITIGROUP INC DEP SHS REPSTG 1/25TH PFD SER E | 4-29-2049/4-30-18 BEO FLAT TRADING |
| Fixed Income | 75,000 | 75,329.25 | CITIGROUP INC FDIC GTD TLP GTD NT | 2.125 DUE 04-30-2012 REG |
| Fixed Income | 520,000 | 522,282.80 | CITIGROUP INC FDIC GTD TLP GTD NT | 2.125 DUE 04-30-2012 REG |
| Fixed Income | 7,800,000 | 7,659,576.60 | CITIGROUP INC GLOBAL NT FLTGT RATE DUE | 05-18-2010 REG |
| Fixed Income | 4,300,000 | 4,030,153.50 | CITIGROUP INC GLOBAL SR NT 5.5% DUE | 04-11-2013 BEO |
| Fixed Income | 825,000 | 801,386.85 | CITIGROUP INC GLOBAL SR NT 6.5% DUE | 08-19-2013 BEO |
| Fixed Income | 820,000 | 796,529.96 | CITIGROUP INC GLOBAL SR NT 6.5% DUE | 08-19-2013 BEO |
| Fixed Income | 587,000 | 281,673.71 | CITIGROUP INC GLOBAL SUB NT FLTGT RATE | DUE 08-25-2036 REG |
| Fixed Income | 1,000,000 | 479,853.00 | CITIGROUP INC GLOBAL SUB NT FLTGT RATE | DUE 08-25-2036 REG |
| Fixed Income | 3,510,000 | 3,514,966.65 | CITIGROUP INC NT 1.375 DUE 05-05-2011 | |
| Fixed Income | 3,000,000 | 2,966,166.00 | CITIGROUP INC NT GLOBAL 6 DUE 02-21-2012 | BEO |
| Fixed Income | 600,000 | 524,796.60 | CITIGROUP INC NTS 6.125% DUE 05-15-2018 | BEO |
| Fixed Income | 2,300,000 | 2,031,281.80 | CITIGROUP INC SR NT 6.875% DUE03-05-2038 | BEO |
| Fixed Income | 1,280,000 | 1,130,452.48 | CITIGROUP INC SR NT 6.875% DUE03-05-2038 | BEO |
| Fixed Income | 640,000 | 536,523.52 | CITIGROUP INC SUB NT 5% DUE 09-15-2014 | |
| Fixed Income | 825,000 | 691,612.35 | CITIGROUP INC SUB NT 5% DUE 09-15-2014 | |
| Fixed Income | 1,225,913 | 984,933.66 | CITIGROUP MTG LN TR 2007-AMC4 ASSET | BACKED CTF A-2A 05-25-2037 REG |
| Fixed Income | 85,000 | 78,200.00 | CITIZENS COMMUNICATIONS CO SR NT 6.25% | DUE 01-15-2013/11-12-2004 BEO |
| Fixed Income | 550,000 | 560,731.05 | CLOROX CO 5.95 DUE 10-15-2017 | BEO |
| Fixed Income | 140,000 | 145,495.42 | CLOROX CO SR NT 5% DUE | 03-01-2013/03-03-2008 BEO |
| Fixed Income | 679,205 | 456,633.68 | CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG | PASSTHRU CTF CL A-1 09-25-34 REG |
| Fixed Income | 304,666 | 269,478.33 | CMO 1ST HORIZON MTG PASSTHRU TR FOR | SER 2003-AR2 CL II-A-1 7-25-2033 BEO |
| Fixed Income | 2,641,398 | 2,333,955.42 | CMO 1ST HORIZON MTG PASSTHRU TR FOR | SER 2004-AR2 CL II-A-1 DUE 5-25-2034 REG |
| Fixed Income | 1,240,000 | 1,275,094.48 | CMO 1ST UN NATL BK CML MTG 2001-C4 CL | A-2 6.223 EXP 10-12-11 FNL 12-12-33 BEO |
| Fixed Income | 517,538 | 229,499.47 | CMO 2005-AR17 CL A-1A2 DUE 12-25-2045 | REG |
| Fixed Income | 147,721 | 87,582.13 | CMO ADJBL RATE MTG TR 2004-4 MTG BKD | PASSTHRU CTF 5-A-3 DUE 03-25-2035 REG |
| Fixed Income | 2,322,877 | 1,521,110.29 | CMO ADJBL RATE MTG TR 2005-8 MTG BKD | PASSTHRU CTF 4-A-1-1 DUE 11-25-2035 REG |
| Fixed Income | 362,788 | 146,832.27 | CMO AHMAT AMERN HOME MTG CORP SER | 2006-6CMO CL A1-A DUE 12-25-2046 REG |
| Fixed Income | 222,619 | 90,101.31 | CMO AHMAT AMERN HOME MTG CORP SER | 2006-6CMO CL A1-A DUE 12-25-2046 REG |
| Fixed Income | 368,589 | 147,754.91 | CMO ALTERNATIVE LN TR 2006-OA10 MTG | PASSTHRU CTF CL 1-A-1 DUE 08-25-2046 REG |
| Fixed Income | 232,793 | 90,589.13 | CMO ALTERNATIVE LN TR 2006-OA10 MTG | PASSTHRU CTF CL 1-A-1 DUE 08-25-2046 REG |
| Fixed Income | 2,730,819 | 1,433,251.47 | CMO ALTERNATIVE LN TR 2007 22 6.5 DUE | 09-25-2037 REG |
| Fixed Income | 824,292 | 427,018.52 | CMO AMERICAN HOME MTG ASSETS TR SER | 2005-1 CL 3A11 FLT RT DUE 11-25-2035 BEO |
| Fixed Income | 1,113,707 | 876,048.88 | CMO AMERICAN HOME MTG INVT TR 2004-4 | MTGBKD NT CL IV-A DUE 02-25-2045 REG |
| Fixed Income | 1,587,507 | 865,778.55 | CMO AMERN HOME MTG INVT TR 2005-1 | BKD NTCL VI-A VAR DUE 09-25-2045 REG |
| Fixed Income | 100,000 | 99,518.20 | CMO AST SECURITIZATION CORP COML MTG | PASSTHRU CTF 97-D5 CL A-2 VAR 02-14-2043 |
| Fixed Income | 3,135,000 | 3,110,584.62 | CMO BANC AMER COML MTG INC 2002-2 COML | MTG CL A-3 5.118 07-11-2043 BEO |
| Fixed Income | 1,040,000 | 903,602.96 | CMO BANC AMER COML MTG INC 2005-6 COML | CL A-4 5.179083% DUE 09-10-2047 REG |
| Fixed Income | 975,000 | 937,697.48 | CMO BANC AMER COML MTG INC SER 2004-2 | CLA3 4.05% DUE 11-10-2038 REG |
| Fixed Income | 1,000,000 | 860,447.00 | CMO BANC AMER COML MTG INC SER 2005-3 | CLA4 DUE 07-10-2043 BEO |
| Fixed Income | 140,000 | 119,537.18 | CMO BANC AMER COML MTG INC SERIES | 2005-5CL-A4 DUE 10-10-2045 REG |
| Fixed Income | 1,830,000 | 1,561,571.94 | CMO BANC AMER COML MTG TR 2006-6 BACM | 2006 6 A4 5.356 12-10-2016 BEO |
| Fixed Income | 27,255 | 25,751.30 | CMO BANC AMER FDG CORP 2003-1 MTG | PASSTHRU CTF CL A-1 6 DUE 05-20-2033 REG |
| Fixed Income | 1,197,768 | 633,064.95 | CMO BANC AMER FDG CORP 2004-C MTG | PASSTHRU CTF CL 4-A-2 2.44 12-25-34 REG |
| Fixed Income | 395,321 | 241,206.40 | CMO BANC AMER FDG CORP VAR RATE DUE | 11-20-2035 REG |
| Fixed Income | 3,120,291 | 1,897,885.72 | CMO BANC AMER MTG 2006 B TR CL 3-A-1 | VARRT DUE 10-20-2046 BEO |
| Fixed Income | 4,900,000 | 2,706,583.60 | CMO BANC AMER MTG SECS INC 2005-D CL | 2-A-7 4.8051 DUE 05-25-2035 REG |
| Fixed Income | 2 | 2.24 | CMO BANC AMER MTG SECS INC BOAMS 2004-2 | 1A5 6.5% DUE 10-25-2031 BEO |
| Fixed Income | 1,656,659 | 1,094,332.72 | CMO BANC AMER MTG SECS INC SER 2005-A | CL2-A-1 DUE 02-25-2035 REG |
| Fixed Income | 913,933 | 490,544.54 | CMO BCAP LLC TR 2007-AA1 CL I-A-1 | FLT RTDUE 02-25-2047 BEO |
| Fixed Income | 795,771 | 399,795.54 | CMO BEAR STEARNS ALT-A TR SER 2004-12 | CLI-A-1 DUE 01-25-2035 REG |
| Fixed Income | 613,309 | 334,976.92 | CMO BEAR STEARNS ALT-A TR SER 2004-13 | CLA1 FLT RT DUE 11-25-2034 REG |
| Fixed Income | 1 | 0.65 | CMO BEAR STEARNS ALT-A TR SER 2005-4 | CL II-3A-1 DUE 05-25-2035 REG |
| Fixed Income | 21,066 | 18,612.56 | CMO BEAR STEARNS ARM TR 2003-1 MTG | PASSTHRU CTF CL IV-A-1 4-25-33 BEO |
| Fixed Income | 525,283 | 366,770.50 | CMO BEAR STEARNS ARM TR 2004-7 CL IV-A | VAR DUE 10-25-2034 REG |
| Fixed Income | 7,055,000 | 6,663,341.68 | CMO BEAR STEARNS ARM TR 2005-4 CL II-A-2 | DUE 08-25-2035 REG |
| Fixed Income | 610,645 | 380,855.02 | CMO BEAR STEARNS ARM TR 2006-2 | PASSTHRU CTF CL IV-A-1 6.05424 07-25-2036 REG |
| Fixed Income | 694,824 | 362,899.54 | CMO BEAR STEARNS ARM TR 2007-1 DUE | 02-25-2047 REG |
| Fixed Income | 606,478 | 354,316.71 | CMO BEAR STEARNS ARM TR 2007-3 BEAR | STEARNS ARM TRUST DUE 05-25-2047 BEO |
| Fixed Income | 2,063,923 | 1,298,868.19 | CMO BEAR STEARNS ARM TR 2007-4 CL DUE | 06-25-2047 BEO |
| Fixed Income | 704,447 | 608,793.30 | CMO BEAR STEARNS ARM TR SER 2004-5 CL | II-A FLT RT DUE 07-25-2034 REG |
| Fixed Income | 295,207 | 255,128.97 | CMO BEAR STEARNS ARM TR SER 2005-2 CL | A-1 FLT RT DUE 03-25-2035 BEO |

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| Fixed Income | 108,921 | 93,494.92 | CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO |
| Fixed Income | 91,747 | 80,206.57 | CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO |
| Fixed Income | 164,263 | 144,855.68 | CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO |
| Fixed Income | 435,055 | 368,945.54 | CMO BEAR STEARNS AST BACKED SECS I TR 2006 CL II-1A-1 0 DUE 12-25-2036 REG |
| Fixed Income | 2,825,000 | 2,806,403.03 | CMO BEAR STEARNS COML MTG SECS INC COML 99-WF2 CL C 7.439629% DUE 07-15-2031 REG |
| Fixed Income | 3,075,000 | 2,835,466.72 | CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO |
| Fixed Income | 400,000 | 368,841.20 | CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO |
| Fixed Income | 435,000 | 441,644.19 | CMO BEAR STEARNS COML MTG SECS INC SER 2002 TOP6 CL A-2 6.46 10-15-36 BEO |
| Fixed Income | 1,022,311 | 1,012,738.55 | CMO BEAR STEARNS COML MTG SECS INC SER 2005-PWR7 CL A2 4.945 DUE 02-11-2041 REG |
| Fixed Income | 107,000 | 88,945.78 | CMO BEAR STEARNS COML MTG SECS TR 2006-TOP24 CL A-3 FLT RT 10-12-2041 REG |
| Fixed Income | 900,000 | 715,003.20 | CMO BEAR STEARNS COML MTG SECS TR 2007-PWR18 5.773 DUE 06-11-2050 REG |
| Fixed Income | 700,000 | 581,443.80 | CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL A4 FLT RT 1-12-2045 BEO |
| Fixed Income | 5,500,000 | 4,569,257.00 | CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO |
| Fixed Income | 375,000 | 311,540.25 | CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO |
| Fixed Income | 200,000 | 202,846.20 | CMO BEAR STEARNS INC COML MTG PSTRU CTF CL A-2 2001-TOP2 6.48 4-15-11 BE |
| Fixed Income | 2,040,000 | 2,069,031.24 | CMO BEAR STEARNS INC COML MTG PSTRU CTF CL A-2 2001-TOP2 6.48 4-15-11 BE |
| Fixed Income | 11,579,226 | 4,214,618.30 | CMO CCMFC MTG-BACKED CTFS MTG BACKED CTFCL A-1 144A DUE 05-25-2048 BEO |
| Fixed Income | 575,000 | 458,398.17 | CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO |
| Fixed Income | 100,000 | 79,721.42 | CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO |
| Fixed Income | 632,702 | 635,843.80 | CMO CHASE COML MTG SECS CORP 1999-2 PASSTHRU CTF CL A-2 7.198 01-15-32 BEO |
| Fixed Income | 2,367,535 | 1,843,653.97 | CMO CHASE MTG FIN TR 2005-A1 MC CL 1-A1 5.4065% DUE 12-25-2035 REG |
| Fixed Income | 2,225,000 | 1,258,973.97 | CMO CHASE MTG FIN TR 2005-A1 MC CL 2-A3 5.2373% DUE 12-25-2035 REG |
| Fixed Income | 2,683,495 | 2,155,275.95 | CMO CHASE MTG FIN TR SER 2007-A2 MULTI-CL CL 2-A3 DUE 07-25-2037 REG |
| Fixed Income | 1,162,220 | 854,050.71 | CMO CHL MTG PASS THRU TR 2007-16 6.5 DUE10-25-2037 REG |
| Fixed Income | 250,000 | 197,669.49 | CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO |
| Fixed Income | 1,600,000 | 1,265,084.80 | CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO |
| Fixed Income | 1,000,000 | 790,678.00 | CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO |
| Fixed Income | 1,340,000 | 1,225,667.18 | CMO CITIGROUP COML MTG TR 2007-CD4 A2B 5.205 12-11-2049 BEO |
| Fixed Income | 2,326,366 | 1,656,628.81 | CMO CITIGROUP MTG LN TR 2005-11 MTG PASSTHRU CTF A-3 DUE 12-25-2035 REG |
| Fixed Income | 1,186,152 | 642,209.92 | CMO CITIGROUP MTG LN TR 2007-10 MTG PASSTHRU CTF CL 22AA DUE 09-25-2037 REG |
| Fixed Income | 3,247,808 | 2,647,541.52 | CMO CITIGROUP MTG LN TR SER 2005-11 CL A1A DUE 12-25-2035 REG |
| Fixed Income | 608,196 | 490,343.34 | CMO CITIGROUP MTG LN TR SER 2005-11 CL A2A 4.7 DUE 12-25-2035 REG |
| Fixed Income | 103,630 | 82,357.94 | CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 08-25-2035 BEO |
| Fixed Income | 122,364 | 97,274.61 | CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 08-25-2035 BEO |
| Fixed Income | 2,123,947 | 1,327,135.32 | CMO CITIMORTGAGE ALTERNATIVE LN TR SER 2007 6 DUE 10-25-2037 BEO |
| Fixed Income | 3,791,195 | 1,419,368.59 | CMO CL 1A FLT RT DUE 07-25-2047 REG |
| Fixed Income | 1,695,000 | 1,390,379.68 | CMO COML MTG TR 2006-GG7 COML MTG PASSTHRU CTF CL A-4 VAR 7-10-38 REG |
| Fixed Income | 271,833 | 222,979.98 | CMO COML MTG TR 2006-GG7 COML MTG PASSTHRU CTF CL A-4 VAR 7-10-38 REG |
| Fixed Income | 1,677,655 | 1,692,339.44 | CMO COMM 2000-C1 COML MTG PASSTHRU CTF CL A-2 DUE 12-31-2010 BEO |
| Fixed Income | 900,000 | 656,154.00 | CMO COMM 2006-C8 MTG TR MTG PASSTHRU CTFCL A-4 5.3060002327% DUE 12-10-2046 REG |
| Fixed Income | 670,000 | 532,489.87 | CMO COMM 2007-C9 MTG TR CL A-4 FLT RT DUE 12-10-2049 BEO |
| Fixed Income | 1,260,000 | 934,255.98 | CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG |
| Fixed Income | 400,000 | 158,174.74 | CMO COUNTRYPLACE MANUFACTURED HSG CONT TCL A4 144A 5.846 DUE 07-15-2037 BEO |
| Fixed Income | 2,510,000 | 2,464,195.01 | CMO CR SUISE 1ST BSTN MTG 2002-CKS4 COML MTG P/T CTF CL A2 5.18 11-15-36 REG |
| Fixed Income | 4,315,914 | 2,071,989.80 | CMO CR SUISE 1ST BSTN MTG ACCEP COR SER2005-12 CL 2A1 03-25-36/12-25-05 RG |
| Fixed Income | 6,512 | 5,794.38 | CMO CR SUISE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031 |
| Fixed Income | 1,280,000 | 1,284,797.44 | CMO CR SUISE 1ST BSTN MTG SECS CORP CSFB PTC 20 06/15/12 5.603 7-15-2035 BEO |
| Fixed Income | 4,050,000 | 3,927,552.30 | CMO CR SUISE 1ST BSTN MTG SECS CORP SER2002-CP5 CL A-2 DUE 04-25-2033 REG |
| Fixed Income | 475,000 | 460,638.85 | CMO CR SUISE 1ST BSTN MTG SECS CORP SER2002-CP5 CL A-2 DUE 04-25-2033 REG |
| Fixed Income | 17,084 | 8,992.10 | CMO CR SUISE 1ST BSTN MTG SECS CORP DUE06-25-2034 REG |
| Fixed Income | 960,000 | 829,229.76 | CMO CR SUISE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO |
| Fixed Income | 2,200,000 | 1,892,092.40 | CMO CR SUISE 1ST BSTN MTG SECS CORP SER2006-C1 CL A-3 5.711 DUE 02-15-2039 BEO |
| Fixed Income | 400,000 | 285,834.80 | CMO CR SUISE 1ST BSTN MTG TR SER 20 PASSTHRU CTF CL A-3 DUE 03-15-2039 REG |
| Fixed Income | 4,393,000 | 2,990,033.95 | CMO CR SUISE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO |
| Fixed Income | 216,004 | 177,673.48 | CMO CREDIT SUISE 1ST BSTN MTG SECS CORP2001-MFD HSG CL A DUE 09-25-2031 BEO |
| Fixed Income | 280,000 | 246,992.20 | CMO CREDIT SUISE 1ST BSTN MTG SECS CORP2005-C4 CL A-3 5.12 DUE 08-15-2038BEO |
| Fixed Income | 100,000 | 69,973.50 | CMO CREDIT SUISE COML MTG TR SER 2006-C4 5.467% DUE 09-15-2039 BEO |
| Fixed Income | 61,920 | 63,864.96 | CMO CSFB MTG SECS CORP 2001-CF2 MTG PASSTHRU CTF CL A-4 6.505 1-15-11 BE |
| Fixed Income | 2,343,511 | 1,023,558.80 | CMO CSMC MTG BACKED TR 2006-6 PASSTHRU CTF CL 2-A-1 VAR RATEDUE 07-25-2036 REG |
| Fixed Income | 501,809 | 330,410.30 | CMO CSMC MTG-BACKED TR SER 2006-8 MTG 3-A-1 6 DUE 10-25-2021 REG |
| Fixed Income | 742,125 | 503,882.18 | CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG |
| Fixed Income | 223,325 | 214,487.62 | CMO CWALT ALT LN TR 2006-OC8 MTGPASSTHRUCTF CL 2-A-1 DUE 11-25-2036 REG |
| Fixed Income | 0 | 0.10 | CMO CWALT ALTERNATIVE LN TR 2006-OC7 MTGPASSTHRU CTF CL 2-A-1 10-25-36 REG |
| Fixed Income | 312,497 | 279,786.15 | CMO CWALT ALTERNATIVE LN TR 2006-OC10 MTG PASSTHRU CTF CL 2-A-1 09-25-2035 REG |
| Fixed Income | 1,019,135 | 407,694.90 | CMO CWALT ALTERNATIVE LN TR SER 2006-OA21 MTG RATE DUE 03-20-2047 REG |
| Fixed Income | 582,363 | 232,968.53 | CMO CWALT ALTERNATIVE LN TR SER 2006-OA21 MTG RATE DUE 03-20-2047 REG |
| Fixed Income | 327,706 | 289,968.72 | CMO CWALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG |
| Fixed Income | 1,512,487 | 642,063.81 | CMO CWALT INC 2005-59 MTG BKD CTF CL A-1DUE 11-20-2035 REG |
| Fixed Income | 685,711 | 268,638.35 | CMO CWALT INC 2006-OA6 MTG PASSTHRU CTF CL 1A-1A DUE 07-25-2046 REG |
| Fixed Income | 676,307 | 314,869.05 | CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO |
| Fixed Income | 138,087 | 101,916.75 | CMO CWALT INC SER 2004-18CB CL 2A5 FLT RT DUE 09-25-2034 REG |
| Fixed Income | 921,658 | 724,607.43 | CMO CWALT INC SER 2005-20CB CL 2-A-3 5.5% DUE 07-25-2035 REG |
| Fixed Income | 2 | 0.81 | CMO CWALT INC SER 2005-81 CL A1 FLT RT DUE 02-25-2037 REG |

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| Fixed Income | 2,683,266 | 2,042,982.07 CMO CWALT INC SER 2006-6CB CL 1A10 5.5% DUE 05-25-2036 REG |
| Fixed Income | 2,934,394 | 1,376,130.83 CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG |
| Fixed Income | 23,934 | 15,347.79 CMO CWBMS INC 2003-58 CL M 4.67607 DUE 10-25-2033 REG |
| Fixed Income | 412,193 | 163,335.92 CMO CWBMS INC 2006-OA5 MTG PASSTHRU CTF CL 2-A-1 DUE 04-25-2046 REG |
| Fixed Income | 257,621 | 102,084.95 CMO CWBMS INC 2006-OA5 MTG PASSTHRU CTF CL 2-A-1 DUE 04-25-2046 REG |
| Fixed Income | 367,889 | 192,140.45 CMO CWBMS INC SER 2004-25 CL 1A1 FLT RT DUE 02-25-2035 REG |
| Fixed Income | 437,847 | 231,892.78 CMO CWBMS INC SER 2004-25 CL 2A1 FLT RT DUE 02-25-2035 REG |
| Fixed Income | 275,272 | 167,724.79 CMO CWBMS INC SER 2004-29 CL 1A1 .555% DUE 02-25-2035/02-25-2005 REG |
| Fixed Income | 122,169 | 74,438.31 CMO CWBMS INC SER 2004-29 CL 1A1 .555% DUE 02-25-2035/02-25-2005 REG |
| Fixed Income | 327,636 | 142,357.95 CMO CWBMS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG |
| Fixed Income | 94,511 | 68,532.79 CMO CWBMS INC VAR 2005-R2 MTG PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG |
| Fixed Income | 16,176,749 | 6,072,864.71 CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO |
| Fixed Income | 2,136,943 | 2,179,160.89 CMO DLJ COML MTG CORP COML MTG PASSTHRU CTF 00-CKP1 CL A-1B 7.18 11-10-2033 BEO |
| Fixed Income | 657,521 | 670,511.05 CMO DLJ COML MTG CORP COML MTG PASSTHRU CTF 00-CKP1 CL A-1B 7.18 11-10-2033 BEO |
| Fixed Income | 1,502,699 | 1,511,939.46 CMO FIRST UN NATL BK COML MTG TR SER 1999-C4 CL A-2 7.39% DUE 12-15-2031 BEO |
| Fixed Income | 65,000 | 66,894.03 CMO GE CAP COML MTG CORP 2001-1 CL A-2 6.531% DUE 05-15-2033 BEO |
| Fixed Income | 100,000 | 102,913.90 CMO GE CAP COML MTG CORP 2001-1 CL A-2 6.531% DUE 05-15-2033 BEO |
| Fixed Income | 30,087 | 30,314.86 CMO GE CAP COML MTG CORP 2001-1 COML MTGPASSTHRU CTF CL A-1 6.079 5-15-33 BE |
| Fixed Income | 648,986 | 666,393.78 CMO GE CAP COML MTG CORP 2001-3 COML MTGPASS CTF CL A-1 5.56 06-10-2038 BEO |
| Fixed Income | 3,150,000 | 3,211,302.15 CMO GE CAP COML MTG CORP 2002-1 MTG PASSTHRU CTF CL A-3 6.269 12-10-2035 |
| Fixed Income | 625,000 | 512,406.25 CMO GE COML MTG CORP 2006-1 A-4 5.336115% DUE 03-10-2044 REG |
| Fixed Income | 1,783,268 | 1,799,536.97 CMO GMAC COML MTG SEC INC 2000-C1 A2 7.724 DUE 12-15-2009 BEO |
| Fixed Income | 180,000 | 171,392.22 CMO GMAC COML MTG SEC INC 2001-C1 MTG PASS CL C 6.887 DUE 04-15-2034 BEO |
| Fixed Income | 50,999 | 51,849.63 CMO GMAC COML MTG SEC INC 2001-C1 MTG PASSTHRU CTF CL A2 6.465 4-15-34 BEO |
| Fixed Income | 2,255,000 | 2,224,458.28 CMO GMAC COML MTG SEC INC 2003-C2 MTG PASSTHRU CTF CL A-2 5.446 08-10-13 REG |
| Fixed Income | 1,370,000 | 1,351,444.72 CMO GMAC COML MTG SEC INC 2003-C2 MTG PASSTHRU CTF CL A-2 5.446 08-10-13 REG |
| Fixed Income | 2,575,000 | 2,432,738.97 CMO GMAC COML MTG SECS INC 2004-C3 CL A-4 4.547% DUE 12-10-2041 REG |
| Fixed Income | 1,950,683 | 2,014,804.02 CMO GMAC COML MTG SECS INC C3 CL A-2 6.957% DUE 09-15-2035 BEO |
| Fixed Income | 3,500,000 | 3,503,349.50 CMO GMAC COML MTG SECS INC GMAC MTG SECS2002-C2 A3 5.713% DUE 10-15-2038 BEO |
| Fixed Income | 2,254,316 | 2,307,432.15 CMO GMAC COML MTG SECS INC SER 2000-C2 A2 7.455% DUE 08-16-2033 BEO |
| Fixed Income | 729,091 | 746,269.87 CMO GMAC COML MTG SECS INC SER 2000-C2 A2 7.455% DUE 08-16-2033 BEO |
| Fixed Income | 1,332,702 | 1,058,587.56 CMO GMAC MTG LN TR DUE 06-25-2034 REG |
| Fixed Income | 334,850 | 342,529.97 CMO GNMA 2006-066 REMIC PASSTHRU CTF CL A 4.087 DUE 11-30-2046 |
| Fixed Income | 200,000 | 170,216.40 CMO GREENWICH CAP COML FDG CORP GCCF 2005-GG3 A4 4.799% DUE 08-10-2042 BEO |
| Fixed Income | 1,295,000 | 1,167,784.38 CMO GREENWICH CAP COML FDG CORP SER 2005-GG3 CL A3 4.569% DUE 08-10-2042 BEO |
| Fixed Income | 684,456 | 513,088.77 CMO GS MTG SECS CORP 2004-9 MTG PTHRU CTF CL 3A1 3.691 1-1-34 REG |
| Fixed Income | 608,798 | 473,323.03 CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG |
| Fixed Income | 1,902,492 | 1,479,134.49 CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG |
| Fixed Income | 65,582 | 65,498.56 CMO GS MTG SECS CORP II 2004-GG2 COML MTG PASSTHRU CTF A-3 4.602 8-10-38 REG |
| Fixed Income | 200,000 | 176,620.00 CMO GS MTG SECS CORP II 2004-GG2 COML MTG PASSTHRU CTF A-4 4.964 08-01-38 REG |
| Fixed Income | 1,100,000 | 933,857.10 CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG |
| Fixed Income | 350,000 | 297,136.35 CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG |
| Fixed Income | 200,000 | 193,708.00 CMO GS MTG SECS CORP II GSMS 06 GG6 A2 5.506 4 38 5.506% DUE 04-10-2038 BEO |
| Fixed Income | 50,000 | 41,371.10 CMO GS MTG SECS CORP II SERIES 2005-GG4 CLASS-A4 DUE 07-10-2039 BEO |
| Fixed Income | 1,885,354 | 1,495,627.20 CMO GS MTG SECS CORP SER 2005-AR6 CL 1A13.839308% DUE 09-25-2035 REG |
| Fixed Income | 292,098 | 245,567.27 CMO GS MTG SECS CORP SER 2005-AR6 CL 2A14.409118% DUE 09-25-2035/10-25-2005 REG |
| Fixed Income | 1,270,226 | 874,605.53 CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO |
| Fixed Income | 2,800,000 | 2,115,876.00 CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG |
| Fixed Income | 85,000 | 64,231.95 CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG |
| Fixed Income | 651,229 | 139,403.68 CMO GSAMP TR 2006-S4 2006-S4 MTG PASSTHRU CTF CL A-1 DUE 05-25-2036 REG |
| Fixed Income | 699,100 | 474,077.52 CMO GSR MTG LN TR 2006-4F 2006-4F MTG PASSTHRU CTF CL 1A-1 5 DUE 05-25-2036 |
| Fixed Income | 1,119,390 | 833,770.37 CMO GSR MTG LN TR 2007-4F SR MTG PASS THRU CTF CL 3A-1 6% DUE 07-25-2037 REG |
| Fixed Income | 142,418 | 108,908.42 CMO GSR MTG LN TR 2007-4F SR MTG PASS THRU CTF CL 6A-1 6% DUE 06-25-2027 REG |
| Fixed Income | 1,535,373 | 673,998.18 CMO HARBORVIEW MTG LN TR 2005-10 MTG PASSTHRU CTF CL 2-A1A DUE 11-19-2035 REG |
| Fixed Income | 2,329,789 | 848,494.84 CMO HARBORVIEW MTG LN TR 2005-7 MTG CL 1-A1 VAR DUE 06-19-2045 REG |
| Fixed Income | 545,145 | 270,694.88 CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG |
| Fixed Income | 2,736,817 | 593,443.11 CMO HARBORVIEW MTG LN TR 2006-14 PTHRU CTF CL 2A-1B FLT RT 2-19-37 REG |
| Fixed Income | 2,975,623 | 1,328,755.72 CMO HARBORVIEW MTG LN TR 2006-3 MTG LN PASSTHRU CTF CL 2A-1A DUE 06-19-2036 REG |
| Fixed Income | 704,699 | 273,239.98 CMO HARBORVIEW MTG LN TR 2006-9 CL 2A-1A.49875% DUE 11-19-2036 REG |
| Fixed Income | 426,097 | 165,214.87 CMO HARBORVIEW MTG LN TR 2006-9 CL 2A-1A.49875% DUE 11-19-2036 REG |
| Fixed Income | 262,404 | 123,141.40 CMO HARBORVIEW MTG LN TR SER 2006-2 CL 1A 4.619977% DUE 02-25-2036 REG |
| Fixed Income | 1,340,854 | 1,135,955.01 CMO HASC TR 07-OP MTG PASSTHRU CTF CL II-A-1 VAR 122536 REG |
| Fixed Income | 592,870 | 277,166.86 CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 10-25-2035 REG |
| Fixed Income | 95,791 | 78,571.03 CMO IMPAC SECD ASSETS CORP 2003-1 20330325 5.02000 DUE 03-25-2033 REG |
| Fixed Income | 577,072 | 211,588.19 CMO IMPAC SECD ASSETS CORP 2006-1 MTG 2006-1 CL 1-A-2B DUE 05-25-2036 |
| Fixed Income | 2,692,156 | 1,106,395.30 CMO IMPAC SECD ASSETS CORP SER 2005-2 CLA1 DUE 03-25-2036 REG |
| Fixed Income | 29,266 | 19,666.46 CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO |
| Fixed Income | 476,872 | 270,396.85 CMO INDYMAC INDA MTG LN TR 06AR2 MTG PASS THRU CTF CL 4A1 DUE 092536 REG |
| Fixed Income | 484,830 | 316,277.54 CMO INDYMAC INDA MTG LN TR 2007-AR7 MTG PASS THRU CTF CL 1-A-1 11-25-37 REG |
| Fixed Income | 517,829 | 380,616.07 CMO INDYMAC INDX MTG LN TR 2006-AR27 MTGPASS THRU CTF CL I-A-1 DUE 08-30-2036 |
| Fixed Income | 318,664 | 234,225.27 CMO INDYMAC INDX MTG LN TR 2006-AR27 MTGPASS THRU CTF CL I-A-1 DUE 08-30-2036 |
| Fixed Income | 195,991 | 170,238.70 CMO INDYMAC INDX MTG LN TR 2006-AR35 CL 2A2 FLT RT DUE 01-25-2037 BEO |
| Fixed Income | 2,561,671 | 1,161,610.05 CMO INDYMAC INDX MTG LN TR 2007-AR15 CTFFCL 2-A-1 VAR RATE DUE 08-25-2037 REG |

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| Fixed Income | 2,396,825 | 926,420.65 CMO INDYMAC INDX MTG LN TR 2007-AR5 MTG PASSTHRU CTF CL 1-A-1 VAR 5-25-37 |
| Fixed Income | 80,410 | 41,290.52 CMO INDYMAC MBS INC 2004-AR10 CL 2-A-2A DUE 05-25-2034 |
| Fixed Income | 650,640 | 459,315.02 CMO INDYMAC MBS INC 2004-AR6 MTG PASSTHRU CTF CL 6-A-1 DUE 10-25-2034 REG |
| Fixed Income | 197,628 | 122,231.94 CMO INDYMAC MBS INC 2005-AR19 CL 1-A-1 VAR DUE 10-25-2035 REG |
| Fixed Income | 1,650,000 | 1,297,762.95 CMO J P MORGAN CHASE CML MTG SEC TR 2006-C SER 06-CB15 CL A4 6-12-43 REG |
| Fixed Income | 1,175,000 | 1,196,340.35 CMO J P MORGAN CHASE COML MTG SECS CIBC2CL A3 6.429 DUE 04-15-2035 |
| Fixed Income | 185,000 | 173,639.14 CMO J P MORGAN CHASE COML MTG SECS CORP 20 SEN_FIX 4.871% DUE 10-15-2042 BEO |
| Fixed Income | 400,000 | 353,630.00 CMO J P MORGAN CHASE COML MTG SECS CORP 2004-C2 CTF CL A-3 5.4088 05-15-2041REG |
| Fixed Income | 2,300,000 | 2,032,013.20 CMO J P MORGAN CHASE COML MTG SECS CORP 2004-C3 CTF A-4 4.657 DUE 01-15-2042 REG |
| Fixed Income | 255,000 | 216,713.02 CMO J P MORGAN CHASE COML MTG SECS CORP 2004-CIBC10 A-6 4.899 DUE 01-12-2037 REG |
| Fixed Income | 1,400,000 | 1,193,077.20 CMO J P MORGAN CHASE COML MTG SECS CORP 2005-CIBC12 CL A-4 4.88 DUE 09-12-37 REG |
| Fixed Income | 300,000 | 255,079.20 CMO J P MORGAN CHASE COML MTG SECS CORP 2005-LDP4 CL A-4 4.918 10-15-2042 REG |
| Fixed Income | 205,000 | 163,513.13 CMO J P MORGAN CHASE COML MTG SECS CORP 2006-LDP6 A-4 DUE 04-15-2043 REG |
| Fixed Income | 222,201 | 226,967.81 CMO J P MORGAN CHASE COML MTG SECS CORP PSTRU CL A3 6.26 3-15-33BE |
| Fixed Income | 793,575 | 810,599.44 CMO J P MORGAN CHASE COML MTG SECS CORP PSTRU CL A3 6.26 3-15-33BE |
| Fixed Income | 6,700,000 | 5,605,467.90 CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG |
| Fixed Income | 300,000 | 224,661.00 CMO J P MORGAN CHASE COML MTG SECS TR 2007-L DUE 02-15-2051 REG |
| Fixed Income | 1,450,000 | 1,336,322.90 CMO J P MORGAN CHASE COML MTG SECS TR 2007-L DUE 06-15-2049 REG |
| Fixed Income | 100,000 | 85,170.60 CMO J P MORGAN CHASE COML MTG SECS TR 2007-L DUE 06-15-2049 REG |
| Fixed Income | 1,350,000 | 993,721.50 CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049 |
| Fixed Income | 100,000 | 73,609.00 CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049 |
| Fixed Income | 230,000 | 176,316.85 CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG |
| Fixed Income | 2,135,000 | 1,649,757.20 CMO J P MORGAN MTG TR 2004-A5 CL 4-A-4 4.804793% DUE 12-25-2034 REG |
| Fixed Income | 2,200,000 | 1,225,481.40 CMO J P MORGAN MTG TR 2006-A2 CL 2-A-2 5.773 DUE 04-25-2036 REG |
| Fixed Income | 257,599 | 201,239.92 CMO J P MORGAN MTG TR 2006-S2 MTG CL 2-A-2 5.875 DUE 07-25-2036 REG |
| Fixed Income | 533,190 | 394,283.01 CMO J P MORGAN MTG TR 2006-S3 MTG PASSTHRU 1-A-12 6.5 DUE 08-25-2036 |
| Fixed Income | 673,786 | 505,099.95 CMO J P MORGAN MTG TR 2007-S1 MTG PASSTHRU 2-A-22 5.75 DUE 03-25-2037 |
| Fixed Income | 194,150 | 159,202.61 CMO J P MORGAN MTG TR 2007-S1 MTG CL 1-A-2 5.5 DUE 03-25-2022 REG |
| Fixed Income | 129,433 | 106,135.08 CMO J P MORGAN MTG TR 2007-S1 MTG CL 1-A-2 5.5 DUE 03-25-2022 REG |
| Fixed Income | 810,361 | 611,822.40 CMO J P MORGAN MTG TR 2007-S2 MTG PASSTHRU CTF CL 1-A-15 6.75 06-25-37 REG |
| Fixed Income | 3,711,192 | 2,393,136.13 CMO J P MORGAN MTG TR 2007-S3 MTG PASS THRU CTF CL 1-A-35 6% DUE 08-25-2037 REG |
| Fixed Income | 2,800,000 | 2,108,416.80 CMO JP MRGN CHASE COML MTG SECS TR 2007-C PASSTHRU A-4 06-12-2047 REG |
| Fixed Income | 976,179 | 999,465.74 CMO LB-UBS COML MTG TR 2000-C4 PASSTHRU CTF CL A-2 7.37 08-15-2026 BEO |
| Fixed Income | 1,072,091 | 1,080,708.80 CMO LB-UBS COML MTG TR 2002-C1 MTG PASSTHRU CTF A-3 6.226 DUE 3-15-26 BEO |
| Fixed Income | 172,665 | 167,709.62 CMO LB-UBS COML MTG TR 2003-C5 MTG PASSTHRU CTF CL A-3 4.254 07-15-2027REG |
| Fixed Income | 3,075,000 | 2,877,849.45 CMO LB-UBS COML MTG TR 2003-C8 CL A-4 5.124% DUE 11-15-2032 REG |
| Fixed Income | 110,386 | 111,010.28 CMO LB-UBS COML MTG TR 2005-C7 CL A-1 4.99% DUE 11-15-2030 REG |
| Fixed Income | 390,000 | 324,790.83 CMO LB-UBS COML MTG TR 2006-C1 CL A-4 5.174 DUE 02-15-2016 REG |
| Fixed Income | 210,000 | 152,644.59 CMO LB-UBS COML MTG TR 2007-C1 MTG PASSTHRU CTF CL A-4 DUE 02-15-2040 REG |
| Fixed Income | 975,000 | 704,714.40 CMO LB-UBS COML MTG TR 2007-C2 CL A-3 5.42999982834% DUE 02-15-2040 REG |
| Fixed Income | 4,100,000 | 3,508,226.50 CMO LB-UBS COML MTG TR LBUBS 05-C3 4.7389998436% DUE 07-15-2030 BEO |
| Fixed Income | 420,000 | 394,581.60 CMO LB-UBS COML MTG TR SER 2003-C1 CL A-4 4.3940005341% DUE 03-15-2032 BEO |
| Fixed Income | 1,150,000 | 1,019,590.00 CMO LB-UBS COML MTG TR SER 2005-C1 CL A3DUE 02-15-2030 REG |
| Fixed Income | 300,000 | 257,044.50 CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4DUE 09-15-2030 BEO |
| Fixed Income | 33,766 | 32,800.05 CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG |
| Fixed Income | 1,519,468 | 1,475,989.80 CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG |
| Fixed Income | 1,279,424 | 489,341.98 CMO LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL 1-A1 VAR DUE 02-25-2046 REG |
| Fixed Income | 2,224,002 | 781,358.50 CMO LUMINENT MTG TR 2006-4 GCMO LUMINENT06-4 DUE 05-25-2046 BEO |
| Fixed Income | 1,061,743 | 752,495.13 CMO MASTR ADJ RATE MTG TR 2006-2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG |
| Fixed Income | 3,875,191 | 1,532,482.86 CMO MASTR ADJ RATE MTG TR 2007-3 MTG PASSTHRU CTF CL 1-2A1 VAR 05-25-47 |
| Fixed Income | 111,216 | 71,272.99 CMO MASTR ADJ RATE MTGS TR 2003-7 MTG PASSTHRU CTF CL B-1 DUE 01-25-2034 REG |
| Fixed Income | 3,200,000 | 1,611,868.80 CMO MASTR AST BACKED SECS TR 2007-HE1 DUE 05-25-2037 REG |
| Fixed Income | 499,204 | 497,488.11 CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO |
| Fixed Income | 97,825 | 69,807.28 CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32 |
| Fixed Income | 120,876 | 115,863.62 CMO MEDALLION TR 2003-1G MTG BACKED FLTGRATE NT CL A DUE 12-21-2033 BEO |
| Fixed Income | 2,257,281 | 1,990,450.41 CMO MERRILL LYNCH MTG INVS INC 2004-A4 A2 3.345948% DUE 08-25-2034 REG |
| Fixed Income | 217,589 | 157,685.95 CMO MERRILL LYNCH MTG INVS INC 2004-HB1 CL A-3 FLTG 4.83866 DUE 04-25-2029 REG |
| Fixed Income | 248,338 | 169,999.46 CMO MERRILL LYNCH MTG INVS INC SER 2004-A2 4.076193% DUE 07-25-2034 BEO |
| Fixed Income | 300,000 | 244,247.40 CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG |
| Fixed Income | 300,000 | 201,216.00 CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG |
| Fixed Income | 100,000 | 68,973.80 CMO ML-CFC COML MTG TR 2007-9 5.748 DUE 09-12-2049 REG |
| Fixed Income | 1,123,761 | 972,517.21 CMO MORGAN STANLEY ABS CAP I INC -HE MTGCTF CL A-2A FR 01-25-37 |
| Fixed Income | 600,000 | 531,144.60 CMO MORGAN STANLEY CAP I INC 2004-TOP13 CL A-4 4.66% DUE 09-13-2045 REG |
| Fixed Income | 1,425,000 | 1,217,424.53 CMO MORGAN STANLEY CAP I INC 2005-HQ6 CTF A-4A 4.989 DUE 08-13-2042 REG |
| Fixed Income | 445,000 | 324,370.74 CMO MORGAN STANLEY CAP I TR 2007-IQ14 COML MTG PASSTHRU CTF CL A-4 4-15-49 |
| Fixed Income | 300,000 | 225,930.00 CMO MORGAN STANLEY CAP I TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG |
| Fixed Income | 200,000 | 152,396.60 CMO MORGAN STANLEY CAP I TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO |
| Fixed Income | 195,000 | 172,062.93 CMO MORGAN STANLEY CAP TR I 2007-HQ12 PASSTHRU CTF CL A-2 04-12-29 REG |
| Fixed Income | 523,013 | 526,107.00 CMO MORGAN STANLEY DEAN WITTER CAP I TR SER 2000 LIFE CL A2 7.57 12-15-2009 BEO |
| Fixed Income | 2,035,597 | 2,065,147.77 CMO MORGAN STANLEY DEAN WITTER CAP I TR SER 2001-TOP1 CL-A4 6.66 02-15-33 BEO |
| Fixed Income | 2,043,428 | 1,582,307.81 CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG PASSTHRU CL 4-A-1 VAR 06-25-2036 REG |
| Fixed Income | 1,068,701 | 619,846.77 CMO MORTGAGEIT TR 2004-1 MTG BKD NT CL A-1 ADJ RATE DUE 11-25-2034 REG |
| Fixed Income | 135,000 | 127,346.04 CMO MRGN STNLY DN WTRR CP I TR 2003-HQ2 MTG PSSTHRU CTF CL A-2 4.92 3-12-35 BEO |

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| Fixed Income | 860,865 | 645,180.66 CMO MSHEL TR 2007-2 MTG PASS THRU CTF CLA-1 DUE 04-25-2037 REG |
| Fixed Income | 349,377 | 214,975.79 CMO MTG PASSTHRU CTF CL M-1 DUE 01-25-2037 REG |
| Fixed Income | 20,312 | 13,955.40 CMO NOMURA ASSET ACCEP CORP SER 2004-AR2CL IA VAR DUE 10-25-2034 BEO |
| Fixed Income | 2,179,523 | 908,024.04 CMO NOVASTAR MTG FDG TR 2006-MTA1 MTG BACKED NT CL 2A-1A DUE 09-25-2046 REG |
| Fixed Income | 380,579 | 336,409.34 CMO OPTEUM MTG ACCEP CORP 2006-2 CL A1A ADJ RATE .345% DUE 07-25-2036 REG |
| Fixed Income | 262,468 | 232,006.39 CMO OPTEUM MTG ACCEP CORP 2006-2 CL A1A ADJ RATE .345% DUE 07-25-2036 REG |
| Fixed Income | 2,350,000 | 406,514.75 CMO OPTEUM MTG ACCEP CORP 2006-2 MTG PASSTHRU CTF CL A1C ADJ RATE DUE |
| Fixed Income | 196,674 | 194,217.77 CMO OPTEUM MTG ACCEP CORP SER 2006-1 CL I-A1A FLT RT DUE 04-25-2036 REG |
| Fixed Income | 3,290,000 | 3,204,137.58 CMO PERMANENT MASTER ISSUER PLC SER 2007-1 CL 2 A1 FLT RT DUE 01-15-2016 BEO |
| Fixed Income | 98,828 | 93,581.22 CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG |
| Fixed Income | 567,165 | 458,036.83 CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG |
| Fixed Income | 1,972,443 | 666,693.96 CMO RAAC SER 2006-RP3 TR ASSET BKD CTF CL A-1 DUE 05-25-2036 REG |
| Fixed Income | 349,495 | 134,414.36 CMO RALI SER 2006-Q06 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG |
| Fixed Income | 2,852,220 | 1,112,234.75 CMO RBSGC MTG LN TR 2007-B MTG PASSTHRU CTF CL 1A4 DUE 01-25-2037 REG |
| Fixed Income | 595,630 | 562,852.25 CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2002-QS16 CL A-1 5.75 DUE 10-25-2017 |
| Fixed Income | 124,799 | 120,655.79 CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QR24 A-2 6.6352 07-25-33 REG |
| Fixed Income | 783,209 | 732,438.76 CMO RESIDENTIAL ASSET MTG PRODS INC SER 2004-SL3 CL A-II 6.5% DUE 12-25-2031 REG |
| Fixed Income | 564,272 | 449,046.54 CMO RFMSI SER 2007-S6 TR SR MTG PASS THRU CTF CL I A16 6% DUE 06-25-2037 REG |
| Fixed Income | 2,972,668 | 3,050,985.40 CMO SALMN BROS MTG SECS VII INC 2001-C2 PSTRU CTF CL A-3 6.499 10-13-11BE |
| Fixed Income | 2,530,691 | 2,586,530.28 CMO SALOMON BROS COML MTG TR SER 2000-C3CL A2 6.592% DUE 12-18-2033 BEO |
| Fixed Income | 452,006 | 454,775.82 CMO SALOMON BROS MTG SECS VII INC FOR FUTUR SER 2000-C1 A2 7.52 DUE 12-18-09 |
| Fixed Income | 3,000,000 | 2,923,659.00 CMO SALOMON BROS SER 2002-KEY2 CL A3 4.865 DUE 03-18-2036 BEO |
| Fixed Income | 713,798 | 355,288.72 CMO SER 2004-AR2 CL A FLT RT DUE 04-25-2044 REG |
| Fixed Income | 595,610 | 280,231.90 CMO SER 2005-AR9 CL A1A FLT RT DUE 07-25-2045 REG |
| Fixed Income | 323,178 | 173,011.02 CMO SERIES 2004-AR8 CLASS-A1 DUE 06-25-2044 REG |
| Fixed Income | 2,417,102 | 1,325,635.55 CMO STRUCTURED ADJ RATE MTG LN MTG PASS-THRO CL 2-A1 DUE 04-25-2037 BEO |
| Fixed Income | 1,474,842 | 808,862.36 CMO STRUCTURED ADJ RATE MTG LN MTG PASS-THRO CL 2-A1 DUE 04-25-2037 BEO |
| Fixed Income | 221,691 | 121,482.26 CMO STRUCTURED ADJ RATE MTG LN TR 2004-13 MTG PASSTHRU CTF CL A2 09-25-34 |
| Fixed Income | 3,831,284 | 2,619,494.56 CMO STRUCTURED ADJ RATE MTG LN TR DUE 07-25-2035 REG |
| Fixed Income | 2,054,666 | 844,371.21 CMO STRUCTURED ASSET MTG INVTS II TR 2006 AR6 CL I-A-1 DUE 07-25-2036 REG |
| Fixed Income | 2,625,407 | 919,383.26 CMO STRUCTURED ASSET MTG INVTS II TR 2006 AR6 CL I-A-3 DUE 07-25-2046 REG |
| Fixed Income | 90,114 | 59,547.01 CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG |
| Fixed Income | 885,115 | 649,786.85 CMO STRUCTURED ASSET SECS CORP SER 2004-10 CL 3-A1 DUE 08-25-2034 BEO |
| Fixed Income | 3,989,449 | 3,243,557.95 CMO STRUCTURED ASSET SECS CORP SER 2004-3AC CL A2 3.9821 DUE 03-25-2034 REG |
| Fixed Income | 326,908 | 131,850.45 CMO STRUCTURED AST MTG INVTS II TR 06-AR5 CL 1-A-1 06-25-36 REG |
| Fixed Income | 3,457,435 | 1,304,349.90 CMO STRUCTURED AST MTG INVTS II TR CL A-1 VAR RATE DUE 11-25-2037 REG |
| Fixed Income | 1,319,223 | 1,189,199.93 CMO STRUCTURED AST MTG INVTS INC 03-CL1 II-A-1 VAR RT 5.543 08-25-32 REG |
| Fixed Income | 378 | 359.01 CMO STRUCTURED AST RECEIVABLES TR 2003-2TR CTF 144A 1.55 DUE01-21-2009 BEO |
| Fixed Income | 218,069 | 178,574.12 CMO STRUCTURED AST SECS CORP 2002-AL1 MTG PSTRU CTF CL CL A3 3.45 2-25-32BEO |
| Fixed Income | 75,764 | 67,047.05 CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO |
| Fixed Income | 35,969 | 35,798.67 CMO STRUCTURED AST SECS CORP SER 2002-16A CL 2-A1 5.55 DUE 08-25-2032 BEO |
| Fixed Income | 694,420 | 595,203.82 CMO STRUCTURED AST SECS CORP SER 2003-22A CL 3-A 4.42 DUE 6-25-2033 REG |
| Fixed Income | 2,927,697 | 2,629,516.57 CMO THORNBURG MTG SECS TR 2006-6 MTG LN PASSTHRU CTF CL A-1 DUE 11-25-2046 REG |
| Fixed Income | 53,967 | 48,470.57 CMO THORNBURG MTG SECS TR 2006-6 MTG LN PASSTHRU CTF CL A-1 DUE 11-25-2046 REG |
| Fixed Income | 1,112,997 | 969,338.77 CMO THORNBURG MTG SECS TR 2007-1 MTG-BKDNTS CL A-3A VAR RATE DUE 03-25-2037 REG |
| Fixed Income | 1,419,874 | 912,567.00 CMO THORNBURG MTG SECS TR 2007-4 6.180137% DUE 09-25-2037 BEO |
| Fixed Income | 1,501,034 | 1,084,847.08 CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 1A-2 DUE 09-25-2037 REG |
| Fixed Income | 81,542 | 58,163.94 CMO WA MUT MTG SECS CORP 02-AR1 PASSTHRUCTF CL I-A-1 6.38583 11-25-30 BEO |
| Fixed Income | 1,374,810 | 1,346,241.67 CMO WACHOVIA BK COML MTG TR 2003-C3 MTG CL A-1 4.037 DUE 02-15-2035 BEO |
| Fixed Income | 250,000 | 233,545.25 CMO WACHOVIA BK COML MTG TR 2003-C5 MTG PASSTHRU CTF CL A-2 3.99 06-15-2035 REG |
| Fixed Income | 3,085,000 | 2,802,759.52 CMO WACHOVIA BK COML MTG TR 2003-C6 COMLMTG PSSTHRU CTF CL A-4 0 8-15-35 REG |
| Fixed Income | 530,000 | 452,660.28 CMO WACHOVIA BK COML MTG TR 2005-C18 COMMMTG PASSTHRU A-4 4.935 04-15-2042 REG |
| Fixed Income | 1,100,000 | 941,175.40 CMO WACHOVIA BK COML MTG TR 2005-C22 PASSTHRU CTF CL A-4 5.17 12-15-2015 REG |
| Fixed Income | 675,000 | 577,539.45 CMO WACHOVIA BK COML MTG TR 2005-C22 PASSTHRU CTF CL A-4 5.17 12-15-2015 REG |
| Fixed Income | 1,875,000 | 1,532,846.25 CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH 06-C25 A4 5.954 05-15-2043 BEO |
| Fixed Income | 1,330,000 | 1,105,099.66 CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR CL A-3 6.011 DUE 06-15-2045 REG |
| Fixed Income | 315,000 | 276,908.63 CMO WACHOVIA BK COML MTG TR SER 2004-C16CL A-4 DUE 10-15-2041 REG |
| Fixed Income | 210,000 | 167,666.52 CMO WACHOVIA BK COML MTG TR SER 2006-C23CL A4 DUE 01-15-2045 REG |
| Fixed Income | 3,169,822 | 2,038,953.14 CMO WAMU MTG PASS THRU CTFS SER 2006-AR16 CL 1-A1 VAR RATE 12-25-36 REG |
| Fixed Income | 1,731,445 | 936,261.38 CMO WAMU MTG PASS THRU CTFS SER 2006-AR18 CL 1-A1 VAR RT 1-25-2037 BEO |
| Fixed Income | 1,038,867 | 561,756.84 CMO WAMU MTG PASS THRU CTFS SER 2006-AR18 CL 1-A1 VAR RT 1-25-2037 BEO |
| Fixed Income | 502,802 | 210,602.24 CMO WAMU MTG PASS THRU CTFS SER 2007-OA4DUE 05-25-2047 REG |
| Fixed Income | 1,149,003 | 798,301.17 CMO WAMU MTG PASS THRU CTFS SER 2006 AR12 CL 1A1 VAR RT DUE 10-25-2036 BEO |
| Fixed Income | 1,829,186 | 1,068,294.29 CMO WAMU MTG PASS THRU CTFS SER 2006 AR14 CL 1-A4 DUE 11-25-2036 REG |
| Fixed Income | 2,180,700 | 1,342,417.09 CMO WAMU MTG PASS THRU CTFS SER CL 2A VAR 01-25-2047 REG |
| Fixed Income | 1,791,476 | 846,296.92 CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG |
| Fixed Income | 314,701 | 147,069.40 CMO WAMU MTG PASS-THRU CTFS 2005-AR19 MTG PASSTHRU CTF CL A-1A2 12-25-45 |
| Fixed Income | 4,050,000 | 2,250,524.25 CMO WAMU MTG PASS-THRU CTFS 2005-AR5 CL A-6 VAR DUE 05-25-2035 REG |
| Fixed Income | 414,817 | 212,470.56 CMO WAMU MTG PASS-THRU CTFS 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45 |
| Fixed Income | 255,345 | 120,846.78 CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG |
| Fixed Income | 62,348 | 50,639.44 CMO WAMU MTG PASS-THRU CTFS FOR FUTURE IS 2002-AR18 MTG CL A 4.20014 01-25-2033 |
| Fixed Income | 308,733 | 172,906.60 CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45 |
| Fixed Income | 693,398 | 362,759.04 CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45 |

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| Fixed Income | 856,127 | 337,309.90 | CMO WAMU MTG PASS-THRU CTF SER | 2007-0A5MTG PASSTHRU CTF CL 1A VAR |
| Fixed Income | 2,853,758 | 1,124,366.40 | CMO WAMU MTG PASS-THRU CTF SER | 2007-0A5MTG PASSTHRU CTF CL 1A VAR |
| Fixed Income | 1,072,541 | 874,001.80 | CMO WASHINGTON MUT MTG LN TR 2001-7 | CL AVAR RATE DUE 05-25-2041 BEO |
| Fixed Income | 1,588,703 | 1,398,255.71 | CMO WASHINGTON MUT MTG SECS CORP SER | 2004-AR14 CL A1 DUE 01-25-2035 REG |
| Fixed Income | 6,152,000 | 4,080,332.46 | CMO WBCMT COML MTG PASS TH MTG PASSTHRU | CTF CL A-4 5.54 DUE04-15-2047 REG |
| Fixed Income | 520,658 | 445,360.11 | CMO WELLS FARGO MBS 2006-3 TR 2006-3 | MTGPTRU CTF CL A-9 5.5 3-25-36 REG |
| Fixed Income | 676,082 | 469,049.98 | CMO WELLS FARGO MTG BACKED 2006-AR12 | CL II-A-1 6.124 DUE 09-25-2036 REG |
| Fixed Income | 399,503 | 277,165.90 | CMO WELLS FARGO MTG BACKED 2006-AR12 | CL II-A-1 6.124 DUE 09-25-2036 REG |
| Fixed Income | 2,707,813 | 1,810,408.75 | CMO WELLS FARGO MTG BACKED SECS | 2006-AR15 TR CL A-1 DUE 10-25-2036 BEO |
| Fixed Income | 1,538,530 | 1,028,641.33 | CMO WELLS FARGO MTG BACKED SECS | 2006-AR15 TR CL A-1 DUE 10-25-2036 BEO |
| Fixed Income | 2,200,000 | 1,617,679.80 | CMO WELLS FARGO MTG BACKED SECS 2004-L | TR CL A-8 4.82366 07-25-2034 REG |
| Fixed Income | 1,406,093 | 1,099,829.37 | CMO WELLS FARGO MTG BACKED SECS 2005-17 | TR 2005-17 CL I-A-1 5.5 01-25-2036 REG |
| Fixed Income | 2,795,527 | 1,973,762.17 | CMO WELLS FARGO MTG BACKED SECS 2006 | AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG |
| Fixed Income | 1,748,825 | 1,228,003.92 | CMO WELLS FARGO MTG BACKED SECS 2006-2 | CL III-A-1 5.75 DUE 03-25-2036 REG |
| Fixed Income | 370,951 | 265,003.56 | CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL | I-A-1 5.24 DUE 05-25-2036 REG |
| Fixed Income | 1,100,000 | 696,124.00 | CMO WELLS FARGO MTG BACKED SECS DUE | 04-25-2036 |
| Fixed Income | 2,200,000 | 1,766,529.60 | CNA FINL CORP NT 5.85% DUE 12-15-2014 | REG |
| Fixed Income | 2,100,000 | 1,998,343.20 | CNA FINL CORP NT 6% DUE 08-15-2011 | REG |
| Fixed Income | 2,100,000 | 2,103,643.50 | CNH EQUIP TR 2.4% DUE 05-15-2011 | |
| Fixed Income | 170,000 | 169,969.40 | CNH EQUIP TR 5.59999990463% DUE | 11-17-2014 |
| Fixed Income | 250,000 | 285,974.75 | COCA COLA ENTERPRISES INC NT 7.375% DUE | 03-03-2014/11-03-2008 REG |
| Fixed Income | 80,000 | 81,093.36 | COCA-COLA HBC FIN B V NT 5.125 DUE | 09-17-2013 REG |
| Fixed Income | 0 | 0.00 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 1,123,186 | 1,123,185.62 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 558,911 | 558,911.36 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 17,114,053 | 17,114,052.96 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 0 | 0.00 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 113,543 | 113,542.84 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 275,256 | 275,256.44 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 259,680 | 259,680.20 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 146,810 | 146,809.55 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 310,824 | 310,824.33 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 52,852 | 52,852.38 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 54,416 | 54,415.82 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 9,802 | 9,802.20 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 138,168 | 138,168.13 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 177,332 | 177,332.42 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 150,945 | 150,944.51 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 452,699 | 452,699.13 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 374 | 373.56 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 0 | 0.00 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 2,129,474 | 2,129,474.28 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 513,520 | 513,520.46 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 387,937 | 387,937.27 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 704,312 | 704,311.65 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 976,798 | 976,798.39 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 174,282 | 174,281.66 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 555,981 | 555,980.67 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 1,086,760 | 1,086,760.01 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 5,779 | 5,778.75 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 0 | 0.00 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 0 | 0.00 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 22,878,202 | 22,878,202.10 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 148,583,503 | 148,583,503.26 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 0 | 0.36 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 1,142,098 | 1,142,098.06 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 376,503 | 376,503.40 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | 914,575 | 914,575.34 | COLTV SHORT TERM INVT FD - Income | |
| Fixed Income | -53,285 | -53,284.82 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 160,949 | 160,949.16 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 306,367 | 306,367.37 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 34,541 | 34,541.19 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 30,201 | 30,200.97 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 53,653 | 53,652.73 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 299,854 | 299,853.71 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 123,002 | 123,001.68 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 199,858 | 199,857.56 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | -28,063 | -28,062.89 | COLTV SHORT TERM INVT FD - Principal | |
| Fixed Income | 240,000 | 250,242.96 | COMCAST CORP NEW 0 DUE 08-15-2037 | BEO |
| Fixed Income | 200,000 | 208,535.80 | COMCAST CORP NEW 0 DUE 08-15-2037 | BEO |
| Fixed Income | 120,000 | 118,941.60 | COMCAST CORP NEW BD 6.5% DUE 11-15-2035/11-14-2005 | BEO |
| Fixed Income | 85,000 | 90,461.76 | COMCAST CORP NEW COMCAST CORP 7.05 DUE 03-15-2033/03-14-2033 | BEO |
| Fixed Income | 80,000 | 78,843.12 | COMCAST CORP NEW COMCAST CORP NOTE 6.45%DUE 03-15-2037/03-02-2006 | BEO |

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| Fixed Income | 40,000 | 42,434.52 COMCAST CORP NEW COMCAST CORPORATION 6.5% DUE 01-15-2017 BEO |
| Fixed Income | 890,000 | 944,168.07 COMCAST CORP NEW COMCAST CORPORATION 6.5% DUE 01-15-2017 BEO |
| Fixed Income | 1,000,000 | 980,938.00 COMCAST CORP NEW NT 4.95% DUE 06-15-2016/06-14-2016 BEO |
| Fixed Income | 1,295,000 | 1,347,494.12 COMCAST CORP NEW NT 5.5 DUE 03-15-2011/03-14-2011 BEO |
| Fixed Income | 1,635,000 | 1,734,219.98 COMCAST CORP NEW NT DTD 01/10/2003 6.5 DUE 01-15-2015 BEO |
| Fixed Income | 10,000 | 9,947.39 COMPUTER SCIENCES CORP SR NT 5.5% DUE 03-15-2013/03-30-2009 REG |
| Fixed Income | 35,000 | 35,764.05 COMPUTER SCIENCES CORP SR NT 6.5% DUE 03-15-2018 REG |
| Fixed Income | 80,000 | 81,241.20 COMWLTH EDISON CO 5.8% DUE 03-15-2018 |
| Fixed Income | 315,000 | 319,887.23 COMWLTH EDISON CO 5.8% DUE 03-15-2018 |
| Fixed Income | 130,000 | 135,057.26 COMWLTH EDISON CO 6.15% DUE 09-15-2017 |
| Fixed Income | 25,000 | 24,618.95 CONAGRA INC 7.125 SR NT DUE 10-1-2026/ 06 BEO PUTTABLE 10-1-2006 @ PAR HLD**PUT |
| Fixed Income | 175,000 | 191,842.35 CONOCO FDG CO 7.25% DUE 10-15-2031 |
| Fixed Income | 80,000 | 87,310.48 CONOCO FDG CO NT 6.35% DUE 10-15-2011 BEO |
| Fixed Income | 1,370,000 | 1,476,195.55 CONOCO INC NT DTD 04/20/1999 6.95% DUE 04-15-2029 BEO |
| Fixed Income | 1,700,000 | 1,746,996.50 CONOCOPHILLIPS 4.6% DUE 01-15-2015 |
| Fixed Income | 820,000 | 842,668.90 CONOCOPHILLIPS 4.6% DUE 01-15-2015 |
| Fixed Income | 1,235,000 | 1,313,417.56 CONOCOPHILLIPS AUSTRALIA FDG CO BD 5.5% DUE 04-15-2013 BEO |
| Fixed Income | 210,000 | 223,630.26 CONOCOPHILLIPS CDA FDG CO I NT 5.625% DUE 10-15-2016 BEO |
| Fixed Income | 250,000 | 266,108.25 CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG |
| Fixed Income | 80,000 | 90,880.80 CONS EDISON CO N Y INC DEB SER 2008 C 7.125 DUE 12-01-2018/12-04-2008 BEO |
| Fixed Income | 100,000 | 101,828.40 CONS NAT GAS CO 5 DUE 03-01-2014 BEO |
| Fixed Income | 970,359 | 918,820.25 CONSECO FIN 6.98099994659% DUE04-15-2032 |
| Fixed Income | 337,469 | 210,201.90 CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO |
| Fixed Income | 170,000 | 171,700.00 CONSOL ENERGY INC SR NT DTD 03/07/2002 7.875 DUE 03-01-2012/02-29-2012 BEO |
| Fixed Income | 800,000 | 889,537.60 CONSOLIDATED EDISON CO N Y INC DEB SER 2009B 6.65% DUE 04-01-2019 REG |
| Fixed Income | 440,000 | 489,245.68 CONSOLIDATED EDISON CO N Y INC DEB SER 2009B 6.65% DUE 04-01-2019 REG |
| Fixed Income | 500,000 | 555,961.00 CONSOLIDATED EDISON CO N Y INC DEB SER 2009B 6.65% DUE 04-01-2019 REG |
| Fixed Income | 430,000 | 398,050.57 CONSOLIDATED EDISON CO N Y INC DEB SER A5.3% DUE 03-01-2035 REG |
| Fixed Income | 30,000 | 30,993.03 CONSTELLATION ENERGY GROUP INC 7 DUE 04-01-2012 BEO |
| Fixed Income | 149,859 | 45,517.38 CONTIMORTGAGE HOME EQUITY LN TR 1999-1 PASSTHRU CTF CL B 04-25-2030 REG |
| Fixed Income | 1,348,618 | 1,186,783.50 CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02 |
| Fixed Income | 83,000 | 70,135.00 CONTINENTAL AIRLS PASSTHRU TR 2007-1A 5.983 DUE 04-19-2022 |
| Fixed Income | 470,982 | 370,823.02 CONTL AIRLS PASS THRU TRS SER 1997-1A 7.461 DUE 04-01-2015/10-01-2005REG |
| Fixed Income | 80,000 | 77,067.76 CORPORACION ANDINA DE FOMENTO NT 5.75% DUE 01-12-2017 BEO |
| Fixed Income | 500,000 | 503,115.50 COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012 |
| Fixed Income | 300,000 | 266,152.50 COUNTRYWIDE FINL CORP SUB NT 6.25% DUE 05-15-2016 BEO |
| Fixed Income | 1,875,000 | 1,850,430.00 COUNTRYWIDE HOME LNS INC MEDIUM TERM NTS# TR 00313 4 DUE 03-22-2011 REG |
| Fixed Income | 1,950,000 | 1,951,035.45 COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSTRANCHE # TR 00287 |
| Fixed Income | 80,000 | 85,075.84 COVIDIEN INTL FIN 6% DUE 10-15-2017 |
| Fixed Income | 610,000 | 612,891.40 COX COMMUNICATIONS INC NEW NT 4.625% DUE01-15-2010/05-17-2005 REG |
| Fixed Income | 1,035,000 | 1,077,430.86 COX COMMUNICATIONS INC NEW NT 7.75 DUE 11-01-2010 BEO |
| Fixed Income | 138,290 | 82,427.83 CR SUISE 1ST BSTN MTG SECS CORP 2004-1 MTG PASSTHRU CTF CL D-B-2 2-25-34 |
| Fixed Income | 1,700,000 | 1,737,949.10 CR SUISE 1ST BSTN N Y BRH MEDIU TRANCHE# TR 00411 5 DUE 05-15-2013 REG |
| Fixed Income | 2,300,000 | 2,351,342.90 CR SUISE 1ST BSTN N Y BRH MEDIU TRANCHE# TR 00411 5 DUE 05-15-2013 REG |
| Fixed Income | 370,000 | 396,137.54 CR SUISE 1ST BSTN USA INC 6.125 DUE 11-15-2011/11-14-2011 BEO |
| Fixed Income | 1,657,000 | 1,654,224.52 CR SUISE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO |
| Fixed Income | 2,100,000 | 2,088,195.90 CREDIT SUISE FIRST BOSTON USA INC GLOBAL SR NT DUE 08-15-2010 REG |
| Fixed Income | 1,125,000 | 731,250.00 CREDIT SUISE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO |
| Fixed Income | 730,000 | 474,500.00 CREDIT SUISE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO |
| Fixed Income | 66,357 | 62,292.76 CSC HLDGS INC 7.07% DUE 06-30-2013 BEO |
| Fixed Income | 3,040,812 | 2,854,562.58 CSC HLDGS INC 7.07% DUE 06-30-2013 BEO |
| Fixed Income | 1,400,000 | 1,435,490.00 CSX CORP CSX CORP 5.75% DUE 03-15-2013/03-14-2013 BEO |
| Fixed Income | 200,000 | 1,672.92 CUR OPT C MGTCSUS3G USD/JPY 107.85 EUROPEAN 06-03-2010 317505BH7 |
| Fixed Income | 12,600,000 | 105,393.96 CUR OPT C MORGANUS USD/JPY 107.85 AMERN 06-03-2010 317504NL8 |
| Fixed Income | 1,400,000 | 12,110.70 CUR OPT C MSCSUS33 USD/JPY 108.6 EUROPEAN 07-21-2010 317505HZ1 |
| Fixed Income | 7,300,000 | 63,148.65 CUR OPT C RBOSUS33 USD/JPY 108.6 EUROPEAN 07-21-2010 317505J48 |
| Fixed Income | 1,300,000 | 14,333.15 CUR OPT C USD/JPY 105 EUROPEAN03-31-2010 317511LM3 |
| Fixed Income | 11,700,000 | 101,210.85 CUR OPT C USD/JPY 108.6 EUROPEAN 07-21-2010 317505JA4 |
| Fixed Income | -7,100,000 | -77,370.83 CUR OPT P USD/JPY 80 EUROPEAN 03-31-2010317509GM3 |
| Fixed Income | -1,700,000 | -18,525.41 CUR OPT P USD/JPY 80 EUROPEAN 03-31-2010317510SM8 |
| Fixed Income | 400,000 | 2,177.80 CURRENCY OPTION CALL DEUSCHEDE USD/JPY 106.75 European 01-28-2010 317504Z76 |
| Fixed Income | 1,410,000 | 1,506,590.64 CVS CAREMARK CORP SR NT 6.6% DUE 03-15-2019 REG |
| Fixed Income | 215,000 | 229,728.36 CVS CAREMARK CORP SR NT 6.6% DUE 03-15-2019 REG |
| Fixed Income | 370,000 | 395,346.48 CVS CAREMARK CORP SR NT 6.6% DUE 03-15-2019 REG |
| Fixed Income | 1,225,000 | 1,216,313.53 CVS CAREMARK CORP SR NT FLTG DUE 06-01-2010/06-01-2009 REG |
| Fixed Income | 779,018 | 695,760.11 CWABS ASSET BACKED CTFS TR 2007-1 ASSET BKD CTF CL 2-A-1 FLTG 07-25-2037 REG |
| Fixed Income | 1,685,000 | 1,087,953.95 CWABS ASSET BACKED CTFS TR 2007-1 ASSET BKD CTF CL 2-A-2 FLTG 12-25-2029 REG |
| Fixed Income | 282,370 | 278,029.64 CWABS ASSET-BACKED CTFS TR 2006-18 MTG PASSTHRU CTF CL 2-A-1 03-25-2037 REG |
| Fixed Income | 265,760 | 261,675.03 CWABS ASSET-BACKED CTFS TR 2006-18 MTG PASSTHRU CTF CL 2-A-1 03-25-2037 REG |
| Fixed Income | 139,250 | 135,392.82 CWABS ASSET-BACKED CTFS TR 2006-19 ASSETBACKED CTF CL 2-A-1 03-25-2037 REG |
| Fixed Income | 2,750,000 | 1,581,063.00 CWABS ASSET-BACKED CTFS TR 2007-5 ASSET BKD NT CL 2-A-2 FLTG RATE 09-25-2047 REG |
| Fixed Income | 889,944 | 779,240.20 CWABS ASSET-BACKED CTFS TR 2007-5 CL 2-A-1 FLT RT 04-25-2029 BEO |
| Fixed Income | 1,727,000 | 1,028,490.67 CWABS ASSET-BACKED CTFS TR 2007-7 ASSET BKD CTF CL 2-A-2 FLTG 10-25-2047 REG |

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| Fixed Income | 341,426 | 333,790.86 CWABS ASSET-BACKED CTFS TR SER 2006-14 MTG PASSTHRU CTF CL 2-A-1 02-25-2037 REG |
| Fixed Income | 209,893 | 205,199.28 CWABS ASSET-BACKED CTFS TR SER 2006-14 MTG PASSTHRU CTF CL 2-A-1 02-25-2037 REG |
| Fixed Income | 81,215 | 53,932.56 CWABS INC CWL 04-14 06-25-2035 BEO |
| Fixed Income | 341,766 | 119,583.74 CWHEQ INC SER 2005-F CL 2A FLT RT 12-15-2035 BEO |
| Fixed Income | 3,242,126 | 1,524,410.83 CWHEQ REVOLVING HOME EQTY LN TR VSER 2 CUSTODY RCPTS AST BKD 08-15-2037 REG |
| Fixed Income | 1,030,912 | 1,041,779.81 DAIMLERCHRYSLER 4.98% DUE 02-08-2011 |
| Fixed Income | 136,656 | 136,945.48 DAIMLERCHRYSLER AUTO TR 2006-B 2006-B CLA-3 5.33 DUE 08-08-2010 REG |
| Fixed Income | 60,970 | 61,098.74 DAIMLERCHRYSLER AUTO TR 2006-B 2006-B CLA-3 5.33 DUE 08-08-2010 REG |
| Fixed Income | 1,359,291 | 1,360,053.57 DAIMLERCHRYSLER AUTO TR 2008-B NT CL A-2B FLTG RATE 07-08-2011 REG |
| Fixed Income | 800,000 | 796,615.20 DAIMLERCHRYSLER AUTO TR 2008-B NT CL A-3B FLTG RATE 09-10-2012 REG |
| Fixed Income | 0 | 0.00 DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 5.875% DUE 03-15-2011 REG |
| Fixed Income | 0 | 0.00 DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 5.875% DUE 03-15-2011 REG |
| Fixed Income | 240,000 | 244,080.00 DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE |
| Fixed Income | 175,000 | 177,975.00 DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE |
| Fixed Income | 0 | 5,276.50 Danish krone - Cash |
| Fixed Income | 0 | 7,906.38 Danish krone - Cash |
| Fixed Income | 0 | 320,297.34 Danish krone - Pending Foreign Exchange Purchases |
| Fixed Income | 80,000 | 81,724.00 DAYTON PWR & LT CO 1ST MTG BD STEP UP 10-01-2013 09-30-2013 |
| Fixed Income | 300,000 | 308,745.00 DELL INC 4.7% DUE 04-15-2013 |
| Fixed Income | 725,000 | 740,012.58 DELL INC 5.875% DUE 06-15-2019 |
| Fixed Income | 234,820 | 228,949.09 DELTA AIR LINES INC DEL PASS THRU TRS CTF SER 2000-1 CL A-1 7.379 11-18-11 BEO |
| Fixed Income | 453,780 | 383,444.37 DELTA AIR LINES INC DEL PASS THRU TRS DELTA AIR LINES 6.821 DUE 08-10-2022 BEO |
| Fixed Income | 2,285,000 | 2,125,050.00 DELTA AIR LINES INC DEL SER 2001-1 CL A-2 7.111 03-18-2013 BEO IN DEFAULT |
| Fixed Income | 80,000 | 82,887.28 DET EDISON CO 6.125 DUE 10-01-2010 BEO |
| Fixed Income | 8,530,000 | 6,007,934.90 DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN |
| Fixed Income | 8,070,000 | 5,683,943.10 DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN |
| Fixed Income | 4,300,000 | 4,386,481.60 DEUTSCHE BK AG LONDON DEUTSCHE BK AG LONDON NT 6 DUE 09-01-2017 BEO |
| Fixed Income | 650,000 | 422,500.00 DEUTSCHE BK CAP FDG TR VII TR PFD SECS %144A DUE 01-19-2016 BEO |
| Fixed Income | 40,000 | 40,259.24 DEUTSCHE TELEKOM 4.875% DUE 07-08-2014 |
| Fixed Income | 80,000 | 84,905.12 DEUTSCHE TELEKOM INTL FIN B V DEUTSCHE UNSOLICITED 6.75 DUE 08-20-2018 BEO |
| Fixed Income | 720,000 | 737,181.36 DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG |
| Fixed Income | 215,000 | 229,753.09 DEVON ENERGY CORP NEW SR NT 6.3% DUE 01-15-2019 REG |
| Fixed Income | 400,000 | 416,008.40 DIAGEO CAP PLC DIAGEO CAP PLC 5.2% DUE 01-30-2013 BEO |
| Fixed Income | 1,650,000 | 1,866,900.75 DIAGEO CAP PLC DIAGEO PLC 7.375% DUE 01-15-2014 BEO |
| Fixed Income | 80,000 | 83,461.12 DIAGEO CAP PLC GTD NT 5.75% DUE 10-23-2017 BEO |
| Fixed Income | 115,000 | 119,882.90 DISNEY WALT CO 4.5% DUE 12-15-2013 BEO |
| Fixed Income | 560,000 | 586,956.72 DISNEY WALT CO NEW 5.5 DUE 03-15-2019 |
| Fixed Income | 2,000,000 | 2,002,640.00 DISNEY WALT CO NEW MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 07-16-2010 |
| Fixed Income | 1,215,000 | 1,292,394.29 DOMINION RES INC 5.7% DUE 09-17-2012 |
| Fixed Income | 475,000 | 481,019.20 DOMINION RES INC DEL SR NT SER D 5.125% DUE 12-15-2009/12-14-2009 BEO |
| Fixed Income | 200,000 | 202,534.40 DOMINION RES INC DEL SR NT SER D 5.125% DUE 12-15-2009/12-14-2009 BEO |
| Fixed Income | 90,000 | 92,498.67 DOMINION RES INC VA NEW DOMINION RES INC4.75 12 15 10 4.75% DUE 12-15-2010 BEO |
| Fixed Income | 1,200,000 | 1,246,310.40 DOMINION RES INC VA NEW DOMINION RES INCVA NEW 6.000 6% DUE 11-30-2017 BEO |
| Fixed Income | 380,000 | 453,165.58 DOMINION RESOURCES INC V SR NT 2008 SER D 8.875% DUE 01-15-2019 BEO |
| Fixed Income | 5,000,000 | 4,398,050.00 DONNELLEY R R & SONS CO 6.125% DUE 01-15-2017/01-08-2007 |
| Fixed Income | 210,000 | 216,300.21 DOW CHEM CO 7.6% DUE 05-15-2014 |
| Fixed Income | 250,000 | 250,445.00 DOW CHEM CO 8.55% DUE 05-15-2019 |
| Fixed Income | 430,000 | 454,731.88 DR PEPPER SNAPPLE GROUP INC SR NT 6.82% DUE 05-01-2018 REG |
| Fixed Income | 1,438 | 1,293.75 DRS TECHNOLOGIES INC 6.99% DUE01-01-2013 BEO |
| Fixed Income | 1,400,000 | 1,471,815.80 DU PONT E I DE NEMOURS & CO DUPONT EI NEMOUR 5% DUE 01-15-2013/12-03-2007 BEO |
| Fixed Income | 60,000 | 62,217.00 DU PONT E I DE NEMOURS & CO NT 4.75% DUE03-15-2015 BEO |
| Fixed Income | 800,000 | 857,413.60 DUKE ENERGY CORP SR NT 5.625 DUE 11-30-2012/11-29-2012 BEO |
| Fixed Income | 80,000 | 87,788.80 DUKE ENERGY IND INC FIRST MTG BD 6.35% DUE 08-15-2038 BEO |
| Fixed Income | 60,000 | 61,710.00 DUKE UNIV TAXABLE BDS SER 2009A 4.2% DUE04-01-2014 REG |
| Fixed Income | 505,000 | 308,050.00 EASTMAN KODAK CO 7.25 DUE 11-15-2013 BEO |
| Fixed Income | 120,000 | 76,800.00 EDISON MISSION 7.625% DUE 05-15-2027 |
| Fixed Income | 140,000 | 114,100.00 EDISON MISSION ENERGY SR NT 7.75% DUE 06-15-2016 |
| Fixed Income | 100,000 | 76,750.00 EDISON MISSION ENERGY SR NT TRANCHE A 7%DUE 05-15-2017 REG |
| Fixed Income | 320,000 | 238,400.00 EDISON MISSION ENERGY SR NT TRANCHE B 7.2% DUE 05-15-2019 REG |
| Fixed Income | -227,293 | -2,151,822.71 EIS 07-20-2009 SWU085156 |
| Fixed Income | -115,893 | 0.00 EIS 09-16-2009 BRS8BR605 |
| Fixed Income | 115,893 | 2,206,555.05 EIS USD 1M LIBOR / S&P 500 TOTAL RETURN 09-16-2009 BRS8BR605 |
| Fixed Income | 227,293 | 0.00 EIS USD 1MLIBOR/Frank Russell 3000 CSFB 07-20-2009 SWU085156 |
| Fixed Income | 925,000 | 965,842.45 EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG |
| Fixed Income | 675,000 | 704,803.95 EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG |
| Fixed Income | 930,000 | 847,001.22 EL PASO CORP NAT GAS SR NT 7 DUE 06-15-2017 BEO |
| Fixed Income | 50,000 | 50,059.20 EL PASO CORP NT 7.75% DUE 06-15-2010 REG |
| Fixed Income | 208,000 | 169,667.47 EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 |
| Fixed Income | 3,200,000 | 2,610,268.80 EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 |
| Fixed Income | 316,000 | 257,230.64 EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO |
| Fixed Income | 432,000 | 469,900.22 EL PASO NAT GAS CO 8.375% DUE 06-15-2032 |
| Fixed Income | 55,000 | 59,404.40 EL PASO NAT GAS CO DEB DTD 01/15/1992 8.625% DUE 01-15-2022 BEO |
| Fixed Income | 109,888 | 91,350.77 ELWOOD ENERGY LLC 8.159% DUE 07-05-2026 |

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| Fixed Income | 40,000 | 40,377.64 | EMBARQ CORP NT 6.738% DUE 06-01-2013/05-19-2006 REG |
| Fixed Income | 220,000 | 222,077.02 | EMBARQ CORP NT 6.738% DUE 06-01-2013/05-19-2006 REG |
| Fixed Income | 2,000,000 | 1,953,184.00 | EMBARQ CORP NT 7.082% DUE 06-01-2016 REG |
| Fixed Income | 250,000 | 219,843.50 | EMBARQ CORP NT 7.995% DUE 06-01-2036 REG |
| Fixed Income | 80,000 | 80,486.40 | EMERSON ELEC CO 5% DUE 04-15-2019 |
| Fixed Income | 1,445,000 | 1,492,625.75 | EMIRATE ABU DHABI GLOBAL MED TRM NTS TRANCHE # TR 00002 6.75 DUE 04-08-19 REG |
| Fixed Income | 1,060,000 | 1,094,936.54 | EMIRATE ABU DHABI GLOBAL MED TRM NTS TRANCHE # TR 00002 6.75 DUE 04-08-19 REG |
| Fixed Income | 240,000 | 236,493.60 | ENBRIDGE ENERGY PARTNERS L P NT 6.5% DUE 04-15-2018 REG |
| Fixed Income | 30,000 | 26,132.43 | ENDURANCE SPECIALTY HLDGS LTD NT 6.15% DUE 10-15-2015 BEO |
| Fixed Income | 10,000 | 7,300.00 | ENERGY FUTURE HLDGS CORP SR NT 10.875% DUE 11-01-2017/01-28-2009 REG |
| Fixed Income | 3,360,200 | 2,049,722.00 | ENERGY FUTURE HLDGS CORP SR TOGGLE NT 11.25% DUE 11-01-2017/01-28-2009 REG |
| Fixed Income | 280,000 | 286,244.84 | ENERGY TRANSFER PARTNERS L P SR NT 6.7% DUE 07-01-2018/06-30-2018 BEO |
| Fixed Income | 250,000 | 285,485.75 | ENERGY TRANSFER SR NT 9 DUE 04-15-2019 |
| Fixed Income | 1,250,000 | 1,258,550.00 | ENTERPRISE PRODS 4.6% DUE 08-01-2012 |
| Fixed Income | 670,000 | 671,971.81 | ENTERPRISE PRODS OPER L P SR NT 4.625% DUE 10-15-2009/03-02-2005 REG |
| Fixed Income | 250,000 | 253,690.75 | ENTERPRISE PRODS OPER L P SR NT 4.95% DUE 06-01-2010/06-01-2005 BEO |
| Fixed Income | 1,310,000 | 1,505,856.79 | ENTERPRISE PRODS OPER LLC GTD SR NT 9.75% DUE 01-31-2014/12-08-2008 REG |
| Fixed Income | 0 | 962,765.37 | Euro - Cash |
| Fixed Income | 0 | 70,679.09 | Euro - Cash |
| Fixed Income | 0 | 82,222.62 | Euro - Cash |
| Fixed Income | 0 | 67.94 | Euro - Cash |
| Fixed Income | 0 | 0.00 | Euro - Cash |
| Fixed Income | 0 | 2,388,210.89 | Euro - Cash |
| Fixed Income | 0 | 214,955.35 | Euro - Cash |
| Fixed Income | 0 | 386,240.70 | Euro - Cash |
| Fixed Income | 0 | 162,919.92 | Euro - Cash |
| Fixed Income | 0 | 966,450.17 | Euro - Cash |
| Fixed Income | 0 | 493,871.23 | Euro - Cash |
| Fixed Income | 0 | 241,561.31 | Euro - Cash |
| Fixed Income | 0 | -21.11 | Euro - Cash |
| Fixed Income | 0 | 13,067.44 | Euro - Cash |
| Fixed Income | 0 | 2,624.71 | Euro - Cash |
| Fixed Income | 0 | 168,237.13 | Euro - Cash |
| Fixed Income | 0 | -17,050.53 | Euro - Cash |
| Fixed Income | 0 | 65.14 | Euro - Cash |
| Fixed Income | 0 | 0.00 | Euro - Cash |
| Fixed Income | 0 | 65.80 | Euro - Cash |
| Fixed Income | 0 | 344.62 | Euro - Cash |
| Fixed Income | 0 | 34.10 | Euro - Cash |
| Fixed Income | 0 | 1,672,736.21 | Euro - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 552,843.76 | Euro - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 2,736,604.81 | Euro - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 211,447.41 | Euro - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -3,335.24 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -960,823.64 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -1,550,643.12 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -255,777.20 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -633,930.06 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -406,775.31 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -418,654.76 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -9,808,895.56 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -16,913,367.88 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -3,112,532.43 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -122,264.61 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -24,755.57 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -51,139.41 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -344.62 | Euro - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -1,672,736.20 | Euro - Pending Trade Purchases |
| Fixed Income | 0 | -552,843.65 | Euro - Pending Trade Purchases |
| Fixed Income | 0 | -243,659.98 | Euro - Pending Trade Purchases |
| Fixed Income | 0 | 3,335.24 | Euro - Pending Trade Sales |
| Fixed Income | 0 | 255,724.45 | Euro - Pending Trade Sales |
| Fixed Income | 0 | 633,930.06 | Euro - Pending Trade Sales |
| Fixed Income | 0 | 418,654.73 | Euro - Pending Trade Sales |
| Fixed Income | 0 | 122,035.97 | Euro - Pending Trade Sales |
| Fixed Income | 0 | 51,073.57 | Euro - Pending Trade Sales |
| Fixed Income | 0 | 0.00 | Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | Euro - Recoverable Taxes |

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| Fixed Income | 0 | 0.00 Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Euro - Recoverable Taxes |
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| Fixed Income | 0 | 0.00 Euro - Recoverable Taxes |
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| Fixed Income | 0 | 0.00 Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Euro - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Euro - Recoverable Taxes |
| Fixed Income | 23 | 5,682,437.50 EURODOLLAR 90DAY MARCH 2010 FUTURE |
| Fixed Income | 115 | 28,412,187.50 EURODOLLAR 90DAY MARCH 2010 FUTURE |
| Fixed Income | 374 | 92,401,375.00 EURODOLLAR 90DAY MARCH 2010 FUTURE |
| Fixed Income | 1,085,000 | 1,087,289.35 EUROPEAN INVT BK 5 YR GLOBAL BD 3.125% DUE 06-04-2014 REG |
| Fixed Income | 780,000 | 627,854.76 EXELON CORP EXELON CORP 5.625 6 15 35 5.625% DUE 06-15-2035/06-09-2005 BEO |
| Fixed Income | 40,000 | 39,814.68 EXELON GENERATION CO LLC SR NT 6.2 DUE 10-01-2017 REG |
| Fixed Income | 450,000 | 447,915.15 EXELON GENERATION CO LLC SR NT 6.2 DUE 10-01-2017 REG |
| Fixed Income | 1,200,000 | 1,194,440.40 EXELON GENERATION CO LLC SR NT 6.2 DUE 10-01-2017 REG |
| Fixed Income | 65,000 | 64,698.86 EXELON GENERATION CO LLC SR NT 6.2 DUE 10-01-2017 REG |
| Fixed Income | 400,000 | 415,608.00 EXPORT-IMPORT BK CHINA 4.875% DUE 07-21-2015 REG |
| Fixed Income | 145,194 | 157,807.99 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 | 50,000 | 47,099.40 FD AMERN COS INC GTD SR NT 5.875 DUE 05-15-2013/05-14-2013 BEO |
| Fixed Income | 590,000 | 613,069.00 FED NATL MTG ASSOC 5.25 DUE 08-01-2012 |
| Fixed Income | 270,000 | 293,625.00 FEDERAL HOME LN BKS 4.875% DUE11-27-2013 |
| Fixed Income | 949,633 | 968,834.17 FEDERAL HOME LN MTG CORP POOL #1B-1596 3.49% 03-01-2034 BEO |
| Fixed Income | 3,481,860 | 3,639,796.80 FEDERAL HOME LN MTG CORP POOL #1B-3413 5.895% 05-01-2037 BEO |
| Fixed Income | 611,414 | 636,704.89 FEDERAL HOME LN MTG CORP POOL #1G-0794 5.321% 04-01-2036 BEO |
| Fixed Income | 3,556,692 | 3,684,110.30 FEDERAL HOME LN MTG CORP POOL #1H-1390 5.668% 04-01-2037 BEO |
| Fixed Income | 258,616 | 271,805.28 FEDERAL HOME LN MTG CORP POOL #1J-0167 5.868% 11-01-2036 BEO |
| Fixed Income | 3,420,070 | 3,572,707.45 FEDERAL HOME LN MTG CORP POOL #1J-0511 5.837% 07-01-2037 BEO |
| Fixed Income | 1,771 | 1,860.22 FEDERAL HOME LN MTG CORP POOL #1J-1408 5.812% 11-01-2036 BEO |
| Fixed Income | 2,205,545 | 2,322,306.64 FEDERAL HOME LN MTG CORP POOL #1J-1444 6.06% 01-01-2037 BEO |
| Fixed Income | 371,312 | 389,997.92 FEDERAL HOME LN MTG CORP POOL #1J-1561 5.824% 03-01-2037 BEO |
| Fixed Income | 247,961 | 260,720.64 FEDERAL HOME LN MTG CORP POOL #1Q-0132 5.772% 09-01-2036 BEO |
| Fixed Income | 136,510 | 143,204.26 FEDERAL HOME LN MTG CORP POOL #1Q-0222 5.639% 02-01-2037 BEO |
| Fixed Income | 1,403,289 | 1,476,554.87 FEDERAL HOME LN MTG CORP POOL #A1-4011 6% 12-01-2032 BEO |
| Fixed Income | 338,372 | 331,492.73 FEDERAL HOME LN MTG CORP POOL #A1-4757 4% 10-01-2033 BEO |
| Fixed Income | 331,606 | 331,447.00 FEDERAL HOME LN MTG CORP POOL #A2-2005 4.5% 05-01-2034 BEO |
| Fixed Income | 669,728 | 683,832.24 FEDERAL HOME LN MTG CORP POOL #A4-6242 5% 07-01-2035 BEO |
| Fixed Income | 727,857 | 743,181.87 FEDERAL HOME LN MTG CORP POOL #A4-6278 5% 07-01-2035 BEO |
| Fixed Income | 2,119,769 | 2,167,718.13 FEDERAL HOME LN MTG CORP POOL #A6-1164 5% 04-01-2036 BEO |
| Fixed Income | 581,777 | 618,935.48 FEDERAL HOME LN MTG CORP POOL #A6-7539 6.5% 11-01-2037 BEO |
| Fixed Income | 376,823 | 393,728.12 FEDERAL HOME LN MTG CORP POOL #A6-9654 6% 12-01-2037 BEO |
| Fixed Income | 289,487 | 299,254.16 FEDERAL HOME LN MTG CORP POOL #A7-1746 5.5% 01-01-2038 BEO |
| Fixed Income | 2,154,243 | 2,226,927.01 FEDERAL HOME LN MTG CORP POOL #A7-1746 5.5% 01-01-2038 BEO |
| Fixed Income | 3,965,217 | 4,142,897.95 FEDERAL HOME LN MTG CORP POOL #A7-2860 6% 02-01-2038 BEO |
| Fixed Income | 210,391 | 214,283.00 FEDERAL HOME LN MTG CORP POOL #A7-3409 5% 02-01-2038 BEO |
| Fixed Income | 409,422 | 424,452.05 FEDERAL HOME LN MTG CORP POOL #A7-8369 5.5% 05-01-2036 BEO |
| Fixed Income | 1,260,083 | 1,316,547.44 FEDERAL HOME LN MTG CORP POOL #A8-0852 6% 08-01-2038 BEO |
| Fixed Income | 84,979 | 88,787.23 FEDERAL HOME LN MTG CORP POOL #A8-0882 6% 08-01-2038 BEO |
| Fixed Income | 129,891 | 135,711.30 FEDERAL HOME LN MTG CORP POOL #A8-1509 6% 09-01-2038 BEO |
| Fixed Income | 285,402 | 295,013.98 FEDERAL HOME LN MTG CORP POOL #A8-1884 5.5% 09-01-2038 BEO |
| Fixed Income | 415,950 | 429,959.04 FEDERAL HOME LN MTG CORP POOL #A8-1951 5.5% 09-01-2038 BEO |
| Fixed Income | 1,277,090 | 1,337,279.30 FEDERAL HOME LN MTG CORP POOL #B11010 5%12-01-2018 BEO |
| Fixed Income | 150,869 | 158,733.32 FEDERAL HOME LN MTG CORP POOL #B1-7260 5.5% 11-01-2019 BEO |
| Fixed Income | 229,118 | 239,628.04 FEDERAL HOME LN MTG CORP POOL #B1-9443 5.5% 07-01-2015 BEO |
| Fixed Income | 337,627 | 350,230.54 FEDERAL HOME LN MTG CORP POOL #C0-1623 5.5% 09-01-2033 BEO |
| Fixed Income | 4,597,505 | 4,803,749.29 FEDERAL HOME LN MTG CORP POOL #C0-3075 6% 10-01-2037 BEO |
| Fixed Income | 46,030 | 49,880.69 FEDERAL HOME LN MTG CORP POOL #C4-7185 7% 02-01-2031 BEO |
| Fixed Income | 61,003 | 66,053.94 FEDERAL HOME LN MTG CORP POOL #C6-6570 7% 04-01-2032 BEO |
| Fixed Income | 17,728 | 19,196.10 FEDERAL HOME LN MTG CORP POOL #C6-6745 7% 04-01-2032 BEO |
| Fixed Income | 78,736 | 85,255.13 FEDERAL HOME LN MTG CORP POOL #C6-7305 7% 05-01-2032 BEO |
| Fixed Income | 28,253 | 30,592.70 FEDERAL HOME LN MTG CORP POOL #C6-7714 7% 06-01-2032 BEO |
| Fixed Income | 41,735 | 45,190.42 FEDERAL HOME LN MTG CORP POOL #C6-8001 7% 06-01-2032 BEO |
| Fixed Income | 386,077 | 406,257.74 FEDERAL HOME LN MTG CORP POOL #C9-0994 6% 10-01-2026 BEO |
| Fixed Income | 1,100,824 | 1,143,855.11 FEDERAL HOME LN MTG CORP POOL #E0-1488 5% 10-01-2018 BEO |
| Fixed Income | 593,182 | 581,122.73 FEDERAL HOME LN MTG CORP POOL #G0-1601 4% 09-01-2033 BEO |
| Fixed Income | 178,176 | 185,711.24 FEDERAL HOME LN MTG CORP POOL #G01673 5.5% 04-01-2034 BEO |
| Fixed Income | 1,596,790 | 1,630,410.78 FEDERAL HOME LN MTG CORP POOL #G0-1974 5% 12-01-2035 BEO |
| Fixed Income | 2,253,565 | 2,410,931.16 FEDERAL HOME LN MTG CORP POOL #G0-2366 6.5% 10-01-2036 BEO |
| Fixed Income | 693,227 | 716,941.71 FEDERAL HOME LN MTG CORP POOL #G0-2629 5.5% 01-01-2037 BEO |

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| Fixed Income | 355,556 | 371,507.36 | FEDERAL HOME LN MTG CORP POOL #G0-3297 | 6% | 09-01-2037 | BEO |
| Fixed Income | 146,763 | 151,714.82 | FEDERAL HOME LN MTG CORP POOL #G0-3432 | 5.5% | 11-01-2037 | BEO |
| Fixed Income | 3,941,644 | 4,074,634.91 | FEDERAL HOME LN MTG CORP POOL #G0-4079 | 5.5% | 03-01-2038 | BEO |
| Fixed Income | 4,746,273 | 4,906,412.11 | FEDERAL HOME LN MTG CORP POOL #G0-4222 | 5.5% | 04-01-2038 | BEO |
| Fixed Income | 7,963,545 | 8,232,235.11 | FEDERAL HOME LN MTG CORP POOL #G0-4222 | 5.5% | 04-01-2038 | BEO |
| Fixed Income | 4,608,988 | 4,815,516.99 | FEDERAL HOME LN MTG CORP POOL #G0-4484 | 6% | 08-01-2038 | BEO |
| Fixed Income | 168,446 | 174,119.45 | FEDERAL HOME LN MTG CORP POOL #G0-4567 | 5.5% | 07-01-2038 | BEO |
| Fixed Income | 4,449,589 | 4,599,718.36 | FEDERAL HOME LN MTG CORP POOL #G0-4585 | 5.5% | 02-01-2038 | BEO |
| Fixed Income | 1,772,371 | 1,841,936.95 | FEDERAL HOME LN MTG CORP POOL #G0-4599 | 5.5% | 06-01-2031 | BEO |
| Fixed Income | 614,536 | 643,160.61 | FEDERAL HOME LN MTG CORP POOL #G0-4613 | 6% | 10-01-2037 | BEO |
| Fixed Income | 1,001,261 | 1,053,536.68 | FEDERAL HOME LN MTG CORP POOL #G0-4614 | 6% | 02-01-2034 | BEO |
| Fixed Income | 526,312 | 549,922.61 | FEDERAL HOME LN MTG CORP POOL #G0-4616 | 6% | 08-01-2038 | BEO |
| Fixed Income | 3,901,039 | 4,107,130.87 | FEDERAL HOME LN MTG CORP POOL #G0-4618 | 6% | 07-01-2033 | BEO |
| Fixed Income | 128,393 | 134,855.46 | FEDERAL HOME LN MTG CORP POOL #G0-4620 | 6% | 10-01-2036 | BEO |
| Fixed Income | 27,247 | 28,634.98 | FEDERAL HOME LN MTG CORP POOL #G0-4621 | 6% | 05-01-2035 | BEO |
| Fixed Income | 2,247,505 | 2,367,657.11 | FEDERAL HOME LN MTG CORP POOL #G0-4624 | 6% | 02-01-2033 | BEO |
| Fixed Income | 47,633 | 50,030.41 | FEDERAL HOME LN MTG CORP POOL #G0-4625 | 6% | 06-01-2036 | BEO |
| Fixed Income | 793,702 | 836,934.69 | FEDERAL HOME LN MTG CORP POOL #G0-4626 | 6% | 05-01-2031 | BEO |
| Fixed Income | 45,345 | 47,414.74 | FEDERAL HOME LN MTG CORP POOL #G0-4627 | 6% | 06-01-2038 | BEO |
| Fixed Income | 41,738 | 43,989.45 | FEDERAL HOME LN MTG CORP POOL #G0-4629 | 6% | 01-01-2029 | BEO |
| Fixed Income | 111,451 | 116,444.95 | FEDERAL HOME LN MTG CORP POOL #G0-4673 | 6% | 09-01-2038 | BEO |
| Fixed Income | 3,357,592 | 3,508,045.18 | FEDERAL HOME LN MTG CORP POOL #G0-4710 | 6% | 09-01-2038 | BEO |
| Fixed Income | 3,741,327 | 3,980,285.47 | FEDERAL HOME LN MTG CORP POOL #G0-5119 | 6.5% | 09-01-2038 | BEO |
| Fixed Income | 627,120 | 655,221.49 | FEDERAL HOME LN MTG CORP POOL #G0-5352 | 6% | 02-01-2039 | BEO |
| Fixed Income | 305,075 | 315,987.78 | FEDERAL HOME LN MTG CORP POOL #G0-8086 | 5.5% | 10-01-2035 | BEO |
| Fixed Income | 176,946 | 180,219.37 | FEDERAL HOME LN MTG CORP POOL #G0-8268 | 5% | 05-01-2038 | BEO |
| Fixed Income | 162,742 | 159,464.84 | FEDERAL HOME LN MTG CORP POOL #G1-1630 | 3.5% | 06-01-2019 | BEO |
| Fixed Income | 734,870 | 782,129.91 | FEDERAL HOME LN MTG CORP POOL #G1-1707 | 6% | DUE 03-01-2020 | REG |
| Fixed Income | 454,845 | 472,441.80 | FEDERAL HOME LN MTG CORP POOL #G1-1981 | 5% | 04-01-2021 | BEO |
| Fixed Income | 325,543 | 338,747.04 | FEDERAL HOME LN MTG CORP POOL #G1-2000 | 5% | 04-01-2021 | BEO |
| Fixed Income | 289,473 | 301,214.49 | FEDERAL HOME LN MTG CORP POOL #G1-2211 | 5% | 06-01-2021 | BEO |
| Fixed Income | 4,749,954 | 4,933,729.53 | FEDERAL HOME LN MTG CORP POOL #G1-2452 | 5% | 12-01-2021 | BEO |
| Fixed Income | 355,768 | 372,368.45 | FEDERAL HOME LN MTG CORP POOL #G1-3077 | 5.5% | 04-01-2023 | BEO |
| Fixed Income | 132,512 | 138,839.46 | FEDERAL HOME LN MTG CORP POOL #G1-3091 | 5% | 06-01-2018 | BEO |
| Fixed Income | 159,477 | 166,918.34 | FEDERAL HOME LN MTG CORP POOL #G1-3145 | 5.5% | 04-01-2023 | BEO |
| Fixed Income | 682,393 | 696,933.54 | FEDERAL HOME LN MTG CORP POOL #G1-3201 | 4.5% | 07-01-2023 | BEO |
| Fixed Income | 1,244,315 | 1,317,529.99 | FEDERAL HOME LN MTG CORP POOL #G1-3465 | 6% | 01-01-2024 | BEO |
| Fixed Income | 308,946 | 320,899.25 | FEDERAL HOME LN MTG CORP POOL #G1-8150 | 5% | 09-01-2021 | BEO |
| Fixed Income | 340,237 | 353,400.39 | FEDERAL HOME LN MTG CORP POOL #G1-8156 | 5% | 12-01-2021 | BEO |
| Fixed Income | 45,054 | 46,797.53 | FEDERAL HOME LN MTG CORP POOL #G1-8160 | 5% | 11-01-2021 | BEO |
| Fixed Income | 2,958,637 | 3,114,113.20 | FEDERAL HOME LN MTG CORP POOL #G3-0341 | 6% | 08-01-2026 | BEO |
| Fixed Income | 256,721 | 267,133.31 | FEDERAL HOME LN MTG CORP POOL #J0-0728 | 5% | 12-01-2020 | BEO |
| Fixed Income | 194,858 | 202,397.37 | FEDERAL HOME LN MTG CORP POOL #J0-1505 | 5% | 03-01-2021 | BEO |
| Fixed Income | 438,233 | 455,188.54 | FEDERAL HOME LN MTG CORP POOL #J0-3702 | 5% | 10-01-2021 | BEO |
| Fixed Income | 482,776 | 501,454.90 | FEDERAL HOME LN MTG CORP POOL #J0-3717 | 5% | 12-01-2021 | BEO |
| Fixed Income | 293,959 | 305,332.14 | FEDERAL HOME LN MTG CORP POOL #J0-3750 | 5% | 11-01-2021 | BEO |
| Fixed Income | 217,910 | 226,340.79 | FEDERAL HOME LN MTG CORP POOL #J0-3894 | 5% | 11-01-2021 | BEO |
| Fixed Income | 266,518 | 276,830.07 | FEDERAL HOME LN MTG CORP POOL #J0-4009 | 5% | 12-01-2021 | BEO |
| Fixed Income | 882,801 | 919,648.60 | FEDERAL HOME LN MTG CORP POOL #M8-1019 | 5.5% | 04-01-2013 | BEO |
| Fixed Income | 205,000 | 201,925.00 | FFCB BD 4.8 02-13-2023 | | | |
| Fixed Income | 55,000 | 59,537.50 | FFCB BD 4.9 04-15-2015 | | | |
| Fixed Income | 1,800,000 | 1,808,006.40 | FFCB FED FARM CR BK 5.25 08-03-2009 | | | |
| Fixed Income | 220,512 | 218,297.96 | FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 | | | REG |
| Fixed Income | 1,929 | 1,933.99 | FHA POOL #42 USGI INC 7.43 DUE09-01-2022 | | | |
| Fixed Income | 5,373 | 5,387.45 | FHA POOL #42 USGI INC 7.43 DUE09-01-2022 | | | |
| Fixed Income | 49,051 | 49,180.33 | FHA REILLY MORTG ASSOC L P POOL# 1984-E 7.43 BD DUE 03-01-2024 | | | REG |
| Fixed Income | 50,000 | 49,931.05 | FHLB 1.875 06-20-2012 | | | |
| Fixed Income | 100,000 | 106,411.40 | FHLB 5 11-17-2017 | | | |
| Fixed Income | 25,000 | 25,793.02 | FHLB BD 5 03-12-2010 | | | |
| Fixed Income | 2,450,000 | 2,645,115.55 | FHLB BD 5.375 05-15-2019 | | | |
| Fixed Income | 170,000 | 177,313.40 | FHLB BD 5.5 07-15-2036 | | | |
| Fixed Income | 3,275,000 | 3,595,625.77 | FHLB BD 5.625 06-11-2021 | | | |
| Fixed Income | 280,000 | 304,063.20 | FHLB CONS BD DTD 08/07/2006 5.375 | | 09-09-2016 | |
| Fixed Income | 200,000 | 215,062.00 | FHLB CONS BD DTD 10/04/2006 4.875 | | 10-05-2011 | |
| Fixed Income | 3,500,000 | 3,490,910.50 | FHLB DISC NT 03-04-2010 FHLBDISC | | | |
| Fixed Income | 2,000,000 | 1,998,200.00 | FHLB DISC NT 11-13-2009 | | | |
| Fixed Income | 200,000 | 206,791.00 | FHLB FEDERAL HOME LOAN BANKYIELD TO MATURITY 3.688 3.625 | | 10-18-2013 | |
| Fixed Income | 675,000 | 649,885.27 | FHLB SUB NT 5.625 06-13-2016 | | | |
| Fixed Income | 475,000 | 457,326.68 | FHLB SUB NT 5.625 06-13-2016 | | | |
| Fixed Income | 2,300,000 | 2,399,907.40 | FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY | | | |
| Fixed Income | 1,100,000 | 1,147,781.80 | FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY | | | |
| Fixed Income | 11,900,000 | 12,238,412.20 | FHLMC 30 YEAR GOLD PARTICIPATION CTF (PC) 5.5 30 YEARS SETTLES AUG | | | |
| Fixed Income | 800,000 | 822,750.40 | FHLMC 30 YEAR GOLD PARTICIPATION CTF (PC) 5.5 30 YEARS SETTLES AUG | | | |

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| Fixed Income | 2,275,000 | 2,295,570.55 | FHLMC BD 2.125 03-23-2012 |
| Fixed Income | 1,675,000 | 1,690,145.35 | FHLMC BD 2.125 03-23-2012 |
| Fixed Income | 1,600,000 | 1,628,758.40 | FHLMC DEB 5.75 06-27-2016 |
| Fixed Income | 150,000 | 160,972.05 | FHLMC DEB DTD 01/21/2005 4.5 01-15-2015 |
| Fixed Income | 3,755,000 | 3,762,235.89 | FHLMC DTD 01/16/2009 01-14-2011 |
| Fixed Income | 2,135,000 | 2,141,774.36 | FHLMC FLOATING RATE NOTE 03-09-2011 BEO |
| Fixed Income | 562,368 | 584,373.96 | FHLMC GOLD A3-3262 5.5 02-01-2035 |
| Fixed Income | 0 | 0.00 | FHLMC GOLD A4-3851 5 03-01-2036 |
| Fixed Income | 759,873 | 785,510.65 | FHLMC GOLD A6-0048 5.5 05-01-2037 |
| Fixed Income | 0 | 0.00 | FHLMC GOLD C00371 7 09-01-2024 |
| Fixed Income | 6,366 | 6,898.72 | FHLMC GOLD C49590 7 03-01-2031 |
| Fixed Income | 24,185 | 26,187.29 | FHLMC GOLD C67182 7 05-01-2032 |
| Fixed Income | 1,961 | 2,123.11 | FHLMC GOLD C69057 7 07-01-2032 |
| Fixed Income | 73,970 | 78,168.14 | FHLMC GOLD E00967 6.5 04-01-2016 |
| Fixed Income | 46,648 | 49,314.45 | FHLMC GOLD E00976 6.5 05-01-2016 |
| Fixed Income | 6,579 | 6,958.83 | FHLMC GOLD E01009 6.5 08-01-2016 |
| Fixed Income | 160,205 | 168,244.71 | FHLMC GOLD E01097 5.5 02-01-2017 |
| Fixed Income | 130,186 | 137,445.75 | FHLMC GOLD E01140 6 05-01-2017 |
| Fixed Income | 32,314 | 34,203.56 | FHLMC GOLD E6-9672 6.5 04-01-2013 |
| Fixed Income | 25,202 | 26,751.83 | FHLMC GOLD E74634 6 02-01-2014 |
| Fixed Income | 49,964 | 53,036.29 | FHLMC GOLD E76704 6 05-01-2014 |
| Fixed Income | 4,731 | 5,016.23 | FHLMC GOLD E84259 6.5 07-01-2016 |
| Fixed Income | 122,094 | 130,023.21 | FHLMC GOLD E84467 6 07-01-2016 |
| Fixed Income | 71,711 | 76,367.76 | FHLMC GOLD E84717 6 07-01-2016 |
| Fixed Income | 113,234 | 120,587.55 | FHLMC GOLD E85131 6 09-01-2016 |
| Fixed Income | 27,398 | 29,051.94 | FHLMC GOLD E87653 6.5 02-01-2017 |
| Fixed Income | 26,944 | 28,544.61 | FHLMC GOLD E87923 6.5 02-01-2017 |
| Fixed Income | 182,987 | 194,754.68 | FHLMC GOLD E89200 6 04-01-2017 |
| Fixed Income | 77,298 | 81,664.86 | FHLMC GOLD E91778 5.5 10-01-2017 |
| Fixed Income | 238,403 | 251,873.11 | FHLMC GOLD E91786 5.5 10-01-2017 |
| Fixed Income | 337,095 | 365,923.83 | FHLMC GOLD G01391 7 04-01-2032 |
| Fixed Income | 24,833 | 26,956.40 | FHLMC GOLD G01391 7 04-01-2032 |
| Fixed Income | 3,573,501 | 3,664,875.66 | FHLMC GOLD G0-2955 5.5 03-01-2037 |
| Fixed Income | 304,973 | 318,654.49 | FHLMC GOLD G0-8222 6 09-01-2037 |
| Fixed Income | 1,986 | 2,041.88 | FHLMC GOLD G10784 5.5 06-01-2011 |
| Fixed Income | 31,923 | 32,828.80 | FHLMC GOLD G10787 5.5 06-01-2011 |
| Fixed Income | 283,406 | 299,418.40 | FHLMC GOLD G11295 5.5 09-01-2017 |
| Fixed Income | 133,048 | 140,565.24 | FHLMC GOLD G1-1684 5.5 12-01-2018 |
| Fixed Income | 628,707 | 658,532.45 | FHLMC GOLD G1-2548 5.5 01-01-2022 |
| Fixed Income | 312,643 | 323,695.43 | FHLMC GOLD G1-8247 5 04-01-2023 |
| Fixed Income | 30,983 | 33,567.67 | FHLMC GOLD GROUP C32238 7.5 10-01-2029 |
| Fixed Income | 5,027 | 5,169.84 | FHLMC GOLD GROUP E64386 5.5 05-01-2011 |
| Fixed Income | 4,588 | 4,827.34 | FHLMC GOLD GROUP G10765 5.5 02-01-2012 |
| Fixed Income | 260 | 282.43 | FHLMC GOLD POOL C00920 7 02-01-2030 |
| Fixed Income | 124 | 132.81 | FHLMC GOLD POOL C32466 6.5 11-01-2029 |
| Fixed Income | 91 | 98.58 | FHLMC GOLD POOL C37681 7 03-01-2030 |
| Fixed Income | 12,169,546 | 13,281,234.23 | FHLMC GOLD POOL W3-0008 7.645 05-01-2025 |
| Fixed Income | 2,200,000 | 2,235,063.60 | FHLMC GOLD SINGLE FAMILY 4.5% 15 YEARS SETTLES AUGUST |
| Fixed Income | 2,000,000 | 2,031,876.00 | FHLMC GOLD SINGLE FAMILY 4.5% 15 YEARS SETTLES AUGUST |
| Fixed Income | 19,800,000 | 20,437,322.40 | FHLMC GOLD SINGLE FAMILY 5.5 30 YEARS SETTLES JUL |
| Fixed Income | 0 | 0.00 | FHLMC GROUP #C00320 7 MTG PARTN CTF DUE 05-01-2024 REG |
| Fixed Income | 882 | 962.98 | FHLMC GROUP #C00570 7.0 MTG PARTN CTF DUE 12-01-2027 REG |
| Fixed Income | 11 | 11.75 | FHLMC GROUP #D54295 7 MTG PARTN CTF DUE 06-01-2024 REG |
| Fixed Income | 12,534 | 13,094.58 | FHLMC GROUP #E00430 6.5 MTG PARTN CTF DUE 05-01-2011 REG |
| Fixed Income | 863 | 890.64 | FHLMC GROUP #E60973 6.5 MTG PARTN CTF DUE 08-01-2010 REG |
| Fixed Income | 487 | 515.52 | FHLMC GROUP #E6-2938 6.5 MTG PARTN CTF DUE 02-01-2011 REG |
| Fixed Income | 2,737 | 2,824.89 | FHLMC GROUP #E63458 6.5 MTG PARTN CTF DUE 03-01-2011 REG |
| Fixed Income | 2,058 | 2,123.91 | FHLMC GROUP #E63794 6.5 MTG PARTN CTF DUE 04-01-2011 REG |
| Fixed Income | 376 | 398.18 | FHLMC GROUP #E6-3833 6.5 MTG PARTN CTF DUE 04-01-2011 REG |
| Fixed Income | 4,081 | 4,320.02 | FHLMC GROUP #E63866 6.5 MTG PARTN CTF DUE 04-01-2011 REG |
| Fixed Income | 7,427 | 7,861.46 | FHLMC GROUP #E64603 6.5 MTG PARTN CTF DUE 06-01-2011 REG |
| Fixed Income | 2,663 | 2,748.49 | FHLMC GROUP #G10480 6.5 MTG PARTN CTF DUE 03-01-2011 REG |
| Fixed Income | 3,137,000 | 3,312,590.43 | FHLMC MULTICLASS PREASSIGN 00085 6 08-15-2035 |
| Fixed Income | 705,165 | 734,251.62 | FHLMC MULTICLASS PREASSIGN 00242 03-15-2020 |
| Fixed Income | 419,523 | 336,402.57 | FHLMC MULTICLASS PREASSIGN 00343 08-25-2031 |
| Fixed Income | 187,286 | 194,809.13 | FHLMC MULTICLASS PREASSIGN 00350 5.5 08-15-2033 |
| Fixed Income | 242,855 | 231,288.76 | FHLMC MULTICLASS PREASSIGN 00774 02-25-2045 |
| Fixed Income | 1,002,215 | 1,012,362.53 | FHLMC MULTICLASS REMIC TR 2005-100 CL-TA5.5 03-25-2025 |
| Fixed Income | 7,675 | 8,327.49 | FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTF DUE 8-15-2021 REG |
| Fixed Income | 70,986 | 76,310.41 | FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028 |
| Fixed Income | 55,495 | 59,145.65 | FHLMC MULTICLASS SER 2306 CL PL 6 04-15-2031 |
| Fixed Income | 229,081 | 244,254.12 | FHLMC MULTICLASS SER 2355 CL AE 6 09-15-2031 |
| Fixed Income | 4,575,786 | 4,972,145.66 | FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021 |

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|--------------|-------------|----------------|--|---|
| Fixed Income | 50,174 | 50,544.02 | FHLMC MULTICLASS SER 2462 CL EF 5.75 | 05-15-2031 |
| Fixed Income | 38,498 | 39,794.13 | FHLMC MULTICLASS SER 2561 CL BH 4.5 | 05-15-2017 |
| Fixed Income | 384,500 | 379,288.09 | FHLMC MULTICLASS SER 2752 CL FM FLT RT | 12-15-2030 |
| Fixed Income | 512,915 | 549,675.91 | FHLMC MULTICLASS SER 2825 CL VP 5.5 | 06-15-2015 |
| Fixed Income | 299,696 | 300,960.21 | FHLMC MULTICLASS SER 2870 CL AH 5 | 12-15-2023 |
| Fixed Income | 2,260,000 | 2,317,060.48 | FHLMC MULTICLASS SER 2929 CL PE 5 | 05-15-2033 |
| Fixed Income | 461,468 | 470,586.30 | FHLMC MULTICLASS SER 2981 CL NA 5 | 07-15-2025 |
| Fixed Income | 70,000 | 73,004.05 | FHLMC MULTICLASS SER 3056 CL HB 5 | 10-15-2028 |
| Fixed Income | 274,304 | 280,816.11 | FHLMC MULTICLASS SER 3059 CL PA 5.5 | 10-15-2026 |
| Fixed Income | 9,271,080 | 9,627,932.97 | FHLMC MULTICLASS SER 3294 CL DA 4.5 | 12-15-2020 |
| Fixed Income | 74,784 | 77,602.39 | FHLMC MULTICLASS SER 3389 CL GA 6 | 12-15-2035 |
| Fixed Income | 506,957 | 498,752.16 | FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG | |
| Fixed Income | 1,180,000 | 1,120,293.18 | FHLMC NT 0 12-14-2018 | |
| Fixed Income | 900,000 | 854,460.90 | FHLMC NT 0 12-14-2018 | |
| Fixed Income | 40,000 | 40,081.04 | FHLMC NT 3 07-28-2014 | |
| Fixed Income | 2,062,151 | 2,104,383.81 | FHLMC POOL #1B-1661 ADJ RT 04-01-2034 | |
| Fixed Income | 2,337,279 | 2,442,573.68 | FHLMC POOL #1G-1023 ADJ RT 07-01-2036 | |
| Fixed Income | 1,725,839 | 1,803,588.16 | FHLMC POOL #1G-1023 ADJ RT 07-01-2036 | |
| Fixed Income | 1,443,068 | 1,505,422.59 | FHLMC POOL #1G-1171 ADJ RT 09-01-2036 | |
| Fixed Income | 1,100,737 | 1,146,845.05 | FHLMC POOL #1G-2511 ADJ RT 05-01-2036 | |
| Fixed Income | 590,619 | 614,526.73 | FHLMC POOL #1J-0045 ADJ RT 01-01-2036 | |
| Fixed Income | 6,910 | 7,256.69 | FHLMC POOL #1J-1522 ADJ RT 03-01-2037 | |
| Fixed Income | 330,993 | 340,899.72 | FHLMC POOL #1L-0183 ADJ RT 08-01-2035 | |
| Fixed Income | 96,721 | 96,053.18 | FHLMC POOL #780197 ADJ RT 01-01-2033 | |
| Fixed Income | 39,811 | 40,049.81 | FHLMC POOL #78-0622 ADJ RT 06-01-2033 | |
| Fixed Income | 48,235 | 49,389.77 | FHLMC POOL #787239 ADJ RT 07-01-2030 | |
| Fixed Income | 1,949 | 2,011.17 | FHLMC POOL #E6-2144 6.5 12-01-2010 | |
| Fixed Income | 1,295 | 1,372.36 | FHLMC POOL #E6-7681 6.5 09-01-2012 | |
| Fixed Income | 2,953,275 | 3,085,602.76 | FHLMC POOL #G0-4738 6 09-01-2038 | |
| Fixed Income | 750,000 | 801,989.25 | FHLMC PREASSIGN 00002 5.125 04-18-2011 | |
| Fixed Income | 100,000 | 112,009.00 | FHLMC PREASSIGN 00007 5.5 07-18-2016 | |
| Fixed Income | 15,900,000 | 17,357,855.10 | FHLMC PREASSIGN 00017 5 04-18-2017 | |
| Fixed Income | 1,325,000 | 1,454,224.60 | FHLMC PREASSIGN 00025 5.125 11-17-2017 | |
| Fixed Income | 770,000 | 845,096.56 | FHLMC PREASSIGN 00025 5.125 11-17-2017 | |
| Fixed Income | 700,000 | 753,293.80 | FHLMC PREASSIGN 00038 4.875 06-13-2018 | |
| Fixed Income | 100,000 | 100,761.30 | FHLMC PREASSIGN 00048 1.625 04-26-2011 | |
| Fixed Income | 200,000 | 201,522.60 | FHLMC PREASSIGN 00048 1.625 04-26-2011 | |
| Fixed Income | 25,000 | 24,566.10 | FHLMC PREASSIGN 00049 3.75 03-27-2019 | |
| Fixed Income | 2,435,000 | 2,426,146.34 | FHLMC PREASSIGN 00051 1.75 06-15-2012 | |
| Fixed Income | 2,800,000 | 2,789,819.20 | FHLMC PREASSIGN 00051 1.75 06-15-2012 | |
| Fixed Income | 150,000 | 153,937.50 | FHLMC TRANCHE # TR 00456 5.62511-23-2035/11-23-2015 | |
| Fixed Income | 9,100,000 | 9,097,634.00 | FHLMC TRANCHE # TR 00609 08-05-2011 | |
| Fixed Income | 320,000 | 314,475.52 | FIFTH THIRD BANCORP SR NT 6.25% DUE | 05-01-2013 BEO |
| Fixed Income | 505,000 | 282,800.00 | FIRST CHICAGO NBD CAP I PFD SECS FLTG | RATE DUE 02-01-2027/02-01-2009 REG |
| Fixed Income | 250,000 | 260,940.00 | FIRSTENERGY CORP NT SER B 6.45% DUE | 11-15-2011/11-14-2011 BEO |
| Fixed Income | 1,375,000 | 1,297,804.75 | FIRSTENERGY CORP NT SER C 7.375 DUE | 11-15-2031/11-14-2031 BEO |
| Fixed Income | 475,000 | 389,462.00 | FLEET CAP TR II 7.92% DUE | 12-11-2026/12-15-2008 REG |
| Fixed Income | 84,602 | 51,122.74 | FLEET HOME EQUITY LN TR 2003-1 CL A VAR RATE | 01-20-2033/10-22-2007 REG |
| Fixed Income | 450,000 | 481,491.90 | FLORIDA PWR & LT CO FLORIDA PWR LT 5.95%DUE | 02-01-2038/01-16-2008 BEO |
| Fixed Income | 375,000 | 401,243.25 | FLORIDA PWR & LT CO FLORIDA PWR LT 5.95%DUE | 02-01-2038/01-16-2008 BEO |
| Fixed Income | 75,000 | 76,630.65 | FLORIDA PWR & LT CO NT DTD 04/04/2003 | 5.625% DUE 04-01-2034/03-31-2034 BEO |
| Fixed Income | 250,000 | 277,979.25 | FLORIDA PWR CORP 1ST MTG BD 6.4% DUE | 06-15-2038 BEO |
| Fixed Income | 175,000 | 194,585.48 | FLORIDA PWR CORP 1ST MTG BD 6.4% DUE | 06-15-2038 BEO |
| Fixed Income | 850,000 | 917,983.00 | FLORIDA PWR CORP FLORIDA PWR CORP 1ST | MTG 6.65% DUE 07-15-2011/07-14-2011 BEO |
| Fixed Income | -5,600,000 | -5,859,000.00 | FNMA 15 YEARS SINGLE FAMILY MTG 5.5 | SETTLES JUL |
| Fixed Income | 3,800,000 | 3,975,750.00 | FNMA 15 YEARS SINGLE FAMILY MTG 5.5 | SETTLES JUL |
| Fixed Income | -9,800,000 | -10,253,250.00 | FNMA 15 YEARS SINGLE FAMILY MTG 5.5 | SETTLES JUL |
| Fixed Income | 1,620,000 | 1,694,925.00 | FNMA 15 YEARS SINGLE FAMILY MTG 5.5 | SETTLES JUL |
| Fixed Income | 3,650,000 | 3,588,238.35 | FNMA 2.5 05-15-2014 | |
| Fixed Income | 10,925,000 | 11,276,653.90 | FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS | SETTLES JULY |
| Fixed Income | 800,000 | 825,750.40 | FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS | SETTLES JULY |
| Fixed Income | -3,000,000 | -3,096,564.00 | FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS | SETTLES JULY |
| Fixed Income | -44,000,000 | -45,416,272.00 | FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS | SETTLES JULY |
| Fixed Income | 5,165,000 | 5,331,251.02 | FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS | SETTLES JULY |
| Fixed Income | 13,100,000 | 13,521,662.80 | FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS | SETTLES JULY |
| Fixed Income | 1,000,000 | 1,032,188.00 | FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS | SETTLES JULY |
| Fixed Income | -6,000,000 | -6,249,372.00 | FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS | SETTLES AUGUST |
| Fixed Income | -2,600,000 | -2,708,061.20 | FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS | SETTLES AUGUST |
| Fixed Income | 800,000 | 848,500.00 | FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS | SETTLES AUGUST |
| Fixed Income | 100,000 | 106,062.50 | FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS | SETTLES AUGUST |
| Fixed Income | 3,000,000 | 3,181,875.00 | FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS | SETTLES AUGUST |
| Fixed Income | -2,000,000 | -2,090,000.00 | FNMA 30 YEARS SINGLE FAMILY MTG 6 30 | YEARS SETTLES JUL |
| Fixed Income | 186,000,000 | 194,370,000.00 | FNMA 30 YEARS SINGLE FAMILY MTG 6 30 | YEARS SETTLES JUL |

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| Fixed Income | 2,835,000 | 2,962,574.99 | FNMA 30 YEARS SINGLE FAMILY MTG 6 30 | YEARS SETTLES JUL |
| Fixed Income | 650,000 | 679,250.00 | FNMA 30 YEARS SINGLE FAMILY MTG 6 30 | YEARS SETTLES JUL |
| Fixed Income | -16,000,000 | -16,455,008.00 | FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS | SETTLES AUG |
| Fixed Income | -2,600,000 | -2,673,938.80 | FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS | SETTLES AUG |
| Fixed Income | 250,000 | 261,380.00 | FNMA 6 DUE 04-18-2036 REG | |
| Fixed Income | 270,000 | 351,533.79 | FNMA 7.25 05-15-2030 | |
| Fixed Income | 1,600,000 | 814,560.00 | FNMA CAP DEB ZERO CPN DTD 10/09/84 0% | DUE 10-09-2019 REG |
| Fixed Income | 50,000 | 49,790.65 | FNMA DISC NT 06-01-2010 | |
| Fixed Income | 2,830,000 | 2,883,062.50 | FNMA DTD 07/14/2008 4.15 | 01-13-2012/01-13-2010 |
| Fixed Income | 3,887,774 | 4,188,466.50 | FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 | 03/28/2038 6.75 06-25-2037 |
| Fixed Income | 1,740,000 | 1,751,971.20 | FNMA FNMA 2 02-11-2011/02-11-2010 | |
| Fixed Income | 300,000 | 327,333.30 | FNMA NT 5 02-13-2017 | |
| Fixed Income | 2,360,000 | 2,601,331.24 | FNMA NT 5.25 09-15-2016 | |
| Fixed Income | 500,000 | 504,775.00 | FNMA NT 6 07-02-2024/10-02-2009 | |
| Fixed Income | 90,000 | 116,831.70 | FNMA NT 8.1 08-12-2019 | |
| Fixed Income | 1,894 | 1,960.44 | FNMA POOL #000895 9% DUE 04-01-2010 REG | |
| Fixed Income | 1,002,111 | 1,038,270.77 | FNMA POOL #190367 5.5% 01-01-2036 BEO | |
| Fixed Income | 2,067,339 | 2,163,201.51 | FNMA POOL #190391 6% 09-01-2038 BEO | |
| Fixed Income | 14,984 | 15,809.14 | FNMA POOL #252044 6% DUE 08-01-2028 REG | |
| Fixed Income | 217,950 | 229,915.58 | FNMA POOL #252086 6% DUE 09-01-2028 REG | |
| Fixed Income | 136 | 146.89 | FNMA POOL #252341 6.5% DUE 03-01-2029 REG | |
| Fixed Income | 304 | 326.92 | FNMA POOL #252342 6.5% DUE 04-01-2029 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #252570 6.5% DUE 07-01-2029 REG | |
| Fixed Income | 42,900 | 45,270.37 | FNMA POOL #253844 5.5% DUE 06-01-2016 REG | |
| Fixed Income | 451,203 | 476,132.45 | FNMA POOL #254046 5.5% DUE 11-01-2016 REG | |
| Fixed Income | 80,546 | 84,995.65 | FNMA POOL #254088 5.5% DUE 12-01-2016 REG | |
| Fixed Income | 178,116 | 191,591.82 | FNMA POOL #254232 6.5% DUE 03-01-2022 REG | |
| Fixed Income | 8,344 | 8,964.85 | FNMA POOL #254346 6.5% DUE 06-01-2032 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #254510 5% DUE 11-01-2017 REG | |
| Fixed Income | 221,167 | 233,792.20 | FNMA POOL #254513 6% DUE 10-01-2022 REG | |
| Fixed Income | 6,517,663 | 6,769,140.56 | FNMA POOL #254548 5.5% DUE 12-01-2032 REG | |
| Fixed Income | 2,218,584 | 2,304,185.75 | FNMA POOL #254548 5.5% DUE 12-01-2032 REG | |
| Fixed Income | 602,207 | 625,442.80 | FNMA POOL #254548 5.5% DUE 12-01-2032 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #254590 5% DUE 01-01-2018 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #254721 5% 05-01-2018 BEO | |
| Fixed Income | 1,136,090 | 1,178,864.12 | FNMA POOL #254741 5.5% 03-01-2033 BEO | |
| Fixed Income | 626,135 | 631,473.15 | FNMA POOL #254836 4% 07-01-2010 BEO | |
| Fixed Income | 196,617 | 198,339.14 | FNMA POOL #254861 4% 08-01-2010 BEO | |
| Fixed Income | 0 | 0.00 | FNMA POOL #255077 5% 01-01-2019 BEO | |
| Fixed Income | 309,619 | 317,582.59 | FNMA POOL #255320 5% 07-01-2024 BEO | |
| Fixed Income | 828,314 | 861,206.23 | FNMA POOL #256041 5.5% DUE 12-01-2025 REG | |
| Fixed Income | 343,178 | 358,093.03 | FNMA POOL #256178 6% 03-01-2036 BEO | |
| Fixed Income | 179,224 | 184,570.60 | FNMA POOL #256219 5.5% 04-01-2036 BEO | |
| Fixed Income | 53,675 | 56,174.78 | FNMA POOL #256844 6% DUE 08-01-2037 REG | |
| Fixed Income | 444,264 | 464,864.65 | FNMA POOL #257449 6% 11-01-2038 BEO | |
| Fixed Income | 2,530,637 | 2,647,982.31 | FNMA POOL #257574 6% DUE 02-01-2039 BEO | |
| Fixed Income | 30,794 | 32,003.94 | FNMA POOL #323173 8% DUE 02-01-2013 REG | |
| Fixed Income | 83,358 | 87,963.01 | FNMA POOL #323315 5.5% DUE 10-01-2013 REG | |
| Fixed Income | 72,066 | 76,047.58 | FNMA POOL #323842 5.5% DUE 07-01-2014 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #357742 5% 04-01-2020 BEO | |
| Fixed Income | 0 | 0.00 | FNMA POOL #357923 5% 08-01-2020 BEO | |
| Fixed Income | 234,518 | 247,116.23 | FNMA POOL #357945 6% 09-01-2035 BEO | |
| Fixed Income | 53,259 | 56,201.30 | FNMA POOL #411905 5.5% 05-01-2013 BEO | |
| Fixed Income | 28,878 | 30,473.28 | FNMA POOL #423935 5.5% DUE 09-01-2013 REG | |
| Fixed Income | 17,673 | 18,691.87 | FNMA POOL #440730 6% DUE 12-01-2028 REG | |
| Fixed Income | 23,789 | 25,102.92 | FNMA POOL #444813 5.5% 09-01-2013 BEO | |
| Fixed Income | 19,723 | 20,391.51 | FNMA POOL #446270 7% DUE 07-01-2012 REG | |
| Fixed Income | 264,184 | 278,779.67 | FNMA POOL #448481 5.5% DUE 04-01-2014 REG | |
| Fixed Income | 84,039 | 88,872.66 | FNMA POOL #452920 6% DUE 12-01-2028 REG | |
| Fixed Income | 11,206 | 11,918.97 | FNMA POOL #457541 7% DUE 09-01-2013 REG | |
| Fixed Income | 98,419 | 101,109.01 | FNMA POOL #462149 ADJ RT DUE 09-01-2032 BEO | |
| Fixed Income | 179,447 | 171,789.70 | FNMA POOL #462150 ADJ RT DUE 06-01-2033 BEO | |
| Fixed Income | 124,599 | 119,035.27 | FNMA POOL #462151 ADJ RT DUE 11-01-2034 BEO | |
| Fixed Income | 0 | 0.00 | FNMA POOL #483433 6.5% DUE 07-01-2029 REG | |
| Fixed Income | 13,943 | 15,015.51 | FNMA POOL #494652 6.5% DUE 05-01-2029 REG | |
| Fixed Income | 90,146 | 95,126.51 | FNMA POOL #494866 5.5% DUE 05-01-2014 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #497615 6.5% DUE 06-01-2029 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #505832 6.5% DUE 07-01-2029 REG | |
| Fixed Income | 0 | 0.00 | FNMA POOL #506547 6.5% DUE 07-01-2029 REG | |
| Fixed Income | 14,043 | 14,710.35 | FNMA POOL #511821 5.5% DUE 06-01-2016 REG | |
| Fixed Income | 39,599 | 41,829.92 | FNMA POOL #516239 8% DUE 08-01-2014 REG | |
| Fixed Income | 57,989 | 61,207.94 | FNMA POOL #535200 7% DUE 03-01-2015 REG | |
| Fixed Income | 7,643 | 8,129.37 | FNMA POOL #535235 7% DUE 12-01-2011 REG | |

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| Fixed Income | 4,940 | 5,236.13 FNMA POOL #535631 7% DUE 12-01-2015 REG |
| Fixed Income | 537 | 578.69 FNMA POOL #535708 6.5% DUE 02-01-2031 REG |
| Fixed Income | 339 | 364.76 FNMA POOL #535708 6.5% DUE 02-01-2031 REG |
| Fixed Income | 95,867 | 101,164.08 FNMA POOL #535777 5.5% DUE 03-01-2016 REG |
| Fixed Income | 90,144 | 95,552.99 FNMA POOL #545087 7% 07-01-2016 BEO |
| Fixed Income | 165,134 | 176,064.15 FNMA POOL #545149 6% DUE 08-01-2016 REG |
| Fixed Income | 118,060 | 124,582.32 FNMA POOL #545249 5.5% DUE 10-01-2016 REG |
| Fixed Income | 125,660 | 132,602.70 FNMA POOL #545363 5.5% DUE 11-01-2016 REG |
| Fixed Income | 749,380 | 790,783.07 FNMA POOL #545412 5.5% DUE 01-01-2017 REG |
| Fixed Income | 8,390 | 9,013.63 FNMA POOL #545762 6.5% DUE 07-01-2032 REG |
| Fixed Income | 712,236 | 752,698.10 FNMA POOL #545829 5.5% 08-01-2017 BEO |
| Fixed Income | 18,841 | 19,911.36 FNMA POOL #545895 5.5% 09-01-2017 BEO |
| Fixed Income | 3,035 | 3,202.28 FNMA POOL #546789 5.5% 03-01-2016 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #553386 6.5% DUE 10-01-2030 REG |
| Fixed Income | 0 | 0.00 FNMA POOL #555021 5% 11-01-2017 BEO |
| Fixed Income | 39,827 | 42,164.33 FNMA POOL #555207 7% DUE 11-01-2017 REG |
| Fixed Income | 22,553 | 23,906.66 FNMA POOL #555299 7% 11-01-2017 BEO |
| Fixed Income | 28,798 | 30,382.56 FNMA POOL #555417 6% 05-01-2033 BEO |
| Fixed Income | 71,159 | 75,201.04 FNMA POOL #555471 5.5% 04-01-2018 BEO |
| Fixed Income | 17,649 | 18,652.06 FNMA POOL #555489 5.5% DUE 05-01-2018 REG |
| Fixed Income | 729,254 | 763,623.58 FNMA POOL #555549 5% 06-01-2018 BEO |
| Fixed Income | 214,974 | 223,066.67 FNMA POOL #555800 5.5% 10-01-2033 BEO |
| Fixed Income | 155,351 | 166,957.40 FNMA POOL #555851 6.5% DUE 01-01-2033 BEO |
| Fixed Income | 147,316 | 155,684.95 FNMA POOL #555874 5.5% 04-01-2018 BEO |
| Fixed Income | 2,606,430 | 2,704,551.94 FNMA POOL #555880 5.5% 11-01-2033 BEO |
| Fixed Income | 513,117 | 532,433.96 FNMA POOL #555967 5.5% 11-01-2033 BEO |
| Fixed Income | 19,450 | 20,524.36 FNMA POOL #575750 5.5% DUE 12-01-2016 REG |
| Fixed Income | 50,657 | 53,455.80 FNMA POOL #580497 5.5% DUE 04-01-2016 REG |
| Fixed Income | 3,747 | 3,953.62 FNMA POOL #585729 5.5% DUE 05-01-2016 REG |
| Fixed Income | 240,677 | 265,069.79 FNMA POOL #591380 7% DUE 09-01-2031 REG |
| Fixed Income | 968,682 | 1,022,201.36 FNMA POOL #592328 5.5% 06-01-2016 BEO |
| Fixed Income | 645 | 680.30 FNMA POOL #603077 5.5% DUE 12-01-2016 REG |
| Fixed Income | 94,122 | 99,321.87 FNMA POOL #604966 5.5% DUE 11-01-2016 REG |
| Fixed Income | 265,571 | 283,149.58 FNMA POOL #607819 6% DUE 12-01-2016 REG |
| Fixed Income | 31,760 | 33,515.26 FNMA POOL #611969 5.5% 11-01-2016 BEO |
| Fixed Income | 8,652 | 9,129.54 FNMA POOL #612745 5.5% DUE 11-01-2016 REG |
| Fixed Income | 24,776 | 26,145.18 FNMA POOL #613301 5.5% DUE 12-01-2016 REG |
| Fixed Income | 84,353 | 89,013.32 FNMA POOL #614224 5.5% DUE 12-01-2016 REG |
| Fixed Income | 25,037 | 26,419.92 FNMA POOL #614771 5.5% DUE 02-01-2017 REG |
| Fixed Income | 809,001 | 854,507.37 FNMA POOL #614988 5.5% DUE 01-01-2017 REG |
| Fixed Income | 13,315 | 14,050.43 FNMA POOL #616140 5.5% DUE 12-01-2016 REG |
| Fixed Income | 2,925 | 3,086.87 FNMA POOL #616223 5.5% DUE 11-01-2016 REG |
| Fixed Income | 493,828 | 521,112.50 FNMA POOL #616467 5.5% DUE 12-01-2016 REG |
| Fixed Income | 114,677 | 121,012.69 FNMA POOL #617250 5.5% DUE 01-01-2017 REG |
| Fixed Income | 139,182 | 146,872.12 FNMA POOL #617542 5.5% DUE 01-01-2017 REG |
| Fixed Income | 152,400 | 160,819.61 FNMA POOL #618475 5.5% DUE 12-01-2016 REG |
| Fixed Income | 12,733 | 13,436.73 FNMA POOL #618497 5.5% 11-01-2016 BEO |
| Fixed Income | 35,294 | 37,244.49 FNMA POOL #619012 5.5% DUE 12-01-2016 REG |
| Fixed Income | 276 | 297.06 FNMA POOL #619548 6.5% DUE 05-01-2032 REG |
| Fixed Income | 118,032 | 124,553.76 FNMA POOL #619957 5.5% 12-01-2016 BEO |
| Fixed Income | 28,517 | 30,136.64 FNMA POOL #620501 5.5% DUE 03-01-2017 REG |
| Fixed Income | 13,551 | 14,321.03 FNMA POOL #621543 5.5% DUE 03-01-2017 REG |
| Fixed Income | 618,102 | 652,252.03 FNMA POOL #622463 5.5% DUE 12-01-2016 REG |
| Fixed Income | 101,727 | 107,347.55 FNMA POOL #625990 5.5% DUE 12-01-2016 REG |
| Fixed Income | 6,426 | 6,780.95 FNMA POOL #627090 5.5% DUE 01-01-2017 REG |
| Fixed Income | 131,915 | 139,409.50 FNMA POOL #627424 5.5% DUE 03-01-2017 REG |
| Fixed Income | 3,507,625 | 3,737,584.67 FNMA POOL #630174 6% DUE 02-01-2017 REG |
| Fixed Income | 2,631,044 | 2,805,192.86 FNMA POOL #631368 6% DUE 02-01-2017 REG |
| Fixed Income | 98,900 | 104,518.68 FNMA POOL #632152 5.5% 03-01-2017 BEO |
| Fixed Income | 74,022 | 78,226.66 FNMA POOL #633208 5.5% DUE 03-01-2017 REG |
| Fixed Income | 12,227 | 12,921.37 FNMA POOL #633841 5.5% DUE 04-01-2017 REG |
| Fixed Income | 45,002 | 47,558.57 FNMA POOL #634753 5.5% DUE 03-01-2017 REG |
| Fixed Income | 29,622 | 31,304.71 FNMA POOL #636859 5.5% DUE 03-01-2017 REG |
| Fixed Income | 5,740 | 6,065.90 FNMA POOL #636953 5.5% DUE 06-01-2017 REG |
| Fixed Income | 17,198 | 18,174.84 FNMA POOL #638349 5.5% DUE 04-01-2017 REG |
| Fixed Income | 17,903 | 18,920.32 FNMA POOL #639617 5.5% DUE 04-01-2017 REG |
| Fixed Income | 6,156 | 6,505.38 FNMA POOL #640851 5.5% DUE 04-01-2017 REG |
| Fixed Income | 0 | 0.00 FNMA POOL #641300 6.5% DUE 08-01-2032 REG |
| Fixed Income | 36,642 | 38,723.34 FNMA POOL #641794 5.5% DUE 04-01-2017 REG |
| Fixed Income | 5,914 | 6,249.78 FNMA POOL #643929 5.5% DUE 05-01-2017 REG |
| Fixed Income | 155,142 | 163,955.11 FNMA POOL #644755 5.5% DUE 05-01-2017 REG |
| Fixed Income | 0 | 0.00 FNMA POOL #648905 5% 10-01-2017 BEO |
| Fixed Income | 96,926 | 100,665.15 FNMA POOL #649900 5.5% DUE 06-01-2032 REG |

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| Fixed Income | 628,603 | 652,854.73 FNMA POOL #650174 5.5% DUE 11-01-2032 | REG |
| Fixed Income | 0 | 0.00 FNMA POOL #652609 5% 04-01-2018 | BEO |
| Fixed Income | 135,191 | 142,870.79 FNMA POOL #653156 5.5% DUE 08-01-2017 | REG |
| Fixed Income | 23,386 | 24,658.65 FNMA POOL #653670 6% DUE 09-01-2032 | REG |
| Fixed Income | 321,966 | 354,548.79 FNMA POOL #655928 7% 08-01-2032 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #657389 5% 10-01-2017 | BEO |
| Fixed Income | 131,441 | 136,512.34 FNMA POOL #657563 5.5% 10-01-2032 | BEO |
| Fixed Income | 135,995 | 143,721.18 FNMA POOL #662083 5.5% DUE 09-01-2017 | REG |
| Fixed Income | 182,135 | 189,161.38 FNMA POOL #662682 5.5% 11-01-2032 | BEO |
| Fixed Income | 346,661 | 366,354.38 FNMA POOL #663210 5.5% DUE 10-01-2017 | REG |
| Fixed Income | 506,342 | 525,877.05 FNMA POOL #663501 5.5% 10-01-2032 | BEO |
| Fixed Income | 4,484 | 4,738.41 FNMA POOL #665287 5.5% DUE 10-01-2017 | REG |
| Fixed Income | 8,578 | 9,065.09 FNMA POOL #666420 5.5% DUE 08-01-2017 | REG |
| Fixed Income | 0 | 0.00 FNMA POOL #667132 5% 10-01-2017 | BEO |
| Fixed Income | 63,018 | 66,597.64 FNMA POOL #667222 5.5% 10-01-2017 | BEO |
| Fixed Income | 468,885 | 486,975.98 FNMA POOL #668364 5.5% 11-01-2032 | BEO |
| Fixed Income | 38,473 | 40,658.69 FNMA POOL #668483 5.5% 10-01-2017 | BEO |
| Fixed Income | 746,924 | 789,356.53 FNMA POOL #669150 5.5% DUE 11-01-2017 | REG |
| Fixed Income | 24,810 | 26,219.39 FNMA POOL #670370 5.5% DUE 09-01-2017 | REG |
| Fixed Income | 368,381 | 382,593.55 FNMA POOL #670499 5.5% 11-01-2032 | BEO |
| Fixed Income | 44,619 | 47,153.86 FNMA POOL #675377 5.5% DUE 01-01-2018 | REG |
| Fixed Income | 700,107 | 726,465.86 FNMA POOL #675703 5.5% 03-01-2033 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #676638 5% 01-01-2018 | BEO |
| Fixed Income | 498,097 | 517,313.73 FNMA POOL #677565 5.5% 01-01-2033 | BEO |
| Fixed Income | 73,908 | 78,107.05 FNMA POOL #678485 5.5% 01-01-2018 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #681387 5% 02-01-2018 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #683256 5% 02-01-2018 | BEO |
| Fixed Income | 15,966 | 16,567.28 FNMA POOL #685376 5.5% DUE 02-01-2033 | REG |
| Fixed Income | 4,051 | 4,207.46 FNMA POOL #685801 5.5% 01-01-2033 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #686000 5% 04-01-2018 | BEO |
| Fixed Income | 336,458 | 349,125.83 FNMA POOL #686404 5.5% 03-01-2033 | BEO |
| Fixed Income | 52,606 | 55,561.56 FNMA POOL #687181 5.5% DUE 02-01-2018 | BEO |
| Fixed Income | 297,760 | 309,247.52 FNMA POOL #687203 5.5% DUE 03-01-2033 | REG |
| Fixed Income | 18,701 | 19,751.95 FNMA POOL #687879 5.5% 03-01-2018 | BEO |
| Fixed Income | 383,567 | 398,364.70 FNMA POOL #687901 5.5% 02-01-2033 | BEO |
| Fixed Income | 122,475 | 127,085.72 FNMA POOL #688890 5.5% 02-01-2033 | BEO |
| Fixed Income | 2,815,374 | 2,849,974.53 FNMA POOL #689320 4.613% 03-01-2033 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #689343 5% DUE 03-01-2018 | REG |
| Fixed Income | 144,546 | 150,630.36 FNMA POOL #689662 5.5% 04-01-2033 | BEO |
| Fixed Income | 401,977 | 417,111.43 FNMA POOL #694557 5.5% 04-01-2033 | BEO |
| Fixed Income | 172,735 | 179,398.75 FNMA POOL #695368 5.5% 03-01-2033 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #695498 5% DUE 03-01-2018 | BEO |
| Fixed Income | 67,635 | 70,181.08 FNMA POOL #695635 5.5% 03-01-2033 | BEO |
| Fixed Income | 69,342 | 73,281.02 FNMA POOL #696569 5.5% 04-01-2018 | BEO |
| Fixed Income | 7,461 | 7,742.02 FNMA POOL #696676 5.5% 04-01-2033 | BEO |
| Fixed Income | 206,306 | 214,073.76 FNMA POOL #696775 5.5% 03-01-2033 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #697604 5% 05-01-2018 | BEO |
| Fixed Income | 96,268 | 99,892.94 FNMA POOL #698132 5.5% 03-01-2033 | BEO |
| Fixed Income | 17,686,159 | 18,352,043.29 FNMA POOL #704293 5.5% 05-01-2033 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #704605 5% 06-01-2018 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #705063 5% 05-01-2018 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #705709 5% 05-01-2018 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #706386 5% 05-01-2018 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #707595 5% 05-01-2018 | BEO |
| Fixed Income | 667,418 | 695,736.12 FNMA POOL #708229 ADJ RT DUE 04-01-2033 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #709007 5% 06-01-2018 | BEO |
| Fixed Income | 142,287 | 147,644.30 FNMA POOL #711763 5.5% 07-01-2033 | BEO |
| Fixed Income | 398,127 | 413,116.84 FNMA POOL #713103 5.5% 06-01-2033 | BEO |
| Fixed Income | 513,737 | 533,079.38 FNMA POOL #721406 5.5% DUE 06-01-2033 | REG |
| Fixed Income | 0 | 0.00 FNMA POOL #721926 5% 05-01-2018 | BEO |
| Fixed Income | 81,633 | 84,654.54 FNMA POOL #723616 5.5% 02-01-2034 | BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #724857 5% 03-01-2018 | BEO |
| Fixed Income | 3,830,196 | 3,918,619.57 FNMA POOL #725027 5% 11-01-2033 | BEO |
| Fixed Income | 22,893 | 24,193.95 FNMA POOL #725100 5.5% 11-01-2018 | BEO |
| Fixed Income | 614,081 | 646,716.19 FNMA POOL #725162 6% 02-01-2034 | BEO |
| Fixed Income | 826,647 | 870,579.60 FNMA POOL #725162 6% 02-01-2034 | BEO |
| Fixed Income | 4,031,011 | 4,124,070.70 FNMA POOL #725232 5% 03-01-2034 | BEO |
| Fixed Income | 1,837,704 | 1,906,886.30 FNMA POOL #725423 5.5% DUE 05-01-2034 | REG |
| Fixed Income | 3,691,495 | 3,825,537.07 FNMA POOL #725425 5.5% 04-01-2034 | BEO |
| Fixed Income | 7,027,609 | 7,287,778.07 FNMA POOL #725594 5.5% 07-01-2034 | BEO |
| Fixed Income | 148,820 | 154,329.66 FNMA POOL #725610 5.5% 07-01-2034 | BEO |
| Fixed Income | 367,956 | 387,511.39 FNMA POOL #725704 6% 08-01-2034 | BEO |
| Fixed Income | 1,839,782 | 1,937,556.76 FNMA POOL #725704 6% 08-01-2034 | BEO |

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| Fixed Income | 40,541,048 | 42,041,918.48 FNMA POOL #725773 5.5% 09-01-2034 BEO |
| Fixed Income | 303,996 | 304,705.97 FNMA POOL #725866 4.5% 09-01-2034 BEO |
| Fixed Income | 1,976,641 | 2,049,817.83 FNMA POOL #725946 5.5% 11-01-2034 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #725957 5% 11-01-2019 BEO |
| Fixed Income | 79,386 | 84,773.88 FNMA POOL #726861 7% 07-01-2018 BEO |
| Fixed Income | 70,822 | 70,967.10 FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #733884 5% DUE 12-01-2017 REG |
| Fixed Income | 3,192,482 | 3,312,665.67 FNMA POOL #735224 5.5% 02-01-2035 BEO |
| Fixed Income | 7,022,425 | 7,179,060.20 FNMA POOL #735591 5% DUE 06-01-2035 REG |
| Fixed Income | 160,801 | 169,936.23 FNMA POOL #735611 5.5% 03-01-2020 BEO |
| Fixed Income | 120,601 | 127,452.16 FNMA POOL #735611 5.5% 03-01-2020 BEO |
| Fixed Income | 1,337,834 | 1,410,612.21 FNMA POOL #735649 6% 12-01-2032 BEO |
| Fixed Income | 5,653,039 | 5,974,204.77 FNMA POOL #735661 5.5% 12-01-2017 BEO |
| Fixed Income | 116,014 | 120,864.28 FNMA POOL #735856 5% 08-01-2020 BEO |
| Fixed Income | 340,449 | 353,584.85 FNMA POOL #735989 5.5% 02-01-2035 BEO |
| Fixed Income | 870,117 | 901,511.04 FNMA POOL #745093 5.5% 12-01-2035 BEO |
| Fixed Income | 374,933 | 388,824.25 FNMA POOL #745129 5.07% 11-01-2035 BEO |
| Fixed Income | 793,252 | 821,872.54 FNMA POOL #745133 5.5% 11-01-2035 BEO |
| Fixed Income | 934,995 | 955,265.42 FNMA POOL #745275 5% DUE 02-01-2036 REG |
| Fixed Income | 371,842 | 379,903.26 FNMA POOL #745581 5% DUE 05-01-2036 REG |
| Fixed Income | 251,849 | 268,657.34 FNMA POOL #745643 6.5% 07-01-2036 BEO |
| Fixed Income | 509,986 | 520,323.17 FNMA POOL #745740 5% 07-01-2036 BEO |
| Fixed Income | 1,054,806 | 1,125,201.55 FNMA POOL #745932 6.5% 11-01-2036 BEO |
| Fixed Income | 950,343 | 995,502.92 FNMA POOL #745950 6% 11-01-2036 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #749925 5% DUE 11-01-2018 REG |
| Fixed Income | 131,411 | 136,358.59 FNMA POOL #750385 5.5% DUE 11-01-2033 REG |
| Fixed Income | 417,218 | 432,663.73 FNMA POOL #750550 5.5% 02-01-2034 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #758108 5% DUE 12-01-2018 REG |
| Fixed Income | 13,447 | 13,953.04 FNMA POOL #759299 5.5% DUE 01-01-2034 REG |
| Fixed Income | 35,077 | 37,620.75 FNMA POOL #759343 6.5% 01-01-2034 BEO |
| Fixed Income | 97,220 | 99,052.77 FNMA POOL #761239 4% DUE 06-01-2019 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #761485 5% 10-01-2019 BEO |
| Fixed Income | 766,300 | 795,151.37 FNMA POOL #762932 5.5% 02-01-2034 BEO |
| Fixed Income | 1,169,781 | 1,210,243.85 FNMA POOL #764388 4.94% DUE 03-01-2034 BEO |
| Fixed Income | 538,641 | 558,581.13 FNMA POOL #766162 5.5% 03-01-2034 BEO |
| Fixed Income | 32,274 | 34,017.01 FNMA POOL #766312 5.5% 03-01-2019 BEO |
| Fixed Income | 57,176 | 60,388.92 FNMA POOL #768561 5.5% 02-01-2019 BEO |
| Fixed Income | 226,959 | 235,360.76 FNMA POOL #769883 5.5% 02-01-2034 BEO |
| Fixed Income | 2,835,901 | 2,899,169.73 FNMA POOL #770284 5% 04-01-2034 BEO |
| Fixed Income | 343,580 | 356,299.44 FNMA POOL #771023 5.5% 04-01-2034 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #773487 5% 08-01-2019 BEO |
| Fixed Income | 371,713 | 385,473.31 FNMA POOL #776254 5.5% 04-01-2034 BEO |
| Fixed Income | 25,513 | 26,457.47 FNMA POOL #776376 5.5% 05-01-2034 BEO |
| Fixed Income | 333,577 | 345,925.71 FNMA POOL #780214 5.5% 04-01-2034 BEO |
| Fixed Income | 499,077 | 517,867.32 FNMA POOL #782202 5.5% 12-01-2033 BEO |
| Fixed Income | 49,816 | 51,659.84 FNMA POOL #782770 5.5% 07-01-2034 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #784024 5% 07-01-2019 BEO |
| Fixed Income | 31,414 | 33,110.31 FNMA POOL #786297 5.5% 07-01-2019 BEO |
| Fixed Income | 29,785 | 30,887.86 FNMA POOL #786388 5.5% 07-01-2034 BEO |
| Fixed Income | 945,234 | 993,989.67 FNMA POOL #791194 6% 08-01-2034 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #791310 5% DUE 09-01-2019 REG |
| Fixed Income | 1,219,021 | 1,228,236.79 FNMA POOL #791589 4.631% 10-01-2034 BEO |
| Fixed Income | 15,752 | 16,636.62 FNMA POOL #791930 5.5% 08-01-2019 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #792432 5% 10-01-2019 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #793072 5% 08-01-2019 BEO |
| Fixed Income | 2,782,414 | 2,885,421.83 FNMA POOL #797449 5.5% 01-01-2035 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #798080 5% 02-01-2020 BEO |
| Fixed Income | 249,739 | 258,984.04 FNMA POOL #800258 5.5% 12-01-2034 BEO |
| Fixed Income | 183,791 | 191,878.21 FNMA POOL #802462 5% 11-01-2019 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #804569 5% 12-01-2019 BEO |
| Fixed Income | 23,116 | 22,767.08 FNMA POOL #806506 2.539% 10-01-2044 BEO |
| Fixed Income | 263,309 | 273,056.63 FNMA POOL #808984 5.5% 02-01-2035 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #810968 5% 04-01-2020 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #811948 5% 01-01-2020 BEO |
| Fixed Income | 87,569 | 89,467.03 FNMA POOL #817422 5% 08-01-2035 BEO |
| Fixed Income | 443,229 | 463,874.64 FNMA POOL #818094 6% 04-01-2037 BEO |
| Fixed Income | 19,996 | 20,429.60 FNMA POOL #820326 5% 08-01-2035 BEO |
| Fixed Income | 244,570 | 254,685.61 FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO |
| Fixed Income | 80,701 | 84,075.46 FNMA POOL #822557 5% 11-01-2020 BEO |
| Fixed Income | 1,261,027 | 1,313,750.47 FNMA POOL #825907 5% 09-01-2020 BEO |
| Fixed Income | 29,223 | 30,445.09 FNMA POOL #830659 5% 10-01-2020 BEO |
| Fixed Income | 339,372 | 355,895.85 FNMA POOL #831526 5.5% 06-01-2021 BEO |
| Fixed Income | 465,020 | 487,118.22 FNMA POOL #831544 6% 06-01-2036 BEO |

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| Fixed Income | 4,537,680 | 4,753,310.95 FNMA POOL #831600 6% 07-01-2036 BEO |
| Fixed Income | 704,648 | 719,924.83 FNMA POOL #832244 5% 08-01-2035 BEO |
| Fixed Income | 67,645 | 69,111.27 FNMA POOL #833704 5% DUE 08-01-2035 REG |
| Fixed Income | 420,955 | 430,081.59 FNMA POOL #834643 5% 08-01-2035 BEO |
| Fixed Income | 5,040,585 | 5,209,999.45 FNMA POOL #835515 ADJ RT DUE 08-01-2035 BEO |
| Fixed Income | 441,052 | 441,668.15 FNMA POOL #835751 4.5% 08-01-2035 BEO |
| Fixed Income | 951,465 | 972,092.41 FNMA POOL #836235 5% 10-01-2035 BEO |
| Fixed Income | 1,036,844 | 1,081,968.16 FNMA POOL #841031 5.263% 11-01-2035 BEO |
| Fixed Income | 1,007,931 | 1,044,297.60 FNMA POOL #845088 5.5% 12-01-2035 BEO |
| Fixed Income | 2,738,828 | 2,868,977.35 FNMA POOL #845425 6% 02-01-2036 BEO |
| Fixed Income | 1,394,829 | 1,445,154.04 FNMA POOL #848983 5.5% DUE 01-01-2036 REG |
| Fixed Income | 80,202 | 82,704.66 FNMA POOL #849180 4.5% 01-01-2021 BEO |
| Fixed Income | 50,609 | 52,435.17 FNMA POOL #849547 5.5% 12-01-2035 BEO |
| Fixed Income | 54,372 | 56,333.22 FNMA POOL #850133 5.5% 12-01-2035 BEO |
| Fixed Income | 597,732 | 628,515.25 FNMA POOL #850819 5.5% 12-01-2020 BEO |
| Fixed Income | 92,836 | 96,185.29 FNMA POOL #851465 5.5% 01-01-2036 BEO |
| Fixed Income | 2,252,632 | 2,330,044.07 FNMA POOL #852523 5.5% 02-01-2036 BEO |
| Fixed Income | 577,924 | 602,086.49 FNMA POOL #852736 5% 01-01-2021 BEO |
| Fixed Income | 365,468 | 376,874.28 FNMA POOL #864008 4.5% 12-01-2020 BEO |
| Fixed Income | 3,580,264 | 3,750,397.94 FNMA POOL #865408 6% 02-01-2036 BEO |
| Fixed Income | 1,209,494 | 1,239,574.24 FNMA POOL #865488 3.314% 02-01-2036 BEO |
| Fixed Income | 73,007 | 76,476.01 FNMA POOL #872143 6% 10-01-2036 BEO |
| Fixed Income | 58,689 | 60,705.84 FNMA POOL #878134 5.5% 04-01-2036 BEO |
| Fixed Income | 44,220 | 45,739.83 FNMA POOL #878552 5.5% 03-01-2036 BEO |
| Fixed Income | 787,420 | 814,479.34 FNMA POOL #879117 5.5% DUE 05-01-2036 REG |
| Fixed Income | 57,509 | 59,769.71 FNMA POOL #879128 5% 05-01-2021 BEO |
| Fixed Income | 350,707 | 367,781.70 FNMA POOL #879398 5.5% DUE 02-01-2021 REG |
| Fixed Income | 39,231 | 40,646.08 FNMA POOL #881635 5.5% 02-01-2036 BEO |
| Fixed Income | 166,048 | 172,721.94 FNMA POOL #881671 5.762% 03-01-2036 BEO |
| Fixed Income | 214,795 | 224,276.41 FNMA POOL #886454 ADJ RT DUE 08-01-2036 REG |
| Fixed Income | 605,996 | 634,792.76 FNMA POOL #888029 6% 12-01-2036 BEO |
| Fixed Income | 3,079,805 | 3,206,138.15 FNMA POOL #888256 5.842% 02-01-2037 BEO |
| Fixed Income | 714,193 | 748,131.60 FNMA POOL #888268 6% 03-01-2037 BEO |
| Fixed Income | 221,716 | 232,252.21 FNMA POOL #888292 6% 03-01-2037 BEO |
| Fixed Income | 361,728 | 393,423.88 FNMA POOL #888366 7% 04-01-2037 BEO |
| Fixed Income | 3,628,984 | 3,712,776.80 FNMA POOL #888430 5% 11-01-2033 BEO |
| Fixed Income | 1,001,750 | 1,050,043.84 FNMA POOL #888532 ADJ RT DUE 04-01-2037 BEO |
| Fixed Income | 1,771,423 | 1,838,116.87 FNMA POOL #888635 5.5% 09-01-2036 BEO |
| Fixed Income | 173,685 | 180,115.32 FNMA POOL #888824 5.5% 08-01-2037 BEO |
| Fixed Income | 0 | 0.00 FNMA POOL #888892 7.5% 11-01-2037 BEO |
| Fixed Income | 3,563,432 | 3,697,595.47 FNMA POOL #889184 5.5% 09-01-2036 BEO |
| Fixed Income | 953,954 | 998,391.47 FNMA POOL #889579 6% DUE 05-01-2038 REG |
| Fixed Income | 79,349 | 82,021.56 FNMA POOL #889685 5.5% 07-01-2038 BEO |
| Fixed Income | 2,467,017 | 2,520,502.21 FNMA POOL #889802 5% 07-01-2037 BEO |
| Fixed Income | 262,126 | 272,240.10 FNMA POOL #889852 5.5% 05-01-2035 BEO |
| Fixed Income | 3,935,121 | 4,118,427.11 FNMA POOL #889983 6% 10-01-2038 BEO |
| Fixed Income | 57,752 | 60,429.94 FNMA POOL #893208 6% 10-01-2038 BEO |
| Fixed Income | 295,480 | 309,521.08 FNMA POOL #893767 6% 10-01-2036 BEO |
| Fixed Income | 786,267 | 823,630.06 FNMA POOL #893885 6% 10-01-2036 BEO |
| Fixed Income | 124,176 | 132,463.24 FNMA POOL #896021 6.5% DUE 08-01-2036 REG |
| Fixed Income | 1,214,142 | 1,272,311.06 FNMA POOL #896870 5.5% DUE 04-01-2022 REG |
| Fixed Income | 459,211 | 489,858.38 FNMA POOL #896897 6.5% DUE 06-01-2036 REG |
| Fixed Income | 8,577,516 | 8,985,119.58 FNMA POOL #897232 6% DUE 10-01-2036 REG |
| Fixed Income | 184,675 | 193,667.08 FNMA POOL #899009 5.5% 01-01-2022 BEO |
| Fixed Income | 21,946 | 22,686.24 FNMA POOL #899220 5.5% DUE 02-01-2037 REG |
| Fixed Income | 927,002 | 970,181.82 FNMA POOL #899554 6% 06-01-2037 BEO |
| Fixed Income | 403,703 | 417,324.07 FNMA POOL #899742 5.5% 07-01-2037 BEO |
| Fixed Income | 7,373,663 | 7,724,059.46 FNMA POOL #900344 6% DUE 09-01-2036 REG |
| Fixed Income | 645,835 | 668,029.13 FNMA POOL #902354 5.5% DUE 11-01-2036 REG |
| Fixed Income | 952,950 | 985,702.82 FNMA POOL #905806 5.5% DUE 01-01-2037 REG |
| Fixed Income | 140,792 | 146,154.55 FNMA POOL #905857 5.621% 12-01-2036 BEO |
| Fixed Income | 947,691 | 992,725.45 FNMA POOL #906195 6% DUE 01-01-2037 REG |
| Fixed Income | 660,191 | 704,251.97 FNMA POOL #906621 6.5% DUE 12-01-2036 REG |
| Fixed Income | 434,514 | 455,162.38 FNMA POOL #906716 6% DUE 12-01-2036 REG |
| Fixed Income | 60,181 | 62,211.13 FNMA POOL #908904 5.5% 03-01-2037 BEO |
| Fixed Income | 885,005 | 902,536.79 FNMA POOL #909428 5% DUE 02-01-2037 REG |
| Fixed Income | 713,598 | 737,674.64 FNMA POOL #910142 5.5% DUE 03-01-2037 REG |
| Fixed Income | 976,941 | 1,022,446.73 FNMA POOL #913925 6% DUE 02-01-2037 REG |
| Fixed Income | 3,677,105 | 3,853,127.86 FNMA POOL #913990 5.503% 02-01-2037 BEO |
| Fixed Income | 24,609 | 25,096.79 FNMA POOL #915494 5% DUE 03-01-2037 REG |
| Fixed Income | 580,115 | 618,652.22 FNMA POOL #916835 6.5% DUE 04-01-2037 REG |
| Fixed Income | 400,377 | 419,403.08 FNMA POOL #917352 6% 08-01-2037 BEO |
| Fixed Income | 187,346 | 196,072.18 FNMA POOL #918227 6% 05-01-2037 BEO |

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| Fixed Income | 969,755 | 1,014,926.42 FNMA POOL #919232 6% DUE 04-01-2037 REG |
| Fixed Income | 3,369,407 | 3,526,354.24 FNMA POOL #920566 6% DUE 02-01-2037 REG |
| Fixed Income | 197,575 | 204,241.64 FNMA POOL #922749 5.5% DUE 03-01-2037 REG |
| Fixed Income | 980,073 | 1,026,645.86 FNMA POOL #923821 6% DUE 04-01-2037 REG |
| Fixed Income | 83,932 | 87,920.61 FNMA POOL #925655 6% DUE 09-01-2037 REG |
| Fixed Income | 74,301 | 77,762.34 FNMA POOL #928729 6% 09-01-2037 BEO |
| Fixed Income | 710,739 | 734,676.85 FNMA POOL #929516 5.5% 05-01-2038 BEO |
| Fixed Income | 324,916 | 339,982.29 FNMA POOL #930059 6% 10-01-2038 BEO |
| Fixed Income | 875,087 | 915,664.55 FNMA POOL #930549 6% 02-01-2039 BEO |
| Fixed Income | 558,393 | 570,583.04 FNMA POOL #931195 4.5% 05-01-2024 BEO |
| Fixed Income | 1,000,000 | 1,046,579.75 FNMA POOL #933004 6% 09-01-2037 BEO |
| Fixed Income | 216,479 | 223,770.13 FNMA POOL #933543 5.5% 02-01-2038 BEO |
| Fixed Income | 95,637 | 98,858.26 FNMA POOL #933754 5.5% 04-01-2038 BEO |
| Fixed Income | 98,484 | 101,800.70 FNMA POOL #933871 5.5% 05-01-2038 BEO |
| Fixed Income | 143,388 | 146,219.79 FNMA POOL #934128 5% 07-01-2038 BEO |
| Fixed Income | 520,200 | 537,720.12 FNMA POOL #934244 5.5% 01-01-2039 BEO |
| Fixed Income | 299,566 | 313,457.03 FNMA POOL #934423 6% 09-01-2038 BEO |
| Fixed Income | 1,443,675 | 1,500,425.56 FNMA POOL #936478 5% 06-01-2021 BEO |
| Fixed Income | 146,779 | 152,886.69 FNMA POOL #936587 5.793% 04-01-2037 BEO |
| Fixed Income | 508,090 | 525,233.29 FNMA POOL #937763 5.5% DUE 06-01-2037 REG |
| Fixed Income | 20,414 | 21,365.07 FNMA POOL #938342 6% DUE 07-01-2037 REG |
| Fixed Income | 2,251,214 | 2,356,075.18 FNMA POOL #940717 6% DUE 10-01-2037 REG |
| Fixed Income | 38,072 | 39,845.44 FNMA POOL #940907 6% DUE 07-01-2037 REG |
| Fixed Income | 941,410 | 985,261.11 FNMA POOL #941499 6% 06-01-2037 BEO |
| Fixed Income | 960,664 | 1,005,411.39 FNMA POOL #942165 6% DUE 07-01-2037 REG |
| Fixed Income | 73,492 | 76,915.77 FNMA POOL #942510 6% 08-01-2037 BEO |
| Fixed Income | 681,940 | 713,704.39 FNMA POOL #942766 6% DUE 08-01-2037 REG |
| Fixed Income | 1,266,613 | 1,342,723.34 FNMA POOL #942897 6% 08-01-2022 BEO |
| Fixed Income | 30,000 | 31,397.52 FNMA POOL #943683 6% 08-01-2037 BEO |
| Fixed Income | 234,656 | 250,243.73 FNMA POOL #944727 6.5% DUE 07-01-2037 REG |
| Fixed Income | 5,000,003 | 5,232,902.98 FNMA POOL #944746 6% DUE 07-01-2037 REG |
| Fixed Income | 141,429 | 148,017.13 FNMA POOL #945776 6% DUE 09-01-2037 REG |
| Fixed Income | 179,508 | 187,869.24 FNMA POOL #945841 6% 08-01-2037 BEO |
| Fixed Income | 92,676 | 96,992.76 FNMA POOL #945877 6% DUE 08-01-2037 REG |
| Fixed Income | 273,328 | 286,059.36 FNMA POOL #946155 6% DUE 09-01-2037 REG |
| Fixed Income | 939,183 | 982,929.75 FNMA POOL #946833 6% DUE 09-01-2037 REG |
| Fixed Income | 138,680 | 145,139.51 FNMA POOL #948244 6% 12-01-2037 BEO |
| Fixed Income | 36,535 | 38,236.41 FNMA POOL #948337 6% 08-01-2037 BEO |
| Fixed Income | 40,761 | 42,659.39 FNMA POOL #948631 6% DUE 08-01-2037 REG |
| Fixed Income | 673,963 | 705,356.01 FNMA POOL #948704 6% DUE 08-01-2037 REG |
| Fixed Income | 901,994 | 944,010.72 FNMA POOL #948711 6% DUE 08-01-2037 REG |
| Fixed Income | 323,183 | 334,087.10 FNMA POOL #948853 5.5% DUE 08-01-2037 REG |
| Fixed Income | 726,673 | 760,521.27 FNMA POOL #949207 6% DUE 09-01-2037 REG |
| Fixed Income | 6,493,704 | 6,796,180.58 FNMA POOL #950697 6% 10-01-2037 BEO |
| Fixed Income | 183,362 | 195,543.07 FNMA POOL #952408 6.5% DUE 09-01-2037 REG |
| Fixed Income | 255,863 | 267,780.97 FNMA POOL #952421 6% DUE 09-01-2037 REG |
| Fixed Income | 90,060 | 94,255.06 FNMA POOL #952493 6% DUE 08-01-2037 REG |
| Fixed Income | 2,388,036 | 2,499,270.26 FNMA POOL #953015 6% DUE 10-01-2037 REG |
| Fixed Income | 795,080 | 810,782.55 FNMA POOL #953612 5% 03-01-2038 BEO |
| Fixed Income | 429,666 | 449,679.38 FNMA POOL #955008 6% 09-01-2037 BEO |
| Fixed Income | 662,287 | 693,137.46 FNMA POOL #959663 6% DUE 11-01-2037 REG |
| Fixed Income | 174,423 | 182,547.58 FNMA POOL #960216 6% 08-01-2037 BEO |
| Fixed Income | 864,348 | 881,418.79 FNMA POOL #961631 5% DUE 02-01-2038 REG |
| Fixed Income | 423,135 | 437,388.04 FNMA POOL #962344 5.5% 03-01-2038 BEO |
| Fixed Income | 902,028 | 919,842.97 FNMA POOL #962506 5% 04-01-2038 BEO |
| Fixed Income | 169,903 | 175,626.43 FNMA POOL #962706 5.5% 04-01-2038 BEO |
| Fixed Income | 900,149 | 917,926.75 FNMA POOL #963147 5% 05-01-2038 BEO |
| Fixed Income | 4,705,933 | 4,864,447.68 FNMA POOL #963539 5.5% 06-01-2038 BEO |
| Fixed Income | 904,669 | 922,535.75 FNMA POOL #963611 5% 06-01-2038 BEO |
| Fixed Income | 182,026 | 188,156.44 FNMA POOL #963870 5.5% 06-01-2038 BEO |
| Fixed Income | 901,467 | 919,270.69 FNMA POOL #964652 5% 08-01-2038 BEO |
| Fixed Income | 36,464 | 38,154.71 FNMA POOL #964853 6% 08-01-2038 BEO |
| Fixed Income | 399,034 | 412,497.36 FNMA POOL #965457 5.5% 11-01-2037 BEO |
| Fixed Income | 477,632 | 499,880.57 FNMA POOL #966326 6% 12-01-2037 BEO |
| Fixed Income | 1,883,622 | 1,947,175.25 FNMA POOL #967065 5.5% DUE 12-01-2037 REG |
| Fixed Income | 17,066 | 17,640.97 FNMA POOL #968265 5.5% 02-01-2038 BEO |
| Fixed Income | 190,435 | 196,848.36 FNMA POOL #969679 5.5% 02-01-2038 BEO |
| Fixed Income | 54,288 | 56,805.50 FNMA POOL #970604 6% 10-01-2038 BEO |
| Fixed Income | 902,092 | 943,922.28 FNMA POOL #970861 6% 12-01-2038 BEO |
| Fixed Income | 458,255 | 479,504.10 FNMA POOL #970879 6% 12-01-2038 BEO |
| Fixed Income | 293,645 | 293,412.64 FNMA POOL #971077 4.5% 02-01-2039 BEO |
| Fixed Income | 28,590 | 29,921.99 FNMA POOL #972298 6% 01-01-2038 BEO |
| Fixed Income | 991,000 | 1,024,376.44 FNMA POOL #972965 5.5% 03-01-2038 BEO |

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| Fixed Income | 500,000 | 523,185.26 | FNMA POOL #972966 6% 03-01-2038 | BEO |
| Fixed Income | 989,364 | 1,008,903.81 | FNMA POOL #973144 5% 04-01-2038 | BEO |
| Fixed Income | 12,033,359 | 12,438,642.77 | FNMA POOL #974822 5.5% 05-01-2038 | BEO |
| Fixed Income | 373,642 | 396,093.69 | FNMA POOL #975076 6% 09-01-2023 | BEO |
| Fixed Income | 1,483,959 | 1,546,003.01 | FNMA POOL #976937 5% 02-01-2023 | BEO |
| Fixed Income | 346,232 | 362,685.16 | FNMA POOL #976965 6% 02-01-2038 | BEO |
| Fixed Income | 2,000,001 | 2,092,741.26 | FNMA POOL #979445 6% 09-01-2038 | BEO |
| Fixed Income | 201,776 | 208,571.45 | FNMA POOL #979507 5.5% 04-01-2038 | BEO |
| Fixed Income | 914,688 | 932,752.61 | FNMA POOL #979597 5% 04-01-2038 | BEO |
| Fixed Income | 0 | 0.00 | FNMA POOL #979638 5% 06-01-2023 | BEO |
| Fixed Income | 907,457 | 925,379.64 | FNMA POOL #981530 5% DUE 05-01-2038 | REG |
| Fixed Income | 845,815 | 862,519.86 | FNMA POOL #981636 5% 06-01-2038 | BEO |
| Fixed Income | 201,585 | 208,374.06 | FNMA POOL #981637 5.5% 06-01-2038 | BEO |
| Fixed Income | 1,999,999 | 2,067,359.44 | FNMA POOL #983471 5.5% 05-01-2038 | BEO |
| Fixed Income | 930,129 | 948,498.78 | FNMA POOL #983647 5% 05-01-2038 | BEO |
| Fixed Income | 1,570,924 | 1,629,598.36 | FNMA POOL #984632 ADJ RT DUE 06-01-2038 | BEO |
| Fixed Income | 822,599 | 850,304.59 | FNMA POOL #984905 5.5% 06-01-2038 | BEO |
| Fixed Income | 1,356,074 | 1,401,746.60 | FNMA POOL #985111 5.5% 07-01-2038 | BEO |
| Fixed Income | 42,780 | 44,221.27 | FNMA POOL #986012 5.5% 06-01-2038 | BEO |
| Fixed Income | 643,262 | 673,089.94 | FNMA POOL #986186 6% 06-01-2038 | BEO |
| Fixed Income | 272,696 | 281,880.24 | FNMA POOL #986657 5.5% 07-01-2038 | BEO |
| Fixed Income | 163,005 | 169,324.72 | FNMA POOL #986821 5.19% 07-01-2038 | BEO |
| Fixed Income | 183,016 | 189,179.47 | FNMA POOL #987409 5.5% 10-01-2038 | BEO |
| Fixed Income | 1,522,255 | 1,552,410.79 | FNMA POOL #988641 5% 08-01-2038 | BEO |
| Fixed Income | 7,961,737 | 8,330,922.74 | FNMA POOL #988648 6% 08-01-2038 | BEO |
| Fixed Income | 192,539 | 199,023.79 | FNMA POOL #988731 5.5% 10-01-2038 | BEO |
| Fixed Income | 95,143 | 98,347.81 | FNMA POOL #990069 5.5% 07-01-2038 | BEO |
| Fixed Income | 431,016 | 451,002.00 | FNMA POOL #990089 6% 08-01-2038 | BEO |
| Fixed Income | 665,296 | 696,145.53 | FNMA POOL #990407 6% 11-01-2038 | BEO |
| Fixed Income | 5,400,680 | 5,600,618.63 | FNMA POOL #990906 5.5% 10-01-2035 | BEO |
| Fixed Income | 449,073 | 469,896.95 | FNMA POOL #991436 6% 12-01-2038 | BEO |
| Fixed Income | 1,890,193 | 1,977,841.70 | FNMA POOL #991666 6% 10-01-2038 | BEO |
| Fixed Income | 529,054 | 546,873.02 | FNMA POOL #991935 5.5% 12-01-2038 | BEO |
| Fixed Income | 1,999,999 | 2,092,739.00 | FNMA POOL #992314 6% 10-01-2038 | BEO |
| Fixed Income | 3,822,587 | 3,960,520.77 | FNMA POOL #995022 5.5% 08-01-2037 | BEO |
| Fixed Income | 1,654,647 | 1,714,353.03 | FNMA POOL #995023 5.5% 08-01-2037 | BEO |
| Fixed Income | 60,331,346 | 62,508,342.13 | FNMA POOL #995023 5.5% 08-01-2037 | BEO |
| Fixed Income | 3,268,213 | 3,389,205.18 | FNMA POOL #995024 5.5% 08-01-2037 | BEO |
| Fixed Income | 5,006,281 | 5,191,618.07 | FNMA POOL #995112 5.5% DUE 07-01-2036 | REG |
| Fixed Income | 86,714 | 89,978.64 | FNMA POOL #995113 5.5% DUE 09-01-2036 | REG |
| Fixed Income | 3,357,446 | 3,462,231.57 | FNMA POOL #995158 4.5% 12-01-2020 | BEO |
| Fixed Income | 2,473,907 | 2,551,118.00 | FNMA POOL #995158 4.5% 12-01-2020 | BEO |
| Fixed Income | 1,104,423 | 1,138,891.97 | FNMA POOL #995158 4.5% 12-01-2020 | BEO |
| Fixed Income | 773,860 | 811,840.83 | FNMA POOL #995213 6% 07-01-2036 | BEO |
| Fixed Income | 887,960 | 929,135.16 | FNMA POOL #AA0678 6% 12-01-2038 | BEO |
| Fixed Income | 89,152 | 90,913.18 | FNMA POOL #AA0839 5% 01-01-2039 | BEO |
| Fixed Income | 2,300,000 | 2,411,133.70 | FNMA PREASSIGN 00004 5.5 11-25-2034 | |
| Fixed Income | 400,000 | 420,716.00 | FNMA PREASSIGN 00052 6.25 02-01-2011 | |
| Fixed Income | 7,200,000 | 7,572,888.00 | FNMA PREASSIGN 00052 6.25 02-01-2011 | |
| Fixed Income | 80,958 | 81,899.36 | FNMA PREASSIGN 00056 4.5 01-25-2025 | |
| Fixed Income | 1,124,383 | 1,137,055.18 | FNMA PREASSIGN 00162 02-25-2044 | |
| Fixed Income | 1,499,648 | 1,584,343.18 | FNMA PREASSIGN 00277 6.5 10-25-2031 | |
| Fixed Income | 43,363 | 44,579.29 | FNMA PREASSIGN 00376 5 12-25-2016 | |
| Fixed Income | 2,600,000 | 2,600,517.40 | FNMA PREASSIGN 00460 2.75 02-05-2014 | |
| Fixed Income | 925,000 | 925,184.08 | FNMA PREASSIGN 00460 2.75 02-05-2014 | |
| Fixed Income | 2,700,000 | 2,694,222.00 | FNMA PREASSIGN 00480 2.75 03-13-2014 | |
| Fixed Income | 2,000,000 | 1,995,720.00 | FNMA PREASSIGN 00480 2.75 03-13-2014 | |
| Fixed Income | 235,531 | 221,589.39 | FNMA PREASSIGN 00533 3.31 02-25-2032 | |
| Fixed Income | 79,551 | 81,832.51 | FNMA PREASSIGN 00853 4 03-25-2018 | |
| Fixed Income | 750,000 | 786,942.00 | FNMA PREASSIGN 00886 6.022 11-25-2010 | |
| Fixed Income | 100,000 | 104,348.70 | FNMA REMIC SER 1997-M9 CL-C 6.51999998093 07-25-2016 | |
| Fixed Income | 10,000,000 | 10,678,390.00 | FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029 | |
| Fixed Income | 4,563 | 4,612.58 | FNMA REMIC TR 1994-55 CL-S VAR RATE 12-25-2023 | |
| Fixed Income | 70,679 | 75,869.92 | FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027 | |
| Fixed Income | 1,094,849 | 1,108,739.42 | FNMA REMIC TR 2005-78 CL-PA 5.5 01-25-2026 | |
| Fixed Income | 773,945 | 783,764.07 | FNMA REMIC TR 2005-78 CL-PA 5.5 01-25-2026 | |
| Fixed Income | 267,179 | 281,893.65 | FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 | REG |
| Fixed Income | 456,236 | 457,275.83 | FNMA REMIC TR SER 1997-20 CL FB 6.04 GTDMTG PASS THRU CTF DUE 03-25-2027 | REG |
| Fixed Income | 200,000 | 223,140.60 | FNMA SEMI ANNUAL 5.375 06-12-2017 | |
| Fixed Income | 500,000 | 500,000.00 | FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JULY | |
| Fixed Income | 1,100,000 | 1,100,000.00 | FNMA SINGLE FAMILY MORTGAGE 4% 15 YEARS SETTLES JULY | |
| Fixed Income | 1,700,000 | 1,727,625.00 | FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES AUGUST | |
| Fixed Income | 135,000 | 137,700.00 | FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY | |

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|--------------|------------|---|---------|
| Fixed Income | 390,000 | 397,800.00 FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY | |
| Fixed Income | 8,000,000 | 7,952,496.00 FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST | |
| Fixed Income | 15,000,000 | 14,967,180.00 FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY | |
| Fixed Income | 7,000,000 | 7,126,875.00 FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY | |
| Fixed Income | 21,400,000 | 21,787,875.00 FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY | |
| Fixed Income | -6,000,000 | -6,108,750.00 FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY | |
| Fixed Income | 2,360,000 | 2,402,775.00 FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY | |
| Fixed Income | 2,000,000 | 2,036,250.00 FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY | |
| Fixed Income | 5,000,000 | 5,173,440.00 FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL | |
| Fixed Income | -5,000,000 | -5,173,440.00 FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL | |
| Fixed Income | 1,500,000 | 1,552,032.00 FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL | |
| Fixed Income | 400,000 | 413,875.20 FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL | |
| Fixed Income | 125,000 | 124,336.25 FNMA STEP UP 05-04-2012/11-04-2010 DTD 05/04/2009 | |
| Fixed Income | 30,000 | 29,943.90 FNMA STEP UP 06-04-2012/06-04-2010 | |
| Fixed Income | 2,800,000 | 2,982,000.00 FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL | |
| Fixed Income | 730,000 | 777,450.00 FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL | |
| Fixed Income | 137,810 | 137,995.79 FORD CR AUTO OWNER 1.86074995995% DUE 04-15-2010 | |
| Fixed Income | 2,450,000 | 2,451,416.10 FORD CR AUTO OWNER 2.78999996185% DUE 08-15-2013 | |
| Fixed Income | 5,375,000 | 5,431,077.38 FORD CR AUTO OWNER 3.96000003815% DUE 04-15-2012 | |
| Fixed Income | 220,000 | 226,474.38 FORD CR AUTO OWNER 5.1599984741% DUE 04-15-2013 | |
| Fixed Income | 647,717 | 650,878.72 FORD CR AUTO OWNER 5.26000022888% DUE 10-15-2010 | |
| Fixed Income | 2,110,000 | 2,154,305.78 FORD CR AUTO OWNER FLTG RT 2.78813% DUE 05-15-2013 | |
| Fixed Income | 1,202,594 | 1,203,483.82 FORD CR AUTO OWNER TR 2008-C ASSET BACKED NT CL A-2B 01-15-2011 REG | |
| Fixed Income | 420,908 | 421,219.33 FORD CR AUTO OWNER TR 2008-C ASSET BACKED NT CL A-2B 01-15-2011 REG | |
| Fixed Income | 2,125,000 | 2,139,186.50 FORD CR AUTO OWNER TR 2009-A AST BACKED NT CL A-2B TALF 08-15-2011 REG | |
| Fixed Income | 1,940,000 | 1,952,951.44 FORD CR AUTO OWNER TR 2009-A AST BACKED NT CL A-2B TALF 08-15-2011 REG | |
| Fixed Income | 1,575,000 | 1,585,514.70 FORD CR AUTO OWNER TR 2009-A AST BACKED NT CL A-2B TALF 08-15-2011 REG | |
| Fixed Income | 245,000 | 232,716.93 FORD MTR CR CO GLOBAL LANDMARKSECS-GLOBL 7.875 DUE 06-15-2010 BEO | |
| Fixed Income | 1,100,000 | 1,044,851.50 FORD MTR CR CO GLOBAL LANDMARKSECS-GLOBL 7.875 DUE 06-15-2010 BEO | |
| Fixed Income | 100,000 | 90,527.50 FORD MTR CR CO LLC GLOBAL LANDMARK SECS-GLOBL 7.375% DUE 02-01-2011 BEO | |
| Fixed Income | 1,380,000 | 1,290,516.66 FORD MTR CR CO LLC NT 12% DUE 05-15-2015REG | |
| Fixed Income | 330,000 | 327,171.24 FORD MTR CR CO LLC NT 7.375% DUE 10-28-2009 BEO | |
| Fixed Income | 1,400,000 | 1,387,999.20 FORD MTR CR CO LLC NT 7.375% DUE 10-28-2009 BEO | |
| Fixed Income | 1,200,000 | 917,434.80 FORD MTR CR CO NT 8 DUE 12-15-2016 REG | |
| Fixed Income | 10,000,000 | 9,173,360.00 FORTUNE BRANDS INC NT 5.375% DUE 01-15-2016 BEO | |
| Fixed Income | 150,000 | 177,838.65 FPL GROUP CAP INC DEB 7.875 DUE 12-15-2015 | |
| Fixed Income | 605,000 | 609,706.29 FRANCE TELECOM SA NT 4.375 DUE07-08-2014 | |
| Fixed Income | 465,000 | 468,617.24 FRANCE TELECOM SA NT 4.375 DUE07-08-2014 | |
| Fixed Income | 80,000 | 86,522.56 FRANCE TELECOM SA NT STEP UP 03-01-2011 02-01-2002 | |
| Fixed Income | 1,620,000 | 1,632,150.00 FREEPORT-MCMORAN COPPER & GOLD INC SR NT8.375% DUE 04-01-2017/04-01-2009 REG | |
| Fixed Income | 300,000 | 191,793.00 FT IRWIN LD LLC MILITARY HSG REV BD 2005SER A 144A CL 5.4 DUE 12-15-2047 BEO | |
| Fixed Income | -30 | -7,384,125.00 FUT 03-15-2010 | |
| Fixed Income | -23 | -5,682,437.50 FUT 03-15-2010 | |
| Fixed Income | -4 | -984,550.00 FUT 03-15-2010 | |
| Fixed Income | -115 | -28,412,187.50 FUT 03-15-2010 | |
| Fixed Income | -157 | -38,643,587.50 FUT 03-15-2010 | |
| Fixed Income | -374 | -92,401,375.00 FUT 03-15-2010 | |
| Fixed Income | 30 | 7,384,125.00 FUT 06-14-2010 | |
| Fixed Income | 4 | 984,550.00 FUT 06-14-2010 | |
| Fixed Income | 157 | 38,643,587.50 FUT 06-14-2010 | |
| Fixed Income | 77 | 18,880,400.00 FUT 09-13-2010 | ### Jul |
| Fixed Income | 14 | 3,432,800.00 FUT 09-13-2010 | ### Aug |
| Fixed Income | 23 | 5,639,600.00 FUT 09-13-2010 | ### Sep |
| Fixed Income | -77 | -18,880,400.00 FUT 09-13-2010 | ### Oct |
| Fixed Income | -14 | -3,432,800.00 FUT 09-13-2010 | ### Nov |
| Fixed Income | -23 | -5,639,600.00 FUT 09-13-2010 | ### Dec |
| Fixed Income | 181 | 44,206,987.50 FUT 12-13-2010 | ### Jan |
| Fixed Income | -181 | -44,206,987.50 FUT 12-13-2010 | ### Feb |
| Fixed Income | 53 | 30,475.00 FUT CALL SEP 09 1 YR MIDCURVE 9825 | ### Mar |
| Fixed Income | -53 | -16,893.75 FUT CALL SEP 09 1 YR MIDCURVE 9850 | ### Apr |
| Fixed Income | -31 | -12,012.50 FUT CALL SEP 09 EURO DOLLARS 9925 | ### May |
| Fixed Income | -28 | -52,500.00 FUT CALL SEP 09 T-NOTE OPTION 1160 | ### Jun |
| Fixed Income | -17 | -7,171.96 FUT CALL SEP 09 T-NOTE OPTION 1200 | |
| Fixed Income | -255 | -107,579.40 FUT CALL SEP 09 T-NOTE OPTION 1200 | |
| Fixed Income | -14 | -3,468,325.00 FUT DEC 09 EURO DOLLARS ED29 14 DEC 2009 | |
| Fixed Income | -642 | -159,047,475.00 FUT DEC 09 EURO DOLLARS ED29 14 DEC 2009 | |
| Fixed Income | 19 | 6,583,636.10 FUT DEC 09 LIF 3M EURIBOR | |
| Fixed Income | -19 | -6,583,636.10 FUT DEC 09 LIF 3M EURIBOR | |
| Fixed Income | 8 | 1,624,782.33 FUT DEC 09 LIF 3M STRLG | |
| Fixed Income | -8 | -1,624,782.33 FUT DEC 09 LIF 3M STRLG | |
| Fixed Income | 9 | 3,084,637.87 FUT DEC 10 LIF 3M EURIBOR | |
| Fixed Income | -9 | -3,084,637.87 FUT DEC 10 LIF 3M EURIBOR | |
| Fixed Income | 22 | 4,386,632.32 FUT DEC 10 LIF 3M STRLG | |

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|--------------|-----------|----------------|---|--|
| Fixed Income | -22 | -4,386,632.32 | FUT DEC 10 LIF 3M STRLG | |
| Fixed Income | 14 | 3,468,325.00 | FUT EURO DOLLAR DEC 09 12-14-2009 | |
| Fixed Income | 642 | 159,047,475.00 | FUT EURO DOLLAR DEC 09 12-14-2009 | |
| Fixed Income | 27 | 9,317,348.45 | FUT JUN 10 LIF 3M EURIBOR | |
| Fixed Income | -27 | -9,317,348.45 | FUT JUN 10 LIF 3M EURIBOR | |
| Fixed Income | 22 | 4,432,373.58 | FUT JUN 10 LIF 3M STRLG | |
| Fixed Income | -22 | -4,432,373.58 | FUT JUN 10 LIF 3M STRLG | |
| Fixed Income | 36 | 12,459,109.24 | FUT MAR 10 LIF 3M EURIBOR | |
| Fixed Income | -36 | -12,459,109.24 | FUT MAR 10 LIF 3M EURIBOR | |
| Fixed Income | 11 | 2,227,282.44 | FUT MAR 10 LIF 3M STRLG | |
| Fixed Income | -11 | -2,227,282.44 | FUT MAR 10 LIF 3M STRLG | |
| Fixed Income | 11 | 2,184,258.48 | FUT MAR 11 LIF 3M STRLG | |
| Fixed Income | -11 | -2,184,258.48 | FUT MAR 11 LIF 3M STRLG | |
| Fixed Income | -228 | 0.00 | FUT PUT DEC 09 LIF 3M STRLG 92000 | |
| Fixed Income | 228 | 0.00 | FUT PUT DEC 09 LIF 3M STRLG 92000 | |
| Fixed Income | -40 | -1,750.00 | FUT PUT SEP 09 EURO DOLLARS 9850 | |
| Fixed Income | -6 | -262.50 | FUT PUT SEP 09 EURO DOLLARS 9850 | |
| Fixed Income | -18 | -900.00 | FUT PUT SEP 09 EURO DOLLARS 9862 | |
| Fixed Income | -43 | -2,150.00 | FUT PUT SEP 09 EURO DOLLARS 9862 | |
| Fixed Income | -707 | 0.00 | FUT PUT SEP 09 LIF 3M STRLG 93000 | |
| Fixed Income | 707 | 0.00 | FUT PUT SEP 09 LIF 3M STRLG 93000 | |
| Fixed Income | -17 | -3,718.75 | FUT PUT SEP 09 T-NOTE OPTION 1100 | |
| Fixed Income | -80 | -36,250.40 | FUT PUT SEP 09 T-NOTE OPTION 1120 | |
| Fixed Income | -50 | -22,656.50 | FUT PUT SEP 09 T-NOTE OPTION 1120 | |
| Fixed Income | 41 | -19,859.58 | FUT PUT SEP 09 U.S. T-BONDS 110 | |
| Fixed Income | -23 | -11,140.74 | FUT PUT SEP 09 U.S. T-BONDS 110 | |
| Fixed Income | -32 | -15,500.16 | FUT PUT SEP 09 U.S. T-BONDS 110 | |
| Fixed Income | -23 | -2,674,109.38 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | -20 | -2,325,312.50 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | -51 | -5,929,546.88 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | 157 | 18,253,703.13 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | 60 | 6,975,937.50 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | 23 | 2,674,109.38 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | 20 | 2,325,312.50 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | 51 | 5,929,546.88 | FUT SEP 09 10 YR T-NOTES | |
| Fixed Income | -72 | -8,259,750.00 | FUT SEP 09 5 YR T NOTE | |
| Fixed Income | -1 | -114,718.75 | FUT SEP 09 5 YR T NOTE | |
| Fixed Income | -3 | -344,156.25 | FUT SEP 09 5 YR T NOTE | |
| Fixed Income | 35 | 4,015,156.25 | FUT SEP 09 5 YR T NOTE | |
| Fixed Income | 72 | 8,259,750.00 | FUT SEP 09 5 YR T NOTE | |
| Fixed Income | 1 | 114,718.75 | FUT SEP 09 5 YR T NOTE | |
| Fixed Income | 3 | 344,156.25 | FUT SEP 09 5 YR T NOTE | |
| Fixed Income | 126 | 31,288,950.00 | FUT SEP 09 EURO DOLLARS | |
| Fixed Income | 723 | 179,538,975.00 | FUT SEP 09 EURO DOLLARS | |
| Fixed Income | -28 | -4,237,686.35 | FUT SEP 09 EURX E-SCHATZ | |
| Fixed Income | 28 | 4,237,686.35 | FUT SEP 09 EURX E-SCHATZ | |
| Fixed Income | -20 | -3,238,718.98 | FUT SEP 09 EURX EUR-BOBL | |
| Fixed Income | 20 | 3,238,718.98 | FUT SEP 09 EURX EUR-BOBL | |
| Fixed Income | -9 | -1,750,140.56 | FUT SEP 09 LIF LONG GILT | |
| Fixed Income | 9 | 1,750,140.56 | FUT SEP 09 LIF LONG GILT | |
| Fixed Income | 24 | 2,840,625.00 | FUT SEP 09 U S T BONDS | |
| Fixed Income | 6 | 710,156.25 | FUT SEP 09 U S T BONDS | |
| Fixed Income | 48 | 5,681,250.00 | FUT SEP 09 U S T BONDS | |
| Fixed Income | 89 | 10,533,984.38 | FUT SEP 09 U S T BONDS | |
| Fixed Income | -48 | -5,681,250.00 | FUT SEP 09 U.S. T-BONDS | |
| Fixed Income | -89 | -10,533,984.38 | FUT SEP 09 U.S. T-BONDS | |
| Fixed Income | 56 | 12,108,250.00 | FUT SEP 09 US 2YR T-NOTE | |
| Fixed Income | 145 | -31,351,718.75 | FUT SEP 09 US 2YR T-NOTE | |
| Fixed Income | -56 | -12,108,250.00 | FUT SEP 09 US 2YR T-NOTE | |
| Fixed Income | 9 | 3,095,841.54 | FUT SEP 10 LIF 3M EURIBOR | |
| Fixed Income | -9 | -3,095,841.54 | FUT SEP 10 LIF 3M EURIBOR | |
| Fixed Income | 22 | 4,409,729.39 | FUT SEP 10 LIF 3M STRLG | |
| Fixed Income | -22 | -4,409,729.39 | FUT SEP 10 LIF 3M STRLG | |
| Fixed Income | 1,855,000 | 1,846,993.82 | GAHANNA OHIO SWR SYS FIRST MTG REV TRANCHE # SR 00005 ADJ RT 06-18-2012 BEO | |
| Fixed Income | 2,000,000 | 1,542,080.00 | GANNETT CO INC NT 5.75% DUE 06-01-2011 REG | |
| Fixed Income | 175,000 | 177,055.02 | GE CAP CR CARD 4.13% DUE 06-15-2013 | |
| Fixed Income | 370,000 | 371,492.95 | GE CAP CR CARD 5.08% DUE 09-15-2012 | |
| Fixed Income | 2,175,000 | 2,194,609.80 | GEN ELEC CAP CORP 1.8 DUE 03-11-2011 | |
| Fixed Income | 300,000 | 297,935.70 | GEN ELEC CAP CORP 2.125 DUE 12-21-2012 | |
| Fixed Income | 5,800,000 | 4,680,278.54 | GEN ELEC CAP CORP 5.5%-FR NTS 9/2067 EUR'144A | |
| Fixed Income | 575,000 | 586,880.07 | GEN ELEC CAP CORP 5.9% DUE 05-13-2014 | |
| Fixed Income | 800,000 | 796,416.72 | GEN ELEC CAP CORP 6.5%-FR SUB 09/67 GBP'144A | |
| Fixed Income | 815,000 | 770,813.14 | GEN ELEC CAP CORP MED TERM NTS BO TRANCHE # TR 00811 5.625 DUE 05-01-2018 | |

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|--------------|------------|---------------|---|--|
| Fixed Income | 410,000 | 387,771.03 | GEN ELEC CAP CORP MED TERM NTS BO | TRANCHE # TR 00811 5.625 DUE 05-01-2018 |
| Fixed Income | 780,000 | 737,710.74 | GEN ELEC CAP CORP MED TERM NTS BO | TRANCHE # TR 00811 5.625 DUE 05-01-2018 |
| Fixed Income | 800,000 | 697,752.00 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | FLTG RT #TR 00787 DUE 05-08-2013 REG |
| Fixed Income | 80,000 | 84,095.20 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00551 6 DUE 06-15-2012 |
| Fixed Income | 115,000 | 118,025.88 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00575 5.45 DUE 01-15-2013 |
| Fixed Income | 815,000 | 839,139.48 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00714 5 DUE 11-15-2011 |
| Fixed Income | 750,000 | 772,214.25 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00714 5 DUE 11-15-2011 |
| Fixed Income | 1,000,000 | 1,029,360.00 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00785 5 DUE 12-01-2010 |
| Fixed Income | 1,660,000 | 1,708,737.60 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00785 5 DUE 12-01-2010 |
| Fixed Income | 975,000 | 1,003,626.00 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00785 5 DUE 12-01-2010 |
| Fixed Income | 875,000 | 583,818.37 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00804 VAR RT DUE 11-15-2067 |
| Fixed Income | 1,600,000 | 1,067,553.60 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00804 VAR RT DUE 11-15-2067 |
| Fixed Income | 550,000 | 366,971.55 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00804 VAR RT DUE 11-15-2067 |
| Fixed Income | 600,000 | 538,689.00 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00817 VAR RT DUE 05-22-2013 |
| Fixed Income | 300,000 | 270,033.90 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00818 6.875 DUE 01-10-2039 |
| Fixed Income | 1,920,000 | 1,728,216.96 | GEN ELEC CAP CORP MEDIUM TERM NTS BO | TRANCHE # TR 00818 6.875 DUE 01-10-2039 |
| Fixed Income | 75,000 | 75,185.25 | GEN ELEC CAP CORP MEDIUM TERM NTS BOOK | ENTRY MTN 5.5 DUE 11-15-2011/11-15-2009 |
| Fixed Income | 3,650,000 | 3,743,918.15 | GEN ELEC CAP CORP MEDIUM TERM SR NTS | TRANCHE # TR 00003 VAR RT DUE 12-09-2011 |
| Fixed Income | 80,000 | 86,127.60 | GEN MLS INC GEN MLS 6 DUE 02-15-2012 | BEO |
| Fixed Income | 2,200,000 | 1,792,956.00 | GEN MTRS ACCEP 6.875% DUE 08-28-2012 | |
| Fixed Income | 1,600,000 | 1,266,219.20 | GENERAL ELEC CAP CORP MEDIUM TERM NTS | BOOK ENTRY 5.875% DUE 01-14-2038 BEO |
| Fixed Income | 240,000 | 189,932.88 | GENERAL ELEC CAP CORP MEDIUM TERM NTS | BOOK ENTRY 5.875% DUE 01-14-2038 BEO |
| Fixed Income | 1,800,000 | 1,527,431.40 | GENERAL ELEC CAP CORP MEDIUM TERM NTS | BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG |
| Fixed Income | 65,000 | 63,832.92 | GENERAL ELEC CO 5.25% DUE 12-06-2017 | BEO |
| Fixed Income | 695,000 | 723,158.62 | GENERAL ELEC CO NT 5% DUE 02-01-2013 | BEO |
| Fixed Income | 100,000 | 104,051.60 | GENERAL ELEC CO NT 5% DUE 02-01-2013 | BEO |
| Fixed Income | 420,000 | 443,600.64 | GENERAL MLS INC GENERAL MILLS INCYIELD | TO MAT 5.299 5.25 DUE 08-15-2013 BEO |
| Fixed Income | 210,000 | 221,426.10 | GENERAL MLS INC NT 5.2% DUE 03-17-2015 | REG |
| Fixed Income | 1,049,371 | 987,004.79 | GEORGIA PAC CORP GEORGIA PACIFIC 1ST | LIEN DUE 02-15-2014 BEO |
| Fixed Income | 1,750 | 1,645.99 | GEORGIA PACIFIC CORP US DUE 12-20-2012 | BEO |
| Fixed Income | 80,000 | 108,053.20 | GERMANY(FED REP) 4% BDS 04/01/37 | EURO.01 |
| Fixed Income | 9,500,000 | 13,413,787.94 | GERMANY(FED REP) 4% BDS 11/09/2009 | EURO.01 |
| Fixed Income | 840,000 | 1,191,632.49 | GERMANY(FED REP) 4.25% BDS 04/07/39 | EURO.01 |
| Fixed Income | 700,000 | 732,230.10 | GLAXOSMITHKLINE CAP INC GTD NT 4.85% DUE05-15-2013 | BEO |
| Fixed Income | 500,000 | 523,021.50 | GLAXOSMITHKLINE CAP INC GTD NT 4.85% DUE05-15-2013 | BEO |
| Fixed Income | 2,700,000 | 2,824,316.10 | GLAXOSMITHKLINE CAP INC GTD NT 4.85% DUE05-15-2013 | BEO |
| Fixed Income | 1,540,000 | 1,631,174.16 | GLAXOSMITHKLINE CAP INC GTD NT 5.65% DUE05-15-2018 | BEO |
| Fixed Income | 430,000 | 455,457.72 | GLAXOSMITHKLINE CAP INC GTD NT 5.65% DUE05-15-2018 | BEO |
| Fixed Income | 7,900,000 | 7,954,818.10 | GLAXOSMITHKLINE CAP INC GTD NT FLTG RATEDUE 05-13-2010 | BEO |
| Fixed Income | 610,000 | 99,125.00 | GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 7-28-11 | BD IN DEFAULT |
| Fixed Income | 100,000 | 10.00 | GLITNIR BANKI HF GLITNIR BANKI HF BONDS DEFAULTED DUE 09-14-2049 | BEO |
| Fixed Income | 580,000 | 94,250.00 | GLITNIR BANKI HF MEDIUM TERM SR BK NTS | BTRANCHE # TR 00005 BD IN DEFAULT |
| Fixed Income | 5,040,000 | 5,059,404.00 | GMAC LLC FLTG RATE DUE 12-19-2012 | BEO |
| Fixed Income | 900,000 | 732,753.90 | GMAC LLC GMAC LLC 06.62 6.625% DUE 05-15-2012 | |
| Fixed Income | 300,000 | 251,883.00 | GMAC LLC GMAC LLC 6% DUE 12-15-2011 | BEO |
| Fixed Income | 748,000 | 523,600.00 | GMAC LLC SR GTD NT L+220 BPS 144A DUE 12-01-2014 | BEO |
| Fixed Income | 28,288 | 28,965.61 | GNMA 4.75% DUE 11-16-2029 | |
| Fixed Income | 1,753,368 | 1,807,423.95 | GNMA 5.5% DUE 03-16-2034 | |
| Fixed Income | 12,089 | 13,531.46 | GNMA GPM POOL #905480 SER 2015 11.25% DUE 12-15-2015 | REG |
| Fixed Income | 1,988 | 2,220.85 | GNMA GPM POOL #905543 SER 2015 11.25% DUE 08-15-2015 | REG |
| Fixed Income | -2,000,000 | -2,121,876.00 | GNMA I 30 YR SINGLE FAMILY PASS-THRU(SF) 6.5 30 YEARS SETTLES JUL | |
| Fixed Income | -1,100,000 | -1,167,031.80 | GNMA I 30 YR SINGLE FAMILY PASS-THRU(SF) 6.5 30 YEARS SETTLES JUL | |
| Fixed Income | 11,090,000 | 11,069,206.25 | GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY | |
| Fixed Income | 245,000 | 249,746.88 | GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY | |
| Fixed Income | 1,400,000 | 1,445,500.00 | GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY | |
| Fixed Income | 800,000 | 826,000.00 | GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY | |
| Fixed Income | 230,000 | 237,475.00 | GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY | |
| Fixed Income | 3,900,000 | 3,948,757.80 | GNMA II 5 TBA POOL 30 YEARS SETTLES AUGUST | |
| Fixed Income | 3,100,000 | 3,220,131.20 | GNMA II 6 30 YEARS SETTLES AUG | |
| Fixed Income | 1,500,000 | 1,558,128.00 | GNMA II 6 30 YEARS SETTLES AUG | |
| Fixed Income | 2,700,000 | 2,770,907.40 | GNMA II JUMBOS 5.5% 30 YEARS SETTLES AUGUST | |
| Fixed Income | 1,000,000 | 1,026,262.00 | GNMA II JUMBOS 5.5% 30 YEARS SETTLES AUGUST | |
| Fixed Income | 202,325 | 206,282.27 | GNMA POOL #003964 5% 03-20-2037 | BEO |
| Fixed Income | 45,810 | 47,959.37 | GNMA POOL #004184 6.5% 07-20-2038 | BEO |
| Fixed Income | 1 | 1.46 | GNMA POOL #033980 SER 2009 9.5% DUE 09-15-2009 | REG |
| Fixed Income | 29 | 29.06 | GNMA POOL #035238 SER 2009 9.5% DUE 09-15-2009 | REG |
| Fixed Income | 246 | 255.93 | GNMA POOL #041282 SER 2010 8.5% DUE 02-15-2010 | REG |
| Fixed Income | 22,883 | 24,318.13 | GNMA POOL #345952 SER 2023 6.5% DUE 10-15-2023 | REG |
| Fixed Income | 69,156 | 73,493.07 | GNMA POOL #346858 SER 2023 6.5% DUE 11-15-2023 | REG |
| Fixed Income | 164,292 | 176,389.11 | GNMA POOL #347161 SER 2026 6.5% DUE 03-15-2026 | REG |
| Fixed Income | 9,305 | 9,930.88 | GNMA POOL #364876 SER 2024 6.5% DUE 01-15-2024 | REG |
| Fixed Income | 2,747 | 3,011.88 | GNMA POOL #372414 SER 2027 7.5% DUE 05-15-2027 | REG |
| Fixed Income | 4,507 | 4,809.95 | GNMA POOL #405756 SER 2011 6.5% DUE 04-15-2011 | REG |

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|--------------|------------|---------------|---|----------------|
| Fixed Income | 12,571 | 13,777.10 | GNMA POOL #407744 SER 2025 7.5% DUE | 08-15-2025 REG |
| Fixed Income | 929 | 963.42 | GNMA POOL #408819 SER 2010 6.5% DUE | 10-15-2010 REG |
| Fixed Income | 1,370 | 1,462.56 | GNMA POOL #421869 SER 2011 6.5% DUE | 04-15-2011 REG |
| Fixed Income | 3,962 | 4,234.19 | GNMA POOL #434026 SER 2013 6.5% DUE | 10-15-2013 REG |
| Fixed Income | 52,438 | 56,055.87 | GNMA POOL #446678 SER 2013 6% DUE | 08-15-2013 REG |
| Fixed Income | 2,794 | 2,986.01 | GNMA POOL #456935 SER 2013 6.5% DUE | 06-15-2013 REG |
| Fixed Income | 2,235 | 2,389.15 | GNMA POOL #457788 SER 2013 6.5% DUE | 08-15-2013 REG |
| Fixed Income | 12,811 | 13,691.96 | GNMA POOL #464249 SER 2013 6.5% DUE | 10-15-2013 REG |
| Fixed Income | 5,005 | 5,470.15 | GNMA POOL #468609 SER 2031 7% DUE | 09-15-2031 REG |
| Fixed Income | 49,460 | 54,151.10 | GNMA POOL #486057 SER 2031 7.5% DUE | 02-15-2031 REG |
| Fixed Income | 43,036 | 46,032.80 | GNMA POOL #487596 SER 2014 6% DUE | 04-15-2014 REG |
| Fixed Income | 70,466 | 75,372.54 | GNMA POOL #499204 SER 2014 6% DUE | 04-15-2014 REG |
| Fixed Income | 95,258 | 101,890.75 | GNMA POOL #507428 SER 2014 6% DUE | 06-15-2014 REG |
| Fixed Income | 16,660 | 17,526.06 | GNMA POOL #528871 SER 2031 6% DUE | 11-15-2031 REG |
| Fixed Income | 5,542 | 5,829.61 | GNMA POOL #530589 SER 2031 6% DUE | 04-15-2031 REG |
| Fixed Income | 0 | 0.02 | GNMA POOL #538083 SER 2030 7% DUE | 10-15-2030 REG |
| Fixed Income | 4,750 | 5,190.58 | GNMA POOL #549684 SER 2031 7% DUE | 05-15-2031 REG |
| Fixed Income | 87,679 | 92,237.34 | GNMA POOL #550982 SER 2031 6% DUE | 10-15-2031 REG |
| Fixed Income | 12,089 | 13,175.72 | GNMA POOL #552624 SER 2032 7.5% DUE | 06-15-2032 REG |
| Fixed Income | 5,663 | 6,147.24 | GNMA POOL #555276 7% 04-15-2032 BEO | |
| Fixed Income | 1,894 | 2,069.50 | GNMA POOL #562087 7% 06-15-2031 BEO | |
| Fixed Income | 13,996 | 14,724.08 | GNMA POOL #565032 SER 2031 6% DUE | 12-15-2031 REG |
| Fixed Income | 402,773 | 432,996.62 | GNMA POOL #569779 SER 2032 6.5% DUE | 05-15-2032 REG |
| Fixed Income | 5,410 | 5,793.51 | GNMA POOL #576427 SER 2016 6% DUE | 11-15-2016 REG |
| Fixed Income | 53,897 | 56,648.61 | GNMA POOL #579881 SER 2032 6% DUE | 01-15-2032 REG |
| Fixed Income | 13,878 | 14,586.18 | GNMA POOL #581082 SER 2032 6% DUE | 02-15-2032 REG |
| Fixed Income | 11,588 | 12,629.30 | GNMA POOL #584370 7.5% 04-15-2032 BEO | |
| Fixed Income | 25,088 | 27,232.47 | GNMA POOL #584447 7% 06-15-2032 BEO | |
| Fixed Income | 64,323 | 69,821.09 | GNMA POOL #585275 7% 08-15-2032 BEO | |
| Fixed Income | 2,503 | 2,727.89 | GNMA POOL #587027 SER 2032 7.5% DUE | 04-15-2032 REG |
| Fixed Income | 56,525 | 61,356.42 | GNMA POOL #587171 7% 07-15-2032 BEO | |
| Fixed Income | 95,802 | 103,990.23 | GNMA POOL #593188 SER 2032 7% DUE | 07-15-2032 REG |
| Fixed Income | 283,190 | 294,273.99 | GNMA POOL #604791 5.5% 11-15-2033 BEO | |
| Fixed Income | 93,079 | 96,721.70 | GNMA POOL #612235 5.5% 08-15-2033 BEO | |
| Fixed Income | 620,468 | 635,495.36 | GNMA POOL #631238 5% 06-15-2035 BEO | |
| Fixed Income | 1,406,792 | 1,440,864.33 | GNMA POOL #631241 5% 06-15-2035 BEO | |
| Fixed Income | 691,624 | 708,374.77 | GNMA POOL #641954 5% 06-15-2035 BEO | |
| Fixed Income | 699,800 | 716,749.39 | GNMA POOL #643396 5% 06-15-2035 BEO | |
| Fixed Income | 2,108,591 | 2,159,660.64 | GNMA POOL #644962 5% 06-15-2035 BEO | |
| Fixed Income | 459,292 | 479,009.13 | GNMA POOL #646372 6% 01-15-2038 BEO | |
| Fixed Income | 30,568 | 31,889.85 | GNMA POOL #651238 6% 02-15-2036 BEO | |
| Fixed Income | 32,386 | 33,786.79 | GNMA POOL #659670 6% 10-15-2036 BEO | |
| Fixed Income | 448,869 | 468,139.32 | GNMA POOL #676107 6% 06-15-2038 BEO | |
| Fixed Income | 239,202 | 249,470.59 | GNMA POOL #676390 6 01-15-2038 BEO | |
| Fixed Income | 843,371 | 879,711.84 | GNMA POOL #677600 6% 12-15-2037 BEO | |
| Fixed Income | 168,586 | 175,850.29 | GNMA POOL #680662 SER 2037 6% DUE | 12-15-2037 REG |
| Fixed Income | 227,960 | 237,746.35 | GNMA POOL #682047 SER 2038 6% DUE | 03-15-2038 REG |
| Fixed Income | 628,559 | 655,542.56 | GNMA POOL #686422 6% 06-15-2038 BEO | |
| Fixed Income | 41,512 | 43,293.78 | GNMA POOL #693442 6% 06-15-2038 BEO | |
| Fixed Income | 416,499 | 434,379.10 | GNMA POOL #697709 SER 2038 6% DUE | 12-15-2038 BEO |
| Fixed Income | 514,657 | 537,523.38 | GNMA POOL #700880 6% 10-15-2038 BEO | |
| Fixed Income | 1,728 | 1,894.44 | GNMA POOL #780546 SER 2027 7.5% DUE | 04-15-2027 REG |
| Fixed Income | 34,462 | 36,066.42 | GNMA POOL #780914 SER 2028 6% DUE | 11-15-2028 REG |
| Fixed Income | 123,313 | 129,084.78 | GNMA POOL #781012 SER 2014 5.5% DUE | 04-15-2014 REG |
| Fixed Income | 5,016 | 5,481.10 | GNMA POOL #781324 SER 2031 7% DUE | 07-15-2031 REG |
| Fixed Income | 0 | 0.00 | GNMA POOL #781328 SER 2031 7% DUE | 09-15-2031 REG |
| Fixed Income | 634,081 | 684,236.18 | GNMA POOL #781340 SER 2031 6.5% DUE | 10-15-2031 REG |
| Fixed Income | 775 | 848.80 | GNMA POOL #781481 SER 2032 7.5% DUE | 01-15-2032 REG |
| Fixed Income | 73,667 | 80,652.50 | GNMA POOL #781523 SER 2032 7.5% DUE | 06-15-2032 REG |
| Fixed Income | 9,706 | 10,606.58 | GNMA POOL #781548 7% 11-15-2032 BEO | |
| Fixed Income | 40,318 | 44,058.34 | GNMA POOL #781584 7% 05-15-2032 BEO | |
| Fixed Income | 2,024,982 | 2,185,158.51 | GNMA POOL #781594 6.5% 01-15-2033 BEO | |
| Fixed Income | 1,434,363 | 1,547,820.58 | GNMA POOL #781594 6.5% 01-15-2033 BEO | |
| Fixed Income | 2,870,412 | 2,932,412.41 | GNMA POOL #781746 SER 2034 5% DUE | 05-15-2034 REG |
| Fixed Income | 33,114 | 34,479.44 | GNMA POOL #782140 SER 2037 6% DUE | 01-15-2037 REG |
| Fixed Income | 111,347 | 115,931.03 | GNMA POOL #782365 6% 07-15-2038 BEO | |
| Fixed Income | 772 | 803.19 | GNMA POOL# 00039885 SERIES 00002010 08.5000 DUE | 05-15-2010 |
| Fixed Income | 6 | 6.18 | GNMA POOL#35045 SER 2009A 9.50 DUE | 09-15-2009 REG |
| Fixed Income | 55 | 57.22 | GNMA POOL#38397 SER 2010A 9.50 DUE | 01-15-2010 REG |
| Fixed Income | 144,060 | 162,816.21 | GNMA REMIC SER 2002-41 CL SU 06-16-2032 | |
| Fixed Income | 13,860,564 | 14,667,400.94 | GNMA REMIC TR 2001-16 CL Z 10-16-2040 | |
| Fixed Income | 87,393 | 86,125.10 | GNMA SERIES 2000-26 CLASS-DF 09-20-2030 | |
| Fixed Income | 2,000,000 | 2,083,124.00 | GNMA TBA POOL 6% 30 YR JUL | |

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|--------------|------------|---------------|--|---|
| Fixed Income | 890,000 | 926,990.18 | GNMA TBA POOL 6% 30 YR JUL | |
| Fixed Income | 232,815 | 243,379.69 | GNMAII POOL #002713 SER 2029 6% DUE | 02-20-2029 REG |
| Fixed Income | 13,224,525 | 13,475,526.53 | GNMAII POOL #003414 SER 2033 5% DUE | 07-20-2033 REG |
| Fixed Income | 430,105 | 438,517.88 | GNMAII POOL #003952 SER 2037 5 DUE | 02-20-2037 REG |
| Fixed Income | 3,053 | 3,126.90 | GNMAII POOL #008837 SER 2021 ADJ RT | 09-20-2021 |
| Fixed Income | 15,074 | 15,393.76 | GNMAII POOL #008915 SER 2022 ADJ RT | 02-20-2022 |
| Fixed Income | 1,043 | 1,154.06 | GNMAII POOL #009039 SER 2014 11.5% DUE | 04-20-2014 REG |
| Fixed Income | 27,775 | 28,714.79 | GNMAII POOL #080078 SER 2027 ADJ RT | 05-20-2027 |
| Fixed Income | 139,293 | 144,005.41 | GNMAII POOL #080088 SER 2027 ADJ RT | 06-20-2027 |
| Fixed Income | 131,123 | 134,320.39 | GNMAII POOL #080095 SER 2027 5.625% DUE | 07-20-2027 REG |
| Fixed Income | 61,611 | 63,113.52 | GNMAII POOL #080107 SER 2027 ADJ RT | 08-20-2027 |
| Fixed Income | 5,395 | 5,568.61 | GNMAII POOL #080408 SER 2030 ADJ RT | 05-20-2030 |
| Fixed Income | 150,000 | 143,012.55 | GOLDMAN SACHS 5.35% DUE 01-15-2016 | |
| Fixed Income | 550,000 | 574,013.00 | GOLDMAN SACHS 6% DUE 05-01-2014 | |
| Fixed Income | 540,000 | 329,103.00 | GOLDMAN SACHS CAP II GTD FIXED TO FLTG | NORMAL PPS DUE 12-29-2049/06-01-2012 REG |
| Fixed Income | 60,000 | 36,567.00 | GOLDMAN SACHS CAP II GTD FIXED TO FLTG | NORMAL PPS DUE 12-29-2049/06-01-2012 REG |
| Fixed Income | 335,000 | 204,165.75 | GOLDMAN SACHS CAP II GTD FIXED TO FLTG | NORMAL PPS DUE 12-29-2049/06-01-2012 REG |
| Fixed Income | 3,600,000 | 3,561,937.20 | GOLDMAN SACHS GROUP INC 6.25 DUE | 09-01-2017 BEO |
| Fixed Income | 300,000 | 296,828.10 | GOLDMAN SACHS GROUP INC 6.25 DUE | 09-01-2017 BEO |
| Fixed Income | 840,000 | 857,299.80 | GOLDMAN SACHS GROUP INC BOND 5.25 DUE | 10-15-2013 BEO |
| Fixed Income | 625,000 | 637,871.88 | GOLDMAN SACHS GROUP INC BOND 5.25 DUE | 10-15-2013 BEO |
| Fixed Income | 185,000 | 186,005.66 | GOLDMAN SACHS GROUP INC FDIC GTD TLGP | GTD NT 1.625% DUE 07-15-2011 REG |
| Fixed Income | 280,000 | 266,115.64 | GOLDMAN SACHS GROUP INC FOR FUTURE EQUIT | GOLDMAN SACHS GP 5.625 DUE 011517 |
| Fixed Income | 765,000 | 742,018.64 | GOLDMAN SACHS GROUP INC GOLDMAN SACHS | GP5.95% DUE 01-18-2018 BEO |
| Fixed Income | 2,800,000 | 2,797,449.20 | GOLDMAN SACHS GROUP INC GOLDMAN SACHS | GPDU 11-16-2009 BEO |
| Fixed Income | 400,000 | 355,597.60 | GOLDMAN SACHS GROUP INC GSINC 6.75 10 | 0137 6.75 DUE 10-01-2037 BEO |
| Fixed Income | 2,013,000 | 2,155,464.03 | GOLDMAN SACHS GROUP INC MEDIUM TERM | NTS BOOK ENTRY MTN 7.5% DUE 02-15-2019 |
| Fixed Income | 250,000 | 267,693.00 | GOLDMAN SACHS GROUP INC MEDIUM TERM | NTS BOOK ENTRY MTN 7.5% DUE 02-15-2019 |
| Fixed Income | 25,000 | 26,769.30 | GOLDMAN SACHS GROUP INC MEDIUM TERM | NTS BOOK ENTRY MTN 7.5% DUE 02-15-2019 |
| Fixed Income | 200,000 | 172,180.00 | GOLDMAN SACHS GROUP INC MEDIUM TERM | NTS FLT RT MTN VAR RT DUE 07-22-2015 |
| Fixed Income | 700,000 | 700,933.80 | GOLDMAN SACHS GROUP INC NT 4.75 DUE | 07-15-2013BEO |
| Fixed Income | 1,000,000 | 846,784.00 | GOLDMAN SACHS GROUP INC NT FLTG RATE | DUE03-22-2016 REG |
| Fixed Income | 400,000 | 381,959.20 | GOLDMAN SACHS GROUP INC SR NT FLTG VAR | RT DUE 02-06-2012 |
| Fixed Income | 2,030,000 | 1,938,442.94 | GOLDMAN SACHS GROUP INC SR NT FLTG VAR | RT DUE 02-06-2012 |
| Fixed Income | 1,125,000 | 1,163,238.75 | GOLDMAN SACHS GROUP INC SR NTS 5.45 DUE | 11-01-2012 BEO |
| Fixed Income | 910,000 | 940,930.90 | GOLDMAN SACHS GROUP INC SR NTS 5.45 DUE | 11-01-2012 BEO |
| Fixed Income | 310,000 | 320,536.90 | GOLDMAN SACHS GROUP INC SR NTS 5.45 DUE | 11-01-2012 BEO |
| Fixed Income | 3,900,000 | 5,585,885.10 | GOLDMAN SACHS GRP 6.375% SNR EMTN | 2/05/18 EUR |
| Fixed Income | 40,000 | 40,154.56 | GOODRICH CORP NT 6.125% DUE 03-01-2019 | REG |
| Fixed Income | 5,901 | 3,874.34 | GREEN TREE FINL 7.4% DUE 02-15-2026 | |
| Fixed Income | 1,751 | 1,350.94 | GREEN TREE FINL 7.59999990463% DUE | 07-15-2020 |
| Fixed Income | 146,513 | 134,334.77 | GREEN TREE FINL 7.65% DUE 09-15-2027 | |
| Fixed Income | 211,667 | 53,404.51 | GREEN TREE FINL 8% DUE 09-15-2027 | |
| Fixed Income | 136,692 | 89,439.27 | GREEN TREE FINL CORP 1992-2 MFD HSG | CL B 9.15 DUE 01-15-2018 BEO |
| Fixed Income | 87,613 | 90,342.45 | GREEN TREE FINL CORP 1993-2 MFD HSG | CL B 8 DUE 07-15-2018 BEO |
| Fixed Income | 893,198 | 744,266.20 | GREEN TREE FINL CORP SER 1997-2 CL A6 | 7.24 AST BACKED CTF DUE 04-15-2028 BEO |
| Fixed Income | 5,541 | 4,864.34 | GREEN TREE FINL CORP SER 1998-1 CL A4 | 6.04 CMO CTF DUE 11-01-2029 |
| Fixed Income | 3,171 | 2,124.19 | GREEN TREE RECREATIONAL EQUIP & CNSMR | 1996-D AST BKD CTF B 7.24 12-15-22 REG |
| Fixed Income | 1,840 | 1,251.43 | GREEN TREE RECREATIONAL EQUIP & CNSMR | TRSER 1996-C 7.65 ABS DUE 10-15-2018 BEO |
| Fixed Income | 1 | 1.30 | GS MTG SECS CORP 2004-SEA2 MTG PASSTHRU | CTF CL A-2A 03-25-2034 REG |
| Fixed Income | 894,884 | 847,394.65 | GS MTG SECS CORP GSAMP 2005-AHL MTG | PASSTHRU CTF A-3 04-25-2035 REG |
| Fixed Income | 569,651 | 302,233.58 | GS MTG SECS CORP SER 2004-11 CL 2A2 | FLT RT 12-25-2034 REG |
| Fixed Income | 206,159 | 164,203.97 | GSAA HOME EQUITY TR 2006-5 2006-9 | ASSET BKD CTF CL A-1 06-25-2036 REG |
| Fixed Income | 1,447,657 | 1,105,793.02 | GSAMP TR 2007-FM2 MTG PASSTHRU CTF | CL A-2A 01-25-2037 REG |
| Fixed Income | 175,000 | 175,467.25 | GTE CORP 6.94 DUE 04-15-2028 REG | |
| Fixed Income | 80,000 | 83,670.80 | HALLIBURTON CO 5.5% DUE 10-15-2010 | |
| Fixed Income | 2,100,000 | 1,651,230.00 | HANSON AUSTRALIA FDG LTD NT 5.25% DUE | 03-15-2013/03-14-2013 BEO |
| Fixed Income | 85,000 | 48,875.00 | HARRAHS OPER INC 10% DUE 12-15-2018 | |
| Fixed Income | 1,357,441 | 1,223,205.44 | HCA INC DUE 11-14-2013 BEO | |
| Fixed Income | 33,000 | 30,277.50 | HCA INC FORMERLY HCA-HEALTHCARE CO | NT DTD 09-23-2002 6.3 DUE 10-01-2012 BEO |
| Fixed Income | 53,000 | 42,797.50 | HCA INC NT DTD 02/07/2006 6.5% DUE | 02-15-2016/02-08-2006 REG |
| Fixed Income | 60,000 | 59,400.00 | HCA INC SR SECD NT 9.125% DUE 11-15-2014 | /11-15-2008 BEO |
| Fixed Income | 500,000 | 492,500.00 | HCA INC SR SECD NT 9.25% DUE 11-15-2016 | /11-15-2008 BEO |
| Fixed Income | 211,000 | 208,890.00 | HCA INC SR SECD TOGGLE NT 9.625 DUE | 11-15-2016/11-15-2008 BEO |
| Fixed Income | 2,100,000 | 1,824,261.60 | HCP INC 6.7 DUE 01-30-2018 BEO | |
| Fixed Income | 5,000,000 | 4,238,615.00 | HEALTH CARE PPTY INVS INC HEALTH CARE | PROP INV 6% DUE 01-30-2017/01-22-2007 |
| Fixed Income | 1,000,000 | 978,725.00 | HEALTH CARE PPTY INVS INC NT VAR RT | DUE 09-15-2011/09-19-2006 |
| Fixed Income | 1,600,000 | 1,312,227.20 | HEALTH CARE PPTY INVS INC SR NT 5.625% | DUE 05-01-2017 REG |
| Fixed Income | 740,000 | 842,455.96 | HESS CORP NT 8.125 DUE 02-15-2019 REG | |
| Fixed Income | 50,000 | 50,152.30 | HEWLETT PACKARD CO GLOBAL NT 2.25 DUE | 05-27-2011 |
| Fixed Income | 80,000 | 83,174.08 | HEWLETT PACKARD CO GLOBAL NT 5.4 DUE | 03-01-2017 REG |
| Fixed Income | 900,000 | 911,547.90 | HEWLETT PACKARD CO GLOBAL NT FLTG | RATE VAR RT DUE 05-27-2011 |
| Fixed Income | 370,000 | 337,743.40 | HLTH CARE PPTY INVS INC MANDATORY | PAR PUR REMARKETED SECS06-08-15/06-08-5 REG |

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| Fixed Income | 250,000 | 220,566.00 HOME DEPOT INC SR NT 5.875 DUE12-16-2036 REG |
| Fixed Income | 32,879 | 32,508.88 HOME EQTY MTG LN ABS TR SER I CTF CL 2A-1 FLTG RATE 11-25-2036 |
| Fixed Income | 778,248 | 705,885.04 HOME EQTY MTG LN AST-BACKED TR SER I 07-25-2037 REG |
| Fixed Income | 425,735 | 404,238.77 HOME EQTY MTG LN AST-BACKED TR SER I ASTBACKED CTF CL 2A-1 04-25-2037 REG |
| Fixed Income | 261,416 | 248,216.77 HOME EQTY MTG LN AST-BACKED TR SER I ASTBACKED CTF CL 2A-1 04-25-2037 REG |
| Fixed Income | 2,215,394 | 157,403.71 HOME EQTY MTG LN AST-BACKED TR SER I SER2006-6 CL A 06-25-2036 REG |
| Fixed Income | 1,745,000 | 1,754,501.53 HONDA AUTO 2.78999996185% DUE 01-15-2013 |
| Fixed Income | 1,389,339 | 1,399,047.40 HONDA AUTO RECEIVABLES 2008-1 OWNER TR ASSET BACKED NT CL A-2 3.77 18 SEP 2010 |
| Fixed Income | 0 | 41,449.10 Hong Kong dollar - Cash |
| Fixed Income | 0 | 34,094.51 Hong Kong dollar - Cash |
| Fixed Income | 0 | 0.00 Hong Kong dollar - Cash |
| Fixed Income | 0 | 1,197.40 Hong Kong dollar - Cash |
| Fixed Income | 0 | 109,807.90 Hong Kong dollar - Cash |
| Fixed Income | 0 | 4,676.87 Hong Kong dollar - Cash |
| Fixed Income | 0 | -0.01 Hong Kong dollar - Cash |
| Fixed Income | 0 | 0.00 Hong Kong dollar - Cash |
| Fixed Income | 0 | 239,659.45 Hong Kong dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 994,214.25 Hong Kong dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 108,375.88 Hong Kong dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 53,622.74 Hong Kong dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 199,693.98 Hong Kong dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -66,918.72 Hong Kong dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -47,914.41 Hong Kong dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -144,312.83 Hong Kong dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -108,375.88 Hong Kong dollar - Pending Trade Purchases |
| Fixed Income | 0 | -53,622.29 Hong Kong dollar - Pending Trade Purchases |
| Fixed Income | 0 | -211,059.85 Hong Kong dollar - Pending Trade Purchases |
| Fixed Income | 0 | 66,918.67 Hong Kong dollar - Pending Trade Sales |
| Fixed Income | 0 | 47,914.01 Hong Kong dollar - Pending Trade Sales |
| Fixed Income | 0 | 155,676.78 Hong Kong dollar - Pending Trade Sales |
| Fixed Income | 800,000 | 792,842.40 HOSPIRA INC HOSPIRA INC VAR RT DUE 03-30-2010/03-30-2009 |
| Fixed Income | 80,000 | 83,054.40 HOUSEHOLD FIN CORP 8% DUE 07-15-2010 |
| Fixed Income | 0 | 0.00 HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A DUE 12-29-2049/06-27-2013 BEO |
| Fixed Income | 3,000,000 | 3,150,000.00 HSBC CAP FDG(USD1) 10.176%-FRN PRP PFD 144'A |
| Fixed Income | 3,300,000 | 3,245,761.20 HSBC FIN CORP HSBC FINANCE CORP GLBL FRNVAR RT DUE 03-12-2010 |
| Fixed Income | 0 | 0.00 HSBC FIN CORP NT 6.75% DUE 05-15-2011 REG |
| Fixed Income | 1,400,000 | 1,395,902.20 HSBC FIN CORP NT FLTG RATE 3 MONTH LIBORVAR RT DUE 10-21-2009 |
| Fixed Income | 0 | 0.00 HSBC FINANCE CORPORATION CRP HI 7 DUE 05-15-2012 BEO |
| Fixed Income | 700,000 | 683,573.80 HSBC HLDGS PLC NT 6.5% DUE 05-02-2036 BEO |
| Fixed Income | 1,948,109 | 1,276,697.32 HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG |
| Fixed Income | 65,000 | 63,802.70 HSEHD FIN CORP FLTG RT .31% DUE 11-10-2009 |
| Fixed Income | 0 | 0.00 HSEHD FIN CORP HSEHD FIN GLBL CPN 6.375 MAT 11/27/12 6.375 DUE 11-27-2012 BEO |
| Fixed Income | 260,000 | 234,296.66 HUMANA INC HUMANA INCYIELD TO MATURITY 7.214 7.2% DUE 06-15-2018/06-05-2008 BEO |
| Fixed Income | 200,000 | 180,228.20 HUMANA INC HUMANA INCYIELD TO MATURITY 7.214 7.2% DUE 06-15-2018/06-05-2008 BEO |
| Fixed Income | 250,000 | 200,074.50 HUMANA INC SR NT 8.15% DUE 06-15-2038/06-05-2008 REG |
| Fixed Income | 180,000 | 195,089.22 HYDRO-QUEBEC BOND 6.3% DUE 05-11-2011 REG |
| Fixed Income | 139,535 | 142,559.46 HYUNDAI AUTO 5.03999996185% DUE 01-17-2012 |
| Fixed Income | 5,269,794 | 200,884.55 I/O CMO CWMBMS INC SER 2006-OA2 CL X-1P DUE 05-20-2046 REG |
| Fixed Income | 2,174,257 | 0.00 I/O CMO HARBORVIEW MTG LN TR 2005-1 MTG PASSTHRU CTF CL X 03-19-2035 REG |
| Fixed Income | 3,927,218 | 196,675.08 I/O CMO HARBORVIEW MTG LN TR 2005-10 MTGPASSTHRU CTF CL X 11-19-2035 REG |
| Fixed Income | 1,253,164 | 10,965.18 I/O CMO INDIYMAC MBS INC SER 2004-AR14 CLX2 DUE 01-25-2035 BEO |
| Fixed Income | 72,697 | 3,243.14 I/O CMO OMI TR 2002-B SR/SUB PASSTHRU CTF CL A-IO 05-15-2010 BEO |
| Fixed Income | 22,209 | 388.65 I/O CMO WAMU MTG PASS-THROUGH CTFS SER 2006-AR5 TR CL X 06-25-2046 REG |
| Fixed Income | 33,047,269 | 165,236.34 I/O CMO WAMU MTG PASS-THROUGH CTFS SER 2007-OA3 CL CX-PPP 04-25-2047 BEO |
| Fixed Income | 0 | 0.00 I/O FNMA FR CMO 25/08/2037 USD1000 'BI' 2007-75 |
| Fixed Income | 362,933 | 15,620.64 I/O GNMA 2002-88 REMIC PASSTHRU CTF CL 06-20-2031 |
| Fixed Income | 334,166 | 24,140.18 I/O GNMA 2003-028 REMIC TR CTF CL LI 02-20-2032 |
| Fixed Income | 378,000 | 1,544.21 I/O OMI TR SER 2001-D CL AIO 08-15-2009 |
| Fixed Income | 376,279 | 5,026.71 I/O PVTPPL CMO FFCA SECD LENDING CORP SECD FRANCHISE 144A VAR RT 07-18-20 BEO |
| Fixed Income | 18,418,019 | 105,958.86 I/O PVTPPL CMO GS MTG SECS CORP II 2003-C1 CL 144A X-2 1.23434 1-10-40 BEO |
| Fixed Income | 24,754,403 | 121,544.12 I/O PVTPPL CMO LB-UBS COML MTG TR SER 2003-C5 CL XCP 144A 1.358 7-16-10 BEO |
| Fixed Income | 4,100,000 | 3,977,934.80 ICI WILMINGTON INC GTD NT 5.625% DUE 12-01-2013 REG |
| Fixed Income | 150,000 | 55,500.00 ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2008 BEO |
| Fixed Income | 20,926 | 12,537.31 IMPAC CMB TR 2003-4 COLL ASSET BKD BD CL1-A-1 VAR 10-25-2033 BEO |
| Fixed Income | 4,400,000 | 4,452,549.20 INC BK N V NETH ST CR GTEE SCHEME GTD GLOBAL NT 144A 2.625 DUE 02-09-2012 REG |
| Fixed Income | 0 | 421.36 Indonesian rupiah - Cash |
| Fixed Income | 63,196 | 44,083.67 INDIYMAC ABS INC INABS 2005-C HOME EQUITYMTG LN ASSET 10-25-2035 REG |
| Fixed Income | 1,300,000 | 23,570.40 INF SWAP / 1.9475% 15/03/2012 SWU000700 |
| Fixed Income | -200,000 | -7,162.22 INF SWAP 10/09/2027 SWU006343 |
| Fixed Income | -600,000 | 0.00 INF SWAP 14/12/2017 SWU0999R1 |
| Fixed Income | -1,300,000 | 0.00 INF SWAP 15/03/2012 SWU000700 |
| Fixed Income | 1,600,000 | 40,833.72 INF SWAP 15/12/2011 SWP084775 |
| Fixed Income | -300,000 | 0.00 INF SWAP 19/12/2017 SWU045002 |

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|--------------|-------------|--|
| Fixed Income | -1,300,000 | 0.00 INF SWAP 30/03/2012 SWU001039 |
| Fixed Income | 300,000 | 7,828.30 INF SWAP GBP UK RPI / 3.1825% RBOSUS33 19/12/2017 SWU045002 |
| Fixed Income | 600,000 | 22,121.41 INF SWAP GBP UK RPI / 3.25% BZWLUS31 14/12/2017 SWU0999R1 |
| Fixed Income | 280,000 | 281,392.44 INGERSOLL-RAND 6% DUE 08-15-2013 |
| Fixed Income | 250,000 | 250,059.00 INGERSOLL-RAND 6.875% DUE 08-15-2018 |
| Fixed Income | 2,425,000 | 2,424,272.50 INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00005 1.30438 05-20-14 |
| Fixed Income | 80,000 | 95,622.16 INTERNATIONAL BUSINESS MACHS CORP 7.625%DUE 10-15-2018 BEO |
| Fixed Income | 1,800,000 | 1,810,891.80 INTERNATIONAL BUSINESS MACHS CORP IBM FLOAT JS X01535 DUE 07-28-2011 BEO |
| Fixed Income | 250,000 | 224,094.50 INTERNATIONAL LEASE FIN CORP NT 4.875% DUE 09-01-2010 BEO |
| Fixed Income | 540,000 | 573,298.02 INTL BUSINESS MACHS CORP BD 5.7 DUE 09-14-2017 BEO |
| Fixed Income | 35,000 | 32,518.29 INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00572 VAR RT DUE 01-15-2010 |
| Fixed Income | 2,000,000 | 1,553,818.00 INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00582 5.55 DUE 09-05-2012 |
| Fixed Income | 5,000,000 | 3,902,760.00 INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00585 5.35 DUE 03-01-2012 |
| Fixed Income | 16,100,000 | 652,347.85 IRO USD C 3.60 SW2 RBS 317U169A7 |
| Fixed Income | 4,400,000 | 75,931.77 IRS /12.78% 04/01/2010 SWP002637 |
| Fixed Income | 1,800,000 | 34,891.60 IRS /12.948% 04/01/2010 SWP089758 |
| Fixed Income | 6,200,000 | 0.00 IRS 0 / 10.575% UBSGBFIL 02/01/2012 SWU005071 |
| Fixed Income | 14,500,000 | -1,334,913.50 IRS 01-07-2018 BRS624MU6 |
| Fixed Income | 26,900,000 | -805,386.00 IRS 01-08-2010 BRS628UC8 |
| Fixed Income | -16,400,000 | -482,917.68 IRS 01-08-2010 BRS628UC8 |
| Fixed Income | 2,400,000 | -196,401.60 IRS 01-08-2018 BRS628TR7 |
| Fixed Income | 2,400,000 | -145,960.80 IRS 01-28-2019 BRS7R2QC7 |
| Fixed Income | -3,300,000 | -232,713.36 IRS 01-30-2019 BRS7RELH5 |
| Fixed Income | -6,200,000 | -83,210.28 IRS 02/01/2012 SWU005071 |
| Fixed Income | -5,300,000 | 0.00 IRS 02/01/2012 SWU006061 |
| Fixed Income | -1,000,000 | 0.00 IRS 02/01/2012 SWU059755 |
| Fixed Income | 18,400,000 | 0.00 IRS 02-01-2013 BRS6EM7H9 |
| Fixed Income | 14,500,000 | 0.00 IRS 02-01-2013 BRS6EMMH2 |
| Fixed Income | -6,500,000 | 0.00 IRS 02-04-2013 BRS6EX8A9 |
| Fixed Income | 21,000,000 | -2,136,078.00 IRS 02-16-2012 BRS3BTUR6 |
| Fixed Income | -1,000,000 | 0.00 IRS 03-04-2011 BRS7W1ZG4 |
| Fixed Income | 1,400,000 | 0.00 IRS 03-10-2019 BRS7WRHE2 |
| Fixed Income | -400,000 | 0.00 IRS 03-10-2019 BRS7WRHE2 |
| Fixed Income | -4,400,000 | 0.00 IRS 04/01/2010 SWP002637 |
| Fixed Income | -2,000,000 | 0.00 IRS 04/01/2010 SWP048796 |
| Fixed Income | -1,800,000 | 0.00 IRS 04/01/2010 SWP089758 |
| Fixed Income | -2,000,000 | 0.00 IRS 04/01/2010 SWU004686 |
| Fixed Income | -2,500,000 | -57,886.75 IRS 04-16-2014 BRS82NCN7 |
| Fixed Income | -14,800,000 | 0.00 IRS 04-22-2011 BRS83WN38 |
| Fixed Income | -6,500,000 | 0.00 IRS 04-23-2014 BRS84Z214 |
| Fixed Income | 5,900,000 | 0.00 IRS 04-24-2013 BRS6WFXK8 |
| Fixed Income | -600,000 | 0.00 IRS 04-24-2019 BRS84AYD1 |
| Fixed Income | -4,865,000 | -26,609.45 IRS 05/05/2011 BRS85RFR3 |
| Fixed Income | -5,700,000 | 0.00 IRS 05-21-2011 BRS88B0T7 |
| Fixed Income | -27,100,000 | -61,527.84 IRS 05-29-2011 BRS89B8K7 |
| Fixed Income | -14,890,000 | -82,550.55 IRS 06/05/2011 BRS85W5Z5 |
| Fixed Income | -2,400,000 | 0.00 IRS 06-17-2011 SWU0268H7 |
| Fixed Income | -4,500,000 | 0.00 IRS 06-17-2011 SWU0340D8 |
| Fixed Income | -2,400,000 | 0.00 IRS 06-17-2011 SWU0341D7 |
| Fixed Income | -5,000,000 | 0.00 IRS 06-17-2011 SWU0747D7 |
| Fixed Income | -6,900,000 | 0.00 IRS 06-24-2016 SWU0739L9 |
| Fixed Income | -5,300,000 | -530,233.20 IRS 07-01-2018 BRS73G329 |
| Fixed Income | -9,300,000 | 0.00 IRS 07-12-2009 BRS2GFVT8 |
| Fixed Income | 7,000,000 | 0.00 IRS 07-12-2012 BRS4BCSV5 |
| Fixed Income | 10,600,000 | 0.00 IRS 07-14-2010 BRS2GR1S7 |
| Fixed Income | -6,600,000 | 0.00 IRS 07-14-2010 BRS2GR1S7 |
| Fixed Income | 15,600,000 | -1,932,309.60 IRS 07-16-2012 BRS4BY8Y3 |
| Fixed Income | -5,070,000 | -317,414.96 IRS 08-28-2010 BRS4SMRA2 |
| Fixed Income | 3,200,000 | -151,324.80 IRS 09-19-2013 BRS7BB0U2 |
| Fixed Income | 8,200,000 | -1,059,456.40 IRS 09-19-2017 BRS4YZLP9 |
| Fixed Income | 14,500,000 | 0.00 IRS 09-27-2012 BRS50LX55 |
| Fixed Income | -800,000 | 0.00 IRS 09-29-2009 SWU049947 |
| Fixed Income | -15,600,000 | 0.00 IRS 09-29-2009 SWU049954 |
| Fixed Income | -13,600,000 | 0.00 IRS 09-29-2009 SWU049970 |
| Fixed Income | -2,000,000 | 0.00 IRS 10-15-2010 SWP043649 |
| Fixed Income | -3,900,000 | 0.00 IRS 10-15-2010 SWP043649 |
| Fixed Income | -8,600,000 | -1,153,665.06 IRS 10-15-2017 BRS58MJU6 |
| Fixed Income | -8,000,000 | 0.00 IRS 10-16-2011 BRS2VEWE6 |
| Fixed Income | 12,400,000 | 0.00 IRS 11-07-2010 BRS2YELC9 |
| Fixed Income | -1,300,000 | -47,810.49 IRS 11-07-2018 BRS7H3NE5 |
| Fixed Income | 7,000,000 | 0.00 IRS 11-21-2011 BRS308MJ1 |
| Fixed Income | -5,000,000 | 0.00 IRS 11-21-2011 BRS308MJ1 |
| Fixed Income | 20,100,000 | 0.00 IRS 12-11-2009 BRS5TRHL4 |

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|--------------|-------------|---------------|-------------------------------|---------------------------------|--|
| Fixed Income | -12,300,000 | 0.00 | IRS 12-11-2009 | BRS5TRHL4 | |
| Fixed Income | 11,500,000 | 0.00 | IRS 12-12-2009 | BRS5URF34 | |
| Fixed Income | -7,000,000 | 0.00 | IRS 12-12-2009 | BRS5URF34 | |
| Fixed Income | -40,300,000 | 0.00 | IRS 12-16-2010 | SWU0925H2 | |
| Fixed Income | -2,900,000 | 0.00 | IRS 12-16-2014 | SWU0510L4 | |
| Fixed Income | -10,200,000 | -1,271,053.62 | IRS 12-17-2028 | SWU0300E4 | |
| Fixed Income | -1,900,000 | -236,764.89 | IRS 12-17-2028 | SWU0529E9 | |
| Fixed Income | -8,600,000 | -1,071,672.66 | IRS 12-17-2028 | SWU0551E0 | |
| Fixed Income | -13,000,000 | -1,619,970.30 | IRS 12-17-2028 | SWU0728F5 | |
| Fixed Income | -37,600,000 | -81,794.18 | IRS 15/06/2011 | SWU0840K7 | |
| Fixed Income | -2,500,000 | -49,370.02 | IRS 15/06/2013 | SWU0058L2 | |
| Fixed Income | -800,000 | -5,485.99 | IRS 15/09/2011 | SWU0508L8 | |
| Fixed Income | -500,000 | 0.00 | IRS 15/09/2013 | SWU0693G4 | |
| Fixed Income | -2,400,000 | -5,821.94 | IRS 17/12/2013 | SWU0207J7 | |
| Fixed Income | -10,200,000 | -24,743.26 | IRS 17/12/2013 | SWU0718H3 | |
| Fixed Income | -5,200,000 | -12,614.21 | IRS 17/12/2013 | SWU0876H1 | |
| Fixed Income | -400,000 | -970.32 | IRS 17/12/2013 | SWU0968H0 | |
| Fixed Income | -1,700,000 | 0.00 | IRS 18/03/2014 | SWU0664G9 | |
| Fixed Income | -2,500,000 | 0.00 | IRS 18/03/2014 | SWU0741G6 | |
| Fixed Income | -7,200,000 | 0.00 | IRS 18/03/2014 | SWU0794G2 | |
| Fixed Income | -1,200,000 | 0.00 | IRS 18/03/2014 | SWU0809G5 | |
| Fixed Income | -500,000 | 0.00 | IRS 18/03/2014 | SWU0812G0 | |
| Fixed Income | -2,400,000 | 0.00 | IRS 18/06/2013 | SWU0725C5 | |
| Fixed Income | -1,600,000 | 0.00 | IRS 19/12/2009 | SWU0923A9 | |
| Fixed Income | -3,700,000 | 0.00 | IRS 19/12/2012 | SWU0757A0 | |
| Fixed Income | -4,100,000 | 0.00 | IRS 19/12/2012 | SWU0762A3 | |
| Fixed Income | -200,000 | 0.00 | IRS 19/12/2012 | SWU0965B6 | |
| Fixed Income | -5,500,000 | -43,925.17 | IRS 19/12/2023 | SWU0094L8 | |
| Fixed Income | -9,400,000 | -75,072.11 | IRS 19/12/2023 | SWU0123L3 | |
| Fixed Income | -5,400,000 | -229,593.11 | IRS 19/12/2028 | SWU0352J0 | |
| Fixed Income | -2,400,000 | -19,275.84 | IRS 19/12/2028 | SWU0368H6 | |
| Fixed Income | -2,800,000 | -119,048.28 | IRS 19/12/2028 | SWU0415J5 | |
| Fixed Income | -2,000,000 | -85,034.49 | IRS 19/12/2028 | SWU0417J3 | |
| Fixed Income | -1,400,000 | -59,524.14 | IRS 19/12/2028 | SWU0433J3 | |
| Fixed Income | -3,800,000 | -30,520.08 | IRS 19/12/2028 | SWU0938J3 | |
| Fixed Income | 1,600,000 | 60,408.31 | IRS 6M LIBOR / 6.0% | 19/12/2009SWU0923A9 | |
| Fixed Income | 4,100,000 | 632,240.98 | IRS 6M LIBOR / 6.0% | BZWLUS31 19/12/2012 SWU0762A3 | |
| Fixed Income | 200,000 | 30,841.02 | IRS 6M LIBOR / 6.0% | CITIBANKNY19/12/2012 SWU0965B6 | |
| Fixed Income | 3,700,000 | 570,558.93 | IRS 6M LIBOR / 6.0% | DEUTSCHEDE19/12/2012 SWU0757A0 | |
| Fixed Income | 37,600,000 | 0.00 | IRS AUD 3M BBR / 3M 4.5% | DEUTGB2L 15/06/2011 SWU0840K7 | |
| Fixed Income | 2,500,000 | 0.00 | IRS AUD 6M BBR / 6M 5.0% | DEUTGB2L 15/06/2013 SWU0058L2 | |
| Fixed Income | 14,890,000 | 0.00 | IRS AUD DEUTGB2L 06/05/2011 | BRS85W5Z5 | |
| Fixed Income | 4,865,000 | 0.00 | IRS AUD DEUTSCHEUS 05/05/2011 | BRS85RFR3 | |
| Fixed Income | 2,000,000 | 33,746.30 | IRS BRL 0 LIBOR / 12.67% | MSCSUS33 04/01/2010 SWU004686 | |
| Fixed Income | 5,300,000 | 45,052.70 | IRS BRL 1DBBR/ZERO 11.98% | MLPFUS31 02/01/2012 SWU006061 | |
| Fixed Income | 300,000 | 11,304.20 | IRS BRL 1DBBR/ZERO 14.765% | 02/01/2012 SWU022084 | |
| Fixed Income | 1,000,000 | 37,680.73 | IRS BRL 1DBBR/ZERO 14.765% | MLPFUS31 02/01/2012 SWU059755 | |
| Fixed Income | 2,000,000 | 36,482.40 | IRS BRL LIBOR/12.41% | 04/01/2010 SWP048796 | |
| Fixed Income | 9,400,000 | 0.00 | IRS CAD 3M BBR / 6M 5.8% | ROYCCAM3 19/12/2023 SWU0123L3 | |
| Fixed Income | 5,400,000 | 0.00 | IRS CAD 3M LIBOR / 6M 5.0% | 19/12/2028 SWU0352J0 | |
| Fixed Income | 2,000,000 | 0.00 | IRS CAD 3M LIBOR / 6M 5.0% | CHASUS33 19/12/2028 SWU0417J3 | |
| Fixed Income | 2,800,000 | 0.00 | IRS CAD 3M LIBOR / 6M 5.0% | MLCOUS33 19/12/2028 SWU0415J5 | |
| Fixed Income | 1,400,000 | 0.00 | IRS CAD 3M LIBOR / 6M 5.0% | ROYALBKLDN 19/12/2028 SWU0433J3 | |
| Fixed Income | 2,400,000 | 0.00 | IRS CAD 3M LIBOR / 6M 5.75% | CHASUS33 19/12/2028 SWU0368H6 | |
| Fixed Income | 5,500,000 | 0.00 | IRS CAD 3M LIBOR / 6M 5.8% | CHASUS33 19/12/2023 SWU0094L8 | |
| Fixed Income | 3,800,000 | 0.00 | IRS CAD BBR / 3M 5.75% | ROYALBKLDN 19/12/2028 SWU0938J3 | |
| Fixed Income | 1,700,000 | 184,666.57 | IRS EUR 18/03/2014 | SWU0664G9 | |
| Fixed Income | 2,000,000 | 112,006.66 | IRS EUR ZERO 0.0%/LIBOR | BZWLUS31 15/10/2010 SWP043649 | |
| Fixed Income | 3,900,000 | 218,412.98 | IRS EUR ZERO 0.0%/LIBOR | BZWLUS31 15/10/2010 SWP043649 | |
| Fixed Income | 2,400,000 | 237,174.08 | IRS GBP 6M / 5.0% | MORGANUS 18/06/2013 SWU0725C5 | |
| Fixed Income | 800,000 | 0.00 | IRS GBP 6M LIBOR / 6M 3.0% | 15/09/2011 SWU0508L8 | |
| Fixed Income | 10,200,000 | 0.00 | IRS GBP 6M LIBOR / 6M 3.5% | 17/12/2013 SWU0718H3 | |
| Fixed Income | 5,200,000 | 0.00 | IRS GBP 6M LIBOR / 6M 3.5% | BZWLUS31 17/12/2013 SWU0876H1 | |
| Fixed Income | 2,400,000 | 0.00 | IRS GBP 6M LIBOR / 6M 3.5% | JPMORGANUS 17/12/2013 SWU0207J7 | |
| Fixed Income | 400,000 | 0.00 | IRS GBP 6M LIBOR / 6M 3.5% | MSCSUS33 17/12/2013 SWU0968H0 | |
| Fixed Income | 2,500,000 | 281,887.22 | IRS GBP 6M LIBOR / 6M 5.0% | DEUTGB2L 18/03/2014 SWU0741G6 | |
| Fixed Income | 7,200,000 | 811,835.19 | IRS GBP 6M LIBOR / 6M 5.0% | DEUTSCHEDE 18/03/2014 SWU0794G2 | |
| Fixed Income | 1,200,000 | 158,535.74 | IRS GBP 6M LIBOR / 6M 5.25% | RBOSAU2S 18/03/2014 SWU0809G5 | |
| Fixed Income | 500,000 | 66,056.56 | IRS GBP 6ML LIBOR / 6M 5.25% | GSAMSGS1 18/03/2014 SWU0812G0 | |
| Fixed Income | 500,000 | 59,274.17 | IRS GBP 6MLIBOR/6M 5.1% | RBOSAU2S 15/09/2013 SWU0693G4 | |
| Fixed Income | 5,900,000 | 294,120.90 | IRS USD 04-24-2013 | BRS6WFXK8 | |
| Fixed Income | 14,500,000 | 0.00 | IRS USD 07/01/2018 | BRS624MU6 | |
| Fixed Income | 26,900,000 | 0.00 | IRS USD 08/01/2010 | BRS628UC8 | |

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|--------------|-------------|--------------|--|---|
| Fixed Income | 5,000,000 | 234,063.50 | IRS USD 3M LIBOR / 4.0% 17/06/2011 | SWU0747D7 |
| Fixed Income | 2,400,000 | 112,350.48 | IRS USD 3M LIBOR / 4.0% DEUTSCHEDE | 17/06/2011 SWU0341D7 |
| Fixed Income | 4,500,000 | 210,657.15 | IRS USD 3M LIBOR / 4.0% RBOSGB2S | 17/06/2011 SWU0340D8 |
| Fixed Income | 40,300,000 | 634,995.01 | IRS USD 3M LIBOR / 6M 3.0% RBOSGB2LXXX | 16/12/2010 SWU0925H2 |
| Fixed Income | 6,900,000 | 23,865.72 | IRS USD 3M LIBOR / 6M 3.5% DEUTGB22 | 24/06/2016 SWU0739L9 |
| Fixed Income | 18,400,000 | 981,824.00 | IRS USD 3MLIBOR/3.617% BZWLUS31 | 02-01-2013 BRS6EM7H9 |
| Fixed Income | 14,500,000 | 1,380,197.00 | IRS USD 3MLIBOR/4.899% BZWLUS31 | 09-27-2012 BRS50LX55 |
| Fixed Income | 7,000,000 | 848,820.00 | IRS USD 3MLIBOR/5.503% 07-12-2012 | BRS4BCSV5 |
| Fixed Income | 27,100,000 | 0.00 | IRS USD 3MLIBOR/6M 1.3385% DEUTSCHEUS | 29/05/2011 BRS89B8K7 |
| Fixed Income | 14,800,000 | 37,395.16 | IRS USD 3MLIBOR/6M 1.515% CRESUS33 | 22/04/2011 BRS83WN38 |
| Fixed Income | 1,000,000 | 9,632.10 | IRS USD 3MLIBOR/6M 1.615% DEUTSCHEUS | 04/03/2011 BRS7W1ZG4 |
| Fixed Income | 3,300,000 | 0.00 | IRS USD 3MLIBOR/6M 2.74407% CSFPGB2L | 30/01/2019 BRS7RELH5 |
| Fixed Income | 6,500,000 | 326,362.40 | IRS USD 3MLIBOR/6M 3.54% GOLDUS33 | 04/02/2013 BRS6EX8A9 |
| Fixed Income | 12,300,000 | 206,664.60 | IRS USD 3MLIBOR/6M 4.05% BARCLAYLN | 11/12/2009 BRS5TRHL4 |
| Fixed Income | 7,000,000 | 121,216.20 | IRS USD 3MLIBOR/6M 4.105% GOLDUS33 | 12/12/2009 BRS5URF34 |
| Fixed Income | 5,000,000 | 401,149.00 | IRS USD 3MLIBOR/6M 5.025% BARCLAYLN | 21/11/2011 BRS308MJ1 |
| Fixed Income | 7,000,000 | 561,603.00 | IRS USD 3MLIBOR/6M 5.025% BZWLUS31 | 11-21-2011 BRS308MJ1 |
| Fixed Income | 12,400,000 | 746,318.80 | IRS USD 3MLIBOR/6M 5.158% 11-07-2010 | BRS2YELC9 |
| Fixed Income | 8,000,000 | 697,994.40 | IRS USD 3MLIBOR/6M 5.229% BARCLAYLN | 16/10/2011 BRS2VEWE6 |
| Fixed Income | 9,300,000 | 235,731.75 | IRS USD 3MLIBOR/6M 5.632% BARCLAYLN | 12/07/2009 BRS2GVFT8 |
| Fixed Income | 6,600,000 | 477,845.28 | IRS USD 3MLIBOR/6M 5.639% BARCLAYLN | 14/07/2010 BRS2GR1S7 |
| Fixed Income | 10,600,000 | 767,440.00 | IRS USD 3MLIBOR/6M 5.639% BZWLUS31 | 07-14-2010 BRS2GR1S7 |
| Fixed Income | 2,400,000 | 0.00 | IRS USD 4.4575% / 3M LIBOR 08/01/2018 | BRS628TR7 |
| Fixed Income | 21,000,000 | 0.00 | IRS USD 5.2024%/3MLIBOR 02-16-2012 | BRS3BTUR6 |
| Fixed Income | 15,600,000 | 0.00 | IRS USD 5.58875%/3MLIBOR 07-16-2012 | BRS4BY8Y3 |
| Fixed Income | 1,400,000 | 70,851.20 | IRS USD 6M 3.1%/3MLIBOR BZWLUS31 | 03-10-2019 BRS7WRHE2 |
| Fixed Income | 16,400,000 | 0.00 | IRS USD 6M 3.565%/3MLIBOR BARCLAYLN | 08/01/2010 BRS628UC8 |
| Fixed Income | 3,200,000 | 0.00 | IRS USD 6M 3.6325% / 3M LIBORDEUTSCHEDE | 19/09/2013 BRS7BB0U2 |
| Fixed Income | 1,300,000 | 0.00 | IRS USD 6M 4.1%/3MLIBOR BARCGB33XXX | 07/11/2018 BRS7H3NE5 |
| Fixed Income | 5,300,000 | 0.00 | IRS USD 6M 4.68%/3MLIBOR DEUTSCHEUS | 01/07/2018 BRS73G329 |
| Fixed Income | 5,070,000 | 0.00 | IRS USD 6M 4.982%/3MLIBOR GOLDUS33 | 28/08/2010 BRS4SMRA2 |
| Fixed Income | 13,000,000 | 0.00 | IRS USD 6M 5.0% / 3M LIBOR 17/12/2028 | SWU0728F5 |
| Fixed Income | 10,200,000 | 0.00 | IRS USD 6M 5.0% / 3M LIBOR MSCUS33 | 17/12/2028 SWU0300E4 |
| Fixed Income | 8,600,000 | 0.00 | IRS USD 6M 5.0% / 3M LIBOR BZWLUS31 | 17/12/2028 SWU0551E0 |
| Fixed Income | 1,900,000 | 0.00 | IRS USD 6M 5.0% / 3M LIBOR CITIBANKNY | 17/12/2028 SWU0529E9 |
| Fixed Income | 8,600,000 | 0.00 | IRS USD 6M 5.3075%/3MLIBOR BARCLAYLN | 15/10/2017 BRS58MJU6 |
| Fixed Income | 400,000 | 17,151.48 | IRS USD BARCGB33XXX 10/03/2019 | BRS7WRHE2 |
| Fixed Income | 600,000 | 31,035.66 | IRS USD BARCLAYLN 24/04/2019 | BRS84AYD1 |
| Fixed Income | 8,200,000 | 0.00 | IRS USD BZWLUS31 09-19-2017 | BRS4YZLP9 |
| Fixed Income | 20,100,000 | 337,720.20 | IRS USD BZWLUS31 12-11-2009 | BRS5TRHL4 |
| Fixed Income | 6,500,000 | 135,246.80 | IRS USD CSFPGB2L 23/04/2014 | BRS842Z14 |
| Fixed Income | 2,500,000 | 0.00 | IRS USD DEUTSCHEUS 16/04/2014 | BRS82NCN7 |
| Fixed Income | 2,400,000 | 0.00 | IRS USD GOLDUS33 01-28-2019 | BRS7R2QC7 |
| Fixed Income | 5,700,000 | 20,090.22 | IRS USD GOLDUS33 21/05/2011 | BRS88B0T7 |
| Fixed Income | 14,500,000 | 762,801.50 | IRS USD GSILGB2L 02-01-2013 | BRS6EMMH2 |
| Fixed Income | 11,500,000 | 199,134.00 | IRS USD GSILGB2L 12-12-2009 | BRS5URF34 |
| Fixed Income | 2,400,000 | 118,751.04 | IRS USD MLPFUS31 17/06/2011 | SWU0268H7 |
| Fixed Income | 2,900,000 | 89,157.60 | IRS USD RBOSGB2R 16/12/2014 | SWU0510L4 |
| Fixed Income | 800,000 | 39,094.32 | IRS USD ZERO 4.0% / 29/09/2009 | SWU049947 |
| Fixed Income | 15,600,000 | 762,339.24 | IRS USD ZERO 4.0%/ MLCSUS33 29/09/2009 | SWU049954 |
| Fixed Income | 13,600,000 | 664,603.44 | IRS USD ZERO 4.0%/ RBOSGB2R 29/09/2009 | SWU049970 |
| Fixed Income | -1,000,000 | 0.00 | IRSEUR2.09%/FRCPX 10-15-2010 | |
| Fixed Income | 1,000,000 | 48,301.94 | IRSEYR2.09%/FRCPX IRSEURFCPXTOB%BPS | 15/10/2010(SWP043706) |
| Fixed Income | 400,000 | 415,649.20 | ISR ST AID-ISRAEL 5.5 DUE 09-18-2033 | REG |
| Fixed Income | 875,000 | 937,295.63 | ISRAEL ST GOVT GUAR 5.5% DUE 04-26-2024 | REG |
| Fixed Income | 2,050,000 | 2,191,771.85 | ISRAEL ST GTD NT CL 1-A 5.5% DUE | 09-18-2023 REG |
| Fixed Income | 2,200,000 | 2,199,208.00 | ISTITUTO BANCARIO SAN PAOLO DI TORINO | ISSAN PAOLO IMI NY 3.31188 06-09-2010 |
| Fixed Income | 200,000 | 206,255.40 | J P MORGAN CHASE & CO GLOBAL SUB NT | 5.75 DUE 01-02-2013 BEO |
| Fixed Income | 810,000 | 439,301.45 | J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE | DUE 09-30-2034/09-30-2014 REG |
| Fixed Income | 3,500,000 | 2,646,521.50 | J P MORGAN CHASE COML MTG SECS TR 2007-CMTG | PASSTHRU CTF CL A-4 2-12-49 |
| Fixed Income | 3,180,000 | 1,682,693.82 | J P MORGAN MTG ACQUISITION TR 2007-CH1 | ASSET BACKED CTF CL AF-6 11-25-2036 REG |
| Fixed Income | 3,000,691 | 2,600,407.50 | J P MORGAN MTG ACQUISITION TR 2007-CH5 | ASSET BACKED CTF CL A-2 05-25-2037 REG |
| Fixed Income | 40,000,000 | 359,456.66 | JAPAN 1.2% BDS 10/12/2017 JPY INDEX | LINKED |
| Fixed Income | 430,000,000 | 3,936,022.44 | JAPAN(GOVT OF) 0.8%-IDX/LKD 10/12/15 | JPY'6 |
| Fixed Income | 170,000,000 | 1,548,338.94 | JAPAN(GOVT OF) I/L 1.1% BDS 10/12/16 | JPY'10' INDEX LINKED |
| Fixed Income | 0 | 0.01 | Japanese yen - Cash | |
| Fixed Income | 0 | 10.16 | Japanese yen - Cash | |
| Fixed Income | 0 | 87,754.90 | Japanese yen - Cash | |
| Fixed Income | 0 | 150,444.58 | Japanese yen - Cash | |
| Fixed Income | 0 | 337,265.27 | Japanese yen - Cash | |
| Fixed Income | 0 | 653,851.66 | Japanese yen - Cash | |
| Fixed Income | 0 | -4,560.28 | Japanese yen - Cash | |
| Fixed Income | 0 | 353,005.75 | Japanese yen - Cash | |

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| Fixed Income | 0 | 0.38 Japanese yen - Cash |
| Fixed Income | 0 | 0.01 Japanese yen - Cash |
| Fixed Income | 0 | 26,317.04 Japanese yen - Cash |
| Fixed Income | 0 | 164,115.69 Japanese yen - Cash |
| Fixed Income | 0 | 12,505.77 Japanese yen - Cash |
| Fixed Income | 0 | 5,052.81 Japanese yen - Cash |
| Fixed Income | 0 | 0.02 Japanese yen - Cash |
| Fixed Income | 0 | 197,739.69 Japanese yen - Cash |
| Fixed Income | 0 | 19,199.88 Japanese yen - Cash |
| Fixed Income | 0 | 4,050.80 Japanese yen - Cash |
| Fixed Income | 0 | 5,771,643.26 Japanese yen - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 243,215.45 Japanese yen - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 717,787.02 Japanese yen - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 8,692,734.46 Japanese yen - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 7,825,557.12 Japanese yen - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 163,788.87 Japanese yen - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 61,043.40 Japanese yen - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -649,349.04 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -11,545,567.12 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -403,614.95 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -18,066.33 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -358,822.62 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -3,903,281.63 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -98,087.25 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -26,317.04 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -12,505.78 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -5,052.80 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -22,887.02 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -19,199.89 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -4,050.49 Japanese yen - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -238,478.01 Japanese yen - Pending Trade Purchases |
| Fixed Income | 0 | -163,788.34 Japanese yen - Pending Trade Purchases |
| Fixed Income | 0 | -134,742.79 Japanese yen - Pending Trade Purchases |
| Fixed Income | 0 | -468,492.51 Japanese yen - Pending Trade Purchases |
| Fixed Income | 0 | 649,349.04 Japanese yen - Pending Trade Sales |
| Fixed Income | 0 | 289,127.17 Japanese yen - Pending Trade Sales |
| Fixed Income | 0 | 98,086.08 Japanese yen - Pending Trade Sales |
| Fixed Income | 0 | 52,467.75 Japanese yen - Pending Trade Sales |
| Fixed Income | 0 | 22,886.75 Japanese yen - Pending Trade Sales |
| Fixed Income | 0 | 0.00 Japanese yen - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Japanese yen - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Japanese yen - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Japanese yen - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Japanese yen - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Japanese yen - Recoverable Taxes |
| Fixed Income | 0 | 0.00 Japanese yen - Recoverable Taxes |
| Fixed Income | 100,000 | 99,197.20 JEFFERIES GROUP 8.5% DUE 07-15-2019 |
| Fixed Income | 400,000 | 294,241.20 JEFFERIES GROUP INC NEW 6.45 DUE 06-08-2027 BEO |
| Fixed Income | 88,634,000 | 874,994.92 JLOC FRN 15/01/2015 |
| Fixed Income | 60,000 | 61,833.60 JOHNS HOPKINS UNIV TAXABLE BD 2009 SER A5.25% DUE 07-01-2019 REG |
| Fixed Income | 80,000 | 85,736.64 JOHNSON & JOHNSON JOHNSON & JOHNSON 5.850 20380 5.85% DUE 07-15-2038 BEO |
| Fixed Income | 50,000 | 53,585.40 JOHNSON & JOHNSON JOHNSON & JOHNSON 5.850 20380 5.85% DUE 07-15-2038 BEO |
| Fixed Income | 70,000 | 69,645.94 JPMORGAN CHASE & 2.125 DUE 12-26-2012 |
| Fixed Income | 60,000 | 59,696.52 JPMORGAN CHASE & 2.125 DUE 12-26-2012 |
| Fixed Income | 80,000 | 80,465.92 JPMORGAN CHASE & 6.3% DUE 04-23-2019 |
| Fixed Income | 160,000 | 160,931.84 JPMORGAN CHASE & 6.3% DUE 04-23-2019 |
| Fixed Income | 1,000,000 | 875,100.00 JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO |
| Fixed Income | 1,095,000 | 958,234.50 JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO |
| Fixed Income | 250,000 | 218,775.00 JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO |
| Fixed Income | 900,000 | 787,590.00 JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO |
| Fixed Income | 1,155,000 | 1,164,844.07 JPMORGAN CHASE & CO FDIC GTD TLGP GTD NT1.65 DUE 02-23-2011 REG |
| Fixed Income | 2,225,000 | 2,236,260.72 JPMORGAN CHASE & CO FDIC GTD TLGP NT 2.2% DUE 06-15-2012 REG |
| Fixed Income | 1,650,000 | 1,658,350.65 JPMORGAN CHASE & CO FDIC GTD TLGP NT 2.2% DUE 06-15-2012 REG |
| Fixed Income | 400,000 | 394,288.00 JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.15 DUE 10-01-2015 BEO |
| Fixed Income | 275,000 | 288,000.62 JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.375 DUE 10-01-2012 BEO |
| Fixed Income | 740,000 | 735,121.18 JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO |
| Fixed Income | 790,000 | 786,175.61 JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 5.125 DUE 09-15-2014 REG |
| Fixed Income | 1,084,000 | 1,086,732.76 JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO |
| Fixed Income | 145,000 | 145,365.55 JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO |
| Fixed Income | 150,000 | 150,378.15 JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO |
| Fixed Income | 410,000 | 356,700.00 JPMORGAN CHASE & CO FORMERLY J P MORGAN NT DUE 09-01-2015 REG |
| Fixed Income | 540,000 | 565,347.60 JPMORGAN CHASE & CO FORMERLY J P MORGAN SR NT 5.6 DUE 06-01-2011 REG |

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| Fixed Income | 650,000 | 632,669.70 JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017 |
| Fixed Income | 3,600,000 | 3,504,016.80 JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017 |
| Fixed Income | 1,175,000 | 1,144,502.87 JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO |
| Fixed Income | 875,000 | 852,289.38 JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO |
| Fixed Income | 1,025,000 | 881,501.02 JPMORGAN CHASE CAP XXV JPM CAP XXV 6.8 DUE 10-01-2037 BEO |
| Fixed Income | 1,025,000 | 881,501.03 JPMORGAN CHASE CAP XXV JPM CAP XXV 6.8 DUE 10-01-2037 BEO |
| Fixed Income | 2,700,000 | 337,500.00 KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT |
| Fixed Income | 1,500,000 | 1,603,447.50 KELLOGG CO KELLOGG CO 5.125% DUE 12-03-2012/12-03-2007 BEO |
| Fixed Income | 740,000 | 686,627.50 KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO |
| Fixed Income | 2,010,000 | 1,961,362.02 KERR MCGEE CORP CRP KMG 7.875 DUE 09-15-2031 BEO |
| Fixed Income | 3,100,000 | 3,269,464.60 KERR MCGEE CORP NT 10/03/2001 6.875 DUE 09-15-2011 BEO |
| Fixed Income | 2,200,000 | 2,239,659.40 KEY BK N A MEDIUM 7% DUE 02-01-2011 |
| Fixed Income | 570,000 | 563,829.18 KEYBANK NATL ASSN CLEV OH MEDIUM TRANCHE# SR 00003 5.5 DUE 09-17-2012 REG |
| Fixed Income | 2,875,000 | 2,901,910.00 KFW GLOBAL NT 2.25% DUE 04-16-2012 REG |
| Fixed Income | 2,125,000 | 2,144,890.00 KFW GLOBAL NT 2.25% DUE 04-16-2012 REG |
| Fixed Income | 195,000 | 191,873.76 KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO |
| Fixed Income | 120,000 | 125,769.48 KINDER MORGAN ENERGY PARTNERS L P NTS NCL 6.75 3-15-11BEO |
| Fixed Income | 515,000 | 550,688.99 KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO |
| Fixed Income | 520,000 | 515,873.80 KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENERGY PARTNERS 6 DUE 020117 |
| Fixed Income | 650,000 | 636,273.30 KINDER MORGAN ENERGY PARTNERS L P KMP 5.95 02/15/18 5.95% DUE 02-15-2018 BEO |
| Fixed Income | 260,000 | 251,859.66 KINDER MORGAN ENERGY PARTNERS L P SR NT 6.95 DUE 01-15-2038 REG |
| Fixed Income | 40,000 | 41,701.04 KINDER MORGAN ENERGY PARTNERS L P SR NT UNSOLICITED 5.85 DUE 09-15-2012 BEO |
| Fixed Income | 5,000 | 5,284.16 KINDER MORGAN INC 6.735% DUE 11-24-2013 BEO |
| Fixed Income | 420,000 | 429,775.08 KONINKLIJKE PHILIPS ELECTRS N V NT 4.625% DUE 03-11-2013 REG |
| Fixed Income | 575,000 | 594,505.73 KRAFT FOODS INC 6.125% DUE 02-01-2018 BEO |
| Fixed Income | 205,000 | 224,837.85 KRAFT FOODS INC 6.75% DUE 02-19-2014 BEO |
| Fixed Income | 35,000 | 36,862.98 KRAFT FOODS INC KRAFT FOODS INC 6.5 DUE 08-11-2017 BEO |
| Fixed Income | 1,065,000 | 1,121,687.82 KRAFT FOODS INC KRAFT FOODS INC 6.5 DUE 08-11-2017 BEO |
| Fixed Income | 645,000 | 679,332.06 KRAFT FOODS INC KRAFT FOODS INC 6.5 DUE 08-11-2017 BEO |
| Fixed Income | 1,500,000 | 1,579,842.00 KRAFT FOODS INC KRAFT FOODS INC 6.5 DUE 08-11-2017 BEO |
| Fixed Income | 600,000 | 634,676.40 KRAFT FOODS INC KRAFT FOODS INC 6.875% DUE 02-01-2038 BEO |
| Fixed Income | 500,000 | 528,023.50 KRAFT FOODS INC NT 7% DUE 08-11-2037 |
| Fixed Income | 2,675,000 | 2,724,918.17 KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 3.5% DUE 03-10-2014 REG |
| Fixed Income | 2,000,000 | 2,037,322.00 KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 3.5% DUE 03-10-2014 REG |
| Fixed Income | 215,000 | 219,943.93 KROGER CO SR NT 5% DUE 04-15-2013 BEO |
| Fixed Income | 1,000,000 | 1,021,733.00 KROGER CO SR NT 6.15% DUE 01-15-2020/01-16-2008 BEO |
| Fixed Income | 50,000 | 44,375.00 L-3 COMMUNICATIONS 5.875% DUE 01-15-2015 |
| Fixed Income | 70,000 | 63,525.00 L-3 COMMUNICATIONS CORP SR SUB NT 6.375%DUE 10-15-2015/10-15-2010 REG |
| Fixed Income | 30,000 | 27,225.00 L-3 COMMUNICATIONS CORP SR SUB NT 6.375%DUE 10-15-2015/10-15-2010 REG |
| Fixed Income | 445,080 | 589,895.62 LANDMARK MORTGAGE 4% MTG BDS 17/06/38 REGS |
| Fixed Income | 1,540,000 | 46,200.00 LANDSBANKI IS HF MED TRM SR BK NTS BTRNCHE #SR00001 6.1 08-25-11 IN DEFAULT |
| Fixed Income | 1,500,000 | 1,565,956.50 LANDWIRTSCHAFTLICHE RENTENBANK NT 4.125%DUE 07-15-2013 REG |
| Fixed Income | 1,375,500 | 965,859.59 LAS VEGAS SANDS CORP TRANCHE B TERM LOAN\ DUE 05-15-2014 BEO |
| Fixed Income | 2,426,948 | 2,466,414.79 LB-UBS COML MTG TR FLTG RT 7.95% DUE 05-15-2025 |
| Fixed Income | 2,170,000 | 2,178,050.70 LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO |
| Fixed Income | 1,325,000 | 1,329,915.75 LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO |
| Fixed Income | 1,600,000 | 1,605,936.00 LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO |
| Fixed Income | 300,000 | 301,113.00 LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO |
| Fixed Income | 2,000,000 | 2,857,834.96 LEASEPLAN CORP.NV 3.125% MTN 10/02/12 EUR1000 |
| Fixed Income | 165,000 | 18.15 LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT |
| Fixed Income | 700,000 | 77.00 LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT |
| Fixed Income | 65,000 | 7.15 LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT |
| Fixed Income | 50,000 | 5.00 LEHMAN BROS HLDGS INC BD 6.5 DUE 07-19-2017 BEO BOND IN DEFAULT |
| Fixed Income | 160,000 | 24,388.80 LEHMAN BROS HLDGS INC BOOK ENTRY MTN 5.25 02-06-12 IN DEFAULT |
| Fixed Income | 345,000 | 34.50 LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT |
| Fixed Income | 1,890,000 | 189.00 LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT |
| Fixed Income | 235,000 | 23.50 LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT |
| Fixed Income | 2,190,000 | 323,025.00 LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00609 VAR 01-23-09 BD IN DEFAULT |
| Fixed Income | 8,010,000 | 1,181,475.00 LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00609 VAR 01-23-09 BD IN DEFAULT |
| Fixed Income | 1,500,000 | 225,000.00 LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00777 VAR 5-25-10 BD IN DEFAULT |
| Fixed Income | 900,000 | 135,000.00 LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00777 VAR 5-25-10 BD IN DEFAULT |
| Fixed Income | 310,000 | 45,725.00 LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT |
| Fixed Income | 900,000 | 132,750.00 LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT |
| Fixed Income | 800,000 | 118,000.00 LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT |
| Fixed Income | 2,068,462 | 203,937.98 LEHMAN XS TR SER 2006-GP1 MTG PASSTHRU CTF CL A4-A FLTG RATE 05-25-2046 REG |
| Fixed Income | 4,000,000 | 3,720,000.00 LENNAR CORP 5.95% DUE 10-17-2011 |
| Fixed Income | 10,000 | 8,650.00 LIBERTY MEDIA CORP NEW LIBERTY MEDIA 5.7% DUE 05-15-2013 BEO |
| Fixed Income | 250,000 | 177,519.75 LIMITED BRANDS INC NT 7.6% DUE07-15-2037/07-14-2037 |
| Fixed Income | 240,000 | 151,200.00 LINCOLN NATL CORP IND CAP SECS VAR RT DUE 05-17-2066/05-17-2016 REG |
| Fixed Income | 80,000 | 93,806.48 LOCKHEED MARTIN CORP 7.65 CO GUARNT DUE 05-01-2016 |
| Fixed Income | 1,700,000 | 1,708,209.30 LOEWS CORP SR NT 5.25 DUE 03-15-2016 REG |
| Fixed Income | 51,022 | 32,512.03 LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG |
| Fixed Income | 49,635 | 48,697.91 LONG BEACH MTG LN TR 2006 7 ASSET BKD CTF CL II-A1 FLTG RATE 08-25-2036 REG |

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| Fixed Income | 268,505 | 204,976.65 | LONG BEACH MTG LN TR 2006-11 MTG | PASSTHRU CTF CL II-A1 FLTG 12-25-36 REG |
| Fixed Income | 2,664,557 | 96,747.40 | LONG BEACH MTG LN TR 2006-A CL A-1 VAR | RT 05-25-2036 BEO |
| Fixed Income | 179,177 | 120,535.31 | LONG BEACH MTG LN TR SERIES 2006-WL2 | CLASS-2A3 01-25-2036/10-27-2008 REG |
| Fixed Income | 17,500,000 | 15,142,890.00 | LTD BRANDS INC LTD BRANDS 6.9 DUE | 07-15-2017 BEO |
| Fixed Income | 250,000 | 241,927.75 | MACYS RETAIL HLDGS STEP CPN 8.875% DUE | 07-15-2015 |
| Fixed Income | 0 | 0.01 | Malaysian ringgit - Cash | |
| Fixed Income | 0 | -356,341.32 | Malaysian ringgit - Pending Trade Purchases | |
| Fixed Income | 0 | -76,602.90 | Malaysian ringgit - Pending Trade Purchases | |
| Fixed Income | 55,000 | 53,218.22 | MARATHON OIL CORP 6.6 DUE 10-01-2037 | BEO |
| Fixed Income | 5,300,000 | 5,049,463.70 | MARSH & MCLENNAN COS INC SR NT 5.75% DUE | 09-15-2015/09-16-2005 BEO |
| Fixed Income | 250,000 | 281,329.75 | MARSH & MCLENNAN COS INC SR NT 9.25% DUE | 04-15-2019 REG |
| Fixed Income | 250,000 | 209,899.00 | MASCO CORP NT 6.125% DUE 10-03-2016/10-02-2016 | REG |
| Fixed Income | 1,404,929 | 1,443,401.86 | MASSACHUSETTS RRB SPL PURP TR SER 1999-1CL | AS 7.03% DUE 03-15-2012 BEO |
| Fixed Income | 107,398 | 103,827.62 | MASTR ABS SECS TR 06 NC2 MTG PASSTHRU CTF | CL A-2 FLTG RATE 082536REG |
| Fixed Income | 725,000 | 610,812.50 | MBNA CAP SER A 8.278 COM GUARNT DUE | 12-01-2026/06 BEO |
| Fixed Income | 230,000 | 230,027.14 | MBNA CR CARD MASTER NT TR 2002-8 NT CL | AFLTG RATE 12-15-2011/07-15-2009 BEO |
| Fixed Income | 940,000 | 991,858.86 | MCDONALDS CORP MEDIUM TERM NTS BOOK | ENTRY SR NT 5.35% DUE 03-01-2018 |
| Fixed Income | 80,000 | 86,611.52 | MCDONALDS CORP MEDIUM TERM NTS BOOK | ENTRY SR NT 6.3% DUE 03-01-2038 |
| Fixed Income | 500,000 | 457,514.50 | MCGRAW-HILL COS INC SR NT 6.55 DUE | 11-15-2037 REG |
| Fixed Income | 2,500,000 | 2,497,652.50 | MCKESSON CORP NEW MCKESSON CORP NEW | 5.700 5.7% DUE 03-01-2017 BEO |
| Fixed Income | 180,000 | 202,707.00 | MCKESSON CORP NEW NT 7.5% DUE 02-15-2019 | REG |
| Fixed Income | 250,000 | 275,758.00 | MEDTRONIC INC 6.5% DUE 03-15-2039 | BEO |
| Fixed Income | 1,300,000 | 1,322,873.50 | MERCK & CO INC NT 4% DUE 06-30-2015 | |
| Fixed Income | 555,000 | 564,765.23 | MERCK & CO INC NT 4% DUE 06-30-2015 | |
| Fixed Income | -2,800,000 | 0.00 | MERCK + CO BP GOLDMAN 20MAR15 SWPC75702 | |
| Fixed Income | 2,800,000 | 26,561.64 | MERCK + CO BP GOLDMAN 20MAR15 SWPC75702 | |
| Fixed Income | 950,000 | 884,830.00 | MERNA REINS LTD 2007-1 PRIN AT RISK NT | CL B 144A 3C7 DUE 07-07-2010 BEO |
| Fixed Income | 500,000 | 447,698.50 | MERRILL LYNCH & CO 6.05% DUE 05-16-2016 | |
| Fixed Income | 100,000 | 89,539.70 | MERRILL LYNCH & CO 6.05% DUE 05-16-2016 | |
| Fixed Income | 1,100,000 | 1,264,727.47 | MERRILL LYNCH & CO FR EMTN 05/14 | EUR50000 |
| Fixed Income | 1,230,000 | 968,625.00 | MERRILL LYNCH & CO INC MED TERM NTS | BTRANCHE # TR 00605 VAR 05-18-2017 |
| Fixed Income | 2,100,000 | 1,859,046.00 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BOOK ENTRY MTN 6.4% DUE 08-28-2017 |
| Fixed Income | 500,000 | 442,630.00 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BOOK ENTRY MTN 6.4% DUE 08-28-2017 |
| Fixed Income | 1,100,000 | 917,180.00 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BTR#00597 VAR RT DUE 05-02-2017 |
| Fixed Income | 1,210,000 | 1,177,689.37 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BTRANCHE # TR 00667 5.45 DUE 02-05-2013 |
| Fixed Income | 150,000 | 145,994.55 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BTRANCHE # TR 00667 5.45 DUE 02-05-2013 |
| Fixed Income | 160,000 | 160,226.08 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BTRANCHE # TR 00676 6.15 DUE 04-25-2013 |
| Fixed Income | 55,000 | 55,077.72 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BTRANCHE # TR 00676 6.15 DUE 04-25-2013 |
| Fixed Income | 3,600,000 | 3,332,001.60 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BTRANCHE # TR 00677 6.875 DUE 04-25-2018 |
| Fixed Income | 235,000 | 217,505.66 | MERRILL LYNCH & CO INC MEDIUM TERM NTS | BTRANCHE # TR 00677 6.875 DUE 04-25-2018 |
| Fixed Income | 1,102,000 | 942,265.10 | MERRILL LYNCH & CO INC MTN BTRANCHE # | TR00611 VAR RT DUE 06-06-2017 |
| Fixed Income | 3,200,000 | 3,181,993.60 | MERRILL LYNCH & CO INC MTN FLTG RT | TRANCHE # TR 00686 DUE 05-12-2010 REG |
| Fixed Income | 400,000 | 343,098.40 | MERRILL LYNCH & CO INC SUB NT 5.7% DUE | 05-02-2017 |
| Fixed Income | 4,300,000 | 4,311,364.90 | MERRILL LYNCH & CO INC TR # 00642 | 6.05 MTN 08-15-2012 REG |
| Fixed Income | 152,235 | 149,270.55 | MERRILL LYNCH MTG INVS TR SER 2006-AHL1 | SER 2006-AHL1 CLASS-A2A 05-25-2037 REG |
| Fixed Income | 2,100,000 | 2,092,923.00 | MET LIFE GLOBAL FDG I MEDIUM TE | TRANCHE # TR 00039 VAR RT DUE 06-25-2010 |
| Fixed Income | 250,000 | 254,513.75 | METLIFE INC 6.75% DUE 06-01-2016 | |
| Fixed Income | 710,000 | 722,819.05 | METLIFE INC 6.75% DUE 06-01-2016 | |
| Fixed Income | 360,000 | 257,400.00 | METLIFE INC JR SUB DEB 6.4% DUE | 12-15-2066/12-15-2008 REG |
| Fixed Income | 150,000 | 107,250.00 | METLIFE INC JR SUB DEB 6.4% DUE | 12-15-2066/12-15-2008 REG |
| Fixed Income | 225,000 | 160,875.00 | METLIFE INC JR SUB DEB 6.4% DUE | 12-15-2066/12-15-2008 REG |
| Fixed Income | 1,600,000 | 1,611,374.40 | METLIFE INC SR DEB SECS SER A 6.817% DUE | 08-15-2018 REG |
| Fixed Income | 225,000 | 240,668.33 | METLIFE INC SR DEBT SECS SER B 7.717% DUE | 02-15-2019/02-17-2009 REG |
| Fixed Income | 5,400,000 | 6,419,466.00 | METROPOLITAN TRANSN AUTH N Y DEDICATED | TAX FD 7.336% 11-15-2039 BEO TAXABLE |
| Fixed Income | -100,000 | -6,616.36 | MEX SP JP MORGAN 20 MAR 2016 SWPC46612 | |
| Fixed Income | 100,000 | 0.00 | MEX SP JP MORGAN 20 MAR 2016 SWPC46612 | |
| Fixed Income | 0 | 0.05 | Mexican peso - Cash | |
| Fixed Income | 0 | 3,447.89 | Mexican peso - Cash | |
| Fixed Income | 0 | 0.00 | Mexican peso - Cash | |
| Fixed Income | 0 | -0.48 | Mexican peso - Cash | |
| Fixed Income | 0 | 2,564.37 | Mexican peso - Cash | |
| Fixed Income | 0 | -57,333.82 | Mexican peso - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | -80,138.77 | Mexican peso - Pending Foreign Exchange Sales | |
| Fixed Income | 0 | 57,333.82 | Mexican peso - Pending Trade Sales | |
| Fixed Income | 3,010,738 | 27,247,177.81 | MFO MET W HIGH YIELD BD FUND | |
| Fixed Income | 6,517,289 | 34,932,667.22 | MFO PIMCO DEVELOPING LOCAL MARKETS | |
| Fixed Income | 116,628 | 1,046,155.13 | MFO PIMCO FDS PAPS EMERGING MKTS | PORTFOLIO INSTL CL |
| Fixed Income | 1,543,606 | 847,697.61 | MGM MIRAGE TERM LOAN DUE 10-03-2011 | BEO |
| Fixed Income | 275,000 | 286,055.00 | MIDAMERICAN ENERGY 5.75% DUE 04-01-2018 | |
| Fixed Income | 580,000 | 617,702.90 | MIDAMERICAN ENERGY 5.875% DUE 10-01-2012 | |
| Fixed Income | 275,000 | 265,450.90 | MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 | |
| Fixed Income | 250,000 | 241,319.00 | MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 | |
| Fixed Income | 55,000 | 54,366.29 | MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 | |

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| Fixed Income | 400,000 | 415,137.60 MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 |
| Fixed Income | 275,000 | 285,407.10 MIDAMERICAN ENERGY 6.5% DUE 09-15-2037 |
| Fixed Income | 68,000 | 88,924.96 MOBIL CORP DEB DTD 08/15/1991 8.625% DUE08-15-2021 REG |
| Fixed Income | 205,000 | 154,775.00 MOHEGAN TRIBAL GAMING AUTH SR NT 6.125% DUE 02-15-2013/02-15-2009 REG |
| Fixed Income | 50,000 | 51,801.10 MONSANTO CO NEW MONSANTO CO NEW 5.125% DUE 04-15-2018/04-15-2008 BEO |
| Fixed Income | 752,639 | 554,558.44 MORGAN STAN ABS CAP I INC TR 2007-HE4MTGCTF CL A-2A FLTG02-25-2037REG |
| Fixed Income | 1,480,000 | 1,498,452.64 MORGAN STANLEY 6% DUE 05-13-2014 |
| Fixed Income | 35,000 | 35,436.38 MORGAN STANLEY 6% DUE 05-13-2014 |
| Fixed Income | 230,000 | 232,867.64 MORGAN STANLEY 6% DUE 05-13-2014 |
| Fixed Income | 345,000 | 349,301.46 MORGAN STANLEY 6% DUE 05-13-2014 |
| Fixed Income | 300,000 | 303,740.40 MORGAN STANLEY 6% DUE 05-13-2014 |
| Fixed Income | 284,660 | 271,599.38 MORGAN STANLEY ABS CAP I INC TR 2007-NC1CL A-2A FLT RT 11-25-2036 BEO |
| Fixed Income | 535,000 | 560,448.88 MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO |
| Fixed Income | 2,600,000 | 2,723,676.80 MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO |
| Fixed Income | 500,000 | 484,425.00 MORGAN STANLEY FLT RT NT VAR RT DUE 01-18-2011 |
| Fixed Income | 2,000,000 | 1,937,700.00 MORGAN STANLEY FLT RT NT VAR RT DUE 01-18-2011 |
| Fixed Income | 340,000 | 274,997.10 MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO |
| Fixed Income | 1,415,000 | 1,212,572.93 MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015 |
| Fixed Income | 230,000 | 234,535.14 MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y MTN 5.05% DUE 01-21-2011 |
| Fixed Income | 245,000 | 235,092.20 MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017 |
| Fixed Income | 610,000 | 630,263.59 MORGAN STANLEY GLOBAL MED TERM NT SER F 5.75% DUE 08-31-2012 |
| Fixed Income | 810,000 | 807,493.86 MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 |
| Fixed Income | 740,000 | 737,710.44 MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 6.625% DUE 04-01-2018/04-01-2008 |
| Fixed Income | 200,000 | 202,573.40 MORGAN STANLEY GLOBAL NT 5.3 DUE 03-01-2013 BEO |
| Fixed Income | 280,000 | 264,485.20 MORGAN STANLEY GLOBAL SUB NT 4.75% DUE 04-01-2014 BEO |
| Fixed Income | 1,900,000 | 1,884,680.30 MORGAN STANLEY MORGAN ST DEAN WITTER/XX/7676992 VAR RT DUE 01-15-2010 |
| Fixed Income | 4,100,000 | 4,066,941.70 MORGAN STANLEY MORGAN ST DEAN WITTER/XX/7676992 VAR RT DUE 01-15-2010 |
| Fixed Income | 470,000 | 454,765.89 MORGAN STANLEY MORGAN STANLEY 6.25% DUE 08-28-2017/08-28-2007 |
| Fixed Income | 1,600,000 | 1,548,139.20 MORGAN STANLEY MORGAN STANLEY 6.25% DUE 08-28-2017/08-28-2007 |
| Fixed Income | 1,200,000 | 1,077,338.40 MORGAN STANLEY MSTDW MTN 3ML+30 1 9 14 VAR RT DUE 01-09-2014 |
| Fixed Income | 1,273,686 | 230,975.38 MORGAN STANLEY MTG LN TR 2004-2AR 2006-4SL CL A 03-25-2036 REG |
| Fixed Income | 1,005,000 | 938,450.91 MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007 |
| Fixed Income | 950,000 | 972,236.65 MORGAN STANLEY NOTES 5.625 DUE01-09-2012 BEO |
| Fixed Income | 300,000 | 270,422.10 MORGAN STANLEY NOTES FLTG RT DUE 01-09-2012 BEO |
| Fixed Income | 2,400,000 | 2,392,999.20 MORGAN STANLEY SR GLOBAL MEDIUM TERM NT SER F VAR RT DUE 05-14-2010 |
| Fixed Income | 2,360,339 | 1,661,825.94 MSAC I INC TR 2007-HE6MTG PASSTHRU CTF CL A-1 FLTG RATE 05-25-2037 REG |
| Fixed Income | 1,969,862 | 1,534,030.15 MSAC I INC TR 2007-NC2MTG PASSTHRU CTF CL A-2A FLTG RATE 02-25-2037 REG |
| Fixed Income | 73,494 | 30,786.74 MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO |
| Fixed Income | 260,000 | 227,606.60 MUFG CAP FIN 1 LTD FLTG RATE NT DUE 07-29-2049 BEO |
| Fixed Income | 100,000 | 112,359.23 MUFG CAPITAL FIN 5 6.299%-FRN PERP GBP1000 |
| Fixed Income | 1,600,000 | 1,056,000.00 NATIONAL CAP TR II DEL GTD TR PFD SECS 144A DUE 03-23-2015 BEO |
| Fixed Income | 1,000,000 | 999,930.00 NATIONAL RURAL UTILS COOP FIN CORP EXTENDIBLE SR NT DUE 07-09-2009 REG |
| Fixed Income | 80,000 | 84,507.36 NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 5.5% DUE 07-01-2013 |
| Fixed Income | 2,220,000 | 1,081,914.78 NATIONSTAR HOME EQUITY LN TR 2006-B LN ASSET BKD CTF CL AV-3 09-25-2036 REG |
| Fixed Income | 76,239 | 67,716.33 NATIONSTAR HOME EQUITY LN TR 2007-B CL 2-AV-1 FLT RT 04-25-2037 BEO |
| Fixed Income | 180,000 | 179,526.06 NATIONWIDE BLDG SOC MEDIUM TERM SR NTS BOOK ENTRY 144A 4.25 DUE 02-01-2010 BEO |
| Fixed Income | 90,000 | 89,763.03 NATIONWIDE BLDG SOC MEDIUM TERM SR NTS BOOK ENTRY 144A 4.25 DUE 02-01-2010 BEO |
| Fixed Income | 6,300,000 | 4,296,663.00 NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017 |
| Fixed Income | 70,000 | 69,844.39 NATL CY BK CLEV OH MEDIUM T TRANCHE # TR00238 09/09/04 VAR RT DUE 09-09-2009 |
| Fixed Income | 345,000 | 331,018.19 NATL CY CORP SUB DEB DTD 05/04/1999 6.875 DUE 05-15-2019 BEO |
| Fixed Income | 1,000,000 | 1,027,385.00 NATL GRID PLC FORMERLY NATL GRI 6.3 DUE 08-01-2016 BEO |
| Fixed Income | 310,000 | 388,685.13 NATL RURAL UTILS COOP FIN CORP COLL TR BD 10.375 DUE 11-01-2018/10-30-2008 REG |
| Fixed Income | 705,000 | 373,953.15 NB CAP TR III FLTG RT 1.05938% DUE 01-15-2027 |
| Fixed Income | 810,000 | 798,076.80 NELNET STUDENT LN TR 2008-4 ASSET BKD NTCL A-4 FLTG 04-25-2024 REG |
| Fixed Income | 9,500,000 | 13,337,168.18 NETHERLANDS KING 3.75% BDS 15/7/2009 EUR1 |
| Fixed Income | 75,000 | 76,831.95 NEVADA PWR CO GEN & REF MTG NT SER L 5.875% DUE 01-15-2015/07-15-2005 BEO |
| Fixed Income | 220,000 | 225,884.34 NEW ENG TEL & TEL CO 40 YR 7.875 DEB DUE11-15-2029,REGISTERED ONE-TIME PUT **PUT |
| Fixed Income | 0 | 556,930.11 New Taiwan dollar - Cash |
| Fixed Income | 0 | 53.61 New Taiwan dollar - Cash |
| Fixed Income | 0 | 24,453.79 New Taiwan dollar - Cash |
| Fixed Income | 500,000 | 507,155.50 NEW YORK LIFE GLOBAL FDG NEW YORK LIFE GL 4.65% DUE 05-09-2013 BEO |
| Fixed Income | 12,200,000 | 11,567,308.00 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 4.75% 06-15-2037 BEO |
| Fixed Income | 0 | 0.53 New Zealand dollar - Cash |
| Fixed Income | 0 | 17.38 New Zealand dollar - Cash |
| Fixed Income | 0 | 208.68 New Zealand dollar - Cash |
| Fixed Income | 0 | -0.01 New Zealand dollar - Cash |
| Fixed Income | 0 | 58.20 New Zealand dollar - Cash |
| Fixed Income | 0 | 801,050.75 New Zealand dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 75,702.71 New Zealand dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -801,050.75 New Zealand dollar - Pending Foreign Exchange Sales |
| Fixed Income | 275,000 | 259,767.69 NEW ZEALAND(GOVT) 4.5% IDX LKD 15/02/16 NZD |
| Fixed Income | 30,000 | 32,421.87 NEWS AMER HLDGS 9.5% DUE 07-15-2024 |
| Fixed Income | 10,000 | 8,536.96 NEWS AMER INC 6.2% DUE 12-15-2034 |

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| Fixed Income | 90,000 | 76,832.64 NEWS AMER INC 6.2% DUE 12-15-2034 |
| Fixed Income | 220,000 | 192,551.70 NEWS AMER INC 6.4% DUE 12-15-2035 |
| Fixed Income | 50,000 | 44,975.80 NEWS AMER INC 6.65% DUE 11-15-2037 |
| Fixed Income | 510,000 | 488,401.50 NEWS AMER INC 7.625% DUE 11-30-2028 |
| Fixed Income | 25,000 | 23,941.25 NEWS AMER INC 7.625% DUE 11-30-2028 |
| Fixed Income | 115,000 | 105,830.48 NEWS AMER INC SR DEB 7.28 DUE 06-30-2028BEO |
| Fixed Income | 600,000 | 478,500.00 NEXTEL COMMUNICATIONS INC SR SERIAL RED NT SER D 7.375 DUE 08-01-2015REG |
| Fixed Income | 3,600,000 | 3,406,384.80 NISOURCE FIN CORP BD 5.4 DUE 07-15-2014/07-14-2014 BEO |
| Fixed Income | 1,113,766 | 1,122,371.94 NISSAN AUTO 3.79999995232% DUE10-15-2010 |
| Fixed Income | 600,000 | 600,649.80 NISSAN AUTO LEASE TR 2009-A ASSET BACKEDNT CL A-1 1.04335 6-15-10 |
| Fixed Income | 1,565,000 | 1,588,877.21 NISSAN AUTO RECS 2009-1 OWNER TR AST BKD NT CL A-2 2.65 DUE 4-15-11 REG |
| Fixed Income | 60,000 | 62,402.58 NJ BELL TEL CO DEB 7.85 DUE 11-15-2029 REG PUT |
| Fixed Income | 1,400,000 | 1,391,867.40 NOBLE CORPORATION 5.875% DUE 06-01-2013 |
| Fixed Income | 35,000 | 39,820.97 NOBLE ENERGY INC NT 8.25% DUE 03-01-2019REG |
| Fixed Income | 900,000 | 935,560.80 NORDSTROM INC 6.75% DUE 06-01-2014 |
| Fixed Income | 1,400,000 | 1,375,542.00 NORDSTROM INC NORDSTROM INC. 6.25% DUE 01-15-2018 BEO |
| Fixed Income | 165,000 | 180,129.51 NORFOLK SOUTHN CORP NORFOLK SOUTHERN CO 7.25% DUE 02-15-2031/02-14-2031 BEO |
| Fixed Income | 0 | 1.24 Norwegian krone - Cash |
| Fixed Income | 0 | 0.08 Norwegian krone - Cash |
| Fixed Income | 0 | 132,768.82 Norwegian krone - Cash |
| Fixed Income | 0 | 1,132,439.54 Norwegian krone - Cash |
| Fixed Income | 0 | 11,374.11 Norwegian krone - Cash |
| Fixed Income | 0 | -248,756.59 Norwegian krone - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -944,293.88 Norwegian krone - Pending Foreign Exchange Sales |
| Fixed Income | 0 | 248,774.06 Norwegian krone - Pending Trade Sales |
| Fixed Income | 1,155,000 | 1,188,922.35 NOVARTIS CAP CORP GTD NT 4.125% DUE 02-10-2014 |
| Fixed Income | 50,000 | 47,312.50 NRG ENERGY INC 7.375% DUE 02-01-2016/02-01-2009 BEO |
| Fixed Income | 100,000 | 108,438.40 NT 8% DUE 01-23-2014 REG |
| Fixed Income | 1,310,000 | 1,380,281.50 NY ST ENVIRONMENTAL FACS CORP ST C REV FD-POOLED FING-SUB-C 5 10-15-24 |
| Fixed Income | 432,232 | 374,597.10 OAKWOOD MTG INVS FLTG RT 6.7% DUE 05-15-2028 |
| Fixed Income | 1,360,000 | 1,557,030.00 OCCIDENTAL PETE CORP C CRP OXY 7% DUE 11-01-2013/10-21-2008 BEO |
| Fixed Income | 80,000 | 79,333.28 OH PWR CO SR NT 4.85 DUE 01-15-2014/01-14-2014 REG |
| Fixed Income | -1,400,000 | 0.00 OMNICOM GROUP BP CITIBANK 20/JUN/16 SWPC77773 |
| Fixed Income | 1,400,000 | 19,688.34 OMNICOM GROUP BP CITIBANK 20/JUN/16 SWPC77773 |
| Fixed Income | 1,500,000 | 1,502,511.00 OMNICOM GROUP INC SR DEBT SECS 5.9% DUE 04-15-2016 REG |
| Fixed Income | 200,000 | 200,334.80 OMNICOM GROUP INC SR DEBT SECS 5.9% DUE 04-15-2016 REG |
| Fixed Income | 75,000 | 79,142.25 ONCOR ELEC DELIVERY CO SR SECD NT DTD 05/06/2002 6.375 |
| Fixed Income | 2,900,000 | 2,957,446.10 ONTARIO PROV CDA NT 4.1% DUE 06-16-2014 BEO |
| Fixed Income | 2,595,000 | 2,646,404.36 ONTARIO PROV CDA NT 4.1% DUE 06-16-2014 BEO |
| Fixed Income | 1,300,000 | 1,362,790.00 ORACLE CORP / OZARK HLDG INC NT 5% DUE 01-15-2011 BEO |
| Fixed Income | 1,675,000 | 1,678,417.00 ORACLE CORP NT 3.75 DUE 07-08-2014 |
| Fixed Income | 1,650,000 | 1,653,366.00 ORACLE CORP NT 3.75 DUE 07-08-2014 |
| Fixed Income | 40,000 | 42,193.72 ORACLE CORP NT 5.75% DUE 04-15-2018 BEO |
| Fixed Income | 710,000 | 748,938.53 ORACLE CORP NT 5.75% DUE 04-15-2018 BEO |
| Fixed Income | 500,000 | 500,029.00 ORACLE CORP ORACLE CORP VAR RT DUE 05-14-2010 |
| Fixed Income | -2,600,000 | -2,600,000.00 OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CSFB |
| Fixed Income | -620,000 | -620,000.00 OTC DERIVATIVE CASH COLLATERAL PAYABLE TO CSFB |
| Fixed Income | -7,100,000 | -58,058.12 OTC ECAL FN 5 9-39 @ 101 16 DUB 08-21-2009 317511RQ8 |
| Fixed Income | 7,100,000 | 58,058.12 OTC ECAL FN 5 9-39 @ 101 16 GLM 08-21-2009 317511RP0 |
| Fixed Income | 8,300,000 | 31,391.43 OTC ECAL FN 5 9-39 @102 16 BPS08-21-2009 317511X65 |
| Fixed Income | -8,300,000 | -31,391.43 OTC ECAL FN 5 9-39 @102 16 DUB08-21-2009 317511X57 |
| Fixed Income | 37,600,000 | 1,628,189.04 OTC IRO USD 2Y C 3.85 RBS 317U437A3 03 AUG 2009 |
| Fixed Income | 60,000 | 43,575.00 OVERSEAS SHIPHOLDING GROUP INC 7.5% DUE 02-15-2024 BEO |
| Fixed Income | 250,000 | 177,182.75 OWENS CORNING NEW SR NT 7 DUE 12-01-2036REG |
| Fixed Income | 360,000 | 361,799.28 PAC GAS & ELEC CO PAC GAS ELEC 5.8 3 1 37 5.8 DUE 03-01-2037 BEO |
| Fixed Income | 390,000 | 427,119.81 PACCAR INC MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00001 6.875 2-15-14 |
| Fixed Income | 80,000 | 84,222.56 PACIFIC GAS & ELEC CO 1ST MTG BD 4.8% DUE 03-01-2014 REG |
| Fixed Income | 375,000 | 389,038.88 PACIFIC GAS & ELEC CO 1ST MTG BD 6.05% DUE 03-01-2034 REG |
| Fixed Income | 160,000 | 169,357.60 PACIFIC GAS & ELEC CO 5.625% DUE 11-30-2017/12-04-2007 BEO |
| Fixed Income | 300,000 | 366,098.40 PACIFIC GAS & ELEC CO 8.25% DUE 10-15-2018/10-21-2008 BEO |
| Fixed Income | 2,055,000 | 2,065,147.59 PACIFIC GAS & ELEC CO SR NT FLT RT DUE 06-10-2010 BEO |
| Fixed Income | 80,000 | 85,106.88 PACIFICORP FIRST MTG BD 5.65% DUE 07-15-2018 BEO |
| Fixed Income | 575,000 | 626,552.20 PACIFICORP PACIFICORP 6.25 DUE10-15-2037 BEO |
| Fixed Income | 290,000 | 311,401.13 PANCANADIAN PETE NT DTD 11/05/2001 6.3 DUE 11-01-2011/10-31-2011 BEO |
| Fixed Income | -417,172 | -417,172.00 PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE |
| Fixed Income | -8,135 | -8,134.60 PAYABLE TO LEHMAN LBI |
| Fixed Income | -1,714,372 | -1,714,372.00 PAYABLE TO LEHMAN LSI - PIMCO |
| Fixed Income | -559,646 | -559,646.00 PAYABLE TO LEHMAN LSI - PIMCO |
| Fixed Income | -547,764 | -547,764.00 PAYABLE TO LEHMAN LSI - PIMCO |
| Fixed Income | 1,102,000 | 996,684.06 PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG |
| Fixed Income | 40,000 | 40,744.40 PENNSYLVANIA ST TPK COMMN TPK REV 6.105%12-01-2039 BEO TAXABLE |
| Fixed Income | 80,000 | 83,244.72 PEPCO HLDGS INC NT 6.45% DUE 08-15-2012 BEO |
| Fixed Income | 235,000 | 244,531.37 PEPCO HLDGS INC NT 6.45% DUE 08-15-2012 BEO |

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| Fixed Income | 600,000 | 604,362.00 | PEPSIAMERICAS INC NT 4.375% DUE 02-15-2014 REG |
| Fixed Income | 25,000 | 23,816.00 | PEPSIAMERICAS INC NT DTD 05/18/2005 5% DUE 05-15-2017/05-18-2005 REG |
| Fixed Income | 320,000 | 389,313.28 | PEPSICO INC PEPSICO 7.9% DUE 11-01-2018/10-24-2008 BEO |
| Fixed Income | 100,000 | 102,782.00 | PEPSICO INC SR NT 5% DUE 06-01-2018 BEO |
| Fixed Income | 900,000 | 769,442.60 | PETROPLUS FIN LTD 3.375% CNV BDS 26/03/13 USD |
| Fixed Income | 760,000 | 831,154.24 | PFIZER INC NT 6.2 DUE 03-15-2019 |
| Fixed Income | 100,000 | 109,362.40 | PFIZER INC NT 6.2 DUE 03-15-2019 |
| Fixed Income | 525,000 | 623,390.77 | PFIZER INC NT 7.2 DUE 03-15-2039 |
| Fixed Income | 400,000 | 474,964.40 | PFIZER INC NT 7.2 DUE 03-15-2039 |
| Fixed Income | 250,000 | 296,852.75 | PFIZER INC NT 7.2 DUE 03-15-2039 |
| Fixed Income | 400,000 | 412,356.40 | PG&E ENERGY 4.47% DUE 12-25-2014 |
| Fixed Income | 185,931 | 193,260.32 | PG&E ENERGY 5.03% DUE 03-25-2014 |
| Fixed Income | 800,000 | 838,554.40 | PHILIP MORRIS INTL INC NT 5.65% DUE 05-16-2018 REG |
| Fixed Income | 80,000 | 83,855.44 | PHILIP MORRIS INTL INC NT 5.65% DUE 05-16-2018 REG |
| Fixed Income | 425,000 | 479,535.57 | PHILLIP MORRIS INTL INC NT 6.875 DUE 03-17-2014 BEO |
| Fixed Income | -86 | -86.00 | PIMCO ETD PAY FROM LEHMAN-LSBF BANKRUPTCY |
| Fixed Income | 605,000 | 604,913.49 | PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037 |
| Fixed Income | 240,287 | 221,842.95 | POPULAR ABS MTG PASS- THRU TR 2006-D MTGPASS THRU CTF CL A-1 11-25-2036 REG |
| Fixed Income | 355,000 | 364,670.20 | PORT AUTH N Y & N J 6.04% 12-01-2029 BEOTAXABLE |
| Fixed Income | 265,000 | 272,218.60 | PORT AUTH N Y & N J 6.04% 12-01-2029 BEOTAXABLE |
| Fixed Income | 50,000 | 51,409.95 | PREMCO REFNG GROUP INC SR NT 6.75 DUE 02-01-2011 REG |
| Fixed Income | 60,000 | 60,728.40 | PRESIDENT & FELLOWS HARVARD CG TAXABLE BD SER 2008A 5.625 DUE 10-01-2038 REG |
| Fixed Income | 170,000 | 179,093.47 | PRIN FINL GROUP 7.875% DUE 05-15-2014 |
| Fixed Income | 370,000 | 394,283.10 | PRIVATE EXPT FDG CORP SECD NT SER T 4.55% DUE 05-15-2015 REG |
| Fixed Income | 2,900,000 | 3,008,750.00 | PRIVATE EXPT FDG CORP SECD NT SER Y 3.55% DUE 04-15-2013 REG |
| Fixed Income | 1,105,000 | 1,175,229.38 | PROGRESS ENERGY INC SR NT 7.1 DUE 03-01-2011 BEO |
| Fixed Income | 73,724 | 26,551.62 | PROVIDENT BK HOME EQUITY LN TR SER 1999-3 CL A3 VAR RATE 01-25-2031 BEO |
| Fixed Income | 1,685,000 | 1,678,775.61 | PROVINCE OF ONT DUE 05-22-2012 BEO |
| Fixed Income | 240,000 | 232,906.80 | PRUDENTIAL FINL INC MED TRM NTS BOOKTRANCHE # TR 00029 5.15 01-15-2013 |
| Fixed Income | 400,000 | 346,561.20 | PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037 |
| Fixed Income | 250,000 | 236,205.25 | PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00005 5.1 09-20-2014 |
| Fixed Income | 590,000 | 601,263.69 | PUB SVC ELEC GAS CO SECD MEDIUM TERM TRANCHE # TR 00015 5.7 DUE 120136 REG |
| Fixed Income | 900,000 | 873,754.20 | PUBLIC SVC CO N MEX SR UNSECD NT 7.95% DUE 05-15-2018 REG |
| Fixed Income | 170,000 | 155,684.30 | PUGET SOUND ENERGY INC PUGET ENERGY INC 6.274% DUE 03-15-2037/09-18-2006 BEO |
| Fixed Income | 5,500,000 | -247,846.50 | PUT SWAPTION USD 6M 5.08%/3MLIBOR European BRS6XD8E4 05-05-2011 |
| Fixed Income | 7,500,000 | 138,000.00 | PUT SWAPTION USD 6M 5.79%/3MLIBOR European BRS4QMZJ6 08-16-2010 |
| Fixed Income | -3,700,000 | -7,304.54 | PUT SWAPTION USD RBOSGB2LXXX 6M 4.4%/LIBOR EUROPEAN 317U863A6 08-03-2009 |
| Fixed Income | -11,000,000 | -21,716.20 | PUT SWAPTION USD RBOSGB2LXXX 6M 4.4%/LIBOR EUROPEAN 317U863A6 08-03-2009 |
| Fixed Income | 2,400,000 | 348,310.38 | PUT SWPTN GBP BZWLU531 6M 4.0%/6MLIBOR European 317U694A1 15/12/2015 |
| Fixed Income | 5,500,000 | 798,211.29 | PUT SWPTN GBP RBOSAU2S 4.0% / 6M LIBOR EUROPEAN 317U746A9 15/12/2015 |
| Fixed Income | -1,300,000 | -169,579.93 | PUT SWPTN USD 2.45 / LIBOR EUROPEAN BRS7MPTX8 12-18-2009 |
| Fixed Income | -11,200,000 | -75,689.60 | PUT SWPTN USD 2.75 / LIBOR EUROPEAN BRS7WXTK2 03-09-2010 |
| Fixed Income | -1,000,000 | -5,364.10 | PUT SWPTN USD 4.25 / 3M LIBOR EUROPEAN 317U121B2 08-21-2009 |
| Fixed Income | -4,300,000 | -191,645.84 | PUT SWPTN USD 4.35 / LIBOR EUROPEAN BRS8A78W8 06-03-2010 |
| Fixed Income | -6,500,000 | -275,046.20 | PUT SWPTN USD 4.415 / LIBOR EUROPEAN BRS8A1LZ9 06-02-2010 |
| Fixed Income | -2,400,000 | -43,296.72 | PUT SWPTN USD BARCLAYLN 3.42 / 3M LIBOR EUROPEAN 317U068B7 11-23-2009 |
| Fixed Income | -9,600,000 | -96,014.40 | PUT SWPTN USD BARCLAYLN 6M 2.75%/3MLIBOREuropean BRS88WCC5 05-24-2010 |
| Fixed Income | -1,000,000 | -5,364.10 | PUT SWPTN USD BARCLAYLN 6M 4.25%/3MLIBOREuropean 317U099B0 08-21-2009 |
| Fixed Income | -20,000,000 | -107,282.00 | PUT SWPTN USD BARCLAYLN 6M 4.25%/3MLIBOREuropean 317U099B0 08-21-2009 |
| Fixed Income | -2,600,000 | -101,748.92 | PUT SWPTN USD BARCLAYLN 6M 4.52%/3MLIBOREuropean BRS8A1VS4 06-02-2010 |
| Fixed Income | -3,600,000 | -126,965.16 | PUT SWPTN USD BARCLAYLN 6M 4.67%/3MLIBOREuropean BRS8AHWL3 06-07-2010 |
| Fixed Income | -2,000,000 | -1,720.00 | PUT SWPTN USD BZWLU531 6M 2.0%/3MLIBOR EUROPEAN 317U897A6 07-27-2009 |
| Fixed Income | 3,200,000 | -434,220.80 | PUT SWPTN USD BZWLU531 6M 2.38%/3MLIBOR European BRS7MP6S8 12-17-2009 |
| Fixed Income | -7,000,000 | -14,536.90 | PUT SWPTN USD BZWLU531 6M 4.4%/3MLIBOR European 317U864A5 08-03-2009 |
| Fixed Income | -1,000,000 | -860.00 | PUT SWPTN USD CHASUS33 6M 2.0%/3MLIBOR EUROPEAN 317U899A4 07-27-2009 |
| Fixed Income | -7,000,000 | -89,322.80 | PUT SWPTN USD CITIBANKNY 3.75 / 3M LIBOREUROPEAN 317U059B8 11-23-2009 |
| Fixed Income | -2,000,000 | -1,720.00 | PUT SWPTN USD CITIBANKNY 6M 2.0%/3MLIBOREUROPEAN 317U889A6 07-27-2009 |
| Fixed Income | -1,600,000 | -250,750.08 | PUT SWPTN USD CSFBGB2L 6M 2.73%/3MLIBOR EUROPEAN BRS7MP0E5 12-19-2011 |
| Fixed Income | -4,500,000 | -3,870.00 | PUT SWPTN USD DEUTSCHEUS 6M 2.0%/3MLIBOREUROPEAN 317U888A7 07-27-2009 |
| Fixed Income | -2,400,000 | -172,842.72 | PUT SWPTN USD GOLDUS33 6M 3.51%/3MLIBOR European BRS7XBNZ2 03-11-2010 |
| Fixed Income | -6,100,000 | -24,201.75 | PUT SWPTN USD MLILGB2A 1.75 / 3M LIBOR EUROPEAN 317U043B7 08-21-2009 |
| Fixed Income | -4,000,000 | -22,089.20 | PUT SWPTN USD MLILGB2A 4.25 / 3M LIBOR EUROPEAN 317U116B9 08-21-2009 |
| Fixed Income | -35,100,000 | -367,374.15 | PUT SWPTN USD MSCUS33 6M 4.75%/3MLIBOR European 317U987A7 12-18-2009 |
| Fixed Income | -9,700,000 | -26,645.90 | PUT SWPTN USD RBOSGB2LXXX 2.95 / 3M LIBOR EUROPEAN 317U834A2 12-15-2009 |
| Fixed Income | -29,000,000 | -160,146.70 | PUT SWPTN USD RBOSGB2R 4.25 / 3M LIBOR EUROPEAN 317U098B1 08-21-2009 |
| Fixed Income | -4,300,000 | -77,679.93 | PUT SWPTN USD RBOSGB2R 6M 3.42%/3MLIBOR European 317U067B8 11-23-2009 |
| Fixed Income | -12,900,000 | -233,039.79 | PUT SWPTN USD RBOSGB2R 6M 3.42%/3MLIBOR European 317U067B8 11-23-2009 |
| Fixed Income | -3,000,000 | -54,552.30 | PUT SWPTN USD RBOSUS33 6M 5.365%/3MLIBOREUROPEAN 317505UK9 09-20-2010 |
| Fixed Income | -42,300,000 | -25,054.29 | PUT SWPTN USD ROYALBKLDN 4.3 / 3M LIBOR EUROPEAN 317U914A5 08-03-2009 |
| Fixed Income | 270,000 | 292,275.00 | PVT EXPT FDG CORP SECD NT SER U 4.95 DUE 11-15-2015 REG |
| Fixed Income | 490,000 | 145,231.10 | PVTP 1ST SEC BK N A S L CY UT CR LEASE BKD P-THRU CTF A-2 144A 9.35 01-10-23 |
| Fixed Income | 61,000 | 61,915.00 | PVTP AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2009 BEO |
| Fixed Income | 298,000 | 302,470.00 | PVTP AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2009 BEO |

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| Fixed Income | 1,045,000 | 637,450.00 | PVTPL AIFUL CORP SR NT 144A 5% DUE 08-10-2010 BEO |
| Fixed Income | 505,409 | 356,313.47 | PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000 |
| Fixed Income | 400,000 | 114,118.40 | PVTPL AMERICAN INTL GROUP INC AMERICAN INTL GROUP 8.175% DUE 05-15-2058 BEO |
| Fixed Income | 5,700,000 | 1,626,187.20 | PVTPL AMERICAN INTL GROUP INC AMERICAN INTL GROUP 8.175% DUE 05-15-2058 BEO |
| Fixed Income | 5,600,000 | 3,295,639.20 | PVTPL AMERICAN INTL GROUP INC NT 144A 8.25% DUE 08-15-2018/08-18-2008 BEO |
| Fixed Income | 1,300,000 | 1,339,223.60 | PVTPL ANZ NATL INTL LTD MEDIUM TERM NTS BK E TRANCHE # TR 00009 6.2 7-19-13 |
| Fixed Income | 1,500,000 | 1,545,258.00 | PVTPL ANZ NATL INTL LTD MEDIUM TERM NTS BK E TRANCHE # TR 00009 6.2 7-19-13 |
| Fixed Income | 133,773 | 120,228.70 | PVTPL ASG RESECURITIZATION TR 2009-2 VAR144A VAR RT DUE 05-24-2036 |
| Fixed Income | 110,000 | 93,580.41 | PVTPL ASIF GLOBAL FING XIX SR NT 144A 4.9% DUE 01-17-2013 BEO |
| Fixed Income | 975,000 | 634,949.25 | PVTPL ATLC MARINE CORPS CMNTYS LLC SER 2005 144A 3C7 5.343 DUE 12-01-2050 BEO |
| Fixed Income | 25,000 | 16,280.75 | PVTPL ATLC MARINE CORPS CMNTYS LLC SER 2005 144A 3C7 5.343 DUE 12-01-2050 BEO |
| Fixed Income | 205,000 | 203,747.04 | PVTPL BAE SYS HLDGS INC NT 144A 5.2% DUE 08-15-2015/07-25-2005 BEO |
| Fixed Income | 234,351 | 175,762.97 | PVTPL BANCO DE GALICIA Y BUENOS AIRES S A NT 144A 3 DUE 01-01-2014 BEO |
| Fixed Income | 155,000 | 88,350.00 | PVTPL BARCLAYS BK PLC 5.926 DUE 12-31-2049 BEO |
| Fixed Income | 140,000 | 79,800.00 | PVTPL BARCLAYS BK PLC 5.926 DUE 12-31-2049 BEO |
| Fixed Income | 1,700,000 | 1,474,185.60 | PVTPL BARCLAYS BK PLC 6.05 DUE 12-04-2017 BEO |
| Fixed Income | 880,000 | 909,251.20 | PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO |
| Fixed Income | 495,000 | 511,578.54 | PVTPL BERKSHIRE HATHAWAY FIN CORP SR NT 144A 4% DUE 04-15-2012/04-02-2009 BEO |
| Fixed Income | 1,500,000 | 367,500.00 | PVTPL BIRCH REAL ESTATE CDO I LTD /CL A-1LB FLTG 144A 3C7 5.16 DUE 02-10-38 BEO |
| Fixed Income | 100,000 | 51,166.00 | PVTPL C10 CAP SPV LTD CALL PERP DEB FXD-FLTG 144A 3C7 6.722 DUE 12-31-2049 |
| Fixed Income | 634,422 | 707,755.02 | PVTPL CEDAR BRAKES I L L C SR SECD BD 144A 8.5% DUE 02-15-2014 BEO |
| Fixed Income | 819,944 | 902,085.73 | PVTPL CEDAR BRAKES II L L C SR SECD BD 144A 9.875% DUE 09-01-2013 BEO |
| Fixed Income | 800,000 | 740,000.00 | PVTPL CITIC RESOURCES FINANCE 144A .0675 DUE 05-15-2014 BEO |
| Fixed Income | 570,000 | 575,688.60 | PVTPL CMO BEAR STEARNS BSCMS 2001-TOP4 A3 5.61 EXP 8-15-11 FNL 11-15-33 BEO |
| Fixed Income | 400,000 | 228,000.00 | PVTPL CMO COUNTRYPLACE MANUF HSG SER 2007-1 CL-A3 144A 5.593 07-15-2037 BEO |
| Fixed Income | 801,869 | 560,941.91 | PVTPL CMO GS MTG SECS CORP GSMP5 2005-RP2 144A 1AF VAR RT DUE 3-25-35 BEO |
| Fixed Income | 447,379 | 191,956.14 | PVTPL CMO HARBORVIEW MTG LN TR VAR RT DUE 09-19-2035 REG |
| Fixed Income | 2,300,000 | 2,072,017.10 | PVTPL CMO MERRILL LYNCH COML TR LAQMTG PASSTHRU CTF A-1 144A VAR DUE 7-09-21 |
| Fixed Income | 560,746 | 552,985.04 | PVTPL CMO WA MUT AST SECS CORP SER 2005-C1A CL A2 144A 5.15 5-25-36 |
| Fixed Income | 483,628 | 248,568.27 | PVTPL CMO WAMU MTG PASS-THRU CTF5 2004- AR13 PASS CTF A-1 144A 0 11-22-44 BEO |
| Fixed Income | 1,500,000 | 1,735,654.50 | PVTPL CODELCO INC NT 144A 7.5% DUE 01-15-2019 BEO |
| Fixed Income | 120,000 | 123,613.32 | PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO |
| Fixed Income | 200,000 | 176,000.00 | PVTPL COSAN FIN LTD GTD SR NT 144A 7 DUE 02-01-2017 BEO |
| Fixed Income | 600,000 | 668,989.80 | PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO |
| Fixed Income | 450,000 | 501,742.35 | PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO |
| Fixed Income | 1,338,971 | 1,011,884.63 | PVTPL CR SUISS 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO |
| Fixed Income | 220,000 | 242,514.80 | PVTPL DCP MIDSTREAM LLC NT 144A 9.7% DUE 12-01-2013/11-24-2008 BEO |
| Fixed Income | 800,000 | 506,111.20 | PVTPL DEPPA ACS BK ASSET COVERED SECS 144A 5.125% DUE 03-16-2037 REG |
| Fixed Income | 2,190,000 | 2,204,907.33 | PVTPL DEXIA CR LOC SOCIETE ANONYME GTD NT 144A 2.375% DUE 09-23-2011 BEO |
| Fixed Income | 17,800,000 | 17,921,164.60 | PVTPL DEXIA CR LOC SOCIETE ANONYME GTD NT 144A 2.375% DUE 09-23-2011 BEO |
| Fixed Income | 1,500,000 | 1,472,080.50 | PVTPL EL PASO PERFORMANCE-LINKED TR TR SECS 144A 7.75% DUE 07-15-2011 BEO |
| Fixed Income | 5,300,000 | 5,533,592.20 | PVTPL ENEL FIN INTL S A GTD NT 144A 6.25% DUE 09-15-2017/09-20-2007 BEO |
| Fixed Income | 3,600,000 | 3,758,666.40 | PVTPL ENEL FIN INTL S A GTD NT 144A 6.25% DUE 09-15-2017/09-20-2007 BEO |
| Fixed Income | 1,040,000 | 852,800.00 | PVTPL EVRAZ GROUP S A 8.875% DUE 04-24-2013 BEO |
| Fixed Income | 1,133,000 | 937,330.90 | PVTPL FARMERS INS EXCHANGE 8.625 SURP NT144A DUE 05-01-2024 REG |
| Fixed Income | 75,000 | 61,943.25 | PVTPL GLENCORE FDG LLC GLENCORE FDG LLC NT 144A 6 DUE 04-15-2014/04-05-2004 BEO |
| Fixed Income | 1,030,000 | 103.00 | PVTPL GLITNIR BANKI HF SUB NT FIXED/ FLT RT 144A DUE 06-15-2016 BEO |
| Fixed Income | 1,513,000 | 1,475,175.00 | PVTPL GMAC LLC NT 144A 7.75% DUE 01-19-2010 BEO |
| Fixed Income | 289,000 | 223,975.00 | PVTPL GMAC LLC NT DTD 12/23/2008 144A 7.5% DUE 12-31-2013 BEO |
| Fixed Income | 268,000 | 245,220.00 | PVTPL GMAC LLC SR GTD NT 144A 7.25% DUE 03-02-2011 BEO |
| Fixed Income | 538,000 | 470,750.00 | PVTPL GMAC LLC SR GTD NT REG S 6.875% DUE 09-15-2011 BEO |
| Fixed Income | 199,000 | 126,365.00 | PVTPL GMAC LLC SUB NT 144A 8% DUE 12-31-2018 BEO |
| Fixed Income | 104,193 | 31.26 | PVTPL GS MTG SECS CORP GSAA 2006-NIM2 NT144A 6% DUE 12-25-2035 BEO |
| Fixed Income | 850,000 | 788,910.50 | PVTPL GTD SR NT 144A 7.125% DUE 04-15-2018 BEO |
| Fixed Income | 500,000 | 186,259.00 | PVTPL HBOS CAP FDG NO 2 L P BONDS 144A DUE 06-30-2049/06-30-2014 BEO |
| Fixed Income | 220,000 | 81,953.96 | PVTPL HBOS CAP FDG NO 2 L P BONDS 144A DUE 06-30-2049/06-30-2014 BEO |
| Fixed Income | 700,000 | 528,423.00 | PVTPL HBOS PLC MED TRM SUB NTS BK ENTRY TRANCHE # SB 00008 6.75 5-21-2018 BEO |
| Fixed Income | 850,000 | 703,370.75 | PVTPL HBOS TREAS SVCS PLC COVERED BD # TR 00002 144A 5.25 DUE 2-21-17 BEO |
| Fixed Income | 252,297 | 252,814.50 | PVTPL HUNTINGTON AUTO TR 2009-1 NT CL A-1 144A TALF 1.98851 DUE 04-15-2010 BEO |
| Fixed Income | 40,000 | 44,365.52 | PVTPL HUTCHISON WHAMPOA INTL 09 LTD GTD NT 144A 7.625% DUE 04-09-2019 BEO |
| Fixed Income | 200,000 | 140,000.00 | PVTPL HYNIX SEMICONDUCTOR INC SR NT 144A7.875 DUE 06-27-2017 BEO |
| Fixed Income | 450,000 | 346,500.00 | PVTPL ICICI BK 6.375 DUE 04-30-2022/04-30-2017 BEO |
| Fixed Income | 616,000 | 480,391.30 | PVTPL ICICI BK LTD SUB NT 144A VAR RT DUE 04-30-2022/04-30-2017 BEO |
| Fixed Income | 630,000 | 478,800.00 | PVTPL INTERGAS FIN B V NT DTD 05/14/2007144A 6.375 DUE 05-14-2017 BEO |
| Fixed Income | 260,000 | 33,800.00 | PVTPL KAUPTHING BK HF MED TRM SR BK NTS TR # SR 00001 5.75 10-4-11 BD IN DEFAULT |
| Fixed Income | 200,000 | 20.00 | PVTPL KAUPTHING BK MEDIUM TERM SUB TRANCHE # 01 7.125 5-19-16 BD IN DEFAULT |
| Fixed Income | 540,000 | 498,150.00 | PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL # TR 00002 8.375 DUE 07-02-2013 BEO |
| Fixed Income | 1,850,000 | 647,500.00 | PVTPL LLOYDS BKG GROUP PLC FXD-FLTG 144A5.92 DUE 09-29-2049 BEO |
| Fixed Income | 500,000 | 175,000.00 | PVTPL LLOYDS BKG GROUP PLC FXD-FLTG 144A5.92 DUE 09-29-2049 BEO |
| Fixed Income | 5,400,000 | 4,474,710.00 | PVTPL MARKS & SPENCER PLC NT 144A 6.25% DUE 12-01-2017 BEO |
| Fixed Income | 300,000 | 243,000.00 | PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2037/12-15-2008BEO |
| Fixed Income | 1,625,000 | 1,652,750.12 | PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO |
| Fixed Income | 975,000 | 991,650.08 | PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO |

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| Fixed Income | 425,000 | 432,257.73 | PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO |
| Fixed Income | 8,400,000 | 8,543,446.80 | PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO |
| Fixed Income | 1,408,799 | 14.09 | PVTPL MUT FD FEE TR XIII SER 2000-3 NT 144A 9.07 12-31-2040 REG BD DEFAULT |
| Fixed Income | 500,000 | 576,488.50 | PVTPL NABORS INDS INC SR NT 144A 9.25% DUE 01-15-2019 BEO |
| Fixed Income | 2,185,000 | 1,394,510.70 | PVTPL NATIONWIDE MUT INS CO 6.6 DUE 04-15-2034/04-15-2014 BEO |
| Fixed Income | 800,000 | 824,004.80 | PVTPL NATL AUSTRALIA BK LTD GLOBAL MED TRANCHE # SR 00016 5.35 DUE 06-12-13 |
| Fixed Income | 1,000,000 | 959,266.00 | PVTPL PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO |
| Fixed Income | 200,000 | 204,000.00 | PVTPL PECOM ENERGIA S A NT 144A 8.125% DUE 07-15-2010 BEO |
| Fixed Income | 410,000 | 106,600.00 | PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO |
| Fixed Income | 100,000 | 89,890.00 | PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017 BEO |
| Fixed Income | 264,338 | 247,906.56 | PVTPL PETROLEUM EXPT LTD NT 144A 5.265 DUE 06-15-2011/07-20-2005 BEO |
| Fixed Income | 1,900,000 | 1,896,595.20 | PVTPL PPN 2.55% DUE 06-10-2011 BEO |
| Fixed Income | 700,000 | 698,745.60 | PVTPL PPN 2.55% DUE 06-10-2011 BEO |
| Fixed Income | 620,000 | 543,932.20 | PVTPL PRIME PPTY FDG II INC NT 144A 5.6 DUE 06-15-2011 BEO |
| Fixed Income | 420,000 | 405,300.00 | PVTPL RAILAMERICA INC SR SECD NT 144A 9.25% DUE 07-01-2017/07-01-2013 BEO |
| Fixed Income | 1,875,000 | 1,971,178.13 | PVTPL ROCHE HLDGS INC GTD NT 144A 4.5% DUE 03-01-2012 BEO |
| Fixed Income | 250,000 | 289,832.50 | PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE 03-01-2039 BEO |
| Fixed Income | 1,240,000 | 1,066,400.00 | PVTPL RSHB CAP S A LN PARTN NT 144A 6.299 DUE 05-15-2017 BEO |
| Fixed Income | 7,450,000 | 7,432,984.20 | PVTPL SABMILLER PLC 144A 6.5% DUE 07-01-2016 BEO |
| Fixed Income | 500,000 | 370,000.00 | PVTPL SANTANDER PERP S A UNIPRSNL USDGTDSTEP-UP NT 144A 6.671 DUE 10-29-49 |
| Fixed Income | 5,400,000 | 3,996,000.00 | PVTPL SANTANDER PERP S A UNIPRSNL USDGTDSTEP-UP NT 144A 6.671 DUE 10-29-49 |
| Fixed Income | 4,600,000 | 4,533,990.00 | PVTPL SFEF NT 144A 2.25 DUE 06-11-2012 BEO |
| Fixed Income | 960,000 | 359,577.60 | PVTPL SHINSEI FIN CAYMAN LTD PERP PFD SECS STEP-UP 144A VAR RT DUE 07-20-16 BEO |
| Fixed Income | 900,000 | 719,343.00 | PVTPL SMFG PFD CAP USD 1 LTD 6.078 DUE 12-31-2049 BEO |
| Fixed Income | 1,350,000 | 1,336,351.50 | PVTPL SR NT 144A 3C7 2.375% DUE 03-26-2012 BEO |
| Fixed Income | 75,000 | 49,500.00 | PVTPL STANLEY WKS JR SUB DEBT SECS 144A 5.902% DUE 12-01-2045/12-01-2008 REG |
| Fixed Income | 1,389,080 | 1,283,509.79 | PVTPL STRUCTURED AST RECEIVABLES TR SER 2004-1 TR CTF 144A VAR DUE 4-21-11 BEO |
| Fixed Income | 1,274,199 | 141,298.46 | PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEO |
| Fixed Income | 42,047 | 42,046.99 | PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.664 DUE 09-13-2013 BEO |
| Fixed Income | 42,000 | 44,100.00 | PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 10% DUE 05-01-2018/02-26-2009 BEO |
| Fixed Income | 1,000 | 1,005.00 | PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 8.875 DUE 07-01-2019/06-15-2009 BEO |
| Fixed Income | 42,000 | 42,315.00 | PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 9% DUE 05-01-2015/02-26-2009 BEO |
| Fixed Income | 350,000 | 288,750.00 | PVTPL TNK-BP FIN S A SR MTN BK ENT TRANCHE # TR 00006 7.875 3-13-2018 BEO |
| Fixed Income | 220,000 | 173,800.00 | PVTPL TNK-BP FIN S A SR MTN BOOK E TRANCHE # TR 00004 6.625 DUE 032017 BEO |
| Fixed Income | 820,000 | 699,050.00 | PVTPL TNK-BP FIN S A SR MTN TRANCHE # TR00002 144A 7.5 DUE 07-18-2016 BEO |
| Fixed Income | 575,000 | 570,525.35 | PVTPL TRANCHE # TR 00045 5.125% DUE 06-10-2014 BEO |
| Fixed Income | 550,000 | 545,719.90 | PVTPL TRANCHE # TR 00045 5.125% DUE 06-10-2014 BEO |
| Fixed Income | 1,305,734 | 789,969.34 | PVTPL TRUMAN CAP MTG LN TR 2005-1 AST CLA 144A VAR RT DUE 03-25-2037 BEO |
| Fixed Income | 7,200,000 | 7,593,559.20 | PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 5.25 DUE 02-01-2012 BEO |
| Fixed Income | 600,000 | 717,055.80 | PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 8.5 DUE 11-15-2018 BEO |
| Fixed Income | 475,000 | 567,669.17 | PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 8.5 DUE 11-15-2018 BEO |
| Fixed Income | 160,000 | 191,214.88 | PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 8.5 DUE 11-15-2018 BEO |
| Fixed Income | 700,000 | 836,565.10 | PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 8.5 DUE 11-15-2018 BEO |
| Fixed Income | 3,600,000 | 3,673,702.80 | PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNERSHIP 3.75% DUE 05-20-2011 BEO |
| Fixed Income | 890,000 | 807,675.00 | PVTPL VIP FIN IRELAND LTD NT CL A 144A 8.375% DUE 04-30-2013 BEO |
| Fixed Income | 300,000 | 144,000.00 | PVTPL WILLOW RE LTD 2007-1 PRIN AT RISK 144A 3C7 8.545 6-16-10 BD IN DEFAULT |
| Fixed Income | 3,257,329 | 1,219,869.86 | PVTPL WILMINGTON TR CO BOEING 737-322 AIRCRAFT 11.56 12-31-40 REG IN DEFAULT |
| Fixed Income | 10,100,000 | 9,973,234.90 | PVTPL XSTRATA FIN DUBAI LTD GTD NT FLTG RATE 144A 5.72375% DUE 11-13-2009 BEO |
| Fixed Income | 800,000 | 578,320.00 | PVTPL ZFS FIN USA TR IV SER IV FXD/FLT RT TR PFD 144A 3C7 5.875 05-09-2032 BEO |
| Fixed Income | 573,340 | 565,210.09 | PWR RECEIVABLE PWR REC FIN REGS SR NT 6.29 DUE 01-01-2012 BEO |
| Fixed Income | 200,000 | 164,357.88 | QUEENSLAND BDS 6.0% 14/08/2013 |
| Fixed Income | 150,000 | 145,500.00 | QWEST CAP FDG INC NT 7.25 DUE 02-15-2011/02-14-2011 REG |
| Fixed Income | 20,000 | 18,250.00 | QWEST COMMUNICATIONS INTL INC SR NT 7.5%DUE 02-15-2014/02-15-2009 REG |
| Fixed Income | 135,000 | 123,187.50 | QWEST COMMUNICATIONS INTL INC SR NT 7.5%DUE 02-15-2014/02-15-2009 REG |
| Fixed Income | 10,000 | 9,125.00 | QWEST COMMUNICATIONS INTL INC SR NT SER B 7.5% DUE 02-15-2014/02-15-2009 REG |
| Fixed Income | 40,000 | 36,500.00 | QWEST COMMUNICATIONS INTL INC SR NT SER B 7.5% DUE 02-15-2014/02-15-2009 REG |
| Fixed Income | 35,000 | 31,937.50 | QWEST COMMUNICATIONS INTL INC SR NT SER B 7.5% DUE 02-15-2014/02-15-2009 REG |
| Fixed Income | 265,000 | 236,843.75 | QWEST CORP NT FLTG RATE DUE 06-15-2013 REG |
| Fixed Income | 155,000 | 138,531.25 | QWEST CORP NT FLTG RATE DUE 06-15-2013 REG |
| Fixed Income | 85,000 | 75,968.75 | QWEST CORP NT FLTG RATE DUE 06-15-2013 REG |
| Fixed Income | 360,000 | 400,500.00 | RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO |
| Fixed Income | 323,910 | 295,742.46 | RAMP SER 2007-RZ1 TR MTG PASSTHRU CTF CLA-1 02-25-2037/03-25-2008 REG |
| Fixed Income | 2,007,913 | 1,746,173.61 | RASC SER 2007-KS3 TR ASSET BACKED CTF CLA-1-1 04-25-2037/03-25-2008 REG |
| Fixed Income | 790,000 | 221,200.00 | REALOGY CORP 12.375% DUE 04-15-2015 |
| Fixed Income | 480,000 | 545,364.48 | REED ELSEVIER CAP 8.625% DUE 01-15-2019 |
| Fixed Income | 8,700,000 | 6,842,306.40 | REGIONS FINL CORP NEW FLTG RT DUE 06-26-2012 |
| Fixed Income | 220,000 | 128,502.66 | REINSURANCE GROUP AMER INC FLT RT NT DUE12-15-2065/12-15-2008 REG |
| Fixed Income | 0 | 0.00 | REPO W/DEUTSCHE BANK G .09% DTD 06-30-2009 07-01-2009 06-30-2009 |
| Fixed Income | 0 | 0.00 | REPO W/J.P. MORGAN SEC .05% DTD 06-30-2009 07-01-2009 06-30-2009 |
| Fixed Income | 0 | 0.00 | REPO W/J.P. MORGAN SEC .05% DTD 06-30-2009 07-01-2009 06-30-2009 |
| Fixed Income | 0 | 0.00 | REPO W/PARIBAS CORP .17% DTD 06-23-2009 07-02-2009 06-23-2009 |
| Fixed Income | 649,225 | 255,304.63 | RESDNLT ACCREDIT LNS INC MTG PASS TH 2006-QA2 02-25-2036 REG |
| Fixed Income | 887,197 | 529,483.81 | RESDNLT AST MTG 5.86% DUE 11-25-2033 |

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| Fixed Income | 785,902 | 417,101.67 | RESDNLT AST MTG 5.98% DUE 12-25-2033 |
| Fixed Income | 200,101 | 191,064.76 | RESDNLT AST MTG 6.5% DUE 11-25-2031 |
| Fixed Income | 14,000 | 8,680.00 | RESDNLT CAP JR SECD NT 9.625 DUE 05-15-2015 |
| Fixed Income | 725,000 | 493,983.10 | RESOLUTION FDG CORP CPN STRIPS 0 GENERIC PMT DUE 7-15-2018 BEO |
| Fixed Income | 225,000 | 153,305.10 | RESOLUTION FDG CORP CPN STRIPS 0 GENERIC PMT DUE 7-15-2018 BEO |
| Fixed Income | 725,000 | 487,552.35 | RESOLUTION FDG CORP FED BOOK ENTRY CPN SGENERIC INT PMT 10-15-2018 REG |
| Fixed Income | 225,000 | 151,309.35 | RESOLUTION FDG CORP FED BOOK ENTRY CPN SGENERIC INT PMT 10-15-2018 REG |
| Fixed Income | 500,000 | 377,500.00 | RESONA BK FLT RT NT 144A DUE 09-29-2049/04-15-2016 BEO |
| Fixed Income | 670,000 | 489,100.00 | RESONA PFD GLOBAL SECS CAYMAN LTD FLT RT144A DUE 12-29-2049 BEO |
| Fixed Income | 1,000,000 | 968,784.00 | REXAM PLC REXAM PLC6 3/4 DUE 6/1/2013 JD1 6.75% DUE 06-01-2013 BEO |
| Fixed Income | 145,000 | 145,453.85 | REYNOLDS AMERN INC SR SECD NT 7.25% DUE 06-01-2012 BEO |
| Fixed Income | 500,000 | 481,354.00 | REYNOLDS AMERN INC SR SECD NT 7.75% DUE 06-01-2018 BEO |
| Fixed Income | 4,300,000 | 4,021,643.80 | REYNOLDS AMERN INC SR SECD NT FLTG DUE 06-15-2011/06-15-2009 REG |
| Fixed Income | 260,000 | 261,629.42 | RIO TINTO FIN USA 5.875% DUE 07-15-2013 |
| Fixed Income | 415,000 | 417,600.81 | RIO TINTO FIN USA 5.875% DUE 07-15-2013 |
| Fixed Income | 220,000 | 220,128.26 | RIO TINTO FIN USA 6.5% DUE 07-15-2018 |
| Fixed Income | 250,000 | 277,811.50 | RIO TINTO FIN USA 8.95% DUE 05-01-2014 |
| Fixed Income | 440,000 | 469,163.64 | ROCHE HLDGS INC GTD NT 144A 6% DUE 03-01-2019 BEO |
| Fixed Income | 500,000 | 533,140.50 | ROCHE HLDGS INC GTD NT 144A 6% DUE 03-01-2019 BEO |
| Fixed Income | 280,000 | 283,102.40 | ROCHE HLDGS INC NT FLTG 144A DUE 02-25-2011 BEO |
| Fixed Income | 205,000 | 207,271.40 | ROCHE HLDGS INC NT FLTG 144A DUE 02-25-2011 BEO |
| Fixed Income | 7,400,000 | 7,481,992.00 | ROCHE HLDGS INC NT FLTG 144A DUE 02-25-2011 BEO |
| Fixed Income | 250,000 | 268,006.50 | ROGERS COMMUNICATIONS INC SR NT 6.8% DUE08-15-2018 BEO |
| Fixed Income | 135,000 | 146,852.32 | ROGERS WIRELESS INC SR SECD NT 7.5% DUE 03-15-2015/03-14-2015 REG |
| Fixed Income | 85,000 | 92,462.58 | ROGERS WIRELESS INC SR SECD NT 7.5% DUE 03-15-2015/03-14-2015 REG |
| Fixed Income | 300,000 | 121,500.00 | ROYAL BK SCOT ADR 03-31-2049 REG |
| Fixed Income | 1,000,000 | 405,000.00 | ROYAL BK SCOT ADR 03-31-2049 REG |
| Fixed Income | 4,200,000 | 4,193,868.00 | ROYAL BK SCOTLAND FLTG RT 1.32% DUE 04-08-2011 |
| Fixed Income | 2,900,000 | 1,435,500.00 | ROYAL BK SCOTLAND GROUP PLC DUE 08-31-2049 BEO |
| Fixed Income | 1,050,000 | 1,057,544.25 | ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12 |
| Fixed Income | 2,400,000 | 2,417,244.00 | ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12 |
| Fixed Income | 375,000 | 393,478.88 | ROYAL KPN NV 8 DUE 10-01-2010 |
| Fixed Income | 110,000 | 115,420.47 | ROYAL KPN NV 8 DUE 10-01-2010 |
| Fixed Income | -1,200,000 | 0.00 | RPI 02-21-2011 SWP091770 |
| Fixed Income | -400,000 | 0.00 | RPI 10-15-2010 SWP043581 |
| Fixed Income | -1,000,000 | 0.00 | RPI 10-15-2010 SWP043581 |
| Fixed Income | -1,600,000 | 0.00 | RPI 15/12/2011 SWP084775 |
| Fixed Income | -1,000,000 | 0.00 | RPI 30/04/2012 SWU001302 |
| Fixed Income | 1,200,000 | 50,727.01 | RPI EUR EUR CPI X-TOB/0.0% BZWLU531 02-21-2011 SWP091770 |
| Fixed Income | 1,300,000 | 21,951.54 | RPI EUR FRC CPI X-TOB/1.96% 30/03/2012 SWU001039 |
| Fixed Income | 1,000,000 | 14,318.95 | RPI EUR FRC CPI X-TOB/1.98% BZWLU531 30/04/2012 SWU001302 |
| Fixed Income | 400,000 | 22,980.29 | RPI EUR ZERO 0.0%/ UBSGBFIL 10-15-2010 SWP043581 |
| Fixed Income | 1,000,000 | 57,450.72 | RPI EUR ZERO 0.0%/ UBSGBFIL 10-15-2010 SWP043581 |
| Fixed Income | 200,000 | 0.00 | RPI GBP UK RPI/3.44% 10/09/2027 SWU006343 |
| Fixed Income | 1,400,000 | 1,272,289.20 | RYDER SYS INC MEDIUM TERM NTS BEO TRANCHE # TR 00202 5.85 DUE 11-01-2016 |
| Fixed Income | 1,500,000 | 1,496,535.00 | RYDER SYS INC MEDIUM TERM NTS BOOK ENTRIES.95 DUE 05-02-2011 |
| Fixed Income | 240,000 | 193,800.00 | SABINE PASS LNG L P SR SECD NT 7.5 DUE 11-30-2016 BEO |
| Fixed Income | 258,117 | 141,105.63 | SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG |
| Fixed Income | 80,000 | 83,927.20 | SAFEWAY INC NT 5.625% DUE 08-15-2014/08-12-2004 REG |
| Fixed Income | 210,000 | 225,360.24 | SAFEWAY INC NT 6.25% DUE 03-15-2014 REG |
| Fixed Income | 250,000 | 268,286.00 | SAFEWAY INC NT 6.25% DUE 03-15-2014 REG |
| Fixed Income | 100,000 | 95,586.00 | SALT RIV PROJ ARIZ AGRIC IMPT & PWR DI SALT RIV PJ-SER A 4.75 01-01-2035 BEO |
| Fixed Income | 67,942 | 65,364.70 | SAXON AST SECS TR 2006-3 CL A1 FLT RT 10-25-2046 BEO |
| Fixed Income | 227,014 | 234,818.52 | SBA GTD PARTN CTFS SER SBIC-PS 2000-10B 7.452 DUE 08-01-2010 REG |
| Fixed Income | 340,000 | 353,187.92 | SBC COMMUNICATIONS 5.1% DUE 09-15-2014 |
| Fixed Income | 150,000 | 155,818.20 | SBC COMMUNICATIONS 5.1% DUE 09-15-2014 |
| Fixed Income | 80,000 | 85,200.32 | SCHERING PLOUGH CORP SCHERING PLOUGH 6 DUE 09-15-2017 BEO |
| Fixed Income | 500,000 | 537,077.00 | SCHERING PLOUGH CORP SR NT STEP UP 12-01-2013 11-26-2003 |
| Fixed Income | 3,322,928 | 1,315,085.37 | SECURITIZED AST BACKED RECEIVABLES LLC 02-25-2037 REG |
| Fixed Income | 305,000 | 306,629.62 | SEMPRA ENERGY C CRP SRE 6.15% DUE 06-15-2018 BEO |
| Fixed Income | 150,000 | 181,692.30 | SEMPRA ENERGY NT 9.8% DUE 02-15-2019/11-20-2008 REG |
| Fixed Income | -126 | -31,288,950.00 | SEP 09 EURO DOLLARS |
| Fixed Income | -723 | -179,538,975.00 | SEP 09 EURO DOLLARS |
| Fixed Income | 25,000 | 25,120.10 | SIMON PPTY GROUP L 6.75% DUE 05-15-2014 |
| Fixed Income | 730,000 | 741,700.44 | SIMON PPTY GROUP L P NT 5.75 DUE 05-01-2012/05-15-2006 REG |
| Fixed Income | 6,900,000 | 6,418,131.60 | SIMON PPTY GROUP L P NT 6.125% DUE 05-30-2018 BEO |
| Fixed Income | 0 | 2,231.32 | Singapore dollar - Cash |
| Fixed Income | 0 | 118,573.45 | Singapore dollar - Cash |
| Fixed Income | 0 | 0.18 | Singapore dollar - Cash |
| Fixed Income | 0 | 0.14 | Singapore dollar - Cash |
| Fixed Income | 0 | 69,932.92 | Singapore dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 249,760.41 | Singapore dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 585,321.67 | Singapore dollar - Pending Foreign Exchange Purchases |

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| Fixed Income | 0 | -69,932.92 | Singapore dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -50,314.80 | Singapore dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -249,760.41 | Singapore dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -104,556.09 | Singapore dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -13,461.18 | Singapore dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -67,808.38 | Singapore dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | 50,314.80 | Singapore dollar - Pending Trade Sales |
| Fixed Income | 0 | 13,461.33 | Singapore dollar - Pending Trade Sales |
| Fixed Income | 0 | 67,809.11 | Singapore dollar - Pending Trade Sales |
| Fixed Income | 52,000 | 33,132.32 | SLM CORP EDNOTES BOOK ENTRY MTN VAR RT DUE 06-15-2012 |
| Fixed Income | 155,000 | 87,689.70 | SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625 DUE 08-01-2033 |
| Fixed Income | 250,000 | 141,435.00 | SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625 DUE 08-01-2033 |
| Fixed Income | 100,000 | 83,540.20 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00007 5.375 DUE 01-15-2013 |
| Fixed Income | 30,000 | 22,852.32 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 5 DUE 04-15-2015 BEO |
| Fixed Income | 200,000 | 122,566.00 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00036 DUE 01-01-2014 BEO |
| Fixed Income | 300,000 | 257,352.30 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00094 VAR RT DUE 03-15-2011 |
| Fixed Income | 815,000 | 739,737.19 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00099 VAR RT DUE 07-26-2010 |
| Fixed Income | 610,000 | 553,668.33 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00099 VAR RT DUE 07-26-2010 |
| Fixed Income | 1,200,000 | 1,089,183.60 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00099 VAR RT DUE 07-26-2010 |
| Fixed Income | 50,000 | 45,382.65 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00099 VAR RT DUE 07-26-2010 |
| Fixed Income | 340,000 | 305,792.60 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00100 5.4% DUE 10-25-2011 |
| Fixed Income | 1,255,000 | 1,015,115.54 | SLM CORP MEDIUM TERM NTS BOOK ENTRY 5% DUE 10-01-2013 BEO |
| Fixed Income | 695,000 | 692,040.00 | SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 07-27-2009 |
| Fixed Income | 190,000 | 147,003.00 | SLM CORP MEDIUM TERM NTS BOOK ENTRY NT 5.05% DUE 11-14-2014 BEO |
| Fixed Income | 1,330,000 | 1,068,934.30 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TR #00057 5.375% DUE 05-15-2014 REG |
| Fixed Income | 1,802,807 | 1,784,784.30 | SLM STUD LN TR 2005-6 BKD NT CL A-4 VAR 04-25-2022 REG |
| Fixed Income | 2,655,000 | 2,663,541.14 | SLM STUD LN TR 2008-5 STUD LN BKD BD CL A-3 01-25-2018 REG |
| Fixed Income | 1,200,000 | 1,203,280.80 | SLM STUD LN TR FLTG RT 2.20375% DUE 07-25-2023 |
| Fixed Income | 850,000 | 852,323.90 | SLM STUD LN TR FLTG RT 2.20375% DUE 07-25-2023 |
| Fixed Income | 2,224,125 | 2,205,304.38 | SLM STUDENT LN TR 2004-1 STUDENT LN BKD NT CL A-2 VAR 07-25-2018/01-26-2009 REG |
| Fixed Income | 958,200 | 952,607.28 | SLM STUDENT LN TR 2006 6 SER 2006-6 CL-A1 10-25-2018 REG |
| Fixed Income | 626,561 | 623,407.24 | SLM STUDENT LN TR 2006-3 LN BKD NT CL A-3 VAR RATE 04-25-2017 REG |
| Fixed Income | 901,701 | 901,111.15 | SLM STUDENT LN TR 2006-5 NT FLTG RATE CLA-2 07-25-2017 REG |
| Fixed Income | 4,321,764 | 4,407,944.00 | SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG |
| Fixed Income | 8,152,418 | 8,314,985.30 | SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG |
| Fixed Income | 8,741,749 | 8,916,068.56 | SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG |
| Fixed Income | 1,200,000 | 1,203,754.80 | SLM STUDENT LN TR 2008-5 SERIES 2008-5 CLASS-A FLTG RT BD 10-25-2016 REG |
| Fixed Income | 990,000 | 993,097.71 | SLM STUDENT LN TR 2008-5 SERIES 2008-5 CLASS-A FLTG RT BD 10-25-2016 REG |
| Fixed Income | 850,000 | 852,659.65 | SLM STUDENT LN TR 2008-5 SERIES 2008-5 CLASS-A FLTG RT BD 10-25-2016 REG |
| Fixed Income | 2,495,500 | 2,498,357.67 | SLM STUDENT LN TR 2008-5 STUDENT LN BKD BD CL A-1 10-25-2013 REG |
| Fixed Income | 97,736 | 103,141.66 | SMALL BUSINESS 5.37 DUE 04-01-2028 |
| Fixed Income | 1,154,969 | 1,207,039.83 | SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG |
| Fixed Income | 5,067,290 | 5,217,737.80 | SMALL BUSINESS ADMIN GTD PARTN CTF SER 2003-10 CL B 4.875% DUE 09-10-2013 REG |
| Fixed Income | 278 | 291.48 | SMALL BUSINESS ADMIN GTD PARTN CTF SER SBIC-PS 2001-10 B 6.344 08-01-11 REG |
| Fixed Income | 302,021 | 314,007.70 | SMALL BUSINESS ADMIN GTD PARTN CTF SER SBIC-PS 2003-10B 5.136 8-10-2013 |
| Fixed Income | 903,475 | 922,209.90 | SMALL BUSINESS ADMIN GTD PARTN CTF SER SBIC-PS 2004-10A 4.504 02-01-2014 REG |
| Fixed Income | 2,000,000 | 2,798,627.70 | SOCIETE DE FIN 2.125% GTD BDS 20/05/12 EUR |
| Fixed Income | 2,765,000 | 2,783,387.25 | SOCIETE DE FIN 2.375% GTD 26/3/12 USD*REGS |
| Fixed Income | 2,230,000 | 2,235,561.62 | SOCIETE DE FINANCEMENT DE L ECONOMIE FRANT 144A 3.375 DUE 05-05-2014 BEO |
| Fixed Income | 1,645,000 | 1,649,102.63 | SOCIETE DE FINANCEMENT DE L ECONOMIE FRANT 144A 3.375 DUE 05-05-2014 BEO |
| Fixed Income | 25,400,000 | 25,463,347.60 | SOCIETE DE FINANCEMENT DE L ECONOMIE FRANT 144A 3.375 DUE 05-05-2014 BEO |
| Fixed Income | 1,161,834 | 946,648.43 | SOUNDVIEW HOME LN TR 2006-EQ1 MTG PASSTHRU CTF CL A-2 FLTG RATE 10-25-36 |
| Fixed Income | 1,700,000 | 1,224,166.60 | SOUNDVIEW HOME LN TR 2006-EQ2 ASSET BACKED CTF CL A-2 01-25-2037 REG |
| Fixed Income | 1,252,756 | 1,042,227.70 | SOUNDVIEW HOME LN TR 2007-NS1 ASSET BACKED CTF CL A-1 01-25-2037 REG |
| Fixed Income | 1,681,732 | 1,468,829.83 | SOUNDVIEW HOME LN TR 2007-OPT3 CTF CL II-A-1 FLTG RATE 08-25-2037 REG |
| Fixed Income | 0 | 0.00 | South African rand - Cash |
| Fixed Income | 0 | -0.01 | South African rand - Cash |
| Fixed Income | 0 | 69,509.60 | South Korean won - Cash |
| Fixed Income | 45,000 | 45,716.71 | SOUTHERN CALIF EDISON CO 1ST & REF MTGBDSER A 4.15 DUE 09-15-2014/03-20-2009REG |
| Fixed Income | 50,000 | 53,934.70 | SOUTHERN CALIF GAS CO 5.5% DUE03-15-2014 BEO |
| Fixed Income | 20,000 | 20,079.56 | SOUTHN CO SR NT SER 2009A 4.15 DUE 05-15-2014 |
| Fixed Income | 146,000 | 154,484.79 | SOUTHN NAT GAS CO SOUTHN NAT GAS CO 8 DUE 03-01-2032/02-28-2032 BEO |
| Fixed Income | 175,000 | 187,285.70 | SOUTHN PWR CO SR NT 6.25 DUE 07-15-2012/07-14-2012 BEO |
| Fixed Income | 75,000 | 74,464.65 | SOUTHTRUST CORP SUB NT 5.8 DUE06-15-2014 BEO |
| Fixed Income | 2,200,000 | 1,890,746.00 | SOUTHWEST AIRLS CO NT 5.125% DUE 03-01-2017 REG |
| Fixed Income | 50,000 | 41,375.00 | SPRINT CAP CORP 6.9% DUE 05-01-2019 |
| Fixed Income | 905,000 | 891,425.00 | SPRINT CAP CORP NT 8.375 DUE 03-15-2012 BEO |
| Fixed Income | 170,000 | 136,850.00 | SPRINT CAP CORP NT 8.75% DUE 03-15-2032 BEO |
| Fixed Income | 660,000 | 622,280.34 | SPRINT NEXTEL CORP FORMERLY SPRINT CORP SPRINT NEXTEL VAR RT DUE 06-28-2010 |
| Fixed Income | 770,000 | 629,475.00 | SPRINT NEXTEL CORPORATION 6 DUE 12-01-2016 BEO |
| Fixed Income | 580,000 | 584,709.60 | STANFORD LELAND JR 3.625% DUE 05-01-2014 |
| Fixed Income | 430,000 | 433,491.60 | STANFORD LELAND JR 3.625% DUE 05-01-2014 |
| Fixed Income | 215,000 | 240,139.95 | STAPLES INC SR NT 9.75% DUE 01-15-2014 REG |

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| Fixed Income | 100,000 | 106,022.40 | TARGET CORP TARGET CORP 6% DUE01-15-2018/01-17-2008 REG |
| Fixed Income | 690,000 | 731,554.56 | TARGET CORP TARGET CORP 6% DUE01-15-2018/01-17-2008 REG |
| Fixed Income | -20,000 | -20,000.00 | TBA CASH COLL W/CCBOATUS9 |
| Fixed Income | -340,000 | -340,000.00 | TBA CASH COLL W/CCBOSTUS0 |
| Fixed Income | -80,000 | -80,000.00 | TBA CASH COLL W/CCSALTUS9 |
| Fixed Income | 155,000 | 158,117.82 | TCI COMMUNICATIONS INC 7.125 DUE 02-15-2028 REG |
| Fixed Income | 165,000 | 168,318.98 | TCI COMMUNICATIONS INC 7.125 DUE 02-15-2028 REG |
| Fixed Income | 130,000 | 136,725.94 | TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG |
| Fixed Income | 200,000 | 210,347.60 | TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG |
| Fixed Income | 335,000 | 381,809.88 | TCI COMMUNICATIONS INC 8.75 BD DUE 08-01-2015 |
| Fixed Income | 100,000 | 96,533.70 | TELECOM ITALIA CAP ***TELECOM ITALIA CAPITAL SA NOTES 5.25 DUE 10-01-2015 BEO |
| Fixed Income | 900,000 | 910,490.40 | TELECOM ITALIA CAP 6.999% DUE 06-04-2018 |
| Fixed Income | 2,400,000 | 2,293,636.80 | TELECOM ITALIA CAP FLTG RT DUE07-18-2011 BEO |
| Fixed Income | 160,000 | 153,171.04 | TELECOM ITALIA CAP GTD SR NT 4.95% DUE 09-30-2014/09-30-2006 REG |
| Fixed Income | 250,000 | 242,395.00 | TELECOM ITALIA CAP GTD SR NT 7.2% DUE 07-18-2036 BEO |
| Fixed Income | 90,000 | 88,252.92 | TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG |
| Fixed Income | 80,000 | 91,021.36 | TELE-COMMUN INC 7.875 DEB DUE 8-1-2013 REG |
| Fixed Income | 405,000 | 460,795.64 | TELE-COMMUN INC 7.875 DEB DUE 8-1-2013 REG |
| Fixed Income | 450,000 | 457,404.30 | TELEFONICA 4.949% DUE 01-15-2015 |
| Fixed Income | 550,000 | 559,049.70 | TELEFONICA 4.949% DUE 01-15-2015 |
| Fixed Income | 375,000 | 400,954.12 | TELEFONICA EMISIONES S A U SR NT 6.421% DUE 06-20-2016 REG |
| Fixed Income | 150,000 | 160,381.65 | TELEFONICA EMISIONES S A U SR NT 6.421% DUE 06-20-2016 REG |
| Fixed Income | 325,000 | 342,834.70 | TELEFONICA EUROPE B V U S NT 7.75 DUE 09-15-2010 BEO |
| Fixed Income | 900,000 | 949,388.40 | TELEFONICA EUROPE B V U S NT 7.75 DUE 09-15-2010 BEO |
| Fixed Income | 496,000 | 453,840.00 | TENET HEALTHCARE CORP SR NT VAR RT DUE 02-01-2015 |
| Fixed Income | 70,000 | 66,703.98 | TENNESSEE GAS PIPELINE CO DEB 7% DUE 10-15-2028 BEO |
| Fixed Income | 220,000 | 230,670.00 | TEPPCO PARTNERS L P GTD SR NT 7.625% DUE02-15-2012 BEO |
| Fixed Income | 2,500,000 | 156,965.00 | TERWIN MTG TR 2006-6SL ASSET BKD CTF CL A-2 07-25-2037 REG |
| Fixed Income | 175,000 | 184,114.00 | TEXAS ST 5% 04-01-2023 BEO |
| Fixed Income | 0 | 54,438.51 | Thai baht - Cash |
| Fixed Income | 95,000 | 95,039.61 | THOMAS & BETTS 7.25% DUE 06-01-2013 |
| Fixed Income | 1,156,000 | 1,149,283.64 | THOMSON CORP NT 5.25% DUE 08-15-2013/08-14-2013 BEO |
| Fixed Income | 562,065 | 429,942.99 | THORNBURG MTG SECS FLTG RT .635% DUE 12-25-2033 |
| Fixed Income | 300,000 | 291,987.30 | TIME WARNER CABLE 6.75% DUE 06-15-2039 |
| Fixed Income | 25,000 | 24,332.28 | TIME WARNER CABLE 6.75% DUE 06-15-2039 |
| Fixed Income | 130,000 | 143,207.48 | TIME WARNER CABLE INC 7.5% DUE04-01-2014 BEO |
| Fixed Income | 30,000 | 33,047.88 | TIME WARNER CABLE INC 7.5% DUE04-01-2014 BEO |
| Fixed Income | 150,000 | 168,134.10 | TIME WARNER CABLE INC 8.25% DUE 02-14-2014 BEO |
| Fixed Income | 120,000 | 125,007.12 | TIME WARNER CABLE INC DEB 7.3% DUE 07-01-2038 BEO |
| Fixed Income | 2,600,000 | 2,687,360.00 | TIME WARNER CABLE INC NT 5.4% DUE 07-02-2012/10-25-2007 REG |
| Fixed Income | 2,600,000 | 2,687,360.00 | TIME WARNER CABLE INC NT 5.4% DUE 07-02-2012/10-25-2007 REG |
| Fixed Income | 150,000 | 149,790.15 | TIME WARNER CABLE INC NT 5.85% DUE 05-01-2017 REG |
| Fixed Income | 795,000 | 837,646.98 | TIME WARNER CABLE INC NT 6.2% DUE 07-01-2013 BEO |
| Fixed Income | 260,000 | 273,947.44 | TIME WARNER CABLE INC NT 6.2% DUE 07-01-2013 BEO |
| Fixed Income | 585,000 | 616,381.74 | TIME WARNER CABLE INC NT 6.2% DUE 07-01-2013 BEO |
| Fixed Income | 1,100,000 | 1,248,078.70 | TIME WARNER CABLE INC NT 8.25% DUE 04-01-2019 REG |
| Fixed Income | 270,000 | 314,534.34 | TIME WARNER CABLE INC NT 8.75% DUE 02-14-2019 BEO |
| Fixed Income | 80,000 | 93,195.36 | TIME WARNER CABLE INC NT 8.75% DUE 02-14-2019 BEO |
| Fixed Income | 1,000,000 | 1,029,820.00 | TIME WARNER COMPANIES 7.25 DEB DUE 10-15-2017 BEO |
| Fixed Income | 545,000 | 533,551.18 | TIME WARNER COMPANIES 7.57 DUE02-01-2024 REG |
| Fixed Income | 30,000 | 32,527.98 | TIME WARNER COMPANIES INC 9.15 DUE 02-01-2023 REG |
| Fixed Income | 80,000 | 88,080.00 | TIME WARNER COS INC COMPANIES INC 9.125 DUE 01-15-2013 BEO |
| Fixed Income | 200,000 | 224,076.00 | TIME WARNER ENTMT CO LP SR 10.15 NT DUE 5-1-2012 REG |
| Fixed Income | 840,000 | 837,995.76 | TIME WARNER INC NEW NT DUE 11-13-2009 BEO |
| Fixed Income | 550,000 | 548,687.70 | TIME WARNER INC NEW NT DUE 11-13-2009 BEO |
| Fixed Income | 1,000,000 | 997,614.00 | TIME WARNER INC NEW NT DUE 11-13-2009 BEO |
| Fixed Income | 50,000 | 55,707.50 | TJX COS INC NEW NT 6.95% DUE 04-15-2019 REG |
| Fixed Income | 250,000 | 278,537.50 | TJX COS INC NEW NT 6.95% DUE 04-15-2019 REG |
| Fixed Income | 150,000 | 151,920.75 | TN GAS PIPELN CO DEB DTD 03/13/1997 7.625 DUE 04-01-2037 REG |
| Fixed Income | 100,000 | 87,270.00 | TNK-BP FINANCE SA 7.5% MTN 18/07/16 USD REGS |
| Fixed Income | 0 | -152,595,438.18 | TNT worksheet cash |
| Fixed Income | 385,000 | 365,157.10 | TOB SETTLEMENT FING CORP RHODE IS AST SER A 6 6-1-23/12 BEO OID SF 06-01-2012 |
| Fixed Income | 95,000 | 60,537.80 | TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE |
| Fixed Income | 965,000 | 614,936.60 | TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE |
| Fixed Income | 400,000 | 15,566.67 | TOTAL RTN /2.0275 10-15-2011 SWP086192 |
| Fixed Income | 400,000 | 0.00 | TOTAL RTN 0/2.35 10-15-2016 SWP085509 |
| Fixed Income | 400,000 | 0.00 | TOTAL RTN 0/2.3525 10-15-2016 SWP086440 |
| Fixed Income | -800,000 | 0.00 | TOTAL RTN 10-15-2011 SWP085400 |
| Fixed Income | -400,000 | 0.00 | TOTAL RTN 10-15-2011 SWP086192 |
| Fixed Income | -400,000 | -12,769.78 | TOTAL RTN 10-15-2016 SWP085509 |
| Fixed Income | -400,000 | 0.00 | TOTAL RTN 10-15-2016 SWP085517 |
| Fixed Income | -400,000 | -13,054.69 | TOTAL RTN 10-15-2016 SWP086440 |
| Fixed Income | 800,000 | 35,249.94 | TOTAL RTN UBSGBFIL 0/2.095 10-15-2011 SWP085400 |

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| Fixed Income | 400,000 | 4,189.38 TOTAL RTN UBSGBFIL 0/2.275 10-15-2016 SWP085517 |
| Fixed Income | 130,000 | 90,350.00 TRANSCANADA FLTG RT 6.35% DUE 05-15-2067 |
| Fixed Income | 80,000 | 90,977.04 TRANSCANADA PIPELINES LTD FOR FUTURE ISSR NT 7.25 DUE 08-15-2038 BEO |
| Fixed Income | 600,000 | 516,750.00 TRANSCAPITALINVEST 5.67% BDS 05/03/14 USD REGS |
| Fixed Income | 300,000 | 290,505.00 TRANSCAPITALINVEST 7.7% NTS 07/08/13 USD'REGS |
| Fixed Income | 1,580,000 | 1,273,423.12 TRAVELERS COS INC JR SUB DEB FXD / FLTG RATE 6.25 DUE 03-15-2067/03-15-2017BEO |
| Fixed Income | 400,000 | 322,385.60 TRAVELERS COS INC JR SUB DEB FXD / FLTG RATE 6.25 DUE 03-15-2067/03-15-2017BEO |
| Fixed Income | 275,000 | 221,640.10 TRAVELERS COS INC JR SUB DEB FXD / FLTG RATE 6.25 DUE 03-15-2067/03-15-2017BEO |
| Fixed Income | 25,000 | 25,033.50 TRUSTEES OF PRINCETON UNIV PRINCETON UNIV 5.7 3 01 39 5.7% DUE 03-01-2039 BEO |
| Fixed Income | 0 | 0.00 Turkish lira - Cash |
| Fixed Income | 25,000 | 27,023.92 TURNER BROADCASTING SYS INC SR NT 8.375%DUE 07-01-2013 REG |
| Fixed Income | 100,000 | 63,142.00 TXU CORP 5.55% DUE 11-15-2014 |
| Fixed Income | 380,000 | 190,410.78 TXU CORP 6.5% DUE 11-15-2024 |
| Fixed Income | 1,725,000 | 829,309.28 TXU CORP 6.55% DUE 11-15-2034 |
| Fixed Income | 540,000 | 569,015.28 TYCO INTL FINANCE S A CRP TYC 6.375% DUE10-15-2011/10-14-2011 BEO |
| Fixed Income | 210,000 | 218,162.49 TYCO INTL FINANCE S A GTD NT DTD 02/21/2001 6.75% DUE 02-15-2011 BEO |
| Fixed Income | 380,000 | 386,390.84 TYCO INTL FINANCE S A NT 6% DUE 11-15-2013 REG |
| Fixed Income | 75,000 | 83,158.50 TYCO INTL FINANCE S A NT 8.5% DUE 01-15-2019 REG |
| Fixed Income | 160,000 | 157,427.68 TYCO INTL LTD / 7% DUE 12-15-2019 |
| Fixed Income | 1,315,000 | 1,243,482.41 TYCO INTL LTD / TYCO INTL FIN S A NT 6.875% DUE 01-15-2021 REG |
| Fixed Income | 80,000 | 78,593.52 U S BK NATL ASSN MINNEAPOLIS MINN MEDIUM4.8 DUE 04-15-2015 REG |
| Fixed Income | 175,000 | 171,923.33 U S BK NATL ASSN MINNEAPOLIS MINN MEDIUM4.8 DUE 04-15-2015 REG |
| Fixed Income | 70,000 | 73,675.00 U S DEPT HSG & URBAN DEV GOVT GTD PARTN SECT 108 HUD 2008-A 4.14 8-1-14 |
| Fixed Income | 500,000 | 397,500.00 U S W 7.5% DUE 06-15-2023 |
| Fixed Income | 1,460,000 | 1,359,639.60 UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017 |
| Fixed Income | 850,000 | 791,571.00 UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017 |
| Fixed Income | 200,000 | 182,147.20 UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018 |
| Fixed Income | 800,000 | 728,588.80 UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018 |
| Fixed Income | 900,000 | 819,662.40 UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018 |
| Fixed Income | 10,000,000 | 9,107,360.00 UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018 |
| Fixed Income | 200,000 | 207,088.60 UFJ FIN ARUBA A E C GTD NT 6.75 DUE 07-15-2013 REG |
| Fixed Income | 325,000 | 524,147.10 UK(GOVT OF) 4.25% TSY GILT 07/12/49 GBP |
| Fixed Income | 1,010,000 | 1,055,621.70 UN PAC CORP 6.125 DUE 01-15-2012 BEO |
| Fixed Income | 3,500,000 | 3,507,154.00 UNION PAC CORP NT 5.7% DUE 08-15-2018/02-05-2008 BEO |
| Fixed Income | 7,515,906 | 3,532,475.98 UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT |
| Fixed Income | 2,199,844 | 2,419.83 UNITED AIRLS 1993-C PTHRU TR PTHRU CTF SER 1993-C2 9.06 6-17-15 REG |
| Fixed Income | 0 | 0.00 United Arab Emirates dirham - Cash |
| Fixed Income | 710,000 | 732,137.80 UNITED PARCEL SVC INC SR NT 3.875% DUE 04-01-2014 REG |
| Fixed Income | 140,000 | 144,365.20 UNITED PARCEL SVC INC SR NT 3.875% DUE 04-01-2014 REG |
| Fixed Income | 2,960,000 | 3,104,220.08 UNITED PARCEL SVC INC SR NT 4.5% DUE 01-15-2013/01-15-2008 REG |
| Fixed Income | 75,000 | 82,053.67 UNITED PARCEL SVC INC SR NT 6.2% DUE 01-15-2038/01-15-2008 REG |
| Fixed Income | 80,000 | 87,523.92 UNITED PARCEL SVC INC SR NT 6.2% DUE 01-15-2038/01-15-2008 REG |
| Fixed Income | 265,000 | 289,922.98 UNITED PARCEL SVC INC SR NT 6.2% DUE 01-15-2038/01-15-2008 REG |
| Fixed Income | 405,000 | 443,089.85 UNITED PARCEL SVC INC SR NT 6.2% DUE 01-15-2038/01-15-2008 REG |
| Fixed Income | 0 | -15,500.00 United States dollar - Cash (Externally Held) |
| Fixed Income | 0 | -1,494,343.20 United States dollar - Cash |
| Fixed Income | 0 | -34,554.53 United States dollar - Cash |
| Fixed Income | 0 | -667,409.72 United States dollar - Cash |
| Fixed Income | 0 | -11,625.00 United States dollar - Cash |
| Fixed Income | 0 | -96,637.50 United States dollar - Cash |
| Fixed Income | 0 | -539,814.69 United States dollar - Cash |
| Fixed Income | 0 | 29,933.66 United States dollar - Cash |
| Fixed Income | 0 | -275,495.00 United States dollar - Cash |
| Fixed Income | 0 | 220,000.00 United States dollar - Futures Initial Margin |
| Fixed Income | 0 | 2,150,000.00 United States dollar - Futures Initial Margin |
| Fixed Income | 0 | 1,500,249.36 United States dollar - Futures Initial Margin |
| Fixed Income | 0 | 8,473,743.83 United States dollar - Futures Initial Margin |
| Fixed Income | 64,212,001 | 64,212,001.28 United States dollar - Income |
| Fixed Income | 1,465,537 | 1,465,537.43 United States dollar - Income |
| Fixed Income | 61,945,417 | 61,945,416.71 United States dollar - Income |
| Fixed Income | 15,700,813 | 15,700,812.98 United States dollar - Income |
| Fixed Income | 55,415,258 | 55,415,258.00 United States dollar - Income |
| Fixed Income | 56,017,149 | 56,017,149.28 United States dollar - Income |
| Fixed Income | 62,359 | 62,358.81 United States dollar - Income |
| Fixed Income | 3 | 3.25 United States dollar - Income |
| Fixed Income | 63,414,304 | 63,414,304.30 United States dollar - Income |
| Fixed Income | 3,613,763 | 3,613,763.41 United States dollar - Income |
| Fixed Income | 15,481,493 | 15,481,492.55 United States dollar - Income |
| Fixed Income | 83,989 | 83,988.64 United States dollar - Income |
| Fixed Income | 23,685 | 23,685.17 United States dollar - Income |
| Fixed Income | 37,026 | 37,025.60 United States dollar - Income |
| Fixed Income | 235,371 | 235,371.35 United States dollar - Income |
| Fixed Income | 331,292 | 331,292.24 United States dollar - Income |

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|--------------|-------------|----------------|--------------------------------------|
| Fixed Income | 315,438 | 315,437.91 | United States dollar - Income |
| Fixed Income | 116,316 | 116,316.42 | United States dollar - Income |
| Fixed Income | 244,142 | 244,142.41 | United States dollar - Income |
| Fixed Income | 35,818 | 35,818.48 | United States dollar - Income |
| Fixed Income | 370,153 | 370,153.12 | United States dollar - Income |
| Fixed Income | 913,570 | 913,570.06 | United States dollar - Income |
| Fixed Income | 654,380 | 654,380.17 | United States dollar - Income |
| Fixed Income | 4,770,035 | 4,770,034.60 | United States dollar - Income |
| Fixed Income | 457,207 | 457,206.58 | United States dollar - Income |
| Fixed Income | 36,549,735 | 36,549,734.71 | United States dollar - Income |
| Fixed Income | 415,323 | 415,323.40 | United States dollar - Income |
| Fixed Income | 279,316 | 279,315.78 | United States dollar - Income |
| Fixed Income | 944,810 | 944,810.44 | United States dollar - Income |
| Fixed Income | 966,791 | 966,791.10 | United States dollar - Income |
| Fixed Income | 30,034,176 | 30,034,175.90 | United States dollar - Income |
| Fixed Income | 100,965 | 100,965.03 | United States dollar - Income |
| Fixed Income | 1,236,400 | 1,236,399.79 | United States dollar - Income |
| Fixed Income | 12,230 | 12,230.25 | United States dollar - Income |
| Fixed Income | 7,142,060 | 7,142,059.83 | United States dollar - Income |
| Fixed Income | 424,436 | 424,436.42 | United States dollar - Income |
| Fixed Income | 11,186 | 11,185.81 | United States dollar - Income |
| Fixed Income | 333,592 | 333,592.20 | United States dollar - Income |
| Fixed Income | 231,857,250 | 231,857,249.70 | United States dollar - Income |
| Fixed Income | 2,440,250 | 2,440,249.66 | United States dollar - Income |
| Fixed Income | 2,135,553 | 2,135,553.28 | United States dollar - Income |
| Fixed Income | 372,224,894 | 372,224,893.75 | United States dollar - Income |
| Fixed Income | 8,660 | 8,660.08 | United States dollar - Income |
| Fixed Income | 402,226,454 | 402,226,454.45 | United States dollar - Income |
| Fixed Income | 92,408,308 | 92,408,307.74 | United States dollar - Income |
| Fixed Income | 4,820,925 | 4,820,925.45 | United States dollar - Income |
| Fixed Income | 62,826,499 | 62,826,499.10 | United States dollar - Income |
| Fixed Income | -37,574 | -37,574.00 | United States dollar - Income |
| Fixed Income | 24,830 | 24,830.48 | United States dollar - Income |
| Fixed Income | -413,646 | -413,646.00 | United States dollar - Income |
| Fixed Income | 5,980,468 | 5,980,468.14 | United States dollar - Income |
| Fixed Income | 1,639,312 | 1,639,312.37 | United States dollar - Income |
| Fixed Income | 4,080,438 | 4,080,437.54 | United States dollar - Income |
| Fixed Income | 198,441 | 198,441.37 | United States dollar - Income |
| Fixed Income | -15,076 | -15,076.00 | United States dollar - Income |
| Fixed Income | 22,052 | 22,052.21 | United States dollar - Income |
| Fixed Income | 0 | 0.00 | United States dollar - Invested Cash |
| Fixed Income | 0 | 6,794,903.20 | United States dollar - Invested Cash |
| Fixed Income | 0 | 46,658,907.62 | United States dollar - Invested Cash |
| Fixed Income | 0 | 40,607,075.83 | United States dollar - Invested Cash |
| Fixed Income | 0 | 6,716,282.39 | United States dollar - Invested Cash |
| Fixed Income | 0 | 5,602,888.14 | United States dollar - Invested Cash |
| Fixed Income | 0 | 4,346,469.84 | United States dollar - Invested Cash |
| Fixed Income | 0 | 1,076,935.10 | United States dollar - Invested Cash |
| Fixed Income | 0 | 1,585,156.26 | United States dollar - Invested Cash |
| Fixed Income | 0 | 4,943,898.17 | United States dollar - Invested Cash |
| Fixed Income | 0 | 9,972.20 | United States dollar - Invested Cash |
| Fixed Income | 0 | 5,508,354.47 | United States dollar - Invested Cash |
| Fixed Income | 0 | 32,647,312.21 | United States dollar - Invested Cash |
| Fixed Income | 0 | 527,043.11 | United States dollar - Invested Cash |
| Fixed Income | 0 | 17,848,690.32 | United States dollar - Invested Cash |
| Fixed Income | 0 | 1,408,354.01 | United States dollar - Invested Cash |
| Fixed Income | 0 | 644,973.69 | United States dollar - Invested Cash |
| Fixed Income | 0 | 1,296,688.19 | United States dollar - Invested Cash |
| Fixed Income | 0 | 518,192.46 | United States dollar - Invested Cash |
| Fixed Income | 0 | 170,004.47 | United States dollar - Invested Cash |
| Fixed Income | 0 | 289,713.38 | United States dollar - Invested Cash |
| Fixed Income | 0 | 142,037.82 | United States dollar - Invested Cash |
| Fixed Income | 0 | 26,752.06 | United States dollar - Invested Cash |
| Fixed Income | 0 | 2,458,512.44 | United States dollar - Invested Cash |
| Fixed Income | 0 | 201,979.13 | United States dollar - Invested Cash |
| Fixed Income | 0 | 210,364.49 | United States dollar - Invested Cash |
| Fixed Income | 0 | 0.03 | United States dollar - Invested Cash |
| Fixed Income | 0 | 8,225,390.25 | United States dollar - Invested Cash |
| Fixed Income | 0 | 3,623,276.25 | United States dollar - Invested Cash |
| Fixed Income | 0 | 3,906,853.30 | United States dollar - Invested Cash |
| Fixed Income | 0 | 213,544.96 | United States dollar - Invested Cash |
| Fixed Income | 0 | 120,674.27 | United States dollar - Invested Cash |
| Fixed Income | 0 | 91,287.95 | United States dollar - Invested Cash |

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| Fixed Income | -105,814.00 | United States dollar - Other payables |
| Fixed Income | -1,750.83 | United States dollar - Other payables |
| Fixed Income | -9,010.43 | United States dollar - Other payables |
| Fixed Income | -12.75 | United States dollar - Other payables |
| Fixed Income | -224,893.00 | United States dollar - Other payables |
| Fixed Income | 34,735.00 | United States dollar - Other receivables |
| Fixed Income | 0 | 3,336.07 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 1,418,537.40 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 2,479,253.64 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 313,611.91 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 2,329,548.64 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 14,370,588.34 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 1,425,619.97 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 29,738,995.20 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 17,807,050.19 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 1,600,101.86 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 24,848,409.77 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 220,446.82 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 121,451.12 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 12,520.21 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 5,062.71 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 158,474.58 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 401,553.45 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 19,242.74 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | 4,058.53 United States dollar - Pending Foreign Exchange Purchases |
| Fixed Income | 0 | -705,425.53 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -2,220,002.17 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -9,027,117.14 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -1,762,540.23 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -19,881,207.03 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -29,891,424.46 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -1,589,533.88 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -38,451,267.33 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -363,665.26 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -445,555.54 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -53,622.64 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -1,338,623.08 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -566,357.94 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | 0 | -503,673.91 United States dollar - Pending Foreign Exchange Sales |
| Fixed Income | | -55,316.00 United States dollar - Pending trade purchases |
| Fixed Income | | -166,529.56 United States dollar - Pending trade purchases |
| Fixed Income | | -772.62 United States dollar - Pending trade purchases |
| Fixed Income | -46,168,122.74 | United States dollar - Pending trade purchases |
| Fixed Income | -267,980.37 | United States dollar - Pending trade purchases |
| Fixed Income | -184,048.50 | United States dollar - Pending trade purchases |
| Fixed Income | -54,475.81 | United States dollar - Pending trade purchases |
| Fixed Income | -19,943.61 | United States dollar - Pending trade purchases |
| Fixed Income | -40,097.28 | United States dollar - Pending trade purchases |
| Fixed Income | -18,084.95 | United States dollar - Pending trade purchases |
| Fixed Income | -272,561.19 | United States dollar - Pending trade purchases |
| Fixed Income | -130,979.55 | United States dollar - Pending trade purchases |
| Fixed Income | -2,035,554.70 | United States dollar - Pending trade purchases |
| Fixed Income | -851,920.88 | United States dollar - Pending trade purchases |
| Fixed Income | -28.29 | United States dollar - Pending trade purchases |
| Fixed Income | -124,432,584.96 | United States dollar - Pending trade purchases |
| Fixed Income | -399,729.00 | United States dollar - Pending trade purchases |
| Fixed Income | -492.85 | United States dollar - Pending trade purchases |
| Fixed Income | -21,425.64 | United States dollar - Pending trade purchases |
| Fixed Income | -2,721,971.72 | United States dollar - Pending trade purchases |
| Fixed Income | -249,939.41 | United States dollar - Pending trade purchases |
| Fixed Income | 0 | -51,963,890.64 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -51,656,588.76 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -2,358,240.55 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -96,213,054.10 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -308,604,462.69 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -16,638,276.30 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -649,888.50 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -160,326,652.51 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -172,525.60 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -19,951.29 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -2,820,637.99 United States dollar - Pending Trade Purchases |
| Fixed Income | 0 | -642,341.06 United States dollar - Pending Trade Purchases |
| Fixed Income | | 110,385.66 United States dollar - Pending trade sales |

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| Fixed Income | | 247,293.38 | United States dollar - Pending trade sales |
| Fixed Income | | 22,351,225.11 | United States dollar - Pending trade sales |
| Fixed Income | | 160,386.52 | United States dollar - Pending trade sales |
| Fixed Income | | 201,588.41 | United States dollar - Pending trade sales |
| Fixed Income | | 43,337.18 | United States dollar - Pending trade sales |
| Fixed Income | | 46,008.59 | United States dollar - Pending trade sales |
| Fixed Income | | 86,319.84 | United States dollar - Pending trade sales |
| Fixed Income | | 43,759.02 | United States dollar - Pending trade sales |
| Fixed Income | | 240,241.70 | United States dollar - Pending trade sales |
| Fixed Income | | 72,632.85 | United States dollar - Pending trade sales |
| Fixed Income | | 1,505,465.59 | United States dollar - Pending trade sales |
| Fixed Income | | 781,484.58 | United States dollar - Pending trade sales |
| Fixed Income | | 108,743,318.66 | United States dollar - Pending trade sales |
| Fixed Income | | 982,440.71 | United States dollar - Pending trade sales |
| Fixed Income | | 2,935,865.24 | United States dollar - Pending trade sales |
| Fixed Income | | 273,251.24 | United States dollar - Pending trade sales |
| Fixed Income | | 66,208.03 | United States dollar - Pending trade sales |
| Fixed Income | 0 | 6,790,280.46 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 908,156.86 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 46,740,964.79 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 90,568.92 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 4,818,352.79 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 3,841,496.53 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 167,426,325.67 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 406,143.25 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 229,846,521.31 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 204,301.57 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 17,888.68 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 207,563.37 | United States dollar - Pending Trade Sales |
| Fixed Income | 0 | 919,976.19 | United States dollar - Pending Trade Sales |
| Fixed Income | -64,212,001 | -64,212,001.28 | United States dollar - Principal |
| Fixed Income | -1,465,537 | -1,465,537.43 | United States dollar - Principal |
| Fixed Income | -61,945,417 | -61,945,416.71 | United States dollar - Principal |
| Fixed Income | -15,700,813 | -15,700,812.98 | United States dollar - Principal |
| Fixed Income | -55,415,258 | -55,415,258.00 | United States dollar - Principal |
| Fixed Income | -56,017,149 | -56,017,149.28 | United States dollar - Principal |
| Fixed Income | -62,359 | -62,358.81 | United States dollar - Principal |
| Fixed Income | -3 | -3.25 | United States dollar - Principal |
| Fixed Income | -63,414,304 | -63,414,304.30 | United States dollar - Principal |
| Fixed Income | -3,613,763 | -3,613,763.41 | United States dollar - Principal |
| Fixed Income | -15,481,493 | -15,481,492.55 | United States dollar - Principal |
| Fixed Income | -83,989 | -83,988.64 | United States dollar - Principal |
| Fixed Income | -23,685 | -23,685.17 | United States dollar - Principal |
| Fixed Income | -37,026 | -37,025.60 | United States dollar - Principal |
| Fixed Income | -235,371 | -235,371.35 | United States dollar - Principal |
| Fixed Income | -331,292 | -331,292.24 | United States dollar - Principal |
| Fixed Income | -315,438 | -315,437.91 | United States dollar - Principal |
| Fixed Income | -116,316 | -116,316.42 | United States dollar - Principal |
| Fixed Income | -244,142 | -244,142.41 | United States dollar - Principal |
| Fixed Income | -35,818 | -35,818.48 | United States dollar - Principal |
| Fixed Income | -370,153 | -370,153.12 | United States dollar - Principal |
| Fixed Income | -913,570 | -913,570.06 | United States dollar - Principal |
| Fixed Income | -654,380 | -654,380.17 | United States dollar - Principal |
| Fixed Income | -4,770,035 | -4,770,034.60 | United States dollar - Principal |
| Fixed Income | -457,207 | -457,206.58 | United States dollar - Principal |
| Fixed Income | -36,549,735 | -36,549,734.71 | United States dollar - Principal |
| Fixed Income | -415,323 | -415,323.40 | United States dollar - Principal |
| Fixed Income | -279,316 | -279,315.78 | United States dollar - Principal |
| Fixed Income | -944,810 | -944,810.44 | United States dollar - Principal |
| Fixed Income | -966,791 | -966,791.10 | United States dollar - Principal |
| Fixed Income | -30,034,176 | -30,034,175.90 | United States dollar - Principal |
| Fixed Income | -100,965 | -100,965.03 | United States dollar - Principal |
| Fixed Income | -1,236,400 | -1,236,399.79 | United States dollar - Principal |
| Fixed Income | -12,230 | -12,230.25 | United States dollar - Principal |
| Fixed Income | -7,142,060 | -7,142,059.83 | United States dollar - Principal |
| Fixed Income | -424,436 | -424,436.42 | United States dollar - Principal |
| Fixed Income | -11,186 | -11,185.81 | United States dollar - Principal |
| Fixed Income | -333,592 | -333,592.20 | United States dollar - Principal |
| Fixed Income | -231,857,250 | -231,857,249.70 | United States dollar - Principal |
| Fixed Income | -2,440,250 | -2,440,249.66 | United States dollar - Principal |
| Fixed Income | -2,135,553 | -2,135,553.28 | United States dollar - Principal |
| Fixed Income | -372,224,894 | -372,224,893.75 | United States dollar - Principal |
| Fixed Income | -8,660 | -8,660.08 | United States dollar - Principal |

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| Fixed Income | -402,226,454 | -402,226,454.45 | United States dollar - Principal |
| Fixed Income | -92,408,308 | -92,408,307.74 | United States dollar - Principal |
| Fixed Income | -4,820,925 | -4,820,925.45 | United States dollar - Principal |
| Fixed Income | -62,826,499 | -62,826,499.10 | United States dollar - Principal |
| Fixed Income | 37,574 | 37,574.00 | United States dollar - Principal |
| Fixed Income | -24,830 | -24,830.48 | United States dollar - Principal |
| Fixed Income | 413,646 | 413,646.00 | United States dollar - Principal |
| Fixed Income | -5,980,468 | -5,980,468.14 | United States dollar - Principal |
| Fixed Income | -1,639,312 | -1,639,312.37 | United States dollar - Principal |
| Fixed Income | -4,080,438 | -4,080,437.54 | United States dollar - Principal |
| Fixed Income | -198,441 | -198,441.37 | United States dollar - Principal |
| Fixed Income | 15,076 | 15,076.00 | United States dollar - Principal |
| Fixed Income | -22,052 | -22,052.21 | United States dollar - Principal |
| Fixed Income | 0 | 0.00 | United States dollar - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | United States dollar - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | United States dollar - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | United States dollar - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | United States dollar - Recoverable Taxes |
| Fixed Income | 0 | 0.00 | United States dollar - Recoverable Taxes |
| Fixed Income | 50,000 | 50,861.35 | UNITED STATES OF AMER TREAS BONDS 2% NTS30/09/2010 USD1000 2% DUE 09-30-2010 REG |
| Fixed Income | 2,270,000 | 892,477.74 | UNITED STATES TREAS BD STRIPPED PRIN PMT00054 05-15-2030 (UNDDATE) REG |
| Fixed Income | 215,000 | 239,254.58 | UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG |
| Fixed Income | 225,000 | 227,214.90 | UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG |
| Fixed Income | 175,000 | 176,722.70 | UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG |
| Fixed Income | 780,000 | 787,678.32 | UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG |
| Fixed Income | 6,893,000 | 6,620,932.39 | UNITED STATES TREAS BDS 1.75 DUE 1-15-2028 REG |
| Fixed Income | 1,670,000 | 1,604,084.89 | UNITED STATES TREAS BDS 1.75 DUE 1-15-2028 REG |
| Fixed Income | 11,100,000 | 10,661,881.61 | UNITED STATES TREAS BDS 1.75 DUE 1-15-2028 REG |
| Fixed Income | 1,600,000 | 1,536,847.80 | UNITED STATES TREAS BDS 1.75 DUE 1-15-2028 REG |
| Fixed Income | 10,285,000 | 13,511,918.75 | UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG |
| Fixed Income | 3,075,000 | 4,039,781.25 | UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG |
| Fixed Income | 23,000 | 29,337.58 | UNITED STATES TREAS BDS 7.5% 11/15/2016 USD1000 7.5% DUE 11-15-2016 REG |
| Fixed Income | 27,000 | 37,321.18 | UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG |
| Fixed Income | 1,865,000 | 2,573,118.12 | UNITED STATES TREAS BDS 8% 11/15/2021 USD1000 8% DUE 11-15-2021/04-29-1999 REG |
| Fixed Income | 100,000 | 112,437.50 | UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG |
| Fixed Income | 465,000 | 480,039.96 | UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG |
| Fixed Income | 360,000 | 371,643.84 | UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG |
| Fixed Income | 170,000 | 175,498.48 | UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG |
| Fixed Income | 255,000 | 263,247.72 | UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG |
| Fixed Income | 50,000 | 43,234.50 | UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG |
| Fixed Income | 525,000 | 453,962.25 | UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG |
| Fixed Income | 4,223,000 | 3,651,585.87 | UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG |
| Fixed Income | 295,000 | 255,083.55 | UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG |
| Fixed Income | 0 | 0.00 | UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG |
| Fixed Income | 473,000 | 468,194.32 | UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG |
| Fixed Income | 830,000 | 821,567.20 | UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG |
| Fixed Income | 5,800,000 | 5,741,072.00 | UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG |
| Fixed Income | 8,300,000 | 8,758,077.00 | UNITED STATES TREAS BDS DTD 011509 01-15-2029 |
| Fixed Income | 145,000 | 149,372.62 | UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG |
| Fixed Income | 50,000 | 60,906.25 | UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG |
| Fixed Income | 30,000 | 39,304.68 | UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG |
| Fixed Income | 650,000 | 845,913.90 | UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG |
| Fixed Income | 475,000 | 618,167.85 | UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG |
| Fixed Income | 1,350,000 | 1,419,925.30 | UNITED STATES TREAS BDS INFL IX BOND 2.00 DUE 01-15-2026 REG |
| Fixed Income | 12,400,000 | 13,042,276.80 | UNITED STATES TREAS BDS INFL IX BOND 2.00 DUE 01-15-2026 REG |
| Fixed Income | 2,930,000 | 4,821,627.96 | UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029 |
| Fixed Income | 13,000,000 | 21,392,888.57 | UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029 |
| Fixed Income | 10,400,000 | 11,525,178.45 | UNITED STATES TREAS NTS 1.875 DUE 07-15-2015 REG |
| Fixed Income | 2,010,000 | 2,067,317.16 | UNITED STATES TREAS NTS 2.75 DUE 02-28-2013 REG |
| Fixed Income | 400,000 | 428,718.80 | UNITED STATES TREAS NTS 4 DUE 11-15-2012 REG |
| Fixed Income | 240,000 | 248,943.84 | UNITED STATES TREAS NTS 4% NTS 15/08/18 USD1000 4% DUE 08-15-2018 REG |
| Fixed Income | 17,500,000 | 21,985,288.83 | UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG |
| Fixed Income | 200,000 | 212,484.40 | UNITED STATES TREAS NTS DTD 00084 4% DUE02-15-2015 REG |
| Fixed Income | 30,000 | 31,996.86 | UNITED STATES TREAS NTS DTD 00092 4.125%DUE 05-15-2015 REG |
| Fixed Income | 865,000 | 924,738.63 | UNITED STATES TREAS NTS DTD 00124 4.875%DUE 04-30-2011 REG |
| Fixed Income | 25,000 | 26,515.62 | UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG |
| Fixed Income | 530,000 | 527,021.40 | UNITED STATES TREAS NTS DTD 00230 1.375%DUE 05-15-2012 REG |
| Fixed Income | 5,010,000 | 4,845,621.90 | UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG |
| Fixed Income | 43,000 | 41,589.17 | UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG |
| Fixed Income | 8,735,000 | 8,448,404.65 | UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG |
| Fixed Income | -9,600,000 | -9,285,024.00 | UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG |
| Fixed Income | 230,000 | 222,453.70 | UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG |
| Fixed Income | 972,000 | 943,220.05 | UNITED STATES TREAS NTS DTD 00233 2.625%DUE 02-29-2016 REG |

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| Fixed Income | 80,000 | 78,924.80 UNITED STATES TREAS NTS DTD 00236 2.25% DUE 05-31-2014 REG |
| Fixed Income | 3,525,000 | 3,477,624.00 UNITED STATES TREAS NTS DTD 00236 2.25% DUE 05-31-2014 REG |
| Fixed Income | 3,119,000 | 3,077,080.64 UNITED STATES TREAS NTS DTD 00236 2.25% DUE 05-31-2014 REG |
| Fixed Income | 40,000 | 39,462.40 UNITED STATES TREAS NTS DTD 00236 2.25% DUE 05-31-2014 REG |
| Fixed Income | 1,000,000 | 1,066,406.00 UNITED STATES TREAS NTS DTD 02/15/2001 5% DUE 02-15-2011 BEO |
| Fixed Income | 145,000 | 154,572.32 UNITED STATES TREAS NTS DTD 3.875 DUE 02-15-2013 REG |
| Fixed Income | 5,800,000 | 5,559,348.17 UNITED STATES TREAS NTS INFL INDX N/B 07-15-2018 |
| Fixed Income | 300,000 | 302,375.92 UNITED STATES TREAS NTS INFL INDX N/B 1.625 DUE 01-15-2018 REG |
| Fixed Income | 205,000 | 230,729.55 UNITED STATES TREAS NTS INFLATION .875 DUE 04-15-2010 REG |
| Fixed Income | 700,000 | 778,004.54 UNITED STATES TREAS NTS INFLATION LNKD BD 1.625 DUE 01-15-2015 REG |
| Fixed Income | 770,000 | 855,804.99 UNITED STATES TREAS NTS INFLATION LNKD BD 1.625 DUE 01-15-2015 REG |
| Fixed Income | 2,000,000 | 2,006,260.00 UNITED STATES TREAS NTS NT 2.625% DUE 06-30-2014 REG |
| Fixed Income | 270,000 | 291,178.26 UNITED STATES TREAS NTS NT 4.25% DUE 08-15-2014 REG |
| Fixed Income | 170,000 | 183,068.75 UNITED STATES TREAS NTS NT 4.25% DUE 11-15-2014 REG |
| Fixed Income | 5,910,000 | 6,628,431.42 UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG |
| Fixed Income | 3,710,000 | 4,160,995.02 UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG |
| Fixed Income | 200,000 | 199,860.00 UNITED STATES TREAS NTS NTS .875% DUE 02-28-2011 REG |
| Fixed Income | 200,000 | 187,312.00 UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG |
| Fixed Income | 55,000 | 51,510.80 UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG |
| Fixed Income | 8,690,000 | 8,728,018.75 UNITED STATES TREAS NTS T-NT 3.25% DUE 05-31-2016 REG |
| Fixed Income | 1,270,000 | 1,369,913.44 UNITED STATES TREAS NTS T-NT 5.125% DUE 06-30-2011 REG |
| Fixed Income | 750,000 | 753,691.50 UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG |
| Fixed Income | 1,290,000 | 559,189.20 UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO |
| Fixed Income | 180,000 | 224,328.42 UNITED TECHNOLOGIES CORP 8.75 DEB DUE 3-1-2021 BEO |
| Fixed Income | 75,000 | 79,427.47 UNITED TECHNOLOGIES CORP UNITED TECH CORP 5.375 DUE 12-15-2017/12-07-2007 BEO |
| Fixed Income | 55,000 | 38,303.10 UNITRIN INC SR NT 6% DUE 05-15-2017 |
| Fixed Income | 25,000 | 26,063.00 UNIVERSITY TEX UNIV REVS 6.276% 08-15-2041 BEO TAXABLE |
| Fixed Income | 55,000 | 53,178.12 US OF AMER TREAS BONDS 2.625 DUE 04-30-2016 REG |
| Fixed Income | 200,000 | 203,454.00 US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG |
| Fixed Income | 150,000 | 152,590.50 US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG |
| Fixed Income | 5,000 | 6,788.28 US TREAS 7.875 BD 2-15-2021 REG |
| Fixed Income | 3,520,000 | 1,540,443.52 US TREAS BD STRIPPED PRIN PMT 11-15-2027REG |
| Fixed Income | 3,230,000 | 1,873,319.25 US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG |
| Fixed Income | 2,362,000 | 2,585,553.21 US TREAS BDS INFL IX 2.375 DUE01-15-2027 REG |
| Fixed Income | 460,000 | 503,537.04 US TREAS BDS INFL IX 2.375 DUE01-15-2027 REG |
| Fixed Income | 6,100,000 | 6,677,338.96 US TREAS BDS INFL IX 2.375 DUE01-15-2027 REG |
| Fixed Income | 4,600,000 | 7,379,349.04 US TREAS BDS INFLATION INDEXED 3.625 DUE4-15-2028 REG |
| Fixed Income | 1,390,000 | 1,742,169.01 US TREAS BDS USD1000 7.25 DUE 05-15-2016REG |
| Fixed Income | 575,000 | 788,379.05 US TREAS BDS USD1000 8.125 DUE08-15-2019 REG |
| Fixed Income | 1,475,000 | 2,022,363.65 US TREAS BDS USD1000 8.125 DUE08-15-2019 REG |
| Fixed Income | 4,085,000 | 4,080,919.08 US TREAS BILLS 11-19-2009 DTD 11/20/2008 |
| Fixed Income | 299,000 | 356,012.97 US TREAS INFL INDEXED BONDS 1.875 DUE 07-15-2013 BEO |
| Fixed Income | 26,700,000 | 31,791,124.79 US TREAS INFL INDEXED BONDS 1.875 DUE 07-15-2013 BEO |
| Fixed Income | 3,430,000 | 3,987,821.24 US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO |
| Fixed Income | 22,500,000 | 26,159,177.25 US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO |
| Fixed Income | 10,600,000 | 12,323,879.06 US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO |
| Fixed Income | 150,000 | 174,394.52 US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO |
| Fixed Income | 8,700,000 | 9,537,847.79 US TREAS NTS 2.625 DUE 07-15-2017 REG |
| Fixed Income | 16,000,000 | 17,540,869.50 US TREAS NTS 2.625 DUE 07-15-2017 REG |
| Fixed Income | 505,000 | 549,463.74 US TREAS NTS 4.625 DUE 02-15-2017 REG |
| Fixed Income | 475,000 | 502,349.55 US TREAS NTS 5.75 DUE 08-15-2010 REG |
| Fixed Income | 100,000 | 107,914.10 US TREAS NTS DTD 00161 4.5 DUE05-15-2017 REG |
| Fixed Income | 4,000,000 | 3,811,564.00 US TREAS NTS DTD 00234 2.375 DUE 03-31-2016 REG |
| Fixed Income | 2,937,000 | 3,202,517.57 US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG |
| Fixed Income | 3,000,000 | 3,271,213.05 US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG |
| Fixed Income | 4,400,000 | 4,754,822.66 US TREAS NTS INFL IX 2 DUE 04-15-2012 REG |
| Fixed Income | 10,600,000 | 11,694,316.78 US TREAS NTS INFL IX 2.375 DUE01-15-2017 REG |
| Fixed Income | 14,800,000 | 16,402,412.09 US TREAS NTS INFL IX 2.50 DUE 07-15-2016REG |
| Fixed Income | 25,100,000 | 29,057,827.29 US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG |
| Fixed Income | 300,000 | 382,873.77 US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2012 REG |
| Fixed Income | 5,000,000 | 6,391,579.47 US TREAS NTS INFLATION-INDEXED NT 3.5 DUE 01-15-2011 BEO |
| Fixed Income | 8,150,000 | 9,619,315.71 US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG |
| Fixed Income | 768,813 | 777,273.69 USAA AUTO OWNER TR 5.01000022888% DUE 06-15-2011 |
| Fixed Income | 2,200,000 | 1,485,000.00 USB CAP IX NML INC TR SECS DUE04-15-2049 REG |
| Fixed Income | 1,216,737 | 2,190.13 UTD AIR LINES 9.21% DUE 01-21-2017 |
| Fixed Income | 510,000 | 503,364.90 UTD DOMINION RLTY TR INC MEDIUM TERM NTSBOOK ENTRY # TR 00059 3.9 DUE 03-15-2010 |
| Fixed Income | 425,000 | 428,612.50 UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG |
| Fixed Income | 203,000 | 204,725.50 UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG |
| Fixed Income | 30,000 | 30,330.00 UTD MEXICAN STS MTN TRANCHE # TR 00019 5.625 DUE 01-15-2017 REG |
| Fixed Income | 312,000 | 311,085.84 UTD STATES TREAS .875% DUE 04-30-2011 |
| Fixed Income | 1,934,000 | 1,928,333.38 UTD STATES TREAS .875% DUE 04-30-2011 |
| Fixed Income | 882,000 | 879,415.74 UTD STATES TREAS .875% DUE 04-30-2011 |
| Fixed Income | 40,000 | 40,125.00 UTD STATES TREAS 3.25% DUE 06-30-2016 |

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| Fixed Income | 200,000 | 268,049.20 VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 |
| Fixed Income | 70,000 | 75,143.74 VA ELEC & PWR CO VA EL PWR 5.95 DUE 09-15-2017 BEO |
| Fixed Income | 1,585,000 | 1,623,444.18 VA ELEC & PWR CO VA ELEC 4.5 DUE 12-15-2010/12-14-2010 BEO |
| Fixed Income | 80,000 | 81,857.92 VA ELEC & PWR CO VA ELEC 4.75 DUE 03-01-2013 BEO |
| Fixed Income | 610,000 | 579,198.05 VALE OVERSEAS LTD VALE OVERSEAS 6.875 1121 36 6.875% DUE 11-21-2036 BEO |
| Fixed Income | 250,000 | 237,376.25 VALE OVERSEAS LTD VALE OVERSEAS 6.875 1121 36 6.875% DUE 11-21-2036 BEO |
| Fixed Income | 55,000 | 67,470.48 VALERO ENERGY CORP NEW NT 10.5% DUE 03-15-2039 REG |
| Fixed Income | 140,000 | 119,436.80 VALERO ENERGY CORP NEW NT 6.625 DUE 06-15-2037 REG |
| Fixed Income | 215,000 | 244,888.01 VALERO ENERGY CORP NEW NT 9.375% DUE 03-15-2019 REG |
| Fixed Income | 250,000 | 284,753.50 VALERO ENERGY CORP NEW NT 9.375% DUE 03-15-2019 REG |
| Fixed Income | 960,000 | 1,007,501.76 VERIZON COMMUNICATIONS INC NT 5.25% DUE 04-15-2013 BEO |
| Fixed Income | 800,000 | 839,584.80 VERIZON COMMUNICATIONS INC NT 5.25% DUE 04-15-2013 BEO |
| Fixed Income | 590,000 | 605,196.63 VERIZON COMMUNICATIONS INC NT 6.1% DUE 04-15-2018 BEO |
| Fixed Income | 270,000 | 264,327.57 VERIZON COMMUNICATIONS INC NT 6.4% DUE 02-15-2038/02-12-2008 BEO |
| Fixed Income | 40,000 | 47,379.16 VERIZON COMMUNICATIONS INC NT 8.75% DUE 11-01-2018 BEO |
| Fixed Income | 900,000 | 1,066,031.10 VERIZON COMMUNICATIONS INC NT 8.75% DUE 11-01-2018 BEO |
| Fixed Income | 875,000 | 1,036,419.13 VERIZON COMMUNICATIONS INC NT 8.75% DUE 11-01-2018 BEO |
| Fixed Income | 215,000 | 254,662.99 VERIZON COMMUNICATIONS INC NT 8.75% DUE 11-01-2018 BEO |
| Fixed Income | 80,000 | 101,025.44 VERIZON COMMUNICATIONS INC NT 8.95% DUE 03-01-2039 BEO |
| Fixed Income | 750,000 | 947,113.50 VERIZON COMMUNICATIONS INC NT 8.95% DUE 03-01-2039 BEO |
| Fixed Income | 1,075,000 | 1,202,620.78 VERIZON GLOBAL FDG 7.375% DUE 09-01-2012 |
| Fixed Income | 5,000 | 5,593.59 VERIZON GLOBAL FDG 7.375% DUE 09-01-2012 |
| Fixed Income | 465,000 | 510,925.73 VERIZON GLOBAL FDG CORP BD 6.875 DUE 06-15-2012 BEO |
| Fixed Income | 5,000 | 5,493.83 VERIZON GLOBAL FDG CORP BD 6.875 DUE 06-15-2012 BEO |
| Fixed Income | 200,000 | 212,948.40 VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO |
| Fixed Income | 45,000 | 33,339.60 VERIZON MD INC 5.125 DUE 06-15-2033 |
| Fixed Income | 180,000 | 190,768.86 VERIZON NEW YORK INC DEB SER A 6.875% DUE 04-01-2012 BEO |
| Fixed Income | 50,000 | 52,413.50 VERIZON NJ INC 5.875 DUE 01-17-2012 |
| Fixed Income | 450,000 | 468,130.95 VERIZON NT 6.35 DUE 04-01-2019 |
| Fixed Income | 695,000 | 723,002.25 VERIZON NT 6.35 DUE 04-01-2019 |
| Fixed Income | 235,000 | 235,514.89 VERIZON VA INC 4.625% DUE 03-15-2013 |
| Fixed Income | 4,005,000 | 4,121,853.89 VERIZON WIRELESS FLTGT RT 3.31625% DUE 05-20-2011 |
| Fixed Income | 600,000 | 617,506.20 VERIZON WIRELESS FLTGT RT 3.31625% DUE 05-20-2011 |
| Fixed Income | 8,300,000 | 8,497,224.60 VIACOM INC SR NT 5.75% DUE 04-30-2011/10-18-2006 |
| Fixed Income | 255,000 | 251,215.80 VIACOM INC SR NT 6.25% DUE 04-30-2016 |
| Fixed Income | 7,800,000 | 7,684,248.00 VIACOM INC SR NT 6.25% DUE 04-30-2016 |
| Fixed Income | 1,000,000 | 921,309.00 VIACOM INC SR NT 6.875% DUE 04-30-2036/10-18-2006 |
| Fixed Income | 300,000 | 322,247.70 VIRGINIA ELEC & PWR CO 6.35% DUE 11-30-2037/12-04-2007 BEO |
| Fixed Income | 225,000 | 232,607.25 VODAFONE AIRTOUCH PLC NT 7.75% DUE 02-15-2010 BEO |
| Fixed Income | 1,225,000 | 1,205,778.52 VODAFONE GROUP PLC 4.15% DUE 06-10-2014 |
| Fixed Income | 1,050,000 | 1,033,524.45 VODAFONE GROUP PLC 4.15% DUE 06-10-2014 |
| Fixed Income | 25,000 | 25,102.53 VODAFONE GROUP PLC NEW GLOBAL NT DTD 08/08/2005 5% DUE 09-15-2015 BEO |
| Fixed Income | 435,000 | 451,142.85 VODAFONE GROUP PLC NEW NT 5% DUE 12-16-2013/12-15-2013 BEO |
| Fixed Income | 175,000 | 181,494.25 VODAFONE GROUP PLC NEW NT 5% DUE 12-16-2013/12-15-2013 BEO |
| Fixed Income | 104,234 | 49,910.44 WACHOVIA AST SECURITIZATION INC 2002-H AST BKD NT CL A FLTGT RATE 09-27-2032 BEO |
| Fixed Income | 279,987 | 286,045.26 WACHOVIA AUTO 5.38% DUE 03-20-2013 |
| Fixed Income | 200,000 | 203,499.00 WACHOVIA AUTO LN OWNER TR 2006-1 AST BACKED NT CL A-4 144A 5.08 4-20-2012 BEO |
| Fixed Income | 400,000 | 394,584.00 WACHOVIA BK NATL ASSN MEDIUM TERM SR BK TRANCHE # SR 00026 VAR DUE 12-02-2010 |
| Fixed Income | 2,100,000 | 2,071,566.00 WACHOVIA BK NATL ASSN MEDIUM TERM SR BK TRANCHE # SR 00026 VAR DUE 12-02-2010 |
| Fixed Income | 2,600,000 | 2,600,150.80 WACHOVIA BK NATL ASSN MEDIUM TERM SR BK VAR RT DUE 05-14-2010 |
| Fixed Income | 1,260,000 | 1,214,793.72 WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017 |
| Fixed Income | 350,000 | 210,000.00 WACHOVIA CAP TR FLTGT RT 5.8% DUE 03-15-2042 |
| Fixed Income | 200,000 | 195,336.80 WACHOVIA CORP 4.875 DUE 02-15-2014 BEO |
| Fixed Income | 1,630,000 | 1,600,832.78 WACHOVIA CORP GL MED TRM SR NTS TRANCHE # SR 00032 5.75 DUE 02-01-2018 BEO |
| Fixed Income | 480,000 | 471,410.88 WACHOVIA CORP GL MED TRM SR NTS TRANCHE # SR 00032 5.75 DUE 02-01-2018 BEO |
| Fixed Income | 1,400,000 | 1,337,432.60 WACHOVIA CORP NEW NT 5.625% DUE 10-15-2016 BEO |
| Fixed Income | 2,500,000 | 2,388,272.50 WACHOVIA CORP NEW NT 5.625% DUE 10-15-2016 BEO |
| Fixed Income | 1,700,000 | 1,375,776.00 WACHOVIA CORP NEW SR NT FLTGT DTD 06/08/2007 DUE 06-15-2017 REG |
| Fixed Income | 500,000 | 393,095.00 WACHOVIA CORP NEW SUB NT FLTGT DUE 10-28-2015 REG |
| Fixed Income | 800,000 | 771,992.00 WACHOVIA CORP NEW WACHOVIA CORP DUE 03-15-2011 BEO |
| Fixed Income | 80,000 | 85,972.88 WAL-MART STORES INC WALMART 6.2 4 15 38 6.2% DUE 04-15-2038 BEO |
| Fixed Income | 270,000 | 286,708.95 WASTE MGMT INC DEL SR NT 6.375% DUE 11-15-2012/11-14-2012 BEO |
| Fixed Income | 220,000 | 233,614.70 WASTE MGMT INC DEL SR NT 6.375% DUE 11-15-2012/11-14-2012 BEO |
| Fixed Income | 215,000 | 230,398.95 WASTE MGMT INC DEL SR NT 7.375% DUE 03-11-2019 REG |
| Fixed Income | 125,000 | 133,952.88 WASTE MGMT INC DEL SR NT 7.375% DUE 03-11-2019 REG |
| Fixed Income | 435,000 | 461,065.64 WASTE MGMT INC DEL SR NT 7.75% DUE 05-15-2032/05-14-2032 BEO |
| Fixed Income | 300,000 | 305,521.50 WELLPOINT INC NT 6% DUE 02-15-2014 REG |
| Fixed Income | 30,000 | 30,552.15 WELLPOINT INC NT 6% DUE 02-15-2014 REG |
| Fixed Income | 1,260,000 | 1,233,168.30 WELLPOINT INC WELLPOINT INC 5.875 20170615 5.875 DUE 06-15-2017 BEO |
| Fixed Income | 384,000 | 397,491.46 WELLS FARGO & CO NEW 5.25% DUE 10-23-2012 BEO |
| Fixed Income | 55,000 | 56,932.37 WELLS FARGO & CO NEW 5.25% DUE 10-23-2012 BEO |
| Fixed Income | 325,000 | 269,750.00 WELLS FARGO & CO NEW PERP PFD CL A SER KFIXED/FLTGT 7.98 DUE 02-28-2049 REG |
| Fixed Income | 8,500,000 | 7,055,000.00 WELLS FARGO & CO NEW PERP PFD CL A SER KFIXED/FLTGT 7.98 DUE 02-28-2049 REG |

| | | | |
|--------------|------------|----------------------|---|
| Fixed Income | 600,000 | 605,166.00 | WELLS FARGO & CO NEW SR NT 4.375% DUE 01-31-2013 BEO |
| Fixed Income | 310,000 | 324,840.94 | WELLS FARGO & CO NEW SUB GLOBAL NT 6.375% DUE 08-01-2011 BEO |
| Fixed Income | 765,000 | 753,014.75 | WELLS FARGO & CO NEW WELLS FARGO CO 5.625% DUE 12-11-2017 BEO |
| Fixed Income | 200,000 | 166,000.00 | WELLS FARGO CAP 7.7% DUE 12-29-2049 |
| Fixed Income | 1,200,000 | 996,000.00 | WELLS FARGO CAP 7.7% DUE 12-29-2049 |
| Fixed Income | 1,140,000 | 1,102,950.00 | WELLS FARGO CAP XV C CRF WFC DUE 12-29-2044/09-26-2017 BEO |
| Fixed Income | 1,892,163 | 1,677,534.60 | WELLS FARGO HOME EQTY ASSET- BACKED SECS2007-2 TR CL A1 FLT RT 04-25-2037 BEO |
| Fixed Income | 316,708 | 294,497.24 | WELLS FARGO HOME EQTY AST BACKED SEC 2005-4 ABS CL AI-2 12-26-2035 REG |
| Fixed Income | 39,885 | 16,877.78 | WELLS FARGO HOME EQTY AST BACKED SEC SERIES 2004-2 CLASS-A21B 05-25-2034 REG |
| Fixed Income | 8,400,000 | 8,480,656.80 | WESTN UN CO NT 5.93 DUE 10-01-2016 BEO |
| Fixed Income | 815,000 | 815,293.40 | WEYERHAEUSER CO NT 6.75% DUE 03-15-2012/09-24-2002 BEO |
| Fixed Income | 2,000,000 | 2,069,950.00 | WHIRLPOOL CORP 8% DUE 05-01-2012 |
| Fixed Income | 250,000 | 261,250.00 | WHIRLPOOL CORP 8.6% DUE 05-01-2014 |
| Fixed Income | 1,000,000 | 979,100.00 | WHIRLPOOL CORP SR NT 6.125% DUE 06-15-2011/06-19-2006 BEO |
| Fixed Income | 5,000 | 4,400.00 | WILLIAMS COS INC DEB SER A 7.5% DUE 01-15-2031 BEO |
| Fixed Income | 529,000 | 531,645.00 | WILLIAMS COS INC NT 8.75 DUE 03-15-2032 BEO |
| Fixed Income | 265,000 | 256,387.50 | WINDSTREAM CORP SR NT 8.125 DUE 08-01-2013 BEO |
| Fixed Income | 135,000 | 130,612.50 | WINDSTREAM CORP SR NT 8.125 DUE 08-01-2013 BEO |
| Fixed Income | 410,000 | 392,575.00 | WINDSTREAM CORP SR NT 8.625 DUE 08-01-2016 BEO |
| Fixed Income | 115,000 | 110,112.50 | WINDSTREAM CORP SR NT 8.625 DUE 08-01-2016 BEO |
| Fixed Income | 420,000 | 413,679.00 | WISCONSIN ELEC PWR CO DEB 5.7% DUE 12-01-2036/11-30-2036 REG |
| Fixed Income | 355,000 | 334,509.76 | WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT |
| Fixed Income | 150,000 | 145,707.00 | WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 3.69 DUE 12-31-2040 |
| Fixed Income | 150,000 | 145,647.00 | WOODBOURNE CAP TR II FLEX COMIITTED CAP SECS TR II 144A 3C7 DUE 04-29-2049 BEO |
| Fixed Income | 150,000 | 145,707.00 | WOODBOURNE CAP TR III FLEX COMMITTED CAPSECS TR III 144A 3C7 DUE 04-29-2049 BEO |
| Fixed Income | 150,000 | 145,647.00 | WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 DUE 04-29-2049 BEO |
| Fixed Income | 1,633,329 | 1,655,849.31 | WORLD OMNI AUTO 4.13000011444% DUE 09-15-2011 |
| Fixed Income | 5,600,000 | 5,227,874.40 | WPP FIN UK 5.875% DUE 06-15-2014 |
| Fixed Income | 140,000 | 146,193.04 | WYETH NT 5.45% DUE 04-01-2017/03-31-2017REG |
| Fixed Income | 760,000 | 786,241.28 | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO |
| Fixed Income | 115,000 | 121,977.51 | WYETH NT 6% DUE 02-15-2036 REG |
| Fixed Income | 260,000 | 259,288.38 | XEROX CORP SR NT 5.5 DUE 05-15-2012 BEO |
| Fixed Income | 2,100,000 | 1,955,868.60 | XL CAP FIN EUROPE PLC XL CAP FIN GLBL 6.5 DUE 01-15-2012/01-14-2012 BEO |
| Fixed Income | 1,410,000 | 1,512,705.81 | XTO ENERGY INC SR NT 6.5% DUE 12-15-2018BEO |
| Fixed Income | 210,000 | 219,230.43 | XTO ENERGY INC XTO ENERGY INC6.750 08/01/2037 6.75 DUE 08-01-2037 BEO |
| Fixed Income | -3,000,000 | 0.00 | ZCS 02/01/2012 SWU009925 |
| Fixed Income | -3,100,000 | 0.00 | ZCS 02/01/2012 SWU009933 |
| Fixed Income | 3,000,000 | 46,835.39 | ZCS BRL CDI / 12.54% BZWLUS31 02/01/2012SWU009925 |
| Fixed Income | 3,100,000 | 48,396.57 | ZCS BRL CDI / 12.54% UBSGBFIL 02/01/2012SWU009933 |
| Fixed Income | -300,000 | 0.00 | ZCS BRL R 14.765%-CDI 07-17-08 HYS ZERO 0.0% / 1M LIBOR 02 JAN 2012 SWU022084 |
| Fixed Income | 1,500,000 | 1,155,000.00 | ZFS FIN USA TR I FLT RT BD 144A DUE 12-15-2065/12-15-2010 BEO |
| Fixed Income | 0 | 0.00 | ZFS FIN USA TR I FLT RT BD 144A DUE 12-15-2065/12-15-2010 BEO |
| TOTAL | | <u>3,565,341,020</u> | |

Real Estate Investments

| | | | |
|-------------|-----------|--------------------|----------------------------------|
| Real Estate | 200 | 720.00 | HMG COURTLAND PPTYS INC COM REIT |
| Real Estate | 1,406,547 | 117,784,668.25 | CF RREEF AMERICA REIT II |
| Real Estate | 268,370 | 15,291,886.40 | RREEF AMERICA REIT III |
| Real Estate | 15,376 | 119,839,505.75 | CF UBS TRUMBULL PROPERTY FUND |
| Real Estate | 100 | 161,799.00 | CF RREEF FUND WEST VI |
| | 0 | -24,328,364.00 | Real estate valuation adjustment |
| TOTAL | | <u>228,750,215</u> | |

Self-Managed Plan Asset Allocation
June 30, 2009

| | <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 | | | 13,115,779 | | | 13,115,779 |
| Fidelity U.S. Bond Index | | | 11,750,166 | | | 11,750,166 |
| PIMCO Total Return | | | 12,992,680 | | | 12,992,680 |
| Fidelity Four In One Index | | | | 3,791,347 | | 3,791,347 |
| Fidelity Puritan | | | | 76,905,062 | | 76,905,062 |
| Ariel Fund | 6,869,437 | | | | | 6,869,437 |
| American Beacon Large Cap Value | 833,709 | | | | | 833,709 |
| Buffalo Small Cap | 2,477,286 | | | | | 2,477,286 |
| Hartford Capital Appreciation Y Fund | 12,825,056 | | | | | 12,825,056 |
| Fidelity Growth Company | 19,774,562 | | | | | 19,774,562 |
| Spartan Extended Market Index | 6,407,584 | | | | | 6,407,584 |
| Fidelity Contrafund | 26,700,289 | | | | | 26,700,289 |
| Fidelity Low Priced Stock Fund | 12,732,898 | | | | | 12,732,898 |
| Spartan Total Market Index | 4,260,813 | | | | | 4,260,813 |
| Spartan U.S. Equity Index | 25,568,816 | | | | | 25,568,816 |
| Fidelity Diversified International | | 17,002,919 | | | | 17,002,919 |
| Spartan International Index | | 4,094,285 | | | | 4,094,285 |
| Fidelity Worldwide | | 8,527,440 | | | | 8,527,440 |
| Fidelity Real Estate Investment | | | | | 977,683 | 977,683 |
| Fidelity Freedom 2000 ⁽¹⁾ | | | | 117,617 | | 117,617 |
| Fidelity Freedom 2005 ⁽¹⁾ | | | | 94,764 | | 94,764 |
| Fidelity Freedom 2010 ⁽¹⁾ | | | | 819,827 | | 819,827 |
| Fidelity Freedom 2015 ⁽¹⁾ | | | | 1,136,432 | | 1,136,432 |
| Fidelity Freedom 2020 ⁽¹⁾ | | | | 2,757,873 | | 2,757,873 |
| Fidelity Freedom 2025 ⁽¹⁾ | | | | 2,792,744 | | 2,792,744 |
| Fidelity Freedom 2030 ⁽¹⁾ | | | | 3,858,838 | | 3,858,838 |
| Fidelity Freedom 2035 ⁽¹⁾ | | | | 2,971,368 | | 2,971,368 |
| Fidelity Freedom 2040 ⁽¹⁾ | | | | 2,904,158 | | 2,904,158 |
| Fidelity Freedom 2045 ⁽¹⁾ | | | | 969,574 | | 969,574 |
| Fidelity Freedom 2050 ⁽¹⁾ | | | | 784,315 | | 784,315 |
| Fidelity Freedom Income | | | | 418,276 | | 418,276 |
| Fidelity Total | 118,450,449 | 29,624,644 | 37,858,625 | 100,322,194 | 977,683 | 287,233,595 54.2% |
| TIAA-CREF Funds | | | | | | |
| CREF Money Market Account | | | 15,738,797 | | | 15,738,797 |
| TIAA Traditional Annuity | | | 49,891,798 | | | 49,891,798 |
| CREF Bond Market Account | | | 23,311,571 | | | 23,311,571 |
| CREF Inflation Linked Bond Account | | | 12,063,025 | | | 12,063,025 |
| CREF Social Choice Account | | | | 19,470,549 | | 19,470,549 |
| CREF Equity Index Account | 21,986,018 | | | | | 21,986,018 |
| CREF Growth Account ⁽²⁾ | 172,651 | | | | | 172,651 |
| CREF Stock Account | 51,150,426 | | | | | 51,150,426 |
| CREF Global Equities Account | | 18,498,172 | | | | 18,498,172 |
| TIAA Real Estate Account | | | | | 319,957 | 319,957 |
| TIAA-CREF Large-Cap Growth Index | 24,894,247 | | | | | 24,894,247 |
| TIAA-CREF Lifecycle Fund 2010 | | | | 200,478 | | 200,478 |
| TIAA-CREF Lifecycle Fund 2015 | | | | 435,886 | | 435,886 |
| TIAA-CREF Lifecycle Fund 2020 | | | | 472,153 | | 472,153 |
| TIAA-CREF Lifecycle Fund 2025 | | | | 776,400 | | 776,400 |
| TIAA-CREF Lifecycle Fund 2030 | | | | 888,131 | | 888,131 |
| TIAA-CREF Lifecycle Fund 2035 | | | | 943,729 | | 943,729 |
| TIAA-CREF Lifecycle Fund 2040 | | | | 1,474,499 | | 1,474,499 |
| TIAA-CREF Lifecycle Fund 2045 | | | | 100,812 | | 100,812 |
| TIAA-CREF Lifecycle Fund 2050 | | | | 53,141 | | 53,141 |
| TIAA-CREF Lifecycle Retirement Income | | | | 16,066 | | 16,066 |
| TIAA-CREF Total | 98,203,341 | 18,498,172 | 101,005,191 | 24,831,844 | 319,957 | 242,858,505 45.8% |
| GRAND TOTALS | \$216,653,790 40.9% | \$48,122,816 9.1% | \$138,863,816 26.2% | \$125,154,038 23.6% | \$1,297,641 0.2% | \$530,092,101 100.0% |
| SMP Forfeiture Reserve⁽³⁾ | | | | | | 3,934,509 |
| SMP Disability Reserve⁽³⁾ | | | | | | 36,683,053 |
| Total SMP Investments | | | | | | \$570,709,663 |

1. As of June 30, 2009, 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.