

State of Illinois
State Universities Retirement System

Compliance Examination
Year Ended June 30, 2010

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, 2010

Table of Contents

	Page
System Officials	1
Management Assertion Letter	2
Compliance Report	
Summary	3
Independent Accountants' Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes	4
Schedule of Findings	
Prior Findings Not Repeated	7
Financial Statement Report	
<p>The System's financial statement report for the year ended June 30, 2010, 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.</p>	
Supplementary Information for State Compliance Purposes	
Summary	8
Fiscal Schedules and Analysis	
Summary Schedule of Appropriations and Expenditures	10
Comparative Schedule of Revenues and Expenses	11
Analysis of Revenues and Expenses	12
Schedule of Administrative Expenses	13
Analysis of Administrative Expenses	15
Schedule of Changes in Property and Equipment	16
Schedule of Investment Portfolio	17
Schedule of Investment Expenses	19
Schedule of Investment Commissions	21
Selected Account Balances	22
Schedule of Accounts Receivable	23
Schedule of Changes in Reserves	24
Description of Reserves (Unaudited)	25

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2010

Table of Contents

Supplementary Information for State Compliance Purposes (continued)	Page
Analysis of Operations	
System's Functions and Planning Program	26
Auditor's Assessment	27
Locally Held Fund	27
System Funding Progress	28
*Rate of Return (Unaudited)	30
Revenues and Expenses	30
Employer Contributions	31
Retirement Benefits	31
Survivors' Benefits	31
Disability Benefits	31
Investment Income	31
Benefit Costs (Unaudited)	32
Member Contributions	33
*Average Number of Employees (Unaudited)	33
Self-Managed Plan Investments	34
Future Funding and Benefit Calculations	34
Schedule of Contributions/Deductions and Effect on Investments	35
*Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)	36
Investment Listing	37

*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
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2010

System Officials

Executive Director	Mr. William Mabe (June 21, 2010 - Present)
Interim Executive Director	Ms. Judith A. Parker (Through June 20, 2010)
Chief Financial Officer Chief Investment Officer	Ms. Shelley Porter Mr. Daniel Allen
General Counsel	Mr. Kelly Jenkins (Through April 30, 2010) Vacant (May 2, 2010 – Present)
Internal Auditor Chairwoman Vice Chairman Treasurer Board of Trustees	Mr. Steven Hayward Ms. Carrie Hightman Mr. Antonio Vasquez Ms. Patricia Cassidy Mr. Jeffrey Beaulieu Mr. Matthew Berns Mr. John Engstrom Mr. J. Fred Giertz Ms. Dorinda Miller Mr. Steven Rogers Mr. Mitchell Vogel Ms. Marva Williams

State Universities Retirement System's office is located at:

1901 Fox Drive
Champaign, IL 61820



State Universities Retirement System of Illinois

Serving Illinois Community Colleges and Universities

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January 21, 2011

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 of Illinois (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, 2010. Based on this evaluation, we assert that during the year ended June 30, 2010, 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 of Illinois


William Mabe, Executive Director


Shelley Porter, Chief Financial Officer


Daniel Allen, Chief Investment Officer

**State of Illinois
State Universities Retirement System**

Compliance Examination

Year Ended June 30, 2010

Summary

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

Accountants' Report

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

Summary of Findings

<u>Number of</u>	<u>Current Report</u>	<u>Prior Report</u>
Findings	None	3
Repeated findings	None	None
Prior recommendations implementation or not repeated	3	1

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>
<i>Prior Findings Not Repeated</i>		
A	7	Member Earnings and Contributions
B	7	Valuation of Securities Lending Collateral
C	7	Eligibility in College Insurance Plan

Exit Conference

In correspondence received from the State Universities Retirement System on January 11, 2011, the System elected to waive a formal exit conference.



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

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

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

Compliance

As Special Assistant Auditors for the Auditor General, we have examined the State of Illinois, State Universities Retirement System's (System) compliance with the requirements listed below, as more fully described in the Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide) as adopted by the Auditor General, during the year ended June 30, 2010. 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, 2010.

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

Our consideration of internal control over compliance with the requirements listed in the first paragraph of this report 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.

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

Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited and issued under separate cover the Statement of Plan Net Assets of the System as of June 30, 2010, and the related Statement of Changes in Plan Net Assets for the year then ended, and have issued our report thereon dated December 13, 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, 2010 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, 2009. In our report dated January 21, 2010, we expressed an unqualified opinion on those statements. In our opinion, the 2009 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, 2009 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
January 21, 2011

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

Year Ended June 30, 2010

Prior Findings Not Repeated

A. Member Earnings and Contributions

The State Universities Retirement System (System) needed to implement sufficient accounting and reporting processes for verifying the accuracy and completeness of individual member's earnings and contributions. The prior year finding is not be repeated due to the System taking corrective action and the results of current year sample testing disclosed no exceptions related to member earnings and contributions. (Finding Code No. 09-1)

B. 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 prior year finding is not repeated due to the System taking corrective action by recording the aforementioned items at fair market value and the results of the current year investment sample testing disclosed no exceptions. (Finding Code No. 09-2)

C. Eligibility in College Insurance Plan

The System did not have adequate internal control 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. On July 2, 2010, the System implemented changes to requested information from the employer to determine eligibility for the CIP. During our fieldwork, we tested a sample of transactions for this process noting no exceptions. (Finding Code No. 09-3)

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

Year Ended June 30, 2010

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
- Investment Income
- Benefit Costs
- Member Contributions
- Average Number of Employees (Unaudited)
- Self-Managed Plan Investments
- Future Funding and Benefit Calculations
- Schedule of Contributions/Deductions and Effect on Investments
- Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)
- Investment Listing

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

Year Ended June 30, 2010

Supplementary Information for State Compliance Purposes (Continued)

Summary (Continued)

The accountants' report that covers the Supplementary Information for State Compliance Purposes presented in the Compliance Report Section states that 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, 2010 and 2009**

	Appropriations 2010	Expenditures 2010	Appropriations 2009	Expenditures 2009
Appropriations made to the State Universities Retirement System from the State General Revenue Fund (001):				
Public Act # 88-0593	\$ 8,542,833	\$ 8,542,833	\$ -	\$ -
Public Act # 95-0734	-	-	81,238,615	81,238,615
Appropriations made to the State Universities Retirement System from the State Education Assistance Fund (0007):				
Public Act # 96-0043	4,059,413	4,059,413 *	-	-
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 # 96-0043	139,000,000	139,000,000	-	-
Public Act # 95-0734	-	-	250,000,000	218,905,385
State Universities Retirement System from the State Universities Retirement System Fund (0799):				
Bond Issue Proceeds; per Public Act # 96-0043	552,668,057	552,668,057	-	-
Total Appropriations	\$ 704,270,303	\$ 704,270,303	\$ 507,343,953	\$ 454,132,338

* 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, 2010 and 2009**

	2010	2009	Difference	
			Amount	Percent
Revenues				
Contributions:				
Participants	\$ 323,570,314	\$ 322,117,492	\$ 1,452,822	0.5%
Federal, trust funds, other	39,500,953	39,665,392	(164,439)	-0.4%
State of Illinois:				
Pension obligation bonds	552,668,057	-	552,668,057	100.0%
General revenue fund	8,542,833	250,000,000	(241,457,167)	-96.6%
Pension fund	139,000,000	200,216,000	(61,216,000)	-30.6%
	<u>1,063,282,157</u>	<u>811,998,884</u>	<u>251,283,273</u>	
Investment income:				
Net appreciation / (depreciation) in fair value of investments	1,294,472,087	(3,290,131,425)	4,584,603,512	139.3%
Interest	324,588,475	183,668,534	140,919,941	76.7%
Dividends	153,916,871	153,789,636	127,235	0.1%
Securities lending income	6,534,929	16,649,099	(10,114,170)	60.7%
	<u>1,779,512,362</u>	<u>(2,936,024,156)</u>	<u>4,715,536,518</u>	
Less investment expense:				
Asset management expense	53,524,481	29,430,957	24,093,524	81.9%
Securities lending expense	652,536	1,664,780	(1,012,244)	-60.8%
Net investment income / (loss)	<u>1,725,335,345</u>	<u>(2,967,119,893)</u>	<u>4,692,455,238</u>	
Total	<u>2,788,617,502</u>	<u>(2,155,121,009)</u>	<u>4,943,738,511</u>	
Expenses				
Benefits:				
Retirement	1,354,008,107	1,249,197,072	104,811,035	8.4%
Disability	20,351,475	20,787,495	(436,020)	-2.1%
Survivors	94,250,864	87,667,730	6,583,134	7.5%
Death	11,768,874	15,895,720	(4,126,846)	-26.0%
Reversionary	1,571,374	1,548,389	22,985	1.5%
Beneficiary	1,789,812	1,629,983	159,829	9.8%
	<u>1,483,740,506</u>	<u>1,376,726,389</u>	<u>107,014,117</u>	
Refunds	57,467,779	51,372,312	6,095,467	11.9%
Administrative expenses	12,455,584	12,922,070	(466,486)	-3.6%
Total deductions	<u>1,553,663,869</u>	<u>1,441,020,771</u>	<u>112,643,098</u>	
Net increase / (decrease)	<u>\$ 1,234,953,633</u>	<u>\$(3,596,141,780)</u>	<u>\$ 4,831,095,413</u>	

See Analysis on Page 12.

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

For the Year Ended June 30, 2010

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:

Contributions: State of Illinois

Employer contributions from the state increased from the previous year by \$251.3 million or 30.9%. This is due to the overall funding requirements called for by PA 88-0593. This law determines the total employer contribution required, and also establishes continuing appropriation authority such that, regardless of what is appropriated through the state budget process, the System has the authority to request full funding through the General Revenue Fund. In FY 2010, \$8.5 million was received through exercising the continuing appropriation authority to the General Revenue Fund, and the remainder was received through appropriated distributions from the State Pension Fund and bond issue proceeds.

Investment Income

Dividends: This category of investment income increased by \$171.0 million or 111%, based upon the performance of equities during FY 2010, with increased dividends specifically related to the improvement in profitability of many of the major companies in the market.

Net appreciation in fair value of investments: This category of investment income increased by \$4.6 billion or 139.3%, broken down as follows: gain on equities of \$3.8 billion, gain on fixed income securities of \$.4 billion; gain on real estate equities of \$.3 billion, and gain on alternative investments of \$.1 billion. Overall, this increase is attributable to the recovery of the market experienced during the year.

Death benefit payments

This category decreased by \$4.1 million or 26.0% based on the number of payments decreasing from 366 to 283, and the average payment decreased from \$39,950 to \$31,654. These benefits can vary significantly between years due to the fluctuations in the number of active member deaths and their composition of traditional versus portable benefit options.

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

**Schedule of Administrative Expenses
For the Years Ended June 30, 2010 and 2009**

	2010	2009	Variance	
			Amount	Percent
Personnel Services:				
Salary and wages	\$ 6,343,007	\$ 6,267,121	\$ 75,886	1.2%
Retirement contributions	598,565	607,784	(9,219)	-1.5%
Insurance and payroll taxes	1,573,896	1,570,313	3,583	0.2%
	<u>8,515,468</u>	<u>8,445,218</u>	<u>70,250</u>	
Professional Services:				
Computer services	527,460	547,346	(19,886)	-3.6%
Medical consultation	17,706	23,484	(5,778)	-24.6%
Technical and actuarial	477,612	517,885	(40,273)	-7.8%
Legal services	324,778	483,615	(158,837)	-32.8%
	<u>1,347,556</u>	<u>1,572,330</u>	<u>(224,774)</u>	
Communications:				
Postage	260,939	416,877	(155,938)	-37.4%
Printing and copying	84,785	122,000	(37,215)	-30.5%
Telephone	94,599	88,921	5,678	6.4%
	<u>440,323</u>	<u>627,798</u>	<u>(187,475)</u>	
Other Services:				
Equipment repairs, rental and maintenance	76,788	71,760	5,028	7.0%
Building operations and maintenance	228,966	284,790	(55,824)	-19.6%
Surety bonds and insurance	203,873	396,654	(192,781)	-48.6%
Memberships and subscriptions	37,532	47,006	(9,474)	-20.2%
Transportation and travel	147,142	127,768	19,374	15.2%
Education	30,804	18,138	12,666	69.8%
Supplies	107,580	89,834	17,746	19.8%
	<u>832,685</u>	<u>1,035,950</u>	<u>(203,265)</u>	
Depreciation and amortization	<u>972,149</u>	<u>877,550</u>	<u>94,599</u>	10.8%

(Continued)

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

**Schedule of Administrative Expenses (Continued)
For the Years Ended June 30, 2010 and 2009**

	2010	2009	Variance	
			Amount	Percent
Self-Managed Plan Administration:				
Salary and wages	\$ 229,824	\$ 240,178	(10,354)	-4.3%
Retirement contributions	21,904	23,538	(1,634)	-6.9%
Insurance and payroll taxes	55,705	56,120	(415)	-0.7%
Technical and actuarial	8,000	8,000	-	0.0%
Postage	20,564	20,869	(305)	-1.5%
Transportation and travel	2,438	1,634	804	49.2%
Printing	8,968	12,885	(3,917)	-30.4%
	<u>347,403</u>	<u>363,224</u>	<u>(15,821)</u>	
Total administrative expenses	<u>\$ 12,455,584</u>	<u>\$ 12,922,070</u>	<u>\$ (466,486)</u>	-3.6%

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

For the Year Ended June 30, 2010

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 benefits 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 \$12.5 million are approximately .8% of the total expenses of \$1.55 billion for FY 2010. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Legal services: These expenses decreased by approximately \$159,000 due to the use of external counsel services which made up the majority of the FY 09 expenses due to various projects which were completed by the end of that year.

Postage: Postage expenses decreased by approximately \$156,000 or 33% due to the incurrence of one-time costs of \$130,000 in FY 09 for election materials mailing and a verification mailing for inactive members. Additionally, approximately \$20,000 was saved in FY 2010 by reducing the number of member newsletters published from three to two issues.

Surety bonds and insurance: These costs decreased by approximately \$193,000 or 49% due to the one-time costs incurred in FY 09 to purchase fiduciary liability coverage for the outgoing board of trustees members who were replaced as of July 2, 2009.

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

**Schedule of Changes in Property and Equipment
Years ended June 30, 2010 and 2009**

	Balance at June 30, 2008	Additions	Deletions	Balance at June 30, 2009	Additions	Deletions	Balance at June 30, 2010
Assets							
Land	\$ 531,834	\$ -	\$ -	\$ 531,834	\$ -	\$ -	\$ 531,834
Building	6,362,571	-	-	6,362,571	534,219	-	6,896,790
Information system equipment and software	14,032,419	445,394	141,235	14,336,578	263,205	11,327	14,588,456
Furniture and fixtures	2,057,878	84,594	21,104	2,121,368	-	-	2,121,368
Total capital assets	22,984,702	529,988	162,339	23,352,351	797,424	11,327	24,138,448
Allowance for depreciation							
Building	1,890,288	126,002	-	2,016,290	126,000	-	2,142,290
Information system equipment and software	12,321,974	653,849	141,235	12,834,588	736,171	11,327	13,559,432
Furniture and fixtures	1,841,214	97,700	21,104	1,917,810	110,003	-	2,027,813
Total allowance for depreciation	16,053,476	877,551	162,339	16,768,688	972,174	11,327	17,729,535
Net capital assets	\$ 6,931,226	\$(347,563)	\$ -	\$ 6,583,663	\$(174,750)	\$ -	\$ 6,408,913

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, 2010 and 2009**

	2010			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 6,140,103,926	47.7 %	\$ 5,669,115,583	43.9 %
Non-U.S. equities	2,024,277,710	15.7	1,945,615,292	15.1
Commingled Funds	17,090,961	0.1	7,167,127	0.1
Preferred stock	15,838,983	0.1	12,461,190	0.1
Total equities	8,197,311,580	63.6	7,634,359,192	59.2
Fixed income				
Government obligations				
Government agencies	99,974,124	0.8	104,478,589	0.8
U.S. government	944,823,917	7.3	981,621,277	7.6
Corporate obligations	1,125,776,959	8.8	1,215,247,658	9.4
Miscellaneous				
Asset backed	180,918,395	1.4	174,116,328	1.3
Short-term investments	66,416,867	0.5	(4,401,819)	-
Mortgage backed	705,218,548	5.5	716,882,144	5.5
Municipal bonds	50,483,957	0.4	54,037,187	0.4
Non-U.S. bonds	332,014,630	2.6	333,093,355	2.6
Options	(701,949)	-	(1,861,323)	-
Swaps	5,563,603	-	23,133,248	0.1
Total fixed income	3,510,489,051	27.3	3,596,346,644	27.7
Cash and cash equivalents	758,435,840	5.9	758,435,840	5.9
Real estate	405,807,244	3.2	266,184,186	2.0
Self-managed plan funds	-	-	667,015,195	5.2
Total investments	\$12,872,043,715	100.0 %	\$ 12,922,341,057	100.0 %

2009

Cost		Fair Value	
Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
\$ 6,290,604,631	49.5 %	\$ 5,177,354,089	43.7 %
1,883,293,910	14.8	1,770,228,407	15.0
17,056,293	0.1	6,935,915	0.1
15,264,074	0.1	13,325,743	0.1
<u>8,206,218,908</u>	<u>64.5</u>	<u>6,967,844,154</u>	<u>58.9</u>
125,669,881	1.0	128,031,673	1.1
404,635,198	3.2	411,216,414	3.5
1,126,500,493	8.8	1,114,558,669	9.4
177,503,636	1.4	153,987,235	1.3
88,726,261	0.7	107,415,791	0.9
1,367,895,654	10.8	1,308,257,245	11.0
31,900,689	0.2	31,568,310	0.3
306,726,505	2.4	291,918,374	2.5
(1,570,748)	-	5,229,201	-
(6,323,294)	-	13,158,108	0.1
<u>3,621,664,275</u>	<u>28.5</u>	<u>3,565,341,020</u>	<u>30.1</u>
543,648,669	4.3	543,659,417	4.6
345,495,699	2.7	228,750,215	1.9
<u>-</u>	<u>-</u>	<u>530,092,101</u>	<u>4.5</u>
<u>\$12,717,027,551</u>	<u>100.0 %</u>	<u>\$11,835,686,907</u>	<u>100.0 %</u>

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

**Schedule of Investment Expenses
For the Years Ended June 30, 2010 and 2009**

	2010	2009
Master Trustee and Custodian		
The Northern Trust Company	\$ 1,058,006	\$ 996,475
Investment Manager		
Aberdeen Asset Management	1,238,663	742,318
Adams Street Partners	4,479,557	3,773,464
Alinda Capital Partners	1,385,616	-
Angelo Gordon GECC	803,056	-
Ariel Capital Management	-	24,802
Barclays Global Investors	387,638	2,442,227
BlackRock Financial Management	4,192,526	732,796
Calamos Advisors	729,877	431,923
Capital Guardian Trust Company	488,562	1,025,284
Dune Capital Management	1,309,574	-
Globe Flex Capital	243,182	226,671
ING Clarion Real Estate Securities	929,511	755,899
Jacobs Levy Equity Management	771,844	579,368
Longfellow Investment Management	12,526	-
Macquarie Capital	1,351,788	-
Manager Development Program	1,619,015	874,703
Martin Currie, Inc.	1,520,079	1,343,404
Metropolitan West Asset Management	1,180,690	205,254
Mondrian Investment Partners	480,394	507,530
Muller and Monroe	405,806	625,000
New Century Advisors	28,648	-
Northern Trust Investments	152,702	133,215
Oaktree Capital Management	2,149	-
Pacific Investment Management Company	14,708,190	2,298,995
Pantheon Ventures	2,575,329	2,798,834
Paridigm Asset Management	58,268	62,088
Payden & Rygel	628,276	451,353
Piedmont Investment Advisors	114,496	169,737
Progress Investment Management Company	1,279,161	753,556
Pyramis Global Advisors Trust Co.	344,946	628,798
Rhumbline Advisors	162,732	156,885
RLJ Western Asset Management	162,971	-

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

**Schedule of Investment Expenses (Continued)
For the Years Ended June 30, 2010 and 2009**

	2010	2009
Investment Manager (Continued)		
RREEF	\$ 1,676,528	\$ 1,936,953
T. Rowe Price	1,687,422	825,286
Taplin, Canida & Habacht	65,511	58,888
UBS Realty Investors	1,193,020	1,181,688
Wellington Management Company	800,604	820,528
Western Asset Management	1,508,041	408,225
	<u>50,678,898</u>	<u>26,975,672</u>
Investment Consultant, Measurement & Counsel		
Ennis, Knupp & Associates, Inc.	383,500	343,668
Mayer, Brown, LLP	248,751	135,549
Bryan Cave	25,000	-
	<u>657,251</u>	<u>479,217</u>
Investment Administrative Expenses		
Personnel	903,288	774,149
Resources, board and travel	131,688	107,894
Performance measurement and database	95,350	97,550
	<u>1,130,326</u>	<u>979,593</u>
Total Investment Expenses	<u>\$ 53,524,481</u>	<u>\$ 29,430,957</u>

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

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

**Schedule of Investment Commissions
For the Years Ended June 30, 2010 and 2009**

	2010	2009
Domestic		
Cheevers & Company	\$ 279,802	\$ 111,708
Loop Capital Markets/Broadcort Capital	150,676	157,499
Cabrera Capital Markets	111,696	89,260
Investment Technology Group Inc. (ECN)	104,754	90,608
Williams Capital Group	91,503	33,892
Merrill Lynch Pierce Fenner & Smith	55,660	51,290
M R Beal & Co.	54,127	56,368
Morgan Stanley & Co., Inc.	49,817	26,341
Credit Suisse First Boston Corp.	46,892	25,259
BNY ESI Securities Co.	44,487	45,418
All Others	707,816	1,099,995
Total Domestic Commissions	<u>1,697,230</u>	<u>1,787,638</u>
International		
Montrose Securities	190,773	190,500
Loop Capital	134,644	9,305
Citigroup Global	67,161	32,883
JP Morgan Securities	62,680	74,775
Deusch Bank Securities, Inc.	50,735	43,958
Credit Suisse First Boston	46,187	43,871
UBS Securities (ECN)	43,570	15,458
Jeffries & Co., Inc.	43,291	30,892
Credit Suisse First Boston (ECN)	43,129	16,125
Nomura Securities	36,984	11,919
All Others	864,652	846,564
Total International Commissions	<u>1,583,806</u>	<u>1,316,250</u>
Total Commissions	<u>\$ 3,281,036</u>	<u>\$ 3,103,888</u>

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

**Selected Account Balances
Years Ended June 30, 2010 and 2009**

	Defined Benefit Plan	Self Managed Plan	Reporting Entity Totals	
			2010	2009
Assets				
Cash and short-term investments	\$ 758,435,840	\$ -	\$ 758,435,840	\$ 543,659,417
Receivables				
Participants	13,174,337	2,034,293	15,208,630	13,808,147
Federal, trust funds, and other	1,963,825	1,215,308	3,179,133	3,159,901
Notes receivable, long-term	589,712	-	589,712	598,687
Pending investment sales	729,180,673	-	729,180,673	606,501,124
Interest and dividends	37,970,185	-	37,970,185	39,454,498
Total receivables	782,878,732	3,249,601	786,128,333	663,522,357
Prepaid expenses	22,480	-	22,480	-
Investments, at fair value				
Equity investments	7,601,044,062	33,315,130	7,634,359,192	6,967,844,154
Fixed income investments	3,580,179,337	16,167,307	3,596,346,644	3,565,341,020
Real estate investments	265,951,229	232,957	266,184,186	228,750,215
Mutual fund and variable annuities	-	667,015,195	667,015,195	530,092,101
Total investments	11,447,174,628	716,730,589	12,163,905,217	11,292,027,490
Securities lending collateral	1,940,729,837	-	1,940,729,837	1,323,035,827
Capital assets, at cost, net of accumulated depreciation \$17,729,535 and \$16,768,688, respectively	6,408,913	-	6,408,913	6,583,663
Total assets	14,935,650,430	719,980,190	15,655,630,620	13,828,828,754
Liabilities				
Benefits payable	6,577,950	-	6,577,950	5,441,147
Refunds payable	3,863,392	-	3,863,392	2,437,930
Securities lending collateral	1,935,311,903	-	1,935,311,903	1,323,035,827
Payable to brokers for unsettled trades	851,863,268	-	851,863,268	878,088,978
Administrative expenses payable	16,491,806	-	16,491,806	13,256,204
Total liabilities	2,814,108,319	-	2,814,108,319	2,222,260,086
Net assets held in trust for pension benefits	\$ 12,121,542,111	\$ 719,980,190	\$ 12,841,522,301	\$ 11,606,568,668

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

**Schedule of Accounts Receivable
Years ended June 30, 2010 and 2009**

	2010	2009
Employees:		
Salary deductions (1)	\$ 13,921,433	\$ 12,581,549
Overpaid benefits (2)	1,287,197	1,226,598
Other (3)	589,712	598,687
Total employee receivables	<u>15,798,342</u>	<u>14,406,834</u>
Employers:		
Federal and trust funds (4)	<u>3,179,133</u>	<u>3,159,901</u>
Total	<u>\$ 18,977,475</u>	<u>\$ 17,566,735</u>

(1) Salary deductions receivable increased by \$1.3 million or 11% from fiscal year 2009. 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 96% of other employee receivables 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.

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

**Schedule of Changes in Reserves
For the Year Ended June 30, 2010**

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits From Employee and Employer Contributions	Self-Managed Plan	
Balance - June 30, 2009	\$5,688,943,974	\$ 5,344,029,429	\$573,595,265	\$ 11,606,568,668
Revenue:				
Contributions	274,999,557	696,595,341	91,687,259	1,063,282,157
Investment income	-	485,040,275	-	485,040,275
Net depreciation in fair market value of investments	-	1,222,989,578	71,482,509	1,294,472,087
Total increases	274,999,557	2,404,625,194	163,169,768	2,842,794,519
Expenses:				
Benefit payments	(15,608,969)	(1,461,877,405)	(6,254,132)	(1,483,740,506)
Refunds	(40,376,090)	(6,908,381)	(10,183,308)	(57,467,779)
Administrative and investment expenses	-	(66,285,198)	(347,403)	(66,632,601)
Interest credited to reserves, net of forfeits	416,618,419	(416,618,419)	-	-
Transfers	(408,288,350)	408,288,350	-	-
Total decreases	(47,654,990)	(1,543,401,053)	(16,784,843)	(1,607,840,886)
Net increase	227,344,567	861,224,141	146,384,925	1,234,953,633
Balance - June 30, 2010	\$5,916,288,541	\$ 6,205,253,570	\$719,980,190	\$ 12,841,522,301

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

**Description of Reserves (Unaudited)
For the Year Ended June 30, 2010**

Participants' Contributions

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

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 8.0 percent for the year ended June 30, 2010. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

Benefits from Employee and Employer Contributions

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

Self-Managed Plan

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

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

**Analysis of Operations
For the Year Ended June 30, 2010**

System's Functions and Planning Program

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

As of June 30, 2010, the System's defined benefit plan had 144,866 active and inactive participants and 48,903 annuity benefit recipients, while the self-managed plan had 18,314 active and inactive participants and 153 annuity benefit recipients.

As of June 30, 2010 management of the System is vested in an eleven-member Board of Trustees, five of which are appointed by the Governor, and six elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of trustees is six years.

The administration of the detailed affairs of the System is vested in the Executive Director, the position for which was filled for eleven months by the Interim Executive Director, Judith A. Parker and for one month by the Executive Director, William Mabe. General policy relating to the administration of the System is stated in the minutes of the Board meetings. The System's official offices are located at 1901 Fox Drive, Champaign, Illinois.

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and 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 Trustees.

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

**Analysis of Operations
For the Year Ended June 30, 2010**

System's Functions and Planning Program

Major Initiatives

The mission statement of SURS provides the foundation for the System's initiatives and ongoing programs. The mission of SURS is "To 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."

Work continued during the year on various internet-based system application improvements and general operational refinements. Included in these was the migration to a new, server-based imaging system, the revision of the benefit payment system programming to incorporate the expanded opportunities for lump sum distributions including partial rollovers, Roth IRA rollovers, and rollovers by non-spouse beneficiaries, and replacing the current direct insurance billing for certain annuitants with a direct debit feature.

Auditor's Assessment

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

Locally Held Fund

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

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

**Analysis of Operations
For the Year Ended June 30, 2010**

System Funding Progress

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides a 15-year phase-in to a 35-year plan that requires the state to make continuing appropriations to meet the normal actuarially-determined cost of the System, plus amortize the unfunded liability. Under this plan, the System is expected to be 90% funded by fiscal year 2045.

As required by Public Act 96-0043, the State of Illinois issued \$3.5 billion in pension obligation notes on January 7, 2010 at an interest rate of 3.9%. The proceeds of these notes, taxable with a five-year maturity, were used to fund the state's contribution to the five retirement systems, including \$700.2 million remitted to SURS.

The actuarial accrued liability of the SURS at June 30, 2010, amounted to approximately \$30.1 billion. The actuarial value of assets is \$14.0 billion, resulting in an unfunded liability of \$16.1 billion. It should be noted that the actuarial valuation producing the projection for the FY 2010 accrued liability was performed using the assumed rate of 7.75%, as compared to the rate used in fiscal years 2009 and prior of 8.5%. This change was authorized by the SURS Board of Trustees. Fiscal year 2010 was the second year in which the actuarial value of assets is used to evaluate funding progress and to set future employer contributions.

The actuarial value of assets is used in determining the funding progress of the System and in establishing the employer contribution rates necessary to adhere to the statutory funding plan. The actuarial value of assets is based on a smoothed investment income rate. Investment income in excess or shortfall of the expected 8.5% rate on fair value is smoothed over a five-year period with 20% of a year's excess or shortfall being recognized each year beginning with the current year.

The use of this actuarial method was implemented as required by Public Act 96-0043, which was signed into law on July 15, 2009.

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

**Analysis of Operations
For the Year Ended June 30, 2010**

System Funding Progress (Continued)

The projected required contribution rates and amounts are as follows:

Fiscal Year	Percentage of Payroll	Assumed Payroll (in billions)	Required Contribution
2012	24.21 %	\$ 4.21	\$ 1,019,485,000
2013	25.28	4.34	1,096,727,000
2014	26.18	4.48	1,172,538,000
2015	27.02	4.63	1,249,859,000
2016	26.96	4.79	1,290,288,000
2017	26.97	4.95	1,335,964,000

Actuarial Assumptions

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

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

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

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

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

**Analysis of Operations
For the Year Ended June 30, 2010**

System Funding Progress (Continued)

The funded status of the plan as of June 30, 2010, the most recent valuation date, is as follows (in millions).

Actuarial Valuation Date	Actuarial Value of Assets*	Accrued Liability (AAL) - Projected Unit Unit Credit	Funded Ratio	Unfunded Actuarial Accrued Liability (UAAL)	Covered Payroll	Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll
06/30/10	\$ 13,966.6	\$ 30,120.4	46.4 %	\$ 16,153.8	\$ 3,491.1	462.7 %

*If calculated using the market value of assets of \$12,121.5, the funding ratio would be 40.2%.

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 \$7.2 billion at June 30, 2010, which is an increase of \$500 million from the June 30, 2009 NPO of \$6.7 billion.

Rate of Return (Unaudited)

Taken as a whole, SURS' investment portfolio produced a market rate of return of 15% and (19.7%), net of fees for fiscal years 2010 and 2009, 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 2010 and 2009 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, 2010.

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

**Analysis of Operations
For the Year Ended June 30, 2010**

Employer Contributions

Contributions received from federal grants, trust funds, and other such sources were approximately \$39.5 million and \$39.7 million for the periods ending June 30, 2010 and 2009, 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 \$1.25 billion to approximately \$1.35 billion for the periods ended June 30, 2009 and 2010, respectively, for an increase of \$100 million or 8.4%. This is due to an increase in the number of recipients from 38,400 to 40,364, and an increase from \$2,710 to \$2,792 in the average monthly benefit corresponding to the 3% annual increase.

Survivors Benefits

Benefits have increased from approximately \$87.7 million to \$94.2 million for the periods ending June 30, 2009 and 2010, respectively. This increase of \$6.5 million or 7.5% is due to a 1.8% 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 decreased by approximately \$0.4 million or 2.1%. Even though the number of recipients increased slightly from 726 to 728, there was a decrease in the average monthly benefit from \$1,928 to \$1,843.

Investment Income

Net investment income increased from a loss of \$2.9 billion in fiscal year 2009 to a gain of \$1.7 billion in fiscal year 2010. The investment return for these years was (19.7%) and 15.0%, 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, 2010 consists of 68.0% equity securities, 10.0% real estate and real estate investment trusts, 4.0% Treasury inflation protected securities and 18.0% fixed income. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2010 CAFR.

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

**Analysis of Operations
For the Year Ended June 30, 2010**

Benefit Costs (Unaudited)

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, 2010 and 2009.

Average Monthly Benefit Cost per Recipient – Defined Benefit Plan

	Number	Amount paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2010	40,364	\$1,352.2	\$2,791.7
2009	38,400	1,248.9	2,710.3
<u>Survivors</u>			
2010	7,402	94.3	1,060.5
2009	7,269	87.7	1,005.4
<u>Disabilities</u>			
2010	728	16.1	1,842.9
2009	726	16.8	1,928.4
<u>Disability Retirement Allowance</u>			
2010	409	3.4	702.9
2009	415	3.4	682.7

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

**Analysis of Operations
For the Year Ended June 30, 2010**

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, 2010 and 2009 are as follows:

	<u>2010</u>	<u>2009</u>
Current Members - Defined Benefit Plan		
Active members (currently contributing)	72,996	73,699
Inactive members (not currently contributing)	<u>71,870</u>	<u>71,280</u>
Total Current Members - Defined Benefit Plan	<u><u>144,866</u></u>	<u><u>144,979</u></u>
Current Members - Self-Managed Plan		
Active members (currently contributing)	9,746	9,846
Inactive members (not currently contributing)	<u>8,568</u>	<u>6,500</u>
Total	<u><u>18,314</u></u>	<u><u>16,346</u></u>

Members' payrolls totaled approximately \$3.49 billion and \$3.46 billion for the fiscal years ended June 30, 2010 and 2009, respectively.

Average Number of Employees (Unaudited)

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

	<u>2010</u>	<u>2009</u>	<u>2008</u>
Administration	7.55	5.55	6.55
Human resources	3.00	2.00	2.00
Building services	2.00	2.00	2.00
Investments and accounting	11.80	11.30	10.05
Member services	63.50	59.50	61.50
Support services	4.00	4.00	6.00
Self-managed plan	3.70	4.00	3.25
Information systems - operations	11.00	11.00	12.00
Information systems - applications/data entry	<u>11.75</u>	<u>14.75</u>	<u>15.75</u>
Total	<u><u>118.30</u></u>	<u><u>114.10</u></u>	<u><u>119.10</u></u>

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

**Analysis of Operations
For the Year Ended June 30, 2010**

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, 2010, the SMP had investments of \$716,730,589. A detailed schedule (unaudited) of the funds and balances at June 30, 2010 is located in the Investment Section of The Comprehensive Annual Financial Report.

Future Funding and Benefit Calculations

As required by Public Act 96-0043, the State of Illinois issued \$3.466 billion in pension obligation notes on January 7, 2010, at an interest rate of 3.854%. The proceeds of these notes, taxable with a five-year maturity, were used to fund the State's contribution to the five retirement systems, including \$700.2 million remitted to SURS.

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides a 15-year phase-in to a 35-year plan that requires the state to make continuing appropriations to meet the normal actuarially-determined cost of the System, plus amortize the unfunded liability. A significant difference between the 1989 and 1994 funding legislation is that the latter takes the form of a continuing appropriation. This removes the pension funding from the General Assembly's annual budget negotiations and requires that the actuarially determined annual funding become an automatic contribution. Ultimately, this funding plan will increase the State's pension funding from its current level of 46.4% to approximately 90% by fiscal year 2045.

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

**Analysis of Operations
For the Year Ended June 30, 2010**

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.

	<u>2010</u>	<u>2009</u>
Contributions		
Members/Participants	\$ 274,999,557	\$ 273,292,053
State of Illinois	662,429,484	417,257,229
Federal/Trust and other sources	34,165,857	34,359,837
Total Contributions	<u>971,594,898</u>	<u>724,909,119</u>
Deductions		
Retirement Benefits	1,355,631,799	1,252,331,526
Survivor Benefits	94,250,864	87,667,730
Disability Benefits	16,100,678	16,770,315
Lump-Sum Death Benefits	11,503,033	15,220,820
Refunds	47,284,471	42,651,635
Administrative Expenses	12,108,181	12,922,070
Total Deductions	<u>1,536,879,026</u>	<u>1,427,564,096</u>
Investments Used to Pay Benefits and Expenses	<u>\$ (565,284,128)</u>	<u>\$ (702,654,977)</u>

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

**Analysis of Operations
For Years ended June 30, 2010 and 2009**

Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

	<u>FY10</u>	<u>FY09</u>
Total office counseling visits	5,543	4,906
Total telephone calls	110,847	101,647
Benefit Payments:		
Number of refunds	4,312	4,635
Number of benefit claims	576,253	570,000
Information Collection:		
Employer Payrolls Processed	1,832	1,870

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	11,860	35,817	#REORG/ADAPTEC INC NME CHNG & CUSIP CHNGADPT CORP COM 2061533 EFF 06/22/2010
Equities	4,100	-	#REORG/AVIGEN INC STOCK MERGER TO MEDICINOVA INC NT #3295209 EFF 12/18/09
Equities	2,800	6,720	#REORG/BUILDERS FIRSTSOURCE-RIGHTS ISSUE-BUILDERS-2056702-EXP-12/17/09
Equities	4,000	50,120	#REORG/CKE RESTAURANTS INC CASH MERGER EFF 7/12/10
Equities	7,418	92,948	#REORG/CKE RESTAURANTS INC CASH MERGER EFF 7/12/10
Equities	2,100	36,792	#REORG/DYNCORP INTL INC COM CL A CASH MERGER EFF 7/7/2010
Equities	750	8,145	#REORG/ENERGY INC NAME CHANGE TO GAS NATURAL INC SEC # 2061912 EFF 7/9/10
Equities	3,700	1,493	#REORG/ENTREMED INC REV SPLIT TO ENTREMED INC NEW 2061782 EFF 07/01/10
Equities	160	48	#REORG/GUARDIAN NAME CHANGE APPLIED VISUAL SCIENCES INC 2062048 EFF 7/16/10
Equities	604,433	141,411	#REORG/IBERDROLA SA EURO.75(STK DIV 28/06/2010) WORTHLESS EFF 29/6/10
Equities	3,600	28,728	#REORG/INFOGROUP INC COM CASH MERGER EFF7/1/10
Equities	10,200	81,396	#REORG/INFOGROUP INC COM CASH MERGER EFF7/1/10
Equities	5,300	141,298	#REORG/INVERNESS NAME CHANGE ALERE INC COM 2062012 EFF 7/15/10
Equities	8,851	235,968	#REORG/INVERNESS NAME CHANGE ALERE INC COM 2062012 EFF 7/15/10
Equities	4,380	467,127	#REORG/MILLIPORE CORP COM CASH MERGER EFF 7/14/10
Equities	6,446	687,466	#REORG/MILLIPORE CORP COM CASH MERGER EFF 7/14/10
Equities	6,195	356,151	#REORG/OSI PHARMACEUTICALS INC COM CASH MERGER EFF 6/8/10
Equities	800	5,640	#REORG/PAMRAPO BANCORP INC STK MERGER BCB BANCORP INC 2848253 EFF 7/6/10
Equities	2,500	-	#REORG/PSC INC DESP SEC EFF 7/9/03
Equities	34,600	451,184	#REORG/SEAGATE TCNLGY SCHEME OF ARRNGMNTSEAGATE TECHNOLOGY PLC 2061856 7/6/10
Equities	50,138	653,800	#REORG/SEAGATE TCNLGY SCHEME OF ARRNGMNTSEAGATE TECHNOLOGY PLC 2061856 7/6/10
Equities	105,600	1,377,024	#REORG/SEAGATE TCNLGY SCHEME OF ARRNGMNTSEAGATE TECHNOLOGY PLC 2061856 7/6/10
Equities	3,900	19,539	#REORG/SYMYX TECHNOLOGIES STOCK MERGER ACCELRY INC COM 2008173 EFF 7/1/10
Equities	6,100	30,561	#REORG/SYMYX TECHNOLOGIES STOCK MERGER ACCELRY INC COM 2008173 EFF 7/1/10
Equities	1,500	-	#REORG/TEJON RANCH CO RT (S/R 14 JUNE 2010) WORTHLESS EFF 7/7/2010
Equities	1,593	-	#REORG/TEJON RANCH CO RT (S/R 14 JUNE 2010) WORTHLESS EFF 7/7/2010
Equities	7,279	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	17,380	202,651	#REORG/WASTE SVCS INC STOCK MERGER IESI BFC LTD COM 2052632 EFF 7/6/10
Equities	23,300	373,033	#REORG/XL CAPITAL LTD N/C WITH CUSIP CHNG XL GROUP PLC 2061745 EFF 07/01/2010
Equities	38,947	623,541	#REORG/XL CAPITAL LTD N/C WITH CUSIP CHNG XL GROUP PLC 2061745 EFF 07/01/2010
Equities	58,300	933,383	#REORG/XL CAPITAL LTD N/C WITH CUSIP CHNG XL GROUP PLC 2061745 EFF 07/01/2010
Equities	16,880	270,249	#REORG/XL CAPITAL LTD N/C WITH CUSIP CHNG XL GROUP PLC 2061745 EFF 07/01/2010
Equities	224,450	1,393,835	#REORG/HRPT PPTYS REV SPLIT CMNWLTH REIT&CMNWLTH REIT 2061792&2061798 7/1/10
Equities	12,000	74,520	#REORG/HRPT PPTYS REV SPLIT CMNWLTH REIT&CMNWLTH REIT 2061792&2061798 7/1/10
Equities	28,060	174,253	#REORG/HRPT PPTYS REV SPLIT CMNWLTH REIT&CMNWLTH REIT 2061792&2061798 7/1/10
Equities	61,300	380,673	#REORG/HRPT PPTYS REV SPLIT CMNWLTH REIT&CMNWLTH REIT 2061792&2061798 7/1/10
Equities	2,600	15,314	#REORG/THOMAS WEISEL PARTNRS STOCK MERGERSTIFEL FINL CORP 2847665 7/1/2010
Equities	1	1	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	0	0	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	16,809	16,809	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	-	(9,371,760)	&&&EQUITY FUTURES OFFSET - LONG
Equities	4,100	8,446	1 800 FLOWERS COM INC CL A COM STK
Equities	5,600	11,536	1 800 FLOWERS COM INC CL A COM STK
Equities	429	0	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	4,700	2,491	1ST BANCORP P R COM
Equities	8,800	4,664	1ST BANCORP P R COM
Equities	210	1,785	1ST BANCSHARES INC MO COM
Equities	27,740	355,283	1ST CAP REALTY INC COM NPV
Equities	700	0	1ST CIN INC COM
Equities	3,300	17,325	1ST COMWLTH FNCL CORP COM LM
Equities	9,304	48,846	1ST COMWLTH FNCL CORP COM LM
Equities	400	76,932	1ST CTZNS BANCSHARES INC N C CL A
Equities	658	126,553	1ST CTZNS BANCSHARES INC N C CL A
Equities	1,800	4,680	1ST FED BANCSHARES ARK COM
Equities	2,800	32,060	1ST FINL HLDGS INC COM
Equities	14,027	160,609	1ST HORIZON NATL CORP COM
Equities	25,701	294,276	1ST HORIZON NATL CORP COM
Equities	2,200	10,604	1ST INDL RLTY TR INC COM
Equities	5,103	24,596	1ST INDL RLTY TR INC COM
Equities	7,527	94,313	1ST NIAGARA FINL GROUP INC NEW COM
Equities	27,569	345,440	1ST NIAGARA FINL GROUP INC NEW COM
Equities	20,500	256,865	1ST NIAGARA FINL GROUP INC NEW COM
Equities	99,000	67,380	1ST PACIFIC CO USD0.01
Equities	2,290	6,870	1ST PL FINL CORP DEL COM
Equities	2,100	30,177	1ST POTOMAC RLTY TR COM
Equities	23,580	338,845	1ST POTOMAC RLTY TR COM
Equities	1,800	25,866	1ST POTOMAC RLTY TR COM
Equities	9,800	493,850	1ST QUANTUM MINLS COM NPV
Equities	3,600	181,414	1ST QUANTUM MINLS COM NPV
Equities	2,300	38,916	1ST SOURCE CORP COM
Equities	2,054	34,754	1ST SOURCE CORP COM
Equities	529,000	287,354	1ST TRACTOR CO 'H'CNV1

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,700	21,335	3D SYS CORP DEL COM NEW STK
Equities	2,600	32,630	3D SYS CORP DEL COM NEW STK
Equities	4,900	387,051	3M CO COM
Equities	6,288	496,689	3M CO COM
Equities	52,770	4,168,302	3M CO COM
Equities	71,739	5,666,664	3M CO COM
Equities	29,400	2,322,306	3M CO COM
Equities	5,510	435,235	3M CO COM
Equities	17,689	1,397,254	3M CO COM
Equities	400	3,724	3PAR INC COM
Equities	1,147	3,464	5 STAR QUAL CARE INC COM
Equities	4,466	-	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106
Equities	15,670	192,584	5TH 3RD BANCORP COM
Equities	22,825	280,519	5TH 3RD BANCORP COM
Equities	65,853	809,333	5TH 3RD BANCORP COM
Equities	90,744	1,115,244	5TH 3RD BANCORP COM
Equities	153,600	1,887,744	5TH 3RD BANCORP COM
Equities	29,900	367,471	5TH 3RD BANCORP COM
Equities	359,500	4,418,255	5TH 3RD BANCORP COM
Equities	6,200	7,750	8X8 INC NEW COM
Equities	3,300	48,840	99 CENTS ONLY STORES COM
Equities	37,000	547,600	99 CENTS ONLY STORES COM
Equities	6,161	91,183	99 CENTS ONLY STORES COM
Equities	3,800	8,626	A C MOORE ARTS & CRAFTS INC COM
Equities	600	1,914	A D A M INC COM
Equities	1,080	7,171	A H BELO CORP COM CL A STK
Equities	2,742	18,207	A H BELO CORP COM CL A STK
Equities	800	7,544	A123 SYS INC COM
Equities	288,000	414,221	AAC ACOUSTIC TECH USD0.01
Equities	3,150	73,427	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	3,787	88,275	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	1,800	30,132	AAR CORP COM
Equities	2,859	47,860	AAR CORP COM
Equities	3,600	61,452	AARONS INC
Equities	26,000	443,820	AARONS INC
Equities	8,100	138,267	AARONS INC
Equities	5,075	7,562	AASTROM BIOSCIENCES INC COM NEW COM NEW
Equities	1,300	27,859	ABAXIS INC COM
Equities	3,700	79,291	ABAXIS INC COM
Equities	179,000	3,148,913	ABB LTD CHF1.03 (REGD)
Equities	4,800	224,544	ABBOTT LAB COM
Equities	5,000	233,900	ABBOTT LAB COM
Equities	118,040	5,521,911	ABBOTT LAB COM
Equities	166,396	7,784,005	ABBOTT LAB COM
Equities	10,500	491,190	ABBOTT LAB COM
Equities	22,964	1,074,256	ABBOTT LAB COM
Equities	1,600	29,312	ABCAM ORD GBP0.01
Equities	5,200	204,792	ABC-MART INC NPV
Equities	6,000	236,298	ABC-MART INC NPV
Equities	4,000	122,760	ABERCROMBIE & FITCH CO CL A
Equities	6,280	192,733	ABERCROMBIE & FITCH CO CL A
Equities	9,531	292,506	ABERCROMBIE & FITCH CO CL A
Equities	3,040	26,509	ABINGTON BANCORP INC PENN COM STK
Equities	2,590,112	2,200,890	ABINGWORTH BIOVENTURES III A, LP
Equities	4,868,494	4,536,194	ABINGWORTH BIOVENTURES IV, LP
Equities	4,000	38,720	ABIOMED INC COM
Equities	1,924	204	ABITIBIBOWATER INC COM STK
Equities	2,200	46,090	ABM INDS INC COM
Equities	3,366	70,518	ABM INDS INC COM
Equities	1,300	61,334	ABOVENET INC COM STK
Equities	21,600	60,480	ABRAXAS PETE CORP COM
Equities	400	29,680	ABRAXIS BIOSCIENCE INC NEW COM
Equities	952	70,638	ABRAXIS BIOSCIENCE INC NEW COM
Equities	9,703,068	14,923,468	ABRY PARTNERS V LP 6-009966
Equities	3,703,923	5,879,267	ABRY PARTNERS V LP 6-019967
Equities	4,774,764	5,646,904	ABRY SENIOR EQUITY II LP
Equities	600	8,538	ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM AR ACACIA TECHNOLOGIES COM
Equities	1,000	26,857	ACADEMEDIA SER'B'NPV
Equities	3,200	3,488	ACADIA PHARMACEUTICALS INC COM
Equities	9,000	9,810	ACADIA PHARMACEUTICALS INC COM
Equities	1,461	24,574	ACADIA RLTY TR COM
Equities	3,634	61,124	ACADIA RLTY TR COM
Equities	10,439	175,584	ACADIA RLTY TR COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	745,426	285,641	ACCELL VIII, LP
Equities	4,700	30,315	ACCELRY S INC COM
Equities	6,786	262,279	ACCENTURE PLC SHS CL A NEW
Equities	52,000	2,009,800	ACCENTURE PLC SHS CL A NEW
Equities	34,000	1,314,100	ACCENTURE PLC SHS CL A NEW
Equities	241,400	9,330,110	ACCENTURE PLC SHS CL A NEW
Equities	3,055	12	ACCEP INS COS INC COM
Equities	2,400	11,976	ACCO BRANDS CORP COM
Equities	6,706	33,463	ACCO BRANDS CORP COM
Equities	7,900	370,134	ACCOR EUR3
Equities	1,400	9,282	ACCURAY INC DEL COM
Equities	5,300	35,139	ACCURAY INC DEL COM
Equities	1	1	ACCURIDE CORP NEW COM
Equities	1,799	297	ACCURIDE CORP NEW WT EXP 02/26/2012
Equities	42,100	2,167,308	ACE LTD COM STK
Equities	4,013	46,751	ACER INC GDR(REP 5 ORD TWD10)REG'S
Equities	6,385	74,385	ACER INC GDR(REP 5 ORD TWD10)REG'S
Equities	229,000	535,948	ACER INC TWD10
Equities	2,000,000	1,982,398	ACERGY S.A. 2.25% CNV NTS 11/10/13 USD
Equities	27,429	157,168	ACETO CORP COM
Equities	4,537	25,997	ACETO CORP COM
Equities	1,800	35,046	ACI WORLDWIDE INC COM STK
Equities	5,729	111,544	ACI WORLDWIDE INC COM STK
Equities	4,515	121,363	ACME PACKET INC COM STK
Equities	3,100	83,328	ACME PACKET INC COM STK
Equities	600	6,384	ACME UTD CORP COM
Equities	2,400	74,664	ACORDA THERAPEUTICS INC COM
Equities	5,197	161,679	ACORDA THERAPEUTICS INC COM
Equities	7,010,853	5,474,746	ACP IV, LP
Equities	3,000	38,460	ACTEL CORP COM
Equities	14,185	181,852	ACTEL CORP COM
Equities	4,900	62,818	ACTEL CORP COM
Equities	2,239	84,091	ACTELION CHF0.50 (REGD)
Equities	3,560	133,704	ACTELION CHF0.50 (REGD)
Equities	8	-	ACTERNA CORP COM
Equities	7,600	5,929	ACTIVE PWR INC COM
Equities	8,200	15,662	ACTIVIDENTITY CORP COM STK
Equities	35,400	371,346	ACTIVISION BLIZZARD INC COM STK
Equities	58,961	618,501	ACTIVISION BLIZZARD INC COM STK
Equities	3,500	65,905	ACTUANT CORP CL A NEW
Equities	7,660	144,238	ACTUANT CORP CL A NEW
Equities	11,900	52,955	ACTUATE CORP COM
Equities	2,300	83,674	ACUITY BRANDS INC COM
Equities	5,234	190,413	ACUITY BRANDS INC COM
Equities	200	502	ACURA PHARMACEUTICALS INC COM NEW STK
Equities	4,200	61,698	ACXIOM CORP COM
Equities	9,987	146,709	ACXIOM CORP COM
Equities	282	73	ADAMIS PHARMACEUTICALS CORP COM
Equities	775	2,821	ADAMS GOLF INC COM NEW STK
Equities	900	16,200	ADAMS RES & ENERGY INC COM NEW
Equities	48,200,000	43,811,456	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Equities	4,950,000	4,709,965	ADAMS STREET 2008 DIRECT FUND, LP
Equities	2,770,000	2,831,025	ADAMS STREET 2009 DIRECT FUND, LP
Equities	16,022,445	17,182,477	ADAMS STREET GLOBAL OPPORT SECOND FUND
Equities	5,920,000	5,402,923	ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP
Equities	15,425,000	19,720,184	ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP
Equities	585,000	585,000	ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP
Equities	4,875,000	5,503,295	ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP
Equities	30,670,970	28,919,088	ADAMS STREET PSHIP FD-2004 NON US FUND
Equities	765,000	765,000	ADAMS STREET PSHF FD - 2009 NON-US DEVELOPED MARKETS FUND
Equities	600,000	-	ADATOM.COM INC
Equities	6,700	49,647	ADC TELECOMMUNICATIONS INC COM NEW
Equities	10,683	79,161	ADC TELECOMMUNICATIONS INC COM NEW
Equities	19,700	145,977	ADC TELECOMMUNICATIONS INC COM NEW
Equities	9,870	473,661	ADECCO SA CHF1(REGD)
Equities	17,100	820,629	ADECCO SA CHF1(REGD)
Equities	6,902	331,227	ADECCO SA CHF1(REGD)
Equities	1,426	68,434	ADECCO SA CHF1(REGD)
Equities	3,082	147,905	ADECCO SA CHF1(REGD)
Equities	2,333	111,961	ADECCO SA CHF1(REGD)
Equities	540	2,722	ADEPT TECH INC COM NEW
Equities	150,009	7,326,872	ADIDAS AG NPV
Equities	136,100	6,647,517	ADIDAS AG NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,200	28,992	ADMINISTAFF INC COM
Equities	23,384	564,957	ADMINISTAFF INC COM
Equities	2,612	63,106	ADMINISTAFF INC COM
Equities	15,381	406,520	ADOBE SYS INC COM
Equities	36,990	977,646	ADOBE SYS INC COM
Equities	37,350	987,161	ADOBE SYS INC COM
Equities	56,592	1,495,727	ADOBE SYS INC COM
Equities	13,150	347,555	ADOBE SYS INC COM
Equities	34,900	922,407	ADOBE SYS INC COM
Equities	7,400	8,066	ADOLOR CORP COM
Equities	1,600	67,616	ADR ADMINISTRADORA DE FONDOS DE PENSIONES PROVIDA S A SPONSORED ADR
Equities	30,200	65,836	ADR ALLIED IRISH BKS P L C SPONSORED ADRREPSTG ORD
Equities	9,105	437,131	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR
Equities	4,300	292,744	ADR BAIDU INC SPONSORED ADR
Equities	3,200	217,856	ADR BAIDU INC SPONSORED ADR
Equities	51,900	3,533,352	ADR BAIDU INC SPONSORED ADR
Equities	357,900	5,676,294	ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004
Equities	3,500	216,965	ADR BHP BILLITON LTD SPONSORED ADR
Equities	96,400	2,784,032	ADR BP P L C SPONSORED ADR
Equities	2,200	63,536	ADR BP P L C SPONSORED ADR
Equities	4,300	160,433	ADR CANON INC ADR REPSTG 5 SHS
Equities	8,800	165,528	ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV
Equities	12,000	751,080	ADR COCA-COLA FEMSA S.A.B DE C.V.
Equities	189,600	2,781,432	ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$0.01 REP NON VTF PFD
Equities	261,400	1,176,300	ADR ELAN CORP PLC ADR REPRESENTING SHS
Equities	287,700	1,294,650	ADR ELAN CORP PLC ADR REPRESENTING SHS
Equities	15,067	104,866	ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR
Equities	20,600	275,422	ADR GOLD FIELDS LTD NEW SPONSORED ADR
Equities	16,050	2,294,669	ADR HDFC BK LTD ADR REPSTG 3 SHS
Equities	9,000	258,750	ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS
Equities	4,526	206,340	ADR HSBC HLDGS PLC SPONSORED ADR NEW
Equities	5,659	204,516	ADR ICICI BK LTD
Equities	8,477	244,901	ADR ICON PUB LTD CO
Equities	900	53,919	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH
Equities	68,000	4,073,880	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH
Equities	1,400	83,874	ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH
Equities	10,450	127,804	ADR KEPPEL LTD SPONSORED
Equities	16,700	204,241	ADR KEPPEL LTD SPONSORED
Equities	289,100	5,542,047	ADR KT CORP SPONSORED ADR
Equities	104,400	3,280,248	ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A
Equities	213,550	4,091,618	ADR MOBILE TELESYSTEMS OJSC SPONSORED
Equities	4,750	91,010	ADR MOBILE TELESYSTEMS OJSC SPONSORED
Equities	7,500	143,700	ADR MOBILE TELESYSTEMS OJSC SPONSORED
Equities	1,100	34,881	ADR NETEASE COM INC SPONSORED
Equities	1,700	53,907	ADR NETEASE COM INC SPONSORED
Equities	14,377	694,697	ADR NOVARTIS AG
Equities	1,700	38,811	ADR PATNI COMPUTER SYS SPONSORED ADR
Equities	194,100	5,784,180	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTF
Equities	235,700	7,023,860	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTF
Equities	18,493	634,680	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR
Equities	9,952	341,553	ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR
Equities	19,200	1,819,200	ADR RANDGOLD RES LTD ADR
Equities	3,600	156,960	ADR RIO TINTO PLC SPONSORED ADR
Equities	1,000	27,090	ADR RYANAIR HLDGS PLC SPONSORED ADR
Equities	3,400	304,402	ADR SIEMENS AG COM DM50 (NEW)
Equities	12,795	188,470	ADR SK TELECOM LTD SPONSORED ADR
Equities	1,900	26,505	ADR TAM S A SPONSORED ADR REPSTG PFD
Equities	167,000	2,329,650	ADR TAM S A SPONSORED ADR REPSTG PFD
Equities	3,000	41,850	ADR TAM S A SPONSORED ADR REPSTG PFD
Equities	237,700	8,226,797	ADR TENARIS S A SPONSORED ADR
Equities	3,200	105,344	ADR TERNIUM S A SPONSORED ADR
Equities	5,100	167,892	ADR TERNIUM S A SPONSORED ADR
Equities	7,771	404,014	ADR TEVA PHARMACEUTICAL INDS
Equities	111,200	5,781,288	ADR TEVA PHARMACEUTICAL INDS
Equities	73,309	3,811,335	ADR TEVA PHARMACEUTICAL INDS
Equities	5,118	266,085	ADR TEVA PHARMACEUTICAL INDS
Equities	214,400	917,632	ADR TURKIYE GARANTI BANKASI A S SPONSORED ADR REPSTG 2000 SHS
Equities	23,400	68,094	ADR UNITED MICROELECTRONICS CORP SPONSORED ADR NEW
Equities	38,200	111,162	ADR UNITED MICROELECTRONICS CORP SPONSORED ADR NEW
Equities	1,414	38,871	ADR USINAS SIDERURGICAS DE MINAS GERAIS S A -USIMINAS SPONSORED ADR REG S
Equities	2,200	60,478	ADR USINAS SIDERURGICAS DE MINAS GERAIS S A -USIMINAS SPONSORED ADR REG S
Equities	55,800	1,358,730	ADR VALE S A ADR
Equities	18,520	431,146	ADR VANCEINFO TECHNOLOGIES INC ADR ADR

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,000	109,080	ADTRAN INC COM
Equities	6,528	178,019	ADTRAN INC COM
Equities	3,000	12,390	ADVANCE AMER CASH ADVANCE CTRS INC COM STK
Equities	5,990	300,578	ADVANCE AUTO PTS INC COM
Equities	15,300	767,754	ADVANCE AUTO PTS INC COM
Equities	8,114	407,161	ADVANCE AUTO PTS INC COM
Equities	5,500	275,990	ADVANCE AUTO PTS INC COM
Equities	28,900	1,450,202	ADVANCE AUTO PTS INC COM
Equities	16,700	54,776	ADVANCED BATTERY TECHNOLOGIES INC COM COM
Equities	1,700	20,893	ADVANCED ENERGY INDS INC COM
Equities	3,910	48,054	ADVANCED ENERGY INDS INC COM
Equities	300	117	ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A
Equities	40,100	293,532	ADVANCED MICRO DEVICES INC COM
Equities	65,302	478,011	ADVANCED MICRO DEVICES INC COM
Equities	48,100	352,092	ADVANCED MICRO DEVICES INC COM
Equities	45,300	331,596	ADVANCED MICRO DEVICES INC COM
Equities	1,500	662	ADVANCED PHOTONIX INC CL A CL A
Equities	5,800	-	ADVANCED RADIO TELECOM CORP COM
Equities	8,300	-	ADVANCED SWITCHING COMMUNICATIONS INC COM
Equities	2,507,799	1,907,605	ADVANCED TECHNOLOGY VENT VII (C), LP
Equities	3,000	840	ADVANSOURCE BIOMATERIALS CORP COM STK
Equities	1,650	14	ADVANTA CORP CL B
Equities	1,490	69,970	ADVENT SOFTWARE INC COM STK
Equities	1,111	52,173	ADVENT SOFTWARE INC COM STK
Equities	314,640	638,131	ADVENT SUBORDINATED DEBT FD, LP
Equities	1,172	50,349	ADVISORY BRD CO COM
Equities	900	38,664	ADVISORY BRD CO COM
Equities	3,000	128,880	ADVISORY BRD CO COM
Equities	7,600	175,256	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	10,723	247,272	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	31,500	170,929	AEGON NV COM STK EURO.12
Equities	1,400	2,660	AEHR TEST SYS COM
Equities	81,500	870,353	AEON CO LTD NPV
Equities	12,600	252,883	AEON MALL CO LTD NPV
Equities	169,000	3,391,841	AEON MALL CO LTD NPV
Equities	800	19,104	AEP INDS INC COM
Equities	1,600	38,208	AEP INDS INC COM
Equities	7,770	222,533	AEROPOSTALE COM
Equities	15,000	429,600	AEROPOSTALE COM
Equities	9,886	283,135	AEROPOSTALE COM
Equities	7,400	211,936	AEROPOSTALE COM
Equities	3,400	73,882	AEROVIRONMENT INC COM
Equities	50,790	469,300	AES CORP COM
Equities	41,700	385,308	AES CORP COM
Equities	76,507	706,925	AES CORP COM
Equities	40,700	376,068	AES CORP COM
Equities	30,480	804,062	AETNA INC
Equities	44,802	1,181,877	AETNA INC
Equities	2,000	6,500	AETRIUM INC COM STK USD0.001
Equities	1,700	15,470	AFC ENTERPRISES INC COM
Equities	4,700	42,770	AFC ENTERPRISES INC COM
Equities	4,024	244,538	AFFILIATED MANAGERS GROUP INC COM STK
Equities	17,430	1,059,221	AFFILIATED MANAGERS GROUP INC COM STK
Equities	4,579	278,266	AFFILIATED MANAGERS GROUP INC COM STK
Equities	2,900	11,571	AFFIRMATIVE INS HLDGS INC COM STK
Equities	1,000	5,980	AFFYMAX INC COM
Equities	4,200	24,780	AFFYMETRIX INC OC-CAP STK
Equities	9,438	55,684	AFFYMETRIX INC OC-CAP STK
Equities	500	2,950	AFFYMETRIX INC OC-CAP STK
Equities	11,257	480,336	AFLAC INC COM
Equities	37,280	1,590,738	AFLAC INC COM
Equities	49,440	2,109,605	AFLAC INC COM
Equities	6,260	267,114	AFLAC INC COM
Equities	4,100	174,947	AFLAC INC COM
Equities	12,600	537,642	AFLAC INC COM
Equities	37,500,000	39,687,148	AG GECC PPIF HOLDINGS
Equities	1,914	24,289	AGA MED HLDGS INC STK
Equities	6,590	177,732	AGCO CORP COM
Equities	12,150	327,686	AGCO CORP COM
Equities	55,700	1,502,229	AGCO CORP COM
Equities	569,430	1,291,063	AGEAS NPV
Equities	125,600	284,772	AGEAS NPV
Equities	201,224	456,233	AGEAS NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	75,592	93	AGEAS VVPR STRIP
Equities	22,980	653,321	AGILENT TECHNOLOGIES INC COM
Equities	28,600	813,098	AGILENT TECHNOLOGIES INC COM
Equities	39,409	1,120,398	AGILENT TECHNOLOGIES INC COM
Equities	8,315	236,395	AGILENT TECHNOLOGIES INC COM
Equities	2,300	15,387	AGILYSYS INC COM STK
Equities	4,300	28,767	AGILYSYS INC COM STK
Equities	4,900	175,518	AGL RES INC COM
Equities	6,879	246,406	AGL RES INC COM
Equities	4,100	249,198	AGNICO-EAGLE MINES LTD COM
Equities	1,300	30,316	AGREE RLTY CORP COM
Equities	1	-	AIR CHARTER EXPRESS INC COM COM
Equities	400	11,900	AIR METHODS CORP COM NEW COM NEW
Equities	1,524	45,339	AIR METHODS CORP COM NEW COM NEW
Equities	15,580	1,009,740	AIR PROD & CHEM INC COM
Equities	21,452	1,390,304	AIR PROD & CHEM INC COM
Equities	2,440	158,136	AIR PROD & CHEM INC COM
Equities	11,510	745,963	AIR PROD & CHEM INC COM
Equities	200	2,092	AIR T INC COM
Equities	12,000	131,947	AIR WATER INC NPV
Equities	11,000	120,952	AIR WATER INC NPV
Equities	829,900	320,425	AIRASIA BHD MYR0.1
Equities	2,400	18,840	AIRCASTLE LIMITED COM STK
Equities	5,100	40,035	AIRCASTLE LIMITED COM STK
Equities	6,080	378,176	AIRGAS INC COM
Equities	7,835	487,337	AIRGAS INC COM
Equities	4,500	21,825	AIRTRAN HLDGS INC COM
Equities	17,900	86,815	AIRTRAN HLDGS INC COM
Equities	5,000	136,400	AISIN SEIKI CO NPV
Equities	216,512	5,232,505	AIXTRON AG COMSTK
Equities	12,700	306,924	AIXTRON AG COMSTK
Equities	7,990	95,241	AK STL HLDG CORP COM STK PAR \$0.01
Equities	13,680	163,066	AK STL HLDG CORP COM STK PAR \$0.01
Equities	13,300	539,581	AKAMAI TECHNOLOGIES INC COM STK
Equities	19,220	779,755	AKAMAI TECHNOLOGIES INC COM STK
Equities	6,900	279,933	AKAMAI TECHNOLOGIES INC COM STK
Equities	2,100	1,419	AKEENA SOLAR INC COM STK
Equities	4,500	13,365	AKORN INC COM
Equities	2,300	49,910	ALAMO GROUP INC COM
Equities	2,100	45,570	ALAMO GROUP INC COM
Equities	5,000	76,836	ALAMOS GOLD INC COM NPV
Equities	1,020	45,849	ALASKA AIR GROUP INC COM
Equities	2,200	98,890	ALASKA AIR GROUP INC COM
Equities	2,757	123,927	ALASKA AIR GROUP INC COM
Equities	2,200	18,678	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	5,250	44,573	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	1,200	19,428	ALBANY INTL CORP NEW CL A
Equities	3,371	54,576	ALBANY INTL CORP NEW CL A
Equities	4,500	23,265	ALBANY MOLECULAR RESH INC COM
Equities	2,600	13,442	ALBANY MOLECULAR RESH INC COM
Equities	5,400	214,434	ALBEMARLE CORP COM
Equities	10,451	415,009	ALBEMARLE CORP COM
Equities	5,900	159,831	ALBERTO-CULVER CO NEW COM STK
Equities	20,000	541,800	ALBERTO-CULVER CO NEW COM STK
Equities	10,750	291,218	ALBERTO-CULVER CO NEW COM STK
Equities	6,748	182,803	ALBERTO-CULVER CO NEW COM STK
Equities	66,700	671,002	ALCOA INC COM STK
Equities	114,054	1,147,383	ALCOA INC COM STK
Equities	36,000	5,334,840	ALCON INC COM CHF0.20
Equities	2,100	62,538	ALEXANDER & BALDWIN INC COM
Equities	4,770	142,051	ALEXANDER & BALDWIN INC COM
Equities	200	60,584	ALEXANDERS INC COM REIT FUND
Equities	299	90,573	ALEXANDERS INC COM REIT FUND
Equities	34,180	2,165,987	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	4,390	278,194	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	5,643	357,597	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	10,200	646,374	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	5,800	296,902	ALEXION PHARMACEUTICALS INC COM
Equities	10,655	545,429	ALEXION PHARMACEUTICALS INC COM
Equities	5,032	66,085	ALFA LAVAL AB NPV
Equities	8,150	107,033	ALFA LAVAL AB NPV
Equities	23,500	147,975	ALIANSCCE SHOPPING COM NPV
Equities	147,000	294,108	ALIBABA.COM LTD HKD0.0001

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300	29,874	ALICO INC COM
Equities	1,300	29,874	ALICO INC COM
Equities	2,800	41,636	ALIGN TECHNOLOGY INC COM
Equities	6,000	89,220	ALIGN TECHNOLOGY INC COM
Equities	7,772,842	7,453,847	ALINDA INFRASTRUCTURE FUND II
Equities	5,900	73,455	ALKERMES INC COM
Equities	6,014	74,874	ALKERMES INC COM
Equities	522	153,103	ALLEGHANY CORP DEL COM
Equities	593	173,927	ALLEGHANY CORP DEL COM
Equities	12,270	253,744	ALLEGHENY ENERGY INC COM
Equities	15,277	315,928	ALLEGHENY ENERGY INC COM
Equities	19,300	399,124	ALLEGHENY ENERGY INC COM
Equities	7,700	340,263	ALLEGHENY TECHNOLOGIES INC COM
Equities	10,457	462,095	ALLEGHENY TECHNOLOGIES INC COM
Equities	2,840	125,500	ALLEGHENY TECHNOLOGIES INC COM
Equities	2,400	102,456	ALLEGIAN T RAVEL CO COM
Equities	1,216	51,911	ALLEGIAN T RAVEL CO COM
Equities	23,260	1,355,128	ALLERGAN INC COM
Equities	33,174	1,932,717	ALLERGAN INC COM
Equities	29,700	1,730,322	ALLERGAN INC COM
Equities	6,551	381,661	ALLERGAN INC COM
Equities	1,800	61,632	ALLETE INC COM NEW
Equities	2,966	101,556	ALLETE INC COM NEW
Equities	3,835	13,653	ALLIANCE 1 INTL INC COM
Equities	5,400	321,408	ALLIANCE DATA SYS CORP COM
Equities	6,162	366,762	ALLIANCE DATA SYS CORP COM
Equities	7,000	9,800	ALLIANCE FIBER OPTIC PRODS INC COM
Equities	3,700	14,948	ALLIANCE HEALTHCARE SERVICES
Equities	2,400	9,696	ALLIANCE HEALTHCARE SERVICES
Equities	2,200	62,523	ALLIANCEGRAIN TRAD COM NPV
Equities	7,900	250,746	ALLIANT ENERGY CORP COM ISIN #US0188021085
Equities	10,541	334,571	ALLIANT ENERGY CORP COM ISIN #US0188021085
Equities	4,190	260,031	ALLIANT TECHSYSTEMS INC COM
Equities	1,986	123,251	ALLIANT TECHSYSTEMS INC COM
Equities	8,200	508,892	ALLIANT TECHSYSTEMS INC COM
Equities	1,098	110,083	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	1,746	175,051	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	700	2,646	ALLIED DEFENSE GROUP INC COM
Equities	3,100	7,192	ALLIED HEALTHCARE INTL INC COM
Equities	1,500	5,130	ALLIED HEALTHCARE PRODS INC COM
Equities	89,000	95,934	ALLIED IRISH BANKS PLC
Equities	54	245	ALLIED MOTION TECHNOLOGIES INC COM
Equities	6,500	127,920	ALLIED NEV GOLD CORP COM STK
Equities	8,293	163,206	ALLIED NEV GOLD CORP COM STK
Equities	12,350	227,905	ALLIED PROPS REAL TRUST UNITS
Equities	10,341	469,275	ALLIED WORLD ASSURANCE COM STK
Equities	3,100	140,678	ALLIED WORLD ASSURANCE COM STK
Equities	20,488	929,745	ALLIED WORLD ASSURANCE COM STK
Equities	3,733	169,404	ALLIED WORLD ASSURANCE COM STK
Equities	2,600	5,356	ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW
Equities	34,962	72,022	ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW
Equities	4,850	29,731	ALLOS THERAPEUTICS INC COM ISIN US019777101
Equities	3,200	19,616	ALLOS THERAPEUTICS INC COM ISIN US019777101
Equities	2,075	19,464	ALLOY INC COM NEW STK
Equities	2,700	43,470	ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC
Equities	6,379	102,702	ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC
Equities	43,590	1,252,341	ALLSTATE CORP COM
Equities	54,240	1,558,315	ALLSTATE CORP COM
Equities	4,880	140,202	ALLSTATE CORP COM
Equities	8,000	229,840	ALLSTATE CORP COM
Equities	38,400	1,103,232	ALLSTATE CORP COM
Equities	200	6,986	ALMOST FAMILY INC COM
Equities	1,539	53,757	ALMOST FAMILY INC COM
Equities	2,500	37,550	ALNYLAM PHARMACEUTICALS INC COM
Equities	4,000	60,080	ALNYLAM PHARMACEUTICALS INC COM
Equities	900	5,724	ALON USA ENERGY INC COM STK
Equities	1,800	11,448	ALON USA ENERGY INC COM STK
Equities	34,810	172,261	ALPHA BANK EUR4.70
Equities	6,984	236,548	ALPHA NAT RES INC COM STK
Equities	13,587	460,192	ALPHA NAT RES INC COM STK
Equities	32,000	392,722	ALPINE ELECTRONICS NPV
Equities	8,000	76,434	ALSTRIA OFFICE REI NPV (BR)
Equities	1	576	ALTA SUBORDINATED DEBT PTRS III, LP

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,400	3,008	ALTAIR NANOTECHNOLOGIES INC COM
Equities	21,200	525,972	ALTERA CORP COM
Equities	29,500	731,895	ALTERA CORP COM
Equities	33,453	829,969	ALTERA CORP COM
Equities	3,600	67,608	ALTERRA CAPITAL HOLDINGS INC COM USD0.01
Equities	1,300	32,162	ALTISOURCE PORTFOLIO COMM STK
Equities	2,400	59,376	ALTISOURCE PORTFOLIO COMM STK
Equities	500	6,510	ALTRA HLDGS INC COM
Equities	28,187	564,867	ALTRIA GROUP INC COM
Equities	159,400	3,194,376	ALTRIA GROUP INC COM
Equities	223,842	4,485,794	ALTRIA GROUP INC COM
Equities	12,130	243,085	ALTRIA GROUP INC COM
Equities	27,700	555,108	ALTRIA GROUP INC COM
Equities	2,300	55	ALTUS PHARMACEUTICALS INC COM
Equities	2,090	71,792	AMAG PHARMACEUTICALS INC COM STK
Equities	3,400	116,790	AMAG PHARMACEUTICALS INC COM STK
Equities	1,800	196,668	AMAZON COM INC COM
Equities	27,400	2,993,724	AMAZON COM INC COM
Equities	37,784	4,128,280	AMAZON COM INC COM
Equities	1,850	202,131	AMAZON COM INC COM
Equities	10,307	1,126,143	AMAZON COM INC COM
Equities	41,900	4,577,994	AMAZON COM INC COM
Equities	106,600	2,527,486	AMB PPTY CORP REIT
Equities	11,590	274,799	AMB PPTY CORP REIT
Equities	16,177	383,557	AMB PPTY CORP REIT
Equities	22,800	540,588	AMB PPTY CORP REIT
Equities	6,200	4,154	AMBAC FNCL GROUP COM STK
Equities	70,845	47,466	AMBAC FNCL GROUP COM STK
Equities	1,900	21,451	AMBASSADORS GROUP INC COM
Equities	2,500	28,225	AMBASSADORS GROUP INC COM
Equities	800	376	AMBASSADORS INTL INC COM
Equities	1,900	893	AMBASSADORS INTL INC COM
Equities	2,100	49,350	AMCOL INTL CORP COM
Equities	3,501	82,274	AMCOL INTL CORP COM
Equities	594,485	3,203,601	AMCOR LIMITED NPV
Equities	2,059	27	AMCORE FINL INC COM
Equities	34,500	926,325	AMDOCS ORD GBP0.01
Equities	2,000	87,940	AMEDISYS INC COM
Equities	2,830	124,435	AMEDISYS INC COM
Equities	31,890	1,030,047	AMER ELEC PWR CO INC COM
Equities	51,669	1,668,909	AMER ELEC PWR CO INC COM
Equities	53,200	1,718,360	AMER ELEC PWR CO INC COM
Equities	4,300	117,476	AMER FINL GROUP INC OH COM STK
Equities	8,745	238,913	AMER FINL GROUP INC OH COM STK
Equities	13,000	355,160	AMER FINL GROUP INC OH COM STK
Equities	2,700	50,652	AMER GREETINGS CORP CL A COM
Equities	3,320	62,283	AMER GREETINGS CORP CL A COM
Equities	166,400	7,904,000	AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS
Equities	900	72,873	AMER NATL INS CO COM
Equities	1,240	100,403	AMER NATL INS CO COM
Equities	1,300	71,565	AMERCO COM
Equities	1,700	93,585	AMERCO COM
Equities	14,990	356,312	AMEREN CORP COM
Equities	20,424	485,478	AMEREN CORP COM
Equities	43,200	1,026,864	AMEREN CORP COM
Equities	6,440	153,079	AMEREN CORP COM
Equities	600	2,514	AMERIANA BANCORP COM STK
Equities	1,650	28,380	AMERICA SVC GROUP INC COM
Equities	10,600	19,398	AMERICAN APPAREL INC COM STK
Equities	70,050	1,911,665	AMERICAN CAMPUS CMNTYS INC COM
Equities	2,600	70,954	AMERICAN CAMPUS CMNTYS INC COM
Equities	6,949	189,638	AMERICAN CAMPUS CMNTYS INC COM
Equities	5,900	161,011	AMERICAN CAMPUS CMNTYS INC COM
Equities	17,800	485,762	AMERICAN CAMPUS CMNTYS INC COM
Equities	1,600	42,272	AMERICAN CAP AGY CORP COM REIT FUND
Equities	15,000	72,300	AMERICAN CAP LTD COM STK
Equities	600	13,506	AMERICAN COML LINES INC COM PAR \$0.01 COM PAR \$0.01
Equities	1,825	41,081	AMERICAN COML LINES INC COM PAR \$0.01 COM PAR \$0.01
Equities	400	6,380	AMERICAN DAIRY INC COM STK
Equities	12,100	142,175	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	19,200	225,600	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	2,600	26,832	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	80,933	835,229	AMERICAN EQUITY INVT LIFE HLDG CO COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,980	237,406	AMERICAN EXPRESS CO
Equities	76,010	3,017,597	AMERICAN EXPRESS CO
Equities	115,560	4,587,732	AMERICAN EXPRESS CO
Equities	7,260	288,222	AMERICAN EXPRESS CO
Equities	20,400	809,880	AMERICAN EXPRESS CO
Equities	1,645	8,390	AMERICAN INDEPENDENCE CORP COM NEW COM NEW
Equities	7,830	269,665	AMERICAN INTERNATIONAL GROUP INC COM
Equities	12,926	445,171	AMERICAN INTERNATIONAL GROUP INC COM
Equities	2,700	25,920	AMERICAN INTL GROUP INC CORP UNIT
Equities	800	4,712	AMERICAN MED ALERT CORP COM
Equities	600	12,834	AMERICAN NATL BANKSHARES INC COM
Equities	500	3,140	AMERICAN OIL & GAS INC NEV NEW COM
Equities	1,200	37,020	AMERICAN PHYSICIANS CAP INC COM
Equities	4,200	129,570	AMERICAN PHYSICIANS CAP INC COM
Equities	500	12,225	AMERICAN PHYSICIANS SVC GROUP INC COM COM
Equities	2,005	87,619	AMERICAN PUB ED INC COM STK
Equities	700	30,590	AMERICAN PUB ED INC COM STK
Equities	2,591	113,227	AMERICAN PUB ED INC COM STK
Equities	1,400	16,912	AMERICAN RAILCAR INDS INC COM STK
Equities	1,500	13,095	AMERICAN REPROGRAPHICS CO COM
Equities	41,380	361,247	AMERICAN REPROGRAPHICS CO COM
Equities	2,065	16,727	AMERICAN RLTY INV INC COM
Equities	3,100	82,739	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	6,592	175,940	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	21,635	962,758	AMERICAN TOWER CORP CL A
Equities	30,450	1,355,025	AMERICAN TOWER CORP CL A
Equities	25,800	1,148,100	AMERICAN TOWER CORP CL A
Equities	43,189	1,921,911	AMERICAN TOWER CORP CL A
Equities	7,700	342,650	AMERICAN TOWER CORP CL A
Equities	13,409	596,701	AMERICAN TOWER CORP CL A
Equities	2,300	18,239	AMERICAN VANGUARD CORP COM
Equities	4,024	31,910	AMERICAN VANGUARD CORP COM
Equities	1,100	286	AMERICAN WAGERING INC COM
Equities	10,000	206,000	AMERICAN WTR WKS CO INC NEW COM
Equities	19,549	402,709	AMERICAN WTR WKS CO INC NEW COM
Equities	2,250	50,918	AMERICAS CAR-MART INC COM
Equities	6,200	112,964	AMERICREDIT CORP COM
Equities	8,973	163,488	AMERICREDIT CORP COM
Equities	900	6,642	AMERIGON INC COM
Equities	2,700	87,696	AMERIGROUP CORP COM
Equities	6,100	198,128	AMERIGROUP CORP COM
Equities	25,900	841,232	AMERIGROUP CORP COM
Equities	18,160	656,121	AMERIPRISE FINL INC COM
Equities	26,609	961,383	AMERIPRISE FINL INC COM
Equities	9,400	339,622	AMERIPRISE FINL INC COM
Equities	41,050	1,483,137	AMERIPRISE FINL INC COM
Equities	2,261	21,838	AMERIS BANCORP COM
Equities	2,219	21,431	AMERIS BANCORP COM
Equities	2,800	4,508	AMERISERV FINL INC COM
Equities	23,880	758,190	AMERISOURCEBERGEN CORP COM
Equities	40,994	1,301,560	AMERISOURCEBERGEN CORP COM
Equities	26,600	844,550	AMERISOURCEBERGEN CORP COM
Equities	31,578	1,002,602	AMERISOURCEBERGEN CORP COM
Equities	75,200	2,387,600	AMERISOURCEBERGEN CORP COM
Equities	2,100	31,626	AMERISTAR CASINOS INC COM STK USD0.01
Equities	2,812	42,349	AMERISTAR CASINOS INC COM STK USD0.01
Equities	6,200	45,446	AMERN AXLE & MFG HOLDINGS INC
Equities	8,646	63,375	AMERN AXLE & MFG HOLDINGS INC
Equities	700	2,590	AMERN BILTRITE INC COM
Equities	2,100	25,431	AMERN DENTAL PARTNERS INC COM
Equities	2,600	-	AMERN HOMESTAR CORP COM
Equities	1,500	79,305	AMERN ITALIAN PASTA CO CL A
Equities	1,300	68,731	AMERN ITALIAN PASTA CO CL A
Equities	3,110	68,793	AMERN MED SYS HLDGS INC COM STK
Equities	4,300	95,116	AMERN MED SYS HLDGS INC COM STK
Equities	8,633	190,962	AMERN MED SYS HLDGS INC COM STK
Equities	1,400	7,028	AMERN PAC CORP COM
Equities	800	60,968	AMERN SCI & ENGR INC COM
Equities	1,400	106,694	AMERN SCI & ENGR INC COM
Equities	800	2,400	AMERN SHARED HOSP SVCS COM
Equities	77,747	359,191	AMERN SOFTWARE INC CL A
Equities	4,600	21,252	AMERN SOFTWARE INC CL A
Equities	1,800	59,652	AMERN STS WTR CO COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,950	64,623	AMERN STS WTR CO COM
Equities	1,800	30,780	AMERN WOODMARK CORP COM
Equities	1,600	27,360	AMERN WOODMARK CORP COM
Equities	1,000	60,330	AMERON INTL CORP DEL COM
Equities	1,200	72,396	AMERON INTL CORP DEL COM
Equities	7,100	285,065	AMETEK INC NEW COM
Equities	12,506	502,116	AMETEK INC NEW COM
Equities	4,500	180,675	AMETEK INC NEW COM
Equities	3,500	184,100	AMGEN INC COM
Equities	74,840	3,936,584	AMGEN INC COM
Equities	103,962	5,468,401	AMGEN INC COM
Equities	8,530	448,678	AMGEN INC COM
Equities	20,583	1,082,666	AMGEN INC COM
Equities	24,600	1,293,960	AMGEN INC COM
Equities	1,305,000	1,290,319	AMGEN INC SR NT CONV .375% DUE02-01-2013 REG
Equities	6,000	33,060	AMKOR TECHNOLOGY INC COM
Equities	18,078	99,610	AMKOR TECHNOLOGY INC COM
Equities	2,600	19,448	AMN HEALTHCARE SVCS INC COM
Equities	5,500	41,140	AMN HEALTHCARE SVCS INC COM
Equities	93,700	412,339	AMP LIMITED NPV(POST RECON)
Equities	10,400	16,224	AMPAL AMERN ISRAEL CORP CL A
Equities	1,600	2,496	AMPAL AMERN ISRAEL CORP CL A
Equities	900	18,747	AMPCO-PITTSBURG CORP COM
Equities	900	18,747	AMPCO-PITTSBURG CORP COM
Equities	12,190	478,823	AMPHENOL CORP NEW CL A
Equities	18,279	717,999	AMPHENOL CORP NEW CL A
Equities	49,200	229,007	AMPLIFON EURO.02
Equities	12,900	87,462	AMR CORP COM
Equities	38,628	261,898	AMR CORP COM
Equities	500	6,290	AMREP CORP COM STK USD0.10
Equities	210	2,642	AMREP CORP COM STK USD0.10
Equities	1,500	26,730	AMSURG CORP COM
Equities	41,491	739,370	AMSURG CORP COM
Equities	4,250	75,735	AMSURG CORP COM
Equities	2,700	32,508	AMTRUST FINL SVCS INC COM
Equities	8,800	165,440	AMYLIN PHARMACEUTICALS INC COM
Equities	14,433	271,340	AMYLIN PHARMACEUTICALS INC COM
Equities	33,900	637,320	AMYLIN PHARMACEUTICALS INC COM
Equities	37,310	1,346,518	ANADARKO PETRO CORP COM
Equities	54,059	1,950,989	ANADARKO PETRO CORP COM
Equities	34,000	1,227,060	ANADARKO PETRO CORP COM
Equities	3,310	119,458	ANADARKO PETRO CORP COM
Equities	3,400	122,706	ANADARKO PETRO CORP COM
Equities	91,200	3,291,408	ANADARKO PETRO CORP COM
Equities	4,200	18,312	ANADIGICS INC COM
Equities	8,450	36,842	ANADIGICS INC COM
Equities	13,060	363,852	ANALOG DEVICES INC COM
Equities	23,420	652,481	ANALOG DEVICES INC COM
Equities	29,235	814,487	ANALOG DEVICES INC COM
Equities	7,300	203,378	ANALOG DEVICES INC COM
Equities	700	31,857	ANALOGIC CORP COM PAR \$0.05
Equities	1,911	86,970	ANALOGIC CORP COM PAR \$0.05
Equities	926	2,287	ANALYSTS INTL CORP COM NEW STK
Equities	1,800	26,892	ANAREN INC COM
Equities	4,400	65,736	ANAREN INC COM
Equities	500	8,810	ANCESTRY COM INC COM
Equities	1,592	28,051	ANCESTRY COM INC COM
Equities	2,100	945	ANCHOR BANCORP WIS INC COM
Equities	2,551	1,148	ANCHOR BANCORP WIS INC COM
Equities	1,800	58,662	ANDERSONS INC COM
Equities	2,235	72,839	ANDERSONS INC COM
Equities	2,500	250	ANDREA ELECTRS CORP COM
Equities	2,389	35,238	ANGIODYNAMICS INC COM STK
Equities	1,100,000	1,570,109	ANGLO AMERICAN 4% CNV 07/05/2014 USD100000
Equities	23,300	819,364	ANGLO AMERICAN USD0.54945
Equities	30,300	1,065,525	ANGLO AMERICAN USD0.54945
Equities	169,031	5,944,116	ANGLO AMERICAN USD0.54945
Equities	800,000	911,844	ANGLOGOLD ASHA HLD 3.5% CNV GTD 22/05/2014 USD
Equities	24,900	1,212,070	ANHEUSER-BUSCH INBEV NV
Equities	10,010	487,262	ANHEUSER-BUSCH INBEV NV
Equities	3,126	152,166	ANHEUSER-BUSCH INBEV NV
Equities	3,329	162,047	ANHEUSER-BUSCH INBEV NV
Equities	4,890	238,033	ANHEUSER-BUSCH INBEV NV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300	63,281	ANHEUSER-BUSCH INBEV NV
Equities	5,200	-	ANICOM INC COM
Equities	2,000	11,780	ANIKA THERAPEUTICS INC COM STK
Equities	2,680	114,168	ANIXTER INTL INC COM
Equities	3,553	151,358	ANIXTER INTL INC COM
Equities	34,700	595,105	ANNALY CAP MGMT INC COM
Equities	57,692	989,418	ANNALY CAP MGMT INC COM
Equities	1,785	29,042	ANNTAYLOR STORES CORP COM
Equities	4,500	73,215	ANNTAYLOR STORES CORP COM
Equities	6,380	103,803	ANNTAYLOR STORES CORP COM
Equities	18,000	291,698	ANSALDO STS EURO.5
Equities	11,900	192,845	ANSALDO STS EURO.5
Equities	6,100	44,652	ANSWERS CORP COM
Equities	6,231	252,792	ANSYS INC COM
Equities	21,095	855,824	ANSYS INC COM
Equities	10,468	424,687	ANSYS INC COM
Equities	241,000	438,849	ANTA SPORTS PRODUC HKD0.10
Equities	40,000	72,838	ANTA SPORTS PRODUC HKD0.10
Equities	64,000	116,541	ANTA SPORTS PRODUC HKD0.10
Equities	300	528	ANTARES PHARMA INC COM
Equities	2,900	29	ANTHRACITE CAP INC COM
Equities	25,397	20,597	ANTIGENICS INC DEL COM STOCK
Equities	20,400	240,043	ANTOFAGASTA ORD GBPO.05
Equities	4,900	34,888	ANWORTH MTG AST CORP COM
Equities	7,900	56,248	ANWORTH MTG AST CORP COM
Equities	8,169	169,834	AOL INC COM STK
Equities	11,626	241,705	AOL INC COM STK
Equities	18,370	681,894	AON CORP COM
Equities	25,170	934,310	AON CORP COM
Equities	13,682	507,876	AON CORP COM
Equities	1,050	641	AP PHARMA INC COM NEW STK
Equities	17,000	51,693	APA GROUP
Equities	9,600	54,720	APAC CUSTOMER SVCS INC COM
Equities	27,900	2,348,901	APACHE CORP COM
Equities	36,613	3,082,448	APACHE CORP COM
Equities	9,900	833,481	APACHE CORP COM
Equities	3,450	290,456	APACHE CORP COM
Equities	19,000	1,599,610	APACHE CORP COM
Equities	78,000	1,510,860	APARTMENT INVT & MGMT CO CL A
Equities	9,854	190,872	APARTMENT INVT & MGMT CO CL A
Equities	14,375	278,444	APARTMENT INVT & MGMT CO CL A
Equities	31,500	610,155	APARTMENT INVT & MGMT CO CL A
Equities	2,000	47,020	APCO OIL & GAS INTERNATIONAL INC COM
Equities	4,670	109,792	APCO OIL & GAS INTERNATIONAL INC COM
Equities	3,700	-	APLINDORE CVR (CONTINGENT VALUE RIGHTS)
Equities	2,300	24,909	APOGEE ENTERPRISES INC COM
Equities	3,384	36,649	APOGEE ENTERPRISES INC COM
Equities	11,080	470,568	APOLLO GROUP INC CL A
Equities	18,735	795,675	APOLLO GROUP INC CL A
Equities	14,975	635,988	APOLLO GROUP INC CL A
Equities	5,224	221,863	APOLLO GROUP INC CL A
Equities	25,800	1,095,726	APOLLO GROUP INC CL A
Equities	14,773,138	16,530,083	APOLLO INVESTMENT FUND VI LP
Equities	3,200	29,856	APOLLO INVT CORP COM SH BEN INT
Equities	700	6,531	APOLLO INVT CORP COM SH BEN INT
Equities	3,695	929,403	APPLE INC
Equities	2,346	590,089	APPLE INC
Equities	69,970	17,599,554	APPLE INC
Equities	97,545	24,535,494	APPLE INC
Equities	1,000	251,530	APPLE INC
Equities	2,500	628,825	APPLE INC
Equities	600	150,918	APPLE INC
Equities	5,820	1,463,905	APPLE INC
Equities	17,744	4,463,148	APPLE INC
Equities	25,070	6,305,857	APPLE INC
Equities	28,500	7,168,605	APPLE INC
Equities	2,800	2,884	APPLIED ENERGETICS INC COM STK
Equities	2,000	50,640	APPLIED INDL TECHNOLOGIES INC COM
Equities	5,128	129,841	APPLIED INDL TECHNOLOGIES INC COM
Equities	3,400	-	APPLIED MAGNETICS CORP COM
Equities	88,000	1,057,760	APPLIED MATERIALS INC COM
Equities	140,227	1,685,529	APPLIED MATERIALS INC COM
Equities	21,750	261,435	APPLIED MATERIALS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	56,224	675,812	APPLIED MATERIALS INC COM
Equities	2,755	28,872	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	4,175	43,754	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	10,882	114,043	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	2,200	43,230	APPLIED SIGNAL TECH INC COM
Equities	2,887	56,730	APPLIED SIGNAL TECH INC COM
Equities	11,872	81,679	APPROACH RES INC COM STK
Equities	4,300	162,626	APTARGROUP INC COM
Equities	7,308	276,389	APTARGROUP INC COM
Equities	1,800	68,076	APTARGROUP INC COM
Equities	3	-	APW LTD APW LTD
Equities	8,075	-	APW LTD COM STK USD0.01
Equities	7,400	130,832	AQUA AMER INC COM
Equities	19,160	338,749	AQUA AMER INC COM
Equities	2,390	61,256	ARBITRON INC COM
Equities	3,100	79,453	ARBITRON INC COM
Equities	1,100	5,687	ARBOR RLTY TR INC COM
Equities	2,300	11,891	ARBOR RLTY TR INC COM
Equities	657	2,227	ARCA BIOPHARMA INC COM
Equities	17,000	71,941	ARCELIK TRY1
Equities	3,890	289,805	ARCH CAPITAL GROUP COM STK
Equities	5,906	439,997	ARCH CAPITAL GROUP COM STK
Equities	12,100	901,450	ARCH CAPITAL GROUP COM STK
Equities	2,100	64,554	ARCH CHEMICALS INC COM
Equities	3,325	102,211	ARCH CHEMICALS INC COM
Equities	8,800	174,328	ARCH COAL INC COM
Equities	19,392	384,156	ARCH COAL INC COM
Equities	112,574	2,230,091	ARCH COAL INC COM
Equities	5,736,377	6,300,486	ARCH VENTURE FUND VI, LP
Equities	65,650	2,377,187	ARCHER DANIELS MIDLAND CO CORPORATE UNITCONV PFD STK
Equities	43,900	1,133,498	ARCHER-DANIELS-MIDLAND CO COM
Equities	61,087	1,577,266	ARCHER-DANIELS-MIDLAND CO COM
Equities	70,200	1,812,564	ARCHER-DANIELS-MIDLAND CO COM
Equities	10,950	282,729	ARCHER-DANIELS-MIDLAND CO COM
Equities	6,653	171,780	ARCHER-DANIELS-MIDLAND CO COM
Equities	4,251	48,589	ARCHIPELAGO LEARNING INC COM
Equities	6,124,757	5,024,808	ARCLIGHT ENERGY PARTNERS FUND II, LP
Equities	1,300	29,107	ARCSIGHT INC STK
Equities	5,000	111,950	ARCSIGHT INC STK
Equities	2,900	26,419	ARCTIC CAT INC COM
Equities	1,465	30,120	ARDEA BIOSCIENCES INC COM STK
Equities	600	12,336	ARDEA BIOSCIENCES INC COM STK
Equities	500	43,935	ARDEN GROUP INC CL A CL A
Equities	600	52,722	ARDEN GROUP INC CL A CL A
Equities	3,800	11,666	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	19,700	60,479	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	3,200	102,080	ARENA RES INC COM
Equities	4,781	152,514	ARENA RES INC COM
Equities	53,252	667,248	ARES CAP CORP COM
Equities	1,937	59,253	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	3,633	111,133	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	7,300	223,307	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	2,100	72,009	ARGON ST INC COM
Equities	9,400	26,508	ARIAD PHARMACEUTICALS INC COM
Equities	4,075	64,915	ARIBA INC COM NEW
Equities	5,300	84,429	ARIBA INC COM NEW
Equities	9,712	154,712	ARIBA INC COM NEW
Equities	500	6,655	ARK RESTAURANTS CORP COM
Equities	1,100	22,825	ARKANSAS BEST CORP DEL COM
Equities	3,100	64,325	ARKANSAS BEST CORP DEL COM
Equities	1,292	24,328	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW
Equities	577,590	377,150	ARLINGTON CAPITAL PARTNERS, LP
Equities	1,210,000	5,023,530	ARM HLDGS ORD GBP0.0005
Equities	1,600	48,288	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	768	23,178	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	107	156	AROTECH CORP COM NEW STK
Equities	5,800	24,940	ARQULE INC COM
Equities	3,400	10,370	ARRAY BIOPHARMA INC COM
Equities	5,800	17,690	ARRAY BIOPHARMA INC COM
Equities	500	2,395	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	8,007	81,591	ARRIS GROUP INC COM
Equities	16,324	166,342	ARRIS GROUP INC COM
Equities	8,100	181,035	ARROW ELECTR INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10,465	233,893	ARROW ELECTR INC COM
Equities	1,113	25,710	ARROW FINL CORP COM
Equities	4,305,313	1,157,055	ARSENAL CAP PTRS QUALIFIED PURCHASER FD
Equities	19,398	66,341	ART TECH GROUP INC OC-COM ISINUS04289L107
Equities	900	16,614	ARTESIAN RES CORP CL A CL A
Equities	1,400	42,910	ARTHROCARE CORP COM
Equities	2,708	83,000	ARTHROCARE CORP COM
Equities	1,000	15,740	ARTIO GLOBAL INVS INC COM CL A COM CL A
Equities	9,000	141,660	ARTIO GLOBAL INVS INC COM CL A COM CL A
Equities	800	4,240	ARTS WAY MFG INC COM
Equities	8,075	114,988	ARUBA NETWORKS INC COM
Equities	4,400	62,656	ARUBA NETWORKS INC COM
Equities	6,500	85,150	ARVINMERITOR INC COM STK ISIN#US0433531011
Equities	10,300	134,930	ARVINMERITOR INC COM STK ISIN#US0433531011
Equities	10,500	283,920	ASA LTD
Equities	95,000,000	1,095,576	ASAHU BREWERIES 0% CNV SNR BDS 26/05/28 JPY
Equities	150,000,000	1,796,813	ASAHU GLASS CO 0% BDS 14/11/2014 JPY
Equities	43,000	409,640	ASAHU GLASS CO NPV
Equities	24,000	228,636	ASAHU GLASS CO NPV
Equities	8,210	210,515	ASATSU DK NPV
Equities	2,300	24,242	ASBURY AUTOMOTIVE GROUP INC COM
Equities	3,668	38,661	ASBURY AUTOMOTIVE GROUP INC COM
Equities	15,100	159,154	ASBURY AUTOMOTIVE GROUP INC COM
Equities	1,538,153	331,679	ASCEND VENTURES
Equities	290,533	378,748	ASCENDAS R/EST INV NPV (REIT)
Equities	293,159	382,171	ASCENDAS R/EST INV NPV (REIT)
Equities	910	22,987	ASCENT MEDIA CORP COM SER A STK
Equities	1,608	40,618	ASCENT MEDIA CORP COM SER A STK
Equities	6,200	45,446	ASHFORD HOSPITALITY TR INC COM SHS
Equities	9,322	68,330	ASHFORD HOSPITALITY TR INC COM SHS
Equities	2,775	128,816	ASHLAND INC NEW COM
Equities	5,004	232,286	ASHLAND INC NEW COM
Equities	7,592	352,421	ASHLAND INC NEW COM
Equities	17,500	382,550	ASIAINFO-LINKAGE INC COM STK ISIN# US04518A1043
Equities	61,600	483,330	ASM PAC TECHNOLOGY COMMON STOCK
Equities	225,504	6,315,767	ASML HOLDING NEW
Equities	21,100	590,955	ASML HOLDING NEW
Equities	30,200	845,822	ASML HOLDING NEW
Equities	33,500	938,246	ASML HOLDING NEW
Equities	4,700	116,278	ASPEN INSURANCE HLDGS COM
Equities	8,195	202,744	ASPEN INSURANCE HLDGS COM
Equities	28,800	712,512	ASPEN INSURANCE HLDGS COM
Equities	6,100	60,556	ASPEN PHARMACARE ZARO.1390607
Equities	8,003	87,153	ASPEN TECHNOLOGY INC COM
Equities	27,000	545,412	ASSA ABLOY SER'B'NPV
Equities	52,500	679,875	ASSD ESTATES RLTY CORP COM
Equities	4,400	56,980	ASSD ESTATES RLTY CORP COM
Equities	800	23,672	ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW
Equities	24,900	363,029	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	4,600	67,066	ASSOCD BRIT FOODS ORD GBP0.0568
Equities	8,500	104,210	ASSOCTD BANC-CORP COM
Equities	19,620	240,541	ASSOCTD BANC-CORP COM
Equities	17,934	622,310	ASSURANT INC COM
Equities	9,650	334,855	ASSURANT INC COM
Equities	11,931	414,006	ASSURANT INC COM
Equities	34,400	1,193,680	ASSURANT INC COM
Equities	6,400	84,928	ASSURED GUARANTY LTD COMMON STK
Equities	15,500	205,685	ASSURED GUARANTY LTD COMMON STK
Equities	2,100	8,694	AST ACCEP CAP CORP COM
Equities	800	7,896	ASTA FDG INC COM
Equities	1,800	17,766	ASTA FDG INC COM
Equities	380	958	ASTEA INTL IINC COM NEW STK
Equities	1,700	47,141	ASTEC INDS INC COM
Equities	9,663	267,955	ASTEC INDS INC COM
Equities	14,000	473,048	ASTELLAS PHARMA NPV
Equities	147,400	4,980,518	ASTELLAS PHARMA NPV
Equities	10,300	348,028	ASTELLAS PHARMA NPV
Equities	5,200	175,703	ASTELLAS PHARMA NPV
Equities	1,900	64,199	ASTELLAS PHARMA NPV
Equities	5,900	81,184	ASTORIA FINL CORP COM
Equities	10,354	142,471	ASTORIA FINL CORP COM
Equities	50,254	2,382,613	ASTRAZENECA ORD USD0.25
Equities	35,000	1,659,399	ASTRAZENECA ORD USD0.25

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,334	63,247	ASTRAZENECA ORD USD0.25
Equities	2,090	99,090	ASTRAZENECA ORD USD0.25
Equities	1,400	66,376	ASTRAZENECA ORD USD0.25
Equities	1,237	8,894	ASTRO MED INC NEW COM STK
Equities	1,600	26,176	ASTRONICS CORP COM
Equities	240	298	ASTROTECH CORP COM STK
Equities	490	1,078	ASURE SOFTWARE INC COM
Equities	64,244	-	AT HOME CORP COM SER A COM SER A
Equities	450,800	10,904,852	AT&T INC COM
Equities	640,778	15,500,420	AT&T INC COM
Equities	119,200	2,883,448	AT&T INC COM
Equities	38,220	924,542	AT&T INC COM
Equities	134,550	3,254,765	AT&T INC COM
Equities	2,200	35,464	ATC TECHNOLOGY CORP COM
Equities	4,200	67,704	ATC TECHNOLOGY CORP COM
Equities	1,100	1	ATCHISON CASTING CORP COM
Equities	1,200	31,356	ATHENAHEALTH INC COM MON STOCK
Equities	3,382	88,372	ATHENAHEALTH INC COM MON STOCK
Equities	6,140	169,096	ATHEROS COMMUNICATIONS INC COM
Equities	7,394	203,631	ATHEROS COMMUNICATIONS INC COM
Equities	300	387	ATLANTIC AMERN CORP COM
Equities	2,200	6,578	ATLANTIC COAST FED CORP COM
Equities	1,545	73,388	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	2,400	114,000	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	4,509	214,178	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	6,600	88,119	ATLAS COPCO AB SER'B'NPV
Equities	10,200	136,184	ATLAS COPCO AB SER'B'NPV
Equities	4,925	133,320	ATLAS ENERGY INC COM STK
Equities	11,936	323,108	ATLAS ENERGY INC COM STK
Equities	1,300	53,690	ATLC TELE-NETWORK INC COM NEW
Equities	845	34,899	ATLC TELE-NETWORK INC COM NEW
Equities	23,200	111,360	ATMEL CORP COM
Equities	9,065	43,512	ATMEL CORP COM
Equities	4,600	22,080	ATMEL CORP COM
Equities	124,010	595,248	ATMEL CORP COM
Equities	42,024	201,715	ATMEL CORP COM
Equities	1,700	24,888	ATMI INC COM
Equities	3,700	54,168	ATMI INC COM
Equities	5,300	143,312	ATMOS ENERGY CORP COM
Equities	26,377	713,234	ATMOS ENERGY CORP COM
Equities	9,113	246,416	ATMOS ENERGY CORP COM
Equities	10,900	294,736	ATMOS ENERGY CORP COM
Equities	1,900	20,121	ATP OIL & GAS CORP COM
Equities	4,200	44,478	ATP OIL & GAS CORP COM
Equities	392	357	ATRINSIC INC COM
Equities	300	40,515	ATRION CORP COM
Equities	15,390	66,978	ATRIUM EURP R/EST NPV (REGD)
Equities	15,490	65,839	ATRIUM EURP R/EST NPV (REGD)
Equities	5,100	20,247	ATS MED INC COM
Equities	17,419	444,533	ATWOOD OCEANICS INC COM
Equities	12,100	308,792	ATWOOD OCEANICS INC COM
Equities	10,562	269,542	ATWOOD OCEANICS INC COM
Equities	13,800	352,176	ATWOOD OCEANICS INC COM
Equities	3,200	23,520	AUDIOVOX CORP CL A
Equities	4,600	33,810	AUDIOVOX CORP CL A
Equities	17,486	-	AURORA FOODS INC COM STK
Equities	1,400	61,435	AURUBIS AG NPV
Equities	153,800	214,347	AUSDRILL LIMITED NPV
Equities	63,700	1,162,709	AUST & NZ BANK GRP NPV
Equities	553,698	2,992	AUSTIN VENTURE IV (ROFR)
Equities	857,023	62,984	AUSTIN VENTURES III, LP
Equities	900,731	5,440	AUSTIN VENTURES IV, LP
Equities	2,259,159	2,238,629	AUSTIN VENTURES IX LP
Equities	804,046	24,289	AUSTIN VENTURES V, LP
Equities	443,597	513,534	AUSTIN VENTURES VI LP - SECONDARY
Equities	4,077,976	1,044,640	AUSTIN VENTURES VI, LP
Equities	5,631,576	2,062,047	AUSTIN VENTURES VII, LP
Equities	178,992	177,715	AUSTIN VENTURES VIII SECONDARY, LP
Equities	2,438,194	2,198,526	AUSTIN VENTURES VIII, LP
Equities	7,400	4,682	AUTHENTIDATE HLDG CORP COM
Equities	7,318	8,343	AUTOBYTEL COM INC COM
Equities	19,280	469,661	AUTODESK INC COM
Equities	26,088	635,504	AUTODESK INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	11,526	280,773	AUTODESK INC COM
Equities	39,790	1,601,945	AUTOMATIC DATA PROCESSING INC COM
Equities	54,908	2,210,596	AUTOMATIC DATA PROCESSING INC COM
Equities	2,900	116,754	AUTOMATIC DATA PROCESSING INC COM
Equities	10,868	437,546	AUTOMATIC DATA PROCESSING INC COM
Equities	35,200	1,417,152	AUTOMATIC DATA PROCESSING INC COM
Equities	9,500	185,250	AUTONATION INC DEL COM
Equities	6,785	132,308	AUTONATION INC DEL COM
Equities	1,700,000	2,829,499	AUTONOMY CORP 3.25% CNV 04/03/15 GBP50000
Equities	109,000	2,995,686	AUTONOMY CORP ORD GBP0.003333
Equities	2,500	68,708	AUTONOMY CORP ORD GBP0.003333
Equities	3,990	770,948	AUTOZONE INC COM
Equities	3,000	579,660	AUTOZONE INC COM
Equities	2,996	578,887	AUTOZONE INC COM
Equities	2,500	483,050	AUTOZONE INC COM
Equities	20,300	3,922,366	AUTOZONE INC COM
Equities	2,690	63,215	AUXILIUM PHARMACEUTICALS INC COM
Equities	4,600	108,100	AUXILIUM PHARMACEUTICALS INC COM
Equities	8,725	183,749	AVAGO TECHNOLOGIES LTD
Equities	42,996	4,014,537	AVALONBAY CMNTYS REIT
Equities	56,533	5,278,486	AVALONBAY CMNTYS REIT
Equities	8,864	827,632	AVALONBAY CMNTYS REIT
Equities	9,306	868,901	AVALONBAY CMNTYS REIT
Equities	3,600	336,132	AVALONBAY CMNTYS REIT
Equities	10,954	1,022,775	AVALONBAY CMNTYS REIT
Equities	16,242	1,516,516	AVALONBAY CMNTYS REIT
Equities	2,900	7,453	AVANIR PHARMACEUTICALS INC
Equities	500	9,590	AVATAR HLDGS INC COM
Equities	800	15,344	AVATAR HLDGS INC COM
Equities	165	124	AVATECH SOLUTIONS INC COM
Equities	18	-	AVENTINE RENEWABLE ENERGY HOLDINGS INCWTEXP 3/15/2015
Equities	7,770	249,650	AVERY DENNISON CORP COM
Equities	10,286	330,489	AVERY DENNISON CORP COM
Equities	2,169	36,669	AVEVA GROUP ORD GBP0.0333
Equities	3,470	58,664	AVEVA GROUP ORD GBP0.0333
Equities	6,600	10,626	AVI BIOPHARMA INC COM
Equities	4,377	15,889	AVIAT NETWORKS INC COM
Equities	15,119	54,882	AVIAT NETWORKS INC COM
Equities	14,300	51,909	AVIAT NETWORKS INC COM
Equities	2,000	25,460	AVID TECHNOLOGY INC COM
Equities	3,478	44,275	AVID TECHNOLOGY INC COM
Equities	147	4	AVINCI MEDIA CORP COM STK
Equities	5,900	57,938	AVIS BUDGET GROUP INC COM STK
Equities	12,449	122,249	AVIS BUDGET GROUP INC COM STK
Equities	2,600	50,778	AVISTA CORP COM ISIN # US05379B1070
Equities	6,050	118,157	AVISTA CORP COM ISIN # US05379B1070
Equities	94,900	445,959	AVIVA ORD GBP0.25
Equities	181,172	851,373	AVIVA ORD GBP0.25
Equities	10,700	257,977	AVNET INC COM
Equities	26,524	639,494	AVNET INC COM
Equities	14,639	352,946	AVNET INC COM
Equities	27,700	734,050	AVON PRODUCTS INC COM USD0.25
Equities	32,000	848,000	AVON PRODUCTS INC COM USD0.25
Equities	45,683	1,210,600	AVON PRODUCTS INC COM USD0.25
Equities	24,821	657,757	AVON PRODUCTS INC COM USD0.25
Equities	2,600	33,332	AVX CORP COM
Equities	2,373	30,422	AVX CORP COM
Equities	4,400	10,296	AWARE INC MASS COM
Equities	52,500	819,596	AXA EUR2.29
Equities	11,653	181,919	AXA EUR2.29
Equities	6,640	103,659	AXA EUR2.29
Equities	10,280	160,485	AXA EUR2.29
Equities	19,150	298,957	AXA EUR2.29
Equities	11,785	18,267	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095
Equities	700	217	AXCESS INTL INC FORMERLY AXCESS INC TO 04/15/2003 COM
Equities	9,100	270,452	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	15,144	450,080	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	48,600	1,444,392	AXIS CAPITAL HOLDINGS LTD COM USD0.0125
Equities	4,400	19,844	AXT INC COM
Equities	26,591	222,462	AZIMUT HLDG S.P.A NPV
Equities	400	14,708	AZZ INC COM
Equities	2,000	73,540	AZZ INC COM
Equities	800	8,624	B & G FOODS INC NEW FORMERLY B & G FOODSHLDGS CORP TO 10/14/2004 CL A CL A

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	26,700	238,477	BABCOCK INTL GROUP ORD GBP0.60
Equities	1,400	54,166	BADGER METER INC COM
Equities	1,698	65,696	BADGER METER INC COM
Equities	54,100	253,744	BAE SYSTEMS ORD GBP0.025
Equities	49,914	234,110	BAE SYSTEMS ORD GBP0.025
Equities	17,257	80,940	BAE SYSTEMS ORD GBP0.025
Equities	26,700	125,230	BAE SYSTEMS ORD GBP0.025
Equities	9,672,681	11,309,730	BAIN CAPITAL FUND VIII 6-008185
Equities	2,653,400	3,122,497	BAIN CAPITAL FUND VIII 6-008187
Equities	865,558	1,123,031	BAIN CAPITAL VIII CO-INVESTMENT FUND LP
Equities	34,978	1,454,035	BAKER HUGHES INC COM
Equities	60,807	2,527,747	BAKER HUGHES INC COM
Equities	5,700	236,949	BAKER HUGHES INC COM
Equities	3,140	130,530	BAKER HUGHES INC COM
Equities	48,096	1,999,351	BAKER HUGHES INC COM
Equities	300	10,470	BAKER MICHAEL CORP COM
Equities	1,600	55,840	BAKER MICHAEL CORP COM
Equities	3,112	77,800	BALCHEM CORP COM
Equities	3,600	129,888	BALDOR ELEC CO COM
Equities	4,388	158,319	BALDOR ELEC CO COM
Equities	12,500	451,000	BALDOR ELEC CO COM
Equities	3,500	73,535	BALDWIN & LYONS INC CL B
Equities	2,100	2,478	BALDWIN TECHNOLOGY CO INC CLASS'A'COM STK USD0.01
Equities	7,380	389,885	BALL CORP COM
Equities	8,658	457,402	BALL CORP COM
Equities	2,000	14,480	BALLANTYNE STRONG INC COM
Equities	4,490	145,431	BALLY TECHNOLOGIES INC COM STK
Equities	6,700	217,013	BALLY TECHNOLOGIES INC COM STK
Equities	5,950	416,861	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)
Equities	4,385	307,216	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)
Equities	1,962	137,459	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)
Equities	1	1	BANC FUND V TRUST, LP
Equities	10,000,000	6,238,317	BANC FUND VI, LP
Equities	9,812,373	5,412,234	BANC FUND VII, LP
Equities	700	25,543	BANCFIRST CORP COM
Equities	1,326	48,386	BANCFIRST CORP COM
Equities	73,818	790,268	BANCO SANTANDER EURO.50(REGD)
Equities	188,039	2,013,075	BANCO SANTANDER EURO.50(REGD)
Equities	44,300	474,259	BANCO SANTANDER EURO.50(REGD)
Equities	6,697	71,696	BANCO SANTANDER EURO.50(REGD)
Equities	10,382	111,146	BANCO SANTANDER EURO.50(REGD)
Equities	6,000	64,234	BANCO SANTANDER EURO.50(REGD)
Equities	5,300	94,764	BANCORPSOUTH INC COM
Equities	28,604	511,440	BANCORPSOUTH INC COM
Equities	8,898	159,096	BANCORPSOUTH INC COM
Equities	1,267	4,688	BANCTRUST FINL GROUP INC COM STK
Equities	371,800	1,469,293	BANGKOK BANK THB10(ALIEN MKT)
Equities	670	608,360	BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L
Equities	85,194	2,103,440	BANK NEW YORK MELLON CORP COM STK
Equities	132,741	3,277,375	BANK NEW YORK MELLON CORP COM STK
Equities	8,070	199,248	BANK NEW YORK MELLON CORP COM STK
Equities	18,896	466,542	BANK NEW YORK MELLON CORP COM STK
Equities	37,200	534,564	BANK OF AMERICA CORP
Equities	770,323	11,069,542	BANK OF AMERICA CORP
Equities	1,068,359	15,352,319	BANK OF AMERICA CORP
Equities	63,910	918,387	BANK OF AMERICA CORP
Equities	196,239	2,819,954	BANK OF AMERICA CORP
Equities	131,000	1,882,470	BANK OF AMERICA CORP
Equities	523,100	7,516,947	BANK OF AMERICA CORP
Equities	12,751,000	6,500,641	BANK OF CHINA LTD 'H'CN1
Equities	86,172	313,719	BANK OF EAST ASIA HKD2.50
Equities	210,200	172,508	BANK OF IRELAND ORD STK EURO.1
Equities	28,314	98,250	BANK OF THE CAROLINAS CORP COM STK
Equities	2,600	92,222	BANK OF THE OZARKS INC COM
Equities	1,400	49,658	BANK OF THE OZARKS INC COM
Equities	11,486	16,080	BANKATLANTIC BANCORP INC CL'A'NON-VTG COM USD0.01
Equities	2,800	350	BANKUNITED FINL CORP CL A
Equities	2,640	5,227	BANNER CORP COM
Equities	1,562,772	6,325,630	BARCLAYS ORD GBP0.25
Equities	542,494	2,195,852	BARCLAYS ORD GBP0.25
Equities	332,300	1,345,050	BARCLAYS ORD GBP0.25
Equities	323,900	1,311,050	BARCLAYS ORD GBP0.25
Equities	47,159	190,885	BARCLAYS ORD GBP0.25

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	45,575	184,474	BARCLAYS ORD GBP0.25
Equities	28,309	114,586	BARCLAYS ORD GBP0.25
Equities	44,080	178,423	BARCLAYS ORD GBP0.25
Equities	25,200	102,002	BARCLAYS ORD GBP0.25
Equities	2,600	33,540	BARNES & NOBLE INC COM
Equities	5,200	67,080	BARNES & NOBLE INC COM
Equities	2,100	34,419	BARNES GROUP INC COM
Equities	6,026	98,766	BARNES GROUP INC COM
Equities	2,300	6,440	BARNWELL INDS INC COM
Equities	1,800	5,040	BARNWELL INDS INC COM
Equities	1,600	49,232	BARRETT BILL CORP COM STK
Equities	3,100	95,387	BARRETT BILL CORP COM STK
Equities	1,300	16,120	BARRETT BUSINESS SVCS INC COM
Equities	37,945	470,518	BARRETT BUSINESS SVCS INC COM
Equities	1,650	20,460	BARRETT BUSINESS SVCS INC COM
Equities	5,900	267,919	BARRICK GOLD CORP
Equities	42,800	1,943,548	BARRICK GOLD CORP
Equities	50,700	2,302,287	BARRICK GOLD CORP
Equities	28,904	1,597,097	BASF SE NPV
Equities	13,050	721,081	BASF SE NPV
Equities	16,800	928,288	BASF SE NPV
Equities	1,100	60,781	BASF SE NPV
Equities	17,100	131,670	BASIC ENERGY SVCS INC NEW COM
Equities	2,216	9,484	BASSETT FURNITURE INDS INC COM STK
Equities	2,214,795	42,214	BATTERY VENTURES V, LP
Equities	2,477,392	1,135,828	BATTERY VENTURES VI, LP
Equities	3,370,790	3,304,962	BATTERY VENTURES VII, 6009507
Equities	2,394,402	2,211,209	BATTERY VENTURES VII, LP
Equities	5,856	237,988	BAXTER INTL INC COM
Equities	48,270	1,961,693	BAXTER INTL INC COM
Equities	64,639	2,626,929	BAXTER INTL INC COM
Equities	5,600	227,584	BAXTER INTL INC COM
Equities	4,760	193,446	BAXTER INTL INC COM
Equities	11,244	456,956	BAXTER INTL INC COM
Equities	14,200	696,874	BAYER MOTOREN WERK EUR1
Equities	4,327	212,350	BAYER MOTOREN WERK EUR1
Equities	59,780	1,572,812	BB&T CORP COM
Equities	78,643	2,069,097	BB&T CORP COM
Equities	5,500	144,705	BB&T CORP COM
Equities	71,329	752,438	BBVA(BILB-VIZ-ARG) EURO.49
Equities	24,796	261,569	BBVA(BILB-VIZ-ARG) EURO.49
Equities	97,700	2,855,655	BCE INC COM NPV
Equities	250,000	189,859	BCO COM PORTUGUES EUR1(REGD)
Equities	473	4,683	BCSB BANCORP INC COM
Equities	6,200	157,666	BE AEROSPACE INC COM
Equities	34,760	883,947	BE AEROSPACE INC COM
Equities	11,662	296,565	BE AEROSPACE INC COM
Equities	29,225	9,527	BEACON PWR CORP COM
Equities	3,100	55,862	BEACON ROOFING SUPPLY INC COM
Equities	4,800	23,376	BEASLEY BROADCAST GROUP INC CL A
Equities	1,500	7,305	BEASLEY BROADCAST GROUP INC CL A
Equities	1,900	6,897	BEAZER HOMES USA INC COM
Equities	4,450	16,154	BEAZER HOMES USA INC COM
Equities	1,900	12,160	BEBE STORES INC COM
Equities	3,058	19,571	BEBE STORES INC COM
Equities	5,080	306,273	BECKMAN COULTER INC COM
Equities	7,294	439,755	BECKMAN COULTER INC COM
Equities	24,400	1,471,076	BECKMAN COULTER INC COM
Equities	18,870	1,275,989	BECTON DICKINSON & CO COM
Equities	23,393	1,581,835	BECTON DICKINSON & CO COM
Equities	17,100	634,068	BED BATH BEYOND INC COM
Equities	27,396	1,015,844	BED BATH BEYOND INC COM
Equities	53,000	1,965,240	BED BATH BEYOND INC COM
Equities	16,395	607,927	BED BATH BEYOND INC COM
Equities	77,300	2,866,284	BED BATH BEYOND INC COM
Equities	900	14,859	BEL FUSE INC CL B CL B
Equities	3,000	66,000	BELDEN INC COM
Equities	5,057	111,254	BELDEN INC COM
Equities	5,400	30,726	BELO CORP
Equities	13,710	78,010	BELO CORP
Equities	6,100	164,700	BEMIS CO INC COM
Equities	11,500	310,500	BEMIS CO INC COM
Equities	2,146,573	179,718	BENCHMARK CAPITAL PTRS II, LP

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,465,839	611,658	BENCHMARK CAPITAL PTRS III, LP
Equities	5,375,399	3,305,881	BENCHMARK CAPITAL PTRS IV, LP
Equities	1,135,735	241,757	BENCHMARK CAPITAL PTRS, LP
Equities	4,400	69,740	BENCHMARK ELECTRS INC COM
Equities	30,320	480,572	BENCHMARK ELECTRS INC COM
Equities	7,839	124,248	BENCHMARK ELECTRS INC COM
Equities	13,600	215,560	BENCHMARK ELECTRS INC COM
Equities	1,301	59,323	BENESSE HOLDINGS INC NPV
Equities	2,100	95,757	BENESSE HOLDINGS INC NPV
Equities	25,659	19,644	BENI STABILI SPA EURO.1
Equities	460	2,723	BENIHANA INC CL A CL A
Equities	10,200	269,892	BERKLEY W R CORP COM
Equities	15,521	410,686	BERKLEY W R CORP COM
Equities	2,497,687	2,703,750	BERKSHIRE FUND VI, LP
Equities	9,907	789,489	BERKSHIRE HATHAWAY INC-CL B
Equities	132,700	10,574,863	BERKSHIRE HATHAWAY INC-CL B
Equities	206,269	16,437,577	BERKSHIRE HATHAWAY INC-CL B
Equities	5,339	425,465	BERKSHIRE HATHAWAY INC-CL B
Equities	5,780	460,608	BERKSHIRE HATHAWAY INC-CL B
Equities	24,800	1,976,312	BERKSHIRE HATHAWAY INC-CL B
Equities	600	11,688	BERKSHIRE HILLS BANCORP INC COM
Equities	2,400	61,728	BERRY PETE CO CL A CL A
Equities	14,460	371,911	BERRY PETE CO CL A CL A
Equities	5,784	148,764	BERRY PETE CO CL A CL A
Equities	5,175	175,226	BEST BUY INC COM STK
Equities	26,730	905,078	BEST BUY INC COM STK
Equities	35,950	1,217,267	BEST BUY INC COM STK
Equities	58,700	1,987,582	BEST BUY INC COM STK
Equities	4,680	158,465	BEST BUY INC COM STK
Equities	332,497	5,004,335	BG GROUP ORD GBP0.10
Equities	218,700	3,291,603	BG GROUP ORD GBP0.10
Equities	226,241	3,405,100	BG GROUP ORD GBP0.10
Equities	12,200	183,619	BG GROUP ORD GBP0.10
Equities	5,200	26,572	BGC PARTNERS INC CL A CL A
Equities	5,800	29,638	BGC PARTNERS INC CL A CL A
Equities	854,406	-	BGP HOLDINGS PLC COMSTK
Equities	39,600	1,259,323	BHP BILLITON LTD NPV
Equities	47,200	1,501,011	BHP BILLITON LTD NPV
Equities	15,913	417,702	BHP BILLITON PLC USD0.50
Equities	21,400	561,730	BHP BILLITON PLC USD0.50
Equities	25,680	674,076	BHP BILLITON PLC USD0.50
Equities	9,500	249,366	BHP BILLITON PLC USD0.50
Equities	730	19,162	BHP BILLITON PLC USD0.50
Equities	8,220	215,767	BHP BILLITON PLC USD0.50
Equities	95,200	2,498,912	BHP BILLITON PLC USD0.50
Equities	1,160	30,449	BHP BILLITON PLC USD0.50
Equities	6,800	178,494	BHP BILLITON PLC USD0.50
Equities	1,200	15,768	BIG 5 SPORTING GOODS CORP COM
Equities	4,400	57,816	BIG 5 SPORTING GOODS CORP COM
Equities	5,000	160,450	BIG LOTS INC COM
Equities	9,088	291,634	BIG LOTS INC COM
Equities	45,000	199,281	BIG YELLOW GROUP (PLACING) ORD GBP0.10
Equities	1,800	5,436	BIGBAND NETWORKS INC COM CDT-COM
Equities	100	28,690	BIGLARI HLDGS INC COM
Equities	110	31,559	BIGLARI HLDGS INC COM
Equities	1,600	138,384	BIO RAD LABS INC CL A
Equities	2,000	172,980	BIO RAD LABS INC CL A
Equities	1,700	147,033	BIO RAD LABS INC CL A
Equities	3,600	21,276	BIOCRYST PHARMACEUTICALS INC COM
Equities	14,380	682,331	BIOGEN IDEC INC COM STK
Equities	26,986	1,280,486	BIOGEN IDEC INC COM STK
Equities	5,441	258,175	BIOGEN IDEC INC COM STK
Equities	4,200	6,216	BIOLASE TECH INC COM
Equities	6,300	119,448	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	25,250	478,740	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	12,987	246,234	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010
Equities	6,200	99,758	BIOMED RLTY TR INC COM
Equities	8,900	143,201	BIOMED RLTY TR INC COM
Equities	1,435	31,814	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	2,600	57,642	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	28,000	620,760	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW
Equities	1,444	2,541	BIO-SANTE PHARMACEUTICALS INC COM NEW COMNEW
Equities	5,300	27,772	BIOSCRIP INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,700	11,664	BIOSPHERE MED INC COM
Equities	700	4,312	BIOTIME INC COM
Equities	2,300	14,168	BIOTIME INC COM
Equities	450	7,403	BIRNER DENTAL MGMT SVCS INC
Equities	1,700	11,135	BITSTREAM INC CL A COM
Equities	1,665	39,294	BJS RESTAURANTS INC COM
Equities	1,600	37,760	BJS RESTAURANTS INC COM
Equities	4,000	94,400	BJS RESTAURANTS INC COM
Equities	4,700	173,947	BJS WHSL CLUB INC COM STK
Equities	2,315	85,678	BJS WHSL CLUB INC COM STK
Equities	4,388	5,046	BK GRANITE CORP COM
Equities	4,790	231,597	BK HAW CORP COM
Equities	26,322	1,272,669	BK HAW CORP COM
Equities	5,520	266,892	BK HAW CORP COM
Equities	18,500	894,475	BK HAW CORP COM
Equities	110,000	72,808	BK MANDIRI IDR500
Equities	4,200	23,856	BK MUT CORP NEW COM STK
Equities	11,583	65,791	BK MUT CORP NEW COM STK
Equities	12,900	700,933	BK OF MONTREAL COM NPV
Equities	65,700	3,032,593	BK OF NOVA SCOTIA COM NPV
Equities	15,248	610,853	BK SARASIN & CIE AG CHF0.35 (REGD) SER'B'
Equities	1,700	47,413	BLACK BOX CORP DEL COM
Equities	29,063	810,567	BLACK BOX CORP DEL COM
Equities	164	4,574	BLACK BOX CORP DEL COM
Equities	1,600	45,552	BLACK HILLS CORP COM
Equities	4,585	130,535	BLACK HILLS CORP COM
Equities	2,200	47,894	BLACKBAUD INC COM
Equities	2,200	47,894	BLACKBAUD INC COM
Equities	2,100	78,393	BLACKBOARD INC COM
Equities	3,914	146,110	BLACKBOARD INC COM
Equities	1	-	BLACKOUT MEDIA CORP COM
Equities	10,000	10,000	BLACKOUT MEDIA CORP PFD STOCK
Equities	778	1	BLACKROCK ASSET INVESTORS, LP
Equities	3,190	457,446	BLACKROCK INC COM STK
Equities	4,319	619,345	BLACKROCK INC COM STK
Equities	1,150	164,910	BLACKROCK INC COM STK
Equities	11,200	1,606,080	BLACKROCK INC COM STK
Equities	15,568,928	12,933,735	BLACKSTONE CAPITAL PARTNERS V, LP
Equities	2,473,880	2,414,139	BLACKSTONE MEZZANINE PARTNERS II, LP
Equities	52,934	44,200	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Equities	21,200	332,628	BLOCK H & R INC COM
Equities	33,251	521,708	BLOCK H & R INC COM
Equities	13,900	218,091	BLOCK H & R INC COM
Equities	25,100	5,976	BLOCKBUSTER INC CL A CL A ISIN#US0936791088
Equities	1,200	1,512	BLOUNDER TONGUE LABORATORIES INC COM
Equities	3,300	33,891	BLOUNT INTL INC NEW COM
Equities	6,003	61,651	BLOUNT INTL INC NEW COM
Equities	3,600	73,548	BLUE COAT SYS INC COM NEW
Equities	4,720	96,430	BLUE COAT SYS INC COM NEW
Equities	1,200	56,496	BLUE NILE INC COM
Equities	11,970	563,548	BLUE NILE INC COM
Equities	2,103	99,009	BLUE NILE INC COM
Equities	3,500	164,780	BLUE NILE INC COM
Equities	2,230	4,349	BLUEFLY INC COM NEW STK
Equities	40	78	BLUEFLY INC COM NEW STK
Equities	1,400	4,214	BLUEGREEN CORP COM
Equities	93,900	166,557	BLUESCOPE STEEL NPV
Equities	675	22,997	BLYTH INC COM NEW COM NEW
Equities	1,000	34,070	BLYTH INC COM NEW COM NEW
Equities	12,840	444,649	BMC SOFTWARE INC COM STK
Equities	18,106	627,011	BMC SOFTWARE INC COM STK
Equities	7,870	272,538	BMC SOFTWARE INC COM STK
Equities	403,000	2,593,509	BMFBVESPA S.A. BO COM NPV
Equities	23,152	1,269,627	BNP PARIBAS EUR2
Equities	20,271	1,111,637	BNP PARIBAS EUR2
Equities	19,700	1,080,324	BNP PARIBAS EUR2
Equities	9,378	514,278	BNP PARIBAS EUR2
Equities	4,412	241,949	BNP PARIBAS EUR2
Equities	2,630	144,226	BNP PARIBAS EUR2
Equities	4,187	229,610	BNP PARIBAS EUR2
Equities	4,180	229,226	BNP PARIBAS EUR2
Equities	4,300	235,807	BNP PARIBAS EUR2
Equities	14,050	529,660	BOARDWALK R/EST IN TRUST UNITS

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,900	71,627	BOARDWALK R/EST IN TRUST UNITS
Equities	98,500	237,114	BOART LONGYEAR NPV
Equities	1,800	44,316	BOB EVANS FARMS INC COM
Equities	3,531	86,933	BOB EVANS FARMS INC COM
Equities	3,500	86,170	BOB EVANS FARMS INC COM
Equities	498,500	1,143,321	BOC HONG KONG HLDG HKD5
Equities	205,000	470,172	BOC HONG KONG HLDG HKD5
Equities	3,700	232,175	BOEING CO COM
Equities	46,453	2,914,926	BOEING CO COM
Equities	73,250	4,596,438	BOEING CO COM
Equities	43,800	2,748,450	BOEING CO COM
Equities	8,450	530,238	BOEING CO COM
Equities	11,354	712,464	BOEING CO COM
Equities	13,980	877,245	BOEING CO COM
Equities	3,300	18,117	BOISE INC COM STK
Equities	1,400	66,458	BOK FINL CORP COM NEW
Equities	3,069	145,685	BOK FINL CORP COM NEW
Equities	600	5,250	BOLT TECHNOLOGY CORP COM
Equities	1,650	14,438	BOLT TECHNOLOGY CORP COM
Equities	1,400	13,650	BON-TON STORES INC COM
Equities	1,600	15,600	BON-TON STORES INC COM
Equities	3,300	19,866	BOOKS-A-MILLION INC COM
Equities	3,100	4,123	BORDERS GROUP INC COM STK
Equities	9,800	13,034	BORDERS GROUP INC COM STK
Equities	8,700	324,858	BORG WARNER INC COM
Equities	11,774	439,641	BORG WARNER INC COM
Equities	500	33,725	BOSTON BEER INC CL A CL A
Equities	21,880	1,475,806	BOSTON BEER INC CL A CL A
Equities	1,100	74,195	BOSTON BEER INC CL A CL A
Equities	1,800	11,574	BOSTON PRIVATE FINL HLDGS INC COM
Equities	6,189	39,795	BOSTON PRIVATE FINL HLDGS INC COM
Equities	53,188	308,490	BOSTON SCIENTIFIC CORP COM
Equities	89,300	517,940	BOSTON SCIENTIFIC CORP COM
Equities	158,148	917,258	BOSTON SCIENTIFIC CORP COM
Equities	358,300	2,078,140	BOSTON SCIENTIFIC CORP COM
Equities	19,300	111,940	BOSTON SCIENTIFIC CORP COM
Equities	900,044	181,693	BOSTON VENTURES V, LP
Equities	1,014,188	654,933	BOSTON VENTURES VI, LP
Equities	3,400	44,302	BOTTOMLINE TECHNOLOGIES DEL INC COM
Equities	882	12,436	BOWL AMER INC CL A CL A
Equities	1	2,292,110	BOWMAN PARTNERS, LP
Equities	2,904	32,583	BOWNE & CO INC COM
Equities	3,113	34,928	BOWNE & CO INC COM
Equities	3,300	28,017	BOYD GAMING CORP COM
Equities	5,199	44,140	BOYD GAMING CORP COM
Equities	225,960	1,078,069	BP ORD USD0.25
Equities	173,300	826,825	BP ORD USD0.25
Equities	969,974	4,627,807	BP ORD USD0.25
Equities	186,200	888,372	BP ORD USD0.25
Equities	14,000	66,795	BP ORD USD0.25
Equities	50,828	242,504	BP ORD USD0.25
Equities	80,771	385,364	BP ORD USD0.25
Equities	1,300	115,895	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	7,000	29,050	BPZ RESOURCE INC
Equities	11,400	47,310	BPZ RESOURCE INC
Equities	3,200	79,744	BRADY CORP CL A
Equities	5,558	138,505	BRADY CORP CL A
Equities	108,300	1,164,225	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	197,650	2,124,738	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	7,100	76,325	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	14,806	159,165	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	47,100	506,325	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	51,000	1,883,430	BRE PPTYS INC COM CL A
Equities	47,300	1,746,789	BRE PPTYS INC COM CL A
Equities	4,690	173,202	BRE PPTYS INC COM CL A
Equities	5,664	209,172	BRE PPTYS INC COM CL A
Equities	15,300	565,029	BRE PPTYS INC COM CL A
Equities	11,050	408,077	BRE PPTYS INC COM CL A
Equities	4,001,899	672,125	BRENTWOOD ASSOC IX, LP
Equities	455,295	634,043	BRENTWOOD ASSOC VIII, LP
Equities	1,100	17,391	BRIDGEPOINT ED INC COM
Equities	2,000	28,000	BRIDGFORD FOODS CORP COM
Equities	2,400	40,848	BRIGGS & STRATTON CORP CAP

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	25,115	427,457	BRIGGS & STRATTON CORP CAP
Equities	5,484	93,338	BRIGGS & STRATTON CORP CAP
Equities	4,805	73,901	BRIGHAM EXPL CO COM
Equities	11,170	171,795	BRIGHAM EXPL CO COM
Equities	8,300	127,654	BRIGHAM EXPL CO COM
Equities	13,467	207,122	BRIGHAM EXPL CO COM
Equities	131,000	61,066	BRIGHTOIL PETE COMSTK
Equities	3,600	25,200	BRIGHTPOINT INC COM NEW
Equities	9,403	65,821	BRIGHTPOINT INC COM NEW
Equities	7,100	102,666	BRINKER INTL INC COM
Equities	9,997	144,557	BRINKER INTL INC COM
Equities	3,490	66,415	BRINKS CO COM STOCK
Equities	47,024	894,867	BRINKS CO COM STOCK
Equities	4,793	91,211	BRINKS CO COM STOCK
Equities	2,124,708	4,500,290	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Equities	1	96,515	BRINSON NON-US PHSP FD TRST-98 PRIM FD
Equities	2,836,389	3,054,925	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Equities	3,349,038	3,631,389	BRINSON NON-US PSHIP FD TR-2000 PRI FD,LP
Equities	961,013	1,541,937	BRINSON NON-US PSHP FD TRST-1999 PRIM FD
Equities	5,113,413	6,523,427	BRINSON NON-US PSHP FD TRST-2002 PRIM FD
Equities	2,125,967	2,280,404	BRINSON NON-US PSHP FD TRST-2004 PRIM FD
Equities	11,696	291,698	BRISTOL MYERS SQUIBB CO COM
Equities	129,300	3,224,742	BRISTOL MYERS SQUIBB CO COM
Equities	184,670	4,605,670	BRISTOL MYERS SQUIBB CO COM
Equities	28,747	716,950	BRISTOL MYERS SQUIBB CO COM
Equities	2,000	58,800	BRISTOW GROUP INC COM
Equities	20,674	607,816	BRISTOW GROUP INC COM
Equities	3,300	97,020	BRISTOW GROUP INC COM
Equities	43,800	128,437	BRITISH AIRWAYS ORD GBP0.25
Equities	384,043	12,275,619	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	103,492	3,308,037	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	15,700	501,838	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	240,500	7,687,385	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	7,200	230,142	BRITISH AMERICAN TOBACCO ORD GBP0.25
Equities	54,562	355,581	BRITISH LAND CO ORD GBP0.25
Equities	126,448	824,063	BRITISH LAND CO ORD GBP0.25
Equities	12,000	78,204	BRITISH LAND CO ORD GBP0.25
Equities	16,200	169,779	BRITISH SKY BROADCASTING GROUP ORD GBP0.50
Equities	75,100	534,146	BRITVIC ORD GBP0.2
Equities	6,050	199,469	BROADCOM CORP CL A
Equities	10,935	360,527	BROADCOM CORP CL A
Equities	34,400	1,134,168	BROADCOM CORP CL A
Equities	48,432	1,596,803	BROADCOM CORP CL A
Equities	72,900	2,403,513	BROADCOM CORP CL A
Equities	31,600	1,041,852	BROADCOM CORP CL A
Equities	8,600	163,830	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	13,802	262,928	BROADRIDGE FINL SOLUTIONS INC COM STK
Equities	3,980	34,029	BROADSOFT INC COM
Equities	400	700	BROADWAY FINL CORP DEL COM
Equities	25,200	130,032	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	40,737	210,203	BROCADE COMMUNICATIONS SYS INC COM NEW STK
Equities	5,200,935	6,535,785	BROCKWAY MORAN & PTRS FD II, LP
Equities	738,203	675,349	BROCKWAY MORAN & PTRS FD, LP
Equities	2,800	9,380	BRONCO DRILLING CO INC COM
Equities	11,400	38,190	BRONCO DRILLING CO INC COM
Equities	16,970	254,550	BROOKDALE SR LIVING INC COM STK
Equities	7,700	115,500	BROOKDALE SR LIVING INC COM STK
Equities	7,900	118,500	BROOKDALE SR LIVING INC COM STK
Equities	34,700	784,914	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A
Equities	1,000	6,740	BROOKFIELD HOMES CORP COM
Equities	2,547	17,167	BROOKFIELD HOMES CORP COM
Equities	223,250	3,134,430	BROOKFIELD PPTYS CORP COM
Equities	14,250	200,070	BROOKFIELD PPTYS CORP COM
Equities	32,532	456,749	BROOKFIELD PPTYS CORP COM
Equities	60,000	842,400	BROOKFIELD PPTYS CORP COM
Equities	4,100	36,408	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	8,506	75,533	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +
Equities	3,200	14,112	BROOKLYN FED BANCORP INC COM
Equities	4,400	34,012	BROOKS AUTOMATION INC COM
Equities	9,924	76,713	BROOKS AUTOMATION INC COM
Equities	6,500	124,410	BROWN & BROWN INC COM
Equities	12,195	233,412	BROWN & BROWN INC COM
Equities	2,100	31,878	BROWN SHOE CO INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,225	94,496	BROWN SHOE CO INC COM
Equities	9,897	566,405	BROWN-FORMAN INC CL B NON-VTG COM
Equities	13,137	751,831	BROWN-FORMAN INC CL B NON-VTG COM
Equities	1,357	8,006	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,781	10,508	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	3,800	46,208	BRUKER CORP
Equities	6,993	85,035	BRUKER CORP
Equities	5,500	68,365	BRUNSWICK CORP COM
Equities	10,000	124,300	BRUNSWICK CORP COM
Equities	1,180	23,576	BRUSH ENGINEERED MATLS INC HLDGS CO COM
Equities	1,500	29,970	BRUSH ENGINEERED MATLS INC HLDGS CO COM
Equities	3,400	67,932	BRUSH ENGINEERED MATLS INC HLDGS CO COM
Equities	1,800	30,204	BRYN MAWR BK CORP COM STK
Equities	1,650	3,498	BSQUARE CORP COM NEW
Equities	52,600	3,752,484	BSTN PPTYS INC
Equities	62,063	4,427,574	BSTN PPTYS INC
Equities	14,200	1,013,028	BSTN PPTYS INC
Equities	16,073	1,146,648	BSTN PPTYS INC
Equities	5,014	357,699	BSTN PPTYS INC
Equities	14,100	1,005,894	BSTN PPTYS INC
Equities	18,137	1,293,894	BSTN PPTYS INC
Equities	1,500	8,715	BTU INTL INC COM
Equities	3,700	36,815	BUCKEYE TECHNOLOGIES INC COM
Equities	7,200	71,640	BUCKEYE TECHNOLOGIES INC COM
Equities	2,385	77,322	BUCKLE INC COM
Equities	2,070	67,109	BUCKLE INC COM
Equities	5,302	251,580	BUCYRUS INTL INC NEW COM CL A
Equities	7,600	360,620	BUCYRUS INTL INC NEW COM CL A
Equities	11,676	554,026	BUCYRUS INTL INC NEW COM CL A
Equities	1,000	36,580	BUFFALO WILD WINGS INC COM STK
Equities	2,500	91,450	BUFFALO WILD WINGS INC COM STK
Equities	6,700	555,765	BUNGE LTD CONV PFD STK
Equities	1,060	537,950	BUNGE LTD MAY SHARE COMM AND FEES WITH AFFILS CONV PFD STK
Equities	11,687	574,884	BUNGE LTD
Equities	15,137	744,589	BUNGE LTD
Equities	6,100	61,465	BUNZL PLC ORD GBPO.32142857
Equities	21,600	246,085	BURBERRY GROUP ORD GBPO.0005
Equities	4,500	75,780	BURGER KING HLDGS INC COM
Equities	10,200	171,768	BURGER KING HLDGS INC COM
Equities	25	-	BURL INDS INC NEW COM
Equities	26,000	194,654	BYD CO 'H'CN1
Equities	1,100	17,083	C D I CORP COM
Equities	2,019	31,355	C D I CORP COM
Equities	2,500	139,150	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	11,180	622,279	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	17,701	985,238	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	3,300	183,678	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	7,748	600,702	C R BARD
Equities	9,603	744,521	C R BARD
Equities	3,295	255,461	C R BARD
Equities	4,800	4,229	C&D TECHNOLOGIES INC COM
Equities	181	136	C2 GLOBAL TECHNOLOGIES INC COM
Equities	3,506	43,264	CA 1ST NATL BANCORP COM
Equities	221	2,727	CA 1ST NATL BANCORP COM
Equities	24,900	458,160	CA INC COM
Equities	41,795	769,028	CA INC COM
Equities	37,100	682,640	CA INC COM
Equities	2,850	43,178	CA PIZZA KITCHEN INC COM ISIN US13054D1090
Equities	2,685	40,678	CA PIZZA KITCHEN INC COM ISIN US13054D1090
Equities	11,100	168,165	CA PIZZA KITCHEN INC COM ISIN US13054D1090
Equities	2,200	31,108	CABELAS INC COM STK
Equities	16,400	393,764	CABLEVISION NY GROUP CL A COM
Equities	28,690	688,847	CABLEVISION NY GROUP CL A COM
Equities	12,684	304,543	CABLEVISION NY GROUP CL A COM
Equities	4,000	96,440	CABOT CORP COM
Equities	5,770	139,115	CABOT CORP COM
Equities	2,100	72,639	CABOT MICROELECTRONICS CORP COM
Equities	1,510	52,231	CABOT MICROELECTRONICS CORP COM
Equities	6,800	212,976	CABOT OIL & GAS CORP COM
Equities	13,189	413,079	CABOT OIL & GAS CORP COM
Equities	1,950	11,076	CACHE INC COM NEW COM
Equities	2,000	84,960	CACI INTL INC CL A CL A
Equities	14,237	604,788	CACI INTL INC CL A CL A

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,378	58,537	CACI INTL INC CL A CL A
Equities	8,000	339,840	CACI INTL INC CL A CL A
Equities	18,100	104,799	CADENCE DESIGN SYS INC COM
Equities	29,659	171,726	CADENCE DESIGN SYS INC COM
Equities	105,600	611,424	CADENCE DESIGN SYS INC COM
Equities	2,100	14,721	CADENCE PHARMACEUTICALS INC COM
Equities	1,800	2,592	CADUS CORP FORMERLY CADUS PHARMACEUTICALCORP TO 06/20/2003 COM
Equities	700	3,395	CAGLES INC CL A CL A
Equities	4,775	27,934	CAL DIVE INTL INC DEL COM
Equities	70,630	413,186	CAL DIVE INTL INC DEL COM
Equities	86,465	505,820	CAL DIVE INTL INC DEL COM
Equities	12,804	74,903	CAL DIVE INTL INC DEL COM
Equities	2,500	79,825	CAL MAINE FOODS INC COM NEW STK
Equities	1,500	47,895	CAL MAINE FOODS INC COM NEW STK
Equities	2,700	25,056	CALAMOS ASSET MGMT INC CL A COM STK
Equities	49,010	454,813	CALAMOS ASSET MGMT INC CL A COM STK
Equities	3,000	6,390	CALAMP CORP COM
Equities	2,500	44,900	CALAVO GROWERS INC COM
Equities	6,000	79,440	CALGON CARBON CORP COM
Equities	4,800	63,552	CALGON CARBON CORP COM
Equities	7,345	-	CALICO COMM INC COM
Equities	1,600	57,120	CALIFORNIA WTR SVC GROUP COM
Equities	2,200	78,540	CALIFORNIA WTR SVC GROUP COM
Equities	5,800	24,766	CALIPER LIFE SCIENCES INC COM
Equities	3,400	20,536	CALLAWAY GOLF CO COM
Equities	92,576	559,159	CALLAWAY GOLF CO COM
Equities	8,317	50,235	CALLAWAY GOLF CO COM
Equities	2,900	18,270	CALLON PETE CO DEL COM
Equities	16,600	326,798	CALLOWAY REAL ESTA TRUST UNITS
Equities	33,000	419,760	CALPINE CORP COM NEW STK
Equities	36,603	465,590	CALPINE CORP COM NEW STK
Equities	17,500	222,600	CALPINE CORP COM NEW STK
Equities	5,520	44,014	CALTEX AUSTRALIA NPV
Equities	8,780	70,007	CALTEX AUSTRALIA NPV
Equities	6,853,947	7,180,493	CALTIUS PARTNERS III, LP
Equities	740	7	CALTON INC NEW COM PAR \$.05 COM PAR \$.05
Equities	3,900	12,285	CAMBREX CORP COM
Equities	5,159	16,251	CAMBREX CORP COM
Equities	1,900	513	CAMBRIDGE HEART INC COM
Equities	1,440	3,614	CAMCO FINL CORP COM
Equities	827	22,718	CAMDEN NATL CORP COM
Equities	36,700	1,499,195	CAMDEN PPTY TR SH BEN INT
Equities	21,150	863,978	CAMDEN PPTY TR SH BEN INT
Equities	7,090	289,627	CAMDEN PPTY TR SH BEN INT
Equities	7,159	292,445	CAMDEN PPTY TR SH BEN INT
Equities	17,900	731,215	CAMDEN PPTY TR SH BEN INT
Equities	12,600	514,710	CAMDEN PPTY TR SH BEN INT
Equities	4,600	187,910	CAMDEN PPTY TR SH BEN INT
Equities	23,081	750,594	CAMERON INTL CORP COM STK
Equities	21,050	684,546	CAMERON INTL CORP COM STK
Equities	27,238	885,780	CAMERON INTL CORP COM STK
Equities	45,100	1,466,652	CAMERON INTL CORP COM STK
Equities	6,210	201,949	CAMERON INTL CORP COM STK
Equities	53,200	1,730,064	CAMERON INTL CORP COM STK
Equities	16,590	594,420	CAMPBELL SOUP CO COM
Equities	23,577	844,764	CAMPBELL SOUP CO COM
Equities	10,200	365,466	CAMPBELL SOUP CO COM
Equities	187,550	57,522	CAMPER & NICHOLSON ORD NPV
Equities	3,698,671	3,892,349	CANAAN VII LP
Equities	400	-	CANNON EXPRESS INC COM
Equities	18,000	677,365	CANON INC NPV
Equities	108,400	4,079,241	CANON INC NPV
Equities	12,700	477,918	CANON INC NPV
Equities	6,950	261,538	CANON INC NPV
Equities	213,000	8,015,482	CANON INC NPV
Equities	6,200	233,315	CANON INC NPV
Equities	25,000	417,500	CANTEL MEDICAL CORP COM
Equities	2,647	44,205	CANTEL MEDICAL CORP COM
Equities	31,510	1,269,853	CAP 1 FNCL COM
Equities	50,363	2,029,629	CAP 1 FNCL COM
Equities	1,100	13,618	CAP CY BK GROUP INC COM
Equities	3,281	40,619	CAP CY BK GROUP INC COM
Equities	333,000	481,618	CAP GEMINI 1% CNV BDS 01/01/12 EUR37

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300	105,755	CAPELLA ED CO COM
Equities	5,500	447,425	CAPELLA ED CO COM
Equities	2,200	178,970	CAPELLA ED CO COM
Equities	5,100	414,885	CAPELLA ED CO COM
Equities	15,400	170,726	CAPITA GROUP ORD GBP0.02066666
Equities	47,470	526,257	CAPITA GROUP ORD GBP0.02066666
Equities	12,039	133,466	CAPITA GROUP ORD GBP0.02066666
Equities	368,400	321,931	CAPITACOMMERCIAL NPV (REIT)
Equities	297,397	131,256	CAPITAL & REGIONAL ORD GBP0.01
Equities	1	1	CAPITAL PARTNERS HOLDINGS II-A, LP
Equities	440	-	CAPITAL PPTYS INC R I CL B NEW CL COM STK
Equities	708,189	185,652	CAPITAL RESOURCE LENDERS II, LP
Equities	833,997	128,444	CAPITAL RESOURCE LENDERS III, LP
Equities	3,707,543	1,494,962	CAPITAL RESOURCE PARTNERS IV, LP
Equities	4,200	20,874	CAPITAL SR LIVING CORP COM
Equities	1,800	2,970	CAPITAL TR INC MD CL A NEW CL A NEW
Equities	1,366	2,254	CAPITAL TR INC MD CL A NEW CL A NEW
Equities	89,000	229,496	CAPITALAND LTD NPV
Equities	160,750	414,512	CAPITALAND LTD NPV
Equities	186,500	480,911	CAPITALAND LTD NPV
Equities	9,300	44,268	CAPITALSOURCE INC REIT
Equities	34,392	163,706	CAPITALSOURCE INC REIT
Equities	384,043	506,152	CAPITAMALL TRUST NPV (REIT)
Equities	517,000	681,384	CAPITAMALL TRUST NPV (REIT)
Equities	2,100	2,667	CAPITOL BANCORP LTD COM
Equities	2,300	2,921	CAPITOL BANCORP LTD COM
Equities	1,200	39,792	CAPITOL FED FINL COM ISIN #US14057C1062
Equities	4,590	152,204	CAPITOL FED FINL COM ISIN #US14057C1062
Equities	2,200	10,142	CAPLEASE INC COM
Equities	2,884	31,897	CAPSTEAD MTG CORP COM NO PAR COM NO PAR
Equities	2,500	1,653	CAPSTONE THERAPEUTICS CORP
Equities	16,600	16,268	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028
Equities	2,400	11,328	CARACO PHARMACEUTICAL LABS INC
Equities	2,490	179,753	CARBO CERAMICS INC COM
Equities	6,001	433,212	CARBO CERAMICS INC COM
Equities	3,212	3,148	CARDIAC SCI CORP COM
Equities	6,400	10,432	CARDICA INC COM
Equities	600	5,544	CARDINAL FINL CORP COM
Equities	26,470	889,657	CARDINAL HLTH INC
Equities	37,559	1,262,358	CARDINAL HLTH INC
Equities	53,200	1,788,052	CARDINAL HLTH INC
Equities	3,725	125,197	CARDINAL HLTH INC
Equities	5,800	31,784	CARDIONET INC COM STK
Equities	800	10,368	CARDTRONICS INC COM STK
Equities	5,600	128,912	CAREER ED CORP COM
Equities	5,379	123,825	CAREER ED CORP COM
Equities	14,885	337,890	CAREFUSION CORP COM
Equities	19,399	440,357	CAREFUSION CORP COM
Equities	6,662	151,227	CAREFUSION CORP COM
Equities	4,100	148,133	CARLISLE COMPANIES INC COM
Equities	7,000	252,910	CARLISLE COMPANIES INC COM
Equities	8,950	687,143	CARLSBERG SER'B'DKK20
Equities	11,967,297	11,800,877	CARLYLE PARTNERS IV, LP
Equities	11,496,137	14,038,240	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP
Equities	14,100	280,590	CARMAX INC COM
Equities	35,700	710,430	CARMAX INC COM
Equities	22,531	448,367	CARMAX INC COM
Equities	1,712	10,375	CARMIKE CINEMAS INC COM
Equities	26,760	809,222	CARNIVAL CORP COM PAIRED
Equities	43,822	1,325,177	CARNIVAL CORP COM PAIRED
Equities	4,470	135,173	CARNIVAL CORP COM PAIRED
Equities	10,600	320,544	CARNIVAL CORP COM PAIRED
Equities	806	26,324	CARNIVAL PLC ORD USD1.66
Equities	1,250	40,825	CARNIVAL PLC ORD USD1.66
Equities	3,200	105,056	CARPENTER TECH CORP COM
Equities	5,522	181,287	CARPENTER TECH CORP COM
Equities	76,950	217,730	CARPHONE WAREHOUSE GROUP ORD GBP0.001
Equities	16,609	666,074	CARREFOUR EUR2.50
Equities	6,500	260,671	CARREFOUR EUR2.50
Equities	135,627	5,439,080	CARREFOUR EUR2.50
Equities	10,767	431,791	CARREFOUR EUR2.50
Equities	2,300	92,237	CARREFOUR EUR2.50
Equities	3,493	140,081	CARREFOUR EUR2.50

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,500	6,990	CARRIAGE SERVICES INC COM
Equities	1,100	17,083	CARRIZO OIL & GAS INC COM
Equities	4,523	70,242	CARRIZO OIL & GAS INC COM
Equities	6,330	29,969	CARSO GBL TELECOM SER'A1'NPV
Equities	11,700	55,393	CARSO GBL TELECOM SER'A1'NPV
Equities	3,000	78,750	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	6,300	165,375	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	1,500	720	CASCADE BANCORP COM
Equities	2,643	1,269	CASCADE BANCORP COM
Equities	1,400	49,854	CASCADE CORP COM
Equities	1,500	53,415	CASCADE CORP COM
Equities	4,418	16,877	CASELLA WASTE SYS INC CL A COM STK
Equities	3,200	111,680	CASEYS GEN STORES INC COM
Equities	5,738	200,256	CASEYS GEN STORES INC COM
Equities	1,890	64,770	CASH AMER INVTS INC COM
Equities	4,000	137,080	CASH AMER INVTS INC COM
Equities	31,860	291,088	CASTELLUM AB NPV
Equities	27,454	250,833	CASTELLUM AB NPV
Equities	1,395,427	266,965	CASTILE VENTURES II, LP
Equities	450,362	301,286	CASTILE VENTURES, L.P.
Equities	900	12,501	CASTLE A M & CO MRYLAND
Equities	3,000	41,670	CASTLE A M & CO MRYLAND
Equities	4,114,788	2,445,919	CASTLE HARLAN PARTNERS IV, LP
Equities	2,200	7,524	CASUAL MALE RETAIL GROUP INC COM NEW COMNEW
Equities	2,500	86,250	CATALYST HEALTH SOLUTIONS INC COM STK
Equities	19,000	655,500	CATALYST HEALTH SOLUTIONS INC COM STK
Equities	3,800	131,100	CATALYST HEALTH SOLUTIONS INC COM STK
Equities	3,000	30,990	CATHAY GENERAL BANCORP INC COM
Equities	6,100	63,013	CATHAY GENERAL BANCORP INC COM
Equities	155,000	308,521	CATHAY PACIFIC AIR HKD0.20
Equities	202,000	402,073	CATHAY PACIFIC AIR HKD0.20
Equities	148,800	296,180	CATHAY PACIFIC AIR HKD0.20
Equities	112,900	224,723	CATHAY PACIFIC AIR HKD0.20
Equities	2,500	55,050	CATO CORP NEW CL A CL A
Equities	3,200	70,464	CATO CORP NEW CL A CL A
Equities	1,240	43,623	CAVCO INDS INC DEL COM STK
Equities	4,230	110,784	CAVIUM NETWORKS INC COM
Equities	2,700	70,713	CAVIUM NETWORKS INC COM
Equities	4,911	128,619	CAVIUM NETWORKS INC COM
Equities	18,600	253,146	CB RICHARD ELLIS GROUP INC CL A CL A
Equities	31,151	423,965	CB RICHARD ELLIS GROUP INC CL A CL A
Equities	1,000	12,500	CBYOND INC
Equities	10,000	125,000	CBYOND INC
Equities	5,900	37,524	CBIZ INC COM
Equities	15,800	100,488	CBIZ INC COM
Equities	87,000	1,082,280	CBL & ASSOC PPTYS INC COM
Equities	9,965	123,965	CBL & ASSOC PPTYS INC COM
Equities	17,698	220,163	CBL & ASSOC PPTYS INC COM
Equities	45,900	593,487	CBS CORP NEW CL B
Equities	66,371	858,177	CBS CORP NEW CL B
Equities	69,000	892,170	CBS CORP NEW CL B
Equities	47,100	609,003	CBS CORP NEW CL B
Equities	1,224	6,548	CCA INDS INC COM
Equities	118,780	3,947,059	CDN NAT RES LTD COM CDN NAT RES COM STK
Equities	120,000	6,889,569	CDN NATL RAILWAYS COM NPV
Equities	8,248	274,222	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)
Equities	1,800	59,845	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)
Equities	4,300	112,411	CDN REAL EST INV T TRUST UNITS NPV
Equities	1,600	56,416	CEC ENTMT INC COM
Equities	4,494	158,458	CEC ENTMT INC COM
Equities	1,859	65,548	CEC ENTMT INC COM
Equities	2,100	12,642	CEDAR SHOPPING CTRS INC COM NEW COM NEW
Equities	5,071	30,527	CEDAR SHOPPING CTRS INC COM NEW COM NEW
Equities	3,600	50,904	CELADON GROUP INC COM
Equities	9,900	246,609	CELANESE CORP DEL COM SER A STK
Equities	16,500	411,015	CELANESE CORP DEL COM SER A STK
Equities	4,700	30,785	CELERA CORP COM STK
Equities	2,196	14,384	CELERA CORP COM STK
Equities	3,600	182,952	CELGENE CORP COM
Equities	35,767	1,817,679	CELGENE CORP COM
Equities	50,514	2,567,121	CELGENE CORP COM
Equities	5,140	261,215	CELGENE CORP COM
Equities	12,828	651,919	CELGENE CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	94,577	35,476	CELL THERAPEUTICS INC NEW
Equities	3,755	17,123	CELLEX THERAPEUTICS INC NEW COM STK
Equities	4,400	2,156	CEL-SCI CORP COM NEW COM NEW
Equities	4,800	123,792	CENOVUS ENERGY INC COM
Equities	300	3,090	CENT BANCORP INC MASS COM
Equities	5,900	126,142	CENT EUROPEAN DISTR CORP COM STK
Equities	7,087	151,520	CENT EUROPEAN DISTR CORP COM STK
Equities	1,500	2,250	CENT PAC FINL CORP COM
Equities	4,250	6,375	CENT PAC FINL CORP COM
Equities	2,000	39,480	CENT VT PUB SVC CORP COM
Equities	1,000	19,740	CENT VT PUB SVC CORP COM
Equities	2,600	55,900	CENTENE CORP DEL COM
Equities	6,000	129,000	CENTENE CORP DEL COM
Equities	3,010	22,816	CENTER BANCORP INC COM
Equities	763	5,784	CENTER BANCORP INC COM
Equities	18,800	247,408	CENTERPOINT ENERGY INC COM
Equities	39,055	513,964	CENTERPOINT ENERGY INC COM
Equities	49,367	649,670	CENTERPOINT ENERGY INC COM
Equities	600	5,382	CENTRAL GARDEN & PET CO CL A NON-VTG STK
Equities	12	99,537	CENTRAL JAPAN RLWY NPV
Equities	21	174,189	CENTRAL JAPAN RLWY NPV
Equities	188,300	835,850	CENTRICA ORD GBP0.061728395
Equities	76,889	341,305	CENTRICA ORD GBP0.061728395
Equities	20,587	91,384	CENTRICA ORD GBP0.061728395
Equities	1,081,600	4,801,145	CENTRICA ORD GBP0.061728395
Equities	480	960	CENTRUE FINL CORP NEW COM STK
Equities	78,700	962,294	CENTURY LEASING CORPORATION NPV
Equities	4,900	59,914	CENTURY LEASING CORPORATION NPV
Equities	27,119	903,334	CENTURYLINK INC COM
Equities	30,088	1,002,231	CENTURYLINK INC COM
Equities	34,700	1,155,857	CENTURYLINK INC COM
Equities	2,900	25,607	CENTY ALUM CO COM
Equities	7,200	63,576	CENTY ALUM CO COM
Equities	500	11,020	CENTY BANCORP INC MASS CL A NON VTG
Equities	2,100	11,508	CENVEO INC COM
Equities	7,388	40,486	CENVEO INC COM
Equities	5,460	309,855	CEPHALON INC CON
Equities	7,801	442,707	CEPHALON INC CON
Equities	2,071	117,529	CEPHALON INC CON
Equities	10,000	567,500	CEPHALON INC CON
Equities	4,200	67,284	CEPHEID INC COM
Equities	6,500	104,130	CEPHEID INC COM
Equities	2,080	44,450	CERADYNE INC DEL COM
Equities	3,425	73,192	CERADYNE INC DEL COM
Equities	5,080	385,521	CERNER CORP COM
Equities	8,147	618,276	CERNER CORP COM
Equities	16,200	1,229,418	CERNER CORP COM
Equities	3,200	10,112	CERUS CORP COM
Equities	76	599	CETIP SA-BALCAO OR COM NPV (RECEIPTS JULY/2010)
Equities	30,300	238,870	CETIP SA-BALCAO OR COM NPV
Equities	3,700	46,620	CEVA INC COM
Equities	63,251,708	623,306,493	CF BLACKROCK ACWI EX-US SUDAN FREE EQUITY
Equities	3,822,844	52,484,245	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	10,104,784	64,913,618	CF BLACKROCK GLOBAL EX-US REAL ESTATE INDEX FD
Equities	25,072,944	454,311,596	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	2,557,553	92,233,052	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	3,596,005	104,245,117	CF BLACKROCK U.S REAL ESTATE SEC FD A
Equities	6,846	434,379	CF INDS HLDGS INC COM
Equities	5,071	321,755	CF INDS HLDGS INC COM
Equities	5,900	374,355	CF INDS HLDGS INC COM
Equities	7,322	464,581	CF INDS HLDGS INC COM
Equities	117	5,573	CF PROGRESS NON U.S EQTY FD
Equities	12,426	337,441	CFAO NPV
Equities	3,300	16,038	CFS BANCORP INC COM
Equities	222,100	354,558	CFS RETAIL PROP NPV
Equities	296,002	472,534	CFS RETAIL PROP NPV
Equities	44,900	811,221	CGG VERITAS EURO.40
Equities	5,200	77,512	CGI GROUP INC 'A'SUB-VTG NPV
Equities	800	31,392	CH ENERGY GROUP INC COM
Equities	2,208	86,642	CH ENERGY GROUP INC COM
Equities	3,800	95	CHAMPION ENTERPRISES INC COM
Equities	1,400	2,492	CHAMPION INDS INC W V COM
Equities	98,000	96,903	CHAODA MODERN AGRI HKD0.10

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	218,000	215,560	CHAODA MODERN AGRI HKD0.10
Equities	310,000	86,784	CHAOWEI PWR COMSTK
Equities	1,312	3,660	CHARLES & COLVARD LTD COM
Equities	5,580	190,892	CHARLES RIV LABORATORIES INTL INC COM
Equities	6,032	206,355	CHARLES RIV LABORATORIES INTL INC COM
Equities	7,000	26,250	CHARMING SHOPPES INC COM
Equities	16,260	60,975	CHARMING SHOPPES INC COM
Equities	3,900	60,762	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	700	6,930	CHARTER FINL CORP W PT GA COM
Equities	212,671	107,780	CHARTER HALL GROUP NPV (STAPLED)
Equities	1,312,428	277,136	CHARTER HALL OFFIC UNITS NPV
Equities	12,000	112,836	CHARTER INTERNATIO ORD GBP0.02
Equities	37,750	254,710	CHARTWELL SENIORS HSG REIT CHRTWELL HSG REIT TR UN
Equities	1,420	16,231	CHASE CORP COM
Equities	3,800	380	CHAUS BERNARD INC COM NEW COM NEW
Equities	2,500	73,700	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	4,000	117,920	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	2,000	58,960	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	1,900	32,984	CHECKPOINT SYS INC COM STK USD0.10
Equities	4,505	78,207	CHECKPOINT SYS INC COM STK USD0.10
Equities	1,110	24,709	CHEESECAKE FACTORY INC COM
Equities	5,900	131,334	CHEESECAKE FACTORY INC COM
Equities	5,651	125,791	CHEESECAKE FACTORY INC COM
Equities	1,300	71,032	CHEMED CORP NEW COM
Equities	5,302	289,701	CHEMED CORP NEW COM
Equities	2,730	149,167	CHEMED CORP NEW COM
Equities	2,100	45,738	CHEMICAL FINL CORP COM
Equities	2,481	54,036	CHEMICAL FINL CORP COM
Equities	13,700	7,946	CHEMTURA CORP COM
Equities	2,600	7,332	CHENIERE ENERGY INC COM NEW
Equities	17,700	49,914	CHENIERE ENERGY INC COM NEW
Equities	1,800	30,780	CHEROKEE INC DEL NEW COM
Equities	1,545	48,513	CHES UTILS CORP COM
Equities	22,440	470,118	CHESAPEAKE ENERGY CORP COM
Equities	43,160	904,202	CHESAPEAKE ENERGY CORP COM
Equities	69,623	1,458,602	CHESAPEAKE ENERGY CORP COM
Equities	67,500	783,599	CHEUNG KONG(HLDGS) HKD0.50
Equities	8,129	551,634	CHEVRON CORP COM
Equities	6,539	443,737	CHEVRON CORP COM
Equities	6,600	447,876	CHEVRON CORP COM
Equities	156,390	10,612,625	CHEVRON CORP COM
Equities	217,014	14,726,570	CHEVRON CORP COM
Equities	12,900	875,394	CHEVRON CORP COM
Equities	40,837	2,771,199	CHEVRON CORP COM
Equities	200	2,830	CHGO RIVET & MACH CO COM
Equities	10,100	99,788	CHICOS FAS INC COM
Equities	61,410	606,731	CHICOS FAS INC COM
Equities	19,442	192,087	CHICOS FAS INC COM
Equities	1,325	58,327	CHILDRENS PL RETAIL STORES INC COM
Equities	1,500	66,030	CHILDRENS PL RETAIL STORES INC COM
Equities	1,426	62,773	CHILDRENS PL RETAIL STORES INC COM
Equities	12,000	43,320	CHIMERA INVT CORP COM STK
Equities	74,908	270,418	CHIMERA INVT CORP COM STK
Equities	210,000	244,865	CHINA AGRI- INDUSTRIES LTD
Equities	240,000	161,805	CHINA DONGXIANG (G HKD0.01
Equities	50,643	70,736	CHINA FISHERY GRP USD0.05
Equities	250,000	147,037	CHINA FOODS LTD HKD0.10
Equities	53,000	112,709	CHINA HIGH SPEED T USD0.01
Equities	167,000	546,862	CHINA MENGNIU DAIR HKD0.1
Equities	95,450	231,664	CHINA MERCHANTS BK COM STK
Equities	48,000	482,025	CHINA MOBILE LTD HKD0.10
Equities	20,900	209,882	CHINA MOBILE LTD HKD0.10
Equities	332,000	3,334,005	CHINA MOBILE LTD HKD0.10
Equities	234,000	142,435	CHINA NATIONAL MAT 'H'CNY1
Equities	196,000	369,491	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	487,360	918,750	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	143,193	269,941	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	2,004,000	3,777,855	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	96,000	58,065	CHINA PHARMACEUTICAL GROUP LTD HKD0.10
Equities	112,000	212,864	CHINA RESOURCES LAND LTD HKD0.10
Equities	71,195	218,509	CHINA SHINEWAY PHA HKD0.1
Equities	330,000	227,143	CHINA SOUTH LOCOMO 'H'CNY1
Equities	900	11,277	CHINDEX INTL INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	575	78,666	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	2,200	300,982	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,624	495,799	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	3,400	41,310	CHIQUITA BRANDS INTL INC COM
Equities	5,572	67,700	CHIQUITA BRANDS INTL INC COM
Equities	6,100	-	CHOICE 1 COMMUNICATIONS INC COM
Equities	1,800	54,378	CHOICE HOTELS INTL INC COM
Equities	4,168	125,915	CHOICE HOTELS INTL INC COM
Equities	59,000	100,617	CHOW SANG SANG HLD HKD0.25
Equities	2,200	213,049	CHRISTIAN DIOR EUR2
Equities	2,800	17,332	CHRISTOPHER & BANKS CORP COM
Equities	6,920	42,835	CHRISTOPHER & BANKS CORP COM
Equities	28,200	189,477	CHRTWELL HSG REIT TR UN 144A
Equities	17,195,308	13,744,588	CHS PRIVATE EQUITY V LP 6-011467
Equities	6,488,985	5,418,524	CHS PRIVATE EQUITY V LP 6-011478
Equities	25,770	1,288,758	CHUBB CORP COM
Equities	36,481	1,824,415	CHUBB CORP COM
Equities	5,700	285,057	CHUBB CORP COM
Equities	10,000	500,100	CHUBB CORP COM
Equities	31,000	166,403	CHUBU STEEL PLATE NPV
Equities	1,914	37,687	CHUNGHWA TELECOM LTD-ADR-WI
Equities	3,231	63,618	CHUNGHWA TELECOM LTD-ADR-WI
Equities	8,000	28,568	CHUO MITSUI TR NPV
Equities	13,000	46,423	CHUO MITSUI TR NPV
Equities	2,300	144,233	CHURCH & DWIGHT INC COM
Equities	5,290	331,736	CHURCH & DWIGHT INC COM
Equities	8,200	514,222	CHURCH & DWIGHT INC COM
Equities	6,651	417,084	CHURCH & DWIGHT INC COM
Equities	14,400	903,024	CHURCH & DWIGHT INC COM
Equities	700	22,960	CHURCHILL DOWNS INC COM
Equities	1,630	53,464	CHURCHILL DOWNS INC COM
Equities	2,300	4,462	CHYRON CORP COM PAR \$.01 STK
Equities	27,006	452,366	CI FINANCIAL CORP COMSTK
Equities	12,804	214,474	CI FINANCIAL CORP COMSTK
Equities	322	32,139	CIA DE BEBIDAS DAS PRF NPV
Equities	5,959	16,506	CIBER INC COM
Equities	6	-	CIBL INC RESTRICTED COM STK
Equities	9,607	-	CIE DE ST-GOBAIN EUR4 (STK DIV 23/06/10)
Equities	55,236	-	CIE DE ST-GOBAIN EUR4 (STK DIV 23/06/10)
Equities	9,607	363,560	CIE DE ST-GOBAIN EUR4
Equities	55,236	2,090,312	CIE DE ST-GOBAIN EUR4
Equities	20,342	715,889	CIE FINANCIE RICHEMONT CHF
Equities	2,400	30,432	CIENA CORP COM NEW COM NEW
Equities	7,000	88,760	CIENA CORP COM NEW COM NEW
Equities	11,146	141,331	CIENA CORP COM NEW COM NEW
Equities	9,600	121,728	CIENA CORP COM NEW COM NEW
Equities	19,580	608,155	CIGNA CORP COM
Equities	30,457	945,994	CIGNA CORP COM
Equities	30,500	947,330	CIGNA CORP COM
Equities	11,011	342,002	CIGNA CORP COM
Equities	5,560	397,985	CIMAREX ENERGY CO COM
Equities	6,190	443,080	CIMAREX ENERGY CO COM
Equities	9,330	667,841	CIMAREX ENERGY CO COM
Equities	163,800	354,162	CIMB GROUP HOLDINGS BERHAD MYR1
Equities	28,204	84,894	CIN BELL INC NEW COM STK
Equities	8,700	225,069	CIN FNCL CORP COM
Equities	12,722	329,118	CIN FNCL CORP COM
Equities	1,000	13,150	CINEMARK HLDGS INC COM
Equities	4,000	52,600	CINEMARK HLDGS INC COM
Equities	8,700	208,539	CINTAS CORP COM
Equities	13,845	331,865	CINTAS CORP COM
Equities	5,620	134,711	CINTAS CORP COM
Equities	5,700	136,629	CINTAS CORP COM
Equities	1,700	43,486	CIRCOR INTL INC COM
Equities	1,899	48,576	CIRCOR INTL INC COM
Equities	5,725	90,512	CIRRUS LOGIC INC COM
Equities	2,700	42,687	CIRRUS LOGIC INC COM
Equities	6,762	106,907	CIRRUS LOGIC INC COM
Equities	22,690	483,524	CISCO SYSTEMS INC
Equities	21,407	456,183	CISCO SYSTEMS INC
Equities	10,676	227,506	CISCO SYSTEMS INC
Equities	17,700	377,187	CISCO SYSTEMS INC
Equities	438,100	9,335,911	CISCO SYSTEMS INC

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	621,408	13,242,204	CISCO SYSTEMS INC
Equities	18,900	402,759	CISCO SYSTEMS INC
Equities	40,110	854,744	CISCO SYSTEMS INC
Equities	100,652	2,144,894	CISCO SYSTEMS INC
Equities	111,400	2,373,934	CISCO SYSTEMS INC
Equities	61,100	1,302,041	CISCO SYSTEMS INC
Equities	11,900	402,934	CIT GROUP INC NEW COM NEW COM NEW
Equities	18,629	630,778	CIT GROUP INC NEW COM NEW COM NEW
Equities	3,300	111,738	CIT GROUP INC NEW COM NEW COM NEW
Equities	800	26,352	CITI TRENDS INC COM ORD USD1
Equities	1,523	50,168	CITI TRENDS INC COM ORD USD1
Equities	23,150	578,519	CITIGROUP CAP XII TR PFD SECS FIXED/FLTG
Equities	45,600	171,456	CITIGROUP INC COM
Equities	1,590,600	5,980,656	CITIGROUP INC COM
Equities	2,263,469	8,510,643	CITIGROUP INC COM
Equities	114,430	430,257	CITIGROUP INC COM
Equities	388,700	1,461,512	CITIGROUP INC COM
Equities	6,500	43,290	CITIZENS INC CL A
Equities	7,252	48,298	CITIZENS INC CL A
Equities	4,700	3,995	CITIZENS REPUBLIC BANCORP INC
Equities	10,797	9,177	CITIZENS REPUBLIC BANCORP INC
Equities	1,284	6,677	CITIZENS S BKG CORP DEL COM
Equities	11,280	476,354	CITRIX SYS INC COM
Equities	29,550	1,247,897	CITRIX SYS INC COM
Equities	16,100	679,903	CITRIX SYS INC COM
Equities	20,691	873,781	CITRIX SYS INC COM
Equities	14,550	614,447	CITRIX SYS INC COM
Equities	1,000	250	CITY BK LYNNWOOD WASH CMT-CAP STK COM STK
Equities	48,000	381,635	CITY DEVELOPMENTS LTD
Equities	570,000	4,531,910	CITY DEVELOPMENTS LTD
Equities	900	25,092	CITY HLDG CO COM
Equities	1,859	51,829	CITY HLDG CO COM
Equities	4,290	219,777	CITY NATL CORP COM
Equities	21,202	1,086,178	CITY NATL CORP COM
Equities	4,517	231,406	CITY NATL CORP COM
Equities	11,500	589,145	CITY NATL CORP COM
Equities	4,300	21,457	CKX INC COM
Equities	4,000	142,080	CLARCOR INC COM
Equities	5,701	202,500	CLARCOR INC COM
Equities	66,300	846,004	CLARIANT CHF4.00(REGD)
Equities	6,700	20,636	CLARIANT INC COM
Equities	3,700	11,396	CLARIANT INC COM
Equities	1,700	-	CLASSIC COMMUNICATIONS INC CL A COM STK
Equities	2,100	-	CLASSIC VACATION GROUP INC COM
Equities	2,856,598	1,229,009	CLAYTON DUBILIER & RICE FD VI, LP
Equities	9,524,275	9,171,193	CLAYTON, DUBILIER & RICE FUND VII, LP
Equities	2,200	32,868	CLEAN ENERGY FUELS CORP COM
Equities	1,600	106,256	CLEAN HBRS INC COM
Equities	2,300	152,743	CLEAN HBRS INC COM
Equities	1,900	16,492	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	2,300	5,911	CLEARFIELD INC COM
Equities	814	44,575	CLEARWATER PAPER CORP COM STK
Equities	1,278	69,983	CLEARWATER PAPER CORP COM STK
Equities	4,600	33,488	CLEARWIRE CORP NEW CL A CL A
Equities	8,500	61,880	CLEARWIRE CORP NEW CL A CL A
Equities	3,700	97,717	CLECO CORP NEW COM
Equities	7,730	204,149	CLECO CORP NEW COM
Equities	4,350	205,146	CLIFFS NAT RES INC COM STK
Equities	6,476	305,408	CLIFFS NAT RES INC COM STK
Equities	9,580	451,793	CLIFFS NAT RES INC COM STK
Equities	8,700	410,292	CLIFFS NAT RES INC COM STK
Equities	14,860	700,798	CLIFFS NAT RES INC COM STK
Equities	3,200	150,912	CLIFFS NAT RES INC COM STK
Equities	3,700	32,005	CLIFTON SVGS BANCORP INC COM
Equities	2,250	27,990	CLINICAL DATA INC NEW COM STK
Equities	940	11,694	CLINICAL DATA INC NEW COM STK
Equities	2,250	139,860	CLOROX CO COM
Equities	10,670	663,247	CLOROX CO COM
Equities	12,000	745,920	CLOROX CO COM
Equities	14,614	908,406	CLOROX CO COM
Equities	34,100	2,119,656	CLOROX CO COM
Equities	9,080	564,413	CLOROX CO COM
Equities	1,100	14,586	CLOUD PEAK ENERGY INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,939	78,751	CLOUD PEAK ENERGY INC COM
Equities	57,000	413,200	CLP HOLDINGS HKD5
Equities	5,037	1,418,167	CME GROUP INC COM STK
Equities	7,226	2,034,480	CME GROUP INC COM STK
Equities	1,100	309,705	CME GROUP INC COM STK
Equities	760	3,314	CMNTY FINL CORP VA COM
Equities	6,300	213,003	CMNTY HLTH SYS INC NEW COM
Equities	10,641	359,772	CMNTY HLTH SYS INC NEW COM
Equities	358,729	281,790	CMNWLTH PROP OFFIC UNITS NPV
Equities	12,600	184,590	CMS ENERGY CORP COM
Equities	19,112	279,991	CMS ENERGY CORP COM
Equities	2,100	53,676	CNA FNCL CORP COM
Equities	2,180	55,721	CNA FNCL CORP COM
Equities	1,500	24,105	CNA SURETY CORP COM
Equities	2,845	45,719	CNA SURETY CORP COM
Equities	51,110	252,995	CNO FINL GROUP INC COM
Equities	9,700	48,015	CNO FINL GROUP INC COM
Equities	22,815	112,934	CNO FINL GROUP INC COM
Equities	2,200	3,036	CNSMR PORTFOLIO SVCS DEL
Equities	15,273	558,228	COACH INC COM
Equities	25,100	917,405	COACH INC COM
Equities	32,382	1,183,562	COACH INC COM
Equities	5,120	187,136	COACH INC COM
Equities	15,315	559,763	COACH INC COM
Equities	190,100	1,416,245	COBALT INTL ENERGY INC COM
Equities	13,921	44,424	COBHAM ORD GBPO.025
Equities	22,000	70,206	COBHAM ORD GBPO.025
Equities	2,600	17,134	COBIZ FINL INC COM STK
Equities	2,250	14,828	COBIZ FINL INC COM STK
Equities	1,300	2,626	COBRA ELECTRS CORP COM
Equities	600	28,752	COCA COLA BOTTLING CO CONS COM
Equities	1,283	61,481	COCA COLA BOTTLING CO CONS COM
Equities	5,450	273,154	COCA COLA CO COM
Equities	161,170	8,077,840	COCA COLA CO COM
Equities	230,714	11,563,386	COCA COLA CO COM
Equities	19,200	962,304	COCA COLA CO COM
Equities	13,850	694,162	COCA COLA CO COM
Equities	42,219	2,116,016	COCA COLA CO COM
Equities	24,000	1,202,880	COCA COLA CO COM
Equities	24,900	643,914	COCA COLA ENTERPRISES INC COM
Equities	36,981	956,329	COCA COLA ENTERPRISES INC COM
Equities	2,270	49,021	COCA-COLA HBC S.A. EURO.50(CR)
Equities	3,610	77,958	COCA-COLA HBC S.A. EURO.50(CR)
Equities	1	1	CODE HENNESSY & SIMMONS II, LP
Equities	5,340,568	125,082	CODE HENNESSY & SIMMONS III, LP
Equities	3,842,113	1,569,053	CODE HENNESSY & SIMMONS IV, LP
Equities	510	3,621	CODORUS VY BANCORP INC COM
Equities	5,900	93,102	COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW
Equities	10,724	169,225	COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW
Equities	101,700	687,492	COGDELL SPENCER INC COM REIT
Equities	27,800	187,928	COGDELL SPENCER INC COM REIT
Equities	2,400	18,192	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	18	136	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	2,500	22,525	COGENT INC COM
Equities	53,534	482,341	COGENT INC COM
Equities	2,000	35,160	COGNEX CORP COM
Equities	4,405	77,440	COGNEX CORP COM
Equities	23,400	1,171,404	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	15,300	765,918	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	33,409	1,672,455	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	46,900	2,347,814	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	800	16,592	COHEN & STEERS INC COM
Equities	2,200	45,628	COHEN & STEERS INC COM
Equities	7,200	149,328	COHEN & STEERS INC COM
Equities	100	3,430	COHERENT INC COM
Equities	500	160	COHESANT INC COM
Equities	1,700	20,621	COHU INC COM
Equities	4,200	50,946	COHU INC COM
Equities	1,500	64,455	COINSTAR INC COM
Equities	3,215	138,149	COINSTAR INC COM
Equities	1,700	23,749	COLBS MCKINNON CORP N Y COM
Equities	2,100	29,337	COLBS MCKINNON CORP N Y COM
Equities	1,000	0	COLD METAL PRODS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,900	13,104	COLDWATER CREEK INC COM
Equities	6,745	22,663	COLDWATER CREEK INC COM
Equities	1,300	14,313	COLE KENNETH PRODTNS INC CL A
Equities	1,800	19,818	COLE KENNETH PRODTNS INC CL A
Equities	1,400	7,896	COLEMAN CABLE INC COM STK
Equities	2,250	177,210	COLGATE-PALMOLIVE CO COM
Equities	7,901	622,283	COLGATE-PALMOLIVE CO COM
Equities	37,170	2,927,509	COLGATE-PALMOLIVE CO COM
Equities	53,716	4,230,672	COLGATE-PALMOLIVE CO COM
Equities	34,900	2,748,724	COLGATE-PALMOLIVE CO COM
Equities	4,717	371,511	COLGATE-PALMOLIVE CO COM
Equities	3,300	52,140	COLLECTIVE BRANDS INC COM STK
Equities	24,000	379,200	COLLECTIVE BRANDS INC COM STK
Equities	5,978	94,452	COLLECTIVE BRANDS INC COM STK
Equities	1,375	18,453	COLLECTORS UNIVERSE INC COM NEW STK
Equities	8,900	165	COLONIAL BANCGROUP INC COM
Equities	66,300	963,339	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	3,300	47,949	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	6,953	101,027	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	1,900	34,694	COLUMBIA BKG SYS INC COM
Equities	2,929	53,484	COLUMBIA BKG SYS INC COM
Equities	8,100	8,586	COLUMBIA LAB INC COM
Equities	1,300	60,671	COLUMBIA SPORTSWEAR CO COM
Equities	800	37,336	COLUMBIA SPORTSWEAR CO COM
Equities	710	33,136	COLUMBIA SPORTSWEAR CO COM
Equities	6,700	312,689	COLUMBIA SPORTSWEAR CO COM
Equities	1,550	11,160	COM NEW COM NEW
Equities	1,600	-	COM PAR \$0.001 COM PAR \$0.001
Equities	600	42,042	COM
Equities	1,450	3,408	COMARCO INC COM
Equities	189,200	3,286,404	COMCAST CORP NEW-CL A
Equities	302,625	5,256,596	COMCAST CORP NEW-CL A
Equities	21,530	373,976	COMCAST CORP NEW-CL A
Equities	37,800	656,586	COMCAST CORP NEW-CL A
Equities	16,500	607,695	COMERICA INC COM
Equities	13,200	486,156	COMERICA INC COM
Equities	21,007	773,688	COMERICA INC COM
Equities	48,800	1,797,304	COMERICA INC COM
Equities	7,230	266,281	COMERICA INC COM
Equities	2,200	2,464	COMFORCE CORP COM
Equities	3,800	36,708	COMFORT SYS USA INC COM
Equities	4,607	44,504	COMFORT SYS USA INC COM
Equities	6,500	113,466	COMINAR REAL ESTAT TRUST UNITS
Equities	6,800	89,896	COML METALS CO COM
Equities	13,116	173,394	COML METALS CO COM
Equities	6,218	223,786	COMM BANCSHARES INC COM
Equities	9,801	352,738	COMM BANCSHARES INC COM
Equities	2,725	27,822	COMMERCIAL VEH GROUP INC COM
Equities	800	8,168	COMMERCIAL VEH GROUP INC COM
Equities	29,800	1,224,297	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	5,767	236,930	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	9,170	376,738	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	7,183	170,740	COMMSCOPE INC COM
Equities	11,335	269,433	COMMSCOPE INC COM
Equities	16,500	1,155	COMMUNICATION INTELLIGENCE CORP DEL NEW COM
Equities	1,800	18,756	COMMUNICATIONS SYS INC COM
Equities	2,500	55,075	COMMUNITY BK SYS INC COM
Equities	36,109	795,481	COMMUNITY BK SYS INC COM
Equities	3,400	74,902	COMMUNITY BK SYS INC COM
Equities	507	2,180	COMMUNITY CAP CORP S C COM
Equities	1,000	25,100	COMMUNITY TR BANCORP INC COM
Equities	3,318	83,282	COMMUNITY TR BANCORP INC COM
Equities	1,500	33,750	COMMVault SYS INC COM STK
Equities	782,722	5,995,676	COMPASS GROUP ORD GBPO.10
Equities	520,475	3,986,855	COMPASS GROUP ORD GBPO.10
Equities	6,772	51,874	COMPASS GROUP ORD GBPO.10
Equities	10,810	82,805	COMPASS GROUP ORD GBPO.10
Equities	9,200	70,472	COMPASS GROUP ORD GBPO.10
Equities	2,200	154,616	COMPASS MINERALS INTL INC COM
Equities	3,751	263,620	COMPASS MINERALS INTL INC COM
Equities	500	6,060	COMPPELLENT TECHNOLOGIES INC COM STK
Equities	1,200	2,412	COMPETITIVE TECHNOLOGIES INC COM
Equities	16,200	231,660	COMPLETE PRODTN SVCS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	18,664	266,895	COMPLETE PRODTN SVCS INC COM
Equities	1,600	6,336	COMPUCREDIT HLDGS CORP COM
Equities	2,654	10,510	COMPUCREDIT HLDGS CORP COM
Equities	1,000	40,920	COMPUTER PROGRAMS & SYS INC COM
Equities	1,899	77,707	COMPUTER PROGRAMS & SYS INC COM
Equities	11,590	524,448	COMPUTER SCI CORP COM
Equities	14,647	662,777	COMPUTER SCI CORP COM
Equities	43,400	1,963,850	COMPUTER SCI CORP COM
Equities	3,720	168,330	COMPUTER SCI CORP COM
Equities	4,300	194,575	COMPUTER SCI CORP COM
Equities	4,080	26,357	COMPUTER TASK GROUP INC COM
Equities	18,700	149,226	COMPUWARE CORP COM
Equities	20,450	163,191	COMPUWARE CORP COM
Equities	1,700	16,745	COMPX INTL INC CL A
Equities	1,000	9,850	COMPX INTL INC CL A
Equities	1,485	24,458	COMSCORE INC COM
Equities	500	8,235	COMSCORE INC COM
Equities	2,900	80,388	COMSTOCK RES INC COM NEW COM NEW
Equities	4,774	132,335	COMSTOCK RES INC COM NEW COM NEW
Equities	2,390	71,533	COMTECH TELECOMMUNICATIONS CORP COM NEW
Equities	18,980	568,071	COMTECH TELECOMMUNICATIONS CORP COM NEW
Equities	2,953	88,383	COMTECH TELECOMMUNICATIONS CORP COM NEW
Equities	31,200	727,584	CONAGRA FOODS INC
Equities	45,742	1,066,703	CONAGRA FOODS INC
Equities	6,650	155,078	CONAGRA FOODS INC
Equities	1,500	23,370	CONCEPTUS INC COM
Equities	6,600	102,828	CONCEPTUS INC COM
Equities	5,000	276,650	CONCHO RES INC COM STK
Equities	9,253	511,968	CONCHO RES INC COM STK
Equities	3,690	157,489	CONCUR TECHNOLOGIES INC COM
Equities	5,774	246,434	CONCUR TECHNOLOGIES INC COM
Equities	1,240	5,729	CONCURRENT COMPUTER CORP NEW COM PAR \$.01 STK
Equities	8,911	19,961	CONEXANT SYS INC COM NEW STK
Equities	1,400	26,082	CONMED CORP COM
Equities	4,000	74,520	CONMED CORP COM
Equities	1,450	30,479	CONNECTICUT WTR SVC INC COM
Equities	1,300	7,644	CONNS INC COM
Equities	76,681	450,884	CONNS INC COM
Equities	3,825	187,769	CONOCOPHILLIPS COM
Equities	9,940	487,955	CONOCOPHILLIPS COM
Equities	115,430	5,666,459	CONOCOPHILLIPS COM
Equities	149,330	7,330,610	CONOCOPHILLIPS COM
Equities	11,900	584,171	CONOCOPHILLIPS COM
Equities	9,700	476,173	CONOCOPHILLIPS COM
Equities	9,160	449,664	CONOCOPHILLIPS COM
Equities	18,186	892,751	CONOCOPHILLIPS COM
Equities	25,320	1,091,292	CONS EDISON INC COM
Equities	29,798	1,284,294	CONS EDISON INC COM
Equities	800	34,592	CONS GRAPHICS INC COM
Equities	1,693	73,205	CONS GRAPHICS INC COM
Equities	12,914	435,977	CONSOL ENERGY INC COM
Equities	12,500	422,000	CONSOL ENERGY INC COM
Equities	24,625	831,340	CONSOL ENERGY INC COM
Equities	5,373	181,392	CONSOL ENERGY INC COM
Equities	1,600	27,216	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	109	1,854	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	1,200	34,200	CONSOLIDATED TOMOKA LD CO COM STK
Equities	500	10,665	CONSTANT CONTACT INC COM STK
Equities	12,000	187,440	CONSTELLATION BRANDS INC CL A CL A
Equities	23,123	361,181	CONSTELLATION BRANDS INC CL A CL A
Equities	14,800	477,300	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	16,952	546,702	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	48,900	1,577,025	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	10,120	326,370	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	12,100	390,225	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	300	13,425	CONTANGO OIL & GAS CO COM NEW
Equities	1,300	58,175	CONTANGO OIL & GAS CO COM NEW
Equities	3,000	133,860	CONTINENTAL RES INC COM
Equities	5,277	235,460	CONTINENTAL RES INC COM
Equities	3,000	10,050	CONTINUICARE CORP COM
Equities	11,700	257,400	CONTL AIRL INC CL B
Equities	16,110	354,420	CONTL AIRL INC CL B
Equities	511	-	CONTRA EDEN BIOSCIENCE CORP

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1	1	CONTRARIAN CAPITAL FUND II, LP
Equities	2,700	18,225	CONVENANT TRANSN GROUP INC CL A
Equities	6,500	452	CONVERA CORP CL A
Equities	5,800	-	CONVERGENT COMMUNICATIONS INC COM NEW STK
Equities	7,700	75,537	CONVERGYS CORP DE COM
Equities	13,305	130,522	CONVERGYS CORP DE COM
Equities	28,700	281,547	CONVERGYS CORP DE COM
Equities	3,400	102,068	CON-WAY INC COM STK
Equities	5,128	153,943	CON-WAY INC COM STK
Equities	55,000	87,428	CONYGAR INVESTMENT ORD GBP0.05
Equities	2,700	107,433	COOPER COS INC COM NEW
Equities	5,190	206,510	COOPER COS INC COM NEW
Equities	9,099	400,356	COOPER INDUSTRIES PLC NEW IRELAND COM STK
Equities	7,600	334,400	COOPER INDUSTRIES PLC NEW IRELAND COM STK
Equities	20,100	884,400	COOPER INDUSTRIES PLC NEW IRELAND COM STK
Equities	4,300	83,850	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	5,161	100,640	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	16,215	717,027	COPA HOLDINGS SA COM STK
Equities	5,280	189,077	COPART INC COM
Equities	18,900	676,809	COPART INC COM
Equities	6,453	231,082	COPART INC COM
Equities	12,400	3,596	COPYTELE INC COM
Equities	400	59,044	CORE LABORATORIES NV NLG0.03
Equities	100	544	CORE MOLDING TECHNOLOGIES INC COM STK
Equities	14,160	250,066	CORELOGIC INC-W/I COM STK
Equities	6,112	107,938	CORELOGIC INC-W/I COM STK
Equities	10,824	191,152	CORELOGIC INC-W/I COM STK
Equities	5,200	51,220	CORINTHIAN COLLEGES INC COM STK
Equities	7,412	73,008	CORINTHIAN COLLEGES INC COM STK
Equities	11,340	554,851	CORIO NV EUR10
Equities	912	44,623	CORIO NV EUR10
Equities	1,430	69,968	CORIO NV EUR10
Equities	5,100	154,530	CORN PRODS INTL INC COM
Equities	5,679	172,074	CORN PRODS INTL INC COM
Equities	19,600	593,880	CORN PRODS INTL INC COM
Equities	2,600	69,862	CORNELL COMPANIES INC COM
Equities	102,400	1,653,760	CORNING INC COM
Equities	166,955	2,696,323	CORNING INC COM
Equities	19,210	310,242	CORNING INC COM
Equities	28,900	466,735	CORNING INC COM
Equities	3,700	139,712	CORP OFFICE PPTYS TR COM
Equities	7,003	264,433	CORP OFFICE PPTYS TR COM
Equities	2,300	60,421	CORPORATE EXECUTIVE BRD CO COMMON STOCK
Equities	5,200	136,604	CORPORATE EXECUTIVE BRD CO COMMON STOCK
Equities	8,100	154,548	CORRECTIONS CORP AMER
Equities	11,638	222,053	CORRECTIONS CORP AMER
Equities	230	138	CORTELCO SYS PR INC COM
Equities	3,200	512	CORTEX PHARMACEUTICALS INC COM NEW
Equities	2,000	56	CORUS BANKSHARES INC COM
Equities	3,535	62,473	CORUS ENTERTAINMNT CLASS 'B' NON-VTG NPV
Equities	1,200	40,548	CORVEL CORP COM
Equities	3,825	129,247	CORVEL CORP COM
Equities	7,200	67,746	COSAN LTD BDR EA REPR 1 COM NPV CL A
Equities	4,200	14,994	COST PLUS INC CALIF COM
Equities	1,100	42,680	COSTAR GROUP INC COM
Equities	2,200	85,360	COSTAR GROUP INC COM
Equities	31,080	1,704,116	COSTCO WHOLESALE CORP NEW COM
Equities	46,819	2,567,086	COSTCO WHOLESALE CORP NEW COM
Equities	2,900	159,007	COSTCO WHOLESALE CORP NEW COM
Equities	18,800	1,030,804	COSTCO WHOLESALE CORP NEW COM
Equities	43,700	2,396,071	COSTCO WHOLESALE CORP NEW COM
Equities	3,380	185,325	COSTCO WHOLESALE CORP NEW COM
Equities	1,300	-	COSTILLA ENERGY INC COM
Equities	800	9,768	COURIER CORP COM STK
Equities	2,325	28,388	COURIER CORP COM STK
Equities	2,136	14,398	COUSINS PPTYS INC COM
Equities	13,045	87,921	COUSINS PPTYS INC COM
Equities	5,590	286,879	COVANCE INC COM
Equities	7,088	363,756	COVANCE INC COM
Equities	7,490	124,259	COVANTA HLDG CORP COM
Equities	14,318	237,536	COVANTA HLDG CORP COM
Equities	11,500	190,785	COVANTA HLDG CORP COM
Equities	9,900	175,032	COVENTRY HEALTH CARE INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	15,801	279,362	COVENTRY HEALTH CARE INC COM
Equities	71,100	1,257,048	COVENTRY HEALTH CARE INC COM
Equities	2,400	3,480	COVER-ALL TECHNOLOGIES INC COM
Equities	9,950	399,791	COVIDIEN PLC USD0.20
Equities	5,550	222,999	COVIDIEN PLC USD0.20
Equities	9,500	381,710	COVIDIEN PLC USD0.20
Equities	5,988	240,598	COVIDIEN PLC USD0.20
Equities	58,050	2,332,449	COVIDIEN PLC USD0.20
Equities	390	10,335	CPEX PHARMACEUTICALS INC COM STK
Equities	600	13,452	CPI CORP COM
Equities	700	15,694	CPI CORP COM
Equities	1,400	26,362	CRA INTL INC COM
Equities	1,900	35,777	CRA INTL INC COM
Equities	1,300	60,528	CRACKER BARREL OLD CTRY STORE INC COM
Equities	11,705	544,985	CRACKER BARREL OLD CTRY STORE INC COM
Equities	2,642	123,012	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,100	5,060	CRAFT BREWERS ALLIANCE INC COM
Equities	4,100	123,861	CRANE CO COM
Equities	31,500	951,615	CRANE CO COM
Equities	6,000	181,260	CRANE CO COM
Equities	10,400	314,184	CRANE CO COM
Equities	5,400	69,479	CRANSWICK ORD GBP0.10
Equities	2,500	7,900	CRAWFORD & CO CL B CL B
Equities	3,419	10,804	CRAWFORD & CO CL B CL B
Equities	3,225	17,996	CRAY INC COM NEW STK
Equities	1,200	58,524	CREDIT ACCEP CORP MICH COM
Equities	139,384	5,289,186	CREDIT SUISSE AG CHF0.04(REGD)
Equities	9,992	363,986	CREDIT SUISSE AG CHF0.04(REGD)
Equities	3,326	126,211	CREDIT SUISSE AG CHF0.04(REGD)
Equities	6,075	230,527	CREDIT SUISSE AG CHF0.04(REGD)
Equities	1,890	13,910	CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10
Equities	6,400	384,192	CREE INC COM
Equities	11,014	661,170	CREE INC COM
Equities	2,028	42,453	CRH ORD EURO.32
Equities	30,164	633,287	CRH ORD EURO.32(DUBLIN LISTING)
Equities	9,535	100,880	CROCS INC COM
Equities	5,400	57,132	CROCS INC COM
Equities	8,590	90,882	CROCS INC COM
Equities	42,690	643,795	CRODA INTL ORD GBP0.10
Equities	3,500	17,500	CROSS A T CO CL A
Equities	2,600	23,374	CROSS CTRY HEALTHCARE INC COM
Equities	3,800	34,162	CROSS CTRY HEALTHCARE INC COM
Equities	5,000	32,050	CROSSTEX ENERGY INC COM
Equities	5,300	33,973	CROSSTEX ENERGY INC COM
Equities	22,100	823,446	CROWN CASTLE INTL CORP COM STK
Equities	28,632	1,066,828	CROWN CASTLE INTL CORP COM STK
Equities	9,677	360,565	CROWN CASTLE INTL CORP COM STK
Equities	1,200	4,932	CROWN CRAFTS INC COM
Equities	9,575	239,758	CROWN HLDGS INC COM
Equities	10,000	250,400	CROWN HLDGS INC COM
Equities	11,000	275,440	CROWN HLDGS INC COM
Equities	15,398	385,566	CROWN HLDGS INC COM
Equities	5,600	9,856	CROWN MEDIA HLDGS INC CL A COM STK
Equities	1,700	2,992	CROWN MEDIA HLDGS INC CL A COM STK
Equities	1,200	1,500	CRYO-CELL INTL INC COM
Equities	3,900	21,021	CRYOLIFE INC COM
Equities	1,400	1,036	CRYSTAL ROCK HOLDINGS INC
Equities	2,300	42,159	CSG SYS INTL INC COM
Equities	4,000	73,320	CSG SYS INTL INC COM
Equities	8,700	159,471	CSG SYS INTL INC COM
Equities	750	3,210	CSP INC COM
Equities	1,700	28,050	CSS INDS INC COM
Equities	1,098	18,117	CSS INDS INC COM
Equities	24,960	1,238,765	CSX CORP COM
Equities	41,451	2,057,213	CSX CORP COM
Equities	27,700	1,374,751	CSX CORP COM
Equities	8,500	421,855	CSX CORP COM
Equities	33,100	477,964	CTC MEDIA INC COM
Equities	15,200	102,600	CTI INDS CORP COM NEW COM NEW
Equities	2,700	13,905	CTR FINL CORP CAL COM STK
Equities	3,600	33,264	CTS CORP COM
Equities	3,867	35,731	CTS CORP COM
Equities	1,300	62,835	CTS EVENTIM NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	500	18,190	CUBIC CORP COM
Equities	1,800	65,484	CUBIC CORP COM
Equities	2,700	55,620	CUBIST PHARMACEUTICALS INC COM
Equities	7,470	153,882	CUBIST PHARMACEUTICALS INC COM
Equities	7,890	405,546	CULLEN / FROST BANKERS INC COM
Equities	15,893	816,900	CULLEN / FROST BANKERS INC COM
Equities	6,300	323,820	CULLEN / FROST BANKERS INC COM
Equities	2,900	149,060	CULLEN / FROST BANKERS INC COM
Equities	2,500	27,400	CULP INC COM
Equities	14,090	917,682	CUMMINS INC
Equities	20,192	1,315,105	CUMMINS INC
Equities	3,360	218,837	CUMMINS INC
Equities	4,600	12,282	CUMULUS MEDIA INC CL A DEL
Equities	8,250	11,468	CURIS INC COM
Equities	2,300	66,792	CURTISS WRIGHT CORP COM
Equities	5,104	148,220	CURTISS WRIGHT CORP COM
Equities	1,500	13,815	CUTERA INC COM
Equities	3,300	31,350	CVB FINL CORP COM
Equities	7,687	73,027	CVB FINL CORP COM
Equities	2,800	21,056	CVR ENERGY INC COM STK
Equities	2,350	-	CVR LIGAND PHARMACEUTICALS INC(CONTINGENT VALUE RIGHTS)
Equities	106,140	3,112,025	CVS CAREMARK CORP COM STK
Equities	147,364	4,320,712	CVS CAREMARK CORP COM STK
Equities	12,460	365,327	CVS CAREMARK CORP COM STK
Equities	23,979	703,064	CVS CAREMARK CORP COM STK
Equities	99,200	2,908,544	CVS CAREMARK CORP COM STK
Equities	224,400	6,579,408	CVS CAREMARK CORP COM STK
Equities	725	1,378	CYANOTECH CORP COM PAR \$0.02 STK
Equities	1,600	37,888	CYBERONICS INC COM
Equities	3,100	73,408	CYBERONICS INC COM
Equities	1,750	16,923	CYBEROPTICS CORP COM
Equities	4,322	110,341	CYBERSOURCE CORP DEL COM
Equities	9,081	231,838	CYBERSOURCE CORP DEL COM
Equities	2,300	69,092	CYMER INC COM
Equities	13,830	415,453	CYMER INC COM
Equities	2,523	75,791	CYMER INC COM
Equities	5,400	162,216	CYMER INC COM
Equities	1,000	10,770	CYNOSURE INC CL A
Equities	1,100	11,847	CYNOSURE INC CL A
Equities	4,225	9,718	CYPRESS BIOSCIENCES INC COM PAR \$.02
Equities	1	1	CYPRESS MERCHANT BANKING
Equities	11,560	116,062	CYPRESS SEMICONDUCTOR CORP COM
Equities	17,269	173,381	CYPRESS SEMICONDUCTOR CORP COM
Equities	2,500	99,975	CYTEC IND COM
Equities	5,450	217,946	CYTEC IND COM
Equities	2,900	115,971	CYTEC IND COM
Equities	21,000	839,790	CYTEC IND COM
Equities	17,800	174,974	D R HORTON INC COM
Equities	28,585	280,991	D R HORTON INC COM
Equities	12,100	118,943	D R HORTON INC COM
Equities	25,000	170,641	DAICEL CHEM INDS NPV
Equities	4,230	5,860,527	DAI-ICHI MUTUAL LIFE INSURANCE NPV
Equities	51,500	925,359	DAIICHI SANKYO COM NPV
Equities	21,600	314,883	DAIICHIKOSHO CO NPV
Equities	5,200	75,805	DAIICHIKOSHO CO NPV
Equities	214,000	355,498	DAIKYO INC NPV
Equities	19,000	146,435	DAINIPPON SUMITOMO NPV
Equities	33,300	231,768	DAIRY FARM INTERNATIONAL HOLDINGS LTD
Equities	1,600	90,948	DAITO TRUST CONST NPV
Equities	89,800	5,104,464	DAITO TRUST CONST NPV
Equities	2,500	142,106	DAITO TRUST CONST NPV
Equities	1,300	73,895	DAITO TRUST CONST NPV
Equities	1,800	13,500	DAKTRONICS INC COM
Equities	5,000	37,500	DAKTRONICS INC COM
Equities	10,300	103,000	DANA HLDG CORP COM
Equities	10,000	100,000	DANA HLDG CORP COM
Equities	25,144	426,964	DANA PETROLEUM ORD GBP0.15
Equities	17,685	300,304	DANA PETROLEUM ORD GBP0.15
Equities	4,320	160,358	DANAHER CORP COM
Equities	45,380	1,684,506	DANAHER CORP COM
Equities	54,421	2,020,108	DANAHER CORP COM
Equities	15,250	566,080	DANAHER CORP COM
Equities	17,200	638,464	DANAHER CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	840,000	916,650	DANAHER CORP LIQUID YIELD OPT NT 0% DUE 01-22-2021/01-22-2010 BEO
Equities	60,901	3,297,215	DANONE EURO.25
Equities	10,895	589,862	DANONE EURO.25
Equities	8,982	486,291	DANONE EURO.25
Equities	2,668	144,447	DANONE EURO.25
Equities	2,914	157,766	DANONE EURO.25
Equities	77,000	4,168,825	DANONE EURO.25
Equities	9,900	192,258	DANSKE BANK A/S DKK10
Equities	10,600	205,852	DANSKE BANK A/S DKK10
Equities	8,500	330,225	DARDEN RESTAURANTS INC COM
Equities	21,800	846,930	DARDEN RESTAURANTS INC COM
Equities	15,656	608,236	DARDEN RESTAURANTS INC COM
Equities	22,300	866,355	DARDEN RESTAURANTS INC COM
Equities	6,400	48,064	DARLING INTL INC COM
Equities	9,384	70,474	DARLING INTL INC COM
Equities	1,000	5,070	DATA I O CORP COM
Equities	1,800	7,236	DATALINK CORP COM STK
Equities	1,800	2,682	DATARAM CORP COM PAR \$1 COM PAR \$1
Equities	89,000	323,999	DAVID JONES NPV
Equities	7,490	467,676	DAVITA INC COM
Equities	10,268	641,134	DAVITA INC COM
Equities	3,600	224,784	DAVITA INC COM
Equities	5,100	108,477	DAWSON GEOPHYSICAL CO COM
Equities	800	17,016	DAWSON GEOPHYSICAL CO COM
Equities	1,000	10,060	DAXOR CORP COM
Equities	762,000	7,466,628	DBS GROUP HLDGS NPV
Equities	49,100	481,117	DBS GROUP HLDGS NPV
Equities	36,000	352,754	DBS GROUP HLDGS NPV
Equities	24,000	235,169	DBS GROUP HLDGS NPV
Equities	9,256	210,427	DCC ORD EURO.25
Equities	9,700	43,844	DCT INDL TR INC COM
Equities	25,002	113,009	DCT INDL TR INC COM
Equities	6	45	DDI CORP COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	1,500	24,675	DEALERTRACK HLDGS INC COM STK
Equities	4,000	65,800	DEALERTRACK HLDGS INC COM STK
Equities	8,200	82,574	DEAN FOODS CO NEW COM
Equities	17,592	177,151	DEAN FOODS CO NEW COM
Equities	6,900	69,483	DEAN FOODS CO NEW COM
Equities	139,600	110,693	DEBENHAMS ORD GBP0.0001
Equities	1,000	142,870	DECKERS OUTDOOR CORP COM
Equities	1,636	233,735	DECKERS OUTDOOR CORP COM
Equities	500	960	DECORATOR INDS INC COM PAR \$0.20
Equities	6,852	381,519	DEERE & CO COM
Equities	34,384	1,914,501	DEERE & CO COM
Equities	50,203	2,795,303	DEERE & CO COM
Equities	315	1,729	DEERFIELD CAP CORP COM NEW STK
Equities	60	329	DEERFIELD CAP CORP COM NEW STK
Equities	11,500	165,485	DEL MONTE FOODS CO COM
Equities	22,863	328,999	DEL MONTE FOODS CO COM
Equities	900	5,706	DEL CATH SYS INC COM STOCK
Equities	220	45,910	DELEK GROUP ILS1
Equities	350	73,039	DELEK GROUP ILS1
Equities	1,700	12,410	DELEK US HLDGS INC COM STK
Equities	800	58,531	DELHAIZE GROUP NPV
Equities	4,628	6,803	DELIA*S INC NEW COM
Equities	127,900	1,542,474	DELL INC COM STK
Equities	185,117	2,232,511	DELL INC COM STK
Equities	27,507	331,734	DELL INC COM STK
Equities	2,100	51,261	DELPHI FINL GROUP INC CL A
Equities	61,677	1,505,536	DELPHI FINL GROUP INC CL A
Equities	4,728	115,410	DELPHI FINL GROUP INC CL A
Equities	21,100	247,925	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	43,000	505,250	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	84,050	987,588	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	22,000	258,500	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	1,400	20,440	DELTA APPAREL INC COM
Equities	166,000	534,709	DELTA ELECTRONIC TWD10
Equities	600	17,100	DELTA NAT GAS CO INC COM
Equities	4,300	3,698	DELTA PETE CORP DE
Equities	46,029	39,585	DELTA PETE CORP DE
Equities	2,200	440	DELTATHREE INC
Equities	1,500	62,700	DELTIC TIMBER CORP COM
Equities	1,300	54,340	DELTIC TIMBER CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,000	56,250	DELUXE CORP COM
Equities	61,992	1,162,350	DELUXE CORP COM
Equities	7,100	133,125	DELUXE CORP COM
Equities	7,200	190,720	DENA CO LTD NPV
Equities	11,400	301,973	DENA CO LTD NPV
Equities	700	-	DENALI INC COM
Equities	23,775	348,066	DENBURY RES INC HLDG CO COM NEW
Equities	44,342	649,167	DENBURY RES INC HLDG CO COM NEW
Equities	8,900	287,737	DENDREON CORP COM STK ISIN US24823Q1076
Equities	14,589	471,662	DENDREON CORP COM STK ISIN US24823Q1076
Equities	5,600	14,560	DENNYS CORP COM
Equities	20,100	562,409	DENSO CORP NPV
Equities	14,300	400,122	DENSO CORP NPV
Equities	10,800	323,028	DENTSPY INTL INC NEW COM
Equities	31,023	927,898	DENTSPY INTL INC NEW COM
Equities	16,066	480,534	DENTSPY INTL INC NEW COM
Equities	5,100	152,541	DENTSPY INTL INC NEW COM
Equities	22,600	63,280	DEPOMED INC COM
Equities	30,480	570,014	DERWENT LONDON ORD GBP0.05
Equities	15,000	280,519	DERWENT LONDON ORD GBP0.05
Equities	500	12,650	DESTINATION MATERNITY CORP COM STK
Equities	4,900	280,294	DEUTSCHE BANK AG NPV(REGD)
Equities	12,800	732,196	DEUTSCHE BANK AG NPV(REGD)
Equities	1,899	108,628	DEUTSCHE BANK AG NPV(REGD)
Equities	3,014	172,409	DEUTSCHE BANK AG NPV(REGD)
Equities	3,000	171,608	DEUTSCHE BANK AG NPV(REGD)
Equities	75,800	190,846	DEUTSCHE BK AG BAJAJ HINDUSTHAN
Equities	9,000	552,087	DEUTSCHE BOERSE AG NPV(REGD)
Equities	50,035	3,069,297	DEUTSCHE BOERSE AG NPV(REGD)
Equities	21,600	256,720	DEUTSCHE TELEKOM NPV(REGD)
Equities	298,630	3,549,279	DEUTSCHE TELEKOM NPV(REGD)
Equities	206,500	2,044,350	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	112,550	1,114,245	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	14,224	140,818	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	16,970	168,003	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	53,200	526,680	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	32,650	323,235	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	31,600	1,925,072	DEVON ENERGY CORP NEW COM
Equities	45,295	2,759,371	DEVON ENERGY CORP NEW COM
Equities	26,700	1,626,564	DEVON ENERGY CORP NEW COM
Equities	5,794	352,970	DEVON ENERGY CORP NEW COM
Equities	34,240	2,085,901	DEVON ENERGY CORP NEW COM
Equities	4,490	235,680	DEVRY INC DEL COM
Equities	8,400	440,916	DEVRY INC DEL COM
Equities	17,300	908,077	DEVRY INC DEL COM
Equities	6,519	342,182	DEVRY INC DEL COM
Equities	6,422	122,018	DEX ONE CORP COM
Equities	6,375	73,695	DEXCOM INC COM
Equities	1,600	18,496	DEXCOM INC COM
Equities	1,036,943	674,408	DEXUS PROPERTY GP NPV (STAPLED)
Equities	86,284	56,117	DEXUS PROPERTY GP NPV (STAPLED)
Equities	1,180	38,444	DG FASTCHANNEL INC COM STK
Equities	1,400	45,612	DG FASTCHANNEL INC COM STK
Equities	2,409	78,485	DG FASTCHANNEL INC COM STK
Equities	3,000	11,550	DHT HOLDINGS INC
Equities	14,430	228,840	DIAGEO ORD GBX28.935185
Equities	2,216	35,143	DIAGEO ORD GBX28.935185
Equities	120,000	1,903,039	DIAGEO ORD GBX28.935185
Equities	3,530	55,981	DIAGEO ORD GBX28.935185
Equities	5,772	91,536	DIAGEO ORD GBX28.935185
Equities	2,850	45,197	DIAGEO ORD GBX28.935185
Equities	2,700	169,398	DIAGEO PLC SPONSORED ADR NEW
Equities	1,000	41,100	DIAMOND FOODS INC COM
Equities	2,432	99,955	DIAMOND FOODS INC COM
Equities	240	13,606	DIAMOND HILL INVT OH
Equities	2,960	30,518	DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK
Equities	500	5,155	DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK
Equities	6,750	69,593	DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK
Equities	9,159	569,598	DIAMOND OFFSHORE DRILLING INC COM
Equities	11,538	717,548	DIAMOND OFFSHORE DRILLING INC COM
Equities	12,041	748,830	DIAMOND OFFSHORE DRILLING INC COM
Equities	1,300	80,847	DIAMOND OFFSHORE DRILLING INC COM
Equities	5,482	45,062	DIAMONDROCK HOSPITALITY CO COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14,497	119,165	DIAMONDROCK HOSPITALITY CO COM STK
Equities	28,700	1,058,154	DIASORIN SPA EUR1
Equities	121,000	188,699	DIC CORPORATION NPV
Equities	5,600	139,384	DICKS SPORTING GOODS INC OC-COM
Equities	10,700	266,323	DICKS SPORTING GOODS INC OC-COM
Equities	4,490	122,353	DIEBOLD INC COM
Equities	4,186	114,069	DIEBOLD INC COM
Equities	2,600	21,502	DIGI INTL INC COM
Equities	4,180	34,569	DIGI INTL INC COM
Equities	1,400	702	DIGITAL ANGEL CORP NEW COM NEW COM NEW
Equities	44,000	68,143	DIGITAL CHINA HLDG HKDO.10
Equities	4,370	104,487	DIGITAL RIV INC COM
Equities	4,644	111,038	DIGITAL RIV INC COM
Equities	38,600	2,226,448	DIGITAL RLTY TR INC COM
Equities	85,671	4,941,503	DIGITAL RLTY TR INC COM
Equities	2,100	121,128	DIGITAL RLTY TR INC COM
Equities	6,390	368,575	DIGITAL RLTY TR INC COM
Equities	9,300	536,424	DIGITAL RLTY TR INC COM
Equities	12,500	721,000	DIGITAL RLTY TR INC COM
Equities	25,129	1,449,441	DIGITAL RLTY TR INC COM
Equities	3,400	89,420	DIGITALGLOBE INC COM NEW COM NEW
Equities	2,401	63,146	DIGITALGLOBE INC COM NEW COM NEW
Equities	4,100	88,150	DILLARDS INC CL A COM
Equities	4,092	87,978	DILLARDS INC CL A COM
Equities	3,500	43,155	DIME CMNTY BANCSHARES INC COM
Equities	19,500	240,435	DIME CMNTY BANCSHARES INC COM
Equities	1,400	39,088	DINEEQUITY INC COM STK
Equities	2,008	56,063	DINEEQUITY INC COM STK
Equities	2,850	45,230	DIODES INC COM
Equities	28,000	444,360	DIODES INC COM
Equities	4,725	74,986	DIODES INC COM
Equities	1,000	74,460	DIONEX CORP COM
Equities	2,101	156,440	DIONEX CORP COM
Equities	20	11	DIRECT INSITE CORP COM NEW COM NEW
Equities	66,558	2,257,647	DIRECTV COM CL A COM CL A
Equities	101,750	3,451,360	DIRECTV COM CL A COM CL A
Equities	5,800	196,736	DIRECTV COM CL A COM CL A
Equities	8,060	273,395	DIRECTV COM CL A COM CL A
Equities	6,300	404,385	DISCO CORPORATION NPV
Equities	42,700	596,946	DISCOVER FINL SVCS COM STK
Equities	31,800	444,564	DISCOVER FINL SVCS COM STK
Equities	60,840	850,543	DISCOVER FINL SVCS COM STK
Equities	130,400	1,822,992	DISCOVER FINL SVCS COM STK
Equities	19,460	272,051	DISCOVER FINL SVCS COM STK
Equities	17,900	639,209	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	31,727	1,132,971	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	11,250	347,963	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	8,400	1,596	DISCOVERY LABORATORIES INC NEW COM STK ISIN# US2546681063
Equities	13,600	246,840	DISH NETWORK CORP CL A COM STK
Equities	20,667	375,106	DISH NETWORK CORP CL A COM STK
Equities	6,400	8,128	DITECH NETWORKS COM STK
Equities	2,200	8,096	DIXIE GROUP INC CL A CL A
Equities	709,600	6,890,698	DNB NOR ASA NOK10
Equities	43,300	420,472	DNB NOR ASA NOK10
Equities	20,600	200,040	DNB NOR ASA NOK10
Equities	16,671	161,887	DNB NOR ASA NOK10
Equities	25,600	248,593	DNB NOR ASA NOK10
Equities	82,000	371,974	DNB NOR KAPITALFOR DNB NOR OBX (POST SPLIT)
Equities	500	5,560	DOLAN CO COM STK
Equities	3,880	243,237	DOLBY LABORATORIES INC CL A COM STK
Equities	5,410	339,153	DOLBY LABORATORIES INC CL A COM STK
Equities	500	5,215	DOLE FOOD CO INC NEW COM STK
Equities	2,100	41,559	DOLLAR FINL CORP COM STK
Equities	3,700	73,223	DOLLAR FINL CORP COM STK
Equities	2,600	71,630	DOLLAR GEN CORP NEW COM
Equities	4,716	129,926	DOLLAR GEN CORP NEW COM
Equities	1,700	72,437	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM
Equities	3,600	153,396	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM
Equities	5,775	240,413	DOLLAR TREE INC COM STK
Equities	10,335	430,246	DOLLAR TREE INC COM STK
Equities	15,000	624,450	DOLLAR TREE INC COM STK
Equities	14,285	594,664	DOLLAR TREE INC COM STK
Equities	24,300	1,011,609	DOLLAR TREE INC COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	47,000	1,820,780	DOMINION RES INC VA NEW COM
Equities	66,319	2,569,198	DOMINION RES INC VA NEW COM
Equities	1,900	21,470	DOMINOS PIZZA INC COM
Equities	4,560	51,528	DOMINOS PIZZA INC COM
Equities	3,141	154,380	DOMTAR CORP COM NEW COM NEW
Equities	4,643	228,203	DOMTAR CORP COM NEW COM NEW
Equities	17,000	458,379	DON QUIJOTE NPV
Equities	5,100	217,515	DONALDSON INC COM
Equities	15,100	644,015	DONALDSON INC COM
Equities	8,566	365,340	DONALDSON INC COM
Equities	30,598	376,049	DONEGAL GROUP INC CL A NEW CLA
Equities	30,900	265,515	DONGBU STEEL KRW5000
Equities	82,000	254,830	DONGFANG ELECT COR 'H'CN1
Equities	14,600	239,002	DONNELLEY R R & SONS CO COM
Equities	22,110	361,941	DONNELLEY R R & SONS CO COM
Equities	870	2,123	DORAL FINL CORP COM NEW STK
Equities	2,200	44,726	DORMAN PRODS INC COM
Equities	8,800	10,472	DOT HILL SYS CORP COM
Equities	1,700	7,225	DOUBLE EAGLE PETE CO
Equities	6,000	85,320	DOUGLAS EMMETT INC COM REIT
Equities	12,400	176,328	DOUGLAS EMMETT INC COM REIT
Equities	15,180	634,372	DOVER CORP COM
Equities	19,343	808,344	DOVER CORP COM
Equities	3,480	145,429	DOVER CORP COM
Equities	3,700	10,693	DOVER DOWNS GAMING & ENTMT INC COM
Equities	5,730	16,560	DOVER DOWNS GAMING & ENTMT INC COM
Equities	7,900	14,378	DOVER MOTORSPORTS INC COM
Equities	7,600	13,832	DOVER MOTORSPORTS INC COM
Equities	10,700	253,804	DOW CHEMICAL CO COM
Equities	87,810	2,082,853	DOW CHEMICAL CO COM
Equities	123,112	2,920,217	DOW CHEMICAL CO COM
Equities	14,473	343,300	DOW CHEMICAL CO COM
Equities	6,500	155,350	DPL CO COM
Equities	13,522	323,176	DPL CO COM
Equities	6,900	164,910	DPL CO COM
Equities	15,750	588,893	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	26,558	993,004	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	3,800	216,207	DRAEGERWERK KGAA NON-VTG PRF NPV
Equities	4,400	125,620	DREAMWORKS ANIMATION INC CL A COM STK
Equities	6,889	196,681	DREAMWORKS ANIMATION INC CL A COM STK
Equities	3,852	91,716	DRESS BARN INC COM
Equities	28,982	690,061	DRESS BARN INC COM
Equities	7,748	184,480	DRESS BARN INC COM
Equities	5,600	176,680	DRESSER-RAND GROUP INC COM
Equities	14,990	472,935	DRESSER-RAND GROUP INC COM
Equities	14,296	451,039	DRESSER-RAND GROUP INC COM
Equities	2,000	40,400	DREW INDS INC COM NEW COM NEW
Equities	2,700	54,540	DREW INDS INC COM NEW COM NEW
Equities	4,900	8,183	DRI CORP COM STK
Equities	4,390	193,248	DRIL-QUIP INC COM
Equities	6,200	272,924	DRIL-QUIP INC COM
Equities	1,800	-	DRUG EMPORIUM INC COM
Equities	13,700	42,196	DRUGSTORE COM INC COM ISIN #US2622411021
Equities	2,500	-	DRYPERS CORP COM NEW
Equities	2,600	16,614	DSP GROUP INC COM
Equities	5,700	36,423	DSP GROUP INC COM
Equities	6,390	230,935	DST SYS INC COM
Equities	2,799	101,156	DST SYS INC COM
Equities	62,644	910,094	DSV DKK1
Equities	800	17,968	DSW INC CL A CL A
Equities	7,100	159,466	DSW INC CL A CL A
Equities	14,000	409,766	DT POSTBANK AG NPV(REGD)
Equities	13,380	610,262	DTE ENERGY CO COM
Equities	17,905	816,647	DTE ENERGY CO COM
Equities	2,366	77,770	DTS INC COM
Equities	67,740	2,343,127	DU PONT E I DE NEMOURS & CO COM STK
Equities	97,468	3,371,418	DU PONT E I DE NEMOURS & CO COM STK
Equities	7,420	256,658	DU PONT E I DE NEMOURS & CO COM STK
Equities	12,452	430,715	DU PONT E I DE NEMOURS & CO COM STK
Equities	900	13,185	DUCKWALL-ALCO STORES INC NEW COM
Equities	1,000	17,100	DUCCOMMUN INC DEL COM
Equities	81,400	1,302,400	DUKE ENERGY CORP NEW COM STK
Equities	142,152	2,274,432	DUKE ENERGY CORP NEW COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,500	56,000	DUKE ENERGY CORP NEW COM STK
Equities	76,150	864,303	DUKE RLTY CORP COM NEW REIT
Equities	13,300	150,955	DUKE RLTY CORP COM NEW REIT
Equities	27,472	311,807	DUKE RLTY CORP COM NEW REIT
Equities	35,500	402,925	DUKE RLTY CORP COM NEW REIT
Equities	20,500	232,675	DUKE RLTY CORP COM NEW REIT
Equities	6,292	422,319	DUN & BRADSTREET CORP DEL NEW COM
Equities	4,980	334,258	DUN & BRADSTREET CORP DEL NEW COM
Equities	4,812	322,981	DUN & BRADSTREET CORP DEL NEW COM
Equities	4,300	105,608	DUPONT FABROS TECH INC REIT
Equities	4,300	105,608	DUPONT FABROS TECH INC REIT
Equities	6,900	16,767	DURECT CORP COM
Equities	9,700	23,571	DURECT CORP COM
Equities	2,900	6,235	DUSA PHARMACEUTICALS INC COM
Equities	1,600	25,040	DXP ENTERPRISES INC COM NEW STK
Equities	5,100	11,577	DYAX CORP COM
Equities	2,000	17,100	DYCOM INDS INC COM
Equities	6,215	53,138	DYCOM INDS INC COM
Equities	400	6,416	DYNAMIC MATLS CORP COM
Equities	4,822	77,345	DYNAMIC MATLS CORP COM
Equities	1,700	17,187	DYNAMICS RESH CORP COM STK
Equities	420,000	172,592	DYNASTY FINE WINES HKD0.1
Equities	1,500	990	DYNATRONICS CORP COM
Equities	5,200	20,020	DYNEGY INC DEL COM
Equities	11,474	44,175	DYNEGY INC DEL COM
Equities	26,550	313,821	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	11,700	138,294	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	14,937	176,555	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW
Equities	8,150	221,421	E.ON AG COM STK
Equities	7,560	205,392	E.ON AG COM STK
Equities	5,447	147,986	E.ON AG COM STK
Equities	3,275	88,976	E.ON AG COM STK
Equities	272,400	7,400,640	E.ON AG COM STK
Equities	8,406	228,377	E.ON AG COM STK
Equities	2,500	10,550	EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM
Equities	11,200	47,264	EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM
Equities	2,500	64,825	EAGLE MATLS INC COM
Equities	4,362	113,107	EAGLE MATLS INC COM
Equities	6,500	51,740	EARTHLINK INC COM STK
Equities	7,484	59,573	EARTHLINK INC COM STK
Equities	13,300	891,276	EAST JAPAN RAILWAY CO NPV
Equities	2,005	30,576	EAST WEST BANCORP INC COM
Equities	9,800	149,450	EAST WEST BANCORP INC COM
Equities	8,747	133,392	EAST WEST BANCORP INC COM
Equities	10,600	161,650	EAST WEST BANCORP INC COM
Equities	900	5,859	EASTERN VA BANKSHARES INC COM
Equities	1,400	49,812	EASTGROUP PPTYS INC REIT
Equities	14,502	515,981	EASTGROUP PPTYS INC REIT
Equities	3,511	124,921	EASTGROUP PPTYS INC REIT
Equities	5,990	319,626	EASTMAN CHEM CO COM
Equities	7,088	378,216	EASTMAN CHEM CO COM
Equities	5,730	305,753	EASTMAN CHEM CO COM
Equities	18,600	80,724	EASTMAN KODAK CO COM
Equities	32,916	142,855	EASTMAN KODAK CO COM
Equities	1,125	16,493	EASTN CO COM
Equities	1,900	4,541	EASYLINK SVCS INTL CORP CL A COM STK
Equities	6,426	420,517	EATON CORP COM
Equities	4,950	323,928	EATON CORP COM
Equities	14,390	941,682	EATON CORP COM
Equities	17,472	1,143,368	EATON CORP COM
Equities	3,980	260,451	EATON CORP COM
Equities	26,600	1,740,704	EATON CORP COM
Equities	15,876	438,336	EATON VANCE CORP COM NON VTG
Equities	7,600	209,836	EATON VANCE CORP COM NON VTG
Equities	14,086	388,914	EATON VANCE CORP COM NON VTG
Equities	20,000	392,200	EBAY INC COM
Equities	89,000	1,745,290	EBAY INC COM
Equities	121,026	2,373,320	EBAY INC COM
Equities	13,370	262,186	EBAY INC COM
Equities	10,000	196,100	EBAY INC COM
Equities	106,300	2,084,543	EBAY INC COM
Equities	100,000	1,961,000	EBAY INC COM
Equities	600	9,408	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,025	31,752	EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW
Equities	2,400	17,592	ECHELON CORP OC-COM STK
Equities	4,400	32,252	ECHELON CORP OC-COM STK
Equities	2,380	45,410	EHOSTAR CORPORATION
Equities	857	16,352	EHOSTAR CORPORATION
Equities	2,300	41,032	ECLIPSYS CORP COM
Equities	8,265	147,448	ECLIPSYS CORP COM
Equities	15,890	713,620	ECOLAB INC COM
Equities	6,300	282,933	ECOLAB INC COM
Equities	25,537	1,146,867	ECOLAB INC COM
Equities	315	3,846	ECOLOGY & ENVIRONMENT INC CL A
Equities	15,200	91,656	ED RLTY TR INC COM REIT
Equities	1,413	5,073	EDCI HLDGS INC COM STK
Equities	3,000	3,810	EDGAR ONLINE INC COM ISIN US2797651013
Equities	2,202	6,364	EDGEWATER TECH INC COM
Equities	21,490	681,663	EDISON INTL COM
Equities	30,881	979,545	EDISON INTL COM
Equities	58,800	1,865,136	EDISON INTL COM
Equities	8,610	273,109	EDISON INTL COM
Equities	1	1	EDISON VENTURE FUND II, LP
Equities	400	6,100	EDUCATION MGMT CORP NEW COM
Equities	800	4,400	EDUCATIONAL DEV CORP COM
Equities	8,280	463,846	EDWARDS LIFESCIENCES CORP COM
Equities	12,506	700,586	EDWARDS LIFESCIENCES CORP COM
Equities	60,800	3,406,016	EDWARDS LIFESCIENCES CORP COM
Equities	648	350	EGAIN COMMUNICATIONS CORP COM NEW STK
Equities	400	4,316	EINSTEIN NOAH RESTAURANT GROUP INC COM STK
Equities	81,000	2,704,882	EISAI CO NPV
Equities	20,350	226,089	EL PASO CORP COM
Equities	45,800	508,838	EL PASO CORP COM
Equities	74,424	826,851	EL PASO CORP COM
Equities	2,300	44,505	EL PASO ELEC CO COM NEW
Equities	5,200	100,620	EL PASO ELEC CO COM NEW
Equities	10,600	205,110	EL PASO ELEC CO COM NEW
Equities	833	42,492	ELBIT SYSTEMS LTD ILS1
Equities	1,290	65,804	ELBIT SYSTEMS LTD ILS1
Equities	23,250	334,800	ELECTR ARTS COM
Equities	36,725	528,840	ELECTR ARTS COM
Equities	13,400	192,960	ELECTR ARTS COM
Equities	129,400	1,863,360	ELECTR ARTS COM
Equities	7,571	109,022	ELECTR ARTS COM
Equities	2,500	31,975	ELECTRO RENT CORP COM
Equities	4,837	61,865	ELECTRO RENT CORP COM
Equities	2,500	33,400	ELECTRO SCIENTIFIC INDS INC COM
Equities	5,400	72,144	ELECTRO SCIENTIFIC INDS INC COM
Equities	13,300	307,462	ELECTROLUX AB SER'B'NPV (POST SPLIT)
Equities	2,800	27,300	ELECTRONICS FOR IMAGING INC COM
Equities	6,079	59,270	ELECTRONICS FOR IMAGING INC COM
Equities	19,000	484,400	ELEKTA SER'B'NPV
Equities	67,180	2,250,530	ELI LILLY & CO COM
Equities	105,776	3,543,496	ELI LILLY & CO COM
Equities	76,300	2,556,050	ELI LILLY & CO COM
Equities	17,624	590,404	ELI LILLY & CO COM
Equities	68,100	2,281,350	ELI LILLY & CO COM
Equities	2,100	30,492	ELIZABETH ARDEN INC COM
Equities	2,800	40,656	ELIZABETH ARDEN INC COM
Equities	300	6,060	ELLIS PERRY INTL INC COM
Equities	2,400	48,480	ELLIS PERRY INTL INC COM
Equities	321	5,457	ELMIRA SVGS BK FSB ELMIRA N Y COM
Equities	1,400	8,302	ELOYALTY CORP COM NEW
Equities	1,402	8,314	ELOYALTY CORP COM NEW
Equities	12,000	188,631	ELPIDA MEMORY INC NPV
Equities	170	612	EMAGIN CORP COM NEW STK
Equities	16,900	309,270	EMC CORP COM
Equities	18,992	347,554	EMC CORP COM
Equities	144,700	2,648,010	EMC CORP COM
Equities	220,439	4,034,034	EMC CORP COM
Equities	16,250	297,375	EMC CORP COM
Equities	17,010	311,283	EMC CORP COM
Equities	33,024	604,339	EMC CORP COM
Equities	3,400,000	4,343,500	EMC CORP SR NT CONV 1.75 DUE 12-01-2013 BEO
Equities	1,400	30,702	EMC INS GROUP INC COM
Equities	2,400	52,632	EMC INS GROUP INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,200	74,144	EMCOR GROUP INC COM
Equities	7,800	180,726	EMCOR GROUP INC COM
Equities	6,400	5,696	EMCORE CORP COM
Equities	7,300	6,497	EMCORE CORP COM
Equities	1,300	63,739	EMERGENCY MED SVCS CORP CL A COM STK
Equities	2,317	113,603	EMERGENCY MED SVCS CORP CL A COM STK
Equities	2,400	39,216	EMERGENT BIOSOLUTIONS INC COM
Equities	1,956	78	EMERGING VISION INC COM
Equities	1,000	16,310	EMERITUS CORP COM STK
Equities	1,500	24,465	EMERITUS CORP COM STK
Equities	54,680	2,388,969	EMERSON ELECTRIC CO COM
Equities	86,032	3,758,738	EMERSON ELECTRIC CO COM
Equities	6,580	287,480	EMERSON ELECTRIC CO COM
Equities	27,000	1,179,630	EMERSON ELECTRIC CO COM
Equities	5,300	9,010	EMERSON RADIO CORP COM NEW COM NEW
Equities	3,700	11,618	EMISPHERE TECHNOLOGIES ASSOC INC COM
Equities	5,954	13,099	EMMIS COMMUNICATIONS CORP
Equities	1,500	28,155	EMPIRE DIST ELEC CO COM
Equities	4,723	88,651	EMPIRE DIST ELEC CO COM
Equities	12,100	19,723	EMPIRE RESORTS INC COM STOCK
Equities	2,600	38,298	EMPLOYERS HLDGS INC COM
Equities	7,700	113,421	EMPLOYERS HLDGS INC COM
Equities	2,200	33,044	EMS TECHNOLOGIES INC COM
Equities	5,200	47,736	EMULEX CORP COM NEW
Equities	10,128	92,975	EMULEX CORP COM NEW
Equities	508,661	-	ENBRIDGE ENERGY MGMT L L C COMFRACTIONAL SHARE CUSIP
Equities	27,700	1,292,397	ENBRIDGE INC COM NPV
Equities	4,800	145,632	ENCANA CORP COM NPV
Equities	500	-	ENCHIRA BIOTECHNOLOGY CORP COM STK PUR WT EXP 09-08-02
Equities	13,115	-	ENCOMPASS SVCS CORP COM
Equities	1,300	23,647	ENCORE WIRE CORP COM
Equities	2,650	48,204	ENCORE WIRE CORP COM
Equities	313	833	ENCORIUM GROUP INC COM NEW COM NEW
Equities	11,349	247,635	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	8,700	189,834	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	23,000	501,860	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	10,723	233,976	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	5,500	24,915	ENDOLOGIX INC COM
Equities	3,700	138,861	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	5,443	204,276	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	20,300	761,859	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1
Equities	1,925	6,353	ENDWAVE CORP COM NEW
Equities	145,800	623,281	ENEL EUR1
Equities	5,300	234,949	ENERGEN CORP COM
Equities	7,264	322,013	ENERGEN CORP COM
Equities	16,200	718,146	ENERGEN CORP COM
Equities	133,700	399,597	ENERGIAS DE PORTUGAL SA EUR1(REGD)
Equities	5,090	255,925	ENERGIZER HLDGS INC COM
Equities	7,628	383,536	ENERGIZER HLDGS INC COM
Equities	25,400	104,140	ENERGY CONVERSION DEVICES INC COM
Equities	10,100	41,410	ENERGY CONVERSION DEVICES INC COM
Equities	2,400	2,904	ENERGY FOCUS INC COM STK
Equities	817	9,976	ENERGY PARTNERS LTD COM STK
Equities	14,100	71,769	ENERGY SOLUTIONS INC COMMON
Equities	3,100	48,918	ENERGY XXI (BERMUDA) COM STK USD \$0.005
Equities	1,300	40,872	ENERNOC INC COM
Equities	3,600	76,932	ENERSYS COM
Equities	27,122	579,597	ENERSYS COM
Equities	1,800	3,708	ENGLOBAL CORP COM
Equities	2,200	33,022	ENNIS INC COM
Equities	3,200	48,032	ENNIS INC COM
Equities	2,000	56,300	ENPRO INDS INC COM
Equities	2,293	64,548	ENPRO INDS INC COM
Equities	13,400	526,352	ENSCO PLC SPON ADR
Equities	1,800	70,704	ENSCO PLC SPON ADR
Equities	39,835	469,331	ENSIGN ENERGY SVS COM NPV
Equities	18,046	212,616	ENSIGN ENERGY SVS COM NPV
Equities	1,000	66,440	ENSTAR GROUP LIMITED COM
Equities	5,900	23,423	ENTEGRIS INC COM
Equities	13,089	51,963	ENTEGRIS INC COM
Equities	1,600	14,112	ENTERCOMMUNICATIONS CORP CL A
Equities	4,800	42,336	ENTERCOMMUNICATIONS CORP CL A
Equities	17,658	1,264,666	ENTERGY CORP NEW COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	20,599	1,475,300	ENERGY CORP NEW COM
Equities	17,000	1,217,540	ENERGY CORP NEW COM
Equities	6,954	498,045	ENERGY CORP NEW COM
Equities	4,000,000	2,123,869	ENTERPRISE PARTNERS VI, LP
Equities	3,600	137,052	ENTMNT PPTYS TR COM SH BEN INT
Equities	5,362	204,131	ENTMNT PPTYS TR COM SH BEN INT
Equities	508	864	ENTORIAN TECHNOLOGIES INC COM NEW COM NEW
Equities	4,200	8,862	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	5,000	10,550	ENTRAVISION COMMUNICATIONS CORP CL A
Equities	2,030	12,870	ENTROPIC COMMUNICATIONS INC COM STK
Equities	1,200	7,608	ENTROPIC COMMUNICATIONS INC COM STK
Equities	1,500	4,800	ENVIRONMENTAL TECTONICS CORP COM
Equities	1,100	-	ENVISION DEV CORP COM ISIN# US29410N1028
Equities	2,800	11,396	ENZO BIOCHEM INC COM
Equities	6,212	25,283	ENZO BIOCHEM INC COM
Equities	4,500	47,925	ENZON PHARMACEUTICALS INC COM
Equities	2,725	268,058	EOG RESOURCES INC COM
Equities	3,371	331,605	EOG RESOURCES INC COM
Equities	16,900	1,662,453	EOG RESOURCES INC COM
Equities	27,747	2,729,472	EOG RESOURCES INC COM
Equities	7,404	728,331	EOG RESOURCES INC COM
Equities	27,925	2,746,982	EOG RESOURCES INC COM
Equities	43,200	4,249,584	EOG RESOURCES INC COM
Equities	29,400	2,892,078	EOG RESOURCES INC COM
Equities	461	705	EON COMMUNICATIONS CORP COM NEW STK
Equities	3,300	26,367	EPICOR SOFTWARE CORP COM
Equities	8,500	67,915	EPICOR SOFTWARE CORP COM
Equities	2,250	29,093	EPIQ SYS INC COM
Equities	5,437	70,300	EPIQ SYS INC COM
Equities	2,800	34,356	EPOCH HLDG CORP COM
Equities	1,800	22,086	EPOCH HLDG CORP COM
Equities	10,500	379,470	EQT CORP COM
Equities	17,681	638,991	EQT CORP COM
Equities	1,900	29,640	EQTY 1 INC COM
Equities	4,333	67,595	EQTY 1 INC COM
Equities	5,200	81,120	EQTY 1 INC COM
Equities	26,500	1,278,095	EQTY LIFESTYLE PPTYS INC REIT
Equities	1,800	86,814	EQTY LIFESTYLE PPTYS INC REIT
Equities	3,992	192,534	EQTY LIFESTYLE PPTYS INC REIT
Equities	142,800	5,946,192	EQTY RESDNTL EFF 5/15/02
Equities	107,000	4,455,480	EQTY RESDNTL EFF 5/15/02
Equities	21,380	890,263	EQTY RESDNTL EFF 5/15/02
Equities	31,864	1,326,817	EQTY RESDNTL EFF 5/15/02
Equities	30,100	1,253,364	EQTY RESDNTL EFF 5/15/02
Equities	42,400	1,765,536	EQTY RESDNTL EFF 5/15/02
Equities	18,600	774,504	EQTY RESDNTL EFF 5/15/02
Equities	9,381	263,231	EQUIFAX INC COM
Equities	13,759	386,078	EQUIFAX INC COM
Equities	2,867	232,858	EQUINIX INC COM NEW COM NEW
Equities	10,000	812,200	EQUINIX INC COM NEW COM NEW
Equities	4,851	393,998	EQUINIX INC COM NEW COM NEW
Equities	2,600	211,172	EQUINIX INC COM NEW COM NEW
Equities	21,300	1,729,986	EQUINIX INC COM NEW COM NEW
Equities	4,200	33,096	ERESEARCH TECH INC COM
Equities	6,625	52,205	ERESEARCH TECH INC COM
Equities	3,000	136,500	ERIE INDTY CO CL A
Equities	3,684	167,622	ERIE INDTY CO CL A
Equities	2,120	27,666	ESB FINL CORP COM
Equities	4,600	-	ESC EPRESENCE INC
Equities	6,500	-	ESC INDEVUS PHARMACEUTICALS INC COM STK
Equities	18,700	-	ESC INDEVUS PHARMACEUTICALS INC COM STK
Equities	2,100	-	ESC MOSSIMO, INC.
Equities	1,010	-	ESC MOSSIMO, INC.
Equities	2,400	11,784	ESCALADE INC COM
Equities	700	1,106	ESCALON MED CORP
Equities	1,900	48,925	ESCO TECHNOLOGIES INC
Equities	3,000	77,250	ESCO TECHNOLOGIES INC
Equities	2,750	-	ESCROW ELOQUENT INC
Equities	1,400	-	ESCROW FOR IGO CORP
Equities	1,600	-	ESCROW PETROCORP INC
Equities	1,400	790	ESCROW TRIPOS INC
Equities	456	257	ESCROW TRIPOS INC
Equities	400	7,552	ESPEY MFG & ELECTRS CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	58,640	319,664	ESPRIT HOLDINGS HKD0.10
Equities	45,145	246,098	ESPRIT HOLDINGS HKD0.10
Equities	700	0	ESQUIRE COMMUNICATIONS LTD COM PAR \$0.02
Equities	2,300	12	ESSENTIAL THERAPEUTICS INC COM
Equities	3,690	359,923	ESSEX PPTY TR REIT
Equities	3,364	328,125	ESSEX PPTY TR REIT
Equities	5,215,239	4,828,853	ESSEX WOODLANDS HEALTH VEN FD VII, LP
Equities	8,681,707	7,269,739	ESSEX WOODLANDS HEALTH VENT VI 6007782
Equities	3,585,154	3,447,548	ESSEX WOODLANDS HEALTH VENT VI 6007783
Equities	1,999,708	1,851,555	ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP
Equities	9,500	569,958	ESSILOR INTL EURO.18
Equities	1,500	71,175	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	27,600	1,309,620	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	3,300	156,585	ESTERLINE TECHNOLOGIES CORP COM STK
Equities	1,500	20,985	ETHAN ALLEN INTERIORS INC COM
Equities	3,175	44,418	ETHAN ALLEN INTERIORS INC COM
Equities	24,370	-	ETOYS INC COM
Equities	17,600	226,713	EURASIAN NATURAL ORD USD0.20
Equities	619	19,903	EUROCOMMERCIAL EURO.50
Equities	1,600	20,464	EURONET WORLDWIDE INC COM
Equities	4,900	62,671	EURONET WORLDWIDE INC COM
Equities	14,300	482,743	EUTELSAT COMMUNICA EUR1
Equities	4,675	104,767	EV3 INC COM
Equities	5,678	127,244	EV3 INC COM
Equities	900	21,015	EVERCORE PARTNERS INC CL A CL A
Equities	5,245	370,926	EVEREST RE GROUP COM
Equities	6,541	462,580	EVEREST RE GROUP COM
Equities	8,200	579,904	EVEREST RE GROUP COM
Equities	18,700	1,982	EVERGREEN ENERGY INC NEW COM STK
Equities	7,100	4,842	EVERGREEN SOLAR INC COM
Equities	39,900	27,212	EVERGREEN SOLAR INC COM
Equities	4,000	17,600	EXACT SCIENCES CORP COM
Equities	2,100	35,868	EXACTECH INC COM
Equities	3,400	23,562	EXAR CORP COM
Equities	7,900	54,747	EXAR CORP COM
Equities	2,000	10,240	EXCEL MARITIME CARRIERS COM STK
Equities	1,800	-	EXCELSIOR-HENDERSON MOTORCYCLE MFG CO COM
Equities	11,200	163,632	EXCO RES INC COM
Equities	20,500	299,505	EXCO RES INC COM
Equities	5,600	19,432	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	21,773	75,552	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	51,080	1,939,508	EXELON CORP COM
Equities	72,492	2,752,521	EXELON CORP COM
Equities	8,610	326,922	EXELON CORP COM
Equities	16,000	607,520	EXELON CORP COM
Equities	5,200	27,040	EXIDE TECHNOLOGIES COM NEW COM NEW
Equities	4,500	9	EXIDE TECHNOLOGIES
Equities	1,600	27,472	EXLSERVICE COM INC COM STK
Equities	15,600	292,968	EXPEDIA INC DEL COM
Equities	23,739	445,818	EXPEDIA INC DEL COM
Equities	81,200	1,524,936	EXPEDIA INC DEL COM
Equities	30,225	567,626	EXPEDIA INC DEL COM
Equities	16,100	555,611	EXPEDITORS INTL WASH INC COM
Equities	11,200	386,512	EXPEDITORS INTL WASH INC COM
Equities	24,385	841,526	EXPEDITORS INTL WASH INC COM
Equities	3,650	125,962	EXPEDITORS INTL WASH INC COM
Equities	4,142	142,940	EXPEDITORS INTL WASH INC COM
Equities	3,710	128,032	EXPEDITORS INTL WASH INC COM
Equities	182,228	1,597,620	EXPERIAN PLC ORD USD0.10
Equities	2,800	91,616	EXPONENT INC COM STK
Equities	500	8,185	EXPRESS INC COM
Equities	4,900	230,398	EXPRESS SCRIPTS INC COM
Equities	8,914	419,136	EXPRESS SCRIPTS INC COM
Equities	39,640	1,863,873	EXPRESS SCRIPTS INC COM
Equities	56,306	2,647,508	EXPRESS SCRIPTS INC COM
Equities	48,800	2,294,576	EXPRESS SCRIPTS INC COM
Equities	16,000	752,320	EXPRESS SCRIPTS INC COM
Equities	710	1,846	EXPRESSJET HLDGS INC COM NEW COM NEW
Equities	7,166	57,590	EXTENDICARE REAL I TRUST UNITS
Equities	4,745	122,468	EXTERRAN HLDGS INC COM STK
Equities	6,790	175,250	EXTERRAN HLDGS INC COM STK
Equities	13,669	352,797	EXTERRAN HLDGS INC COM STK
Equities	77,100	1,071,690	EXTRA SPACE STORAGE INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	69,950	972,305	EXTRA SPACE STORAGE INC COM
Equities	5,100	70,890	EXTRA SPACE STORAGE INC COM
Equities	10,598	147,312	EXTRA SPACE STORAGE INC COM
Equities	17,400	241,860	EXTRA SPACE STORAGE INC COM
Equities	16,850	234,215	EXTRA SPACE STORAGE INC COM
Equities	13,100	35,370	EXTREME NETWORKS INC COM
Equities	12,875	734,776	EXXON MOBIL CORP COM
Equities	13,529	772,100	EXXON MOBIL CORP COM
Equities	6,913	394,510	EXXON MOBIL CORP COM
Equities	7,367	420,435	EXXON MOBIL CORP COM
Equities	12,990	741,339	EXXON MOBIL CORP COM
Equities	329,558	18,807,848	EXXON MOBIL CORP COM
Equities	61,120	3,488,118	EXXON MOBIL CORP COM
Equities	45,111	2,574,504	EXXON MOBIL CORP COM
Equities	507,311	28,952,239	EXXON MOBIL CORP COM
Equities	4,200	239,694	EXXON MOBIL CORP COM
Equities	2,129	121,525	EXXON MOBIL CORP COM
Equities	6,050	345,274	EXXON MOBIL CORP COM
Equities	22,300	1,272,661	EXXON MOBIL CORP COM
Equities	30,430	1,736,640	EXXON MOBIL CORP COM
Equities	10,097	576,231	EXXON MOBIL CORP COM
Equities	91,058	5,196,680	EXXON MOBIL CORP COM
Equities	70,070	3,998,895	EXXON MOBIL CORP COM
Equities	3,200	59,360	EZCORP INC CL A NON VTG
Equities	3,500	64,925	EZCORP INC CL A NON VTG
Equities	1,900	380	EZENIA INC COM
Equities	5,500	44,165	F N B CORP PA COM
Equities	72,725	583,982	F N B CORP PA COM
Equities	9,852	79,112	F N B CORP PA COM
Equities	6,220	426,505	F5 NETWORKS INC COM STK
Equities	8,979	615,690	F5 NETWORKS INC COM STK
Equities	4,390	294,086	FACTSET RESH SYS INC COM STK
Equities	5,800	388,542	FACTSET RESH SYS INC COM STK
Equities	6,705	449,168	FACTSET RESH SYS INC COM STK
Equities	4,868	326,107	FACTSET RESH SYS INC COM STK
Equities	2,900	63,191	FAIR ISAAC CORPORATION COM
Equities	26,015	566,867	FAIR ISAAC CORPORATION COM
Equities	4,174	90,951	FAIR ISAAC CORPORATION COM
Equities	6,900	58,029	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	14,200	119,422	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	200	73,379	FAIRFAX FINL HLDGS SUB-VTG COM NPV
Equities	400	146,758	FAIRFAX FINL HLDGS SUB-VTG COM NPV
Equities	180	66,041	FAIRFAX FINL HLDGS SUB-VTG COM NPV
Equities	59,855	3,172	FAIRPOINT COMMUNICATIONS INC COM
Equities	2,900	7,656	FALCONSTOR SOFTWARE INC COM
Equities	4,000	10,560	FALCONSTOR SOFTWARE INC COM
Equities	8,900	335,441	FAMILY DLR STORES INC COM
Equities	12,313	464,077	FAMILY DLR STORES INC COM
Equities	3,600	135,684	FAMILY DLR STORES INC COM
Equities	1,200	9,984	FAMOUS DAVES AMER INC COM
Equities	4,300	492,734	FANUC LTD NPV
Equities	2,700	309,391	FANUC LTD NPV
Equities	2,100	240,637	FANUC LTD NPV
Equities	54,600	6,256,571	FANUC LTD NPV
Equities	1,000	5,050	FARMERS CAP BK CORP COM
Equities	1,100	20,581	FARO TECHNOLOGIES INC COM
Equities	2,600	48,646	FARO TECHNOLOGIES INC COM
Equities	1,200	183,343	FAST RETAILING CO LTD NPV
Equities	1,900	290,293	FAST RETAILING CO LTD NPV
Equities	9,970	500,394	FASTENAL CO COM
Equities	14,478	726,651	FASTENAL CO COM
Equities	6,000	301,140	FASTENAL CO COM
Equities	800	16,800	FBL FINL GROUP INC CL A CL A
Equities	14,435	303,135	FBL FINL GROUP INC CL A CL A
Equities	2,241	47,061	FBL FINL GROUP INC CL A CL A
Equities	56,400	23,293	FED HOME LN MTG CORP COM STK
Equities	74,200	30,645	FED HOME LN MTG CORP COM STK
Equities	1,083	379	FED MOGUL CORP WT PUR CL A EXP12-27-2014
Equities	4,800	62,496	FEDERAL MOGUL CORP COM STK
Equities	14,350	6,458	FEDERAL MOGUL CORP COM
Equities	43,100	3,028,637	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	7,180	504,539	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	6,799	477,766	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,300	653,511	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,300	19,932	FEDERAL SIGNAL CORP COM
Equities	5,487	33,141	FEDERAL SIGNAL CORP COM
Equities	4,224	296,145	FEDEX CORP COM
Equities	5,018	351,812	FEDEX CORP COM
Equities	20,654	1,448,052	FEDEX CORP COM
Equities	30,996	2,173,130	FEDEX CORP COM
Equities	29,400	2,061,234	FEDEX CORP COM
Equities	2,500	175,275	FEDEX CORP COM
Equities	5,300	371,583	FEDEX CORP COM
Equities	6,740	472,541	FEDEX CORP COM
Equities	22,364	463,158	FEDT INVESTORS INC CL B
Equities	5,900	122,189	FEDT INVESTORS INC CL B
Equities	10,980	227,396	FEDT INVESTORS INC CL B
Equities	1,700	33,507	FEI CO COM
Equities	4,100	80,811	FEI CO COM
Equities	3,100	15,469	FELCOR LODGING TR INC COM
Equities	7,840	39,122	FELCOR LODGING TR INC COM
Equities	2,100	15,477	FERRO CORP COM
Equities	5,046	37,189	FERRO CORP COM
Equities	1,400	4	FIBERMARK INC COM
Equities	1,135	7,446	FID SOUTHN CORP NEW COM STK
Equities	1	1	FIDELITY BELMONT II, LP
Equities	13,100	170,169	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	27,141	352,562	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	22,364	599,802	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	34,675	929,984	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	5,000	134,100	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	1,100	19,536	FINANCIAL INSTNS INC COM
Equities	5,945	88,581	FINISAR CORPORATION COMMON STOCK
Equities	5,708	85,049	FINISAR CORPORATION COMMON STOCK
Equities	4,950	73,755	FINISAR CORPORATION COMMON STOCK
Equities	2,173	30,270	FINISH LINE INC CL A
Equities	5,355	74,595	FINISH LINE INC CL A
Equities	12,750	102	FINOVA GROUP INC COM
Equities	4,200	7,182	FIRST ACCEP CORP COM STK
Equities	40,435	512,716	FIRST AMERN FINL CORP COM STK
Equities	6,112	77,500	FIRST AMERN FINL CORP COM STK
Equities	10,824	137,248	FIRST AMERN FINL CORP COM STK
Equities	2,400	34,776	FIRST BANCORP N C COM
Equities	1,758	25,473	FIRST BANCORP N C COM
Equities	1,600	7,248	FIRST BUSEY CORP COM
Equities	4,200	19,026	FIRST BUSEY CORP COM
Equities	7,920	101,436	FIRST CAP RLTY INC COM STK 144A
Equities	2,300	50,140	FIRST CASH FINANCIAL SERVICES INC
Equities	3,000	65,400	FIRST CASH FINANCIAL SERVICES INC
Equities	4,400	95,920	FIRST CASH FINANCIAL SERVICES INC
Equities	1,600	14,304	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	4,600	68,770	FIRST FINL BANCORP OHIO COM
Equities	9,275	138,661	FIRST FINL BANCORP OHIO COM
Equities	1,500	72,135	FIRST FINL BANKSHARES INC COM
Equities	3,233	155,475	FIRST FINL BANKSHARES INC COM
Equities	1,500	38,715	FIRST FINL CORP IND COM
Equities	3,000	77,430	FIRST FINL CORP IND COM
Equities	1,170	8,471	FIRST FINL SVC CORP COM
Equities	1,800	46,278	FIRST LONG IS CORP COM
Equities	742	2,923	FIRST M&F CORP COM
Equities	4,000	9,400	FIRST MARBLEHEAD CORP COM
Equities	7,800	18,330	FIRST MARBLEHEAD CORP COM
Equities	2,200	18,656	FIRST MERCHANTS CORP COM
Equities	2,597	22,023	FIRST MERCHANTS CORP COM
Equities	3,000	36,480	FIRST MIDWEST BANCORP INC DEL COM
Equities	5,525	67,184	FIRST MIDWEST BANCORP INC DEL COM
Equities	1,300	26	FIRST REGL BANCORP COM STK
Equities	335,003	33,000	FIRST RESERVE FUND VIII, LP
Equities	3,130,783	5,474,000	FIRST RESERVE FUND X, LP 6-008654
Equities	6,391,610	8,821,000	FIRST RESERVE FUND X, LP 6-008656
Equities	7,529,155	7,885,745	FIRST RESERVE FUND XI, LP 6-014733
Equities	13,778,360	14,408,153	FIRST RESERVE FUND XI, LP 6-014764
Equities	3,990	454,182	FIRST SOLAR INC COM
Equities	5,433	618,438	FIRST SOLAR INC COM
Equities	700	79,681	FIRST SOLAR INC COM
Equities	337	3,576	FIRST SOUTH BANCORP INC VA COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,300	713	FIRST ST BANCORPORATION COM
Equities	2,300	713	FIRST ST BANCORPORATION COM
Equities	400	1,560	FIRST UTD CORP COM
Equities	1,200	7,992	FIRSTCITY FINL CORP COM STK
Equities	21,770	766,957	FIRSTENERGY CORP COM
Equities	31,799	1,120,279	FIRSTENERGY CORP COM
Equities	4,370	153,955	FIRSTENERGY CORP COM
Equities	4,500	158,535	FIRSTENERGY CORP COM
Equities	7,966	136,458	FIRSTMERIT CORP COM
Equities	11,083	189,852	FIRSTMERIT CORP COM
Equities	15,450	705,447	FISERV INC COM
Equities	19,648	897,128	FISERV INC COM
Equities	13,100	598,146	FISERV INC COM
Equities	16,686	761,883	FISERV INC COM
Equities	3,700	168,942	FISERV INC COM
Equities	700	11,788	FISHER COMMUNICATIONS INC COM
Equities	165,758	95,205	FKP PROPERTY GROUP ORD
Equities	2,300	14,536	FL TECH INC COM
Equities	410	1,287	FLAGSTAR BANCORP INC COM NEW COM NEW
Equities	635	1,994	FLAGSTAR BANCORP INC COM NEW COM NEW
Equities	2,500	27,050	FLAGSTONE REINSURANCE HOLDINGS S A
Equities	9,880	53,333	FLETCHER BUILDING NPV
Equities	15,690	84,695	FLETCHER BUILDING NPV
Equities	1,300	14,300	FLEXSTEEL INDS INC COM
Equities	22,300	313,238	FLIGHT CENTRE LTD NPV
Equities	9,600	279,264	FLIR SYS INC COM
Equities	17,377	505,497	FLIR SYS INC COM
Equities	12	0	FLO CORP COM STK
Equities	1,800	2,178	FLOTEK INDS INC DEL COM
Equities	2,300	2,783	FLOTEK INDS INC DEL COM
Equities	3,000	7,080	FLOW INTL CORP COM
Equities	5,500	134,365	FLOWERS FOODS INC COM
Equities	9,685	236,605	FLOWERS FOODS INC COM
Equities	5,790	490,992	FLOWSERVE CORP COM
Equities	7,255	615,224	FLOWSERVE CORP COM
Equities	10,600	898,880	FLOWSERVE CORP COM
Equities	5,692	482,682	FLOWSERVE CORP COM
Equities	1,600	135,680	FLOWSERVE CORP COM
Equities	1,000	65,199	FLSMIDTH & CO A/S SER'B'DKK20
Equities	4,160	176,800	FLUOR CORP NEW COM
Equities	13,798	586,415	FLUOR CORP NEW COM
Equities	18,708	795,090	FLUOR CORP NEW COM
Equities	44,100	1,874,250	FLUOR CORP NEW COM
Equities	3,630	154,275	FLUOR CORP NEW COM
Equities	5,682	241,485	FLUOR CORP NEW COM
Equities	4,475	54,729	FLUSHING FINL CORP COM
Equities	4,890	280,833	FMC CORP COM (NEW)
Equities	8,300	476,669	FMC CORP COM (NEW)
Equities	7,746	444,853	FMC CORP COM (NEW)
Equities	15,900	913,137	FMC CORP COM (NEW)
Equities	11,680	615,069	FMC TECHNOLOGIES INC COM
Equities	23,350	1,229,611	FMC TECHNOLOGIES INC COM
Equities	24,913	1,311,919	FMC TECHNOLOGIES INC COM
Equities	2,000	30,180	FMR BROS CO DEL
Equities	2,760	41,648	FMR BROS CO DEL
Equities	63,500	21,749	FNMA COM STK
Equities	112,400	38,497	FNMA COM STK
Equities	351	-	FOCAL COMMUNICATIONS CORP COM NEW
Equities	6,341	136,973	FOM CONST Y CONTRA EUR1
Equities	4,272	92,280	FOM CONST Y CONTRA EUR1
Equities	50,725	220,074	FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)
Equities	156	243	FONAR CORP COM NEW STK
Equities	350	700	FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01
Equities	8,900	112,318	FOOT LOCKER INC COM
Equities	13,252	167,240	FOOT LOCKER INC COM
Equities	70,600	890,972	FOOT LOCKER INC COM
Equities	5,991	24,563	FORCE PROTN INC COM NEW
Equities	36,110	363,989	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	238,000	2,399,040	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	367,749	3,706,910	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	25,050	252,504	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	36,000	362,880	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	102,400	1,159,168	FOREST CY ENTERPRISES INC CL A

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,400	106,408	FOREST CY ENTERPRISES INC CL A
Equities	15,356	173,830	FOREST CY ENTERPRISES INC CL A
Equities	65,100	736,932	FOREST CY ENTERPRISES INC CL A
Equities	16,855	462,333	FOREST LABORATORIES INC
Equities	20,400	559,572	FOREST LABORATORIES INC
Equities	30,519	837,136	FOREST LABORATORIES INC
Equities	54,800	1,503,164	FOREST LABORATORIES INC
Equities	11,660	319,834	FOREST LABORATORIES INC
Equities	2,200	60,346	FOREST LABORATORIES INC
Equities	22,300	611,689	FOREST LABORATORIES INC
Equities	9,345	255,679	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	5,400	147,744	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	10,738	293,792	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	2,066	37,105	FORESTAR GROUP INC
Equities	4,160	74,714	FORESTAR GROUP INC
Equities	3,200	34,560	FORMFACTOR INC COM STK
Equities	20,400	220,320	FORMFACTOR INC COM STK
Equities	4,800	51,840	FORMFACTOR INC COM STK
Equities	1,200	36,312	FORRESTER RESH INC COM
Equities	1,513	45,783	FORRESTER RESH INC COM
Equities	2,240	36,826	FORTINET INC COM
Equities	700	11,508	FORTINET INC COM
Equities	4,384	72,073	FORTINET INC COM
Equities	1,282,307	3,021,247	FORTRESS INVESTMENT FUND II, LLC
Equities	10,158,099	9,020,321	FORTRESS INVESTMENT FUND III, LP
Equities	106,606	835,701	FORTRESS INVESTMENT FUND, LP
Equities	16,300	360,983	FORTUM OYJ EUR3.40
Equities	14,090	552,046	FORTUNE BRANDS INC COM STK
Equities	16,593	650,114	FORTUNE BRANDS INC COM STK
Equities	8,200	321,276	FORTUNE BRANDS INC COM STK
Equities	1,500	40,875	FORWARD AIR CORP COM
Equities	18,975	517,069	FORWARD AIR CORP COM
Equities	3,250	88,563	FORWARD AIR CORP COM
Equities	3,700	128,390	FOSSIL INC COM
Equities	4,777	165,762	FOSSIL INC COM
Equities	5,900	204,730	FOSSIL INC COM
Equities	2,500	65,488	FOSTER ELECTRIC CO NPV
Equities	1,300	33,696	FOSTER L B CO CL A
Equities	4,400	92,664	FOSTER WHEELER LTD (BM) COM STK
Equities	82,700	394,667	FOSTERS GROUP LTD NPV
Equities	706,598	3,372,078	FOSTERS GROUP LTD NPV
Equities	4,200,541	3,725,330	FP GP SLITTER, LLC
Equities	3,000	76,950	FPIC INS GROUP INC COM
Equities	75,000	-	FR CUSIP NATL PENN BANCSHARES INC
Equities	102,915	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	656,854	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	100,740	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	98,359	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	54,237	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	59,724	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	86,050	-	FRACTIONAL MARRIOTT INTERNATIONAL
Equities	8,232	-	FRACTIONAL MARRIOTT INTERNATIONAL
Equities	82,034	-	FRACTIONAL MARRIOTT INTERNATIONAL
Equities	9,035	-	FRACTIONAL MARRIOTT INTERNATIONAL
Equities	37,732	-	FRACTIONAL MARRIOTT INTERNATIONAL
Equities	240,022	4,199,832	FRANCE TELECOM EUR4
Equities	9,641,341	11,154,453	FRANCISCO PARTNERS II, LP
Equities	4,191,252	2,569,726	FRANCISCO PARTNERS, LP
Equities	4,023	26,150	FRANKLIN COVEY CO COM
Equities	1,700	48,994	FRANKLIN ELEC INC COM
Equities	17,256	497,318	FRANKLIN ELEC INC COM
Equities	2,048	59,023	FRANKLIN ELEC INC COM
Equities	3,200	37,792	FRANKLIN STR PPTYS CORP COM
Equities	8,380	98,968	FRANKLIN STR PPTYS CORP COM
Equities	100,000	368,885	FRASER & NEAVE LTD NPV
Equities	93,800	87,343	FRASERS CENTREPOIN TRUST
Equities	1,001	751	FREDERICKS HOLLYWOOD GROUP INC COM STK
Equities	3,400	37,604	FREDS INC CL A
Equities	4,230	46,784	FREDS INC CL A
Equities	5,100	56,406	FREDS INC CL A
Equities	6,790	401,493	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	34,807	2,058,138	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	46,116	2,726,839	FREEPORT-MCMORAN COPPER & GOLD INC

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,540	150,190	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	11,493	679,581	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	10,200	603,126	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	1,000	22,620	FREIGHTCAR AMER INC COM
Equities	1,700	38,454	FREIGHTCAR AMER INC COM
Equities	1,700	7,905	FREQUENCY ELECTRS INC COM
Equities	7,000	380,056	FRESENIUS MEDICAL CARE NPV
Equities	8,300	450,638	FRESENIUS MEDICAL CARE NPV
Equities	8,509	461,985	FRESENIUS MEDICAL CARE NPV
Equities	3,089	167,713	FRESENIUS MEDICAL CARE NPV
Equities	4,700	255,180	FRESENIUS MEDICAL CARE NPV
Equities	2,500	50,600	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1,116	22,588	FRESH DEL MONTE PRODUCE INC COM STK
Equities	1,102	6,138	FRIEDMAN IND INC COM
Equities	1,200	24,144	FRISCHS RESTAURANTS INC COM
Equities	2,330	200,823	FRKLN RES INC COM
Equities	13,590	1,171,322	FRKLN RES INC COM
Equities	17,023	1,467,212	FRKLN RES INC COM
Equities	21,800	1,878,942	FRKLN RES INC COM
Equities	2,520	217,199	FRKLN RES INC COM
Equities	5,000	430,950	FRKLN RES INC COM
Equities	12,600	1,085,994	FRKLN RES INC COM
Equities	32,464	230,819	FRONTIER COMMUNICATIONS CORP COM
Equities	21,300	151,443	FRONTIER COMMUNICATIONS CORP COM
Equities	34,228	243,361	FRONTIER COMMUNICATIONS CORP COM
Equities	220	66	FRONTIER FINL CORP WASH COM NEW COM NEW
Equities	6,500	87,425	FRONTIER OIL CORP COM
Equities	11,900	160,055	FRONTIER OIL CORP COM
Equities	24	165,442	FRONTIER R/EST INV FRONTIER R/EST INVEST(REIT)
Equities	2,300	8,050	FROZEN FOOD EXPRESS INDS INC COM
Equities	5,900	24,721	FSI INTL INC COM
Equities	3,500	152,565	FTI CONSULTING INC COM
Equities	21,229	925,372	FTI CONSULTING INC COM
Equities	4,953	215,901	FTI CONSULTING INC COM
Equities	1,000	25,950	FUEL SYS SOLUTIONS INC COM STK
Equities	1,062	27,559	FUEL SYS SOLUTIONS INC COM STK
Equities	6,500	7,670	FUELCELL ENERGY INC COM
Equities	7,400	8,732	FUELCELL ENERGY INC COM
Equities	17,400	815,445	FUGRO NV EUR0.05
Equities	6,923	324,444	FUGRO NV EUR0.05
Equities	4,872	228,325	FUGRO NV EUR0.05
Equities	63,000	341,734	FUJI HEAVY INDUSTRIES NPV
Equities	98	141,867	FUJI MEDIA HOLDINGS INC NPV
Equities	10,800	315,859	FUJIFILM HOLDINGS CORP NPV
Equities	32,200	243,802	FUJITSU FRONTECH NPV
Equities	85,000	538,874	FUJITSU Y50
Equities	37,000	234,569	FUJITSU Y50
Equities	1,400	4,340	FULL HOUSE RESORTS INC COM
Equities	3,000	56,970	FULLER H B CO COM
Equities	6,100	115,839	FULLER H B CO COM
Equities	9,900	95,535	FULTON FINL CORP PA COM
Equities	19,918	192,209	FULTON FINL CORP PA COM
Equities	575	5,842	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	1,142	11,603	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	6,500	25,805	FURMANITE CORP COM STK
Equities	3,100	16,182	FURNITURE BRANDS INTL INC COM
Equities	4,150	21,663	FURNITURE BRANDS INTL INC COM
Equities	(47)	(5,288)	FUT CALL JUL 10 S&P 500 OPT 1145
Equities	(24)	(4,381,345)	FUT DAX INDEX FUTURE SEP10 - LIAB
Equities	24	4,381,345	FUT DAX INDEX FUTURE SEP10
Equities	(101)	(7,374,733)	FUT FTSE 100 IDX FUT SEP10 - LIAB
Equities	101	7,374,733	FUT FTSE 100 IDX FUT SEP10
Equities	56	4,342,025	FUT JUL 10 AEX INDEX
Equities	(56)	(4,342,025)	FUT JUL 10 AEX INDEX
Equities	22	2,836,327	FUT JUL 10 HKE HANG SENG
Equities	(22)	(2,836,327)	FUT JUL 10 HKE HANG SENG
Equities	26	1,096,187	FUT JUL 10 MNP CAC40
Equities	(26)	(1,096,187)	FUT JUL 10 MNP CAC40
Equities	2	225,455	FUT JUL 10 MRV IBEX 35+
Equities	(2)	(225,455)	FUT JUL 10 MRV IBEX 35+
Equities	162	2,098,381	FUT JUL 10 OMX INDEX FUT
Equities	(162)	(2,098,381)	FUT JUL 10 OMX INDEX FUT
Equities	(47)	(364,250)	FUT PUT JUL 10 S&P 500 OPT 1035

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	(95)	(11,786,383)	FUT S&P/TSX 60 IX FUT SEP10 - LIAB
Equities	95	11,786,383	FUT S&P/TSX 60 IX FUT SEP10
Equities	2,007	113,415,570	FUT SEP 10 ICEUS MINRUS1K
Equities	(2,007)	(113,415,570)	FUT SEP 10 ICEUS MINRUS1K
Equities	17	1,033,260	FUT SEP 10 ICEUS SM RUS2
Equities	125	7,597,500	FUT SEP 10 ICEUS SM RUS2
Equities	(125)	(7,597,500)	FUT SEP 10 ICEUS SM RUS2
Equities	9	639,000	FUT SEP 10 IMM EMINI MDCP
Equities	155	11,005,000	FUT SEP 10 IMM EMINI MDCP
Equities	(155)	(11,005,000)	FUT SEP 10 IMM EMINI MDCP
Equities	99	17,206,200	FUT SEP 10 IMM NASDAQ 100
Equities	(99)	(17,206,200)	FUT SEP 10 IMM NASDAQ 100
Equities	30	7,699,500	FUT SEP 10 S&P 500
Equities	54	13,859,100	FUT SEP 10 S&P 500
Equities	(54)	(13,859,100)	FUT SEP 10 S&P 500
Equities	(80)	(7,199,797)	FUT SPI 200 FUTURES SEP10 - LIAB
Equities	80	7,199,797	FUT SPI 200 FUTURES SEP10
Equities	(132)	(12,507,854)	FUT TOPIX INDX FUTR SEP10 - LIAB
Equities	132	12,507,854	FUT TOPIX INDX FUTR SEP10
Equities	4,800	14,928	FWD INDS INC N Y COM NEW
Equities	2,800	10,136	FX ENERGY INC COM
Equities	860	69	FX REAL ESTATE & ENTMT INC COM STK
Equities	2,000	41,300	G & K SVCS INC CL A CL A
Equities	4,041	83,447	G & K SVCS INC CL A CL A
Equities	2,200	13,354	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	1,800	10,926	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	350	2,433	GAINSCO INC COM PAR \$.10 COM PAR \$.10
Equities	180	69,940	GALENICA AG CHF0.10 (REGD)
Equities	1,700	17	GALEY & LORD INC COM
Equities	5,800	141,404	GALLAGHER ARTHUR J & CO COM
Equities	11,343	276,542	GALLAGHER ARTHUR J & CO COM
Equities	101,600	1,530,733	GALP ENERGIA EUR1
Equities	700	26,040	GAMCO INVS INC COM
Equities	13,978	519,982	GAMCO INVS INC COM
Equities	1,300	48,360	GAMCO INVS INC COM
Equities	11,280	211,951	GAMESTOP CORP NEW CL A
Equities	17,157	322,380	GAMESTOP CORP NEW CL A
Equities	1,400	1,008	GAMETECH INTL INC COM
Equities	500	3,190	GAMING PARTNERS INTL CORP COM
Equities	16,600	223,436	GANNETT INC COM
Equities	26,855	361,468	GANNETT INC COM
Equities	16,653	324,067	GAP INC COM
Equities	22,400	435,904	GAP INC COM
Equities	37,500	729,750	GAP INC COM
Equities	38,886	756,722	GAP INC COM
Equities	25,500	496,230	GAP INC COM
Equities	179,500	3,493,070	GAP INC COM
Equities	32,300	234,047	GARDA WORLD SEC CO CLASS 'A' COM NPV
Equities	1,125	50,164	GARDNER DENVER INC COM
Equities	4,500	200,655	GARDNER DENVER INC COM
Equities	6,200	276,458	GARDNER DENVER INC COM
Equities	14,746	430,288	GARMIN LTD COMMON STOCK
Equities	6,800	198,424	GARMIN LTD COMMON STOCK
Equities	13,676	399,066	GARMIN LTD COMMON STOCK
Equities	6,500	151,125	GARTNER INC COM
Equities	6,894	160,286	GARTNER INC COM
Equities	33,100	482,476	GAS NATURAL SDG EUR1
Equities	31,800	11,321	GASCO ENERGY INC COM
Equities	1	1	GATEWAY VENTURE PARTNERS III, LP
Equities	4,100	109,388	GATX CORP COM
Equities	3,217	85,830	GATX CORP COM
Equities	2,400	53,016	GAYLORD ENTMT CO NEW COM
Equities	3,132	69,186	GAYLORD ENTMT CO NEW COM
Equities	21,350	429,279	GEA GROUP AG NPV
Equities	863	134,850	GEBERIT CHF0.10(REGD)
Equities	1,370	214,072	GEBERIT CHF0.10(REGD)
Equities	3,350	305,253	GEKINA EUR7.50
Equities	10,700	13,268	GEEKNET INC COM
Equities	7,200	274,191	GEMALTO EUR1
Equities	2,300	17,457	GEN COMMUNICATION INC CL A
Equities	4,400	33,396	GEN COMMUNICATION INC CL A
Equities	1,742	10,522	GEN MARITIME CORPORATION COM USD0.01
Equities	5,360	32,374	GEN MARITIME CORPORATION COM USD0.01

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,100	55	GENAERA CORP COM NEW STK
Equities	2,000	29,980	GENCO SHIPPING & TRADING LTD COM STK
Equities	2,866	42,961	GENCO SHIPPING & TRADING LTD COM STK
Equities	3,500	15,330	GENCORP INC COM
Equities	8,729	38,233	GENCORP INC COM
Equities	8,400	223,860	GENERAL CABLE CORP DEL NEW COM
Equities	4,100	109,265	GENERAL CABLE CORP DEL NEW COM
Equities	8,915	237,585	GENERAL CABLE CORP DEL NEW COM
Equities	8,129	476,034	GENERAL DYNAMICS CORP COM
Equities	3,800	222,528	GENERAL DYNAMICS CORP COM
Equities	25,846	1,513,542	GENERAL DYNAMICS CORP COM
Equities	34,369	2,012,649	GENERAL DYNAMICS CORP COM
Equities	30,400	1,780,224	GENERAL DYNAMICS CORP COM
Equities	3,710	217,258	GENERAL DYNAMICS CORP COM
Equities	4,453	260,768	GENERAL DYNAMICS CORP COM
Equities	52,800	761,376	GENERAL ELECTRIC CO
Equities	814,600	11,746,532	GENERAL ELECTRIC CO
Equities	1,151,085	16,598,646	GENERAL ELECTRIC CO
Equities	40,000	576,800	GENERAL ELECTRIC CO
Equities	66,320	956,334	GENERAL ELECTRIC CO
Equities	199,816	2,881,347	GENERAL ELECTRIC CO
Equities	690	186	GENERAL EMPLOYMENT ENTERPRISES INC COM
Equities	18,962	251,436	GENERAL GROWTH PPTYS INC COM
Equities	9,738	345,894	GENERAL MILLS INC COM
Equities	52,220	1,854,854	GENERAL MILLS INC COM
Equities	68,105	2,419,090	GENERAL MILLS INC COM
Equities	8,600	305,472	GENERAL MILLS INC COM
Equities	43,360	1,540,147	GENERAL MILLS INC COM
Equities	29,800	204,726	GENERAL MTRS CORP SR DEB CONV SER B
Equities	44,000	302,280	GENERAL MTRS CORP SR DEB CONV SER C
Equities	1,200	31,572	GENESCO INC COM
Equities	25,079	659,828	GENESCO INC COM
Equities	2,200	57,882	GENESCO INC COM
Equities	2,100	78,351	GENESEE & WYO INC CL A CL A
Equities	4,050	151,106	GENESEE & WYO INC CL A CL A
Equities	1,900	24,567	GENOMIC HEALTH INC COM
Equities	2,257	38,820	GENOPTIX INC COM
Equities	6,900	107,157	GENPACT LIMITED COM STK USD0.01
Equities	12,916	200,585	GENPACT LIMITED COM STK USD0.01
Equities	4,300	195,306	GEN-PROBE INC NEW COM
Equities	5,323	241,771	GEN-PROBE INC NEW COM
Equities	3,122,128	3,616,159	GENSTAR CAPITAL PARTNERS IV 6-008704
Equities	5,655,692	6,808,061	GENSTAR CAPITAL PARTNERS IV 6-008709
Equities	6	0	GENTA INC COM PAR \$0.001 2009 COM PAR \$0.001 2009
Equities	4,880	-	GENTEK INC COM
Equities	8,000	143,840	GENTEX CORP COM
Equities	17,559	315,711	GENTEX CORP COM
Equities	2,600	70,226	GENTIVA HEALTH SVCS INC COM
Equities	4,452	120,249	GENTIVA HEALTH SVCS INC COM
Equities	5,800	156,658	GENTIVA HEALTH SVCS INC COM
Equities	12,780	504,171	GENUINE PARTS CO COM
Equities	17,056	672,859	GENUINE PARTS CO COM
Equities	2,000	78,900	GENUINE PARTS CO COM
Equities	2,070	4	GENUITY INC CL A WORTHLESS EFF 2/23/04
Equities	7,593	3,494	GENVEC INC COM
Equities	14,670	191,737	GENWORTH FINL INC COM CL A COM CL A
Equities	31,100	406,477	GENWORTH FINL INC COM CL A COM CL A
Equities	54,901	717,556	GENWORTH FINL INC COM CL A COM CL A
Equities	21,600	1,096,632	GENZYME CORP COM
Equities	28,440	1,443,899	GENZYME CORP COM
Equities	5,800	294,466	GENZYME CORP COM
Equities	246	300,793	GEO CORPORATION NPV
Equities	2,400	49,800	GEO GROUP INC COM STK
Equities	5,408	112,216	GEO GROUP INC COM STK
Equities	100,000	-	GEO GROUP INC
Equities	800	24,912	GEOEYE INC COM STK
Equities	2,397	74,643	GEOEYE INC COM STK
Equities	800	3,064	GEOKINETICS INC COM PAR \$0.01 COM PAR \$0.01
Equities	900	12,537	GEORESOURCES INC COM
Equities	3,643	1,198,455	GEORGE FISCHER AG CHF20.00(REGD)
Equities	80	1,067	GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	255	3,402	GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	4,727	25,289	GERBER SCIENTIFIC INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description	
Equities	18,900	94,878	GERON CORP COM	
Equities	1,100	24,651	GETTY RLTY CORP NEW COM	
Equities	4,400	98,604	GETTY RLTY CORP NEW COM	
Equities	3,200	17,856	GFI GROUP INC COM STK	
Equities	7,400	41,292	GFI GROUP INC COM STK	
Equities	32,000	178,560	GFI GROUP INC COM STK	
Equities	15,352,156	17,632,264	GGC INVESTMENT FUND II, LP	
Equities	479	7,329	GGERMAN AMERN BANCORP INC COM STK	
Equities	2,400	24,240	GIBALTAR INDS INC COM	
Equities	3,150	31,815	GIBALTAR INDS INC COM	
Equities	600	1,380	GIGA TRONICS INC COM	
Equities	1,010	23,119	G-III APPAREL GROUP LTD COM	
Equities	600	13,734	G-III APPAREL GROUP LTD COM	
Equities	1,950	44,636	G-III APPAREL GROUP LTD COM	
Equities	69,970	2,398,572	GILEAD SCIENCES INC	
Equities	96,384	3,304,044	GILEAD SCIENCES INC	
Equities	6,850	234,818	GILEAD SCIENCES INC	
Equities	19,951	683,920	GILEAD SCIENCES INC	
Equities	111,400	3,818,792	GILEAD SCIENCES INC	
Equities	510	435,819	GIVAUDAN AG CHF10	
Equities	3,453,777	6,009,449	GKN ORD GBP0.10	
Equities	3,500	51,345	GLACIER BANCORP INC NEW COM	
Equities	9,440	138,485	GLACIER BANCORP INC NEW COM	
Equities	1,400	22,876	GLADSTONE COML CORP COM STK	
Equities	3,300	35,805	GLATFELTER	
Equities	56,812	616,410	GLATFELTER	
Equities	5,081	55,129	GLATFELTER	
Equities	-	-	GLAXOSMITHKLINE ORD GBP0.25	
Equities	335,982	5,745,434	GLAXOSMITHKLINE ORD GBP0.25	
Equities	14,700	251,376	GLAXOSMITHKLINE ORD GBP0.25	
Equities	19,750	337,733	GLAXOSMITHKLINE ORD GBP0.25	
Equities	6,667	114,009	GLAXOSMITHKLINE ORD GBP0.25	
Equities	2,236	5,702	GLEACHER & CO INC COM	
Equities	22,800	99,864	GLG PARTNERS INC COM STK	
Equities	91,150	545,077	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	1,800	10,764	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	57,743	345,303	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	7,012	41,932	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	24,700	147,706	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	2,300	16,583	GLOBAL CASH ACCESS HLDGS INC COM	
Equities	4,436	31,984	GLOBAL CASH ACCESS HLDGS INC COM	
Equities	1,200	12,684	GLOBAL CROSSING LTD COM USD0.01	
Equities	7,000	73,990	GLOBAL CROSSING LTD COM USD0.01	
Equities	9,000	40,410	GLOBAL INDS LTD COM	
Equities	38,800	174,212	GLOBAL INDS LTD COM	
Equities	4,900	179,046	GLOBAL PMTS INC COM	
Equities	12,000	438,480	GLOBAL PMTS INC COM	
Equities	9,061	331,089	GLOBAL PMTS INC COM	
Equities	38,500	-	GLOBAL TELESYSTEMS INC CDT-COM	
Equities	3,200	4,928	GLOBALSTAR INC COM	
Equities	2,100	21,693	GLOBE SPECIALTY METALS INC COM STK	
Equities	2,600	21,450	GLOBECOMM SYS INC COM	
Equities	1,900	12,331	GMX RES INC COM STK	
Equities	50,421	327,232	GMX RES INC COM STK	
Equities	6,700	43,483	GMX RES INC COM STK	
Equities	215,500	9,449,675	GOLDCORP INC NEW COM	
Equities	3,590,000	4,173,375	GOLDCORP INC NEW SR NT CONV 2% DUE	08-01-2014 REG
Equities	200	600	GOLDEN ENTERPRISES INC COM	
Equities	1,884	247,313	GOLDMAN SACHS GROUP INC COM	
Equities	5,300	695,731	GOLDMAN SACHS GROUP INC COM	
Equities	39,999	5,250,669	GOLDMAN SACHS GROUP INC COM	
Equities	46,271	6,073,994	GOLDMAN SACHS GROUP INC COM	
Equities	13,800	1,811,526	GOLDMAN SACHS GROUP INC COM	
Equities	4,130	542,145	GOLDMAN SACHS GROUP INC COM	
Equities	10,316	1,354,181	GOLDMAN SACHS GROUP INC COM	
Equities	18,415	2,417,337	GOLDMAN SACHS GROUP INC COM	
Equities	66,400	8,716,328	GOLDMAN SACHS GROUP INC COM	
Equities	12,568,000	3,841,179	GOME ELEC HKD	
Equities	350,000	106,971	GOME ELEC HKD	
Equities	1,441,839	773,334	GOODMAN GROUP NPV (STAPLED UNITS)	
Equities	668,948	358,792	GOODMAN GROUP NPV (STAPLED UNITS)	
Equities	9,290	615,463	GOODRICH CORPORATION	
Equities	13,616	902,060	GOODRICH CORPORATION	

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,700	112,625	GOODRICH CORPORATION
Equities	2,200	26,400	GOODRICH PETE CORP COM NEW
Equities	6,300	75,600	GOODRICH PETE CORP COM NEW
Equities	1,000	444,950	GOOGLE INC CL A CL A
Equities	17,480	7,777,726	GOOGLE INC CL A CL A
Equities	24,923	11,089,489	GOOGLE INC CL A CL A
Equities	600	266,970	GOOGLE INC CL A CL A
Equities	700	311,465	GOOGLE INC CL A CL A
Equities	1,400	622,930	GOOGLE INC CL A CL A
Equities	1,650	734,168	GOOGLE INC CL A CL A
Equities	5,430	2,416,079	GOOGLE INC CL A CL A
Equities	1,650	734,168	GOOGLE INC CL A CL A
Equities	26,000	11,568,700	GOOGLE INC CL A CL A
Equities	3,320	83,166	GORMAN RUPP CO COM
Equities	1,500	38,280	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	3,200	23,232	GP STRATEGIES CORP COM STK
Equities	24,752	58,977	GPO MEXICO SA SER'B'COM NPV
Equities	39,275	93,582	GPO MEXICO SA SER'B'COM NPV
Equities	267,380	634,617	GPT GROUP NPV (STAPLED SECURITIES)
Equities	101,069	239,884	GPT GROUP NPV (STAPLED SECURITIES)
Equities	3,900	82,056	GRACE W R & CO DEL NEW COM STK
Equities	6,900	145,176	GRACE W R & CO DEL NEW COM STK
Equities	5,400	152,226	GRACO INC COM
Equities	18,000	507,420	GRACO INC COM
Equities	8,501	239,643	GRACO INC COM
Equities	4,845	70,834	GRAFTECH INTL LTD COM
Equities	8,500	124,270	GRAFTECH INTL LTD COM
Equities	15,403	225,192	GRAFTECH INTL LTD COM
Equities	1,500	22,485	GRAHAM CORP COM STK
Equities	84,710	149,293	GRAINGER PLC ORD GBP0.05
Equities	6,280	624,546	GRAINGER W W INC COM
Equities	9,026	897,636	GRAINGER W W INC COM
Equities	6,567	653,088	GRAINGER W W INC COM
Equities	11,400	1,133,730	GRAINGER W W INC COM
Equities	2,674	3,369	GRAMERCY CAP CORP COM STK
Equities	2,104	2,651	GRAMERCY CAP CORP COM STK
Equities	1,395	32,685	GRAND CANYON ED INC COM STK
Equities	1,300	30,459	GRAND CANYON ED INC COM STK
Equities	2,000	47,160	GRANITE CONST INC COM
Equities	16,645	392,489	GRANITE CONST INC COM
Equities	2,777	65,482	GRANITE CONST INC COM
Equities	2,911,869	2,732,530	GRANITE GLOBAL VENTURES III, L.P.
Equities	3,970,920	3,124,959	GRANITE VENTURES II, LP
Equities	14,382	45,303	GRAPHIC PACKAGING HLDG CO COM STK
Equities	2,500	125	GRAPHON CORP COM
Equities	2,500	6,025	GRAY T.V INC COM CL B
Equities	9,000	21,690	GRAY T.V INC COM CL B
Equities	2,237	8,724	GREAT ATLANTIC & PAC TEA INC COM STK
Equities	3,725	14,528	GREAT ATLANTIC & PAC TEA INC COM STK
Equities	52,000	133,286	GREAT EAGLE HLDGS HKD0.50
Equities	4,900	83,398	GREAT PLAINS ENERGY INC COM
Equities	13,553	230,672	GREAT PLAINS ENERGY INC COM
Equities	67,660	294,467	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	81,733	355,715	GREAT PORTLAND ESTATES ORD GBP0.125
Equities	1,200	24,372	GREAT SOUTHN BANCORP INC COM
Equities	1,800	36,558	GREAT SOUTHN BANCORP INC COM
Equities	2,100	46,851	GREATBATCH INC COM
Equities	2,600	58,006	GREATBATCH INC COM
Equities	2,018	25,770	GREEN BANKSHARES INC COM NEW
Equities	7,339,139	7,475,208	GREEN EQUITY INVESTORS IV, LP
Equities	2,193,545	2,500,113	GREEN EQUITY INVESTORS V, LP
Equities	5,365,509	5,950,266	GREEN EQUITY INVESTORS V, LP
Equities	1	1	GREEN MOUNTAIN PARTNERS II, LP
Equities	1	1	GREEN MOUNTAIN PARTNERS, LP
Equities	7,650	196,605	GREEN MTN COFFEE ROASTERS
Equities	20,190	518,883	GREEN MTN COFFEE ROASTERS
Equities	13,311	342,093	GREEN MTN COFFEE ROASTERS
Equities	500	5,110	GREEN PLAINS RENEWABLE ENERGY INC COM STK
Equities	9,700	99,134	GREEN PLAINS RENEWABLE ENERGY INC COM STK
Equities	1,300	14,560	GREENBRIER COS INC COM STK
Equities	1,000	11,200	GREENBRIER COS INC COM STK
Equities	2,000	122,260	GREENHILL & CO INC COM
Equities	4,150	253,690	GREENHILL & CO INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300	79,469	GREENHILL & CO INC COM
Equities	1,400	85,582	GREENHILL & CO INC COM
Equities	600	15,114	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	2,690	149,403	GREIF INC.
Equities	11,083	615,550	GREIF INC.
Equities	2,984	165,731	GREIF INC.
Equities	900	22,860	GRIFFIN LD & NURSERIES INC COM
Equities	1,400	15,484	GRIFFON CORP COM
Equities	6,519	72,100	GRIFFON CORP COM
Equities	9,732	100,575	GRIFOLS SA EURO.5
Equities	1,100	25,883	GROUP 1 AUTOMOTIVE INC COM
Equities	1,511	35,554	GROUP 1 AUTOMOTIVE INC COM
Equities	27,336	55,344	GROWTHPOINT LTD UNIT (1 ZAR0.05&10 DEBTS)
Equities	3,701	3,627	GRUBB & ELLIS CO COM PAR \$0.01
Equities	391,900	1,525,090	GRUPO FINANCIERIO BANORTE S.A.B DE C.A
Equities	22,995	722,613	GS HOLDINGS CORP KRW5000
Equities	905	3,674	GSE SYS INC COM STK
Equities	3,300	95,040	GSI COMM INC COM STK
Equities	3,084	88,819	GSI COMM INC COM STK
Equities	7,200	40,320	GT SOLAR INTL INC COM
Equities	10,200	57,120	GT SOLAR INTL INC COM
Equities	600	288	GTC BIOTHERAPEUTICS INC COM NEW COM NEW
Equities	1,352,032	22,339	GTCR CAPITAL PARTNERS, LP
Equities	987,583	30,931	GTCR FUND VII, LP
Equities	27,087	7,874	GTCR FUND VII/A, LP
Equities	1,700	9,282	GTSI CORP COM STK
Equities	1,400	4,270	GTX INC DEL COM
Equities	600	3,828	GTY FED BANCSHARES INC COM
Equities	5,600	5,936	GUARANTY BANCORP DEL COM STK
Equities	2,066	37	GUARANTY FINL GROUP INC COM
Equities	5,750	179,630	GUESS INC COM
Equities	5,190	162,136	GUESS INC COM
Equities	6,123	191,283	GUESS INC COM
Equities	3,100	48,112	GULF IS FABRICATION INC COM
Equities	1,300	20,176	GULF IS FABRICATION INC COM
Equities	11,200	173,824	GULF IS FABRICATION INC COM
Equities	3,390	88,818	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	6,084	159,401	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	2,400	28,464	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	3,230	38,308	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	2,000	85,420	GYMBOREE CORP COM
Equities	2,982	127,361	GYMBOREE CORP COM
Equities	2,300	17,227	H & E EQUIP SVCS INC COM
Equities	7,025	303,621	H J HEINZ
Equities	24,280	1,049,382	H J HEINZ
Equities	19,339	835,832	H J HEINZ
Equities	7,400	319,828	H J HEINZ
Equities	16,200	700,164	H J HEINZ
Equities	33,288	1,438,707	H J HEINZ
Equities	3,500	151,270	H J HEINZ
Equities	14,700	235,167	H&R REIT /H&R FIN STAPLED UT(1 REIT UT&1FIN
Equities	3,700	-	H3 CVR(CONTINGENT VALUE RIGHTS)
Equities	8,653	24,315	HACKETT GROUP INC COM STK
Equities	1,800	96,336	HAEMONETICS CORP MASS COM
Equities	1,208	64,652	HAEMONETICS CORP MASS COM
Equities	2,000	40,340	HAIN CELESTIAL GROUP INC COM
Equities	4,318	87,094	HAIN CELESTIAL GROUP INC COM
Equities	9,900	199,683	HAIN CELESTIAL GROUP INC COM
Equities	7,525	184,739	HALLIBURTON CO COM
Equities	72,340	1,775,947	HALLIBURTON CO COM
Equities	121,026	2,971,188	HALLIBURTON CO COM
Equities	11,300	277,415	HALLIBURTON CO COM
Equities	7,290	178,970	HALLIBURTON CO COM
Equities	6,900	169,395	HALLIBURTON CO COM
Equities	52,000	1,276,600	HALLIBURTON CO COM
Equities	2,900	28,855	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	210	7,980	HALLWOOD GROUP INC COM PAR \$0.10
Equities	4,400	30,976	HALOZYME THERAPEUTICS INC COM
Equities	2,100	0	HAMILTON BANCORP INC FLA COM
Equities	50,241	258,344	HAMMERSON ORD GBP0.25
Equities	17,000	87,416	HAMMERSON ORD GBP0.25
Equities	8,599	231,166	HANA FINANCIAL GRP KRW5000
Equities	2,800	93,408	HANCOCK HLDG CO COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,006	100,280	HANCOCK HLDG CO COM
Equities	6,200	149,172	HANESBRANDS INC COM STK
Equities	54,061	1,300,708	HANESBRANDS INC COM STK
Equities	11,000	264,660	HANESBRANDS INC COM STK
Equities	102,000	394,920	HANG LUNG PROPERTIES HKD1
Equities	176,600	683,753	HANG LUNG PROPERTIES HKD1
Equities	188,000	727,891	HANG LUNG PROPERTIES HKD1
Equities	400	7,184	HANGER ORTHOPEDIC GROUP INC COM NEW
Equities	3,800	68,248	HANGER ORTHOPEDIC GROUP INC COM NEW
Equities	9,400	168,824	HANGER ORTHOPEDIC GROUP INC COM NEW
Equities	2,400	3,024	HANMI FINL CORP COM
Equities	10,686	13,464	HANMI FINL CORP COM
Equities	38,200	1,651,729	HANNOVER RUECKVERS ORD NPV(REGD)
Equities	1,500	64,858	HANNOVER RUECKVERS ORD NPV(REGD)
Equities	4,090	177,915	HANOVER INS GROUP INC COM
Equities	2,499	108,707	HANOVER INS GROUP INC COM
Equities	13,554	530,097	HANSEN NAT CORP COM
Equities	5,700	222,927	HANSEN NAT CORP COM
Equities	8,390	328,133	HANSEN NAT CORP COM
Equities	85,000	85,203	HANSTEEN HLDGS ORD GBPO.10
Equities	3,920	24,618	HARBINGER GROUP INC COM
Equities	3,900	1,053	HARBOR BIOSCIENCES INC COM
Equities	1,700	14,484	HARDINGE INC COM
Equities	16,580	368,573	HARLEY DAVIDSON INC COM
Equities	26,316	585,005	HARLEY DAVIDSON INC COM
Equities	10,798	240,040	HARLEY DAVIDSON INC COM
Equities	1,000	31,030	HARLEYSVILLE GROUP INC COM
Equities	28,409	881,531	HARLEYSVILLE GROUP INC COM
Equities	2,457	76,241	HARLEYSVILLE GROUP INC COM
Equities	5,000	149,450	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	7,723	230,840	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	31,500	941,535	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	7,900	236,131	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	5,600	30,464	HARMONIC INC COM
Equities	13,988	76,095	HARMONIC INC COM
Equities	6,635	276,348	HARRIS CORP COM
Equities	9,780	407,337	HARRIS CORP COM
Equities	14,568	606,757	HARRIS CORP COM
Equities	3,790	157,854	HARRIS CORP COM
Equities	10,955	11,612	HARRIS INTERACTIVE INC COM STCK
Equities	5,890	138,415	HARSCO CORP COM
Equities	8,903	209,221	HARSCO CORP COM
Equities	30,000	74,409	HARTALEGA HOLDINGS MYR0.5
Equities	2,500	26,125	HARTE-HANKS INC COM (NEW)
Equities	4,405	46,032	HARTE-HANKS INC COM (NEW)
Equities	14,578	322,611	HARTFORD FINL SVCS GROUP INC COM
Equities	31,180	690,013	HARTFORD FINL SVCS GROUP INC COM
Equities	49,735	1,100,636	HARTFORD FINL SVCS GROUP INC COM
Equities	4,400	97,372	HARTFORD FINL SVCS GROUP INC COM
Equities	91,100	2,016,043	HARTFORD FINL SVCS GROUP INC COM
Equities	6,177	21,990	HARVARD BIOSCIENCE INC COM
Equities	4,000	29,480	HARVEST NAT RES INC COM
Equities	52,900	147,897	HARVEY NORMAN HLDG NPV
Equities	156,234	436,798	HARVEY NORMAN HLDG NPV
Equities	55,682	155,675	HARVEY NORMAN HLDG NPV
Equities	77,000	215,276	HARVEY NORMAN HLDG NPV
Equities	10,080	414,288	HASBRO INC COM
Equities	14,221	584,483	HASBRO INC COM
Equities	7,000	287,700	HASBRO INC COM
Equities	1,600	44,512	HATTERAS FINL CORP COM REIT
Equities	1,425	39,644	HATTERAS FINL CORP COM REIT
Equities	1,200	2,448	HAUPPAUGE DIGITAL INC COM
Equities	48,800	217,103	HAVAS EURO.40
Equities	4,300	52,847	HAVERTY FURNITURE COS INC COM STK
Equities	5,000	113,900	HAWAIIAN ELEC INDS INC COM
Equities	48,056	1,094,716	HAWAIIAN ELEC INDS INC COM
Equities	9,560	217,777	HAWAIIAN ELEC INDS INC COM
Equities	13,200	68,244	HAWAIIAN HLDGS INC COM
Equities	3,900	20,163	HAWAIIAN HLDGS INC COM
Equities	1,700	43,265	HAWK CORP CL A
Equities	2,000	48,160	HAWKINS INC COM
Equities	421	5,033	HAWTHORN BANCSHARES INC COM STK
Equities	6,315	-	HAYES LEMMERZ INTL INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	400	12,332	HAYNES INTL INC COM NEW COM NEW
Equities	1,400	43,162	HAYNES INTL INC COM NEW COM NEW
Equities	126,500	173,548	HAYS ORD GBP0.01
Equities	7,500	185,700	HCC INS HLDGS INC COM
Equities	48,568	1,202,544	HCC INS HLDGS INC COM
Equities	11,843	293,233	HCC INS HLDGS INC COM
Equities	63,300	2,041,425	HCP INC COM REIT
Equities	76,050	2,452,613	HCP INC COM REIT
Equities	21,990	709,178	HCP INC COM REIT
Equities	34,527	1,113,496	HCP INC COM REIT
Equities	19,050	614,363	HCP INC COM REIT
Equities	2,100	5,964	HEADWATERS INC COM
Equities	4,800	13,632	HEADWATERS INC COM
Equities	30,550	1,286,766	HEALTH CARE REIT INC COM
Equities	3,725	156,897	HEALTH CARE REIT INC COM
Equities	8,370	352,544	HEALTH CARE REIT INC COM
Equities	13,456	566,767	HEALTH CARE REIT INC COM
Equities	7,900	332,748	HEALTH CARE REIT INC COM
Equities	6,700	163,279	HEALTH NET INC COM
Equities	9,202	224,253	HEALTH NET INC COM
Equities	2,400	52,728	HEALTHCARE RLTY TR
Equities	6,612	145,266	HEALTHCARE RLTY TR
Equities	1,800	34,110	HEALTHCARE SVCS GROUP INC COM
Equities	20,550	389,423	HEALTHCARE SVCS GROUP INC COM
Equities	4,300	81,485	HEALTHCARE SVCS GROUP INC COM
Equities	6,300	117,873	HEALTHSOUTH CORP COM NEW STK
Equities	18,000	336,780	HEALTHSOUTH CORP COM NEW STK
Equities	12,270	229,572	HEALTHSOUTH CORP COM NEW STK
Equities	3,600	55,836	HEALTHSPRING INC COM STK
Equities	2,000	31,020	HEALTHSPRING INC COM STK
Equities	3,900	17,940	HEALTHSTREAM INC COM STK ISIN#US42222N1037
Equities	6,169	29,796	HEALTHTRONICS INC COM STK
Equities	1,800	252	HEALTHWAREHOUSE.COM COM
Equities	2,200	26,224	HEALTHWAYS INC COM STK
Equities	22,869	272,598	HEALTHWAYS INC COM STK
Equities	4,000	47,680	HEALTHWAYS INC COM STK
Equities	3,000	43,560	HEARTLAND EXPRESS INC COM
Equities	23,600	342,672	HEARTLAND EXPRESS INC COM
Equities	4,442	64,498	HEARTLAND EXPRESS INC COM
Equities	2,200	38,016	HEARTLAND FINL USA INC COM STK
Equities	1,300	19,292	HEARTLAND PMT SYS INC COM STK
Equities	1,440	1,354	HEARUSA INC
Equities	7,400	38,628	HECLA MNG CO COM
Equities	30,674	160,118	HECLA MNG CO COM
Equities	1,000	2,430	HEELYS INC COM
Equities	2,500	67,375	HEICO CORP NEW CL A CL A
Equities	6,100	292,674	HEIDELBERGCEMENT NPV
Equities	900	20,538	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	1,983	45,252	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	130,024	5,553,619	HEINEKEN NV EUR1.60
Equities	2,300	50,738	HELEN TROY LTD COM STK
Equities	3,737	82,438	HELEN TROY LTD COM STK
Equities	28,372	117,537	HELICAL BAR ORD GBP0.01
Equities	200	170	HELIOS & MATHESON NORTH AMER INC DELAWARE
Equities	9,200	99,084	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	21,230	228,647	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	7,649,663	11,048,401	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Equities	12,580,810	13,671,862	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Equities	14,290	521,871	HELMERICH & PAYNE INC COM
Equities	9,700	354,244	HELMERICH & PAYNE INC COM
Equities	16,866	615,946	HELMERICH & PAYNE INC COM
Equities	12,600	460,152	HELMERICH & PAYNE INC COM
Equities	1,500	825	HEMACARE CORP COM
Equities	1,900	57	HEMAGEN DIAGNOSTICS INC COM STK ISIN# US4235011057
Equities	23,200	10,869	HEMISPHERX BIOPHARMA INC COM
Equities	88,000	519,831	HENDERSON LAND DEVELOPMENT HKD2
Equities	21,900	3,712	HENDERSON LD DEV WARRANT
Equities	332,000	2,709,412	HENGAN INTL HKD0.10
Equities	7,900	324,992	HENKEL AG & CO KGAA NPV(BR)
Equities	10,164	281,593	HENNES & MAURITZ SER'B'NPV
Equities	4,452	123,342	HENNES & MAURITZ SER'B'NPV
Equities	1,000	3,880	HENRY BROS ELECTRONICS INC COM
Equities	5,100	121,788	HENRY JACK & ASSOC INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10,729	256,209	HENRY JACK & ASSOC INC COM
Equities	9,268	221,320	HENRY JACK & ASSOC INC COM
Equities	4,290	197,555	HERBALIFE LTD COM STK
Equities	10,574	486,933	HERBALIFE LTD COM STK
Equities	7,101	327,001	HERBALIFE LTD COM STK
Equities	5,838	14,186	HERCULES OFFSHORE INC COM STK
Equities	38,747	94,155	HERCULES OFFSHORE INC COM STK
Equities	800	2,840	HERITAGE COMM CORP COM STK
Equities	1,155	17,290	HERITAGE FINL CORP WASH COM
Equities	1	1	HERITAGE FUND II, LP
Equities	3,351,533	6,754	HERITAGE FUND III, LP
Equities	2,950	42,067	HERLEY INDS INC DEL COM
Equities	2,500	11,300	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	14,000	671,020	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	17,063	817,830	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	23,745	224,628	HERTZ GLOBAL HLDGS INC COM
Equities	5,800	54,868	HERTZ GLOBAL HLDGS INC COM
Equities	25,500	241,230	HERTZ GLOBAL HLDGS INC COM
Equities	7,800	4,914	HESKA CORP COM RESTRICTED COM RESTRICTEDUSD0.001
Equities	22,610	1,138,187	HESS CORP COM STK
Equities	31,667	1,594,117	HESS CORP COM STK
Equities	7,800	392,652	HESS CORP COM STK
Equities	4,070	204,884	HESS CORP COM STK
Equities	7,400	372,516	HESS CORP COM STK
Equities	6,390	220,199	HEWITT ASSOCS INC CL A COM
Equities	27,134	935,038	HEWITT ASSOCS INC CL A COM
Equities	10,901	375,648	HEWITT ASSOCS INC CL A COM
Equities	18,500	637,510	HEWITT ASSOCS INC CL A COM
Equities	8,845	382,812	HEWLETT PACKARD CO COM
Equities	8,685	375,887	HEWLETT PACKARD CO COM
Equities	18,100	783,368	HEWLETT PACKARD CO COM
Equities	183,340	7,934,955	HEWLETT PACKARD CO COM
Equities	252,952	10,947,763	HEWLETT PACKARD CO COM
Equities	6,750	292,140	HEWLETT PACKARD CO COM
Equities	11,400	493,392	HEWLETT PACKARD CO COM
Equities	15,790	683,391	HEWLETT PACKARD CO COM
Equities	48,096	2,081,595	HEWLETT PACKARD CO COM
Equities	35,800	1,549,424	HEWLETT PACKARD CO COM
Equities	5,400	83,754	HEXCEL CORP NEW COM
Equities	7,489	116,154	HEXCEL CORP NEW COM
Equities	847	8,301	HF FINL CORP COM
Equities	1,460	34,047	HHGREGG INC COM STK
Equities	600	13,992	HHGREGG INC COM STK
Equities	1,000	23,960	HIBBETT SPORTS INC COM STK
Equities	1,600	38,336	HIBBETT SPORTS INC COM STK
Equities	21,000	503,160	HIBBETT SPORTS INC COM STK
Equities	3,267	78,277	HIBBETT SPORTS INC COM STK
Equities	2,600	62,296	HIBBETT SPORTS INC COM STK
Equities	2,900	19,575	HICKORY TECH CORP COM
Equities	2,800	0	HIGHLANDS INS GROUP INC COM
Equities	48,500	1,346,360	HIGHWOODS PPTYS INC COM
Equities	4,800	133,248	HIGHWOODS PPTYS INC COM
Equities	6,470	179,607	HIGHWOODS PPTYS INC COM
Equities	18,000	499,680	HIGHWOODS PPTYS INC COM
Equities	3,900	118,677	HILL ROM HLDGS INC COM STK
Equities	7,080	215,444	HILL ROM HLDGS INC COM STK
Equities	3,400	72,726	HILLENBRAND INC COM STK
Equities	8,480	181,387	HILLENBRAND INC COM STK
Equities	4,100	41,041	HILLTOP HLDGS INC COM STK
Equities	29,000	145,180	HINO MOTORS Y50
Equities	12,659	64,848	HISCOX ORD GBP0.05
Equities	28,000	375,907	HITACHI CAP CORP NPV
Equities	6,900	129,126	HITACHI CONSTRUCTION MACHINERY NPV
Equities	400	9,164	HI-TECH PHARMACAL INC COM
Equities	2,025	46,393	HI-TECH PHARMACAL INC COM
Equities	1,700	76,058	HITTITE MICROWAVE CORP COM STK
Equities	134	419	HKN INC COM STK
Equities	4,400	26,400	HLTH GRADES INC COM
Equities	47,700	370,629	HLTH MGMT ASSOC INC NEW CL A COM
Equities	6,100	47,397	HLTH MGMT ASSOC INC NEW CL A COM
Equities	10,700	83,139	HLTH MGMT ASSOC INC NEW CL A COM
Equities	28,030	217,793	HLTH MGMT ASSOC INC NEW CL A COM
Equities	800	3,664	HMN FINL INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,680	91,090	HMS HLDGS CORP COM
Equities	1,700	92,174	HMS HLDGS CORP COM
Equities	3,784	205,168	HMS HLDGS CORP COM
Equities	2,000	55,180	HNI CORP COM
Equities	3,900	107,601	HNI CORP COM
Equities	8,700	227,506	HOGANAS AB SER' B'NPV
Equities	1,800	6,012	HOKU CORP COM
Equities	37,000	68,573	HOKUHOKU FINANCIAL NPV
Equities	60,000	111,199	HOKUHOKU FINANCIAL NPV
Equities	18,988	504,701	HOLLY CORP COM PAR \$0.01
Equities	2,700	71,766	HOLLY CORP COM PAR \$0.01
Equities	3,839	102,041	HOLLY CORP COM PAR \$0.01
Equities	2,700	3,186	HOLLYWOOD MEDIA CORP COM
Equities	19,664	273,920	HOLOGIC INC COM
Equities	30,495	424,795	HOLOGIC INC COM
Equities	111,400	1,551,802	HOLOGIC INC COM
Equities	330	7,527	HOME BANCSHARES INC COM
Equities	12,220	343,015	HOME DEPOT INC COM
Equities	120,900	3,393,663	HOME DEPOT INC COM
Equities	183,512	5,151,182	HOME DEPOT INC COM
Equities	33,616	943,601	HOME DEPOT INC COM
Equities	3,408	43,043	HOME FED BANCORP INC MD COM STK
Equities	56,700	2,555,469	HOME PROPS INC COM
Equities	3,090	139,266	HOME PROPS INC COM
Equities	4,051	182,579	HOME PROPS INC COM
Equities	13,500	608,445	HOME PROPS INC COM
Equities	31,171	100,032	HOME RETAIL GROUP ORD GBPO.10
Equities	50,000	160,457	HOME RETAIL GROUP ORD GBPO.10
Equities	1,263,000	4,481,023	HON HAI PRECISION TWD10
Equities	240,496	853,261	HON HAI PRECISION TWD10
Equities	95,000	2,788,055	HONDA MOTOR CO NPV
Equities	11,000	322,827	HONDA MOTOR CO NPV
Equities	3,500	102,718	HONDA MOTOR CO NPV
Equities	213,000	6,251,113	HONDA MOTOR CO NPV
Equities	5,700	167,283	HONDA MOTOR CO NPV
Equities	2,000	58,696	HONDA MOTOR CO NPV
Equities	54,330	2,120,500	HONEYWELL INTL INC COM STK
Equities	75,633	2,951,956	HONEYWELL INTL INC COM STK
Equities	6,900	269,307	HONEYWELL INTL INC COM STK
Equities	4,980	194,369	HONEYWELL INTL INC COM STK
Equities	21,449	837,154	HONEYWELL INTL INC COM STK
Equities	18,420	718,933	HONEYWELL INTL INC COM STK
Equities	447,000	2,666,335	HONG KONG ELECTRIC HOLDINGS HKD1
Equities	24,000	143,159	HONG KONG ELECTRIC HOLDINGS HKD1
Equities	38,000	226,668	HONG KONG ELECTRIC HOLDINGS HKD1
Equities	22,400	352,663	HONG KONG EXCHANGES & CLEAR
Equities	144,100	717,618	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	242,200	1,206,156	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	187,000	931,260	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	47,600	237,048	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	13,400	7,638	HOOPER HOLMES INC COM
Equities	600	5,418	HOPFED BANCORP INC COM
Equities	2,100	32,130	HORACE MANN EDUCATORS CORP COM
Equities	5,950	91,035	HORACE MANN EDUCATORS CORP COM
Equities	13,300	203,490	HORACE MANN EDUCATORS CORP COM
Equities	2,100	8,883	HORIZON LINES INC COM CL A COM STK
Equities	4,400	178,112	HORMEL FOODS CORP COM
Equities	6,710	271,621	HORMEL FOODS CORP COM
Equities	12,700	185,420	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	6,918	101,003	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	10,900	626,205	HOSPIRA INC COM
Equities	16,450	945,053	HOSPIRA INC COM
Equities	13,400	769,830	HOSPIRA INC COM
Equities	18,382	1,056,046	HOSPIRA INC COM
Equities	5,550	318,848	HOSPIRA INC COM
Equities	2,500	143,625	HOSPIRA INC COM
Equities	97,200	2,050,920	HOSPITALITY PPTYS TR COM SH BEN INT
Equities	7,900	166,690	HOSPITALITY PPTYS TR COM SH BEN INT
Equities	10,710	225,981	HOSPITALITY PPTYS TR COM SH BEN INT
Equities	339,324	4,574,088	HOST HOTELS & RESORTS INC REIT
Equities	395,837	5,335,883	HOST HOTELS & RESORTS INC REIT
Equities	45,007	606,694	HOST HOTELS & RESORTS INC REIT
Equities	72,126	972,258	HOST HOTELS & RESORTS INC REIT

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	99,738	1,344,468	HOST HOTELS & RESORTS INC REIT
Equities	94,905	1,279,319	HOST HOTELS & RESORTS INC REIT
Equities	4,100	20,828	HOT TOPIC INC COM
Equities	1,448	7,356	HOT TOPIC INC COM
Equities	2,000	21,700	HOUSTON WIRE & CABLE CO COM STK
Equities	2,200	8,096	HOVNANIAN ENTERPRISES INC CL A
Equities	16,262	59,844	HOVNANIAN ENTERPRISES INC CL A
Equities	3,900	84,003	HOYA CORP NPV
Equities	351,546	3,235,632	HSBC HLDGS ORD USD0.50(UK REG)
Equities	314,100	2,890,979	HSBC HLDGS ORD USD0.50(UK REG)
Equities	11,194	103,030	HSBC HLDGS ORD USD0.50(UK REG)
Equities	17,330	159,505	HSBC HLDGS ORD USD0.50(UK REG)
Equities	2,360	56,640	HSN INC DEL COM
Equities	4,476	107,424	HSN INC DEL COM
Equities	23,000	307,798	HTC CORPORATION TWD10
Equities	1,112,000	1,427,994	HUABAO INTL HLDG COMSTK
Equities	130,000	166,942	HUABAO INTL HLDG COMSTK
Equities	53,000	68,061	HUABAO INTL HLDG COMSTK
Equities	1,885	56,569	HUB GROUP INC CL A
Equities	2,000	60,020	HUB GROUP INC CL A
Equities	5,498	164,995	HUB GROUP INC CL A
Equities	3,300	130,977	HUBBELL INC CL B COM
Equities	6,050	240,125	HUBBELL INC CL B COM
Equities	35,100	429,624	HUDSON CITY BANCORP INC COM STK
Equities	60,270	737,705	HUDSON CITY BANCORP INC COM STK
Equities	135,200	1,654,848	HUDSON CITY BANCORP INC COM STK
Equities	3,400	14,960	HUDSON HIGHLAND GROUP INC COM
Equities	28,600	125,840	HUDSON HIGHLAND GROUP INC COM
Equities	29,400	507,150	HUDSON PACIFIC PROPERTIES INC COM
Equities	18,750	323,438	HUDSON PACIFIC PROPERTIES INC COM
Equities	77,200	1,331,700	HUDSON PACIFIC PROPERTIES INC COM
Equities	5,050	87,113	HUDSON PACIFIC PROPERTIES INC COM
Equities	32,070	245,821	HUFVUDSTADEN AB SER'A'NPV
Equities	700	17,031	HUGHES COMMUNICATIONS INC COM STK
Equities	2,000	37,960	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	10,400	235,664	HUMAN GENOME SCIENCES INC COM
Equities	19,668	445,677	HUMAN GENOME SCIENCES INC COM
Equities	12,390	565,851	HUMANA INC COM
Equities	17,254	787,990	HUMANA INC COM
Equities	52,000	2,374,840	HUMANA INC COM
Equities	10,650	486,386	HUMANA INC COM
Equities	1,376	62,842	HUMANA INC COM
Equities	6,250	204,188	HUNT J B TRANS SVCS INC COM
Equities	6,200	202,554	HUNT J B TRANS SVCS INC COM
Equities	11,568	377,927	HUNT J B TRANS SVCS INC COM
Equities	32,238	1,053,215	HUNT J B TRANS SVCS INC COM
Equities	34,656	191,994	HUNTINGTON BANCSHARES INC COM
Equities	86,269	477,930	HUNTINGTON BANCSHARES INC COM
Equities	8,700	75,429	HUNTSMAN CORP COM STK
Equities	19,400	168,198	HUNTSMAN CORP COM STK
Equities	900	13,365	HURCO CO COM
Equities	800	15,528	HURON CONSULTING GROUP INC COM STK
Equities	4,800	93,168	HURON CONSULTING GROUP INC COM STK
Equities	2,600	11,258	HUTCHINSON TECH INC COM
Equities	3,500	15,155	HUTCHINSON TECH INC COM
Equities	5,206,000	1,103,087	HUTCHISON TEL HK H HKD0.25
Equities	25,200	934,668	HYATT HOTELS CORP COM CL A COM CL A
Equities	3,200	118,688	HYATT HOTELS CORP COM CL A COM CL A
Equities	3,608	133,821	HYATT HOTELS CORP COM CL A COM CL A
Equities	9,400	348,646	HYATT HOTELS CORP COM CL A COM CL A
Equities	11,300	419,117	HYATT HOTELS CORP COM CL A COM CL A
Equities	10,270	47,653	HYPERCOM CORP COM
Equities	1,200	48	HYPERTENSION DIAGNOSTICS INC COM
Equities	44,300	126,293	HYSAN DEVELOPMENT HKD5
Equities	147,000	419,075	HYSAN DEVELOPMENT HKD5
Equities	10,000	292,971	HYUNDAI MERCH MARI KRW5000
Equities	1,258	213,104	HYUNDAI MOBIS KRW5000
Equities	1,400	3,710	I D SYS INC DEL COM
Equities	5,900	129,623	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	5,533	121,560	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	53,400	1,173,198	IAC / INTERACTIVECORP COM PAR \$.001 STK
Equities	2,160	0	IBEAM BROADCASTING CORP COM NEW COM NEW
Equities	873,300	2,751,282	IBERDROLA RENOVABL EURO.5

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	604,433	3,429,394	IBERDROLA SA EURO.75
Equities	2,300	118,404	IBERIABANK CORP COM
Equities	1,321	68,005	IBERIABANK CORP COM
Equities	5,600	10,696	ICAD INC COM STK
Equities	42,165	255,613	ICAP ORD GBP0.10
Equities	600	14,358	ICF INTL INC COM STK
Equities	9,802	-	ICG COMMUNICATIONS INC COM
Equities	3,300	47,421	ICONIX BRAND GROUP INC COM
Equities	7,862	112,977	ICONIX BRAND GROUP INC COM
Equities	800	25,736	ICU MED INC COM
Equities	1,450	46,647	ICU MED INC COM
Equities	356,375	2,791	ICV PARTNERS, LP
Equities	3,000	99,810	IDACORP INC COM
Equities	5,200	173,004	IDACORP INC COM
Equities	4,600	23,000	IDENIX PHARMACEUTICALS INC COM
Equities	2,943	4,709	IDENTIVE GROUP INC COM
Equities	5,650	161,421	IDEX CORP COM
Equities	10,275	293,557	IDEX CORP COM
Equities	3,700	225,330	IDEXX LABS INC
Equities	9,300	566,370	IDEXX LABS INC
Equities	6,633	403,950	IDEXX LABS INC
Equities	1,500	19,125	IDT CORP CL B NEW CL B NEW
Equities	25,600	161,244	IG GROUP HLDGS ORD GBP0.00005
Equities	4,700	60,254	IGATE CORP COM STK ISIN# US45169U1051
Equities	4,264	54,664	IGATE CORP COM STK ISIN# US45169U1051
Equities	1,300	1,300	IGI LAB INC
Equities	5,566	8,349	IGO INC COM STK
Equities	3,400	198,628	IHS INC COM CL A COM CL A
Equities	11,450	668,909	IHS INC COM CL A COM CL A
Equities	13,700	800,354	IHS INC COM CL A COM CL A
Equities	4,657	272,062	IHS INC COM CL A COM CL A
Equities	2,700	157,734	IHS INC COM CL A COM CL A
Equities	-	-	IIDA HOME MAX CO. LTD NPV
Equities	1,200	35,556	II-VI INC COM
Equities	2,900	85,927	II-VI INC COM
Equities	3,900	304,780	ILIAD NPV
Equities	35,090	1,448,515	ILL TOOL WKS INC COM
Equities	47,570	1,963,690	ILL TOOL WKS INC COM
Equities	3,750	154,800	ILL TOOL WKS INC COM
Equities	19,800	817,344	ILL TOOL WKS INC COM
Equities	14,572,288	10,546,655	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP
Equities	8,200	356,946	ILLUMINA INC COM
Equities	14,423	627,833	ILLUMINA INC COM
Equities	45,300	1,971,909	ILLUMINA INC COM
Equities	700	9,170	IMAGE SENSING SYS INC COM
Equities	2,000	0	IMAGINON INC COM NEW
Equities	1,700	15,623	IMATION CORP COM
Equities	3,671	33,736	IMATION CORP COM
Equities	2,120	7,674	IMERGENT INC COM STK
Equities	80,843	108,927	IMM GRANDE DISTRIB EUR1
Equities	4,200	21,252	IMMERSION CORP COM
Equities	30,000	-	IMMOFINANZ COMSTK
Equities	500	1,685	IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10
Equities	4,300	81,915	IMMUCOR INC COM STK
Equities	9,615	183,166	IMMUCOR INC COM STK
Equities	800	7,416	IMMUNOGEN INC COM
Equities	7,900	73,233	IMMUNOGEN INC COM
Equities	10,200	31,518	IMMUNOMEDICS INC COM
Equities	3,000	57,180	IMPAX LABORATORIES INC COM
Equities	3,600	1,872	IMPERIAL INDS INC COM NEW
Equities	115,564	3,248,703	IMPERIAL TOBACCO ORD GBP0.10
Equities	13,300	373,886	IMPERIAL TOBACCO ORD GBP0.10
Equities	16,998	477,843	IMPERIAL TOBACCO ORD GBP0.10
Equities	2,170	61,002	IMPERIAL TOBACCO ORD GBP0.10
Equities	5,514	155,008	IMPERIAL TOBACCO ORD GBP0.10
Equities	3,450	96,985	IMPERIAL TOBACCO ORD GBP0.10
Equities	900	4,680	INC OPPORTUNITY RLTY INVS INC COM
Equities	1,368,724	5,037,460	INCHCAPE ORD GBP0.10
Equities	2,063,565	4,758,363	INCITEC PIVOT NPV
Equities	7,800	86,346	INCYTE CORP COM
Equities	10,964	121,371	INCYTE CORP COM
Equities	1,600	9,552	INDEPENDENCE HLDG CO NEW COM NEW
Equities	2,970	17,731	INDEPENDENCE HLDG CO NEW COM NEW

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,000	49,360	INDEPENDENT BK CORP MASS COM
Equities	3,130	77,248	INDEPENDENT BK CORP MASS COM
Equities	78,200	887,947	INDESIT COMPANY EURO.9
Equities	1,000	11,950	INDIANA CMNTY BANCORP COM STK
Equities	5,300	305,674	INDITEX EURO.15
Equities	10,225	589,721	INDITEX EURO.15
Equities	5,231	301,695	INDITEX EURO.15
Equities	6,361	75,441	INDL BANK OF KOREA GDR-REPR 1 ORD KRW5000 144A
Equities	10,120	120,023	INDL BANK OF KOREA GDR-REPR 1 ORD KRW5000 144A
Equities	12,000	49,178	INDO TAMBANGRAY IDR500
Equities	4,951	1,876	INDPT BK CORP MICH COM
Equities	16,000	258,307	INDRA SISTEMAS SA EURO.20 SER 'A'
Equities	450,000	595,709	INDUSTRIVARDEN AB 2.5% CNV 27/02/15 EUR50000
Equities	60,100	354,684	INFINEON TECHNOLOG ORD NPV (REGD)
Equities	1,400	9,002	INFINERA CORP COM STK USD0.001
Equities	10,100	64,943	INFINERA CORP COM STK USD0.001
Equities	1	0	INFINITY MNG CORP COM NEW STK
Equities	3,285	19,414	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,275	7,535	INFINITY PHARMACEUTICALS INC COM STK
Equities	1,000	46,180	INFINITY PPTY & CAS CORP COM
Equities	1,900	87,742	INFINITY PPTY & CAS CORP COM
Equities	15,098	80,346	INFORMA PLC ORD GBP0.001
Equities	5,200	124,176	INFORMATICA CORP COM
Equities	10,777	257,355	INFORMATICA CORP COM
Equities	12,600	7,308	INFOSONICS CORP COM
Equities	1,500	11,280	INFOSPACE INC COM PAR \$.0001 COM PAR \$.0001
Equities	6,079	45,714	INFOSPACE INC COM PAR \$.0001 COM PAR \$.0001
Equities	740,329	5,600,576	ING GROEP NV CVA EURO.24
Equities	165,876	1,254,849	ING GROEP NV CVA EURO.24
Equities	252,309	1,908,713	ING GROEP NV CVA EURO.24
Equities	39,500	298,817	ING GROEP NV CVA EURO.24
Equities	1,182,200	579,156	ING OFFICE FUND UNITS NPV (STAPLED) REITFUND
Equities	7,800	269,022	INGERSOLL-RAND PLC COM STK
Equities	36,900	1,272,681	INGERSOLL-RAND PLC COM STK
Equities	900	13,545	INGLES MKTS INC CL A
Equities	2,100	31,605	INGLES MKTS INC CL A
Equities	9,900	150,381	INGRAM MICRO INC CL A
Equities	30,000	455,700	INGRAM MICRO INC CL A
Equities	10,354	157,277	INGRAM MICRO INC CL A
Equities	43,000	653,170	INGRAM MICRO INC CL A
Equities	3,900	30,888	INLAND REAL ESTATE CORP COM NEW STK
Equities	10,480	71,578	INNERWORKINGS INC COM
Equities	2,800	7,196	INNODATA ISOGEN INC COM NEW
Equities	1,000	26,080	INNOPHOS HLDGS INC COM STK
Equities	1,709	44,571	INNOPHOS HLDGS INC COM STK
Equities	2,300	2,668	INNOTRAC CORP COM STK
Equities	900	3,375	INNOVARO INC COM
Equities	1,300	5,720	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	3,900	17,160	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	82,450	458,551	INNVEST REAL ESTAT TRUST UNITS
Equities	2,400	31,584	INSIGHT ENTERPRISES INC COM
Equities	6,762	88,988	INSIGHT ENTERPRISES INC COM
Equities	2,992,468	3,167,986	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Equities	200	1,040	INSIGNIA SYS INC COM
Equities	5,000	1,800	INSITE VISION INC COM
Equities	2,300	47,104	INSITUFORM TECHNOLOGIES INC CL A COM
Equities	3,100	63,488	INSITUFORM TECHNOLOGIES INC CL A COM
Equities	6,575	4,422	INSMED INC COM NEW
Equities	6,300	31,437	INSPIRE PHARMACEUTICALS INC COM
Equities	42,770	496,987	INSTEEL INDS INC COM
Equities	165,813	734	INSTITUTIONAL VENTURE PTRS VI, LP
Equities	725,280	218,098	INSTITUTIONAL VENTURE PTRS VII, LP
Equities	3,077,601	42,598	INSTITUTIONAL VENTURE PTRS VIII, LP
Equities	4,395	66,145	INSULET CORP COM STK
Equities	900	13,545	INSULET CORP COM STK
Equities	883	4,159	INSWEB CORP COM NEW STK
Equities	2,400	1,824	INTEGRA BK CORP COM
Equities	3,526	2,680	INTEGRA BK CORP COM
Equities	900	33,300	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	2,100	77,700	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	1,800	66,600	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	1,840	11,684	INTEGRAL SYS INC MD COM
Equities	407	3,305	INTEGRATED AMER INC COM NEW

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	11,300	55,935	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	19,624	97,139	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	113,300	560,835	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	2,100	7,329	INTEGRATED ELECTRICAL SVCS INC COM NEW STK
Equities	30,461	229,676	INTEGRATED SILICON SOLUTION INC COM
Equities	3,345	25,221	INTEGRATED SILICON SOLUTION INC COM
Equities	6,290	275,125	INTEGRYS ENERGY GROUP INC COM STK
Equities	8,740	382,288	INTEGRYS ENERGY GROUP INC COM STK
Equities	18,245	354,865	INTEL CORP COM
Equities	26,175	509,104	INTEL CORP COM
Equities	422,900	8,225,405	INTEL CORP COM
Equities	600,314	11,676,107	INTEL CORP COM
Equities	9,700	188,665	INTEL CORP COM
Equities	36,110	702,340	INTEL CORP COM
Equities	44,026	856,306	INTEL CORP COM
Equities	354,100	6,887,245	INTEL CORP COM
Equities	1,800	2,862	INTELLICHECK MOBILISA INC
Equities	2,300	-	INTELLICORP INC COM
Equities	3,300	46,959	INTER PARFUMS INC COM
Equities	975	13,874	INTER PARFUMS INC COM
Equities	600	9,960	INTERACTIVE BROKERS GROUP INC CL COM
Equities	3,555	59,013	INTERACTIVE BROKERS GROUP INC CL COM
Equities	1,800	60,084	INTERACTIVE DATA CORP COM
Equities	2,495	83,283	INTERACTIVE DATA CORP COM
Equities	2,200	36,146	INTERACTIVE INTELLIGENCE INC COM STOCK
Equities	1,100	18,073	INTERACTIVE INTELLIGENCE INC COM STOCK
Equities	3,145	355,479	INTERCONTINENTALEXCHANGE INC COM
Equities	5,217	589,678	INTERCONTINENTALEXCHANGE INC COM
Equities	8,648	977,483	INTERCONTINENTALEXCHANGE INC COM
Equities	1,393	157,451	INTERCONTINENTALEXCHANGE INC COM
Equities	745	-	INTERDENT INC COM NEW
Equities	2,600	64,194	INTERDIGITAL INC PA COM
Equities	5,505	135,918	INTERDIGITAL INC PA COM
Equities	7,225	77,597	INTERFACE INC CL A
Equities	3,400	1,190	INTERLEUKIN GENETICS INC COM
Equities	2,300	39,767	INTERLINE BRANDS INC COM
Equities	2,400	24,600	INTERMEC INC COM
Equities	6,753	69,218	INTERMEC INC COM
Equities	2,900	27,115	INTERMUNE INC COM
Equities	3,550	33,193	INTERMUNE INC COM
Equities	3,400	14,178	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	3,216	13,411	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	1,854	29,664	INTERNATIONAL ASSETS HLDG CORP COM
Equities	1,637	26,192	INTERNATIONAL ASSETS HLDG CORP COM
Equities	3,780	466,754	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	4,002	494,167	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	5,470	675,436	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	98,511	12,164,138	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	138,532	17,105,931	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	2,900	358,092	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	41,200	5,087,376	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	8,300	1,024,884	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	25,167	3,107,621	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	3,100	382,788	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	8,400	32,340	INTERNATIONAL COAL GROUP INC NEW COM
Equities	12,300	47,355	INTERNATIONAL COAL GROUP INC NEW COM
Equities	900	19,917	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW
Equities	1,700	43,792	INTERNATIONAL SPEEDWAY CORP CL A
Equities	1,026	26,430	INTERNATIONAL SPEEDWAY CORP CL A
Equities	900	225	INTERNET AMER INC COM
Equities	4,100	31,160	INTERNET CAP GROUP INC COM NEW
Equities	2,898	22,025	INTERNET CAP GROUP INC COM NEW
Equities	1,200	1,860	INTERPHASE CORP COM
Equities	30,500	217,465	INTERPUBLIC GROUP COMPANIES INC COM
Equities	58,822	419,401	INTERPUBLIC GROUP COMPANIES INC COM
Equities	7,700	93,247	INTERSIL CORP
Equities	11,918	144,327	INTERSIL CORP
Equities	2,360	29,382	INTERVAL LEISURE GROUP INC COM STK
Equities	4,476	55,726	INTERVAL LEISURE GROUP INC COM STK
Equities	3,966,007	2,906,617	INTERWEST PARTNERS IX LP 6-011384
Equities	5,375,584	3,939,649	INTERWEST PARTNERS IX LP 6-011385
Equities	845,406	10,350	INTERWEST PARTNERS V, LP
Equities	700,399	75,984	INTERWEST PARTNERS VI, LP

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,409,593	557,216	INTERWEST PARTNERS VII, LP
Equities	1,411,171	815,995	INTERWEST PARTNERS VIII, LP
Equities	289,500	774,820	INTESA SANPAOLO EURO.52
Equities	684,344	1,831,583	INTESA SANPAOLO EURO.52
Equities	3,161,100	8,460,388	INTESA SANPAOLO EURO.52
Equities	1,800	6,120	INTEST CORP COM
Equities	1,400	14,938	INTEVAC INC COM
Equities	2,400	25,608	INTEVAC INC COM
Equities	217,000	218,751	INTIME DEPARTMENT COMSTK
Equities	4,150	69,264	INTL BANCSHARES CORP COM
Equities	6,672	111,356	INTL BANCSHARES CORP COM
Equities	5,000	212,100	INTL FLAVORS & FRAGRANCES INC COM
Equities	9,300	394,506	INTL FLAVORS & FRAGRANCES INC COM
Equities	27,300	1,158,066	INTL FLAVORS & FRAGRANCES INC COM
Equities	19,300	303,010	INTL GAME TECH COM
Equities	60,685	952,755	INTL GAME TECH COM
Equities	33,481	525,652	INTL GAME TECH COM
Equities	6,700	105,190	INTL GAME TECH COM
Equities	28,990	656,044	INTL PAPER CO COM
Equities	45,001	1,018,373	INTL PAPER CO COM
Equities	11,770	266,355	INTL PAPER CO COM
Equities	14,951	338,341	INTL PAPER CO COM
Equities	142,700	641,121	INTL POWER ORD GBP0.50
Equities	4,500	83,745	INTL RECTIFIER CORP COM
Equities	8,180	152,230	INTL RECTIFIER CORP COM
Equities	2,900	56,753	INTREPID POTASH INC COM
Equities	5,018	98,202	INTREPID POTASH INC COM
Equities	700	3,577	INTRICON CORP COM
Equities	19,490	677,667	INTUIT COM
Equities	26,600	924,882	INTUIT COM
Equities	30,868	1,073,280	INTUIT COM
Equities	9,900	344,223	INTUIT COM
Equities	275	86,796	INTUITIVE SURGICAL INC COM NEW STK
Equities	2,400	757,488	INTUITIVE SURGICAL INC COM NEW STK
Equities	4,428	1,397,565	INTUITIVE SURGICAL INC COM NEW STK
Equities	800	252,496	INTUITIVE SURGICAL INC COM NEW STK
Equities	2,700	55,998	INVACARE CORP COM
Equities	3,697	76,676	INVACARE CORP COM
Equities	1,500	38,400	INVENTIV HEALTH INC COM STK
Equities	4,433	113,485	INVENTIV HEALTH INC COM STK
Equities	28,100	472,923	INVESCO LTD COM STK USD0.10
Equities	49,153	827,245	INVESCO LTD COM STK USD0.10
Equities	29,550	497,327	INVESCO LTD COM STK USD0.10
Equities	45,337	763,022	INVESCO LTD COM STK USD0.10
Equities	9,950	167,459	INVESCO LTD COM STK USD0.10
Equities	18,500	311,355	INVESCO LTD COM STK USD0.10
Equities	52,579	884,905	INVESCO LTD COM STK USD0.10
Equities	7,940	133,630	INVESCO LTD COM STK USD0.10
Equities	700	14,007	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	500	6,560	INVESTORS BANCORP INC COM STK
Equities	1,100	2,640	INVESTORS CAP HLDGS LTD COM
Equities	4,400	38,852	INVESTORS REAL ESTATE TR COM STK
Equities	7,600	67,108	INVESTORS REAL ESTATE TR COM STK
Equities	400	12,500	INVESTORS TITLE CO NC COM
Equities	2,200	35,332	INVT TECH GROUP INC NEW COM
Equities	36,747	590,157	INVT TECH GROUP INC NEW COM
Equities	5,002	80,332	INVT TECH GROUP INC NEW COM
Equities	800	3,328	INX INC COM
Equities	7,600	26,448	ION GEOPHYSICAL CORP COM STK
Equities	10,597	36,878	ION GEOPHYSICAL CORP COM STK
Equities	87,700	443,714	IOOF HOLDINGS LTD NPV
Equities	1,400	1,498	IPASS INC COM
Equities	1,700	25,891	IPG PHOTONICS CORP COM
Equities	1,400	5,152	IRIDEX CORP COM
Equities	2,300	23,322	IRIS INTL INC COM STK
Equities	15,000	27,882	IRISH LIFE&PERM GP ORD EURO.32
Equities	2,200	41,338	IROBOT CORP COM
Equities	1,500	28,185	IROBOT CORP COM
Equities	9,900	222,354	IRON MTN INC COM STK
Equities	22,050	495,243	IRON MTN INC COM STK
Equities	20,981	471,233	IRON MTN INC COM STK
Equities	2,900	32	IRWIN FINL CORP COM
Equities	1,800	23,112	ISILON SYS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,700	54,549	ISIS PHARMACEUTICALS CALIF COM
Equities	11,102	106,246	ISIS PHARMACEUTICALS CALIF COM
Equities	1,300	12,038	ISLE CAPRI CASINOS INC COM
Equities	3,100	28,706	ISLE CAPRI CASINOS INC COM
Equities	500	23,590	ISRAMCO INC COM NEW
Equities	3,200	7,008	ISTA PHARMACEUTICALS INC COM NEW STK
Equities	3,610	7,906	ISTA PHARMACEUTICALS INC COM NEW STK
Equities	8,700	38,802	ISTAR FINL INC COM
Equities	13,995	62,418	ISTAR FINL INC COM
Equities	39,200	709,155	ITAU UNIBANCO HLDG ADS REPSTG 1 PFD RESTRICTED
Equities	153,665	2,767,507	ITAU UNIBANCO HOLDINGS S.A
Equities	27,830	501,218	ITAU UNIBANCO HOLDINGS S.A
Equities	13,145	236,741	ITAU UNIBANCO HOLDINGS S.A
Equities	176,600	3,180,566	ITAU UNIBANCO HOLDINGS S.A
Equities	2,725	144,180	ITC HLDGS CORP COM STK
Equities	3,790	200,529	ITC HLDGS CORP COM STK
Equities	6,650	351,852	ITC HLDGS CORP COM STK
Equities	7,236	382,857	ITC HLDGS CORP COM STK
Equities	1,600	2,160	ITERIS INC NEW COM
Equities	77,000	613,459	ITOCHU CORP NPV
Equities	30,000	239,010	ITOCHU CORP NPV
Equities	3,200	197,824	ITRON INC COM STK NPV
Equities	4,715	291,481	ITRON INC COM STK NPV
Equities	13,970	627,532	ITT CORP INC COM
Equities	18,929	850,291	ITT CORP INC COM
Equities	24,800	1,114,016	ITT CORP INC COM
Equities	2,590	215,022	ITT EDL SVCS INC COM
Equities	3,393	281,687	ITT EDL SVCS INC COM
Equities	2,650	220,003	ITT EDL SVCS INC COM
Equities	368,800	277,812	ITV ORD GBP0.10
Equities	5,800	3,016	IVAX DIAGNOSTICS INC COM
Equities	5,270	45,269	IXIA COM
Equities	3,700	31,783	IXIA COM
Equities	5,000	42,950	IXIA COM
Equities	2,882	25,477	IXYS CORP DEL COM
Equities	1,800	75,780	J & J SNACK FOODS CORP COM STK NPV
Equities	2,000	84,200	J & J SNACK FOODS CORP COM STK NPV
Equities	800	3,904	J ALEXANDERS CORP COM
Equities	2,800	103,068	J CREW GROUP INC COM
Equities	5,743	211,400	J CREW GROUP INC COM
Equities	3,022,752	957,975	J.W. CHILDS EQUITY PARTNERS II, LP
Equities	6,234,171	7,383,710	J.W. CHILDS EQUITY PARTNERS III, LP
Equities	2,500	54,600	J2 GLOBAL COMMUNICATONS INC COM NEW
Equities	4,850	105,924	J2 GLOBAL COMMUNICATONS INC COM NEW
Equities	13,700	182,210	JABIL CIRCUIT INC COM
Equities	20,762	276,135	JABIL CIRCUIT INC COM
Equities	4,000	77,800	JACK IN THE BOX INC COM
Equities	22,670	440,932	JACK IN THE BOX INC COM
Equities	3,795	73,813	JACK IN THE BOX INC COM
Equities	1,500	1,695	JACKSON HEWITT TAX SVC INC COM
Equities	4,133	4,670	JACKSON HEWITT TAX SVC INC COM
Equities	9,733	354,671	JACOBS ENGR GROUP INC COM
Equities	9,390	342,172	JACOBS ENGR GROUP INC COM
Equities	10,850	395,374	JACOBS ENGR GROUP INC COM
Equities	12,738	464,173	JACOBS ENGR GROUP INC COM
Equities	25,700	936,508	JACOBS ENGR GROUP INC COM
Equities	2,300	33,074	JAKKS PAC INC COM
Equities	3,188	45,843	JAKKS PAC INC COM
Equities	600	9,552	JAMES RIV COAL CO COM NEW STK
Equities	4,300	68,456	JAMES RIV COAL CO COM NEW STK
Equities	11,400	101,232	JANUS CAP GROUP INC COM
Equities	23,244	206,407	JANUS CAP GROUP INC COM
Equities	9,700	86,136	JANUS CAP GROUP INC COM
Equities	29	226,455	JAPAN LOGISTICS FD REIT
Equities	4,000	165,216	JAPAN PETROLEUM EX NPV
Equities	88	720,985	JAPAN REAL ESTATE INVESTMENT CO
Equities	54	442,423	JAPAN REAL ESTATE INVESTMENT CO
Equities	160	196,000	JAPAN RETAIL FUND REIT
Equities	185	226,624	JAPAN RETAIL FUND REIT
Equities	122	382,861	JAPAN TOBACCO INC NPV
Equities	111	348,341	JAPAN TOBACCO INC NPV
Equities	13	40,797	JAPAN TOBACCO INC NPV
Equities	21	65,902	JAPAN TOBACCO INC NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,568	149,612	JARDEN CORP COM
Equities	9,194	247,043	JARDEN CORP COM
Equities	4,700	100,996	JARDINE CYCLE & CARRIAGE SGD1
Equities	54,800	1,925,672	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	13,200	463,848	JARDINE MATHESON HLDGS USD0.25(SING QUOTE)
Equities	500	3,915	JAZZ PHARMACEUTICALS INC COM STK
Equities	2,962	23,192	JAZZ PHARMACEUTICALS INC COM STK
Equities	59,000	950,341	JB HI-FI NPV
Equities	3,033	66,665	JDA SOFTWARE GROUP INC COM
Equities	3,440	75,611	JDA SOFTWARE GROUP INC COM
Equities	14,900	146,616	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	23,558	231,811	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	21,081	207,437	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001
Equities	8,400	177,072	JEFFERIES GROUP INC NEW COM
Equities	12,071	254,457	JEFFERIES GROUP INC NEW COM
Equities	589	44	JER INVS TR INC COM NEW STK
Equities	163,200	1,507,274	JERONIMO MARTINS EUR1
Equities	5,569	51,434	JERONIMO MARTINS EUR1
Equities	9,000	83,122	JERONIMO MARTINS EUR1
Equities	4,740	26,023	JETBLUE AWYS CORP COM
Equities	23,659	129,888	JETBLUE AWYS CORP COM
Equities	10,300	323,585	JFE HOLDINGS INC NPV
Equities	8,000	251,328	JFE HOLDINGS INC NPV
Equities	3,058	96,070	JFE HOLDINGS INC NPV
Equities	4,900	153,938	JFE HOLDINGS INC NPV
Equities	1	1	JLL PARTNERS FUND II, LP
Equities	3,529,405	184,504	JLL PARTNERS FUND III, LP
Equities	5,489,671	9,433,650	JLL PARTNERS FUND IV, LP
Equities	7,284,125	7,687,490	JLL PARTNERS FUND V LP
Equities	1,900	71,269	JO-ANN STORES INC COM STK
Equities	2,885	108,216	JO-ANN STORES INC COM STK
Equities	1,857	28,319	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	3,883	59,216	JOHN BEAN TECHNOLOGIES CORP COM STK
Equities	2,480	146,469	JOHNSON & JOHNSON COM
Equities	13,758	812,547	JOHNSON & JOHNSON COM
Equities	6,902	407,632	JOHNSON & JOHNSON COM
Equities	4,780	282,307	JOHNSON & JOHNSON COM
Equities	211,510	12,491,781	JOHNSON & JOHNSON COM
Equities	298,521	17,630,650	JOHNSON & JOHNSON COM
Equities	36,100	2,132,066	JOHNSON & JOHNSON COM
Equities	18,890	1,115,643	JOHNSON & JOHNSON COM
Equities	52,227	3,084,527	JOHNSON & JOHNSON COM
Equities	147,300	8,699,538	JOHNSON & JOHNSON COM
Equities	45,580	1,224,735	JOHNSON CTL INC COM
Equities	72,072	1,936,575	JOHNSON CTL INC COM
Equities	5,050	135,694	JOHNSON CTL INC COM
Equities	15,600	419,172	JOHNSON CTL INC COM
Equities	13,400	299,513	JOHNSON MATTHEY ORD GBP1
Equities	17,990	402,108	JOHNSON MATTHEY ORD GBP1
Equities	8,054	180,021	JOHNSON MATTHEY ORD GBP1
Equities	1,100	12,375	JOHNSON OUTDOORS INC CL A
Equities	6,500	103,025	JONES APPAREL GROUP INC COM
Equities	7,385	117,052	JONES APPAREL GROUP INC COM
Equities	13,600	215,560	JONES APPAREL GROUP INC COM
Equities	3,900	255,996	JONES LANG LASALLE INC COM STK
Equities	4,599	301,878	JONES LANG LASALLE INC COM STK
Equities	2,100	2,478	JONES SODA CO COM
Equities	1,300	70,187	JOS A BK CLOTHIERS INC COM
Equities	12,000	647,880	JOS A BK CLOTHIERS INC COM
Equities	11,509	621,371	JOS A BK CLOTHIERS INC COM
Equities	2,127	114,837	JOS A BK CLOTHIERS INC COM
Equities	2,600	10,322	JOURNAL COMMUNICATIONS INC COM
Equities	4,197	16,662	JOURNAL COMMUNICATIONS INC COM
Equities	5,305	265,727	JOY GLOBAL INC COM
Equities	9,460	473,851	JOY GLOBAL INC COM
Equities	14,777	740,180	JOY GLOBAL INC COM
Equities	3,600	180,324	JOY GLOBAL INC COM
Equities	2,475	90,610	JPMORGAN CHASE & CO COM
Equities	12,237	447,997	JPMORGAN CHASE & CO COM
Equities	21,890	801,393	JPMORGAN CHASE & CO COM
Equities	309,088	11,315,712	JPMORGAN CHASE & CO COM
Equities	428,375	15,682,809	JPMORGAN CHASE & CO COM
Equities	14,800	541,828	JPMORGAN CHASE & CO COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	25,480	932,823	JPMORGAN CHASE & CO COM
Equities	81,464	2,982,397	JPMORGAN CHASE & CO COM
Equities	320,100	11,718,861	JPMORGAN CHASE & CO COM
Equities	19,000	323,359	JSR CORP NPV
Equities	37,612	1,079,860	JULIUS BAER GRUPPE CHF0.02 (REGD)
Equities	38,000	867,160	JUNIPER NETWORKS INC COM
Equities	55,612	1,269,066	JUNIPER NETWORKS INC COM
Equities	16,582	378,401	JUNIPER NETWORKS INC COM
Equities	359,900	8,212,918	JUNIPER NETWORKS INC COM
Equities	5,686	-	JUPITER MEDIA METRIX INC COM
Equities	28	26,927	JUPITER TELECOMM NPV
Equities	40	38,468	JUPITER TELECOMM NPV
Equities	22,900	113,090	JX HOLDINGS INC NPV
Equities	37,000	182,721	JX HOLDINGS INC NPV
Equities	2,100	1,764	K.V PHARMACEUTICAL CL A
Equities	4,300	3,612	K.V PHARMACEUTICAL CL A
Equities	800	17,744	K12 INC COM STOCK USD.0001
Equities	2,100	36,582	KADANT INC COM
Equities	2,589	45,100	KADANT INC COM
Equities	800	27,736	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	161,000	1,602,904	KAKEN PHARM NPV
Equities	2,300	50,876	KAMAN CORP COM
Equities	2,900	64,148	KAMAN CORP COM
Equities	23,000	177,783	KAMIGUMI CO LTD NPV
Equities	9,000	212,872	KAO CORP NPV
Equities	254,000	6,007,707	KAO CORP NPV
Equities	1,400	15,596	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	400	4,948	KAR AUCTION SVCS INC COM STK
Equities	256,281	1,287,983	KAROOON GAS AUSTRALIA NPV
Equities	1,700	2,805	KATY INDS INC COM STK
Equities	62,000	152,040	KAWASAKI HEAVY IND NPV
Equities	7,200	236,592	KAYDON CORP COM
Equities	3,159	103,805	KAYDON CORP COM
Equities	52,000	773,304	KAZAKHMYS ORD GBP0.20
Equities	7,700	84,700	KB HOME COM
Equities	7,400	81,400	KB HOME COM
Equities	5,600	218,370	KBC GROUP SA NPV
Equities	9,300	189,162	KBR INC COM
Equities	16,833	342,383	KBR INC COM
Equities	1,100	22,374	KBR INC COM
Equities	2,600	55,744	KBW INC COM STK
Equities	3,300	70,752	KBW INC COM STK
Equities	520	2,494,519	KDDI CORP NPV
Equities	25	119,929	KDDI CORP NPV
Equities	40	191,886	KDDI CORP NPV
Equities	2,400	21,984	KEARNY FINL CORP COM
Equities	3,200	28,256	KEITHLEY INSTRS INC COM
Equities	9,914	498,674	KELLOGG CO COM
Equities	22,590	1,136,277	KELLOGG CO COM
Equities	27,433	1,379,880	KELLOGG CO COM
Equities	8,900	447,670	KELLOGG CO COM
Equities	1,100	16,357	KELLY SERVICES INC CL A COM
Equities	3,556	52,878	KELLY SERVICES INC CL A COM
Equities	7,610,895	8,809,813	KELSO INVESTMENT ASSOCIATES VII, LP
Equities	1,000	11,520	KENDLE INTL INC COM
Equities	3,600	41,472	KENDLE INTL INC COM
Equities	53	148,596	KENEDIX REALTY INV REIT
Equities	2,000	24,000	KENEXA CORP COM
Equities	3,200	38,400	KENEXA CORP COM
Equities	5,300	134,779	KENNAMETAL INC CAP
Equities	8,460	215,138	KENNAMETAL INC CAP
Equities	1,000	23,710	KENSEY NASH CORP COM
Equities	90,000	548,600	KEPPEL CORP NPV
Equities	155,000	944,811	KEPPEL CORP NPV
Equities	41,400	252,356	KEPPEL CORP NPV
Equities	135,000	377,122	KEPPEL LAND LTD NPV
Equities	53,000	148,055	KEPPEL LAND LTD NPV
Equities	84,000	234,654	KEPPEL LAND LTD NPV
Equities	33,727	94,216	KEPPEL LAND LTD NPV
Equities	4,064	113,000	KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST
Equities	6,460	179,622	KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST
Equities	133,400	583,303	KERRY PROPERTIES HKD1
Equities	69,671	304,643	KERRY PROPERTIES HKD1

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	500	5,510	KEWAUNEE SCIENTIFIC CORP COM
Equities	22,700	208,386	KEY ENERGY SVCS INC
Equities	30,400	279,072	KEY ENERGY SVCS INC
Equities	900	12,150	KEY TECH INC COM
Equities	1,300	6,695	KEY TRONIC CORP COM
Equities	13,037	-	KEY3MEDIA GROUP INC COM
Equities	48,482	372,827	KEYCORP NEW COM
Equities	102,189	785,833	KEYCORP NEW COM
Equities	10,300	79,207	KEYCORP NEW COM
Equities	1,450	338,699	KEYENCE CORP NPV
Equities	958	223,775	KEYENCE CORP NPV
Equities	3,700	33,374	KEYNOTE SYS INC COM ISIN US4933081006
Equities	2,241	20,348	K-FED BANCORP COM STK
Equities	3,500	44,625	KFORCE INC
Equities	7,064	90,066	KFORCE INC
Equities	5,260	137,997	KGHM POLSKA MIEDZ PLN10 BR
Equities	8,270	216,965	KGHM POLSKA MIEDZ PLN10 BR
Equities	12,800	9,673	K-GREEN TRUST NPV
Equities	31,000	23,426	K-GREEN TRUST NPV
Equities	8,280	6,257	K-GREEN TRUST NPV
Equities	3,000	21,090	KID BRANDS INC COM
Equities	1,999	14,053	KID BRANDS INC COM
Equities	33,200	987,036	KILROY RLTY CORP COM
Equities	3,000	89,190	KILROY RLTY CORP COM
Equities	4,601	136,788	KILROY RLTY CORP COM
Equities	1,800	9,954	KIMBALL INTL INC CL B
Equities	3,975	21,982	KIMBALL INTL INC CL B
Equities	34,840	2,112,349	KIMBERLY-CLARK CORP COM
Equities	44,618	2,705,189	KIMBERLY-CLARK CORP COM
Equities	3,530	214,024	KIMBERLY-CLARK CORP COM
Equities	15,602	945,949	KIMBERLY-CLARK CORP COM
Equities	69,711	936,916	KIMCO RLTY CORP COM
Equities	225,550	3,031,392	KIMCO RLTY CORP COM
Equities	26,580	357,235	KIMCO RLTY CORP COM
Equities	48,443	651,074	KIMCO RLTY CORP COM
Equities	7,200	96,768	KIMCO RLTY CORP COM
Equities	64,150	862,176	KIMCO RLTY CORP COM
Equities	537,781	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP
Equities	22,542	-	KINDER MORGAN MGMT LLC KINDER MORGAN MGMT LLC FR CUSIP
Equities	1,700	21,828	KINDRED HEALTHCARE INC COM STK
Equities	3,636	46,686	KINDRED HEALTHCARE INC COM STK
Equities	17,482	638,268	KINETIC CONCEPTS INC COM NEW COM NEW
Equities	4,000	146,040	KINETIC CONCEPTS INC COM NEW COM NEW
Equities	7,599	277,439	KINETIC CONCEPTS INC COM NEW COM NEW
Equities	13,900	105,501	KING PHARMACEUTICALS INC COM
Equities	26,497	201,112	KING PHARMACEUTICALS INC COM
Equities	32,300	245,157	KING PHARMACEUTICALS INC COM
Equities	158,300	1,201,497	KING PHARMACEUTICALS INC COM
Equities	94,800	299,546	KINGFISHER ORD GBPO.157142857
Equities	7,900	63,191	KINGSGATE CONSD LTD NPV
Equities	280,000	136,635	KINGSOFT CORP LTD USD.0005
Equities	3,600	137,700	KIRBY CORP COM
Equities	23,600	902,700	KIRBY CORP COM
Equities	6,130	234,473	KIRBY CORP COM
Equities	582,000	7,379,410	KIRIN HOLDINGS CO NPV
Equities	500	8,438	KIRKLANDS INC COM
Equities	3,700	62,438	KIRKLANDS INC COM
Equities	315,045	26,625	KIRTLAND CAPITAL PARTNERS II, LP
Equities	2,508,851	866,575	KIRTLAND CAPITAL PARTNERS III, LP
Equities	2,400	10,032	KITE RLTY GROUP TR COM
Equities	2,400	-	KITTY HAWK INC COM
Equities	1,059,529	244,772	KKR 1996 FUND, LP
Equities	14,050	391,714	KLA-TENCOR CORP
Equities	18,808	524,367	KLA-TENCOR CORP
Equities	3,200	89,216	KLA-TENCOR CORP
Equities	1	1,179,023	KLEE ASIA FUND I, LP
Equities	1	1,106,880	KLEE EUROPE FUND I, LP
Equities	1	1,985,465	KLEE EUROPE FUND II, LP
Equities	840,640	3,126,008	KLEE USA FUND I, LP
Equities	1	32,066	KLEE USA FUND II, LP
Equities	6,100	84,119	KNIGHT CAP GROUP INC COM
Equities	41,315	569,734	KNIGHT CAP GROUP INC COM
Equities	9,536	131,501	KNIGHT CAP GROUP INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,800	56,672	KNIGHT TRANSN INC COM
Equities	6,455	130,649	KNIGHT TRANSN INC COM
Equities	2,100	27,909	KNOLL INC COM NEW COM
Equities	2,800	30,604	KNOLGY INC COM
Equities	1,600	12,448	KNOT INC COM STK
Equities	3,700	28,786	KNOT INC COM STK
Equities	4,600	195,977	KOBAYASHI PHARMACEUTICALS NPV
Equities	28,000	89,320	KODIAK OIL & GAS CORP COM
Equities	4,139,779	2,699,961	KODIAK VENTURE PARTNERS III, LP
Equities	23,620	1,121,950	KOHL'S CORP COM
Equities	9,700	460,750	KOHL'S CORP COM
Equities	29,950	1,422,625	KOHL'S CORP COM
Equities	1,800	85,500	KOHL'S CORP COM
Equities	3,530	167,675	KOHL'S CORP COM
Equities	15,032	714,020	KOHL'S CORP COM
Equities	19,756	-	KOMAG INC COM
Equities	5,723	229,651	KONE OYJ-B
Equities	4,300	72,403	KONGSBERG GRUPPEN NOK1.25
Equities	27,000	263,318	KONICA MINOLTA HLD NPV
Equities	40,500	519,649	KONINKLIJKE KPN
Equities	13,600	46,104	KOPIN CORP COM
Equities	1,300	29,224	KOPPERS HLDGS INC COM
Equities	25,300	654,258	KOREA ELEC POWER KRW5000
Equities	2,100	29,190	KORN / FERRY INTL COM NEW
Equities	43,237	600,994	KORN / FERRY INTL COM NEW
Equities	5,300	73,670	KORN / FERRY INTL COM NEW
Equities	114,900	3,217,200	KRAFT FOODS INC CL A
Equities	172,551	4,831,428	KRAFT FOODS INC CL A
Equities	15,000	420,000	KRAFT FOODS INC CL A
Equities	24,655	690,340	KRAFT FOODS INC CL A
Equities	122,100	3,418,800	KRAFT FOODS INC CL A
Equities	196,600	5,504,800	KRAFT FOODS INC CL A
Equities	910	9,555	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	11,700	39,429	KRISPY KREME DOUGHNUTS INC COM STK
Equities	95	5	KRISPY KREME DOUGHNUTS INC WT EXP 03/02/2012
Equities	41,200	811,228	KROGER CO COM
Equities	64,346	1,266,973	KROGER CO COM
Equities	22,100	435,149	KROGER CO COM
Equities	1,000	19,500	KRONOS WORLDWIDE INC COM STK
Equities	550	10,725	KRONOS WORLDWIDE INC COM STK
Equities	700	20,699	KS CY LIFE INS CO COM
Equities	772	22,828	KS CY LIFE INS CO COM
Equities	5,150	187,203	KS CY SOUTHN
Equities	6,980	253,723	KS CY SOUTHN
Equities	11,450	416,208	KS CY SOUTHN
Equities	12,200	443,470	KS CY SOUTHN
Equities	1,300	14,599	K-SWISS INC CL A
Equities	3,500	39,305	K-SWISS INC CL A
Equities	3,106	153,017	KT&G CORPORATION KRW5000
Equities	19,000	147,723	KUBOTA CORP NPV
Equities	2,500	68,044	KUDELSKI SA CHF10(BR)
Equities	4,546	471,315	KUEHNE&NAGEL INTL CHF1(REGD)
Equities	6,515	675,455	KUEHNE&NAGEL INTL CHF1(REGD)
Equities	470	48,728	KUEHNE&NAGEL INTL CHF1(REGD)
Equities	750	77,758	KUEHNE&NAGEL INTL CHF1(REGD)
Equities	4,700	32,994	KULICKE & SOFFA INDS INC COM
Equities	9,724	68,262	KULICKE & SOFFA INDS INC COM
Equities	1,400	58,266	KUMBA IRON ORE LTD ZAR0.01
Equities	28,000	170,907	KUNGSLEDEN NPV
Equities	16,000	210,103	KURODA ELECTRIC NPV
Equities	3,400	42,228	KVH INDS INC COM STK
Equities	5,900	484,055	KYOCERA CORP NPV
Equities	2,400	196,904	KYOCERA CORP NPV
Equities	4,200	34,398	L-1 IDENTITY SOLUTIONS INC COM
Equities	8,280	67,813	L-1 IDENTITY SOLUTIONS INC COM
Equities	10,242	725,543	L-3 COMMUNICATIONS HLDG CORP COM
Equities	11,622	823,302	L-3 COMMUNICATIONS HLDG CORP COM
Equities	3,000	212,520	L-3 COMMUNICATIONS HLDG CORP COM
Equities	7,900	559,636	L-3 COMMUNICATIONS HLDG CORP COM
Equities	16,300	1,154,692	L-3 COMMUNICATIONS HLDG CORP COM
Equities	2,900	33,089	LA BARGE INC COM STK
Equities	3,400	156	LA JOLLA PHARMACEUTICAL CO COM NEW
Equities	4,000	29,720	LA Z BOY INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,616	34,297	LA Z BOY INC COM
Equities	8,460	637,461	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	10,700	806,245	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	7,300	550,055	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	10,862	818,452	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	4,300	324,005	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	5,700	24,396	LABRANCHE & CO INC COM ISIN US554471025
Equities	11,200	47,936	LABRANCHE & CO INC COM ISIN US554471025
Equities	2,390	79,181	LACLEDE GROUP INC COM
Equities	2,267	75,106	LACLEDE GROUP INC COM
Equities	1,100	18,524	LACROSSE FOOTWEAR INC COM
Equities	2,639	3,299	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	2,469	56,096	LADISH INC COM NEW
Equities	1,700	38,624	LADISH INC COM NEW
Equities	2,700	61,344	LADISH INC COM NEW
Equities	6,201,360	5,386,718	LAKE CAPITAL PARTNERS II, LP
Equities	7,383,260	3,948,491	LAKE CAPITAL PARTNERS, LP
Equities	800	15,984	LAKELAND FINL CORP COM STK
Equities	827	7,575	LAKELAND INDS INC COM
Equities	10,230	389,354	LAM RESH CORP COM
Equities	11,620	442,257	LAM RESH CORP COM
Equities	6,300	154,476	LAMAR ADVERTISING CO CL A COM
Equities	8,024	196,748	LAMAR ADVERTISING CO CL A COM
Equities	3,435	84,226	LAMAR ADVERTISING CO CL A COM
Equities	1,200	64,032	LANCASTER COLONY CORP COM
Equities	1,166	62,218	LANCASTER COLONY CORP COM
Equities	2,500	41,225	LANCE INC COM STK USD0.83 1/3
Equities	3,553	58,589	LANCE INC COM STK USD0.83 1/3
Equities	161,163	1,346,633	LAND SECURITIES GP ORD GBP0.10
Equities	700	42,616	LANDAUER INC COM
Equities	1,000	60,880	LANDAUER INC COM
Equities	3,500	20,615	LANDEC CORP COM
Equities	306	5,058	LANDMARK BANCORP INC COM
Equities	2,000	48,920	LANDRYS RESTAURANTS INC
Equities	1,300	31,798	LANDRYS RESTAURANTS INC
Equities	3,400	132,566	LANDSTAR SYS INC COM
Equities	5,519	215,186	LANDSTAR SYS INC COM
Equities	1,333	5,399	LANTRONIX INC COM NEW COM NEW
Equities	8,000	341,159	LANXESS AG NPV
Equities	700,000	827,400	LARSEN & TOUBRO 3.5% CNV 22/10/14 USD100000
Equities	23,651	523,633	LAS VEGAS SANDS CORP COM STK
Equities	46,597	1,031,658	LAS VEGAS SANDS CORP COM STK
Equities	40,100	824,857	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	4,600	94,622	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	7,849	161,454	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	10,450	214,957	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	2,600	-	LASER MTG MGMT DEL
Equities	2,200	9,812	LASERCARD CORP COM
Equities	5,701,639	3,760,975	LATTERELL VENTURE PARTNERS II, LP
Equities	360	45	LATTICE INC COM STK
Equities	21,960	95,306	LATTICE SEMICONDUCTOR CORP COM
Equities	8,180	455,871	LAUDER ESTEE COS INC CL A
Equities	13,946	777,211	LAUDER ESTEE COS INC CL A
Equities	27,900	1,554,867	LAUDER ESTEE COS INC CL A
Equities	8,900	352,851	LAURENTIAN BNK CDA COM CAD1
Equities	2,100	83,257	LAURENTIAN BNK CDA COM CAD1
Equities	3,500	138,762	LAURENTIAN BNK CDA COM CAD1
Equities	4,300	188,784	LAWSON INC NPV
Equities	1,100	18,678	LAWSON PRODS INC COM
Equities	1,440	24,451	LAWSON PRODS INC COM
Equities	8,200	59,860	LAWSON SOFTWARE INC NEW COM STK
Equities	9,600	70,080	LAWSON SOFTWARE INC NEW COM STK
Equities	20,600	150,380	LAWSON SOFTWARE INC NEW COM STK
Equities	900	21,843	LAYNE CHRISTENSEN CO COM
Equities	2,360	57,277	LAYNE CHRISTENSEN CO COM
Equities	30,089	803,677	LAZARD LTD CL A
Equities	1,800	4,500	LAZARE KAPLAN INTERNATIONAL INC COM ST K USD1
Equities	1,000	5,540	LCA-VISION INC COM PAR \$.001
Equities	2,712	15,024	LCA-VISION INC COM PAR \$.001
Equities	16,832	201,005	LE CHATEAU INC CLASS'A'COM NPV
Equities	4,190	54,386	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	5,500	71,390	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	58,900	764,522	LEAP WIRELESS INTL INC COM NEW COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,100	-	LEAP WIRELESS INTL INC COM
Equities	4,000	16,080	LEAPFROG ENTERPRISES INC CL A
Equities	5,100	20,502	LEAPFROG ENTERPRISES INC CL A
Equities	8,000	32,160	LEAPFROG ENTERPRISES INC CL A
Equities	6,489,105	6,215,340	LEAPFROG VENTURES II, LP
Equities	4,580	303,196	LEAR CORP COM NEW COM NEW
Equities	4,200	69	LEAR CORP COM STK PAR \$0.01
Equities	2,900	31,465	LEARNING TREE INTL INC COM
Equities	3,300	35,805	LEARNING TREE INTL INC COM
Equities	2,400	5	LECHTERS INC COM
Equities	2,200	10,538	LECROY CORP COM
Equities	160,000	119,582	LEE & MAN PAPER MA HKD0.025
Equities	2,000	5,140	LEE ENTERPRISES INC COM
Equities	7,356	18,905	LEE ENTERPRISES INC COM
Equities	14,610	409,518	LEGG MASON INC COM
Equities	12,190	341,686	LEGG MASON INC COM
Equities	17,208	482,340	LEGG MASON INC COM
Equities	-	-	LEGG MASON INC COM
Equities	45,200	1,266,956	LEGG MASON INC COM
Equities	3,600	100,908	LEGG MASON INC COM
Equities	10,200	204,612	LEGGETT & PLATT INC COM
Equities	16,011	321,181	LEGGETT & PLATT INC COM
Equities	10,100	302,483	LEGRAND SA EUR4
Equities	2,950	88,349	LEGRAND SA EUR4
Equities	4,572	136,926	LEGRAND SA EUR4
Equities	207,192	5,066,387	LEIGHTON HOLDINGS NPV
Equities	5,120	160,307	LENDER PROCESSING SVCS INC COM STK
Equities	7,300	228,563	LENDER PROCESSING SVCS INC COM STK
Equities	10,907	341,498	LENDER PROCESSING SVCS INC COM STK
Equities	14,435	200,791	LENNAR CORP CL A CL A
Equities	7,700	107,107	LENNAR CORP CL A CL A
Equities	16,842	234,272	LENNAR CORP CL A CL A
Equities	5,967	83,001	LENNAR CORP CL A CL A
Equities	3,300	137,181	LENNOX INTL INC COM
Equities	6,264	260,394	LENNOX INTL INC COM
Equities	2,800	52,098	LEROY SEAFOOD GROU NOK1.00
Equities	12,980	253,240	LEUCADIA NATL CORP COM
Equities	18,037	351,902	LEUCADIA NATL CORP COM
Equities	370,000	391,275	LEUCADIA NATL CORP SR NT CONV 3.75% DUE 04-15-2014 REG
Equities	232,892	253,852	LEVEL 3 COMMUNICATIONS INC COM STK
Equities	12,600	16,128	LEXICON PHARMACEUTICALS INC COM STK
Equities	4,626	27,802	LEXINGTON RLTY TR COM
Equities	9,093	54,649	LEXINGTON RLTY TR COM
Equities	5,490	181,335	LEXMARK INTL INC NEW CL A
Equities	8,685	286,866	LEXMARK INTL INC NEW CL A
Equities	45,200	1,492,956	LEXMARK INTL INC NEW CL A
Equities	320	81,050	LG CHEMICAL KRW5000
Equities	18,000	972,205	LG CORP KRW5000
Equities	300	3,372	LGL GROUP INC COM STK
Equities	1,200	33,300	LHC GROUP INC COM
Equities	1,932	53,613	LHC GROUP INC COM
Equities	58,000	261,803	LI & FUNG LTD HKD0.025
Equities	38,000	171,526	LI & FUNG LTD HKD0.025
Equities	300	3,894	LIBBEY INC COM
Equities	2,986	38,758	LIBBEY INC COM
Equities	19,800	514,602	LIBERTY GLOBAL INC COM SER A
Equities	27,611	717,610	LIBERTY GLOBAL INC COM SER A
Equities	6,488	271,912	LIBERTY MEDIA CORP NEW CAP COM SER A
Equities	9,125	382,429	LIBERTY MEDIA CORP NEW CAP COM SER A
Equities	39,500	414,750	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A
Equities	66,589	699,185	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A
Equities	22,700	238,350	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A
Equities	3,735	193,622	LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A
Equities	3,872	200,724	LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A
Equities	6,100	316,224	LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A
Equities	85,900	2,478,215	LIBERTY PPTY TR SH BEN INT
Equities	7,200	207,720	LIBERTY PPTY TR SH BEN INT
Equities	12,350	356,298	LIBERTY PPTY TR SH BEN INT
Equities	28,200	813,570	LIBERTY PPTY TR SH BEN INT
Equities	6,286	270,141	LIC HOUSING FINAN GDR-REPR 2 ORD INR10 REG'S
Equities	2,600	53,196	LIFE PARTNERS HLDGS INC COM STK
Equities	15,115	714,184	LIFE TECHNOLOGIES CORP COM STK
Equities	9,800	463,050	LIFE TECHNOLOGIES CORP COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	20,542	970,610	LIFE TECHNOLOGIES CORP COM STK
Equities	5,400	255,150	LIFE TECHNOLOGIES CORP COM STK
Equities	3,125	99,344	LIFE TIME FITNESS INC COM
Equities	2,400	76,296	LIFE TIME FITNESS INC COM
Equities	3,900	123,981	LIFE TIME FITNESS INC COM
Equities	3,800	119,320	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	5,342	167,739	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	7,600	238,640	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	46,000	89,789	LIFESTYLE INTERNAT HKDO.005
Equities	2,500	36,550	LIFETIME BRANDS INC COM
Equities	4,210	41,005	LIFEWAY FOODS INC COM
Equities	3,200	31,168	LIFEWAY FOODS INC COM
Equities	13,300	266,116	LIG NON-LIFE INSURANCE CO LTD KRW500
Equities	1,631	2,381	LIGAND PHARMACEUTICALS INC COM
Equities	2,100	147	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	2,100	105	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	2,100	273	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	2,100	116	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	475	755	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	2,555,158	1,365,578	LIGHTSPEED VENT PTRS VI, LP
Equities	2,000	10,820	LIN TV CORP CL A CL A
Equities	2,700	14,607	LIN TV CORP CL A CL A
Equities	13,300	225,286	LINAMAR CORP COMMON STOCK
Equities	7,800	253,578	LINCARE HLDGS INC COM
Equities	12,240	397,922	LINCARE HLDGS INC COM
Equities	1,010	20,796	LINCOLN EDL SVCS CORP COM STK
Equities	2,800	142,772	LINCOLN ELEC HLDGS INC COM
Equities	4,400	224,356	LINCOLN ELEC HLDGS INC COM
Equities	7,903	402,974	LINCOLN ELEC HLDGS INC COM
Equities	23,040	559,642	LINCOLN NATL CORP COM
Equities	23,500	570,815	LINCOLN NATL CORP COM
Equities	34,104	828,386	LINCOLN NATL CORP COM
Equities	9,578	1,014,943	LINDE AG NPV
Equities	2,500	79,225	LINDSAY CORPORATION COM
Equities	1,546	48,993	LINDSAY CORPORATION COM
Equities	17,300	481,113	LINEAR TECH CORP DEL
Equities	10,350	287,834	LINEAR TECH CORP DEL
Equities	28,800	800,928	LINEAR TECH CORP DEL
Equities	22,841	635,208	LINEAR TECH CORP DEL
Equities	158,800	395,616	LINK R/EST INVEST NPV
Equities	209,000	520,678	LINK R/EST INVEST NPV
Equities	8,962	40,956	LIONBRIDGE TECHNOLOGIES INC COM
Equities	1,900	24,624	LIQUIDITY SVCS INC COM STK
Equities	2,100	12,978	LITHIA MTRS INC CL A
Equities	1,500	9,270	LITHIA MTRS INC CL A
Equities	1,300	41,093	LITTELFUSE INC COM
Equities	1,863	58,889	LITTELFUSE INC COM
Equities	3,080	97,359	LITTELFUSE INC COM
Equities	8,379	87,561	LIVE NATION ENTERTAINMENT INC
Equities	16,132	168,579	LIVE NATION ENTERTAINMENT INC
Equities	6,900	47,334	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	6,000	25,320	LIZ CLAIBORNE INC COM
Equities	11,552	48,749	LIZ CLAIBORNE INC COM
Equities	8,800	169,664	LKQ CORP COM LKQ CORP
Equities	17,387	335,221	LKQ CORP COM LKQ CORP
Equities	1,700	26,809	LMI AEROSPACE INC COM
Equities	1,200	18,924	LMI AEROSPACE INC COM
Equities	2,900	10,701	LO JACK CORP COM
Equities	206,200	7,492,008	LOBLAWS COS LTD COM NPV
Equities	17,600	639,473	LOBLAWS COS LTD COM NPV
Equities	21,017	1,565,767	LOCKHEED MARTIN CORP COM
Equities	32,402	2,413,949	LOCKHEED MARTIN CORP COM
Equities	23,700	1,765,650	LOCKHEED MARTIN CORP COM
Equities	9,454	704,323	LOCKHEED MARTIN CORP COM
Equities	11,940	889,530	LOCKHEED MARTIN CORP COM
Equities	1,900	7,049	LODGENET INTERACTIVE CORPORATION EFF 1/16/08
Equities	7,500	27,825	LODGENET INTERACTIVE CORPORATION EFF 1/16/08
Equities	24,300	809,433	LOEWS CORP COM
Equities	38,039	1,267,079	LOEWS CORP COM
Equities	7,928	264,082	LOEWS CORP COM
Equities	300	360	LOGIC DEVICES INC COM
Equities	1,215	31,869	LOGMEIN INC COM
Equities	1,000	26,230	LOGMEIN INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,580	4,224	LOOKSMART LTD COM NEW COM STK
Equities	2,100	25,893	LOOPNET INC COM STK
Equities	51,095	630,001	LOOPNET INC COM STK
Equities	1,000	42,720	LORAL SPACE & COMMUNICATIONS INC COM
Equities	6,719	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	11,120	800,418	LORILLARD INC COM STK
Equities	16,281	1,171,906	LORILLARD INC COM STK
Equities	28,100	2,022,638	LORILLARD INC COM STK
Equities	6,100	40,809	LOUISIANA-PACIFIC CORP COM
Equities	15,200	101,688	LOUISIANA-PACIFIC CORP COM
Equities	32,438	662,384	LOWES COS INC COM
Equities	100,500	2,052,210	LOWES COS INC COM
Equities	155,382	3,172,900	LOWES COS INC COM
Equities	17,060	348,365	LOWES COS INC COM
Equities	54,666	1,116,280	LOWES COS INC COM
Equities	80,131	1,636,275	LOWES COS INC COM
Equities	219,900	4,490,358	LOWES COS INC COM
Equities	600	7,290	LSB CORP COM
Equities	1,900	25,289	LSB INDS INC COM
Equities	2,500	33,275	LSB INDS INC COM
Equities	45,900	211,140	LSI CORP COM STK
Equities	75,455	347,093	LSI CORP COM STK
Equities	104,400	480,240	LSI CORP COM STK
Equities	3,737	18,237	LSI INDS INC OHIO COM
Equities	7,200	174,744	LTC PPTYS INC COM
Equities	1,300	31,551	LTC PPTYS INC COM
Equities	2,435	59,097	LTC PPTYS INC COM
Equities	1,950	47,327	LTC PPTYS INC COM
Equities	19,400	428,158	LTD BRANDS
Equities	30,066	663,557	LTD BRANDS
Equities	5,830	128,668	LTD BRANDS
Equities	17,912	50,691	LTX-CREDENCE CORP COM
Equities	1,700	136,527	LUBRIZOL CORP COM
Equities	4,923	395,366	LUBRIZOL CORP COM
Equities	5,890	473,026	LUBRIZOL CORP COM
Equities	7,651	614,452	LUBRIZOL CORP COM
Equities	24,600	1,975,626	LUBRIZOL CORP COM
Equities	4,732	18,218	LUBYS INC COM
Equities	1,585	61,799	LUFKIN INDS INC COM
Equities	2,980	116,190	LUFKIN INDS INC COM
Equities	3,400	132,566	LUFKIN INDS INC COM
Equities	2,995	111,474	LULULEMON ATHLETICA INC COM
Equities	2,255	52,609	LUMBER LIQUIDATORS HLDGS INC COM
Equities	800	18,664	LUMBER LIQUIDATORS HLDGS INC COM
Equities	1,578	36,815	LUMBER LIQUIDATORS HLDGS INC COM
Equities	4,600	74,612	LUMINEX CORP DEL COM
Equities	6,000	146,547	LUXOTTICA GROUP EURO.06
Equities	2,660	64,969	LUXOTTICA GROUP EURO.06
Equities	4,150	101,362	LUXOTTICA GROUP EURO.06
Equities	5,950	654,549	LVMH MOET HENNESSY LOUIS VUITTON EURO.30
Equities	2,800	308,023	LVMH MOET HENNESSY LOUIS VUITTON EURO.30
Equities	141,266	191,006	LXB RETAIL PROPS COMMON STOCK W/I
Equities	3,100	23,684	LYDALL INC COM
Equities	8,739	2,971	LYRIS INC COM STK
Equities	1,400	37,940	M & F WORLDWIDE CORP COM
Equities	1,900	51,490	M & F WORLDWIDE CORP COM
Equities	9,054	769,137	M & T BK CORP COM
Equities	8,638	733,798	M & T BK CORP COM
Equities	2,800	26,992	M / I HOMES INC
Equities	2,890	77,886	M D C HLDGS INC COM
Equities	2,180	58,751	M D C HLDGS INC COM
Equities	5,000	170,358	M UFI LEASE
Equities	11,679,964	10,594,100	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Equities	106,080	3,958,906	MACERICH CO COM
Equities	61,700	2,302,644	MACERICH CO COM
Equities	10,651	397,495	MACERICH CO COM
Equities	14,143	527,817	MACERICH CO COM
Equities	44,723	1,669,062	MACERICH CO COM
Equities	1,900	21,166	MAC-GRAY CORP COM
Equities	6,600	196,218	MACK CALI RLTY CORP COM REIT
Equities	7,507	223,183	MACK CALI RLTY CORP COM REIT
Equities	16,000	306,837	MACNICA INC NPV
Equities	12,800	401,324	MACQUARIE GP LTD NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,028	94,938	MACQUARIE GP LTD NPV
Equities	4,616	144,727	MACQUARIE GP LTD NPV
Equities	19,881,268	18,642,847	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Equities	30,200	540,580	MACYS INC COM STK
Equities	42,845	766,926	MACYS INC COM STK
Equities	6,840	122,436	MACYS INC COM STK
Equities	19,900	356,210	MACYS INC COM STK
Equities	2,100	66,192	MADDEN STEVEN LTD COM
Equities	3,093	97,491	MADDEN STEVEN LTD COM
Equities	898,997	2,420	MADISON DEARBORN CAP PTRS II, LP
Equities	3,505,107	652,693	MADISON DEARBORN CAP PTRS III, LP
Equities	5,716,461	6,339,031	MADISON DEARBORN CAP PTRS IV, LP
Equities	1	1	MADISON DEARBORN CAP PTRS, LP
Equities	3,950	77,697	MADISON SQUARE GARDEN INC CL A CL A
Equities	8,068	158,698	MADISON SQUARE GARDEN INC CL A CL A
Equities	2,600	94,432	MAGELLAN HLTH SVCS INC COM NEW
Equities	13,000	472,160	MAGELLAN HLTH SVCS INC COM NEW
Equities	2,909	105,655	MAGELLAN HLTH SVCS INC COM NEW
Equities	13,400	486,688	MAGELLAN HLTH SVCS INC COM NEW
Equities	6,800	19,312	MAGMA DESIGN AUTOMATION INC COM
Equities	6,479	427,355	MAGNA INTL INC CL A CL A
Equities	18,100	1,194,517	MAGNA INTL INC CL A'SUB VTG COM NPV (CAD)
Equities	3,300	217,785	MAGNA INTL INC CL A'SUB VTG COM NPV (CAD)
Equities	5,500	31,734	MAGNESITA COMSTK
Equities	8,800	50,774	MAGNESITA COMSTK
Equities	5,311	4,886	MAGNETEK INC COM
Equities	400	8,144	MAIDENFORM BRANDS INC COM
Equities	3,000	21,510	MAINSOURCE FINL GROUP INC COM
Equities	1,841	13,200	MAINSOURCE FINL GROUP INC COM
Equities	7,000	189,456	MAKITA CORP NPV
Equities	2,200	60,610	MANHATTAN ASSOCS INC COM
Equities	4,100	112,955	MANHATTAN ASSOCS INC COM
Equities	12,700	116,078	MANITOWOC INC COM
Equities	14,936	136,515	MANITOWOC INC COM
Equities	2,300	4,577	MANNATECH INC COM STK
Equities	2,700	5,373	MANNATECH INC COM STK
Equities	3,300	21,087	MANNKIND CORP COM
Equities	5,890	254,330	MANPOWER INC WIS COM
Equities	17,930	774,217	MANPOWER INC WIS COM
Equities	25,100	1,083,818	MANPOWER INC WIS COM
Equities	8,598	371,262	MANPOWER INC WIS COM
Equities	45,100	1,947,418	MANPOWER INC WIS COM
Equities	1,400	59,598	MANTECH INTL CORP CL A CL A
Equities	1,668	71,007	MANTECH INTL CORP CL A CL A
Equities	5,800	246,906	MANTECH INTL CORP CL A CL A
Equities	289,019	656,683	MAP GROUP
Equities	1,100	14,432	MAP PHARMACEUTICALS INC COM STK
Equities	3,300	43,296	MAP PHARMACEUTICALS INC COM STK
Equities	1,933,077	5,318,137	MAPFRE EURO.10
Equities	509,000	6,235	MAPFRE SA EURO.1 SUB RIGHTS 15/06/10
Equities	14,558	452,608	MARATHON OIL CORP COM
Equities	52,860	1,643,417	MARATHON OIL CORP COM
Equities	75,869	2,358,767	MARATHON OIL CORP COM
Equities	77,800	2,418,802	MARATHON OIL CORP COM
Equities	7,900	245,611	MARATHON OIL CORP COM
Equities	441,104	49,470	MARBOROUGH CAPITAL INVESTMENT III
Equities	2,500	9,625	MARCHEX INC CL B CL B
Equities	3,803	14,642	MARCHEX INC CL B CL B
Equities	2,300	21,758	MARCUS CORP DEL COM
Equities	2,700	25,542	MARCUS CORP DEL COM
Equities	5,500	31,130	MARINE PRODS CORP COM
Equities	2,850	16,131	MARINE PRODS CORP COM
Equities	2,600	18,044	MARINEMAX INC COM
Equities	3,000	20,820	MARINEMAX INC COM
Equities	6,300	135,324	MARINER ENERGY INC COM STK
Equities	9,219	198,024	MARINER ENERGY INC COM STK
Equities	11,625	-	MARINER POST-ACUTE NETWORK INC COM STK
Equities	755	256,700	MARKEL CORP HOLDING CO COM
Equities	1,107	376,380	MARKEL CORP HOLDING CO COM
Equities	700	238,000	MARKEL CORP HOLDING CO COM
Equities	2,900	39,991	MARKETAXESS HLDGS INC COM STK
Equities	45,500	225,865	MARKS & SPENCER GP ORD GBPO.25
Equities	2,400	29,016	MARLIN BUSINESS SVCS CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	20,722	620,417	MARRIOTT INTL INC NEW COM STK CL A
Equities	24,958	747,243	MARRIOTT INTL INC NEW COM STK CL A
Equities	34,846	1,043,289	MARRIOTT INTL INC NEW COM STK CL A
Equities	13,620	407,783	MARRIOTT INTL INC NEW COM STK CL A
Equities	32,880	741,444	MARSH & MCLENNAN CO'S INC COM
Equities	59,593	1,343,822	MARSH & MCLENNAN CO'S INC COM
Equities	9,915	223,583	MARSH & MCLENNAN CO'S INC COM
Equities	49,900	1,125,245	MARSH & MCLENNAN CO'S INC COM
Equities	31,898	229,028	MARSHALL & ILSLEY CORP NEW COM STK
Equities	44,679	320,795	MARSHALL & ILSLEY CORP NEW COM STK
Equities	61,225	439,596	MARSHALL & ILSLEY CORP NEW COM STK
Equities	28,367	203,675	MARSHALL & ILSLEY CORP NEW COM STK
Equities	2,500	59,275	MARTEK BIOSCIENCES CORP COM STK USD0.10
Equities	3,800	90,098	MARTEK BIOSCIENCES CORP COM STK USD0.10
Equities	1,700	35,326	MARTEN TRANS LTD COM
Equities	1,012	21,029	MARTEN TRANS LTD COM
Equities	1,800	8,856	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	2,900	14,268	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	14,564,919	63,211,750	MARTIN CURRIE BUSINESS TRUST GLOBAL EM ERGING MARKETS FUND SHS NPV
Equities	1,200	-	MARTIN INDS INC DEL COM
Equities	3,779	320,497	MARTIN MARIETTA MATLS INC COM
Equities	1,100	93,291	MARTIN MARIETTA MATLS INC COM
Equities	4,939	418,877	MARTIN MARIETTA MATLS INC COM
Equities	1	1	MATRIX PARTNERS IV, LP
Equities	276,000	1,437,857	MARUBENI CORP NPV
Equities	20,500	139,694	MARUI GROUP CO LTD
Equities	36,000	567,360	MARVELL TECH GROUP COM USD0.002
Equities	28,600	450,736	MARVELL TECH GROUP COM USD0.002
Equities	55,923	881,346	MARVELL TECH GROUP COM USD0.002
Equities	22,800	245,328	MASCO CORP COM
Equities	40,918	440,278	MASCO CORP COM
Equities	11,980	128,905	MASCO CORP COM
Equities	13,054	140,461	MASCO CORP COM
Equities	2,870	68,335	MASIMO CORP COM STK
Equities	6,645	158,217	MASIMO CORP COM STK
Equities	6,600	157,146	MASIMO CORP COM STK
Equities	6,300	172,305	MASSEY ENERGY CO COM
Equities	9,779	267,456	MASSEY ENERGY CO COM
Equities	4,100	38,540	MASTEC INC COM
Equities	5,167	48,570	MASTEC INC COM
Equities	313	958	MASTECH HLDGS INC COM STK
Equities	284	869	MASTECH HLDGS INC COM STK
Equities	385	76,819	MASTERCARD INC CL A
Equities	6,300	1,257,039	MASTERCARD INC CL A
Equities	10,527	2,100,452	MASTERCARD INC CL A
Equities	900	179,577	MASTERCARD INC CL A
Equities	1,300	259,389	MASTERCARD INC CL A
Equities	2,100	419,013	MASTERCARD INC CL A
Equities	39,700	7,921,341	MASTERCARD INC CL A
Equities	3,300	9,933	MATERIAL SCIENCES CORP COM
Equities	1	1	MATRIX PARTNERS V, LP
Equities	4,036,663	770,197	MATRIX PARTNERS VI, LP
Equities	2,306,645	1,229,032	MATRIX PARTNERS VII, LP
Equities	2,200	20,482	MATRIX SVC CO COM
Equities	7,500	69,825	MATRIX SVC CO COM
Equities	1,600	7,360	MATRIXX INITIATIVES INC COM
Equities	10,000	215,166	MATSUMOTOKIYOSHI H NPV
Equities	24,400	516,304	MATTEL INC COM
Equities	34,451	728,983	MATTEL INC COM
Equities	7,260	153,622	MATTEL INC COM
Equities	10,400	220,064	MATTEL INC COM
Equities	1,600	46,848	MATTHEWS INTL CORP CL A
Equities	3,600	105,408	MATTHEWS INTL CORP CL A
Equities	4,700	17,813	MATTSON TECH INC COM
Equities	8,835	33,485	MATTSON TECH INC COM
Equities	1,220	4,551	MAUI LD & PINEAPPLE INC COM
Equities	68,000	107,839	MAX PROPERTY GROUP ORD NPV
Equities	23,634	395,397	MAXIM INTEGRATED PRODS INC COM
Equities	6,500	108,745	MAXIM INTEGRATED PRODS INC COM
Equities	26,841	449,050	MAXIM INTEGRATED PRODS INC COM
Equities	65,800	1,100,834	MAXIM INTEGRATED PRODS INC COM
Equities	54,000	903,420	MAXIM INTEGRATED PRODS INC COM
Equities	2,000	115,740	MAXIMUS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,106	121,874	MAXIMUS INC COM
Equities	465,000	466,163	MAXTOR CORP NT CONV 2.375% DUE08-15-2012/08-20-2010 BEO
Equities	5	-	MAXUS TECH CORP COM
Equities	2,800	31,920	MAXWELL TECHNOLOGIES INC COM
Equities	3,000	16,590	MXYGEN INC COM STK ISIN# US5777761074
Equities	7,000	38,710	MXYGEN INC COM STK ISIN# US5777761074
Equities	225	1,665	MAYFLOWER BANCORP INC COM STK
Equities	3,200	58,848	MB FINL INC NEW COM
Equities	4,825	88,732	MB FINL INC NEW COM
Equities	8,300	46,563	MBIA INC COM
Equities	26,459	148,435	MBIA INC COM
Equities	4,350	165,126	MC CORMICK & CO INC COM NON-VTG
Equities	6,800	258,128	MC CORMICK & CO INC COM NON-VTG
Equities	13,000	493,480	MC CORMICK & CO INC COM NON-VTG
Equities	12,619	479,017	MC CORMICK & CO INC COM NON-VTG
Equities	4,180	275,337	MC DONALDS CORP COM
Equities	5,273	347,333	MC DONALDS CORP COM
Equities	79,250	5,220,198	MC DONALDS CORP COM
Equities	116,459	7,671,154	MC DONALDS CORP COM
Equities	11,500	757,505	MC DONALDS CORP COM
Equities	8,410	553,967	MC DONALDS CORP COM
Equities	21,882	1,441,367	MC DONALDS CORP COM
Equities	42,600	2,806,062	MC DONALDS CORP COM
Equities	12,040	369,869	MCAFFEE INC COM
Equities	14,988	460,431	MCAFFEE INC COM
Equities	23,000	706,560	MCAFFEE INC COM
Equities	1,447,904	7,167,127	MCBT PAN EUROPEAN MID CAP FND
Equities	2,700	9,828	MCCLATCHY CO CL A CL A
Equities	9,092	33,095	MCCLATCHY CO CL A CL A
Equities	7,000	151,620	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	10,747	232,780	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	16,200	350,892	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	29,189	632,234	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	7,100	153,786	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	2,000	45,560	MCGRATH RENTCORP COM
Equities	4,800	109,344	MCGRATH RENTCORP COM
Equities	22,090	621,613	MCGRAW HILL COMPANIES INC COM
Equities	32,856	924,568	MCGRAW HILL COMPANIES INC COM
Equities	6,871	193,350	MCGRAW HILL COMPANIES INC COM
Equities	19,680	1,321,709	MCKESSON CORP
Equities	9,700	651,452	MCKESSON CORP
Equities	29,000	1,947,640	MCKESSON CORP
Equities	4,250	285,430	MCKESSON CORP
Equities	3,340	224,314	MCKESSON CORP
Equities	8,881	596,448	MCKESSON CORP
Equities	25,200	1,692,432	MCKESSON CORP
Equities	5,000	55,550	MCMORAN EXPL CO COM
Equities	13,200	146,652	MCMORAN EXPL CO COM
Equities	10,300	9,280	MDRNA INC COM STK
Equities	9,500	171,285	MDU RES GROUP INC COM
Equities	20,586	371,166	MDU RES GROUP INC COM
Equities	25,400	457,962	MDU RES GROUP INC COM
Equities	300	13,293	ME & MARITIMES CORP COM
Equities	5,400	270,648	MEAD JOHNSON NUTRITION CO COM COMMON STOCK
Equities	6,100	305,732	MEAD JOHNSON NUTRITION CO COM COMMON STOCK
Equities	23,537	1,179,674	MEAD JOHNSON NUTRITION CO COM COMMON STOCK
Equities	3,200	160,384	MEAD JOHNSON NUTRITION CO COM COMMON STOCK
Equities	165	536	MEADE INSTRUMENTS CORP COM NEW COM NEW
Equities	47,423	409,260	MEADOWBROOK INS GROUP INC COM
Equities	1,200	10,356	MEADOWBROOK INS GROUP INC COM
Equities	10,170	225,774	MEADWESTVACO CORP COM
Equities	11,300	250,860	MEADWESTVACO CORP COM
Equities	16,289	361,616	MEADWESTVACO CORP COM
Equities	40,800	905,760	MEADWESTVACO CORP COM
Equities	1,600	21,920	MEASUREMENT SPECIALTIES INC COM
Equities	2,850	34,172	MED ACTION INDS INC COM
Equities	3,000	19,800	MEDALLION FINL CORP COM
Equities	2,300	53,084	MEDASSETS INC COM STK
Equities	1,100	8,646	MEDCATH CORP COM STK
Equities	1,000	7,860	MEDCATH CORP COM STK
Equities	2,675	147,339	MEDCO HEALTH SOLUTIONS INC COM
Equities	33,290	1,833,613	MEDCO HEALTH SOLUTIONS INC COM
Equities	50,372	2,774,490	MEDCO HEALTH SOLUTIONS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	42,400	2,335,392	MEDCO HEALTH SOLUTIONS INC COM
Equities	7,771	428,027	MEDCO HEALTH SOLUTIONS INC COM
Equities	1,100	10,736	MEDIA GEN INC CL A
Equities	3,767	36,766	MEDIA GEN INC CL A
Equities	8,560	57,523	MEDIACOM MUNIICATIONS CORP CL A ISIN US58446K1051
Equities	67,700	388,922	MEDIASET EURO.52
Equities	41,126	579,167	MEDIATEK INC TWD10
Equities	81,000	1,140,703	MEDIATEK INC TWD10
Equities	75,100	708,944	MEDICAL PPTYS TR INC COM REIT
Equities	3,300	31,152	MEDICAL PPTYS TR INC COM REIT
Equities	23,450	221,368	MEDICAL PPTYS TR INC COM REIT
Equities	2,500	19,025	MEDICINES COMPANY COM
Equities	5,900	44,899	MEDICINES COMPANY COM
Equities	18,000	136,980	MEDICINES COMPANY COM
Equities	358	1,701	MEDICINOVA INC COM NEW STK
Equities	3,400	74,392	MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	39,100	855,508	MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	5,294	115,833	MEDICIS PHARMACEUTICAL CORP CL A NEW
Equities	700	10,843	MEDIDATA SOLUTIONS INC COM
Equities	800	20,728	MEDIFAST INC COM
Equities	30,555	230,549	MEDIOBANCA SPA EURO.5
Equities	2,000	78	MEDIS TECHNOLOGIES LTD COM
Equities	2,600	22,984	MEDIVATION INC COM STK
Equities	1,400	12,600	MEDIWARE INFORMATION SYS INC COM
Equities	3,590	199,640	MEDNAX INC COM
Equities	11,878	660,536	MEDNAX INC COM
Equities	5,402	300,405	MEDNAX INC COM
Equities	1,271	15,633	MEDTOX SCIENTIFIC INC COM NEW COM NEW
Equities	4,600	166,842	MEDTRONIC INC COM
Equities	13,223	479,598	MEDTRONIC INC COM
Equities	81,550	2,957,819	MEDTRONIC INC COM
Equities	119,778	4,344,348	MEDTRONIC INC COM
Equities	7,260	263,320	MEDTRONIC INC COM
Equities	14,180	514,309	MEDTRONIC INC COM
Equities	42,000	1,523,340	MEDTRONIC INC COM
Equities	22,100	801,567	MEDTRONIC INC COM
Equities	1,600,000	1,606,000	MEDTRONIC INC SR NT CONV 1.625% DUE 04-15-2013 REG
Equities	16,000	52,706	MEDUSA MINING LTD NPV
Equities	3,795,818	2,779,849	MEDVENTURE ASSOCIATES V, LP
Equities	9,985	253,785	MEETIC EURO.1
Equities	5,602,000	171,607	MEGAWORLD CORP PHP1
Equities	20,497	96,321	MEGGITT ORD GBPO.05
Equities	3,320	72,708	MELLANOX TECHNOLOGIES LTD
Equities	18,470	182,484	MEMC ELECTR MATLS INC COM
Equities	25,478	251,723	MEMC ELECTR MATLS INC COM
Equities	25,240	249,371	MEMC ELECTR MATLS INC COM
Equities	4,400	43,472	MEMC ELECTR MATLS INC COM
Equities	2,400	44,064	MEN S WEARHOUSE INC COMMOM
Equities	5,435	99,787	MEN S WEARHOUSE INC COMMOM
Equities	2,566,877	1,262,609	MENLO VENTURES IX, LP
Equities	2,933,893	522,960	MENLO VENTURES VIII, LP
Equities	1,509,752	1,185,495	MENLO VENTURES X, LP
Equities	5,000	44,250	MENTOR GRAPHICS CORP COM
Equities	10,265	90,845	MENTOR GRAPHICS CORP COM
Equities	16,500	146,025	MENTOR GRAPHICS CORP COM
Equities	1,350	29,997	MERCHANTS BANCSHARES INC COM
Equities	8,463	241,535	MERCIALYS EUR1
Equities	-	-	MERCK & CO INC NEW COM
Equities	214,362	7,496,239	MERCK & CO INC NEW COM
Equities	335,303	11,725,546	MERCK & CO INC NEW COM
Equities	8,050	281,509	MERCK & CO INC NEW COM
Equities	19,939	697,267	MERCK & CO INC NEW COM
Equities	61,749	2,159,363	MERCK & CO INC NEW COM
Equities	81,200	2,839,564	MERCK & CO INC NEW COM
Equities	3,700	-	MERCK CVR (CONTINGENT VALUE RIGHTS)
Equities	4,300	50,439	MERCURY COMPUTER SYS INC COM
Equities	1,790	74,178	MERCURY GEN CORP NEW COM
Equities	2,753	114,084	MERCURY GEN CORP NEW COM
Equities	2,500	77,825	MEREDITH CORP COM
Equities	15,128	470,935	MEREDITH CORP COM
Equities	3,059	95,227	MEREDITH CORP COM
Equities	2,600	7,618	MERGE HEALTHCARE INC COM STK
Equities	3,150	53,550	MERIDIAN BIOSCIENCE INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14,050	238,850	MERIDIAN BIOSCIENCE INC COM
Equities	5,027	85,459	MERIDIAN BIOSCIENCE INC COM
Equities	3,146	50,556	MERIT MED SYS INC COM
Equities	3,000	48,840	MERITAGE HOMES CORP COM
Equities	3,258	53,040	MERITAGE HOMES CORP COM
Equities	600	14,412	MESA LABS INC COM
Equities	1,500	21,465	METABOLIX INC COM STK
Equities	97,400	344,707	METCASH LIMITED NPV
Equities	48,600	958,142	METHANEX CORP COM NPV
Equities	3,100	30,194	METHODE ELECTRS INC COM
Equities	4,307	41,950	METHODE ELECTRS INC COM
Equities	61,450	2,320,352	METLIFE INC COM
Equities	61,224	2,311,818	METLIFE INC COM
Equities	15,800	596,608	METLIFE INC COM
Equities	8,450	319,072	METLIFE INC COM
Equities	21,219	801,229	METLIFE INC COM
Equities	3,317	35,691	MET-PRO CORP COM
Equities	76,868	123,052	METRIC PROPERTY IN ORD GBP0.01
Equities	15,400	790,756	METRO AG ORD NPV
Equities	127,900	6,567,384	METRO AG ORD NPV
Equities	508	6,269	METRO BANCORP INC PA COM STK
Equities	22	1	METRO GLOBAL MEDIA INC COM NEW
Equities	11,500	-	METROCALL INC COM
Equities	2,300	6,463	METROCORP BANCSHARES INC COM
Equities	1,500	4,215	METROCORP BANCSHARES INC COM
Equities	13,600	111,384	METROPCS COMMUNICATIONS INC COM COM
Equities	22,968	188,108	METROPCS COMMUNICATIONS INC COM COM
Equities	600	-	METROTRANS CORP COM
Equities	2,990	333,774	METTLER-TOLEDO INTL INC COM
Equities	3,360	375,077	METTLER-TOLEDO INTL INC COM
Equities	4,600	26,266	MF GLOBAL HLDGS LTD COM
Equities	11,890	67,892	MF GLOBAL HLDGS LTD COM
Equities	12,200	90,280	MFA FINL INC
Equities	23,117	171,066	MFA FINL INC
Equities	215,300	4,303,847	MFC ISHARES INC MSCI SWITZ INDEX FD
Equities	49,600	2,457,184	MFC ISHARES TR DOW JONES U S FINL SECTORINDEX FD
Equities	18,600	865,086	MFC ISHARES TR MSCI EAFE INDEX FD
Equities	567,000	21,160,440	MFC ISHARES TR MSCI EMERGING MKTS INDEX FD
Equities	131,700	3,735,012	MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS
Equities	3,064,526	28,867,831	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	500	3,000	MFRI INC COM STK
Equities	1,000	36,040	MGE ENERGY INC COM .
Equities	3,698	133,276	MGE ENERGY INC COM .
Equities	7,800	53,742	MGIC INVT CORP WIS COM
Equities	15,296	105,389	MGIC INVT CORP WIS COM
Equities	14,000	134,960	MGM RESORTS INTERNATIONAL COM
Equities	27,639	266,440	MGM RESORTS INTERNATIONAL COM
Equities	39,481	380,597	MGM RESORTS INTERNATIONAL COM
Equities	42,402	1,586	MGMT CONSULTING COMSTK
Equities	32,638	-	MGMT CONSULTING WTS TO SUB FOR ORD
Equities	1,300	3,497	MGMT NETWORK GROUP INC COM NEW
Equities	1,700	11,271	MGP INGREDIENTS INC COM
Equities	3,200	21,216	MGP INGREDIENTS INC COM
Equities	455,368	166,913	MGT CONSULTING GP ORD GBP0.01
Equities	5,571	393,945	MICHELIN (CGDE) EUR2(REGD)
Equities	3,700	37,666	MICREL INC COM
Equities	8,076	82,214	MICREL INC COM
Equities	13,090	363,117	MICROCHIP TECHNOLOGY INC COM
Equities	16,685	462,842	MICROCHIP TECHNOLOGY INC COM
Equities	1,200	4,188	MICROFINANCIAL INC COM STK
Equities	2,300	14,352	MICROMET INC COM STK
Equities	17,650	110,136	MICROMET INC COM STK
Equities	1	-	MICROMINT INC COM STK
Equities	61,100	518,739	MICRON TECH INC COM
Equities	94,696	803,969	MICRON TECH INC COM
Equities	96,800	821,832	MICRON TECH INC COM
Equities	900	3,888	MICRONETICS INC
Equities	5,400	172,098	MICROS SYS INC COM
Equities	8,708	277,524	MICROS SYS INC COM
Equities	4,690	68,615	MICROSEMI CORP COM
Equities	9,701	141,926	MICROSEMI CORP COM
Equities	12,300	283,023	MICROSOFT CORP COM
Equities	31,193	717,751	MICROSOFT CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	17,378	399,868	MICROSOFT CORP COM
Equities	17,733	408,036	MICROSOFT CORP COM
Equities	622,820	14,331,088	MICROSOFT CORP COM
Equities	841,061	19,352,814	MICROSOFT CORP COM
Equities	12,150	279,572	MICROSOFT CORP COM
Equities	18,100	416,481	MICROSOFT CORP COM
Equities	51,270	1,179,723	MICROSOFT CORP COM
Equities	180,000	4,141,800	MICROSOFT CORP COM
Equities	120,370	2,769,714	MICROSOFT CORP COM
Equities	1,190	89,357	MICROSTRATEGY INC CL A NEW
Equities	1,473	110,608	MICROSTRATEGY INC CL A NEW
Equities	4,100	12,136	MICROVISION INC DEL COM
Equities	3,383	70,333	MICRUS CORP STK
Equities	1,400	29,106	MICRUS CORP STK
Equities	2,300	118,381	MID-AMER APT CMNTYS INC COM
Equities	3,087	158,888	MID-AMER APT CMNTYS INC COM
Equities	2,300	17,641	MIDAS INC COM
Equities	3,422	26,247	MIDAS INC COM
Equities	1,116	59,360	MIDDLEBY CORP COM
Equities	8,638	459,455	MIDDLEBY CORP COM
Equities	2,551	135,688	MIDDLEBY CORP COM
Equities	2,000	31,700	MIDDLESEX WTR CO COM
Equities	594	7,585	MIDSOUTH BANCORP INC COM
Equities	2,900	49	MIDWEST BANC HLDGS INC COM STK
Equities	475	7,353	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	733	880	MILESTONE SCIENTIFIC INC COM NEW
Equities	4,100	77,367	MILLER HERMAN INC COM
Equities	8,186	154,470	MILLER HERMAN INC COM
Equities	1,940	26,132	MILLER INDS INC TENN COM NEW
Equities	22,000	1,783,540	MILLICOM INTERNATIONAL CELLULAR COM USD1.50 (POST-SUBD)
Equities	2,955	239,562	MILLICOM INTERNATIONAL CELLULAR COM USD1.50 (POST-SUBD)
Equities	1,200	98,150	MILLICOM INTL CELL SDR EACH REP 1 USD1.50
Equities	5,920	44,341	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	400	2,996	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	3,430	25,691	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	1,900	47,082	MINE SAFETY APPLIANCES CO COM
Equities	2,542	62,991	MINE SAFETY APPLIANCES CO COM
Equities	1,000	47,540	MINERALS TECHNOLOGIES INC COM
Equities	2,200	104,588	MINERALS TECHNOLOGIES INC COM
Equities	8,377	42,806	MIPS TECHNOLOGIES INC COMMON
Equities	11,700	220,129	MIQUEL Y COSTAS EUR2
Equities	14,800	156,288	MIRANT CORP NEW COM
Equities	13,425	141,768	MIRANT CORP NEW COM
Equities	2,900	30,624	MIRANT CORP NEW COM
Equities	311,631	346,133	MIRVAC GROUP STAPLED SECURITIES
Equities	384,458	427,023	MIRVAC GROUP STAPLED SECURITIES
Equities	1,300	2,730	MISONIX INC COM
Equities	1,200	8,184	MISSION WEST PPTY INC MD COM STK
Equities	1,300	8,775	MITCHAM INDS INC COM
Equities	1,200	1,020	MITEK SYS INC COM NEW COM NEW
Equities	47,000	217,234	MITSUBISHI CHEM HL NPV
Equities	64,400	1,356,556	MITSUBISHI CORP NPV
Equities	4,640	97,739	MITSUBISHI CORP NPV
Equities	7,500	157,984	MITSUBISHI CORP NPV
Equities	22,000	310,024	MITSUBISHI ESTATE CO LTD
Equities	140,730	1,983,165	MITSUBISHI ESTATE CO LTD
Equities	111,000	1,564,211	MITSUBISHI ESTATE CO LTD
Equities	18,000	253,656	MITSUBISHI ESTATE CO LTD
Equities	73,000	197,164	MITSUBISHI MATERLS NPV
Equities	977,200	4,472,438	MITSUBISHI UFJ FIN NPV
Equities	227,400	1,040,762	MITSUBISHI UFJ FIN NPV
Equities	102,000	289,321	MITSUJ CHEMICALS NPV
Equities	334,000	4,721,822	MITSUJ FUDOSAN CO LTD NPV
Equities	83,297	1,177,586	MITSUJ FUDOSAN CO LTD NPV
Equities	88,000	1,244,073	MITSUJ FUDOSAN CO LTD NPV
Equities	16,000	107,402	MITSUJ O.S.K.LINES NPV
Equities	32,000	214,804	MITSUJ O.S.K.LINES NPV
Equities	19,000	290,722	MITSUBISHI TANABE SHS
Equities	143,800	238,881	MIZUHO FINANCIAL GROUP NPV
Equities	64,000	106,317	MIZUHO FINANCIAL GROUP NPV
Equities	1,900	35,568	MKS INSTRS INC COM
Equities	5,024	94,049	MKS INSTRS INC COM
Equities	600	54	MLP AIRLEASE LTD DEPOS UNIT

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,600	736	MMR INFORMATION SYS INC COM
Equities	1,800	29,304	MOBILE MINI INC COM
Equities	5,600	91,168	MOBILE MINI INC COM
Equities	400	69,736	MOBIMO HLDG AG CHF38(REGD)
Equities	1,430	76,431	MOBISTAR NPV
Equities	2,280	121,863	MOBISTAR NPV
Equities	2,077,237	698,919	MOBIUS TECHNOLOGY VENTURES VI, LP
Equities	1,100	11,814	MOCON INC COM
Equities	7,100	392,498	MODERN TIMES GROUP SER'B'NPV
Equities	2,500	19,200	MODINE MFG CO COM STK
Equities	3,426	26,312	MODINE MFG CO COM STK
Equities	75	334	MOD-PAC CORP CL B COM STK
Equities	200	890	MOD-PAC CORP COM
Equities	2,650	15,980	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	6,252	37,700	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	4,990	228,342	MOHAWK INDS INC COM
Equities	13,445	615,243	MOHAWK INDS INC COM
Equities	6,351	290,622	MOHAWK INDS INC COM
Equities	9,000	164,160	MOLEX INC COM
Equities	22,725	414,504	MOLEX INC COM
Equities	62,500	1,140,000	MOLEX INC COM
Equities	1,000	28,800	MOLINA HEALTHCARE INC COM
Equities	10,880	460,877	MOLSON COORS BREWING CO CL B CL B
Equities	15,957	675,939	MOLSON COORS BREWING CO CL B CL B
Equities	6,270	265,597	MOLSON COORS BREWING CO CL B CL B
Equities	2,600	31,876	MOMENTA PHARMACEUTICALS INC COM STK
Equities	3,400	41,684	MOMENTA PHARMACEUTICALS INC COM STK
Equities	2,200	22,286	MONARCH CASINO & RESORT INC COM
Equities	2,600	26,338	MONARCH CASINO & RESORT INC COM
Equities	5,100	12,495	MONEYGRAM INTL INC COM
Equities	12,470	30,552	MONEYGRAM INTL INC COM
Equities	3,393	25,074	MONMOUTH REAL ESTATE CORP MD
Equities	2,500	44,650	MONOLITHIC PWR SYS INC COM
Equities	4,343	77,566	MONOLITHIC PWR SYS INC COM
Equities	3,759	33,869	MONOTYPE IMAGING HLDGS INC COM STK
Equities	2,700	106,731	MONRO MUFFLER BRAKE INC COM
Equities	2,268	89,654	MONRO MUFFLER BRAKE INC COM
Equities	9,966	460,629	MONSANTO CO NEW COM
Equities	41,900	1,936,618	MONSANTO CO NEW COM
Equities	58,280	2,693,702	MONSANTO CO NEW COM
Equities	14,759	682,161	MONSANTO CO NEW COM
Equities	94,900	4,386,278	MONSANTO CO NEW COM
Equities	6,600	76,890	MONSTER WORLDWIDE INC COM
Equities	13,595	158,382	MONSTER WORLDWIDE INC COM
Equities	6,000	89,580	MONTPELIER RE HOLDINGS LTD COM
Equities	10,100	150,793	MONTPELIER RE HOLDINGS LTD COM
Equities	13,980	278,482	MOODYS CORP COM
Equities	21,735	432,961	MOODYS CORP COM
Equities	14,595	290,732	MOODYS CORP COM
Equities	1,900	61,237	MOOG INC CL A
Equities	4,400	141,812	MOOG INC CL A
Equities	88,440	2,052,692	MORGAN STANLEY COM STK USD0.01
Equities	136,372	3,165,194	MORGAN STANLEY COM STK USD0.01
Equities	11,140	258,559	MORGAN STANLEY COM STK USD0.01
Equities	38,184	886,251	MORGAN STANLEY COM STK USD0.01
Equities	1,989,538	512,087	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Equities	358,316	125,448	MORGAN STANLEY VENTURE PTRS III, LP
Equities	1,500	9,240	MORGANS HOTEL GROUP CO COM STK
Equities	1,200	51,024	MORNINGSTAR INC COM STK
Equities	2,706	115,059	MORNINGSTAR INC COM STK
Equities	2,000	10,360	MORTONS RESTAURANT GROUP INC NEW COM
Equities	12,100	471,658	MOSAIC CO COM
Equities	15,360	598,733	MOSAIC CO COM
Equities	42,700	1,664,446	MOSAIC CO COM
Equities	6,000	26,520	MOSYS INC COM STK
Equities	53,500	471,831	MOTOR OIL SA EURO.3 (CR)
Equities	146,400	954,528	MOTOROLA INC COM
Equities	226,414	1,476,219	MOTOROLA INC COM
Equities	342,000	2,229,840	MOTOROLA INC COM
Equities	110,400	719,808	MOTOROLA INC COM
Equities	3,510	30,888	MOTRICITY INC COM STK
Equities	172,400	225,707	MOUNT GIBSON IRON NPV
Equities	1,000	10,680	MOVADO GROUP INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,700	28,836	MOVADO GROUP INC COM
Equities	24,326	49,868	MOVE INC COM STK
Equities	1,800	5,274	MPG OFFICE TRUST INC COM
Equities	4,200	12,306	MPG OFFICE TRUST INC COM
Equities	15,340	332,664	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	3,790	192,001	MSC INDL DIRECT INC CL A COM
Equities	11,800	597,788	MSC INDL DIRECT INC CL A COM
Equities	5,014	254,009	MSC INDL DIRECT INC CL A COM
Equities	2,300	116,518	MSC INDL DIRECT INC CL A COM
Equities	3,295	90,283	MSCI INC CL A CL A
Equities	6,962	190,759	MSCI INC CL A CL A
Equities	11,647	319,128	MSCI INC CL A CL A
Equities	55,700	1,526,180	MSCI INC CL A CL A
Equities	4,400	7,128	MTR GAMING GROUP INC COM
Equities	1,800	52,200	MTS SYS CORP COM
Equities	10,287	298,323	MTS SYS CORP COM
Equities	2,000	58,000	MTS SYS CORP COM
Equities	2,500	61,500	MUELLER INDS INC COM
Equities	2,647	65,116	MUELLER INDS INC COM
Equities	4,800	607,648	MUENCHENER RUECKVE NPV(REGD)
Equities	2,800	354,462	MUENCHENER RUECKVE NPV(REGD)
Equities	1,246	157,735	MUENCHENER RUECKVE NPV(REGD)
Equities	2,100	52,416	MULTI-FINELINE ELECTRONIX INC COM
Equities	5,200	23,400	MULTIMEDIA GAMES INC COM
Equities	7,982	395,508	MURPHY OIL CORP COM
Equities	16,170	801,224	MURPHY OIL CORP COM
Equities	20,020	991,991	MURPHY OIL CORP COM
Equities	40,100	1,986,955	MURPHY OIL CORP COM
Equities	12,423	615,560	MURPHY OIL CORP COM
Equities	71,700	3,552,735	MURPHY OIL CORP COM
Equities	372	2,492	MUTUALFIRST FINL INC COM
Equities	900	45,234	MWI VETERINARY SUPPLY INC COM STK
Equities	2,400	19,416	MYERS INDS INC COM
Equities	3,718	30,079	MYERS INDS INC COM
Equities	6,025	102,666	MYLAN INC
Equities	20,700	352,728	MYLAN INC
Equities	35,002	596,434	MYLAN INC
Equities	72,300	1,231,992	MYLAN INC
Equities	13,650	232,596	MYLAN INC
Equities	1,890	7,106	MYREXIS INC COM
Equities	4,050	15,228	MYREXIS INC COM
Equities	7,560	113,022	MYRIAD GENETICS INC COM
Equities	10,429	155,914	MYRIAD GENETICS INC COM
Equities	1,800	13,806	N AMERN GALVANIZING & COATINGS INC COM STK
Equities	400	6,500	N CENT BANCSHARES INC COM
Equities	500	6,395	N E BANCORP COM
Equities	400	262,012	N V R INC COM
Equities	615	402,843	N V R INC COM
Equities	1,300	24,700	N W PIPE CO COM
Equities	10,800	58,752	NABI BIOPHARMACEUTICALS COM
Equities	23,600	415,832	NABORS INDUSTRIES COM USD0.10
Equities	47,310	833,602	NABORS INDUSTRIES COM USD0.10
Equities	13,099	230,804	NABORS INDUSTRIES COM USD0.10
Equities	500	44,380	NACCO IND INC CL A COM
Equities	600	53,256	NACCO IND INC CL A COM
Equities	9,400	192,324	NALCO HLDG CO COM
Equities	12,234	250,308	NALCO HLDG CO COM
Equities	2,500	25,225	NANOMETRICS INC COM DELAWARE
Equities	2,700	3,132	NANOPHASE TECHNOLOGIES CORP COM
Equities	3,780	6,464	NAPCO SECURITY TECHNOLOGIES INC
Equities	2,000	16,860	NARA BANCORP INC COM
Equities	1,868	15,747	NARA BANCORP INC COM
Equities	1,400	21,210	NASB FINL INC COM
Equities	1,700	25,755	NASB FINL INC COM
Equities	13,960	248,209	NASDAQ OMX GROUP
Equities	19,007	337,944	NASDAQ OMX GROUP
Equities	12,100	215,138	NASDAQ OMX GROUP
Equities	1,900	64,904	NASH FINCH CO COM
Equities	22,553	770,410	NASH FINCH CO COM
Equities	1,500	51,240	NASH FINCH CO COM
Equities	2,280	27,998	NATIONAL BEVERAGE CORP COM
Equities	4,200	51,576	NATIONAL BEVERAGE CORP COM
Equities	1,900	31,654	NATIONAL CINEMEDIA INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,818	96,928	NATIONAL CINEMEDIA INC COM
Equities	625	375	NATIONAL COAL CORP COM PAR \$.0001 COM PAR \$.0001
Equities	32,465	238,483	NATIONAL GRID ORD GBPO.113953
Equities	9,770	71,769	NATIONAL GRID ORD GBPO.113953
Equities	1,200	46,272	NATIONAL HEALTH INVS INC COM
Equities	2,229	85,950	NATIONAL HEALTH INVS INC COM
Equities	8,755	289,528	NATIONAL OILWELL VARCO COM STK
Equities	39,062	1,291,780	NATIONAL OILWELL VARCO COM STK
Equities	61,358	2,029,109	NATIONAL OILWELL VARCO COM STK
Equities	8,840	292,339	NATIONAL OILWELL VARCO COM STK
Equities	5,163	31,030	NATIONAL PENN BANCSHARES INC COM
Equities	7,806	46,914	NATIONAL PENN BANCSHARES INC COM
Equities	1,400	33,754	NATIONAL RESH CORP COM
Equities	4,700	100,768	NATIONAL RETAIL PPTYS INC COM STK
Equities	9,649	206,875	NATIONAL RETAIL PPTYS INC COM STK
Equities	1,700	12,308	NATIONAL TECHNICAL SYS INC COM
Equities	300	45,828	NATIONAL WESTN LIFE INS CO CL A
Equities	614	93,795	NATIONAL WESTN LIFE INS CO CL A
Equities	11,800	-	NATIONSRENT INC COM STK
Equities	83,200	2,976,064	NATIONWIDE HLTH PPTYS INC REIT
Equities	68,800	2,460,976	NATIONWIDE HLTH PPTYS INC REIT
Equities	8,200	293,314	NATIONWIDE HLTH PPTYS INC REIT
Equities	13,041	466,477	NATIONWIDE HLTH PPTYS INC REIT
Equities	22,900	819,133	NATIONWIDE HLTH PPTYS INC REIT
Equities	20,243	724,092	NATIONWIDE HLTH PPTYS INC REIT
Equities	37,200	164,904	NATIXIS EUR1.6(POST SUBDV)
Equities	10,600	543,142	NATL BK OF CANADA COM NPV
Equities	25,050	273,392	NATL BK OF GREECE EUR5(REGD)
Equities	1,050	17,693	NATL DENTEX CORP COM
Equities	1,800	17,586	NATL FINL PARTNERS CORP COM
Equities	1,800	17,586	NATL FINL PARTNERS CORP COM
Equities	6,190	283,997	NATL FUEL GAS CO COM
Equities	8,458	388,053	NATL FUEL GAS CO COM
Equities	600	20,676	NATL HEALTHCARE CORP COM
Equities	2,300	79,258	NATL HEALTHCARE CORP COM
Equities	3,100	98,518	NATL INSTRS CORP COM
Equities	6,543	207,937	NATL INSTRS CORP COM
Equities	1,300	25,766	NATL INTST CORP COM STK
Equities	800	74,288	NATL PRESTO INDS INC COM
Equities	500	46,430	NATL PRESTO INDS INC COM
Equities	18,300	246,318	NATL SEMICONDUCTOR CORP COM
Equities	26,002	349,987	NATL SEMICONDUCTOR CORP COM
Equities	43,300	582,818	NATL SEMICONDUCTOR CORP COM
Equities	6,561	145,598	NATURA COSMETICOS COM NPV
Equities	1,200	7,620	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	900	13,617	NATURAL GAS SVCS GROUP INC COM
Equities	1,800	29,322	NATUS MED INC DEL COM
Equities	3,000	48,870	NATUS MED INC DEL COM
Equities	6,400	9,728	NAUTILUS INC COM
Equities	4,200	9,156	NAVARRA CORP COM
Equities	2,700	28,026	NAVIGANT CONSULTING INC COM
Equities	5,924	61,491	NAVIGANT CONSULTING INC COM
Equities	700	28,791	NAVIGATORS GROUP INC COM
Equities	1,800	74,034	NAVIGATORS GROUP INC COM
Equities	4,766	12,535	NAVISITE INC COM NEW
Equities	4,490	220,908	NAVISTAR INTL CORP NEW COM
Equities	6,583	323,884	NAVISTAR INTL CORP NEW COM
Equities	1,700	34,714	NBT BANCORP INC COM
Equities	3,725	76,065	NBT BANCORP INC COM
Equities	3,900	132,639	NBTY INC COM
Equities	6,400	217,664	NBTY INC COM
Equities	14,700	221,010	NCC SER'B'NPV
Equities	200	1,674	NCI BUILDING SYSTEMS INC COM NEW
Equities	560	4,687	NCI BUILDING SYSTEMS INC COM NEW
Equities	2,000	45,160	NCI INC CL A CL A
Equities	11,600	140,592	NCR CORP COM
Equities	17,790	215,615	NCR CORP COM
Equities	22,000	57,927	NEC CORP NPV
Equities	26,000	68,460	NEC CORP NPV
Equities	41,000	107,956	NEC CORP NPV
Equities	3,131	49,013	NEDBANK GROUP LTD ZAR1
Equities	4,989	78,098	NEDBANK GROUP LTD ZAR1
Equities	800	14,640	NEENAH PAPER INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,926	53,546	NEENAH PAPER INC COM
Equities	3,965	47,977	NEKTAR THERAPEUTICS COM
Equities	5,800	70,180	NEKTAR THERAPEUTICS COM
Equities	48,013	580,957	NEKTAR THERAPEUTICS COM
Equities	10,526	127,365	NEKTAR THERAPEUTICS COM
Equities	1,700	32,776	NELNET INC CL A CL A
Equities	3,093	80,573	NEOGEN CORP COM
Equities	22	4	NEOMEDIA TECHNOLOGIES INC COM NEW COM NEW
Equities	3,300	-	NEON COMMUNICATIONS INC COM
Equities	3,049	222,253	NEOPOST EUR1
Equities	5,300	9,540	NEOPROBE CORP COM
Equities	64,545	3,124,448	NESTLE SA CHFO.10(REGD)
Equities	6,758	327,136	NESTLE SA CHFO.10(REGD)
Equities	1,457	70,529	NESTLE SA CHFO.10(REGD)
Equities	58,000	2,807,623	NESTLE SA CHFO.10(REGD)
Equities	2,310	111,821	NESTLE SA CHFO.10(REGD)
Equities	1,350	65,350	NESTLE SA CHFO.10(REGD)
Equities	4,750	229,935	NESTLE SA CHFO.10(REGD)
Equities	8,500	317,135	NETAPP INC COM STK
Equities	23,940	893,201	NETAPP INC COM STK
Equities	14,200	529,802	NETAPP INC COM STK
Equities	38,328	1,430,018	NETAPP INC COM STK
Equities	6,600	246,246	NETAPP INC COM STK
Equities	2,315,000	3,009,500	NETAPP INC SR NT CONV 1.75% DUE 06-01-2013 REG
Equities	20,000	273,600	NETEZZA CORP COM
Equities	6,430	87,962	NETEZZA CORP COM
Equities	1,025	111,366	NETFLIX INC COM STK
Equities	2,600	282,490	NETFLIX INC COM STK
Equities	4,790	520,434	NETFLIX INC COM STK
Equities	10,000	1,086,500	NETFLIX INC COM STK
Equities	2,100	37,464	NETGEAR INC COM
Equities	3,124	55,732	NETGEAR INC COM
Equities	13,300	29,925	NETLIST INC COM STK
Equities	2,240	60,928	NETLOGIC MICROSYSTEMS INC COM
Equities	4,380	119,136	NETLOGIC MICROSYSTEMS INC COM
Equities	5,610	152,592	NETLOGIC MICROSYSTEMS INC COM
Equities	1,135	16,140	NETSCOUT SYS INC COM
Equities	3,900	55,458	NETSCOUT SYS INC COM
Equities	3,289	46,770	NETSCOUT SYS INC COM
Equities	420	311	NETSOL TECHNOLOGIES INC COM NEW STK
Equities	400	5,056	NETSUITE INC COM STK
Equities	7,000	18,970	NETWORK ENGINES INC COM
Equities	4,700	16,403	NETWORK EQUIP TECHNOLOGIES COM
Equities	3,600	20,160	NEUROCRINE BIOSCIENCES INC COM
Equities	6,000	33,600	NEUROCRINE BIOSCIENCES INC COM
Equities	700	798	NEUROMETRIX INC COM STK
Equities	4,700	96,914	NEUSTAR INC CL A
Equities	9,400	193,828	NEUSTAR INC CL A
Equities	400	4,500	NEUTRAL TANDEM INC COM STK
Equities	5,200	58,500	NEUTRAL TANDEM INC COM STK
Equities	1,581,365	767,807	NEW ENTERPRISE ASSOC 8A, LP
Equities	6,229,109	1,842,720	NEW ENTERPRISE ASSOC IX, LP
Equities	553,093	209,256	NEW ENTERPRISE ASSOC VII, LP
Equities	5,582,408	1,517,570	NEW ENTERPRISE ASSOC VIII, LP
Equities	1,590,456	817,291	NEW ENTERPRISE ASSOC X, LP
Equities	7,959,508	7,620,285	NEW ENTERPRISE ASSOC XI, LP
Equities	9,100	14,651	NEW FRONTIER MEDIA INC COM
Equities	4,771,979	3,879,055	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Equities	3,391,807	4,134,582	NEW MOUNTAIN PARTNERS II, LP
Equities	25,500	389,385	NEW YORK CMNTY BANCORP INC COM
Equities	47,616	727,096	NEW YORK CMNTY BANCORP INC COM
Equities	8,200	70,930	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	13,300	115,045	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	6,100	68,381	NEWALLIANCE BANCSHARES INC COM
Equities	11,665	130,765	NEWALLIANCE BANCSHARES INC COM
Equities	6,000	67,260	NEWALLIANCE BANCSHARES INC COM
Equities	2,635	9,249	NEWBRIDGE BANCORP COM STK
Equities	2,400	6,432	NEWCASTLE INVT CORP NEW COM
Equities	275,505	8,167,956	NEWCREST MINING LTD NPV
Equities	28,966	858,761	NEWCREST MINING LTD NPV
Equities	15,800	231,312	NEWELL RUBBERMAID INC COM
Equities	30,248	442,831	NEWELL RUBBERMAID INC COM
Equities	9,200	449,512	NEWFIELD EXPLORATION

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14,970	731,434	NEWFIELD EXPLORATION
Equities	10,200	498,372	NEWFIELD EXPLORATION
Equities	1,500	130,980	NEWMARKET CORP COM
Equities	1,497	130,718	NEWMARKET CORP COM
Equities	-	-	NEWMARKET CORP COM
Equities	6,381	393,963	NEWMONT MINING CORP NEW COM
Equities	31,270	1,930,610	NEWMONT MINING CORP NEW COM
Equities	51,879	3,203,009	NEWMONT MINING CORP NEW COM
Equities	3,370	208,064	NEWMONT MINING CORP NEW COM
Equities	420,000	604,800	NEWMONT MNG CORP SR NT CONV 1.625% DUE 07-15-2017 REG
Equities	1,720,000	2,438,100	NEWMONT MNG CORP SR NT CONV 3% DUE 02-15-2012 REG
Equities	4,900	29,645	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	10,250	62,013	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	3,100	28,086	NEWPORT CORP COM
Equities	7,400	67,044	NEWPORT CORP COM
Equities	154,400	1,846,624	NEWS CORP CL A COM
Equities	245,979	2,941,909	NEWS CORP CL A COM
Equities	15,510	185,500	NEWS CORP CL A COM
Equities	5,300	7,049	NEWTEK BUSINESS SVCS INC
Equities	78,500	1,546,878	NEXEN INC COM NPV
Equities	2,800	12,264	NEXSTAR BROADCASTING GROUP INC CL A
Equities	3,678	110,548	NEXT ORD GBPO.10
Equities	5,730	172,225	NEXT ORD GBPO.10
Equities	32,105	1,565,440	NEXTERA ENERGY INC COM
Equities	43,858	2,138,516	NEXTERA ENERGY INC COM
Equities	37,100	1,808,996	NEXTERA ENERGY INC COM
Equities	6,260	305,238	NEXTERA ENERGY INC COM
Equities	3,800	185,288	NEXTERA ENERGY INC COM
Equities	95,800	4,671,208	NEXTERA ENERGY INC COM
Equities	914	978	NEXTWAVE WIRELESS INC COM NEW COM NEW
Equities	2,900	3,045	NGAS RES INC COM
Equities	600	6,300	NH THRIFT BANCSHARES INC COM
Equities	16,000	147,904	NHK SPRING CO LTD NPV
Equities	5,800	37,178	NIC INC COM
Equities	11,400	73,074	NIC INC COM
Equities	66,000	278,947	NICHIREI CORP NPV
Equities	3,390	137,295	NICOR INC COM
Equities	3,458	140,049	NICOR INC COM
Equities	1,700	4,403	NIGHTHAWK RADIOLOGY HLDGS INC COM STK
Equities	11,790	383,411	NII HLDGS INC COM NEW CL B NEW
Equities	18,760	610,075	NII HLDGS INC COM NEW CL B NEW
Equities	33,300	1,082,916	NII HLDGS INC COM NEW CL B NEW
Equities	3,242	105,430	NII HLDGS INC COM NEW CL B NEW
Equities	28,010	1,892,076	NIKE INC CL B
Equities	28,691	1,938,077	NIKE INC CL B
Equities	4,100	276,955	NIKE INC CL B
Equities	3,110	210,081	NIKE INC CL B
Equities	6,481	437,792	NIKE INC CL B
Equities	102,000	140,154	NINE DRAGONS PAPER HKD0.1
Equities	37,000	50,840	NINE DRAGONS PAPER HKD0.1
Equities	59,000	81,069	NINE DRAGONS PAPER HKD0.1
Equities	1,900	565,770	NINTENDO CO LTD NPV
Equities	1,300	387,106	NINTENDO CO LTD NPV
Equities	1,200	357,329	NINTENDO CO LTD NPV
Equities	700	208,442	NINTENDO CO LTD NPV
Equities	21	110,589	NIPPON ACCOMMODATI REIT
Equities	10	79,557	NIPPON BUILDING FD REIT
Equities	14,000	162,640	NIPPON ELECTRIC GLASS CO LTD
Equities	3,000	34,851	NIPPON ELECTRIC GLASS CO LTD
Equities	5,000	58,086	NIPPON ELECTRIC GLASS CO LTD
Equities	116,000	528,286	NIPPON EXPRESS CO NPV
Equities	672,000	2,247,847	NIPPON STEEL CORP NPV
Equities	128,300	429,165	NIPPON STEEL CORP NPV
Equities	7,022	23,489	NIPPON STEEL CORP NPV
Equities	67,500	225,788	NIPPON STEEL CORP NPV
Equities	9,000	30,105	NIPPON STEEL CORP NPV
Equities	27,546	1,133,093	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	14,900	612,905	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	1,394	57,342	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	4,100	168,652	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	2,240	92,141	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	1,500	61,702	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	33,300	215,628	NISHIO RENT ALL CO NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	15,500	224,750	NISOURCE INC COM
Equities	28,096	407,392	NISOURCE INC COM
Equities	123,200	1,786,400	NISOURCE INC COM
Equities	3,112	45,124	NISOURCE INC COM
Equities	6,386	83,208	NISSIN HEALTHCARE NPV
Equities	3,200	276,641	NITORI CO LTD NPV
Equities	51,400	1,707,138	NITTO DENKO CORP NPV
Equities	2,300	80,960	NJ RES CORP COM
Equities	4,796	168,819	NJ RES CORP COM
Equities	4,200	189,027	NKT HOLDING DKK20
Equities	1,000	45,006	NKT HOLDING DKK20
Equities	2,600	15,860	NL INDS INC COM NEW
Equities	1,355	8,266	NL INDS INC COM NEW
Equities	1,600	840	NMT MED INC COM STK
Equities	3,200	16,000	NN INC COM
Equities	11,095	192,402	NOBEL BIOCARE HOLD CHF.4
Equities	1,300	7,670	NOBEL LEARNING CMNTYS INC COM
Equities	700	6,216	NOBILITY HOMES INC COM
Equities	16,400	506,924	NOBLE CORPORATION (SWITZERLAND) COM USD0.10
Equities	4,300	132,913	NOBLE CORPORATION (SWITZERLAND) COM USD0.10
Equities	10,950	338,465	NOBLE CORPORATION (SWITZERLAND) COM USD0.10
Equities	10,990	663,027	NOBLE ENERGY INC COM
Equities	18,808	1,134,687	NOBLE ENERGY INC COM
Equities	18,075	1,090,465	NOBLE ENERGY INC COM
Equities	35,000	-	NOBLE GROUP COMSTK
Equities	57,000	-	NOBLE GROUP COMSTK
Equities	54,091	66,253	NOBLE GROUP HKD0.25
Equities	88,090	107,896	NOBLE GROUP HKD0.25
Equities	52,300	842,214	NOK CORP NPV
Equities	1,168,700	6,458,292	NOMURA HOLDINGS NPV
Equities	75,000	414,454	NOMURA HOLDINGS NPV
Equities	9,212	76,826	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	584,800	4,877,091	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	14,800	123,428	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)
Equities	2,500	140,200	NORDSON CORP COM
Equities	3,863	216,637	NORDSON CORP COM
Equities	4,350	140,027	NORDSTROM INC COM
Equities	13,680	440,359	NORDSTROM INC COM
Equities	18,873	607,522	NORDSTROM INC COM
Equities	27,910	1,480,626	NORFOLK SOUTHN CORP COM
Equities	38,813	2,059,030	NORFOLK SOUTHN CORP COM
Equities	19,700	1,045,085	NORFOLK SOUTHN CORP COM
Equities	29,400	1,559,670	NORFOLK SOUTHN CORP COM
Equities	3,330	176,657	NORFOLK SOUTHN CORP COM
Equities	500	1,750	NORTECH SYS INC COM
Equities	300	660	NORTH VY BANCORP CMT-CAP STK CMT-CAP STK
Equities	9,300	236,964	NORTHEAST UTILITIES COM
Equities	19,366	493,446	NORTHEAST UTILITIES COM
Equities	67,950	1,731,366	NORTHEAST UTILITIES COM
Equities	34,000	63,784	NORTHERN OFFSHORE USD0.25
Equities	1,700	21,828	NORTHERN OIL & GAS INC NEV COM STK
Equities	900	2,025	NORTHERN STS FINL CORP COM
Equities	19,227	897,901	NORTHERN TRUST CORP COM
Equities	27,107	1,265,897	NORTHERN TRUST CORP COM
Equities	3,320	155,044	NORTHERN TRUST CORP COM
Equities	7,397	345,440	NORTHERN TRUST CORP COM
Equities	635	9,830	NORTHRIM BANCORP INC COM
Equities	20,718	1,127,888	NORTHROP GRUMMAN CORP COM
Equities	29,458	1,603,694	NORTHROP GRUMMAN CORP COM
Equities	18,300	996,252	NORTHROP GRUMMAN CORP COM
Equities	5,067	275,847	NORTHROP GRUMMAN CORP COM
Equities	16,600	903,704	NORTHROP GRUMMAN CORP COM
Equities	3,029	8,087	NORTHSTAR RLTY FIN CORP COM
Equities	8,670	23,149	NORTHSTAR RLTY FIN CORP COM
Equities	2,700	30,969	NORTHWEST BANCSHARES INC MD COM
Equities	4,918	56,409	NORTHWEST BANCSHARES INC MD COM
Equities	1,600	69,712	NORTHWEST NAT GAS CO COM
Equities	3,083	134,326	NORTHWEST NAT GAS CO COM
Equities	1,800	47,160	NORTHWESTERN CORP COM NEW COM NEW
Equities	280,440	370,864	NORWEGIAN PROPERTY NOK0.5
Equities	115,000	152,080	NORWEGIAN PROPERTY NOK0.5
Equities	315	7,954	NORWOOD FINL CORP COM
Equities	1,000	100	NOTIFY TECHNOLOGY CORP

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	566	4,698	NOVAMED EYECARE INC COM NEW COM NEW
Equities	113,325	5,527,792	NOVARTIS AG CHF0.50(REGD)
Equities	9,771	476,612	NOVARTIS AG CHF0.50(REGD)
Equities	4,217	205,698	NOVARTIS AG CHF0.50(REGD)
Equities	2,624	127,994	NOVARTIS AG CHF0.50(REGD)
Equities	153,500	7,487,458	NOVARTIS AG CHF0.50(REGD)
Equities	6,699	326,765	NOVARTIS AG CHF0.50(REGD)
Equities	1,900	10,906	NOVATEL WIRELESS INC COM NEW
Equities	3,699	21,232	NOVATEL WIRELESS INC COM NEW
Equities	3,900	22,386	NOVATEL WIRELESS INC COM NEW
Equities	24,700	53,599	NOVAVAX INC COM
Equities	19,400	110,192	NOVELL INC COM
Equities	34,707	197,136	NOVELL INC COM
Equities	7,100	180,056	NOVELLUS SYS INC COM
Equities	8,127	206,101	NOVELLUS SYS INC COM
Equities	17,375	1,411,691	NOVO-NORDISK AS DKK1 SER'B'
Equities	3,785	307,525	NOVO-NORDISK AS DKK1 SER'B'
Equities	51,100	4,151,794	NOVO-NORDISK AS DKK1 SER'B'
Equities	5,930	481,803	NOVO-NORDISK AS DKK1 SER'B'
Equities	17,600	113,344	NPS PHARMACEUTICALS INC COM
Equities	225,471	74,568	NR NORDIC & RUSSIA ORD NPV
Equities	15,600	330,876	NRG ENERGY INC COM NEW
Equities	27,796	589,553	NRG ENERGY INC COM NEW
Equities	6,450	136,805	NRG ENERGY INC COM NEW
Equities	7,500	262,500	NSTAR COM
Equities	11,792	412,720	NSTAR COM
Equities	1,600	27,520	NTELOS HLDGS CORP COM
Equities	2,700	-	NTELOS INC COM
Equities	2,700	1,431	NTN BUZZTIME INC
Equities	29,000	120,601	NTN CORP NPV
Equities	4,569	6,944,632	NTT DOCOMO NPV
Equities	346	525,901	NTT DOCOMO NPV
Equities	170	258,391	NTT DOCOMO NPV
Equities	403	323,803	NTT URBAN DEVELOPM NPV
Equities	3,340	10,220	NU HORIZONS ELECTRS CORP COM
Equities	2,600	64,818	NU SKIN ENTERPRISES INC CL A
Equities	4,700	117,171	NU SKIN ENTERPRISES INC CL A
Equities	23,950	358,053	NUANCE COMMUNICATIONS INC COM
Equities	15,700	234,715	NUANCE COMMUNICATIONS INC COM
Equities	25,931	387,668	NUANCE COMMUNICATIONS INC COM
Equities	21,270	814,216	NUCOR CORP COM
Equities	29,874	1,143,577	NUCOR CORP COM
Equities	15,800	604,824	NUCOR CORP COM
Equities	4,020	153,886	NUCOR CORP COM
Equities	8,500	325,380	NUCOR CORP COM
Equities	2,200	9,548	NUMEREX CORP N Y COM
Equities	2,100	32,046	NUTRACEUTICAL INTL CORP COM
Equities	800	-	NUTRAMAX PRODS INC COM NEW
Equities	1,700	38,998	NUTRI SYS INC NEW COM
Equities	4,400	100,936	NUTRI SYS INC NEW COM
Equities	560,000	586,600	NUVASIVE INC 2.25 DUE 03-15-2013 DTD 03/07/08
Equities	2,100	74,466	NUVASIVE INC COM
Equities	4,645	164,712	NUVASIVE INC COM
Equities	12,700	149,987	NV ENERGY INC COM
Equities	21,932	259,017	NV ENERGY INC COM
Equities	95,800	1,131,398	NV ENERGY INC COM
Equities	100	4,353	NVE CORP COM NEW COM NEW
Equities	36,100	368,581	NVIDIA CORP COM
Equities	63,612	649,479	NVIDIA CORP COM
Equities	71,900	734,099	NVIDIA CORP COM
Equities	5,685	84,365	NXSTAGE MED INC COM STK
Equities	2,400	35,616	NXSTAGE MED INC COM STK
Equities	9,200	136,528	NXSTAGE MED INC COM STK
Equities	2,000	38,580	NYMAGIC INC COM
Equities	19,880	549,284	NYSE EURONEXT COM STK
Equities	26,740	738,826	NYSE EURONEXT COM STK
Equities	36,400	1,005,732	NYSE EURONEXT COM STK
Equities	8,300	229,329	NYSE EURONEXT COM STK
Equities	2,500	13,250	O CHARLEYS INC
Equities	3,300	17,490	O CHARLEYS INC
Equities	600	4,536	O I CORP COM
Equities	10,028	476,932	O REILLY AUTOMOTIVE INC COM
Equities	15,180	721,961	O REILLY AUTOMOTIVE INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,915,589	10,612,908	OAK INVESTMENT PARTNERS XI, LP
Equities	643,797	8,152	OAK INVESTMENT PTRS VI, LP
Equities	1,258,988	86,725	OAK INVESTMENT PTRS VII, LP
Equities	1	160,044	OAK INVESTMENT PTRS VIII, LP
Equities	5,750,000	5,624,759	OAKTREE PPIP PRIVATE FUND (CAYMAN)
Equities	1,220	17,690	OASIS PETE INC NEW COM STK
Equities	32,000	128,376	OBAYASHI CORP NPV
Equities	9,500	213,996	OBRASCON HUAR LAIN EURO.6
Equities	252	1,401	OCCAM NETWORKS INC DEL COM NEW STK
Equities	4,905	378,421	OCCIDENTAL PETROLEUM CORP
Equities	62,580	4,828,047	OCCIDENTAL PETROLEUM CORP
Equities	88,683	6,841,893	OCCIDENTAL PETROLEUM CORP
Equities	6,000	462,900	OCCIDENTAL PETROLEUM CORP
Equities	9,500	732,925	OCCIDENTAL PETROLEUM CORP
Equities	5,930	457,500	OCCIDENTAL PETROLEUM CORP
Equities	13,229	1,020,617	OCCIDENTAL PETROLEUM CORP
Equities	16,675	1,286,476	OCCIDENTAL PETROLEUM CORP
Equities	5,587	250,856	OCEANEERING INTL INC COM
Equities	7,400	332,260	OCEANEERING INTL INC COM
Equities	2,800	33,796	OCEANFIRST FINL CORP COM
Equities	3,150	38,021	OCEANFIRST FINL CORP COM
Equities	2,800	31,052	OCLARO INC COM NEW
Equities	1,432	15,881	OCLARO INC COM NEW
Equities	7,831,071	11,313,160	OCM EUROPEAN PRINCIPAL OPP FD LP
Equities	711,044	12,510	OCM OPPORTUNITIES FUND II, LP
Equities	13,374	70,619	OCM OPPORTUNITIES FUND III, LP 6-007852
Equities	1	22,508	OCM OPPORTUNITIES FUND IV, LP
Equities	1	867,005	OCM OPPORTUNITIES FUND V, LP
Equities	1	16,257	OCM OPPORTUNITIES FUND, LP
Equities	7,910,215	13,274,236	OCM PRIN OPPORTUNITIES FD III LP 6007855
Equities	9,200	18,768	OCULUS INNOVATIVE SCIENCES INC COM
Equities	2,400	24,456	OCWEN FINL CORP COM NEW COM NEW
Equities	6,807	69,363	OCWEN FINL CORP COM NEW COM NEW
Equities	2,500	66,800	ODYSSEY HEALTHCARE INC COM
Equities	3,043	81,309	ODYSSEY HEALTHCARE INC COM
Equities	7,645,401	7,148,903	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Equities	18,300	18,300	ODYSSEY MARINE EXPL INC COM
Equities	17,700	71,508	OFFICE DEPOT INC COM
Equities	29,996	121,184	OFFICE DEPOT INC COM
Equities	4,600	60,076	OFFICEMAX INC DEL COM
Equities	7,000	91,420	OFFICEMAX INC DEL COM
Equities	7,600	277,856	OGE ENERGY CORP COM
Equities	10,550	385,708	OGE ENERGY CORP COM
Equities	875	14,411	OHIO VY BANC CORP COM
Equities	6,590	260,832	OIL STS INTL INC COM ISIN US6780261052
Equities	18,276	723,364	OIL STS INTL INC COM ISIN US6780261052
Equities	9,852	389,942	OIL STS INTL INC COM ISIN US6780261052
Equities	8,000	406,374	OKINAWA ELEC POWER NPV
Equities	3,200	6,400	OLD 2ND BANCORP INC DEL COM
Equities	2,000	70,280	OLD DOMINION FGHT LINE INC COM
Equities	4,175	146,710	OLD DOMINION FGHT LINE INC COM
Equities	4,200	43,512	OLD NATL BANCORP IND COM
Equities	7,592	78,653	OLD NATL BANCORP IND COM
Equities	15,100	183,163	OLD REP INTL CORP COM
Equities	24,528	297,525	OLD REP INTL CORP COM
Equities	4,100	74,169	OLIN CORP COM
Equities	6,015	108,811	OLIN CORP COM
Equities	1,500	34,455	OLYMPIC STL INC COM
Equities	1,042,216	58,486	OLYMPUS GROWTH FUND III, LP
Equities	8,562,765	8,766,038	OLYMPUS GROWTH FUND IV, LP 6-007857
Equities	9,644,937	9,609,140	OLYMPUS GROWTH FUND IV, LP 6-007858
Equities	1,700	40,562	OM GROUP INC COM
Equities	2,413	57,574	OM GROUP INC COM
Equities	1,000	14,580	OMEGA FLEX INC COM
Equities	600	8,748	OMEGA FLEX INC COM
Equities	15,000	298,950	OMEGA HEALTHCARE INVS INC REIT
Equities	4,100	81,713	OMEGA HEALTHCARE INVS INC REIT
Equities	43,474	866,437	OMEGA HEALTHCARE INVS INC REIT
Equities	11,334	225,887	OMEGA HEALTHCARE INVS INC REIT
Equities	1,400	5,614	OMEGA PROTEIN CORP COM
Equities	833	2,224	OMNI ENERGY SVCS CORP COM NEW COM NEW
Equities	8,255	195,644	OMNICARE INC COM
Equities	8,590	203,583	OMNICARE INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,574	298,004	OMNICARE INC COM
Equities	10,700	253,590	OMNICARE INC COM
Equities	2,400	28,056	OMNICELL INC COM
Equities	4,500	52,605	OMNICELL INC COM
Equities	11,530	395,479	OMNICOM GROUP INC COM
Equities	15,300	524,790	OMNICOM GROUP INC COM
Equities	21,000	720,300	OMNICOM GROUP INC COM
Equities	26,970	925,071	OMNICOM GROUP INC COM
Equities	32,473	1,113,824	OMNICOM GROUP INC COM
Equities	8,477	290,761	OMNICOM GROUP INC COM
Equities	3,600	77,184	OMNIVISION TECHNOLOGIES INC COM
Equities	55,489	1,189,684	OMNIVISION TECHNOLOGIES INC COM
Equities	3,272	70,152	OMNIVISION TECHNOLOGIES INC COM
Equities	8,429	65,830	OMNOVA SOLUTIONS INC COM
Equities	14,000	309,142	OMRON CORP NPV
Equities	4,914	24,717	ON ASSIGNMENT INC COM
Equities	21,530	137,361	ON SEMICONDUCTOR CORP COM
Equities	48,107	306,923	ON SEMICONDUCTOR CORP COM
Equities	1,600	21,520	ONCOGENEX PHARMACEUTICALS INC COM STK
Equities	1,300	18,616	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	3,700	52,984	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'
Equities	6,845	296,046	ONEOK INC COM STK
Equities	8,200	354,650	ONEOK INC COM STK
Equities	11,749	508,144	ONEOK INC COM STK
Equities	80,500	202,623	ONESTEEL NPV
Equities	10,000	240,813	ONEX CORP SUB VTG NPV
Equities	12,516,924	12,147,793	ONEX PARTNERS II, LP
Equities	6,732,920	9,675,390	ONEX PARTNERS, LP
Equities	3,400	14,110	ONLINE RES CORP COM
Equities	1,490	5,602	ONVIA INC COM NEW
Equities	4,100	88,519	ONYX PHARMACEUTICALS INC DEL COM
Equities	7,436	160,543	ONYX PHARMACEUTICALS INC DEL COM
Equities	6,550	141,415	ONYX PHARMACEUTICALS INC DEL COM
Equities	1,920	79,622	OPENTABLE INC COM
Equities	1,500	62,205	OPENTABLE INC COM
Equities	11,581	23,509	OPENWAVE SYS INC COM NEW
Equities	13,900	31,414	OPKO HEALTH INC COM STK
Equities	500	7,165	OPLINK COMMUNICATIONS INC COM NEW
Equities	757	10,848	OPLINK COMMUNICATIONS INC COM NEW
Equities	2,600	38,194	OPNET TECHNOLOGIES INC COM ISIN US6837571081
Equities	3,700	54,353	OPNET TECHNOLOGIES INC COM ISIN US6837571081
Equities	600	870	OPTELECOM-NKF INC
Equities	1,014	2,890	OPTICAL CABLE CORP COM NEW STK
Equities	500	4,635	OPTIMER PHARMACEUTICALS INC COM STK
Equities	8,900	82,503	OPTIMER PHARMACEUTICALS INC COM STK
Equities	2,600	40,924	OPTIONSXPRESS HLDGS INC COM STK
Equities	16,650	262,071	OPTIONSXPRESS HLDGS INC COM STK
Equities	6,703	105,505	OPTIONSXPRESS HLDGS INC COM STK
Equities	13,100	281,126	ORACLE CORP COM
Equities	22,915	491,756	ORACLE CORP COM
Equities	10,123	217,240	ORACLE CORP COM
Equities	281,200	6,034,552	ORACLE CORP COM
Equities	413,930	8,882,938	ORACLE CORP COM
Equities	28,270	606,674	ORACLE CORP COM
Equities	180,245	3,868,058	ORACLE CORP COM
Equities	3,000	148,152	ORACLE CORP JAPAN NPV
Equities	41,301	181,724	ORASCOM TEL HLDG GDR EA REP 5 EGP1 REG'S'
Equities	6,900	31,947	ORASURE TECHNOLOGIES INC COM
Equities	3,000	47,310	ORBITAL SCI CORP COM
Equities	6,699	105,643	ORBITAL SCI CORP COM
Equities	1,700	6,477	ORBITZ WORLDWIDE INC COM
Equities	4,800	18,288	ORBITZ WORLDWIDE INC COM
Equities	1,340	2,265	ORCHID CELLMARK INC COM
Equities	2,390	50,872	ORICA LIMITED NPV
Equities	3,810	81,097	ORICA LIMITED NPV
Equities	42,000	303,115	ORIENT O/SEAS INTL USD0.10
Equities	2,100	26,586	ORIENTAL FINL GROUP INC COM
Equities	2,558	32,384	ORIENTAL FINL GROUP INC COM
Equities	2,000	14,800	ORIENT-EXPRESS HOTELS COM
Equities	58,100	733,168	ORIGIN ENERGY LTD NPV
Equities	5,500	78,100	ORION MARINE GROUP INC COM STK
Equities	3,300	33,000	ORITANI FINL CORP NEW COM STK
Equities	6,700	492,146	ORIX CORP NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,300	168,946	ORIX CORP NPV
Equities	2,900	435	ORLEANS HOMEBUILDERS INC COM
Equities	1,200	33,948	ORMAT TECHNOLOGIES INC COM
Equities	100	3,205	ORTHOFIX INTL N.V COM STK USD0.10
Equities	700	22,435	ORTHOFIX INTL N.V COM STK USD0.10
Equities	7,700	15,631	ORTHOVITA INC CDT-COM STK ISIN# US68750U1025
Equities	89,000	321,844	OSAKA GAS CO LTD NPV
Equities	39,600	143,203	OSAKA GAS CO LTD NPV
Equities	57	243,163	OSAKA SECURITIES E NPV
Equities	7,200	224,352	OSHKOSH CORPORATION
Equities	10,200	317,832	OSHKOSH CORPORATION
Equities	2,100	58,317	OSI SYS INC COM
Equities	3,000	83,310	OSI SYS INC COM
Equities	2,800	8,876	OSTEOTECH INC COM
Equities	820	3,280	OTIX GLOBAL INC COM NEW COM NEW
Equities	1,300	25,129	OTTER TAIL CORP
Equities	3,606	69,704	OTTER TAIL CORP
Equities	4,780	22,323	OUTDOOR CHANNEL HLDGS INC COM NEW COM NEW
Equities	866	1,749	OVERLAND STORAGE INC COM NEW
Equities	287,566	1,827,026	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	474,000	3,011,518	OVERSEA-CHINESE BANKING CORPORATION SGD0.5
Equities	1,746	64,672	OVERSEAS SHIPHOLDING GROUP INC COM
Equities	2,867	106,194	OVERSEAS SHIPHOLDING GROUP INC COM
Equities	2,000	36,140	OVERSTOCK COM INC DEL COM
Equities	2,000	36,140	OVERSTOCK COM INC DEL COM
Equities	4,200	119,196	OWENS & MINOR INC NEW COM
Equities	6,988	198,319	OWENS & MINOR INC NEW COM
Equities	5,900	167,442	OWENS & MINOR INC NEW COM
Equities	5,250	148,995	OWENS & MINOR INC NEW COM
Equities	7,000	209,370	OWENS CORNING NEW COM STK
Equities	11,513	344,354	OWENS CORNING NEW COM STK
Equities	1,618	4,450	OWENS CORNING NEW WT EXP SER B WTS
Equities	14,232	376,436	OWENS ILL INC COM NEW
Equities	8,475	224,164	OWENS ILL INC COM NEW
Equities	11,900	314,755	OWENS ILL INC COM NEW
Equities	36,992	978,438	OWENS ILL INC COM NEW
Equities	5,900	156,055	OWENS ILL INC COM NEW
Equities	18,979	501,995	OWENS ILL INC COM NEW
Equities	17,800	470,810	OWENS ILL INC COM NEW
Equities	800	16,744	OXFORD INDS INC COM
Equities	1,600	33,488	OXFORD INDS INC COM
Equities	2,900	1,102	OXIGENE INC COM
Equities	200	9,696	OYO GEOSPACE COM
Equities	600	29,088	OYO GEOSPACE COM
Equities	500	1,070	P & F INDS INC CL A NEW
Equities	1,800	27,054	P A M TRANSN SVCS INC COM
Equities	1,300	51,545	P F CHANGS CHINA BISTRO INC COM STK
Equities	2,001	79,340	P F CHANGS CHINA BISTRO INC COM STK
Equities	14,300	566,995	P F CHANGS CHINA BISTRO INC COM STK
Equities	9,400	50,085	P.T. ASTRA INTL IDR500
Equities	38,200	466,804	PA REAL ESTATE INVNT TR SH BEN INT
Equities	2,700	32,994	PA REAL ESTATE INVNT TR SH BEN INT
Equities	6,870	83,951	PA REAL ESTATE INVNT TR SH BEN INT
Equities	1,734	1,630	PAB BANKSHARES INC CDT-CAP STK CDT-CAP STK
Equities	980	4,106	PAC PREMIER BANCORP COM
Equities	28,940	1,153,838	PACCAR INC COM
Equities	37,962	1,513,545	PACCAR INC COM
Equities	13,600	542,232	PACCAR INC COM
Equities	1,800	12,582	PACER INTL INC TENN COM
Equities	5,100	35,649	PACER INTL INC TENN COM
Equities	1,346,291	1	PACESETTER GROWTH FUND L.P.
Equities	7,157,000	4,494,293	PACIFIC BASIN SHIP USD0.1
Equities	2,300	1,656	PACIFIC CAP BANCORP NEW COM
Equities	5,366	3,864	PACIFIC CAP BANCORP NEW COM
Equities	3,300	2,112	PACIFIC ETHANOL INC COM
Equities	4,700	3,008	PACIFIC ETHANOL INC COM
Equities	4,200	13,440	PACIFIC SUNWEAR CALIF INC COM
Equities	9,954	31,853	PACIFIC SUNWEAR CALIF INC COM
Equities	370,000	185,305	PACIFIC TEXTILES H HKD0.001
Equities	800	66	PACIFICHEALTH LABORATORIES INC COM
Equities	5,400	118,908	PACKAGING CORP AMER COM ISIN US6951561090
Equities	11,530	253,891	PACKAGING CORP AMER COM ISIN US6951561090
Equities	7,700	214,445	PACTIV CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	37,864	1,054,512	PACTIV CORP COM
Equities	14,563	405,580	PACTIV CORP COM
Equities	16,400	456,740	PACTIV CORP COM
Equities	2,500	45,775	PACWEST BANCORP DEL COM
Equities	2,774	50,792	PACWEST BANCORP DEL COM
Equities	4,200	14,322	PAETEC HLDG CORP COM STK
Equities	10,900	37,169	PAETEC HLDG CORP COM STK
Equities	4,100	22,796	PAIN THERAPEUTICS INC COM ISINUS69562K1007
Equities	3,341	18,576	PAIN THERAPEUTICS INC COM ISINUS69562K1007
Equities	34,100	6,138	PALATIN TECHNOLOGIES INC COM NEW STK
Equities	9,600	329,952	PALL CORP COM
Equities	11,841	406,975	PALL CORP COM
Equities	3,100	5,518	PALM HBR HOMES INC COM
Equities	1,255	2,234	PALM HBR HOMES INC COM
Equities	1,800	20,142	PALOMAR MED TECHNOLOGIES INC COM NEW
Equities	5,742	64,253	PALOMAR MED TECHNOLOGIES INC COM NEW
Equities	400,200	5,074,295	PANASONIC CORP
Equities	35,000	443,779	PANASONIC CORP
Equities	30,000	298,678	PANASONIC ELECTRIC WORKS CO LTD NPV
Equities	2,400	180,696	PANERA BREAD CO CL A
Equities	7,000	527,030	PANERA BREAD CO CL A
Equities	3,645	274,432	PANERA BREAD CO CL A
Equities	17,800	1,340,162	PANERA BREAD CO CL A
Equities	1,600	42,288	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	8,909,380	10,216,564	PANTHEON EUROPE FUND VI, L.P.
Equities	37,847,021	51,925,585	PANTHEON EUROPE
Equities	10,975,248	12,582,575	PANTHEON GLOBAL SECONDARY FUND II, LP
Equities	17,559,640	15,477,077	PANTHEON USA FUND VIII, LP
Equities	1,100	15,521	PANTRY INC COM ISIN #US6986571031
Equities	3,700	52,207	PANTRY INC COM ISIN #US6986571031
Equities	1,100	25,432	PAPA JOHNS INTL INC COM
Equities	2,568	59,372	PAPA JOHNS INTL INC COM
Equities	2,500	64,900	PAR PHARMACEUTICAL COS INC COM
Equities	4,000	103,840	PAR PHARMACEUTICAL COS INC COM
Equities	2,550	13,107	PAR TECH CORP COM
Equities	7,700	-	PARACELSUS HEALTHCARE CORP COM
Equities	7,000	109,690	PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	11,153	174,768	PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	2,800	60,704	PAREXEL INTL CORP COM
Equities	6,458	140,009	PAREXEL INTL CORP COM
Equities	2,100	51,261	PARK ELECTROCHEMICAL CORP COM
Equities	31,891	778,459	PARK ELECTROCHEMICAL CORP COM
Equities	2,500	61,025	PARK ELECTROCHEMICAL CORP COM
Equities	5,400	21,330	PARKER DRILLING CO COM
Equities	128,314	506,840	PARKER DRILLING CO COM
Equities	42,674	168,562	PARKER DRILLING CO COM
Equities	6,030	334,424	PARKER-HANNIFIN CORP COM
Equities	16,260	901,780	PARKER-HANNIFIN CORP COM
Equities	17,275	958,072	PARKER-HANNIFIN CORP COM
Equities	14,500	804,170	PARKER-HANNIFIN CORP COM
Equities	8,600	476,956	PARKER-HANNIFIN CORP COM
Equities	3,200	4,064	PARKERVISION INC COM
Equities	2,300	33,097	PARK-OHIO HLDGS CORP COM
Equities	1,300	10,894	PARKVALE FINL CORP COM
Equities	400	716	PARLUX FRAGRANCES INC COM
Equities	6,470	453,806	PARTNERRE HLDG LTD COM STK
Equities	7,867	551,791	PARTNERRE HLDG LTD COM STK
Equities	27,500	1,928,850	PARTNERRE HLDG LTD COM STK
Equities	800	1,480	PATRICK INDS INC COM
Equities	3,640	42,770	PATRIOT COAL CORP-STOCK DISTRIBUTION
Equities	10,922	128,334	PATRIOT COAL CORP-STOCK DISTRIBUTION
Equities	700	56,637	PATRIOT TRANSN HLDG INC COM
Equities	8,400	239,652	PATTERSON COS INC COM
Equities	8,912	254,259	PATTERSON COS INC COM
Equities	43,800	1,249,614	PATTERSON COS INC COM
Equities	12,650	162,806	PATTERSON-UTI ENERGY INC COM
Equities	29,091	374,401	PATTERSON-UTI ENERGY INC COM
Equities	17,200	221,364	PATTERSON-UTI ENERGY INC COM
Equities	17,299	222,638	PATTERSON-UTI ENERGY INC COM
Equities	9,786	254,142	PAYCHEX INC COM
Equities	20,580	534,463	PAYCHEX INC COM
Equities	7,425	192,827	PAYCHEX INC COM
Equities	31,100	807,667	PAYCHEX INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	34,369	892,563	PAYCHEX INC COM
Equities	4,300	111,671	PAYCHEX INC COM
Equities	2,800	90	PAYMENT DATA SYS INC COM STK
Equities	4,900	29,694	PC CONNECTION INC COM
Equities	500	200	PC GROUP INC COM STK
Equities	2,100	8,400	PC MALL INC COM
Equities	4,000	20,160	PC-TEL INC COM
Equities	4,500	21,600	PDF SOLUTIONS INC COM
Equities	828,700	7,006,595	PDG REALTY SA EMPR COM NPV
Equities	129,700	1,096,604	PDG REALTY SA EMPR COM NPV
Equities	2,800	23,184	PDI INC COM
Equities	6,600	37,092	PDL BIOPHARMA INC COM
Equities	14,206	79,838	PDL BIOPHARMA INC COM
Equities	20,060	784,948	PEABODY ENERGY CORP COM STK
Equities	28,050	1,097,597	PEABODY ENERGY CORP COM STK
Equities	3,900	152,607	PEABODY ENERGY CORP COM STK
Equities	9,861	385,861	PEABODY ENERGY CORP COM STK
Equities	1,651	19,317	PEAPACK-GLADSTONE FINL CORP COM
Equities	565,424	7,511,866	PEARSON ORD GBPO.25
Equities	15,800	209,909	PEARSON ORD GBPO.25
Equities	12,449	165,390	PEARSON ORD GBPO.25
Equities	19,250	255,743	PEARSON ORD GBPO.25
Equities	6,200	116,870	PEBBLEBROOK HOTEL TR COM STK
Equities	24,300	458,055	PEBBLEBROOK HOTEL TR COM STK
Equities	400	7,540	PEBBLEBROOK HOTEL TR COM STK
Equities	3,550	66,918	PEBBLEBROOK HOTEL TR COM STK
Equities	3,900	73,515	PEBBLEBROOK HOTEL TR COM STK
Equities	6,700	126,295	PEBBLEBROOK HOTEL TR COM STK
Equities	1,500	4,050	PEERLESS SYS CORP COM
Equities	100	3,927	PEETS COFFEE & TEA INC COM
Equities	2,200	86,394	PEETS COFFEE & TEA INC COM
Equities	3,500	112,385	PEGASYSTEMS INC COM
Equities	1,823	58,537	PEGASYSTEMS INC COM
Equities	1,500	9,720	PENFORD CORP COM
Equities	4,600	106,260	PENN NATL GAMING INC COM
Equities	7,561	174,659	PENN NATL GAMING INC COM
Equities	2,500	50,275	PENN VA CORP COM
Equities	4,800	96,528	PENN VA CORP COM
Equities	15,670	336,592	PENNEY J.C CO INC COM
Equities	19,273	413,984	PENNEY J.C CO INC COM
Equities	5,340	114,703	PENNEY J.C CO INC COM
Equities	2,000	22,720	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	4,700	53,392	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	2,000	11,280	PENSON WORLDWIDE INC COM
Equities	8,590	276,598	PENTAIR INC COM
Equities	11,718	377,320	PENTAIR INC COM
Equities	8,300	27,390	PENWEST PHARMACEUTICALS CO COM
Equities	1,736	25,172	PEOPLES BANCORP INC COM STK
Equities	15,900	214,650	PEOPLES UTD FINL INC COM
Equities	73,459	991,697	PEOPLES UTD FINL INC COM
Equities	41,446	559,521	PEOPLES UTD FINL INC COM
Equities	108,600	1,466,100	PEOPLES UTD FINL INC COM
Equities	2,900	25,694	PEP BOYS-MANNY MOE & JACK COM
Equities	5,196	46,037	PEP BOYS-MANNY MOE & JACK COM
Equities	9,100	80,626	PEP BOYS-MANNY MOE & JACK COM
Equities	10,800	169,344	PEPCO HLDGS INC COM
Equities	21,896	343,329	PEPCO HLDGS INC COM
Equities	4,800	75,264	PEPCO HLDGS INC COM
Equities	3,430	209,059	PEPSICO INC COM
Equities	6,978	425,309	PEPSICO INC COM
Equities	122,366	7,458,208	PEPSICO INC COM
Equities	174,967	10,664,239	PEPSICO INC COM
Equities	4,400	268,180	PEPSICO INC COM
Equities	11,110	677,155	PEPSICO INC COM
Equities	40,155	2,447,447	PEPSICO INC COM
Equities	69,100	4,211,645	PEPSICO INC COM
Equities	1,800	7,920	PERCEPTRON INC COM
Equities	4,140	8,901	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW
Equities	1,500	13,365	PERFICIENT INC COM STK
Equities	4,000	35,640	PERFICIENT INC COM STK
Equities	2,700	6,696	PERFORMANCE TECHNOLOGIES INC COM
Equities	475	4,475	PERFUMANIA HLDGS INC COM STK
Equities	5,100	48,960	PERICOM SEMICONDUCTOR CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,000	144,690	PERKINELMER INC COM
Equities	13,641	281,959	PERKINELMER INC COM
Equities	200	322	PERMA-FIX ENVIRONMENTAL SVCS INC COM
Equities	850	2,992	PERNIX THERAPEUTICS HLDGS INC COM STK
Equities	111,800	8,761,665	PERNOD RICARD NPV EUR 1.55
Equities	4,154	325,545	PERNOD RICARD NPV EUR 1.55
Equities	3,425	202,315	PERRIGO CO COM
Equities	5,935	350,580	PERRIGO CO COM
Equities	6,100	360,327	PERRIGO CO COM
Equities	9,531	562,996	PERRIGO CO COM
Equities	3,000	14,880	PERVASIVE SOFTWARE INC COM STK
Equities	3,588	63,866	PETMED EXPRESS INC COM STK
Equities	1,500	38,430	PETRO DEV CORP COM
Equities	1,700	43,554	PETRO DEV CORP COM
Equities	15,800	268,126	PETROHAWK ENERGY CORP COM
Equities	26,000	441,220	PETROHAWK ENERGY CORP COM
Equities	35,621	604,488	PETROHAWK ENERGY CORP COM
Equities	4,200	28,392	PETROQUEST ENERGY INC COM
Equities	4,177	28,237	PETROQUEST ENERGY INC COM
Equities	31,600	213,616	PETROQUEST ENERGY INC COM
Equities	7,800	235,326	PETSMART INC COM
Equities	13,191	397,972	PETSMART INC COM
Equities	95,716	2,469,714	PEUGEOT SA EUR1
Equities	2,000	12	PFF BANCORP INC COM
Equities	8,823,604	7,503,774	PFINGSTEN EXECUTIVE QP FUND III, LP
Equities	610,433	8,704,775	PFIZER INC COM STK \$.11 1/9 PAR
Equities	865,029	12,335,314	PFIZER INC COM STK \$.11 1/9 PAR
Equities	52,830	753,356	PFIZER INC COM STK \$.11 1/9 PAR
Equities	152,191	2,170,244	PFIZER INC COM STK \$.11 1/9 PAR
Equities	165,200	2,355,752	PFIZER INC COM STK \$.11 1/9 PAR
Equities	1,399	4,001	PFSWEB INC COM NEW STK
Equities	28,880	1,186,968	PG& E CORP COM
Equities	40,172	1,651,069	PG& E CORP COM
Equities	52,100	2,141,310	PG& E CORP COM
Equities	24,270	997,497	PG& E CORP COM
Equities	7,900	200,739	PHARMACEUTICAL PROD DEV INC COM
Equities	10,613	269,676	PHARMACEUTICAL PROD DEV INC COM
Equities	5,547	36,943	PHARMACYCLICS INC COM
Equities	3,730	101,978	PHARMASSET INC COM
Equities	1,400	38,276	PHARMASSET INC COM
Equities	1,522	22,313	PHARMERICA CORP COM STK
Equities	4,014	58,845	PHARMERICA CORP COM STK
Equities	1,000	14,660	PHARMERICA CORP COM STK
Equities	1,700	-	PHAR-MOR INC COM NEW
Equities	1,757,391	1,049,052	PHAROS CAPITAL PARTNERS, LP
Equities	2,200	36,696	PHASE FORWARD INC COM
Equities	400	1,096	PHAZAR CORP COM
Equities	2,600	49,504	PHH CORP COM NEW COM NEW
Equities	4,800	91,392	PHH CORP COM NEW COM NEW
Equities	800	11,272	PHI INC COM NON VTG
Equities	10,454	479,211	PHILIP MORRIS INTL INC COM
Equities	133,450	6,117,348	PHILIP MORRIS INTL INC COM
Equities	202,556	9,285,167	PHILIP MORRIS INTL INC COM
Equities	5,300	242,952	PHILIP MORRIS INTL INC COM
Equities	9,050	414,852	PHILIP MORRIS INTL INC COM
Equities	46,744	2,142,745	PHILIP MORRIS INTL INC COM
Equities	52,800	2,420,352	PHILIP MORRIS INTL INC COM
Equities	194,200	8,902,128	PHILIP MORRIS INTL INC COM
Equities	227,101	6,876,511	PHILIPS ELEC(KON) EURO.20
Equities	47,888	1,450,026	PHILIPS ELEC(KON) EURO.20
Equities	9,600	290,683	PHILIPS ELEC(KON) EURO.20
Equities	1,538	46,570	PHILIPS ELEC(KON) EURO.20
Equities	184,000	5,571,433	PHILIPS ELEC(KON) EURO.20
Equities	2,460	74,488	PHILIPS ELEC(KON) EURO.20
Equities	6,190	286,411	PHILLIPS VAN HEUSEN CORP COM
Equities	20,084	929,287	PHILLIPS VAN HEUSEN CORP COM
Equities	5,900	272,993	PHILLIPS VAN HEUSEN CORP COM
Equities	6,500	13,715	PHOENIX COS INC NEW COM
Equities	12,400	26,164	PHOENIX COS INC NEW COM
Equities	1,000	380	PHOENIX FOOTWEAR GROUP INC COM
Equities	5,500	15,895	PHOENIX TECHNOLOGIES LTD COM
Equities	1,900	0	PHOTOELECTRON CORP COM
Equities	3,100	14,012	PHOTRONICS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,317	28,553	PHOTRONICS INC COM
Equities	700	20,979	PICO HLDGS INC COM NEW STK
Equities	2,300	68,931	PICO HLDGS INC COM NEW STK
Equities	4,300	108,790	PIEDMONT NAT GAS INC COM
Equities	6,521	164,981	PIEDMONT NAT GAS INC COM
Equities	1,112	20,828	PIEDMONT OFFICE REALTY TRU-A
Equities	5,040	32,306	PIER 1 IMPORTS INC COM
Equities	6,300	40,383	PIER 1 IMPORTS INC COM
Equities	12,075	77,401	PIER 1 IMPORTS INC COM
Equities	1,600	15,072	PIKE ELEC CORP COM STK
Equities	6,108	40,130	PILGRIMS PRIDE CORP
Equities	-	-	PING AN INSURANCE GROUP 'H' CNY1
Equities	21,500	177,668	PING AN INSURANCE GROUP 'H' CNY1
Equities	210	1,943	PINNACLE BANCSHARES INC COM
Equities	2,900	27,434	PINNACLE ENTMT INC COM
Equities	5,400	51,084	PINNACLE ENTMT INC COM
Equities	2,000	25,700	PINNACLE FINL PARTNERS INC COM
Equities	1,425	18,311	PINNACLE FINL PARTNERS INC COM
Equities	6,890	250,520	PINNACLE W. CAP CORP COM
Equities	11,550	419,958	PINNACLE W. CAP CORP COM
Equities	50,800	1,847,088	PINNACLE W. CAP CORP COM
Equities	7,500	42,525	PIONEER DRILLING CO COM STK
Equities	5,700	32,319	PIONEER DRILLING CO COM STK
Equities	9,000	535,050	PIONEER NAT RES CO COM STK
Equities	13,259	788,248	PIONEER NAT RES CO COM STK
Equities	1,500	48,330	PIPER JAFFRAY COS COM
Equities	2,548	82,097	PIPER JAFFRAY COS COM
Equities	12,700	278,892	PITNEY BOWES INC COM
Equities	21,638	475,170	PITNEY BOWES INC COM
Equities	2,933	8,740	PIXELWORKS INC COM NEW STK
Equities	200	370	PIZZA INN INC NEW COM
Equities	1,300	84,552	PK NATL CORP COM
Equities	1,240	80,650	PK NATL CORP COM
Equities	800	11,656	PKWY PPTYS INC REIT
Equities	36,865	537,123	PKWY PPTYS INC REIT
Equities	2,100	30,597	PKWY PPTYS INC REIT
Equities	8,061	166,137	PLAINS EXPL & PRODTN CO COM
Equities	13,123	270,465	PLAINS EXPL & PRODTN CO COM
Equities	2,900	4,959	PLANAR SYS INC
Equities	2,800	80,080	PLANTRONICS INC NEW COM
Equities	4,356	124,582	PLANTRONICS INC NEW COM
Equities	3,800	137,902	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	5,175	187,801	PLATINUM UNDERWRITERS HLDGS INC COM USD0.01
Equities	4,792	20,126	PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B
Equities	45,500	312,368	PLAYTECH ORD NPV
Equities	2,800	283	PLC SYS INC COM
Equities	2,300	61,502	PLEXUS CORP COM
Equities	26,717	714,413	PLEXUS CORP COM
Equities	5,412	144,717	PLEXUS CORP COM
Equities	2,800	74,872	PLEXUS CORP COM
Equities	13,679	6,292	PLUG PWR INC COM
Equities	12,480	430,934	PLUM CREEK TIMBER CO INC COM
Equities	19,174	662,078	PLUM CREEK TIMBER CO INC COM
Equities	4,700	19,693	PLX TECH INC COM
Equities	6,300	41,265	PMA CAP CORP CL A
Equities	2,225	18,201	PMC COML TR SH BEN INT SHS OF BEN INT USD0.01
Equities	14,100	106,032	PMC SIERRA INC COM
Equities	24,660	185,443	PMC SIERRA INC COM
Equities	14,300	107,536	PMC SIERRA INC COM
Equities	5,200	15,028	PMI GROUP INC COM
Equities	12,690	36,674	PMI GROUP INC COM
Equities	8,080	456,520	PNC FINANCIAL SERVICES GROUP COM STK
Equities	15,300	864,450	PNC FINANCIAL SERVICES GROUP COM STK
Equities	37,064	2,094,116	PNC FINANCIAL SERVICES GROUP COM STK
Equities	57,461	3,246,547	PNC FINANCIAL SERVICES GROUP COM STK
Equities	4,430	250,295	PNC FINANCIAL SERVICES GROUP COM STK
Equities	10,900	615,850	PNC FINANCIAL SERVICES GROUP COM STK
Equities	6,598	372,787	PNC FINANCIAL SERVICES GROUP COM STK
Equities	4,300	48,074	PNM RES INC COM
Equities	4,646	51,942	PNM RES INC COM
Equities	14,700	164,346	PNM RES INC COM
Equities	37,900	423,722	PNM RES INC COM
Equities	1,400	2,240	POINT 360 NEW COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,900	158,398	POLARIS INDS INC COM
Equities	7,274	397,306	POLARIS INDS INC COM
Equities	3,112	169,977	POLARIS INDS INC COM
Equities	4,680	341,453	POLO RALPH LAUREN CORP CL A
Equities	6,494	473,802	POLO RALPH LAUREN CORP CL A
Equities	15,400	1,123,584	POLO RALPH LAUREN CORP CL A
Equities	9,100	271,089	POLYCOM INC COM
Equities	8,908	265,369	POLYCOM INC COM
Equities	5,300	44,626	POLYONE CORP COM
Equities	11,969	100,779	POLYONE CORP COM
Equities	7,130	162,136	POLYPORE INTL INC COM
Equities	1,500	34,110	POLYPORE INTL INC COM
Equities	933	560	PONIARD PHARMACEUTICALS INC COM NEW STK
Equities	1,175	25,756	POOL CORP COM STK
Equities	2,500	54,800	POOL CORP COM STK
Equities	5,609	122,949	POOL CORP COM STK
Equities	51,150	137,082	POPULAR INC COM
Equities	18,400	49,312	POPULAR INC COM
Equities	29,300	78,524	POPULAR INC COM
Equities	1,245	83,141	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	800	53,424	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	7,400	494,172	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	1,700	113,526	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	4,100	75,153	PORTLAND GEN ELEC CO COM NEW STK\
Equities	30,241	554,318	PORTLAND GEN ELEC CO COM NEW STK\
Equities	7,300	133,809	PORTLAND GEN ELEC CO COM NEW STK\
Equities	11,137	28,907	PORTUCEL EMP PROD EUR1
Equities	18,000	46,720	PORTUCEL EMP PROD EUR1
Equities	9,828	98,473	PORTUGAL TELECOM SGPS EURO.03
Equities	15,230	152,600	PORTUGAL TELECOM SGPS EURO.03
Equities	700	267,234	POSCO KRW5000
Equities	86,250	1,960,463	POST PPTYS INC REIT
Equities	2,500	56,825	POST PPTYS INC REIT
Equities	5,990	136,153	POST PPTYS INC REIT
Equities	22,050	501,197	POST PPTYS INC REIT
Equities	1,600	137,984	POTASH CORP SASK INC COM
Equities	2,750	237,160	POTASH CORP SASK INC COM
Equities	2,700	96,471	POTLATCH CORP NEW REIT
Equities	5,189	185,403	POTLATCH CORP NEW REIT
Equities	1,000	27,340	POWELL INDS INC COM
Equities	2,000	54,680	POWELL INDS INC COM
Equities	1,400	45,073	POWER INTEGRATIONS INC COM
Equities	2,315	15,626	POWER ONE INC NEW COM USD0.001
Equities	3,100	20,925	POWER ONE INC NEW COM USD0.001
Equities	16,300	110,025	POWER ONE INC NEW COM USD0.001
Equities	500	4,545	POWERSECURE INTL INC COM STK
Equities	20,801	32,034	POWERWAVE TECHNOLOGIES INC COM
Equities	2,700	18,927	POZEN INC COM
Equities	15,660	946,021	PPG IND INC COM
Equities	17,886	1,080,493	PPG IND INC COM
Equities	34,300	2,072,063	PPG IND INC COM
Equities	26,190	653,441	PPL CORP COM ISIN US69351T1060
Equities	39,494	985,375	PPL CORP COM ISIN US69351T1060
Equities	16,644	415,268	PPL CORP COM ISIN US69351T1060
Equities	62,700	1,564,365	PPL CORP COM ISIN US69351T1060
Equities	13,992	1,757,584	PPR EUR4
Equities	6,500	816,488	PPR EUR4
Equities	1,500	188,420	PPR EUR4
Equities	2,500	-	PRANDIUM INC COM
Equities	3,750	284,963	PRAXAIR INC COM
Equities	5,709	433,827	PRAXAIR INC COM
Equities	25,580	1,943,824	PRAXAIR INC COM
Equities	34,197	2,598,630	PRAXAIR INC COM
Equities	3,600	273,564	PRAXAIR INC COM
Equities	6,646	505,030	PRAXAIR INC COM
Equities	68,400	5,197,716	PRAXAIR INC COM
Equities	700	31,843	PRE PAID LEGAL SVCS INC COM
Equities	1,303	59,273	PRE PAID LEGAL SVCS INC COM
Equities	1,370	141,000	PRECISION CASTPARTS CORP COM
Equities	9,623	990,399	PRECISION CASTPARTS CORP COM
Equities	15,435	1,588,570	PRECISION CASTPARTS CORP COM
Equities	5,776	594,466	PRECISION CASTPARTS CORP COM
Equities	900	1,881	PREFERRED BK LOS ANGELES CALIF COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,300	36,335	PREFORMED LINE PRODS CO COM
Equities	1,100	30,745	PREFORMED LINE PRODS CO COM
Equities	902	7,108	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	4,400	27,896	PREMIERE GLOBAL SVCS INC COM
Equities	78,327	496,593	PREMIERE GLOBAL SVCS INC COM
Equities	6,490	41,147	PREMIERE GLOBAL SVCS INC COM
Equities	6,579	59,869	PRESIDENTIAL LIFE CORP COM
Equities	6,600	23,298	PRESSTEK INC COM
Equities	1,300	1,664	PRESSURE BIOSCIENCES INC COM
Equities	2,500	17,700	PRESTIGE BRANDS HLDGS INC COM
Equities	1,196	4,963	PRGX GLOBAL INC
Equities	850	150,059	PRICELINE COM INC COM NEW STK
Equities	3,600	635,544	PRICELINE COM INC COM NEW STK
Equities	2,500	441,350	PRICELINE COM INC COM NEW STK
Equities	5,021	886,407	PRICELINE COM INC COM NEW STK
Equities	900	158,886	PRICELINE COM INC COM NEW STK
Equities	2,875	507,553	PRICELINE COM INC COM NEW STK
Equities	2,000	46,460	PRICESMART INC COM STK
Equities	1,400	32,522	PRICESMART INC COM STK
Equities	18,990	424,237	PRIDE INTL INC DEL COM
Equities	27,447	613,166	PRIDE INTL INC DEL COM
Equities	77,500	1,731,350	PRIDE INTL INC DEL COM
Equities	9,900	162,663	PRIMARIS RETAIL INVT TR
Equities	8,607	25,881	PRIMARY HEALTH CAR NPV
Equities	13,410	40,323	PRIMARY HEALTH CAR NPV
Equities	16,000	69,898	PRIMARY HLTH PROP ORD GBP0.50
Equities	2,033	5,957	PRIMEDIA INC COM NEW STK
Equities	4,760	13,947	PRIMEDIA INC COM NEW STK
Equities	800	15,792	PRIMEENERGY CORP COM
Equities	800	15,792	PRIMEENERGY CORP COM
Equities	2,215	47,490	PRIMERICA INC COM
Equities	400	8,576	PRIMERICA INC COM
Equities	72,200	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	5,300	12,296	PRINCETON REVIEW INC COM
Equities	24,800	581,312	PRINCIPAL FINL GROUP INC COM STK
Equities	33,550	786,412	PRINCIPAL FINL GROUP INC COM STK
Equities	30,700	719,608	PRINCIPAL FINL GROUP INC COM STK
Equities	4,800	53,184	PRIVATEBANCORP INC COM
Equities	9,400	104,152	PRIVATEBANCORP INC COM
Equities	2,490	141,332	PROASSURANCE CORP COM
Equities	3,445	195,538	PROASSURANCE CORP COM
Equities	11,093	665,358	PROCTER & GAMBLE CO COM
Equities	219,850	13,186,603	PROCTER & GAMBLE CO COM
Equities	311,187	18,664,996	PROCTER & GAMBLE CO COM
Equities	2,350	140,953	PROCTER & GAMBLE CO COM
Equities	18,510	1,110,230	PROCTER & GAMBLE CO COM
Equities	62,697	3,760,566	PROCTER & GAMBLE CO COM
Equities	96,600	5,794,068	PROCTER & GAMBLE CO COM
Equities	2,200	12,056	PROGENICS PHARMACEUTICALS INC COM
Equities	3,300	18,084	PROGENICS PHARMACEUTICALS INC COM
Equities	18,160	712,235	PROGRESS ENERGY INC COM
Equities	29,382	1,152,362	PROGRESS ENERGY INC COM
Equities	11,200	439,264	PROGRESS ENERGY INC COM
Equities	1,800	70,596	PROGRESS ENERGY INC COM
Equities	20,350	3,053	PROGRESS ENERGY INC CONTINGENT VALUE OBLIG
Equities	2,000	60,060	PROGRESS SOFTWARE CORP COM
Equities	3,542	106,366	PROGRESS SOFTWARE CORP COM
Equities	40,300	754,416	PROGRESSIVE CORP OH COM
Equities	31,500	589,680	PROGRESSIVE CORP OH COM
Equities	70,801	1,325,395	PROGRESSIVE CORP OH COM
Equities	90,800	1,699,776	PROGRESSIVE CORP OH COM
Equities	4,051	20,717	PROLOGIS EUROP PRO PROLOGIS EUR PROPS INTL A1
Equities	36,000	184,102	PROLOGIS EUROP PRO PROLOGIS EUR PROPS INTL A1
Equities	100,326	1,016,302	PROLOGIS SH BEN INT SH BEN INT
Equities	256,300	2,596,319	PROLOGIS SH BEN INT SH BEN INT
Equities	34,690	351,410	PROLOGIS SH BEN INT SH BEN INT
Equities	52,947	536,353	PROLOGIS SH BEN INT SH BEN INT
Equities	163,600	1,657,268	PROLOGIS SH BEN INT SH BEN INT
Equities	46,100	466,993	PROLOGIS SH BEN INT SH BEN INT
Equities	59,200	599,696	PROLOGIS SH BEN INT SH BEN INT
Equities	31,000	211,244	PROMISE CO NPV
Equities	4,000	139,000	PROSPERITY BANCSHARES INC COM
Equities	6,120	212,670	PROSPERITY BANCSHARES INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,900	170,275	PROSPERITY BANCSHARES INC COM
Equities	18,800	653,300	PROSPERITY BANCSHARES INC COM
Equities	1,500	9,165	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	8,000	171,120	PROTECTIVE LIFE CORP COM
Equities	10,680	228,445	PROTECTIVE LIFE CORP COM
Equities	1,600	61,205	PROTO CORPORATION NPV
Equities	600	7,299	PROVIDENCE & WORCESTER RR CO COM STK
Equities	7,675,947	8,486,280	PROVIDENCE EQUITY PARTNERS V, LP
Equities	18,142,229	20,004,436	PROVIDENCE EQUITY PARTNERS V-A, LP
Equities	2,462,003	3,246,304	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Equities	11,785,974	10,173,256	PROVIDENCE EQUITY PTRS VI LP
Equities	1,325	6,360	PROVIDENT FINL HLDGS INC COM
Equities	3,800	44,422	PROVIDENT FINL SVCS INC COM
Equities	6,391	74,711	PROVIDENT FINL SVCS INC COM
Equities	3,500	30,975	PROVIDENT NY BANCORP COM
Equities	3,545	31,373	PROVIDENT NY BANCORP COM
Equities	3,600	21,456	PRUDENTIAL BANCORP INC PA COM
Equities	36,760	1,972,542	PRUDENTIAL FINL INC COM
Equities	49,558	2,659,282	PRUDENTIAL FINL INC COM
Equities	24,900	1,336,134	PRUDENTIAL FINL INC COM
Equities	34,500	1,851,270	PRUDENTIAL FINL INC COM
Equities	4,000	214,640	PRUDENTIAL FINL INC COM
Equities	11,600	622,456	PRUDENTIAL FINL INC COM
Equities	11,750	630,505	PRUDENTIAL FINL INC COM
Equities	147,045	1,118,670	PRUDENTIAL ORD GBPO.05
Equities	36,300	276,158	PRUDENTIAL ORD GBPO.05
Equities	140,000	77,802	PRUKSA REAL ESTATE THB1(ALIEN MKT)
Equities	25,000	362,570	PRYSMIAN SPA EURO.10
Equities	21,700	1,210,426	PS BUSINESS PKS INC CAL COM
Equities	1,100	61,358	PS BUSINESS PKS INC CAL COM
Equities	1,715	95,663	PS BUSINESS PKS INC CAL COM
Equities	4,850	270,533	PS BUSINESS PKS INC CAL COM
Equities	1,100	65,948	PSP SWISS PROPERTY CHF2.90 (REGD)
Equities	4,300	90,945	PSS WORLD MED INC COM
Equities	7,144	151,096	PSS WORLD MED INC COM
Equities	1,025	8,344	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	3,600	117,792	PSYCHIATRIC SOLUTIONS INC COM
Equities	22,830	746,998	PSYCHIATRIC SOLUTIONS INC COM
Equities	7,091	232,018	PSYCHIATRIC SOLUTIONS INC COM
Equities	1,581,800	7,007,975	PTT EXPLORTN & PRD THB1(FOREIGN)
Equities	34,700	1,087,151	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	55,716	1,745,582	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	6,120	191,740	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	4,257	133,372	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	46,492	4,087,112	PUB STORAGE COM
Equities	77,654	6,826,563	PUB STORAGE COM
Equities	13,270	1,166,566	PUB STORAGE COM
Equities	9,200	808,772	PUB STORAGE COM
Equities	15,392	1,353,111	PUB STORAGE COM
Equities	3,450	303,290	PUB STORAGE COM
Equities	4,800	421,968	PUB STORAGE COM
Equities	17,856	1,569,721	PUB STORAGE COM
Equities	14,680	211,822	PUBLIC POWER CORP EUR2.935 (CR)
Equities	10,400	150,065	PUBLIC POWER CORP EUR2.935 (CR)
Equities	1,817	73,179	PUBLICIS GROUPE SA EURO.40
Equities	1,800	11,610	PULASKI FINL CORP COM
Equities	18,630	154,256	PULTE GROUP INC
Equities	36,875	305,325	PULTE GROUP INC
Equities	1,526	11,882,532	PVTPL DG FDG TR TR PFD SECS 144A EXP 12-29-2049
Equities	1,000	316,703	PVTPL GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM
Equities	124	-	PVTPL IFCO SYS N V WT RESTRTD EXP
Equities	1,070,000	1,214,450	PVTPL INTEL CORP CONV BD 144A 3.25% DUE 08-01-2039 BEO
Equities	540,000	527,175	PVTPL KINETIC CONCEPTS INC SR NT CONV 144A 3.25% DUE 04-15-2015 BEO
Equities	1,340,000	1,222,750	PVTPL PRICELINE COM INC SR NT CONV 144A 1.25% DUE 03-15-2015 BEO
Equities	7,994	-	PVTPL RENAISSANCE COSMETICS INC COM
Equities	480,000	442,800	PVTPL SINO FST CORP CONV 4.25% DUE 12-15-2016 BEO
Equities	400,000	407,500	PVTPL SINO FST CORP SR NT CONV 144A 5% DUE 08-01-2013 BEO
Equities	52	523	PVTPL TETON ADVISORS INC CL B STK BEO
Equities	3,550	14,662	QAD INC COM
Equities	6,400	26,432	QAD INC COM
Equities	168,856	2,595,761	QBE INS GROUP NPV
Equities	20,550	315,908	QBE INS GROUP NPV
Equities	8,795	135,202	QBE INS GROUP NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	643,100	9,886,139	QBE INS GROUP NPV
Equities	2,875	10,580	QC HLDGS INC COM
Equities	675	6,662	QCR HLDGS INC COM
Equities	300,000	348,385	QIAGEN FINANCE SA 3.25% SNR CNV NTS 16/05/26
Equities	36,800	721,221	QIAGEN NV COM EURO.01
Equities	64,100	112,299	QINETIQ GROUP ORD GBP0.01
Equities	9,100	151,242	QLOGIC CORP COM
Equities	13,381	222,392	QLOGIC CORP COM
Equities	1,800	48,762	QUAKER CHEM CORP COM
Equities	15,651	513,979	QUALCOMM INC COM
Equities	128,200	4,210,088	QUALCOMM INC COM
Equities	176,993	5,812,450	QUALCOMM INC COM
Equities	6,750	221,670	QUALCOMM INC COM
Equities	8,200	269,288	QUALCOMM INC COM
Equities	39,650	1,302,106	QUALCOMM INC COM
Equities	91,800	3,014,712	QUALCOMM INC COM
Equities	43,000	1,412,120	QUALCOMM INC COM
Equities	266,400	8,748,576	QUALCOMM INC COM
Equities	1,600	92,784	QUALITY SYS INC COM STK
Equities	1,851	107,339	QUALITY SYS INC COM STK
Equities	2,600	4,862	QUALSTAR CORP COM
Equities	1,800	31,122	QUANEX BLDG PRODS CORP COM STK
Equities	5,261	90,963	QUANEX BLDG PRODS CORP COM STK
Equities	12,346	254,945	QUANTA SVCS INC COM
Equities	38,647	798,061	QUANTA SVCS INC COM
Equities	21,174	437,243	QUANTA SVCS INC COM
Equities	2,547	52,596	QUANTA SVCS INC COM
Equities	31,356	58,949	QUANTUM CORP DSSG COM
Equities	1,448,629	1,169,744	QUANTUM ENERGY PARTNERS IV, LP
Equities	8,900	4,770	QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC COM
Equities	2,000	61,224	QUEBECOR INC CLASS'B'SUB VTG NPV
Equities	11,180	556,429	QUEST DIAGNOSTICS INC COM
Equities	15,991	795,872	QUEST DIAGNOSTICS INC COM
Equities	79,300	3,946,761	QUEST DIAGNOSTICS INC COM
Equities	2,700	48,708	QUEST SOFTWARE INC COM ISIN US74834T1034
Equities	5,661	102,124	QUEST SOFTWARE INC COM ISIN US74834T1034
Equities	13,890	631,856	QUESTAR CORP COM
Equities	22,400	1,018,976	QUESTAR CORP COM
Equities	20,290	922,992	QUESTAR CORP COM
Equities	3,300	150,117	QUESTAR CORP COM
Equities	3,100	31,651	QUESTCOR PHARMACEUTICALS INC COM
Equities	2,800	28,588	QUESTCOR PHARMACEUTICALS INC COM
Equities	4,900	14,357	QUICKLOGIC CORP CDT-COM STK
Equities	6,400	70,400	QUICKSILVER RES INC COM
Equities	14,368	158,048	QUICKSILVER RES INC COM
Equities	2,500	31,725	QUIDEL CORP COM
Equities	3,500	44,415	QUIDEL CORP COM
Equities	6,900	25,530	QUIKSILVER INC COM
Equities	17,600	65,120	QUIKSILVER INC COM
Equities	186,000	118,962	QUINTAIN EST & DEV ORD GBP0.25
Equities	87,800	460,950	QWEST COMMUNICATIONS INTL INC COM
Equities	167,017	876,839	QWEST COMMUNICATIONS INTL INC COM
Equities	7,400	135,716	RACKSPACE HOSTING INC COM STK
Equities	9,640	176,798	RACKSPACE HOSTING INC COM STK
Equities	9,400	68,056	RADIAN GROUP INC COM
Equities	11,278	81,653	RADIAN GROUP INC COM
Equities	2,600	37,596	RADIANT SYS INC COM
Equities	5,600	80,976	RADIANT SYS INC COM
Equities	1,500	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	8,200	159,982	RADIOSHACK CORP DEL COM
Equities	14,610	285,041	RADIOSHACK CORP DEL COM
Equities	3,523	33,539	RADISYS CORP COM
Equities	1,950	4,622	RADNET INC COM STK
Equities	290,000	59,201	RAFFLES EDUCATION NPV
Equities	400	3,968	RAILAMERICA INC COM
Equities	1,420	1,704	RAINMAKER SYS INC COM NEW
Equities	3,100	5,797	RAIT FINL TR COM
Equities	3,600	6,732	RAIT FINL TR COM
Equities	488	353,495	RAKUTEN INC NPV
Equities	408	295,545	RAKUTEN INC NPV
Equities	3,280	179,744	RALCORP HLDGS INC NEW COM
Equities	6,078	333,074	RALCORP HLDGS INC NEW COM
Equities	5,700	99,864	RAMBUS INC DEL COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	12,242	214,480	RAMBUS INC DEL COM
Equities	78,800	795,880	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	900	9,090	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	1,500	15,150	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	20,950	211,595	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	44,400	526,910	RAMSAY HEALTH CARE NPV
Equities	3,590	42,604	RAMSAY HEALTH CARE NPV
Equities	5,700	67,644	RAMSAY HEALTH CARE NPV
Equities	5,500	65,270	RAMSAY HEALTH CARE NPV
Equities	3,180	8,268	RAMTRON INTL CORP COM NEW COM NEW
Equities	10,080	404,712	RANGE RES CORP COM
Equities	17,422	699,493	RANGE RES CORP COM
Equities	28,300	1,136,245	RANGE RES CORP COM
Equities	18,777	753,897	RANGE RES CORP COM
Equities	13,150	527,973	RANGE RES CORP COM
Equities	6,500	260,975	RANGE RES CORP COM
Equities	72,900	2,926,935	RANGE RES CORP COM
Equities	47	132	RAPTOR PHARMACEUTICAL CORP COM STK
Equities	7,600	192,100	RATOS AB SER'B'NPV
Equities	2,000	67,420	RAVEN INDS INC COM STK
Equities	17,228	580,756	RAVEN INDS INC COM STK
Equities	2,500	84,275	RAVEN INDS INC COM STK
Equities	7,100	175,299	RAYMOND JAMES FNCL INC COM STK
Equities	11,238	277,466	RAYMOND JAMES FNCL INC COM STK
Equities	5,800	255,316	RAYONIER INC REIT
Equities	8,352	367,655	RAYONIER INC REIT
Equities	30,240	1,463,314	RAYTHEON CO USD0.01
Equities	40,419	1,955,875	RAYTHEON CO USD0.01
Equities	7,800	377,442	RAYTHEON CO USD0.01
Equities	6,580	318,406	RAYTHEON CO USD0.01
Equities	5,825	281,872	RAYTHEON CO USD0.01
Equities	1,800	52,182	RBC BEARINGS INC COM
Equities	1,000	16,110	RC2 CORP COM
Equities	2,200	35,442	RC2 CORP COM
Equities	2,100	9,387	RCM TECHNOLOGIES INC COM NEW
Equities	1,800	26,658	RCN CORP COM NEW
Equities	3,835	15,225	READING INTL INC CL A CL A
Equities	5,600	8,792	READY MIX INC COM
Equities	3,700	-	REAL ESTATE CVR
Equities	6,400	21,120	REALNETWORKS INC COM
Equities	182,245	601,409	REALNETWORKS INC COM
Equities	11,012	36,340	REALNETWORKS INC COM
Equities	15,773	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	66,921	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	1,640,914	410,228	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	607,766	-	RECEIVABLE FROM LEHMAN LBI
Equities	323,247	96,974	RECEIVABLE FROM LEHMAN LBIE - PIMCO
Equities	24,900	1,166,761	RECKITT BENCKISER GROUP PLC ORD GBP0.10
Equities	4,036	189,118	RECKITT BENCKISER GROUP PLC ORD GBP0.10
Equities	6,243	292,534	RECKITT BENCKISER GROUP PLC ORD GBP0.10
Equities	34,345	1,238,517	RED ELECTRICA CORP EUR2
Equities	3,004	108,327	RED ELECTRICA CORP EUR2
Equities	4,706	169,703	RED ELECTRICA CORP EUR2
Equities	12,600	364,644	RED HAT INC COM
Equities	25,700	743,758	RED HAT INC COM
Equities	21,508	622,442	RED HAT INC COM
Equities	16,409	474,876	RED HAT INC COM
Equities	84,700	2,451,218	RED HAT INC COM
Equities	2,700	16,119	RED LIONS HOTELS CORP COM
Equities	1,700	29,172	RED ROBIN GOURMET BURGERS INC COM
Equities	1,303	22,359	RED ROBIN GOURMET BURGERS INC COM
Equities	2,000	6,460	REDDY ICE HLDGS INC COM
Equities	98,324	190,183	REFLEX HOLDINGS NPV
Equities	6,755,864	2,716,469	REDPOINT VENTURES I, LP
Equities	884,447	736,414	REDPOINT VENTURES II, LP
Equities	2,400	35,136	REDWOOD TR INC COM
Equities	2,918	42,720	REDWOOD TR INC COM
Equities	43,388	323,915	REED ELSEVIER GBP0.1444
Equities	248,873	2,780,487	REED ELSEVIER NV EURO.07
Equities	2,500	139,450	REGAL BELOIT CORP COM
Equities	17,790	992,326	REGAL BELOIT CORP COM
Equities	3,678	205,159	REGAL BELOIT CORP COM
Equities	4,700	61,288	REGAL ENTMT GROUP CL A CL A

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	10,760	140,310	REGAL ENTMT GROUP CL A CL A
Equities	66,909	2,301,670	REGENCY CTRS CORP COM
Equities	83,144	2,860,154	REGENCY CTRS CORP COM
Equities	7,890	271,416	REGENCY CTRS CORP COM
Equities	7,844	269,834	REGENCY CTRS CORP COM
Equities	20,900	718,960	REGENCY CTRS CORP COM
Equities	22,906	787,966	REGENCY CTRS CORP COM
Equities	4,100	91,512	REGENERON PHARMACEUTICALS INC COM
Equities	9,100	203,112	REGENERON PHARMACEUTICALS INC COM
Equities	77,600	510,608	REGIONS FINL CORP NEW COM
Equities	136,707	899,532	REGIONS FINL CORP NEW COM
Equities	40,900	269,122	REGIONS FINL CORP NEW COM
Equities	2,300	35,811	REGIS CORP MINN COM
Equities	4,964	77,289	REGIS CORP MINN COM
Equities	400	8,712	REHABCARE GROUP INC COM
Equities	28,159	613,303	REHABCARE GROUP INC COM
Equities	3,400	74,052	REHABCARE GROUP INC COM
Equities	4,600	210,266	REINSURANCE GROUP AMER INC COM NEW STK
Equities	7,474	341,637	REINSURANCE GROUP AMER INC COM NEW STK
Equities	1,500	9,750	REIS INC COM STK
Equities	81,672	3,814,082	RELIANCE INDS GDR REP 2 ORD INR10 (144A)
Equities	4,900	177,135	RELIANCE STL & ALUM CO COM
Equities	15,453	558,626	RELIANCE STL & ALUM CO COM
Equities	7,024	253,918	RELIANCE STL & ALUM CO COM
Equities	11,500	415,725	RELIANCE STL & ALUM CO COM
Equities	2,928	7,086	RELIV INTL INC COM
Equities	23,529	21,529	REMEC INC COM NEW
Equities	1,410	20,713	RENAISSANCE LEARNING INC COM
Equities	934	13,720	RENAISSANCE LEARNING INC COM
Equities	9,563	538,110	RENAISSANCE RE HLDGS LTD COM
Equities	3,890	218,890	RENAISSANCE RE HLDGS LTD COM
Equities	5,897	331,824	RENAISSANCE RE HLDGS LTD COM
Equities	1,350	19,373	RENASANT CORP COM
Equities	58,873	2,220,015	RENAULT SA EUR3.81
Equities	5,000	188,543	RENAULT SA EUR3.81
Equities	17,000	641,045	RENAULT SA EUR3.81
Equities	11,200	226,912	RENT A CTR INC NEW COM
Equities	4,300	87,118	RENT A CTR INC NEW COM
Equities	38,530	780,618	RENT A CTR INC NEW COM
Equities	3,887	78,751	RENT A CTR INC NEW COM
Equities	19,100	386,966	RENT A CTR INC NEW COM
Equities	13,100	265,406	RENT A CTR INC NEW COM
Equities	4,800	4,752	RENTECH INC COM STK
Equities	1,500	36,495	RENTRAK CORP COM
Equities	5,600	31,864	REORG/PALM INC NEW COM CASH MERGER EFF 7/1/10
Equities	18,640	106,062	REORG/PALM INC NEW COM CASH MERGER EFF 7/1/10
Equities	1,191	2,322	REP 1ST BANCORP INC COM
Equities	2,600	15,886	REP AWYS HLDGS INC COM USD0.001
Equities	1,900	42,560	REP BANCORP INC KY CDT-CL A COM STK
Equities	1,821	40,790	REP BANCORP INC KY CDT-CL A COM STK
Equities	5,300	17,013	REPLIGEN CORP COM STK USD0.01
Equities	2,300	828	REPROS THERAPEUTICS INC COM STK
Equities	3,550	105,542	REPUBLIC SVCS INC COM
Equities	15,300	454,869	REPUBLIC SVCS INC COM
Equities	28,070	834,521	REPUBLIC SVCS INC COM
Equities	35,721	1,061,985	REPUBLIC SVCS INC COM
Equities	34,185	1,016,320	REPUBLIC SVCS INC COM
Equities	28,230	839,278	REPUBLIC SVCS INC COM
Equities	1,800	17,388	RES-CARE INC
Equities	2,900	28,014	RES-CARE INC
Equities	2,600	11,492	RESEARCH FRONTIERS INC COM
Equities	7,398	364,313	RESEARCH IN MOTION COM NPV
Equities	1,000	49,245	RESEARCH IN MOTION COM NPV
Equities	3,849	189,543	RESEARCH IN MOTION COM NPV
Equities	1,600	78,792	RESEARCH IN MOTION COM NPV
Equities	33,100	1,630,506	RESEARCH IN MOTION LTD COM
Equities	5,400	328,374	RESMED INC COM
Equities	11,000	668,910	RESMED INC COM
Equities	8,527	518,527	RESMED INC COM
Equities	3,200	12,320	RESOURCE AMER INC CL A COM
Equities	3,000	17,040	RESOURCE CAP CORP COM
Equities	2,300	31,280	RESOURCES CONNECTION INC COM
Equities	5,200	70,720	RESOURCES CONNECTION INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,400	18,768	RETAIL VENTURES INC COM STK
Equities	3,200	25,024	RETAIL VENTURES INC COM STK
Equities	4,120	6,633	RETRACTABLE TECHNOLOGIES INC COM
Equities	(370,000)	(370,000)	REV REPO CASH COLL W/ CCBPGVU55
Equities	370,000	370,000	REV REPO CASH COLL W/PARIBAS
Equities	711	7,935	REVLON INC CL A NEW COM STK
Equities	933	12,754	REWARDS NETWORK INC COM NEW COM NEW
Equities	2,175	34,800	REX AMERICAN RESOURCES CORP
Equities	400	4,040	REX ENERGY CORP COM STK
Equities	6,500	65,650	REX ENERGY CORP COM STK
Equities	49,300	223,486	REXAM ORD GBX64.285714
Equities	10,790	562,375	REYNOLDS AMERICAN INC COM
Equities	18,648	971,934	REYNOLDS AMERICAN INC COM
Equities	500	2,595	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	4,200	16,422	RF MICRO DEVICES INC COM
Equities	35,062	137,092	RF MICRO DEVICES INC COM
Equities	1,500	1,755	RF MONOLITHICS INC COM
Equities	300	9,300	RGC RES INC COM
Equities	14,334	242,999	RHODIA EUR1.00
Equities	643,849	41,822	RICE PARTNERS II, LP
Equities	2,500	22,500	RICHARDSON ELECTRS LTD COM
Equities	54,000	456,281	RICHTEK TECHNOLOG TWD10
Equities	430,000	5,544,468	RICOH CO LTD NPV
Equities	33,000	425,506	RICOH CO LTD NPV
Equities	10,400	239,168	RICOH LEASING NPV
Equities	4,088	29,434	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	6,800	64,093	RIGHTMOVE ORD GBP0.01
Equities	2,300	36,087	RIGHTNOW TECHNOLOGIES INC COM
Equities	1,750	27,703	RIMAGE CORP COM
Equities	500	6,255	RINO INTL CORP COM STK
Equities	2	0	RIO GRANA RES INC COM
Equities	6,199	349,031	RIO TINTO LIMITED NPV
Equities	4,000	225,217	RIO TINTO LIMITED NPV
Equities	76,741	3,408,201	RIO TINTO ORD GBP0.10
Equities	26,455	1,174,912	RIO TINTO ORD GBP0.10
Equities	17,500	777,205	RIO TINTO ORD GBP0.10
Equities	6,322	280,771	RIO TINTO ORD GBP0.10
Equities	2,620	116,359	RIO TINTO ORD GBP0.10
Equities	158,200	7,025,936	RIO TINTO ORD GBP0.10
Equities	4,200	186,529	RIO TINTO ORD GBP0.10
Equities	40,400	723,866	RIOCAN REAL ESTATE TRUST UNITS NPV
Equities	75,400	73,892	RITE AID CORP COM
Equities	4,135	114,209	RIVERBED TECHNOLOGY INC COM
Equities	6,000	165,720	RIVERBED TECHNOLOGY INC COM
Equities	7,612	210,243	RIVERBED TECHNOLOGY INC COM
Equities	11,700	323,154	RIVERBED TECHNOLOGY INC COM
Equities	1,600	3,920	RIVERVIEW BANCORP INC COM STK
Equities	1,100	319	RIVIERA HLDGS CORP COM
Equities	1,200	63,012	RLI CORP COM
Equities	2,192	115,102	RLI CORP COM
Equities	46,487,942	47,967,965	RLJ WESTERN ASSET PUBLIC/PRIVATE CAYMAN FUND
Equities	5,800	175,914	RLTY INC CORP COM
Equities	11,548	350,251	RLTY INC CORP COM
Equities	3,400	73,916	ROBBINS & MYERS INC COM
Equities	3,100	67,394	ROBBINS & MYERS INC COM
Equities	10,400	244,920	ROBERT HALF INTL INC COM
Equities	17,291	407,203	ROBERT HALF INTL INC COM
Equities	2,563	60,359	ROBERT HALF INTL INC COM
Equities	1,143	1,852	ROBERTS REALTY INVS INC COM
Equities	83,727	11,576,664	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	13,100	1,811,295	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	1,631	225,513	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	61,200	8,461,928	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	43,900	6,069,912	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	2,200	20,790	ROCHESTER MED CORP COM
Equities	500	1,960	ROCK OF AGES CORP VT CL A CL A
Equities	3,190	158,447	ROCK-TENN CO CL A CL A
Equities	4,700	233,449	ROCK-TENN CO CL A CL A
Equities	2,900	34,539	ROCKVILLE FINL INC COM
Equities	11,990	588,589	ROCKWELL AUTOMATION
Equities	18,644	915,234	ROCKWELL AUTOMATION
Equities	9,500	466,355	ROCKWELL AUTOMATION
Equities	10,890	578,586	ROCKWELL COLLINS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	17,929	952,568	ROCKWELL COLLINS INC COM
Equities	27,300	1,450,449	ROCKWELL COLLINS INC COM
Equities	900	4,851	ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024
Equities	2,200	49,918	ROCKWOOD HLDGS INC COM
Equities	7,403	167,974	ROCKWOOD HLDGS INC COM
Equities	800	5,112	ROCKY BRANDS INC COM STK
Equities	1,214	11,290	ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03
Equities	1,600	33,312	ROFIN SINAR TECHNOLOGIES INC COM
Equities	3,400	70,788	ROFIN SINAR TECHNOLOGIES INC COM
Equities	2,000	65,459	ROGERS COMMS INC CLASS'B'COM CAD1.62478
Equities	1,900	52,763	ROGERS CORP COM
Equities	2,000	55,540	ROGERS CORP COM
Equities	2,300	139,575	ROHM CO LTD NPV
Equities	2,550	52,760	ROLLINS INC COM
Equities	44,053	911,457	ROLLINS INC COM
Equities	781	16,159	ROLLINS INC COM
Equities	113,614,920	169,979	ROLLS ROYCE GROUP C SHS ENTITLEMENT (JULY 201
Equities	1,382,419	11,633,834	ROLLS ROYCE GROUP ORD GBP0.20
Equities	1,461	15,866	ROMA FINL CORP COM STK
Equities	6,590	368,776	ROPER INDS INC NEW COM
Equities	12,250	685,510	ROPER INDS INC NEW COM
Equities	10,225	572,191	ROPER INDS INC NEW COM
Equities	3,100	173,476	ROPER INDS INC NEW COM
Equities	5,083	100,694	ROSETTA RES INC COM
Equities	2,500	49,525	ROSETTA RES INC COM
Equities	5,679	112,501	ROSETTA RES INC COM
Equities	500	11,480	ROSETTA STONE INC COM
Equities	9,290	495,064	ROSS STORES INC COM
Equities	12,000	639,480	ROSS STORES INC COM
Equities	8,700	463,623	ROSS STORES INC COM
Equities	16,500	879,285	ROSS STORES INC COM
Equities	12,149	647,420	ROSS STORES INC COM
Equities	1,080,988	1,036,742	ROUNDTABLE HEALTHCARE PARTNERS II LP
Equities	680,000	695,300	ROVI CORP 2.625% DUE 02-15-2040
Equities	7,700	291,907	ROVI CORP COM
Equities	9,450	358,250	ROVI CORP COM
Equities	12,690	278,419	ROWAN COMPANIES INC COM
Equities	17,379	381,295	ROWAN COMPANIES INC COM
Equities	22,300	489,262	ROWAN COMPANIES INC COM
Equities	1,181	3,543	ROYAL BANCSHARES PA INC CL A CL A
Equities	4,400	209,928	ROYAL BK OF CANADA COM NPV
Equities	2,120	101,147	ROYAL BK OF CANADA COM NPV
Equities	3,700	176,530	ROYAL BK OF CANADA COM NPV
Equities	10,600	241,362	ROYAL CARIBBEAN CRUISES COM STK
Equities	27,194	619,207	ROYAL CARIBBEAN CRUISES COM STK
Equities	14,875	338,704	ROYAL CARIBBEAN CRUISES COM STK
Equities	3,800	182,400	ROYAL GOLD INC COM STK USD0.01
Equities	6,294	302,112	ROYAL GOLD INC COM STK USD0.01
Equities	622	1,238	ROYALE ENERGY INC
Equities	4,300	58,695	RPC INC COM
Equities	7,425	101,351	RPC INC COM
Equities	6,900	123,096	RPM INTL INC
Equities	46,962	837,802	RPM INTL INC
Equities	13,930	248,511	RPM INTL INC
Equities	22,500	85,275	RRI ENERGY INC COM
Equities	39,621	150,164	RRI ENERGY INC COM
Equities	1	1	RS & CO IV, LP
Equities	1,223,825	90,405	RSTW PARTNERS III, LP
Equities	5,000	14,650	RTI BIOLOGICS INC COM STK
Equities	1,700	40,987	RTI INTL METALS INC COM
Equities	3,386	81,636	RTI INTL METALS INC COM
Equities	3,756	-	RTS BANK ATLANTIC BANCORP EXP 7/20/2010
Equities	2,400	144	RTS HANMI FINANCIAL CORPORATION EXP 07/12/2010
Equities	10,686	641	RTS HANMI FINANCIAL CORPORATION EXP 07/12/2010
Equities	3,405	101,435	RUBICON TECHNOLOGY INC COM MON STK
Equities	500	14,895	RUBICON TECHNOLOGY INC COM MON STK
Equities	600	5,082	RUBIOS RESTAURANTS INC COM ISIN #US7811681026
Equities	3,800	32,300	RUBY TUESDAY INC COM
Equities	8,556	72,726	RUBY TUESDAY INC COM
Equities	2,800	86,772	RUDDICK CORP COM
Equities	4,903	151,944	RUDDICK CORP COM
Equities	2,800	21,140	RUDOPH TECHNOLOGIES INC COM
Equities	5,503	41,548	RUDOPH TECHNOLOGIES INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,020	30,947	RUE21 INC COM
Equities	300	9,102	RUE21 INC COM
Equities	978	29,673	RUE21 INC COM
Equities	2,000	16,280	RURAL/METRO CORP COM
Equities	3,600	48,096	RUSH ENTERPRISES INC CL A CL A
Equities	116,283	486,063	RUTHS HOSPITALITY GROUP INC
Equities	74,733	4,917,553	RWE AG NPV
Equities	1,490	98,044	RWE AG NPV
Equities	2,377	156,410	RWE AG NPV
Equities	1,100	72,382	RWE AG NPV
Equities	4,380	176,207	RYDER SYS INC COM
Equities	4,593	184,776	RYDER SYS INC COM
Equities	22,500	905,175	RYDER SYS INC COM
Equities	3,400	136,782	RYDER SYS INC COM
Equities	2,600	41,132	RYLAND GROUP INC COM
Equities	3,460	54,737	RYLAND GROUP INC COM
Equities	9,900	156,618	RYLAND GROUP INC COM
Equities	1,300	25,688	S & T BANCORP INC COM STK
Equities	2,772	54,775	S & T BANCORP INC COM STK
Equities	2,400	31,896	S W BANCORP INC OKLA COM
Equities	2,100	48,258	S Y BANCORP INC COM
Equities	2,100	48,258	S Y BANCORP INC COM
Equities	47,600	528,836	S.W. AIRL CO COM
Equities	76,394	848,737	S.W. AIRL CO COM
Equities	23,871	265,207	S.W. AIRL CO COM
Equities	7,300	43,873	S1 CORP COM STK
Equities	7,794	46,842	S1 CORP COM STK
Equities	4,115	21,192	SABA SOFTWARE INC COM NEW STK
Equities	10,027	319,725	SAFEGUARD CO-INVESTMENT FUND, LP
Equities	1,880,716	1,895,105	SAFEGUARD INTERNATIONAL FUND, LP
Equities	3,870	40,867	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	131,700	225,607	SAFESTORE HLDGS ORD GBP0.01
Equities	79,618	136,388	SAFESTORE HLDGS ORD GBP0.01
Equities	1,000	37,020	SAFETY INS GROUP INC COM
Equities	1,800	66,636	SAFETY INS GROUP INC COM
Equities	28,700	564,242	SAFEWAY INC COM NEW
Equities	40,424	794,736	SAFEWAY INC COM NEW
Equities	16,500	324,390	SAFEWAY INC COM NEW
Equities	6,300	177,218	SAFRAN SA EURO.20
Equities	938	22,399	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	21,800	75,536	SAGE GROUP ORD GBP0.01
Equities	2,665	39,975	SAIA INC COM STK
Equities	22,800	381,672	SAIC INC COM STK USD0.0001
Equities	39,339	658,535	SAIC INC COM STK USD0.0001
Equities	66,000	251,350	SAKAI CHEMICAL IND NPV
Equities	7,880	59,809	SAKS INC COM
Equities	7,000	53,130	SAKS INC COM
Equities	16,313	123,816	SAKS INC COM
Equities	3,700	13,727	SALEM COMMUNICATIONS CORP DEL CL A COM STK
Equities	2,250	193,095	SALESFORCE COM INC COM STK
Equities	6,870	589,583	SALESFORCE COM INC COM STK
Equities	12,317	1,057,045	SALESFORCE COM INC COM STK
Equities	1,300	-	SALIENT 3 COMMUNICATIONS INC CL A
Equities	3,120	121,774	SALIX PHARMACEUTICALS LTD COM DE
Equities	3,700	144,411	SALIX PHARMACEUTICALS LTD COM DE
Equities	5,419	211,504	SALIX PHARMACEUTICALS LTD COM DE
Equities	16,400	640,092	SALIX PHARMACEUTICALS LTD COM DE
Equities	220,000	236,225	SALIX PHARMACEUTICALS LTD SR NT CONV 2.75% DUE 05-15-2015 REG
Equities	4,100	33,620	SALLY BEAUTY HLDGS INC COM STK
Equities	12,859	105,444	SALLY BEAUTY HLDGS INC COM STK
Equities	323	19,383	SALZGITTER AG ORD NPV
Equities	500	30,004	SALZGITTER AG ORD NPV
Equities	1,773	1,123,029	SAMSUNG ELECTRONIC KRW5000
Equities	1,400	886,768	SAMSUNG ELECTRONIC KRW5000
Equities	18,700	8,034,191	SAMSUNG ELECTRONIC PFD KRW5000
Equities	1,000	5,550	SANDERS MORRIS HARRIS GROUP INC COM
Equities	1,800	91,332	SANDERSON FARMS INC COM
Equities	1,274	64,643	SANDERSON FARMS INC COM
Equities	12,900	542,703	SANDISK CORP COM
Equities	25,681	1,080,400	SANDISK CORP COM
Equities	7,750	326,043	SANDISK CORP COM
Equities	5,400	31,482	SANDRIDGE ENERGY INC COM
Equities	21,700	126,511	SANDRIDGE ENERGY INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	20,900	258,094	SANDVIK AB NPV
Equities	1,000	14,010	SANDY SPRING BANCORP INC CMT-COM
Equities	3,000	42,030	SANDY SPRING BANCORP INC CMT-COM
Equities	1,100	15,917	SANFILIPPO JOHN B & SON INC COM
Equities	5,100	18,921	SANGAMO BIOSCIENCES INC COM STK
Equities	1,403	63,816	SANKYO CO LTD NPV
Equities	2,200	100,068	SANKYO CO LTD NPV
Equities	4,200	57,162	SANMINA-SCI CORP COM NEW COM NEW
Equities	10,181	138,563	SANMINA-SCI CORP COM NEW COM NEW
Equities	125,781	7,631,045	SANOFI-AVENTIS EUR2
Equities	21,700	1,316,524	SANOFI-AVENTIS EUR2
Equities	49,896	3,027,155	SANOFI-AVENTIS EUR2
Equities	26,000	1,577,402	SANOFI-AVENTIS EUR2
Equities	4,196	254,568	SANOFI-AVENTIS EUR2
Equities	2,173	131,834	SANOFI-AVENTIS EUR2
Equities	3,369	204,395	SANOFI-AVENTIS EUR2
Equities	1,800	22,752	SANTANDER BANCORP COM
Equities	933	11,793	SANTANDER BANCORP COM
Equities	5,488	13,610	SANTARUS INC COM
Equities	2,500	90,264	SANTEN PHARM CO NPV
Equities	4,000	144,423	SANTEN PHARM CO NPV
Equities	23,400	249,037	SANTOS LIMITED NPV
Equities	22,000	988,445	SAP AG ORD NPV
Equities	11,702	525,763	SAP AG ORD NPV
Equities	6,000	269,576	SAP AG ORD NPV
Equities	5,798	260,500	SAP AG ORD NPV
Equities	9,885	100,234	SAPIENT CORP COM
Equities	4,700	47,658	SAPIENT CORP COM
Equities	9,448	95,803	SAPIENT CORP COM
Equities	35,000	151,882	SAPPORO HOLDINGS LTD JPY50
Equities	42,100	593,610	SARA LEE CORP COM
Equities	65,279	920,434	SARA LEE CORP COM
Equities	69,100	221,099	SAS AB COMSTK
Equities	2,400	6,864	SATCON TECH CORP COM
Equities	1,100	13,442	SAUER-DANFOSS INC COM
Equities	1,900	23,218	SAUER-DANFOSS INC COM
Equities	900	36,567	SAUL CTRS INC COM
Equities	841	34,170	SAUL CTRS INC COM
Equities	4,600	57,960	SAVIENT PHARMACEUTICALS INC COM STK
Equities	7,702	97,045	SAVIENT PHARMACEUTICALS INC COM STK
Equities	2,200	32,450	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK
Equities	4,439	65,475	SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK
Equities	8,040	273,440	SBA COMMUNICATIONS CORP CL A COM
Equities	8,070	274,461	SBA COMMUNICATIONS CORP CL A COM
Equities	14,046	477,704	SBA COMMUNICATIONS CORP CL A COM
Equities	290,466	4,200,122	SBM OFFSHORE NV EURO.25
Equities	1,000	4	SCAN OPTICS INC COM
Equities	8,300	296,808	SCANA CORP NEW COM
Equities	12,451	445,248	SCANA CORP NEW COM
Equities	2,200	54,846	SCANSOURCE INC COM
Equities	20,050	499,847	SCANSOURCE INC COM
Equities	3,500	87,255	SCANSOURCE INC COM
Equities	200	7,044	SCBT FINL CORP COM
Equities	1,700	25,415	SCHAWK INC CL A COM STK
Equities	600	8,970	SCHAWK INC CL A COM STK
Equities	7,180	394,182	SCHEIN HENRY INC COM
Equities	9,359	513,809	SCHEIN HENRY INC COM
Equities	4,800	34,176	SCHIFF NUTRITION INTL INC COM
Equities	1,300	50,960	SCHNITZER STL INDS INC CL A
Equities	1,803	70,678	SCHNITZER STL INDS INC CL A
Equities	1,700	41,004	SCHOLASTIC CORP COM
Equities	3,780	91,174	SCHOLASTIC CORP COM
Equities	1,900	34,333	SCHOOL SPECIALTY INC WI COM
Equities	1,900	34,333	SCHOOL SPECIALTY INC WI COM
Equities	2,200	41,712	SCHULMAN A INC COM
Equities	3,907	74,077	SCHULMAN A INC COM
Equities	72,300	1,025,214	SCHWAB CHARLES CORP COM NEW
Equities	106,483	1,509,929	SCHWAB CHARLES CORP COM NEW
Equities	10,800	153,144	SCHWAB CHARLES CORP COM NEW
Equities	1,200	60,540	SCHWEITZER-MAUDUIT INTL INC COM
Equities	2,873	144,943	SCHWEITZER-MAUDUIT INTL INC COM
Equities	9,000	23,940	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	4,400	40,480	SCIENTIFIC GAMES CORP

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,936	82,211	SCIENTIFIC GAMES CORP
Equities	2,200	11,572	SCIENTIFIC LEARNING CORP OC-COM OC-COM
Equities	5,907	113,525	SCOR SE EUR7.876972
Equities	9,392	180,502	SCOR SE EUR7.876972
Equities	3,000	133,230	SCOTTS MIRACLE-GRO COMPANY CL A CL A
Equities	4,412	195,937	SCOTTS MIRACLE-GRO COMPANY CL A CL A
Equities	1,666	12,378	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	3,866	28,724	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	8,100	326,754	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	9,602	387,345	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	20	30,200	SEABOARD CORP DEL COM
Equities	1	1,510	SEABOARD CORP DEL COM
Equities	27,240	843,078	SEABRIDGE GOLD INC SEABRIDGE GOLD INC
Equities	45,790	434,089	SEABRIGHT HOLDINGS INC
Equities	5,350	44,031	SEACHANGE INTL INC COM
Equities	1,600	2,128	SEACOAST BKG CORP FLA COM
Equities	3,300	4,389	SEACOAST BKG CORP FLA COM
Equities	3,780	267,095	SEACOR HLDGS INC COM
Equities	2,463	174,036	SEACOR HLDGS INC COM
Equities	900	8,748	SEAHAWK DRILLING INC COM STK
Equities	8,209	79,791	SEAHAWK DRILLING INC COM STK
Equities	10,500	207,060	SEALED AIR CORP NEW COM STK
Equities	17,560	346,283	SEALED AIR CORP NEW COM STK
Equities	8,210	161,901	SEALED AIR CORP NEW COM STK
Equities	2,200	5,874	SEALY CORP COM
Equities	26,500	644,638	SEARS CANADA INC COM NPV
Equities	8,100	523,665	SEARS HLDGS CORP COM
Equities	5,482	354,411	SEARS HLDGS CORP COM
Equities	4,600	297,390	SEARS HLDGS CORP COM
Equities	3,800	45,562	SEATTLE GENETICS INC COM
Equities	6,300	75,537	SEATTLE GENETICS INC COM
Equities	4,500	293,572	SEB SA EUR1.00
Equities	5,100	128	SEDONA CORP PA COM
Equities	26,000	376,675	SEGA SAMMY HLDGS I NPV
Equities	41,582	157,891	SEGRO PLC ORD GBPO.10
Equities	140,000	531,594	SEGRO PLC ORD GBPO.10
Equities	14,926	303,893	SEI INVTS CO COM
Equities	9,700	197,492	SEI INVTS CO COM
Equities	18,906	384,926	SEI INVTS CO COM
Equities	1	5,000	SEIBELS BRUCE GROUP INC COM PAR \$1000
Equities	597,000	5,154,345	SEKISUI HOUSE NPV
Equities	126,000	1,087,852	SEKISUI HOUSE NPV
Equities	45,600	62,499	SELCEK ECZA DEPOSU TRY1
Equities	2,600	22,750	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	6,328	55,370	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	79,300	2,310,009	SELECT SECTOR SPDR TR CNSMR DISCRETIONARY-SHS BEN INT
Equities	264,200	7,252,290	SELECT SECTOR SPDR TR INDL
Equities	307	1,689	SELECTICA INC DEL COM NEW COM NEW
Equities	3,700	54,982	SELECTIVE INS GROUP INC COM
Equities	6,108	90,765	SELECTIVE INS GROUP INC COM
Equities	24,000	70,138	SEBICORP INDUSTRIE NPV (POST REORG)
Equities	23,400	1,094,886	SEMPRA ENERGY INC COM STK
Equities	23,873	1,117,018	SEMPRA ENERGY INC COM STK
Equities	5,171	241,951	SEMPRA ENERGY INC COM STK
Equities	4,500	73,665	SEMTECH CORP COM
Equities	5,639	92,310	SEMTECH CORP COM
Equities	800	25,808	SENECA FOODS CORP NEW CL A
Equities	156,410	3,145,405	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	5,500	110,605	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	14,836	298,352	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	42,120	847,033	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	51,200	94,218	SENIOR ORD GBPO.10
Equities	2,300	59,639	SENSIENT TECHNOLOGIES CORP COM
Equities	26,797	694,846	SENSIENT TECHNOLOGIES CORP COM
Equities	3,052	79,138	SENSIENT TECHNOLOGIES CORP COM
Equities	4,700	121,871	SENSIENT TECHNOLOGIES CORP COM
Equities	2,500	14,775	SEQUENOM INC COM NEW STK
Equities	10,566	62,445	SEQUENOM INC COM NEW STK
Equities	16,900	125,060	SERVICE CORP INTL COM
Equities	29,975	221,815	SERVICE CORP INTL COM
Equities	314,685	6,597,108	SES FDR EACH REP 1 'A' NPV
Equities	21,100	442,344	SES FDR EACH REP 1 'A' NPV
Equities	224,300	5,188,633	SEVEN & I HOLDINGS NPV

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,300	28,938	SFN GROUP INC COM
Equities	11,663	63,680	SFN GROUP INC COM
Equities	32,000	140,539	SHANDONG WEIGAO GP 'H'CNY0.1
Equities	6,000	205,320	SHAW GROUP INC COM
Equities	8,222	281,357	SHAW GROUP INC COM
Equities	200	-	SHELBOURNE PPTYS I INC COM
Equities	200	-	SHELBOURNE PPTYS II INC COM
Equities	200	-	SHELBOURNE PPTYS III INC COM
Equities	4,200	74,508	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	34,200	184,091	SHERRITT INTERNATIONAL CORPORATION COMMON
Equities	8,080	559,055	SHERWIN-WILLIAMS CO COM
Equities	9,987	691,001	SHERWIN-WILLIAMS CO COM
Equities	4,703	325,401	SHERWIN-WILLIAMS CO COM
Equities	21,500	1,487,585	SHERWIN-WILLIAMS CO COM
Equities	2,800	23,688	SHILOH INDS INC COM
Equities	81,500	128,313	SHIMAO PROPERTY HO HKD0.10
Equities	138,600	6,539,213	SHIN-ETSU CHEMICAL NPV
Equities	35,020	1,652,260	SHIN-ETSU CHEMICAL NPV
Equities	9,200	434,060	SHIN-ETSU CHEMICAL NPV
Equities	87,900	4,147,164	SHIN-ETSU CHEMICAL NPV
Equities	4,600	217,030	SHIN-ETSU CHEMICAL NPV
Equities	7,200	64,360	SHINKO PLANTECH NPV
Equities	25,000	21,471	SHINSEI BANK NPV
Equities	39,000	33,495	SHINSEI BANK NPV
Equities	33,500	697,712	SHIONOGI & CO LTD NPV
Equities	2,510	44,879	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	4,718	84,358	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	1,000,000	968,023	SHIRE PHARMACEUTICALS GROUPPLC 2.75 CNVBDS 09/05/14 1
Equities	45,300	931,206	SHIRE PLC ORD GBP0.05
Equities	39,400	809,923	SHIRE PLC ORD GBP0.05
Equities	47,000	966,151	SHIRE PLC ORD GBP0.05
Equities	7,000	155,837	SHISEIDO CO LTD NPV
Equities	11,000	244,886	SHISEIDO CO LTD NPV
Equities	57,447	505,071	SHIZUOKA BANK NPV
Equities	17,963	157,930	SHIZUOKA BANK NPV
Equities	253,000	112,089	SHN EXPRESSWAY 'H'CNY1
Equities	1,000	20,510	SHOE CARNIVAL INC COM
Equities	2,700	55,377	SHOE CARNIVAL INC COM
Equities	12,606	136,242	SHOPRITE HLDGS LTD ZAR0.01134
Equities	19,230	207,833	SHOPRITE HLDGS LTD ZAR0.01134
Equities	1,650	19,652	SHORE BANCSHARES INC COM
Equities	5,150	41,252	SHUFFLE MASTER INC COM
Equities	2,600	20,826	SHUFFLE MASTER INC COM
Equities	5,612	44,952	SHUFFLE MASTER INC COM
Equities	2,694	64,548	SHUTTERFLY INC COM
Equities	600	14,376	SHUTTERFLY INC COM
Equities	4,200	8,820	SIEBERT FINL CORP COM
Equities	86,894	7,878,427	SIEMENS AG NPV(REGD)
Equities	22,981	2,083,621	SIEMENS AG NPV(REGD)
Equities	17,800	1,613,874	SIEMENS AG NPV(REGD)
Equities	2,519	228,390	SIEMENS AG NPV(REGD)
Equities	1,450	131,467	SIEMENS AG NPV(REGD)
Equities	2,800	253,868	SIEMENS AG NPV(REGD)
Equities	1	1	SIERRA VENTURES IV, LP
Equities	915,847	44,811	SIERRA VENTURES V, LP
Equities	3,200,261	1,579,752	SIERRA VENTURES VI, LP
Equities	3,958,476	979,303	SIERRA VENTURES VII, LP
Equities	700	7,490	SIFCO INDS INC COM STK
Equities	1,300	10,010	SIGA TECHNOLOGIES INC COM
Equities	2,000	20,020	SIGMA DESIGNS INC COM
Equities	7,000	70,070	SIGMA DESIGNS INC COM
Equities	5,300	53,053	SIGMA DESIGNS INC COM
Equities	6,600	328,878	SIGMA-ALDRICH CORP COM
Equities	11,250	560,588	SIGMA-ALDRICH CORP COM
Equities	10,618	529,095	SIGMA-ALDRICH CORP COM
Equities	1,361	67,819	SIGMA-ALDRICH CORP COM
Equities	700	3,710	SIGMATRON INTL INC COM
Equities	500	5	SIGNAL APPAREL INC COM
Equities	2,045	77,730	SIGNATURE BK NY N Y COM
Equities	2,400	91,224	SIGNATURE BK NY N Y COM
Equities	5,668	215,441	SIGNATURE BK NY N Y COM
Equities	6,000	228,060	SIGNATURE BK NY N Y COM
Equities	3,600	99,000	SIGNET JEWELERS LTD ORD USD0.18

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	8,118	223,245	SIGNET JEWELERS LTD ORD USD0.18
Equities	30,000	336,987	SIX CORP NPV
Equities	41	73,000	SIKA AG CHF45(BR)
Equities	3,400	96,492	SILGAN HLDGS INC COM
Equities	5,062	143,660	SILGAN HLDGS INC COM
Equities	19,200	544,896	SILGAN HLDGS INC COM
Equities	2,200	218,277	SILIC EUR4
Equities	1,300	26	SILICON GRAPHICS INC COM NEW STK
Equities	3,400	24,072	SILICON GRAPHICS INTL CORP COM
Equities	8,400	29,484	SILICON IMAGE INC COM STK
Equities	4,590	186,170	SILICON LABORATORIES INC COM
Equities	4,941	200,407	SILICON LABORATORIES INC COM
Equities	2,100	55,146	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	2,600	68,276	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	130,441	10,533,111	SIMON PROPERTY GROUP INC COM
Equities	147,089	11,877,437	SIMON PROPERTY GROUP INC COM
Equities	26,641	2,151,261	SIMON PROPERTY GROUP INC COM
Equities	32,009	2,584,727	SIMON PROPERTY GROUP INC COM
Equities	2,686	216,895	SIMON PROPERTY GROUP INC COM
Equities	8,936	721,582	SIMON PROPERTY GROUP INC COM
Equities	28,208	2,277,796	SIMON PROPERTY GROUP INC COM
Equities	39,700	3,205,775	SIMON PROPERTY GROUP INC COM
Equities	44	32,221	SIMPLEX TECH INC NPV
Equities	1,900	46,645	SIMPSON MFG INC COM
Equities	5,741	140,942	SIMPSON MFG INC COM
Equities	2,300	13,409	SINCLAIR BROADCAST GROUP INC CL A
Equities	9,624	56,108	SINCLAIR BROADCAST GROUP INC CL A
Equities	59,300	270,993	SINGAPORE LAND NPV
Equities	1,642,000	3,575,446	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	201,255	362,857	SINO LAND CO HKD1
Equities	123,200	116,978	SIRIUS XM RADIO INC COM STK
Equities	460,548	437,290	SIRIUS XM RADIO INC COM STK
Equities	5,300	184,652	SIRONA DENTAL SYS INC COM STK
Equities	2,400	83,616	SIRONA DENTAL SYS INC COM STK
Equities	5,106	177,893	SIRONA DENTAL SYS INC COM STK
Equities	7,468,000	6,319,914	SJM HOLDINGS LTD. HKD1.00
Equities	900	21,096	SJW CORP COM
Equities	1,800	42,192	SJW CORP COM
Equities	1,200	157,615	SK TELECOM KRW500
Equities	16,600	242,323	SKANSKA AB SER'B'NPV
Equities	975	35,607	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	2,000	73,040	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	3,700	135,124	SKECHERS U S A INC CL A CL A ISIN #US8305661055
Equities	727	261,257	SKY PERFECT JSAT HOLDINGS INC NPV
Equities	1,800	32,418	SKYLINE CORP COM
Equities	3,200	39,104	SKYWEST INC COM
Equities	63,032	770,251	SKYWEST INC COM
Equities	1,770	21,629	SKYWEST INC COM
Equities	9,300	156,147	SKYWORKS SOLUTIONS INC COM
Equities	19,047	319,799	SKYWORKS SOLUTIONS INC COM
Equities	142,000	95,005	SKYWORTH DIGITAL HKD0.10
Equities	50,600	2,785,024	SL GREEN RLTY CORP COM STK
Equities	80,750	4,444,480	SL GREEN RLTY CORP COM STK
Equities	7,939	436,963	SL GREEN RLTY CORP COM STK
Equities	8,476	466,519	SL GREEN RLTY CORP COM STK
Equities	6,600	363,264	SL GREEN RLTY CORP COM STK
Equities	13,400	737,536	SL GREEN RLTY CORP COM STK
Equities	18,850	1,037,504	SL GREEN RLTY CORP COM STK
Equities	1,200	14,400	SL INDS INC COM
Equities	26,560	275,958	SLM CORP COM
Equities	24,300	252,477	SLM CORP COM
Equities	53,511	555,979	SLM CORP COM
Equities	8,100	84,159	SLM CORP COM
Equities	4,000	160,640	SM ENERGY CO COM
Equities	7,100	285,136	SM ENERGY CO COM
Equities	15,000	602,400	SM ENERGY CO COM
Equities	2,600	15,210	SMART MODULAR TECHNOLOGIES COM STK USD0.00016667
Equities	700	3,997	SMARTHEAT INC COM
Equities	3,100	419,336	SMC CORP NPV
Equities	6,423	7,836	SMF ENERGY CORPORATION COMMON STOCK
Equities	9,600	39,264	SMITH & WESSON HLDG CORP COM
Equities	1,800	86,742	SMITH A O CORP COM
Equities	2,321	111,849	SMITH A O CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,200	30,432	SMITH MICRO SOFTWARE INC COM STK
Equities	8,527	127,052	SMITHFIELD FOODS INC COM
Equities	17,406	259,349	SMITHFIELD FOODS INC COM
Equities	91,580	1,364,542	SMITHFIELD FOODS INC COM
Equities	3,710	223,416	SMUCKER J M CO COM NEW COM NEW
Equities	8,590	517,290	SMUCKER J M CO COM NEW COM NEW
Equities	13,026	784,426	SMUCKER J M CO COM NEW COM NEW
Equities	5,090	208,232	SNAP-ON INC COM
Equities	25,820	1,056,296	SNAP-ON INC COM
Equities	15,845	648,219	SNAP-ON INC COM
Equities	6,552	268,042	SNAP-ON INC COM
Equities	18,400	773,059	SOCIETE GENERALE EUR1.25
Equities	45,557	1,914,035	SOCIETE GENERALE EUR1.25
Equities	390	995	SOCKET MOBILE INC COM NEW COM NEW
Equities	21,800	584,109	SOFTBANK CORP NPV
Equities	11,500	308,131	SOFTBANK CORP NPV
Equities	4,051,597	465,183	SOFTBANK TECHNOLOGY VENTURES V, LP
Equities	910	94,256	SOFTWARE AG NPV (BR)
Equities	4,800	76,992	SOLARWINDS INC COM
Equities	3,370	121,994	SOLERA HLDGS INC COM
Equities	8,500	307,700	SOLERA HLDGS INC COM
Equities	1,400	343	SOLIGENIX INC COM
Equities	7,900	103,490	SOLUTIA INC COM NEW COM NEW
Equities	14,147	185,326	SOLUTIA INC COM NEW COM NEW
Equities	3,300	283,639	SOLVAY SA NPV
Equities	1,800	44,910	SOMANETICS CORP COM NEW STK
Equities	600	8,442	SONESTA INTL HOTELS CORP CL A CL A
Equities	50,000	115,480	SONGBIRD ESTATES ORD GBP0.10
Equities	1,500	12,840	SONIC AUTOMOTIVE INC CL A
Equities	5,600	47,936	SONIC AUTOMOTIVE INC CL A
Equities	4,300	33,325	SONIC CORP COM
Equities	7,437	57,637	SONIC CORP COM
Equities	440	3,216	SONIC FDRY INC COM NEW COM NEW
Equities	400	3,340	SONIC SOLUTIONS COM
Equities	4,400	36,740	SONIC SOLUTIONS COM
Equities	6,100	71,675	SONICWALL INC COM
Equities	8,800	103,400	SONICWALL INC COM
Equities	5,900	179,832	SONOCO PROD CO COM
Equities	16,883	514,594	SONOCO PROD CO COM
Equities	10,940	333,451	SONOCO PROD CO COM
Equities	2,000	54,220	SONOSITE INC COM
Equities	2,700	73,197	SONOSITE INC COM
Equities	4,620	570,243	SONOVA HOLDING AG COMMON STOCK
Equities	35,000	94,850	SONUS NETWORKS INC COM ISIN US8359161077
Equities	47	158,172	SONY FINANCIAL HOL NPV
Equities	6,794,453	5,163,705	SORENSEN CAPITAL PARTNERS, LP
Equities	4,900	112,063	SOTHEBYS HLDGS INC CL A (DE)
Equities	7,705	176,213	SOTHEBYS HLDGS INC CL A (DE)
Equities	130,000	72,165	SOUND GLOBAL LTD NPV
Equities	2,900	-	SOURCE MEDIA INC COM NEW
Equities	1,300	24,700	SOURCEFIRE INC COM
Equities	160,000	134,051	SOUTH AFRICAN PROP ORD GBP0.01
Equities	4,700	1,281	SOUTH FINL GROUP INC COM
Equities	10,372	2,826	SOUTH FINL GROUP INC COM
Equities	2,100	90,216	SOUTH JERSEY INDS INC COM
Equities	3,400	146,064	SOUTH JERSEY INDS INC COM
Equities	56,780	1,889,638	SOUTHERN CO COM STK
Equities	91,426	3,042,657	SOUTHERN CO COM STK
Equities	116,283	60,020	SOUTHERN CROSS HEA ORD GBP0.01
Equities	400	5,900	SOUTHERN MO BANCORP INC COM
Equities	6,500	142,090	SOUTHERN UN CO NEW COM
Equities	12,014	262,626	SOUTHERN UN CO NEW COM
Equities	15,400	408,716	SOUTHN COPPER CORP DEL COM
Equities	24,786	657,820	SOUTHN COPPER CORP DEL COM
Equities	528	5,280	SOUTHWEST GA FINL CORP CDT-COM CDT-COM
Equities	2,100	61,950	SOUTHWEST GAS CORP COM
Equities	4,976	146,792	SOUTHWEST GAS CORP COM
Equities	3,300	34,584	SOUTHWEST WTR CO COM STK
Equities	2,632	27,583	SOUTHWEST WTR CO COM STK
Equities	22,480	868,627	SOUTHWESTERN ENERGY CO COM
Equities	30,100	1,163,064	SOUTHWESTERN ENERGY CO COM
Equities	37,937	1,465,886	SOUTHWESTERN ENERGY CO COM
Equities	8,150	314,916	SOUTHWESTERN ENERGY CO COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14,200	548,688	SOUTHWESTERN ENERGY CO COM
Equities	1,300	44,759	SOVRAN SELF STORAGE INC COM
Equities	2,799	96,370	SOVRAN SELF STORAGE INC COM
Equities	500	8,740	SPAN AMER MED SYS INC COM
Equities	7,650	8,721	SPANISH BROADCASTING SYS INC CL A COMMONSTOCK
Equities	800	408	SPAR GROUP INC COM
Equities	2,850	11,970	SPARTAN MTRS INC COM
Equities	7,550	31,710	SPARTAN MTRS INC COM
Equities	2,200	30,184	SPARTAN STORES INC COM
Equities	900	12,348	SPARTAN STORES INC COM
Equities	1,600	16,400	SPARTECH CORP COM NEW
Equities	5,648	57,892	SPARTECH CORP COM NEW
Equities	1,980	9,959	SPARTON CORP COM STK
Equities	4,343,818	5,725,454	SPC PARTNER III, LP
Equities	8,400	867,048	SPDR S&P 500 ETF TRUST
Equities	41,200	826,884	SPECTRA ENERGY CORP COM STK
Equities	74,150	1,488,191	SPECTRA ENERGY CORP COM STK
Equities	24,736	496,452	SPECTRA ENERGY CORP COM STK
Equities	3,200	16,576	SPECTRANETICS CORP COM
Equities	4,700	24,346	SPECTRANETICS CORP COM
Equities	2,700	37,746	SPECTRUM CTL INC COM
Equities	1,863,958	1,006,009	SPECTRUM EQUITY INVESTORS IV, LP
Equities	10,828	42,446	SPECTRUM PHARMACEUTICALS INC COM
Equities	401	1,043	SPEEDUS CORP COM NEW STK
Equities	1,600	21,696	SPEEDWAY MOTORSPORTS INC COM
Equities	2,500	33,900	SPEEDWAY MOTORSPORTS INC COM
Equities	2,300	3,082	SPHERIX INC COM
Equities	1,200	-	SPHINX INTL INC COM
Equities	500	-	SPINNAKER INDS INC CL A
Equities	500	-	SPINNAKER INDS INC COM
Equities	1,400	4,872	SPIRE CORP COM
Equities	3,400	64,804	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	12,600	240,156	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	2,200	-	SPL METALS CORP COM
Equities	450,000	6,251,898	SPO GP LLCA.K.A. VAN WAGONER PRIVATE OPP., L.P.
Equities	2,275	4,436	SPORT CHALET INC CL A
Equities	325	926	SPORT CHALET INC CL B
Equities	184,500	782,280	SPRINT NEXTEL CORP
Equities	325,279	1,379,183	SPRINT NEXTEL CORP
Equities	33,980	144,075	SPRINT NEXTEL CORP
Equities	127,438	540,337	SPRINT NEXTEL CORP
Equities	882,810	453,914	SPROUT CAPITAL IX, LP
Equities	1	1	SPROUT CAPITAL VI, LP
Equities	1,008,978	261,886	SPROUT CAPITAL VII, LP
Equities	3,648,718	613,113	SPROUT CAPITAL VIII, LP
Equities	493,010	32,647	SPROUT GROWTH II, LP
Equities	4,990	263,522	SPX CORP COM
Equities	4,630	244,510	SPX CORP COM
Equities	2,100	41,307	SRA INTL INC CL A
Equities	26,000	511,420	SRA INTL INC CL A
Equities	4,900	96,383	SRA INTL INC CL A
Equities	1,200	4,596	SRI / SURGICAL EXPRESS INC COM
Equities	2,500	22,875	SRS LABS INC COM
Equities	30,900	374,459	SSL INTERNATIONAL ORD GBP0.10
Equities	1,100	17,061	ST AUTO FINL CORP COM
Equities	2,264	35,115	ST AUTO FINL CORP COM
Equities	6,000	138,960	ST JOE CO COM
Equities	11,458	265,367	ST JOE CO COM
Equities	23,000	830,070	ST JUDE MED INC COM
Equities	34,738	1,253,694	ST JUDE MED INC COM
Equities	10,834	390,999	ST JUDE MED INC COM
Equities	3,300	18,876	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	1,800	60,214	STADA ARZNEIMITTEL NPV(REGD) (VINKULIERT)
Equities	2,200	23,496	STAGE STORES INC COM NEW COM NEW
Equities	6,075	64,881	STAGE STORES INC COM NEW COM NEW
Equities	29,033	76,882	STAGECOACH GROUP ORD GBP0.009824(POST CONS)
Equities	46,038	121,913	STAGECOACH GROUP ORD GBP0.009824(POST CONS)
Equities	1,950	19,988	STAMPS COM INC COM NEW
Equities	3,800	154,052	STANCORP FINL GROUP INC COM
Equities	5,600	227,024	STANCORP FINL GROUP INC COM
Equities	128,839	3,163,127	STANDARD CHARTERED ORD USD0.50
Equities	311,300	7,642,727	STANDARD CHARTERED ORD USD0.50
Equities	51,000	1,252,101	STANDARD CHARTERED ORD USD0.50

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	193,846	4,759,113	STANDARD CHARTERED ORD USD0.50
Equities	19,064	477,876	STANDARD CHARTERED ORD
Equities	2,600	20,982	STANDARD MTR PRODS INC COM
Equities	2,000	31,660	STANDARD PKG CORP COM
Equities	2,500	7,850	STANDARD REGISTER CO COM
Equities	1,811	5,687	STANDARD REGISTER CO COM
Equities	2,000	50,700	STANDEX INTL CORP COM
Equities	2,335	59,192	STANDEX INTL CORP COM
Equities	13,347	674,290	STANLEY BLACK & DECKER INC COM
Equities	18,164	917,645	STANLEY BLACK & DECKER INC COM
Equities	2,300	116,196	STANLEY BLACK & DECKER INC COM
Equities	2,400	9,744	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	1,300	48,594	STANLEY INC COM
Equities	45,800	872,490	STAPLES INC COM
Equities	77,915	1,484,281	STAPLES INC COM
Equities	134,800	2,567,940	STAPLES INC COM
Equities	400	728	STAR BUFFET INC COM
Equities	17,700	29,028	STAR SCIENTIFIC INC COM STK
Equities	8,225	199,868	STARBUCKS CORP COM
Equities	14,370	349,191	STARBUCKS CORP COM
Equities	47,300	1,149,390	STARBUCKS CORP COM
Equities	80,140	1,947,402	STARBUCKS CORP COM
Equities	98,300	2,388,690	STARBUCKS CORP COM
Equities	7,390	179,577	STARBUCKS CORP COM
Equities	25,900	629,370	STARBUCKS CORP COM
Equities	1,000	9,530	STARRETT L S CO CL A
Equities	2,800	10,920	STARTEK INC COM
Equities	25,800	1,068,894	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	12,200	505,446	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	20,347	842,976	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	3,500	145,005	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	20,900	865,887	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	1,800	30,510	STARWOOD PROPERTY TRUST INC COM REIT
Equities	1,018	9,671	STATE BANCORP INC N Y COM
Equities	39,084	1,321,821	STATE STR CORP COM
Equities	52,790	1,785,358	STATE STR CORP COM
Equities	4,850	164,027	STATE STR CORP COM
Equities	12,988	439,254	STATE STR CORP COM
Equities	2,000	46,560	STD MICROSYSTEMS CORP COM
Equities	3,500	81,480	STD MICROSYSTEMS CORP COM
Equities	1,000	23,280	STD MICROSYSTEMS CORP COM
Equities	14,164	47,166	STD PAC CORP NEW COM
Equities	4,300	54,008	STEC INC COM STK
Equities	5,900	74,104	STEC INC COM STK
Equities	13,600	179,384	STEEL DYNAMICS INC COM
Equities	23,869	314,832	STEEL DYNAMICS INC COM
Equities	4,000	31,000	STEELCASE INC CL A COM
Equities	8,682	67,286	STEELCASE INC CL A COM
Equities	2,000	12,460	STEIN MART INC COM
Equities	4,911	30,596	STEIN MART INC COM
Equities	1,700	65,348	STEINER LEISURE LTD COM STK USD0.01
Equities	1,600	28,464	STEINWAY MUSICAL INSTRS INC ORD COM
Equities	26,900	25,286	STEMCELLS INC COM
Equities	500	34,215	STEPAN CO COM
Equities	800	54,744	STEPAN CO COM
Equities	2,900	9,599	STEREOTAXIS INC COM STK
Equities	9,650	632,847	STERICYCLE INC COM
Equities	6,800	445,944	STERICYCLE INC COM
Equities	8,500	557,430	STERICYCLE INC COM
Equities	10,149	665,571	STERICYCLE INC COM
Equities	4,490	139,549	STERIS CORP COM
Equities	5,055	157,109	STERIS CORP COM
Equities	2,800	25,200	STERLING BANCORP COM
Equities	4,252	38,268	STERLING BANCORP COM
Equities	4,500	21,195	STERLING BANCSHARES INC COM
Equities	11,025	51,928	STERLING BANCSHARES INC COM
Equities	4,800	62,112	STERLING CONSTR INC COM
Equities	2,500	1,375	STERLING FINL CORP WASH COM
Equities	31,897	17,543	STERLING FINL CORP WASH COM
Equities	6,884,578	6,915,833	STERLING INVESTMENT PARTNERS II, LP
Equities	1,190,000	1,105,213	STERLITE INDS 4% DUE 10-30-2014
Equities	6,100	33,001	STEWART ENTERPRISES INC CL A COM
Equities	10,980	59,402	STEWART ENTERPRISES INC CL A COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,700	15,334	STEWART INFORMATION SVCS CORP COM
Equities	2,700	24,354	STEWART INFORMATION SVCS CORP COM
Equities	2,600	112,814	STIFEL FINL CORP COM
Equities	2,799	121,449	STIFEL FINL CORP COM
Equities	2,800	121,492	STIFEL FINL CORP COM
Equities	3,300	38,346	STILLWATER MNG CO COM
Equities	5,108	59,355	STILLWATER MNG CO COM
Equities	101,100	815,469	STMICROELECTRONICS EUR1.04
Equities	236,660	743,609	STOCKLAND NPV (STAPLED)
Equities	169,005	531,030	STOCKLAND NPV (STAPLED)
Equities	2,563	28,603	STONE ENERGY CORP COM
Equities	28,370	316,609	STONE ENERGY CORP COM
Equities	6,458	72,071	STONE ENERGY CORP COM
Equities	4,000	30,360	STONERIDGE INC COM
Equities	1,697	12,880	STONERIDGE INC COM
Equities	75,000	389,811	STOREBRAND ASA SER'A'NOK5
Equities	1,612,500	1,334,035	STORM VENTURES FUND III, LP
Equities	1,500	28,200	STR HLDGS INC COM
Equities	4,638	87,194	STR HLDGS INC COM
Equities	2,902,000	4,157,295	STRAITS ASIA RESOU NPV
Equities	3,600	88,416	STRATASYS INC COM
Equities	3,000	5,430	STRATEGIC DIAGNOSTICS INC COM
Equities	136,350	598,577	STRATEGIC HOTELS & RESORTS INCCOM
Equities	4,600	20,194	STRATEGIC HOTELS & RESORTS INCCOM
Equities	5,838	25,629	STRATEGIC HOTELS & RESORTS INCCOM
Equities	36,450	160,016	STRATEGIC HOTELS & RESORTS INCCOM
Equities	1,000	22,100	STRATTEC SEC CORP COM
Equities	1,500	14,865	STRATUS PPTY INC COM NEW
Equities	700	145,523	STRAYER ED INC COM
Equities	1,504	312,667	STRAYER ED INC COM
Equities	1,200	1,728	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	21,170	1,059,770	STRYKER CORP
Equities	33,011	1,652,531	STRYKER CORP
Equities	44,700	2,237,682	STRYKER CORP
Equities	9,418	471,465	STRYKER CORP
Equities	300	7,224	STUD LN CORP COM
Equities	678	16,326	STUD LN CORP COM
Equities	5,520	79,102	STURM RUGER & CO INC COM
Equities	1,505	-	STYLESITE MARKETING INC COM
Equities	1,800,000	1,934,640	SUBSEA 7 INC 3.5% CNV BDS 13/10/2014 USD
Equities	2,800	58,212	SUCCESSFACTORS INC COM STK
Equities	14,050	233,796	SUEZ ENVIRONNEMENT EUR4
Equities	2,300	71,162	SUFFOLK BANCORP COM
Equities	45	18	SUGGESTION BOX INC COM STK
Equities	14,900	4,053	SULPHCO INC COM
Equities	17,000	66,663	SUMITOMO CHEMICAL CO. LTD NPV
Equities	108,000	1,094,768	SUMITOMO CORP NPV
Equities	144,000	1,459,690	SUMITOMO CORP NPV
Equities	5,800	58,793	SUMITOMO CORP NPV
Equities	1,900	22,481	SUMITOMO ELECTRIC NPV
Equities	3,000	35,496	SUMITOMO ELECTRIC NPV
Equities	85,000	194,994	SUMITOMO METAL IND NPV
Equities	26,800	768,656	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	54,100	933,560	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	60,000	1,035,371	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	17,000	151,384	SUMITOMO RUBBER NPV
Equities	530,679	169,808	SUMMIT ACCELERATOR FUND, LP
Equities	3,829,324	3,587,263	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Equities	4,679,151	4,405,097	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Equities	924,358	1,057,412	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Equities	611,385	700,387	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Equities	6,136,139	6,027,948	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Equities	448,330	6,917	SUMMIT VENTURES III, LP
Equities	562,302	26,798	SUMMIT VENTURES IV, LP
Equities	1,043,566	89,452	SUMMIT VENTURES V, LP
Equities	4,944,447	4,628,399	SUMMIT VENTURES VI-A, LP
Equities	2,618	9,844	SUN BANCORP INC N J COM
Equities	4,782,468	3,564,377	SUN CAPITAL PARTNERS III QP, LP
Equities	3,627,039	4,228,050	SUN CAPITAL PARTNERS IV, LP
Equities	2,000	51,920	SUN COMMUNITIES INC COM
Equities	1,932	50,155	SUN COMMUNITIES INC COM
Equities	2,700	21,816	SUN HEALTHCARE GROUP INC COM NEW COM NEW
Equities	2,600	21,008	SUN HEALTHCARE GROUP INC COM NEW COM NEW

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	311,000	4,289,297	SUN HUNG KAI PROP HKD0.50
Equities	224,482	3,096,045	SUN HUNG KAI PROP HKD0.50
Equities	1,650	38,709	SUN HYDRAULICS CORP COM
Equities	2,025	47,507	SUN HYDRAULICS CORP COM
Equities	41,460	966,018	SUN TR BANKS INC COM
Equities	56,525	1,317,033	SUN TR BANKS INC COM
Equities	2,700	62,910	SUN TR BANKS INC COM
Equities	26,229	-	SUNBEAM CORP COM
Equities	244,302	7,202,731	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	11,700	344,448	SUNCOR ENERGY INC NEW COM STK
Equities	5,764	169,692	SUNCOR ENERGY INC NEW COM STK
Equities	1	-	SUNLAND MEDIA GROUP COM STK
Equities	17,482	607,849	SUNOCO INC COM
Equities	8,690	302,151	SUNOCO INC COM
Equities	13,515	469,917	SUNOCO INC COM
Equities	39,300	1,366,461	SUNOCO INC COM
Equities	7,300	88,330	SUNPOWER CORP COM CL A
Equities	9,715	117,552	SUNPOWER CORP COM CL A
Equities	2,200	6,116	SUNRISE SENIOR LIVING
Equities	6,402	17,798	SUNRISE SENIOR LIVING
Equities	4,278	42,481	SUNSTONE HOTEL INVS INC NEW COM
Equities	6,461	64,158	SUNSTONE HOTEL INVS INC NEW COM
Equities	540,000	510,565	SUNTEC REAL ESTATE INVESTMENT TRUST REIT
Equities	13,000	140,920	SUPER VALU INC COM
Equities	22,886	248,084	SUPER VALU INC COM
Equities	40,500	439,020	SUPER VALU INC COM
Equities	1,262	3,054	SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK
Equities	7,100	14,342	SUPERGEN INC COM
Equities	250	483	SUPERIOR BANCORP COM NEW STK
Equities	7,125	133,024	SUPERIOR ENERGY SVCS INC COM
Equities	18,890	352,676	SUPERIOR ENERGY SVCS INC COM
Equities	46,175	862,087	SUPERIOR ENERGY SVCS INC COM
Equities	9,300	173,631	SUPERIOR ENERGY SVCS INC COM
Equities	2,300	30,912	SUPERIOR INDS INTL INC COM
Equities	3,045	40,925	SUPERIOR INDS INTL INC COM
Equities	4,265	17	SUPERIOR TELECOM INC COM
Equities	500	4,875	SUPERIOR UNIFORM GROUP INC COM
Equities	6,080	101,658	SUPERIOR WELL SVCS INC COM STK
Equities	7,700	128,744	SUPERIOR WELL SVCS INC COM STK
Equities	14,930	249,630	SUPERIOR WELL SVCS INC COM STK
Equities	1,929	35,281	SUPERMEDIA INC
Equities	1,710	2,394	SUPERTEL HOSPITALITY INC COM
Equities	1,000	24,660	SUPERTEX INC COM
Equities	1,200	29,592	SUPERTEX INC COM
Equities	7,900	32,864	SUPPORT COM INC COM
Equities	1,422	3,072	SUPREME INDS INC CL A CL A
Equities	3,000	19,020	SUREWEST COMMUNICATIONS COM
Equities	900	14,769	SURMODICS INC COM
Equities	2,100	34,461	SURMODICS INC COM
Equities	15,800	144,805	SURUGA BANK NPV
Equities	5,708	47,548	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	9,919	82,625	SUSQUEHANNA BANCSHARES INC PA COM STK
Equities	4,200	173,166	SVB FINL GROUP COM
Equities	16,761	691,056	SVB FINL GROUP COM
Equities	5,120	211,098	SVB FINL GROUP COM
Equities	12,100	498,883	SVB FINL GROUP COM
Equities	14,000	14	SVC MERCHANDISE INC COM
Equities	93,000	4,786,479	SWATCH GROUP CHF0.45(REGD)
Equities	782	222,268	SWATCH GROUP CHF2.25(BR)
Equities	66,300	618,101	SWEDBANK AG SEK20 SER'A'
Equities	87,500	1,926,079	SWEDISH MATCH NPV
Equities	1,500	40,365	SWIFT ENERGY CO COM
Equities	3,500	94,185	SWIFT ENERGY CO COM
Equities	34,000	388,589	SWIRE PACIFIC 'A'HKD0.60
Equities	664,500	7,594,627	SWIRE PACIFIC 'A'HKD0.60
Equities	6,500	394,213	SWISS PRIME SITE CHF18.80 (REGD)
Equities	4,210	255,329	SWISS PRIME SITE CHF18.80 (REGD)
Equities	18,742	777,071	SWISS REINSURANCE AG CHF0.1(REGD)
Equities	1,965	668,576	SWISSCOM AG CHF1(REGD)
Equities	200	68,048	SWISSCOM AG CHF1(REGD)
Equities	2,300	21,850	SWS GROUP INC COM
Equities	4,644	44,118	SWS GROUP INC COM
Equities	2,055	150,529	SXC HEALTH SOLUTIONS CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,880	380,201	SYBASE INC COM
Equities	8,775	567,392	SYBASE INC COM
Equities	2,160	35,899	SYCAMORE NETWORKS INC COM NEW COM NEW
Equities	2,213	31,491	SYKES ENTERPRISES INC COM
Equities	4,917	69,969	SYKES ENTERPRISES INC COM
Equities	58,200	807,816	SYMANTEC CORP COM
Equities	18,250	253,310	SYMANTEC CORP COM
Equities	87,292	1,211,613	SYMANTEC CORP COM
Equities	138,700	1,925,156	SYMANTEC CORP COM
Equities	1,250,000	1,273,438	SYMANTEC CORP SR NT CONV 1 DUE06-15-2013 REG
Equities	800	26	SYMBOLON PHARMACEUTICALS INC CL A
Equities	3,908	46,896	SYMETRA FINL CORP COM
Equities	8,613	43,840	SYMMETRICOM INC DEL
Equities	2,000	21,080	SYMMETRY MED INC COM STK
Equities	47,590	501,599	SYMMETRY MED INC COM STK
Equities	2,800	58,460	SYMRISE AG NPV (BR)
Equities	3,100	25,916	SYNALLOY CORP COM
Equities	3,300	90,750	SYNAPTICS INC COM
Equities	3,900	107,250	SYNAPTICS INC COM
Equities	5,455	103,481	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	700	13,279	SYNCHRONOSS TECHNOLOGIES INC COM STK
Equities	1,405,959	787,134	SYNDICATED COMMUNICATIONS VENT PTRS IV
Equities	1,400	3,724	SYNERGETICS USA INC FORMERLY SYNERGETIC COM
Equities	18,955	194,857	SYNERON MEDICAL LTD COM
Equities	3,400	69,530	SYNIVERSE HLDGS INC COM STK
Equities	6,700	137,015	SYNIVERSE HLDGS INC COM STK
Equities	1,600	40,992	SYNNEX CORP COM STK
Equities	5,700	146,034	SYNNEX CORP COM STK
Equities	232,000	506,145	SYNNEX TECH INTL TWD10
Equities	9,500	198,265	SYNOPSIS INC COM
Equities	14,645	305,641	SYNOPSIS INC COM
Equities	9,300	194,091	SYNOPSIS INC COM
Equities	74,525	1,555,337	SYNOPSIS INC COM
Equities	2,200	33,616	SYNOVIS LIFE TECHNOLOGIES INC COM
Equities	15,400	39,116	SYNOVUS FINL CORP COM
Equities	63,379	160,983	SYNOVUS FINL CORP COM
Equities	2,400	6,480	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP
Equities	1,400	47,530	SYNTEL INC COM
Equities	2,205	74,860	SYNTEL INC COM
Equities	4,800	162,960	SYNTEL INC COM
Equities	7,000	11,480	SYNTROLEUM CORP COM
Equities	2,900	11,629	SYPRIS SOLUTIONS INC COM STOCK
Equities	22,511	643,139	SYSCO CORP COM
Equities	41,700	1,191,369	SYSCO CORP COM
Equities	63,623	1,817,709	SYSCO CORP COM
Equities	78,400	2,239,888	SYSCO CORP COM
Equities	14,980	427,979	SYSCO CORP COM
Equities	2,000	30,140	SYSTEMAX INC COM
Equities	1,566	23,600	SYSTEMAX INC COM
Equities	14,200	59,643	T GARANTI BANKASI TRY1
Equities	20,980	931,302	T ROWE PRICE GROUP INC
Equities	18,478	820,238	T ROWE PRICE GROUP INC
Equities	28,140	1,249,135	T ROWE PRICE GROUP INC
Equities	44,800	1,988,672	T ROWE PRICE GROUP INC
Equities	6,000	130,116	T&D HOLDINGS INC NPV
Equities	2,000	55,800	T-3 ENERGY SVCS INC COM
Equities	8,090	225,711	T-3 ENERGY SVCS INC COM
Equities	1,901,901	1,433,243	TA ATLANTIC AND PACIFIC V, LP 6-009108
Equities	5,895,984	4,792,912	TA ATLANTIC AND PACIFIC V, LP
Equities	1,875,043	2,068,801	TA IX, LP
Equities	57,612	24,665	TA/ADVENT VIII, LP
Equities	7,000	138,592	TAISHO PHARM CO NPV
Equities	5,663,379	10,681,131	TAIWAN SEMICON MAN TWD10
Equities	110,300	4,761,510	TAKEDA PHARMACEUTICAL CO NPV
Equities	8,300	358,300	TAKEDA PHARMACEUTICAL CO NPV
Equities	4,453	192,230	TAKEDA PHARMACEUTICAL CO NPV
Equities	3,300	142,457	TAKEDA PHARMACEUTICAL CO NPV
Equities	172,400	7,442,287	TAKEDA PHARMACEUTICAL CO NPV
Equities	7,100	306,498	TAKEDA PHARMACEUTICAL CO NPV
Equities	1,600	69,070	TAKEDA PHARMACEUTICAL CO NPV
Equities	900	38,852	TAKEDA PHARMACEUTICAL CO NPV
Equities	4,500	40,500	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM
Equities	54,380	489,420	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,457	85,113	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM
Equities	1,300	29,211	TAL INTL GROUP INC COM STK
Equities	2,960	30,518	TALBOTS INC COM
Equities	3,200	32,992	TALBOTS INC COM
Equities	4,796	49,447	TALBOTS INC COM
Equities	3,900	82,290	TALECRIS BIOTHERAPEUTICS HLDGS CORP COM
Equities	2,500	60,725	TALEO CORP COM CL A COM CL A
Equities	242,900	454,253	TALK TALK TELECOM GROUP ORD GBP0.001 (WI)
Equities	2,200	418	TALON INTL INC COM STK
Equities	19,400	36,917	TAMBANG BATUBARA B IDR500 SER'B'
Equities	1,200	4,320	TANDY BRANDS ACCESSORIES INC COM STK
Equities	2,000	8,280	TANDY LEATHER FACTORY INC COM
Equities	43,000	1,779,340	TANGER FACTORY OUTLET CTRS INC COM
Equities	2,190	90,622	TANGER FACTORY OUTLET CTRS INC COM
Equities	4,700	194,486	TANGER FACTORY OUTLET CTRS INC COM
Equities	11,400	471,732	TANGER FACTORY OUTLET CTRS INC COM
Equities	800	15,464	TARGACEPT INC COM
Equities	4,200	206,514	TARGET CORP COM STK
Equities	9,917	487,619	TARGET CORP COM STK
Equities	5,943	292,217	TARGET CORP COM STK
Equities	18,000	885,060	TARGET CORP COM STK
Equities	51,390	2,526,846	TARGET CORP COM STK
Equities	72,133	3,546,780	TARGET CORP COM STK
Equities	6,040	296,987	TARGET CORP COM STK
Equities	5,800	22,620	TASER INTL INC COM
Equities	8,400	32,760	TASER INTL INC COM
Equities	1,600	11,552	TASTY BAKING CO COM
Equities	52,300	351,872	TATE & LYLE ORD GBP0.25
Equities	47,400	1,783,662	TAUBMAN CTRS INC COM
Equities	19,600	737,548	TAUBMAN CTRS INC COM
Equities	5,000	188,150	TAUBMAN CTRS INC COM
Equities	6,624	249,261	TAUBMAN CTRS INC COM
Equities	12,700	477,901	TAUBMAN CTRS INC COM
Equities	6,550	246,477	TAUBMAN CTRS INC COM
Equities	1,900	24,586	TAYLOR CAP GROUP INC COM STK
Equities	7,800	129,558	TCF FNCL CORP COM
Equities	13,740	228,221	TCF FNCL CORP COM
Equities	1	1	TCW SPECIAL MORTGAGE CREDITS FUND III (CAYMAN)
Equities	18,293	279,883	TD AMERITRADE HLDG CORP COM STK
Equities	35,100	537,030	TD AMERITRADE HLDG CORP COM STK
Equities	27,722	424,147	TD AMERITRADE HLDG CORP COM STK
Equities	14,200	217,260	TD AMERITRADE HLDG CORP COM STK
Equities	9,300	142,290	TD AMERITRADE HLDG CORP COM STK
Equities	2,200	28,710	TEAM INC COM STK
Equities	3,500	124,670	TECH DATA CORP COM
Equities	4,452	158,580	TECH DATA CORP COM
Equities	27,000	961,740	TECH DATA CORP COM
Equities	400	2,064	TECH OPS SEVCON INC COM
Equities	400	11,240	TECHE HLDG CO COM
Equities	2,990	171,776	TECHNE CORP COM
Equities	4,500	258,525	TECHNE CORP COM
Equities	2,000	6,320	TECHNITROL INC COM
Equities	5,714	18,056	TECHNITROL INC COM
Equities	32,000	124,254	TECHNOPOLIS OYJ NPV
Equities	1,900	11,381	TECHTEAM GLOBAL INC COM
Equities	28,700	850,210	TECK RESOURCES LIMITED
Equities	1,294	38,334	TECK RESOURCES LIMITED
Equities	1,828	54,153	TECK RESOURCES LIMITED
Equities	2,900	85,910	TECK RESOURCES LIMITED
Equities	11,900	179,333	TECO ENERGY INC COM
Equities	22,800	343,596	TECO ENERGY INC COM
Equities	13,326	200,823	TECO ENERGY INC COM
Equities	1,730	19,238	TECUMSEH PRODS CO CL A
Equities	2,500	65,425	TEEKAY CORP COM
Equities	3,300	86,361	TEEKAY CORP COM
Equities	16,100	421,337	TEEKAY CORP COM
Equities	200	144	TEGAL CORP COM NEW STK
Equities	1,500	34,620	TEJON RANCH CO COM
Equities	1,795	41,429	TEJON RANCH CO COM
Equities	4,300	56,932	TEKELEC COM
Equities	6,517	86,285	TEKELEC COM
Equities	15,500	205,220	TEKELEC COM
Equities	6,900	209,691	TEL & DATA SYS INC COM STK NEW

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,315	222,303	TEL & DATA SYS INC COM STK NEW
Equities	836,844	1,087,611	TELECOM CORP OF NZ NPV
Equities	2,377,413	2,188,438	TELECOM ITALIA SPA DI RISP EURO.55
Equities	10,000	41,400	TELECOMMUNICATION SYS INC CL A
Equities	1,800	69,444	TELEDYNE TECHNOLOGIES INC COM
Equities	3,828	147,684	TELEDYNE TECHNOLOGIES INC COM
Equities	2,990	162,297	TELEFLEX INC COM
Equities	4,510	244,803	TELEFLEX INC COM
Equities	121,713	2,274,311	TELEFONICA SA EUR1
Equities	27,700	517,598	TELEFONICA SA EUR1
Equities	225,990	4,222,815	TELEFONICA SA EUR1
Equities	362,692	6,777,208	TELEFONICA SA EUR1
Equities	8,000	149,487	TELEFONICA SA EUR1
Equities	32,000	406,695	TELENOR ASA ORD NOK6
Equities	6	-	TELESPECTRUM WORLDWIDE INC COM NEW
Equities	2,300	29,647	TELETECH HLDGS INC COM
Equities	5,607	72,274	TELETECH HLDGS INC COM
Equities	9,200	118,588	TELETECH HLDGS INC COM
Equities	8,400	6,552	TELIK INC COM STK
Equities	23,200	148,248	TELLABS INC COM
Equities	39,584	252,942	TELLABS INC COM
Equities	265,872	1,698,922	TELLABS INC COM
Equities	88,200	242,119	TELSTRA CORP LTD NPV
Equities	1,702,357	4,673,162	TELSTRA CORP LTD NPV
Equities	2,400	7,224	TELULAR CORP COM NEW
Equities	8,000	165,360	TEMPLE INLAND INC COM
Equities	13,600	281,112	TEMPLE INLAND INC COM
Equities	3,015	92,711	TEMPUR-PEDIC INTL INC COM
Equities	4,100	126,075	TEMPUR-PEDIC INTL INC COM
Equities	8,191	251,873	TEMPUR-PEDIC INTL INC COM
Equities	27,400	459,180	TENCENT HOLDINGS LTD
Equities	242,400	4,062,231	TENCENT HOLDINGS LTD
Equities	30,600	132,804	TENET HEALTHCARE CORP COM
Equities	55,156	239,377	TENET HEALTHCARE CORP COM
Equities	43,000	186,620	TENET HEALTHCARE CORP COM
Equities	2,000	67,640	TENNANT CO COM
Equities	2,394	80,965	TENNANT CO COM
Equities	3,700	77,922	TENNECO INC
Equities	7,573	159,487	TENNECO INC
Equities	7,000	147,420	TENNECO INC
Equities	12,200	371,856	TERADATA CORP DEL COM STK
Equities	19,679	599,816	TERADATA CORP DEL COM STK
Equities	10,800	105,300	TERADYNE INC COM
Equities	19,948	194,493	TERADYNE INC COM
Equities	14,010	136,598	TERADYNE INC COM
Equities	10,890	204,079	TEREX CORP NEW COM
Equities	11,652	218,358	TEREX CORP NEW COM
Equities	18,900	354,186	TEREX CORP NEW COM
Equities	187,500	50,493	TERRACE HILL GROUP ORD GBPO.02
Equities	3,460	27,023	TERREMARK WORLDWIDE INC COM NEW COM NEW
Equities	8,700	4,307	TERRESTAR CORP COM STK
Equities	4,300	207,978	TERUMO CORP NPV
Equities	5,100	62,628	TESCO CORP COM
Equities	210,000	1,194,045	TESCO ORD GBPO.05
Equities	128,912	732,984	TESCO ORD GBPO.05
Equities	8,400	98,028	TESORO CORP
Equities	13,663	159,447	TESORO CORP
Equities	40,500	472,635	TESORO CORP
Equities	2,025	33,818	TESSCO TECHNOLOGIES INC COM
Equities	2,300	36,915	TESSERA TECHNOLOGIES INC COM STK
Equities	6,219	99,815	TESSERA TECHNOLOGIES INC COM STK
Equities	157	1,413	TETON ADVISORS INC CL A CL A
Equities	2,900	56,869	TETRA TECH INC NEW COM
Equities	6,114	119,896	TETRA TECH INC NEW COM
Equities	7,600	149,036	TETRA TECH INC NEW COM
Equities	5,400	49,032	TETRA TECHNOLOGIES INC DEL COM
Equities	8,500	77,180	TETRA TECHNOLOGIES INC DEL COM
Equities	18,100	960,608	TEVA PHARMA IND ILS0.1
Equities	1,700,000	1,955,000	TEVA PHARMACEUTICAL FIN CO B V GTD SR DEB CONV INTO ADR TEVA 1.75 2-1-2026 REG
Equities	850,000	994,500	TEVA PHARMACEUTICAL FIN LLC GTD SR DEB CONV INTO ADR OF TEVA 0 2-01-2026REG
Equities	2,100	62,034	TEXAS INDS INC COM
Equities	3,137	92,667	TEXAS INDS INC COM
Equities	91,600	2,132,448	TEXAS INSTRUMENTS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	131,200	3,054,336	TEXAS INSTRUMENTS INC COM
Equities	11,970	278,662	TEXAS INSTRUMENTS INC COM
Equities	3,800	88,464	TEXAS INSTRUMENTS INC COM
Equities	3,600	45,432	TEXAS ROADHOUSE INC COMMON STOCK
Equities	500	12,070	TEXTAINER GROUP HLDGS LTD COM STK
Equities	19,000	322,430	TEXTRON INC COM
Equities	30,553	518,484	TEXTRON INC COM
Equities	15,800	268,126	TEXTRON INC COM
Equities	400	8,720	TF FINL CORP COM
Equities	17,100	212,211	TFS FINL CORP COM STK
Equities	457,000	91,655	THAI BEVERAGE PLC THB1
Equities	5,997,011	8,952,638	THE RESOLUTE FUND, LP 6-007894
Equities	7,347,173	10,574,748	THE RESOLUTE FUND, LP 6-007895
Equities	5,704	6,560	THERAGENICS CORP COM
Equities	3,100	38,967	THERAVANCE INC COM STK
Equities	11,439	561,083	THERMO FISHER CORP
Equities	34,780	1,705,959	THERMO FISHER CORP
Equities	18,689	916,695	THERMO FISHER CORP
Equities	43,792	2,147,998	THERMO FISHER CORP
Equities	4,790	234,950	THERMO FISHER CORP
Equities	5,700	279,585	THERMO FISHER CORP
Equities	7,700	3,773	THERMOGENESIS CORP COM NEW
Equities	4,600	13,248	THESTREET COM INC COM
Equities	15,000	315,459	THK CO LTD NPV
Equities	8,245	286,102	THOMAS & BETTS CORP COM
Equities	3,600	124,920	THOMAS & BETTS CORP COM
Equities	24,673	856,153	THOMAS & BETTS CORP COM
Equities	20,484	710,795	THOMAS & BETTS CORP COM
Equities	6,700	232,490	THOMAS & BETTS CORP COM
Equities	2,600	1,664	THOMAS GROUP INC COM
Equities	700	448	THOMAS GROUP INC COM
Equities	2,300	54,625	THOR INDS INC COM STK
Equities	4,300	102,125	THOR INDS INC COM STK
Equities	3,210	137,163	THORATEC CORP
Equities	3,600	153,828	THORATEC CORP
Equities	6,792	290,222	THORATEC CORP
Equities	4,100	17,712	T-HQ INC COM NEW
Equities	7,662	33,100	T-HQ INC COM NEW
Equities	30,800	133,056	T-HQ INC COM NEW
Equities	1,840,078	1,370,167	THREE ARCH CAPITAL, LP
Equities	3,331,103	2,076,673	THREE ARCH PARTNERS IV 6-007925
Equities	3,848,822	2,393,914	THREE ARCH PARTNERS IV
Equities	1,272	598	TIB FINL CORP COM
Equities	1,295	15,618	TIBCO SOFTWARE INC COM
Equities	11,900	143,514	TIBCO SOFTWARE INC COM
Equities	16,740	201,884	TIBCO SOFTWARE INC COM
Equities	11,082	429,095	TIDEWATER INC COM
Equities	3,595	139,198	TIDEWATER INC COM
Equities	10,590	410,045	TIDEWATER INC COM
Equities	10,700	414,304	TIDEWATER INC COM
Equities	8,204	317,659	TIDEWATER INC COM
Equities	9,780	370,760	TIFFANY & CO COM
Equities	21,872	829,168	TIFFANY & CO COM
Equities	15,800	598,978	TIFFANY & CO COM
Equities	13,558	513,984	TIFFANY & CO COM
Equities	2,900	64,406	TIGER BRANDS ZARO.10
Equities	1,100	1,705	TII NETWORK TECHNOLOGIES INC
Equities	1,600	5,248	TIMBERLAND BANCORP INC COM
Equities	2,600	41,990	TIMBERLAND CO CL A
Equities	5,736	92,636	TIMBERLAND CO CL A
Equities	7,912	412,057	TIME WARNER CABLE INC COM
Equities	23,714	1,235,025	TIME WARNER CABLE INC COM
Equities	37,554	1,955,812	TIME WARNER CABLE INC COM
Equities	38,500	2,005,080	TIME WARNER CABLE INC COM
Equities	13,138	684,227	TIME WARNER CABLE INC COM
Equities	79,966	2,311,817	TIME WARNER INC USD0.01
Equities	121,440	3,510,830	TIME WARNER INC USD0.01
Equities	87,800	2,538,298	TIME WARNER INC USD0.01
Equities	13,103	378,808	TIME WARNER INC USD0.01
Equities	32,861	950,012	TIME WARNER INC USD0.01
Equities	7,100	184,529	TIMKEN CO COM
Equities	8,700	226,113	TIMKEN CO COM
Equities	2,625	26,171	TITAN INTL INC ILL COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	3,125	31,156	TITAN INTL INC ILL COM
Equities	1,500	19,695	TITAN MACHY INC COM
Equities	7,800	137,202	TITANIUM METALS CORP COM NEW
Equities	12,216	214,879	TITANIUM METALS CORP COM NEW
Equities	31,400	315,307	TIVIT TERCEIRIZACA COM NPV
Equities	7,600	56,088	TIVO INC COM
Equities	13,100	96,678	TIVO INC COM
Equities	5,125	214,994	TJX COS INC COM NEW
Equities	10,531	441,775	TJX COS INC COM NEW
Equities	20,758	870,798	TJX COS INC COM NEW
Equities	28,400	1,191,380	TJX COS INC COM NEW
Equities	43,341	1,818,155	TJX COS INC COM NEW
Equities	5,440	228,208	TJX COS INC COM NEW
Equities	1,100	19,184	TNS INC COM
Equities	26,957	470,130	TNS INC COM
Equities	3,122	54,448	TNS INC COM
Equities	5,244	133,478	TNT NV EURO.48
Equities	8,300	211,263	TNT NV EURO.48
Equities	22,259	566,568	TNT NV EURO.48
Equities	4,745	120,776	TNT NV EURO.48
Equities	10,515	267,643	TNT NV EURO.48
Equities	108,400	2,759,151	TNT NV EURO.48
Equities	7,552	192,224	TNT NV EURO.48
Equities	2,100	31,059	TODD SHIPYARDS CORP COM
Equities	44,000	208,837	TOKAI CARBON CO NPV
Equities	24,800	659,166	TOKIO MARINE HOLDINGS INC NPV
Equities	150,100	3,989,549	TOKIO MARINE HOLDINGS INC NPV
Equities	73,300	1,997,133	TOKYO ELEC POWER NPV
Equities	28,400	773,787	TOKYO ELEC POWER NPV
Equities	11,100	302,431	TOKYO ELEC POWER NPV
Equities	4,500	122,607	TOKYO ELEC POWER NPV
Equities	5,400	296,271	TOKYO ELECTRON NPV
Equities	3,300	181,054	TOKYO ELECTRON NPV
Equities	2,400	131,676	TOKYO ELECTRON NPV
Equities	117,000	535,484	TOKYO GAS CO LTD NPV
Equities	23,000	105,266	TOKYO GAS CO LTD NPV
Equities	37,000	169,341	TOKYO GAS CO LTD NPV
Equities	15,000	68,652	TOKYO GAS CO LTD NPV
Equities	9,900	161,964	TOLL BROS INC COM
Equities	8,190	133,988	TOLL BROS INC COM
Equities	14,596	238,791	TOLL BROS INC COM
Equities	25,142	116,374	TOLL HLDGS LTD NPV
Equities	2,700	17,010	TOLLGRADE COMMUNICATIONS INC COM
Equities	59,600	202,232	TOMKINS ORD USD0.09
Equities	1,700	5,406	TOMOTHERAPY INC COM
Equities	1,870	70,593	TOMPKINS FINL CORP COM USD0.10
Equities	1,377	51,982	TOMPKINS FINL CORP COM USD0.10
Equities	1,420	33,583	TOOTSIE ROLL INDS INC COM
Equities	2,786	65,889	TOOTSIE ROLL INDS INC COM
Equities	280	1,910	TOR MINERALS INTL INC COM NEW COM NEW
Equities	48,000	232,162	TORAY INDS INC NPV
Equities	11,044	546,788	TORCHMARK CORP COM
Equities	7,390	365,879	TORCHMARK CORP COM
Equities	12,832	635,312	TORCHMARK CORP COM
Equities	9,234	457,175	TORCHMARK CORP COM
Equities	5,100	28,050	TOREADOR RES CORP COM
Equities	2,500	122,800	TORO CO COM
Equities	9,330	458,290	TORO CO COM
Equities	3,588	176,243	TORO CO COM
Equities	47,300	3,070,394	TORONTO-DOMINION COM NPV
Equities	24,500	1,590,373	TORONTO-DOMINION COM NPV
Equities	111,000	558,199	TOSHIBA CORP NPV
Equities	29	3	TOT ENERGY INC COM
Equities	288,593	120,189	TOTAL PRODUCE ORD EURO.01
Equities	9,352	127,187	TOTAL SYS SVCS INC COM
Equities	-	-	TOTAL SYS SVCS INC COM
Equities	20,664	281,030	TOTAL SYS SVCS INC COM
Equities	72,000	445,881	TOTETSU KOGYO CO NPV
Equities	2,887	62,157	TOWER GROUP INC COM
Equities	51,092	1,100,011	TOWER GROUP INC COM
Equities	4,848	104,377	TOWER GROUP INC COM
Equities	5,790	224,942	TOWERS WATSON & CO CL A COM STK
Equities	4,900	190,365	TOWERS WATSON & CO CL A COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,400	3,220	TOWN SPORTS INTL HLDGS INC COM STK
Equities	10,000	147,926	TOYO SEIKAN KAISHA NPV
Equities	106,000	227,596	TOYO TIRE & RUBBER NPV
Equities	240	0	TPC LIQ INC COM
Equities	9,633,498	10,566,044	TPG PARTNERS IV, LP 6-007897
Equities	9,810,732	8,878,381	TPG PARTNERS IV, LP 6-007898
Equities	45,100	530,191	TRACTEBEL ENERGIA COM NPV
Equities	510	31,095	TRACTOR SUPPLY CO COM
Equities	2,100	128,037	TRACTOR SUPPLY CO COM
Equities	3,770	229,857	TRACTOR SUPPLY CO COM
Equities	2,400	146,328	TRACTOR SUPPLY CO COM
Equities	13,900	847,483	TRACTOR SUPPLY CO COM
Equities	2,700	18,225	TRADESTATION GROUP INC COM
Equities	4,700	31,725	TRADESTATION GROUP INC COM
Equities	1,400	4,354	TRAILER BRDG INC COM
Equities	200	118	TRANS LUX CORP COM
Equities	7,061	12,004	TRANS WORLD ENTMT CORP COM
Equities	1,200	8,760	TRANSACT TECHNOLOGIES INC COM
Equities	2,200	105,512	TRANSATLANTIC HLDGS INC COM
Equities	5,415	259,703	TRANSATLANTIC HLDGS INC COM
Equities	33,400	1,601,864	TRANSATLANTIC HLDGS INC COM
Equities	800	6,056	TRANSCAT INC COM
Equities	760	10,260	TRANSCEND SVCS INC COM NEW COM NEW
Equities	3,000	27,690	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	1,600	14,768	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	2,400	122,472	TRANSDIGM GROUP INC COM
Equities	4,000	204,120	TRANSDIGM GROUP INC COM
Equities	6,500	56,703	TRANSFORCE INC COMSTK
Equities	4,400	2,156	TRANSGENOMIC INC COM STK ISIN #US89365K2069
Equities	115,000	103,500	TRANSOCEAN INC SR NT CONV SER B 1.5% DUE12-15-2037/12-21-2011 REG
Equities	4,100	189,953	TRANSOCEAN LTD
Equities	3,400	157,522	TRANSOCEAN LTD
Equities	2,813	6,062	TRANSWITCH CORP COM NEW COM NEW
Equities	37,770	1,860,173	TRAVELERS COS INC COM STK
Equities	54,450	2,681,663	TRAVELERS COS INC COM STK
Equities	5,300	261,025	TRAVELERS COS INC COM STK
Equities	49,200	2,423,100	TRAVELERS COS INC COM STK
Equities	5,000	246,250	TRAVELERS COS INC COM STK
Equities	9,628	474,179	TRAVELERS COS INC COM STK
Equities	1,800	22,284	TRAVELZOO INC COM STK
Equities	1,000	12,380	TRAVELZOO INC COM STK
Equities	2,100	6,489	TRC COS INC COM
Equities	2,300	37,536	TREDEGAR CORP INC
Equities	2,812	45,892	TREDEGAR CORP INC
Equities	393	2,484	TREE COM INC COM
Equities	746	4,715	TREE COM INC COM
Equities	1,410	64,381	TREEHOUSE FOODS INC COM
Equities	1,500	68,490	TREEHOUSE FOODS INC COM
Equities	3,578	163,371	TREEHOUSE FOODS INC COM
Equities	1,565	31,441	TREX CO INC COM
Equities	2,800	56,252	TREX CO INC COM
Equities	800	184	TRIAD GTY INC COM
Equities	1,781	410	TRIAD GTY INC COM
Equities	3,000	50,790	TRICO BANCSHARES COM STK
Equities	1,800	900	TRICO MARINE SVCS INC COM NEW
Equities	5,000	-	TRICORD SYS INC COM
Equities	2,800	3,976	TRIDENT MICROSYSTEMS INC COM
Equities	8,400	11,928	TRIDENT MICROSYSTEMS INC COM
Equities	7,700	215,600	TRIMBLE NAV LTD COM
Equities	13,714	383,992	TRIMBLE NAV LTD COM
Equities	6,500	182,000	TRIMBLE NAV LTD COM
Equities	2,400	600	TRIMEDYNE INC COM
Equities	4,300	9,288	TRIMERIS INC COM
Equities	7,000	124,040	TRINITY IND INC COM
Equities	9,350	165,682	TRINITY IND INC COM
Equities	900	5,499	TRIQUINT SEMICONDUCTOR INC COM
Equities	11,938	72,941	TRIQUINT SEMICONDUCTOR INC COM
Equities	900	59,967	TRIUMPH GROUP INC NEW COM
Equities	1,314	87,552	TRIUMPH GROUP INC NEW COM
Equities	1,300	28,691	TRUE RELIGION APPAREL INC COM STK
Equities	2,889	63,760	TRUE RELIGION APPAREL INC COM STK
Equities	2,600	29,094	TRUEBLUE INC COM STK
Equities	7,880	88,177	TRUEBLUE INC COM STK

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	9,100	101,829	TRUEBLUE INC COM STK
Equities	4,900	27,440	TRUSTCO BK CORP N Y COM
Equities	10,345	57,932	TRUSTCO BK CORP N Y COM
Equities	2,600	54,132	TRUSTMARK CORP COM
Equities	7,274	151,445	TRUSTMARK CORP COM
Equities	8,900	245,373	TRW AUTOMOTIVE HLDGS CORP COM
Equities	9,949	274,294	TRW AUTOMOTIVE HLDGS CORP COM
Equities	484,841	1	TSG CAPITAL FUND II, L.P.
Equities	1	1	TSG CAPITAL FUND II, LP
Equities	1,204,391	47,001	TSG CAPITAL FUND III, L.P.
Equities	4,058,627	55,789	TSG CAPITAL FUND III, LP
Equities	900	1,854	TSR INC COM
Equities	4,800	45,600	TTM TECHNOLOGIES INC COM
Equities	2,400	9,576	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	4,900	19,551	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	38,800	183,376	TULLETT PREBON GRP ORD GBPO.25
Equities	20,613	97,421	TULLETT PREBON GRP ORD GBPO.25
Equities	32,763	154,844	TULLETT PREBON GRP ORD GBPO.25
Equities	103,100	1,547,107	TULLOW OIL ORD GBPO.10
Equities	3,700	147,445	TUPPERWARE BRANDS CORPORATION
Equities	6,615	263,608	TUPPERWARE BRANDS CORPORATION
Equities	1,000	16,480	TUTOR PERINI CORP COM
Equities	33,772	556,563	TUTOR PERINI CORP COM
Equities	2,300	37,904	TUTOR PERINI CORP COM
Equities	9,400	156,792	TW TELECOM INC CL A STK
Equities	18,240	304,243	TW TELECOM INC CL A STK
Equities	28,000	467,040	TW TELECOM INC CL A STK
Equities	1,200	13,632	TWIN DISC INC COM
Equities	1,600	18,176	TWIN DISC INC COM
Equities	3,400	55,760	TX CAP BANCSHARES INC COM
Equities	12,491	317,022	TYCO ELECTRONICS LTD F
Equities	8,100	285,363	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80
Equities	7,534	265,423	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80
Equities	4,100	63,632	TYLER TECHNOLOGIES INC COM STK
Equities	5,400	83,808	TYLER TECHNOLOGIES INC COM STK
Equities	18,300	299,937	TYSON FOODS INC CL A COM (DELAWARE)
Equities	32,262	528,774	TYSON FOODS INC CL A COM (DELAWARE)
Equities	1,500	15,105	U M H PPTYS INC COM STK
Equities	6,500	55,965	U S AWYS GROUP INC COM
Equities	17,608	151,605	U S AWYS GROUP INC COM
Equities	1,100	5,225	U S ENERGY CORP WYO COM
Equities	1,500	8,325	U S GLOBAL INVS INC CL A CL A STK
Equities	1,950	32,916	U S PHYSICAL THERAPY COM
Equities	4,200	0	U S WIRELESS CORP COM
Equities	1,000	41,150	U.S. CELLULAR CORP COM
Equities	99	4,074	U.S. CELLULAR CORP COM
Equities	10,100	207,656	UAL CORP COM NEW STK
Equities	17,166	352,933	UAL CORP COM NEW STK
Equities	20,450	420,452	UAL CORP COM NEW STK
Equities	325	1	UAL CORP COM PAR \$0.01 STK
Equities	77,000	184,473	UBE INDUSTRIES NPV
Equities	29,000	69,477	UBE INDUSTRIES NPV
Equities	44,000	105,413	UBE INDUSTRIES NPV
Equities	224,939	3,016,292	UBS AG CHF0.10
Equities	67,210	901,244	UBS AG CHF0.10
Equities	50,400	675,833	UBS AG CHF0.10
Equities	13,468	178,047	UBS AG SHS COM
Equities	22,245	703,949	UCB NPV
Equities	5,800	60	UCBH HLDGS INC COM
Equities	141,224	2,701,615	UDR INC COM STK
Equities	10,158	194,323	UDR INC COM STK
Equities	18,290	349,888	UDR INC COM STK
Equities	33,788	646,364	UDR INC COM STK
Equities	700	6,433	UFP TECHNOLOGIES INC COM
Equities	19,641	499,667	UGI CORP NEW COM
Equities	6,600	167,904	UGI CORP NEW COM
Equities	10,013	254,731	UGI CORP NEW COM
Equities	1,100	27,533	UIL HLDGS CORP COM
Equities	3,158	79,045	UIL HLDGS CORP COM
Equities	1,315	31,113	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	2,300	54,418	ULTA SALON COSMETICS & FRAGRANCE INC COMSTK
Equities	8,840	81,770	ULTICOM INC COM NEW COM NEW
Equities	2,280	74,921	ULTIMATE SOFTWARE GROUP INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,100	69,006	ULTIMATE SOFTWARE GROUP INC COM
Equities	3,300	108,438	ULTIMATE SOFTWARE GROUP INC COM
Equities	2,100	17,892	ULTRA CLEAN HLDGS INC COM
Equities	2,700	62,087	ULTRA ELECTRONIC HOLDINGS ORD GBP0.05
Equities	11,000	486,750	ULTRA PETE CORP COM NPV
Equities	18,846	833,936	ULTRA PETE CORP COM NPV
Equities	2,900	12,470	ULTRALIFE CORPORATION
Equities	2,300	37,421	ULTRATECH INC EFF 06-10-03
Equities	28,442	462,751	ULTRATECH INC EFF 06-10-03
Equities	2,100	34,167	ULTRATECH INC EFF 06-10-03
Equities	2,600	92,456	UMB FINL CORP COM STK
Equities	3,566	126,807	UMB FINL CORP COM STK
Equities	21,000	613,620	UMICORE COMMON STOCK NPV
Equities	2,900	33,292	UMPQUA HLDGS CORP COM
Equities	5,797	66,550	UMPQUA HLDGS CORP COM
Equities	17,400	199,752	UMPQUA HLDGS CORP COM
Equities	1,685	55,824	UNDER ARMOR INC CL A
Equities	2,290	75,868	UNDER ARMOR INC CL A
Equities	5,600	185,528	UNDER ARMOR INC CL A
Equities	5,751	949,233	UNIBAIL-RODAMCO SE EUR5
Equities	3,140	518,274	UNIBAIL-RODAMCO SE EUR5
Equities	9,254	1,527,421	UNIBAIL-RODAMCO SE EUR5
Equities	1,800	17,244	UNICA CORP COM STK
Equities	1,600	181,354	UNICHARM CORP NPV
Equities	900	8,460	UNICO AMERN CORP COM
Equities	291,979	657,709	UNICREDIT SPA EURO.50
Equities	74,517	167,856	UNICREDIT SPA EURO.50
Equities	10,560	40,339	UNIFI INC COM
Equities	1,700	74,834	UNIFIRST CORP MASS COM
Equities	1,800	79,236	UNIFIRST CORP MASS COM
Equities	1,900	83,638	UNIFIRST CORP MASS COM
Equities	62	214	UNIFY CORP COM NEW STK
Equities	8,900	7,031	UNIGENE LABS INC COM STK
Equities	44,000	82,515	UNILEVER INDONESIA IDR10
Equities	2,200	12,122	UNION DRILLING INC COM
Equities	2,300	28,198	UNION FIRST MKT BANKSHARES CORP COM STK
Equities	6,632	460,990	UNION PAC CORP COM
Equities	36,744	2,554,075	UNION PAC CORP COM
Equities	54,160	3,764,662	UNION PAC CORP COM
Equities	29,200	2,029,692	UNION PAC CORP COM
Equities	5,940	412,889	UNION PAC CORP COM
Equities	11,866	824,806	UNION PAC CORP COM
Equities	39,900	347,002	UNIONE DI BANCHE I EUR2.50
Equities	43,000	677,873	UNIPRES CORP NPV
Equities	1,700	51,306	UNISOURCE ENERGY CORP COM
Equities	4,050	122,229	UNISOURCE ENERGY CORP COM
Equities	3,400	62,866	UNISYS CORP COM NEW COM NEW
Equities	5,229	96,684	UNISYS CORP COM NEW COM NEW
Equities	11,190	454,202	UNIT CORP COM
Equities	5,400	219,186	UNIT CORP COM
Equities	122,000	317,592	UNITE GROUP ORD GBP0.25
Equities	709	5,892	UNITED BANCORP INC OHIO COM
Equities	3,100	74,214	UNITED BANKSHARES INC W VA COM
Equities	5,441	130,258	UNITED BANKSHARES INC W VA COM
Equities	1,000	24,410	UNITED CAP CORP COM
Equities	1,860	45,403	UNITED CAP CORP COM
Equities	2,803	11,072	UNITED CMNTY BK BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK
Equities	6,855	27,077	UNITED CMNTY BK BLAIRSVILLE GA CDT-CAP STK CDT-CAP STK
Equities	4,729	7,897	UNITED CMNTY FINL CORP OHIO COM
Equities	6,991	11,675	UNITED CMNTY FINL CORP OHIO COM
Equities	1,100	21,802	UNITED FIRE & CAS CO COM
Equities	2,574	51,017	UNITED FIRE & CAS CO COM
Equities	900	10,746	UNITED GUARDIAN INC COM
Equities	27,900	308,700	UNITED INTERNET AG NPV(REGD)
Equities	1,900	56,772	UNITED NAT FOODS INC COM
Equities	4,542	135,715	UNITED NAT FOODS INC COM
Equities	9,100	271,908	UNITED NAT FOODS INC COM
Equities	4,876	28,086	UNITED ONLINE INC COM
Equities	9,239	53,217	UNITED ONLINE INC COM
Equities	4,800	27,648	UNITED ONLINE INC COM
Equities	3,485	198,262	UNITED PARCEL SVC INC CL B
Equities	48,730	2,772,250	UNITED PARCEL SVC INC CL B
Equities	76,091	4,328,817	UNITED PARCEL SVC INC CL B

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,300	130,847	UNITED PARCEL SVC INC CL B
Equities	5,990	340,771	UNITED PARCEL SVC INC CL B
Equities	17,600	1,001,264	UNITED PARCEL SVC INC CL B
Equities	11,960	680,404	UNITED PARCEL SVC INC CL B
Equities	1,000	38,520	UNITED STS LIME & MINERALS INC COM
Equities	7,052	271,855	UNITED STS STL CORP NEW COM
Equities	11,690	450,650	UNITED STS STL CORP NEW COM
Equities	16,140	622,197	UNITED STS STL CORP NEW COM
Equities	8,100	312,255	UNITED STS STL CORP NEW COM
Equities	3,220	124,131	UNITED STS STL CORP NEW COM
Equities	7,400	285,270	UNITED STS STL CORP NEW COM
Equities	3,290	213,554	UNITED TECHNOLOGIES CORP COM
Equities	6,067	393,809	UNITED TECHNOLOGIES CORP COM
Equities	10,630	689,993	UNITED TECHNOLOGIES CORP COM
Equities	63,070	4,093,874	UNITED TECHNOLOGIES CORP COM
Equities	94,377	6,126,011	UNITED TECHNOLOGIES CORP COM
Equities	2,900	188,239	UNITED TECHNOLOGIES CORP COM
Equities	5,860	380,373	UNITED TECHNOLOGIES CORP COM
Equities	22,215	1,441,976	UNITED TECHNOLOGIES CORP COM
Equities	20,000	1,298,200	UNITED TECHNOLOGIES CORP COM
Equities	113,800	7,386,758	UNITED TECHNOLOGIES CORP COM
Equities	40	240,027	UNITED URBAN INVES REIT
Equities	12	72,008	UNITED URBAN INVES REIT
Equities	2,300	1,840	UNITED WESTN BANCORP INC COM STK
Equities	500	400	UNITED WESTN BANCORP INC COM STK
Equities	9,900	281,160	UNITEDHEALTH GROUP INC COM
Equities	81,900	2,325,960	UNITEDHEALTH GROUP INC COM
Equities	123,185	3,498,454	UNITEDHEALTH GROUP INC COM
Equities	14,990	425,716	UNITEDHEALTH GROUP INC COM
Equities	28,176	800,198	UNITEDHEALTH GROUP INC COM
Equities	111,100	3,155,240	UNITEDHEALTH GROUP INC COM
Equities	900	18,819	UNITIL CORP COM
Equities	2,600	66,560	UNITRIN INC COM
Equities	6,140	157,184	UNITRIN INC COM
Equities	667	3,568	UNITY BANCORP NJ
Equities	900	27,279	UNIVERSAL FST PRODS INC COM
Equities	2,000	60,620	UNIVERSAL FST PRODS INC COM
Equities	900	28,917	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	1,900	61,047	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	1,300	18,109	UNIVERSAL TRUCKLOAD SVCS INC COM STK
Equities	2,200	38,104	UNIVEST CORP PA COM
Equities	21,800	473,060	UNUM GROUP
Equities	37,339	810,256	UNUM GROUP
Equities	69,400	1,505,980	UNUM GROUP
Equities	2,300	33,120	UNVL AMERN FINL CORP COM
Equities	5,500	79,200	UNVL AMERN FINL CORP COM
Equities	4,100	-	UNVL BROADBAND NETWORKS INC COM
Equities	1,690	67,059	UNVL CORP VA COM
Equities	1,822	72,297	UNVL CORP VA COM
Equities	4,600	182,528	UNVL CORP VA COM
Equities	2,000	35,960	UNVL DISPLAY CORP COM
Equities	4,900	88,102	UNVL DISPLAY CORP COM
Equities	2,700	44,901	UNVL ELECTRS INC COM
Equities	7,080	270,102	UNVL HEALTH SERVICES INC CL B COM
Equities	12,300	469,245	UNVL HEALTH SERVICES INC CL B COM
Equities	9,619	366,965	UNVL HEALTH SERVICES INC CL B COM
Equities	25,200	961,380	UNVL HEALTH SERVICES INC CL B COM
Equities	900	14,391	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	2,100	49,644	UNVL TECH INST INC COM
Equities	1,800	42,552	UNVL TECH INST INC COM
Equities	268,033	286,061	UOB-KAY HIAN HOLDI NPV
Equities	50,714	678,346	UPM-KYMMENE CORP NPV
Equities	3,300	11,187	UQM TECHNOLOGIES INC COM
Equities	2,600	1,032	URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	7,500	2,978	URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	9,570	329,112	URBAN OUTFITTERS INC COM
Equities	15,580	535,796	URBAN OUTFITTERS INC COM
Equities	2,600	2,808	UROLOGIX INC COM
Equities	6,010	236,494	URS CORP NEW COM
Equities	7,705	303,192	URS CORP NEW COM
Equities	11,500	452,525	URS CORP NEW COM
Equities	3,800	61,294	URSTADT BIDDLE PPTYS INC CL A
Equities	1,700	23,732	URSTADT BIDDLE PPTYS INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	14,200	14	US AIRWAYS GROUP INC COM
Equities	139	139	US AIRWAYS GROUP INC PFD SER A NEW
Equities	152,390	3,405,917	US BANCORP
Equities	209,959	4,692,584	US BANCORP
Equities	16,080	359,388	US BANCORP
Equities	45,300	1,012,455	US BANCORP
Equities	1,600	23,312	US ECOLOGY INC COM
Equities	200	2,914	US ECOLOGY INC COM
Equities	622,012	26,823	US VENTURE PARTNERS IV, LP
Equities	1,220,568	7,181	US VENTURE PARTNERS V, LP
Equities	4,397,461	145,784	US VENTURE PARTNERS VI, LP
Equities	5,244,698	942,398	US VENTURE PARTNERS VII, LP
Equities	4,348,201	2,487,761	US VENTURE PARTNERS VIII, LP
Equities	2,500	32,300	USA MOBILITY INC COM STK
Equities	1,900	30,628	USA TRUCK INC COM
Equities	800	29,224	USANA HEALTH SCIENCES INC CDT-SHS
Equities	900	32,877	USANA HEALTH SCIENCES INC CDT-SHS
Equities	5,200	24,752	USEC INC COM
Equities	12,760	60,738	USEC INC COM
Equities	5,600	67,648	USG CORP COM NEW
Equities	9,211	111,269	USG CORP COM NEW
Equities	127,100	948,166	U-STORE-IT TR COM
Equities	2,900	21,634	U-STORE-IT TR COM
Equities	810	20,201	UTAH MED PRODS INC COM
Equities	1,300	9,568	UTD AMER INDY LTD COM
Equities	19,900	147,969	UTD BUSINESS MEDIA ORD GBPO.10
Equities	25,694	191,051	UTD BUSINESS MEDIA ORD GBPO.10
Equities	3,538	48,294	UTD FINL BANCORP INC MD COM STK
Equities	44,004	618,407	UTD O/S BANK NPV
Equities	178,065	2,502,425	UTD O/S BANK NPV
Equities	4,300	40,076	UTD RENTALS INC COM
Equities	6,150	57,318	UTD RENTALS INC COM
Equities	2,785	10,137	UTD SEC BANCSHARES CAL COM COM STK
Equities	1,700	92,599	UTD STATIONERS INC COM
Equities	2,673	145,598	UTD STATIONERS INC COM
Equities	3,180	155,216	UTD THERAPEUTICS CORP DEL COM STK
Equities	15,400	751,674	UTD THERAPEUTICS CORP DEL COM STK
Equities	5,732	279,779	UTD THERAPEUTICS CORP DEL COM STK
Equities	23,000	47,573	UTD TRACTORS IDR250
Equities	6,200	76,756	UTI WORLDWIDE INC ORD NPV
Equities	12,267	151,865	UTI WORLDWIDE INC ORD NPV
Equities	17,234	31,711	UTSTARCOM INC COM
Equities	9,280	660,550	V F CORP COM
Equities	8,838	629,089	V F CORP COM
Equities	2,860	17,875	VA COMM BANCORP INC COM STK
Equities	1,500	52,365	VAIL RESORTS INC COM
Equities	3,470	121,138	VAIL RESORTS INC COM
Equities	8,650	117,813	VAL NATL BANCORP COM
Equities	20,920	284,930	VAL NATL BANCORP COM
Equities	2,500	79,300	VALASSIS COMMUNICATIONS INC COM
Equities	5,167	163,897	VALASSIS COMMUNICATIONS INC COM
Equities	17,300	1,215,325	VALE CAP II GTD NT SER VALE 2012 CONV INTO COM ADS
Equities	5,500	287,595	VALEANT PHARMACEUTICALS INTL COM STK
Equities	5,925	309,818	VALEANT PHARMACEUTICALS INTL COM STK
Equities	16,300	11,736	VALENCE TECHNOLOGY INC COM
Equities	14,100	10,152	VALENCE TECHNOLOGY INC COM
Equities	1,940	53,479	VALEO EUR3
Equities	3,090	85,180	VALEO EUR3
Equities	39,600	712,008	VALERO ENERGY CORP COM STK NEW
Equities	59,495	1,069,720	VALERO ENERGY CORP COM STK NEW
Equities	118,700	2,134,226	VALERO ENERGY CORP COM STK NEW
Equities	15,730	282,825	VALERO ENERGY CORP COM STK NEW
Equities	13,049	234,621	VALERO ENERGY CORP COM STK NEW
Equities	1,900	23,446	VALHI INC NEW COM
Equities	2,170	26,778	VALHI INC NEW COM
Equities	18,737	457,558	VALIDUS HOLDING LTD COM STK USD0.175
Equities	3,890	94,994	VALIDUS HOLDING LTD COM STK USD0.175
Equities	8,535	208,425	VALIDUS HOLDING LTD COM STK USD0.175
Equities	25	80	VALLEY NATL BANCORP WT EXP WTS
Equities	1,790	130,061	VALMONT INDS INC COM
Equities	2,092	152,005	VALMONT INDS INC COM
Equities	6,000	180,720	VALSPAR CORP COM
Equities	10,700	322,284	VALSPAR CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	25,900	780,108	VALSPAR CORP COM
Equities	700	12,698	VALUE LINE INC COM
Equities	207	3,755	VALUE LINE INC COM
Equities	5,700	60,933	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	10,742	114,832	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	7,000	12,390	VALUEVISION MEDIA
Equities	1,000	6,610	VANDA PHARMACEUTICALS INC COM
Equities	6,600	43,626	VANDA PHARMACEUTICALS INC COM
Equities	1	143,295	VARDE SELECT FUND, LP
Equities	2,025	105,867	VARIAN MEDICAL SYSTEMS INC
Equities	9,180	479,930	VARIAN MEDICAL SYSTEMS INC
Equities	13,889	726,117	VARIAN MEDICAL SYSTEMS INC
Equities	5,000	143,300	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM
Equities	6,370	182,564	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM
Equities	7,849	224,952	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM
Equities	1,900	11,723	VASCO DATA SEC INTL INC COM
Equities	3,700	22,829	VASCO DATA SEC INTL INC COM
Equities	278	0	VAST SOLUTIONS INC CL B1
Equities	278	0	VAST SOLUTIONS INC CL B2
Equities	278	0	VAST SOLUTIONS INC CL B3
Equities	5,100	126,276	VCA ANTECH INC COM STK
Equities	9,416	233,140	VCA ANTECH INC COM STK
Equities	3,124	52,546	VECTOR GROUP LTD COM STK
Equities	4,865	81,829	VECTOR GROUP LTD COM STK
Equities	4,800	113,568	VECTREN CORP COM
Equities	8,744	206,883	VECTREN CORP COM
Equities	19,232	611,426	VEDANTA RESOURCES ORD USD0.10
Equities	5,800	184,394	VEDANTA RESOURCES ORD USD0.10
Equities	1,395	47,821	VEECO INSTRS INC DEL COM
Equities	2,800	95,984	VEECO INSTRS INC DEL COM
Equities	3,488	119,569	VEECO INSTRS INC DEL COM
Equities	9,800	-	VENCOR INC NEW COM
Equities	1,800	29,646	VENOCO INC COM STK
Equities	83,900	3,939,105	VENTAS INC REIT
Equities	15,190	713,171	VENTAS INC REIT
Equities	18,652	875,711	VENTAS INC REIT
Equities	21,500	1,009,425	VENTAS INC REIT
Equities	375,208	24,092	VENTURE PARTNERSHIP ACQUISITION FUND II,LIMITED PARTNERSHIP
Equities	33,442	1	VENTURE STRATEGY PARTNERS III, LP
Equities	1,100	638	VERAMARK TECHNOLOGIES INC COM
Equities	3,501	12	VERASUN ENERGY CORP COM
Equities	3,200	98,600	VERBUND AG CLASS'A'NPV
Equities	710	21,877	VERBUND AG CLASS'A'NPV
Equities	1,130	34,818	VERBUND AG CLASS'A'NPV
Equities	716	1,683	VERENIUM CORP COM NEW COM NEW
Equities	4,900	92,757	VERIFONE SYSTEMS INC COM
Equities	9,422	178,358	VERIFONE SYSTEMS INC COM
Equities	15,000	398,250	VERISIGN INC COM
Equities	20,011	531,292	VERISIGN INC COM
Equities	8,300	220,365	VERISIGN INC COM
Equities	17,200	456,660	VERISIGN INC COM
Equities	100,000	89,375	VERISIGN INC JR SUB CONV DEB 3.25% DUE 08-15-2037 REG
Equities	8,275	247,423	VERISK ANALYTICS INC CL A CL A
Equities	4,000	119,600	VERISK ANALYTICS INC CL A CL A
Equities	9,631	287,967	VERISK ANALYTICS INC CL A CL A
Equities	211,970	5,939,399	VERIZON COMMUNICATIONS COM
Equities	308,954	8,656,891	VERIZON COMMUNICATIONS COM
Equities	18,810	527,056	VERIZON COMMUNICATIONS COM
Equities	130	1,448	VERSANT CORP COM NEW COM NEW
Equities	1,852,645	2,038,249	VERSANT VENTURE CAPITAL I, LP
Equities	2,958,750	2,924,319	VERSANT VENTURE CAPITAL II, LP
Equities	12,900	424,410	VERTEX PHARMACEUTICALS INC COM
Equities	23,385	769,367	VERTEX PHARMACEUTICALS INC COM
Equities	3,600	118,440	VERTEX PHARMACEUTICALS INC COM
Equities	4,200	2,079	VERTRO INC COM
Equities	1,346,297	729,569	VESTAR CAPITAL PARTNERS III, LP
Equities	3,841,868	4,275,559	VESTAR CAPITAL PARTNERS IV, LP
Equities	9,520,703	11,421,141	VESTAR CAPITAL PARTNERS V LP
Equities	11,925	500,621	VESTAS WIND SYSTEM DKK1
Equities	11,169	350,372	VIACOM INC NEW CL B
Equities	6,300	197,631	VIACOM INC NEW CL B
Equities	36,900	1,157,553	VIACOM INC NEW CL B
Equities	57,333	1,798,536	VIACOM INC NEW CL B

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	1,900	33,535	VIAD CORP COM NEW
Equities	2,192	38,689	VIAD CORP COM NEW
Equities	1,900	61,864	VIASAT INC COM
Equities	3,800	123,728	VIASAT INC COM
Equities	335	4,948	VIASYSTEMS GROUP INC COM PAR\$.01 COM PAR\$.01
Equities	4,100	12,710	VICAL INC COM COM
Equities	600	2,472	VICON INDS INC COM
Equities	3,300	41,217	VICOR CORP COM
Equities	2,502	31,250	VICOR CORP COM
Equities	1,200	4,992	VIDEO DISPLAY CORP COM
Equities	4,100	-	VIDEO UPDATE INC CL A
Equities	865	36,321	VIENNA INSURANCE GROUP NPV (BR)
Equities	1,380	57,946	VIENNA INSURANCE GROUP NPV (BR)
Equities	1,500	435	VIEWCAST COM INC COM
Equities	2,200	57,750	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	800	21,000	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	34,514	1,451,765	VINCI EUR2.50
Equities	2,051	86,271	VINCI EUR2.50
Equities	3,129	131,615	VINCI EUR2.50
Equities	4,000	47,560	VIRAGE LOGIC CORP COM
Equities	2,581	7,743	VIRCO MFG CO COM
Equities	15,300	255,357	VIRGIN MEDIA INC COM STK
Equities	33,804	564,189	VIRGIN MEDIA INC COM STK
Equities	4,400	49,324	VIROPHARMA INC COM STK
Equities	8,699	97,516	VIROPHARMA INC COM STK
Equities	325	6,084	VIRTUS INVT PARTNERS INC COM
Equities	620	11,606	VIRTUS INVT PARTNERS INC COM
Equities	1,925	136,194	VISA INC COM CL A STK
Equities	4,456	315,262	VISA INC COM CL A STK
Equities	32,480	2,297,960	VISA INC COM CL A STK
Equities	54,134	3,829,981	VISA INC COM CL A STK
Equities	4,700	332,525	VISA INC COM CL A STK
Equities	9,300	657,975	VISA INC COM CL A STK
Equities	9,500	672,125	VISA INC COM CL A STK
Equities	9,600	74,304	VISHAY INTERTECHNOLOGY INC COM STK
Equities	19,642	152,029	VISHAY INTERTECHNOLOGY INC COM STK
Equities	4,700	4,653	VISION-SCIENCES INC DEL COM STK
Equities	381	2,934	VIST FINL CORP COM STK
Equities	2,900	4,930	VISTA GOLD CORP REORGANIZATION SHS COM STK
Equities	1,900	24,225	VITAL IMAGES INC COM
Equities	2,000	25,500	VITAL IMAGES INC COM
Equities	2,340	60,021	VITAMIN SHOPPE INC COM
Equities	8,000	76,800	VIVUS INC COM
Equities	6,700	64,320	VIVUS INC COM
Equities	18	-	VL DISSOLUTION CORP COM STK
Equities	9,428	-	VLASIC FOODS INTL INC COM
Equities	3,325	208,112	VMWARE INC CL A COM CL A COM
Equities	4,500	281,655	VMWARE INC CL A COM CL A COM
Equities	7,819	489,391	VMWARE INC CL A COM CL A COM
Equities	1,500	22,920	VOCUS INC COM
Equities	1,900	29,032	VOCUS INC COM
Equities	857,087	1,784,304	VODAFONE GROUP ORD USD0.11428571
Equities	1,906,778	3,969,575	VODAFONE GROUP ORD USD0.11428571
Equities	737,400	1,535,136	VODAFONE GROUP ORD USD0.11428571
Equities	335,224	697,877	VODAFONE GROUP ORD USD0.11428571
Equities	79,261	165,007	VODAFONE GROUP ORD USD0.11428571
Equities	79,913	166,365	VODAFONE GROUP ORD USD0.11428571
Equities	6,429,400	13,384,874	VODAFONE GROUP ORD USD0.11428571
Equities	1,635,200	3,404,197	VODAFONE GROUP ORD USD0.11428571
Equities	123,864	257,863	VODAFONE GROUP ORD USD0.11428571
Equities	64,150	133,549	VODAFONE GROUP ORD USD0.11428571
Equities	11,700	324,031	VOESTALPINE AG NPV
Equities	4,455	97,208	VOLCANO CORP COM STK
Equities	600	13,092	VOLCANO CORP COM STK
Equities	900	16,713	VOLCOM INC COM
Equities	1,300	10,920	VOLT INFORMATION SCIENCES INC COM
Equities	1,891	15,884	VOLT INFORMATION SCIENCES INC COM
Equities	2,805	64,683	VOLTERRA SEMICONDUCTOR CORP COM
Equities	400	9,224	VOLTERRA SEMICONDUCTOR CORP COM
Equities	3,492	80,526	VOLTERRA SEMICONDUCTOR CORP COM
Equities	104,508	7,623,859	VORNADO RLTY TR COM
Equities	35,546	2,593,081	VORNADO RLTY TR COM
Equities	19,495	1,422,160	VORNADO RLTY TR COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	4,544	331,485	VORNADO RLTY TR COM
Equities	21,110	1,539,975	VORNADO RLTY TR COM
Equities	27,701	2,020,788	VORNADO RLTY TR COM
Equities	12	11	VOXWARE INC COM NEW
Equities	800	25,456	VSE CORP COM
Equities	10,976	481,078	VULCAN MATERIALS CO COM
Equities	13,150	576,365	VULCAN MATERIALS CO COM
Equities	7,500	328,725	VULCAN MATERIALS CO COM
Equities	1,300	12,298	W & T OFFSHORE INC COM
Equities	8,700	82,302	W & T OFFSHORE INC COM
Equities	1,900	4,845	W COAST BANCORP ORE NEW COM
Equities	4,783	12,197	W COAST BANCORP ORE NEW COM
Equities	3,900	42,432	W MARINE INC
Equities	84,950	2,343,771	WA REAL ESTATE INVNT TR SH BEN INT
Equities	3,000	82,770	WA REAL ESTATE INVNT TR SH BEN INT
Equities	7,217	199,117	WA REAL ESTATE INVNT TR SH BEN INT
Equities	23,650	652,504	WA REAL ESTATE INVNT TR SH BEN INT
Equities	4,809	34,192	WABASH NATL CORP COM
Equities	4,056	127,683	WABCO HLDGS INC COM STK
Equities	19,150	602,842	WABCO HLDGS INC COM STK
Equities	7,774	244,726	WABCO HLDGS INC COM STK
Equities	4,000	159,560	WABTEC CORP COM
Equities	5,579	222,546	WABTEC CORP COM
Equities	5,500	120,340	WADDELL & REED FINL INC CL A COM
Equities	10,196	223,088	WADDELL & REED FINL INC CL A COM
Equities	74,100	1,978,470	WALGREEN CO COM
Equities	105,157	2,807,692	WALGREEN CO COM
Equities	6,350	169,545	WALGREEN CO COM
Equities	16,268	434,356	WALGREEN CO COM
Equities	24,120	53,634	WAL-MART DE MEXICO SER'V'NPV
Equities	6,940	333,606	WAL-MART STORES INC COM
Equities	7,510	361,006	WAL-MART STORES INC COM
Equities	165,360	7,948,855	WAL-MART STORES INC COM
Equities	230,236	11,067,445	WAL-MART STORES INC COM
Equities	5,400	259,578	WAL-MART STORES INC COM
Equities	3,800	182,666	WAL-MART STORES INC COM
Equities	16,510	793,636	WAL-MART STORES INC COM
Equities	46,158	2,218,815	WAL-MART STORES INC COM
Equities	26,000	1,249,820	WAL-MART STORES INC COM
Equities	9,400	296,100	WALT DISNEY CO
Equities	134,464	4,235,616	WALT DISNEY CO
Equities	194,190	6,116,985	WALT DISNEY CO
Equities	5,200	163,800	WALT DISNEY CO
Equities	12,210	384,615	WALT DISNEY CO
Equities	38,031	1,197,977	WALT DISNEY CO
Equities	76,800	2,419,200	WALT DISNEY CO
Equities	3,890	236,707	WALTER ENERGY INC
Equities	5,950	362,058	WALTER ENERGY INC
Equities	1,165	19,048	WALTER INVNT MGMT CORP
Equities	5,400	88,290	WALTER INVNT MGMT CORP
Equities	4,593,440	8,632,776	WARBURG PINCUS PE VIII, LP
Equities	10,298,573	11,983,287	WARBURG PINCUS PRIVATE EQUITY IX, LP
Equities	11,050	-	WARNACO GROUP INC CL A COM
Equities	3,590	129,743	WARNACO GROUP INC COM NEW COM NEW
Equities	4,902	177,158	WARNACO GROUP INC COM NEW COM NEW
Equities	2,300	11,178	WARNER MUSIC GROUP CORP COM STK
Equities	8,600	41,796	WARNER MUSIC GROUP CORP COM STK
Equities	3,600	10,440	WARREN RES INC COM
Equities	300	4,221	WARWICK VALLEY TEL CO COM
Equities	13,725	222,071	WASH FED INC COM
Equities	6,600	106,788	WASH FED INC COM
Equities	9,934	160,732	WASH FED INC COM
Equities	539	221,249	WASH POST CO CL B COM
Equities	343	140,795	WASH POST CO CL B COM
Equities	2,200	37,488	WASHINGTON TR BANCORP INC COM
Equities	2,368	40,351	WASHINGTON TR BANCORP INC COM
Equities	4,400	153,516	WASTE CONNECTIONS INC COM
Equities	15,000	523,350	WASTE CONNECTIONS INC COM
Equities	7,620	265,862	WASTE CONNECTIONS INC COM
Equities	33,390	1,044,773	WASTE MGMT INC DEL COM STK
Equities	50,680	1,585,777	WASTE MGMT INC DEL COM STK
Equities	10,379	671,521	WATERS CORP COM
Equities	7,290	471,663	WATERS CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	7,900	511,130	WATERS CORP COM
Equities	12,950	837,865	WATERS CORP COM
Equities	10,587	684,979	WATERS CORP COM
Equities	4,250	274,975	WATERS CORP COM
Equities	3,859	249,677	WATERS CORP COM
Equities	1,900	6,479	WATERSTONE FINL INC COM STK
Equities	1,300	75,296	WATSCO INC COM
Equities	2,589	149,955	WATSCO INC COM
Equities	4,900	283,808	WATSCO INC COM
Equities	11,100	450,327	WATSON PHARMACEUTICALS INC COM
Equities	6,700	271,819	WATSON PHARMACEUTICALS INC COM
Equities	11,000	446,270	WATSON PHARMACEUTICALS INC COM
Equities	19,400	787,058	WATSON PHARMACEUTICALS INC COM
Equities	12,436	504,529	WATSON PHARMACEUTICALS INC COM
Equities	30,800	1,249,556	WATSON PHARMACEUTICALS INC COM
Equities	1,500	42,990	WATTS WTR TECHNOLOGIES INC
Equities	3,999	114,611	WATTS WTR TECHNOLOGIES INC
Equities	3,100	88,846	WATTS WTR TECHNOLOGIES INC
Equities	3,500	23,695	WAUSAU PAPER CORP COM
Equities	5,650	38,251	WAUSAU PAPER CORP COM
Equities	3,333	10,799	WAVE SYS CORP CL A NEW STK
Equities	475	3,558	WAYNE SVGS BANCSHARES INC NEW COM
Equities	700	6,349	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	1,026,202	388,974	WCAS CAPITAL PARTNERS II, LP
Equities	1,682,320	1,296,750	WCAS CAPITAL PARTNERS III, LP
Equities	1,937,160	2,006,984	WCAS IX, LP
Equities	896,677	91,682	WCAS VI, LP
Equities	1,064,480	53,905	WCAS VII, LP
Equities	3,251,754	1,596,162	WCAS VIII, LP
Equities	1,800	60,120	WD 40 CO COM STK
Equities	1,714	57,248	WD 40 CO COM STK
Equities	1,126	4,042	WEB COM GROUP INC COM
Equities	7,700	-	WEBLINK WIRELESS INC CL A
Equities	3,888	180,520	WEBMD HEALTH CORP COMMON STOCK
Equities	4,826	224,071	WEBMD HEALTH CORP COMMON STOCK
Equities	5,000	4,500	WEBMEDIABRANDS INC COM
Equities	1,250	23,625	WEBSense INC COM STK ISIN# US9476841062
Equities	2,200	41,580	WEBSense INC COM STK ISIN# US9476841062
Equities	5,100	96,390	WEBSense INC COM STK ISIN# US9476841062
Equities	6,000	107,640	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	6,049	108,519	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	11,300	202,722	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	48,200	314,436	WEICHAI POWER CO 'H' CNY1
Equities	1,800	46,242	WEIGHT WATCHERS INTL INC NEW COM
Equities	4,866	125,008	WEIGHT WATCHERS INTL INC NEW COM
Equities	6,800	129,540	WEINGARTEN RLTY INVS COM
Equities	14,157	269,691	WEINGARTEN RLTY INVS COM
Equities	800	26,328	WEIS MKT INC COM
Equities	1,370	45,087	WEIS MKT INC COM
Equities	3,190	75,731	WELLCARE HLTH PLANS INC COM
Equities	3,600	85,464	WELLCARE HLTH PLANS INC COM
Equities	31,300	1,531,509	WELLPOINT INC COM
Equities	45,314	2,217,214	WELLPOINT INC COM
Equities	8,310	406,608	WELLPOINT INC COM
Equities	12,592	616,127	WELLPOINT INC COM
Equities	110,000	5,382,300	WELLPOINT INC COM
Equities	8,259	211,430	WELLS FARGO & CO NEW COM STK
Equities	14,868	380,621	WELLS FARGO & CO NEW COM STK
Equities	30,300	775,680	WELLS FARGO & CO NEW COM STK
Equities	350,142	8,963,635	WELLS FARGO & CO NEW COM STK
Equities	529,633	13,558,605	WELLS FARGO & CO NEW COM STK
Equities	29,600	757,760	WELLS FARGO & CO NEW COM STK
Equities	107,155	2,743,168	WELLS FARGO & CO NEW COM STK
Equities	80,200	2,053,120	WELLS FARGO & CO NEW COM STK
Equities	100	93,100	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%
Equities	12,000	11,172,000	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%
Equities	675	628,425	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%
Equities	4,840,195	4,823,599	WELLSPRING CAPITAL PARTNERS IV, LP
Equities	51,450	205,800	WENDYS / ARBYS GROUP INC COM STK
Equities	26,200	104,800	WENDYS / ARBYS GROUP INC COM STK
Equities	41,537	166,148	WENDYS / ARBYS GROUP INC COM STK
Equities	41,800	167,200	WENDYS / ARBYS GROUP INC COM STK
Equities	2,500	186,797	WERELDHAVE NV EUR10

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,700	59,103	WERNER ENTERPRISES INC COM
Equities	5,851	128,078	WERNER ENTERPRISES INC COM
Equities	31,500	689,535	WERNER ENTERPRISES INC COM
Equities	1,100	18,535	WESBANCO INC COM
Equities	2,868	48,326	WESBANCO INC COM
Equities	270	87,264	WESCO FNCL CORP CAP
Equities	4,680	157,576	WESCO INTL INC COM
Equities	22,131	745,151	WESCO INTL INC COM
Equities	4,360	146,801	WESCO INTL INC COM
Equities	4,800	161,616	WESCO INTL INC COM
Equities	14,340	347,017	WESFARMERS LTD NPV
Equities	100,630	2,435,168	WESFARMERS LTD NPV
Equities	51,000	1,234,160	WESFARMERS LTD NPV
Equities	17,758	429,730	WESFARMERS LTD NPV
Equities	9,600	300,200	WEST FRASER TIMBER COM NPV
Equities	316	1,160,583	WEST JAPAN RAILWAY NPV
Equities	2,200	80,278	WEST PHARMACEUTICAL SVCS INC COM
Equities	3,710	135,378	WEST PHARMACEUTICAL SVCS INC COM
Equities	2,900	152,308	WESTAMERICA BANCORPORATION COM
Equities	4,011	210,658	WESTAMERICA BANCORPORATION COM
Equities	6,400	138,304	WESTAR ENERGY INC COM
Equities	9,543	206,224	WESTAR ENERGY INC COM
Equities	18,800	406,268	WESTAR ENERGY INC COM
Equities	7,640	11,918	WESTELL TECHNOLOGIES INC CL A
Equities	1,100	7,887	WESTERN ALLIANCE BANCORPORATION COM
Equities	48,700	726,117	WESTERN UNION CO
Equities	74,321	1,108,126	WESTERN UNION CO
Equities	18,411	274,508	WESTERN UNION CO
Equities	182,400	2,719,584	WESTERN UNION CO
Equities	4,600	38,318	WESTFIELD FINL INC NEW COM STK
Equities	6,890	57,394	WESTFIELD FINL INC NEW COM STK
Equities	79,189	814,684	WESTFIELD GROUP NPV STAPLED UNITS
Equities	55,765	573,701	WESTFIELD GROUP NPV STAPLED UNITS
Equities	274,740	2,826,480	WESTFIELD GROUP NPV STAPLED UNITS
Equities	205,215	2,111,219	WESTFIELD GROUP NPV STAPLED UNITS
Equities	1,200	22,284	WESTLAKE CHEM CORP COM STK
Equities	4,000	74,280	WESTLAKE CHEM CORP COM STK
Equities	20,143	607,513	WESTN DIGITAL CORP COM
Equities	15,300	461,448	WESTN DIGITAL CORP COM
Equities	18,300	551,928	WESTN DIGITAL CORP COM
Equities	25,441	767,301	WESTN DIGITAL CORP COM
Equities	53,600	1,616,576	WESTN DIGITAL CORP COM
Equities	4,230	127,577	WESTN DIGITAL CORP COM
Equities	1,400	7,042	WESTN REFNG INC COM
Equities	8,754,584	8,160,134	WESTON PRESIDIO V, LP
Equities	294,195	5,275,481	WESTPAC BKG CORP NPV
Equities	-	-	WESTPAC BKG CORP NPV
Equities	774	27,206	WESTWOOD HLDGS GROUP INC COM
Equities	69	681	WESTWOOD ONE INC COM NEW COM NEW
Equities	6,525	23,816	WET SEAL INC CL A CL A
Equities	1,400	31,892	WEYCO GROUP INC COM
Equities	1,900	43,282	WEYCO GROUP INC COM
Equities	4,705	165,616	WEYERHAEUSER CO COM
Equities	16,570	583,264	WEYERHAEUSER CO COM
Equities	23,593	830,474	WEYERHAEUSER CO COM
Equities	7,511	264,387	WEYERHAEUSER CO COM
Equities	2,400	81,672	WGL HLDGS INC COM
Equities	3,559	121,113	WGL HLDGS INC COM
Equities	90,000	440,919	WHARF(HLDGS) HKD1
Equities	224,525	1,099,970	WHARF(HLDGS) HKD1
Equities	149,000	729,965	WHARF(HLDGS) HKD1
Equities	3,390	297,710	WHIRLPOOL CORP COM
Equities	8,115	712,659	WHIRLPOOL CORP COM
Equities	2,260	198,473	WHIRLPOOL CORP COM
Equities	657	212,999	WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK
Equities	854	276,867	WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK
Equities	700	226,940	WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK
Equities	3,900	305,838	WHITING PETE CORP NEW COM STK
Equities	5,789	453,973	WHITING PETE CORP NEW COM STK
Equities	3,300	30,525	WHITNEY HLDG CORP COM
Equities	7,435	68,774	WHITNEY HLDG CORP COM
Equities	10,000	360,200	WHOLE FOODS MKT INC COM
Equities	14,560	524,451	WHOLE FOODS MKT INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	5,000	180,100	WHOLE FOODS MKT INC COM
Equities	6	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	1,100	0	WICKES INC COM
Equities	1,600	1,328	WIDEPOINT CORP COM
Equities	3,200	123,744	WILEY JOHN & SONS INC CL A
Equities	24,300	939,681	WILEY JOHN & SONS INC CL A
Equities	5,726	221,424	WILEY JOHN & SONS INC CL A
Equities	6,800	262,956	WILEY JOHN & SONS INC CL A
Equities	6,748	796	WILHELMINA INTL INC COM
Equities	4,950	364,249	WILLIAM DEMANT HOL DKK1.00
Equities	1,200	50,544	WILLIAMS CLAYTON ENERGY INC COM
Equities	1,900	80,028	WILLIAMS CLAYTON ENERGY INC COM
Equities	12,935	236,452	WILLIAMS CO INC COM
Equities	44,500	813,460	WILLIAMS CO INC COM
Equities	23,450	428,666	WILLIAMS CO INC COM
Equities	61,413	1,122,630	WILLIAMS CO INC COM
Equities	22,045	402,983	WILLIAMS CO INC COM
Equities	94,248	94	WILLIAMS COMMUNICATIONS GROUP INC COM
Equities	50	453	WILLIAMS CTLS INC COM NEW COM NEW
Equities	5,400	134,028	WILLIAMS SONOMA INC COM
Equities	11,049	274,236	WILLIAMS SONOMA INC COM
Equities	1,000	9,220	WILLIS LEASE FIN CORP COM
Equities	407,000	1,685,023	WILMAR INTERNATIONAL LTD NPV
Equities	5,500	60,995	WILMINGTON TR CORP NEW COM
Equities	7,740	85,837	WILMINGTON TR CORP NEW COM
Equities	2,300	20,125	WILSHIRE BANCORP INC COM
Equities	38,741	409,105	WINDSTREAM CORP COM STK
Equities	67,086	708,428	WINDSTREAM CORP COM STK
Equities	53,755	567,653	WINDSTREAM CORP COM STK
Equities	1,100	36,817	WINMARK CORP COM
Equities	2,700	26,028	WINN DIXIE STORES INC COM NEW STK
Equities	7,900	76,156	WINN DIXIE STORES INC COM NEW STK
Equities	1,500	14,910	WINNEBAGO INDS INC COM
Equities	41,045	407,987	WINNEBAGO INDS INC COM
Equities	5,200	51,688	WINNEBAGO INDS INC COM
Equities	1,460	18,703	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	1,452	18,600	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	685	22,838	WINTRUST FINL CORP COM
Equities	2,400	80,016	WINTRUST FINL CORP COM
Equities	2,550	85,017	WINTRUST FINL CORP COM
Equities	2,500	1,800	WIRELESS TELECOM GROUP INC COM STK
Equities	8,790	446,005	WIS ENERGY COM
Equities	12,500	634,250	WIS ENERGY COM
Equities	3,700	145,225	WMS INDS INC COM STK
Equities	14,000	549,500	WMS INDS INC COM STK
Equities	6,500	255,125	WMS INDS INC COM STK
Equities	9,600	192,315	WOLSELEY GBPO.10
Equities	13,974	270,017	WOLTERS KLUWER EURO.12
Equities	2,800	70,616	WOLVERINE WORLD WIDE INC COM
Equities	1,085	27,364	WOLVERINE WORLD WIDE INC COM
Equities	5,850	206,740	WOODSIDE PETROLEUM NPV
Equities	4,100	104,673	WOODWARD GOVERNOR CO COM
Equities	11,372	290,327	WOODWARD GOVERNOR CO COM
Equities	72,700	868,617	WOORI FINANCE HLDG KRW5000
Equities	1,200	45,972	WORLD ACCEP CORP S C NEW COM
Equities	15,418	590,664	WORLD ACCEP CORP S C NEW COM
Equities	1,906	73,019	WORLD ACCEP CORP S C NEW COM
Equities	3,300	85,602	WORLD FUEL SERVICE COM STK USD0.01
Equities	6,647	172,423	WORLD FUEL SERVICE COM STK USD0.01
Equities	1,900	29,564	WORLD WRESTLING ENTMNT
Equities	2,600	40,456	WORLD WRESTLING ENTMNT
Equities	4,400	2,424	WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078
Equities	6	-	WORLDTEX INC COM NEW
Equities	4,300	55,298	WORTHINGTON INDS INC COM
Equities	7,400	95,164	WORTHINGTON INDS INC COM
Equities	216,000	403,343	WPG HOLDINGS TWD10
Equities	17,888	170,074	WPP PLC ORD GBPO.10
Equities	60,429	574,542	WPP PLC ORD GBPO.10
Equities	31,129	295,966	WPP PLC ORD GBPO.10
Equities	463,360	4,405,495	WPP PLC ORD GBPO.10
Equities	2,100	62,370	WRIGHT EXPRESS CORP COM STK
Equities	4,000	118,800	WRIGHT EXPRESS CORP COM STK
Equities	1,700	28,237	WRIGHT MED GROUP INC COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	6,151	102,168	WRIGHT MED GROUP INC COM
Equities	22,100	367,081	WRIGHT MED GROUP INC COM
Equities	900	3,015	WSB HLDGS INC COM STK
Equities	1,400	50,302	WSFS FINANCIAL CORP COM
Equities	1,700	61,081	WSFS FINANCIAL CORP COM
Equities	500	5,430	WVS FINL CORP COM
Equities	15,500	312,170	WYNDHAM WORLDWIDE CORP COM STK
Equities	20,781	418,529	WYNDHAM WORLDWIDE CORP COM STK
Equities	7,420	149,439	WYNDHAM WORLDWIDE CORP COM STK
Equities	6,600	503,382	WYNN RESORTS LTD COM
Equities	8,609	656,608	WYNN RESORTS LTD COM
Equities	1,500	114,405	WYNN RESORTS LTD COM
Equities	14,375	487,313	X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS
Equities	27,800	572,958	XCEL ENERGY INC COM
Equities	48,708	1,003,872	XCEL ENERGY INC COM
Equities	1,300	12,753	XENOPORT INC COM STK
Equities	2,300	22,563	XENOPORT INC COM STK
Equities	40,225	323,409	XEROX CORP COM
Equities	108,707	874,004	XEROX CORP COM
Equities	142,757	1,147,766	XEROX CORP COM
Equities	65,000	522,600	XEROX CORP COM
Equities	1,500	4,575	XETA TECHNOLOGIES INC COM
Equities	19,000	479,940	XILINX INC COM
Equities	27,551	695,938	XILINX INC COM
Equities	16,500	6,831	XOMA LTD COM BERMUDA
Equities	4,300	15,867	X-RITE INC COM
Equities	1,300,000	1,368,250	XSTRATA CAPITAL CO 4% CNV BDS 14/08/2017USD
Equities	136,660	1,813,125	XSTRATA PLC ORD GBP
Equities	79,800	1,058,740	XSTRATA PLC ORD GBP
Equities	721,000	598,121	XTEP INTERNATIONAL HKD0.01
Equities	81,900	1,132,677	YAHOO INC COM
Equities	142,020	1,964,137	YAHOO INC COM
Equities	11,950	165,269	YAHOO INC COM
Equities	167	67,279	YAHOO JAPAN CORP NPV
Equities	280	112,804	YAHOO JAPAN CORP NPV
Equities	23,300	312,018	YAMAHA MOTOR CO NPV
Equities	27,805	286,392	YAMANA GOLD INC COM STK
Equities	25,000	68,214	YAPI KREDI BANKASI TRY1
Equities	2,098,540	3,041,379	YORKTOWN ENERGY PTRS V, LP
Equities	1,200	33,780	YOUNG INNOVATIONS INC COM
Equities	1,750	49,263	YOUNG INNOVATIONS INC COM
Equities	2,900	435	YRC WORLDWIDE INC COM
Equities	15,491	2,324	YRC WORLDWIDE INC COM
Equities	4,450,000	656,601	YUE YUEN INDL HLDG 0% CNV BDS 17/11/11 HKD1000
Equities	10,000	31,269	YUE YUEN INDL HLDG HKD0.25
Equities	198,000	619,135	YUE YUEN INDL HLDG HKD0.25
Equities	16,000	50,031	YUE YUEN INDL HLDG HKD0.25
Equities	3,375	131,760	YUM BRANDS INC COM
Equities	32,280	1,260,211	YUM BRANDS INC COM
Equities	25,050	977,952	YUM BRANDS INC COM
Equities	50,014	1,952,547	YUM BRANDS INC COM
Equities	11,350	443,104	YUM BRANDS INC COM
Equities	4,088	159,596	YUM BRANDS INC COM
Equities	16,200	253,005	YUSEN AIR&SEA SERV NPV
Equities	2,400	3,792	ZALE CORP NEW COM STK
Equities	4,100	6,478	ZALE CORP NEW COM STK
Equities	4,500	114,165	ZEBRA TECHNOLOGIES CORP CL A
Equities	11,800	299,366	ZEBRA TECHNOLOGIES CORP CL A
Equities	5,017	127,281	ZEBRA TECHNOLOGIES CORP CL A
Equities	1,100	19,184	ZEP INC COM STK
Equities	3,450	60,168	ZEP INC COM STK
Equities	3,278	4,884	ZHNE/ZHONE TECHNOLOGIES INC
Equities	10,800	127,008	ZHONGPIN INC COM STK
Equities	18,000	972,900	ZIMMER HLDGS INC COM
Equities	21,270	1,149,644	ZIMMER HLDGS INC COM
Equities	4,750	256,738	ZIMMER HLDGS INC COM
Equities	26,200	1,416,110	ZIMMER HLDGS INC COM
Equities	8,500	459,425	ZIMMER HLDGS INC COM
Equities	31,400	677,298	ZIONS BANCORP COM
Equities	14,600	314,922	ZIONS BANCORP COM
Equities	14,766	318,503	ZIONS BANCORP COM
Equities	5,900	127,263	ZIONS BANCORP COM
Equities	5,700	12,882	ZIX CORP COM
Equities	2,720	73,712	ZOLL MED CORP COM

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Equities	2,100	56,910	ZOLL MED CORP COM
Equities	2,400	65,040	ZOLL MED CORP COM
Equities	1,900	16,093	ZOLTEK COS INC COM
Equities	2,300	19,481	ZOLTEK COS INC COM
Equities	200	1,024	ZOOM TECHNOLOGIES INC COM NEW COM NEW
Equities	2,400	22,896	ZORAN CORP COM
Equities	7,746	73,897	ZORAN CORP COM
Equities	28,900	275,706	ZORAN CORP COM
Equities	13,000	124,020	ZORAN CORP COM
Equities	1,700	27,387	ZUMIEZ INC COM
Equities	3,200	51,552	ZUMIEZ INC COM
Equities	3,595	798,444	ZURICH FINL SVCS CHF0.10
Equities	14,974	3,325,704	ZURICH FINL SVCS CHF0.10
Equities	52,600	11,682,385	ZURICH FINL SVCS CHF0.10
Equities	300	66,630	ZURICH FINL SVCS CHF0.10
Equities	2,000	16,220	ZYGO CORP COM
Equities	3,700	30,007	ZYGO CORP COM
Equities	2,200	9,284	ZYMOGENETICS INC COM STK
Equities	5,900	24,899	ZYMOGENETICS INC COM STK
Equities	-	15,514,809	Private equity valuation adjustment
TOTAL		<u>7,634,359,192</u>	
Fixed Income Investments			
Fixed Income	-	(21,321,656)	&&&BOND FUTURES OFFSET - LONG
Fixed Income	-	(3,553,859)	&&&BOND FUTURES OFFSET - LONG
Fixed Income	-	35,594,281	&&&BOND FUTURES OFFSET - SHORT
Fixed Income	200,000	229,968	ABBOTT LABS 6% DUE 04-01-2039
Fixed Income	100,000	114,984	ABBOTT LABS 6% DUE 04-01-2039
Fixed Income	5,154	5,119	ABFS MTG LN TR 5.71500015259% DUE 06-15-2033
Fixed Income	923,122	757,424	ACE HOME EQUITY LN TR 2006-GP1 2006-GP1 NT CL A 02-25-2031 REG
Fixed Income	1,880,000	1,942,335	ACHMEA HYPOTHEEKBANK NV MEDIUM TERM NTS TRANCHE # TR 1 3.2 DUE 11-03-2014 REG
Fixed Income	1,845,000	1,906,175	ACHMEA HYPOTHEEKBANK NV MEDIUM TERM NTS TRANCHE # TR 1 3.2 DUE 11-03-2014 REG
Fixed Income	1,460,000	1,508,409	ACHMEA HYPOTHEEKBANK NV MEDIUM TERM NTS TRANCHE # TR 1 3.2 DUE 11-03-2014 REG
Fixed Income	100,000	103,101	ADOBE SYS INC 4.75 DUE 02-01-2020
Fixed Income	586,953	619,203	AEP TEX CENT 4.9800001907% DUE 07-01-2015
Fixed Income	280,000	283,500	AES CORP 7.75% DUE 10-15-2015
Fixed Income	1,210,000	1,216,050	AES CORP 8% DUE 06-01-2020
Fixed Income	4,000	4,090	AES CORP 8.875% DUE 02-15-2011
Fixed Income	83,296	48,535	AFC MTG LN TR SER 1999-1 CL 1A VAR RT 02-24-2029/04-25-2006 REG
Fixed Income	125,000	130,792	AFFILIATED 5.2% DUE 06-01-2015
Fixed Income	460,000	553,461	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	125,000	150,397	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	1,135,000	1,365,605	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	1,350,000	1,453,094	AGILENT 5.5% DUE 09-14-2015
Fixed Income	1,160,000	1,160,000	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2009 BEO
Fixed Income	1,100,000	1,119,250	ALBERTSONS INC 7.5% DUE 02-15-2011
Fixed Income	50,000	52,659	ALCOA INC 6% DUE 07-15-2013
Fixed Income	25,000	29,519	ALLEGY SR NT 9.375 DUE 06-01-2019
Fixed Income	460,000	542,139	ALLSTATE CORP SR NT 7.45 DUE 05-16-2019
Fixed Income	1,170,000	1,378,918	ALLSTATE CORP SR NT 7.45 DUE 05-16-2019
Fixed Income	1,200,000	1,315,764	ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013
Fixed Income	115,000	117,170	ALTRIA GROUP INC 4.125% DUE 09-11-2015
Fixed Income	400,000	466,939	ALTRIA GROUP INC 8.5% DUE 11-10-2013
Fixed Income	150,000	175,102	ALTRIA GROUP INC 8.5% DUE 11-10-2013
Fixed Income	20,000	24,962	ALTRIA GROUP INC NT 9.25% DUE 08-06-2019BEO
Fixed Income	150,000	189,957	ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEO
Fixed Income	94,000	119,040	ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEO
Fixed Income	1,300,000	1,262,950	AMER GEN TERM LN DUE 04-16-2015 BEO
Fixed Income	280,000	306,072	AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO
Fixed Income	330,000	389,336	AMERADA HESS CORP 7.3% DUE 08-15-2031
Fixed Income	210,000	258,407	AMERADA HESS CORP 7.875% DUE 10-01-2029
Fixed Income	50,000	53,508	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG
Fixed Income	3,900,000	4,280,504	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	560,000	533,400	AMERICAN EXPRESS CO SUB DEB FLTG RATE VAR RT DUE 09-01-2066/09-01-2016
Fixed Income	370,000	418,916	AMERICAN EXPRESS CR CORP TRANCHE # TR 00071 7.3% DUE 08-20-2013
Fixed Income	600,000	600,210	AMERICAN EXPRESS ISSUANCE TR 2007-1 NT CL A FLTG RATE 09-15-2011 REG
Fixed Income	400,000	316,000	AMERICAN INTL GROUP INC JR SUB DEB FLT RT DUE 05-15-2058/05-15-2011 BEO
Fixed Income	3,700,000	2,923,000	AMERICAN INTL GROUP INC JR SUB DEB FLT RT DUE 05-15-2058/05-15-2011 BEO
Fixed Income	500,000	500,000	AMERICAN INTL GROUP INC NT 4.7% DUE 10-01-2010/09-30-2010 REG
Fixed Income	6,900,000	7,200,840	AMERICAN MUN PWR OHIO INC REV 6.053% 02-15-2043 BEO TAXABLE
Fixed Income	1,879,674	1,855,156	AMERICREDIT AUTOMOBILE RECEIVABLES TR 20NT CL A-4 FLTG RATE 10-06-2013 REG
Fixed Income	568,550	575,135	AMERICREDIT FLTG RT 4.3475% DUE 08-06-2012

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	260,000	307,169	AMERIPRISE FINL 7.3% DUE 06-28-2019
Fixed Income	431,898	351,429	AMERIQUEST MTG SECS INC 2004-R11 ASSET BKD PASSTHRU CTF A-1 11-25-2034 REG
Fixed Income	126,514	105,040	AMERIQUEST MTG SECS INC 2004-R6 ASSET BKD CTF CL A-1 FLTG RATE 07-25-2034 REG
Fixed Income	893,801	992,119	AMERN AIRLS PASS 10.375% DUE 07-02-2019
Fixed Income	98,089	98,825	AMERN AIRLS PASS 6.978% DUE 10-01-2012
Fixed Income	2,298,000	2,263,507	AMERN EXPRESS BK FSB MEDIUM TERM BK N TR 00044 05/29/07 VAR RT DUE 05-29-2012
Fixed Income	1,700,000	1,836,904	AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00061 5.5 DUE 04-16-2013
Fixed Income	225,000	243,120	AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00061 5.5 DUE 04-16-2013
Fixed Income	3,900,000	4,285,542	AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00533 6 DUE 09-13-2017
Fixed Income	145,000	167,242	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	450,000	519,027	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	400,000	461,357	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	250,000	288,348	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	1,135,000	1,309,101	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	250,000	284,158	AMERN EXPRESS CO 7.25% DUE 05-20-2014
Fixed Income	270,000	335,230	AMERN EXPRESS CO 8.125% DUE 05-20-2019
Fixed Income	1,080,000	1,161,941	AMERN EXPRESS CR 5.125% DUE 08-25-2014
Fixed Income	630,000	631,254	AMERN EXPRESS CR MASTER TR 2008-1 AST BCKD CTF CL A FLTG RATE 8-15-13 REG
Fixed Income	125,000	149,515	AMERN FINL GROUP 9.875% DUE 06-15-2019
Fixed Income	100,000	99,750	AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00390 4.625 DUE 09-01-2010
Fixed Income	690,000	549,413	AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00425 6.9 DUE 12-15-2017
Fixed Income	600,000	551,250	AMERN INTL GROUP 5.05% DUE 10-01-2015
Fixed Income	3,300,000	3,341,250	AMERN INTL GROUP 8.25% DUE 08-15-2018
Fixed Income	100,000	91,300	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO
Fixed Income	2,000,000	1,787,500	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018
Fixed Income	7,000,000	6,256,250	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018
Fixed Income	200,000	219,179	AMERN INTL GROUP MTN 22/05/2038
Fixed Income	120,000	128,764	AMGEN INC 4.5% DUE 03-15-2020
Fixed Income	75,364	58,721	AMRESCO INDEPENDENCE FDG INC SER 1999-1 CL A VAR RT AST BKD 144A 06-15-2026 BEO
Fixed Income	450,000	387,314	ANADARKO PETE CORP 5.95% DUE 09-15-2016
Fixed Income	350,000	301,244	ANADARKO PETE CORP 5.95% DUE 09-15-2016
Fixed Income	55,000	43,751	ANADARKO PETE CORP 6.45% DUE 09-15-2036
Fixed Income	250,000	198,870	ANADARKO PETE CORP 6.45% DUE 09-15-2036
Fixed Income	125,000	109,130	ANADARKO PETE CORP 6.95% DUE 06-15-2019
Fixed Income	230,000	237,256	ANGLOGOLD ASHANTI 6.5% DUE 04-15-2040
Fixed Income	255,000	258,892	ANGLOGOLD ASHANTI HLDGS PLC DTD 04-28-2010 5.375 04-15-2020
Fixed Income	195,000	197,976	ANGLOGOLD ASHANTI HLDGS PLC DTD 04-28-2010 5.375 04-15-2020
Fixed Income	2,650,000	2,720,352	ANHEUSER BUSCH 3% DUE 10-15-2012
Fixed Income	1,360,000	1,396,105	ANHEUSER BUSCH 3% DUE 10-15-2012
Fixed Income	650,000	667,256	ANHEUSER BUSCH 3% DUE 10-15-2012
Fixed Income	125,000	127,942	ANHEUSER BUSCH 3.625% DUE 04-15-2015
Fixed Income	700,000	716,472	ANHEUSER BUSCH 3.625% DUE 04-15-2015
Fixed Income	885,000	932,217	ANHEUSER BUSCH COS 4.375% DUE 01-15-2013
Fixed Income	100,000	109,010	ANHEUSER BUSCH COS 5.5% DUE 01-15-2018
Fixed Income	130,000	140,087	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	680,000	732,763	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	575,000	619,616	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	95,000	102,371	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	610,000	664,561	AOL TIME WARNER INC 6.875 DUE 05-01-2012BEO
Fixed Income	820,000	918,736	APACHE CORP 6% DUE 09-15-2013
Fixed Income	1,330,000	1,531,613	AQUILA INC DEL NEW SR NT STEP UP 07-01-2012 06-27-2003
Fixed Income	250,000	264,064	ARCELORMITTAL SA 7% DUE 10-15-2039
Fixed Income	85,000	89,782	ARCELORMITTAL SA 7% DUE 10-15-2039
Fixed Income	270,000	270,675	ARCH WESTN FIN LLC GTD SR NT STEP UP 07-01-2013 07-01-2010
Fixed Income	300,000	313,500	ARCOS DORADOS B V 7.5% DUE 10-01-2019
Fixed Income	105,000	133,195	ARIZONA PUB SVC CO 8.75% DUE 03-01-2019
Fixed Income	2,205,000	2,187,889	ARKLE MASTER 06-1 FRN RMBS 02/52 USD'4-A1'REG
Fixed Income	600,000	727,082	ASTRAZENECA PLC 6.45% DUE 09-15-2037
Fixed Income	700,000	818,905	ASTRAZENECA PLC NT 5.9% DUE 09-15-2017/09-12-2007 REG
Fixed Income	100,000	137,946	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	1,265,000	1,367,355	AT&T CORP FLOATING RATE NT DUE11-15-2011/11-14-2011 BEO
Fixed Income	160,000	176,933	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	1,020,000	1,127,951	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	-	-	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	4,000	4,503	AT&T INC 5.8% DUE 02-15-2019
Fixed Income	270,000	302,425	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG
Fixed Income	100,000	111,899	AT&T WIRELESS SVCS 8.125% DUE 05-01-2012
Fixed Income	2,500,000	2,262,817	AUSTRALIA(CMNWLTH) 3% IDX/LKD BDS 20/09/25 AUD
Fixed Income	200,000	274,931	AUSTRALIA(CMNWLTH) 4% IDX LKD 20/8/20 AUD1000
Fixed Income	-	128,630	Australian dollar - Cash
Fixed Income	-	13,340	Australian dollar - Cash
Fixed Income	-	0	Australian dollar - Cash
Fixed Income	-	4,154	Australian dollar - Cash

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	886	Australian dollar - Cash
Fixed Income	-	(569,298)	Australian dollar - Cash
Fixed Income	-	-	Australian dollar - Cash
Fixed Income	-	31,599	Australian dollar - Cash
Fixed Income	-	0	Australian dollar - Cash
Fixed Income	-	-	Australian dollar - Cash
Fixed Income	-	(0)	Australian dollar - Cash
Fixed Income	-	1,187,007	Australian dollar - Pending Foreign Exchange Purchases
Fixed Income	-	5,363,642	Australian dollar - Pending Foreign Exchange Purchases
Fixed Income	-	1,008,874	Australian dollar - Pending Foreign Exchange Purchases
Fixed Income	-	(437,075)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	-	(21,046)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	-	(14,545)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	-	(49,840)	Australian dollar - Pending Trade Purchases
Fixed Income	-	(1,008,874)	Australian dollar - Pending Trade Purchases
Fixed Income	-	57,079	Australian dollar - Pending Trade Sales
Fixed Income	-	14,545	Australian dollar - Pending Trade Sales
Fixed Income	150,000	166,393	AUTOZONE INC 5.75% DUE 01-15-2015
Fixed Income	5,750,000	6,211,783	AUTOZONE INC 5.875% DUE 10-15-2012
Fixed Income	1,700,000	2,005,485	AUTOZONE INC SR NT 6.95% DUE 06-15-2016/06-13-2006 REG
Fixed Income	285,000	321,905	AXA SA US\$ SUB NT 8.6% DUE 12-15-2030 BEO
Fixed Income	500,000	518,725	AXIS CAP HOLDINGS 5.75% DUE 12-01-2014
Fixed Income	40,000	27,000	BAC CAP TR XIII FLTG RT 5.63% DUE 03-15-2043
Fixed Income	1,000,000	652,160	BAC CAP TR XV GTD CAP SECS VAR RT DUE 06-01-2056/06-01-2037
Fixed Income	225,000	235,406	BALL CORP 7.125% DUE 09-01-2016
Fixed Income	175,000	182,000	BALL CORP 7.375% DUE 09-01-2019
Fixed Income	3,809,588	3,308,684	BANC AMER 6% DUE 03-25-2036
Fixed Income	260,000	323,492	BANC ONE CORP 8% DUE 04-29-2027
Fixed Income	920,000	916,596	BANK AMER CORP 5.42% DUE 03-15-2017
Fixed Income	870,000	902,260	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	590,000	611,878	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	645,000	668,917	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	580,000	597,193	BANK AMER CORP 7.4% DUE 01-15-2011
Fixed Income	1,900,000	1,999,429	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	760,000	794,235	BANK AMER CORP SR NT 4.875% DUE 01-15-2013 BEO
Fixed Income	500,000	489,767	BANK AMER CORP SR NT FLTG RATE VAR RT DUE 09-11-2012
Fixed Income	1,454,000	1,469,588	BANK AMER FDG CORP 4.5% DUE 04-01-2015
Fixed Income	125,000	126,340	BANK AMER FDG CORP 4.5% DUE 04-01-2015
Fixed Income	580,000	607,656	BANK AMER FDG CORP 4.9% DUE 05-01-2013
Fixed Income	825,000	831,553	BANK AMER FDG CORP 5.625% DUE 07-01-2020
Fixed Income	220,000	221,747	BANK AMER FDG CORP 5.625% DUE 07-01-2020
Fixed Income	400,000	403,177	BANK AMER FDG CORP 5.625% DUE 07-01-2020
Fixed Income	180,000	181,430	BANK AMER FDG CORP 5.625% DUE 07-01-2020
Fixed Income	125,000	135,278	BANK AMER FDG CORP 6.5% DUE 08-01-2016
Fixed Income	1,025,000	1,021,134	BANK NEW YORK INC MEDIUM TERM SR NTS BOOTRANCHE # TR 00027 VAR DTD 3/23/07
Fixed Income	260,000	276,701	BANK ONE CORP 5.25% DUE 01-30-2013
Fixed Income	200,000	283,982	BANKAMERICA MANUFACTURED HSG CONT TR SR/SUB SER 97-2 CL M 6.9 04-10-2028 REG
Fixed Income	1,210,000	1,205,101	BARCLAYS BK PLC 2.5% DUE 01-23-2013
Fixed Income	300,000	201,300	BARNETT CAP III CAP SECS FLTG RATE DUE 02-01-2027/02-01-2010 REG
Fixed Income	350,000	419,664	BARRICK GOLD CORP NT 6.95 DUE 04-01-2019
Fixed Income	150,000	175,808	BB&T CORP SR 6.85% DUE 04-30-2019
Fixed Income	401,499	344,459	BEAR STEARNS ARM TR 2005-1 MTG PT CTF CLV-A-1 DUE 03-25-35 REG
Fixed Income	479,927	420,037	BEAR STEARNS AST BACKED SECS I TR 2007 MTG PASSTHRU CTF CL I-A-1 11-25-2036 REG
Fixed Income	36,074	27,735	BEAR STEARNS AST BACKED SECS TR 2001-3 AST BKD CTF CL A-1 ADJ 10-27-2032 BEO
Fixed Income	222,672	97,693	BEAR STEARNS AST FLTG RT .57719% DUE 04-25-2036
Fixed Income	2,075,000	2,422,978	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	8,900,000	8,411,969	BEAR STEARNS COS FLTG RT .8675% DUE 11-21-2016
Fixed Income	250,000	236,291	BEAR STEARNS COS FLTG RT .8675% DUE 11-21-2016
Fixed Income	300,000	295,452	BEAR STEARNS COS INC INCOMENOTES BOOK TRANCHE # TR 00070 FLTG RT 01-10-2014
Fixed Income	195,000	213,889	BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY 6.95% DUE 08-10-2012
Fixed Income	-	-	BEAR STEARNS COS INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 07-19-2010
Fixed Income	4,400,000	4,386,140	BEAR STEARNS COS INC MTN TRANCHE #TR 00708 VAR RT DUE 11-28-2011 BEO
Fixed Income	7,000,000	8,551,699	BELGIUM(KINGDOM) 0% T-BILL 20/01/2011 EUR
Fixed Income	1,300,000	1,297,475	BELL CANADA 4.85% MTN 30/06/14 CAD1000
Fixed Income	25,000	29,667	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	1,447,327	BELLSOUTH CORP 4.75% DUE 11-15-2012
Fixed Income	30,000	32,163	BELLSOUTH CORP 4.75% DUE 11-15-2012
Fixed Income	490,000	406,764	BELVOIR LD LLC MILITARY HSG REV BD 2005 SER A 144A CL 5.27 12-15-47 REG TAXABLE
Fixed Income	145,000	120,369	BELVOIR LD LLC MILITARY HSG REV BD 2005 SER A 144A CL 5.27 12-15-47 REG TAXABLE
Fixed Income	250,000	288,795	BEMIS CO INC 6.8% DUE 08-01-2019
Fixed Income	670,000	689,973	BERKSHIRE HATHAWAY 3.2% DUE 02-11-2015
Fixed Income	250,000	257,453	BERKSHIRE HATHAWAY 3.2% DUE 02-11-2015
Fixed Income	495,000	520,671	BERKSHIRE HATHAWAY 4% DUE 04-15-2012

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	220,000	233,563	BERKSHIRE HATHAWAY 4.75% DUE 05-15-2012
Fixed Income	40,000	43,931	BERKSHIRE HATHAWAY 4.85% DUE 01-15-2015
Fixed Income	970,000	1,163,269	BHP BILLITON FIN 6.5% DUE 04-01-2019
Fixed Income	500,000	569,727	BIOGEN IDEC INC 6.875% DUE 03-01-2018
Fixed Income	800,000	769,278	BK OF AMER NA 6 DUE 10-15-2036
Fixed Income	2,500,000	3,042,508	BLACK & DECKER CORP SR NT 8.95% DUE 04-15-2014/04-03-2009
Fixed Income	795,624	753,880	BNC MTG LN TR 2007-4 MTG PASSTHRU CTF CLA3A 11-25-2037 REG
Fixed Income	4,800,000	3,936,000	BNP PARIBAS SUB NT 144A DUE 06-29-2049/06-29-2015 BEO
Fixed Income	135,000	136,181	BNP PARIBAS US MEDIUM TERM NT PROGRAM LLNT VAR RT DUE 03-23-2012
Fixed Income	270,000	290,286	BOEING CAP CORP 4.7% DUE 10-27-2019
Fixed Income	160,000	165,366	BOEING CAP CORP SR NT DTD 03/01/2001 6.1DUE 03-01-2011 BEO
Fixed Income	90,000	99,094	BOEING CO SR NT 4.875 DUE 02-15-2020
Fixed Income	410,000	482,855	BOEING CO SR NT 6 DUE 03-15-2019
Fixed Income	1,150,000	1,057,144	BP CAP MARKETS PLC 5.25% DUE 11-07-2013
Fixed Income	380,000	323,818	BP CAP MKTS P L C 3.875% DUE 03-10-2015
Fixed Income	200,000	191,293	BP CAPITAL MARKETS PLC FLTG RT DUE 04-11-2011
Fixed Income	650,000	410,194	BRAZIL FEDERATIVE REP 12.5% SNR BDS BRL1000 05/01/2022
Fixed Income	(500,000)	-	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	500,000	16,209	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	1,000	503,010	BRAZIL(FED REP OF) 10% BDS 01/01/2017 BRL1000
Fixed Income	-	0	Brazilian real - Cash
Fixed Income	-	0	Brazilian real - Cash
Fixed Income	-	192	Brazilian real - Cash
Fixed Income	-	(1,131,123)	Brazilian real - Pending Foreign Exchange Sales
Fixed Income	-	(125,923)	Brazilian real - Pending Foreign Exchange Sales
Fixed Income	115,000	141,963	BRISTOL MYERS SQUIBB CO SR DEB 6.875% DUE 08-01-2097/07-31-2097 REG
Fixed Income	45,000	55,551	BRISTOL MYERS SQUIBB CO SR DEB 6.875% DUE 08-01-2097/07-31-2097 REG
Fixed Income	-	41	British pound sterling - Cash
Fixed Income	-	662	British pound sterling - Cash
Fixed Income	-	26,858	British pound sterling - Cash
Fixed Income	-	(4)	British pound sterling - Cash
Fixed Income	-	156,435	British pound sterling - Cash
Fixed Income	-	395,966	British pound sterling - Cash
Fixed Income	-	726,197	British pound sterling - Cash
Fixed Income	-	1,144,493	British pound sterling - Cash
Fixed Income	-	26,881	British pound sterling - Cash
Fixed Income	-	30,244	British pound sterling - Cash
Fixed Income	-	0	British pound sterling - Cash
Fixed Income	-	8,090	British pound sterling - Cash
Fixed Income	-	147,902	British pound sterling - Cash
Fixed Income	-	89,749	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	-	10,717,888	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	-	235,886	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	-	(1,330,747)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(379,255)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(905,102)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(286,499)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(3,533,639)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(1,897,024)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(10,660,759)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(1,176)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(76,499)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	-	(89,749)	British pound sterling - Pending Trade Purchases
Fixed Income	-	(235,886)	British pound sterling - Pending Trade Purchases
Fixed Income	-	8,618,973	British pound sterling - Pending Trade Sales
Fixed Income	-	286,499	British pound sterling - Pending Trade Sales
Fixed Income	-	1,176	British pound sterling - Pending Trade Sales
Fixed Income	-	76,499	British pound sterling - Pending Trade Sales
Fixed Income	-	-	British pound sterling - Recoverable Taxes
Fixed Income	-	-	British pound sterling - Recoverable Taxes
Fixed Income	-	-	British pound sterling - Recoverable Taxes
Fixed Income	-	-	British pound sterling - Recoverable Taxes
Fixed Income	-	-	British pound sterling - Recoverable Taxes
Fixed Income	565,000	589,721	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	250,000	253,467	BSTN SCIENTIFIC 7.375% DUE 01-15-2040
Fixed Income	800,000	570,984	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	180,000	201,194	BURL NORTHN SANTA 5.65% DUE 05-01-2017
Fixed Income	220,000	232,692	BURL NORTHN SANTA 5.75% DUE 05-01-2040
Fixed Income	179,000	179,807	BURL NORTHN SANTA 5.75% DUE 05-01-2040
Fixed Income	580,000	610,951	BURL NORTHN SANTA 6.75% DUE 07-15-2011
Fixed Income	-	-	BUY TO OPEN REPO W/BANC AMERICA SE .39% FROM 06-22-2010 TO 06-22-2012
Fixed Income	-	-	BUY TO OPEN REPO W/BANC OF AMERICA .04% FROM 05-14-2010 TO 05-13-2012
Fixed Income	-	-	BUY TO OPEN REPO W/BANK OF AMERICA .38% FROM 04-27-2010 TO 04-26-2012

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	-	BUY TO OPEN REPO W/BARCLAYS DE ZOE .34% FROM 12-30-2009 TO 12-29-2011
Fixed Income	-	-	BUY TO OPEN REPO W/BARCLAYS DE ZOE .42% FROM 05-11-2010 TO 05-11-2012
Fixed Income	2,571,000	2,571,000	BUY TO OPEN REPO W/DEUTSCHE O FROM 11-06-2009 TO 11-06-2011
Fixed Income	-	-	BUY TO OPEN REPO W/DEUTSCHE BANK G .2% FROM 07-01-2010 TO 07-02-2010
Fixed Income	360,000	381,650	CA INC 5.375% DUE 12-01-2019
Fixed Income	1,000,000	1,116,500	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	220,000	232,984	CALIFORNIA ST 5.45% 04-01-2015 BEO TAXABLE
Fixed Income	900,000	960,264	CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE
Fixed Income	1,600,000	1,683,392	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE
Fixed Income	695,000	731,223	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE
Fixed Income	380,000	399,806	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE
Fixed Income	210,000	228,894	CALIFORNIA ST 7.55% 04-01-2039 BEO TAXABLE
Fixed Income	130,000	141,696	CALIFORNIA ST 7.55% 04-01-2039 BEO TAXABLE
Fixed Income	190,000	207,094	CALIFORNIA ST 7.55% 04-01-2039 BEO TAXABLE
Fixed Income	650,000	703,807	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE
Fixed Income	190,000	205,728	CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE
Fixed Income	320,000	340,221	CALIFORNIA ST 7.95% 03-01-2036 BEO TAXABLE
Fixed Income	380,000	406,087	CALIFORNIA ST RMRKTD 5.65% 04-01-2039 BEO TAXABLE
Fixed Income	2,100,000	2,244,165	CALIFORNIA ST RMRKTD 5.65% 04-01-2039 BEO TAXABLE
Fixed Income	11,400,000	(1,132,613)	CALL SWAPTION European 07-02-2010
Fixed Income	(1,000,000)	(30)	CALL SWAPTION MSCSUS33 /3M .8% EUROPEAN 07-21-2010 **INC
Fixed Income	5,500,000	(832,585)	CALL SWAPTION USD 3MLIBOR/6M 5.08% European BRS6XD8F1 05-05-2011
Fixed Income	7,500,000	1,793,378	CALL SWAPTION USD 3MLIBOR/6M 5.79% European BRS4QMZK3 08-16-2010
Fixed Income	(1,700,000)	(39,141)	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 3.25% European 317U532B5 08-31-2010
Fixed Income	(6,700,000)	(154,261)	CALL SWAPTION USD BARCGB33 3MLIBOR/6M 3.25% European 317U532B5 08-31-2010
Fixed Income	(5,800,000)	(147,147)	CALL SWAPTION USD BNPAPFRPP 3MLIBOR/6M 3.25% European 317U523B6 10-29-2010
Fixed Income	(5,100,000)	(129,388)	CALL SWAPTION USD BNPAPFRPP 3MLIBOR/6M 3.25% European 317U523B6 10-29-2010
Fixed Income	(12,100,000)	(306,978)	CALL SWAPTION USD BNPAPFRPP 3MLIBOR/6M 3.25% European 317U523B6 10-29-2010
Fixed Income	(1,300,000)	(29,931)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3.25% European 317U499B6 08-31-2010
Fixed Income	(300,000)	(6,907)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3.25% European 317U499B6 08-31-2010
Fixed Income	(3,400,000)	(78,282)	CALL SWAPTION USD BOFAUS6S 3MLIBOR/6M 3.25% European 317U499B6 08-31-2010
Fixed Income	(5,500,000)	(126,632)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 3.25% European 317U496B9 08-31-2010
Fixed Income	(3,400,000)	(94,301)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 3.25% European 317U634B2 01-24-2011
Fixed Income	(5,400,000)	(214,343)	CALL SWAPTION USD CITIUS33 3MLIBOR/6M 3.5% European 317U645B9 08-31-2010
Fixed Income	(1,600,000)	(26,250)	CALL SWAPTION USD CSFPGB2L 3MLIBOR/6M 2.73% European BRS7MPOF2 12-19-2011
Fixed Income	(600,000)	(13,814)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 3.25% European 317U504B9 08-31-2010
Fixed Income	(900,000)	(83,163)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 4.89% European BRS96D4A0 12-03-2014
Fixed Income	(1,700,000)	(161,975)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 4.95% European BRS97FPE3 12-08-2014
Fixed Income	(2,800,000)	(317,947)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 5.01% European BRS9AQHN4 01-07-2013
Fixed Income	(1,600,000)	(173,884)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 5.24% European BRS9NDGY6 03-17-2015
Fixed Income	(4,300,000)	(506,451)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 5.39% European BRS9AXF76 01-06-2015
Fixed Income	(3,300,000)	(75,979)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 3.25% European 317U501B2 08-31-2010
Fixed Income	(1,700,000)	(39,141)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 3.25% European 317U501B2 08-31-2010
Fixed Income	(3,400,000)	(78,282)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 3.25% European 317U501B2 08-31-2010
Fixed Income	(25,000,000)	(575,600)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 3.25% European 317U501B2 08-31-2010
Fixed Income	(1,700,000)	(43,129)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 3.25% European 317U534B3 10-29-2010
Fixed Income	(2,400,000)	(60,888)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 3.25% European 317U534B3 10-29-2010
Fixed Income	(11,200,000)	(284,145)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 3.25% European 317U528B1 10-29-2010
Fixed Income	(5,300,000)	(122,027)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M 3.25% European 317U538B9 08-31-2010
Fixed Income	(1,800,000)	(41,443)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M 3.25% European 317U538B9 08-31-2010
Fixed Income	(3,300,000)	(130,988)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M 3.5% European 317U648B6 08-31-2010
Fixed Income	(2,000,000)	(79,386)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M 3.5% European 317U648B6 08-31-2010
Fixed Income	(3,900,000)	(154,803)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M 3.5% European 317U648B6 08-31-2010
Fixed Income	(1,000,000)	(457)	CALL SWPTN EUR / .8% EUROPEAN 317512051 15/09/2010
Fixed Income	3,500,000	3,258,747	CANADA(GOVT OF) 2% DEB 01/12/2014 CAD1000
Fixed Income	1,000,000	1,735,962	CANADA(GOVT OF) 4.25% RRB 01/12/21 CAD1000
Fixed Income	100,000	103,609	CANADA(GOVT OF) 4.5% DEB 01/06/2015 CAD1000
Fixed Income	-	4	Canadian dollar - Cash
Fixed Income	-	35,487	Canadian dollar - Cash
Fixed Income	-	375,134	Canadian dollar - Cash
Fixed Income	-	35,055	Canadian dollar - Cash
Fixed Income	-	(708,045)	Canadian dollar - Cash
Fixed Income	-	243,577	Canadian dollar - Cash
Fixed Income	-	0	Canadian dollar - Cash
Fixed Income	-	720	Canadian dollar - Cash
Fixed Income	-	35,728	Canadian dollar - Cash
Fixed Income	-	29,666	Canadian dollar - Cash
Fixed Income	-	-	Canadian dollar - Cash
Fixed Income	-	5,251,805	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	-	10,061,052	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	-	299,243	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	-	(6,857,176)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	-	(2,257,495)	Canadian dollar - Pending Foreign Exchange Sales

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	(286,975)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	-	(95,984)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	-	-	Canadian dollar - Recoverable Taxes
Fixed Income	230,000	237,983	CANTOR FITZGERALD 7.875% DUE 10-15-2019
Fixed Income	90,000	93,124	CANTOR FITZGERALD 7.875% DUE 10-15-2019
Fixed Income	323,000	354,272	CAP 1 BK MEDIUM 6.5% DUE 06-13-2013
Fixed Income	240,000	299,619	CAP 1 BK USA NATL 8.8% DUE 07-15-2019
Fixed Income	437,000	485,940	CAP 1 FINL CORP 6.25% DUE 11-15-2013
Fixed Income	2,100,000	2,184,607	CAP 1 FINL CORP MTN 5.7 DUE 09-15-2011
Fixed Income	517,042	519,792	CAP 1 PRIME AUTO 4.88999986649% DUE 01-17-2012
Fixed Income	1,405,884	1,396,390	CAPITAL ONE AUTO FIN TR 2006-C NT CL A-405-15-2013 REG
Fixed Income	1,825,000	1,812,349	CAPITAL ONE AUTO FIN TR 2007-B NT CL A-404-15-2014 REG
Fixed Income	1,296,321	1,301,934	CARMAX AUTO OWNER 3.30999994278% DUE 11-15-2011
Fixed Income	1,875,063	1,912,013	CARMAX AUTO OWNER 5.2399997112% DUE 06-15-2012
Fixed Income	150,000	167,723	CAROLINA PWR & LT 5.3% DUE 01-15-2019
Fixed Income	391,013	371,910	CARRINGTON MTG LN TR SER 2006-NCS ASST BKD PASSTHRU CTF CL A-1 01-25-2037 REG
Fixed Income	668,621	602,896	CARRINGTON MTG LN TR SER 2007-RFC1 MTG PASSTHRU CTF CL A-1 VAR RATE 12-25-2036
Fixed Income	1,160,000	1,315,832	CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00819 6.2 DUE 09-30-2013
Fixed Income	200,000	251,624	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	250,000	314,530	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	330,000	369,364	CDN NAT RES LTD 5.7% DUE 05-15-2017
Fixed Income	275,000	300,634	CDN NAT RES LTD 6.25% DUE 03-15-2038
Fixed Income	325,000	363,057	CDN NAT RES LTD 6.5% DUE 02-15-2037
Fixed Income	1,795,000	1,843,158	CDP FINL INC 4.4% DUE 11-25-2019
Fixed Income	770,000	790,658	CDP FINL INC 4.4% DUE 11-25-2019
Fixed Income	(800,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	(600,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	(300,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	(600,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	(600,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	(300,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	(300,000)	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	800,000	83,321	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	600,000	62,491	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	300,000	31,245	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	600,000	62,491	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	600,000	62,491	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	300,000	31,245	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	300,000	31,245	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	39,591,200	2,133,237	CDS / STS BUY PROT ON DJ 06-20-2017 SWPC65406
Fixed Income	(7,137,292)	-	CDS / STS BZWLU31 12-20-2012 SWPC40672
Fixed Income	7,137,292	104,541	CDS / STS BZWLU31 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC40672
Fixed Income	(1,350,298)	-	CDS / STS CHASUS33 12-20-2017 SWPC01W83
Fixed Income	1,350,298	9,761	CDS / STS CHASUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	(4,814,700)	(53,883)	CDS / STS CITIBANKNY DJ 06-20-2012 SWPC41423
Fixed Income	(1,059,234)	(10,994)	CDS / STS CITIBANKNY DJ 06-20-2012 SWPC41431
Fixed Income	4,814,700	-	CDS / STS CITIBANKNY SELL PROT ON DJ TRANCHE 35-100 06-20-2012 SWPC41423
Fixed Income	1,059,234	-	CDS / STS CITIBANKNY SELL PROT ON DJ TRANCHE 35-100 06-20-2012 SWPC41431
Fixed Income	(10,370,831)	-	CDS / STS CITIUS33 ABX.HE.AAA.06.1 07-25-2045 SWPC594F6
Fixed Income	10,370,831	1,327,577	CDS / STS CITIUS33 BUY PROT ONABX.HE.AAA.06.1 07-25-2045 SWPC594F6
Fixed Income	(500,000)	-	CDS / STS DEUTGB2L 06-20-2015 SWPC749G8
Fixed Income	(500,000)	-	CDS / STS DEUTGB2L 06-20-2015 SWPC749G8
Fixed Income	500,000	52,076	CDS / STS DEUTGB2L SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC749G8
Fixed Income	500,000	52,076	CDS / STS DEUTGB2L SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC749G8
Fixed Income	(964,499)	-	CDS / STS DEUTUS33 06-20-2013 SWPC97F15
Fixed Income	(4,726,044)	-	CDS / STS DEUTUS33 12-20-2012 SWPC95C79
Fixed Income	964,499	9,247	CDS / STS DEUTUS33 SELL PROTECTION ON CDX NAIGS10V4 5Y 06-20-2013 SWPC97F15
Fixed Income	4,726,044	63,404	CDS / STS DEUTUS33 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC95C79
Fixed Income	(39,591,200)	-	CDS / STS DJ 06-20-2017 SWPC65406
Fixed Income	(33,105,600)	-	CDS / STS DJ 06-20-2017 SWPC65802
Fixed Income	(675,149)	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87
Fixed Income	675,149	4,657	CDS / STS GSCMUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	(200,000)	-	CDS / STS GSILGB2X 06-20-2015 SWPC384G8
Fixed Income	200,000	20,830	CDS / STS GSILGB2X SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC384G8
Fixed Income	(600,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(200,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(100,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	(500,000)	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1
Fixed Income	600,000	62,491	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000	10,415	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000	10,415	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	200,000	20,830	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	100,000	10,415	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	500,000	52,076	CDS / STS MRMDUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	(2,400,000)	-	CDS / STS MSCSUS33 12-20-2012 SWPC95A55
Fixed Income	2,400,000	38,433	CDS / STS MSCSUS33 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC95A55
Fixed Income	33,105,600	1,783,783	CDS / STS PURC PROTECTION ON DJ 06-20-2017 SWPC65802
Fixed Income	(1,000,000)	(3,096)	CDS 02-20-2013 SWPC15716
Fixed Income	(2,300,000)	(15,657)	CDS 06-20-2011 SWPC319H6
Fixed Income	(2,100,000)	-	CDS 09-20-2011 SWPC95452
Fixed Income	(300,000)	-	CDS BARCGB33 03-20-2011 SWPC787F3
Fixed Income	(2,200,000)	-	CDS BARCGB33 03-20-2012 SWPC95445
Fixed Income	(500,000)	(6,182)	CDS BARCGB33 03-20-2015 SWPC820F2
Fixed Income	(2,200,000)	-	CDS BARCGB33 03-20-2017 SWPC81932
Fixed Income	(2,100,000)	-	CDS BARCGB33 03-20-2018 SWPC83086
Fixed Income	(1,000,000)	(13,475)	CDS BARCGB33 06-20-2013 SWPC01G16
Fixed Income	(1,500,000)	-	CDS BARCGB33 06-20-2013 SWPC368G8
Fixed Income	(1,200,000)	-	CDS BARCGB33 06-20-2013 SWPC379G5
Fixed Income	(500,000)	(7,863)	CDS BARCGB33 06-20-2015 SWPC419G7
Fixed Income	(2,000,000)	-	CDS BARCGB33 06-20-2016 SWPC983B4
Fixed Income	(1,000,000)	-	CDS BARCGB33 06-20-2018 SWPC300C8
Fixed Income	(2,300,000)	-	CDS BARCGB33 08-20-2011 SWPC79076
Fixed Income	(1,000,000)	(14,211)	CDS BARCGB33 09-20-2012 SWPC41878
Fixed Income	(600,000)	-	CDS BARCGB33 09-20-2012 SWPC92566
Fixed Income	(2,000,000)	-	CDS BARCGB33 09-20-2012 SWPC94042
Fixed Income	(6,000,000)	(19,998)	CDS BARCGB33 09-20-2013 SWPC30C76
Fixed Income	(2,800,000)	(63,894)	CDS BARCGB33 12-20-2012 SWPC35359
Fixed Income	(300,000)	(2,769)	CDS BARCGB33 12-20-2013 SWPC886A4
Fixed Income	(2,500,000)	(81,523)	CDS BARCGB33 20/03/2014 SWPC590B9
Fixed Income	(1,500,000)	(54,831)	CDS BARCGB33 20/03/2014 SWPC658B8
Fixed Income	2,000,000	226,908	CDS BARCGB33 PURC PROTECTION ON INTERNATIONAL LEASE 09-20-2012 SWPC94042
Fixed Income	2,200,000	128,907	CDS BARCGB33 PURC PROTECTION ON SOUTHWEST AIRLS CO 03-20-2017 SWPC81932
Fixed Income	2,000,000	72,026	CDS BARCGB33 PURC PROTECTION ON EMBARQ CORP 06-20-2016 SWPC983B4
Fixed Income	300,000	-	CDS BARCGB33 PURC PROTECTION ON FORD MTRCR CO LLC 12-20-2013 SWPC886A4
Fixed Income	2,100,000	132,829	CDS BARCGB33 PURC PROTECTION ON HCP INC 03-20-2018 SWPC83086
Fixed Income	1,000,000	-	CDS BARCGB33 PURC PROTECTION ON PEARSON DLR FIN TWO 06-20-2018 SWPC300C8
Fixed Income	1,000,000	-	CDS BARCGB33 PURC PROTECTION ON REXAM PLC 06-20-2013 SWPC01G16
Fixed Income	2,500,000	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC590B9
Fixed Income	1,500,000	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC658B8
Fixed Income	6,000,000	-	CDS BARCGB33 PURC PROTECTION ON WELLS FARGO & CO NEW 09-20-2013 SWPC30C76
Fixed Income	2,200,000	54,905	CDS BARCGB33 PURC PROTECTION ON XL CAP FIN EUROPE PL 03-20-2012 SWPC95445
Fixed Income	1,500,000	34	CDS BARCGB33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC368G8
Fixed Income	1,200,000	27	CDS BARCGB33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC379G5
Fixed Income	500,000	-	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC419G7
Fixed Income	2,300,000	54,018	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 08-20-2011 SWPC79076
Fixed Income	600,000	19,507	CDS BARCGB33 SELL PROTECTION ON FORD MTRCR CO LLC 09-20-2012 SWPC92566
Fixed Income	2,800,000	-	CDS BARCGB33 SELL PROTECTION ON GAZ CAPITAL SA 12-20-2012 SWPC35359
Fixed Income	1,000,000	-	CDS BARCGB33 SELL PROTECTION ON GENERAL MTRS ACCEP C 09-20-2012 SWPC41878
Fixed Income	300,000	929	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2011 SWPC787F3
Fixed Income	500,000	-	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC820F2
Fixed Income	(1,300,000)	-	CDS BNPAFRPP 03-20-2012 SWPC685F6
Fixed Income	(1,200,000)	-	CDS BNPAFRPP 03-20-2014 SWPC695F4
Fixed Income	(200,000)	(1,732)	CDS BNPAFRPP 06-20-2014 SWPC102D6
Fixed Income	(1,400,000)	-	CDS BNPAFRPP 09-20-2012 SWPC565F1
Fixed Income	(1,200,000)	-	CDS BNPAFRPP 09-20-2015 SWPC421F5
Fixed Income	200,000	-	CDS BNPAFRPP PURC PROTECTION ON BARCLAYSBANK PLC 06-20-2014 SWPC102D6
Fixed Income	1,300,000	4,775	CDS BNPAFRPP PURC PROTECTION ON MACYS RETAIL HLDGS I 03-20-2012 SWPC685F6
Fixed Income	1,200,000	62,211	CDS BNPAFRPP PURC PROTECTION ON MACYS RETAIL HLDGS I 09-20-2015 SWPC421F5
Fixed Income	1,400,000	20,136	CDS BNPAFRPP PURC PROTECTION ON MASCO CORP 09-20-2012 SWPC565F1
Fixed Income	1,200,000	66,385	CDS BNPAFRPP PURC PROTECTION ON PULTE HOMES INC 03-20-2014 SWPC695F4
Fixed Income	(1,300,000)	(6,141)	CDS BOFAUS65 03-20-2011 SWPC191G1
Fixed Income	(1,300,000)	(20,055)	CDS BOFAUS65 03-20-2013 SWPC00296
Fixed Income	(800,000)	(21,060)	CDS BOFAUS65 03-20-2015 SWPC098G5
Fixed Income	(300,000)	-	CDS BOFAUS65 03-20-2015 SWPC100G1
Fixed Income	(5,000,000)	-	CDS BOFAUS65 03-20-2017 SWPC32364
Fixed Income	(5,000,000)	-	CDS BOFAUS65 03-20-2017 SWPC40292
Fixed Income	(9,600,000)	-	CDS BOFAUS65 06-20-2017 SWPC34741
Fixed Income	(2,600,000)	(34,805)	CDS BOFAUS65 09-20-2012 SWPC513G2
Fixed Income	(2,700,000)	(36,144)	CDS BOFAUS65 09-20-2012 SWPC519G6
Fixed Income	(1,300,000)	(26,473)	CDS BOFAUS65 09-20-2012 SWPC580G0
Fixed Income	(5,300,000)	-	CDS BOFAUS65 09-20-2015 SWPC97Y22
Fixed Income	(8,300,000)	-	CDS BOFAUS65 09-20-2017 SWPC34709
Fixed Income	(700,000)	(49,742)	CDS BOFAUS65 09-20-2018 SWPC617F9
Fixed Income	(1,900,000)	-	CDS BOFAUS65 12-20-2014 SWPC086F1

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	(2,200,000)	-	CDS BOFAUS6S 12-20-2014 SWPC95007
Fixed Income	5,000,000	544,269	CDS BOFAUS6S PURC PROT ON DONNELLEY R R & SONS 03-20-2017 SWPC40292
Fixed Income	9,600,000	781,833	CDS BOFAUS6S PURC PROTECTION ON CENTURYTEL INC 06-20-2017 SWPC34741
Fixed Income	700,000	-	CDS BOFAUS6S PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC617F9
Fixed Income	2,200,000	178,042	CDS BOFAUS6S PURC PROTECTION ON CNA FINLCORP 12-20-2014 SWPC95007
Fixed Income	1,300,000	-	CDS BOFAUS6S PURC PROTECTION ON FORD MTRCR CO LLC 09-20-2012 SWPC580G0
Fixed Income	2,600,000	-	CDS BOFAUS6S PURC PROTECTION ON GENERAL MTRS ACCEP C 09-20-2012 SWPC513G2
Fixed Income	2,700,000	-	CDS BOFAUS6S PURC PROTECTION ON GENERAL MTRS ACCEP C 09-20-2012 SWPC519G6
Fixed Income	5,000,000	330,283	CDS BOFAUS6S PURC PROTECTION ON HEALTH CARE PPTY INV 03-20-2017 SWPC32364
Fixed Income	8,300,000	97,835	CDS BOFAUS6S PURC PROTECTION ON LIMITED BRANDS INC 09-20-2017 SWPC34709
Fixed Income	5,300,000	138,905	CDS BOFAUS6S PURC PROTECTION ON MARSH & MCLENNAN COS 09-20-2015 SWPC97Y22
Fixed Income	800,000	-	CDS BOFAUS6S SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2015 SWPC098G5
Fixed Income	1,300,000	-	CDS BOFAUS6S SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2011 SWPC191G1
Fixed Income	300,000	2,260	CDS BOFAUS6S SELL PROTECTION ON JAPAN 03-20-2015 SWPC100G1
Fixed Income	1,900,000	4,130	CDS BOFAUS6S SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC086F1
Fixed Income	1,300,000	-	CDS BOFAUS6S SELL PROTECTION ON SLM CORPMEDIUM TERM 03-20-2013 SWPC00296
Fixed Income	(2,500,000)	-	CDS BZWLU531 09-20-2013 SWPC30C68
Fixed Income	2,500,000	8,025	CDS BZWLU531 SELL PROTECTION ON WELLS FARGO & CO NEW 09-20-2013 SWPC30C68
Fixed Income	(200,000)	(713)	CDS CHASUS33 01-20-2017 SWPC84241
Fixed Income	(1,600,000)	(44,405)	CDS CHASUS33 03-20-2013 SWPC40409
Fixed Income	(500,000)	-	CDS CHASUS33 03-20-2015 SWPC099G4
Fixed Income	(600,000)	-	CDS CHASUS33 03-20-2015 SWPC102G9
Fixed Income	(900,000)	-	CDS CHASUS33 03-20-2015 SWPC107G4
Fixed Income	(1,700,000)	-	CDS CHASUS33 03-20-2016 SWPC94893
Fixed Income	(2,100,000)	-	CDS CHASUS33 06-20-2011 SWPC83177
Fixed Income	(1,600,000)	-	CDS CHASUS33 06-20-2011 SWPC94976
Fixed Income	(1,000,000)	-	CDS CHASUS33 06-20-2013 SWPC29626
Fixed Income	(1,500,000)	-	CDS CHASUS33 06-20-2013 SWPC369G7
Fixed Income	(1,000,000)	-	CDS CHASUS33 09-20-2011 SWPC94737
Fixed Income	(2,100,000)	-	CDS CHASUS33 09-20-2011 SWPC94992
Fixed Income	(900,000)	-	CDS CHASUS33 09-20-2012 SWPC169G9
Fixed Income	(1,500,000)	(18,250)	CDS CHASUS33 09-20-2012 SWPC41951
Fixed Income	(800,000)	(32,204)	CDS CHASUS33 09-20-2012 SWPC42264
Fixed Income	(600,000)	(19,809)	CDS CHASUS33 10-20-2012 SWPC38007
Fixed Income	(600,000)	(19,078)	CDS CHASUS33 10-20-2012 SWPC84456
Fixed Income	(3,000,000)	(114)	CDS CHASUS33 12-20-2010 SWPC006D3
Fixed Income	(1,500,000)	-	CDS CHASUS33 12-20-2017 SWPC38510
Fixed Income	(3,600,000)	-	CDS CHASUS33 CDS DUMMY INDEX 12-20-2017 SWPC10782
Fixed Income	3,600,000	195,127	CDS CHASUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 12-20-2017 SWPC10782
Fixed Income	3,000,000	-	CDS CHASUS33 PURC PROTECTION ON CENTEX CORP 12-20-2010 SWPC006D3
Fixed Income	2,100,000	37,272	CDS CHASUS33 PURC PROTECTION ON CNA FINLCORP 09-20-2011 SWPC94992
Fixed Income	2,100,000	22,563	CDS CHASUS33 PURC PROTECTION ON GANNETT CO INC 06-20-2011 SWPC83177
Fixed Income	1,000,000	6,786	CDS CHASUS33 PURC PROTECTION ON HEALTH CARE PPTY INV 09-20-2011 SWPC94737
Fixed Income	1,500,000	96,163	CDS CHASUS33 PURC PROTECTION ON HSBC HLDGS PLC 12-20-2017 SWPC38510
Fixed Income	1,700,000	93,382	CDS CHASUS33 PURC PROTECTION ON LOEWS CORP 03-20-2016 SWPC94893
Fixed Income	900,000	12,944	CDS CHASUS33 PURC PROTECTION ON MASCO CORP 09-20-2012 SWPC169G9
Fixed Income	1,600,000	8,772	CDS CHASUS33 PURC PROTECTION ON RYDER SYS INC MEDIUM 06-20-2011 SWPC94976
Fixed Income	1,000,000	8,605	CDS CHASUS33 PURC PROTECTION ON WELLS FARGO & CO NEW 06-20-2013 SWPC29626
Fixed Income	1,500,000	34	CDS CHASUS33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC369G7
Fixed Income	600,000	-	CDS CHASUS33 SELL PROTECTION ON GAZ CAPITAL SA 10-20-2012 SWPC38007
Fixed Income	600,000	-	CDS CHASUS33 SELL PROTECTION ON GAZ CAPITAL SA 10-20-2012 SWPC84456
Fixed Income	1,500,000	-	CDS CHASUS33 SELL PROTECTION ON GENERAL MTRS ACCEP C 09-20-2012 SWPC41951
Fixed Income	600,000	4,520	CDS CHASUS33 SELL PROTECTION ON JAPAN 03-20-2015 SWPC102G9
Fixed Income	200,000	-	CDS CHASUS33 SELL PROTECTION ON PANAMA REP 01-20-2017 SWPC84241
Fixed Income	1,600,000	-	CDS CHASUS33 SELL PROTECTION ON SLM CORPMEDIUM TERM 03-20-2013 SWPC40409
Fixed Income	800,000	-	CDS CHASUS33 SELL PROTECTION ON SLM CORPMEDIUM TERM 09-20-2012 SWPC42264
Fixed Income	500,000	7,151	CDS CHASUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 03-20-2015 SWPC099G4
Fixed Income	900,000	12,871	CDS CHASUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 03-20-2015 SWPC107G4
Fixed Income	(2,100,000)	(15,183)	CDS CITIUS33 03-20-2011 SWPC132G3
Fixed Income	(3,900,000)	-	CDS CITIUS33 03-20-2011 SWPC53014
Fixed Income	(300,000)	(7,004)	CDS CITIUS33 03-20-2012 SWPC401F9
Fixed Income	(3,000,000)	-	CDS CITIUS33 03-20-2014 SWPC491B9
Fixed Income	(500,000)	(6,182)	CDS CITIUS33 03-20-2015 SWPC821F1
Fixed Income	(5,700,000)	-	CDS CITIUS33 06-20-2014 SWPC93952
Fixed Income	(400,000)	(11,279)	CDS CITIUS33 06-20-2015 SWPC001H9
Fixed Income	(5,850,000)	(31,595)	CDS CITIUS33 12-20-2012 SWPC83623
Fixed Income	(400,000)	-	CDS CITIUS33 12-20-2013 SWPC000B3
Fixed Income	(5,600,000)	-	CDS CITIUS33 12-20-2013 SWPC960A3
Fixed Income	(2,000,000)	-	CDS CITIUS33 12-20-2013 SWPC992A5
Fixed Income	5,850,000	-	CDS CITIUS33 PURC PROTECTION ON AUTOZONEINC 12-20-2012 SWPC83623
Fixed Income	3,900,000	17,220	CDS CITIUS33 PURC PROTECTION ON CENTEX CORP 03-20-2011 SWPC53014
Fixed Income	300,000	-	CDS CITIUS33 PURC PROTECTION ON FORD MTRCR CO LLC 03-20-2012 SWPC401F9
Fixed Income	5,700,000	141,549	CDS CITIUS33 PURC PROTECTION ON WPP FIN UK 06-20-2014 SWPC93952

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	400,000	-	CDS CITIUS33 SELL PROTECTION ON FRANCE(GOVT OF) 06-20-2015 SWPC001H9
Fixed Income	3,000,000	191,089	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2014 SWPC491B9
Fixed Income	400,000	26,171	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC000B3
Fixed Income	5,600,000	403,277	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC960A3
Fixed Income	2,000,000	130,855	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC992A5
Fixed Income	2,100,000	-	CDS CITIUS33 SELL PROTECTION ON METLIFE INC 03-20-2011 SWPC132G3
Fixed Income	500,000	-	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC821F1
Fixed Income	(1,000,000)	(6,635)	CDS CSFPGB2L 06-20-2013 SWPC29972
Fixed Income	(2,000,000)	-	CDS CSFPGB2L 06-20-2013 SWPC96T46
Fixed Income	(1,400,000)	(22,017)	CDS CSFPGB2L 06-20-2015 SWPC633G7
Fixed Income	(1,000,000)	(15,867)	CDS CSFPGB2L 12-20-2017 SWPC39955
Fixed Income	2,000,000	55,704	CDS CSFPGB2L PURC PROTECTION ON GOLDMAN SACHS GROUP 06-20-2013 SWPC96T46
Fixed Income	1,000,000	-	CDS CSFPGB2L PURC PROTECTION ON TIME WARNER COS INC 12-20-2017 SWPC39955
Fixed Income	1,000,000	-	CDS CSFPGB2L PURC PROTECTION ON WACHOVIACORP 06-20-2013 SWPC29972
Fixed Income	1,400,000	-	CDS CSFPGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC633G7
Fixed Income	(1,200,000)	-	CDS DEUTGB2L 03-20-2011 SWPC265F4
Fixed Income	(400,000)	-	CDS DEUTGB2L 03-20-2011 SWPC789F1
Fixed Income	(1,600,000)	-	CDS DEUTGB2L 03-20-2013 SWPC155F7
Fixed Income	(100,000)	-	CDS DEUTGB2L 03-20-2015 SWPC101G0
Fixed Income	(200,000)	(2,473)	CDS DEUTGB2L 03-20-2015 SWPC822F0
Fixed Income	(1,000,000)	-	CDS DEUTGB2L 06-20-2011 SWPC94711
Fixed Income	(2,600,000)	-	CDS DEUTGB2L 06-20-2012 SWPC419F9
Fixed Income	(2,600,000)	(56,753)	CDS DEUTGB2L 06-20-2012 SWPC581G9
Fixed Income	(1,500,000)	-	CDS DEUTGB2L 06-20-2015 SWPC040H2
Fixed Income	(400,000)	(11,279)	CDS DEUTGB2L 06-20-2015 SWPC323H0
Fixed Income	(1,000,000)	(15,726)	CDS DEUTGB2L 06-20-2015 SWPC646G2
Fixed Income	(500,000)	(7,863)	CDS DEUTGB2L 06-20-2015 SWPC649G9
Fixed Income	(1,300,000)	-	CDS DEUTGB2L 06-20-2015 SWPC962G8
Fixed Income	(1,700,000)	-	CDS DEUTGB2L 06-20-2016 SWPC39591
Fixed Income	(900,000)	(44,959)	CDS DEUTGB2L 06-20-2020 SWPC725G6
Fixed Income	(1,100,000)	-	CDS DEUTGB2L 09-20-2011 SWPC157F5
Fixed Income	(2,000,000)	(83,822)	CDS DEUTGB2L 09-20-2013 SWPC01P24
Fixed Income	(1,500,000)	-	CDS DEUTGB2L 09-20-2017 SWPC39567
Fixed Income	(700,000)	-	CDS DEUTGB2L 09-20-2019 SWPC753D8
Fixed Income	(4,000,000)	-	CDS DEUTGB2L 12-20-2011 SWPC83789
Fixed Income	(1,000,000)	-	CDS DEUTGB2L 12-20-2012 SWPC89562
Fixed Income	(1,900,000)	-	CDS DEUTGB2L 12-20-2013 SWPC118B2
Fixed Income	(700,000)	-	CDS DEUTGB2L 12-20-2013 SWPC264B4
Fixed Income	(3,900,000)	-	CDS DEUTGB2L 12-20-2013 SWPC963A0
Fixed Income	(700,000)	-	CDS DEUTGB2L 12-20-2014 SWPC301F0
Fixed Income	(3,400,000)	(5,389)	CDS DEUTGB2L 12-20-2014 SWPC759E0
Fixed Income	(4,300,000)	(80,722)	CDS DEUTGB2L 20/12/2013 SWPC311B7
Fixed Income	1,200,000	14,885	CDS DEUTGB2L PURC PROTECTION ON ALBERTSONS INC 03-20-2011 SWPC265F4
Fixed Income	700,000	40,470	CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC 09-20-2019 SWPC753D8
Fixed Income	1,000,000	1,217	CDS DEUTGB2L PURC PROTECTION ON WHIRLPOOL CORP 06-20-2011 SWPC94711
Fixed Income	1,700,000	904	CDS DEUTGB2L PURC PROTECTION ON AUTOZONEINC 06-20-2016 SWPC39591
Fixed Income	2,600,000	-	CDS DEUTGB2L PURC PROTECTION ON FORD MTRCR CO LLC 06-20-2012 SWPC581G9
Fixed Income	1,500,000	16,532	CDS DEUTGB2L PURC PROTECTION ON KRAFT FOODS INC 09-20-2017 SWPC39567
Fixed Income	4,000,000	104,864	CDS DEUTGB2L PURC PROTECTION ON LENNAR CORP 12-20-2011 SWPC83789
Fixed Income	1,100,000	9,613	CDS DEUTGB2L PURC PROTECTION ON PULTE HOMES INC 09-20-2011 SWPC157F5
Fixed Income	1,000,000	580	CDS DEUTGB2L PURC PROTECTION ON SHERWIN WILLIAMS CO 12-20-2012 SWPC89562
Fixed Income	1,600,000	17,029	CDS DEUTGB2L PURC PROTECTION ON STARWOODHOTELS & RE 03-20-2013 SWPC155F7
Fixed Income	2,600,000	7,965	CDS DEUTGB2L PURC PROTECTION ON STARWOODHOTELS & RE 06-20-2012 SWPC419F9
Fixed Income	4,300,000	-	CDS DEUTGB2L PURC PROTECTION ON UBS AG JERSEY 20/12/2013 SWPC311B7
Fixed Income	2,000,000	-	CDS DEUTGB2L PURC PROTECTION ON WACHOVIACORP 09-20-2013 SWPC01P24
Fixed Income	400,000	-	CDS DEUTGB2L SELL PROTECTION ON FRANCE(GOVT OF) 06-20-2015 SWPC323H0
Fixed Income	1,900,000	98,604	CDS DEUTGB2L SELL PROTECTION ON AMERICANINTL GROUP 12-20-2013 SWPC118B2
Fixed Income	1,000,000	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC646G2
Fixed Income	500,000	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC649G9
Fixed Income	900,000	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2020 SWPC725G6
Fixed Income	700,000	66,546	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC264B4
Fixed Income	3,900,000	284,707	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC963A0
Fixed Income	100,000	753	CDS DEUTGB2L SELL PROTECTION ON JAPAN 03-20-2015 SWPC101G0
Fixed Income	400,000	933	CDS DEUTGB2L SELL PROTECTION ON KOREA REP 03-20-2011 SWPC789F1
Fixed Income	3,400,000	-	CDS DEUTGB2L SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC759E0
Fixed Income	1,500,000	21,154	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC040H2
Fixed Income	1,300,000	18,333	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC962G8
Fixed Income	700,000	10,148	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 12-20-2014 SWPC301F0
Fixed Income	200,000	-	CDS DEUTGB2L SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC822F0
Fixed Income	(3,700,000)	-	CDS DEUTUS33 06-20-2013 SWPC29485
Fixed Income	(4,300,000)	(18,448)	CDS DEUTUS33 DUMMY_INDEX 06-20-2013 SWPC01B60
Fixed Income	4,300,000	-	CDS DEUTUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 06-20-2013 SWPC01B60
Fixed Income	3,700,000	31,837	CDS DEUTUS33 PURC PROTECTION ON WELLS FARGO & CO NEW 06-20-2013 SWPC29485

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	(800,000)	(11,521)	CDS GSCMUS33 03-20-2019 SWPC912B0
Fixed Income	(8,200,000)	-	CDS GSCMUS33 09-20-2017 SWPC32521
Fixed Income	(1,000,000)	-	CDS GSCMUS33 09-20-2017 SWPC39682
Fixed Income	(1,800,000)	(29,903)	CDS GSCMUS33 12-20-2014 BRS979046
Fixed Income	800,000	-	CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0
Fixed Income	1,800,000	-	CDS GSCMUS33 PURC PROTECTION ON HERSHEY CO FORMERLY 12-20-2014 BRS979046
Fixed Income	8,200,000	546,223	CDS GSCMUS33 PURC PROTECTION ON LIMITED BRANDS INC 09-20-2017 SWPC32521
Fixed Income	1,000,000	2,202	CDS GSCMUS33 PURC PROTECTION ON LIMITED BRANDS INC 09-20-2017 SWPC39682
Fixed Income	(700,000)	(18,427)	CDS GSILGB2X 03-20-2015 SWPC097G6
Fixed Income	(3,200,000)	(300,891)	CDS GSILGB2X 03-20-2015 SWPC794F4
Fixed Income	(1,200,000)	(31,751)	CDS GSILGB2X 03-20-2019 SWPC929B1
Fixed Income	(1,100,000)	(82,051)	CDS GSILGB2X 03-20-2020 SWPC30Z89
Fixed Income	(3,900,000)	-	CDS GSILGB2X 06-20-2015 SWPC342G9
Fixed Income	(500,000)	(7,863)	CDS GSILGB2X 06-20-2015 SWPC420G4
Fixed Income	(1,000,000)	(39,698)	CDS GSILGB2X 09-20-2013 SWPC01P32
Fixed Income	(1,300,000)	(107,735)	CDS GSILGB2X 09-20-2015 SWPC474H7
Fixed Income	(800,000)	(13,486)	CDS GSILGB2X 09-20-2018 SWPC860B2
Fixed Income	(1,300,000)	-	CDS GSILGB2X 12-20-2011 SWPC429F7
Fixed Income	(3,900,000)	(53,861)	CDS GSILGB2X 12-20-2013 SWPC75546
Fixed Income	1,200,000	-	CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1
Fixed Income	800,000	-	CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC860B2
Fixed Income	3,900,000	-	CDS GSILGB2X PURC PROTECTION ON ICI WILMINGTON INC 12-20-2013 SWPC75546
Fixed Income	1,300,000	9,909	CDS GSILGB2X PURC PROTECTION ON SEAGATE TECHNOLOGY H 12-20-2011 SWPC429F7
Fixed Income	1,000,000	-	CDS GSILGB2X PURC PROTECTION ON WACHOVIACORP NEW SUB 09-20-2013 SWPC01P32
Fixed Income	700,000	-	CDS GSILGB2X SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2015 SWPC097G6
Fixed Income	1,300,000	-	CDS GSILGB2X SELL PROTECTION ON ANADARKOPETE CORP 09-20-2015 SWPC474H7
Fixed Income	500,000	-	CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC420G4
Fixed Income	3,200,000	-	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 03-20-2015 SWPC794F4
Fixed Income	1,100,000	-	CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 03-20-2020 SWPC30Z89
Fixed Income	3,900,000	55,000	CDS GSILGB2X SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC342G9
Fixed Income	(5,000,000)	-	CDS MLCSUS33 03-20-2012 SWPC56785
Fixed Income	5,000,000	455,576	CDS MLCSUS33 PURC PROTECTION ON INTERNATIONAL LEASE 03-20-2012 SWPC56785
Fixed Income	(300,000)	(4,718)	CDS MRMDUS33 06-20-2015 SWPC645G3
Fixed Income	(1,000,000)	(15,726)	CDS MRMDUS33 06-20-2015 SWPC983G3
Fixed Income	300,000	-	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC645G3
Fixed Income	1,000,000	-	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC983G3
Fixed Income	(2,800,000)	-	CDS MSCSUS33 01-20-2012 SWPC99389
Fixed Income	(500,000)	(7,863)	CDS MSCSUS33 06-20-2015 SWPC650G5
Fixed Income	(2,900,000)	-	CDS MSCSUS33 06-20-2017 SWPC70299
Fixed Income	(1,000,000)	(8,904)	CDS MSCSUS33 12-20-2012 SWPC33248
Fixed Income	(1,000,000)	-	CDS MSCSUS33 12-20-2012 SWPC38221
Fixed Income	(1,500,000)	(11,479)	CDS MSCSUS33 12-20-2012 SWPC81833
Fixed Income	(900,000)	(377)	CDS MSCSUS33 12-20-2012 SWPC81874
Fixed Income	(3,200,000)	-	CDS MSCSUS33 12-20-2013 SWPC515G0
Fixed Income	2,900,000	112,139	CDS MSCSUS33 PURC PROT ON COUNTRYWIDE HOME LNS 06-20-2017 SWPC70299
Fixed Income	3,200,000	111,147	CDS MSCSUS33 PURC PROTECTION ON INTERNATIONAL LEASE 12-20-2013 SWPC515G0
Fixed Income	1,000,000	7,282	CDS MSCSUS33 PURC PROTECTION ON WHIRLPOOL CORP 12-20-2012 SWPC38221
Fixed Income	1,000,000	-	CDS MSCSUS33 PURC PROTECTION ON BLACK & DECKER CORP 12-20-2012 SWPC33248
Fixed Income	1,500,000	-	CDS MSCSUS33 PURC PROTECTION ON BLACK & DECKER CORP 12-20-2012 SWPC81833
Fixed Income	900,000	-	CDS MSCSUS33 PURC PROTECTION ON SHERWIN WILLIAMS CO 12-20-2012 SWPC81874
Fixed Income	500,000	-	CDS MSCSUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC650G5
Fixed Income	2,800,000	5,756	CDS MSCSUS33 SELL PROTECTION ON PANAMA REP 01-20-2012 SWPC99389
Fixed Income	2,100,000	13,035	CDS PURC PROTECTION ON CAPITAL ONE FINL COR 09-20-2011 SWPC95452
Fixed Income	(600,000)	-	CDS RBOSGB2RTCM 03-20-2011 SWPC772F0
Fixed Income	(2,100,000)	-	CDS RBOSGB2RTCM 03-20-2013 SWPC95650
Fixed Income	(3,200,000)	-	CDS RBOSGB2RTCM 09-20-2011 SWPC59540
Fixed Income	(1,000,000)	-	CDS RBOSGB2RTCM 12-20-2012 SWPC33024
Fixed Income	(1,000,000)	(1,154)	CDS RBOSGB2RTCM 12-20-2014 SWPC706E4
Fixed Income	(5,400,000)	-	CDS RBOSGB2RTCM 12-20-2017 SWPC39898
Fixed Income	2,100,000	85,090	CDS RBOSGB2RTCM PURC PROT ON HANSON AUSTRALIA FDG 03-20-2013 SWPC95650
Fixed Income	1,000,000	9,015	CDS RBOSGB2RTCM PURC PROTECTION ON WHIRLPOOL CORP 12-20-2012 SWPC33024
Fixed Income	3,200,000	181,953	CDS RBOSGB2RTCM PURC PROTECTION ON KERR MCGEE CORP 09-20-2011 SWPC59540
Fixed Income	5,400,000	333,336	CDS RBOSGB2RTCM PURC PROTECTION ON MARKS& SPENCER PLC 12-20-2017 SWPC39898
Fixed Income	1,000,000	-	CDS RBOSGB2RTCM SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC706E4
Fixed Income	600,000	1,857	CDS RBOSGB2RTCM SELL PROTECTION ON UTD MEXICAN STS M 03-20-2011 SWPC772F0
Fixed Income	1,000,000	-	CDS SELL PROTECTION ON GAZ CAPITAL SA 02-20-2013 SWPC15716
Fixed Income	2,300,000	-	CDS SELL PROTECTION ON ITALY REP 06-20-2011 SWPC319H6
Fixed Income	1,900,000	2,029,559	CENOVUS ENERGY INC 4.5% DUE 09-15-2014
Fixed Income	445,000	510,908	CENOVUS ENERGY INC 6.75% DUE 11-15-2039
Fixed Income	345,000	396,097	CENOVUS ENERGY INC 6.75% DUE 11-15-2039
Fixed Income	276,016	287,520	CENTERPOINT ENER TRAN II BD 4.97 DUE 08-01-2014 BEO
Fixed Income	121,000	138,651	CENTERPOINT ENERGY 7.875% DUE 04-01-2013
Fixed Income	130,000	148,963	CENTERPOINT ENERGY 7.875% DUE 04-01-2013

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	110,000	110,883	CENTERPOINT ENERGY INC SR NT 7.25 DUE 09-01-2010/01-07-2004 REG
Fixed Income	3,000,000	3,000,000	CENTEX CORP SR NT 4.55% DUE 11-01-2010/11-02-2004 BEO
Fixed Income	3,600,000	3,667,500	CENTEX CORP SR NT 7.875 DUE 02-01-2011/01-31-2011 BEO
Fixed Income	1,959,100	1,860,497	CENTEX HOME EQTY 4.93% DUE 01-25-2034
Fixed Income	9,600,000	9,571,123	CENTURYLINK INC 6% DUE 04-01-2017
Fixed Income	19,528,527	269,573,684	CF BLACKROCK CORE ACTIVE
Fixed Income	7	7	CF BLACKROCK MONEY MARKET FD
Fixed Income	2	2	CF BLACKROCK MONEY MARKET FD
Fixed Income	580,000	594,500	CF INDS INC 7.125% DUE 05-01-2020
Fixed Income	13,156	171,109	CF OPP YANKEE PORTFOLIO LLC
Fixed Income	592,312	11,597,464	CF WA OPPORTUNISTIC US \$ HIGH YIELD SEC PORT LLC
Fixed Income	272,624	6,752,891	CF WESTN ASSETS OPP.INTL INV T GRADE SEC PORT LLC
Fixed Income	24,228	22,355	CHASE FDG MTG LN 2003-1 ASSET BKD CTF CLIIA-2 FLTG RATE 11-25-2032 BEO
Fixed Income	61,721	61,108	CHASE FDG MTG LN 4.396% DUE 02-25-2030
Fixed Income	410,000	415,808	CHASE ISSUANCE TR 2.40000009537% DUE 06-17-2013
Fixed Income	1,280,000	1,276,540	CHASE ISSUANCE TR 2006-5 NT CL A FLTG RATE 11-15-2013 REG
Fixed Income	2,200,000	2,198,159	CHASE ISSUANCE TR 2007-1 NT CL A 03-15-2013 REG
Fixed Income	1,700,000	1,692,238	CHASE ISSUANCE TR 2007-10 NT CL A FLTG 06-16-2014 REG
Fixed Income	2,535,000	2,536,683	CHASE ISSUANCE TR 2009-7 NT CL A 09-17-2012 REG
Fixed Income	225,000	243,788	CHASE ISSUANCE TR 4.65000009537% DUE 03-15-2015
Fixed Income	280,000	282,514	CHASE ISSUANCE TR 4.96000003815% DUE 09-17-2012
Fixed Income	230,000	228,892	CHASE ISSUANCE TR SER 2005-A11 CL A FLT RT 12-15-2014 BEO
Fixed Income	910,000	988,469	CHASE ISSUANCE TR SER 2007-A17 CL A 5.12 DUE 10-15-2014 BEO
Fixed Income	25,000	25,250	CHES ENERGY CORP 6.25% DUE 01-15-2018
Fixed Income	455,000	477,750	CHES ENERGY CORP 7.625% DUE 07-15-2013
Fixed Income	70,000	72,275	CHES ENERGY CORP SR NT 6.375 DUE 06-15-2015/12-15-2009 REG
Fixed Income	1,790,000	2,191,804	CHESTER A/REC 03-C FRN 09/2012 EUR10000
Fixed Income	100,000	110,371	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	2,700,000	2,980,017	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1,300,000	1,463,436	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE
Fixed Income	335,000	355,777	CHICAGO ILL O HARE INTL ARPT REV 6.845% 01-01-2038 BEO TAXABLE
Fixed Income	100,000	110,371	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	-	1,615,619	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	-	5,445,187	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	-	14,988,964	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	1,255,000	1,279,936	CHRYSLER FINL AUTO 2.82% DUE 01-15-2016
Fixed Income	350,000	336,000	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO
Fixed Income	375,000	360,000	CHUBB CORP FLTG RT JR SUB NTS DUE 03-29-2067/04-15-2009 BEO
Fixed Income	585,000	632,865	CIN GAS & ELEC CO 5.7% DUE 09-15-2012
Fixed Income	426,928	408,784	CIT GROUP INC NEW 7% DUE 05-01-2013
Fixed Income	767,414	734,799	CIT GROUP INC NEW 7% DUE 05-01-2013
Fixed Income	190,395	179,447	CIT GROUP INC NEW 7% DUE 05-01-2014
Fixed Income	801,120	755,056	CIT GROUP INC NEW 7% DUE 05-01-2014
Fixed Income	590,393	544,638	CIT GROUP INC NEW 7% DUE 05-01-2015
Fixed Income	401,120	370,033	CIT GROUP INC NEW 7% DUE 05-01-2015
Fixed Income	317,322	289,556	CIT GROUP INC NEW 7% DUE 05-01-2016
Fixed Income	668,534	610,037	CIT GROUP INC NEW 7% DUE 05-01-2016
Fixed Income	444,252	399,827	CIT GROUP INC NEW 7% DUE 05-01-2017
Fixed Income	935,949	842,354	CIT GROUP INC NEW 7% DUE 05-01-2017
Fixed Income	451,484	461,154	CIT GROUP INC TL 2A DUE 01-20-2012 BEO
Fixed Income	528,000	539,308	CIT GROUP INC TL 2A DUE 01-20-2012 BEO
Fixed Income	38,461	36,423	CIT HOME EQUITY LN TR 2002-1 ASSET BKD CTF CL AV-1 03-25-2033 BEO
Fixed Income	470,000	532,158	CITIBANK CR CARD 5.30000019073% DUE 03-15-2018
Fixed Income	3,700,000	3,776,501	CITIBANK N A FDIC GTD TLGP NT 1.875% DUE05-07-2012
Fixed Income	3,615,000	3,623,387	CITIBANK N A FDIC GTD TLGP NT FLTG RATE DUE 05-07-2012 REG
Fixed Income	460,000	495,984	CITIBANK OMNI 5.35% DUE 08-15-2018
Fixed Income	2,400,000	2,306,429	CITICORP RESDNTL 6.046% DUE 03-25-2037
Fixed Income	7,100,000	6,914,960	CITIGROUP CAP XXI FLTG RT 8.3% DUE 12-21-2077
Fixed Income	1,310,000	1,348,518	CITIGROUP FDG INC 2.25 DUE 12-10-2012
Fixed Income	1,375,000	1,403,995	CITIGROUP FDG INC FDIC GTD NT 1.875 DUE 11-15-2012
Fixed Income	2,200,000	2,284,832	CITIGROUP FDG INC FLTG RT 5.7% DUE 06-30-2011
Fixed Income	2,275,000	2,273,703	CITIGROUP FDG INC MED TRM SR NTS FDIC GTD BK TRNCHE # SR 00005 VAR 03-30-12
Fixed Income	1,495,000	1,526,426	CITIGROUP FDG INC NT 1.875 DUE10-22-2012
Fixed Income	1,100,000	1,123,123	CITIGROUP FDG INC NT 1.875 DUE10-22-2012
Fixed Income	425,000	424,775	CITIGROUP INC 4.75% DUE 05-19-2015
Fixed Income	1,200,000	1,352,814	CITIGROUP INC 4.75%-FR EMTN 31/5/2017 EUR
Fixed Income	600,000	621,787	CITIGROUP INC 5.3% DUE 10-17-2012
Fixed Income	4,300,000	4,469,863	CITIGROUP INC 5.5% DUE 04-11-2013
Fixed Income	1,600,000	1,667,794	CITIGROUP INC 5.5% DUE 08-27-2012
Fixed Income	750,000	771,086	CITIGROUP INC 5.5% DUE 10-15-2014
Fixed Income	350,000	360,681	CITIGROUP INC 5.625 SUB 08-27-2012 BEO
Fixed Income	430,000	450,194	CITIGROUP INC 5.85 DUE 07-02-2013 BEO
Fixed Income	400,000	418,785	CITIGROUP INC 5.85 DUE 07-02-2013 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	900,000	934,857	CITIGROUP INC 6% DUE 08-15-2017
Fixed Income	1,090,000	1,143,533	CITIGROUP INC 6% DUE 12-13-2013
Fixed Income	950,000	996,439	CITIGROUP INC 6.01% DUE 01-15-2015
Fixed Income	1,000,000	1,043,682	CITIGROUP INC 6.125% DUE 05-15-2018
Fixed Income	600,000	626,209	CITIGROUP INC 6.125% DUE 05-15-2018
Fixed Income	1,000,000	1,062,153	CITIGROUP INC 6.375% DUE 08-12-2014
Fixed Income	1,100,000	1,168,368	CITIGROUP INC 6.375% DUE 08-12-2014
Fixed Income	950,000	1,009,045	CITIGROUP INC 6.375% DUE 08-12-2014
Fixed Income	825,000	878,771	CITIGROUP INC 6.5% DUE 08-19-2013
Fixed Income	820,000	873,445	CITIGROUP INC 6.5% DUE 08-19-2013
Fixed Income	1,300,000	1,363,785	CITIGROUP INC 6.875% DUE 03-05-2038
Fixed Income	1,280,000	1,342,803	CITIGROUP INC 6.875% DUE 03-05-2038
Fixed Income	600,000	715,786	CITIGROUP INC 8.125% DUE 07-15-2039
Fixed Income	80,000	95,438	CITIGROUP INC 8.125% DUE 07-15-2039
Fixed Income	700,000	834,487	CITIGROUP INC 8.5% DUE 05-22-2019
Fixed Income	130,000	134,935	CITIGROUP INC CITIGROUP INC 5.85 DUE 08-02-2016 BEO
Fixed Income	1,087,000	731,525	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	1,000,000	672,976	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	3,000,000	3,139,986	CITIGROUP INC NT GLOBAL 6 DUE 02-21-2012BEO
Fixed Income	545,000	545,109	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	640,000	640,128	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	480,000	480,096	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	1,375,000	1,375,275	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	500,000	569,255	CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE
Fixed Income	60,000	64,341	CLIFFS NAT RES INC 5.9% DUE 03-15-2020
Fixed Income	607,612	524,911	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	252,351	248,150	CMO 1ST HORIZON MTG PASSTHRU TR FOR SER 2003-AR2 CL II-A-1 7-25-2033 BEO
Fixed Income	1,210,380	1,262,701	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	563,757	582,983	CMO 1ST UN NATL BK COML MTG TR 2001-C3 PT CTF CL A-3 6.423 DUE 8-15-33 BEO
Fixed Income	2,248,838	2,352,289	CMO 1ST UN NATL BK COML MTG TR 2002-C1 EX M/D 1-12-12 A-2 6.141/02-12-2034 BEO
Fixed Income	87,068	74,001	CMO ADJBL RATE MTG TR 2004-4 MTG BKD PASSTHRU CTF 5-A-3 DUE 03-25-2035 REG
Fixed Income	200,349	106,189	CMO AHMAT AMERN HOME MTG CORP SER 2006-6CMO CL A1-A DUE 12-25-2046 REG
Fixed Income	2,500,037	1,836,882	CMO ALTERNATIVE LN TR 2007 22 6.5 DUE 09-25-2037 REG
Fixed Income	888,417	799,999	CMO AMERICAN HOME MTG INVT TR 2004-4 MTGBKD NT CL IV-A DUE 02-25-2045 REG
Fixed Income	1,337,605	1,087,827	CMO AMERN HOME MTG INVT TR 2005-1 BKD NTCL VI-A VAR DUE 09-25-2045 REG
Fixed Income	100,000	108,884	CMO AST SECURITIZATION CORP COML MTG PASSTHRU CTF 97-D5 CL A-2 VAR 02-14-2043
Fixed Income	1,535,000	1,599,217	CMO BANC AMER COML MTG INC 2002-2 COML MTG CL A-3 5.118 07-11-2043 BEO
Fixed Income	1,386,459	1,455,372	CMO BANC AMER COML MTG INC 2002-PB2 PASSTHRU CTF CL A-4 6.186 6-11-35 BEO
Fixed Income	270,000	282,534	CMO BANC AMER COML MTG TR 2006 5 5.41400003433% DUE 09-10-2047 BEO
Fixed Income	1,330,000	1,331,486	CMO BANC AMER COML MTG TR 2006-6 BACM 2006 6 A4 5.356 DUE 10-10-2045 BEO
Fixed Income	2,020,000	2,075,873	CMO BANC AMER COML MTG TR 2007-3 CL A-2 FLT RT DUE 06-10-2049 BEO
Fixed Income	16,924	17,172	CMO BANC AMER FDG CORP 2003-1 MTG PASSTHRU CTF CL A-1 6 DUE 05-20-2033 REG
Fixed Income	776,550	584,066	CMO BANC AMER FDG CORP 2004-C MTG PASSTHRU CTF CL 4-A-2 2.44 12-25-34 REG
Fixed Income	370,393	256,936	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	1,280,554	1,096,537	CMO BANC AMER MTG SECS INC SER 2005-A CL2-A-1 DUE 02-25-2035 REG
Fixed Income	613,950	430,140	CMO BCAP LLC TR 2007-AA1 CL I-A-1 FLT RTDUE 02-25-2047 BEO
Fixed Income	3,313,353	2,504,139	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG
Fixed Income	695,723	510,813	CMO BEAR STEARNS ALT-A TR SER 2004-12 CL I-A-1 DUE 01-25-2035 REG
Fixed Income	505,087	353,891	CMO BEAR STEARNS ALT-A TR SER 2004-13 CLA1 FLT RT DUE 11-25-2034 REG
Fixed Income	1	1	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG
Fixed Income	10,511	10,227	CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL IV-A-1 4-25-33 BEO
Fixed Income	431,309	396,265	CMO BEAR STEARNS ARM TR 2004-7 CL IV-A VAR DUE 10-25-2034 REG
Fixed Income	183,382	155,110	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 5.38246% DUE 02-25-2036 REG
Fixed Income	539,460	442,021	CMO BEAR STEARNS ARM TR 2006-2 PASSTHRU CTF CL IV-A-1 6.05424 07-25-2036 REG
Fixed Income	599,101	395,755	CMO BEAR STEARNS ARM TR 2007-1 DUE 02-25-2047 REG
Fixed Income	551,919	399,070	CMO BEAR STEARNS ARM TR 2007-3 BEAR STEARNS ARM TRUST DUE 05-25-2047 BEO
Fixed Income	503,618	438,018	CMO BEAR STEARNS ARM TR SER 2004-5 CL II-A FLT RT DUE 07-25-2034 REG
Fixed Income	233,113	215,886	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO
Fixed Income	73,416	67,708	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO
Fixed Income	73,182	69,877	CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO
Fixed Income	125,324	118,324	CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO
Fixed Income	311,624	280,388	CMO BEAR STEARNS AST BACKED SECS I TR 2006 CL II-1A-1 0 DUE 12-25-2036 REG
Fixed Income	1,274,735	1,274,138	CMO BEAR STEARNS COML MTG SECS INC COML 99-WF2 CL C 7.271694% DUE 07-15-2031 REG
Fixed Income	3,075,000	3,259,820	CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO
Fixed Income	400,000	424,042	CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO
Fixed Income	435,000	458,941	CMO BEAR STEARNS COML MTG SECS INC SER 2002 TOP6 CL A-2 6.46 10-15-36 BEO
Fixed Income	80,000	84,403	CMO BEAR STEARNS COML MTG SECS INC SER 2002 TOP6 CL A-2 6.46 10-15-36 BEO
Fixed Income	959,456	980,926	CMO BEAR STEARNS COML MTG SECS INC SER 2005-PWR7 CL A2 4.945 DUE 02-11-2041 REG
Fixed Income	500,000	521,597	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR13 CL A4 5.54 DUE 09-11-2041 REG
Fixed Income	107,000	112,912	CMO BEAR STEARNS COML MTG SECS TR 2006-TOP24 CL A-3 FLT RT 10-12-2041 REG
Fixed Income	900,000	910,240	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR18 5.773 DUE 06-11-2050 REG
Fixed Income	255,000	257,901	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR18 5.773 DUE 06-11-2050 REG
Fixed Income	700,000	724,287	CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL A4 FLT RT 1-12-2045 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	525,000	563,324	CMO BEAR STEARNS COML MTG SECS TR 6-PWR12 CL A-4 5.71147 DUE 09-11-38 REG
Fixed Income	5,500,000	5,625,373	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	375,000	383,548	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	262,486	268,098	CMO BEAR STEARNS INC COML MTG PSTRU CTF CL A-2 2001-TOP2 6.48 4-15-11 BE
Fixed Income	1,784,904	1,823,068	CMO BEAR STEARNS INC COML MTG PSTRU CTF CL A-2 2001-TOP2 6.48 4-15-11 BE
Fixed Income	10,305,253	3,935,947	CMO CCMFC MTG-BACKED CTFS MTG BACKED CTFCL A-1 144A DUE 05-25-2048 BEO
Fixed Income	285,231	289,187	CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO
Fixed Income	100,000	101,387	CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO
Fixed Income	98,778	100,544	CMO CHASE MTG FIN CORPORATION 6.304 DUE 05-25-2032 BEO
Fixed Income	2,225,000	1,931,916	CMO CHASE MTG FIN TR 2005-A1 MC CL 2-A3 5.2258% DUE 12-25-2035 REG
Fixed Income	2,146,188	2,072,956	CMO CHASE MTG FIN TR SER 2007-A2 MULTI-CL CL 2-A3 DUE 07-25-2037 REG
Fixed Income	250,000	254,787	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	1,600,000	1,630,637	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	1,928,453	1,615,064	CMO CITIGROUP MTG LN TR 2005-11 MTG PASSTHRU CTF A-3 DUE 12-25-2035 REG
Fixed Income	1,056,673	726,722	CMO CITIGROUP MTG LN TR 2007-10 MTG PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	16,382,207	11,266,781	CMO CITIGROUP MTG LN TR 2007-10 MTG PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	2,851,397	2,515,360	CMO CITIGROUP MTG LN TR SER 2005-11 CL A1A DUE 12-25-2035 REG
Fixed Income	474,559	433,947	CMO CITIGROUP MTG LN TR SER 2005-11 CL A2A 4.7 DUE 12-25-2035 REG
Fixed Income	84,509	74,475	CMO CITIGROUP MTG LN TR SER 2005-6 CL A1FLT RT DUE 08-25-2035 BEO
Fixed Income	97,609	84,489	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 08-25-2035 BEO
Fixed Income	146,413	126,734	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 08-25-2035 BEO
Fixed Income	3,493,563	2,121,099	CMO CL 1A FLT RT DUE 07-25-2047 REG
Fixed Income	400,000	405,992	CMO COML MTG PASS THRU CTFS SER 2007-C MTG PASS THRU CTF CL A-3 09-15-2039 REG
Fixed Income	1,695,000	1,771,755	CMO COML MTG TR 2006-GG7 COML MTG PASSTHRU CTF CL A-4 VAR 7-10-38 REG
Fixed Income	1,880,000	1,883,433	CMO COML MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	855,000	856,561	CMO COML MTG TR 2007-GG9 MTG PASSTHRU CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	900,000	877,937	CMO COMM 2006-C8 MTG TR MTG PASSTHRU CTFCL A-4 5.3060002327% DUE 12-10-2046 REG
Fixed Income	1,260,000	1,245,559	CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	4,600,000	4,547,279	CMO COMMERCIAL MTG LN TR 2008-LS1 MTG PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	1,199,891	1,243,926	CMO COMMERCIAL MTG TR 2007-GG9 CL A-2 5.38100004196% DUE 03-10-2039 BEO
Fixed Income	400,000	331,661	CMO COUNTRYPLACE MANUFACTURED HSG CONT TCL A4 144A 5.846 DUE 07-15-2037 BEO
Fixed Income	2,510,000	2,637,149	CMO CR SUISSE 1ST BSTN MTG 2002-CKS4 COML MTG P/T CTF CL A2 5.18 11-15-36 REG
Fixed Income	5,720	5,846	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	35,165	35,388	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-CF2 CL A-4 6.505 02-15-2034 BEO
Fixed Income	1,280,000	1,357,362	CMO CR SUISSE 1ST BSTN MTG SECS CORP CSFB PTC 20 06/15/12 5.603 7-15-2035 BEO
Fixed Income	4,050,000	4,272,973	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2002-CP5 CL A-2 4.94 DUE 12-15-2035
Fixed Income	475,000	501,151	CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2002-CP5 CL A-2 4.94 DUE 12-15-2035
Fixed Income	16,726	4,060	CMO CR SUISSE 1ST BSTN MTG SECS CORP DUE06-25-2034 REG
Fixed Income	400,000	416,065	CMO CR SUISSE 1ST BSTN MTG TR SER 20 PASSTHRU CTF CL A-3 DUE 03-15-2039 REG
Fixed Income	250,000	264,361	CMO CR SUISSE COML MTG TR SER 2006-C3 PASSTHRU CTF CL A-3 DUE 06-15-2038 REG
Fixed Income	1,970,000	1,949,341	CMO CR SUISSE COML MTG TR SER 2006-C5 PASSTHRU CTF CL A-3 DUE 12-15-39 REG
Fixed Income	4,500,000	4,289,081	CMO CR SUISSE COML MTG TR SER 2007-C3 MTG PASSTHRU CTF CL A-4 06-15-2039 BEO
Fixed Income	169,227	172,350	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORP2001-MFD HSG CL A DUE 09-25-2031 BEO
Fixed Income	280,000	287,289	CMO CREDIT SUISSE 1ST BSTN MTG SECS CORPVAR RT 2005-C4 CL A-3 DUE 08-15-2038BEO
Fixed Income	100,000	98,277	CMO CREDIT SUISSE COML MTG TR SER 2006-C4 5.467% DUE 09-15-2039 BEO
Fixed Income	2,045,223	2,154,804	CMO CRSUISSE 1ST BSTN MTG SECS CORP 2002CKP1 PASS CTF CL A-3 6.439 12-15-35 BEO
Fixed Income	2,038,659	867,761	CMO CSMC MTG BACKED TR 2006-6 PASSTHRU CTF CL 2-A-1 VAR RATEDUE 07-25-2036 REG
Fixed Income	1,163	904	CMO CSMC MTG-BACKED TR SER 2006-8 MTG 3-A-1 6 DUE 10-25-2021 REG
Fixed Income	635,230	462,466	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG
Fixed Income	3,972,287	2,372,067	CMO CWALT ALTERNATIVE LN TR 2006-OA22 MTG PASSTHRU CTF CL A-1 FLTG 2-25-47
Fixed Income	65,448	64,223	CMO CWALT ALTERNATIVE LN TR 2006-OC10 MTG PASSTHRU CTF CL 2-A-1 09-25-2035 REG
Fixed Income	550,977	282,530	CMO CWALT ALTERNATIVE LN TR SER 2006-OA21 MTG RATE DUE 03-20-2047 REG
Fixed Income	246,683	255,030	CMO CWALT INC 2004-J6 MTG PASSTHRU CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	1,411,675	774,416	CMO CWALT INC 2005-59 MTG BKD CTF CL A-1DUE 11-20-2035 REG
Fixed Income	622,934	322,446	CMO CWALT INC 2006-OA6 MTG PASSTHRU CTF CL 1A-1A DUE 07-25-2046 REG
Fixed Income	618,780	362,513	CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO
Fixed Income	95,016	88,444	CMO CWALT INC SER 2004-18CB CL 2A5 FLT RT DUE 09-25-2034 REG
Fixed Income	2,648,529	1,537,394	CMO CWALT INC SERIES 2005-38 CLASS-A1 DUE 09-25-2035 REG
Fixed Income	23,347	12,076	CMO CWABS INC 2003-58 CL M 4.67607 DUE 10-25-2033 REG
Fixed Income	243,067	129,736	CMO CWABS INC 2006-OA5 MTG PASSTHRU CTF CL 2-A-1 DUE 04-25-2046 REG
Fixed Income	343,691	223,588	CMO CWABS INC SER 2004-25 CL 1A1 FLT RT DUE 02-25-2035 REG
Fixed Income	405,203	262,002	CMO CWABS INC SER 2004-25 CL 2A1 FLT RT DUE 02-25-2035 REG
Fixed Income	323,432	241,610	CMO CWABS INC SER 2004-29 CL 1A1 .88719%DUE 02-25-2035/02-25-2005 REG
Fixed Income	115,856	86,547	CMO CWABS INC SER 2004-29 CL 1A1 .88719%DUE 02-25-2035/02-25-2005 REG
Fixed Income	475,309	262,557	CMO CWABS INC SER 2004-29 CL 2A1 FLT RT DUE 02-25-2035 REG
Fixed Income	304,122	189,243	CMO CWABS INC SER 2005-9 CL 1A1 FLT RT DUE 05-25-2035 REG
Fixed Income	78,679	64,439	CMO CWABS INC VAR 2005-R2 MTG PASSTHRU CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	1,302,988	1,267,356	CMO DEUTSCHE ALT-A SECS MTG LN TR SER 2007-1 CL I-A-1 DUE 08-25-2037 REG
Fixed Income	14,539,879	7,596,171	CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	294,041	293,916	CMO DLJ COML MTG CORP COML MTG PASSTHRU CTF 00-CKP1 CL A-1B 7.18 11-10-2033 BEO
Fixed Income	90,474	90,436	CMO DLJ COML MTG CORP COML MTG PASSTHRU CTF 00-CKP1 CL A-1B 7.18 11-10-2033 BEO
Fixed Income	21,236	21,201	CMO FIRST HORIZON MTG PASSTHRU TR SER 2005-2 CL I-A-1 5.5% DUE 05-25-2035 BEO
Fixed Income	63,637	65,094	CMO GE CAP COML MTG CORP 2001-1 CL A-2 6.531% DUE 05-15-2033 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	97,903	100,144	CMO GE CAP COML MTG CORP 2001-1 CL A-2 6.531% DUE 05-15-2033 BEO
Fixed Income	407,257	411,622	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	3,323,965	CMO GE CAP COML MTG CORP 2002-1 MTG PASSTHRU CTF CL A-3 6.269 12-10-2035
Fixed Income	310,000	327,812	CMO GE CAP COML MTG CORP 2002-2 COML CL A-3 5.349 DUE 08-11-2036BEO
Fixed Income	625,000	659,514	CMO GE COML MTG CORP 2006-1 A-4 5.33513%DUE 03-10-2044 REG
Fixed Income	180,000	183,435	CMO GMAC COML MTG SEC INC 2001-C1 MTG PASS CL C 6.887 DUE 04-15-2034 BEO
Fixed Income	164,806	168,315	CMO GMAC COML MTG SEC INC 2001-C1 MTG PASSTHRU CTF CL A2 6.465 4-15-34 BEO
Fixed Income	2,255,000	2,442,201	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	1,483,732	CMO GMAC COML MTG SEC INC 2003-C2 MTG PASSTHRU CTF CL A-2 5.446 08-10-13 REG
Fixed Income	1,434,051	1,444,911	CMO GMAC COML MTG SECS INC C3 CL A-2 6.957% DUE 09-15-2035 BEO
Fixed Income	1,182,721	1,104,660	CMO GMACM MTG LN TR DUE 06-25-2034 REG
Fixed Income	200,000	207,712	CMO GREENWICH CAP COML FDG CORP GCCF 2005-GG3 A4 FR DUE 08-10-2042 BEO
Fixed Income	2,804,538	2,833,543	CMO GREENWICH CAP COML FDG CORP SER 2005-GG3 CL A2 DUE 08-10-2042 BEO
Fixed Income	597,680	497,736	CMO GS MTG SECS CORP 2004-9 MTG PTHRU CTF CL 3A1 3.691 1-1-34 REG
Fixed Income	1,563,091	1,467,399	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	1,750,662	1,643,487	CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	2,500,000	1,789,595	CMO GS MTG SECS CORP GSR 2005-AR4 MTG PASSTHRU CTF CL 3A5 DUE 07-25-2035 REG
Fixed Income	48,326	48,669	CMO GS MTG SECS CORP II 2004-GG2 COML MTG PASSTHRU CTF A-3 4.602 8-10-38 REG
Fixed Income	200,000	206,903	CMO GS MTG SECS CORP II 2004-GG2 COML MTG PASSTHRU CTF A-4 4.964 08-01-38 REG
Fixed Income	159,000	164,496	CMO GS MTG SECS CORP II 2005-GG4 CL A-4A4.751% DUE 07-10-2039 REG
Fixed Income	353,000	363,207	CMO GS MTG SECS CORP II SER 2006-GG6 CL A4 FLT RT DUE 04-10-2038 REG
Fixed Income	290,000	294,549	CMO GS MTG SECS CORP II SERIES 2005-GG4 CLASS-A4 DUE 07-10-2039 BEO
Fixed Income	233,838	219,408	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12.943042% DUE 09-25-2035/10-25-2005 REG
Fixed Income	187,071	175,526	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A12.943042% DUE 09-25-2035/10-25-2005 REG
Fixed Income	2,900,000	2,369,967	CMO GS MTG SECS CORP SER 2005-AR6 CL 4A5FLT RT DUE 09-25-2035 BEO
Fixed Income	1,151,323	922,007	CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO
Fixed Income	596,752	43,173	CMO GSAMP TR 2006-S4 2006-S4 MTG PASSTHRU CTF CL A-1 DUE 05-25-2036 REG
Fixed Income	624,416	520,472	CMO GSR MTG LN TR 2006-4F 2006-4F MTG PASSTHRU CTF CL 1A-1 5 DUE 05-25-2036
Fixed Income	964,652	827,840	CMO GSR MTG LN TR 2007-4F SR MTG PASS THRU CTF CL 3A-1 6% DUE 07-25-2037 REG
Fixed Income	1,422,918	822,347	CMO HARBORVIEW MTG LN TR 2005-10 MTG PASSTHRU CTF CL 2-A1A DUE 11-19-2035 REG
Fixed Income	1,944,454	1,083,667	CMO HARBORVIEW MTG LN TR 2005-7 MTG CL 1-A1 VAR DUE 06-19-2045 REG
Fixed Income	479,514	383,947	CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG
Fixed Income	2,295,860	476,173	CMO HARBORVIEW MTG LN TR 2006-14 PTHRU CTF CL 2A-1B FLTGT RT 2-19-37 REG
Fixed Income	2,616,186	1,657,180	CMO HARBORVIEW MTG LN TR 2006-3 MTG LN PASSTHRU CTF CL 2A-1A DUE 06-19-2036 REG
Fixed Income	389,587	228,197	CMO HARBORVIEW MTG LN TR 2006-9 CL 2A-1A.55063% DUE 11-19-2036 REG
Fixed Income	177,612	96,246	CMO HARBORVIEW MTG LN TR SER 2006-2 CL 1A DUE 02-25-2036 REG
Fixed Income	1,455,000	1,433,682	CMO HOLMES MASTER ISSUER PLC 2007-2 MTG BKD NT SER 3 CL A1 FLTGT DUE 07-15-2021
Fixed Income	506,303	379,789	CMO HOMEBANC MTG TR 2005-4 MTG PASSTHRU CTF CL A-1 VAR RATE DUE 10-25-2035 REG
Fixed Income	955,875	918,998	CMO HSI AST SECURIZATION CORP TR 2007-WF1 DUE 05-25-2037 REG
Fixed Income	16,239	12,968	CMO IMPAC CMB TR 2003-4 COLL ASSET BKD BD CL 1-A-1 VAR DUE 10-25-2033 BEO
Fixed Income	218,840	178,489	CMO IMPAC SECD ASSETS CORP 2003-1 20330325 5.02000 DUE 03-25-2033 REG
Fixed Income	434,676	169,876	CMO IMPAC SECD ASSETS CORP 2006-1 MTG 2006-1 CL 1-A-2B DUE 05-25-2036
Fixed Income	2,298,740	1,274,803	CMO IMPAC SECD ASSETS CORP SER 2005-2 CLA1 DUE 03-25-2036 REG
Fixed Income	25,051	18,749	CMO INDMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	374,263	281,066	CMO INDMAC INDA MTG LN TR 06AR2 MTG PASS THRU CTF CL 4A1 DUE 092536 REG
Fixed Income	384,548	292,378	CMO INDMAC INDA MTG LN TR 2007-AR7 MTG PASS THRU CTF CL 1-A-1 11-25-37 REG
Fixed Income	2,293,892	1,212,409	CMO INDMAC INDX MTG LN TR 2007-AR15 CTFCL 2-A-1 VAR RATE DUE 08-25-2037 REG
Fixed Income	2,173,539	1,075,063	CMO INDMAC INDX MTG LN TR 2007-AR5 MTG PASSTHRU CTF CL 1-A-1 VAR 5-25-37
Fixed Income	63,460	39,682	CMO INDMAC MBS INC 2004-AR10 CL 2-A-2A DUE 05-25-2034
Fixed Income	563,708	496,916	CMO INDMAC MBS INC 2004-AR6 MTG PASSTHRU CTF CL 6-A-1 DUE 10-25-2034 REG
Fixed Income	1,400,000	1,466,910	CMO J P MORGAN CH COML MTG SECS 2005 CIBC12 PASS CL A4 4.895 DUE 09-12-37 REG
Fixed Income	1,156,266	1,192,120	CMO J P MORGAN CHASE COML MTG SECS CIBC2CL A3 6.429 DUE 04-15-2035
Fixed Income	185,000	187,358	CMO J P MORGAN CHASE COML MTG SECS CORP 20 SEN_FIX 4.871% DUE 10-15-2042 BEO
Fixed Income	205,000	217,671	CMO J P MORGAN CHASE COML MTG SECS CORP 2006-LDP6 A-4 DUE 04-15-2043 REG
Fixed Income	257,187	260,680	CMO J P MORGAN CHASE COML MTG SECS CORP PSTRU CL A3 6.26 3-15-33BE
Fixed Income	652,287	661,146	CMO J P MORGAN CHASE COML MTG SECS CORP PSTRU CL A3 6.26 3-15-33BE
Fixed Income	149,139	154,743	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2001-C1 CL A-3 5.857 10-12-2035 BEO
Fixed Income	240,000	247,281	CMO J P MORGAN CHASE COML MTG SECS CORP SER 2004-CBX CL A5 4.654 01-12-2037 RG
Fixed Income	2,740,000	2,851,326	CMO J P MORGAN CHASE COML MTG SECS TR 2006-L CL A-3B 5.447 DUE 05-15-2045 BEO
Fixed Income	1,705,000	1,816,942	CMO J P MORGAN CHASE COML MTG SECS TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG
Fixed Income	6,700,000	7,109,310	CMO J P MORGAN CHASE COML MTG SECS TR 2007 C 5.688 DUE 02-12-2051 REG
Fixed Income	770,000	772,221	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L DUE 02-15-2051 REG
Fixed Income	300,000	300,865	CMO J P MORGAN CHASE COML MTG SECS TR 2007-L DUE 02-15-2051 REG
Fixed Income	100,000	97,727	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	227,320	CMO J P MORGAN CHASE COML MTG SER 2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	2,135,000	2,105,780	CMO J P MORGAN MTG TR 2004-A5 CL 4-A-4 4.815931% DUE 12-25-2034 REG
Fixed Income	2,200,000	1,813,038	CMO J P MORGAN MTG TR 2006-A2 CL 2-A-2 5.773 DUE 04-25-2036 REG
Fixed Income	391,053	350,064	CMO J P MORGAN MTG TR 2006-S3 MTG PASSTHRU 1-A-12 6.5 DUE 08-25-2036
Fixed Income	526,871	432,314	CMO J P MORGAN MTG TR 2007-S1 MTG PASSTHRU 2-A-22 5.75 DUE 03-25-2037
Fixed Income	722,733	572,111	CMO J P MORGAN MTG TR 2007-S2 MTG PASSTHRU CTF CL 1-A-15 6.75 06-25-37 REG
Fixed Income	2,800,000	2,796,413	CMO JP MRGN CHASE COML MTG SECS TR 2007-C PASSTHRU A-4 06-12-2047 REG
Fixed Income	3,449,642	3,529,684	CMO LB-UBS COML MTG TR 2001-C2 PASSTHRU CTF CL A-2 6.653 11-15-2027 BEO
Fixed Income	83,960	84,367	CMO LB-UBS COML MTG TR 2002-C1 MTG PASSTHRU CTF A-3 6.226 DUE 3-15-26 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	3,075,000	3,284,906	CMO LB-UBS COML MTG TR 2003-C8 CL A-4 5.124% DUE 11-15-2032 REG
Fixed Income	210,000	209,069	CMO LB-UBS COML MTG TR 2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG
Fixed Income	3,900,000	4,067,688	CMO LB-UBS COML MTG TR LBUBS 05-C3 4.7389998436% DUE 07-15-2030 BEO
Fixed Income	805,000	853,682	CMO LB-UBS COML MTG TR SER 2002-C1 CL A46.462 EXP 2-15-12 FINAL 3-15-31 BEO
Fixed Income	420,000	438,697	CMO LB-UBS COML MTG TR SER 2003-C1 CL A-4 4.39400005341% DUE 03-15-2032 BEO
Fixed Income	150,000	158,394	CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4 4.954 DUE 09-15-2030 BEO
Fixed Income	26,651	27,477	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	1,199,297	1,236,430	CMO LEHMAN PASS THRU SECS INC LB COML SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	1,105,610	553,473	CMO LEHMAN XS TR 2006-2N MTG PASSTHRU CTF CL 1-A1 VAR DUE 02-25-2046 REG
Fixed Income	1,898,720	968,340	CMO LUMINENT MTG TR 2006-4 GCMO LUMINENT06-4 DUE 05-25-2046 BEO
Fixed Income	741,899	650,437	CMO MASTR ADJ RATE MTG TR 2006 2 CL 3 A 1 VAR RATE DUE 01-25-2036 REG
Fixed Income	3,279,824	1,475,626	CMO MASTR ADJ RATE MTG TR 2007-3 MTG PASSTHRU CTF CL 1-2A1 VAR 05-25-47
Fixed Income	96,602	51,931	CMO MASTR ADJ RATE MTGS TR 2003-7 MTG PASSTHRU CTF CL B-1 DUE 01-25-2034 REG
Fixed Income	125,661	119,971	CMO MASTR AST BACKED SECS TR 2007-HE1 DUE 05-25-2037 REG
Fixed Income	365,135	377,520	CMO MASTR AST SECURITIZATION TR 2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	63,075	52,623	CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	184,391	148,291	CMO MERRILL LYNCH MTG INVS INC 2004-HB1 CL A-3 FLTG 4.83866 DUE 04-25-2029 REG
Fixed Income	209,808	192,358	CMO MERRILL LYNCH MTG INVS INC SER 2004-A2 3.012161% DUE 07-25-2034 BEO
Fixed Income	300,000	320,487	CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG
Fixed Income	2,000,000	1,974,692	CMO ML-CFC COML MTG SER 2006-4CLA3 FLT RT DUE 12-12-2049 BEO
Fixed Income	300,000	287,032	CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG
Fixed Income	100,000	99,571	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	460,000	458,026	CMO ML-CFC COML MTG TR 2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	480,000	508,611	CMO MORGAN STANLEY CAP I 2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	600,000	616,750	CMO MORGAN STANLEY CAP I INC 2004-TOP13 CL A-4 4.66% DUE 09-13-2045 REG
Fixed Income	300,000	304,679	CMO MORGAN STANLEY CAP I TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG
Fixed Income	2,745,000	2,842,478	CMO MORGAN STANLEY CAP I TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO
Fixed Income	200,000	207,102	CMO MORGAN STANLEY CAP I TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO
Fixed Income	2,023,408	2,162,669	CMO MORGAN STANLEY DEAN WITTER CAP I TR 2000- CL A-4 7.47 DUE 01-23-2015 BEO
Fixed Income	1,615,649	1,638,393	CMO MORGAN STANLEY DEAN WITTER CAP I TR SER 2001-TOP1 CL-A4 6.66 02-15-33 BEO
Fixed Income	1,871,335	1,667,234	CMO MORGAN STANLEY MTG LN TR 2006-8AR MTG PASSTHRU CL 4-A-1 VAR 06-25-2036 REG
Fixed Income	913,367	767,939	CMO MORTGAGEIT TR 2004-1 MTG BKD NT CL A-1 ADJ RATE DUE 11-25-2034 REG
Fixed Income	135,000	142,821	CMO MRGN STNLY DN WTRR CP I TR 2003-HQ2 MTG PSSTHRU CTF CL A-2 4.92 3-12-35 BEO
Fixed Income	576,015	534,554	CMO MSHEL TR 2007-2 MTG PASS THRU CTF CLA-1 DUE 04-25-2037 REG
Fixed Income	18,875	18,642	CMO NOMURA ASSET ACCEP CORP SER 2004-AR2CL IA VAR DUE 10-25-2034 BEO
Fixed Income	1,795,118	1,145,510	CMO NOVASTAR MTG FDG TR 2006-MTA1 MTG BACKED NT CL 2A-1A DUE 09-25-2046 REG
Fixed Income	2,143,690	867,834	CMO OPTIMUM MTG ACCEP CORP 2006-2 MTG PASSTHRU CTF CL A1C ADJ RATE DUE
Fixed Income	60,826	57,805	CMO PRIME MTG TR 2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	445,772	404,378	CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG
Fixed Income	1,645,736	912,890	CMO RAAC SER 2006-RP3 TR ASSET BKD CTF CL A-1 DUE 05-25-2036 REG
Fixed Income	307,450	127,789	CMO RALI SER 2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG
Fixed Income	2,586,975	1,433,409	CMO RBSGC MTG LN TR 2007-B MTG PASSTHRU CTF CL 1A4 DUE 01-25-2037 REG
Fixed Income	467,929	477,712	CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2002-QS16 CL A-1 5.75 DUE 10-25-2017
Fixed Income	644,416	619,199	CMO RESIDENTIAL ASSET MTG PRODS INC SER 2004-SL3 CL A-II 6.5% DUE 12-25-2031 REG
Fixed Income	446,844	383,794	CMO RFMSI SER 2007-S6 TR SR MTG PASS THRU CTF CL I A16 6% DUE 06-25-2037 REG
Fixed Income	2,754,264	2,871,205	CMO SALMN BROS MTG SECS VII INC 2001-C2 PSTRU CTF CL A-3 6.499 10-13-11BE
Fixed Income	657,199	658,617	CMO SALOMON BROS COML MTG TR SER 2000-C3CL A2 6.592% DUE 12-18-2033 BEO
Fixed Income	110,815	111,887	CMO SALOMON BROS MTG SECS VIII INC SER 2003-UP2 CL A1 4% DUE 12-25-2018 REG
Fixed Income	3,000,000	3,132,717	CMO SALOMON BROS SER 2002-KEY2 CL A3 4.865 DUE 03-18-2036 BEO
Fixed Income	512,239	397,583	CMO SER 2005-AR9 CL A1A FLT RT DUE 07-25-2045 REG
Fixed Income	2,103,274	1,562,135	CMO STRUCTURED ADJ RATE MTG LN MTG PASS-THRO CL 2-A1 DUE 04-25-2037 BEO
Fixed Income	1,283,354	953,167	CMO STRUCTURED ADJ RATE MTG LN MTG PASS-THRO CL 2-A1 DUE 04-25-2037 BEO
Fixed Income	203,619	151,842	CMO STRUCTURED ADJ RATE MTG LN TR 2004-13 MTG PASSTHRU CTF CL A2 09-25-34
Fixed Income	1,910,911	1,005,409	CMO STRUCTURED ASSET MTG INVTS II TR 2006 AR6 CL I-A-1 DUE 07-25-2036 REG
Fixed Income	2,441,719	1,246,068	CMO STRUCTURED ASSET MTG INVTS II TR 2006 AR6 CL I-A-3 DUE 07-25-2046 REG
Fixed Income	79,101	66,596	CMO STRUCTURED ASSET SECS CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	792,849	675,935	CMO STRUCTURED ASSET SECS CORP SER 2004-10 CL 3-A1 DUE 08-25-2034 BEO
Fixed Income	295,360	154,100	CMO STRUCTURED AST MTG INVTS II TR 06-AR5 CL 1-A-1 06-25-36 REG
Fixed Income	3,130,500	1,757,544	CMO STRUCTURED AST MTG INVTS II TR CL A-1 VAR RATE DUE 11-25-2037 REG
Fixed Income	1,044,321	1,032,685	CMO STRUCTURED AST MTG INVTS INC 03-CL1 II-A-1 VAR RT 5.543 08-25-32 REG
Fixed Income	189,878	173,238	CMO STRUCTURED AST SECS CORP 2002-AL1 MTG PSTRU CTF CL A3 3.45 2-25-32BEO
Fixed Income	4,180,956	3,958,220	CMO STRUCTURED AST SECS CORP 2003-35 3-A1 ADJ DUE 12-25-2033 REG
Fixed Income	59,401	56,493	CMO STRUCTURED AST SECS CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	34,916	33,599	CMO STRUCTURED AST SECS CORP SER 2002-16A CL 2-A1 5.55 DUE 08-25-2032 BEO
Fixed Income	622,066	596,471	CMO STRUCTURED AST SECS CORP SER 2003-22A CL 3-A 4.42 DUE 6-25-2033 REG
Fixed Income	4,828,492	4,646,742	CMO THORNBURG MTG SECS TR 2006-6 MTG LN PASSTHRU CTF CL A-1 DUE 11-25-2046 REG
Fixed Income	42,318	40,725	CMO THORNBURG MTG SECS TR 2006-6 MTG LN PASSTHRU CTF CL A-1 DUE 11-25-2046 REG
Fixed Income	2,090,900	2,034,960	CMO THORNBURG MTG SECS TR 2007-1 MTG-BKDNTS CL A-3A VAR RATE DUE 03-25-2037 REG
Fixed Income	1,499,297	1,409,109	CMO THORNBURG MTG SECS TR 2007-2 MTG BACKED NT CL A-2A DUE 06-25-2037 REG
Fixed Income	1,186,728	1,130,542	CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 1A-2 DUE 09-25-2037 REG
Fixed Income	1,208,510	1,172,584	CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 3A-1 DUE 09-25-2037 BEO
Fixed Income	77,898	68,279	CMO WA MUT BK SECS CORP 02-AR1 PASSTHRUCTF CL I-A-1 6.38583 11-25-30 BEO
Fixed Income	824,846	836,720	CMO WACHOVIA BK COML MTG TR 2003-C3 MTG CL A-1 4.037 DUE 02-15-2035 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	3,085,000	3,294,012	CMO WACHOVIA BK COML MTG TR 2003-C6 COMLMTG PSSTHRU CTF CL A-4 0 8-15-35 REG
Fixed Income	470,000	498,579	CMO WACHOVIA BK COML MTG TR 2004-C12 CL A-4 DUE 07-15-2041 REG
Fixed Income	200,000	204,892	CMO WACHOVIA BK COML MTG TR 2005-C18 A-34.79% DUE 04-15-2042 REG
Fixed Income	320,000	330,237	CMO WACHOVIA BK COML MTG TR COML MTG PASS TH 5.421 04-15-2047 REG
Fixed Income	130,000	129,952	CMO WACHOVIA BK COML MTG TR COML MTG PASS-TH CL A-3 5.246 DUE 12-15-2012 REG
Fixed Income	660,000	702,313	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR CL A-3 DUE 06-15-2045 REG
Fixed Income	85,000	87,787	CMO WACHOVIA BK COML MTG TR COML MTG PASSTHR DUE 06-15-2019 REG
Fixed Income	610,000	612,636	CMO WACHOVIA BK COML MTG TR PASS-TH MTG PASS THRU CTF CL A-3 5.678 5-15-46
Fixed Income	315,000	330,170	CMO WACHOVIA BK COML MTG TR SER 2004-C16CL A-4 DUE 10-15-2041 REG
Fixed Income	210,000	218,975	CMO WACHOVIA BK COML MTG TR SER 2006-C23CL A4 DUE 01-15-2045 REG
Fixed Income	2,691,490	1,971,107	CMO WAMU MTG PASS THRU CTFS SER 2006-AR16 CL 1-A1 VAR RATE 12-25-36 REG
Fixed Income	1,515,858	1,103,883	CMO WAMU MTG PASS THRU CTFS SER 2006-AR18 CL 1-A1 VAR RT 1-25-2037 BEO
Fixed Income	909,515	662,330	CMO WAMU MTG PASS THRU CTFS SER 2006-AR18 CL 1-A1 VAR RT 1-25-2037 BEO
Fixed Income	735,326	651,768	CMO WAMU MTG PASS THRU CTFS SER 2006 AR12 CL 1A1 VAR RT DUE 10-25-2036 BEO
Fixed Income	1,622,677	1,258,523	CMO WAMU MTG PASS THRU CTFS SER 2006 AR14 CL 1-A4 DUE 11-25-2036 REG
Fixed Income	5,302,730	3,516,447	CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 2A VAR RATE DUE 08-25-2046 REG
Fixed Income	2,007,067	1,190,562	CMO WAMU MTG PASS THRU CTFS SER CL 2A VAR 01-25-2047 REG
Fixed Income	457,662	318,678	CMO WAMU MTG PASS-THROUGH CTFS TRUST 2005-AR17 CL A-1A2 DUE 12-25-2045 REG
Fixed Income	616,310	504,404	CMO WAMU MTG PASS-THROUGH CTFS TRUST SER2004-AR2 CL A FLT RT DUE 04-25-2044 REG
Fixed Income	1,584,216	1,190,633	CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG
Fixed Income	275,193	191,532	CMO WAMU MTG PASS-THRU CTFS 2005-AR19 MTG PASSTHRU CTF CL A-1A2 12-25-45
Fixed Income	364,455	281,689	CMO WAMU MTG PASS-THRU CTFS 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45
Fixed Income	220,532	171,061	CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG
Fixed Income	56,859	56,384	CMO WAMU MTG PASS-THRU CTFS FOR FUTURE IS 2002-AR18 MTG CL A 4.20014 01-25-2033
Fixed Income	274,322	213,987	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45
Fixed Income	616,983	479,684	CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45
Fixed Income	2,610,948	1,534,097	CMO WAMU MTG PASS-THRU CTFS SER 2007-0A5MTG PASSTHRU CTF CL 1A VAR
Fixed Income	788,383	738,490	CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO
Fixed Income	1,248,800	1,231,690	CMO WASHINGTON MUT MTG SECS CORP SER 2004-AR14 CL A1 DUE 01-25-2035 REG
Fixed Income	-	-	CMO WELLS FARGO MTG BACKED 2006-AR12 CL II-A-1 6.124 DUE 09-25-2036 REG
Fixed Income	320,492	293,273	CMO WELLS FARGO MTG BACKED 2006-AR12 CL II-A-1 6.124 DUE 09-25-2036 REG
Fixed Income	2,101,226	1,787,507	CMO WELLS FARGO MTG BACKED SECS 2006-AR15 TR CL A-1 DUE 10-25-2036 BEO
Fixed Income	1,193,879	1,015,629	CMO WELLS FARGO MTG BACKED SECS 2006-AR15 TR CL A-1 DUE 10-25-2036 BEO
Fixed Income	2,200,000	2,133,228	CMO WELLS FARGO MTG BACKED SECS 2004-L TR CL A-8 4.82366 07-25-2034 REG
Fixed Income	773,508	727,172	CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG
Fixed Income	2,322,839	2,058,535	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	317,376	294,494	CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL I-A-1 5.24 DUE 05-25-2036 REG
Fixed Income	100,000	84,421	CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL III-A-2 VAR 5.2379 DUE 05-25-2036 REG
Fixed Income	2,200,000	2,279,196	CNA FINL CORP 5.85% DUE 12-15-2014
Fixed Income	2,100,000	2,161,247	CNA FINL CORP 6% DUE 08-15-2011
Fixed Income	125,000	132,831	CNA FINL CORP 7.35% DUE 11-15-2019
Fixed Income	10,000	12,422	COCA COLA 7.0 NT DUE 10-01-2026 REG PUTTABLE 10-1-2006 @ PAR HOLDERS MU**PUT
Fixed Income	250,000	297,991	COCA COLA 7.375% DUE 03-03-2014
Fixed Income	105,000	114,589	COCA-COLA HBC FIN B V NT 5.125 DUE 09-17-2013 REG
Fixed Income	1,569,197	1,569,197	COLTV SHORT TERM INVNT FD - Income
Fixed Income	1,137,672	1,137,672	COLTV SHORT TERM INVNT FD - Income
Fixed Income	21,913,623	21,913,623	COLTV SHORT TERM INVNT FD - Income
Fixed Income	241,896	241,896	COLTV SHORT TERM INVNT FD - Income
Fixed Income	2,849	2,849	COLTV SHORT TERM INVNT FD - Income
Fixed Income	722,116	722,116	COLTV SHORT TERM INVNT FD - Income
Fixed Income	326,261	326,261	COLTV SHORT TERM INVNT FD - Income
Fixed Income	485,191	485,191	COLTV SHORT TERM INVNT FD - Income
Fixed Income	108,091	108,091	COLTV SHORT TERM INVNT FD - Income
Fixed Income	15,101	15,101	COLTV SHORT TERM INVNT FD - Income
Fixed Income	63,956	63,956	COLTV SHORT TERM INVNT FD - Income
Fixed Income	457,620	457,620	COLTV SHORT TERM INVNT FD - Income
Fixed Income	438,286	438,286	COLTV SHORT TERM INVNT FD - Income
Fixed Income	374	374	COLTV SHORT TERM INVNT FD - Income
Fixed Income	10,952	10,952	COLTV SHORT TERM INVNT FD - Income
Fixed Income	701,906	701,906	COLTV SHORT TERM INVNT FD - Income
Fixed Income	195,764	195,764	COLTV SHORT TERM INVNT FD - Income
Fixed Income	506,174	506,174	COLTV SHORT TERM INVNT FD - Income
Fixed Income	858,866	858,866	COLTV SHORT TERM INVNT FD - Income
Fixed Income	1,369,212	1,369,212	COLTV SHORT TERM INVNT FD - Income
Fixed Income	710,052	710,052	COLTV SHORT TERM INVNT FD - Income
Fixed Income	1,198,446	1,198,446	COLTV SHORT TERM INVNT FD - Income
Fixed Income	5,794	5,794	COLTV SHORT TERM INVNT FD - Income
Fixed Income	-	-	COLTV SHORT TERM INVNT FD - Income
Fixed Income	-	-	COLTV SHORT TERM INVNT FD - Income
Fixed Income	6	6	COLTV SHORT TERM INVNT FD - Income
Fixed Income	3,439,691	3,439,691	COLTV SHORT TERM INVNT FD - Income
Fixed Income	50,524	50,524	COLTV SHORT TERM INVNT FD - Income
Fixed Income	61,988	61,988	COLTV SHORT TERM INVNT FD - Income

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	66,770	66,770	COLTV SHORT TERM INVNT FD - Income
Fixed Income	67,390	67,390	COLTV SHORT TERM INVNT FD - Income
Fixed Income	-	-	COLTV SHORT TERM INVNT FD - Income
Fixed Income	25,797	25,797	COLTV SHORT TERM INVNT FD - Income
Fixed Income	186,035,087	186,035,087	COLTV SHORT TERM INVNT FD - Income
Fixed Income	0	0	COLTV SHORT TERM INVNT FD - Income
Fixed Income	955,017	955,017	COLTV SHORT TERM INVNT FD - Income
Fixed Income	429,109	429,109	COLTV SHORT TERM INVNT FD - Income
Fixed Income	1,081,659	1,081,659	COLTV SHORT TERM INVNT FD - Income
Fixed Income	208,575	208,575	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	246,386	246,386	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	10,371	10,371	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	(634,818)	(634,818)	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	76,006	76,006	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	299,160	299,160	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	289,270	289,270	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	69,731	69,731	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	318,932	318,932	COLTV SHORT TERM INVNT FD - Principal
Fixed Income	1,000,000	1,075,769	COMCAST CORP NEW 4.95% DUE 06-15-2016
Fixed Income	115,000	120,399	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	400,000	418,780	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	1,295,000	1,333,847	COMCAST CORP NEW 5.5% DUE 03-15-2011
Fixed Income	1,635,000	1,876,557	COMCAST CORP NEW 6.5% DUE 01-15-2015
Fixed Income	120,000	130,501	COMCAST CORP NEW 6.5% DUE 11-15-2035
Fixed Income	240,000	273,006	COMCAST CORP NEW 6.95% DUE 08-15-2037
Fixed Income	85,000	98,138	COMCAST CORP NEW 7.05% DUE 03-15-2033
Fixed Income	110,000	122,630	COMPUTER SCIENCES CORP SR NT 6.5% DUE 03-15-2018 REG
Fixed Income	7,700,000	7,670,270	COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00007 ADJ RT 07-12-2013 BEO
Fixed Income	7,100,000	7,095,953	COMWLTH BK FLTG RT 1.08925% DUE 03-19-2013
Fixed Income	141,000	159,316	COMWLTH EDISON CO 5.8% DUE 03-15-2018
Fixed Income	140,000	149,339	CONOCO FDG CO 6.35% DUE 10-15-2011
Fixed Income	175,000	217,174	CONOCO FDG CO 7.25% DUE 10-15-2031
Fixed Income	880,000	1,079,972	CONOCO INC 6.95% DUE 04-15-2029
Fixed Income	1,231,000	1,344,806	CONOCOPHILLIPS 4.6% DUE 01-15-2015
Fixed Income	578,000	631,436	CONOCOPHILLIPS 4.6% DUE 01-15-2015
Fixed Income	430,000	433,279	CONS EDISON CO N Y 5.3% DUE 03-01-2035
Fixed Income	130,000	161,335	CONS EDISON CO N Y INC DEB SER 2008 C 7.125 DUE 12-01-2018/12-04-2008 BEO
Fixed Income	100,000	108,327	CONS NAT GAS CO 5 DUE 03-01-2014 BEO
Fixed Income	527,065	525,352	CONSECO FIN 6.98099994659% DUE04-15-2032
Fixed Income	318,375	250,870	CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO
Fixed Income	225,000	271,042	CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO
Fixed Income	175,000	210,811	CONSTELLATION ENERGY GROUP INC 7.6 DUE 04-01-2032 BEO
Fixed Income	240,000	275,517	CONSUMERS FDG LLC 5.76% DUE 10-20-2016
Fixed Income	133,884	72,783	CONTIMORTGAGE HOME EQUITY LN TR 1999-1 PASSTHRU CTF CL B 04-25-2030 REG
Fixed Income	1,327,653	1,354,206	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	81,530	82,142	CONTINENTAL AIRLS PASSTHRU TR 2007-1A 5.983 DUE 04-19-2022
Fixed Income	80,000	87,085	CORPORACION ANDINA DE FOMENTO NT 5.75% DUE 01-12-2017 BEO
Fixed Income	300,000	312,748	COUNTRYWIDE FINL 6.25% DUE 05-15-2016
Fixed Income	500,000	525,772	COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012
Fixed Income	800,000	841,235	COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012
Fixed Income	700,000	683,501	COUNTRYWIDE FINL CORP MTN TRANCHE # TR 00160 VAR RT DUE 05-07-2012
Fixed Income	1,200,000	1,221,888	COUNTRYWIDE HOME 4% DUE 03-22-2011
Fixed Income	140,000	162,465	COVIDIEN INTL FIN 6% DUE 10-15-2017
Fixed Income	325,000	328,219	COVIDIEN INTL FIN SA DTD 06-28-2010 2.8 DUE 06-15-2015
Fixed Income	410,000	452,550	COX COMMUNICATIONS 5.45% DUE 12-15-2014
Fixed Income	1,035,000	1,056,023	COX COMMUNICATIONS 7.75% DUE 11-01-2010
Fixed Income	1,700,000	1,816,251	CR SUISSE 1ST BSTN 5% DUE 05-15-2013
Fixed Income	2,300,000	2,457,281	CR SUISSE 1ST BSTN 5% DUE 05-15-2013
Fixed Income	377,034	133,410	CR SUISSE 1ST BSTN MTG SECS CORP 2004-1 MTG PASSTHRU CTF CL D-B-2 2-25-34
Fixed Income	395,000	418,722	CR SUISSE AG 5.3% DUE 08-13-2019
Fixed Income	1,657,000	1,729,022	CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO
Fixed Income	730,000	644,225	CREDIT SUISSE GUERNSEY BRANCH CORPBOND DUE 05-29-2049/05-15-2017 BEO
Fixed Income	65,621	64,007	CSC HLDGS INC 7.07% DUE 06-30-2013
Fixed Income	1,100,000	1,128,875	CSN IS XI CORP 6.875% 21/09/2019
Fixed Income	4,400,000	4,808,857	CSX CORP 5.75% DUE 03-15-2013
Fixed Income	1,400,000	0	CUR OPT C MSCSUS33 USD/JPY 108.6 EUROPEAN 07-21-2010 317505HZ1
Fixed Income	7,300,000	1	CUR OPT C RBOSUS33 USD/JPY 108.6 EUROPEAN 07-21-2010 317505J48
Fixed Income	11,700,000	2	CUR OPT C USD/JPY 108.6 EUROPEAN 07-21-2010 317505JA4
Fixed Income	(3,500,000)	(5,301)	CUR OPT C USD/KRW 1500 EUROPEAN 09-01-2010 317511TG8
Fixed Income	(1,600,000)	(2,653)	CURRENCY OPTION CALL CHASUS33 USD/KRW 1500 European 09-03-2010 317511TH6
Fixed Income	(1,100,000)	(24,524)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 90 European 07-21-2010 317513DQ9
Fixed Income	(200,000)	(4,459)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 90 European 07-21-2010 317513DQ9
Fixed Income	(500,000)	(11,147)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 90 European 07-21-2010 317513DQ9

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	(700,000)	(15,606)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 90 European 07-21-2010 317513DQ9
Fixed Income	(600,000)	(13,377)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 90 European 07-21-2010 317513DQ9
Fixed Income	(1,200,000)	(26,753)	CURRENCY OPTION PUT BOFAUS6S USD/JPY 90 European 07-21-2010 317513DQ9
Fixed Income	(200,000)	(4,459)	CURRENCY OPTION PUT MSCGUS33 USD/JPY 90 European 07-21-2010 317513DR7
Fixed Income	(1,000,000)	(22,295)	CURRENCY OPTION PUT MSCGUS33 USD/JPY 90 European 07-21-2010 317513DR7
Fixed Income	(1,400,000)	(31,212)	CURRENCY OPTION PUT MSCGUS33 USD/JPY 90 European 07-21-2010 317513DR7
Fixed Income	370,000	375,830	CVS CAREMARK CORP 3.25% DUE 05-18-2015
Fixed Income	800,000	835,886	CVS CAREMARK CORP 5.75% DUE 08-15-2011
Fixed Income	180,188	184,293	CVS CAREMARK CORP 6.036 DUE 12-10-2028
Fixed Income	225,000	240,511	CVS CAREMARK CORP 6.125% DUE 09-15-2039
Fixed Income	-	-	CVS CAREMARK CORP 6.125% DUE 09-15-2039
Fixed Income	120,000	139,642	CVS CAREMARK CORP 6.6% DUE 03-15-2019
Fixed Income	1,100,000	1,280,048	CVS CAREMARK CORP 6.6% DUE 03-15-2019
Fixed Income	9,496	10,472	CVS CAREMARK CORP 6.9429983978% DUE 01-10-2030
Fixed Income	224,833	230,755	CVS PASS THRU TR 5.88 DUE 01-10-2028 REG
Fixed Income	521,649	506,929	CWABS ASSET-BACKED CTFS TR 2007-1 ASSET BKD CTF CL 2-A-1 FLTG 07-25-2037 REG
Fixed Income	1,499,422	1,412,366	CWABS ASSET-BACKED CTFS TR 2007-3 SER 2007-3 CL 2-A-1 FLT RT 09-25-2029 BEO
Fixed Income	2,750,000	2,210,274	CWABS ASSET-BACKED CTFS TR 2007-5 ASSET BKD NT CL 2-A-2 FLTG RATE 09-25-2047 REG
Fixed Income	561,727	537,445	CWABS ASSET-BACKED CTFS TR 2007-5 CL 2-A-1 FLT RT 04-25-2029 BEO
Fixed Income	1,727,000	1,405,610	CWABS ASSET-BACKED CTFS TR 2007-7 ASSET BKD CTF CL 2-A-2 FLTG 10-25-2047 REG
Fixed Income	1,853,185	1,689,221	CWABS AST BACKED CTFS TR 2-A-1 FLTG RATE05-25-2029 REG
Fixed Income	52,024	49,464	CWABS INC CWL 04-14 06-25-2035 BEO
Fixed Income	1,560,000	1,351,818	CWABS INC FLTG RT .80719% DUE 10-25-2035
Fixed Income	298,117	96,422	CWHEQ INC SER 2005-F CL 2A FLT RT 12-15-2035 BEO
Fixed Income	2,765,036	2,123,246	CWHEQ REVOLVING HOME EQTY LN TR VSER 2 CUSTODY RCPTS AST BKD 08-15-2037 REG
Fixed Income	105,499	106,172	DAIMLERCHRYSLER AUTO TR 2006-D SERIES 2006-D CLASS-A4 02-08-2012 REG
Fixed Income	769,138	773,331	DAIMLERCHRYSLER AUTO TR 2008-B NT CL A-3B FLTG RATE 09-10-2012 REG
Fixed Income	240,000	270,984	DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE
Fixed Income	275,000	310,503	DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE
Fixed Income	-	6,798	Danish krone - Cash
Fixed Income	-	3,667	Danish krone - Cash
Fixed Income	-	503,862	Danish krone - Pending Foreign Exchange Purchases
Fixed Income	80,000	88,622	DAYTON PWR & LT CO 1ST MTG BD STEP UP 10-01-2013 09-30-2013
Fixed Income	300,000	324,843	DELL INC 4.7% DUE 04-15-2013
Fixed Income	421,349	416,082	DELTA AIR LINES 6.821% DUE 02-10-2024
Fixed Income	2,285,000	2,359,263	DELTA AIR LINES INC DEL SER 2001-1 CL A-2 7.111 03-18-2013 BEO IN DEFAULT
Fixed Income	80,000	81,000	DET EDISON CO 6.125 DUE 10-01-2010 BEO
Fixed Income	8,530,000	6,354,850	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	8,070,000	6,012,150	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	4,300,000	4,742,565	DEUTSCHE BK AG 6% DUE 09-01-2017
Fixed Income	650,000	485,875	DEUTSCHE BK CAP FDG TR VII TR PFD SECS %144A DUE 01-19-2016 BEO
Fixed Income	720,000	787,782	DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG
Fixed Income	2,515,000	2,513,609	DEXIA CR LOC ACTING THRU ITS NEW YORK BRH GTD NT 144A 2% DUE 03-05-2013 BEO
Fixed Income	1,960,000	1,958,916	DEXIA CR LOC ACTING THRU ITS NEW YORK BRH GTD NT 144A 2% DUE 03-05-2013 BEO
Fixed Income	9,000,000	9,002,565	DEXIA CR LOC ACTING THRU ITS NY BA GTD NT FLTG RATE 144A DUE 03-05-2013 BEO
Fixed Income	2,600,000	2,600,741	DEXIA CR LOC ACTING THRU ITS NY BA GTD NT FLTG RATE 144A DUE 03-05-2013 BEO
Fixed Income	2,750,000	2,771,010	DEXIA CR LOC NEW YORK BRH NT 144A 2.75% DUE 04-29-2014 BEO
Fixed Income	2,150,000	2,166,426	DEXIA CR LOC NEW YORK BRH NT 144A 2.75% DUE 04-29-2014 BEO
Fixed Income	150,000	169,640	DIAGEO CAP PLC 5.75 DUE 10-23-2017
Fixed Income	1,650,000	1,750,221	DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020
Fixed Income	250,000	252,433	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	445,000	511,878	DISCOVER CARD 5.65000009537% DUE 03-16-2020
Fixed Income	805,000	825,321	DISCOVERY 3.7% DUE 06-01-2015
Fixed Income	625,000	640,778	DISCOVERY 3.7% DUE 06-01-2015
Fixed Income	410,000	420,350	DISCOVERY 3.7% DUE 06-01-2015
Fixed Income	265,000	301,106	DOLLAR GEN CORP 11.875% DUE 07-15-2017
Fixed Income	90,000	91,558	DOMINION RES INC 4.75% DUE 12-15-2010
Fixed Income	1,215,000	1,313,285	DOMINION RES INC 5.7% DUE 09-17-2012
Fixed Income	250,000	302,624	DOMINION RES INC 7% DUE 06-15-2038
Fixed Income	5,000,000	5,021,500	DONNELLEY R R & SONS CO 6.125% DUE 01-15-2017/01-08-2007
Fixed Income	200,000	230,973	DOW CHEM CO 7.6% DUE 05-15-2014
Fixed Income	250,000	306,028	DOW CHEM CO 8.55% DUE 05-15-2019
Fixed Income	420,000	458,987	DOW CHEM CO/ 5.9 DUE 02-15-2015
Fixed Income	2,300,000	2,312,793	DR PEPPER SNAPPLE 1.7% DUE 12-21-2011
Fixed Income	430,000	512,844	DR PEPPER SNAPPLE 6.82% DUE 05-01-2018
Fixed Income	1,400,000	1,519,461	DU PONT E I DE 5% DUE 01-15-2013
Fixed Income	800,000	875,088	DUKE ENERGY CORP 5.625% DUE 11-30-2012
Fixed Income	135,000	160,868	DUKE ENERGY IND 6.35% DUE 08-15-2038
Fixed Income	505,000	494,900	EASTMAN KODAK CO 7.25% DUE 11-15-2013
Fixed Income	300,000	300,000	EHOSTAR DBS CORP 6.625% DUE 10-01-2014
Fixed Income	250,000	283,125	ECOPETROL S A 7.625% DUE 07-23-2019
Fixed Income	60,000	38,400	EDISON MISSION 7% DUE 05-15-2017
Fixed Income	320,000	196,800	EDISON MISSION 7.2% DUE 05-15-2019

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	140,000	97,300	EDISON MISSION ENERGY SR NT 7.75% DUE 06-15-2016/11-09-2006
Fixed Income	200,000	184,500	EDUCATION FDG CAP TR IV LN BKD NT CL A-5AUCTION RATE 06-15-2043 REG
Fixed Income	(110,710)	(25,314,589)	EIS 09-16-2010 BRSA4XSG6
Fixed Income	110,710	-	EIS USD 1MLIBOR/Frank Russell 3000 09-16-2010 BRSA4XSG6
Fixed Income	1,600,000	1,647,702	EKSPORTFINANS A S 3% DUE 11-17-2014
Fixed Income	1,250,000	1,287,268	EKSPORTFINANS A S 3% DUE 11-17-2014
Fixed Income	925,000	1,051,300	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	375,000	426,203	EKSPORTFINANS ASA USD GLOBAL NT DTD 05/25/2006 5.5% DUE 05-25-2016 REG
Fixed Income	930,000	924,763	EL PASO CORP 7% DUE 06-15-2017
Fixed Income	208,000	203,320	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31
Fixed Income	3,200,000	3,128,000	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31
Fixed Income	316,000	312,278	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO
Fixed Income	122,000	144,802	EL PASO NAT GAS CO 8.375% DUE 06-15-2032
Fixed Income	55,000	65,601	EL PASO NAT GAS CO 8.625% DUE 01-15-2022
Fixed Income	2,000,000	2,132,118	EMBARQ CORP 7.082% DUE 06-01-2016
Fixed Income	250,000	248,106	EMBARQ CORP 7.995% DUE 06-01-2036
Fixed Income	160,000	178,118	EMERSON ELEC CO 5% DUE 04-15-2019
Fixed Income	190,000	249,633	ENBRIDGE ENERGY PARTNERS L P NT 9.875% DUE 03-01-2019
Fixed Income	640,000	664,269	ENCANA CORP 5.8% MTN 18/01/18 CAD1000
Fixed Income	30,000	32,154	ENDURANCE SPECIALTY HLDGS LTD NT 6.15% DUE 10-15-2015 BEO
Fixed Income	3,315,520	2,155,088	ENERGY FUTURE HLDGS CORP SR TOGGLE NT 11.25% DUE 11-01-2017/11-01-2009 REG
Fixed Income	280,000	301,104	ENERGY TRANSFER 6.7% DUE 07-01-2018
Fixed Income	250,000	294,006	ENERGY TRANSFER SR NT 9 DUE 04-15-2019
Fixed Income	1,250,000	1,307,345	ENTERPRISE PRODS 4.6% DUE 08-01-2012
Fixed Income	600,000	651,988	ENTERPRISE PRODS 6.375% DUE 02-01-2013
Fixed Income	250,000	262,721	ENTERPRISE PRODS 6.45% DUE 09-01-2040
Fixed Income	400,000	448,481	ENTERPRISE PRODS 6.5% DUE 01-31-2019
Fixed Income	300,000	336,361	ENTERPRISE PRODS 6.5% DUE 01-31-2019
Fixed Income	220,000	238,363	ENTERPRISE PRODS 7.625% DUE 02-15-2012
Fixed Income	830,000	1,001,388	ENTERPRISE PRODS 9.75% DUE 01-31-2014
Fixed Income	450,000	462,155	ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020
Fixed Income	375,000	385,129	ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020
Fixed Income	-	64,849	Euro - Cash
Fixed Income	-	961	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	-	2,302	Euro - Cash
Fixed Income	-	331	Euro - Cash
Fixed Income	-	700,812	Euro - Cash
Fixed Income	-	351	Euro - Cash
Fixed Income	-	10,907,695	Euro - Cash
Fixed Income	-	29,146	Euro - Cash
Fixed Income	-	127	Euro - Cash
Fixed Income	-	1,278	Euro - Cash
Fixed Income	-	69,517	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	-	66	Euro - Cash
Fixed Income	-	1,329	Euro - Cash
Fixed Income	-	176,367	Euro - Cash
Fixed Income	-	0	Euro - Cash
Fixed Income	-	1,314	Euro - Cash
Fixed Income	-	98,483	Euro - Cash
Fixed Income	-	33,072	Euro - Invested Cash
Fixed Income	-	99,032	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	1,768,249	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	114,104	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	3,167,972	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	178,337	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	6,512,632	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	29,221,193	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	83,749	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	336,820	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	63,214	Euro - Pending Foreign Exchange Purchases
Fixed Income	-	(4,983,805)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(2,969,948)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(117,829)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(13,860,852)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(593,576)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(27,776,716)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(63,317,927)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(9,562,717)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(2,195)	Euro - Pending Foreign Exchange Sales
Fixed Income	-	(2,825,440)	Euro - Pending Trade Purchases
Fixed Income	-	(114,104)	Euro - Pending Trade Purchases

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	(178,337)	Euro - Pending Trade Purchases
Fixed Income	-	(1,261,650)	Euro - Pending Trade Purchases
Fixed Income	-	(151,241)	Euro - Pending Trade Purchases
Fixed Income	-	(336,820)	Euro - Pending Trade Purchases
Fixed Income	-	(63,214)	Euro - Pending Trade Purchases
Fixed Income	-	117,829	Euro - Pending Trade Sales
Fixed Income	-	593,573	Euro - Pending Trade Sales
Fixed Income	-	2,195	Euro - Pending Trade Sales
Fixed Income	-	91,299	Euro - Pending Trade Sales
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	-	-	Euro - Recoverable Taxes
Fixed Income	780,000	755,698	EXELON CORP 5.625% DUE 06-15-2035
Fixed Income	106,000	120,498	EXELON GENERATION 6.2% DUE 10-01-2017
Fixed Income	450,000	511,547	EXELON GENERATION 6.2% DUE 10-01-2017
Fixed Income	400,000	401,608	EXPORT IMPORT BK KOREA 5.125% DUE 06-29-2020 REG
Fixed Income	400,000	432,024	EXPORT-IMPORT BK CHINA NT 144A 4.875% DUE 07-21-2015 REG
Fixed Income	120,704	134,674	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	450,000	557,464	FCE BANK 7.125% EMTN 15/01/2013 EUR
Fixed Income	700,000	867,166	FCE BANK 7.125% EMTN 15/01/2013 EUR
Fixed Income	250,000	378,382	FCE BANK 7.875% SNR EMTN 15/2/11 GBP
Fixed Income	590,000	636,775	FED NATL MTG ASSOC 5.25 DUE 08-01-2012
Fixed Income	550,000	554,213	FEDERAL HOME LN MTG CORP 2.65 04-28-2014
Fixed Income	1,595,000	1,607,218	FEDERAL HOME LN MTG CORP 2.65 04-28-2014
Fixed Income	846,979	876,648	FEDERAL HOME LN MTG CORP POOL #1B-1596 2.615% 03-01-2034 BEO
Fixed Income	2,322,562	2,500,609	FEDERAL HOME LN MTG CORP POOL #1B-3413 5.864% 05-01-2037 BEO
Fixed Income	17,467	18,337	FEDERAL HOME LN MTG CORP POOL #1G-0794 5.338% 04-01-2036 BEO
Fixed Income	2,092,450	2,214,649	FEDERAL HOME LN MTG CORP POOL #1H-1390 5.639% 04-01-2037 BEO
Fixed Income	2,347,360	2,524,515	FEDERAL HOME LN MTG CORP POOL #1J-0511 5.741% 07-01-2037 BEO
Fixed Income	85,901	91,263	FEDERAL HOME LN MTG CORP POOL #1Q-0222 5.542% 02-01-2037 BEO
Fixed Income	297,956	302,536	FEDERAL HOME LN MTG CORP POOL #A1-4757 4% 10-01-2033 BEO
Fixed Income	285,713	298,891	FEDERAL HOME LN MTG CORP POOL #A2-2005 4.5% 05-01-2034 BEO
Fixed Income	519,209	550,626	FEDERAL HOME LN MTG CORP POOL #A4-6242 5% 07-01-2035 BEO
Fixed Income	593,273	629,172	FEDERAL HOME LN MTG CORP POOL #A4-6278 5% 07-01-2035 BEO
Fixed Income	1,789,798	1,902,574	FEDERAL HOME LN MTG CORP POOL #A6-1164 5% 04-01-2036 BEO
Fixed Income	423,412	464,919	FEDERAL HOME LN MTG CORP POOL #A6-7539 6.5% 11-01-2037 BEO
Fixed Income	211,549	230,007	FEDERAL HOME LN MTG CORP POOL #A6-9654 6% 12-01-2037 BEO
Fixed Income	246,227	264,541	FEDERAL HOME LN MTG CORP POOL #A7-1746 5.5% 01-01-2038 BEO
Fixed Income	1,839,534	1,976,359	FEDERAL HOME LN MTG CORP POOL #A7-1746 5.5% 01-01-2038 BEO
Fixed Income	3,070,733	3,337,058	FEDERAL HOME LN MTG CORP POOL #A7-2860 6% 02-01-2038 BEO
Fixed Income	175,609	186,033	FEDERAL HOME LN MTG CORP POOL #A7-3409 5% 02-01-2038 BEO
Fixed Income	323,460	348,903	FEDERAL HOME LN MTG CORP POOL #A7-8369 5.5% 05-01-2036 BEO
Fixed Income	226,786	240,225	FEDERAL HOME LN MTG CORP POOL #A8-7580 5% 07-01-2039 BEO
Fixed Income	639,181	663,074	FEDERAL HOME LN MTG CORP POOL #A8-7594 4.5% 07-01-2039 BEO
Fixed Income	199,773	211,611	FEDERAL HOME LN MTG CORP POOL #A9-2168 5% 05-01-2040 BEO
Fixed Income	139,481	151,544	FEDERAL HOME LN MTG CORP POOL #B1-7260 5.5% 11-01-2019 BEO
Fixed Income	161,673	169,506	FEDERAL HOME LN MTG CORP POOL #B1-9443 5.5% 07-01-2015 BEO
Fixed Income	265,706	286,854	FEDERAL HOME LN MTG CORP POOL #C0-1623 5.5% 09-01-2033 BEO
Fixed Income	3,458,448	3,760,198	FEDERAL HOME LN MTG CORP POOL #C0-3075 6% 10-01-2037 BEO
Fixed Income	358,837	389,921	FEDERAL HOME LN MTG CORP POOL #C0-3424 6% 10-01-2039 BEO
Fixed Income	610,482	639,767	FEDERAL HOME LN MTG CORP POOL #C9-1270 4.5% 10-01-2029 BEO
Fixed Income	248,393	258,284	FEDERAL HOME LN MTG CORP POOL #E0-2696 4% 05-01-2025 BEO
Fixed Income	86,462	88,496	FEDERAL HOME LN MTG CORP POOL #E9-8304 4% 08-01-2013 BEO
Fixed Income	530,517	538,671	FEDERAL HOME LN MTG CORP POOL #G0-1601 4% 09-01-2033 BEO
Fixed Income	148,639	162,324	FEDERAL HOME LN MTG CORP POOL #G01673 5.5% 04-01-2034 BEO
Fixed Income	1,245,857	1,321,244	FEDERAL HOME LN MTG CORP POOL #G0-1974 5% 12-01-2035 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,545,561	1,700,241	FEDERAL HOME LN MTG CORP POOL #G0-2366 6.5% 10-01-2036 BEO
Fixed Income	501,006	538,692	FEDERAL HOME LN MTG CORP POOL #G0-2629 5.5% 01-01-2037 BEO
Fixed Income	238,954	259,803	FEDERAL HOME LN MTG CORP POOL #G0-3297 6% 09-01-2037 BEO
Fixed Income	101,728	109,295	FEDERAL HOME LN MTG CORP POOL #G0-3432 5.5% 11-01-2037 BEO
Fixed Income	3,341,689	3,590,244	FEDERAL HOME LN MTG CORP POOL #G0-4079 5.5% 03-01-2038 BEO
Fixed Income	3,353,024	3,602,425	FEDERAL HOME LN MTG CORP POOL #G0-4222 5.5% 04-01-2038 BEO
Fixed Income	5,625,879	6,044,337	FEDERAL HOME LN MTG CORP POOL #G0-4222 5.5% 04-01-2038 BEO
Fixed Income	3,725,482	4,048,593	FEDERAL HOME LN MTG CORP POOL #G0-4484 6% 08-01-2038 BEO
Fixed Income	123,888	133,103	FEDERAL HOME LN MTG CORP POOL #G0-4567 5.5% 07-01-2038 BEO
Fixed Income	1,342,433	1,450,176	FEDERAL HOME LN MTG CORP POOL #G0-4599 5.5% 06-01-2031 BEO
Fixed Income	432,275	471,612	FEDERAL HOME LN MTG CORP POOL #G0-4613 6% 10-01-2037 BEO
Fixed Income	763,659	840,789	FEDERAL HOME LN MTG CORP POOL #G0-4614 6% 02-01-2034 BEO
Fixed Income	95,973	105,336	FEDERAL HOME LN MTG CORP POOL #G0-4620 6% 10-01-2036 BEO
Fixed Income	21,254	23,374	FEDERAL HOME LN MTG CORP POOL #G0-4621 6% 05-01-2035 BEO
Fixed Income	1,571,247	1,734,358	FEDERAL HOME LN MTG CORP POOL #G0-4624 6% 02-01-2033 BEO
Fixed Income	34,407	37,763	FEDERAL HOME LN MTG CORP POOL #G0-4625 6% 06-01-2036 BEO
Fixed Income	603,126	663,915	FEDERAL HOME LN MTG CORP POOL #G0-4626 6% 05-01-2031 BEO
Fixed Income	35,900	39,055	FEDERAL HOME LN MTG CORP POOL #G0-4627 6% 06-01-2038 BEO
Fixed Income	32,594	35,780	FEDERAL HOME LN MTG CORP POOL #G0-4629 6% 01-01-2029 BEO
Fixed Income	2,563,218	2,785,526	FEDERAL HOME LN MTG CORP POOL #G0-4710 6% 09-01-2038 BEO
Fixed Income	2,834,337	3,110,713	FEDERAL HOME LN MTG CORP POOL #G0-5119 6.5% 09-01-2038 BEO
Fixed Income	239,464	257,850	FEDERAL HOME LN MTG CORP POOL #G0-8086 5.5% 10-01-2035 BEO
Fixed Income	154,923	164,119	FEDERAL HOME LN MTG CORP POOL #G0-8268 5% 05-01-2038 BEO
Fixed Income	288,683	292,673	FEDERAL HOME LN MTG CORP POOL #G1-1630 3.5% 06-01-2019 BEO
Fixed Income	316,454	338,780	FEDERAL HOME LN MTG CORP POOL #G1-1981 5% 04-01-2021 BEO
Fixed Income	236,689	253,979	FEDERAL HOME LN MTG CORP POOL #G1-2000 5% 04-01-2021 BEO
Fixed Income	207,807	222,987	FEDERAL HOME LN MTG CORP POOL #G1-2211 5% 06-01-2021 BEO
Fixed Income	299,289	326,120	FEDERAL HOME LN MTG CORP POOL #G1-2312 6% 09-01-2021 BEO
Fixed Income	740,261	806,626	FEDERAL HOME LN MTG CORP POOL #G1-2312 6% 09-01-2021 BEO
Fixed Income	401,652	435,510	FEDERAL HOME LN MTG CORP POOL #G1-2393 5.5% 10-01-2021 BEO
Fixed Income	3,311,599	3,545,232	FEDERAL HOME LN MTG CORP POOL #G1-2452 5% 12-01-2021 BEO
Fixed Income	251,922	272,318	FEDERAL HOME LN MTG CORP POOL #G1-3077 5.5% 04-01-2023 BEO
Fixed Income	98,663	105,994	FEDERAL HOME LN MTG CORP POOL #G1-3091 5% 06-01-2018 BEO
Fixed Income	107,959	116,700	FEDERAL HOME LN MTG CORP POOL #G1-3145 5.5% 04-01-2023 BEO
Fixed Income	513,718	543,152	FEDERAL HOME LN MTG CORP POOL #G1-3201 4.5% 07-01-2023 BEO
Fixed Income	816,762	889,985	FEDERAL HOME LN MTG CORP POOL #G1-3465 6% 01-01-2024 BEO
Fixed Income	222,232	237,911	FEDERAL HOME LN MTG CORP POOL #G1-8150 5% 09-01-2021 BEO
Fixed Income	223,954	239,754	FEDERAL HOME LN MTG CORP POOL #G1-8156 5% 12-01-2021 BEO
Fixed Income	364,616	390,339	FEDERAL HOME LN MTG CORP POOL #G1-8156 5% 12-01-2021 BEO
Fixed Income	28,217	30,207	FEDERAL HOME LN MTG CORP POOL #G1-8160 5% 11-01-2021 BEO
Fixed Income	234,431	253,411	FEDERAL HOME LN MTG CORP POOL #G1-8182 5.5% 05-01-2022 BEO
Fixed Income	2,215,612	2,429,685	FEDERAL HOME LN MTG CORP POOL #G3-0341 6% 08-01-2026 BEO
Fixed Income	179,995	193,144	FEDERAL HOME LN MTG CORP POOL #J0-0728 5% 12-01-2020 BEO
Fixed Income	126,942	135,897	FEDERAL HOME LN MTG CORP POOL #J0-1505 5% 03-01-2021 BEO
Fixed Income	358,624	383,925	FEDERAL HOME LN MTG CORP POOL #J0-3702 5% 10-01-2021 BEO
Fixed Income	295,398	316,238	FEDERAL HOME LN MTG CORP POOL #J0-3717 5% 12-01-2021 BEO
Fixed Income	236,501	253,186	FEDERAL HOME LN MTG CORP POOL #J0-3750 5% 11-01-2021 BEO
Fixed Income	138,887	148,685	FEDERAL HOME LN MTG CORP POOL #J0-3894 5% 11-01-2021 BEO
Fixed Income	234,729	251,289	FEDERAL HOME LN MTG CORP POOL #J0-4009 5% 12-01-2021 BEO
Fixed Income	481,419	508,249	FEDERAL HOME LN MTG CORP POOL #J1-1562 4.5% 01-01-2025 BEO
Fixed Income	186,980	190,892	FEDERAL HOME LN MTG CORP POOL #M8-0970 4.5% 05-01-2012 BEO
Fixed Income	618,545	640,986	FEDERAL HOME LN MTG CORP POOL #M8-1019 5.5% 04-01-2013 BEO
Fixed Income	8,000,000	7,997,500	FEDERAL HOME LOAN BANK DTD 07/08/2010 .6DUE 08-08-2011 REG
Fixed Income	1,200,000	1,227,000	FEDT RETAIL HLDGS 5.35% DUE 03-15-2012
Fixed Income	240,000	240,600	FEDT RETAIL HLDGS 5.9% DUE 12-01-2016
Fixed Income	156,980	157,198	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	1,818	1,822	FHA POOL #42 USGI INC 7.43 DUE09-01-2022
Fixed Income	5,064	5,075	FHA POOL #42 USGI INC 7.43 DUE09-01-2022
Fixed Income	46,801	46,908	FHA REILLY MORTG ASSOC L P POOL# 1984-E 7.43 BD DUE 03-01-2024 REG
Fixed Income	3,110,000	3,110,249	FHLB 0.41 02-25-2011
Fixed Income	50,000	51,087	FHLB 1.875 06-20-2012
Fixed Income	450,000	455,695	FHLB BD 1.5 01-16-2013
Fixed Income	2,450,000	2,824,730	FHLB BD 5.375 05-15-2019
Fixed Income	170,000	193,080	FHLB BD 5.5 07-15-2036
Fixed Income	3,275,000	3,855,723	FHLB BD 5.625 06-11-2021
Fixed Income	120,000	120,882	FHLB FEDERAL HOME LOAN BANK 1.125 05-18-2012
Fixed Income	1,140,000	1,162,467	FHLB FEDERAL HOME LOAN BANKDUE06/21/2013 1.875 06-21-2013
Fixed Income	350,000	374,899	FHLB FEDERAL HOME LOAN BANKYIELD TO MATURITY 3.688 3.625 10-18-2013
Fixed Income	675,000	724,907	FHLB SUB NT 5.625 06-13-2016
Fixed Income	475,000	510,120	FHLB SUB NT 5.625 06-13-2016
Fixed Income	460,000	466,302	FHLMC 2.1250% MTN 29/10/2013 USD1000 2.125 10-29-2013/04-29-2011
Fixed Income	940,000	952,878	FHLMC 2.1250% MTN 29/10/2013 USD1000 2.125 10-29-2013/04-29-2011
Fixed Income	1,300,000	1,406,844	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES AUG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	19,800,000	21,427,322	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES AUG
Fixed Income	1,000,000	1,082,188	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES AUG
Fixed Income	910,000	987,634	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JULY
Fixed Income	910,000	987,861	FHLMC 30 YEAR GOLD PARTICIPATION CERTIFICATE (PC) 6 30 YEARS SETTLES JUNE
Fixed Income	9,300,000	9,949,549	FHLMC 30 YEAR GOLD PARTICIPATION CTF (PC) 5.5 30 YEARS SETTLES AUG
Fixed Income	(1,500,000)	(1,604,766)	FHLMC 30 YEAR GOLD PARTICIPATION CTF (PC) 5.5 30 YEARS SETTLES AUG
Fixed Income	5,000,000	5,349,220	FHLMC 30 YEAR GOLD PARTICIPATION CTF (PC) 5.5 30 YEARS SETTLES AUG
Fixed Income	432,823	441,745	FHLMC 3656 CL KP DTD 04-01-2010 3 DUE 02-15-2040
Fixed Income	90,000	89,569	FHLMC DISC NT 06-01-2011
Fixed Income	17,600,000	17,592,379	FHLMC DISC NT 10-13-2010
Fixed Income	461,905	503,149	FHLMC GOLD A3-3262 5.5 02-01-2035
Fixed Income	527,248	566,464	FHLMC GOLD A6-0048 5.5 05-01-2037
Fixed Income	53,526	57,663	FHLMC GOLD E00967 6.5 04-01-2016
Fixed Income	33,621	36,269	FHLMC GOLD E00976 6.5 05-01-2016
Fixed Income	4,771	5,157	FHLMC GOLD E01009 6.5 08-01-2016
Fixed Income	117,267	126,415	FHLMC GOLD E01097 5.5 02-01-2017
Fixed Income	97,043	105,228	FHLMC GOLD E01140 6 05-01-2017
Fixed Income	20,762	21,750	FHLMC GOLD E6-9672 6.5 04-01-2013
Fixed Income	17,712	19,228	FHLMC GOLD E74634 6 02-01-2014
Fixed Income	35,221	38,235	FHLMC GOLD E76704 6 05-01-2014
Fixed Income	3,451	3,750	FHLMC GOLD E84259 6.5 07-01-2016
Fixed Income	93,726	101,923	FHLMC GOLD E84467 6 07-01-2016
Fixed Income	48,918	53,197	FHLMC GOLD E84717 6 07-01-2016
Fixed Income	76,805	83,522	FHLMC GOLD E85131 6 09-01-2016
Fixed Income	15,989	17,372	FHLMC GOLD E87653 6.5 02-01-2017
Fixed Income	18,784	20,486	FHLMC GOLD E87923 6.5 02-01-2017
Fixed Income	133,296	145,288	FHLMC GOLD E89200 6 04-01-2017
Fixed Income	64,013	69,489	FHLMC GOLD E91778 5.5 10-01-2017
Fixed Income	191,511	207,895	FHLMC GOLD E91786 5.5 10-01-2017
Fixed Income	2,977,359	3,181,457	FHLMC GOLD G0-2955 5.5 03-01-2037
Fixed Income	216,052	234,903	FHLMC GOLD G0-8222 6 09-01-2037
Fixed Income	590,488	625,480	FHLMC GOLD G0-8345 5 05-01-2039
Fixed Income	676	682	FHLMC GOLD G10784 5.5 06-01-2011
Fixed Income	10,436	10,592	FHLMC GOLD G10787 5.5 06-01-2011
Fixed Income	204,997	222,534	FHLMC GOLD G11295 5.5 09-01-2017
Fixed Income	98,387	106,804	FHLMC GOLD G1-1684 5.5 12-01-2018
Fixed Income	552,443	602,140	FHLMC GOLD G1-1707 6 03-01-2020
Fixed Income	413,599	447,559	FHLMC GOLD G1-2548 5.5 01-01-2022
Fixed Income	234,063	249,867	FHLMC GOLD G1-8247 5 04-01-2023
Fixed Income	24,573	27,233	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	2,420	2,440	FHLMC GOLD GROUP E64386 5.5 05-01-2011
Fixed Income	1,628	1,746	FHLMC GOLD GROUP G10765 5.5 02-01-2012
Fixed Income	11,776,944	13,298,642	FHLMC GOLD POOL W3-0008 7.645 05-01-2025
Fixed Income	2,600,000	2,683,689	FHLMC GOLD SINGLE FAMILY 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	4,504	4,610	FHLMC GROUP #E00430 6.5 MTG PARTN CTF DUE 05-01-2011 REG
Fixed Income	124	125	FHLMC GROUP #E60973 6.5 MTG PARTN CTF DUE 08-01-2010 REG
Fixed Income	18	19	FHLMC GROUP #E6-2938 6.5 MTG PARTN CTF DUE 02-01-2011 REG
Fixed Income	957	965	FHLMC GROUP #E63458 6.5 MTG PARTN CTF DUE 03-01-2011 REG
Fixed Income	851	859	FHLMC GROUP #E63794 6.5 MTG PARTN CTF DUE 04-01-2011 REG
Fixed Income	153	160	FHLMC GROUP #E6-3833 6.5 MTG PARTN CTF DUE 04-01-2011 REG
Fixed Income	1,192	1,249	FHLMC GROUP #E63866 6.5 MTG PARTN CTF DUE 04-01-2011 REG
Fixed Income	2,308	2,418	FHLMC GROUP #E64603 6.5 MTG PARTN CTF DUE 06-01-2011 REG
Fixed Income	665	671	FHLMC GROUP #G10480 6.5 MTG PARTN CTF DUE 03-01-2011 REG
Fixed Income	2,470,000	2,573,046	FHLMC MTN 2.875 02-09-2015
Fixed Income	6,069,875	6,112,012	FHLMC MULTICLASS FHR 3652 PF 07-15-2032
Fixed Income	3,137,000	3,503,910	FHLMC MULTICLASS PREASSIGN 00085 6 08-15-2035
Fixed Income	527,521	601,378	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	363,553	337,758	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031
Fixed Income	158,741	168,146	FHLMC MULTICLASS PREASSIGN 00350 5.5 08-15-2033
Fixed Income	216,604	218,146	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	4,018	4,666	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	52,458	58,155	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	41,685	45,176	FHLMC MULTICLASS SER 2306 CL PL 6 04-15-2031
Fixed Income	149,012	163,250	FHLMC MULTICLASS SER 2355 CL AE 6 09-15-2031
Fixed Income	3,465,526	3,841,879	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021
Fixed Income	237,234	237,204	FHLMC MULTICLASS SER 2752 CL FM FLT RT 12-15-2030
Fixed Income	438,469	477,336	FHLMC MULTICLASS SER 2825 CL VP 5.5 06-15-2015
Fixed Income	2,260,000	2,431,697	FHLMC MULTICLASS SER 2929 CL PE 5 05-15-2033
Fixed Income	86,321	86,345	FHLMC MULTICLASS SER 2981 CL NA 5 07-15-2025
Fixed Income	83,045	83,763	FHLMC MULTICLASS SER 3059 CL PA 5.5 10-15-2026
Fixed Income	6,634,962	6,953,261	FHLMC MULTICLASS SER 3294 CL DA 4.5 12-15-2020
Fixed Income	1,671,264	1,736,831	FHLMC MULTICLASS SER 3455 CL LG 6 10-15-2034
Fixed Income	57,857	57,862	FHLMC MULTICLASS SER 3492 CL MF 01-15-2036

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,360,011	1,360,586	FHLMC MULTICLASS SER 3666 CL FC FLT RT 05-15-2040
Fixed Income	443,946	450,485	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG
Fixed Income	1,628,377	1,700,628	FHLMC POOL #1B-1661 ADJ RT 04-01-2034
Fixed Income	17,688	18,550	FHLMC POOL #1G-2511 ADJ RT 05-01-2036
Fixed Income	437,830	465,961	FHLMC POOL #1J-0045 ADJ RT 01-01-2036
Fixed Income	959,115	1,021,620	FHLMC POOL #1J-1444 ADJ RT 01-01-2037
Fixed Income	230,310	242,555	FHLMC POOL #1L-0183 ADJ RT 08-01-2035
Fixed Income	85,332	88,622	FHLMC POOL #780197 ADJ RT 01-01-2033
Fixed Income	37,431	38,878	FHLMC POOL #787239 ADJ RT 07-01-2030
Fixed Income	896	974	FHLMC POOL #E6-7681 6.5 09-01-2012
Fixed Income	1,050,000	1,089,255	FHLMC PREASSIGN 00002 5.125 04-18-2011
Fixed Income	500,000	582,697	FHLMC PREASSIGN 00007 5.5 07-18-2016
Fixed Income	200,000	233,079	FHLMC PREASSIGN 00007 5.5 07-18-2016
Fixed Income	10,400,000	11,875,552	FHLMC PREASSIGN 00017 5 04-18-2017
Fixed Income	350,000	353,454	FHLMC PREASSIGN 00048 1.625 04-26-2011
Fixed Income	350,000	352,764	FHLMC PREASSIGN 00054 1.125 12-15-2011
Fixed Income	470,000	477,106	FHLMC PREASSIGN 00057 1.625 04-15-2013
Fixed Income	295,000	317,201	FHLMC TRANCHE # TR 00456 5.62511-23-2035/11-23-2015
Fixed Income	320,000	348,150	FIFTH 3RD BANCORP 6.25% DUE 05-01-2013
Fixed Income	2,185,000	2,183,405	FIN FOR DANISH IND FLTG RT .76781% DUE 12-06-2012
Fixed Income	505,000	374,858	FIRST CHICAGO NBD CAP I PFD SECS FLTG RATE DUE 02-01-2027/02-01-2010 REG
Fixed Income	12,000	12,675	FIRSTENERGY CORP 6.45% DUE 11-15-2011
Fixed Income	1,775,000	1,871,548	FIRSTENERGY CORP 7.375% DUE 11-15-2031
Fixed Income	75,000	81,751	FL PWR & LT CO 5.625% DUE 04-01-2034
Fixed Income	450,000	514,012	FL PWR & LT CO 5.95% DUE 02-01-2038
Fixed Income	375,000	428,343	FL PWR & LT CO 5.95% DUE 02-01-2038
Fixed Income	600,000	600,000	FLORIDA EDL LN MARKETING CORP EDL LN REVVAR-SUB-SER B 01 DEC 2036
Fixed Income	250,000	298,789	FLORIDA PWR CORP 6.4% DUE 06-15-2038
Fixed Income	175,000	209,152	FLORIDA PWR CORP 6.4% DUE 06-15-2038
Fixed Income	850,000	894,617	FLORIDA PWR CORP FLORIDA PWR CORP 1ST MTG 6.65% DUE 07-15-2011/07-14-2011 BEO
Fixed Income	1,520,000	1,661,316	FMR MAC GTD NTS TR 2007-1 GTD NT 5.125 DUE 04-19-2017 REG
Fixed Income	2,040,000	2,053,511	FNMA 06/07/2010 1.125 07/30/2012
Fixed Income	1,500,000	1,514,291	FNMA 1.25 06-22-2012
Fixed Income	2,300,000	2,484,359	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	300,000	324,047	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	830,000	896,529	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL
Fixed Income	175,000	176,148	FNMA 2.05 01-28-2013/01-28-2011
Fixed Income	200,000	202,076	FNMA 2.375 DUE 07-28-2015
Fixed Income	160,000	161,501	FNMA 2.625 12-10-2014/12-10-2010
Fixed Income	470,000	485,751	FNMA 2.625% DUE 11-20-2014
Fixed Income	808,372	795,508	FNMA 2005-79 CL-NF FLTG DUE 09-25-2035
Fixed Income	3,715,000	3,987,822	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	1,200,000	1,288,126	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY
Fixed Income	800,000	865,375	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST
Fixed Income	3,000,000	3,245,157	FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST
Fixed Income	2,600,000	2,840,094	FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARSSETTLES AUGUST
Fixed Income	(500,000)	(542,266)	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	(12,000,000)	(13,014,372)	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	2,835,000	3,074,645	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	(2,000,000)	(2,169,062)	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	3,200,000	3,424,000	FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES AUG
Fixed Income	400,000	428,000	FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES AUG
Fixed Income	7,400,000	7,918,000	FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES AUG
Fixed Income	4,000,000	4,280,000	FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES AUG
Fixed Income	(44,000,000)	(47,080,000)	FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES AUG
Fixed Income	350,000	388,173	FNMA 6 DUE 04-18-2036 REG
Fixed Income	900,000	1,225,004	FNMA 7.125 01-15-2030
Fixed Income	270,000	371,836	FNMA 7.25 05-15-2030
Fixed Income	900,000	1,113,572	FNMA BD 6.25 05-15-2029
Fixed Income	150,000	92,733	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	6,892,826	6,920,473	FNMA CMO DTD 01-25-2008 FLTG 2008-8 FB DUE 02-25-2038
Fixed Income	800,000	798,358	FNMA DISC NT 02-15-2011 DISC
Fixed Income	1,000,000	997,884	FNMA DISC NT 02-22-2011 FNMA
Fixed Income	2,224,579	2,218,450	FNMA F N R 2007- 6 3 F C REMIC ADJ CPN .58063 DUE 07/25/2037
Fixed Income	2,215,213	2,453,694	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	120,000	119,847	FNMA NT 1.375 07-19-2013/07-19-2011
Fixed Income	4,800,000	4,887,686	FNMA NT 1.75 05-07-2013
Fixed Income	440,000	448,435	FNMA NT 3 07-28-2014/07-28-2011
Fixed Income	900,000	1,022,945	FNMA NT 5 02-13-2017
Fixed Income	759,321	817,029	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	14,243	15,572	FNMA POOL #252044 6% DUE 08-01-2028 REG
Fixed Income	135,760	148,378	FNMA POOL #252086 6% DUE 09-01-2028 REG
Fixed Income	139,689	155,511	FNMA POOL #254232 6.5% DUE 03-01-2022 REG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	167,266	184,536	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	4,874,915	5,260,642	FNMA POOL #254548 5.5% DUE 12-01-2032 REG
Fixed Income	1,659,400	1,790,700	FNMA POOL #254548 5.5% DUE 12-01-2032 REG
Fixed Income	450,424	486,063	FNMA POOL #254548 5.5% DUE 12-01-2032 REG
Fixed Income	4,066	4,104	FNMA POOL #254836 4% 07-01-2010 BEO
Fixed Income	46,556	46,791	FNMA POOL #254861 4% 08-01-2010 BEO
Fixed Income	162,084	165,806	FNMA POOL #254909 4% 09-01-2013 BEO
Fixed Income	243,651	259,971	FNMA POOL #255320 5% 07-01-2024 BEO
Fixed Income	639,805	691,054	FNMA POOL #256041 5.5% DUE 12-01-2025 REG
Fixed Income	83,935	87,569	FNMA POOL #256791 4.5% 06-01-2017 BEO
Fixed Income	91,900	97,548	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	14,979	15,683	FNMA POOL #323173 8% DUE 02-01-2013 REG
Fixed Income	53,932	58,352	FNMA POOL #323315 5.5% DUE 10-01-2013 REG
Fixed Income	46,947	50,794	FNMA POOL #323842 5.5% DUE 07-01-2014 REG
Fixed Income	178,451	196,753	FNMA POOL #357945 6% 09-01-2035 BEO
Fixed Income	171,484	179,429	FNMA POOL #386314 3.79% 07-01-2013 BEO
Fixed Income	15,101	16,768	FNMA POOL #440730 6% DUE 12-01-2028 REG
Fixed Income	10,000	10,336	FNMA POOL #446270 7% DUE 07-01-2012 REG
Fixed Income	190,969	206,619	FNMA POOL #448481 5.5% DUE 04-01-2014 REG
Fixed Income	68,764	76,172	FNMA POOL #452920 6% DUE 12-01-2028 REG
Fixed Income	5,400	5,701	FNMA POOL #457541 7% DUE 09-01-2013 REG
Fixed Income	59,363	64,469	FNMA POOL #494866 5.5% DUE 05-01-2014 REG
Fixed Income	27,733	29,813	FNMA POOL #516239 8% DUE 08-01-2014 REG
Fixed Income	39,485	42,472	FNMA POOL #535200 7% DUE 03-01-2015 REG
Fixed Income	1,724	1,797	FNMA POOL #535235 7% DUE 12-01-2011 REG
Fixed Income	3,501	3,805	FNMA POOL #535631 7% DUE 12-01-2015 REG
Fixed Income	46,590	47,577	FNMA POOL #545059 6.241% 05-01-2011 BEO
Fixed Income	65,566	71,271	FNMA POOL #545087 7% 07-01-2016 BEO
Fixed Income	13,778	14,933	FNMA POOL #545895 5.5% 09-01-2017 BEO
Fixed Income	30,074	32,729	FNMA POOL #555207 7% DUE 11-01-2017 REG
Fixed Income	16,178	17,586	FNMA POOL #555299 7% 11-01-2017 BEO
Fixed Income	22,076	24,371	FNMA POOL #555417 6% 05-01-2033 BEO
Fixed Income	52,802	57,228	FNMA POOL #555471 5.5% 04-01-2018 BEO
Fixed Income	13,686	14,833	FNMA POOL #555489 5.5% DUE 05-01-2018 REG
Fixed Income	553,803	595,642	FNMA POOL #555549 5% 06-01-2018 BEO
Fixed Income	117,402	131,076	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	110,402	119,657	FNMA POOL #555874 5.5% 04-01-2018 BEO
Fixed Income	214,902	246,559	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	210,057	228,584	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	16,485	17,867	FNMA POOL #620501 5.5% DUE 03-01-2017 REG
Fixed Income	4,943	5,351	FNMA POOL #627090 5.5% DUE 01-01-2017 REG
Fixed Income	2,657,294	2,897,486	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	2,065,587	2,247,771	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	76,231	82,264	FNMA POOL #649900 5.5% DUE 06-01-2032 REG
Fixed Income	463,205	499,858	FNMA POOL #650174 5.5% DUE 11-01-2032 REG
Fixed Income	268,479	305,108	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	113,627	122,618	FNMA POOL #657563 5.5% 10-01-2032 BEO
Fixed Income	100,309	108,718	FNMA POOL #662083 5.5% DUE 09-01-2017 REG
Fixed Income	112,278	121,162	FNMA POOL #662682 5.5% 11-01-2032 BEO
Fixed Income	492,307	531,263	FNMA POOL #663501 5.5% 10-01-2032 BEO
Fixed Income	50,549	54,787	FNMA POOL #667222 5.5% 10-01-2017 BEO
Fixed Income	334,568	361,043	FNMA POOL #668364 5.5% 11-01-2032 BEO
Fixed Income	32,632	35,367	FNMA POOL #668483 5.5% 10-01-2017 BEO
Fixed Income	199,050	214,800	FNMA POOL #670499 5.5% 11-01-2032 BEO
Fixed Income	32,228	34,929	FNMA POOL #675377 5.5% DUE 01-01-2018 REG
Fixed Income	60,920	66,027	FNMA POOL #678485 5.5% 01-01-2018 BEO
Fixed Income	3,925	4,236	FNMA POOL #685801 5.5% 01-01-2033 BEO
Fixed Income	35,078	38,096	FNMA POOL #687181 5.5% DUE 02-01-2018 BEO
Fixed Income	14,317	15,549	FNMA POOL #687879 5.5% 03-01-2018 BEO
Fixed Income	55,697	60,366	FNMA POOL #696569 5.5% 04-01-2018 BEO
Fixed Income	526,779	540,291	FNMA POOL #708229 ADJ RT DUE 04-01-2033 BEO
Fixed Income	3,210,660	3,414,469	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	17,155	18,593	FNMA POOL #725100 5.5% 11-01-2018 BEO
Fixed Income	3,336,502	3,548,300	FNMA POOL #725232 5% 03-01-2034 BEO
Fixed Income	1,456,836	1,571,198	FNMA POOL #725423 5.5% DUE 05-01-2034 REG
Fixed Income	2,862,662	3,084,974	FNMA POOL #725425 5.5% 04-01-2034 BEO
Fixed Income	5,627,623	6,060,601	FNMA POOL #725594 5.5% 07-01-2034 BEO
Fixed Income	120,368	129,629	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	1,398,236	1,540,114	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	385,496	403,578	FNMA POOL #725866 4.5% 09-01-2034 BEO
Fixed Income	1,526,342	1,643,775	FNMA POOL #725946 5.5% 11-01-2034 BEO
Fixed Income	72,269	79,149	FNMA POOL #726861 7% 07-01-2018 BEO
Fixed Income	60,236	62,767	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	3,391,377	3,604,009	FNMA POOL #735581 5% 06-01-2035 BEO
Fixed Income	119,260	129,258	FNMA POOL #735611 5.5% 03-01-2020 BEO
Fixed Income	89,445	96,943	FNMA POOL #735611 5.5% 03-01-2020 BEO
Fixed Income	4,385,067	4,752,659	FNMA POOL #735661 5.5% 12-01-2017 BEO
Fixed Income	7,064,465	7,498,563	FNMA POOL #735925 5% DUE 10-01-2035 REG
Fixed Income	265,611	286,627	FNMA POOL #735989 5.5% 02-01-2035 BEO
Fixed Income	1,137,806	1,224,279	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	290,537	308,391	FNMA POOL #745581 5% DUE 05-01-2036 REG
Fixed Income	145,425	159,726	FNMA POOL #745643 6.5% 07-01-2036 BEO
Fixed Income	379,237	401,949	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	1,129,980	1,172,761	FNMA POOL #745922 ADJ RT DUE 07-01-2035 BEO
Fixed Income	648,945	712,765	FNMA POOL #745932 6.5% 11-01-2036 BEO
Fixed Income	21,296	23,723	FNMA POOL #759343 6.5% 01-01-2034 BEO
Fixed Income	81,235	85,853	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	1,052,294	1,115,242	FNMA POOL #764388 4.941% DUE 03-01-2034 BEO
Fixed Income	27,101	29,441	FNMA POOL #766312 5.5% 03-01-2019 BEO
Fixed Income	52,160	56,646	FNMA POOL #768561 5.5% 02-01-2019 BEO
Fixed Income	2,350,397	2,497,767	FNMA POOL #770284 5% 04-01-2034 BEO
Fixed Income	21,621	23,284	FNMA POOL #776376 5.5% 05-01-2034 BEO
Fixed Income	40,913	44,060	FNMA POOL #782770 5.5% 07-01-2034 BEO
Fixed Income	24,702	26,834	FNMA POOL #786297 5.5% 07-01-2019 BEO
Fixed Income	24,947	26,866	FNMA POOL #786388 5.5% 07-01-2034 BEO
Fixed Income	818,765	900,871	FNMA POOL #791194 6% 08-01-2034 BEO
Fixed Income	7,911	8,592	FNMA POOL #791930 5.5% 08-01-2019 BEO
Fixed Income	187,577	202,010	FNMA POOL #800258 5.5% 12-01-2034 BEO
Fixed Income	144,741	155,676	FNMA POOL #802462 5% 11-01-2019 BEO
Fixed Income	20,102	19,857	FNMA POOL #806506 1.612% 10-01-2044 BEO
Fixed Income	334,873	363,830	FNMA POOL #818094 6% 04-01-2037 BEO
Fixed Income	204,050	218,029	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	223,847	242,263	FNMA POOL #831526 5.5% 06-01-2021 BEO
Fixed Income	3,832,442	3,986,928	FNMA POOL #835515 ADJ RT DUE 08-01-2035 BEO
Fixed Income	354,548	370,736	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	752,775	799,031	FNMA POOL #836235 5% 10-01-2035 BEO
Fixed Income	801,888	857,721	FNMA POOL #841031 5.272% 11-01-2035 BEO
Fixed Income	746,598	803,339	FNMA POOL #845088 5.5% 12-01-2035 BEO
Fixed Income	42,163	45,367	FNMA POOL #849547 5.5% 12-01-2035 BEO
Fixed Income	36,581	39,361	FNMA POOL #850133 5.5% 12-01-2035 BEO
Fixed Income	422,612	458,568	FNMA POOL #850819 5.5% 12-01-2020 BEO
Fixed Income	68,536	73,745	FNMA POOL #851465 5.5% 01-01-2036 BEO
Fixed Income	1,278,462	1,374,427	FNMA POOL #852523 5.5% 02-01-2036 BEO
Fixed Income	947,106	981,685	FNMA POOL #865488 2.439% 02-01-2036 BEO
Fixed Income	42,488	45,677	FNMA POOL #878134 5.5% 04-01-2036 BEO
Fixed Income	545,716	586,677	FNMA POOL #879117 5.5% DUE 05-01-2036 REG
Fixed Income	29,369	31,601	FNMA POOL #881635 5.5% 02-01-2036 BEO
Fixed Income	95,934	104,129	FNMA POOL #886454 ADJ RT DUE 08-01-2036 REG
Fixed Income	390,103	424,566	FNMA POOL #888029 6% 12-01-2036 BEO
Fixed Income	2,345,923	2,524,213	FNMA POOL #888209 5.5% DUE 05-01-2036 BEO
Fixed Income	2,151,106	2,317,989	FNMA POOL #888256 5.835% 02-01-2037 BEO
Fixed Income	163,501	177,945	FNMA POOL #888292 6% 03-01-2037 BEO
Fixed Income	3,075,876	3,271,133	FNMA POOL #888430 5% 11-01-2033 BEO
Fixed Income	1,389,782	1,498,880	FNMA POOL #888635 5.5% 09-01-2036 BEO
Fixed Income	138,177	148,808	FNMA POOL #888824 5.5% 08-01-2037 BEO
Fixed Income	2,812,085	3,032,834	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	518,244	565,089	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	665,608	725,772	FNMA POOL #889634 6% 02-01-2023 BEO
Fixed Income	1,960,834	2,081,327	FNMA POOL #889802 5% 07-01-2037 BEO
Fixed Income	209,963	226,577	FNMA POOL #889852 5.5% 05-01-2035 BEO
Fixed Income	243,532	261,760	FNMA POOL #889928 5.5% 09-01-2038 BEO
Fixed Income	89,525	98,329	FNMA POOL #896021 6.5% DUE 08-01-2036 REG
Fixed Income	1,790,171	1,936,499	FNMA POOL #896870 5.5% DUE 04-01-2022 REG
Fixed Income	262,295	288,089	FNMA POOL #896897 6.5% DUE 06-01-2036 REG
Fixed Income	309,741	332,926	FNMA POOL #899742 5.5% 07-01-2037 BEO
Fixed Income	410,724	441,553	FNMA POOL #902354 5.5% DUE 11-01-2036 REG
Fixed Income	114,274	119,339	FNMA POOL #905857 3.899% 12-01-2036 BEO
Fixed Income	680,800	740,941	FNMA POOL #906195 6% DUE 01-01-2037 REG
Fixed Income	279,277	306,742	FNMA POOL #906621 6.5% DUE 12-01-2036 REG
Fixed Income	51,212	55,596	FNMA POOL #908904 5.5% 03-01-2037 BEO
Fixed Income	1,588,361	1,686,696	FNMA POOL #913990 ADJ RT DUE 02-01-2037 BEO
Fixed Income	279,684	303,869	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	231,655	254,074	FNMA POOL #916835 6.5% DUE 04-01-2037 REG
Fixed Income	1,139,390	1,219,774	FNMA POOL #936478 5% 06-01-2021 BEO
Fixed Income	50,685	54,037	FNMA POOL #936587 5.803% 04-01-2037 BEO
Fixed Income	1,697,896	1,844,713	FNMA POOL #940717 6% DUE 10-01-2037 REG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	425,986	462,820	FNMA POOL #942766 6% DUE 08-01-2037 REG
Fixed Income	786,805	856,453	FNMA POOL #942897 6% 08-01-2022 BEO
Fixed Income	83,004	91,037	FNMA POOL #944727 6.5% DUE 07-01-2037 REG
Fixed Income	217,151	232,030	FNMA POOL #954814 5% 12-01-2022 BEO
Fixed Income	310,684	333,939	FNMA POOL #962344 5.5% 03-01-2038 BEO
Fixed Income	453,255	487,181	FNMA POOL #963340 5.5% 05-01-2038 BEO
Fixed Income	572,015	619,075	FNMA POOL #968065 5.5% 10-01-2022 BEO
Fixed Income	680,413	738,820	FNMA POOL #970861 6% 12-01-2038 BEO
Fixed Income	256,734	266,569	FNMA POOL #971077 4.5% 02-01-2039 BEO
Fixed Income	59,602	63,159	FNMA POOL #974124 5% 02-01-2038 BEO
Fixed Income	295,797	321,004	FNMA POOL #975076 6% 09-01-2023 BEO
Fixed Income	1,207,833	1,297,189	FNMA POOL #976937 5% 02-01-2023 BEO
Fixed Income	284,657	309,804	FNMA POOL #976965 6% 02-01-2038 BEO
Fixed Income	106,879	113,906	FNMA POOL #986821 5.188% 07-01-2038 BEO
Fixed Income	2,617,243	2,788,044	FNMA POOL #995158 4.5% 12-01-2020 BEO
Fixed Income	1,928,495	2,054,348	FNMA POOL #995158 4.5% 12-01-2020 BEO
Fixed Income	860,935	917,120	FNMA POOL #995158 4.5% 12-01-2020 BEO
Fixed Income	539,708	588,400	FNMA POOL #995213 6% 07-01-2036 BEO
Fixed Income	72,668	75,452	FNMA POOL #995672 4.5% 04-01-2039 BEO
Fixed Income	225,274	245,175	FNMA POOL #995938 6% 01-01-2039 BEO
Fixed Income	376,280	402,002	FNMA POOL #995957 5% 06-01-2024 BEO
Fixed Income	975,886	1,013,272	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	247,103	261,571	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	3,317,009	3,504,454	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	374,074	396,358	FNMA POOL #AD5325 5% 03-01-2040 BEO
Fixed Income	236,174	249,750	FNMA POOL #MA0150 4% 08-01-2019 BEO
Fixed Income	2,300,000	2,523,521	FNMA PREASSIGN 00004 5.5 11-25-2034
Fixed Income	976,270	987,272	FNMA PREASSIGN 00162 02-25-2044
Fixed Income	1,248,765	1,406,000	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	21,279	21,656	FNMA PREASSIGN 00376 5 12-25-2016
Fixed Income	191,730	188,125	FNMA PREASSIGN 00533 3.31 02-25-2032
Fixed Income	57,111	59,008	FNMA PREASSIGN 00853 4 03-25-2018
Fixed Income	750,000	761,724	FNMA PREASSIGN 00886 6.022 11-25-2010
Fixed Income	500,000	199,080	FNMA PRIN STRIP PRIN PMT ON 7.25 2030 DEB 05-15-2030 REG
Fixed Income	10,000,000	11,362,510	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	253,221	250,275	FNMA REMIC SER 2006-14 CL FW FLT RT 03-25-2036
Fixed Income	1,950,418	1,920,251	FNMA REMIC SER 2006-58 CL EF FLT RT 07-25-2036
Fixed Income	61,962	68,275	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	1,361,930	1,362,138	FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036
Fixed Income	211,003	231,259	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	385,655	384,504	FNMA REMIC TR SER 1997-20 CL FB 6.04 GTD MTG PASS THRU CTF DUE 03-25-2027 REG
Fixed Income	350,000	407,811	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	284,006	284,452	FNMA SER 2010-64 CL UA 5 04-25-2035
Fixed Income	700,000	736,422	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES AUGUST
Fixed Income	135,000	142,404	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY
Fixed Income	14,900,000	15,386,574	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	6,400,000	6,608,998	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	600,000	619,594	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	9,000,000	9,293,904	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	14,000,000	14,457,184	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST
Fixed Income	4,000,000	4,145,624	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	(30,000,000)	(31,092,180)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	3,000,000	3,087,657	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES SEPTEMBER
Fixed Income	5,000,000	5,321,900	FNMA SINGLE FAMILY MORTGAGE 5% 15 YEARS SETTLES AUGUST
Fixed Income	2,700,000	2,846,391	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST
Fixed Income	1,900,000	2,003,016	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST
Fixed Income	(48,000,000)	(50,602,512)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES AUGUST
Fixed Income	2,360,000	2,496,807	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	500,000	528,985	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	1,800,000	1,920,375	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL
Fixed Income	430,000	458,756	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL
Fixed Income	390,000	416,081	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL
Fixed Income	9,900,000	10,842,044	FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL
Fixed Income	4,000,000	4,380,624	FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL
Fixed Income	730,000	799,464	FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL
Fixed Income	245,000	268,313	FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL
Fixed Income	1,750,000	1,751,726	FORD CR AUTO LEASE 1.04 DUE 03-15-2013
Fixed Income	439,067	439,569	FORD CR AUTO OWNER 1.21 DUE 01-15-2012
Fixed Income	790,321	791,224	FORD CR AUTO OWNER 1.21 DUE 01-15-2012
Fixed Income	337,448	342,349	FORD CR AUTO OWNER 4.28000020981% DUE 05-15-2012
Fixed Income	4,110,000	4,189,274	FORD CR AUTO OWNER TR 2009-A ASSET BACKED NT CL A-3B TALF 05-15-2013 REG
Fixed Income	251,945	252,153	FORD CR AUTO OWNER TR 2009-A AST BACKED NT CL A-2B TALF 08-15-2011 REG
Fixed Income	230,011	230,201	FORD CR AUTO OWNER TR 2009-A AST BACKED NT CL A-2B TALF 08-15-2011 REG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	186,736	186,890	FORD CR AUTO OWNER TR 2009-A AST BACKED NT CL A-2B TALF 08-15-2011 REG
Fixed Income	2,010,000	1,981,010	FORD CR FLOORPLAN MSTR OWNER TR A 20064 AST BKD NT CL A FLTG 6-15-13
Fixed Income	460,000	381,800	FORD MTR CO DEL 7.125% DUE 11-15-2025
Fixed Income	460,000	351,900	FORD MTR CO DEL DEB DTD 02/09/1999 6.375% DUE 02-01-2029 BEO
Fixed Income	1,380,000	1,597,489	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	600,000	694,561	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	75,000	74,188	FORD MTR CR CO LLC 7% DUE 04-15-2015
Fixed Income	200,000	204,515	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	1,300,000	1,329,346	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	2,600,000	2,677,371	FORD MTR CR CO LLC 7.8% DUE 06-01-2012
Fixed Income	1,200,000	1,227,109	FORD MTR CR CO LLC 8% DUE 12-15-2016
Fixed Income	300,000	291,375	FORD MTR CR CO LLC FORD MOTOR CREDIT NOTE VAR RT DUE 01-13-2012
Fixed Income	800,000	814,978	FORD MTR CR CO LLC GLOBAL LANDMARK SECS-GLOBL 7.375% DUE 02-01-2011 BEO
Fixed Income	2,700,000	2,733,372	FORD MTR CR CO LLC NT 9.75% DUE 09-15-2010 BEO
Fixed Income	550,000	554,624	FPL GROUP CAP INC 2.55% DUE 11-15-2013
Fixed Income	150,000	184,384	FPL GROUP CAP INC DEB 7.875 DUE 12-15-2015
Fixed Income	605,000	652,414	FRANCE TELECOM SA NT 4.375 DUE07-08-2014
Fixed Income	465,000	501,443	FRANCE TELECOM SA NT 4.375 DUE07-08-2014
Fixed Income	155,000	161,742	FRANCE TELECOM SA NT STEP UP 03-01-2011 02-01-2002
Fixed Income	420,000	430,175	FRANKLIN RES INC 3.125% DUE 05-20-2015
Fixed Income	1,620,000	1,782,000	FREEPORT-MCMORAN 8.375% DUE 04-01-2017
Fixed Income	97,000	106,700	FREEPORT-MCMORAN 8.375% DUE 04-01-2017
Fixed Income	250,000	275,000	FREEPORT-MCMORAN 8.375% DUE 04-01-2017
Fixed Income	300,000	254,262	FT IRWIN LD LLC MILITARY HSG REV BD 2005SER A 144A CL 5.4 DUE 12-15-2047 BEO
Fixed Income	7	1,735,300	FUT 03-14-2011
Fixed Income	(7)	(1,735,300)	FUT 03-14-2011
Fixed Income	63	15,601,950	FUT 06-13-2011
Fixed Income	(63)	(15,601,950)	FUT 06-13-2011
Fixed Income	92	22,849,350	FUT 09-13-2010
Fixed Income	220	54,639,750	FUT 09-13-2010
Fixed Income	357	88,665,413	FUT 09-13-2010
Fixed Income	(92)	(22,849,350)	FUT 09-13-2010
Fixed Income	(220)	(54,639,750)	FUT 09-13-2010
Fixed Income	(357)	(88,665,413)	FUT 09-13-2010
Fixed Income	426	105,679,950	FUT 12-13-2010
Fixed Income	(426)	(105,679,950)	FUT 12-13-2010
Fixed Income	(77)	(32,244)	FUT CALL SEP 10 EURO DOLLARS 9925
Fixed Income	(342)	(1,036,688)	FUT CALL SEP 10 T-NOTE OPTION 1200
Fixed Income	(12)	(19,875)	FUT CALL SEP 10 T-NOTE OPTION 1220
Fixed Income	(741)	(4,631)	FUT PUT SEP 10 1 YR MIDCURVE 9737
Fixed Income	(83)	(3,113)	FUT PUT SEP 10 EURO DOLLARS 9825
Fixed Income	(13)	(609)	FUT PUT SEP 10 T-NOTE OPTION 1140
Fixed Income	(342)	(16,033)	FUT PUT SEP 10 T-NOTE OPTION 1140
Fixed Income	(12)	(1,500)	FUT PUT SEP 10 T-NOTE OPTION 1170
Fixed Income	8	980,375	FUT SEP 10 10 YR T-NOTES
Fixed Income	4	490,188	FUT SEP 10 10 YR T-NOTES
Fixed Income	23	2,818,578	FUT SEP 10 10 YR T-NOTES
Fixed Income	(34)	(4,166,594)	FUT SEP 10 10 YR T-NOTES
Fixed Income	(361)	(44,239,422)	FUT SEP 10 10 YR T-NOTES
Fixed Income	104	12,744,875	FUT SEP 10 10 YR T-NOTES
Fixed Income	29	3,553,859	FUT SEP 10 10 YR T-NOTES
Fixed Income	(8)	(980,375)	FUT SEP 10 10 YR T-NOTES
Fixed Income	(4)	(490,188)	FUT SEP 10 10 YR T-NOTES
Fixed Income	(23)	(2,818,578)	FUT SEP 10 10 YR T-NOTES
Fixed Income	34	4,166,594	FUT SEP 10 10 YR T-NOTES
Fixed Income	361	44,239,422	FUT SEP 10 10 YR T-NOTES
Fixed Income	115	13,610,430	FUT SEP 10 5 YR T NOTE
Fixed Income	21	2,485,383	FUT SEP 10 5 YR T NOTE
Fixed Income	140	16,569,219	FUT SEP 10 5 YR T NOTE
Fixed Income	(112)	(13,255,375)	FUT SEP 10 5 YR T NOTE
Fixed Income	52	6,154,281	FUT SEP 10 5 YR T NOTE
Fixed Income	(115)	(13,610,430)	FUT SEP 10 5 YR T NOTE
Fixed Income	(21)	(2,485,383)	FUT SEP 10 5 YR T NOTE
Fixed Income	(140)	(16,569,219)	FUT SEP 10 5 YR T NOTE
Fixed Income	112	13,255,375	FUT SEP 10 5 YR T NOTE
Fixed Income	(7)	(1,036,719)	FUT SEP 10 EURX EUR-BOBL
Fixed Income	7	1,036,719	FUT SEP 10 EURX EUR-BOBL
Fixed Income	(17)	(2,167,500)	FUT SEP 10 U.S. T-BONDS
Fixed Income	26	3,315,000	FUT SEP 10 U.S. T-BONDS
Fixed Income	19	2,422,500	FUT SEP 10 U.S. T-BONDS
Fixed Income	17	2,167,500	FUT SEP 10 U.S. T-BONDS
Fixed Income	(26)	(3,315,000)	FUT SEP 10 U.S. T-BONDS
Fixed Income	(72)	(15,755,625)	FUT SEP 10 US 2YR T-NOTE

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	(336)	(73,526,250)	FUT SEP 10 US 2YR T-NOTE
Fixed Income	72	15,755,625	FUT SEP 10 US 2YR T-NOTE
Fixed Income	336	73,526,250	FUT SEP 10 US 2YR T-NOTE
Fixed Income	48	(10,503,750)	FUT US 2YR NOTE (CBT) SEP10 - LIAB
Fixed Income	212	(25,090,531)	FUT US 5YR NOTE (CBT) SEP10 - LIAB
Fixed Income	(73)	(9,914,313)	FUT US ULTRA BD(CBT)SEP10
Fixed Income	73	9,914,313	FUT US ULTRA BD(CBT)SEP10
Fixed Income	(570,000)	(570,000)	FX COLLATERAL PAYABLE TO: CSFB
Fixed Income	(810,000)	(810,000)	FX COLLATERAL PAYABLE TO: CSFB
Fixed Income	(240,000)	(240,000)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	2,000,000	2,005,000	GANNETT CO INC 5.75% DUE 06-01-2011
Fixed Income	50,000	51,965	GE CAP CR CARD 3.69000005722% DUE 07-15-2015
Fixed Income	460,000	478,075	GE CAP CR CARD 3.69000005722% DUE 07-15-2015
Fixed Income	280,000	291,002	GE CAP CR CARD 3.69000005722% DUE 07-15-2015
Fixed Income	893,750	784,361	GE SEACO FIN SRL FLTG RT .59063% DUE 11-17-2020
Fixed Income	500,000	514,044	GEN ELEC CAP CORP 2.125 DUE 12-21-2012 FDIC GTD
Fixed Income	1,330,000	1,360,567	GEN ELEC CAP CORP 3.75% DUE 11-14-2014
Fixed Income	300,000	317,027	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	200,000	211,351	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	5,800,000	6,119,037	GEN ELEC CAP CORP 5.5%-FR NTS 9/2067 EUR'144A
Fixed Income	575,000	634,694	GEN ELEC CAP CORP 5.9% DUE 05-13-2014
Fixed Income	570,000	617,065	GEN ELEC CAP CORP 6% DUE 08-07-2019
Fixed Income	2,350,000	2,442,082	GEN ELEC CAP CORP FDIC GTD 2.625 DUE 12-28-2012
Fixed Income	525,000	545,572	GEN ELEC CAP CORP FDIC GTD 2.625 DUE 12-28-2012
Fixed Income	900,000	935,266	GEN ELEC CAP CORP FDIC GTD 2.625 DUE 12-28-2012
Fixed Income	815,000	866,112	GEN ELEC CAP CORP MED TERM NTS BO TRANCHE # TR 00811 5.625 DUE 05-01-2018
Fixed Income	490,000	520,730	GEN ELEC CAP CORP MED TERM NTS BO TRANCHE # TR 00811 5.625 DUE 05-01-2018
Fixed Income	1,260,000	1,339,020	GEN ELEC CAP CORP MED TERM NTS BO TRANCHE # TR 00811 5.625 DUE 05-01-2018
Fixed Income	1,880,000	1,839,016	GEN ELEC CAP CORP MEDIUM TERM NTS BO TR #00748 08/02/06 VAR RT DUE 8-2-2012
Fixed Income	150,000	161,418	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00551 6 DUE 06-15-2012
Fixed Income	115,000	123,584	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00575 5.45 DUE 01-15-2013
Fixed Income	815,000	853,838	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00714 5 DUE 11-15-2011
Fixed Income	1,750,000	1,365,163	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	3,575,000	3,557,293	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00781 VAR RT DUE 08-15-2011
Fixed Income	1,600,000	1,488,000	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067
Fixed Income	550,000	511,500	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067
Fixed Income	385,000	379,548	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00817 VAR RT DUE 05-22-2013
Fixed Income	300,000	331,240	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039
Fixed Income	830,000	916,430	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039
Fixed Income	105,000	96,184	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016
Fixed Income	3,650,000	3,704,597	GEN ELEC CAP CORP MEDIUM TERM SR NTS VAR RT DUE 12-09-2011
Fixed Income	1,550,000	1,554,898	GEN ELEC CAP CRP MED TRM SR NTS FDIC GTDTRANCHE # TR 00019 VAR RT DUE 12-21-12
Fixed Income	3,100,000	3,093,227	GEN MTRS ACCEP 6.875% DUE 08-28-2012
Fixed Income	5,300,000	5,288,420	GEN MTRS ACCEP 6.875% DUE 08-28-2012
Fixed Income	1,600,000	1,568,965	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.875% DUE 01-14-2038 BEO
Fixed Income	400,000	392,241	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY 5.875% DUE 01-14-2038 BEO
Fixed Income	1,800,000	1,698,449	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG
Fixed Income	105,000	114,178	GENERAL ELEC CO 5.25% DUE 12-06-2017
Fixed Income	695,000	745,287	GENERAL ELEC CO NT 5% DUE 02-01-2013 BEO
Fixed Income	210,000	235,568	GENERAL MLS INC 5.2% DUE 03-17-2015
Fixed Income	135,000	145,456	GENERAL MLS INC 6% DUE 02-15-2012
Fixed Income	1,500,000	1,450,178	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	180,000	187,425	GEORGIA PAC CORP 8.125% DUE 05-15-2011
Fixed Income	521,891	503,885	GEORGIA PAC CORP GEORGIA PACIFIC 1ST LIEN DUE 02-15-2014 BEO
Fixed Income	1,000,000	1,019,450	GERDAU HOLDINGS BNDS 7.0% 20/01/2020
Fixed Income	2,700,000	2,951,910	GLAXOSMITHKLINE 4.85% DUE 05-15-2013
Fixed Income	1,540,000	1,762,182	GLAXOSMITHKLINE 5.65% DUE 05-15-2018
Fixed Income	610,000	158,600	GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 7-28-11 BD IN DEFAULT
Fixed Income	100,000	125	GLITNIR BANKI HF GLITNIR BANKI HF BONDS DEFAULTED DUE 09-14-2049 BEO
Fixed Income	580,000	150,800	GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT
Fixed Income	2,319,090	2,901,202	GLOBALDRIVE 2008-B 4% A/BKD NTS 20/10/16EUR'A
Fixed Income	392,268	490,731	GLOBALDRIVE 2008-B 4% A/BKD NTS 20/10/16EUR'A
Fixed Income	251,052	314,068	GLOBALDRIVE 2008-B 4% A/BKD NTS 20/10/16EUR'A
Fixed Income	860,000	874,921	GMAC INC FDIC GTD SR NT 1.75 DUE 10-30-2012
Fixed Income	1,900,000	1,866,750	GMAC INC FORMERLY 6% DUE 05-23-2012
Fixed Income	250,000	254,063	GMAC INC FORMERLY 7.25% DUE 03-02-2011
Fixed Income	289,000	288,278	GMAC INC FORMERLY 7.5% DUE 12-31-2013
Fixed Income	800,000	798,000	GMAC INC FORMERLY 7.5% DUE 12-31-2013
Fixed Income	5,040,000	5,043,629	GMAC LLC FLTG RATE DUE 12-19-2012 BEO
Fixed Income	900,000	897,582	GMAC LLC GMAC LLC 06.62 6.625% DUE 05-15-2012
Fixed Income	300,000	299,263	GMAC LLC GMAC LLC 6% DUE 12-15-2011 BEO
Fixed Income	392,311	413,745	GNMA 4.5% DUE 03-20-2036
Fixed Income	1,852,271	2,035,302	GNMA 5.5% DUE 03-16-2034

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,752	1,978	GNMA GPM POOL #905543 SER 2015 11.25% DUE 08-15-2015 REG
Fixed Income	1,600,000	1,755,250	GNMA I 30 YR SINGLE FAMILY PASS-THRU(SF) 6.5 30 YEARS SETTLES JUL
Fixed Income	2,935,000	3,056,984	GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	8,300,000	8,644,965	GNMA I SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	800,000	852,125	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	1,175,000	1,251,558	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	1,030,000	1,112,721	GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY
Fixed Income	310,000	334,897	GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY
Fixed Income	1,000,000	1,090,148	GNMA II 30 YEARS SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES JULY
Fixed Income	3,900,000	4,129,141	GNMA II 5 TBA POOL 30 YEARS SETTLES AUGUST
Fixed Income	1,500,000	1,588,131	GNMA II 5 TBA POOL 30 YEARS SETTLES AUGUST
Fixed Income	9,600,000	10,164,038	GNMA II 5 TBA POOL 30 YEARS SETTLES AUGUST
Fixed Income	500,000	519,611	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JULY
Fixed Income	13,100,000	13,922,890	GNMA II JUMBOS 5 30 YEARS SETTLES JUL
Fixed Income	-	-	GNMA II JUMBOS 5 30 YEARS SETTLES JUL
Fixed Income	1,500,000	1,582,037	GNMA II JUMBOS 5% 30 YEARS SETTLES SEPTEMBER
Fixed Income	144,732	154,306	GNMA POOL #003964 5% 03-20-2037 BEO
Fixed Income	2,544	2,892	GNMA POOL #372414 SER 2027 7.5% DUE 05-15-2027 REG
Fixed Income	1,027	1,109	GNMA POOL #405756 SER 2011 6.5% DUE 04-15-2011 REG
Fixed Income	12,064	13,705	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	142	143	GNMA POOL #408819 SER 2010 6.5% DUE 10-15-2010 REG
Fixed Income	333	359	GNMA POOL #421869 SER 2011 6.5% DUE 04-15-2011 REG
Fixed Income	2,738	2,982	GNMA POOL #434026 SER 2013 6.5% DUE 10-15-2013 REG
Fixed Income	40,544	44,095	GNMA POOL #446678 SER 2013 6% DUE 08-15-2013 REG
Fixed Income	2,126	2,246	GNMA POOL #456935 SER 2013 6.5% DUE 06-15-2013 REG
Fixed Income	1,503	1,595	GNMA POOL #457788 SER 2013 6.5% DUE 08-15-2013 REG
Fixed Income	10,183	11,091	GNMA POOL #464249 SER 2013 6.5% DUE 10-15-2013 REG
Fixed Income	48,566	55,466	GNMA POOL #486057 SER 2031 7.5% DUE 02-15-2031 REG
Fixed Income	27,192	29,578	GNMA POOL #487596 SER 2014 6% DUE 04-15-2014 REG
Fixed Income	55,909	60,814	GNMA POOL #499204 SER 2014 6% DUE 04-15-2014 REG
Fixed Income	75,772	82,420	GNMA POOL #507428 SER 2014 6% DUE 06-15-2014 REG
Fixed Income	3,518	3,894	GNMA POOL #530589 SER 2031 6% DUE 04-15-2031 REG
Fixed Income	11,388	12,972	GNMA POOL #552624 SER 2032 7.5% DUE 06-15-2032 REG
Fixed Income	32,818	35,636	GNMA POOL #574314 5.5% 12-15-2016 BEO
Fixed Income	4,791	5,214	GNMA POOL #576427 SER 2016 6% DUE 11-15-2016 REG
Fixed Income	11,389	12,973	GNMA POOL #584370 7.5% 04-15-2032 BEO
Fixed Income	1,512	1,722	GNMA POOL #587027 SER 2032 7.5% DUE 04-15-2032 REG
Fixed Income	208,916	227,412	GNMA POOL #604791 5.5% 11-15-2033 BEO
Fixed Income	71,957	78,327	GNMA POOL #612235 5.5% 08-15-2033 BEO
Fixed Income	-	-	GNMA POOL #631238 5% 06-15-2035 BEO
Fixed Income	-	-	GNMA POOL #631241 5% 06-15-2035 BEO
Fixed Income	-	-	GNMA POOL #641954 5% 06-15-2035 BEO
Fixed Income	1,015	1,088	GNMA POOL #643396 5% 06-15-2035 BEO
Fixed Income	-	-	GNMA POOL #644962 5% 06-15-2035 BEO
Fixed Income	131,146	143,166	GNMA POOL #676390 6 01-15-2038 BEO
Fixed Income	466,805	487,330	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	240,145	262,156	GNMA POOL #697709 SER 2038 6% DUE 12-15-2038 BEO
Fixed Income	114,648	124,081	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	130,073	140,775	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	1,526	1,734	GNMA POOL #780546 SER 2027 7.5% DUE 04-15-2027 REG
Fixed Income	28,408	31,438	GNMA POOL #780914 SER 2028 6% DUE 11-15-2028 REG
Fixed Income	76,951	81,713	GNMA POOL #781012 SER 2014 5.5% DUE 04-15-2014 REG
Fixed Income	624	711	GNMA POOL #781481 SER 2032 7.5% DUE 01-15-2032 REG
Fixed Income	58,137	66,318	GNMA POOL #781523 SER 2032 7.5% DUE 06-15-2032 REG
Fixed Income	528,497	567,738	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	4,597,066	4,799,659	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	122,317	180,379	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	11,378,427	12,954,419	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	3,000,000	3,222,132	GNMA SER 2010-42 CL PC 5 DUE 07-20-2039
Fixed Income	1,400,000	1,438,063	GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060
Fixed Income	72,710	72,712	GNMA SERIES 2000-26 CLASS-DF 09-20-2030
Fixed Income	1,000,000	1,089,688	GNMA TBA POOL 6% 30 YR JUL
Fixed Income	520,000	566,638	GNMA TBA POOL 6% 30 YR JUL
Fixed Income	191,978	212,617	GNMAII POOL #002713 SER 2029 6% DUE 02-20-2029 REG
Fixed Income	22,657	24,340	GNMAII POOL #003414 SER 2033 5% DUE 07-20-2033 REG
Fixed Income	305,321	325,518	GNMAII POOL #003952 SER 2037 5 DUE 02-20-2037 REG
Fixed Income	444,315	473,489	GNMAII POOL #004697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	2,550	2,622	GNMAII POOL #008837 SER 2021 ADJ RT 09-20-2021
Fixed Income	13,252	13,581	GNMAII POOL #008915 SER 2022 ADJ RT 02-20-2022
Fixed Income	24,593	25,413	GNMAII POOL #080078 SER 2027 ADJ RT 05-20-2027
Fixed Income	120,976	125,010	GNMAII POOL #080088 SER 2027 ADJ RT 06-20-2027
Fixed Income	117,562	120,876	GNMAII POOL #080095 SER 2027 4.625% DUE 07-20-2027 REG
Fixed Income	53,602	55,113	GNMAII POOL #080107 SER 2027 ADJ RT 08-20-2027

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	4,403	4,550	GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030
Fixed Income	1,387,162	1,424,005	GNMAII POOL #892399 SER 2060 1.88% DUE 01-20-2060 REG
Fixed Income	120,000	122,245	GOLDMAN SACHS 3.625% DUE 08-01-2012
Fixed Income	457,000	475,019	GOLDMAN SACHS 5% DUE 10-01-2014
Fixed Income	30,000	31,225	GOLDMAN SACHS 5.3% DUE 02-14-2012
Fixed Income	400,000	413,835	GOLDMAN SACHS 5.35% DUE 01-15-2016
Fixed Income	1,125,000	1,185,120	GOLDMAN SACHS 5.45% DUE 11-01-2012
Fixed Income	1,070,000	1,127,181	GOLDMAN SACHS 5.45% DUE 11-01-2012
Fixed Income	515,000	534,937	GOLDMAN SACHS 5.95% DUE 01-18-2018
Fixed Income	1,245,000	1,293,198	GOLDMAN SACHS 5.95% DUE 01-18-2018
Fixed Income	1,525,000	1,572,478	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	400,000	412,453	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	180,000	185,604	GOLDMAN SACHS 6 DUE 06-15-2020
Fixed Income	550,000	591,065	GOLDMAN SACHS 6% DUE 05-01-2014
Fixed Income	260,000	272,354	GOLDMAN SACHS 6.15% DUE 04-01-2018
Fixed Income	3,600,000	3,810,337	GOLDMAN SACHS 6.25% DUE 09-01-2017
Fixed Income	80,000	84,611	GOLDMAN SACHS 6.6% DUE 01-15-2012
Fixed Income	540,000	407,700	GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 12-29-2049/06-01-2012 REG
Fixed Income	60,000	45,300	GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 12-29-2049/06-01-2012 REG
Fixed Income	335,000	252,925	GOLDMAN SACHS CAP II GTD FIXED TO FLTG NORMAL PPS DUE 12-29-2049/06-01-2012 REG
Fixed Income	840,000	885,452	GOLDMAN SACHS GROUP INC BOND 5.25 DUE 10-15-2013 BEO
Fixed Income	170,000	179,199	GOLDMAN SACHS GROUP INC BOND 5.25 DUE 10-15-2013 BEO
Fixed Income	625,000	658,818	GOLDMAN SACHS GROUP INC BOND 5.25 DUE 10-15-2013 BEO
Fixed Income	280,000	283,111	GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGOLDMAN SACHS GP 5.625 DUE 011517
Fixed Income	160,000	158,099	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS BOOK ENTRY NT 5.375% DUE 03-15-2020
Fixed Income	200,000	180,586	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS FLT RT MTN VAR RT DUE 07-22-2015
Fixed Income	2,013,000	2,250,089	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	150,000	167,667	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	2,635,000	2,751,132	GOLDMAN SACHS GROUP INC NT 4.75 DUE 07-15-2013BEO
Fixed Income	60,000	62,644	GOLDMAN SACHS GROUP INC NT 4.75 DUE 07-15-2013BEO
Fixed Income	1,000,000	892,297	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	300,000	267,689	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	400,000	389,977	GOLDMAN SACHS GROUP INC SR NT FLTG VAR RT DUE 02-06-2012
Fixed Income	2,030,000	1,979,134	GOLDMAN SACHS GROUP INC SR NT FLTG VAR RT DUE 02-06-2012
Fixed Income	3,900,000	5,176,777	GOLDMAN SACHS GRP 6.375% SNR EMTN 2/05/18 EUR
Fixed Income	2,500,000	2,906,381	GOLDMAN SACHS GRP FRN 02/13 EUR1000
Fixed Income	200,000	221,768	GOLDMAN SACHS GRP FRN EMTN 12/08/15 EUR100000
Fixed Income	-	-	GOODRICH CORP 6.125% DUE 03-01-2019
Fixed Income	4,120	2,567	GREEN TREE FINL 7.4% DUE 02-15-2026
Fixed Income	98,564	99,800	GREEN TREE FINL 7.6500009537% DUE 09-15-2026
Fixed Income	177,054	40,769	GREEN TREE FINL 8% DUE 09-15-2027
Fixed Income	98,394	61,132	GREEN TREE FINL CORP 1992-2 MFD HSG CL B 9.15 DUE 01-15-2018 BEO
Fixed Income	65,358	65,867	GREEN TREE FINL CORP 1993-2 MFD HSG CL B 8 DUE 07-15-2018 BEO
Fixed Income	2,510,740	2,522,729	GREEN TREE FINL CORP 1999-2 MFD HSG SR/SUB P/T CL A-5 6.68 DUE 12-01-30 BEO
Fixed Income	754,831	801,873	GREEN TREE FINL CORP SER 1997-2 CL A6 7.24 AST BACKED CTF DUE 04-15-2028 BEO
Fixed Income	4,675	4,676	GREEN TREE FINL CORP SER 1998-1 CL A4 6.04 CMO CTF DUE 11-01-2029
Fixed Income	1	1	GREEN TREE RECREATIONAL EQUIP & CNSMR TRSER 1996-C 7.65 ABS DUE 10-15-2018 BEO
Fixed Income	149,833	148,303	GS MTG SECS CORP GSAMP 2005-AHL MTG PASSTHRU CTF A-3 04-25-2035 REG
Fixed Income	458,917	370,215	GS MTG SECS CORP SER 2004-11 CL 2A2 FLT RT 12-25-2034 REG
Fixed Income	105,932	103,415	GSAMP TR 2007-H1 MTG PASSTHRU CTF CL A-2A2S FLTG RATE 02-25-2037 REG
Fixed Income	175,000	192,524	GTE CORP 6.94% DUE 04-15-2028
Fixed Income	80,000	80,889	HALLIBURTON CO 5.5% DUE 10-15-2010
Fixed Income	2,100,000	2,068,500	HANSON AUSTRALIA 5.25% DUE 03-15-2013
Fixed Income	3,673,101	3,671,658	HARLEY DAVIDSON .94% DUE 04-15-2012
Fixed Income	2,630,000	2,656,045	HARLEY DAVIDSON 1.87000000477% DUE 02-15-2014
Fixed Income	1,204,491	1,208,210	HARLEY-DAVIDSON 2% DUE 07-15-2012
Fixed Income	230,000	238,301	HARTFORD FINL SVCS 6.3% DUE 03-15-2018
Fixed Income	53,000	49,423	HCA INC 6.5% DUE 02-15-2016
Fixed Income	1,100,000	1,105,500	HCA INC 7.25% DUE 09-15-2020
Fixed Income	1,400,000	1,407,000	HCA INC 7.25% DUE 09-15-2020
Fixed Income	360,000	370,350	HCA INC 7.875% DUE 02-15-2020
Fixed Income	60,000	62,775	HCA INC 9.125% DUE 11-15-2014
Fixed Income	500,000	530,000	HCA INC 9.25% DUE 11-15-2016
Fixed Income	33,000	32,835	HCA INC FORMERLY HCA-HEALTHCARE CO NT DTD 09-23-2002 6.3 DUE 10-01-2012 BEO
Fixed Income	426	456	HCA INC SR SECD TOGGLE NT 9.625 DUE 11-15-2016/11-15-2008 BEO
Fixed Income	575,000	606,209	HCP INC 6.7 DUE 01-30-2018 BEO
Fixed Income	2,100,000	2,213,980	HCP INC 6.7 DUE 01-30-2018 BEO
Fixed Income	5,000,000	5,048,380	HEALTH CARE PPTY INVS INC HEALTH CARE PROP INV 6% DUE 01-30-2017/01-22-2007
Fixed Income	1,000,000	1,036,645	HEALTH CARE PPTY INVS INC NT VAR RT DUE 09-15-2011/09-19-2006
Fixed Income	740,000	922,451	HESS CORP NT 8.125 DUE 02-15-2019 REG
Fixed Income	150,000	171,551	HEWLETT PACKARD CO 5.4% DUE 03-01-2017
Fixed Income	1,600,000	1,620,685	HLTH CARE PPTY 5.625% DUE 05-01-2017
Fixed Income	370,000	402,308	HLTH CARE PPTY INVS INC MANDATORY PAR PUR REMARKETED SECS06-08-15/06-08-5 REG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	420,000	461,810	HOME DEPOT INC 5.25% DUE 12-16-2013
Fixed Income	231,151	229,058	HOME EQTY MTG LN AST-BACKED TR SER I 07-25-2037 REG
Fixed Income	2,111,089	214,761	HOME EQTY MTG LN AST-BACKED TR SER I SER2006-6 CL A 06-25-2036 REG
Fixed Income	876,949	796,631	HOME EQUITY ASSET TR 2006-3 HOME EQUITY PASSTHRU CTF CL 07-25-2036 REG
Fixed Income	1,080,000	1,084,294	HONDA AUTO 1.34% DUE 05-20-2013
Fixed Income	1,955,000	1,985,259	HONDA AUTO 2.30999994278% DUE 05-15-2013
Fixed Income	-	1,018	Hong Kong dollar - Cash
Fixed Income	-	(0)	Hong Kong dollar - Cash
Fixed Income	-	145,269	Hong Kong dollar - Cash
Fixed Income	-	(120,127)	Hong Kong dollar - Cash
Fixed Income	-	7,402	Hong Kong dollar - Cash
Fixed Income	-	-	Hong Kong dollar - Cash
Fixed Income	-	14,230	Hong Kong dollar - Cash
Fixed Income	-	1,017	Hong Kong dollar - Cash
Fixed Income	-	1,871,049	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	-	1,524,744	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	-	22,803	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	-	87,662	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	-	43,179	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	-	(94,815)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	-	(100,798)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	-	(74,964)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	-	(1,871,049)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	-	(22,803)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	-	(87,660)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	-	(43,179)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	-	93,797	Hong Kong dollar - Pending Trade Sales
Fixed Income	-	100,798	Hong Kong dollar - Pending Trade Sales
Fixed Income	-	74,964	Hong Kong dollar - Pending Trade Sales
Fixed Income	157,000	157,251	HOUSEHOLD FIN CORP 8% DUE 07-15-2010
Fixed Income	6,854,719	6,198,167	HOUSEHOLD HOME EQUITY LN TR 2004-1 CL A FLTG RATE 09-20-2033 REG
Fixed Income	3,000,000	3,720,000	HSBC CAP FDG(USD1) 10.176%-FRN PRP PFD 144'A
Fixed Income	700,000	726,018	HSBC HLDGS PLC 6.5% DUE 05-02-2036
Fixed Income	1,652,294	1,391,689	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	500,000	558,140	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	200,000	223,256	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	250,000	271,678	HUMANA INC 8.15% DUE 06-15-2038
Fixed Income	180,000	188,469	HYDRO-QUEBEC BOND 6.3% DUE 05-11-2011 REG
Fixed Income	6,309,609	806,059	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	1,150,236	120,752	I/O FNMA FR CMO 25/03/2038 USD1000 SA 03-25-2038
Fixed Income	2,979,285	411,549	I/O FNMA FR CMO 25/08/2037 USD1000 'BI' 2007-75
Fixed Income	4,251,481	531,643	I/O FNMA REMIC SER 2007-39 CL LI FLT RT 05-25-2037
Fixed Income	1,742,002	222,130	I/O FNMA REMIC SER 2008-10 CL LI FLT RT 03-25-2038
Fixed Income	1,913,780	244,083	I/O FNMA REMIC SER 2008-41 CL S FLT RT 11-25-2036
Fixed Income	1,450,659	159,500	I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037
Fixed Income	154,433	1,851	I/O GNMA 2002-88 REMIC PASSTHRU CTF CL 06-20-2031
Fixed Income	183,876	7,938	I/O GNMA 2003-028 REMIC TR CTF CL LI 02-20-2032
Fixed Income	9,505,974	1,162,695	I/O GNMA REMIC 02/16/2009 FLTG08-16-2038
Fixed Income	9,982,099	968,124	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	346,656	7,031	I/O PVTPL CMO FFCA SECD LENDING CORP SECD FRANCHISE 144A VAR RT 07-18-20 BEO
Fixed Income	18,660,133	4,012	I/O PVTPL CMO LB-UBS COML MTG TR SER 2003-C5 CL XCP 144A 7-16-10 BEO
Fixed Income	4,100,000	4,442,850	ICI WILMINGTON INC 5.625% DUE 12-01-2013
Fixed Income	316,000	290,723	ICICI BK LTD SUB NT 144A DUE 04-30-2022/04-30-2017 BEO
Fixed Income	1,110,000	878,898	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C
Fixed Income	850,000	673,030	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C
Fixed Income	150,000	96,188	ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2009 BEO
Fixed Income	105,000	137,852	ILLINOIS PWR CO 9.75% DUE 11-15-2018
Fixed Income	300,000	296,841	ILLINOIS ST 4% 03-01-2014 BEO TAXABLE
Fixed Income	200,000	200,182	ILLINOIS ST TAXABLE 1.823% DUE01-01-2011 BEO TAXABLE N/C
Fixed Income	360,000	361,181	ILLINOIS ST TAXABLE 4.421% DUE01-01-2015 BEO TAXABLE
Fixed Income	4,400,000	4,486,513	INC BK N V NETH ST CR GTEE SCHEME GTD GLOBAL NT 144A 2.625 DUE 02-09-2012 REG
Fixed Income	-	783,329	Indian rupee - Pending Foreign Exchange Purchases
Fixed Income	-	(783,329)	Indian rupee - Pending Foreign Exchange Sales
Fixed Income	-	-	Indonesian rupiah - Cash
Fixed Income	-	972	Indonesian rupiah - Cash
Fixed Income	-	1,018,300	Indonesian rupiah - Pending Foreign Exchange Purchases
Fixed Income	-	812,734	Indonesian rupiah - Pending Foreign Exchange Purchases
Fixed Income	-	(812,734)	Indonesian rupiah - Pending Foreign Exchange Sales
Fixed Income	-	(972)	Indonesian rupiah - Pending Foreign Exchange Sales
Fixed Income	47,012	38,686	INDYMAC ABS INC INABS 2005-C HOME EQUITYMTG LN ASSET 10-25-2035 REG
Fixed Income	(1,300,000)	-	INF SWAP 06-08-2020 BRSA33FJ1
Fixed Income	(1,300,000)	-	INF SWAP 06-10-2020 BRSA3QEW2
Fixed Income	1,400,000	1,407,944	ING BK N V SR NT 144A DUE 01-13-2012 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	380,000	422,468	INGERSOLL-RAND 6% DUE 08-15-2013
Fixed Income	120,000	132,089	INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE #00008 4.25 DUE 09-14-2015 BEO
Fixed Income	150,000	216,768	INTERNATIONAL BK FOR RECON & DEV COLTS C602 8.75% DUE 08-01-2020 BEO
Fixed Income	1,297,000	1,285,651	INTERNATIONAL LEASE FIN CORP NT 5.125% DUE 11-01-2010
Fixed Income	1,700,000	1,699,286	INTESA SANPAOLO SPA DTD 01-19-2010 VAR RT DUE 01-19-2012
Fixed Income	130,000	167,148	INTL BUSINESS 7.625% DUE 10-15-2018
Fixed Income	2,000,000	1,880,000	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00582 5.55 DUE 09-05-2012
Fixed Income	5,000,000	4,725,000	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00585 5.35 DUE 03-01-2012
Fixed Income	3,200,000	2,968,000	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00591 6.625 DUE 11-15-2013
Fixed Income	500,000	611,470	INTL LEASE FINANCE FR EMTN 7/10 EUR50000'9'
Fixed Income	50,000	55,137	INTL PAPER CO 7.3% DUE 11-15-2039
Fixed Income	400,000	468,358	INTL PAPER CO 7.5% DUE 08-15-2021
Fixed Income	770,000	994,526	INTL PAPER CO NT 9.375 DUE 05-15-2019
Fixed Income	580,000	749,123	INTL PAPER CO NT 9.375 DUE 05-15-2019
Fixed Income	(2,100,000)	(29,803)	IR CAP USD 215.949%/CPURN BNPAFRPP 03-04-2015 317512JL6
Fixed Income	(2,800,000)	(742)	IR CAP USD 215.969%/CPI1 RBOSGB2RTCM 12-07-2010 317512QC8
Fixed Income	(1,200,000)	(318)	IR CAP USD 215.969%/CPI1 RBOSGB2RTCM 12-07-2010 317512QC8
Fixed Income	(2,100,000)	(31,625)	IR FLR USD 0.0%/BNPAFRPP 03-04-2015 317512JK8
Fixed Income	(2,800,000)	(474)	IR FLR USD 0.0%/BNPAFRPP 12-14-2010 317511WL3
Fixed Income	(1,000,000)	(11,199)	IR FLR USD 0.0%/CITIUS33 03-12-2020 317513RF8
Fixed Income	(5,400,000)	(60,473)	IR FLR USD 0.0%/CITIUS33 03-12-2020 317513RF8
Fixed Income	(1,500,000)	(16,798)	IR FLR USD CITIUS33 03-12-2020 317513RF8
Fixed Income	(2,300,000)	(25,757)	IR FLR USD CITIUS33 03-12-2020 317513RF8
Fixed Income	(2,700,000)	(30,647)	IR FLR USD CITIUS33 04-01-2020 317513DG1
Fixed Income	(4,300,000)	(48,808)	IR FLR USD CITIUS33 04-01-2020 317513DG1
Fixed Income	(800,000)	(9,080)	IR FLR USD CITIUS33 04-07-2020 317513DG1
Fixed Income	(20,700,000)	(234,957)	IR FLR USD CITIUS33 04-07-2020 317513DG1
Fixed Income	(8,600,000)	(84,168)	IR FLR USD DEUTGB2L 03-10-2020 317512KA8
Fixed Income	6,200,000	-	IRS 0 / 10.575% UBSGBFIL 02/01/2012 SWU005071
Fixed Income	14,500,000	(2,241,831)	IRS 01-07-2018 BRS624MU6
Fixed Income	2,400,000	(348,067)	IRS 01-08-2018 BRS628TR7
Fixed Income	(2,800,000)	-	IRS 01-12-2020 BRS9BCASO
Fixed Income	(6,200,000)	(119,893)	IRS 02/01/2012 SWU005071
Fixed Income	(5,300,000)	-	IRS 02/01/2012 SWU006061
Fixed Income	(1,100,000)	(5,029)	IRS 02/01/2012 SWU009907
Fixed Income	(600,000)	-	IRS 02/01/2012 SWU046307
Fixed Income	(37,700,000)	-	IRS 02/01/2012 SWU058948
Fixed Income	(1,000,000)	-	IRS 02/01/2012 SWU059755
Fixed Income	(7,400,000)	-	IRS 02/01/2012 SWU091626
Fixed Income	(1,400,000)	-	IRS 02/01/2012 SWU091634
Fixed Income	(200,000)	-	IRS 02/01/2012 SWU092905
Fixed Income	(1,200,000)	-	IRS 02/01/2012 SWU092905
Fixed Income	(600,000)	-	IRS 02/01/2012 SWU093192
Fixed Income	(1,200,000)	-	IRS 02/01/2012 SWU093556
Fixed Income	(6,900,000)	-	IRS 02/01/2012 SWU093838
Fixed Income	(1,800,000)	-	IRS 02/01/2012 SWU093838
Fixed Income	(1,200,000)	-	IRS 02/01/2012 SWU095213
Fixed Income	(1,300,000)	-	IRS 02/01/2012 SWU096740
Fixed Income	(200,000)	-	IRS 02/01/2012 SWU0A0154
Fixed Income	(1,000,000)	-	IRS 02/01/2013 SWU026242
Fixed Income	(500,000)	-	IRS 02/01/2013 SWU08AAB2
Fixed Income	(2,900,000)	-	IRS 02/01/2013 SWU08AAB2
Fixed Income	(3,000,000)	-	IRS 02/01/2013 SWU08ACD6
Fixed Income	(700,000)	-	IRS 02/01/2013 SWU095361
Fixed Income	(2,600,000)	-	IRS 02/01/2013 SWU095908
Fixed Income	(1,400,000)	-	IRS 02/01/2013 SWU096070
Fixed Income	(1,300,000)	-	IRS 02/01/2013 SWU096070
Fixed Income	(1,400,000)	-	IRS 02/01/2013 SWU096153
Fixed Income	(4,200,000)	-	IRS 02/01/2013 SWU097011
Fixed Income	(5,600,000)	-	IRS 02/01/2013 SWU0A0188
Fixed Income	(1,500,000)	-	IRS 02/01/2013 SWU0A0196
Fixed Income	(2,800,000)	-	IRS 02/01/2013 SWU0A0196
Fixed Income	(1,500,000)	-	IRS 02/01/2013 SWU0A0774
Fixed Income	(8,300,000)	-	IRS 02/01/2013 SWU0A09F4
Fixed Income	(7,800,000)	-	IRS 02/01/2013 SWU0A0R56
Fixed Income	(3,000,000)	-	IRS 02/01/2014 SWU095346
Fixed Income	(3,000,000)	-	IRS 02/01/2014 SWU095379
Fixed Income	14,500,000	-	IRS 02-01-2013 BRS6EMMH2
Fixed Income	(2,400,000)	-	IRS 03-15-2020 BRS9MD8Q3
Fixed Income	(2,700,000)	(230,873)	IRS 04-07-2020 BRS9RESV8
Fixed Income	(3,000,000)	(273,201)	IRS 04-08-2020 BRS9RW7E4
Fixed Income	(11,900,000)	(1,102,756)	IRS 04-08-2020 BRS9RWZT0
Fixed Income	(1,700,000)	(136,302)	IRS 04-12-2020 BRS9SH9P9

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	5,900,000	-	IRS 04-24-2013 BRS6WFXK8
Fixed Income	10,300,000	-	IRS 05-04-2020 BRS9WC900
Fixed Income	(12,300,000)	-	IRS 05-04-2020 BRS9WC900
Fixed Income	(9,100,000)	-	IRS 05-04-2020 BRS9WC900
Fixed Income	(5,600,000)	(40,316)	IRS 05-05-2012 BRS9WW005
Fixed Income	(13,500,000)	(92,197)	IRS 05-07-2012 BRS9XD0V8
Fixed Income	(6,300,000)	(157,955)	IRS 05-10-2015 BRS9XNVH3
Fixed Income	(9,800,000)	-	IRS 05-13-2012 BRS9YSPJ4
Fixed Income	(6,300,000)	-	IRS 06-01-2015 BRSA1PS43
Fixed Income	(4,300,000)	(516,216)	IRS 06-07-2020 BRSA2R3E3
Fixed Income	(400,000)	-	IRS 06-16-2015 SWU0554N7
Fixed Income	(500,000)	-	IRS 06-16-2015 SWU0877M9
Fixed Income	(400,000)	-	IRS 06-16-2017 SWU0724N2
Fixed Income	(300,000)	-	IRS 06-16-2017 SWU0730N4
Fixed Income	(1,400,000)	-	IRS 06-16-2017 SWU0731N3
Fixed Income	(100,000)	-	IRS 06-16-2017 SWU0731N3
Fixed Income	(7,600,000)	(670,249)	IRS 06-16-2020 SWU0058N8
Fixed Income	15,600,000	-	IRS 06-17-2015 BRSA4SWD9
Fixed Income	(8,300,000)	-	IRS 06-17-2015 BRSA4SX22
Fixed Income	(3,300,000)	(540,885)	IRS 07-01-2018 BRS73G329
Fixed Income	(3,600,000)	-	IRS 07-06-2012 BRS8EUZ60
Fixed Income	(2,700,000)	-	IRS 07-23-2014 BRS8H88N9
Fixed Income	(2,000,000)	-	IRS 10-15-2010 SWP043649
Fixed Income	(3,900,000)	-	IRS 10-15-2010 SWP043649
Fixed Income	(12,300,000)	-	IRS 10-21-2011 BRS8WHV71
Fixed Income	12,400,000	-	IRS 11-07-2010 BRS2YELC9
Fixed Income	(6,800,000)	(186,616)	IRS 11-23-2014 BRS931C1
Fixed Income	(3,600,000)	(173,158)	IRS 12-07-2019 BRS96G686
Fixed Income	(5,100,000)	-	IRS 12-09-2014 BRS9786P5
Fixed Income	6,400,000	(361,158)	IRS 12-09-2019 BRS978VR3
Fixed Income	(10,500,000)	-	IRS 12-15-2012 SWU0040P4
Fixed Income	(8,000,000)	-	IRS 12-15-2015 SWU0041P3
Fixed Income	(700,000)	-	IRS 12-15-2015 SWU0041P3
Fixed Income	(700,000)	-	IRS 12-15-2015 SWU0102P9
Fixed Income	(1,100,000)	-	IRS 12-15-2015 SWU0113P6
Fixed Income	(1,300,000)	-	IRS 12-15-2015 SWU0125P2
Fixed Income	(1,300,000)	-	IRS 12-15-2015 SWU0126P1
Fixed Income	(4,800,000)	-	IRS 12-15-2015 SWU0269P8
Fixed Income	(12,900,000)	-	IRS 12-15-2015 SWU0270P5
Fixed Income	(2,600,000)	-	IRS 12-15-2015 SWU0970N3
Fixed Income	(1,300,000)	-	IRS 12-15-2015 SWU0970N3
Fixed Income	(1,800,000)	-	IRS 12-15-2020 SWU0916N0
Fixed Income	(600,000)	-	IRS 12-15-2020 SWU0916N0
Fixed Income	(700,000)	-	IRS 12-15-2020 SWU0919N7
Fixed Income	(3,500,000)	-	IRS 12-15-2020 SWU0919N7
Fixed Income	(400,000)	-	IRS 12-16-2014 SWU0510L4
Fixed Income	(5,100,000)	(457,457)	IRS 12-16-2019 SWU0464L0
Fixed Income	(2,700,000)	(242,183)	IRS 12-16-2019 SWU0466M6
Fixed Income	(18,300,000)	(1,641,462)	IRS 12-16-2019 SWU0559L6
Fixed Income	(3,200,000)	(287,032)	IRS 12-16-2019 SWU0559L6
Fixed Income	(12,000,000)	(2,429,681)	IRS 12-17-2028 SWU0354E9
Fixed Income	(800,000)	(161,979)	IRS 12-17-2028 SWU0354E9
Fixed Income	(1,800,000)	(364,452)	IRS 12-17-2028 SWU0354E9
Fixed Income	(13,000,000)	(2,632,154)	IRS 12-17-2028 SWU0354E9
Fixed Income	(1,200,000)	(242,968)	IRS 12-17-2028 SWU0354E9
Fixed Income	(2,100,000)	(425,194)	IRS 12-17-2028 SWU0354E9
Fixed Income	(6,700,000)	(1,356,572)	IRS 12-17-2028 SWU0354E9
Fixed Income	(300,000)	(60,742)	IRS 12-17-2028 SWU0551E0
Fixed Income	(10,100,000)	(2,044,981)	IRS 12-17-2028 SWU0551E0
Fixed Income	3,000,000	-	IRS 12-19-2019 BRS98V9D7
Fixed Income	(1,300,000)	-	IRS 12-22-2019 BRS992VB9
Fixed Income	(24,800,000)	(70,218)	IRS 15/06/2011 SWU0840K7
Fixed Income	(4,000,000)	-	IRS 19/12/2023 SWU0094L8
Fixed Income	(11,600,000)	-	IRS 19/12/2023 SWU0094L8
Fixed Income	(2,200,000)	-	IRS 19/12/2023 SWU0122L4
Fixed Income	(2,400,000)	-	IRS 19/12/2023 SWU0684L4
Fixed Income	(8,000,000)	-	IRS 28/01/2015 SWU0227N4
Fixed Income	(27,000,000)	-	IRS 28/01/2015 SWU0228N3
Fixed Income	(23,000,000)	-	IRS 28/01/2015 SWU0241N6
Fixed Income	24,800,000	-	IRS AUD 3M BBR / 3M 4.5% DEUTGB2L 15/06/2011 SWU0840K7
Fixed Income	(2,200,000)	-	IRS BRL 11.93 / DAILY CDI 02/01/2013 SWU096484
Fixed Income	2,200,000	5,078	IRS BRL 11.93% / DAILY CDI GSCOCHK1 02/01/2013 SWU096484
Fixed Income	500,000	3,342	IRS BRL 1D 12.17% CHASUS33 02/01/2013 SWU08AAB2

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	2,900,000	19,381	IRS BRL 1D 12.17% CHASUS33 02/01/2013 SWU08AAB2
Fixed Income	4,200,000	31,151	IRS BRL 1D 12.59% MSCSUS33 02/01/2013 SWU097011
Fixed Income	600,000	1,147	IRS BRL 1D LIBOR / ZERO 10.835% BARCGB3302/01/2012 SWU046307
Fixed Income	600,000	954	IRS BRL 1D LIBOR / ZERO 10.99% GSCMUS33 02/01/2012 SWU093192
Fixed Income	1,200,000	1,908	IRS BRL 1D LIBOR / ZERO 10.99% MLILGB2A 02/01/2012 SWU093556
Fixed Income	6,900,000	32,818	IRS BRL 1D LIBOR / ZERO 11.36% MRMDUS33 02/01/2012 SWU093838
Fixed Income	1,800,000	8,561	IRS BRL 1D LIBOR / ZERO 11.36% MRMDUS33 02/01/2012 SWU093838
Fixed Income	37,700,000	184,917	IRS BRL 1D LIBOR / ZERO 11.57% CHASUS33 02/01/2012 SWU058948
Fixed Income	1,200,000	17,829	IRS BRL 1D LIBOR / ZERO 11.67% MRMDUS33 02/01/2012 SWU095213
Fixed Income	200,000	1,039	IRS BRL 1D LIBOR / ZERO 11.76% CCUSZSJ 02/01/2012 SWU0A0154
Fixed Income	1,000,000	226	IRS BRL 1D LIBOR / ZERO 11.88% MRMDUS33 02/01/2013 SWU026242
Fixed Income	1,400,000	2,107	IRS BRL 1D LIBOR / ZERO 11.88%02/01/2013 SWU096153
Fixed Income	5,600,000	11,544	IRS BRL 1D LIBOR / ZERO 11.89% GSCMUS33 02/01/2013 SWU0A0188
Fixed Income	1,500,000	3,092	IRS BRL 1D LIBOR / ZERO 11.89% MRMDUS33 02/01/2013 SWU0A0196
Fixed Income	2,800,000	5,772	IRS BRL 1D LIBOR / ZERO 11.89% MRMDUS33 02/01/2013 SWU0A0196
Fixed Income	8,300,000	10,408	IRS BRL 1D LIBOR / ZERO 11.9% MLCSUS33 02/01/2013 SWU0A09F4
Fixed Income	1,400,000	4,460	IRS BRL 1D LIBOR / ZERO 11.98% MSCSUS33 02/01/2013 SWU096070
Fixed Income	1,300,000	4,141	IRS BRL 1D LIBOR / ZERO 11.98% MSCSUS33 02/01/2013 SWU096070
Fixed Income	1,500,000	7,435	IRS BRL 1D LIBOR / ZERO 12.07%02/01/2013 SWU0A0774
Fixed Income	1,300,000	3,386	IRS BRL 1D LIBOR / ZERO 12.08%RBOSGB2RTCM 02/01/2012 SWU096740
Fixed Income	3,000,000	20,501	IRS BRL 1D LIBOR / ZERO 12.18%ROYCCAM3IMM 02/01/2013 SWU08ACD6
Fixed Income	700,000	6,275	IRS BRL 1D LIBOR / ZERO 12.3% MRMDUS33 02/01/2013 SWU095361
Fixed Income	7,800,000	45,884	IRS BRL 1D LIBOR / ZERO 12.48%CRECUS33XXX 02/01/2013 SWU0A0R56
Fixed Income	3,000,000	41,673	IRS BRL 1D LIBOR / ZERO 12.51% MSCSUS33 02/01/2014 SWU095379
Fixed Income	3,000,000	50,591	IRS BRL 1D LIBOR / ZERO 12.65% GSCMUS33 02/01/2014 SWU095346
Fixed Income	5,300,000	119,580	IRS BRL 1DDBR/ZERO 11.98% MLPFUS31 02/01/2012 SWU006061
Fixed Income	300,000	23,436	IRS BRL 1DDBR/ZERO 14.765% 02/01/2012 SWU022084
Fixed Income	1,000,000	78,119	IRS BRL 1DDBR/ZERO 14.765% MLPFUS31 02/01/2012 SWU059755
Fixed Income	1,100,000	-	IRS BRL 1DLIBOR/ZERO 11.63% MSCSUS33 02/01/2012 SWU009907
Fixed Income	2,600,000	22,300	IRS BRL 1DLIBOR/ZERO 12.285% BARCGB33 02/01/2013 SWU095908
Fixed Income	200,000	1,282	IRS BRL BBR / ZERO 11.14% MRMDUS33 02/01/2012 SWU092905
Fixed Income	1,200,000	7,691	IRS BRL BBR / ZERO 11.14% MRMDUS33 02/01/2012 SWU092905
Fixed Income	1,400,000	20,800	IRS BRL LIBOR / ZERO 11.67% 02/01/2012 SWU091634
Fixed Income	(9,400,000)	-	IRS CAD 3M BBR / 6M 5.8% ROYCCAT3IMM 19/12/2023 SWU0123L3
Fixed Income	9,400,000	119,661	IRS CAD 3M BBR / 6M 5.8% ROYCCAT3IMM 19/12/2023 SWU0123L3
Fixed Income	(5,500,000)	-	IRS CAD CHASUS33 19 DEC 2023 SWU0094L8
Fixed Income	5,500,000	70,014	IRS CAD CHASUS33 19/12/2023 SWU0094L8
Fixed Income	4,000,000	50,919	IRS CAD CHASUS33 19/12/2023 SWU0094L8
Fixed Income	11,600,000	147,667	IRS CAD CHASUS33 19/12/2023 SWU0094L8
Fixed Income	2,200,000	28,006	IRS CAD MLCSUS33 19/12/2023 SWU0122L4
Fixed Income	2,400,000	30,552	IRS CAD RBOSGB2R 19/12/2023 SWU0684L4
Fixed Income	2,000,000	66,829	IRS EUR ZERO 0.0%/LIBOR BZWLUS31 15/10/2010 SWP043649
Fixed Income	3,900,000	130,317	IRS EUR ZERO 0.0%/LIBOR BZWLUS31 15/10/2010 SWP043649
Fixed Income	23,000,000	68,639	IRS MXN LIBOR/1M 7.33% CHASUS33 28/01/2015 SWU0241N6
Fixed Income	27,000,000	80,576	IRS MXN LIBOR/1M 7.33% CITIUS33 28/01/2015 SWU0228N3
Fixed Income	8,000,000	24,134	IRS MXN LIBOR/1M 7.34% BARCGB33 28/01/2015 SWU0227N4
Fixed Income	5,900,000	447,202	IRS USD 04-24-2013 BR56WFXK8
Fixed Income	14,500,000	-	IRS USD 07/01/2018 BR5624MU6
Fixed Income	3,600,000	105,762	IRS USD 3MLIBOR/6M 2.0% DEUTGB2L 06/07/2012 BRS8EUZ60
Fixed Income	15,600,000	219,773	IRS USD 3MLIBOR/6M 2.33% GSAMUS33 06-17-2015 BRS4ASWD9
Fixed Income	2,700,000	143,291	IRS USD 3MLIBOR/6M 2.7925% GSCMUS33 23/07/2014 BRS8H88N9
Fixed Income	3,000,000	183,387	IRS USD 3MLIBOR/6M 3.669% DEUTGB2L 12-21-2019 BRS98V9D7
Fixed Income	9,100,000	646,634	IRS USD 3MLIBOR/6M 3.753% DEUTGB2L 04/05/2020 BRS9WC900
Fixed Income	10,300,000	731,897	IRS USD 3MLIBOR/6M 3.753% DEUTUS33XXX 05-04-2020 BRS9WC900
Fixed Income	400,000	37,900	IRS USD 3MLIBOR/6M 4.0% BARCGB33 16/06/2017 SWU0724N2
Fixed Income	500,000	47,161	IRS USD 3MLIBOR/6M 4.0% MSCSUS33 16/06/2015 SWU0877M9
Fixed Income	400,000	37,729	IRS USD 3MLIBOR/6M 4.0% RBOSGB2RTCM 16/06/2015 SWU0554N7
Fixed Income	12,400,000	289,168	IRS USD 3MLIBOR/6M 5.158% 11-07-2010 BRS2YELC9
Fixed Income	2,400,000	-	IRS USD 4.4575% / 3M LIBOR 08/01/2018 BRS628TR7
Fixed Income	3,600,000	-	IRS USD 6M 3.5%/3MLIBOR DEUTGB2L 07/12/2019 BRS96G686
Fixed Income	6,400,000	-	IRS USD 6M 3.6%/3MLIBOR CRESUS33XXX 12-09-2019 BRS978VR3
Fixed Income	4,300,000	-	IRS USD 6M 4.35%/3MLIBOR DEUTGB2L 07/06/2020 BRS2R3E3
Fixed Income	3,300,000	-	IRS USD 6M 4.68%/3MLIBOR DEUTGB2L 01/07/2018 BRS73G329
Fixed Income	300,000	-	IRS USD 6M 5.0% / 3ML LIBOR BZWLUS31 17/12/2028 SWU0551E0
Fixed Income	10,100,000	-	IRS USD 6M 5.0%/3MLIBOR BARCGB33 17/12/2028 SWU0551E0
Fixed Income	1,800,000	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS3N 17/12/2028 SWU0354E9
Fixed Income	12,000,000	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S 17/12/2028 SWU0354E9
Fixed Income	800,000	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S 17/12/2028 SWU0354E9
Fixed Income	13,000,000	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S 17/12/2028 SWU0354E9
Fixed Income	1,200,000	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S 17/12/2028 SWU0354E9
Fixed Income	2,100,000	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S 17/12/2028 SWU0354E9
Fixed Income	6,700,000	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S 17/12/2028 SWU0354E9
Fixed Income	2,600,000	80,459	IRS USD BARCGB33 15/12/2015 SWU0970N3

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,300,000	40,230	IRS USD BARCGB33 15/12/2015 SWU0970N3
Fixed Income	4,800,000	148,540	IRS USD BOFAUS65 15/12/2015 SWU0269P8
Fixed Income	700,000	21,662	IRS USD CHASUS33 15/12/2015 SWU0102P9
Fixed Income	1,300,000	40,230	IRS USD CITIUS33 15/12/2015 SWU0126P1
Fixed Income	300,000	28,425	IRS USD CITIUS33 16/06/2017 SWU0730N4
Fixed Income	5,600,000	-	IRS USD CSFPGB2L 05/05/2012 BRS9WW005
Fixed Income	5,100,000	157,579	IRS USD CSFPGB2L 09/12/2014 BRS9786P5
Fixed Income	1,700,000	-	IRS USD CSFPGB2L 12/04/2020 BRS9SH9P9
Fixed Income	1,100,000	34,040	IRS USD CSFPGB2L 15/12/2015 SWU0113P6
Fixed Income	6,800,000	-	IRS USD CSFPGB2L 23/11/2014 BRS931CJ1
Fixed Income	6,300,000	148,841	IRS USD DEUTGB2L 01/06/2015 BRSA1PS43
Fixed Income	12,300,000	874,022	IRS USD DEUTGB2L 04/05/2020 BRS9WC900
Fixed Income	11,900,000	-	IRS USD DEUTGB2L 08/04/2020 BRS9RWZT0
Fixed Income	2,800,000	281,132	IRS USD DEUTGB2L 12/01/2020 BRS9BCAS0
Fixed Income	1,300,000	40,230	IRS USD DEUTGB2L 15/12/2015 SWU0125P2
Fixed Income	700,000	48,775	IRS USD DEUTGB2L 15/12/2020 SWU0919N7
Fixed Income	3,500,000	243,874	IRS USD DEUTGB2L 15/12/2020 SWU0919N7
Fixed Income	8,300,000	122,907	IRS USD DEUTGB2L 17/06/2015 BRSA4SX22
Fixed Income	12,300,000	119,140	IRS USD DEUTGB2L 21/10/2011 BRS8WHV71
Fixed Income	1,300,000	79,798	IRS USD DEUTGB2L 22/12/2019 BRS992VB9
Fixed Income	2,700,000	-	IRS USD GSCMUS33 07/04/2020 BRS9RE5V8
Fixed Income	13,500,000	-	IRS USD GSCMUS33 07/05/2012 BRS9XD0V8
Fixed Income	3,000,000	-	IRS USD GSCMUS33 08/04/2020 BRS9RW7E4
Fixed Income	6,300,000	-	IRS USD GSCMUS33 10/05/2015 BRS9XNVH3
Fixed Income	9,800,000	49,674	IRS USD GSCMUS33 13/05/2012 BRS9YSPJ4
Fixed Income	2,400,000	132,953	IRS USD GSCMUS33 15/03/2020 BRS9MD8Q3
Fixed Income	2,700,000	-	IRS USD GSCMUS33 16/12/2019 SWU0466M6
Fixed Income	14,500,000	1,100,043	IRS USD GSILGB2L 02-01-2013 BRS6EMMH2
Fixed Income	10,500,000	152,767	IRS USD MSCSUS33 15/12/2012 SWU0040P4
Fixed Income	8,000,000	247,567	IRS USD MSCSUS33 15/12/2015 SWU0041P3
Fixed Income	700,000	21,662	IRS USD MSCSUS33 15/12/2015 SWU0041P3
Fixed Income	5,100,000	-	IRS USD MSCSUS33 16/12/2019 SWU0464L0
Fixed Income	12,900,000	399,202	IRS USD RBOSGB2RTCM 15/12/2015 SWU0270P5
Fixed Income	1,800,000	125,421	IRS USD RBOSGB2RTCM 15/12/2020 SWU0916N0
Fixed Income	600,000	41,807	IRS USD RBOSGB2RTCM 15/12/2020 SWU0916N0
Fixed Income	1,400,000	132,650	IRS USD RBOSGB2RTCM 16/06/2017 SWU0731N3
Fixed Income	100,000	9,475	IRS USD RBOSGB2RTCM 16/06/2017 SWU0731N3
Fixed Income	7,600,000	-	IRS USD RBOSGB2RTCM 16/06/2020 SWU0058N8
Fixed Income	400,000	37,027	IRS USD RBOSGB2RTCM 16/12/2014 SWU0510L4
Fixed Income	18,300,000	-	IRS USD RBOSGB2RTCM 16/12/2019 SWU0559L6
Fixed Income	3,200,000	-	IRS USD RBOSGB2RTCM 16/12/2019 SWU0559L6
Fixed Income	7,400,000	101,524	IRS/ZCS BRL 11.6% MSCSUS33 02 JAN 2012 SWU091626
Fixed Income	(1,000,000)	-	IRSEUR2.09%R/FRCPX 10-15-2010
Fixed Income	1,000,000	32,585	IRSEYR2.09%R/FRCPX IRSEURFCPXTO8%BPS 15/10/2010(SWP043706)
Fixed Income	400,000	460,736	ISRAEL ST AID-ISRAEL 5.5% DUE 09-18-2033REG
Fixed Income	875,000	1,028,128	ISRAEL ST GOVT GUAR 5.5% DUE 04-26-2024 REG
Fixed Income	2,050,000	2,396,659	ISRAEL ST GTD NT CL A 5.5% DUE 09-18-2023 REG
Fixed Income	810,000	600,429	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE 09-30-2034/09-30-2014 REG
Fixed Income	1,900,000	1,408,413	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE 09-30-2034/09-30-2014 REG
Fixed Income	675,000	680,242	J P MORGAN CHASE COML MTG SECS TR 2007-CMTG PASSTHRU CTF CL A-4 2-12-49
Fixed Income	3,128,162	2,540,183	J P MORGAN MTG ACQUISITION TR 2007-CH1 ASSET BACKED CTF CL AF-6 11-25-2036 REG
Fixed Income	100,000	104,013	JANUS CAP GROUP 6.119% DUE 04-15-2014
Fixed Income	1,790,000	1,839,905	JAPAN FIN CORP GTD BD 2.875% DUE 02-02-2015 REG
Fixed Income	1,000,000,000	11,294,497	JAPAN(GOVT OF) 0% TB 10/12/10 JPY100000
Fixed Income	-	0	Japanese yen - Cash
Fixed Income	-	11	Japanese yen - Cash
Fixed Income	-	81	Japanese yen - Cash
Fixed Income	-	4,391	Japanese yen - Cash
Fixed Income	-	132,416	Japanese yen - Cash
Fixed Income	-	238,744	Japanese yen - Cash
Fixed Income	-	217,441	Japanese yen - Cash
Fixed Income	-	42,409	Japanese yen - Cash
Fixed Income	-	(506,718)	Japanese yen - Cash
Fixed Income	-	388	Japanese yen - Cash
Fixed Income	-	0	Japanese yen - Cash
Fixed Income	-	28,257	Japanese yen - Cash
Fixed Income	-	133,893	Japanese yen - Cash
Fixed Income	-	11,858	Japanese yen - Cash
Fixed Income	-	3,059	Japanese yen - Cash
Fixed Income	-	169	Japanese yen - Cash
Fixed Income	-	132,838	Japanese yen - Cash
Fixed Income	-	336,225	Japanese yen - Cash
Fixed Income	-	24,907	Japanese yen - Cash

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	6,481	Japanese yen - Cash
Fixed Income	-	6,090	Japanese yen - Cash
Fixed Income	-	2,105,289	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	-	1,991,197	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	-	209,236	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	-	26,735,532	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	-	811,781	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	-	(6,499,027)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(1,931,169)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(167,545)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(109,765)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(4,566,912)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(3,749,757)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(22,782)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(2,559)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(52,431)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(18,211)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	-	(2,105,289)	Japanese yen - Pending Trade Purchases
Fixed Income	-	(434,823)	Japanese yen - Pending Trade Purchases
Fixed Income	-	(209,236)	Japanese yen - Pending Trade Purchases
Fixed Income	-	(11,294,689)	Japanese yen - Pending Trade Purchases
Fixed Income	-	109,359	Japanese yen - Pending Trade Sales
Fixed Income	-	109,763	Japanese yen - Pending Trade Sales
Fixed Income	-	50,507	Japanese yen - Pending Trade Sales
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	-	-	Japanese yen - Recoverable Taxes
Fixed Income	230,000	258,350	JEFFERIES GROUP 8.5% DUE 07-15-2019
Fixed Income	100,000	112,326	JEFFERIES GROUP 8.5% DUE 07-15-2019
Fixed Income	330,000	330,856	JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO
Fixed Income	150,000	176,455	JOHNSON & JOHNSON 5.85% DUE 07-15-2038
Fixed Income	70,000	71,990	JPMORGAN CHASE & 2.125 DUE 12-26-2012 FDIC GTD
Fixed Income	135,000	135,306	JPMORGAN CHASE & 3.4% DUE 06-24-2015
Fixed Income	185,000	189,226	JPMORGAN CHASE & 3.7% DUE 01-20-2015
Fixed Income	155,000	175,072	JPMORGAN CHASE & 6.3% DUE 04-23-2019
Fixed Income	1,095,000	1,128,649	JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO
Fixed Income	250,000	257,683	JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO
Fixed Income	900,000	927,657	JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO
Fixed Income	400,000	427,971	JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.15 DUE 10-01-2015 BEO
Fixed Income	510,000	563,160	JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO
Fixed Income	1,275,000	1,407,900	JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO
Fixed Income	300,000	299,406	JPMORGAN CHASE & CO FORMERLY J P MORGAN MTN VAR RT DUE 03-28-2011
Fixed Income	1,630,000	1,738,894	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 4.75 DUE 05-01-2013 BEO
Fixed Income	620,000	661,621	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 5.125 DUE 09-15-2014 REG
Fixed Income	410,000	415,676	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT DUE 09-01-2015 REG
Fixed Income	540,000	562,499	JPMORGAN CHASE & CO FORMERLY J P MORGAN SR NT 5.6 DUE 06-01-2011 REG
Fixed Income	650,000	707,825	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017
Fixed Income	3,600,000	3,920,263	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017
Fixed Income	545,000	589,995	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	1,175,000	1,272,007	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	600,000	649,535	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	290,000	286,628	JPMORGAN CHASE CAP 6.8% DUE 10-01-2037
Fixed Income	670,000	681,348	JPMORGAN CHASE CAP 7% DUE 11-01-2039
Fixed Income	1,700,000	1,227,917	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 02-02-2037/02-02-2012 BEO
Fixed Income	1,000,000	731,609	JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2012 REG
Fixed Income	2,700,000	648,000	KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT
Fixed Income	1,500,000	1,629,347	KELLOGG CO 5.125% DUE 12-03-2012
Fixed Income	3,100,000	3,055,459	KERR MCGEE CORP 6.875% DUE 09-15-2011
Fixed Income	740,000	672,400	KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	600,000	549,652	KERR MCGEE CORP 7.875% DUE 09-15-2031
Fixed Income	2,200,000	2,272,710	KEY BK N A MEDIUM 7% DUE 02-01-2011
Fixed Income	40,000	42,885	KINDER MORGAN 5.85% DUE 09-15-2012
Fixed Income	45,000	50,974	KINDER MORGAN 7.75% DUE 03-15-2032
Fixed Income	195,000	207,531	KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO
Fixed Income	120,000	124,219	KINDER MORGAN ENERGY PARTNERS L P NTS NCL 6.75 3-15-11BEO
Fixed Income	515,000	553,578	KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO
Fixed Income	400,000	447,478	KLA-TENCOR CORP 6.9% DUE 05-01-2018
Fixed Income	355,000	380,401	KRAFT FOODS INC 5.375% DUE 02-10-2020
Fixed Income	900,000	964,396	KRAFT FOODS INC 5.375% DUE 02-10-2020
Fixed Income	1,275,000	1,341,663	KRAFT FOODS INC 5.625% DUE 11-01-2011
Fixed Income	125,000	141,862	KRAFT FOODS INC 6.125% DUE 02-01-2018
Fixed Income	105,000	115,279	KRAFT FOODS INC 6.5 DUE 11-01-2031 BEO
Fixed Income	490,000	537,970	KRAFT FOODS INC 6.5 DUE 11-01-2031 BEO
Fixed Income	525,000	587,123	KRAFT FOODS INC 6.5% DUE 02-09-2040
Fixed Income	620,000	693,364	KRAFT FOODS INC 6.5% DUE 02-09-2040
Fixed Income	1,500,000	1,742,277	KRAFT FOODS INC 6.5% DUE 08-11-2017
Fixed Income	600,000	697,384	KRAFT FOODS INC 6.875% DUE 02-01-2038
Fixed Income	500,000	589,129	KRAFT FOODS INC NT 7% DUE 08-11-2037
Fixed Income	215,000	230,124	KROGER CO 5% DUE 04-15-2013
Fixed Income	1,000,000	1,155,174	KROGER CO 6.15% DUE 01-15-2020
Fixed Income	360,000	379,755	KROGER CO/THE NT 3.9 DUE 10-01-2015
Fixed Income	500,000	499,375	KY HIGHER ED STUD LN CORP STUDE VAR-SER 1-CL A-2 VAR RT DUE 05-01-2034 REG
Fixed Income	50,000	49,375	L-3 COMMUNICATIONS 5.875% DUE 01-15-2015
Fixed Income	70,000	70,700	L-3 COMMUNICATIONS 6.125% DUE 07-15-2013
Fixed Income	70,000	70,000	L-3 COMMUNICATIONS 6.375% DUE 10-15-2015
Fixed Income	30,000	30,000	L-3 COMMUNICATIONS 6.375% DUE 10-15-2015
Fixed Income	80,000	80,000	L-3 COMMUNICATIONS 6.375% DUE 10-15-2015
Fixed Income	374,721	481,853	LANDMARK MORTGAGE 4% MTG BDS 17/06/38 REGS
Fixed Income	1,540,000	173,250	LANDSBANKI IS HF MED TRM SR BK NTS BTRNCHE #SR00001 6.1 08-25-11 IN DEFAULT
Fixed Income	1,358,000	1,198,246	LAS VEGAS SANDS CORP TRANCHE B TERM LOAN\ DUE 05-15-2014 BEO
Fixed Income	90,000	91,143	LAZARD GROUP LLC 6.85% DUE 06-15-2017
Fixed Income	-	-	LBG CAP NO.1 PLC 144A 8.5% 17/12/2021
Fixed Income	2,420,491	2,420,491	LB-UBS COML MTG TR 4.821% DUE 04-15-2030
Fixed Income	1,135,000	1,167,354	LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO
Fixed Income	1,600,000	1,645,610	LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO
Fixed Income	300,000	308,552	LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO
Fixed Income	2,000,000	2,522,476	LEASEPLAN CORP.NV 3.125% MTN 10/02/12 EUR1000
Fixed Income	1,800,000	351,000	LEHMAN BROS 0 DUE 12-31-2040 IN DEFAULT 03/27/2009
Fixed Income	3,406,000	664,170	LEHMAN BROS 1 DUE 12-29-2008 IN DEFAULT
Fixed Income	600,000	117,000	LEHMAN BROS HLDGS FLTGT RT 4.5675 DUE 04-04-2016 DEFAULTED
Fixed Income	165,000	17	LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT
Fixed Income	700,000	70	LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT
Fixed Income	65,000	7	LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT
Fixed Income	50,000	25	LEHMAN BROS HLDGS INC BD 6.5 DUE 07-19-2017 BEO BOND IN DEFAULT
Fixed Income	160,000	31,600	LEHMAN BROS HLDGS INC BOOK ENTRY MTN 5.25 02-06-12 IN DEFAULT
Fixed Income	345,000	173	LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT
Fixed Income	1,890,000	945	LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT
Fixed Income	235,000	118	LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT
Fixed Income	3,800,000	741,000	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00701 VAR RT DUE 01-12-2012
Fixed Income	2,190,000	427,050	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00609 VAR 01-23-09 BD IN DEFAULT
Fixed Income	8,010,000	1,561,950	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00609 VAR 01-23-09 BD IN DEFAULT
Fixed Income	310,000	62,000	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT
Fixed Income	900,000	180,000	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT
Fixed Income	800,000	160,000	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT
Fixed Income	1,500,000	292,500	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	5,500,000	1,072,500	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	800,000	156,000	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	900,000	175,500	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	5,700,000	1,111,500	LEHMAN BROS HLDGS INC MNT TRANCHE # TR 00739 2.66 DUE 03-23-09 IN DEFAULT
Fixed Income	6,000,000	1,170,000	LEHMAN BROTHERS HLDGS INC MED TRM NTS BKENTRY MTN VAR DUE 03-23-09 IN DEFAULT
Fixed Income	1,800,000	351,000	LEHMAN BROTHERS HLDGS INC MTN BOOK ENTRYMTN VAR 11-16-2009 BOND IN DEFAULT
Fixed Income	2,068,462	347,297	LEHMAN XS TR SER 2006-GP1 MTG PASSTHRU CTF CL A4-A FLTGT RATE 05-25-2046 REG
Fixed Income	4,000,000	4,120,000	LENNAR CORP 5.95% DUE 10-17-2011
Fixed Income	2,275,000	2,325,441	LIFE TECHNOLOGIES 3.375% DUE 03-01-2013
Fixed Income	335,000	362,775	LIFE TECHNOLOGIES 6% DUE 03-01-2020
Fixed Income	510,000	552,284	LIFE TECHNOLOGIES 6% DUE 03-01-2020
Fixed Income	17,500,000	17,543,750	LIMITED BRANDS INC 6.9% DUE 07-15-2017
Fixed Income	250,000	228,750	LIMITED BRANDS INC NT 7.6% DUE07-15-2037/07-14-2037
Fixed Income	240,000	199,800	LINCOLN NATL CORP 7% DUE 05-17-2066
Fixed Income	250,000	263,311	LINCOLN NATL CORP 7% DUE 06-15-2040
Fixed Income	100,000	105,325	LINCOLN NATL CORP 7% DUE 06-15-2040
Fixed Income	240,000	294,141	LINCOLN NATL CORP SR NT 8.75 DUE 07-01-2019

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	720,000	693,690	LLOYDS TSB BK PLC 4.375% DUE 01-12-2015
Fixed Income	680,000	641,849	LLOYDS TSB BK PLC 5.8% DUE 01-13-2020
Fixed Income	120,000	151,381	LOCKHEED MARTIN CORP 7.65 CO GUARNT DUE 05-01-2016
Fixed Income	1,700,000	1,844,849	LOEWS CORP 5.25% DUE 03-15-2016
Fixed Income	51,022	43,532	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	17,662	17,520	LONG BEACH MTG LN TR 2006-11 MTG PASSTHRU CTF CL II-A1 FLTG 12-25-36 REG
Fixed Income	2,640,524	39,077	LONG BEACH MTG LN TR 2006-A CL A-1 VAR RT 05-25-2036 BEO
Fixed Income	250,000	257,512	LORILLARD TOB CO 8.125% DUE 05-01-2040
Fixed Income	120,000	133,086	LORILLARD TOB CO 8.125% DUE 06-23-2019
Fixed Income	270,000	272,082	LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA BONDS 5.716 DUE 07-01-39
Fixed Income	155,000	155,200	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE
Fixed Income	1,300,000	1,486,134	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE
Fixed Income	90,000	91,216	MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00003 6 14/01/2020
Fixed Income	1,000,000	1,102,500	MACYS RETAIL HLDGS 8.375% DUE 07-15-2015
Fixed Income	2,557,037	3,116,274	MAGNOLIA FIN II 3% BDS 20/04/17 EUR1000
Fixed Income	-	0	Malaysian ringgit - Cash
Fixed Income	-	463	Malaysian ringgit - Cash
Fixed Income	-	1,336,126	Malaysian ringgit - Pending Foreign Exchange Purchases
Fixed Income	-	644,431	Malaysian ringgit - Pending Foreign Exchange Purchases
Fixed Income	-	(644,431)	Malaysian ringgit - Pending Foreign Exchange Sales
Fixed Income	-	(463)	Malaysian ringgit - Pending Foreign Exchange Sales
Fixed Income	5,300,000	5,668,705	MARSH & MCLENNAN 5.75% DUE 09-15-2015
Fixed Income	250,000	315,528	MARSH & MCLENNAN 9.25% DUE 04-15-2019
Fixed Income	2,000,000	2,058,418	MASCO CORP 5.875% DUE 07-15-2012
Fixed Income	250,000	241,888	MASCO CORP 6.125% DUE 10-03-2016
Fixed Income	210,000	203,908	MASCO CORP 7.125% DUE 03-15-2020
Fixed Income	725,000	706,875	MBNA CAP SER A 8.278 COM GUARNT DUE 12-01-2026/06 BEO
Fixed Income	315,000	316,522	MBNA CR CARD 4.5% DUE 01-15-2013
Fixed Income	940,000	1,076,571	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 5.35% DUE 03-01-2018
Fixed Income	145,000	177,072	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038
Fixed Income	250,000	286,498	MCGRAW-HILL COS 6.55% DUE 11-15-2037
Fixed Income	94,840	94,476	MEDALLION TR 2003-1G MTG BACKED FLTG RATE NT CL A 21 DEC 2033
Fixed Income	320,000	340,994	MEDTRONIC INC 4.45% DUE 03-15-2020
Fixed Income	250,000	310,355	MEDTRONIC INC 6.5% DUE 03-15-2039
Fixed Income	250,000	262,223	MENOMONEE FALLS WIS 4.25% 11-01-2014 BEOTAXABLE
Fixed Income	950,000	949,810	MERNA REINS LTD 2007-1 PRIN AT RISK NT CL B 144A 3C7 DUE 07-07-2010 BEO
Fixed Income	250,000	258,336	MERRILL LYNCH & CO 6.05% DUE 05-16-2016
Fixed Income	1,100,000	1,230,504	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	500,000	591,045	MERRILL LYNCH & CO FR EMTN 06/12 EUR1000
Fixed Income	1,230,000	1,297,650	MERRILL LYNCH & CO INC MED TERM NTS BTRANCHE # TR 00605 VAR 05-18-2017
Fixed Income	515,000	537,007	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	2,100,000	2,189,739	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	1,240,000	1,292,989	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	150,000	148,488	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 12-14-2010
Fixed Income	700,000	738,500	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTR#00597 VAR RT DUE 05-02-2017
Fixed Income	1,210,000	1,269,336	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00667 5.45 DUE 02-05-2013
Fixed Income	275,000	288,485	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00667 5.45 DUE 02-05-2013
Fixed Income	160,000	171,062	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00676 6.15 DUE 04-25-2013
Fixed Income	95,000	101,568	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00676 6.15 DUE 04-25-2013
Fixed Income	400,000	388,484	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE
Fixed Income	1,102,000	1,192,915	MERRILL LYNCH & CO INC MTN BTRANCHE # TR00611 VAR RT DUE 06-06-2017
Fixed Income	400,000	401,209	MERRILL LYNCH & CO INC SUB NT 5.7% DUE 05-02-2017/05-02-2007
Fixed Income	200,000	213,356	MERRILL LYNCH & CO INC TRANCHE # TR 00677 6.875% DUE 04-25-2018
Fixed Income	360,000	316,800	METLIFE INC 6.4% DUE 12-15-2066
Fixed Income	150,000	132,000	METLIFE INC 6.4% DUE 12-15-2066
Fixed Income	225,000	198,000	METLIFE INC 6.4% DUE 12-15-2066
Fixed Income	275,000	242,000	METLIFE INC 6.4% DUE 12-15-2066
Fixed Income	485,000	548,704	METLIFE INC 6.75% DUE 06-01-2016
Fixed Income	1,200,000	1,357,619	METLIFE INC 6.75% DUE 06-01-2016
Fixed Income	225,000	267,800	METLIFE INC 7.717% DUE 02-15-2019
Fixed Income	250,000	282,763	METLIFE INC SR DEB SECS SER A 6.817% DUE08-15-2018 REG
Fixed Income	5,400,000	6,679,314	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE
Fixed Income	255,000	283,292	METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE
Fixed Income	(100,000)	(2,196)	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	100,000	-	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	-	0	Mexican peso - Cash
Fixed Income	-	3,524	Mexican peso - Cash
Fixed Income	-	11,203	Mexican peso - Cash
Fixed Income	-	(0)	Mexican peso - Cash
Fixed Income	-	2,621	Mexican peso - Cash
Fixed Income	-	2,595,305	Mexican peso - Pending Foreign Exchange Purchases
Fixed Income	-	149,518	Mexican peso - Pending Foreign Exchange Purchases
Fixed Income	-	(2,595,305)	Mexican peso - Pending Foreign Exchange Sales

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	(32,617)	Mexican peso - Pending Foreign Exchange Sales
Fixed Income	-	32,617	Mexican peso - Pending Trade Sales
Fixed Income	1,246,740	12,679,348	MFO MET W HIGH YIELD BD FUND
Fixed Income	7,349,428	40,789,326	MFO PIMCO DEVELOPING LOCAL MARKETS
Fixed Income	7,303,390	67,410,287	MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORTFOLIO INSTL CL FD#488
Fixed Income	1,483,326	1,425,847	MGM MIRAGE TERM LOAN DUE 10-03-2011 BEO
Fixed Income	80,000	95,487	MI BELL TEL CO 7.85 DUE 01-15-2022 REG
Fixed Income	1,900,000	1,901,634	MICHIGAN MUN BD AUTH REV 5% 03-21-2011 BEO
Fixed Income	100,000	100,003	MICHIGAN PUB EDL FACS AUTH REV 5.375% 07-20-2010 BEO TAXABLE
Fixed Income	275,000	307,643	MIDAMERICAN ENERGY 5.75% DUE 04-01-2018
Fixed Income	580,000	627,947	MIDAMERICAN ENERGY 5.875% DUE 10-01-2012
Fixed Income	275,000	294,498	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037
Fixed Income	250,000	267,725	MIDAMERICAN ENERGY 5.95% DUE 05-15-2037
Fixed Income	115,000	126,612	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036
Fixed Income	90,000	99,088	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036
Fixed Income	400,000	459,539	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037
Fixed Income	275,000	315,933	MIDAMERICAN ENERGY 6.5% DUE 09-15-2037
Fixed Income	411,476	382,479	MORGAN STAN ABS CAP I INC TR 2007-HE4MTGCTF CL A-2A FLT G02-25-2037REG
Fixed Income	1,425,000	1,430,097	MORGAN STANLEY 05/14/2010 VAR RT DUE 05-14-2013
Fixed Income	-	-	MORGAN STANLEY 05/14/2010 VAR RT DUE 05-14-2013
Fixed Income	145,000	141,314	MORGAN STANLEY 4.1% DUE 01-26-2015
Fixed Income	280,000	280,480	MORGAN STANLEY 4.75% DUE 04-01-2014
Fixed Income	125,000	120,925	MORGAN STANLEY 5.5% DUE 01-26-2020
Fixed Income	575,000	556,255	MORGAN STANLEY 5.5% DUE 01-26-2020
Fixed Income	1,480,000	1,568,187	MORGAN STANLEY 6% DUE 05-13-2014
Fixed Income	230,000	243,705	MORGAN STANLEY 6% DUE 05-13-2014
Fixed Income	1,900,000	2,013,213	MORGAN STANLEY 6% DUE 05-13-2014
Fixed Income	345,000	365,557	MORGAN STANLEY 6% DUE 05-13-2014
Fixed Income	37,591	37,272	MORGAN STANLEY ABS CAP I INC TR 2007-NC1CL A-2A FLT RT 11-25-2036 BEO
Fixed Income	150,000	155,192	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO
Fixed Income	2,600,000	2,689,994	MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO
Fixed Income	380,000	375,208	MORGAN STANLEY DEAN WITTER DISCOVER & COTRANCHE # TR 00393 VAR RT 11-1-2013
Fixed Income	1,845,000	1,862,251	MORGAN STANLEY FDIC GTD TLGP NT FLT G 3 MONTH LIBOR VAR RT DUE 06-20-2012
Fixed Income	1,405,000	1,383,925	MORGAN STANLEY FLT G RT .59063% DUE 06-17-2013
Fixed Income	340,000	295,743	MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLT G RT DUE 10-18-16 BEO
Fixed Income	900,000	782,848	MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLT G RT DUE 10-18-16 BEO
Fixed Income	1,415,000	1,263,135	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	2,500,000	2,960,583	MORGAN STANLEY FR EMTN 20/07/12 EUR1000
Fixed Income	900,000	932,749	MORGAN STANLEY FR MTN 04/2016 EUR1000 'G'
Fixed Income	600,000	697,017	MORGAN STANLEY FR MTN SNR 03/2013 EUR50000
Fixed Income	1,100,000	1,277,865	MORGAN STANLEY FR MTN SNR 03/2013 EUR50000
Fixed Income	200,000	202,231	MORGAN STANLEY FR SNR MTN 16/01/2017 EUR
Fixed Income	610,000	639,237	MORGAN STANLEY GLOBAL MED TERM NT SER F 5.75% DUE 08-31-2012
Fixed Income	100,000	96,741	MORGAN STANLEY GLOBAL MEDIUM TERM NT SER F 5.625 DUE 09-23-2019
Fixed Income	450,000	435,336	MORGAN STANLEY GLOBAL MEDIUM TERM NT SER F 5.625 DUE 09-23-2019
Fixed Income	540,000	565,992	MORGAN STANLEY GLOBAL MEDIUM TERM NT SER F 6.625% DUE 04-01-2018/04-01-2008
Fixed Income	810,000	848,989	MORGAN STANLEY GLOBAL MEDIUM TERM NT SER F 6.625% DUE 04-01-2018/04-01-2008
Fixed Income	1,240,000	1,299,686	MORGAN STANLEY GLOBAL MEDIUM TERM NT SER F 6.625% DUE 04-01-2018/04-01-2008
Fixed Income	385,000	380,164	MORGAN STANLEY MEDIUM TERM NT SER F 4.2%DUE 11-20-2014
Fixed Income	200,000	197,488	MORGAN STANLEY MEDIUM TERM NT SER F 4.2%DUE 11-20-2014
Fixed Income	75,000	74,668	MORGAN STANLEY MEDIUM TERM NT TRANCHE # TR 00395 VAR RT 02-01-2011
Fixed Income	470,000	477,819	MORGAN STANLEY MORGAN STANLEY 6.25% DUE 08-28-2017/08-28-2007
Fixed Income	1,200,000	1,104,738	MORGAN STANLEY MSTDW MTN 3ML+30 1 9 14 VAR RT DUE 01-09-2014
Fixed Income	1,125,194	259,507	MORGAN STANLEY MTG LN TR 2004-2AR 2006-4SL CL A 03-25-2036 REG
Fixed Income	1,005,000	996,252	MORGAN STANLEY MTN 5.45% DUE 01-09-2017/01-09-2007
Fixed Income	950,000	988,522	MORGAN STANLEY NOTES 5.625 DUE01-09-2012 BEO
Fixed Income	300,000	291,709	MORGAN STANLEY NOTES FLT G RT DUE 01-09-2012 BEO
Fixed Income	500,000	252,062	MSAC I INC SER 2007-HEMTG PASSTHRU CTF CL A-2B FLT G RATE 01-25-2037 REG
Fixed Income	66,335	43,313	MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO
Fixed Income	260,000	251,547	MUFG CAP FIN 1 LTD FLT G RATE NT DUE 07-29-2049 BEO
Fixed Income	100,000	127,595	MUFG CAPITAL FIN 5 6.299%-FRN PERP GBP1000
Fixed Income	250,000	246,560	MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE
Fixed Income	140,000	138,412	MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE
Fixed Income	810,000	805,950	N TEX HIGHER ED AUTH INC STUD LN VAR-SER 1-CL A-2 VAR RT DUE 07-01-2030
Fixed Income	500,000	614,723	NABORS INDS INC 9.25% DUE 01-15-2019
Fixed Income	440,000	447,377	NASDAQ OMX GROUP 4% DUE 01-15-2015
Fixed Income	1,600,000	1,392,120	NATIONAL CAP TR II DEL GTD TR PFD SECS 144A DUE 03-23-2015 BEO
Fixed Income	345,000	387,269	NATIONAL CITY CORP 6.875% DUE 05-15-2019
Fixed Income	220,000	219,895	NATIONAL CY CR CARD MASTER NT TR 2005-1 AST BKD NT CL A VAR RATE 08-15-2012 REG
Fixed Income	33,121	31,590	NATIONSTAR HOME EQUITY LN TR 2007-B CL 2-AV-1 FLT RT 04-25-2037 BEO
Fixed Income	3,410,000	1,643,313	NATIONSTAR HOME FLT G RT .62719% DUE 09-25-2036
Fixed Income	2,000,000	1,789,240	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	6,300,000	5,636,106	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	120,000	166,401	NATL RURAL UTILS 10.375% DUE 11-01-2018
Fixed Income	310,000	429,868	NATL RURAL UTILS 10.375% DUE 11-01-2018
Fixed Income	70,000	78,422	NATL SEMICONDUCTOR CORP SR NT 2017 6.6 DUE 06-15-2017 REG
Fixed Income	705,000	465,716	NB CAP TR III FLTG RT 1.07594% DUE 01-15-2027
Fixed Income	900,000	989,334	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	810,000	834,435	NELNET STUDENT LN TR 2008-4 ASSET BKD NTCL A-4 FLTG 04-25-2024 REG
Fixed Income	3,345,000	3,319,287	NELNET STUDENT LOAN TRUST SER 2005-1 CL A4 FLT RT 10-26-2020 BEO
Fixed Income	125,000	134,823	NEVADA PWR CO GEN & REFUNDING MTG NT SERI 6.5% DUE 04-15-2012/04-07-2004 BEO
Fixed Income	220,000	256,674	NEW ENG TEL & TEL CO 40 YR 7.875 DEB DUE11-15-2029,REGISTERED ONE-TIME PUT **PUT
Fixed Income	-	951	New Israeli shekel - Cash
Fixed Income	-	0	New Israeli shekel - Cash
Fixed Income	325,000	364,198	NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE
Fixed Income	-	590,468	New Taiwan dollar - Cash
Fixed Income	-	320,577	New Taiwan dollar - Cash
Fixed Income	-	138,847	New Taiwan dollar - Cash
Fixed Income	-	459,826	New Taiwan dollar - Pending Foreign Exchange Purchases
Fixed Income	-	(1,291,877)	New Taiwan dollar - Pending Foreign Exchange Sales
Fixed Income	-	(419,745)	New Taiwan dollar - Pending Trade Purchases
Fixed Income	-	1,291,877	New Taiwan dollar - Pending Trade Sales
Fixed Income	255,000	273,457	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.952% 06-15-2042 REG
Fixed Income	-	1	New Zealand dollar - Cash
Fixed Income	-	5	New Zealand dollar - Cash
Fixed Income	-	222	New Zealand dollar - Cash
Fixed Income	-	80,455	New Zealand dollar - Cash
Fixed Income	-	0	New Zealand dollar - Cash
Fixed Income	1,801,150	2,638,604	NEWGATE FDG 07-3 FRN M/BKD 12/50 GBP'A1'REGS
Fixed Income	110,000	129,525	NEWS AMER HLDGS 9.25% DUE 02-01-2013
Fixed Income	50,000	65,567	NEWS AMER HLDGS 9.5% DUE 07-15-2024
Fixed Income	10,000	10,532	NEWS AMER INC 6.2% DUE 12-15-2034
Fixed Income	90,000	94,790	NEWS AMER INC 6.2% DUE 12-15-2034
Fixed Income	50,000	56,115	NEWS AMER INC 6.65% DUE 11-15-2037
Fixed Income	510,000	588,504	NEWS AMER INC 7.625% DUE 11-30-2028
Fixed Income	25,000	28,848	NEWS AMER INC 7.625% DUE 11-30-2028
Fixed Income	115,000	128,885	NEWS AMER INC SR DEB 7.28 DUE 06-30-2028BEO
Fixed Income	2,010,000	2,035,820	NIBC BANK NV 2.8% DUE 12-02-2014
Fixed Income	110,000	140,969	NISOURCE FIN CORP 10.75% DUE 03-15-2016
Fixed Income	60,000	67,317	NJ BELL TEL CO DEB 7.85 DUE 11-15-2029 REG PUT
Fixed Income	1,400,000	1,519,672	NOBLE CORPORATION 5.875% DUE 06-01-2013
Fixed Income	900,000	1,078,157	NOMURA EUROPE FIN FR GTD SNR MTN 10/2011EUR
Fixed Income	250,000	264,486	NOMURA HLDGS INC 6.7% DUE 03-04-2020
Fixed Income	660,000	672,347	NORDEA BK AG 3.7% DUE 11-13-2014
Fixed Income	430,000	441,629	NORDEA BK AG 4.875% DUE 01-27-2020
Fixed Income	175,000	175,408	NORTHVILLE MICH PUB SCHS 3% 08-23-2010 BEO TAXABLE
Fixed Income	-	1	Norwegian krone - Cash
Fixed Income	-	18,832	Norwegian krone - Cash
Fixed Income	-	3,514,279	Norwegian krone - Cash
Fixed Income	-	0	Norwegian krone - Cash
Fixed Income	-	1	Norwegian krone - Cash
Fixed Income	-	63,344	Norwegian krone - Pending Foreign Exchange Purchases
Fixed Income	-	(3,504,417)	Norwegian krone - Pending Foreign Exchange Sales
Fixed Income	-	(63,344)	Norwegian krone - Pending Trade Purchases
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	Norwegian krone - Recoverable Taxes
Fixed Income	-	-	NOVARTIS CAP CORP 2.9% DUE 04-24-2015
Fixed Income	50,000	49,750	NRG ENERGY INC 7.375% DUE 02-01-2016
Fixed Income	220,000	237,873	NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE
Fixed Income	1,000,000	1,081,240	NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE
Fixed Income	310,000	321,820	NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE
Fixed Income	245,000	254,342	NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE
Fixed Income	304,711	309,753	OAKWOOD MTG INVS FLTG RT 6.7% DUE 05-15-2028
Fixed Income	1,360,000	1,589,364	OCCIDENTAL PETE 7% DUE 11-01-2013
Fixed Income	135,000	144,053	OHIO PWR CO 5.375% DUE 10-01-2021
Fixed Income	670,000	670,972	OKLAHOMA AGRIC & MECHANICAL COLLEGES REV2.553% 08-01-2011 BEO TAXABLE
Fixed Income	375,000	426,292	OMNICOM GROUP INC 5.9% DUE 04-15-2016
Fixed Income	120,000	144,665	ONCOR ELEC 7% DUE 09-01-2022
Fixed Income	2,370,000	2,397,738	ONTARIO PROV CDA BD 1.875% DUE11-19-2012 BEO
Fixed Income	135,000	143,447	ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG
Fixed Income	2,630,000	2,696,389	ONTARIO PROVINCE ONT 2.95 05 FEB 2015

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,675,000	1,793,302	ORACLE CORP NT 3.75 DUE 07-08-2014
Fixed Income	(2,240,000)	(2,240,000)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL
Fixed Income	(330,000)	(330,000)	OTC DERIVATIVE CASH COLL PAY FROM MERRILL LYNCH CAPITAL SERVICES INC.
Fixed Income	(450,000)	(450,000)	OTC DERIVATIVE CASH COLL PAY FROM MERRILL LYNCH
Fixed Income	(1,240,000)	(1,240,000)	OTC DERIVATIVE CASH COLL PAY FROM MORGANSTANLEY
Fixed Income	(3,110,000)	(3,110,000)	OTC DERIVATIVE CASH COLL PAY TO BARCLAYS
Fixed Income	(30,000)	(30,000)	OTC DERIVATIVE CASH COLL PAY TO BNP PARIBAS
Fixed Income	(90,000)	(90,000)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	(1,420,000)	(1,420,000)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	(620,000)	(620,000)	OTC DERIVATIVE CASH COLL PAY TO CSFB
Fixed Income	(290,000)	(290,000)	OTC DERIVATIVE CASH COLL PAY TO DEUTSCHE
Fixed Income	(550,000)	(550,000)	OTC DERIVATIVE CASH COLL PAY TO DEUTSCHE
Fixed Income	(830,000)	(830,000)	OTC DERIVATIVE CASH COLL PAY TO JP MORGAN CHASE
Fixed Income	(540,000)	(540,000)	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH
Fixed Income	(260,000)	(260,000)	OTC DERIVATIVE CASH COLL PAY TO UBS
Fixed Income	(40,000)	(40,000)	OTC DERIVATIVE CASH COLL PAY TO UBS
Fixed Income	620,000	620,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBARCLAYS
Fixed Income	1,210,000	1,210,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBARCLAYS
Fixed Income	13,040,000	13,040,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	350,000	350,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBNP PARIBAS
Fixed Income	26,280,000	26,280,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCREDIT SUISSE CAPITAL LLC
Fixed Income	100,000	100,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE
Fixed Income	310,000	310,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS INTERNATIONAL
Fixed Income	570,000	570,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	50,000	50,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMERRILL LYNCH
Fixed Income	280,000	280,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	1,160,000	1,160,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	1,060,000	1,060,000	OTC DERIVATIVES CASH COLL RECEIVABLE FROM CSFB
Fixed Income	250,000	248,785	OWENS CORNING NEW 7% DUE 12-01-2036
Fixed Income	92,103	76,708	OWNIT MTG LN TR 2005-5 MTG LN ASSET BKD CTF CL A2B 10-25-2036 REG
Fixed Income	2,800,000	2,800,000	PA ST HR ED ASSIS AGY VAR-SR-SBSR-HH-10 05-01-46/05-27-10 BEO TAX
Fixed Income	360,000	391,265	PAC GAS & ELEC CO 5.8% DUE 03-01-2037
Fixed Income	175,000	195,251	PAC GAS & ELEC CO 6.05% DUE 03-01-2034
Fixed Income	300,000	383,846	PAC GAS & ELEC CO 8.25% DUE 10-15-2018
Fixed Income	390,000	451,815	PACCAR INC MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00001 6.875 2-15-14
Fixed Income	220,000	251,470	PACIFICORP 5.65% DUE 07-15-2018
Fixed Income	575,000	675,186	PACIFICORP 6.25% DUE 10-15-2037
Fixed Income	290,000	306,849	PANCANADIAN PETE 6.3% DUE 11-01-2011
Fixed Income	(717,172)	(717,172)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE
Fixed Income	1,102,000	1,133,470	PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG
Fixed Income	125,000	139,257	PEPCO HLDGS INC 6.45% DUE 08-15-2012
Fixed Income	235,000	261,803	PEPCO HLDGS INC 6.45% DUE 08-15-2012
Fixed Income	600,000	654,499	PEPSIAMERICAS INC 4.375% DUE 02-15-2014
Fixed Income	250,000	250,085	PEPSICO INC SR NT DUE 07-15-2011 REG
Fixed Income	1,315,000	1,324,268	PETROBRAS INTL FIN 5.75% DUE 01-20-2020
Fixed Income	511,000	514,602	PETROBRAS INTL FIN 5.75% DUE 01-20-2020
Fixed Income	1,020,000	1,027,189	PETROBRAS INTL FIN 5.75% DUE 01-20-2020
Fixed Income	60,000	61,751	PETROBRAS INTL FIN 5.875% DUE 03-01-2018
Fixed Income	45,000	46,313	PETROBRAS INTL FIN 5.875% DUE 03-01-2018
Fixed Income	760,000	903,182	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	200,000	237,680	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	220,000	289,207	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	250,000	328,645	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	400,000	427,560	PG&E ENERGY 4.47% DUE 12-25-2014
Fixed Income	74,404	77,298	PG&E ENERGY 5.03% DUE 03-25-2014
Fixed Income	119,047	123,678	PG&E ENERGY 5.03% DUE 03-25-2014
Fixed Income	550,000	558,633	PHILIP MORRIS INTL 4.5% DUE 03-26-2020
Fixed Income	375,000	380,886	PHILIP MORRIS INTL 4.5% DUE 03-26-2020
Fixed Income	800,000	875,138	PHILIP MORRIS INTL INC NT 5.65% DUE 05-16-2018 REG
Fixed Income	-	1,757,191	Philippine peso - Pending Foreign Exchange Purchases
Fixed Income	-	(1,757,191)	Philippine peso - Pending Foreign Exchange Sales
Fixed Income	425,000	491,707	PHILLIP MORRIS INTL INC NT 6.875 DUE 03-17-2014 BEO
Fixed Income	230,000	240,294	PLAINS ALL AMERN 4.25% DUE 09-01-2012
Fixed Income	130,000	134,329	PLAINS ALL AMERN 5.75% DUE 01-15-2020
Fixed Income	-	-	Polish zloty - Recoverable Taxes
Fixed Income	56,969	56,120	POPULAR ABS MTG PASS- THRU TR 2006-D MTGPASS THRU CTF CL A-1 11-25-2036 REG
Fixed Income	355,000	391,167	PORT AUTH N Y & N J 6.04% 12-01-2029 BEOTAXABLE
Fixed Income	265,000	291,998	PORT AUTH N Y & N J 6.04% 12-01-2029 BEOTAXABLE
Fixed Income	50,000	51,495	PREMCOR REFGN GROUP INC SR NT 6.75 DUE 02-01-2011 REG
Fixed Income	305,000	352,704	PRIN FINL GROUP 7.875% DUE 05-15-2014
Fixed Income	370,000	410,352	PRIVATE EXPT FDG CORP SECD NT SER T 4.55% DUE 05-15-2015 REG
Fixed Income	51,229	64,809	PROCTER & GAMBLE 9.36% DUE 01-01-2021
Fixed Income	150,000	176,679	PROGRESS ENERGY 7% DUE 10-30-2031

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,105,000	1,148,944	PROGRESS ENERGY 7.1% DUE 03-01-2011
Fixed Income	85,000	90,708	PROTECTIVE LIFE 8.45% DUE 10-15-2039
Fixed Income	125,000	122,261	PROTECTIVE LIFE SECD TRS INTERNOTES BOOKENTRY MTN VAR RT DUE 09-10-2011
Fixed Income	65,231	29,490	PROVIDENT BK HOME EQUITY LN TR SER 1999-3 CL A3 VAR RATE 01-25-2031 BEO
Fixed Income	550,000	557,027	PRUDENTIAL FINL INC DTD 06-21-2010 5.37506-21-2020
Fixed Income	550,000	557,027	PRUDENTIAL FINL INC DTD 06-21-2010 5.37506-21-2020
Fixed Income	460,000	465,877	PRUDENTIAL FINL INC DTD 06-21-2010 5.37506-21-2020
Fixed Income	400,000	419,524	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	250,000	265,871	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00005 5.1 09-20-2014
Fixed Income	1,155,000	1,160,641	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 2.75% DUE 01-14-2013
Fixed Income	2,548,000	2,546,318	PRUDENTIAL SECS VAR RT 7.8245% DUE 05-17-2032
Fixed Income	1,230,510	1,262,854	PSE&G TRANSITION FDG LLC 2001-1 TRANSITION BD CL A-5 6.45 03-15-2013
Fixed Income	128,672	138,974	PSNH FDG LLC 6.48% DUE 05-01-2015
Fixed Income	900,000	947,947	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	590,000	658,146	PUB SVC ELEC GAS CO SECD MEDIUM TERM TRANCHE # TR 00015 5.7 DUE 120136 REG
Fixed Income	1,000,000	1,126,660	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	1,200,000	1,161,000	PULTE HOMES INC 5.25% DUE 01-15-2014
Fixed Income	1,000,000	1,037,500	PULTE HOMES INC SR NT 7.875 DUE 08-01-2011 BEO
Fixed Income	374,620	378,809	PURCHASE MONEY NT CL A 144A 3% DUE 09-30-2019 BEO
Fixed Income	11,400,000	-	PUT SWAPTION European 07-02-2010
Fixed Income	(1,000,000)	(846)	PUT SWAPTION MSCSUS33 3M 1.6%/ EUROPEAN 07-21-2010 **INC
Fixed Income	5,500,000	(16,159)	PUT SWAPTION USD 6M 5.08%/3MLIBOR European BRS6XD8E4 05-05-2011
Fixed Income	7,500,000	-	PUT SWAPTION USD 6M 5.79%/3MLIBOR European BRS4QMZ16 08-16-2010
Fixed Income	(1,000,000)	(9,584)	PUT SWPTN EUR 1.5% / EUROPEAN 317526EY3 15/09/2010
Fixed Income	(2,300,000)	(6,578)	PUT SWPTN EUR BARCGB33 10.0% / EURIB EUROPEAN 317U13180 01/07/2014
Fixed Income	2,400,000	341,005	PUT SWPTN GBP BZWLSU31 6M 4.0%/6MLIBOR European 317U694A1 15/12/2015
Fixed Income	5,500,000	781,470	PUT SWPTN GBP RBOSAU2S 4.0% / 6M LIBOR EUROPEAN 317U746A9 15/12/2015
Fixed Income	(1,700,000)	(46)	PUT SWPTN USD BARCGB33 6M 4.5%/3MLIBOR European 317U63888 08-31-2010
Fixed Income	(6,700,000)	(183)	PUT SWPTN USD BARCGB33 6M 4.5%/3MLIBOR European 317U63888 08-31-2010
Fixed Income	(1,000,000)	-	PUT SWPTN USD BARCGB33 6M 6.0%/3MLIBOR European 317U284B5 08-31-2010
Fixed Income	(18,300,000)	-	PUT SWPTN USD BARCGB33 6M 6.0%/3MLIBOR European 317U284B5 08-31-2010
Fixed Income	(5,100,000)	(660)	PUT SWPTN USD BNPAFRPP 6M 5.0%/3MLIBOR European 317U522B7 10-29-2010
Fixed Income	(5,800,000)	(751)	PUT SWPTN USD BNPAFRPP 6M 5.0%/3MLIBOR European 317U522B7 10-29-2010
Fixed Income	(12,100,000)	(1,567)	PUT SWPTN USD BNPAFRPP 6M 5.0%/3MLIBOR European 317U522B7 10-29-2010
Fixed Income	(1,300,000)	(9)	PUT SWPTN USD BOFAUS6S 6M 4.75%/3MLIBOR European 317U500B3 08-31-2010
Fixed Income	(300,000)	(2)	PUT SWPTN USD BOFAUS6S 6M 4.75%/3MLIBOR European 317U500B3 08-31-2010
Fixed Income	(3,400,000)	(23)	PUT SWPTN USD BOFAUS6S 6M 4.75%/3MLIBOR European 317U500B3 08-31-2010
Fixed Income	(3,000,000)	-	PUT SWPTN USD CHASUS33 6 / 3M LIBOR EUROPEAN 317U198B0 08-31-2010
Fixed Income	(12,800,000)	-	PUT SWPTN USD CHASUS33 6 / 3M LIBOR EUROPEAN 317U198B0 08-31-2010
Fixed Income	(1,000,000)	-	PUT SWPTN USD CHASUS33 6M 6.0%/3MLIBOR European 317U219B5 08-31-2010
Fixed Income	(5,500,000)	(150)	PUT SWPTN USD CITIUS33 6M 4.5%/3MLIBOR European 317U646B8 08-31-2010
Fixed Income	(5,400,000)	(147)	PUT SWPTN USD CITIUS33 6M 4.5%/3MLIBOR European 317U646B8 08-31-2010
Fixed Income	(3,400,000)	(3,621)	PUT SWPTN USD CITIUS33 6M 5.0%/3MLIBOR European 317U633B3 01-24-2011
Fixed Income	(1,600,000)	(141,065)	PUT SWPTN USD CSFPGB2L 6M 2.73%/3MLIBOR European BRS7MPOE5 12-19-2011
Fixed Income	(54,700,000)	(29,412)	PUT SWPTN USD DEUTGB2L 6M 10.0%/3MLIBOR European 317U409B5 07-10-2012
Fixed Income	(600,000)	(4)	PUT SWPTN USD DEUTGB2L 6M 4.75%/3MLIBOR European 317U503B0 08-31-2010
Fixed Income	(900,000)	(41,806)	PUT SWPTN USD DEUTGB2L 6M 4.89%/3MLIBOR European BRS96D485 12-03-2014
Fixed Income	(1,700,000)	(76,494)	PUT SWPTN USD DEUTGB2L 6M 4.95%/3MLIBOR European BRS97FPD5 12-08-2014
Fixed Income	(2,800,000)	(69,776)	PUT SWPTN USD DEUTGB2L 6M 5.01%/3MLIBOR European BRS9AQHM6 01-07-2013
Fixed Income	(1,600,000)	(63,698)	PUT SWPTN USD DEUTGB2L 6M 5.24%/3MLIBOR European BRS9NDGX8 03-17-2015
Fixed Income	(4,300,000)	(153,025)	PUT SWPTN USD DEUTGB2L 6M 5.39%/3MLIBOR European BRS9AXET9 01-06-2015
Fixed Income	(7,000,000)	-	PUT SWPTN USD DEUTGB2L 6M 6.0%/3MLIBOR European 317U206B0 08-31-2010
Fixed Income	(25,000,000)	(683)	PUT SWPTN USD GSCMUS33 6M 4.5%/3MLIBOR European 317U635B1 08-31-2010
Fixed Income	(3,300,000)	(23)	PUT SWPTN USD GSCMUS33 6M 4.75%/3MLIBOR European 317U502B1 08-31-2010
Fixed Income	(3,400,000)	(23)	PUT SWPTN USD GSCMUS33 6M 4.75%/3MLIBOR European 317U502B1 08-31-2010
Fixed Income	(1,700,000)	(12)	PUT SWPTN USD GSCMUS33 6M 4.75%/3MLIBOR European 317U502B1 08-31-2010
Fixed Income	(1,700,000)	(220)	PUT SWPTN USD GSCMUS33 6M 5.0%/3MLIBOR European 317U533B4 10-29-2010
Fixed Income	(2,400,000)	(311)	PUT SWPTN USD GSCMUS33 6M 5.0%/3MLIBOR European 317U533B4 10-29-2010
Fixed Income	(1,000,000)	(0)	PUT SWPTN USD GSILGB2X 6M 5.365%/3MLIBOR European 317506YC1 09-20-2010
Fixed Income	(4,600,000)	(2,473)	PUT SWPTN USD MSCSUS33 6M 10.0%/3MLIBOR European 317U374B6 07-10-2012
Fixed Income	(600,000)	(398)	PUT SWPTN USD MSCSUS33 6M 10.0%/6MLIBOR European 317U374B6 07-10-2012
Fixed Income	(3,700,000)	(560)	PUT SWPTN USD MSCSUS33 6M 4.0%/3MLIBOR European 317U542B3 10-29-2010
Fixed Income	(7,400,000)	(1,902)	PUT SWPTN USD MSCSUS33 6M 4.0%/3MLIBOR European 317U546B9 12-01-2010
Fixed Income	(20,300,000)	(5,217)	PUT SWPTN USD MSCSUS33 6M 4.0%/3MLIBOR European 317U546B9 12-01-2010
Fixed Income	(11,200,000)	(1,450)	PUT SWPTN USD MSCSUS33 6M 5.0%/3MLIBOR European 317U527B2 10-29-2010
Fixed Income	(1,000,000)	(538)	PUT SWPTN USD RBOSGB2RTCM 10 / LIBOR EUROPEAN 317U268B5 07-10-2012
Fixed Income	(6,700,000)	(1,722)	PUT SWPTN USD RBOSGB2RTCM 4 / LIBOR EUROPEAN 317U548B7 12-01-2010
Fixed Income	(3,600,000)	(925)	PUT SWPTN USD RBOSGB2RTCM 4 / LIBOR EUROPEAN 317U548B7 12-01-2010
Fixed Income	(17,500,000)	(4,498)	PUT SWPTN USD RBOSGB2RTCM 4 / LIBOR EUROPEAN 317U548B7 12-01-2010
Fixed Income	(33,100,000)	(8,507)	PUT SWPTN USD RBOSGB2RTCM 4 / LIBOR EUROPEAN 317U548B7 12-01-2010
Fixed Income	(2,000,000)	(55)	PUT SWPTN USD RBOSGB2RTCM 4.5 / LIBOR EUROPEAN 317U647B7 08-31-2010
Fixed Income	(3,300,000)	(90)	PUT SWPTN USD RBOSGB2RTCM 4.5 / LIBOR EUROPEAN 317U647B7 08-31-2010
Fixed Income	(3,900,000)	(106)	PUT SWPTN USD RBOSGB2RTCM 4.5 / LIBOR EUROPEAN 317U647B7 08-31-2010

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	(5,300,000)	(37)	PUT SWPTN USD RBOSGB2RTCM 4.75 / LIBOR EUROPEAN 317U537B0 08-31-2010
Fixed Income	(1,800,000)	(12)	PUT SWPTN USD RBOSGB2RTCM 4.75 / LIBOR EUROPEAN 317U537B0 08-31-2010
Fixed Income	(49,000,000)	-	PUT SWPTN USD RBOSGB2RTCM 6 / 3M LIBOR EUROPEAN 317U204B2 08-31-2010
Fixed Income	(9,000,000)	-	PUT SWPTN USD RBOSGB2RTCM 6 / 3M LIBOR EUROPEAN 317U226B6 08-31-2010
Fixed Income	(5,800,000)	-	PUT SWPTN USD RBOSGB2RTCM 6 / LIBOR EUROPEAN 317U204B2 08-31-2010
Fixed Income	(11,400,000)	-	PUT SWPTN USD RBOSGB2RTCM 6 / LIBOR EUROPEAN 317U226B6 08-31-2010
Fixed Income	(13,600,000)	-	PUT SWPTN USD RBOSGB2RTCM 6 / LIBOR EUROPEAN 317U226B6 08-31-2010
Fixed Income	(3,000,000)	(0)	PUT SWPTN USD RBOSUS33 6M 5.365%/3MLIBOREUROPEAN 317505UK9 09-20-2010
Fixed Income	2,900,000	3,087,601	PVT EXPT FDG CORP 3.55% DUE 04-15-2013
Fixed Income	270,000	304,801	PVT EXPT FDG CORP SECD NT SER U 4.95 DUE 11-15-2015 REG
Fixed Income	490,000	507,179	PVTPL 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	25,000	25,375	PVTPL AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2010 BEO
Fixed Income	435,000	420,863	PVTPL AIFUL CORP SR NT 144A 5% DUE 08-10-2010 BEO
Fixed Income	402,365	370,176	PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	150,000	146,907	PVTPL ALLEGHENY ENERGY SUPPLY CO LLC NT 144A 6.75% DUE 10-15-2039 BEO
Fixed Income	260,000	268,625	PVTPL AMERICA MOVIL SAB DE CV GTD SR NT 144A 5% DUE 03-30-2020/03-30-2010 BEO
Fixed Income	300,000	345,974	PVTPL ANHEUSER BUSCH INBEV WORLDWIDE INCGTD NT 144A 6.875% DUE 11-15-2019 BEO
Fixed Income	260,000	271,839	PVTPL ANHEUSER-BUSCH INBEV WOR 144A DTD 3-29-2010 5 DUE 04-15-2020
Fixed Income	169,782	169,714	PVTPL ASG RESECURITIZATION TR 2009-2 VAR144A VAR RT DUE 05-24-2036
Fixed Income	140,156	139,971	PVTPL ASG RESECURITIZATION TR 2009-3 CL A65 VAR 144A VAR RT DUE 02-26-2039
Fixed Income	110,000	107,800	PVTPL ASIF GLOBAL FING XIX SR NT 144A 4.9% DUE 01-17-2013 BEO
Fixed Income	625,000	529,119	PVTPL ATLC MARINE CORPS CMNTYS LLC SER 2005 144A 3C7 5.343 DUE 12-01-2050 BEO
Fixed Income	350,000	362,636	PVTPL AVIS BUDGET RENT CAR FDG AESOP ABKD NT CL A 144A 4.64 DUE 5-20-2015
Fixed Income	110,000	117,969	PVTPL BAE SYS HLDGS INC NT 144A 5.2% DUE08-15-2015/07-25-2005 BEO
Fixed Income	205,000	219,851	PVTPL BAE SYS HLDGS INC NT 144A 5.2% DUE08-15-2015/07-25-2005 BEO
Fixed Income	300,000	306,750	PVTPL BANCO VOTORANTIM S A SUB NT 144A 7.375% DUE 01-21-2020 BEO
Fixed Income	500,000	508,173	PVTPL BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015
Fixed Income	710,000	738,671	PVTPL BANK OF TOKYO MITSUBISHI UFJ LTD SR NT 144A 3.85% DUE 01-22-2015 BEO
Fixed Income	140,000	112,550	PVTPL BARCLAYS BK PLC 5.926 DUE 12-31-2049 BEO
Fixed Income	1,700,000	1,715,715	PVTPL BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO
Fixed Income	160,000	200,374	PVTPL BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO
Fixed Income	1,500,000	1,392,165	PVTPL BIRCH REAL ESTATE CDO I LTD /CL A-1LB FLTG 144A 3C7 5.16 DUE 02-10-38 BEO
Fixed Income	250,000	257,991	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	100,000	103,196	PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	1,500,000	1,513,821	PVTPL CDP FINL INC SR NT 144A 3C7 3% DUE11-25-2014 BEO
Fixed Income	526,082	526,850	PVTPL CEDAR BRAKES I L L C SR SECD BD 144A 8.5% DUE 02-15-2014 BEO
Fixed Income	661,229	701,120	PVTPL CEDAR BRAKES II L L C SR SECD BD 144A 9.875% DUE 09-01-2013 BEO
Fixed Income	53,000	52,735	PVTPL CLEAR CHANNEL WORLDWIDE HLDGS INC SR NT SER A 144A 9.25 DUE 12-15-2017
Fixed Income	213,000	214,065	PVTPL CLEAR CHANNEL WORLDWIDE HLDGS INC SR NT SER B 144A 9.25 DUE 12-15-2017
Fixed Income	2,330,000	2,316,578	PVTPL CMO ARKLE MSTR ISSUER PLC 10-1MTG BK NT SR 2 CL A1 VAR DUE 05-17-60 BEO
Fixed Income	1,295,000	1,287,540	PVTPL CMO ARKLE MSTR ISSUER PLC 10-1MTG BK NT SR 2 CL A1 VAR DUE 05-17-60 BEO
Fixed Income	1,086,058	1,095,058	PVTPL CMO COMM 2001-J1 COML MTG PASSTHURCTF CL A-2 144A VAR RT 02-16-34
Fixed Income	2,465,000	2,585,240	PVTPL CMO COMM 2001-J2 CML MTG PASSTHUR CTF CL A-2 144A 6.096 DUE 7-16-34
Fixed Income	400,000	350,335	PVTPL CMO COUNTRYPLACE MANUF HSG SER 2007-1 CL-A3 144A 5.593 07-15-2037 BEO
Fixed Income	723,370	581,161	PVTPL CMO GS MTG SECS CORP GSMPS 2005-RP2 144A 1AF VAR RT DUE 3-25-35 BEO
Fixed Income	1,900,000	1,821,089	PVTPL CMO GS MTG SECS CORP II VAR RT DUE03-06-2020 BEO
Fixed Income	2,299,526	2,121,980	PVTPL CMO MERRILL LYNCH COML TR LAQMTG PASSTHUR CTF A-1 144A VAR DUE 7-09-21
Fixed Income	400,000	419,331	PVTPL CMO MORGAN STANLEY RE REMIC TR 2009-GG10 CL A4A 5.8051 8-12-2045 BEO
Fixed Income	2,700,000	2,848,452	PVTPL CMO RBSCF TR 2010-RR3 PASS THRU CTF CL CSMC A 144A VAR RT 07-16-16
Fixed Income	375,000	331,934	PVTPL CMO RBSCF TR DTD 12-01-2009 2009-RR2 CL WBB VAR RT DUE 07-16-2017
Fixed Income	150,000	132,773	PVTPL CMO RBSCF TR DTD 12-01-2009 2009-RR2 CL WBB VAR RT DUE 07-16-2017
Fixed Income	1,865,000	1,855,675	PVTPL CMO STA PL SECURITIZATION TR 2009-1 NT CL A 144A VAR RT 12-29-10 BEO
Fixed Income	1,022,484	817,848	PVTPL CMO STRUCT AST SCS CRP 05-RF2 MTG PSTHUR CTF CL A 144A VAR 04-25-35
Fixed Income	1,056,596	842,912	PVTPL CMO STRUCTURED AST SECS CORP 2005-RF1 CL A 144A VAR RT 03-25-2035 BEO
Fixed Income	184,893	185,779	PVTPL CMO WA MUT AST SECS CORP SER 2005-C1A CL A2 144A 5.15 5-25-36
Fixed Income	20,039	18,147	PVTPL CMO WA MUT MTG SECS CORP VAR RT DUE 02-25-2033 BEO
Fixed Income	417,528	335,380	PVTPL CMO WAMU MTG PASS-THRU CTF 2004-AR13 PASS CTF A-1 144A 0 11-22-44 BEO
Fixed Income	1,300,000	1,592,916	PVTPL CODELCO INC NT 144A 7.5% DUE 01-15-2019 BEO
Fixed Income	460,000	472,892	PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00080 3.75% DUE 10-15-2014 BEO
Fixed Income	200,000	207,609	PVTPL COMMONWEALTH BANK AUST TRANCHE # TR 00081 5% DUE 10-15-2019 BEO
Fixed Income	247,000	255,028	PVTPL CONSOL ENERGY INC SR NT 144A 8% DUE 04-01-2017/04-01-2010 BEO
Fixed Income	210,000	218,925	PVTPL CONSOL ENERGY INC SR NT 144A 8.25%DUE 04-01-2020/04-01-2010 BEO
Fixed Income	120,000	129,537	PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO
Fixed Income	300,000	312,750	PVTPL COSAN FIN LTD GTD SR NT 144A 7 DUE02-01-2017 BEO
Fixed Income	600,000	792,786	PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO
Fixed Income	150,000	203,900	PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO
Fixed Income	981,477	816,474	PVTPL CR SUISSE 1ST BSTN MTG SECS CORP SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO
Fixed Income	1,715,000	1,789,421	PVTPL CROWN CASTLE TOWERS 2010-1 SR SECDREV NT 2015 144A 4.523 DUE 1-15-2015
Fixed Income	1,110,000	1,218,285	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2020
Fixed Income	865,000	949,384	PVTPL CROWN CASTLE TOWERS 2010-3 SR SECDREV NT 2020 144A 6.113 DUE 1-15-2020
Fixed Income	220,000	263,871	PVTPL DCP MIDSTREAM LLC NT 144A 9.7% DUE12-01-2013/11-24-2008 BEO
Fixed Income	800,000	584,662	PVTPL DEPFA ACS BK ASSET COVERED SECS 144A 5.125% DUE 03-16-2037 REG
Fixed Income	2,190,000	2,219,841	PVTPL DEXIA CR LOC SOCIETE ANONYME GTD NT 144A 2.375% DUE 09-23-2011 BEO

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	17,800,000	18,042,543	PVTPL DEXIA CR LOC SOCIETE ANONYME GTD NT 144A 2.375% DUE 09-23-2011 BEO
Fixed Income	250,000	254,699	PVTPL DUBAI ELECTRICITY & WTR AUTH GLOBAL MEDI NT 144A 8.5 4-22-2015 BEO
Fixed Income	500,000	465,624	PVTPL EFS VOLUNTEER LLC SER 2010-1 CL A2144A VAR RT DUE 10-25-2035 BEO
Fixed Income	2,400,000	2,473,879	PVTPL EL PASO PERFORMANCE-LINKED TR TR SECS 144A 7.75% DUE 07-15-2011 BEO
Fixed Income	2,700,000	2,926,454	PVTPL ENEL FIN INTL S A GTD NT 144A 6.25% DUE 09-15-2017/09-20-2007 BEO
Fixed Income	1,600,000	1,734,195	PVTPL ENEL FIN INTL S A GTD NT 144A 6.25% DUE 09-15-2017/09-20-2007 BEO
Fixed Income	750,000	715,403	PVTPL FARMERS EXCHANGE CAP TRUST SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	1,133,000	1,261,781	PVTPL FARMERS INS EXCHANGE 8.625 SURP NT144A DUE 05-01-2024 REG
Fixed Income	80,000	94,835	PVTPL FID INVS DEB 144A 7.57 DUE 06-15-2029 BEO
Fixed Income	255,000	255,956	PVTPL FRONTIER COMM CORP SR NT144A 8.25 DUE 04-15-2017/04-12-2010 BEO
Fixed Income	220,000	220,825	PVTPL FRONTIER COMM CORP SR NT144A 8.25 DUE 04-15-2017/04-12-2010 BEO
Fixed Income	620,000	624,650	PVTPL FRONTIER COMMUNICATIONS CORP SR NT144A 7.875 DUE 04-15-2015
Fixed Income	536,667	509,833	PVTPL GE SEACO FIN SRL 2004-1 SECD NT FLTG RATE 144A VAR RT DUE 04-17-19
Fixed Income	75,000	75,014	PVTPL GLENORE FDG LLC GLENORE FDG LLC NT 144A 6 DUE 04-15-2014/04-05-2004 BEO
Fixed Income	1,030,000	1,288	PVTPL GLITNIR BANKI HF SUB NT FIXED/FLT RT 144A DUE 06-15-2016 BEO IN DEFAULT
Fixed Income	450,000	455,625	PVTPL GMAC INC FORMERLY GMAC LLC GTD SR NT 144A 8.3% DUE 02-12-2015 BEO
Fixed Income	525,000	529,594	PVTPL GROUP DL ESCR INC / REYNOLDS SR SECD NT 144A 7.75 DUE 10-15-2016
Fixed Income	104,193	0	PVTPL GS MTG SECS CORP GSAA 2006-NIM2 NT144A 6% DUE 12-25-2035 BEO
Fixed Income	850,000	959,080	PVTPL GTD SR NT 144A 7.125% DUE 04-15-2018 BEO
Fixed Income	220,000	152,900	PVTPL HBOS CAP FDG NO 2 L P BONDS 144A DUE 06-30-2049/06-30-2014 BEO
Fixed Income	850,000	891,925	PVTPL HBOS TREAS SVCS PLC COVERED BD # TR 00002 144A 5.25 DUE 2-21-17 BEO
Fixed Income	630,000	681,705	PVTPL HERTZ VEH FING LLC 2009-2 ASSET BKD NT A-2 144A 5.29% DUE 03-25-2016 BEO
Fixed Income	30,000	32,355	PVTPL HOLCIM U S FIN S A R L & CIE S C SGTD NT 144A 6.875 DUE 09-29-2039
Fixed Income	725,000	731,975	PVTPL HSBC BK PLC SR NT 144A 3.5% DUE 06-28-2015 BEO
Fixed Income	550,000	555,291	PVTPL HSBC BK PLC SR NT 144A 3.5% DUE 06-28-2015 BEO
Fixed Income	40,000	47,673	PVTPL HUTCHISON WHAMPOA INTL 09 LTD GTD NT 144A 7.625% DUE 04-09-2019 BEO
Fixed Income	350,000	321,580	PVTPL HYNIX SEMICONDUCTOR INC SR NT 144A7.875% DUE 06-27-2017/06-27-2012 BEO
Fixed Income	250,000	231,719	PVTPL ICICI BK 6.375 DUE 04-30-2022/04-30-2017 BEO
Fixed Income	1,500,000	1,504,832	PVTPL ING BK N V SR NT 144A DUE 03-30-2012 BEO
Fixed Income	80,000	87,262	PVTPL ITC HLDGS CORP NT 144A 5.875% DUE 09-30-2016 BEO
Fixed Income	50,000	52,638	PVTPL ITC HLDGS CORP SR NT 144A 5.5% DUE01-15-2020 BEO
Fixed Income	260,000	62,400	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	PVTPL KAUPTHING BK MEDIUM TERM SUB TRANCHE # 01 7.125 5-19-16 BD IN DEFAULT
Fixed Income	1,600,000	1,634,765	PVTPL MACQUARIE BK LTD SR MEDIUM TERM NTS # TR 00004 2.6 DUE 01-20-2012
Fixed Income	90,000	90,900	PVTPL MANTECH INTL CORP SR NT 144A 7.25%DUE 04-15-2018/04-13-2010 BEO
Fixed Income	5,400,000	5,743,370	PVTPL MARKS & SPENCER PLC NT 144A 6.25% DUE 12-01-2017 BEO
Fixed Income	1,990,000	2,012,565	PVTPL MET LIFE GLOBAL FDG I MTN TRANCHE # TR 00001 2.5 DUE 01-11-2013 BEO
Fixed Income	445,000	450,046	PVTPL MET LIFE GLOBAL FDG I MTN TRANCHE # TR 00001 2.5 DUE 01-11-2013 BEO
Fixed Income	575,000	624,636	PVTPL MET LIFE GLOBAL FDG I MTN TRANCHE # TR 00045 5.125 DUE 06-10-2014 BEO
Fixed Income	300,000	288,000	PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2037/12-15-2009BEO
Fixed Income	1,625,000	1,757,553	PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO
Fixed Income	975,000	1,054,532	PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO
Fixed Income	5,100,000	5,516,012	PVTPL METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO
Fixed Income	1,500,000	1,735,500	PVTPL METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG
Fixed Income	150,000	166,500	PVTPL MEXICHEM SAB DE CV SR NT 144A 8.75% DUE 11-06-2019/11-06-2009 BEO
Fixed Income	1,800,000	1,849,500	PVTPL MGM MIRAGE SR SECD NT 144A 9% DUE 03-15-2020/03-16-2014 BEO
Fixed Income	190,000	190,736	PVTPL MMAF EQUIP FIN LLC 2009-A AST BACKED NT 144A 2.37 DUE 11-15-2013
Fixed Income	2,185,000	1,926,449	PVTPL NATIONWIDE MUT INS CO 6.6% DUE 04-15-2034/04-15-2014 BEO
Fixed Income	800,000	866,731	PVTPL NATL AUSTRALIA BK LTD GLOBAL MED TRANCHE # SR 00016 5.35 DUE 06-12-13
Fixed Income	530,000	552,784	PVTPL NBC UNVL INC SR NT 144A 5.15% DUE 04-30-2020/04-30-2010 BEO
Fixed Income	410,000	427,625	PVTPL NBC UNVL INC SR NT 144A 5.15% DUE 04-30-2020/04-30-2010 BEO
Fixed Income	75,000	78,224	PVTPL NBC UNVL INC SR NT 144A 5.15% DUE 04-30-2020/04-30-2010 BEO
Fixed Income	250,000	267,050	PVTPL NBC UNVL INC SR NT 144A 6.4% DUE 04-30-2040/04-30-2010 BEO
Fixed Income	700,000	714,753	PVTPL NISSAN MTR ACCEP CORP NT 144A 3.25% DUE 01-30-2013/01-27-2010 BEO
Fixed Income	1,000,000	1,110,687	PVTPL PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO
Fixed Income	150,000	150,000	PVTPL PECOM ENERGIA S A NT 144A 8.125% DUE 07-15-2010 BEO
Fixed Income	410,000	147,575	PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO
Fixed Income	100,000	101,890	PVTPL PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017 BEO
Fixed Income	176,621	176,268	PVTPL PETROLEUM EXPT LTD NT 144A 5.265 DUE 06-15-2011/07-20-2005 BEO
Fixed Income	700,000	708,764	PVTPL PPN 2.43688% DUE 06-10-2011 BEO
Fixed Income	620,000	629,145	PVTPL PRIME PPTY FDG II INC NT 144A 5.6 DUE 06-15-2011 BEO
Fixed Income	60,000	71,662	PVTPL PRUDENTIAL HLDGS LLC SER C INSD NT 144A 8.695 12-18-2023 BEO SF 12-18-13
Fixed Income	676,997	652,626	PVTPL RACE PT II CLO LTD / RACE PT II CLO INC NTS 144A VAR RT DUE 5-15-2015
Fixed Income	440,000	512,553	PVTPL ROCHE HLDGS INC GTD NT 144A 6% DUE03-01-2019/02-25-2009 BEO
Fixed Income	165,000	214,648	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO
Fixed Income	250,000	325,224	PVTPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO
Fixed Income	550,000	523,115	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 5.625 DUE 04-15-2020/03-22-2010 BEO
Fixed Income	425,000	404,226	PVTPL ROCKIES EXPRESS PIPELINE LLC NT 144A 5.625 DUE 04-15-2020/03-22-2010 BEO
Fixed Income	1,420,000	1,511,099	PVTPL ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.25% DUE 07-15-2013/06-27-2008 BEO
Fixed Income	320,000	317,600	PVTPL RSHB CAP S A LN PARTN NT 144A 6.299% DUE 05-15-2017 BEO
Fixed Income	1,460,000	1,463,218	PVTPL SANTANDER DR AUTO RECEIV TR 2010 NT CL A-3 144A 1.83 DUE 11-17-2014
Fixed Income	1,495,000	1,494,835	PVTPL SANTANDER DR AUTO RECEIVABLES TR 2010 NT CL A-2 144A 1.37 DUE 08-15-2013
Fixed Income	2,165,000	2,164,761	PVTPL SANTANDER DR AUTO RECEIVABLES TR 2010 NT CL A-2 144A 1.37 DUE 08-15-2013

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,165,000	1,164,872	PVTPL SANTANDER DR AUTO RECEIVABLES TR 2010 NT CL A-2 144A 1.37 DUE 08-15-2013
Fixed Income	1,055,000	1,057,313	PVTPL SANTANDER DR AUTO RECV TR 2010 NT CL A-4 144A 2.39 DUE 06-15-2017 BEO
Fixed Income	700,000	672,492	PVTPL SANTANDER US DEBT S A UNIPERSONAL 3.724% DUE 01-20-2015 BEO
Fixed Income	2,000,000	1,937,600	PVTPL SANTANDER US DEBT S A UNIPERSONAL SR NT 144A 2.485% DUE 01-18-2013 BEO
Fixed Income	485,000	508,562	PVTPL SBA TOWER TR 2010-1 SECD TOWER REVSECS 144A 4.254% DUE 04-15-2015 BEO
Fixed Income	710,000	744,493	PVTPL SBA TOWER TR 2010-1 SECD TOWER REVSECS 144A 4.254% DUE 04-15-2015 BEO
Fixed Income	375,000	393,218	PVTPL SBA TOWER TR 2010-1 SECD TOWER REVSECS 144A 4.254% DUE 04-15-2015 BEO
Fixed Income	960,000	617,160	PVTPL SHINSEI FIN CAYMAN LTD PERP PFD SECS STEP-UP 144A VAR RT DU7-20-16 BEO
Fixed Income	75,000	73,769	PVTPL STANLEY WKS JR SUB DEBT SECS 144A 5.902% DUE 12-01-2045/12-01-2009 REG
Fixed Income	777,010	753,700	PVTPL STRUCTURED AST RECEIVABLES TR SER 2004-1 TR CTF 144A VAR RT DUE 04-21-2011
Fixed Income	1,265,892	52,876	PVTPL STRUCTURED AST SECS CORP MTG LN TR2006-ARS1 CL A1 VAR RT DUE 02-25-2036BEO
Fixed Income	1,405,000	1,426,008	PVTPL SVENSKA HANDELSBANKEN AB 2.875 DUE09-14-2012 REG
Fixed Income	665,000	674,943	PVTPL SVENSKA HANDELSBANKEN AB 2.875 DUE09-14-2012 REG
Fixed Income	37,677	39,937	PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.664 DUE 09-15-2013 BEO
Fixed Income	42,000	46,410	PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 10% DUE 05-01-2018/02-26-2009 BEO
Fixed Income	1,000	1,060	PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 8.875 DUE 07-01-2019/07-01-2010 BEO
Fixed Income	-	-	PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 8.875 DUE 07-01-2019/07-01-2010 BEO
Fixed Income	42,000	44,415	PVTPL TENET HEALTHCARE CORP SR SECD NT 144A 9% DUE 05-01-2015/02-26-2009 BEO
Fixed Income	110,000	139,278	PVTPL TEXAS NEW MEX PWR CO 1ST MTG BD SER 2009A 144A 9.5% DUE 04-01-2019 BEO
Fixed Income	860,417	782,678	PVTPL TEXTAINER MARINE CONTAINERS LTD 2005-1 AST BKD NT FLTG CL A 144A VAR RT
Fixed Income	120,000	118,200	PVTPL TNK-BP FIN S A SR MTN BOOK E TRANCHE # TR 00004 6.625 DUE 032017 BEO
Fixed Income	420,000	434,700	PVTPL TNK-BP FIN S A SR MTN TRANCHE # TR00002 144A 7.5 DUE 07-18-2016 BEO
Fixed Income	1,080,000	1,109,473	PVTPL TRANS-ALLEGHENY INTST LINE CO NT 144A 4% DUE 01-15-2015 BEO
Fixed Income	1,219,167	1,101,829	PVTPL TRITON CONTAINER FIN LLC 2006-1 SECD NT FLTG RATE 144A VAR 11-26-21
Fixed Income	729,167	669,130	PVTPL TRITON CONTAINER FIN LLC 2007-1 SECD NT FLTG 144A VAR RT 02-26-2019 BEO
Fixed Income	1,048,445	756,197	PVTPL TRUMAN CAP MTG LN TR 2005-1 AST CLA 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	130,000	137,540	PVTPL VIP FIN IRELAND LTD NT CL A 144A 8.375% DUE 04-30-2013 BEO
Fixed Income	340,000	347,673	PVTPL WILLIAMS PARTNERS L P SR NT 144A 5.25% DUE 03-15-2020/02-09-2010 BEO
Fixed Income	470,000	480,606	PVTPL WILLIAMS PARTNERS L P SR NT 144A 5.25% DUE 03-15-2020/02-09-2010 BEO
Fixed Income	3,257,329	4,560	PVTPL WILMINGTON TR CO BOEING 737-322 AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	233,000	206,035	PVTPL ZFS FIN USA TR IV SER IV FXD/FLT RT TR PFD 144A 3C7 5.875 05-09-2032 BEO
Fixed Income	376,514	383,947	PWR RECEIVABLE PWR REC FIN REGS SR NT 6.29 DUE 01-01-2012 BEO
Fixed Income	1,500,000	1,544,739	QUEBEC PROV CDA GLOBAL DEB SER PJ 6.125%DUE 01-22-2011 BEO
Fixed Income	20,000	20,050	QWEST 7.5% DUE 02-15-2014
Fixed Income	10,000	10,025	QWEST 7.5% DUE 02-15-2014
Fixed Income	40,000	40,100	QWEST 7.5% DUE 02-15-2014
Fixed Income	135,000	135,338	QWEST 7.5% DUE 02-15-2014
Fixed Income	35,000	35,088	QWEST 7.5% DUE 02-15-2014
Fixed Income	150,000	153,000	QWEST CAP FDG INC 7.25% DUE 02-15-2011
Fixed Income	265,000	262,350	QWEST CORP NT FLTG RATE DUE 06-15-2013 REG
Fixed Income	155,000	153,450	QWEST CORP NT FLTG RATE DUE 06-15-2013 REG
Fixed Income	85,000	84,150	QWEST CORP NT FLTG RATE DUE 06-15-2013 REG
Fixed Income	535,000	573,788	QWEST CORP STEP CPN 8.875% DUE03-15-2012
Fixed Income	435,000	537,225	RABOBANK NEDERLAND NV VAR RATE PERPETUALDUE 12-29-2049/06-30-2019 BEO
Fixed Income	336,000	351,960	RAILAMERICA INC 9.25% DUE 07-01-2017
Fixed Income	13,053	13,000	RAMP SER 2006-RS4 TR ASSET BKD CTF CL A-2 07-25-2036 REG
Fixed Income	114,226	111,996	RAMP SER 2007-RZ1 TR MTG PASSTHRU CTF CLA-1 02-25-2037/03-25-2008 REG
Fixed Income	33,505	32,792	RASC SER 2007-KS1 TR RASC 2007-KS1 A1 1MLIB+5 01-25-2037/03-25-2008 BEO
Fixed Income	922,786	899,328	RASC SER 2007-KS3 TR ASSET BACKED CTF CLA-I-1 04-25-2037/03-25-2008 REG
Fixed Income	790,000	669,525	REALOGY CORP 10.5% DUE 04-15-2014
Fixed Income	480,000	611,075	REED ELSEVIER CAP 8.625% DUE 01-15-2019
Fixed Income	865,000	869,473	REGIONS FINL CORP 4.875% DUE 04-26-2013
Fixed Income	75,000	74,526	REGIONS FINL CORP 5.75% DUE 06-15-2015
Fixed Income	500,000	527,469	REGIONS FINL CORP 7.75% DUE 11-10-2014
Fixed Income	8,200,000	7,715,462	REGIONS FINL CORP NEW FLTG RT DUE 06-26-2012
Fixed Income	220,000	182,246	REINSURANCE GROUP AMER INC FLT RT NT DUE12-15-2065/12-15-2009 REG
Fixed Income	220,000	238,418	RENSSELAER POLY 5.6% DUE 09-01-2020
Fixed Income	420,000	441,903	REPUBLIC SVCS INC 5.25% DUE 11-15-2021
Fixed Income	566,473	303,490	RESDNLT ACCREDIT LNS INC MTG PASS TH 2006-QA2 02-25-2036 REG
Fixed Income	752,055	607,320	RESDNLT AST MTG 5.86% DUE 11-25-2033
Fixed Income	652,113	594,655	RESDNLT AST MTG 5.98% DUE 12-25-2033
Fixed Income	151,795	148,674	RESDNLT AST MTG 6.5% DUE 11-25-2031
Fixed Income	14,000	13,790	RESDNLT CAP JR SECD NT 9.625 DUE 05-15-2015
Fixed Income	725,000	563,594	RESOLUTION FDG CORP CPN STRIPS 0 GENERIC PMT DUE 7-15-2018 BEO
Fixed Income	225,000	174,908	RESOLUTION FDG CORP CPN STRIPS 0 GENERIC PMT DUE 7-15-2018 BEO
Fixed Income	725,000	555,517	RESOLUTION FDG CORP FED BOOK ENTRY CPN SGENERIC INT PMT 10-15-2018 REG
Fixed Income	225,000	172,402	RESOLUTION FDG CORP FED BOOK ENTRY CPN SGENERIC INT PMT 10-15-2018 REG
Fixed Income	500,000	472,535	RESONA BK FLT RT NT 144A DUE 09-29-2049/04-15-2016 BEO
Fixed Income	670,000	616,541	RESONA PFD GLOBAL SECS CAYMAN LTD FLT RT144A DUE 12-29-2049 BEO
Fixed Income	1,000,000	1,077,798	REXAM PLC 6.75% DUE 06-01-2013
Fixed Income	475,000	510,692	REYNOLDS AMERN INC 7.25% DUE 06-01-2012
Fixed Income	500,000	576,732	REYNOLDS AMERN INC 7.75% DUE 06-01-2018
Fixed Income	260,000	284,870	RIO TINTO FIN USA 5.875% DUE 07-15-2013

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	415,000	454,696	RIO TINTO FIN USA 5.875% DUE 07-15-2013
Fixed Income	220,000	250,743	RIO TINTO FIN USA 6.5% DUE 07-15-2018
Fixed Income	250,000	303,234	RIO TINTO FIN USA 8.95% DUE 05-01-2014
Fixed Income	250,000	295,527	ROGERS 6.8% DUE 08-15-2018
Fixed Income	1,600,000	1,781,739	ROGERS CABLE INC 6.25% DUE 06-15-2013
Fixed Income	135,000	161,100	ROGERS WIRELESS 7.5% DUE 03-15-2015
Fixed Income	85,000	101,434	ROGERS WIRELESS 7.5% DUE 03-15-2015
Fixed Income	425,000	422,110	ROYAL BK CDA 3.3% DUE 12-27-2013
Fixed Income	300,000	171,750	ROYAL BK SCOT ADR 03-31-2049 REG
Fixed Income	1,300,000	744,250	ROYAL BK SCOT ADR 03-31-2049 REG
Fixed Income	200,000	198,992	ROYAL BK SCOTLAND 4.875% DUE 03-16-2015
Fixed Income	900,000	895,466	ROYAL BK SCOTLAND 4.875% DUE 03-16-2015
Fixed Income	500,000	469,134	ROYAL BK SCOTLAND 5% DUE 10-01-2014
Fixed Income	930,000	942,682	ROYAL BK SCOTLAND 6.4% DUE 10-21-2019
Fixed Income	2,900,000	2,204,000	ROYAL BK SCOTLAND FLTG RT 7.648% DUE 08-29-2049
Fixed Income	270,000	252,171	ROYAL BK SCOTLAND GROUP PLC NT 5.05% DUE01-08-2015 REG
Fixed Income	210,000	203,770	ROYAL BK SCOTLAND GROUP PLC SUB NT 5 DUE11-12-2013 REG
Fixed Income	40,000	40,463	ROYAL BK SCOTLAND GROUP PLC SUB NT DTD 01/29/1996 6.375% DUE 02-01-2011 REG
Fixed Income	2,400,000	2,454,689	ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12
Fixed Income	21,600,000	21,640,889	ROYAL BK SCOTLAND PLC GTD MEDIUM TERM BKTRNCHE # TR 00005 1.45 DUE 10-20-2011
Fixed Income	110,000	111,753	ROYAL KPN NV 8 DUE 10-01-2010
Fixed Income	(1,200,000)	-	RPI 02-21-2011 SWP091770
Fixed Income	(1,000,000)	-	RPI 10-15-2010 SWP043581
Fixed Income	1,200,000	35,289	RPI EUR EUR CPI X-TOB/0.0% BZWLUS31 02-21-2011 SWP091770
Fixed Income	1,000,000	36,271	RPI EUR ZERO 2.1455%/UBSWG2FIL 10-15-2010 SWP043581
Fixed Income	1,300,000	5,637	RPI USD 06-10-2020 BRSA3QEW2
Fixed Income	1,300,000	13,561	RPI USD US CPI/2.49% DEUTZAJX 06-08-2020BRSA33FJ1
Fixed Income	676,000	699,498	RYDER SYS INC MEDIUM TERM NTS BOOK ENTRY5.95 DUE 05-02-2011
Fixed Income	175,778	142,346	SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG
Fixed Income	210,000	238,997	SAFEWAY INC 6.25% DUE 03-15-2014
Fixed Income	250,000	284,520	SAFEWAY INC 6.25% DUE 03-15-2014
Fixed Income	1,195,000	1,195,845	SANTANDER DR AUTO 1.3600001431% DUE 03-15-2013
Fixed Income	855,000	858,625	SANTANDER DR AUTO 1.8400003338% DUE 11-17-2014
Fixed Income	3,600,000	3,493,552	SANTANDER US DEBT S A UNIPERSONAL SR NT FLTG 144A VAR RT DUE 03-30-2012
Fixed Income	139,821	140,827	SBA GTD PARTN CTFS SER SBIC-PS 2000-10B 7.452 DUE 08-01-2010 REG
Fixed Income	340,000	377,176	SBC COMMUNICATIONS 5.1% DUE 09-15-2014
Fixed Income	145,000	170,351	SCHERING PLOUGH 6% DUE 09-15-2017
Fixed Income	500,000	560,882	SCHERING PLOUGH CORP SR NT STEP UP 12-01-2013 11-26-2003
Fixed Income	1,200,000	1,230,000	SEAGATE TECH HDD 6.375% DUE 10-01-2011
Fixed Income	220,000	213,400	SEAGATE TECH HDD 6.8% DUE 10-01-2016
Fixed Income	185,000	193,142	SEC CAP INDL 7.625 DEB DUE 07-01-2017 BEO
Fixed Income	305,000	348,052	SEMPRA ENERGY 6.15% DUE 06-15-2018
Fixed Income	100,000	119,459	SEMPRA ENERGY 8.9% DUE 11-15-2013
Fixed Income	150,000	199,194	SEMPRA ENERGY 9.8% DUE 02-15-2019
Fixed Income	-	8	Singapore dollar - Cash
Fixed Income	-	2,953	Singapore dollar - Cash
Fixed Income	-	6,180	Singapore dollar - Cash
Fixed Income	-	0	Singapore dollar - Cash
Fixed Income	-	0	Singapore dollar - Cash
Fixed Income	-	1	Singapore dollar - Cash
Fixed Income	-	3,581	Singapore dollar - Cash
Fixed Income	-	495,694	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	-	161,945	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	-	918,357	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	-	3,420,463	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	-	55,470	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	-	(161,945)	Singapore dollar - Pending Foreign Exchange Sales
Fixed Income	-	(3,420,463)	Singapore dollar - Pending Foreign Exchange Sales
Fixed Income	-	(23,740)	Singapore dollar - Pending Foreign Exchange Sales
Fixed Income	-	(495,694)	Singapore dollar - Pending Trade Purchases
Fixed Income	-	(55,470)	Singapore dollar - Pending Trade Purchases
Fixed Income	-	23,740	Singapore dollar - Pending Trade Sales
Fixed Income	800,000	890,896	SLM CORP 3.125% EMTN 17/9/12 EUR'21'
Fixed Income	800,000	877,828	SLM CORP 4.75% SNR EMTN 17/3/14 EUR
Fixed Income	400,000	438,914	SLM CORP 4.75% SNR EMTN 17/3/14 EUR
Fixed Income	710,000	623,512	SLM CORP 8 DUE 03-25-2020
Fixed Income	15,000	13,130	SLM CORP EDNOTES BOOK ENTRY FLT RT VAR RT DUE 06-15-2013
Fixed Income	100,000	87,535	SLM CORP EDNOTES BOOK ENTRY FLT RT VAR RT DUE 06-15-2013
Fixed Income	200,000	174,818	SLM CORP EDNOTES BOOK ENTRY MTN VAR RT DUE 06-15-2013
Fixed Income	20,000	18,645	SLM CORP EDNOTES BOOK ENTRY TRANCHE # TR00358 FLTG VAR RT DUE 12-15-2011
Fixed Income	30,000	25,802	SLM CORP MEDIUM 5% DUE 04-15-2015
Fixed Income	190,000	167,510	SLM CORP MEDIUM 5.05% DUE 11-14-2014
Fixed Income	1,330,000	1,216,099	SLM CORP MEDIUM 5.375% DUE 05-15-2014

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	175,000	145,996	SLM CORP MEDIUM FLTG RT 4.536% DUE 11-01-2013
Fixed Income	155,000	113,762	SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625% DUE 08-01-2033
Fixed Income	250,000	183,488	SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625% DUE 08-01-2033
Fixed Income	100,000	82,444	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14
Fixed Income	184,000	177,532	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00035 DUE 06-15-2011 REG
Fixed Income	200,000	167,578	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00036 DUE 01-01-2014 BEO
Fixed Income	300,000	293,418	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00094 VAR RT DUE 03-15-2011
Fixed Income	815,000	814,942	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00099 VAR RT DUE 07-26-2010
Fixed Income	610,000	609,957	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00099 VAR RT DUE 07-26-2010
Fixed Income	50,000	49,996	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00099 VAR RT DUE 07-26-2010
Fixed Income	340,000	337,987	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00100 5.4% DUE 10-25-2011
Fixed Income	975,000	910,894	SLM CORP MEDIUM TERM NTS BOOK ENTRY 5% DUE 10-01-2013 BEO
Fixed Income	50,000	41,713	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 01-31-2014
Fixed Income	122,000	101,780	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 01-31-2014
Fixed Income	100,000	99,810	SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 10-01-2010
Fixed Income	1,410,231	1,406,209	SLM STUD LN TR 2005-6 BKD NT CL A-4 VAR 04-25-2022 REG
Fixed Income	2,655,000	2,736,782	SLM STUD LN TR 2008-5 STUD LN BKD BD CL A-3 01-25-2018 REG
Fixed Income	1,200,000	1,260,457	SLM STUD LN TR FLTG RT 2.01578% DUE 07-25-2023
Fixed Income	850,000	892,824	SLM STUD LN TR FLTG RT 2.01578% DUE 07-25-2023
Fixed Income	3,868,122	3,859,647	SLM STUDENT LN TR 2003-12 STUDENT LN-BKDSECS CL A-4 12-17-2018/03-16-2009 REG
Fixed Income	2,929,154	2,916,450	SLM STUDENT LN TR 2003-3 LN BKD CTF CL A-4 VAR DUE 12-15-2017 REG
Fixed Income	1,617,388	1,614,735	SLM STUDENT LN TR 2004-1 STUDENT LN BKD NT CL A-2 VAR 07-25-2018/01-26-2009 REG
Fixed Income	636,250	635,427	SLM STUDENT LN TR 2006 6 SER 2006-6 CL-A1 10-25-2018 REG
Fixed Income	248,603	248,473	SLM STUDENT LN TR 2006-3 LN BKD NT CL A-3 VAR RATE 04-25-2017 REG
Fixed Income	3,887,821	4,018,930	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	7,333,844	7,581,163	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	7,864,001	8,129,199	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	1,200,000	1,218,022	SLM STUDENT LN TR 2008-5 SERIES 2008-5 CLASS-A FLTG RT BD 10-25-2016 REG
Fixed Income	5,175,000	5,252,718	SLM STUDENT LN TR 2008-5 SERIES 2008-5 CLASS-A FLTG RT BD 10-25-2016 REG
Fixed Income	850,000	862,765	SLM STUDENT LN TR 2008-5 SERIES 2008-5 CLASS-A FLTG RT BD 10-25-2016 REG
Fixed Income	487,303	487,668	SLM STUDENT LN TR 2008-5 STUDENT LN BKD BD CL A-1 10-25-2013 REG
Fixed Income	3,043,930	3,045,236	SLM STUDENT LN TR 2010-1 2010-1 CL A FLTG RT 03-25-2025 REG
Fixed Income	1,281,396	1,281,946	SLM STUDENT LN TR 2010-1 2010-1 CL A FLTG RT 03-25-2025 REG
Fixed Income	2,001,077	1,994,309	SLM STUDENT LN TR VAR RATE SER 2003-6 CLA4 12-17-2018/03-15-2010 BEO
Fixed Income	1,015,623	1,111,614	SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG
Fixed Income	3,949,614	4,138,445	SMALL BUSINESS ADMIN GTD PARTN CTF SER 2003-10 CL B 4.875% DUE 09-10-2013 REG
Fixed Income	106	111	SMALL BUSINESS ADMIN GTD PARTN CTF SER SBIC-PS 2001-10 B 6.344 08-01-11 REG
Fixed Income	208,651	220,845	SMALL BUSINESS ADMIN GTD PARTN CTF SER SBIC-PS 2003-10B 5.136 8-10-2013
Fixed Income	545,306	569,283	SMALL BUSINESS ADMIN GTD PARTN CTF SER SBIC-PS 2004-10A 4.504 02-01-2014 REG
Fixed Income	1,900,000	2,110,723	SOC GENERALE 7.756% BDS 22/05/13 EUR5000
Fixed Income	2,000,000	2,496,226	SOCIETE DE FIN 2.125% GTD BDS 20/05/12 EUR
Fixed Income	25,400,000	26,533,602	SOCIETE DE FINANCEMENT DE L ECONOMIE FRANT 144A 3.375 DUE 05-05-2014 BEO
Fixed Income	590,523	563,790	SOUNDVIEW HOME LN TR 2006-EQ1 MTG PASSTHRU CTF CL A-2 FLTG RATE 10-25-36
Fixed Income	516,580	506,716	SOUNDVIEW HOME LN TR 2007-OPT3 CTF CL II-A-1 FLTG RATE 08-25-2037 REG
Fixed Income	250,000	258,438	SOUTH AFRICA REP 5.5% DUE 03-09-2020
Fixed Income	-	57	South African rand - Cash
Fixed Income	-	0	South African rand - Cash
Fixed Income	-	(83,607)	South African rand - Pending Foreign Exchange Sales
Fixed Income	-	116,543	South African rand - Pending Trade Sales
Fixed Income	-	188,533	South Korean won - Cash
Fixed Income	-	3,149,050	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	-	3,132,114	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	-	2,917,625	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	-	3,382,547	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	-	(1,073,000)	South Korean won - Pending Foreign Exchange Sales
Fixed Income	-	(3,131,923)	South Korean won - Pending Foreign Exchange Sales
Fixed Income	-	(2,917,625)	South Korean won - Pending Foreign Exchange Sales
Fixed Income	-	(3,382,547)	South Korean won - Pending Foreign Exchange Sales
Fixed Income	115,000	125,016	SOUTHERN PWR CO 4.875% DUE 07-15-2015
Fixed Income	175,000	190,523	SOUTHERN PWR CO 6.25% DUE 07-15-2012
Fixed Income	500,000	531,857	SOUTHERN UN CO NEW 8.25% DUE 11-15-2029
Fixed Income	1,990,000	1,763,638	SOUTHERN UN CO NEW SOUTH UN CO 7.2 DUE 11/01/66 DUE 11-01-2066/11-01-2011 BEO
Fixed Income	460,000	454,700	SOUTH COPPER CORP 6.75% DUE 04-16-2040
Fixed Income	146,000	165,435	SOUTH NAT GAS CO 8% DUE 03-01-2032
Fixed Income	2,200,000	2,232,516	SOUTHWEST AIRLS CO 5.125% DUE 03-01-2017
Fixed Income	115,000	121,551	SOUTHWEST AIRLS CO 5.75% DUE 12-15-2016
Fixed Income	50,000	45,250	SPRINT CAP CORP 6.9% DUE 05-01-2019
Fixed Income	1,700,000	1,729,750	SPRINT CAP CORP 7.625% DUE 01-30-2011
Fixed Income	905,000	949,119	SPRINT CAP CORP 8.375% DUE 03-15-2012
Fixed Income	120,000	125,850	SPRINT CAP CORP 8.375% DUE 03-15-2012
Fixed Income	170,000	162,350	SPRINT CAP CORP 8.75% DUE 03-15-2032
Fixed Income	770,000	691,075	SPRINT NEXTEL CORPORATION 6 DUE 12-01-2016 BEO
Fixed Income	580,000	616,708	STANFORD LELAND JR 3.625% DUE 05-01-2014

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	-	Swiss franc - Recoverable Taxes
Fixed Income	-	-	Swiss franc - Recoverable Taxes
Fixed Income	165,000	130,898	SYNOVUS FINL CORP 5.125% DUE 06-15-2017
Fixed Income	150,000	177,229	TARGET CORP 6% DUE 01-15-2018
Fixed Income	216,293	216,505	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	(310,000)	(310,000)	TBA CASH COLL W/CCBOSTUS0
Fixed Income	(250,000)	(250,000)	TBA CASH COLL W/CCGRETUS3
Fixed Income	155,000	172,705	TCI COMMUNICATIONS 7.125% DUE 02-15-2028
Fixed Income	165,000	183,848	TCI COMMUNICATIONS 7.125% DUE 02-15-2028
Fixed Income	130,000	156,309	TCI COMMUNICATIONS 7.875% DUE 02-15-2026
Fixed Income	200,000	240,475	TCI COMMUNICATIONS 7.875% DUE 02-15-2026
Fixed Income	335,000	412,276	TCI COMMUNICATIONS INC 8.75 BD DUE 08-01-2015
Fixed Income	440,000	456,622	TD AMERITRADE HLDG 4.15% DUE 12-01-2014
Fixed Income	385,000	448,427	TEACHERS INS & 6.85% DUE 12-16-2039
Fixed Income	560,000	652,257	TEACHERS INS & 6.85% DUE 12-16-2039
Fixed Income	200,000	232,949	TEACHERS INS & 6.85% DUE 12-16-2039
Fixed Income	670,000	820,951	TECK RESOURCES LTD 10.75% DUE 05-15-2019
Fixed Income	480,000	588,144	TECK RESOURCES LTD 10.75% DUE 05-15-2019
Fixed Income	100,000	100,925	TELECOM ITALIA CAP 5.25% DUE 10-01-2015
Fixed Income	135,000	143,797	TELECOM ITALIA CAP 6.999% DUE 06-04-2018
Fixed Income	900,000	958,647	TELECOM ITALIA CAP 6.999% DUE 06-04-2018
Fixed Income	2,400,000	2,365,963	TELECOM ITALIA CAP FLTGT RT DUE07-18-2011 BEO
Fixed Income	160,000	160,321	TELECOM ITALIA CAP GTD SR NT 4.95% DUE 09-30-2014/09-30-2006 REG
Fixed Income	250,000	242,460	TELECOM ITALIA CAP GTD SR NT 7.2% DUE 07-18-2036 BEO
Fixed Income	90,000	92,961	TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG
Fixed Income	1,875,000	1,862,102	TELEFONICA 2.582% DUE 04-26-2013
Fixed Income	1,475,000	1,464,853	TELEFONICA 2.582% DUE 04-26-2013
Fixed Income	300,000	299,125	TELEFONICA 3.729% DUE 04-27-2015
Fixed Income	450,000	471,401	TELEFONICA 4.949% DUE 01-15-2015
Fixed Income	685,000	686,571	TELEFONICA 5.134% DUE 04-27-2020
Fixed Income	375,000	411,336	TELEFONICA 6.421% DUE 06-20-2016
Fixed Income	150,000	164,535	TELEFONICA 6.421% DUE 06-20-2016
Fixed Income	325,000	329,065	TELEFONICA EUROPE 7.75% DUE 09-15-2010
Fixed Income	900,000	911,257	TELEFONICA EUROPE 7.75% DUE 09-15-2010
Fixed Income	7,500,000	1,150,923	TELENOR ASA FR MTN 07/2011 NOK500000
Fixed Income	9,000,000	1,266,695	TELIASONERA AB MTN 6.0% 15/01/2014
Fixed Income	2,175,000	1,856,385	TELSTRA CORP LTD 6.25% SNR BDS 15/11/13 AUD
Fixed Income	496,000	512,120	TENET HEALTHCARE CORP SR NT STEP UP 02-01-2015 08-08-2006
Fixed Income	500,000	563,110	TENNESSEE VALLEY AUTH 4.875% DUE 12-15-2016 REG
Fixed Income	370,000	409,032	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG
Fixed Income	1,550,000	1,555,892	TEVA 1.5% DUE 06-15-2012
Fixed Income	390,000	397,641	TEVA 3% DUE 06-15-2015
Fixed Income	300,000	305,878	TEVA 3% DUE 06-15-2015
Fixed Income	175,000	188,344	TEXAS ST 5% 04-01-2023 BEO
Fixed Income	-	58,603	Thai baht - Cash
Fixed Income	2,600,000	2,777,255	TIME WARNER CABLE 5.4% DUE 07-02-2012
Fixed Income	275,000	301,937	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	795,000	889,160	TIME WARNER CABLE 6.2% DUE 07-01-2013
Fixed Income	260,000	290,794	TIME WARNER CABLE 6.2% DUE 07-01-2013
Fixed Income	585,000	654,287	TIME WARNER CABLE 6.2% DUE 07-01-2013
Fixed Income	300,000	331,417	TIME WARNER CABLE 6.75% DUE 06-15-2039
Fixed Income	85,000	93,901	TIME WARNER CABLE 6.75% DUE 06-15-2039
Fixed Income	120,000	139,320	TIME WARNER CABLE 7.3% DUE 07-01-2038
Fixed Income	150,000	177,307	TIME WARNER CABLE 8.25% DUE 02-14-2014
Fixed Income	1,100,000	1,352,782	TIME WARNER CABLE 8.25% DUE 04-01-2019
Fixed Income	270,000	340,670	TIME WARNER CABLE 8.75% DUE 02-14-2019
Fixed Income	80,000	100,939	TIME WARNER CABLE 8.75% DUE 02-14-2019
Fixed Income	1,000,000	1,191,962	TIME WARNER COMPANIES 7.25 DEB DUE 10-15-2017 BEO
Fixed Income	545,000	660,466	TIME WARNER COMPANIES 7.57 DUE02-01-2024 REG
Fixed Income	30,000	40,389	TIME WARNER COMPANIES INC 9.15 DUE 02-01-2023 REG
Fixed Income	110,000	128,024	TIME WARNER COS 9.125% DUE 01-15-2013
Fixed Income	200,000	227,880	TIME WARNER ENTMT CO LP SR 10.15 NT DUE 5-1-2012 REG
Fixed Income	550,000	567,200	TIME WARNER INC 4.875% DUE 03-15-2020
Fixed Income	2,850,000	3,003,806	TIME WARNER INC 5.5% DUE 11-15-2011
Fixed Income	215,000	242,371	TIME WARNER INC 5.875% DUE 11-15-2016
Fixed Income	250,000	310,389	TJX COS INC NEW NT 6.95% DUE 04-15-2019 REG
Fixed Income	70,000	73,980	TN GAS PIPELN CO 7% DUE 10-15-2028
Fixed Income	150,000	165,845	TN GAS PIPELN CO 7.625% DUE 04-01-2037
Fixed Income	100,000	104,045	TNK-BP FINANCE SA 7.5% MTN 18/07/16 USD REGS
Fixed Income	-	(278,897,479)	TNT worksheet operating cash
Fixed Income	320,000	321,763	TOB SETTLEMENT FING CORP RHODE IS AST SER A 6 6-1-23/12 BEO OID SF 06-01-2012
Fixed Income	90,000	65,841	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	950,000	694,992	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	300,000	306,224	TOTAL CAP 4.45% DUE 06-24-2020
Fixed Income	(127,885)	(29,734,158)	TOTAL RTN 01-14-2011 SWU0A0GX7
Fixed Income	(43,750)	(10,173,386)	TOTAL RTN 07-15-2010 SWU084464
Fixed Income	127,885	-	TOTAL RTN USD 1ML RU30 CSFBGB2L 01-14-2011 SWU0A0GX7
Fixed Income	43,750	-	TOTAL RTN USD BOFAUS6S 07-15-2010 SWU084464
Fixed Income	1,350,000	1,379,893	TRANCHE # TR 00062 11/01/04 5.25% DUE 01-15-2015
Fixed Income	140,000	169,898	TRANSCANADA 7.25% DUE 08-15-2038
Fixed Income	1,580,000	1,482,626	TRAVELERS COS INC FLTG RT 6.25% DUE 03-15-2067
Fixed Income	400,000	375,348	TRAVELERS COS INC FLTG RT 6.25% DUE 03-15-2067
Fixed Income	275,000	258,052	TRAVELERS COS INC FLTG RT 6.25% DUE 03-15-2067
Fixed Income	800,000	860,301	TSY INFL IX N/B INFLATION LINKED INDX DUE 04-15-2014 REG
Fixed Income	-	-	TURKISH LIRA - Cash
Fixed Income	25,000	29,218	TURNER 8.375% DUE 07-01-2013
Fixed Income	100,000	71,038	TXU CORP 5.55% DUE 11-15-2014
Fixed Income	380,000	171,000	TXU CORP 6.5% DUE 11-15-2024
Fixed Income	915,000	407,175	TXU CORP 6.55% DUE 11-15-2034
Fixed Income	55,000	56,771	TYCO INTL FIN S A 3.375% DUE 10-15-2015
Fixed Income	380,000	425,335	TYCO INTL FIN S A 6% DUE 11-15-2013
Fixed Income	210,000	217,772	TYCO INTL FIN S A 6.75% DUE 02-15-2011
Fixed Income	110,000	142,198	TYCO INTL FIN S A 8.5% DUE 01-15-2019
Fixed Income	155,000	168,038	U S BK NATL ASSN 4.8% DUE 04-15-2015
Fixed Income	500,000	478,750	U S W 7.5% DUE 06-15-2023
Fixed Income	520,000	550,408	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	1,300,000	1,376,019	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	900,000	928,490	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018
Fixed Income	10,000,000	10,316,560	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018
Fixed Income	2,300,000	2,307,970	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00145 VAR RT DUE 2-23-2012
Fixed Income	1,300,000	1,304,505	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00145 VAR RT DUE 2-23-2012
Fixed Income	3,600,000	3,612,474	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00145 VAR RT DUE 2-23-2012
Fixed Income	560,000	557,228	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTS BOOK ENTRY MTN 3.875% DUE 01-15-2015
Fixed Income	200,000	223,994	UFJ FINANCE ARUBA 6.75% DUE 07-15-2013
Fixed Income	1,010,000	1,084,706	UN PAC CORP 6.125 DUE 01-15-2012 BEO
Fixed Income	125,000	126,732	UN PLANTERS CORP 7.75% DUE 03-01-2011
Fixed Income	600,000	608,315	UN PLANTERS CORP 7.75% DUE 03-01-2011
Fixed Income	6,814,686	2,589,581	UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT
Fixed Income	2,199,844	9,899	UNITED AIRLS 1993-C PTHRU TR PTHRU CTF SER 1993-C2 9.06 6-17-15 REG
Fixed Income	-	-	United Arab Emirates dirham - Cash
Fixed Income	400,000	416,000	UNITED MEXICAN STS MEDIUM TERM NTS BOOK ENTRY NT 5.125% DUE 01-15-2020 BEO
Fixed Income	-	(188,078)	United States dollar - Cash
Fixed Income	-	70,096	United States dollar - Cash
Fixed Income	-	10,674	United States dollar - Cash
Fixed Income	-	5,244	United States dollar - Cash
Fixed Income	-	(4,608)	United States dollar - Cash
Fixed Income	-	3,005,279	United States dollar - Cash
Fixed Income	-	45,063	United States dollar - Cash
Fixed Income	-	(967,418)	United States dollar - Cash
Fixed Income	-	97,000	United States dollar - Futures Initial Margin
Fixed Income	-	31,000	United States dollar - Futures Initial Margin
Fixed Income	68,864,701	68,864,701	United States dollar - Income
Fixed Income	1,465,537	1,465,537	United States dollar - Income
Fixed Income	61,918,982	61,918,982	United States dollar - Income
Fixed Income	15,700,881	15,700,881	United States dollar - Income
Fixed Income	58,448,652	58,448,652	United States dollar - Income
Fixed Income	58,719,166	58,719,166	United States dollar - Income
Fixed Income	70,300	70,300	United States dollar - Income
Fixed Income	3	3	United States dollar - Income
Fixed Income	76,814,726	76,814,726	United States dollar - Income
Fixed Income	3,614,117	3,614,117	United States dollar - Income
Fixed Income	22,305,990	22,305,990	United States dollar - Income
Fixed Income	83,989	83,989	United States dollar - Income
Fixed Income	125,304	125,304	United States dollar - Income
Fixed Income	374,899	374,899	United States dollar - Income
Fixed Income	13,762	13,762	United States dollar - Income
Fixed Income	293,868	293,868	United States dollar - Income
Fixed Income	430,158	430,158	United States dollar - Income
Fixed Income	705,938	705,938	United States dollar - Income
Fixed Income	191,223	191,223	United States dollar - Income
Fixed Income	602,563	602,563	United States dollar - Income
Fixed Income	125,829	125,829	United States dollar - Income
Fixed Income	928,850	928,850	United States dollar - Income
Fixed Income	45,603	45,603	United States dollar - Income
Fixed Income	419,397	419,397	United States dollar - Income
Fixed Income	913,570	913,570	United States dollar - Income

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	661,613	661,613	United States dollar - Income
Fixed Income	4,770,088	4,770,088	United States dollar - Income
Fixed Income	579,808	579,808	United States dollar - Income
Fixed Income	54,311,980	54,311,980	United States dollar - Income
Fixed Income	401,942	401,942	United States dollar - Income
Fixed Income	701,571	701,571	United States dollar - Income
Fixed Income	32,693	32,693	United States dollar - Income
Fixed Income	210,555	210,555	United States dollar - Income
Fixed Income	1,241,092	1,241,092	United States dollar - Income
Fixed Income	1,872,194	1,872,194	United States dollar - Income
Fixed Income	34,346,137	34,346,137	United States dollar - Income
Fixed Income	100,965	100,965	United States dollar - Income
Fixed Income	1,236,400	1,236,400	United States dollar - Income
Fixed Income	12,590	12,590	United States dollar - Income
Fixed Income	12,041,552	12,041,552	United States dollar - Income
Fixed Income	492,737	492,737	United States dollar - Income
Fixed Income	11,186	11,186	United States dollar - Income
Fixed Income	333,592	333,592	United States dollar - Income
Fixed Income	242,082,612	242,082,612	United States dollar - Income
Fixed Income	2,440,250	2,440,250	United States dollar - Income
Fixed Income	2,135,553	2,135,553	United States dollar - Income
Fixed Income	426,536,007	426,536,007	United States dollar - Income
Fixed Income	298,186	298,186	United States dollar - Income
Fixed Income	113,183	113,183	United States dollar - Income
Fixed Income	636,804	636,804	United States dollar - Income
Fixed Income	443	443	United States dollar - Income
Fixed Income	82,559	82,559	United States dollar - Income
Fixed Income	(2,215,084)	(2,215,084)	United States dollar - Income
Fixed Income	(899)	(899)	United States dollar - Income
Fixed Income	(77,020)	(77,020)	United States dollar - Income
Fixed Income	12,421	12,421	United States dollar - Income
Fixed Income	371,086,718	371,086,718	United States dollar - Income
Fixed Income	92,408,308	92,408,308	United States dollar - Income
Fixed Income	4,820,925	4,820,925	United States dollar - Income
Fixed Income	62,905,682	62,905,682	United States dollar - Income
Fixed Income	(37,574)	(37,574)	United States dollar - Income
Fixed Income	24,830	24,830	United States dollar - Income
Fixed Income	(413,646)	(413,646)	United States dollar - Income
Fixed Income	10,775,108	10,775,108	United States dollar - Income
Fixed Income	2,731,956	2,731,956	United States dollar - Income
Fixed Income	7,331,860	7,331,860	United States dollar - Income
Fixed Income	304,639	304,639	United States dollar - Income
Fixed Income	(15,076)	(15,076)	United States dollar - Income
Fixed Income	6	6	United States dollar - Income
Fixed Income	23,140	23,140	United States dollar - Income
Fixed Income	-	3	United States dollar - Invested Cash
Fixed Income	-	4,349,376	United States dollar - Invested Cash
Fixed Income	-	2,939,202	United States dollar - Invested Cash
Fixed Income	-	78,203,172	United States dollar - Invested Cash
Fixed Income	-	1,244,946	United States dollar - Invested Cash
Fixed Income	-	2	United States dollar - Invested Cash
Fixed Income	-	4,360,546	United States dollar - Invested Cash
Fixed Income	-	1,342,193	United States dollar - Invested Cash
Fixed Income	-	2,062,612	United States dollar - Invested Cash
Fixed Income	-	5,807,973	United States dollar - Invested Cash
Fixed Income	-	53,185	United States dollar - Invested Cash
Fixed Income	-	3,948,513	United States dollar - Invested Cash
Fixed Income	-	8,264,336	United States dollar - Invested Cash
Fixed Income	-	577,815	United States dollar - Invested Cash
Fixed Income	-	16,170,199	United States dollar - Invested Cash
Fixed Income	-	1,415,989	United States dollar - Invested Cash
Fixed Income	-	452,395	United States dollar - Invested Cash
Fixed Income	-	987,787	United States dollar - Invested Cash
Fixed Income	-	528,676	United States dollar - Invested Cash
Fixed Income	-	396,547	United States dollar - Invested Cash
Fixed Income	-	150,814	United States dollar - Invested Cash
Fixed Income	-	277,022	United States dollar - Invested Cash
Fixed Income	-	114,342	United States dollar - Invested Cash
Fixed Income	-	3,270,753	United States dollar - Invested Cash
Fixed Income	-	37,535	United States dollar - Invested Cash
Fixed Income	-	325,953	United States dollar - Invested Cash
Fixed Income	-	22	United States dollar - Invested Cash
Fixed Income	-	5,204,268	United States dollar - Invested Cash

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	2,816,544	United States dollar - Invested Cash
Fixed Income	-	7,307,167	United States dollar - Invested Cash
Fixed Income	-	166,667	United States dollar - Invested Cash
Fixed Income	-	48,817	United States dollar - Invested Cash
Fixed Income	-	138,659	United States dollar - Invested Cash
Fixed Income	-	10,228	United States dollar - Invested Cash
Fixed Income	-	43,146	United States dollar - Invested Cash
Fixed Income	-	(11,847)	United States dollar - Other payables
Fixed Income	-	(32)	United States dollar - Other payables
Fixed Income	-	(4)	United States dollar - Other payables
Fixed Income	-	12	United States dollar - Other receivables
Fixed Income	-	1,335,550	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	5,070,372	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	3,434,985	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	7,881,495	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	28,407,389	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	1,046,730	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	209,744	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	44,900,419	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	83,150,983	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	30,341,674	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	27,101	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	2,550	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	193,165	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	18,147	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	153,439	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	-	(4,571,189)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(1,791,540)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(2,071,434)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(16,073,801)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(631,087)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(19,529,097)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(93,366,505)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(25,724,586)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(55,382)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(87,687)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(281,073)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(1,015,401)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(337,947)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(136,917)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	-	(488,665)	United States dollar - Pending trade purchases
Fixed Income	-	(362)	United States dollar - Pending trade purchases
Fixed Income	-	(5,521,528)	United States dollar - Pending trade purchases
Fixed Income	-	(384,414)	United States dollar - Pending trade purchases
Fixed Income	-	(288,611)	United States dollar - Pending trade purchases
Fixed Income	-	(49,967)	United States dollar - Pending trade purchases
Fixed Income	-	(203,023)	United States dollar - Pending trade purchases
Fixed Income	-	(242,133)	United States dollar - Pending trade purchases
Fixed Income	-	(16,038)	United States dollar - Pending trade purchases
Fixed Income	-	(866,367)	United States dollar - Pending trade purchases
Fixed Income	-	(994,591)	United States dollar - Pending trade purchases
Fixed Income	-	(600,959)	United States dollar - Pending trade purchases
Fixed Income	-	(155)	United States dollar - Pending trade purchases
Fixed Income	-	(66,405,189)	United States dollar - Pending trade purchases
Fixed Income	-	(77,545)	United States dollar - Pending trade purchases
Fixed Income	-	(539,184)	United States dollar - Pending trade purchases
Fixed Income	-	(573)	United States dollar - Pending trade purchases
Fixed Income	-	(107,952)	United States dollar - Pending trade purchases
Fixed Income	-	(1,469)	United States dollar - Pending trade purchases
Fixed Income	-	(33,044)	United States dollar - Pending trade purchases
Fixed Income	-	(2,537,728)	United States dollar - Pending trade purchases
Fixed Income	-	(107,939)	United States dollar - Pending trade purchases
Fixed Income	-	(5,792,188)	United States dollar - Pending Trade Purchases
Fixed Income	-	(1,014,877)	United States dollar - Pending Trade Purchases
Fixed Income	-	(205,814,145)	United States dollar - Pending Trade Purchases
Fixed Income	-	(89,840,574)	United States dollar - Pending Trade Purchases
Fixed Income	-	(6,125,083)	United States dollar - Pending Trade Purchases
Fixed Income	-	(47,238,794)	United States dollar - Pending Trade Purchases
Fixed Income	-	(98,492,820)	United States dollar - Pending Trade Purchases
Fixed Income	-	(223,608)	United States dollar - Pending Trade Purchases
Fixed Income	-	(15,246,953)	United States dollar - Pending Trade Purchases
Fixed Income	-	(271,240,369)	United States dollar - Pending Trade Purchases
Fixed Income	-	(46,775)	United States dollar - Pending Trade Purchases

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	(150,322)	United States dollar - Pending Trade Purchases
Fixed Income	-	(5,007,620)	United States dollar - Pending Trade Purchases
Fixed Income	-	(693,079)	United States dollar - Pending Trade Purchases
Fixed Income	-	(1,611,610)	United States dollar - Pending Trade Purchases
Fixed Income	-	(143,498)	United States dollar - Pending Trade Purchases
Fixed Income	-	(104,520)	United States dollar - Pending Trade Purchases
Fixed Income	-	238,129	United States dollar - Pending trade sales
Fixed Income	-	254,912	United States dollar - Pending trade sales
Fixed Income	-	2,317,078	United States dollar - Pending trade sales
Fixed Income	-	898,745	United States dollar - Pending trade sales
Fixed Income	-	485,895	United States dollar - Pending trade sales
Fixed Income	-	135,318	United States dollar - Pending trade sales
Fixed Income	-	117,538	United States dollar - Pending trade sales
Fixed Income	-	1,282,430	United States dollar - Pending trade sales
Fixed Income	-	645,738	United States dollar - Pending trade sales
Fixed Income	-	193,456	United States dollar - Pending trade sales
Fixed Income	-	38,180,659	United States dollar - Pending trade sales
Fixed Income	-	197,812	United States dollar - Pending trade sales
Fixed Income	-	377,862	United States dollar - Pending trade sales
Fixed Income	-	59,208	United States dollar - Pending trade sales
Fixed Income	-	25,594	United States dollar - Pending trade sales
Fixed Income	-	3,228,166	United States dollar - Pending trade sales
Fixed Income	-	128,693	United States dollar - Pending trade sales
Fixed Income	-	4,807,417	United States dollar - Pending Trade Sales
Fixed Income	-	2,497,589	United States dollar - Pending Trade Sales
Fixed Income	-	113,752,848	United States dollar - Pending Trade Sales
Fixed Income	-	63,821,993	United States dollar - Pending Trade Sales
Fixed Income	-	3,231,786	United States dollar - Pending Trade Sales
Fixed Income	-	15,162,478	United States dollar - Pending Trade Sales
Fixed Income	-	79,395,298	United States dollar - Pending Trade Sales
Fixed Income	-	384,598,660	United States dollar - Pending Trade Sales
Fixed Income	-	69,660	United States dollar - Pending Trade Sales
Fixed Income	-	57,347	United States dollar - Pending Trade Sales
Fixed Income	-	99,111	United States dollar - Pending Trade Sales
Fixed Income	-	120,261	United States dollar - Pending Trade Sales
Fixed Income	-	561,550	United States dollar - Pending Trade Sales
Fixed Income	-	118,416	United States dollar - Pending Trade Sales
Fixed Income	-	130,804	United States dollar - Pending Trade Sales
Fixed Income	(68,864,701)	(68,864,701)	United States dollar - Principal
Fixed Income	(1,465,537)	(1,465,537)	United States dollar - Principal
Fixed Income	(61,918,982)	(61,918,982)	United States dollar - Principal
Fixed Income	(15,700,881)	(15,700,881)	United States dollar - Principal
Fixed Income	(58,448,652)	(58,448,652)	United States dollar - Principal
Fixed Income	(58,719,166)	(58,719,166)	United States dollar - Principal
Fixed Income	(70,300)	(70,300)	United States dollar - Principal
Fixed Income	(3)	(3)	United States dollar - Principal
Fixed Income	(76,814,726)	(76,814,726)	United States dollar - Principal
Fixed Income	(3,614,117)	(3,614,117)	United States dollar - Principal
Fixed Income	(22,305,990)	(22,305,990)	United States dollar - Principal
Fixed Income	(83,989)	(83,989)	United States dollar - Principal
Fixed Income	(125,304)	(125,304)	United States dollar - Principal
Fixed Income	(374,899)	(374,899)	United States dollar - Principal
Fixed Income	(13,762)	(13,762)	United States dollar - Principal
Fixed Income	(293,868)	(293,868)	United States dollar - Principal
Fixed Income	(430,158)	(430,158)	United States dollar - Principal
Fixed Income	(705,938)	(705,938)	United States dollar - Principal
Fixed Income	(191,223)	(191,223)	United States dollar - Principal
Fixed Income	(602,563)	(602,563)	United States dollar - Principal
Fixed Income	(125,829)	(125,829)	United States dollar - Principal
Fixed Income	(928,850)	(928,850)	United States dollar - Principal
Fixed Income	(45,603)	(45,603)	United States dollar - Principal
Fixed Income	(419,397)	(419,397)	United States dollar - Principal
Fixed Income	(913,570)	(913,570)	United States dollar - Principal
Fixed Income	(661,613)	(661,613)	United States dollar - Principal
Fixed Income	(4,770,088)	(4,770,088)	United States dollar - Principal
Fixed Income	(579,808)	(579,808)	United States dollar - Principal
Fixed Income	(54,311,980)	(54,311,980)	United States dollar - Principal
Fixed Income	(401,942)	(401,942)	United States dollar - Principal
Fixed Income	(701,571)	(701,571)	United States dollar - Principal
Fixed Income	(32,693)	(32,693)	United States dollar - Principal
Fixed Income	(210,555)	(210,555)	United States dollar - Principal
Fixed Income	(1,241,092)	(1,241,092)	United States dollar - Principal
Fixed Income	(1,872,194)	(1,872,194)	United States dollar - Principal

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	(34,346,137)	(34,346,137)	United States dollar - Principal
Fixed Income	(100,965)	(100,965)	United States dollar - Principal
Fixed Income	(1,236,400)	(1,236,400)	United States dollar - Principal
Fixed Income	(12,590)	(12,590)	United States dollar - Principal
Fixed Income	(12,041,552)	(12,041,552)	United States dollar - Principal
Fixed Income	(492,737)	(492,737)	United States dollar - Principal
Fixed Income	(11,186)	(11,186)	United States dollar - Principal
Fixed Income	(333,592)	(333,592)	United States dollar - Principal
Fixed Income	(242,082,612)	(242,082,612)	United States dollar - Principal
Fixed Income	(2,440,250)	(2,440,250)	United States dollar - Principal
Fixed Income	(2,135,553)	(2,135,553)	United States dollar - Principal
Fixed Income	(426,536,007)	(426,536,007)	United States dollar - Principal
Fixed Income	(298,186)	(298,186)	United States dollar - Principal
Fixed Income	(113,183)	(113,183)	United States dollar - Principal
Fixed Income	(636,804)	(636,804)	United States dollar - Principal
Fixed Income	(443)	(443)	United States dollar - Principal
Fixed Income	(82,559)	(82,559)	United States dollar - Principal
Fixed Income	2,215,084	2,215,084	United States dollar - Principal
Fixed Income	899	899	United States dollar - Principal
Fixed Income	77,020	77,020	United States dollar - Principal
Fixed Income	(12,421)	(12,421)	United States dollar - Principal
Fixed Income	(371,086,718)	(371,086,718)	United States dollar - Principal
Fixed Income	(92,408,308)	(92,408,308)	United States dollar - Principal
Fixed Income	(4,820,925)	(4,820,925)	United States dollar - Principal
Fixed Income	(62,905,682)	(62,905,682)	United States dollar - Principal
Fixed Income	37,574	37,574	United States dollar - Principal
Fixed Income	(24,830)	(24,830)	United States dollar - Principal
Fixed Income	413,646	413,646	United States dollar - Principal
Fixed Income	(10,775,108)	(10,775,108)	United States dollar - Principal
Fixed Income	(2,731,956)	(2,731,956)	United States dollar - Principal
Fixed Income	(7,331,860)	(7,331,860)	United States dollar - Principal
Fixed Income	(304,639)	(304,639)	United States dollar - Principal
Fixed Income	15,076	15,076	United States dollar - Principal
Fixed Income	(6)	(6)	United States dollar - Principal
Fixed Income	(23,140)	(23,140)	United States dollar - Principal
Fixed Income	-	-	United States dollar - Recoverable Taxes
Fixed Income	-	-	United States dollar - Recoverable Taxes
Fixed Income	-	-	United States dollar - Recoverable Taxes
Fixed Income	-	-	United States dollar - Recoverable Taxes
Fixed Income	-	-	United States dollar - Recoverable Taxes
Fixed Income	3,295,000	3,308,114	UNITED STATES NTS06/15/2010 1.125% 06/15/2013
Fixed Income	14,500,000	14,557,710	UNITED STATES NTS06/15/2010 1.125% 06/15/2013
Fixed Income	3,840,000	4,952,938	UNITED STATES OF AMER TREAS BONDS 3.00 INDEX LINKED NOTES DUE 07-15-2012 REG
Fixed Income	7,000,000	9,028,793	UNITED STATES OF AMER TREAS BONDS 3.00 INDEX LINKED NOTES DUE 07-15-2012 REG
Fixed Income	4,870,000	6,281,461	UNITED STATES OF AMER TREAS BONDS 3.00 INDEX LINKED NOTES DUE 07-15-2012 REG
Fixed Income	4,600,000	4,748,433	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	3,500,000	3,612,938	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	2,270,000	1,024,857	UNITED STATES TREAS BD STRIPPED PRIN PMT00054 05-15-2030 (UNDDATE) REG
Fixed Income	7,914,000	8,895,827	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	6,290,000	7,070,350	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	1,883,000	2,116,609	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	1,500,000	1,722,188	UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG
Fixed Income	365,000	435,034	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	980,000	1,168,038	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	550,000	594,688	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	1,970,000	2,744,764	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	1,530,000	2,131,720	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	4,170,000	6,064,744	UNITED STATES TREAS BDS 8% 11/15/2021 USD1000 8% DUE 11-15-2021/04-29-1999 REG
Fixed Income	2,535,000	3,686,841	UNITED STATES TREAS BDS 8% 11/15/2021 USD1000 8% DUE 11-15-2021/04-29-1999 REG
Fixed Income	2,650,000	3,854,094	UNITED STATES TREAS BDS 8% 11/15/2021 USD1000 8% DUE 11-15-2021/04-29-1999 REG
Fixed Income	1,320,000	1,919,775	UNITED STATES TREAS BDS 8% 11/15/2021 USD1000 8% DUE 11-15-2021/04-29-1999 REG
Fixed Income	725,000	872,606	UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	1,100,000	1,213,266	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	600,000	557,344	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	760,000	803,581	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	4,300,000	4,546,579	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	1,120,000	1,184,225	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	390,000	502,552	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	675,000	830,461	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
Fixed Income	850,000	938,985	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	50,000	64,813	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	955,000	1,385,347	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	-	-	UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	-	-	UNITED STATES TREAS BDS DTD 08/15/1996 6.75% DUE 08-15-2026 REG
Fixed Income	6,893,000	7,275,756	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	7,795,000	8,227,842	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	40,000	42,221	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	7,400,000	7,810,909	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,380,000	1,456,629	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	380,000	676,219	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	11,900,000	21,176,331	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	11,500,000	11,470,273	UNITED STATES TREAS BILLS 06-02-2011 UNITED STATES TREAS BILLS
Fixed Income	4,085,000	4,082,063	UNITED STATES TREAS BILLS 11-18-2010 DTD11/19/2009
Fixed Income	1,225,000	1,257,538	UNITED STATES TREAS NTS 2% DISC NT 30/11/2013 USD1000 2% DUE 11-30-2013 REG
Fixed Income	5,383,000	5,496,549	UNITED STATES TREAS NTS 2.625 DUE 05-31-2017 REG
Fixed Income	4,540,000	4,635,767	UNITED STATES TREAS NTS 2.625 DUE 05-31-2017 REG
Fixed Income	528,000	539,138	UNITED STATES TREAS NTS 2.625 DUE 05-31-2017 REG
Fixed Income	2,600,000	2,654,844	UNITED STATES TREAS NTS 2.625 DUE 05-31-2017 REG
Fixed Income	41,400,000	42,273,292	UNITED STATES TREAS NTS 2.625 DUE 05-31-2017 REG
Fixed Income	600,000	630,187	UNITED STATES TREAS NTS 2.75 DUE 02-28-2013 REG
Fixed Income	115,000	120,354	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	7,355,000	7,697,449	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	3,160,000	3,307,130	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	4,631,000	4,846,619	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	33,800,000	35,373,728	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	700,000	732,592	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	300,000	313,968	UNITED STATES TREAS NTS 3.50 DUE 05-15-2020 REG
Fixed Income	400,000	430,844	UNITED STATES TREAS NTS 4 DUE 11-15-2012 REG
Fixed Income	1,030,000	1,144,346	UNITED STATES TREAS NTS DTD 00092 4.125%DUE 05-15-2015 REG
Fixed Income	25,000	28,084	UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG
Fixed Income	1,215,000	1,364,881	UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG
Fixed Income	775,000	788,986	UNITED STATES TREAS NTS DTD 00229 1.875%DUE 04-30-2014 REG
Fixed Income	1,000,000	1,014,688	UNITED STATES TREAS NTS DTD 00230 1.375%DUE 05-15-2012 REG
Fixed Income	300,000	304,406	UNITED STATES TREAS NTS DTD 00230 1.375%DUE 05-15-2012 REG
Fixed Income	800,000	811,750	UNITED STATES TREAS NTS DTD 00230 1.375%DUE 05-15-2012 REG
Fixed Income	2,100,000	2,143,804	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	42,400,000	43,284,422	UNITED STATES TREAS NTS DTD 00231 3.125%DUE 05-15-2019 REG
Fixed Income	395,000	406,387	UNITED STATES TREAS NTS DTD 00233 2.625%DUE 02-29-2016 REG
Fixed Income	50,000	51,590	UNITED STATES TREAS NTS DTD 00236 2.25% DUE 05-31-2014 REG
Fixed Income	715,000	737,735	UNITED STATES TREAS NTS DTD 00236 2.25% DUE 05-31-2014 REG
Fixed Income	660,000	664,770	UNITED STATES TREAS NTS DTD 00246 1.125%DUE 06-30-2011 REG
Fixed Income	880,000	917,606	UNITED STATES TREAS NTS DTD 00254 3% DUE09-30-2016 REG
Fixed Income	6,735,000	7,099,108	UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG
Fixed Income	5,000,000	5,270,310	UNITED STATES TREAS NTS DTD 00268 3.25% DUE 12-31-2016 REG
Fixed Income	8,940,000	9,445,664	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	5,880,000	6,212,585	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	5,600,000	5,916,747	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	305,000	322,251	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	1,310,000	1,384,096	UNITED STATES TREAS NTS DTD 00278 3.625%DUE 02-15-2020 REG
Fixed Income	16,950,000	17,596,219	UNITED STATES TREAS NTS DTD 00281 3% DUE02-28-2017 REG
Fixed Income	390,000	407,672	UNITED STATES TREAS NTS DTD 00289 3.125%DUE 04-30-2017 REG
Fixed Income	12,800,000	13,379,994	UNITED STATES TREAS NTS DTD 00289 3.125%DUE 04-30-2017 REG
Fixed Income	255,000	266,555	UNITED STATES TREAS NTS DTD 00289 3.125%DUE 04-30-2017 REG
Fixed Income	765,000	778,150	UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG
Fixed Income	545,000	554,369	UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG
Fixed Income	290,000	294,985	UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG
Fixed Income	200,000	203,438	UNITED STATES TREAS NTS DTD 00294 2.125%DUE 05-31-2015 REG
Fixed Income	5,515,000	5,515,441	UNITED STATES TREAS NTS DTD 00305 .625% DUE 06-30-2012 REG
Fixed Income	4,050,000	4,050,324	UNITED STATES TREAS NTS DTD 00305 .625% DUE 06-30-2012 REG
Fixed Income	14,900,000	14,901,192	UNITED STATES TREAS NTS DTD 00305 .625% DUE 06-30-2012 REG
Fixed Income	600,000	600,048	UNITED STATES TREAS NTS DTD 00305 .625% DUE 06-30-2012 REG
Fixed Income	7,100,000	7,425,599	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	1,770,000	1,851,170	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	18,100,000	18,930,048	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	1,000,000	1,029,414	UNITED STATES TREAS NTS DTD 02/15/2001 5% DUE 02-15-2011 BEO
Fixed Income	192,000	196,364	UNITED STATES TREAS NTS DTD 04/15/2010 1.75% DUE 04-15-2013 REG
Fixed Income	430,000	435,242	UNITED STATES TREAS NTS DTD 05-17-2010 1.375 DUE 05-15-2013
Fixed Income	9,700,000	9,818,243	UNITED STATES TREAS NTS DTD 05-17-2010 1.375 DUE 05-15-2013
Fixed Income	11,800,000	12,221,295	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	4,400,000	4,557,093	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	4,300,000	5,101,960	UNITED STATES TREAS NTS INDEX LINKED 07-15-2017
Fixed Income	8,400,000	9,966,620	UNITED STATES TREAS NTS INDEX LINKED 07-15-2017
Fixed Income	2,400,000	2,847,606	UNITED STATES TREAS NTS INDEX LINKED 07-15-2017
Fixed Income	590,000	594,125	UNITED STATES TREAS NTS NT 1% DUE 10-31-2011 REG
Fixed Income	15,525,000	16,000,531	UNITED STATES TREAS NTS NT 2.375% DUE 02-28-2015 REG
Fixed Income	2,500,000	2,588,868	UNITED STATES TREAS NTS NT 2.5% DUE 04-30-2015 REG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	650,000	673,106	UNITED STATES TREAS NTS NT 2.5% DUE 04-30-2015 REG
Fixed Income	1,060,000	1,064,638	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	3,700,000	3,716,188	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	24,700,000	24,808,063	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	5,900,000	6,238,790	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	7,900,000	8,353,634	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	350,000	370,098	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	1,720,000	1,818,766	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	250,000	250,352	UNITED STATES TREAS NTS NT 3.875 DUE 07-15-2010 REG
Fixed Income	330,000	366,790	UNITED STATES TREAS NTS NT 4.25% DUE 08-15-2014 REG
Fixed Income	5,425,000	5,529,221	UNITED STATES TREAS NTS NT INDX LKD 04-15-2015
Fixed Income	3,300,000	3,287,625	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	2,000,000	1,992,500	UNITED STATES TREAS NTS NTS 2.75% DUE 02-15-2019 REG
Fixed Income	125,000	133,623	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	750,000	801,738	UNITED STATES TREAS NTS UNITED STATES TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	1,520,000	1,552,300	UNITED STATES TREAS NTS USD 2.125% DUE 11-30-2014 REG
Fixed Income	590,000	293,248	UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO
Fixed Income	225,000	235,584	UNIVERSITY CALIF REVS 5.77% 05-15-2043 BEO TAXABLE
Fixed Income	2,300,000	2,436,114	UNIVERSITY CALIF REVS 6.27% 05-15-2031 BEO TAXABLE
Fixed Income	2,865,000	2,943,788	US OF AMER TREAS BONDS 2.625 DUE 04-30-2016 REG
Fixed Income	750,000	808,125	US OF AMER TREAS NOTES 3.75 DUE 11-15-2018 REG
Fixed Income	2,500,000	2,791,417	US OF AMER TREAS NTS 2.375 TIPS 04/15/2011 USD1000
Fixed Income	7,800,000	8,420,342	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	600,000	647,719	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	180,000	194,316	US TREAS BDS 0 TREAS NT 15/11/2039 USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	5,741,000	6,209,236	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	7,027,000	7,600,122	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	8,200,000	8,868,792	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	250,000	270,390	US TREAS BDS 4.375 DUE 05-15-2040 REG
Fixed Income	3,375,000	3,919,755	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	560,000	650,389	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	11,100,000	12,891,639	US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG
Fixed Income	4,570,000	5,244,455	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	8,900,000	10,213,490	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	6,020,000	6,908,450	US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG
Fixed Income	2,362,000	2,828,575	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	60,000	71,852	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	8,200,000	9,819,776	US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG
Fixed Income	6,600,000	11,512,176	US TREAS BDS INFLATION INDEXEDDUE 04-15-2028/12-09-1999 REG
Fixed Income	1,090,000	1,400,139	US TREAS BDS USD1000 7.25 DUE 05-15-2016REG
Fixed Income	650,000	782,235	US TREAS BDS USD10005.25DUE 02-15-2029 REG
Fixed Income	475,000	571,633	US TREAS BDS USD10005.25DUE 02-15-2029 REG
Fixed Income	45,000	54,155	US TREAS BDS USD10005.25DUE 02-15-2029 REG
Fixed Income	4,600,000	5,083,529	US TREAS IDXLNKD 15 FEB 2040
Fixed Income	4,310,000	4,763,046	US TREAS IDXLNKD 15 FEB 2040
Fixed Income	3,920,000	5,028,976	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	1,970,000	2,527,317	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	27,200,000	34,894,934	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	8,380,000	10,750,719	US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO
Fixed Income	1,700,000	2,718,289	US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	2,800,000	2,836,316	US TREAS NTS 1.375 DUE 03-15-2013 REG
Fixed Income	15,080,000	15,137,726	US TREAS NTS 1.875 DUE 06-30-2015
Fixed Income	500,000	501,914	US TREAS NTS 1.875 DUE 06-30-2015
Fixed Income	365,000	366,397	US TREAS NTS 1.875 DUE 06-30-2015
Fixed Income	200,000	200,766	US TREAS NTS 1.875 DUE 06-30-2015
Fixed Income	11,000,000	11,591,250	US TREAS NTS 3.25 DUE 03-31-2017 REG
Fixed Income	900,000	947,305	US TREAS NTS INDEX LINKED 0.625 DUE 04-15-2013 REG
Fixed Income	1,200,000	1,316,190	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	1,000,000	1,096,825	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	1,650,000	2,071,503	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG
Fixed Income	25,800,000	32,390,770	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG
Fixed Income	2,530,000	3,176,304	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG
Fixed Income	4,250,000	5,103,679	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	9,000,000	10,807,791	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	9,625,000	11,558,332	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	6,000,000	6,567,069	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	500,000	547,256	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	7,830,000	8,570,025	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	4,000,000	5,027,420	US TREAS NTS INDEX LINKED 2 DUE 01-15-2014 REG
Fixed Income	2,937,000	3,480,110	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	4,300,000	5,095,156	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	4,900,000	5,806,108	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	1,900,000	2,105,201	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,000,000	1,108,001	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	6,270,000	7,482,591	US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	10,900,000	13,008,013	US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	6,270,000	6,569,292	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	4,900,000	5,133,896	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	2,530,000	2,650,767	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	6,840,000	8,243,400	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	800,000	964,140	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	770,000	927,985	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	1,060,000	1,277,486	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	4,100,000	5,087,643	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	10,100,000	12,532,975	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	3,200,000	3,970,844	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	3,680,000	4,762,894	US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2012 REG
Fixed Income	300,000	388,279	US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2012 REG
Fixed Income	4,400,000	4,896,750	US TREAS NTS INFLATION LINKED 2.00 DUE 04-15-2012 REG
Fixed Income	21,800,000	26,186,703	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	900,000	1,146,036	US TREAS NTS INFLATION-INDEXED NT DUE 01-15-2011 BEO
Fixed Income	2,510,000	2,764,529	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	1,406,542	1,431,030	USAA AUTO OWNER TR 4.28% DUE 10-15-2012
Fixed Income	105,417	105,627	USAA AUTO OWNER TR 5.36000013351% DUE 06-15-2012
Fixed Income	2,200,000	1,586,860	USB CAP IX NML INC TR SECS DUE04-15-2049 REG
Fixed Income	1,216,737	3,894	UTD AIR LINES 9.21% DUE 01-21-2017
Fixed Income	280,000	298,900	UTD AIRLS PASS 9.75 DUE 01-15-2017
Fixed Income	425,000	489,813	UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG
Fixed Income	203,000	233,958	UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG
Fixed Income	30,000	32,925	UTD MEXICAN STS MTN TRANCHE # TR 00019 5.625 DUE 01-15-2017 REG
Fixed Income	710,000	763,807	UTD PARCEL SVC INC 3.875% DUE 04-01-2014
Fixed Income	370,000	399,836	UTD PARCEL SVC INC 4.5% DUE 01-15-2013
Fixed Income	150,000	180,326	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	265,000	318,576	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	205,000	246,446	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	1,000,000	1,494,531	UTD STATES TREAS BDS 8.75 BD 15/05/2020 USD1000 8.75 DUE 05-15-2020 REG
Fixed Income	220,000	217,525	UTD STS STL CORP 7.375% DUE 04-01-2020
Fixed Income	125,000	143,280	UTD TECHNOLOGIES 5.375% DUE 12-15-2017
Fixed Income	300,000	349,391	VA ELEC & PWR CO 6.35% DUE 11-30-2037
Fixed Income	200,000	290,094	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038
Fixed Income	1,585,000	1,609,986	VA ELEC & PWR CO VA ELEC 4.5 DUE 12-15-2010/12-14-2010 BEO
Fixed Income	125,000	131,888	VALE OVERSEAS LTD 5.625% DUE 09-15-2019
Fixed Income	510,000	531,681	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	250,000	260,628	VALE OVERSEAS LTD 6.875% DUE 11-21-2036
Fixed Income	90,000	105,636	VALE OVERSEAS LTD GTD NT 8.25% DUE 01-17-2034 BEO
Fixed Income	1,800,000	1,752,559	VALERO ENERGY CORP 6.625% DUE 06-15-2037
Fixed Income	215,000	260,427	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	250,000	302,822	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	960,000	1,052,297	VERIZON 5.25% DUE 04-15-2013
Fixed Income	800,000	876,914	VERIZON 5.25% DUE 04-15-2013
Fixed Income	440,000	499,522	VERIZON 6.1% DUE 04-15-2018
Fixed Income	125,000	177,072	VERIZON 8.95% DUE 03-01-2039
Fixed Income	900,000	1,169,976	VERIZON COMMUNICATIONS INC NT 8.75% DUE 11-01-2018 BEO
Fixed Income	550,000	714,985	VERIZON COMMUNICATIONS INC NT 8.75% DUE 11-01-2018 BEO
Fixed Income	270,000	350,993	VERIZON COMMUNICATIONS INC NT 8.75% DUE 11-01-2018 BEO
Fixed Income	1,075,000	1,207,754	VERIZON GLOBAL FDG 7.375% DUE 09-01-2012
Fixed Income	5,000	5,617	VERIZON GLOBAL FDG 7.375% DUE 09-01-2012
Fixed Income	465,000	512,449	VERIZON GLOBAL FDG CORP BD 6.875 DUE 06-15-2012 BEO
Fixed Income	5,000	5,510	VERIZON GLOBAL FDG CORP BD 6.875 DUE 06-15-2012 BEO
Fixed Income	200,000	205,412	VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO
Fixed Income	45,000	39,800	VERIZON MD INC 5.125 DUE 06-15-2033
Fixed Income	180,000	194,503	VERIZON NEW YORK 6.875% DUE 04-01-2012
Fixed Income	2,834,000	3,004,408	VERIZON NJ INC 5.875 DUE 01-17-2012
Fixed Income	50,000	53,007	VERIZON NJ INC 5.875 DUE 01-17-2012
Fixed Income	450,000	520,712	VERIZON NT 6.35 DUE 04-01-2019
Fixed Income	235,000	247,989	VERIZON VA INC 4.625% DUE 03-15-2013
Fixed Income	3,600,000	3,687,224	VERIZON WIRELESS 3.75% DUE 05-20-2011
Fixed Income	7,200,000	7,632,072	VERIZON WIRELESS 5.25% DUE 02-01-2012
Fixed Income	475,000	617,566	VERIZON WIRELESS 8.5% DUE 11-15-2018
Fixed Income	160,000	208,022	VERIZON WIRELESS 8.5% DUE 11-15-2018
Fixed Income	475,000	617,566	VERIZON WIRELESS 8.5% DUE 11-15-2018
Fixed Income	4,005,000	4,094,231	VERIZON WIRELESS CAP LLC / CELLCO PARTNERSHIP NT FLTG DUE 05-20-2011 REG
Fixed Income	390,000	414,518	VIACOM INC NEW 4.375% DUE 09-15-2014
Fixed Income	255,000	289,233	VIACOM INC SR NT 6.25% DUE 04-30-2016/10-18-2006
Fixed Income	350,000	368,848	VIRGINIA COMWLTH TRANSN BRD TRANSN REV 5.35% 05-15-2035 BEO TAXABLE
Fixed Income	275,000	289,809	VIRGINIA COMWLTH TRANSN BRD TRANSN REV 5.35% 05-15-2035 BEO TAXABLE

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	1,225,000	1,285,388	VODAFONE GROUP PLC 4.15% DUE 06-10-2014
Fixed Income	1,715,000	1,799,543	VODAFONE GROUP PLC 4.15% DUE 06-10-2014
Fixed Income	1,050,000	1,101,761	VODAFONE GROUP PLC 4.15% DUE 06-10-2014
Fixed Income	25,000	27,018	VODAFONE GROUP PLC 5% DUE 09-15-2015
Fixed Income	435,000	471,150	VODAFONE GROUP PLC 5% DUE 12-16-2013
Fixed Income	175,000	189,543	VODAFONE GROUP PLC 5% DUE 12-16-2013
Fixed Income	2,980,000	2,977,953	VOLKSWAGEN AUTO LN .66000002623% DUE 05-21-2012
Fixed Income	87,628	59,951	WACHOVIA AST SECURITIZATION INC 2002-H AST BKD NT CL A FLTG RATE 09-27-2032 BEO
Fixed Income	16,815	16,917	WACHOVIA AUTO 5.38% DUE 03-20-2013
Fixed Income	45,491	45,709	WACHOVIA AUTO LN OWNER TR 2006-1 AST BACKED NT CL A-4 144A 5.08 4-20-2012 BEO
Fixed Income	315,000	343,247	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017
Fixed Income	170,000	158,374	WACHOVIA BK NATL FLTG RT .86706% DUE 03-15-2016
Fixed Income	300,000	238,500	WACHOVIA CAP TR III FXD-FLTG RATE BD DUE 08-29-2049 REG
Fixed Income	375,000	392,313	WACHOVIA CORP 4.875 DUE 02-15-2014 BEO
Fixed Income	1,630,000	1,785,743	WACHOVIA CORP 5.75% DUE 02-01-2018
Fixed Income	2,500,000	2,698,160	WACHOVIA CORP NEW 5.625% DUE 10-15-2016
Fixed Income	1,700,000	1,470,492	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	800,000	800,296	WACHOVIA CORP NEW WACHOVIA CORP DUE 03-15-2011 BEO
Fixed Income	605,000	660,177	WAL-MART STORES 5.625% DUE 04-01-2040
Fixed Income	145,000	158,224	WAL-MART STORES 5.625% DUE 04-01-2040
Fixed Income	161,000	188,472	WAL-MART STORES INC WALMART 6.2 4 15 38 6.2% DUE 04-15-2038 BEO
Fixed Income	240,000	243,516	WASHINGTON ST 5.14% 08-01-2040 BEO TAXABLE
Fixed Income	270,000	295,836	WASTE MGMT INC DEL 6.375% DUE 11-15-2012
Fixed Income	300,000	328,706	WASTE MGMT INC DEL 6.375% DUE 11-15-2012
Fixed Income	110,000	133,302	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	215,000	260,545	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	125,000	151,480	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	100,000	100,800	WAYNE CNTY MICH 6% 12-01-2010 BEO TAXABLE
Fixed Income	1,260,000	1,403,718	WELLPOINT INC 5.875% DUE 06-15-2017
Fixed Income	250,000	274,342	WELLPOINT INC 6.8% DUE 08-01-2012
Fixed Income	440,000	450,485	WELLS FARGO & CO 3.75% DUE 10-01-2014
Fixed Income	310,000	324,329	WELLS FARGO & CO 6.375% DUE 08-01-2011
Fixed Income	8,500,000	8,755,000	WELLS FARGO & CO NEW PERP PFD CL A SER KFIXED/FLTG 7.98 DUE 02-28-2049 REG
Fixed Income	600,000	634,303	WELLS FARGO & CO NEW SR NT 4.375% DUE 01-31-2013 BEO
Fixed Income	200,000	202,000	WELLS FARGO CAP FLTG RT 7.7% DUE 12-29-2049
Fixed Income	300,000	303,000	WELLS FARGO CAP FLTG RT 7.7% DUE 12-29-2049
Fixed Income	1,140,000	1,219,800	WELLS FARGO CAP XV C CRF WFC DUE 12-29-2044/09-26-2017 BEO
Fixed Income	811,439	786,456	WELLS FARGO HOME EQTY AST BACKED CTF ASTBACKED CTF CL A-3 05-25-2036 REG
Fixed Income	1,207,194	1,156,970	WELLS FARGO HOME EQTY AST BACKED SE CL A1 FLT RT 04-25-2037/12-26-2007 BEO
Fixed Income	164,906	163,321	WELLS FARGO HOME EQTY AST BACKED SEC 2005-4 ABS CL AI-2 12-26-2035 REG
Fixed Income	39,885	27,544	WELLS FARGO HOME EQTY AST BACKED SEC SERIES 2004-2 CLASS-A21B 05-25-2034 REG
Fixed Income	1,000,000	1,035,560	WHIRLPOOL CORP 6.125% DUE 06-15-2011
Fixed Income	2,000,000	2,187,934	WHIRLPOOL CORP 8% DUE 05-01-2012
Fixed Income	250,000	294,752	WHIRLPOOL CORP 8.6% DUE 05-01-2014
Fixed Income	200,000	232,500	WHITE NIGHTS FIN 10.5% MTN 25/03/2014 USD
Fixed Income	420,000	455,416	WI ELEC PWR CO 5.7% DUE 12-01-2036
Fixed Income	4,000	4,255	WILLIAMS COS INC 7.5% DUE 01-15-2031
Fixed Income	1,482,000	1,698,508	WILLIAMS COS INC 7.875% DUE 09-01-2021
Fixed Income	38,000	43,552	WILLIAMS COS INC 7.875% DUE 09-01-2021
Fixed Income	392,000	457,450	WILLIAMS COS INC 8.75% DUE 03-15-2032
Fixed Income	265,000	273,944	WINDSTREAM CORP 8.125% DUE 08-01-2013
Fixed Income	135,000	139,556	WINDSTREAM CORP 8.125% DUE 08-01-2013
Fixed Income	410,000	413,075	WINDSTREAM CORP 8.625% DUE 08-01-2016
Fixed Income	115,000	115,863	WINDSTREAM CORP 8.625% DUE 08-01-2016
Fixed Income	355,000	410,347	WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT
Fixed Income	150,000	64,500	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 3.69 DUE 12-31-2040
Fixed Income	150,000	64,500	WOODBOURNE CAP TR III FLEX COMMITTED CAPSECS TR III 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	150,000	64,500	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	200,000	201,266	WORCESTER MASS 2.25% 11-05-2010 REG TAXABLE
Fixed Income	225,000	228,700	WORLD OMNI AUTO 2.21% DUE 05-15-2015
Fixed Income	5,600,000	6,075,922	WPP FIN UK 5.875% DUE 06-15-2014
Fixed Income	140,000	159,890	WYETH 5.45% DUE 04-01-2017
Fixed Income	650,000	736,287	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO
Fixed Income	250,000	256,463	WYNDHAM WORLDWIDE 7.375% DUE 03-01-2020
Fixed Income	380,000	404,366	XEROX CORP 5.625% DUE 12-15-2019
Fixed Income	2,100,000	2,197,684	XL CAP FIN EUROPE PLC XL CAP FIN GLBL 6.5 DUE 01-15-2012/01-14-2012 BEO
Fixed Income	1,300,000	1,420,689	XTO ENERGY INC 5.9% DUE 08-01-2012
Fixed Income	500,000	606,765	XTO ENERGY INC 6.5% DUE 12-15-2018
Fixed Income	1,270,000	1,541,182	XTO ENERGY INC 6.5% DUE 12-15-2018
Fixed Income	200,000	242,706	XTO ENERGY INC 6.5% DUE 12-15-2018
Fixed Income	(3,000,000)	-	ZCS 02/01/2012 SWU009925
Fixed Income	(3,100,000)	-	ZCS 02/01/2012 SWU009933
Fixed Income	3,000,000	106,905	ZCS BRL CDI / 12.54% BZWLUS31 02/01/2012SWU009925

Investment Listing
June 30, 2010

Asset Category	Share/Par Value	Market Value	Asset Description
Fixed Income	3,100,000	110,469	ZCS BRL CDI / 12.54% UBSGBFIL 02/01/2012SWU009933
Fixed Income	(300,000)	-	ZCS BRL R 14.765%-CDI 07-17-08 HYS ZERO 0.0% / 1M LIBOR 02 JAN 2012 SWU022084
Fixed Income	1,500,000	1,395,000	ZFS FIN USA TR I FLT RT BD 144A DUE 12-15-2065/12-15-2010 BEO
Fixed Income	300,000	268,500	ZFS FINANCE USA TST FLT RT BD 144A DUE 12-15-2065/12-15-2015 BEO
TOTAL		<u>3,596,346,644</u>	
Real Estate Investments			
Real Estate	1,406,547	96,475,027	CF RREEF AMERICA REIT II
Real Estate	100	157,910	CF RREEF FUND WEST VI
Real Estate	22,990	157,603,258	CF UBS TRUMBULL PROPERTY FUND
Real Estate	5,640,000	4,367,318	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	200	1,136	HMG COURTLAND PPTYS INC COM REIT
Real Estate	268,370	7,270,154	RREEF AMERICA REIT III
Real Estate	-	309,383	Real estate valuation adjustment
TOTAL		<u>266,184,186</u>	

SELF-MANAGED PLAN ASSET ALLOCATION
June 30, 2010

	<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			12,461,591			12,461,591
Fidelity U.S. Bond Index			14,520,364			14,520,364
PIMCO Total Return Institutional			20,064,462			20,064,462
Fidelity Four In One Index				5,184,656		5,184,656
Fidelity Puritan				93,970,342		93,970,342
Ariel Fund	10,798,977					10,798,977
American Beacon Large Cap Value Inst.	1,385,741					1,385,741
Buffalo Small Cap	4,385,826					4,385,826
Hartford Capital Appreciation Y Fund	16,493,154					16,493,154
Fidelity Growth Company	25,343,461					25,343,461
Spartan Extended Market Index	9,098,505					9,098,505
Fidelity Contrafund	34,292,246					34,292,246
Fidelity Low Priced Stock Fund	17,107,528					17,107,528
Spartan Total Market Index	5,714,207					5,714,207
Spartan 500 Index	31,183,530					31,183,530
Fidelity Diversified International		20,425,349				20,425,349
Spartan International Index		5,418,123				5,418,123
Fidelity Worldwide		9,704,721				9,704,721
Fidelity Real Estate Investment					2,683,799	2,683,799
Fidelity Freedom K 2000 ⁽¹⁾				108,941		108,941
Fidelity Freedom K 2005 ⁽¹⁾				141,375		141,375
Fidelity Freedom K 2010 ⁽¹⁾				956,505		956,505
Fidelity Freedom K 2015 ⁽¹⁾				2,125,802		2,125,802
Fidelity Freedom K 2020 ⁽¹⁾				4,102,565		4,102,565
Fidelity Freedom K 2025 ⁽¹⁾				4,878,643		4,878,643
Fidelity Freedom K 2030 ⁽¹⁾				5,662,182		5,662,182
Fidelity Freedom K 2035 ⁽¹⁾				4,622,516		4,622,516
Fidelity Freedom K 2040 ⁽¹⁾				4,338,213		4,338,213
Fidelity Freedom K 2045 ⁽¹⁾				1,688,273		1,688,273
Fidelity Freedom K 2050 ⁽¹⁾				1,331,423		1,331,423
Fidelity Freedom K Income				766,021		766,021
Fidelity Total	155,803,175	35,548,193	47,046,417	129,877,457	2,683,799	370,959,041 55.6%
TIAA-CREF Funds						
CREF Money Market Account			15,748,616			15,748,616
TIAA Traditional Annuity			56,215,178			56,215,178
CREF Bond Market Account			28,204,353			28,204,353
CREF Inflation Linked Bond Account			15,326,402			15,326,402
CREF Social Choice Account				24,540,771		24,540,771
CREF Equity Index Account	27,546,421					27,546,421
CREF Growth Account ⁽²⁾	190,487					190,487
CREF Stock Account	65,122,536					65,122,536
CREF Global Equities Account		22,241,883				22,241,883
TIAA Real Estate Account					1,006,016	1,006,016
TIAA-CREF Large-Cap Growth Index	30,862,969					30,862,969
TIAA-CREF Lifecycle Fund 2010				301,427		301,427
TIAA-CREF Lifecycle Fund 2015				670,577		670,577
TIAA-CREF Lifecycle Fund 2020				857,141		857,141
TIAA-CREF Lifecycle Fund 2025				1,240,328		1,240,328
TIAA-CREF Lifecycle Fund 2030				1,472,337		1,472,337
TIAA-CREF Lifecycle Fund 2035				1,538,426		1,538,426
TIAA-CREF Lifecycle Fund 2040				2,487,886		2,487,886
TIAA-CREF Lifecycle Fund 2045				304,190		304,190
TIAA-CREF Lifecycle Fund 2050				145,517		145,517
TIAA-CREF Lifecycle Retirement Income				32,693		32,693
TIAA-CREF Total	123,722,413	22,241,883	115,494,549	33,591,293	1,006,016	296,056,154 44.4%
GRAND TOTALS	279,525,588 41.9%	57,790,076 8.7%	162,540,966 24.4%	163,468,750 24.5%	3,689,815 0.5%	667,015,195 100.0%
SMP Forfeiture Reserve ⁽³⁾						5,230,077
SMP Disability Reserve ⁽³⁾						44,485,317
Total SMP Investments						716,730,589

(1) As of June 30, 2010, 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.