

State of Illinois
State Universities Retirement System

Compliance Examination
Year Ended June 30, 2011

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, 2011

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The System's financial statement report for the year ended June 30, 2011, which includes the report of independent auditors, management discussion and analysis, required supplementary information other than management discussion and analysis, basic financial statements and notes, supplementary information, and the independent auditor's report on internal control over financial reporting and on compliance and other matters based on an audit of basic financial statements performed in accordance with <i>Government Auditing Standards</i> has been issued separately.	
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*Unaudited information is presented for informational purposes only and is not intended to be presented in conformity with accounting principles generally accepted in the United States of America.

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System Officials

Executive Director	Mr. William Mabe
Chief Financial Officer	Ms. Phyllis Walker (March 28, 2011 - Present) Ms. Shelley Porter (July 1, 2010 – March 27, 2011)
Chief Investment Officer	Mr. Daniel Allen
General Counsel	Mr. Michael Weinstein (January 11, 2011 - Present) Vacant (July 1, 2010 – January 10, 2011)
Internal Auditor Chairwoman Vice Chairman Treasurer Board of Trustees	Mr. Steven Hayward Ms. Carrie Hightman Mr. Antonio Vasquez Ms. Dorinda Miller Mr. Jeffrey Beaulieu Mr. Matthew Berns Mr. John Engstrom Mr. J. Fred Giertz Mr. Steven Rogers Mr. Mitchell Vogel Ms. Marva Williams

State Universities Retirement System's office is located at:

1901 Fox Drive
Champaign, IL 61820



State Universities Retirement System of Illinois

Serving Illinois Community Colleges and Universities

1901 Fox Drive • Champaign, IL 61820-7333

January 12, 2012

1-800-ASK SURS
(217) 378-9800 (FAX)
(217) 378-8800 (C-U)
www.surs.org

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, 2011. Based on this evaluation, we assert that during the year ended June 30, 2011, 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


Phyllis Walker, Chief Financial Officer


Daniel Allen, Chief Investment Officer

**State of Illinois
State Universities Retirement System**

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Summary

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

Accountants' Report

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

Summary of Findings

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

Schedule of Findings and Questioned Costs

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

Exit Conference

In correspondence received from the State Universities Retirement System on November 30, 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, 2011. 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, 2011.

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 in an entity's internal control over compliance* is a deficiency, or combination of deficiencies, in internal control over compliance such that there is a reasonable possibility that material noncompliance with a requirement listed in the first paragraph of this report will not be prevented, or detected and corrected, on a timely basis.

Our consideration of internal control over compliance 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, 2011, and the related Statement of Changes in Plan Net Assets for the year then ended, and have issued our report thereon dated December 12, 2011. 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 2011 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, 2011, taken as a whole.

We have also previously audited, in accordance with auditing standards generally accepted in the United States, the System's basic financial statements for the year ended June 30, 2010. In our report dated December 13, 2010, we expressed an unqualified opinion on those statements. In our opinion, the 2010 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, 2010, 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 12, 2012

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

Year Ended June 30, 2011

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 (Unaudited)
- Description of Reserves (Unaudited)

Analysis of Operations:

- System's Functions and Planning Program
- Auditor's Assessment
- Locally Held Fund
- System Funding Progress
- Rate of Return (Unaudited)
- Revenues and Expenses
- Employer Contributions
- Retirement Benefits
- Survivors' Benefits
- Disability Benefits
- Disability Retirement Allowance Benefits
- Investment Income
- Benefit Costs (Unaudited)
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- Average Number of Employees (Unaudited)
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- 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
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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, 2011 and 2010**

	Appropriations 2011	Expenditures 2011	Appropriations 2010	Expenditures 2010
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
Appropriations made to the State Universities Retirement System from the State Education Assistance Fund (0007):				
Public Act # 88-0593	177,780	177,780	-	-
Continuing appropriation	4,059,500	4,059,500 *	-	-
Public Act # 96-0043	-	-	4,059,413	4,059,413 *
Appropriations made directly to State Universities Retirement System from the State Pension Fund (054):				
Public Act # 96-1497	63,000,000	63,000,000	-	-
Public Act # 96-0043	-	-	139,000,000	139,000,000
State Universities Retirement System from the State Universities Retirement System Fund (0799):				
Bond Issue Proceeds; per Public Act # 96-1497	713,478,354	713,478,354		
Bond Issue Proceeds; per Public Act # 96-0043	-	-	552,668,057	552,668,057
Total Appropriations	\$ 780,715,634	\$ 780,715,634	\$ 704,270,303	\$ 704,270,303

* 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
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**Comparative Schedule of Revenues and Expenses
For the Years Ended June 30, 2011 and 2010**

	2011	2010	Difference	
			Amount	Percent
Revenues				
Contributions:				
Participants	\$ 309,934,408	\$ 323,570,314	\$ (13,635,906)	-4.2%
Federal, trust funds, other	41,927,452	39,500,953	2,426,499	6.1%
State of Illinois:				
Pension obligation bonds	713,508,354	552,668,057	160,840,297	29.1%
General revenue fund	-	8,542,833	(8,542,833)	-100.0%
Pension fund	63,000,000	139,000,000	(76,000,000)	-54.7%
	<u>1,128,370,214</u>	<u>1,063,282,157</u>	<u>65,088,057</u>	
Investment income:				
Net appreciation in fair value of investments	2,646,764,487	1,294,472,087	1,352,292,400	104.5%
Interest	192,587,174	324,588,475	(132,001,301)	-40.7%
Dividends	181,007,663	153,916,871	27,090,792	17.6%
Securities lending income	5,347,769	6,534,929	(1,187,160)	-18.2%
	<u>3,025,707,093</u>	<u>1,779,512,362</u>	<u>1,246,194,731</u>	
Less investment expense:				
Asset management expense	51,574,569	53,524,481	(1,949,912)	-3.6%
Securities lending expense	518,100	652,536	(134,436)	-20.6%
Net investment income	<u>2,973,614,424</u>	<u>1,725,335,345</u>	<u>1,248,279,079</u>	
Total	<u>4,101,984,638</u>	<u>2,788,617,502</u>	<u>1,313,367,136</u>	
Expenses				
Benefits:				
Retirement	1,478,592,630	1,354,008,107	124,584,523	9.2%
Disability	20,900,096	20,351,475	548,621	2.7%
Survivors	101,060,918	94,250,864	6,810,054	7.2%
Death	17,991,078	11,768,874	6,222,204	52.9%
Reversionary	1,697,786	1,571,374	126,412	8.0%
Beneficiary	2,210,087	1,789,812	420,275	23.5%
	<u>1,622,452,595</u>	<u>1,483,740,506</u>	<u>138,712,089</u>	
Refunds	73,895,151	57,467,779	16,427,372	28.6%
Administrative expenses	12,618,044	12,455,584	162,460	1.3%
Total deductions	<u>1,708,965,790</u>	<u>1,553,663,869</u>	<u>155,301,921</u>	
Net increase	<u>\$ 2,393,018,848</u>	<u>\$ 1,234,953,633</u>	<u>\$ 1,158,065,215</u>	

See Analysis on Page 11.

**State of Illinois
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For the Year Ended June 30, 2011

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 \$76.3 million or 10.9%. 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 2011, no funding was received through exercising the continuing appropriation authority to the General Revenue Fund; all funding was received through appropriated distributions from the State Pension Fund and bond issue proceeds.

Investment income

Net appreciation in fair value of investments: This category of investment income increased by approximately \$1.4 billion or 104.5%, broken down as follows: gain on equities of \$1.1 billion, loss on fixed income securities of \$.6 billion, gain on real estate equities of \$.7 billion, and gain on alternative investments of \$.2 billion. Overall, this increase is attributable to the recovery of the market experienced during the year.

Interest: This category of investment income decreased by \$132.0 million or 40.7%. The investment total return for fixed income investments for FY 2011 was 5.2% versus 14.5% in FY 2010. In addition, changes were made to the fixed income program during the year, resulting in a decrease in the allocation to this asset class.

Death benefit payments

Death benefit payments increased from Fiscal Year 2010 by \$6.2 million or 52.9%. Of this total, defined benefit plan payments increased by \$5.2 million, composed of increases in active member-related payments of \$3.8 million and retiree-related payments of \$1.4 million. The number of active member-related payments increased from 202 to 233 and the number of retiree-related payments increased from 528 to 566. For the self managed plan, only active member-related death payments are made from the plan and they showed an increase of \$1.0 million, with the number of payments increasing from 12 to 23. It should be noted that the average payments for death benefits can vary significantly depending on the accumulated contributions and interest of an active member at time of death, the balance of unrecovered contributions and interest of a retiree at time of death, and the extent to which beneficiaries of the death payments choose to receive a lump sum or a beneficiary annuity.

Refund payments

Refund payments increased from Fiscal Year 2010 by \$16.4 million, or 28.6%. This increase is related to the 4% growth of overall refunds made from 4,312 to 4,489. Within this increase is growth in the number of portable plan refunds as a percentage of total refunds; increasing from 15% in FY 2010 to 18% in FY 2011. This contributes to the increase in total refund payments because the average portable plan refund is approximately \$25,000, as compared to the average traditional plan refund of approximately \$6,500. This difference is due to the fact that the traditional refund pays only 4.5% interest and no employer contributions where the portable plan refund pays the full effective rate of interest (approximately 7.5%) and a one-to-one employer contributions match.

**State of Illinois
State Universities Retirement System
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**Schedule of Administrative Expenses
For the Years Ended June 30, 2011 and 2010**

	2011	2010	Variance	
			Amount	Percent
Personnel Services:				
Salary and wages	\$ 6,467,302	\$ 6,343,007	\$ 124,295	2.0%
Retirement contributions	747,959	598,565	149,394	25.0%
Insurance and payroll taxes	1,717,639	1,573,896	143,743	9.1%
	<u>8,932,900</u>	<u>8,515,468</u>	<u>417,432</u>	
Professional Services:				
Computer services	545,026	527,460	17,566	3.3%
Medical consultation	5,675	17,706	(12,031)	-67.9%
Technical and actuarial	590,438	477,612	112,826	23.6%
Legal services	249,763	324,778	(75,015)	-23.1%
	<u>1,390,902</u>	<u>1,347,556</u>	<u>43,346</u>	
Communications:				
Postage	311,354	260,939	50,415	19.3%
Printing and copying	95,122	84,785	10,337	12.2%
Telephone	91,556	94,599	(3,043)	-3.2%
	<u>498,032</u>	<u>440,323</u>	<u>57,709</u>	
Other Services:				
Equipment repairs, rental and maintenance	94,541	76,788	17,753	23.1%
Building operations and maintenance	265,199	228,966	36,233	15.8%
Surety bonds and insurance	203,210	203,873	(663)	-0.3%
Memberships and subscriptions	40,394	37,532	2,862	7.6%
Transportation and travel	98,185	147,142	(48,957)	-33.3%
Education	21,077	30,804	(9,727)	-31.6%
Supplies	114,399	107,580	6,819	6.3%
	<u>837,005</u>	<u>832,685</u>	<u>4,320</u>	
Depreciation and amortization	<u>614,947</u>	<u>972,149</u>	<u>(357,202)</u>	-36.7%

(Continued)

State of Illinois
 State Universities Retirement System
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Schedule of Administrative Expenses (Continued)
 For the Years Ended June 30, 2011 and 2010

	2011	2010	Variance	
			Amount	Percent
Self-Managed Plan Administration:				
Salary and wages	\$ 225,655	\$ 229,824	\$ (4,169)	-1.8%
Retirement contributions	22,337	21,904	433	2.0%
Insurance and payroll taxes	60,166	55,705	4,461	8.0%
Technical and actuarial	6,000	8,000	(2,000)	-25.0%
Postage	19,788	20,564	(776)	-3.8%
Transportation and travel	1,283	2,438	(1,155)	-47.4%
Printing	9,029	8,968	61	0.7%
	<u>344,258</u>	<u>347,403</u>	<u>(3,145)</u>	
Total administrative expenses	<u>\$ 12,618,044</u>	<u>\$ 12,455,584</u>	<u>\$ 162,460</u>	1.3%

**State of Illinois
State Universities Retirement System
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For the Year Ended June 30, 2011

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 \$12.6 million are approximately .7% of the total expenses of \$1.7 billion for FY 2011. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Retirement contributions: This expense increased by approximately \$149,000 or 25% and includes the following significant factors: 1) a \$12,000 increase due to the \$125,000 higher total salaries paid in FY 2011; 2) a \$26,000 increase due to the increase in the contribution rate from 9.73% to 10.14%; and 3) a \$90,000 increase due to a one-time employer payment made in accordance with PA 94-1057 which requires that the employer fund the portion of a former employee's annuity accruing from a salary increase in the final year of employment of greater than 6%. This was necessary for the retirement calculation of the former Associate Executive Director who served as interim Executive Director for an 18-month period prior to her retirement.

Technical and actuarial: These costs increased by approximately \$113,000 or 24% due to an increase in actuarial fees made up of the \$50,000 cost of the actuarial experience study which is performed once every five years, and a greater number of special cost studies performed during FY 2011 in response to legislative staff requests supporting discussions of pension reform.

Legal services: These expenses decreased by approximately \$75,000 or 23% due to the lower use of external counsel services during FY 2011 due to the filling of the vacant General Counsel position in January, 2011.

Depreciation and amortization: Depreciation and amortization expense decreased from Fiscal Year 2010 by \$357,202, or 36.7%. This is because the base of depreciable assets decreased by \$820,000 due to a decrease in new depreciable assets added of \$420,000 and information and telephone system assets of approximately \$400,000 becoming fully depreciated in Fiscal Year 2010.

**State of Illinois
State Universities Retirement System
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**Schedule of Changes in Property and Equipment
Years ended June 30, 2011 and 2010**

	Balance at June 30, 2009	Additions	Deletions	Balance at June 30, 2010	Additions	Deletions	Balance at June 30, 2011
Assets							
Land	\$ 531,834	\$ -	\$ -	\$ 531,834	\$ -	\$ -	\$ 531,834
Building	6,362,571	534,219	-	6,896,790	-	-	6,896,790
Information system equipment and software	14,336,578	263,205	11,327	14,588,456	206,473	367,016	14,427,913
Furniture and fixtures	2,121,368	-	-	2,121,368	2,740	-	2,124,108
Total capital assets	23,352,351	797,424	11,327	24,138,448	209,213	367,016	23,980,645
Allowance for depreciation							
Building	2,016,290	126,000	-	2,142,290	179,400	-	2,321,690
Information system equipment and software	12,834,588	736,171	11,327	13,559,432	378,926	367,016	13,571,342
Furniture and fixtures	1,917,810	110,003	-	2,027,813	56,621	-	2,084,434
Total allowance for depreciation	16,768,688	972,174	11,327	17,729,535	614,947	367,016	17,977,466
Net capital assets	\$ 6,583,663	\$(174,750)	\$ -	\$ 6,408,913	\$(405,734)	\$ -	\$ 6,003,179

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
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**Schedule of Investment Portfolio
June 30, 2011 and 2010**

	2011			
	Cost		Fair Value	
	Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
Equities				
Common stocks				
U.S. equities	\$ 6,982,255,200	55.5 %	\$ 7,793,472,113	53.2 %
Non-U.S. equities	1,979,770,096	15.7	2,320,632,899	15.9
Commingled Funds	-	-	-	-
Preferred stock	20,847,835	0.2	17,508,161	0.1
Total equities	8,982,873,131	71.4	10,131,613,173	69.2
Fixed income				
Government obligations				
Government agencies	130,191,357	1.0	150,069,280	1.0
U.S. government	934,373,433	7.4	935,631,759	6.4
Corporate obligations	741,252,845	5.9	775,479,133	5.3
Miscellaneous				
Asset backed	70,483,271	0.6	70,982,421	0.5
Short-term investments	43,129,677	0.3	38,813,812	0.3
Mortgage backed	786,315,031	6.2	812,146,856	5.5
Municipal bonds	44,418,326	0.4	46,824,932	0.3
Non-U.S. bonds	320,551,612	2.5	341,260,587	2.3
Options	(4,263,154)	-	(2,788,230)	-
Swaps	6,531,171	0.1	15,040,787	0.1
Total fixed income	3,072,983,569	24.4	3,183,461,337	21.7
Cash and cash equivalents	26,505,293	0.5	26,558,906	0.4
Real estate	469,317,378	3.7	375,589,750	2.6
Self-managed plan funds	-	-	890,678,243	6.1
Total investments	\$12,551,679,371	100.0 %	\$ 14,607,901,409	100.0 %

2010

Cost		Fair Value	
Amount	Percentage of Portfolio	Amount	Percentage of Portfolio
\$ 6,145,259,165	48.8 %	\$ 5,670,221,438	44.8 %
2,023,702,582	16.1	1,944,509,437	15.4
17,090,961	0.1	7,167,127	0.1
15,838,983	0.1	12,461,190	0.1
<u>8,201,891,691</u>	<u>65.1</u>	<u>7,634,359,192</u>	<u>60.4</u>
99,974,124	0.8	104,478,589	0.8
944,823,917	7.5	981,621,277	7.7
1,125,776,959	8.9	1,218,133,833	9.6
180,918,395	1.4	174,116,328	1.4
44,117,788	0.5	(26,693,582)	-
705,218,548	5.6	716,882,145	5.7
50,483,956	0.4	54,037,187	0.4
332,014,630	2.7	333,093,355	2.6
(5,246,888)	-	(4,719,643)	-
5,563,603	0.1	23,133,248	0.2
<u>3,483,645,032</u>	<u>27.9</u>	<u>3,574,082,737</u>	<u>28.4</u>
22,263,907	3.8	22,263,907	3.8
405,807,244	3.2	266,184,186	2.1
-	-	667,015,195	5.3
<u>\$12,113,607,874</u>	<u>100.0 %</u>	<u>\$12,163,905,217</u>	<u>100.0 %</u>

**State of Illinois
State Universities Retirement System
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**Schedule of Investment Expenses
For the Years Ended June 30, 2011 and 2010**

	2011	2010
Master Trustee and Custodian		
The Northern Trust Company	\$ 1,032,120	\$ 1,058,006
Investment Manager		
Aberdeen Asset Management	1,553,530	1,238,663
Adams Street Partners	4,351,150	4,479,557
Alinda Capital Partners	1,160,940	1,385,616
Angelo Gordon GECC	600,000	803,056
Ativo Capital Management	61,630	30,164
BlackRock Institutional Trust Company	3,060,061	387,638
BlackRock Financial Management	323,883	4,192,526
Buford, Dickson, Harper & Sparrow	47,537	34,438
Calamos Advisors	943,676	729,877
Capital Guardian Trust Company	-	488,562
Channing Capital Management	119,374	107,227
Chicago Equity Partners	307,550	-
Dune Capital Management	542,587	1,309,574
EARNEST Partners	1,957	-
Fiduciary Management Associates	27,101	-
Garcia Hamilton & Associates	63,104	59,511
GlobeFlex Capital, L.P.	652,620	243,182
Herndon Capital Management	298,386	173,979
Holland Capital Management	113,920	96,715
ING Clarion Real Estate Securities	1,084,232	929,511
Jacobs Levy Equity Management	1,135,456	771,844
LM Capital Group	66,506	-
Lombardia Capital Partners	274,009	450,535
Longfellow Investment Management	63,398	12,526
Macquarie Capital	450,000	1,351,788
Martin Currie, Inc.	1,265,864	1,520,079
Metropolitan West Asset Management	1,379,193	1,180,690
Mondrian Investment Partners	424,187	480,394
Muller and Monroe	350,347	405,806
NCM Capital Management	161,602	175,739
Neuberger Berman	298,748	-
New Century Advisors	136,765	28,648
Northern Trust Investments	156,429	152,702
Oaktree Capital Management	32,683	2,149
Pacific Investment Management Company	12,875,085	14,708,190
Pantheon Ventures	2,655,664	2,575,329
Pardigm Asset Management	(6,337)	58,268
Payden & Rygel	782,742	628,276
Piedmont Investment Advisors	133,636	114,496
Profit Investment Management	191,520	197,535
Progress Investment Management Company	1,664,419	1,279,161
Pugh Capital Management	115,974	88,699
Pyramis Global Advisors Trust Co.	449,815	344,946
Rhumbline Advisors	180,752	162,732
RLJ Western Asset Management	250,620	162,971

**State of Illinois
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**Schedule of Investment Expenses (Continued)
For the Years Ended June 30, 2011 and 2010**

	2011	2010
Investment Manager (Continued)		
RREEF	\$ 2,685,642	\$ 1,676,528
Smith, Graham & Company	91,912	86,556
State Street Global Advisors	55,149	-
Strategic Global Advisors	139,702	117,917
T. Rowe Price	2,238,212	1,687,422
Taplin, Canida & Habacht	93,556	65,511
UBS Realty Investors	1,438,125	1,193,020
Wellington Management Company	750,951	800,604
Western Asset Management	529,752	1,508,041
	<u>48,825,316</u>	<u>50,678,898</u>
Investment Consultant, Measurement & Counsel		
Callan Associates Inc.	151,000	-
Ennis, Knupp & Associates, Inc.	158,856	383,500
Burke Burns & Pinelli, Ltd.	23,697	-
Mayer, Brown, LLP	64,473	248,751
Bryan Cave	-	25,000
	<u>398,026</u>	<u>657,251</u>
Investment Administrative Expenses		
Personnel	1,079,210	903,288
Resources, board and travel	160,277	131,688
Performance measurement and database	79,620	95,350
	<u>1,319,107</u>	<u>1,130,326</u>
Total Investment Expenses	<u>\$ 51,574,569</u>	<u>\$ 53,524,481</u>

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

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**Schedule of Investment Commissions
For the Years Ended June 30, 2011 and 2010**

	2011	2010
Domestic		
Cheevers & Company	\$ 152,396	\$ 279,802
Loop Capital Markets/Broadcort Capital	136,483	150,676
Cabrera Capital Markets	90,089	111,696
Investment Technology Group Inc. (ECN)	76,644	104,754
Morgan Stanley & Co., Inc.	58,987	49,817
M R Beal & Co.	54,568	54,127
Credit Suisse First Boston Corp.	52,314	46,892
BNY Converg Ex Execution	47,502	424
Williams Capital Group	46,440	91,503
Capital Institutional Services	39,077	39,983
All Others	739,310	767,556
Total Domestic Commissions	1,493,810	1,697,230
International		
Loop Capital	212,771	134,644
Nomura Securities	118,115	36,984
Deutsch Bank Securities, Inc.	105,141	50,735
Credit Suisse First Boston	66,843	46,187
Cabrera Capital Markets	64,107	25,662
Merrill Lynch & Co.	59,958	28,528
JP Morgan Securities	56,670	62,680
Jeffries & Co., Inc.	53,317	43,291
Nomura International	50,551	36,014
M R Beal & Co.	47,553	25,348
All Others	788,592	1,093,733
Total International Commissions	1,623,618	1,583,806
Global		
Mogavero, Lee & Co.	173,652	42,087
Citigroup Global	96,991	206,666
Morgan Stanley & Co.	81,439	84,954
Goldman Sachs & Co.	66,711	79,490
Deutsche Bank Securities, Inc.	57,999	55,536
Bank of America	55,918	51,399
JP Morgan Chase & Co	53,756	40,257
Credit Suisse Securities	36,414	60,799
Credit Suisse First Boston	35,536	38,156
Nomura Securities	35,428	16,140
All Others	783,526	1,167,084
Total Global Commissions	1,477,370	1,842,568
Total Commissions	\$ 4,594,798	\$ 5,123,604

**State of Illinois
State Universities Retirement System
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**Selected Account Balances
Years Ended June 30, 2011 and 2010**

	Defined Benefit Plan	Self Managed Plan	Reporting Entity Totals	
			2011	2010
Assets				
Cash and short-term investments	\$ 505,492,014	\$ -	\$ 505,492,014	\$ 758,435,840
Receivables				
Participants	9,936,358	2,262,025	12,198,383	15,208,630
Federal, trust funds, and other	3,317,220	1,309,800	4,627,020	3,179,133
Notes receivable, long-term	-	-	-	589,712
Pending investment sales	597,196,141	-	597,196,141	729,180,673
Interest and dividends	40,462,379	-	40,462,379	37,970,185
Total receivables	650,912,098	3,571,825	654,483,923	786,128,333
Prepaid expenses	22,777	-	22,777	22,480
Investments, at fair value				
Equity investments	10,086,790,110	44,823,063	10,131,613,173	7,634,359,192
Fixed income investments	3,189,219,461	20,800,782	3,210,020,243	3,596,346,644
Real estate investments	374,925,811	663,939	375,589,750	266,184,186
Mutual fund and variable annuities	-	890,678,243	890,678,243	667,015,195
Total investments	13,650,935,382	956,966,027	14,607,901,409	12,163,905,217
Securities lending collateral	1,516,154,400	-	1,516,154,400	1,940,729,837
Capital assets, at cost, net of accumulated depreciation \$17,977,466 and \$17,729,535, respectively	6,003,179	-	6,003,179	6,408,913
Total assets	16,329,519,850	960,537,852	17,290,057,702	15,655,630,620
Liabilities				
Benefits payable	7,159,269	-	7,159,269	6,577,950
Refunds payable	3,416,995	-	3,416,995	3,863,392
Securities lending collateral	1,515,998,213	-	1,515,998,213	1,935,311,903
Payable to brokers for unsettled trades	511,135,516	-	511,135,516	851,863,268
Administrative expenses payable	17,806,560	-	17,806,560	16,491,806
Total liabilities	2,055,516,553	-	2,055,516,553	2,814,108,319
Net assets held in trust for pension benefits	\$ 14,274,003,297	\$ 960,537,852	\$ 15,234,541,149	\$ 12,841,522,301

**State of Illinois
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**Schedule of Accounts Receivable
Years ended June 30, 2011 and 2010**

	2011	2010
Employees:		
Salary deductions (1)	\$ 10,777,560	\$ 13,921,433
Overpaid benefits (2)	1,420,823	1,287,197
Other (3)	870,630	589,712
Total employee receivables	<u>13,069,013</u>	<u>15,798,342</u>
Employers:		
Federal and trust funds (4)	<u>3,756,390</u>	<u>3,179,133</u>
Total	<u>\$ 16,825,403</u>	<u>\$ 18,977,475</u>

(1) Salary deductions receivable decreased by approximately \$3.1 million or 22.6% from fiscal year 2010. \$ 2.0 million of this variance is due to a decrease 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. The remainder of this variance is a decrease in the balance of installment purchases of service credit. This receivable has been steadily decreasing from its highest total of \$13 million in FY 2004 which reflected the initial wave of purchases set up in the first few years following the implementation of this payment method in FY 2001.

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

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

(4) The 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
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Schedule of Changes in Reserves (Unaudited)
For the Year Ended June 30, 2011

	Defined Benefit Plan			Total
	Participant's Contribution	Benefits From Employee and Employer Contributions	Self-Managed Plan	
Balance - June 30, 2010	\$ 5,916,288,541	\$ 6,205,253,570	\$ 719,980,190	\$ 12,841,522,301
Revenue:				
Contributions	260,177,436	773,594,666	94,598,112	1,128,370,214
Investment income	-	373,594,837	-	373,594,837
Net depreciation in fair market value of investments	-	2,479,606,659	172,505,597	2,652,112,256
Total increases	260,177,436	3,626,796,162	267,103,709	4,154,077,307
Expenses:				
Benefit payments	(23,413,414)	(1,587,814,942)	(11,224,239)	(1,622,452,595)
Refunds	(48,136,152)	(10,781,449)	(14,977,550)	(73,895,151)
Administrative and investment expenses	-	(64,366,455)	(344,258)	(64,710,713)
Interest credited to reserves, net of forfeits	397,782,520	(397,782,520)	-	-
Transfers	(495,297,528)	495,297,528	-	-
Total decreases	(169,064,574)	(1,565,447,838)	(26,546,047)	(1,761,058,459)
Net increase	91,112,862	2,061,348,324	240,557,662	2,393,018,848
Balance - June 30, 2011	\$ 6,007,401,403	\$ 8,266,601,894	\$ 960,537,852	\$ 15,234,541,149

**State of Illinois
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**Description of Reserves (Unaudited)
For the Year Ended June 30, 2011**

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 percent for the year ended June 30, 2011. 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.

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**Analysis of Operations
For the Year Ended June 30, 2011**

System's Functions and Planning Program

SURS is the administrator of a cost-sharing multiple-employer public employee retirement plan 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.*

As of June 30, 2011, the System's defined benefit plan had 144,791 active and inactive participants and 51,370 annuity benefit recipients, while the self-managed plan had 16,742 active and inactive participants and 182 annuity benefit recipients.

As of June 30, 2011 management of the System is vested in an eleven-member Board of Trustees, five of whom are appointed by the Governor, and six elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of trustees is six years.

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

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and the administrative staff to determine the progress made toward accomplishing established goals 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
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**Analysis of Operations
For the Year Ended June 30, 2011**

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."

SURS conducted two online surveys to obtain member feedback regarding the content, value, convenience and navigation of the SURS website and SURS member website. As a result, improvements were made to both websites. In addition, an enhancement to the online member benefit estimator was implemented in February 2011.

Public Act 96-0889 was signed into law by the Governor on April 14, 2010 which created a second tier of SURS benefits for participants who first begin their SURS participation on or after January 1, 2011.

On February 1, 2011, the Governor signed into law Public Act 96-1513, which provides that "a party to a civil union is entitled to the same legal obligations, responsibilities, protections, and benefits as are afforded or recognized by the law of Illinois to spouses, whether they derive from statute, administrative rule, policy, common law, or any other source of criminal or civil law."

In April 2011, the Illinois Department of Healthcare and Family Services announced a selection of new managed care, open access and Quality Care health care plans, and the termination of managed care plans in 52 downstate counties, effective June 30, 2011. This required our members and annuitants to choose a health care provider within a short time frame, increasing our volume of telephone calls by over 500% and our website visits by over 100% in a two-week period.

In June 2011, the SURS staff finalized a 2012 Strategic Plan to provide objectives for meeting the mission statement.

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
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**Analysis of Operations
For the Year Ended June 30, 2011**

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 96-1497, funding for fiscal year 2011 was accomplished when the State of Illinois issued \$3.7 billion in pension obligation bonds on March 10, 2011 at an interest rate of 5.65%. The proceeds of these bonds were used to fund the State's contribution to the five retirement systems, including \$713.5 million remitted to SURS.

The actuarial accrued liability of the SURS at June 30, 2011, amounted to approximately \$31.5 billion. The actuarial value of assets is \$13.9 billion, resulting in an unfunded liability of \$17.6 billion. The actuarial valuation producing the projection for the FY 2011 accrued liability was performed using the assumed rate of 7.75%. Fiscal year 2011 was the third 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 7.75% rate on fair value is smoothed over a five-year period with 20% of a year's excess or shortfall being recognized each year beginning with the current year.

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

**State of Illinois
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**Analysis of Operations
For the Year Ended June 30, 2011**

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
2013	34.50 %	\$ 4.18	\$ 1,442,800,000
2014	35.00	4.27	1,496,000,000
2015	35.40	4.37	1,548,900,000
2016	34.50	4.47	1,541,800,000
2017	33.80	4.58	1,549,100,000

Actuarial Assumptions

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

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

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
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**Analysis of Operations
For the Year Ended June 30, 2011**

System Funding Progress (Continued)

The funded status of the plan as of June 30, 2011, 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
06/30/11	\$ 13,946	\$ 31,514	44.3 %	\$ 17,569	\$ 3,460.8	507.6 %

*If calculated using the market value of assets of \$14,274.0, the funding ratio would be 45.3%.

The Government Accounting Standards Board (GASB) requires disclosure of the Annual Required Contribution (ARC) under a standard funding methodology. Amounts shown as the ARCs for each year are different from the contributions required by State statute. The cumulative difference between the ARC and the annual required contribution per State statute represents the net pension obligation (NPO). The NPO is \$7.9 billion at June 30, 2011, which is an increase of \$700 million from the June 30, 2010 NPO of \$7.2 billion.

Rate of Return (Unaudited)

Taken as a whole, SURS' investment portfolio produced a market rate of return of 23.8% and 15%, net of fees for fiscal years 2011 and 2010, 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 2011 and 2010 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, 2011.

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**Analysis of Operations
For the Year Ended June 30, 2011**

Employer Contributions

Contributions received from federal grants, trust funds, and other such sources were approximately \$41.9 million and \$39.5 million for the periods ending June 30, 2011 and 2010, 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 \$1.35 billion to approximately \$1.48 billion for the periods ending June 30, 2010 and 2011, respectively, for an increase of \$125 million or 9.2%. This is due to an increase in the number of recipients from 40,364 to 42,682, and an increase from \$2,792 to \$2,877 in the average monthly benefit corresponding to the 3% automatic annual increase.

Survivors' Benefits

Benefits have increased from approximately \$94.2 million to \$101.0 million for the periods ending June 30, 2010 and 2011, respectively. This increase of \$6.8 million or 7.2% is due to a 2.4% increase in the number of recipients, the 3% automatic annual increase, and higher average annuity payments related to higher ending salary rates for the deceased member.

Disability Benefits

Benefits increased by approximately \$.3 million or 1.9% between the periods ending June 30, 2010 and 2011. Even though the number of recipients decreased slightly from 728 to 709, there was an increase in the average monthly benefit from \$1,843 to \$1,925, attributable to the 3% automatic annual increase.

Disability Retirement Allowance Benefits

Benefits remained unchanged at \$3.5 million for the periods ending June 30, 2010 and 2011. The number of recipients decreased from 409 to 401, and the average monthly payment increased from \$703 to \$735, attributable to the 3% automatic annual increase.

Investment Income

Net investment income increased from \$1.7 billion in fiscal year 2010 to \$3.0 billion in fiscal year 2011. The investment returns for these years were 15.0% and 23.8%, 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, 2011 consists of 66.0% equity securities, 10.0% real estate and real estate investment trusts, 4.0% Treasury inflation protected securities, 19.0% fixed income and 1.0% Opportunity Fund. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2011 CAFR.

**State of Illinois
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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, 2011 and 2010.

Average Monthly Benefit Cost per Recipient- Defined Benefit Plan

	Number	Amount Paid (in millions)	Average Monthly Benefit
<u>Retirement</u>			
2011	42,682	\$ 1,473.5	\$ 2,877.0
2010	40,364	1,352.2	2,791.7
 <u>Survivors</u>			
2011	7,578	101.0	1,111.3
2010	7,402	94.2	1,060.5
 <u>Disabilities</u>			
2011	709	16.4	1,925.2
2010	728	16.1	1,842.9
 <u>Disability Retirement Allowance</u>			
2011	401	3.5	734.6
2010	409	3.5	702.9

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Member Contributions

Employee contributions are established by the Illinois Pension Code as 8 percent of earnings for both the defined benefit and self-managed plans. Police officers and fire fighters contributed 9 ½ percent of earnings for the defined benefit plan, and 8 percent for the self-managed plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or to be transmitted daily to the Service Providers for the members in the self-managed plan. The number of members having contributions credited to their accounts at June 30, 2011 and 2010 are as follows:

	2011	2010
Current Members - Defined Benefit Plan		
Active members (currently contributing)	71,888	72,996
Inactive members (not currently contributing)	72,903	71,870
Total Current Members - Defined Benefit Plan	<u>144,791</u>	<u>144,866</u>
Current Members - Self-Managed Plan		
Active members (currently contributing)	9,723	9,746
Inactive members (not currently contributing)	7,019	8,568
Total	<u>16,742</u>	<u>18,314</u>

Members' payrolls totaled approximately \$3.46 billion and \$3.49 billion for the fiscal years ended June 30, 2011 and 2010, respectively.

Average Number of Employees (Unaudited)

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

	2011	2010	2009
Administration	7.55	7.55	5.55
Human resources	3.00	3.00	2.00
Building services	2.00	2.00	2.00
Investments and accounting	12.80	11.80	11.30
Member services	62.00	63.50	59.50
Support services	4.00	4.00	4.00
Self-managed plan	3.70	3.70	4.00
Information systems - operations	11.00	11.00	11.00
Information systems - applications/data entry	12.75	11.75	14.75
Total	<u>118.80</u>	<u>118.30</u>	<u>114.10</u>

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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, 2011, the SMP had investments of \$956,966,027. A detailed schedule (unaudited) of the funds and balances at June 30, 2011 is located in the Investment Section of The Comprehensive Annual Financial Report.

Future Funding and Benefit Calculations

As required by Public Act 96-1497, funding for fiscal year 2011 was accomplished when the State of Illinois issued \$3.7 billion in pension obligation bonds on March 10, 2011, at an interest rate of 5.65%. The proceeds of these bonds were used to fund the State's contribution to the five retirement systems, including \$713.5 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 44.3% to approximately 90% by fiscal year 2045.

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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>2011</u>	<u>2010</u>
Contributions		
Members/Participants	\$ 260,177,436	\$ 274,999,557
State of Illinois	737,047,682	662,429,484
Federal/Trust and other sources	36,546,984	34,165,857
Total Contributions	<u>1,033,772,102</u>	<u>971,594,898</u>
Deductions		
Retirement Benefits	1,477,066,195	1,355,631,799
Survivor Benefits	101,060,918	94,250,864
Disability Benefits	16,380,083	16,100,678
Lump-Sum Death Benefits	16,721,160	11,503,033
Refunds	58,917,601	47,284,471
Administrative Expenses	12,273,786	12,108,181
Total Deductions	<u>1,682,419,743</u>	<u>1,536,879,026</u>
Investments Used to Pay Benefits and Expenses	<u>\$ (648,647,641)</u>	<u>\$ (565,284,128)</u>

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For Years ended June 30, 2011 and 2010**

Selected Activity Measures and Service Efforts and Accomplishments (Unaudited)

	<u>FY11</u>	<u>FY10</u>
Total office counseling visits	5,202	5,543
Total telephone calls	120,259 *	110,847
Benefit Payments:		
Number of refunds	4,489	4,312
Number of benefit claims	605,044	576,253
Information Collection:		
Employer Payrolls Processed	1,840	1,832

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

Investment Listing
June 30, 2011

Asset Category	Share/Par Value	Market Value	Asset Description
Equity Investments			
Equities	446,393.55	624,084.82	#REORG/AAC NAME CHNG WITH CU CHNG AAC TECHNLS HLDGS INC SHS 7A2RD3W 8/7/2011
Equities	(0.14)	-	#REORG/ARCHER MAND EXCH ARCHER-DANIE 2023940 6-1-2011
Equities	-	-	#REORG/AVIGEN INC STOCK MERGER TO MEDICINOVA INC NT #3295209 EFF 12/18/09
Equities	50,022.02	30,800.00	#REORG/BRONCO DRILLING CO INC COM CASH MERGER 6-6-2011
Equities	192,970.88	125,158.00	#REORG/BRONCO DRILLING CO INC COM CASH MERGER 6-6-2011
Equities	47,654.40	2,157.75	#REORG/CIFC NAME CHANGE W CUSIP CHANGE CIFC CORP COM 2B1LAM1 EFF DT 07/19/2011
Equities	-	411.00	#REORG/CIFC NAME CHANGE W CUSIP CHANGE CIFC CORP COM 2B1LAM1 EFF DT 07/19/2011
Equities	98,109.52	3,243.47	#REORG/CITIZENS REV STK SPLIT CITIZENS REP BANCORP INC COM NEW 2C18AU1 7-5-2011
Equities	277,717.43	74,007.01	#REORG/CITIZENS REV STK SPLIT CITIZENS REP BANCORP INC COM NEW 2C18AU1 7-5-2011
Equities	34,050.00	39,795.00	#REORG/CNA SURETY CORP COM CASH MERGER 6-10-2011
Equities	34,878.75	75,477.85	#REORG/CNA SURETY CORP COM CASH MERGER 6-10-2011
Equities	100,407.02	2,132.80	#REORG/DELTA REV STK SPLIT DELTA PETE CORP COM PAR \$0.01 2B1ZA41 7-13-2011
Equities	306,062.28	22,830.38	#REORG/DELTA REV STK SPLIT DELTA PETE CORP COM PAR \$0.01 2B1ZA41 7-13-2011
Equities	508,736.36	589,075.92	#REORG/FRONTIER STOCK MERGER HOLLY CORP COM PAR \$0.01 2386887 7-1-2011
Equities	215,041.43	206,784.00	#REORG/FRONTIER STOCK MERGER HOLLY CORP COM PAR \$0.01 2386887 7-1-2011
Equities	92,754.90	384,489.00	#REORG/FRONTIER STOCK MERGER HOLLY CORP COM PAR \$0.01 2386887 7-1-2011
Equities	441,246.26	520,191.00	#REORG/FRONTIER STOCK MERGER HOLLY CORP COM PAR \$0.01 2386887 7-1-2011
Equities	130,657.81	138,800.00	#REORG/HOLLY NAME CHNG WITH CU CHNG HOLLYFRONTIER CORP COM 2C1SAH1 7-1-2011
Equities	113,307.83	339,713.00	#REORG/HOLLY NAME CHNG WITH CU CHNG HOLLYFRONTIER CORP COM 2C1SAH1 7-1-2011
Equities	33,358.16	77,110.00	#REORG/INTERACTIVE STOCK MERGER INTERACTIVE INTELLIGEN 2C1BA21 7-1-2011
Equities	34,275.42	38,555.00	#REORG/INTERACTIVE STOCK MERGER INTERACTIVE INTELLIGEN 2C1BA21 7-1-2011
Equities	49,561.80	122,556.00	#REORG/INTERNATIONAL COAL GROUP INC NEW COM CASH MERGER 6-15-2011
Equities	236,624.17	296,746.01	#REORG/INTERNATIONAL COAL GROUP INC NEW COM CASH MERGER 6-15-2011
Equities	75,676.35	92,004.00	#REORG/LAWSON SOFTWARE INC NEW COM STK CASH MERGER 7-6-2011
Equities	121,503.15	162,712.44	#REORG/LAWSON SOFTWARE INC NEW COM STK CASH MERGER 7-6-2011
Equities	661,956.60	254,227.06	#REORG/MARSHALL & ILSLEY STOCK MERGER BANK MONTREAL QUE COM 2054905 7-6-2011
Equities	728,713.82	494,395.04	#REORG/MARSHALL & ILSLEY STOCK MERGER BANK MONTREAL QUE COM 2054905 7-6-2011
Equities	1,059,553.00	1,420,363.00	#REORG/NATIONWIDE STOCK MERGER VENTAS INC REIT 2888047 7-1-2011
Equities	291,532.55	368,549.00	#REORG/NATIONWIDE STOCK MERGER VENTAS INC REIT 2888047 7-1-2011
Equities	391,939.96	685,583.96	#REORG/NATIONWIDE STOCK MERGER VENTAS INC REIT 2888047 7-1-2011
Equities	363,000.91	472,074.00	#REORG/NATIONWIDE STOCK MERGER VENTAS INC REIT 2888047 7-1-2011
Equities	111,997.16	113,965.33	#REORG/ORTHOVITA INC CDT-COM STK ISIN# US68750U1025 CASH MERGER 6-28-2011
Equities	214,198.52	280,866.30	#REORG/PHILLIPS NAME CHNG WITH CU CHNG PVH CORP COM USD1 2B19A21 7-1-2011
Equities	826,334.88	963,783.87	#REORG/PHILLIPS NAME CHNG WITH CU CHNG PVH CORP COM USD1 2B19A21 7-1-2011
Equities	104,858.31	450,630.01	#REORG/PHILLIPS NAME CHNG WITH CU CHNG PVH CORP COM USD1 2B19A21 7-1-2011
Equities	9,384.89	10,438.93	#REORG/PRE PAID LEGAL SVCS INC COM CASH MERGER EFF DT 06/30/2011
Equities	43,299.06	86,636.47	#REORG/PRE PAID LEGAL SVCS INC COM CASH MERGER EFF DT 06/30/2011
Equities	34,509.42	14,332.65	#REORG/PRIMEDIA INC CASH MERGER 7-13-2011
Equities	343,380.02	33,558.00	#REORG/PRIMEDIA INC CASH MERGER 7-13-2011
Equities	90,043.53	6,510.00	#REORG/RAIT REV STK SPLIT RAIT FINL TR COM NEW 2C1ZAX1 7-1-2011
Equities	26,605.34	15,577.80	#REORG/RAIT REV STK SPLIT RAIT FINL TR COM NEW 2C1ZAX1 7-1-2011
Equities	-	3,852.00	#REORG/RTS FIRST FEDERAL BANCSHARES OF ARKANSAS WORTHLESS 7-8-2011
Equities	20,942.08	27,671.00	#REORG/SAVVIS CASH AND STK MERGER CENTURYLINK INC COM 2117900 7-14-2011
Equities	224,733.32	175,473.67	#REORG/SAVVIS CASH AND STK MERGER CENTURYLINK INC COM 2117900 7-14-2011
Equities	142,513.10	5,355.00	#REORG/SPANISH REV STK SPLIT SPANISH BROADCASTING SYS 2B1KAC1 7-12-2011
Equities	49,620.00	61,840.00	#REORG/SRA INTL INC CL A CASH MERGER EFFDT 07/20/2011
Equities	73,015.55	151,508.00	#REORG/SRA INTL INC CL A CASH MERGER EFFDT 07/20/2011
Equities	110,573.28	14,257.00	#REORG/STEMCELLS REV STK SPLIT STEMCELLSINC COM NEW 2B12AH1 7-6-2011
Equities	240,688.89	-	#REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02
Equities	18,246.03	115.32	#REORG/UNIFY NAME CHNG WITH CU CHNG DAEGIS INC COM USD0.001 2B1DA51 7-7-2011
Equities	349,941.53	388,336.65	#REORG/WENDYS / ARBYS GROUP NAME CHANGE WENDYS CO 2B1CA41 EFF DT 07/05/2011
Equities	228,618.50	132,834.00	#REORG/WENDYS / ARBYS GROUP NAME CHANGE WENDYS CO 2B1CA41 EFF DT 07/05/2011
Equities	136,280.05	166,549.50	#REORG/WENDYS / ARBYS GROUP NAME CHANGE WENDYS CO 2B1CA41 EFF DT 07/05/2011
Equities	0.74	0.74	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	25,302.02	25,302.02	&&& CASH HELD ELSEWHERE BLACKROCK FD
Equities	-	(25,762,030.00)	&&&EQUITY FUTURES OFFSET - LONG
Equities	33,251.00	12,710.00	1 800 FLOWERS COM INC CL A COM STK
Equities	73,798.51	17,360.00	1 800 FLOWERS COM INC CL A COM STK
Equities	7,342.50	0.04	1 PRICE CLOTHING STORES INC COM NEW STK
Equities	37,323.00	18,942.00	1ST COMWLTH FNCL CORP COM LM
Equities	85,530.74	53,404.96	1ST COMWLTH FNCL CORP COM LM
Equities	82,310.27	74,888.00	1ST CTZNS BANCSHARES INC N C CL A

Equities	52,273.56	123,190.76	1ST CTZNS BANCSHARES INC N C CL A
Equities	47,227.92	25,116.00	1ST FINL HLDGS INC COM
Equities	465,134.30	138,558.96	1ST HORIZON NATL CORP COM
Equities	585,115.69	305,127.36	1ST HORIZON NATL CORP COM
Equities	241,483.89	210,834.00	1ST HORIZON NATL CORP COM
Equities	96,074.00	25,190.00	1ST INDL RLTY TR INC COM
Equities	155,429.71	58,429.35	1ST INDL RLTY TR INC COM
Equities	148,031.83	112,239.60	1ST NIAGARA FINL GROUP INC NEW COM
Equities	1,158,654.06	1,081,146.00	1ST NIAGARA FINL GROUP INC NEW COM
Equities	431,994.11	425,251.20	1ST NIAGARA FINL GROUP INC NEW COM
Equities	28,895.51	2,633.50	1ST PL FINL CORP DEL COM
Equities	58,564.98	32,151.00	1ST POTOMAC RLTY TR COM
Equities	467,655.63	520,540.00	1ST POTOMAC RLTY TR COM
Equities	31,098.96	27,558.00	1ST POTOMAC RLTY TR COM
Equities	939,050.51	1,151,070.36	1ST QUANTUM MINLS COM NPV
Equities	504,113.33	553,679.41	1ST QUANTUM MINLS COM NPV
Equities	55,808.06	47,702.00	1ST SOURCE CORP COM
Equities	44,119.87	42,599.96	1ST SOURCE CORP COM
Equities	244,689.65	578,467.47	1ST TRACTOR CO 'H'CNY1
Equities	33,016.55	67,014.00	3D SYS CORP DEL COM NEW STK
Equities	32,219.78	102,492.00	3D SYS CORP DEL COM NEW STK
Equities	363,633.35	451,011.75	3M CO COM
Equities	3,874,032.69	4,720,684.50	3M CO COM
Equities	4,586,980.09	7,626,224.55	3M CO COM
Equities	384,597.17	522,623.50	3M CO COM
Equities	1,572,227.57	1,990,806.65	3M CO COM
Equities	199,359.60	6,664.07	5 STAR QUAL CARE INC COM
Equities	-	-	5 STAR QUAL CARE INC FRAC CUSIP FOR 33832D106
Equities	220,091.44	240,210.00	5TH 3RD BANCORP COM
Equities	1,558,507.16	871,500.75	5TH 3RD BANCORP COM
Equities	2,210,359.06	1,519,519.50	5TH 3RD BANCORP COM
Equities	305,897.05	436,050.00	5TH 3RD BANCORP COM
Equities	57,181.95	30,318.00	8X8 INC NEW COM
Equities	47,926.92	66,792.00	99 CENTS ONLY STORES COM
Equities	81,397.63	124,698.64	99 CENTS ONLY STORES COM
Equities	32,007.59	9,500.00	A C MOORE ARTS & CRAFTS INC COM
Equities	21,074.85	8,035.20	A H BELO CORP COM SER A STK
Equities	50,225.45	20,400.48	A H BELO CORP COM SER A STK
Equities	11,407.04	4,256.00	A123 SYS INC COM
Equities	78,923.52	52,093.44	A123 SYS INC COM
Equities	54,180.56	103,194.00	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	15,913.50	124,051.20	AAON INC COM PAR \$0.004 COM PAR \$0.004
Equities	55,141.02	48,762.00	AAR CORP COM
Equities	52,037.13	77,450.31	AAR CORP COM
Equities	69,493.44	101,736.00	AARON'S INC CLASS A
Equities	83,448.00	228,906.00	AARON'S INC CLASS A
Equities	107,227.25	13,956.25	AASTROM BIOSCIENCES INC COM NEW COM NEW
Equities	33,110.61	35,425.00	ABAXIS INC COM
Equities	24,640.01	100,825.00	ABAXIS INC COM
Equities	3,100,597.19	2,995,092.16	ABB LTD CHF1.03 (REGD)
Equities	1,175,101.89	1,307,352.73	ABB LTD CHF1.03 (REGD)
Equities	505,017.30	559,239.90	ABB LTD CHF1.03 (REGD)
Equities	6,296,255.02	5,963,950.80	ABBOTT LAB COM
Equities	7,086,513.36	9,618,936.00	ABBOTT LAB COM
Equities	479,309.49	520,938.00	ABBOTT LAB COM
Equities	1,021,924.16	1,039,981.68	ABBOTT LAB COM
Equities	417,805.35	480,361.57	ABC-MART INC NPV
Equities	504,306.19	453,717.60	ABERCROMBIE & FITCH CO CL A
Equities	321,086.64	710,556.56	ABERCROMBIE & FITCH CO CL A
Equities	1,214,847.10	1,204,560.00	ABERCROMBIE & FITCH CO CL A
Equities	215,692.40	206,113.60	ABERCROMBIE & FITCH CO CL A
Equities	502,114.18	505,744.38	ABERDEEN ASSET MANAGEMENT
Equities	35,864.05	31,707.20	ABINGTON BANCORP INC PENN COM STK
Equities	59,722.29	52,900.96	ABINGTON BANCORP INC PENN COM STK
Equities	2,431,011.66	1,898,048.00	ABINGWORTH BIOVENTURES III A, LP
Equities	4,604,320.58	4,289,089.00	ABINGWORTH BIOVENTURES IV, LP
Equities	46,818.72	64,800.00	ABIOMED INC COM
Equities	208,694.39	155,457.40	ABITIBIBOWATER INC COM NEW

Equities	63,352.96	51,348.00	ABM INDS INC COM
Equities	49,282.64	78,562.44	ABM INDS INC COM
Equities	68,541.82	91,598.00	ABOVENET INC COM STK
Equities	80,525.41	108,226.56	ABOVENET INC COM STK
Equities	106,726.51	82,728.00	ABRAXAS PETE CORP COM
Equities	6,114,085.06	5,732,405.00	ABRY PARTNERS V LP 6-009966
Equities	2,289,256.00	2,258,342.00	ABRY PARTNERS V LP 6-019967
Equities	3,524,857.83	4,087,320.00	ABRY SENIOR EQUITY II LP
Equities	9,651.00	22,014.00	ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM AR ACACIA TECHNOLOGIES COM
Equities	368,487.70	356,259.90	ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM AR ACACIA TECHNOLOGIES COM
Equities	82,714.91	174,314.19	ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM AR ACACIA TECHNOLOGIES COM
Equities	44,865.04	5,216.00	ACADIA PHARMACEUTICALS INC COM
Equities	148,354.77	14,670.00	ACADIA PHARMACEUTICALS INC COM
Equities	39,544.95	29,702.13	ACADIA RLTY TR COM
Equities	32,551.36	73,879.22	ACADIA RLTY TR COM
Equities	774,598.35	292,503.00	ACCELL VIII, LP
Equities	45,220.53	21,628.62	ACCELRY S INC COM
Equities	401,071.96	67,253.49	ACCELRY S INC COM
Equities	3,664,297.92	5,185,969.44	ACCENTURE PLC SHS CL A NEW
Equities	483,497.00	513,570.00	ACCENTURE PLC SHS CL A NEW
Equities	2,502,029.23	3,492,276.00	ACCENTURE PLC SHS CL A NEW
Equities	366,609.02	494,598.12	ACCENTURE PLC SHS CL A NEW
Equities	1,572,669.16	3,159,361.80	ACCENTURE PLC SHS CL A NEW
Equities	6,792,365.50	10,047,846.00	ACCENTURE PLC SHS CL A NEW
Equities	41,635.00	3.36	ACCEP INS COS INC COM
Equities	58,530.00	18,840.00	ACCO BRANDS CORP COM
Equities	82,012.87	52,642.10	ACCO BRANDS CORP COM
Equities	362,462.42	354,519.58	ACCOR EUR3
Equities	83,377.84	101,455.96	ACCRETIVE HEALTH INC COM STK
Equities	32,627.00	11,214.00	ACCURAY INC DEL COM
Equities	113,929.29	61,989.71	ACCURAY INC DEL COM
Equities	64,891.76	56,936.04	ACCURIDE CORP NEW COM NEW COM NEW
Equities	-	125.93	ACCURIDE CORP NEW WT EXP 02/26/2012
Equities	2,462,051.79	2,789,978.16	ACE LTD COM STK
Equities	2,900,877.40	2,955,318.00	ACE LTD COM STK
Equities	321,185.15	315,936.00	ACE LTD COM STK
Equities	781,294.46	1,217,670.00	ACE LTD COM STK
Equities	16,758.15	30,443.27	ACETO CORP COM
Equities	28,449.00	32,364.00	ACHILLION PHARMACEUTICALS INC COM
Equities	60,604.77	73,782.48	ACHILLION PHARMACEUTICALS INC COM
Equities	57,613.50	60,786.00	ACI WORLDWIDE INC COM STK
Equities	347,425.85	382,951.80	ACI WORLDWIDE INC COM STK
Equities	103,026.91	113,636.05	ACI WORLDWIDE INC COM STK
Equities	333,511.40	357,962.00	ACI WORLDWIDE INC COM STK
Equities	43,627.03	189,351.00	ACME PACKET INC COM STK
Equities	232,677.57	447,920.31	ACME PACKET INC COM STK
Equities	3,315.60	5,694.00	ACME UTD CORP COM
Equities	59,748.56	77,544.00	ACORDA THERAPEUTICS INC COM
Equities	97,552.60	167,915.07	ACORDA THERAPEUTICS INC COM
Equities	7,010,853.00	4,931,819.00	ACP IV, LP
Equities	188,515.71	182,212.80	ACTIVE NETWORK INC COM
Equities	512,288.26	18,620.00	ACTIVE PWR INC COM
Equities	391,337.43	413,472.00	ACTIVISION BLIZZARD INC COM STK
Equities	434,033.29	769,268.16	ACTIVISION BLIZZARD INC COM STK
Equities	90,149.92	93,905.00	ACTUANT CORP CL A NEW
Equities	48,053.66	205,517.80	ACTUANT CORP CL A NEW
Equities	136,683.00	69,615.00	ACTUATE CORP COM
Equities	94,958.97	105,982.00	ACUITY BRANDS INC COM
Equities	145,983.57	283,864.42	ACUITY BRANDS INC COM
Equities	2,415.00	774.00	ACURA PHARMACEUTICALS INC COM NEW STK
Equities	94,710.00	55,062.00	ACXIOM CORP COM
Equities	257,933.79	130,929.57	ACXIOM CORP COM
Equities	12,486.93	5,781.50	ADAMS GOLF INC COM NEW STK
Equities	5,055.54	22,950.00	ADAMS RES & ENERGY INC COM NEW
Equities	63,352,105.00	69,008,192.00	ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP
Equities	5,750,000.00	5,993,566.00	ADAMS STREET 2008 DIRECT FUND, LP
Equities	3,670,000.00	4,211,806.00	ADAMS STREET 2009 DIRECT FUND, LP
Equities	15,591,892.00	16,486,155.00	ADAMS STREET GLOBAL OPPORT SECOND FUND

Equities	11,300,000.00	11,891,116.00	ADAMS STREET PARTNERSHIP FUND - 2008	NON - US FUND, LP
Equities	17,947,783.00	23,847,433.00	ADAMS STREET PARTNERSHIP FUND - 2008	US FUND, LP
Equities	1,265,000.00	1,265,000.00	ADAMS STREET PARTNERSHIP FUND - 2009	NON-US EMERGING MARKETS FUND, LP
Equities	10,925,000.00	13,156,480.00	ADAMS STREET PARTNERSHIP FUND - 2009	US FUND, LP
Equities	30,731,304.00	32,801,230.00	ADAMS STREET PSHIP FD-2004	NON US FUND
Equities	2,895,000.00	2,895,000.00	ADAMS STREET PSHP FD - 2009	NON-US DEVELOPED MARKETS FUND
Equities	-	-	ADATOM.COM INC	
Equities	492,890.23	473,705.46	ADECCO SA CHF1(REGD)	
Equities	1,047,925.94	1,164,355.23	ADECCO SA CHF1(REGD)	
Equities	166,442.85	197,291.92	ADECCO SA CHF1(REGD)	
Equities	51,663.45	2,149.20	ADEPT TECH INC COM NEW	
Equities	2,654,231.87	4,044,408.76	ADIDAS AG	
Equities	3,859,543.28	5,725,950.79	ADIDAS AG	
Equities	234,342.85	221,332.16	ADMIRAL GROUP ORD GBP0.001	
Equities	1,509,945.70	1,160,190.50	ADOBE SYS INC COM	
Equities	1,064,444.09	1,256,427.50	ADOBE SYS INC COM	
Equities	1,512,387.15	1,893,887.55	ADOBE SYS INC COM	
Equities	682,445.27	677,747.50	ADOBE SYS INC COM	
Equities	754,010.88	861,730.00	ADOBE SYS INC COM	
Equities	145,126.64	14,726.00	ADOLOR CORP COM	
Equities	72,323.12	97,238.40	ADR AMARIN CORP PLC SPONSORED ADR NEW	
Equities	689,230.09	812,754.00	ADR BAIDU INC SPONSORED ADR	
Equities	181,532.46	406,377.00	ADR BAIDU INC SPONSORED ADR	
Equities	3,762,673.93	7,426,890.00	ADR BAIDU INC SPONSORED ADR	
Equities	9,555,982.62	11,835,024.00	ADR BANCO BRADESCO S A SPONSORED ADR	REPSTG PFD SHS NEW 2004
Equities	1,296,387.65	1,258,825.00	ADR BANCO SANTANDER BRASIL S A ADS	REPSTG 1 UNIT
Equities	341,565.72	323,317.00	ADR BP P L C SPONSORED ADR	
Equities	194,171.00	204,637.00	ADR CANON INC ADR REPSTG 5 SHS	
Equities	601,002.64	587,390.00	ADR CHICAGO BRDG & IRON CO N V N Y	REGISTRY SH NV
Equities	41,354.80	52,896.05	ADR CHUNGHWA TELECOM CO LTD SPONSORED	ADR NEW 2011
Equities	77,933.28	89,277.20	ADR CHUNGHWA TELECOM CO LTD SPONSORED	ADR NEW 2011
Equities	2,208,292.86	3,087,744.00	ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR	PAR \$0.01 REP NON VTG PFD
Equities	4,026,965.56	4,178,760.00	ADR CTRIP COM INTL LTD AMERICAN DEP SHS	AMERICAN DEP SHS
Equities	1,513,057.67	2,579,853.00	ADR ELAN CORP PLC ADR REPRESENTING SHS	
Equities	135,417.97	80,608.45	ADR FLAMEL TECHNOLOGIES SA SPONSORED ADR	
Equities	3,553,397.92	4,069,188.00	ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	
Equities	240,449.90	300,554.00	ADR GOLD FIELDS LTD NEW SPONSORED ADR	
Equities	296,305.20	347,490.00	ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS	
Equities	124,080.91	278,988.70	ADR ICICI BK LTD	
Equities	275,899.05	301,002.56	ADR ICON PUB LTD CO	
Equities	1,808,752.71	3,093,645.75	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR	REPSTG 500 PFD PFD ADR
Equities	1,362,594.78	1,727,133.45	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR	REPSTG 500 PFD PFD ADR
Equities	225,394.84	309,564.75	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR	REPSTG 500 PFD PFD ADR
Equities	3,755,418.98	4,081,215.00	ADR ITAU UNIBANCO HLDG SA SPONSORED ADR	REPSTG 500 PFD PFD ADR
Equities	126,041.20	206,680.10	ADR KEPPEL LTD SPONSORED	
Equities	204,812.00	330,292.60	ADR KEPPEL LTD SPONSORED	
Equities	2,924,311.56	2,322,540.00	ADR MINDRAY MED INTL LTD SPONSORED ADR	REPSTG CL A
Equities	410,355.09	435,708.00	ADR NEW ORIENTAL ED & TECHNOLOGY GROUP	INC SPONSORED ADR REPSTG COM
Equities	10,009,631.33	7,706,816.00	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR NON VTG
Equities	11,167,612.96	9,728,628.00	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR NON VTG
Equities	7,001,709.63	6,511,684.32	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR
Equities	1,705,421.49	1,601,815.02	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR
Equities	431,465.33	365,281.68	ADR PETROLEO BRASILEIRO SA PETROBRAS	SPONSORED ADR
Equities	121,883.00	260,352.00	ADR RIO TINTO PLC SPONSORED ADR	
Equities	376,469.76	467,602.00	ADR SIEMENS AG COM DM50 (NEW)	
Equities	9,147,901.24	10,147,487.00	ADR TENARIS S A SPONSORED ADR	
Equities	148,153.75	129,932.00	ADR TERNIUM S A SPONSORED ADR	
Equities	235,698.42	206,710.00	ADR TERNIUM S A SPONSORED ADR	
Equities	4,717,984.08	4,991,203.98	ADR TEVA PHARMACEUTICAL INDS	
Equities	2,760,956.50	2,709,964.00	ADR TEVA PHARMACEUTICAL INDS	
Equities	244,954.02	246,789.96	ADR TEVA PHARMACEUTICAL INDS	
Equities	2,489,202.84	3,272,465.00	ADR TIM PARTICIPACOES S A SPONSORED ADR	REPSTG PFD
Equities	1,270,352.07	1,310,525.10	ADR VALE S A ADR	
Equities	106,454.51	154,840.00	ADTRAN INC COM	
Equities	120,308.60	252,698.88	ADTRAN INC COM	
Equities	51,516.90	20,670.00	ADVANCE AMER CASH ADVANCE CTRS INC COM	STK
Equities	277,959.75	350,355.10	ADVANCE AUTO PTS INC COM	
Equities	523,019.21	555,655.00	ADVANCE AUTO PTS INC COM	

Equities	680,588.73	894,897.00	ADVANCE AUTO PTS INC COM
Equities	306,938.44	560,158.73	ADVANCE AUTO PTS INC COM
Equities	369,223.58	342,166.50	ADVANCE AUTO PTS INC COM
Equities	731,795.34	666,786.00	ADVANCE AUTO PTS INC COM
Equities	-	-	ADVANCE AUTO PTS INC COM
Equities	95,183.25	102,113.67	ADVANCE RES INV REIT
Equities	81,686.85	81,905.98	ADVANCED ANALOGIC TECHNOLOGIES INC COM
Equities	62,780.31	16,533.00	ADVANCED BATTERY TECHNOLOGIES INC COM COM
Equities	37,383.00	25,143.00	ADVANCED ENERGY INDS INC COM
Equities	617,653.22	562,020.00	ADVANCED ENERGY INDS INC COM
Equities	147,650.14	57,828.90	ADVANCED ENERGY INDS INC COM
Equities	233,322.70	253,864.93	ADVANCED INFO SERV THB1(ALIEN MKT)
Equities	514,038.56	280,299.00	ADVANCED MICRO DEVICES INC COM
Equities	1,045,924.18	527,765.97	ADVANCED MICRO DEVICES INC COM
Equities	92,721.93	71,997.00	ADVANCED MICRO DEVICES INC COM
Equities	15,780.00	2,235.00	ADVANCED PHOTONIX INC CL A CL A
Equities	2,465,746.49	1,712,681.00	ADVANCED TECHNOLOGY VENT VII (C), LP
Equities	53,198.42	3.46	ADVANTA CORP CL B
Equities	52,524.56	83,946.60	ADVENT SOFTWARE INC COM STK
Equities	40,671.00	62,593.74	ADVENT SOFTWARE INC COM STK
Equities	43,384.37	304,950.00	ADVENT SUBORDINATED DEBT FD, LP
Equities	43,298.01	52,092.00	ADVISORY BRD CO COM
Equities	20,807.17	41,152.68	ADVISORY BRD CO COM
Equities	231,927.90	207,784.00	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	273,491.81	293,166.82	AECOM TECHNOLOGY CORP DELAWARE COM
Equities	1,413,087.21	1,411,077.58	AEGON NV COM STK EURO.12
Equities	8,322.30	1,897.00	AEHR TEST SYS COM
Equities	290,427.10	317,414.56	AEON MALL CO LTD NPV
Equities	33,785.04	23,352.00	AEP INDS INC COM
Equities	35,271.45	46,704.00	AEP INDS INC COM
Equities	156,025.02	135,975.00	AEROPOSTALE COM
Equities	114,429.30	173,005.00	AEROPOSTALE COM
Equities	102,718.08	120,190.00	AEROVIRONMENT INC COM
Equities	934,969.13	531,258.00	AES CORP COM
Equities	1,875,036.56	1,190,145.32	AES CORP COM
Equities	825,816.95	964,418.00	AES CORP COM
Equities	1,364,512.98	1,343,863.20	AETNA INC
Equities	961,211.23	1,899,926.28	AETNA INC
Equities	2,529,956.33	3,619,789.00	AETNA INC
Equities	488,782.40	619,905.40	AETNA INC
Equities	15,455.69	3,560.00	AETRIUM INC COM STK USD0.001
Equities	33,563.44	27,965.00	AFC ENTERPRISES INC COM
Equities	68,659.95	77,315.00	AFC ENTERPRISES INC COM
Equities	176,170.20	206,958.00	AFFILIATED MANAGERS GROUP INC COM STK
Equities	464,693.89	489,394.80	AFFILIATED MANAGERS GROUP INC COM STK
Equities	622,745.63	1,275,530.85	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,148,870.30	1,115,950.00	AFFILIATED MANAGERS GROUP INC COM STK
Equities	292,053.56	611,642.05	AFFILIATED MANAGERS GROUP INC COM STK
Equities	750,420.38	872,470.00	AFFILIATED MANAGERS GROUP INC COM STK
Equities	1,504,514.97	1,557,500.00	AFFILIATED MANAGERS GROUP INC SR NT 3.95% DUE 08-15-2038/08-15-2013 REG
Equities	47,909.03	6,815.00	AFFIRMATIVE INS HLDGS INC COM STK
Equities	34,532.20	6,870.00	AFFYMAX INC COM
Equities	56,007.72	59,082.00	AFFYMAX INC COM
Equities	128,075.01	33,306.00	AFFYMETRIX INC OC-CAP STK
Equities	460,223.10	74,843.34	AFFYMETRIX INC OC-CAP STK
Equities	392,409.27	444,393.60	AFLAC INC COM
Equities	2,051,808.44	1,922,282.40	AFLAC INC COM
Equities	1,967,137.65	2,661,646.92	AFLAC INC COM
Equities	213,268.80	292,216.80	AFLAC INC COM
Equities	420,377.74	452,796.00	AFLAC INC COM
Equities	54,000,000.00	69,131,000.00	AG GECC PPIF HOLDINGS
Equities	324,472.17	364,770.40	AGCO CORP COM
Equities	195,507.04	657,573.92	AGCO CORP COM
Equities	2,880,613.24	2,646,046.28	AGEAS NPV
Equities	659,749.61	571,288.18	AGEAS NPV
Equities	-	109.59	AGEAS VVPR STRIP
Equities	106,850.36	19,809.66	AGENUS INC COM
Equities	270,626.44	331,674.22	AGILE PROPERTY HLD HKD0.10

Equities	165,282.08	163,040.90	AGILENT TECHNOLOGIES INC COM
Equities	779,583.42	1,128,508.80	AGILENT TECHNOLOGIES INC COM
Equities	637,687.70	664,430.00	AGILENT TECHNOLOGIES INC COM
Equities	1,415,177.22	2,112,171.86	AGILENT TECHNOLOGIES INC COM
Equities	1,673,327.16	2,095,510.00	AGILENT TECHNOLOGIES INC COM
Equities	246,015.56	424,979.65	AGILENT TECHNOLOGIES INC COM
Equities	50,380.49	19,182.00	AGILYSYS INC COM STK
Equities	46,801.59	35,862.00	AGILYSYS INC COM STK
Equities	214,072.31	199,479.00	AGL RES INC COM
Equities	229,317.59	323,440.95	AGL RES INC COM
Equities	26,028.75	29,029.00	AGREE RLTY CORP COM
Equities	3,500,799.53	3,904,697.83	AIA GROUP LTD COM PAR USD 1
Equities	1,290,262.35	1,461,577.51	AIA GROUP LTD COM PAR USD 1
Equities	-	-	AIR CHARTER EXPRESS INC COM COM
Equities	93,687.06	76,513.50	AIR LEASE CORP CL A CL A
Equities	13,414.00	29,896.00	AIR METHODS CORP COM NEW COM NEW
Equities	31,181.22	113,903.76	AIR METHODS CORP COM NEW COM NEW
Equities	1,218,043.95	1,422,230.40	AIR PROD & CHEM INC COM
Equities	1,245,700.43	2,305,580.76	AIR PROD & CHEM INC COM
Equities	169,322.24	233,215.20	AIR PROD & CHEM INC COM
Equities	169,024.91	181,602.00	AIR PROD & CHEM INC COM
Equities	979,188.31	1,425,097.80	AIR PROD & CHEM INC COM
Equities	5,939.40	1,794.00	AIR T INC COM
Equities	57,529.61	53,443.70	AIR TRANS SVCS GROUP INC COM STK
Equities	321,417.80	323,291.23	AIR WATER INC NPV
Equities	106,117.45	107,763.74	AIR WATER INC NPV
Equities	476,939.06	1,175,548.27	AIRASIA BHD MYR0.1
Equities	218,769.43	256,466.30	AIRASIA BHD MYR0.1
Equities	72,518.52	30,528.00	AIRCASTLE LIMITED COM STK
Equities	141,236.62	64,872.00	AIRCASTLE LIMITED COM STK
Equities	196,137.78	210,820.40	AIRGAS INC COM
Equities	264,503.10	376,815.20	AIRGAS INC COM
Equities	1,259,632.60	1,348,480.12	AIRGAS INC COM
Equities	216,971.37	550,654.48	AIRGAS INC COM
Equities	1,172,431.73	1,312,778.60	AISIN SEIKI CO NPV
Equities	3,483,753.84	3,452,435.13	AIXTRON SE ORD NPV
Equities	223,464.64	125,922.40	AK STL HLDG CORP COM STK PAR \$0.01
Equities	173,183.11	215,596.80	AK STL HLDG CORP COM STK PAR \$0.01
Equities	627,879.05	418,551.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	620,768.12	654,576.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	937,231.47	659,642.67	AKAMAI TECHNOLOGIES INC COM STK
Equities	548,091.48	393,375.00	AKAMAI TECHNOLOGIES INC COM STK
Equities	601,317.74	644,121.18	AKER SOLUTIONS ASA NOK2
Equities	81,253.18	83,055.00	AKORN INC COM
Equities	33,033.60	31,500.00	AKORN INC COM
Equities	986,347.06	1,026,187.19	AKZO NOBEL NV EUR2
Equities	316,879.74	258,580.76	AKZO NOBEL NV EUR2
Equities	59,470.05	54,510.00	ALAMO GROUP INC COM
Equities	21,773.24	49,770.00	ALAMO GROUP INC COM
Equities	78,303.00	150,612.00	ALASKA AIR GROUP INC COM
Equities	182,336.20	263,297.16	ALASKA AIR GROUP INC COM
Equities	33,691.02	19,514.00	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	61,172.55	46,567.50	ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012
Equities	44,796.00	31,668.00	ALBANY INTL CORP NEW CL A
Equities	60,799.52	88,960.69	ALBANY INTL CORP NEW CL A
Equities	44,686.50	21,645.00	ALBANY MOLECULAR RESH INC COM
Equities	67,188.41	12,506.00	ALBANY MOLECULAR RESH INC COM
Equities	217,306.13	339,080.00	ALBEMARLE CORP COM
Equities	511,858.32	636,640.00	ALBEMARLE CORP COM
Equities	224,763.45	715,320.40	ALBEMARLE CORP COM
Equities	1,969,146.20	1,057,862.00	ALCOA INC COM STK
Equities	2,806,311.23	2,565,291.56	ALCOA INC COM STK
Equities	191,916.68	194,086.00	ALERE INC COM
Equities	294,988.86	324,123.62	ALERE INC COM
Equities	109,953.80	96,320.00	ALEXANDER & BALDWIN INC COM
Equities	124,335.06	193,844.00	ALEXANDER & BALDWIN INC COM
Equities	73,768.50	79,400.00	ALEXANDERS INC COM REIT FUND
Equities	21,614.65	118,703.00	ALEXANDERS INC COM REIT FUND

Equities	2,025,723.60	2,406,213.60	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	2,727,055.53	2,721,313.00	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	431,558.46	401,809.80	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	322,716.80	523,126.94	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	562,601.70	789,684.00	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	487,794.80	483,875.00	ALEXANDRIA REAL ESTATE EQUITIES INC COM
Equities	333,839.35	719,559.00	ALEXION PHARMACEUTICALS INC COM
Equities	403,763.02	1,006,818.24	ALEXION PHARMACEUTICALS INC COM
Equities	119,678.96	168,634.81	ALFA LAVAL AB NPV
Equities	192,356.39	267,305.73	ALFA LAVAL AB NPV
Equities	77,418.65	33,306.00	ALICO INC COM
Equities	21,160.21	33,306.00	ALICO INC COM
Equities	48,840.40	63,840.00	ALIGN TECHNOLOGY INC COM
Equities	54,546.25	136,800.00	ALIGN TECHNOLOGY INC COM
Equities	15,543,355.00	15,476,021.00	ALINDA INFRASTRUCTURE FUND II
Equities	99,515.50	109,740.00	ALKERMES INC COM
Equities	185,329.32	217,396.80	ALKERMES INC COM
Equities	928,008.06	1,166,220.00	ALKERMES INC COM
Equities	207,914.66	211,191.74	ALLEGHANY CORP DEL COM
Equities	179,085.15	301,464.55	ALLEGHANY CORP DEL COM
Equities	726,313.35	493,415.78	ALLEGHENY TECHNOLOGIES INC COM
Equities	232,655.68	689,220.73	ALLEGHENY TECHNOLOGIES INC COM
Equities	255,204.20	323,062.30	ALLEGHENY TECHNOLOGIES INC COM
Equities	93,534.22	118,800.00	ALLEGIAN T TRAVEL CO COM
Equities	55,636.79	60,192.00	ALLEGIAN T TRAVEL CO COM
Equities	1,337,151.76	1,919,745.00	ALLERGAN INC COM
Equities	1,610,189.02	3,092,071.50	ALLERGAN INC COM
Equities	341,554.16	520,395.75	ALLERGAN INC COM
Equities	87,065.29	73,872.00	ALLETE INC COM NEW
Equities	74,781.33	121,724.64	ALLETE INC COM NEW
Equities	14,558.55	12,387.05	ALLIANCE 1 INTL INC COM
Equities	287,065.83	376,280.00	ALLIANCE DATA SYS CORP COM
Equities	249,889.64	562,350.46	ALLIANCE DATA SYS CORP COM
Equities	65,912.00	11,844.00	ALLIANCE FIBER OPTIC PRODS INC COM NEW COM NEW
Equities	33,707.00	14,060.00	ALLIANCE HEALTHCARE SERVICES
Equities	31,628.40	9,120.00	ALLIANCE HEALTHCARE SERVICES
Equities	369,382.58	349,676.00	ALLIANT ENERGY CORP COM ISIN #US0188021085
Equities	349,176.80	490,806.86	ALLIANT ENERGY CORP COM ISIN #US0188021085
Equities	584,293.32	638,362.00	ALLIANT ENERGY CORP COM ISIN #US0188021085
Equities	403,250.13	298,872.70	ALLIANT TECHSYSTEMS INC COM
Equities	170,543.56	202,577.20	ALLIANT TECHSYSTEMS INC COM
Equities	489,721.30	442,246.00	ALLIANT TECHSYSTEMS INC COM
Equities	1,092,958.79	1,075,413.23	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	190,483.13	189,663.79	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	315,907.68	301,115.70	ALLIANZ SE (SE SOCIETAS EUROPEAE)
Equities	8,281.02	7,719.00	ALLIED HEALTHCARE INTL INC COM
Equities	5,526.09	5,940.00	ALLIED HEALTHCARE PRODS INC COM
Equities	365,622.26	12,865.20	ALLIED IRISH BKS P L C SPONSORED ADR 1 ADR REPSTG 10 ORD SHS
Equities	4,085.74	294.30	ALLIED MOTION TECHNOLOGIES INC COM
Equities	105,438.95	229,905.00	ALLIED NEV GOLD CORP COM STK
Equities	123,570.33	293,323.41	ALLIED NEV GOLD CORP COM STK
Equities	841,660.64	1,134,153.26	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	135,178.06	214,946.14	ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK
Equities	31,127.79	10,379.00	ALLOS THERAPEUTICS INC COM ISIN US019777101
Equities	16,818.87	6,848.00	ALLOS THERAPEUTICS INC COM ISIN US019777101
Equities	114,815.05	106,033.20	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	424,661.25	420,384.74	ALLSCRIPTS HEALTHCARE SOLUTIONS INC
Equities	2,554,236.29	1,327,749.70	ALLSTATE CORP COM
Equities	1,858,560.37	1,849,812.70	ALLSTATE CORP COM
Equities	1,870,486.24	1,837,906.00	ALLSTATE CORP COM
Equities	783,341.96	784,621.00	ALLSTATE CORP COM
Equities	7,476.25	5,480.00	ALMOST FAMILY INC COM
Equities	30,567.22	42,168.60	ALMOST FAMILY INC COM
Equities	49,379.26	23,425.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	134,256.00	37,480.00	ALNYLAM PHARMACEUTICALS INC COM
Equities	35,704.53	10,143.00	ALON USA ENERGY INC COM STK
Equities	43,272.90	20,286.00	ALON USA ENERGY INC COM STK
Equities	536,733.21	556,458.24	ALPHA NAT RES INC COM STK

Equities	1,118,736.31	1,223,063.04	ALPHA NAT RES INC COM STK	
Equities	391,825.45	313,536.00	ALPHA NAT RES INC COM STK	
Equities	448,490.38	467,310.55	ALPINE ELECTRONICS NPV	
Equities	190,332.02	226,176.61	ALSTRIA OFFICE REI NPV (BR)	
Equities	1.00	576.00	ALTA SUBORDINATED DEBT PTRS III, LP	
Equities	32,857.39	2,028.05	ALTAIR NANOTECHNOLOGIES INC COMMON STOCK	
Equities	471,384.28	954,810.00	ALTERA CORP COM	
Equities	1,038,515.93	1,734,556.05	ALTERA CORP COM	
Equities	1,546,328.26	1,654,695.00	ALTERA CORP COM	
Equities	86,764.54	80,280.00	ALTERRA CAPITAL HOLDINGS INC COM USD0.01	
Equities	23,522.23	47,840.00	ALTISOURCE PORTFOLIO COMM STK	
Equities	234,701.44	235,520.00	ALTISOURCE PORTFOLIO COMM STK	
Equities	7,476.00	11,995.00	ALTRA HLDGS INC COM	
Equities	59,158.30	72,593.74	ALTRA HLDGS INC COM	
Equities	373,041.24	562,955.56	ALTRIA GROUP INC COM	
Equities	3,197,670.65	4,149,011.00	ALTRIA GROUP INC COM	
Equities	3,494,083.95	6,649,826.72	ALTRIA GROUP INC COM	
Equities	363,457.00	398,791.00	ALTRIA GROUP INC COM	
Equities	378,400.49	559,892.00	ALTRIA GROUP INC COM	
Equities	35,183.10	16.10	ALTUS PHARMACEUTICALS INC COM	
Equities	114,952.45	39,292.00	AMAG PHARMACEUTICALS INC COM STK	
Equities	131,432.22	63,920.00	AMAG PHARMACEUTICALS INC COM STK	
Equities	112,516.19	170,749.15	AMAZON COM INC COM	
Equities	2,018,903.20	4,969,107.00	AMAZON COM INC COM	
Equities	3,629,717.37	8,460,160.28	AMAZON COM INC COM	
Equities	543,749.35	738,208.90	AMAZON COM INC COM	
Equities	3,267,948.09	3,494,734.10	AMAZON COM INC COM	
Equities	743,325.84	2,128,127.43	AMAZON COM INC COM	
Equities	2,377,445.80	2,760,615.00	AMAZON COM INC COM	
Equities	4,167,075.31	7,729,722.00	AMAZON COM INC COM	
Equities	556,640.99	649.76	AMBAC FNCL GROUP COM STK	
Equities	64,148.01	16,777.00	AMBASSADORS GROUP INC COM	
Equities	11,671.88	22,075.00	AMBASSADORS GROUP INC COM	
Equities	51,840.99	80,136.00	AMCOL INTL CORP COM	
Equities	92,374.17	213,314.40	AMCOL INTL CORP COM	
Equities	1,685,131.89	2,564,843.19	AMCOR LIMITED NPV	
Equities	58,126.05	2.05	AMCORE FINL INC COM	
Equities	1,553,274.07	1,689,684.00	AMDOCS ORD GBP0.01	
Equities	1,111,328.78	1,016,596.66	AMEC ORD GBP0.50	
Equities	-	-	AMEC ORD GBP0.50	
Equities	81,902.03	53,260.00	AMEDISYS INC COM	
Equities	77,130.66	75,362.90	AMEDISYS INC COM	
Equities	1,447,131.48	1,197,847.20	AMER ELEC PWR CO INC COM	
Equities	1,986,333.32	2,192,825.28	AMER ELEC PWR CO INC COM	
Equities	2,291,929.37	2,004,576.00	AMER ELEC PWR CO INC COM	
Equities	152,409.42	153,467.00	AMER FINL GROUP INC OH COM STK	
Equities	205,047.32	291,622.99	AMER FINL GROUP INC OH COM STK	
Equities	450,634.79	706,662.00	AMER FINL GROUP INC OH COM STK	
Equities	68,985.00	64,908.00	AMER GREETINGS CORP CL A COM	
Equities	109,538.29	79,812.80	AMER GREETINGS CORP CL A COM	
Equities	1,871,192.33	2,020,500.00	AMER MOVIL SAB DE C V SPONSORED ADR	REPSTG SER L SHS
Equities	3,320,348.62	4,261,908.00	AMER MOVIL SAB DE C V SPONSORED ADR	REPSTG SER L SHS
Equities	114,021.75	69,750.00	AMER NATL INS CO COM	
Equities	87,685.18	96,100.00	AMER NATL INS CO COM	
Equities	91,686.71	124,995.00	AMERCO COM	
Equities	8,220.64	36,729.30	AMERCO COM	
Equities	686,954.07	432,311.60	AMEREN CORP COM	
Equities	814,794.55	749,897.68	AMEREN CORP COM	
Equities	234,844.64	248,600.80	AMEREN CORP COM	
Equities	9,827.60	3,000.00	AMERIANA BANCORP COM STK	
Equities	57,674.09	9,434.00	AMERICAN APPAREL INC COM STK	
Equities	814,415.59	883,407.50	AMERICAN ASSETS TR INC COM	
Equities	542,137.45	589,290.05	AMERICAN ASSETS TR INC COM	
Equities	218,378.59	236,847.50	AMERICAN ASSETS TR INC COM	
Equities	1,513,438.60	1,935,840.00	AMERICAN CAMPUS CMNTYS INC COM	
Equities	78,043.12	92,352.00	AMERICAN CAMPUS CMNTYS INC COM	
Equities	227,034.26	314,600.64	AMERICAN CAMPUS CMNTYS INC COM	
Equities	45,437.50	46,576.00	AMERICAN CAP AGY CORP COM REIT FUND	

Equities	403,399.42	410,189.01	AMERICAN CAP AGY CORP COM REIT FUND
Equities	86,436.00	148,950.00	AMERICAN CAP LTD COM STK
Equities	343,251.50	154,275.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	169,993.37	244,800.00	AMERICAN EAGLE OUTFITTERS INC NEW COM
Equities	36,088.00	33,046.00	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	480,970.59	827,382.87	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	80,294.40	93,799.80	AMERICAN EQUITY INVT LIFE HLDG CO COM
Equities	362,814.68	435,314.00	AMERICAN EXPRESS CO
Equities	526,418.26	631,774.00	AMERICAN EXPRESS CO
Equities	4,001,969.21	3,697,067.00	AMERICAN EXPRESS CO
Equities	4,193,647.91	6,611,137.50	AMERICAN EXPRESS CO
Equities	517,731.32	720,181.00	AMERICAN EXPRESS CO
Equities	964,870.90	1,137,400.00	AMERICAN EXPRESS CO
Equities	87,988.48	9,541.00	AMERICAN INDEPENDENCE CORP COM NEW COM NEW
Equities	7,429,774.54	883,411.60	AMERICAN INTERNATIONAL GROUP INC COM
Equities	13,182,236.52	1,582,781.56	AMERICAN INTERNATIONAL GROUP INC COM
Equities	551,000.00	557,080.00	AMERICAN INTERNATIONAL GROUP INC COM
Equities	10,669.63	4,698.00	AMERICAN INTL GROUP INC CORP UNIT
Equities	-	-	AMERICAN INTL.GRP WTS/PROD 19/01/21
Equities	-	-	AMERICAN INTL.GRP WTS/PROD 19/01/21
Equities	2,716.00	4,440.00	AMERICAN MED ALERT CORP COM
Equities	9,232.00	11,034.00	AMERICAN NATL BANKSHARES INC COM
Equities	116,044.75	121,734.85	AMERICAN PUB ED INC COM STK
Equities	32,904.98	31,157.00	AMERICAN PUB ED INC COM STK
Equities	119,173.82	115,325.41	AMERICAN PUB ED INC COM STK
Equities	37,792.15	48,961.00	AMERICAN PUB ED INC COM STK
Equities	38,434.00	32,830.00	AMERICAN RAILCAR INDS INC COM STK
Equities	49,429.50	10,605.00	AMERICAN REPROGRAPHICS CO COM
Equities	652,916.49	653,755.83	AMERICAN REPROGRAPHICS CO COM
Equities	58,172.62	47,397.28	AMERICAN REPROGRAPHICS CO COM
Equities	32,094.25	5,430.95	AMERICAN RLTY INVS INC COM
Equities	66,553.56	62,388.00	AMERICAN STS WTR CO COM
Equities	37,260.09	67,587.00	AMERICAN STS WTR CO COM
Equities	45,828.91	28,024.00	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	150,961.68	59,591.68	AMERICAN SUPERCONDUCTOR CORP SHS
Equities	1,172,863.02	1,541,118.50	AMERICAN TOWER CORP CL A
Equities	911,040.58	1,350,114.00	AMERICAN TOWER CORP CL A
Equities	992,645.50	994,270.00	AMERICAN TOWER CORP CL A
Equities	1,373,654.67	2,570,501.93	AMERICAN TOWER CORP CL A
Equities	519,375.54	654,648.30	AMERICAN TOWER CORP CL A
Equities	305,548.40	314,503.30	AMERICAN TOWER CORP CL A
Equities	342,945.26	471,440.97	AMERICAN TOWER CORP CL A
Equities	33,729.50	29,831.00	AMERICAN VANGUARD CORP COM
Equities	12,893.60	52,191.28	AMERICAN VANGUARD CORP COM
Equities	211,288.45	294,500.00	AMERICAN WTR WKS CO INC NEW COM
Equities	469,771.62	633,793.45	AMERICAN WTR WKS CO INC NEW COM
Equities	12,174.21	74,250.00	AMERICAS CAR-MART INC COM
Equities	141,234.53	148,946.60	AMERIGON INC COM
Equities	2,268.00	15,642.00	AMERIGON INC COM
Equities	31,406.11	70,470.00	AMERIGROUP CORP COM
Equities	72,767.24	429,867.00	AMERIGROUP CORP COM
Equities	1,001,366.92	1,148,661.00	AMERIGROUP CORP COM
Equities	1,006,788.57	1,087,844.80	AMERIPRISE FINL INC COM
Equities	901,499.79	1,718,402.56	AMERIPRISE FINL INC COM
Equities	424,163.01	403,760.00	AMERIPRISE FINL INC COM
Equities	1,367,450.67	2,024,568.00	AMERIPRISE FINL INC COM
Equities	210,492.30	257,829.60	AMERIPRISE FINL INC COM
Equities	264,355.20	253,792.00	AMERIPRISE FINL INC COM
Equities	740,474.43	1,173,788.00	AMERIPRISE FINL INC COM
Equities	52,598.31	20,046.20	AMERIS BANCORP COM
Equities	18,059.74	19,673.66	AMERIS BANCORP COM
Equities	60,031.63	61,684.74	AMERISAFE INC COM
Equities	21,538.69	5,348.00	AMERISERV FINL INC COM
Equities	418,487.96	922,392.00	AMERISOURCEBERGEN CORP COM
Equities	751,985.26	1,580,072.40	AMERISOURCEBERGEN CORP COM
Equities	625,377.01	1,339,993.80	AMERISOURCEBERGEN CORP COM
Equities	287,324.38	368,460.00	AMERISOURCEBERGEN CORP COM
Equities	252,486.03	310,500.00	AMERISOURCEBERGEN CORP COM

Equities	64,734.55	49,791.00	AMERISTAR CASINOS INC COM STK USD0.01
Equities	29,551.70	66,672.52	AMERISTAR CASINOS INC COM STK USD0.01
Equities	99,209.25	70,556.00	AMERN AXLE & MFG HOLDINGS INC
Equities	80,668.08	98,391.48	AMERN AXLE & MFG HOLDINGS INC
Equities	6,135.50	6,776.00	AMERN BILTRITE INC COM
Equities	13,189.40	27,216.00	AMERN DENTAL PARTNERS INC COM
Equities	12,209.55	11,228.00	AMERN PAC CORP COM
Equities	40,153.47	64,000.00	AMERN SCI & ENGR INC COM
Equities	77,300.20	71,840.00	AMERN SCI & ENGR INC COM
Equities	2,016.00	2,520.00	AMERN SHARED HOSP SVCS COM
Equities	520,006.67	664,085.34	AMERN SOFTWARE INC CL A
Equities	19,546.61	38,226.00	AMERN SOFTWARE INC CL A
Equities	63,568.53	31,176.00	AMERN WOODMARK CORP COM
Equities	23,899.96	27,712.00	AMERN WOODMARK CORP COM
Equities	71,658.85	65,680.00	AMERON INTL CORP DEL COM
Equities	23,393.26	78,816.00	AMERON INTL CORP DEL COM
Equities	269,242.02	478,185.00	AMETEK INC NEW COM
Equities	306,759.64	856,287.90	AMETEK INC NEW COM
Equities	3,915,920.08	3,771,744.00	AMGEN INC COM
Equities	5,413,018.82	6,649,566.00	AMGEN INC COM
Equities	371,865.00	379,275.00	AMGEN INC COM
Equities	2,730,905.58	3,034,200.00	AMGEN INC COM
Equities	301,075.93	335,512.50	AMGEN INC COM
Equities	1,071,971.37	1,376,068.05	AMGEN INC COM
Equities	1,149,530.71	1,308,262.50	AMGEN INC SR NT CONV .375% DUE02-01-2013 REG
Equities	33,552.00	7.17	AMIE/AMBASSADORS INTL INC COM NEW
Equities	86,640.87	37,020.00	AMKOR TECHNOLOGY INC COM
Equities	31,411.62	24,649.15	AMKOR TECHNOLOGY INC COM
Equities	60,778.01	62,459.04	AMLIN ORD GBPO.28125
Equities	96,431.80	99,099.94	AMLIN ORD GBPO.28125
Equities	62,085.53	21,632.00	AMN HEALTHCARE SVCS INC COM
Equities	148,355.52	45,760.00	AMN HEALTHCARE SVCS INC COM
Equities	1,805,380.94	1,708,549.97	AMP LIMITED NPV(POST RECON)
Equities	49,462.40	9,776.00	AMPAL AMERN ISRAEL CORP CL A
Equities	24,272.69	1,504.00	AMPAL AMERN ISRAEL CORP CL A
Equities	32,745.51	21,105.00	AMPCO-PITTSBURG CORP COM
Equities	9,399.11	21,105.00	AMPCO-PITTSBURG CORP COM
Equities	460,249.01	658,138.10	AMPHENOL CORP NEW CL A
Equities	446,886.70	1,120,724.42	AMPHENOL CORP NEW CL A
Equities	262,917.18	306,302.28	AMPLIFON EURO.02
Equities	353,141.56	69,660.00	AMR CORP COM
Equities	580,108.46	301,309.20	AMR CORP COM
Equities	32,593.50	4,585.00	AMREP CORP COM STK USD0.10
Equities	1,793.61	1,925.70	AMREP CORP COM STK USD0.10
Equities	35,323.95	39,195.00	AMSURG CORP COM
Equities	809,939.94	977,340.39	AMSURG CORP COM
Equities	51,376.28	111,052.50	AMSURG CORP COM
Equities	33,556.41	61,506.00	AMTRUST FINL SVCS INC COM
Equities	59,551.71	74,536.16	AMTRUST FINL SVCS INC COM
Equities	335,306.75	117,568.00	AMYLIN PHARMACEUTICALS INC COM
Equities	284,503.56	192,824.88	AMYLIN PHARMACEUTICALS INC COM
Equities	1,070,037.19	1,023,376.00	AMYLIN PHARMACEUTICALS INC COM
Equities	1,861,055.67	2,925,323.60	ANADARKO PETRO CORP COM
Equities	2,155,147.93	4,509,189.44	ANADARKO PETRO CORP COM
Equities	269,899.08	330,835.60	ANADARKO PETRO CORP COM
Equities	3,117,738.18	6,002,632.00	ANADARKO PETRO CORP COM
Equities	47,947.85	13,482.00	ANADIGICS INC COM
Equities	125,492.81	27,124.50	ANADIGICS INC COM
Equities	839,864.50	904,916.80	ANALOG DEVICES INC COM
Equities	1,241,514.90	1,399,528.98	ANALOG DEVICES INC COM
Equities	187,030.00	230,926.00	ANALOG DEVICES INC COM
Equities	43,953.56	36,813.00	ANALOGIC CORP COM PAR \$0.05
Equities	76,752.92	100,499.49	ANALOGIC CORP COM PAR \$0.05
Equities	58,221.84	3,000.24	ANALYSTS INTL CORP COM NEW STK
Equities	32,687.46	38,250.00	ANAREN INC COM
Equities	126,553.33	93,500.00	ANAREN INC COM
Equities	120,151.38	149,624.85	ANCESTRY COM INC COM
Equities	8,929.00	20,695.00	ANCESTRY COM INC COM

Equities	21,603.44	65,892.88	ANCESTRY COM INC COM	
Equities	58,946.97	1,491.21	ANCHOR BANCORP WIS INC COM	
Equities	46,326.61	1,811.46	ANCHOR BANCORP WIS INC COM	
Equities	76,823.48	71,825.00	ANDERSONS INC COM	
Equities	39,452.32	94,428.75	ANDERSONS INC COM	
Equities	23,460.02	33,995.47	ANGIODYNAMICS INC COM STK	
Equities	1,236,806.95	1,674,112.50	ANGLO AMERICAN 4% CNV 07/05/2014	USD100000
Equities	4,418,584.14	4,380,496.77	ANGLO AMERICAN USD0.54945	
Equities	2,665,480.65	2,604,763.05	ANGLO AMERICAN USD0.54945	
Equities	2,211,256.48	2,498,240.83	ANGLO AMERICAN USD0.54945	
Equities	1,099,601.76	1,501,918.59	ANGLO AMERICAN USD0.54945	
Equities	9,280,310.75	10,886,431.39	ANGLO AMERICAN USD0.54945	
Equities	810,031.60	926,440.00	ANGLOGOLD ASHA HLD 3.5% CNV GTD	22/05/2014 USD
Equities	1,427,687.87	1,529,823.78	ANHEUSER-BUSCH INBEV NV	
Equities	190,855.31	220,145.23	ANHEUSER-BUSCH INBEV NV	
Equities	106,913.22	193,062.03	ANHEUSER-BUSCH INBEV NV	
Equities	288,070.62	349,123.89	ANHEUSER-BUSCH INBEV NV	
Equities	10,760.50	14,240.00	ANIKA THERAPEUTICS INC COM STK	
Equities	132,508.73	129,373.20	ANIXTER INTL INC COM	
Equities	456,927.79	445,618.80	ANIXTER INTL INC COM	
Equities	118,871.13	203,730.12	ANIXTER INTL INC COM	
Equities	28,233.04	27,796.50	ANN INC COM	
Equities	160,123.65	114,840.00	ANN INC COM	
Equities	64,661.57	166,518.00	ANN INC COM	
Equities	483,666.16	485,708.96	ANNALY CAP MGMT INC COM	
Equities	568,936.04	625,988.00	ANNALY CAP MGMT INC COM	
Equities	1,848,838.13	1,986,492.64	ANNALY CAP MGMT INC COM	
Equities	92,062.45	63,989.00	ANSWERS CORP COM	
Equities	245,859.66	367,983.77	ANSYS INC COM	
Equities	812,517.82	1,118,274.85	ANSYS INC COM	
Equities	541,861.97	552,167.00	ANSYS INC COM	
Equities	217,426.47	577,697.89	ANSYS INC COM	
Equities	557,772.48	696,674.70	ANTA SPORTS PRODUC HKD0.10	
Equities	1,281.00	663.00	ANTARES PHARMA INC COM	
Equities	34,942.39	7.25	ANTHRACITE CAP INC COM	
Equities	856,013.83	902,047.22	ANTOFAGASTA ORD GBP0.05	
Equities	2,448,183.95	2,461,797.11	ANTOFAGASTA ORD GBP0.05	
Equities	47,887.64	36,799.00	ANWORTH MTG AST CORP COM	
Equities	110,475.65	59,329.00	ANWORTH MTG AST CORP COM	
Equities	211,419.70	162,236.34	AOL INC COM STK	
Equities	503,174.23	230,892.36	AOL INC COM STK	
Equities	671,532.47	834,651.00	AON CORP COM	
Equities	1,337,238.60	1,848,082.50	AON CORP COM	
Equities	778,963.52	958,386.60	AON CORP COM	
Equities	1,464,929.23	1,436,400.00	AON CORP COM	
Equities	201,881.71	236,045.92	APA GROUP	
Equities	52,229.61	51,168.00	APAC CUSTOMER SVCS INC COM	
Equities	173,247.62	182,617.20	APACHE CORP COM	
Equities	2,237,364.81	3,208,140.00	APACHE CORP COM	
Equities	2,405,787.81	5,411,021.67	APACHE CORP COM	
Equities	878,711.13	1,221,561.00	APACHE CORP COM	
Equities	271,567.78	271,458.00	APACHE CORP COM	
Equities	2,121,476.91	2,570,880.00	APACHE CORP DEP SHS REPSTG 1/20TH PFD	CONV SER D 6%
Equities	1,755,782.50	3,035,517.00	APARTMENT INVT & MGMT CO CL A	
Equities	505,834.36	501,664.50	APARTMENT INVT & MGMT CO CL A	
Equities	327,263.72	251,572.62	APARTMENT INVT & MGMT CO CL A	
Equities	229,595.81	366,993.75	APARTMENT INVT & MGMT CO CL A	
Equities	383,447.76	750,582.00	APARTMENT INVT & MGMT CO CL A	
Equities	48,058.66	173,860.00	APCO OIL & GAS INTERNATIONAL INC COM	
Equities	20,882.68	405,963.10	APCO OIL & GAS INTERNATIONAL INC COM	
Equities	55,944.16	29,463.00	APOGEE ENTERPRISES INC COM	
Equities	35,732.90	43,349.04	APOGEE ENTERPRISES INC COM	
Equities	552,681.00	431,558.40	APOLLO GROUP INC CL A	
Equities	640,642.75	665,770.56	APOLLO GROUP INC CL A	
Equities	14,260,359.04	19,221,113.00	APOLLO INVESTMENT FUND VI LP	
Equities	35,475.38	34,274.97	APOLLO INVT CORP COM SH BEN INT	
Equities	493,026.59	740,152.35	APPLE INC COM STK	
Equities	9,003,891.20	20,734,335.90	APPLE INC COM STK	

Equities	12,078,634.58	36,543,721.56	APPLE INC COM STK
Equities	828,870.40	1,295,686.20	APPLE INC COM STK
Equities	272,502.23	493,434.90	APPLE INC COM STK
Equities	7,500,754.76	8,650,215.90	APPLE INC COM STK
Equities	1,067,658.64	2,222,135.40	APPLE INC COM STK
Equities	2,698,105.57	6,023,262.48	APPLE INC COM STK
Equities	2,758,256.95	4,897,425.30	APPLE INC COM STK
Equities	11,278,699.96	16,246,428.00	APPLE INC COM STK
Equities	14,843.64	931.84	APPLIED ENERGETICS INC COM STK
Equities	41,325.00	53,415.00	APPLIED INDL TECHNOLOGIES INC COM
Equities	92,990.16	151,484.94	APPLIED INDL TECHNOLOGIES INC COM
Equities	1,719,126.89	1,144,880.00	APPLIED MATERIALS INC COM
Equities	3,075,916.66	2,182,336.43	APPLIED MATERIALS INC COM
Equities	404,929.53	377,602.24	APPLIED MATERIALS INC COM
Equities	46,660.50	36,990.50	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	1,035,029.87	96,414.52	APPLIED MICRO CIRCUITS CORP COM NEW STK
Equities	59,199.75	47,040.25	APPROACH RES INC COM STK
Equities	152,237.41	204,126.00	APTARGROUP INC COM
Equities	141,518.13	354,917.54	APTARGROUP INC COM
Equities	-	-	APW LTD APW LTD
Equities	167,262.40	162,652.00	AQUA AMER INC COM
Equities	303,514.30	417,729.90	AQUA AMER INC COM
Equities	111,886.97	94,645.70	ARBITRON INC COM
Equities	521,412.49	528,610.70	ARBITRON INC COM
Equities	115,091.00	128,123.00	ARBITRON INC COM
Equities	241,847.05	276,911.00	ARBITRON INC COM
Equities	34,985.50	5,148.00	ARBOR RLTY TR INC COM
Equities	63,595.00	10,764.00	ARBOR RLTY TR INC COM
Equities	325,250.55	1,057.77	ARCA BIOPHARMA INC COM
Equities	450,804.57	564,026.40	ARCH CAPITAL GROUP COM STK
Equities	283,303.14	470,660.40	ARCH CAPITAL GROUP COM STK
Equities	68,338.56	72,324.00	ARCH CHEMICALS INC COM
Equities	74,440.21	114,513.00	ARCH CHEMICALS INC COM
Equities	308,534.81	231,942.00	ARCH COAL INC COM
Equities	553,765.80	559,860.00	ARCH COAL INC COM
Equities	756,290.35	650,504.00	ARCH COAL INC COM
Equities	533,995.46	597,610.56	ARCH COAL INC COM
Equities	132,525.26	135,966.00	ARCH COAL INC COM
Equities	5,751,197.25	5,784,526.84	ARCH COAL INC COM
Equities	6,212,377.00	9,377,518.00	ARCH VENTURE FUND VI, LP
Equities	2,603,779.83	2,512,317.50	ARCHER DANIELS MIDLAND CO L SR NT CONV .875% DUE 02-15-2014 REG
Equities	1,620,130.02	1,326,600.00	ARCHER-DANIELS-MIDLAND CO COM
Equities	1,444,018.86	2,180,719.35	ARCHER-DANIELS-MIDLAND CO COM
Equities	380,952.00	334,665.00	ARCHER-DANIELS-MIDLAND CO COM
Equities	281,044.69	200,587.95	ARCHER-DANIELS-MIDLAND CO COM
Equities	76,688.04	41,914.86	ARCHIPELAGO LEARNING INC COM
Equities	2,885,015.00	3,255,860.00	ARCLIGHT ENERGY PARTNERS FUND II, LP
Equities	26,505.33	38,947.00	ARCTIC CAT INC COM
Equities	14,353.98	15,276.00	ARDEA BIOSCIENCES INC COM STK
Equities	60,285.09	55,477.34	ARDEA BIOSCIENCES INC COM STK
Equities	67,816.18	46,010.00	ARDEN GROUP INC CL A CL A
Equities	23,729.14	55,212.00	ARDEN GROUP INC CL A CL A
Equities	50,030.06	5,168.00	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	137,651.76	39,852.08	ARENA PHARMACEUTICALS INC COM ISIN US0400471027
Equities	618,932.67	930,854.75	ARES CAP CORP COM
Equities	88,816.42	57,567.64	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	200,255.76	107,972.76	ARGO GROUP INTERNATIONAL HOLDINGS COM STK
Equities	159,194.49	191,590.30	ARIAD PHARMACEUTICALS INC COM
Equities	61,771.37	106,502.00	ARIAD PHARMACEUTICALS INC COM
Equities	126,527.64	213,196.95	ARIBA INC COM NEW
Equities	51,144.40	182,691.00	ARIBA INC COM NEW
Equities	2,764,515.97	334,772.64	ARIBA INC COM NEW
Equities	4,978.75	7,630.00	ARK RESTAURANTS CORP COM
Equities	46,234.54	26,103.00	ARKANSAS BEST CORP DEL COM
Equities	55,158.99	73,563.00	ARKANSAS BEST CORP DEL COM
Equities	853,179.75	1,327,730.63	ARKEMA EUR10
Equities	710,350.21	710,181.50	ARKEMA EUR10
Equities	378,641.08	40,555.88	ARLINGTON ASSET INVT CORP CL A NEW CL A NEW

Equities	435,787.53	218,560.00	ARLINGTON CAPITAL PARTNERS, LP
Equities	644,783.15	717,443.52	ARM HLDGS ORD GBPO.0005
Equities	2,411,047.58	7,316,035.89	ARM HLDGS ORD GBPO.0005
Equities	80,431.51	79,152.15	ARMOUR RESIDENTIAL REIT INC COM
Equities	40,333.05	50,116.00	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	30,074.05	34,990.08	ARMSTRONG WORLD INDS INC NEW COM STK
Equities	17,781.74	233.26	AROTECH CORP COM NEW STK
Equities	57,264.42	36,250.00	ARQULE INC COM
Equities	46,977.95	7,616.00	ARRAY BIOPHARMA INC COM
Equities	38,238.72	12,992.00	ARRAY BIOPHARMA INC COM
Equities	1,030.00	2,015.00	ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	111,473.09	92,961.27	ARRIS GROUP INC COM
Equities	171,962.13	145,972.53	ARRIS GROUP INC COM
Equities	294,361.65	311,250.00	ARROW ELECTR INC COM
Equities	314,344.51	517,671.00	ARROW ELECTR INC COM
Equities	11,745.41	28,042.62	ARROW FINL CORP COM
Equities	4,305,312.78	2,815,964.00	ARSENAL CAP PTRS QUALIFIED PURCHASER FD
Equities	15,911.58	16,218.00	ARTESIAN RES CORP CL A CL A
Equities	43,094.52	46,858.00	ARTHROCARE CORP COM
Equities	71,717.52	90,636.76	ARTHROCARE CORP COM
Equities	23,559.00	11,300.00	ARTIO GLOBAL INVS INC COM CL A COM CL A
Equities	82,084.75	59,042.50	ARTIO GLOBAL INVS INC COM CL A COM CL A
Equities	2,118.00	7,240.00	ARTS WAY MFG INC COM
Equities	83,193.13	94,707.75	ARUBA NETWORKS INC COM
Equities	60,730.47	130,020.00	ARUBA NETWORKS INC COM
Equities	207,989.48	270,205.20	ARUBA NETWORKS INC COM
Equities	822,830.04	768,300.00	ARUBA NETWORKS INC COM
Equities	279,209.01	300,300.00	ASA GOLD AND PRECIOUS METALS LIMITED
Equities	659,663.41	683,803.86	ASAHI GLASS CO NPV
Equities	45,355.17	46,359.58	ASAHI GLASS CO NPV
Equities	68,032.76	69,539.38	ASAHI GLASS CO NPV
Equities	66,505.48	42,619.00	ASBURY AUTOMOTIVE GROUP INC COM
Equities	36,210.46	67,968.04	ASBURY AUTOMOTIVE GROUP INC COM
Equities	129,213.96	131,160.60	ASCENA RETAIL GROUP INC COM
Equities	679,762.83	1,304,591.70	ASCENA RETAIL GROUP INC COM
Equities	127,196.69	263,819.40	ASCENA RETAIL GROUP INC COM
Equities	847,776.00	232,791.00	ASCEND VENTURES
Equities	152,689.83	162,854.35	ASCENDAS R/EST INV NPV (REIT)
Equities	62,094.98	48,202.70	ASCENT CAP GROUP INC COM SER A STK
Equities	88,390.70	85,175.76	ASCENT CAP GROUP INC COM SER A STK
Equities	73,689.88	77,190.00	ASHFORD HOSPITALITY TR INC COM SHS
Equities	97,258.02	116,058.90	ASHFORD HOSPITALITY TR INC COM SHS
Equities	174,527.32	206,784.00	ASHLAND INC NEW COM
Equities	458,192.79	524,714.40	ASHLAND INC NEW COM
Equities	202,588.15	291,048.48	ASHLAND INC NEW COM
Equities	241,605.48	490,595.04	ASHLAND INC NEW COM
Equities	571,229.96	611,369.14	ASM INTL NV EURO.04
Equities	863,253.13	1,178,165.46	ASM PACIFIC TECH HKD0.10
Equities	1,645,175.52	1,476,840.75	ASML HOLDING NEW
Equities	69,673.47	72,915.86	ASML HOLDING NEW
Equities	110,140.39	115,265.98	ASML HOLDING NEW
Equities	125,174.96	120,931.00	ASPEN INSURANCE HLDGS COM
Equities	175,859.04	210,857.35	ASPEN INSURANCE HLDGS COM
Equities	210,854.45	247,477.90	ASPEN TECHNOLOGY INC COM
Equities	73,153.01	137,491.54	ASPEN TECHNOLOGY INC COM
Equities	580,740.72	552,293.56	ASSA ABLOY SER'B'NPV
Equities	42,593.43	71,500.00	ASSD ESTATES RLTY CORP COM
Equities	49,281.43	26,848.00	ASSISTED LIVING CONCEPTS INC NEV NEW CL A NEW CL A NEW
Equities	249,949.46	118,150.00	ASSOCTD BANC-CORP COM
Equities	294,078.07	272,718.00	ASSOCTD BANC-CORP COM
Equities	573,509.04	371,767.50	ASSURANT INC COM
Equities	341,001.03	430,960.14	ASSURANT INC COM
Equities	2,040,489.89	2,110,914.00	ASSURANT INC COM
Equities	146,267.71	104,384.00	ASSURED GUARANTY LTD COMMON STK
Equities	274,060.62	246,917.09	ASSURED GUARANTY LTD COMMON STK
Equities	39,154.50	8,484.00	AST ACCEP CAP CORP COM
Equities	33,679.76	6,712.00	ASTA FDG INC COM
Equities	41,221.72	15,102.00	ASTA FDG INC COM

Equities	6,239.52	1,998.80	ASTEIA INTL IINC COM NEW STK
Equities	70,374.50	62,866.00	ASTEC INDS INC COM
Equities	149,347.61	150,323.70	ASTEC INDS INC COM
Equities	931,398.18	925,705.79	ASTELLAS PHARMA NPV
Equities	6,058,338.69	5,685,376.42	ASTELLAS PHARMA NPV
Equities	1,054,538.80	1,045,276.13	ASTELLAS PHARMA NPV
Equities	198,605.97	200,569.59	ASTELLAS PHARMA NPV
Equities	235,196.68	213,078.51	ASTON RESOURCES LIMITED CMN STK
Equities	151,563.30	75,461.00	ASTORIA FINL CORP COM
Equities	118,847.20	132,427.66	ASTORIA FINL CORP COM
Equities	1,524,138.41	1,755,340.20	ASTRAZENECA ORD USD0.25
Equities	1,535,712.51	1,746,408.57	ASTRAZENECA ORD USD0.25
Equities	67,054.85	74,047.72	ASTRAZENECA ORD USD0.25
Equities	103,320.98	117,757.83	ASTRAZENECA ORD USD0.25
Equities	10,366.11	10,131.03	ASTRO MED INC NEW COM STK
Equities	6,393.29	49,280.00	ASTRONICS CORP COM
Equities	16,654.24	249.60	ASTROTECH CORP COM STK
Equities	14,376.13	1,416.10	ASURE SOFTWARE INC COM
Equities	15,585,443.77	12,799,575.00	AT&T INC COM
Equities	26,398,985.45	22,113,268.20	AT&T INC COM
Equities	362,624.00	402,048.00	AT&T INC COM
Equities	656,830.07	541,194.30	AT&T INC COM
Equities	5,358,842.41	5,118,259.50	AT&T INC COM
Equities	218,748.02	245,970.37	ATCO LTD CLASS I NON-VOTING COM NPV
Equities	237,318.85	285,577.17	ATEA ASA NOK10
Equities	47,267.79	49,320.00	ATHENAHEALTH INC COM MON STOCK
Equities	87,487.41	139,000.20	ATHENAHEALTH INC COM MON STOCK
Equities	1,281.00	627.00	ATLANTIC AMERN CORP COM
Equities	43,530.57	2,939.42	ATLANTIC COAST FINL CORP COM
Equities	110,531.01	142,824.00	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	167,045.66	194,657.21	ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK
Equities	33,814.56	49,868.00	ATLC TELE-NETWORK INC COM NEW
Equities	5,122.56	32,414.20	ATLC TELE-NETWORK INC COM NEW
Equities	24,356.54	64,722.00	ATMEL CORP COM
Equities	467,673.40	1,744,820.70	ATMEL CORP COM
Equities	569,544.98	866,360.25	ATMEL CORP COM
Equities	54,013.42	34,731.00	ATMI INC COM
Equities	122,965.21	75,591.00	ATMI INC COM
Equities	170,650.97	176,225.00	ATMOS ENERGY CORP COM
Equities	615,875.19	824,500.25	ATMOS ENERGY CORP COM
Equities	230,550.06	303,007.25	ATMOS ENERGY CORP COM
Equities	82,061.40	29,089.00	ATP OIL & GAS CORP COM
Equities	58,176.03	64,302.00	ATP OIL & GAS CORP COM
Equities	1,472.50	313.60	ATRINSIC INC COM NEW COM NEW
Equities	13,727.40	59,340.00	ATRION CORP COM
Equities	370,304.09	581,324.49	ATWOOD OCEANICS INC COM
Equities	560,675.18	586,929.00	ATWOOD OCEANICS INC COM
Equities	417,393.21	433,356.60	ATWOOD OCEANICS INC COM
Equities	362,918.12	653,432.91	ATWOOD OCEANICS INC COM
Equities	47,336.56	24,192.00	AUDIOVOX CORP CL A
Equities	92,753.78	34,776.00	AUDIOVOX CORP CL A
Equities	611,581.16	698,539.01	AURICO GOLD INC COM
Equities	718,620.72	747,796.41	AURUBIS AG NPV
Equities	2,726,913.53	2,849,937.11	AUST & NZ BANK GRP NPV
Equities	553,697.94	1.00	AUSTIN VENTURE IV (ROFR)
Equities	857,022.88	61,436.00	AUSTIN VENTURES III, LP
Equities	1.00	1.00	AUSTIN VENTURES IV, LP
Equities	2,600,831.52	2,255,843.00	AUSTIN VENTURES IX LP
Equities	804,045.67	22,600.00	AUSTIN VENTURES V, LP
Equities	466,640.53	510,902.00	AUSTIN VENTURES VI LP - SECONDARY
Equities	4,124,851.05	1,039,286.00	AUSTIN VENTURES VI, LP
Equities	5,631,576.49	2,269,773.00	AUSTIN VENTURES VII, LP
Equities	178,992.03	198,202.00	AUSTIN VENTURES VIII SECONDARY, LP
Equities	2,438,194.33	2,451,981.00	AUSTIN VENTURES VIII, LP
Equities	88,909.37	8,880.00	AUTHENTIDATE HLDG CORP COM
Equities	126,269.03	8,269.34	AUTOBYTEL COM INC COM
Equities	690,198.23	728,768.00	AUTODESK INC COM
Equities	261,803.38	324,240.00	AUTODESK INC COM

Equities	659,341.13	690,940.00	AUTODESK INC COM	
Equities	474,274.71	1,050,074.40	AUTODESK INC COM	
Equities	1,961,278.57	2,111,420.00	AUTODESK INC COM	
Equities	523,427.45	672,643.60	AUTODESK INC COM	
Equities	1,501,225.91	1,827,469.20	AUTOMATIC DATA PROCESSING INC COM	
Equities	2,408,958.22	3,212,163.00	AUTOMATIC DATA PROCESSING INC COM	
Equities	218,998.32	247,596.00	AUTOMATIC DATA PROCESSING INC COM	
Equities	431,886.61	572,526.24	AUTOMATIC DATA PROCESSING INC COM	
Equities	4,022,740.95	4,463,049.60	AUTOMATIC DATA PROCESSING INC COM	
Equities	206,535.01	347,795.00	AUTONATION INC DEL COM	
Equities	99,240.24	186,601.17	AUTONATION INC DEL COM	
Equities	2,852,678.76	3,104,539.04	AUTONOMY CORP 3.25% CNV 04/03/15	GBP50000
Equities	2,936,676.91	3,603,761.76	AUTONOMY CORP ORD GBP0.003333	
Equities	382,154.43	763,661.50	AUTOZONE INC COM	
Equities	313,625.71	978,017.45	AUTOZONE INC COM	
Equities	957,008.34	1,120,430.00	AUTOZONE INC COM	
Equities	370,969.53	707,640.00	AUTOZONE INC COM	
Equities	2,110,383.18	3,715,110.00	AUTOZONE INC COM	
Equities	17,342.00	14,778.40	AUXILIUM PHARMACEUTICALS INC COM	
Equities	63,273.44	52,724.00	AUXILIUM PHARMACEUTICALS INC COM	
Equities	112,136.43	90,160.00	AUXILIUM PHARMACEUTICALS INC COM	
Equities	197,980.41	231,990.00	AVAGO TECHNOLOGIES LTD	
Equities	999,747.84	1,121,000.00	AVAGO TECHNOLOGIES LTD	
Equities	4,068,071.53	6,059,966.40	AVALONBAY CMNTYS REIT	
Equities	4,776,186.70	6,873,637.20	AVALONBAY CMNTYS REIT	
Equities	975,025.23	1,240,857.60	AVALONBAY CMNTYS REIT	
Equities	631,712.23	1,407,649.20	AVALONBAY CMNTYS REIT	
Equities	1,110,526.68	1,573,413.60	AVALONBAY CMNTYS REIT	
Equities	1,724,893.54	2,132,724.00	AVALONBAY CMNTYS REIT	
Equities	177,536.07	156,223.20	AVANIR PHARMACEUTICALS INC	
Equities	36,607.50	7,605.00	AVATAR HLDGS INC COM	
Equities	16,360.74	12,168.00	AVATAR HLDGS INC COM	
Equities	34,147.08	-	AVENTINE RENEWABLE ENERGY HOLDINGS INCWTEXP 3/15/2015	
Equities	70,031.11	98,412.75	AVEO PHARMACEUTICALS INC COM STK	
Equities	426,669.55	292,429.10	AVERY DENNISON CORP COM	
Equities	484,741.40	459,658.37	AVERY DENNISON CORP COM	
Equities	860,611.53	822,819.00	AVERY DENNISON CORP COM	
Equities	101,270.00	95,416.10	AVERY DENNISON CORP COM	
Equities	-	-	AVEVA GROUP ORD GBP0.0333	
Equities	-	-	AVEVA GROUP ORD GBP0.0333	
Equities	32,862.92	9,438.00	AVI BIOPHARMA INC COM	
Equities	47,944.50	17,245.38	AVIAT NETWORKS INC COM	
Equities	367,407.65	59,568.86	AVIAT NETWORKS INC COM	
Equities	76,396.00	37,680.00	AVID TECHNOLOGY INC COM	
Equities	95,888.61	65,525.52	AVID TECHNOLOGY INC COM	
Equities	94.08	4.41	AVINCI MEDIA CORP COM STK	
Equities	170,882.50	100,831.00	AVIS BUDGET GROUP INC COM STK	
Equities	104,906.16	212,753.41	AVIS BUDGET GROUP INC COM STK	
Equities	62,593.44	66,794.00	AVISTA CORP COM ISIN # US05379B1070	
Equities	113,068.77	155,424.50	AVISTA CORP COM ISIN # US05379B1070	
Equities	422,859.72	366,620.00	AVNET INC COM	
Equities	780,821.96	1,039,670.56	AVNET INC COM	
Equities	446,703.98	525,191.12	AVNET INC COM	
Equities	369,327.64	384,944.00	AVON PRODUCTS INC COM USD0.25	
Equities	1,075,851.78	775,600.00	AVON PRODUCTS INC COM USD0.25	
Equities	1,172,251.63	1,399,748.00	AVON PRODUCTS INC COM USD0.25	
Equities	748,350.14	711,788.00	AVON PRODUCTS INC COM USD0.25	
Equities	45,607.90	39,624.00	AVX CORP COM	
Equities	32,249.59	36,164.52	AVX CORP COM	
Equities	172,005.02	13,200.00	AWARE INC MASS COM	
Equities	1,822,198.12	1,937,943.52	AXA EUR2.29	
Equities	824,180.13	831,520.90	AXA EUR2.29	
Equities	1,607,953.08	1,685,465.60	AXA EUR2.29	
Equities	185,686.23	150,855.16	AXA EUR2.29	
Equities	167,077.55	198,542.65	AXA EUR2.29	
Equities	272,786.35	233,552.86	AXA EUR2.29	
Equities	329,037.96	286,261.29	AXA EUR2.29	
Equities	147,831.74	19,327.40	AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095	

Equities	5,528,504.92	5,185,771.84	AXIS BANK GDR EACH REPR 1 INR10 'REGS	
Equities	331,086.28	281,736.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	
Equities	411,635.59	410,746.32	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	
Equities	1,286,237.06	1,504,656.00	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	
Equities	128,221.38	37,312.00	AXT INC COM	
Equities	289,034.42	283,280.27	AZIMUT HLDG S.P.A NPV	
Equities	14,470.74	18,320.00	AZZ INC COM	
Equities	70,720.68	155,170.40	AZZ INC COM	
Equities	9,075.04	16,496.00	B & G FOODS INC COMMON STOCK	
Equities	63,335.35	72,273.10	B & G FOODS INC COMMON STOCK	
Equities	594,195.05	545,415.93	BABCOCK & WILCOX CO NEW COM STK	
Equities	288,662.63	224,451.00	BABCOCK & WILCOX CO NEW COM STK	
Equities	499,458.16	470,404.96	BABCOCK & WILCOX CO NEW COM STK	
Equities	33,733.00	51,786.00	BADGER METER INC COM	
Equities	38,603.45	62,809.02	BADGER METER INC COM	
Equities	319,007.20	276,632.69	BAE SYSTEMS ORD GBP0.025	
Equities	290,700.86	306,356.65	BAE SYSTEMS ORD GBP0.025	
Equities	8,728,317.83	11,019,452.00	BAIN CAPITAL FUND VIII 6-008185	
Equities	2,394,196.59	2,890,713.00	BAIN CAPITAL FUND VIII 6-008187	
Equities	768,374.00	1,104,711.00	BAIN CAPITAL VIII CO-INVESTMENT FUND LP	
Equities	223,902.43	217,680.00	BAKER HUGHES INC COM	
Equities	2,079,243.30	2,494,467.68	BAKER HUGHES INC COM	
Equities	2,930,020.85	4,090,860.24	BAKER HUGHES INC COM	
Equities	1,683,048.39	1,719,672.00	BAKER HUGHES INC COM	
Equities	331,823.41	364,976.80	BAKER HUGHES INC COM	
Equities	1,969,115.78	2,756,989.76	BAKER HUGHES INC COM	
Equities	2,516,196.04	2,561,368.00	BAKER HUGHES INC COM	
Equities	10,070.01	6,336.00	BAKER MICHAEL CORP COM	
Equities	14,023.50	33,792.00	BAKER MICHAEL CORP COM	
Equities	5,091.38	136,243.36	BALCHEM CORP COM	
Equities	54,187.24	81,095.00	BALDWIN & LYONS INC CL B	
Equities	1,994.63	634.84	BALDWIN TECHNOLOGY CO INC CLASS'A'COM STK USD0.01	
Equities	394,740.28	606,129.60	BALL CORP COM	
Equities	274,434.39	849,696.78	BALL CORP COM	
Equities	18,040.04	9,380.00	BALLANTYNE STRONG INC COM	
Equities	129,712.73	174,517.20	BALLY TECHNOLOGIES INC COM STK	
Equities	130,449.38	249,002.28	BALLY TECHNOLOGIES INC COM STK	
Equities	1,084,112.74	1,190,597.39	BALOISE HOLDING AG CHF0.10 (REGD)	(VINKULIERT)
Equities	199,784.37	202,141.92	BALOISE HOLDING AG CHF0.10 (REGD)	(VINKULIERT)
Equities	1.00	1.00	BANC FUND V TRUST, LP	
Equities	10,000,000.00	6,658,956.00	BANC FUND VI, LP	
Equities	9,812,373.00	5,660,928.00	BANC FUND VII, LP	
Equities	620,461.41	748,470.59	BANCA GENERALI EUR1	
Equities	31,977.47	27,020.00	BANCFIRST CORP COM	
Equities	21,964.70	51,183.60	BANCFIRST CORP COM	
Equities	1,854,828.26	1,810,003.37	BANCO SANTANDER EURO.50(REGD)	
Equities	1,898,354.64	1,684,392.07	BANCO SANTANDER EURO.50(REGD)	
Equities	61,200.00	70,683.80	BANCORP INC DEL COM STK	
Equities	128,907.88	65,773.00	BANCORPSOUTH INC COM	
Equities	488,855.92	298,708.70	BANCORPSOUTH INC COM	
Equities	135,299.93	110,424.18	BANCORPSOUTH INC COM	
Equities	16,770.13	3,256.19	BANCTRUST FINL GROUP INC COM STK	
Equities	825,830.78	829,445.50	BANK HAPOALIM B.M. ILS1	
Equities	3,565,353.14	2,182,670.28	BANK NEW YORK MELLON CORP COM STK	
Equities	4,800,684.76	3,730,425.72	BANK NEW YORK MELLON CORP COM STK	
Equities	3,420,786.48	3,076,962.00	BANK NEW YORK MELLON CORP COM STK	
Equities	230,476.20	215,976.60	BANK NEW YORK MELLON CORP COM STK	
Equities	455,156.56	332,957.52	BANK NEW YORK MELLON CORP COM STK	
Equities	25,484,434.12	8,261,900.08	BANK OF AMERICA CORP	
Equities	25,661,971.26	13,085,144.00	BANK OF AMERICA CORP	
Equities	536,414.11	379,216.00	BANK OF AMERICA CORP	
Equities	1,667,001.72	777,502.40	BANK OF AMERICA CORP	
Equities	1,911,832.84	1,714,571.44	BANK OF AMERICA CORP	
Equities	7,813,727.91	6,651,624.00	BANK OF AMERICA CORP	
Equities	165,585.08	230,643.59	BANK OF EAST ASIA HKD2.50	
Equities	204,537.50	22,682.34	BANK OF THE CAROLINAS CORP COM STK	
Equities	80,795.53	135,356.00	BANK OF THE OZARKS INC COM	
Equities	384,963.05	425,330.20	BANK OF THE OZARKS INC COM	

Equities	6,881.22	72,884.00	BANK OF THE OZARKS INC COM
Equities	78,651.50	14,479.90	BANKATLANTIC BANCORP INC CL'A'NON-VTG COM USD0.01
Equities	60,860.36	14.00	BANKUNITED FINL CORP CL A
Equities	92,928.00	87,582.00	BANKUNITED INC
Equities	45,112.61	6,597.50	BANNER CORP COM NEW COM NEW
Equities	4,741,413.52	3,570,069.76	BARCLAYS ORD GBPO.25
Equities	2,942,093.80	2,499,842.62	BARCLAYS ORD GBPO.25
Equities	3,723,637.92	3,546,535.98	BARCLAYS ORD GBPO.25
Equities	163,040.94	194,161.94	BARCLAYS ORD GBPO.25
Equities	395,799.09	329,246.50	BARCLAYS ORD GBPO.25
Equities	158,831.67	116,553.15	BARCLAYS ORD GBPO.25
Equities	201,701.72	181,485.15	BARCLAYS ORD GBPO.25
Equities	105,118.00	43,108.00	BARNES & NOBLE INC COM
Equities	123,227.63	86,216.00	BARNES & NOBLE INC COM
Equities	48,846.00	52,101.00	BARNES GROUP INC COM
Equities	71,012.90	95,295.21	BARNES GROUP INC COM
Equities	49,309.49	11,845.00	BARNWELL INDS INC COM
Equities	7,657.50	9,270.00	BARNWELL INDS INC COM
Equities	56,242.21	69,525.00	BARRETT BILL CORP COM STK
Equities	151,407.96	216,732.60	BARRETT BILL CORP COM STK
Equities	33,247.50	18,616.00	BARRETT BUSINESS SVCS INC COM
Equities	559,287.76	499,524.56	BARRETT BUSINESS SVCS INC COM
Equities	8,684.50	23,628.00	BARRETT BUSINESS SVCS INC COM
Equities	1,758,108.43	1,497,326.70	BARRICK GOLD CORP COM NPV CAD
Equities	246,023.25	249,095.00	BARRICK GOLD CORP
Equities	1,505,651.18	1,372,287.00	BARRICK GOLD CORP
Equities	4,287,767.37	4,311,608.00	BARRICK GOLD CORP
Equities	4,160,603.49	5,320,749.37	BASF - ORD SHS COMSTK
Equities	693,683.22	2,411,540.11	BASF - ORD SHS COMSTK
Equities	1,438,308.82	2,493,244.06	BASF - ORD SHS COMSTK
Equities	1,132,578.05	1,978,920.63	BASF - ORD SHS COMSTK
Equities	101,276.05	133,234.26	BASF - ORD SHS COMSTK
Equities	160,079.74	210,627.69	BASF - ORD SHS COMSTK
Equities	231,570.86	313,492.38	BASF - ORD SHS COMSTK
Equities	94,307.30	131,072.55	BASIC ENERGY SVCS INC NEW COM
Equities	532,267.21	534,990.00	BASIC ENERGY SVCS INC NEW COM
Equities	90,093.81	344,502.09	BASIC ENERGY SVCS INC NEW COM
Equities	41,996.41	17,462.08	BASSETT FURNITURE INDS INC COM STK
Equities	2,214,794.51	68,779.00	BATTERY VENTURES V, LP
Equities	2,224,753.04	819,180.00	BATTERY VENTURES VI, LP
Equities	3,308,074.48	2,920,979.00	BATTERY VENTURES VII, 6009507
Equities	2,350,146.12	2,061,309.00	BATTERY VENTURES VII, LP
Equities	2,550,909.74	2,726,042.30	BAXTER INTL INC COM
Equities	2,752,724.15	4,172,927.90	BAXTER INTL INC COM
Equities	368,452.50	387,985.00	BAXTER INTL INC COM
Equities	649,205.18	671,154.36	BAXTER INTL INC COM
Equities	2,861,861.30	2,871,089.00	BAXTER INTL INC COM
Equities	1,243,487.31	2,414,293.20	BAYER MOTOREN WERK EUR1
Equities	193,640.41	377,707.19	BAYER MOTOREN WERK EUR1
Equities	232,456.27	289,316.13	BAYER MOTOREN WERK EUR1
Equities	2,080,251.52	1,631,335.20	BB&T CORP COM
Equities	2,244,587.21	2,257,673.44	BB&T CORP COM
Equities	2,548,557.62	2,794,044.00	BB&T CORP COM
Equities	2,119,571.16	2,348,977.37	BBVA(BILB-VIZ-ARG) EURO.49
Equities	985,178.44	940,407.31	BBVA(BILB-VIZ-ARG) EURO.49
Equities	116,202.49	131,262.45	BBVA(BILB-VIZ-ARG) EURO.49
Equities	9,383.00	9,096.00	BCB BANCORP INC COM STK
Equities	2,410,073.63	3,828,633.30	BCE INC COM NPV
Equities	1,382,203.74	763,285.22	BCO COM PORTUGUES NPV
Equities	162,100.70	115,686.06	BCO COM PORTUGUES NPV
Equities	7,599.54	6,508.48	BCSB BANCORP INC COM
Equities	242,051.71	289,751.00	BE AEROSPACE INC COM
Equities	300,971.52	1,418,555.60	BE AEROSPACE INC COM
Equities	204,831.17	447,604.08	BE AEROSPACE INC COM
Equities	125,622.21	3,506.40	BEACON PWR CORP COM NEW COM NEW
Equities	54,007.92	70,742.00	BEACON ROOFING SUPPLY INC COM
Equities	78,468.67	124,437.46	BEACON ROOFING SUPPLY INC COM
Equities	43,559.58	19,968.00	BEASLEY BROADCAST GROUP INC CL A

Equities	22,862.50	6,240.00	BEASLEY BROADCAST GROUP INC CL A
Equities	62,878.03	6,441.00	BEAZER HOMES USA INC COM
Equities	52,322.71	15,085.50	BEAZER HOMES USA INC COM
Equities	33,733.55	11,609.00	BEBE STORES INC COM
Equities	21,608.14	18,684.38	BEBE STORES INC COM
Equities	388,249.31	490,803.60	BECKMAN COULTER INC COM
Equities	306,274.70	669,262.46	BECKMAN COULTER INC COM
Equities	1,256,882.65	1,358,900.90	BECTON DICKINSON & CO COM
Equities	1,343,110.02	2,267,649.72	BECTON DICKINSON & CO COM
Equities	682,587.05	957,268.00	BED BATH BEYOND INC COM
Equities	945,498.23	1,126,541.00	BED BATH BEYOND INC COM
Equities	800,160.03	1,782,269.58	BED BATH BEYOND INC COM
Equities	354,274.20	400,418.20	BED BATH BEYOND INC COM
Equities	491,905.20	951,139.15	BED BATH BEYOND INC COM
Equities	32,434.31	31,969.19	BEKAERT SA NPV
Equities	51,740.45	50,998.48	BEKAERT SA NPV
Equities	34,345.53	19,521.00	BEL FUSE INC CL B CL B
Equities	156,152.00	104,580.00	BELDEN INC COM
Equities	347,710.77	345,114.00	BELDEN INC COM
Equities	216,630.65	269,502.66	BELDEN INC COM
Equities	206,018.71	223,408.84	BELLE INTERNATIONA HKD0.01
Equities	83,646.46	40,662.00	BELO CORP
Equities	199,345.70	103,236.30	BELO CORP
Equities	209,506.98	206,058.00	BEMIS CO INC COM
Equities	214,066.36	388,470.00	BEMIS CO INC COM
Equities	1.00	1.00	BENCHMARK CAPITAL PTRS II, LP
Equities	2,465,839.06	694,236.00	BENCHMARK CAPITAL PTRS III, LP
Equities	5,012,235.32	1,867,129.00	BENCHMARK CAPITAL PTRS IV, LP
Equities	1,135,734.65	267,124.00	BENCHMARK CAPITAL PTRS, LP
Equities	93,654.65	72,600.00	BENCHMARK ELECTRS INC COM
Equities	786,429.88	753,621.00	BENCHMARK ELECTRS INC COM
Equities	88,649.68	75,405.00	BENCHMARK ELECTRS INC COM
Equities	56,740.31	55,658.18	BENESSE HOLDINGS INC NPV
Equities	89,923.34	89,840.27	BENESSE HOLDINGS INC NPV
Equities	232,566.44	222,160.52	BENI STABILI SPA EURO.1
Equities	3,537.36	4,825.40	BENIHANA INC CL A CL A
Equities	333,869.00	330,888.00	BERKLEY W R CORP COM
Equities	200,765.85	502,236.08	BERKLEY W R CORP COM
Equities	2,304,833.03	2,127,596.00	BERKSHIRE FUND VI, LP
Equities	10,390,440.99	10,679,820.00	BERKSHIRE HATHAWAY INC-CL B
Equities	13,816,818.69	17,655,909.38	BERKSHIRE HATHAWAY INC-CL B
Equities	741,017.83	761,440.21	BERKSHIRE HATHAWAY INC-CL B
Equities	416,840.00	394,689.00	BERKSHIRE HATHAWAY INC-CL B
Equities	1,869,503.23	1,919,272.00	BERKSHIRE HATHAWAY INC-CL B
Equities	9,278.25	13,434.00	BERKSHIRE HILLS BANCORP INC COM
Equities	88,831.34	138,138.00	BERRY PETE CO CL A CL A
Equities	492,045.67	929,137.44	BERRY PETE CO CL A CL A
Equities	57,388.81	307,303.92	BERRY PETE CO CL A CL A
Equities	250,893.10	272,387.52	BEST BUY INC COM STK
Equities	1,018,413.40	701,385.30	BEST BUY INC COM STK
Equities	1,065,673.41	1,184,502.51	BEST BUY INC COM STK
Equities	5,472,293.45	5,181,086.48	BG GROUP ORD GBP0.10
Equities	4,022,651.77	6,503,877.47	BG GROUP ORD GBP0.10
Equities	5,030,922.18	6,458,452.64	BG GROUP ORD GBP0.10
Equities	1,761,802.21	4,749,743.57	BG GROUP ORD GBP0.10
Equities	593,837.29	606,118.40	BG GROUP ORD GBP0.10
Equities	2,546,930.71	2,399,025.72	BG GROUP ORD GBP0.10
Equities	321,979.69	329,165.42	BG GROUP ORD GBP0.10
Equities	114,848.20	157,318.37	BG GROUP ORD GBP0.10
Equities	328,300.25	307,122.69	BG GROUP ORD GBP0.10
Equities	182,133.01	249,484.69	BG GROUP ORD GBP0.10
Equities	294,964.36	299,654.04	BG GROUP ORD GBP0.10
Equities	47,455.26	40,196.00	BGC PARTNERS INC CL A CL A
Equities	180,181.85	44,834.00	BGC PARTNERS INC CL A CL A
Equities	-	-	BGP HOLDINGS PLC COMSTK
Equities	214,401.17	247,504.37	BHG SA-BRAZIL COMSTK
Equities	1,374,727.50	1,852,245.00	BHP BILLITON LTD NPV
Equities	752,863.41	797,168.73	BHP BILLITON LTD NPV

Equities	826,259.81	858,918.80	BHP BILLITON PLC USD0.50	
Equities	336,253.22	421,212.30	BHP BILLITON PLC USD0.50	
Equities	1,613,239.74	1,727,009.79	BHP BILLITON PLC USD0.50	
Equities	228,586.94	373,973.54	BHP BILLITON PLC USD0.50	
Equities	229,882.67	238,949.41	BHP BILLITON PLC USD0.50	
Equities	283,755.68	323,585.52	BHP BILLITON PLC USD0.50	
Equities	3,145,456.88	3,747,608.48	BHP BILLITON PLC USD0.50	
Equities	364,824.36	378,697.41	BHP BILLITON PLC USD0.50	
Equities	406,849.91	460,577.93	BHP BILLITON PLC USD0.50	
Equities	81,630.14	89,854.75	BIC EUR3.82	
Equities	129,028.27	142,028.47	BIC EUR3.82	
Equities	32,734.92	9,432.00	BIG 5 SPORTING GOODS CORP COM	
Equities	57,354.34	34,584.00	BIG 5 SPORTING GOODS CORP COM	
Equities	160,875.00	165,750.00	BIG LOTS INC COM	
Equities	208,461.33	275,443.35	BIG LOTS INC COM	
Equities	556,661.12	572,169.00	BIG LOTS INC COM	
Equities	33,503.04	3,906.00	BIGBAND NETWORKS INC COM CDT-COM	
Equities	29,652.00	39,105.00	BIGLARI HLDGS INC COM	
Equities	29,475.83	43,015.50	BIGLARI HLDGS INC COM	
Equities	201,046.22	197,925.68	BILLABONG INTL NPV	
Equities	468,613.21	364,181.71	BILLABONG INTL NPV	
Equities	2,059,387.90	2,108,250.00	BILLION EXPRESS IN 0.75% EXCH BDS	18/10/15 USD
Equities	126,295.11	190,976.00	BIO RAD LABS INC CL A	
Equities	563,905.44	572,928.00	BIO RAD LABS INC CL A	
Equities	131,684.86	238,720.00	BIO RAD LABS INC CL A	
Equities	107,203.71	13,752.00	BIOCRYS T PHARMACEUTICALS INC COM	
Equities	186,254.49	197,802.00	BIOGEN IDEC INC COM STK	
Equities	725,831.19	1,548,201.60	BIOGEN IDEC INC COM STK	
Equities	1,269,221.78	2,874,009.60	BIOGEN IDEC INC COM STK	
Equities	222,482.45	410,679.72	BIOGEN IDEC INC COM STK	
Equities	17,176.88	22,024.90	BIOLASE TECH INC COM	
Equities	117,239.49	171,423.00	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010
Equities	534,759.30	687,052.50	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010
Equities	202,698.18	353,376.27	BIOMARIN PHARMACEUTICAL INC COM ISIN	CH0008107010
Equities	154,847.07	119,288.00	BIOMED RLTY TR INC COM	
Equities	320,237.71	253,987.24	BIOMED RLTY TR INC COM	
Equities	35,030.06	54,340.00	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	
Equities	651,076.11	543,400.00	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	
Equities	367,249.10	326,876.00	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	
Equities	59,932.56	54,674.40	BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	
Equities	206,382.41	124,190.00	BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW	
Equities	28,153.25	34,397.00	BIOSCRIP INC COM	
Equities	820,582.76	767,737.05	BIOSENSORS INTL GP USD0.0000667	
Equities	5,128.97	3,591.00	BIOTIME INC COM	
Equities	30,144.93	11,799.00	BIOTIME INC COM	
Equities	3,086.73	8,775.00	BIRNER DENTAL MGMT SVCS INC	
Equities	480,251.81	390,128.86	BISI INTERNATIONAL IDR100	
Equities	12,402.90	8,908.00	BITSTREAM INC CL A COM	
Equities	86,953.85	102,887.40	BJS RESTAURANTS INC COM	
Equities	33,488.00	83,776.00	BJS RESTAURANTS INC COM	
Equities	69,572.15	133,256.20	BJS RESTAURANTS INC COM	
Equities	132,522.91	191,330.00	BJS WHSL CLUB INC COM STK	
Equities	173,172.27	224,409.95	BJS WHSL CLUB INC COM STK	
Equities	71,231.02	4,168.60	BK GRANITE CORP COM	
Equities	207,703.57	190,266.80	BK HAW CORP COM	
Equities	987,511.71	1,108,990.28	BK HAW CORP COM	
Equities	111,239.80	256,790.40	BK HAW CORP COM	
Equities	616,706.16	560,101.10	BK LEUMI LE ISRAEL ILS1	
Equities	49,541.10	15,414.00	BK MUT CORP NEW COM STK	
Equities	31,494.31	42,509.61	BK MUT CORP NEW COM STK	
Equities	419,483.05	426,176.72	BK SARASIN & CIE AG CHF0.35 (REGD) SER'B'	
Equities	64,167.49	53,159.00	BLACK BOX CORP DEL COM	
Equities	1,063,286.54	1,121,967.60	BLACK BOX CORP DEL COM	
Equities	8,651.64	5,128.28	BLACK BOX CORP DEL COM	
Equities	62,928.96	48,144.00	BLACK HILLS CORP COM	
Equities	125,519.28	137,962.65	BLACK HILLS CORP COM	
Equities	49,830.00	60,984.00	BLACKBAUD INC COM	
Equities	103,452.12	126,597.24	BLACKBAUD INC COM	

Equities	70,648.71	91,119.00	BLACKBOARD INC COM
Equities	109,230.39	169,828.46	BLACKBOARD INC COM
Equities	1,699.50	-	BLACKOUT MEDIA CORP COM
Equities	-	10,000.00	BLACKOUT MEDIA CORP PFD STOCK
Equities	778.10	1.00	BLACKROCK ASSET INVESTORS, LP
Equities	1,217,053.25	1,283,208.90	BLACKROCK INC COM STK
Equities	2,058,270.88	2,216,364.55	BLACKROCK INC COM STK
Equities	382,073.10	358,684.70	BLACKROCK INC COM STK
Equities	969,358.88	1,112,498.00	BLACKROCK INC COM STK
Equities	16,474,505.50	14,888,595.00	BLACKSTONE CAPITAL PARTNERS V, LP
Equities	1,942,018.00	2,272,931.00	BLACKSTONE MEZZANINE PARTNERS II, LP
Equities	18,415.00	756.00	BLACKSTONE OFFSHORE CAPITAL PARTNERS II
Equities	478,830.64	340,048.00	BLOCK H & R INC COM
Equities	507,251.84	567,655.60	BLOCK H & R INC COM
Equities	205,170.36	229,372.00	BLOCK H & R INC COM
Equities	8,886.48	1,980.00	BLOUNDER TONGUE LABORATORIES INC COM
Equities	46,447.02	57,651.00	BLOUNT INTL INC NEW COM
Equities	205,288.93	104,872.41	BLOUNT INTL INC NEW COM
Equities	64,401.72	78,696.00	BLUE COAT SYS INC COM NEW
Equities	214,695.47	103,179.20	BLUE COAT SYS INC COM NEW
Equities	55,965.76	52,776.00	BLUE NILE INC COM
Equities	94,483.98	92,489.94	BLUE NILE INC COM
Equities	24,999.41	6,132.50	BLUEFLY INC COM NEW STK
Equities	5,333.00	110.00	BLUEFLY INC COM NEW STK
Equities	7,784.00	4,102.00	BLUEGREEN CORP COM
Equities	65,457.61	33,986.25	BLYTH INC COM NEW COM NEW
Equities	110,084.60	50,350.00	BLYTH INC COM NEW COM NEW
Equities	2,441,548.70	2,733,507.44	BM&FBOVESPA SA COM NPV
Equities	420,282.17	669,528.00	BMC SOFTWARE INC COM STK
Equities	796,248.34	1,155,154.60	BMC SOFTWARE INC COM STK
Equities	1,930,322.13	2,012,960.00	BMC SOFTWARE INC COM STK
Equities	486,154.16	623,580.00	BMC SOFTWARE INC COM STK
Equities	3,955,552.30	4,135,064.26	BNP PARIBAS EUR2
Equities	2,593,956.52	2,782,949.18	BNP PARIBAS EUR2
Equities	2,359,498.27	2,868,691.18	BNP PARIBAS EUR2
Equities	617,006.43	625,121.70	BNP PARIBAS EUR2
Equities	1,609,956.92	1,907,238.58	BNP PARIBAS EUR2
Equities	412,125.03	340,498.39	BNP PARIBAS EUR2
Equities	296,080.24	304,843.30	BNP PARIBAS EUR2
Equities	221,775.26	323,133.89	BNP PARIBAS EUR2
Equities	464,580.59	484,662.25	BNP PARIBAS EUR2
Equities	465,775.45	468,841.27	BNP PARIBAS EUR2
Equities	435,040.11	621,104.29	BOART LONGYEAR NPV
Equities	65,394.00	62,946.00	BOB EVANS FARMS INC COM
Equities	75,623.72	123,479.07	BOB EVANS FARMS INC COM
Equities	91,755.36	130,003.25	BODY CENT CORP COM
Equities	227,752.69	231,770.55	BOEING CO COM
Equities	3,589,934.04	3,234,659.29	BOEING CO COM
Equities	3,705,795.69	5,844,018.64	BOEING CO COM
Equities	2,870,722.50	3,637,356.00	BOEING CO COM
Equities	592,844.14	679,416.70	BOEING CO COM
Equities	1,591,626.32	1,748,740.22	BOEING CO COM
Equities	1,038,970.95	1,315,584.35	BOEING CO COM
Equities	21,171.15	25,707.00	BOISE INC COM STK
Equities	81,126.82	88,019.21	BOISE INC COM STK
Equities	71,263.74	76,678.00	BOK FINL CORP COM NEW
Equities	62,830.28	168,089.13	BOK FINL CORP COM NEW
Equities	5,458.74	7,440.00	BOLT TECHNOLOGY CORP COM
Equities	6,550.50	20,460.00	BOLT TECHNOLOGY CORP COM
Equities	70,672.19	13,608.00	BON-TON STORES INC COM
Equities	12,032.00	15,552.00	BON-TON STORES INC COM
Equities	2,213.54	877.91	BOOKS-A-MILLION INC COM
Equities	66,938.61	744.00	BORDERS GROUP INC COM STK
Equities	431,265.48	767,505.00	BORG WARNER INC COM
Equities	818,539.56	872,532.00	BORG WARNER INC COM
Equities	371,887.15	1,081,616.52	BORG WARNER INC COM
Equities	233,766.83	242,244.66	BOSSARD HLDGS AG CHF10(BR)
Equities	27,572.40	35,840.00	BOSTON BEER INC CL A CL A

Equities	677,860.66	1,428,224.00	BOSTON BEER INC CL A CL A
Equities	9,311.60	98,560.00	BOSTON BEER INC CL A CL A
Equities	49,335.48	11,844.00	BOSTON PRIVATE FINL HLDGS INC COM
Equities	132,159.49	40,723.62	BOSTON PRIVATE FINL HLDGS INC COM
Equities	1,402,420.34	617,063.00	BOSTON SCIENTIFIC CORP COM
Equities	2,591,260.76	1,511,507.22	BOSTON SCIENTIFIC CORP COM
Equities	156,320.85	132,672.00	BOSTON SCIENTIFIC CORP COM
Equities	900,044.00	166,873.00	BOSTON VENTURES V, LP
Equities	982,043.00	746,772.00	BOSTON VENTURES VI, LP
Equities	113,475.82	84,014.00	BOTTOMLINE TECHNOLOGIES DEL INC COM
Equities	1.00	2,132,287.00	BOWMAN PARTNERS, LP
Equities	157,832.50	28,710.00	BOYD GAMING CORP COM
Equities	31,282.95	45,231.30	BOYD GAMING CORP COM
Equities	3,860,651.58	3,564,244.80	BP ORD USD0.25
Equities	10,957,070.70	7,804,419.95	BP ORD USD0.25
Equities	2,149,905.44	1,371,064.46	BP ORD USD0.25
Equities	134,166.09	103,087.55	BP ORD USD0.25
Equities	250,779.48	236,497.58	BP ORD USD0.25
Equities	398,069.45	374,804.26	BP ORD USD0.25
Equities	345,652.66	353,443.04	BP ORD USD0.25
Equities	76,685.42	122,804.00	BP PRUDHOE BAY RTY TR UNITS BEN INT
Equities	49,092.50	22,960.00	BPZ RESOURCE INC
Equities	223,411.50	37,392.00	BPZ RESOURCE INC
Equities	1,445,944.35	1,544,771.96	BR MALLS PARTICIPA COM NPV
Equities	198,716.72	210,235.24	BR MALLS PARTICIPA COM NPV
Equities	106,440.00	102,592.00	BRADY CORP CL A
Equities	116,477.95	143,853.22	BRADY CORP CL A
Equities	2,307,859.02	2,338,282.50	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	201,366.45	82,289.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	205,328.49	171,601.54	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	336,440.87	335,739.12	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	556,914.77	566,751.00	BRANDYWINE RLTY TR SH BEN INT NEW REIT
Equities	974,064.56	1,248,199.71	BRASIL INSURANCE PARTICIPACO COMSTK
Equities	57,021.40	64,373.05	BRAVO BRIO RESTAURANT GROUP INC COM STOCK
Equities	3,039,356.26	3,656,204.00	BRE PPTYS INC COM CL A
Equities	3,763,094.66	4,626,370.00	BRE PPTYS INC COM CL A
Equities	258,088.72	233,937.20	BRE PPTYS INC COM CL A
Equities	220,427.61	377,491.84	BRE PPTYS INC COM CL A
Equities	883,109.98	937,744.00	BRE PPTYS INC COM CL A
Equities	1,178,667.52	1,424,074.00	BRE PPTYS INC COM CL A
Equities	4,001,899.44	783,254.00	BRENTWOOD ASSOC IX, LP
Equities	455,294.62	457,835.00	BRENTWOOD ASSOC VIII, LP
Equities	147,317.21	159,000.00	BRIDGEPOINT ED INC COM
Equities	25,093.00	27,500.00	BRIDGEPOINT ED INC COM
Equities	313,716.04	355,000.00	BRIDGEPOINT ED INC COM
Equities	20,605.22	21,460.00	BRIDGFORD FOODS CORP COM
Equities	69,551.04	47,664.00	BRIGGS & STRATTON CORP CAP
Equities	997,113.59	779,802.90	BRIGGS & STRATTON CORP CAP
Equities	111,474.87	108,912.24	BRIGGS & STRATTON CORP CAP
Equities	291,826.15	497,586.25	BRIGHAM EXPL CO COM
Equities	156,692.90	260,391.00	BRIGHAM EXPL CO COM
Equities	698,024.87	782,998.73	BRIGHAM EXPL CO COM
Equities	64,001.30	403,067.31	BRIGHAM EXPL CO COM
Equities	48,825.98	29,196.00	BRIGHTPOINT INC COM NEW
Equities	155,561.49	76,258.33	BRIGHTPOINT INC COM NEW
Equities	243,076.14	156,523.00	BRIGHTPOINT INC COM NEW
Equities	173,403.10	136,976.00	BRINKER INTL INC COM
Equities	149,765.89	244,526.62	BRINKER INTL INC COM
Equities	119,268.97	104,106.70	BRINKS CO COM STOCK
Equities	889,962.60	1,041,216.15	BRINKS CO COM STOCK
Equities	95,212.99	142,975.19	BRINKS CO COM STOCK
Equities	2,304,765.00	4,503,640.00	BRINSON NON US PSHIP FD TR-2003 PRMY FD
Equities	1.00	99,131.00	BRINSON NON-US PSHF FD TRST-98 PRIM FD
Equities	2,347,432.00	2,527,930.00	BRINSON NON-US PSHIP FD TR-2001 PRIMARY
Equities	2,848,649.00	2,864,931.00	BRINSON NON-US PSHF FD TR-2000 PRI FD,LP
Equities	855,479.00	1,409,149.00	BRINSON NON-US PSHF FD TRST-1999 PRIM FD
Equities	5,113,413.00	8,123,757.00	BRINSON NON-US PSHF FD TRST-2002 PRIM FD
Equities	2,403,701.00	2,420,936.00	BRINSON NON-US PSHF FD TRST-2004 PRIM FD

Equities	3,915,475.15	3,744,528.00	BRISTOL MYERS SQUIBB CO COM	
Equities	7,527,708.11	5,963,066.72	BRISTOL MYERS SQUIBB CO COM	
Equities	511,011.60	542,131.20	BRISTOL MYERS SQUIBB CO COM	
Equities	607,836.03	832,513.12	BRISTOL MYERS SQUIBB CO COM	
Equities	2,001,910.02	2,134,352.00	BRISTOL MYERS SQUIBB CO COM	
Equities	76,236.02	102,040.00	BRISTOW GROUP INC COM	
Equities	881,880.48	1,211,622.96	BRISTOW GROUP INC COM	
Equities	323,391.43	576,985.18	BRISTOW GROUP INC COM	
Equities	1,255,023.68	2,187,769.87	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	2,489,815.33	2,692,073.23	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	9,028,974.57	11,829,338.09	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	261,768.66	324,451.82	BRITISH AMERICAN TOBACCO ORD GBP0.25	
Equities	924,087.64	1,087,829.81	BRITISH LAND CO ORD GBP0.25	
Equities	855,135.08	699,039.81	BRITISH LAND CO ORD GBP0.25	
Equities	-	-	British pound sterling - Recoverable Taxes	
Equities	-	-	British pound sterling - Recoverable Taxes	
Equities	-	-	British pound sterling - Recoverable Taxes	
Equities	-	-	British pound sterling - Recoverable Taxes	
Equities	-	-	British pound sterling - Recoverable Taxes	
Equities	826,335.67	875,204.67	BRITISH SKY BROADCASTING GROUP ORD	GBP0.50
Equities	410,003.21	391,410.33	BRITVIC ORD GBP0.2	
Equities	1,277,482.67	1,261,500.00	BROADCOM CORP CL A	
Equities	3,114,391.85	1,865,405.28	BROADCOM CORP CL A	
Equities	927,874.45	803,996.00	BROADCOM CORP CL A	
Equities	8,862,324.07	8,514,284.00	BROADCOM CORP CL A	
Equities	179,418.65	207,002.00	BROADRIDGE FINL SOLUTIONS INC COM STK	
Equities	232,682.16	299,551.15	BROADRIDGE FINL SOLUTIONS INC COM STK	
Equities	115,189.70	212,193.45	BROADSOFT INC COM	
Equities	89,413.28	76,717.56	BROADSOFT INC COM	
Equities	336.60	52.80	BROADWAY FINL CORP DEL COM	
Equities	247,010.15	162,792.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK	
Equities	861,380.92	876,622.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK	
Equities	963,113.32	449,402.82	BROCADE COMMUNICATIONS SYS INC COM NEW STK	
Equities	842,290.52	1,014,220.00	BROCADE COMMUNICATIONS SYS INC COM NEW STK	
Equities	1,681,798.00	1,973,859.00	BROCKWAY MORAN & PTRS FD II, LP	
Equities	240,953.37	62,309.00	BROCKWAY MORAN & PTRS FD, LP	
Equities	2,843,440.07	3,453,200.00	BROOKDALE SR LIVING INC COM STK	
Equities	430,864.26	604,431.25	BROOKDALE SR LIVING INC COM STK	
Equities	223,165.60	186,725.00	BROOKDALE SR LIVING INC COM STK	
Equities	294,049.60	280,233.00	BROOKDALE SR LIVING INC COM STK	
Equities	685,612.99	819,650.00	BROOKDALE SR LIVING INC COM STK	
Equities	806,709.99	1,015,002.00	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	
Equities	224,890.42	228,873.00	BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	
Equities	2,677,890.38	3,648,740.00	BROOKFIELD OFFICE PROPERTIES INC COM	
Equities	3,263,937.44	3,571,620.00	BROOKFIELD OFFICE PROPERTIES INC COM	
Equities	354,552.12	274,740.00	BROOKFIELD OFFICE PROPERTIES INC COM	
Equities	502,920.92	567,024.80	BROOKFIELD OFFICE PROPERTIES INC COM	
Equities	861,238.29	1,054,616.00	BROOKFIELD OFFICE PROPERTIES INC COM	
Equities	1,099,436.08	1,206,928.00	BROOKFIELD OFFICE PROPERTIES INC COM	
Equities	19,711.83	19,324.16	BROOKFIELD RESIDENTIAL PROPERTIES INC COM	
Equities	49,955.98	38,007.00	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +	
Equities	45,331.72	78,850.62	BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC +	
Equities	46,785.00	4,960.00	BROOKLYN FED BANCORP INC COM	
Equities	76,998.15	47,784.00	BROOKS AUTOMATION INC COM	
Equities	427,173.35	107,774.64	BROOKS AUTOMATION INC COM	
Equities	169,955.50	166,790.00	BROWN & BROWN INC COM	
Equities	201,403.01	373,712.24	BROWN & BROWN INC COM	
Equities	60,616.50	22,365.00	BROWN SHOE CO INC COM	
Equities	40,916.04	66,296.25	BROWN SHOE CO INC COM	
Equities	527,127.60	709,330.93	BROWN-FORMAN INC CL B NON-VTG COM	
Equities	574,880.75	1,052,830.24	BROWN-FORMAN INC CL B NON-VTG COM	
Equities	178,086.70	188,965.70	BROWN-FORMAN INC CL B NON-VTG COM	
Equities	35,343.34	8,562.67	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW	
Equities	27,060.90	11,238.11	BRT RLTY TR SH BEN INT NEW SH BEN INT NEW	
Equities	45,397.24	77,368.00	BRUKER CORP	
Equities	207,479.52	142,377.48	BRUKER CORP	
Equities	173,422.50	112,200.00	BRUNSWICK CORP COM	
Equities	233,329.36	204,000.00	BRUNSWICK CORP COM	

Equities	20,935.50	36,450.00	BRYN MAWR BK CORP COM STK
Equities	220,742.56	10,345.50	BSQUARE CORP COM NEW
Equities	5,899,124.25	8,545,880.00	BSTN PPTYS INC
Equities	7,710,710.53	10,659,844.08	BSTN PPTYS INC
Equities	1,347,424.25	1,624,248.00	BSTN PPTYS INC
Equities	642,961.70	658,192.00	BSTN PPTYS INC
Equities	902,213.90	1,870,645.36	BSTN PPTYS INC
Equities	114,447.30	116,776.00	BSTN PPTYS INC
Equities	1,692,003.41	2,229,360.00	BSTN PPTYS INC
Equities	2,219,119.83	3,098,491.92	BSTN PPTYS INC
Equities	698,747.32	721,077.46	BT GROUP ORD GBPO.05
Equities	691,821.23	978,582.01	BT GROUP ORD GBPO.05
Equities	228,715.80	255,563.57	BT GROUP ORD GBPO.05
Equities	9,186.25	10,560.00	BTU INTL INC COM
Equities	45,494.38	94,430.00	BUCKEYE TECHNOLOGIES INC COM
Equities	103,733.17	139,162.84	BUCKEYE TECHNOLOGIES INC COM
Equities	55,391.94	76,219.50	BUCKLE INC COM
Equities	40,634.90	88,389.00	BUCKLE INC COM
Equities	543,356.71	788,276.00	BUCYRUS INTL INC NEW COM CL A
Equities	247,779.25	906,334.08	BUCYRUS INTL INC NEW COM CL A
Equities	114,995.29	136,598.60	BUFFALO WILD WINGS INC COM STK
Equities	29,323.35	59,679.00	BUFFALO WILD WINGS INC COM STK
Equities	87,972.04	165,775.00	BUFFALO WILD WINGS INC COM STK
Equities	38,671.67	6,020.00	BUILDERS FIRSTSOURCE INC COM STK
Equities	242,698.33	206,401.96	BUMI RESOURCES TBK IDR500
Equities	928,338.43	805,818.65	BUNGE LTD
Equities	827,388.12	1,123,609.20	BUNGE LTD
Equities	462,842.89	807,782.19	BURBERRY GROUP ORD GBPO.0005
Equities	57,788.35	101,263.76	BURBERRY GROUP ORD GBPO.0005
Equities	91,664.27	160,625.28	BURBERRY GROUP ORD GBPO.0005
Equities	33,330.00	14,619.00	C D I CORP COM
Equities	44,335.64	26,832.51	C D I CORP COM
Equities	628,583.33	905,083.20	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	714,710.38	1,580,820.84	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	161,600.82	260,172.00	C H ROBINSON WORLDWIDE INC COM NEW COM NEW
Equities	661,385.48	862,181.28	C R BARD
Equities	529,516.54	538,314.00	C R BARD
Equities	621,998.55	1,222,412.22	C R BARD
Equities	237,412.76	307,058.70	C R BARD
Equities	48,286.57	53,711.92	CA 1ST NATL BANCORP COM
Equities	2,548.22	3,385.72	CA 1ST NATL BANCORP COM
Equities	661,330.83	568,716.00	CA INC COM
Equities	1,477,388.43	1,093,967.48	CA INC COM
Equities	266,252.64	310,624.00	CA INC COM
Equities	697,028.70	744,584.00	CA INC COM
Equities	64,050.01	52,639.50	CA PIZZA KITCHEN INC COM ISIN US13054D1090
Equities	50,682.88	49,591.95	CA PIZZA KITCHEN INC COM ISIN US13054D1090
Equities	36,716.55	40,725.00	CABELAS INC COM STK
Equities	79,900.80	124,672.80	CABELAS INC COM STK
Equities	392,238.89	543,150.00	CABLEVISION NY GROUP CL A COM
Equities	670,094.25	1,034,447.28	CABLEVISION NY GROUP CL A COM
Equities	1,594,201.25	1,687,386.00	CABLEVISION NY GROUP CL A COM
Equities	175,237.06	159,480.00	CABOT CORP COM
Equities	146,701.46	283,037.13	CABOT CORP COM
Equities	69,704.74	92,940.00	CABOT MICROELECTRONICS CORP COM
Equities	65,712.87	70,169.70	CABOT MICROELECTRONICS CORP COM
Equities	204,081.70	377,967.00	CABOT OIL & GAS CORP COM
Equities	1,044,232.02	1,133,901.00	CABOT OIL & GAS CORP COM
Equities	249,396.36	787,099.70	CABOT OIL & GAS CORP COM
Equities	638,031.36	636,576.00	CABOT OIL & GAS CORP COM
Equities	10,019.75	9,613.50	CACHE INC COM NEW COM
Equities	67,692.06	88,312.00	CACI INTL INC CL A CL A
Equities	638,254.45	851,138.44	CACI INTL INC CL A CL A
Equities	108,197.93	180,156.48	CACI INTL INC CL A CL A
Equities	387,591.19	191,136.00	CADENCE DESIGN SYS INC COM
Equities	512,474.24	522,720.00	CADENCE DESIGN SYS INC COM
Equities	701,800.21	313,199.04	CADENCE DESIGN SYS INC COM
Equities	1,246,411.45	1,760,352.00	CADENCE DESIGN SYS INC COM

Equities	34,763.19	19,320.00	CADENCE PHARMACEUTICALS INC COM
Equities	59,791.77	63,010.80	CADENCE PHARMACEUTICALS INC COM
Equities	12,264.00	2,856.00	CAGLES INC CL A CL A
Equities	2,498,818.32	2,754,017.66	CAIRN ENERGY PLC ORD GBP0.006154
Equities	599,658.19	554,062.65	CAIRN ENERGY PLC ORD GBP0.006154
Equities	-	10,122.03	CAIXABANK SA EUR1 (STK DIV 15/07/2011)
Equities	-	2,401.07	CAIXABANK SA EUR1 (STK DIV 15/07/2011)
Equities	734,685.05	941,349.51	CAIXABANK SA EUR1
Equities	227,376.87	223,300.11	CAIXABANK SA EUR1
Equities	62,590.21	28,554.50	CAL DIVE INTL INC DEL COM
Equities	1,787,860.15	1,393,997.80	CAL DIVE INTL INC DEL COM
Equities	121,183.20	95,787.64	CAL DIVE INTL INC DEL COM
Equities	222,641.27	173,802.72	CAL DIVE INTL INC DEL COM
Equities	34,137.75	79,900.00	CAL MAINE FOODS INC COM NEW STK
Equities	44,082.60	47,940.00	CAL MAINE FOODS INC COM NEW STK
Equities	58,375.94	39,204.00	CALAMOS ASSET MGMT INC CL A COM STK
Equities	825,632.24	1,113,901.80	CALAMOS ASSET MGMT INC CL A COM STK
Equities	69,288.76	9,090.00	CALAMP CORP COM
Equities	27,375.00	52,650.00	CALAVO GROWERS INC COM
Equities	48,455.30	102,000.00	CALGON CARBON CORP COM
Equities	31,105.91	81,600.00	CALGON CARBON CORP COM
Equities	62,355.00	59,872.00	CALIFORNIA WTR SVC GROUP COM
Equities	55,399.80	82,324.00	CALIFORNIA WTR SVC GROUP COM
Equities	84,890.26	92,818.95	CALIPER LIFE SCIENCES INC COM
Equities	429,143.25	47,038.00	CALIPER LIFE SCIENCES INC COM
Equities	107,821.17	106,098.72	CALIX NETWORKS INC COMMON STOCK
Equities	121,816.51	115,967.40	CALIX NETWORKS INC COMMON STOCK
Equities	59,547.10	69,976.02	CALIX NETWORKS INC COMMON STOCK
Equities	61,331.58	21,148.00	CALLAWAY GOLF CO COM
Equities	1,458,374.77	900,133.52	CALLAWAY GOLF CO COM
Equities	117,020.55	51,731.74	CALLAWAY GOLF CO COM
Equities	538,670.43	539,451.90	CALLON PETE CO DEL COM
Equities	26,594.50	20,358.00	CALLON PETE CO DEL COM
Equities	418,447.30	595,573.52	CALLOWAY REAL ESTA TRUST UNITS
Equities	197,661.00	207,431.80	CALPINE CORP COM NEW STK
Equities	648,266.45	532,290.00	CALPINE CORP COM NEW STK
Equities	577,486.26	672,379.05	CALPINE CORP COM NEW STK
Equities	240,927.46	335,504.00	CALPINE CORP COM NEW STK
Equities	175,911.08	202,451.31	CALTEX AUSTRALIA NPV
Equities	278,536.47	320,799.71	CALTEX AUSTRALIA NPV
Equities	6,367,860.00	6,605,114.00	CALTUS PARTNERS III, LP
Equities	4,749.00	4.44	CALTON INC NEW COM PAR \$.05 COM PAR \$.05
Equities	66,379.54	18,018.00	CAMBREX CORP COM
Equities	154,661.69	23,834.58	CAMBREX CORP COM
Equities	13,358.10	1,692.00	CAMCO FINL CORP COM
Equities	10,651.01	27,133.87	CAMDEN NATL CORP COM
Equities	3,767,886.61	4,154,386.00	CAMDEN PPTY TR SH BEN INT
Equities	402,081.42	470,151.80	CAMDEN PPTY TR SH BEN INT
Equities	249,801.24	523,783.46	CAMDEN PPTY TR SH BEN INT
Equities	714,059.11	766,621.00	CAMDEN PPTY TR SH BEN INT
Equities	929,086.71	1,185,888.49	CAMERON INTL CORP COM STK
Equities	858,686.34	1,058,604.50	CAMERON INTL CORP COM STK
Equities	1,076,793.72	1,869,782.20	CAMERON INTL CORP COM STK
Equities	1,484,222.40	1,297,482.00	CAMERON INTL CORP COM STK
Equities	4,271,982.56	3,872,330.00	CAMERON INTL CORP COM STK
Equities	237,558.01	295,943.39	CAMPARI EURO.10
Equities	631,802.55	569,729.50	CAMPBELL SOUP CO COM
Equities	845,541.43	848,617.10	CAMPBELL SOUP CO COM
Equities	889,481.78	908,665.00	CAMPBELL SOUP CO COM
Equities	277,039.79	66,242.47	CAMPER & NICHOLSON ORD NPV
Equities	58,306.82	68,465.54	CAMPUS CREST CMNTYS INC COM
Equities	4,290,995.65	4,944,297.00	CANAAN VII LP
Equities	-	-	Canadian dollar - Recoverable Taxes
Equities	611,924.28	547,891.41	CANADIAN OIL SANDS COM NPV
Equities	4,370,777.79	5,373,439.82	CANON INC NPV
Equities	2,473,686.97	2,479,708.02	CANON INC NPV
Equities	461,285.57	505,971.40	CANON INC NPV
Equities	12,372,448.92	13,119,873.70	CANON INC NPV

Equities	256,625.39	292,496.29	CANON INC NPV	
Equities	26,679.07	71,230.77	CANTEL MEDICAL CORP COM	
Equities	654,378.78	616,935.03	CANYON SERVICES GR COM NPV	
Equities	1,850,614.73	1,545,449.70	CAP 1 FNCL COM	
Equities	2,144,992.72	2,803,924.22	CAP 1 FNCL COM	
Equities	33,610.50	11,286.00	CAP CY BK GROUP INC COM	
Equities	62,741.07	33,663.06	CAP CY BK GROUP INC COM	
Equities	892,091.50	872,751.74	CAP GEMINI EUR8	
Equities	47,581.14	54,405.00	CAPELLA ED CO COM	
Equities	148,526.36	92,070.00	CAPELLA ED CO COM	
Equities	1,388,929.12	1,436,977.14	CAPITA GROUP ORD GBP0.02066666	
Equities	152,942.23	138,291.94	CAPITA GROUP ORD GBP0.02066666	
Equities	357,307.69	459,473.77	CAPITACOMMERCIAL NPV (REIT)	
Equities	529,937.36	696,888.24	CAPITACOMMERCIAL NPV (REIT)	
Equities	239,340.33	275,158.08	CAPITAL & COUNTIES PROPERTIES	
Equities	1.00	1.00	CAPITAL PARTNERS HOLDINGS II-A, LP	
Equities	1,191.50	-	CAPITAL PPTYS INC R I CL B NEW CL COM STK	
Equities	1.00	1.00	CAPITAL RESOURCE LENDERS II, LP	
Equities	8,006.00	1.00	CAPITAL RESOURCE LENDERS III, LP	
Equities	3,707,543.00	1,443,969.00	CAPITAL RESOURCE PARTNERS IV, LP	
Equities	34,909.00	39,018.00	CAPITAL SR LIVING CORP COM	
Equities	84,997.38	6,966.00	CAPITAL TR INC MD CL A NEW CL A NEW	
Equities	27,104.81	5,286.42	CAPITAL TR INC MD CL A NEW CL A NEW	
Equities	931,595.49	786,643.45	CAPITALAND LTD NPV	
Equities	320,459.01	257,196.97	CAPITALAND LTD NPV	
Equities	197,061.23	59,985.00	CAPITALSOURCE INC REIT	
Equities	632,463.18	221,828.40	CAPITALSOURCE INC REIT	
Equities	134,095.90	152,395.25	CAPITAMALL TRUST NPV (REIT)	
Equities	622,496.20	641,308.24	CAPITAMALL TRUST NPV (REIT)	
Equities	62,589.00	283.50	CAPITOL BANCORP LTD COM	
Equities	46,412.28	31,940.16	CAPITOL FED FINL INC COM .	
Equities	215,294.09	204,894.48	CAPITOL FED FINL INC COM .	
Equities	23,650.00	10,802.00	CAPLEASE INC COM	
Equities	52,641.88	38,645.60	CAPSTEAD MTG CORP COM NO PAR COM NO PAR	
Equities	10,753.23	627.50	CAPSTONE THERAPEUTICS CORP	
Equities	145,534.34	53,836.11	CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	
Equities	145,409.05	389,450.50	CARBO CERAMICS INC COM	
Equities	338,936.13	1,026,585.00	CARBO CERAMICS INC COM	
Equities	59,417.60	17,536.00	CARDICA INC COM	
Equities	4,062.00	6,570.00	CARDINAL FINL CORP COM	
Equities	1,199,326.01	1,093,259.40	CARDINAL HLTH INC	
Equities	1,369,696.69	1,866,898.26	CARDINAL HLTH INC	
Equities	148,673.14	30,798.00	CARDIONET INC COM STK	
Equities	132,318.05	152,776.75	CARDTRONICS INC COM STK	
Equities	10,595.04	18,760.00	CARDTRONICS INC COM STK	
Equities	80,105.50	124,402.25	CARDTRONICS INC COM STK	
Equities	167,449.50	118,440.00	CAREER EDUCATION C COM USD0.01	
Equities	89,181.50	113,765.85	CAREER EDUCATION C COM USD0.01	
Equities	555,647.68	404,425.45	CAREFUSION CORP COM	
Equities	861,922.07	798,798.00	CAREFUSION CORP COM	
Equities	623,939.24	670,392.58	CAREFUSION CORP COM	
Equities	1,148,132.09	1,105,139.75	CAREFUSION CORP COM	
Equities	167,642.03	196,920.00	CARLISLE COMPANIES INC COM	
Equities	694,664.00	787,680.00	CARLISLE COMPANIES INC COM	
Equities	190,067.38	314,678.16	CARLISLE COMPANIES INC COM	
Equities	1,565,612.80	1,794,454.38	CARLSBERG SER'B'DKK20	
Equities	10,538,549.00	11,646,897.00	CARLYLE PARTNERS IV, LP	
Equities	9,970,807.97	13,851,826.00	CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP	
Equities	286,401.49	373,691.00	CARMAX INC COM	
Equities	752,720.19	1,200,441.00	CARMAX INC COM	
Equities	430,868.52	863,788.40	CARMAX INC COM	
Equities	787,315.84	810,215.00	CARMAX INC COM	
Equities	60,435.75	11,829.92	CARMIKE CINEMAS INC COM	
Equities	1,187,040.77	988,163.80	CARNIVAL CORP COM PAIRED	
Equities	1,713,448.73	1,837,247.12	CARNIVAL CORP COM PAIRED	
Equities	682,728.81	605,843.00	CARNIVAL CORP COM PAIRED	
Equities	200,639.25	184,576.00	CARPENTER TECH CORP COM	
Equities	80,626.65	318,508.96	CARPENTER TECH CORP COM	

Equities	529,212.99	863,907.62	CARPHONE WAREHOUSE GROUP ORD GBP0.001
Equities	7,361,779.99	5,568,811.17	CARREFOUR EUR2.50
Equities	1,505,121.50	1,165,029.44	CARREFOUR EUR2.50
Equities	203,605.02	143,421.72	CARREFOUR EUR2.50
Equities	27,405.00	8,505.00	CARRIAGE SERVICES INC COM
Equities	221,105.70	246,116.25	CARRIZO OIL & GAS INC COM
Equities	39,919.00	45,925.00	CARRIZO OIL & GAS INC COM
Equities	43,748.87	188,835.25	CARRIZO OIL & GAS INC COM
Equities	65,513.12	70,748.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	141,189.69	193,788.00	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	1,411,149.35	1,455,224.84	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM
Equities	33,405.00	1,515.00	CASCADE BANCORP COM NEW COM NEW
Equities	12,236.25	2,666.40	CASCADE BANCORP COM NEW COM NEW
Equities	88,213.00	66,598.00	CASCADE CORP COM
Equities	75,483.09	135,146.37	CASCADE CORP COM
Equities	92,076.56	26,949.80	CASELLA WASTE SYS INC CL A COM STK
Equities	88,680.12	136,400.00	CASEYS GEN STORES INC COM
Equities	101,598.82	170,632.00	CASEYS GEN STORES INC COM
Equities	50,197.78	68,865.30	CASH AMER INVTS INC COM
Equities	41,525.89	231,480.00	CASH AMER INVTS INC COM
Equities	3,616,569.99	3,383,225.09	CASINO GUICH-PERR EUR1.53
Equities	378,890.57	376,961.01	CASINO GUICH-PERR EUR1.53
Equities	409,950.45	349,801.88	CASIO COMPUTER CO NPV
Equities	150,894.01	268,472.67	CASTELLUM AB NPV
Equities	1,244,116.38	141,601.00	CASTILE VENTURES II, LP
Equities	450,362.31	320,059.00	CASTILE VENTURES, L.P.
Equities	31,093.02	14,949.00	CASTLE A M & CO MRYLAND
Equities	37,903.80	49,830.00	CASTLE A M & CO MRYLAND
Equities	3,424,737.00	1,388,799.00	CASTLE HARLAN PARTNERS IV, LP
Equities	4,994.00	9,130.00	CASUAL MALE RETAIL GROUP INC COM NEW COMNEW
Equities	87,862.95	139,550.00	CATALYST HEALTH SOLUTIONS INC COM STK
Equities	237,144.70	530,290.00	CATALYST HEALTH SOLUTIONS INC COM STK
Equities	95,683.56	273,741.28	CATALYST HEALTH SOLUTIONS INC COM STK
Equities	83,467.00	49,170.00	CATHAY GENERAL BANCORP INC COM
Equities	123,311.34	160,884.24	CATHAY GENERAL BANCORP INC COM
Equities	51,715.41	39,369.00	CATHAY PACIFIC AIR HKD0.20
Equities	82,136.17	62,527.23	CATHAY PACIFIC AIR HKD0.20
Equities	55,629.02	72,000.00	CATO CORP NEW CL A CL A
Equities	21,366.84	92,160.00	CATO CORP NEW CL A CL A
Equities	4,672.13	55,800.00	CAVCO INDS INC DEL COM STK
Equities	128,955.16	124,013.55	CAVIUM INC COM
Equities	69,578.46	117,693.00	CAVIUM INC COM
Equities	64,687.07	214,070.49	CAVIUM INC COM
Equities	529,209.66	467,046.00	CB RICHARD ELLIS GROUP INC CL A CL A
Equities	553,488.56	881,737.65	CB RICHARD ELLIS GROUP INC CL A CL A
Equities	325,103.70	326,178.90	CB RICHARD ELLIS GROUP INC CL A CL A
Equities	260,736.60	308,853.00	CB RICHARD ELLIS GROUP INC CL A CL A
Equities	34,543.50	13,230.00	CBeyond INC
Equities	41,586.53	43,424.00	CBIZ INC COM
Equities	703,429.34	759,618.24	CBIZ INC COM
Equities	8,286.36	8,817.28	CBIZ INC COM
Equities	275,520.58	180,665.45	CBL & ASSOC PPTYS INC COM
Equities	167,121.06	291,167.80	CBL & ASSOC PPTYS INC COM
Equities	1,354,377.45	1,307,691.00	CBS CORP NEW CL B
Equities	1,035,413.76	1,494,642.38	CBS CORP NEW CL B
Equities	2,345,069.76	2,123,929.50	CBS CORP NEW CL B
Equities	9,640.80	7,417.44	CCA INDS INC COM
Equities	2,538,025.42	3,707,958.80	CDN NAT RES LTD COM CDN NAT RES COM STK
Equities	5,971,939.06	9,591,544.92	CDN NATL RAILWAYS COM NPV
Equities	413,952.31	531,651.78	CDN NATURAL RESOUR COMMON STOCK (CAN QUOTE)
Equities	105,526.76	147,922.50	CDN REAL EST INV T TRUST UNITS NPV
Equities	406,503.12	442,047.46	CDN REAL EST INV T TRUST UNITS NPV
Equities	68,080.48	64,176.00	CEC ENTMT INC COM
Equities	309,019.82	375,750.48	CEC ENTMT INC COM
Equities	24,880.22	74,564.49	CEC ENTMT INC COM
Equities	112,951.66	112,308.00	CEC ENTMT INC COM
Equities	35,053.41	10,815.00	CEDAR SHOPPING CTRS INC COM NEW COM NEW
Equities	72,221.27	26,115.65	CEDAR SHOPPING CTRS INC COM NEW COM NEW

Equities	18,508.25	50,256.00	CELADON GROUP INC COM
Equities	328,046.10	559,755.00	CELANESE CORP DEL COM SER A STK
Equities	379,489.96	959,206.83	CELANESE CORP DEL COM SER A STK
Equities	288,763.36	295,869.60	CELGENE CORP COM
Equities	2,024,630.74	2,018,970.72	CELGENE CORP COM
Equities	1,845,985.80	3,313,437.92	CELGENE CORP COM
Equities	685,652.70	749,656.96	CELGENE CORP COM
Equities	238,033.97	24,825.15	CELL THERAPEUTICS INC COM NO PAR NEW
Equities	700,676.22	13,330.25	CELLDEX THERAPEUTICS INC NEW COM STK
Equities	14,429.50	2,200.00	CEL-SCI CORP COM NEW COM NEW
Equities	165,625.25	180,768.00	CENOVUS ENERGY INC COM
Equities	5,443.50	6,165.00	CENT BANCORP INC MASS COM
Equities	206,171.53	66,080.00	CENT EUROPEAN DISTR CORP COM STK
Equities	202,070.46	79,374.40	CENT EUROPEAN DISTR CORP COM STK
Equities	1,639,071.54	780,640.00	CENT EUROPEAN DISTR CORP COM STK
Equities	63,665.96	72,300.00	CENT VT PUB SVC CORP COM
Equities	11,637.22	36,150.00	CENT VT PUB SVC CORP COM
Equities	58,291.52	92,378.00	CENTENE CORP DEL COM
Equities	49,516.00	213,180.00	CENTENE CORP DEL COM
Equities	45,799.14	31,424.40	CENTER BANCORP INC COM
Equities	5,078.85	7,965.72	CENTER BANCORP INC COM
Equities	342,984.49	363,780.00	CENTERPOINT ENERGY INC COM
Equities	851,874.11	930,947.85	CENTERPOINT ENERGY INC COM
Equities	360,816.42	577,926.45	CENTERPOINT ENERGY INC COM
Equities	5,827.02	6,090.00	CENTRAL GARDEN & PET CO CL A NON-VTG STK
Equities	100,168.69	117,384.84	CENTRAL JAPAN RLWY NPV
Equities	148,605.05	187,815.75	CENTRAL JAPAN RLWY NPV
Equities	34,850.08	1,050.00	CENTRAL PAC FINL CORP COM NEW
Equities	49,730.67	6,846.00	CENTRAL PAC FINL CORP COM NEW
Equities	1,075,089.96	1,051,693.29	CENTRICA ORD GBP0.061728395
Equities	106,510.19	106,855.18	CENTRICA ORD GBP0.061728395
Equities	8,371,166.89	8,897,937.04	CENTRICA ORD GBP0.061728395
Equities	656,629.25	518,227.15	CENTROTHERM PHOTOV NPV (BR)
Equities	4,404.00	288.00	CENTRUE FINL CORP NEW COM STK
Equities	87,498.70	45,385.00	CENTURY ALUM CO COM
Equities	385,354.93	382,173.00	CENTURY ALUM CO COM
Equities	74,441.95	112,680.00	CENTURY ALUM CO COM
Equities	544,276.89	1,409,115.90	CENTURY LEASING CORPORATION NPV
Equities	1,836,366.29	1,687,063.04	CENTURYLINK INC COM
Equities	4,539,522.12	2,598,880.83	CENTURYLINK INC COM
Equities	9,135.00	13,230.00	CENTY BANCORP INC MASS CL A NON VTG
Equities	54,622.47	13,440.00	CENVEO INC COM
Equities	75,630.52	47,283.20	CENVEO INC COM
Equities	180,084.94	196,554.00	CEPHALON INC CON
Equities	373,049.61	623,299.90	CEPHALON INC CON
Equities	577,884.94	738,276.00	CEPHALON INC CON
Equities	174,481.74	250,274.00	CEPHEID INC COM
Equities	49,616.76	145,488.00	CEPHEID INC COM
Equities	95,894.43	225,160.00	CEPHEID INC COM
Equities	103,448.54	81,099.20	CERADYNE INC DEL COM
Equities	116,951.44	133,540.75	CERADYNE INC DEL COM
Equities	234,684.93	192,900.88	CERMAQ ASA NOK10
Equities	283,680.27	596,433.60	CERNER CORP COM
Equities	341,900.39	1,025,059.14	CERNER CORP COM
Equities	1,621,992.05	1,686,269.34	CERNER CORP COM
Equities	1,780,148.12	1,833,300.00	CERNER CORP COM
Equities	142,322.91	9,600.00	CERUS CORP COM
Equities	7,200.00	7,812.04	CETIP SA RECEIPTS
Equities	817,580.15	850,216.03	CETIP SA-BALCAO OR COM NPV
Equities	39,819.92	112,702.00	CEVA INC COM
Equities	2,721,330.62	2,465,677.56	CEZ CZK100
Equities	742,783,878.15	918,821,313.31	CF BLACKROCK ACWI EX-US SUDAN FREE EQUITY
Equities	54,482,665.94	66,734,174.82	CF BLACKROCK EMERGING MARKETS SUDAN FREE
Equities	67,388,861.27	70,221,863.51	CF BLACKROCK GLOBAL EX-US REAL ESTATE INDEX FD
Equities	268,387,048.59	384,048,350.25	CF BLACKROCK INTERNATIONAL ALPHA TILTS FD
Equities	113,008,018.64	133,937,177.02	CF BLACKROCK MSCI EMERGING MARKET FREE FD
Equities	50,569,085.91	84,960,665.52	CF BLACKROCK U.S REAL ESTATE SEC FD A
Equities	168,652.65	199,754.70	CF INDS HLDGS INC COM

Equities	205,032.78	394,409.28	CF INDS HLDGS INC COM
Equities	405,361.03	675,907.57	CF INDS HLDGS INC COM
Equities	494,224.19	510,012.00	CF INDS HLDGS INC COM
Equities	471,318.29	1,182,802.83	CF INDS HLDGS INC COM
Equities	104.67	212.62	CF PROGRESS NON U.S EQTY FD
Equities	29,733,312.49	30,200,258.60	CF SSGA 1-3 YEAR U.S CREDIT INDEX NL FUND (CMY4NON) FUND
Equities	72,543,329.59	74,033,199.01	CF SSGA 3-10 YEAR U.S CREDIT INDEX NL (CM10NON) FUND
Equities	35,538,471.52	35,634,939.81	CF SSGA LONG U.S CR INDEX NL (CME3NON) FD
Equities	1,467,927.19	1,479,704.43	CF SSGA U.S ASSET BACKED INDEX NL (CME6)FUND
Equities	180,446,101.83	185,962,645.45	CF SSGA U.S BACKED INDEX NL (CME5NON) FD
Equities	12,206,014.27	12,836,159.67	CF SSGA U.S COMMERCIAL MORTGAGE INDEX NL (CMBS) FUND INDEX NL (CMBS) FUND
Equities	34,634.05	17,721.00	CFS BANCORP INC COM
Equities	239,255.25	233,176.67	CFS RETAIL PROP NPV
Equities	497,356.99	611,841.26	CGI GROUP INC 'A'SUB-VTG NPV
Equities	223,699.04	271,381.20	CGI GROUP INC 'A'SUB-VTG NPV
Equities	38,688.00	42,608.00	CH ENERGY GROUP INC COM
Equities	86,675.60	117,598.08	CH ENERGY GROUP INC COM
Equities	154,912.61	160,983.44	CHALLENGER LTD NPV
Equities	245,479.20	255,112.94	CHALLENGER LTD NPV
Equities	39,736.60	26.60	CHAMPION ENTERPRISES INC COM
Equities	8,753.25	1,463.00	CHAMPION INDS INC W V COM
Equities	144,532.62	94,694.30	CHAODA MODERN AGRI HKDO.10
Equities	87,690.61	103,183.94	CHAOWEI PWR COMSTK
Equities	10,890.85	3,594.88	CHARLES & COLVARD LTD COM
Equities	288,947.30	226,827.00	CHARLES RIV LABORATORIES INTL INC COM
Equities	198,728.18	245,200.80	CHARLES RIV LABORATORIES INTL INC COM
Equities	89,151.50	29,120.00	CHARMING SHOPPES INC COM
Equities	82,089.56	67,641.60	CHARMING SHOPPES INC COM
Equities	247,197.78	255,262.08	CHAROEN POKPHAND INDONESIA PT
Equities	72,254.21	95,814.50	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	78,090.55	210,522.00	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	83,289.60	234,165.24	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	1,031,120.57	1,400,511.10	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01
Equities	218,450.58	249,921.56	CHARTER COMMUNICATIONS INC DEL CL A NEW CL A NEW
Equities	134,621.71	169,415.97	CHARTER HALL OFFIC UNITS NPV
Equities	555,915.69	650,170.97	CHARTWELL SENIORS HSG REIT CHRTWELL HSG REIT TR UN
Equities	8,862.30	23,799.20	CHASE CORP COM
Equities	60,004.27	59,880.87	CHATHAM LODGING TR COM
Equities	3,150,677.79	3,570,180.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	67,595.02	142,125.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	2,291,089.75	2,819,760.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	95,650.75	227,400.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	176,391.89	244,455.00	CHECK PT SOFTWARE TECHNOLOGIESORDILS.01
Equities	43,538.50	33,972.00	CHECKPOINT SYS INC COM STK USD0.10
Equities	45,925.22	80,549.40	CHECKPOINT SYS INC COM STK USD0.10
Equities	114,996.04	138,028.00	CHEESECAKE FACTORY INC COM
Equities	64,687.09	177,271.87	CHEESECAKE FACTORY INC COM
Equities	52,505.00	65,520.00	CHEMED CORP NEW COM
Equities	647,940.00	655,200.00	CHEMED CORP NEW COM
Equities	366,475.17	362,980.80	CHEMED CORP NEW COM
Equities	43,497.89	178,869.60	CHEMED CORP NEW COM
Equities	58,558.98	39,396.00	CHEMICAL FINL CORP COM
Equities	62,431.57	46,543.56	CHEMICAL FINL CORP COM
Equities	3,180.60	3,949.40	CHEMTURA CORP COM NEW STOCK\
Equities	158,736.81	203,639.80	CHEMTURA CORP COM NEW STOCK\
Equities	-	-	CHEMTURA CORPORATION COM
Equities	88,102.04	23,816.00	CHENIERE ENERGY INC COM NEW
Equities	288,927.40	167,133.36	CHENIERE ENERGY INC COM NEW
Equities	15,004.80	30,888.00	CHEROKEE INC DEL NEW COM
Equities	2,541,219.21	2,425,500.00	CHES ENERGY CORP PFD 5.75% 144A
Equities	877,737.50	843,617.00	CHES LODGING TR SH BEN INT
Equities	336,976.60	324,140.00	CHES LODGING TR SH BEN INT
Equities	29,925.75	61,846.35	CHES UTILS CORP COM
Equities	1,309,885.99	1,278,451.40	CHESAPEAKE ENERGY CORP COM
Equities	484,871.14	501,761.00	CHESAPEAKE ENERGY CORP COM
Equities	1,647,800.41	2,347,083.57	CHESAPEAKE ENERGY CORP COM
Equities	1,734,531.60	1,665,000.00	CHESAPEAKE ENERGY CORP CONTINGENT SR NT CONV 2.75% DUE 11-15-2035/11-15-2015 REG
Equities	55,407.32	62,303.61	CHEUNG KONG INFSTR HKD1

Equities	87,728.27	98,647.39	CHEUNG KONG INFSTR HKD1
Equities	922,277.94	848,244.18	CHEUNG KONG(HLDGS) HKD0.50
Equities	348,712.47	372,934.94	CHEUNG KONG(HLDGS) HKD0.50
Equities	382,304.04	506,178.48	CHEVRON CORP COM
Equities	11,119,659.39	14,201,175.60	CHEVRON CORP COM
Equities	13,699,376.18	24,644,166.24	CHEVRON CORP COM
Equities	421,526.34	503,916.00	CHEVRON CORP COM
Equities	2,725,986.64	3,785,540.40	CHEVRON CORP COM
Equities	1,271,811.14	1,568,310.00	CHEVRON CORP COM
Equities	3,610,932.59	4,425,925.08	CHEVRON CORP COM
Equities	5,410.26	3,220.00	CHGO RIVET & MACH CO COM
Equities	261,832.97	153,823.00	CHICOS FAS INC COM
Equities	1,104,628.15	1,462,689.20	CHICOS FAS INC COM
Equities	58,752.15	296,101.66	CHICOS FAS INC COM
Equities	299,631.36	324,399.00	CHICOS FAS INC COM
Equities	71,628.12	62,286.00	CHILDRENS PL RETAIL STORES INC COM
Equities	793,042.94	769,677.00	CHILDRENS PL RETAIL STORES INC COM
Equities	131,080.19	137,429.61	CHILDRENS PL RETAIL STORES INC COM
Equities	501,357.85	437,229.82	CHIMERA INVT CORP COM STK
Equities	47,248.80	41,520.00	CHIMERA INVT CORP COM STK
Equities	684,789.09	626,536.80	CHIMERA INVT CORP COM STK
Equities	167,428.09	76,183.13	CHINA DONGXIANG (G HKD0.01
Equities	620,522.76	418,791.33	CHINA GREEN HLDGS HKD0.1
Equities	3,656,036.87	3,352,083.53	CHINA MERCHANT HLD HKD0.10
Equities	174,198.29	230,613.33	CHINA MERCHANTS BK COM STK
Equities	1,396,961.75	1,477,272.73	CHINA MINZHONG COMSTK
Equities	1,277,932.89	1,165,879.52	CHINA MOBILE LTD HKD0.10
Equities	273,039.35	193,387.95	CHINA MOBILE LTD HKD0.10
Equities	5,895,398.87	5,519,421.69	CHINA MOBILE LTD HKD0.10
Equities	689,165.92	700,961.93	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	1,265,827.78	1,396,264.71	CHINA OVERSEAS LAND & INVESTMNT HKD0.10
Equities	50,353.45	54,685.30	CHINA ST CONSTR COMSTK
Equities	80,192.57	87,091.41	CHINA ST CONSTR COMSTK
Equities	172,662.77	235,138.48	CHINA STEEL CHEM TWD10
Equities	2,017,791.46	2,498,724.50	CHINA UNICOM LTD HKD0.10
Equities	7,189.50	12,258.00	CHINDEX INTL INC COM
Equities	185,312.36	493,104.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	417,568.33	1,128,899.97	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	268,916.84	308,190.00	CHIPOTLE MEXICAN GRILL INC COM STK
Equities	48,389.00	44,268.00	CHIQUITA BRANDS INTL INC COM
Equities	84,350.54	72,547.44	CHIQUITA BRANDS INTL INC COM
Equities	285,861.49	331,438.83	CHIYODA CORP NPV
Equities	123,747.36	148,576.03	CHIYODA CORP NPV
Equities	64,544.94	60,048.00	CHOICE HOTELS INTL INC COM
Equities	26,092.98	139,044.48	CHOICE HOTELS INTL INC COM
Equities	418,903.43	582,042.30	CHRISTIAN DIOR EUR2
Equities	565,466.65	597,773.18	CHRISTIAN DIOR EUR2
Equities	137,511.25	182,478.13	CHRISTIAN DIOR EUR2
Equities	217,947.63	289,448.06	CHRISTIAN DIOR EUR2
Equities	49,872.80	16,100.00	CHRISTOPHER & BANKS CORP COM
Equities	23,221.01	39,790.00	CHRISTOPHER & BANKS CORP COM
Equities	17,353,450.00	19,512,404.00	CHS PRIVATE EQUITY V LP 6-011467
Equities	7,008,178.00	7,692,369.00	CHS PRIVATE EQUITY V LP 6-011478
Equities	1,140,352.04	1,369,280.70	CHUBB CORP COM
Equities	1,537,568.36	2,403,723.12	CHUBB CORP COM
Equities	381,413.07	413,226.00	CHUBB CORP COM
Equities	2,233,165.83	2,235,177.00	CHUBB CORP COM
Equities	515,514.47	701,232.00	CHUBB CORP COM
Equities	877,946.98	903,974.74	CHUBU ELECTRIC POWER CO INC NPV
Equities	283,850.75	445,129.20	CHURCH & DWIGHT INC COM
Equities	193,243.93	602,748.72	CHURCH & DWIGHT INC COM
Equities	1,332,047.57	1,727,004.00	CHURCH & DWIGHT INC COM
Equities	33,889.52	31,556.00	CHURCHILL DOWNS INC COM
Equities	53,074.91	73,480.40	CHURCHILL DOWNS INC COM
Equities	14,828.70	5,267.00	CHYRON CORP COM PAR \$.01 STK
Equities	1,620,019.06	1,688,682.21	CI FINANCIAL CORP COMSTK
Equities	237,409.46	303,814.73	CI FINANCIAL CORP COMSTK
Equities	126,194.41	33,072.45	CIBER INC COM

Equities	133,501.11	123,210.00	CIBER INC COM
Equities	-	-	CIBL INC RESTRICTED COM STK
Equities	246,051.14	301,684.80	CIE AUTOMOTIVE SA EURO.25
Equities	1,971,612.21	2,751,709.28	CIE DE ST-GOBAIN EUR4
Equities	3,166,886.81	3,268,348.57	CIE FINANCIERIE RICHEMONT CHF
Equities	800,284.64	913,947.68	CIE FINANCIERIE RICHEMONT CHF
Equities	1,252,778.08	1,841,821.32	CIE FINANCIERIE RICHEMONT CHF
Equities	203,923.02	261,520.19	CIE FINANCIERIE RICHEMONT CHF
Equities	235,650.13	249,639.94	CIELO SA COM NPV
Equities	230,452.46	128,660.00	CIENA CORP COM NEW COM NEW
Equities	2,454,666.87	204,863.48	CIENA CORP COM NEW COM NEW
Equities	969,693.48	1,001,856.40	CIGNA CORP COM
Equities	901,197.61	1,659,234.66	CIGNA CORP COM
Equities	993,156.25	1,568,615.00	CIGNA CORP COM
Equities	332,343.00	416,583.00	CIGNA CORP COM
Equities	965,755.00	1,383,467.00	CIGNA CORP COM
Equities	193,690.91	324,574.73	CIGNA CORP COM
Equities	316,666.27	592,572.80	CIMAREX ENERGY CO COM
Equities	742,837.01	665,408.00	CIMAREX ENERGY CO COM
Equities	282,584.91	884,093.44	CIMAREX ENERGY CO COM
Equities	1,435,332.55	1,270,569.60	CIMAREX ENERGY CO COM
Equities	214,995.66	188,832.00	CIMAREX ENERGY CO COM
Equities	5,515,717.48	4,756,768.00	CIMAREX ENERGY CO COM
Equities	102,706.98	246,355.03	CIMB GROUP HOLDINGS BERHAD MYR1
Equities	535,432.74	93,637.28	CIN BELL INC NEW COM STK
Equities	399,369.50	253,866.00	CIN FNCL CORP COM
Equities	504,990.81	492,937.74	CIN FNCL CORP COM
Equities	16,137.00	20,710.00	CINEMARK HLDGS INC COM
Equities	245,573.68	234,913.53	CINEMARK HLDGS INC COM
Equities	77,360.00	82,840.00	CINEMARK HLDGS INC COM
Equities	307,427.42	333,272.70	CINTAS CORP COM
Equities	318,168.45	287,361.00	CINTAS CORP COM
Equities	532,856.95	457,465.50	CINTAS CORP COM
Equities	159,602.67	188,271.00	CINTAS CORP COM
Equities	61,878.51	72,811.00	CIRCOR INTL INC COM
Equities	16,743.73	81,334.17	CIRCOR INTL INC COM
Equities	49,068.99	42,930.00	CIRRUS LOGIC INC COM
Equities	370,644.77	373,968.00	CIRRUS LOGIC INC COM
Equities	99,966.57	107,515.80	CIRRUS LOGIC INC COM
Equities	10,648,440.44	6,112,876.00	CISCO SYSTEMS INC
Equities	17,968,236.08	10,377,309.46	CISCO SYSTEMS INC
Equities	969,779.99	825,769.00	CISCO SYSTEMS INC
Equities	593,382.50	443,324.00	CISCO SYSTEMS INC
Equities	1,879,667.01	1,362,003.72	CISCO SYSTEMS INC
Equities	5,605,989.91	4,130,406.00	CISCO SYSTEMS INC
Equities	455,835.45	526,694.00	CIT GROUP INC NEW COM NEW COM NEW
Equities	632,525.61	925,343.82	CIT GROUP INC NEW COM NEW COM NEW
Equities	697,623.15	733,078.38	CIT GROUP INC NEW COM NEW COM NEW
Equities	34,068.00	12,064.00	CITI TRENDS INC COM ORD USD1
Equities	48,331.53	22,966.84	CITI TRENDS INC COM ORD USD1
Equities	22,754,166.91	7,878,704.40	CITIGROUP INC COM NEW COM NEW
Equities	20,428,740.74	14,256,536.64	CITIGROUP INC COM NEW COM NEW
Equities	131,765.82	150,736.80	CITIGROUP INC COM NEW COM NEW
Equities	2,028,737.90	2,143,627.20	CITIGROUP INC COM NEW COM NEW
Equities	49,732.42	44,330.00	CITIZENS INC CL A
Equities	27,344.53	49,458.64	CITIZENS INC CL A
Equities	7,845.41	5,526.80	CITIZENS S BKG CORP DEL COM
Equities	291,591.19	279,200.00	CITRIX SYS INC COM
Equities	518,261.59	1,022,400.00	CITRIX SYS INC COM
Equities	512,093.75	1,684,000.00	CITRIX SYS INC COM
Equities	203,683.80	400,000.00	CITRIX SYS INC COM
Equities	701,239.79	1,770,240.00	CITRIX SYS INC COM
Equities	978,829.27	1,306,400.00	CITRIX SYS INC COM
Equities	810,672.52	944,000.00	CITRIX SYS INC COM
Equities	32,024.60	260.00	CITY BK LYNNWOOD WASH CMT-CAP STK COM STK
Equities	137,409.30	134,701.86	CITY DEVELOPMENTS LTD
Equities	3,449,914.89	4,108,830.24	CITY DEVELOPMENTS LTD
Equities	35,184.51	29,727.00	CITY HLDG CO COM

Equities	37,966.71	61,402.77	CITY HLDG CO COM
Equities	220,313.71	183,907.50	CITY NATL CORP COM
Equities	559,660.69	815,269.00	CITY NATL CORP COM
Equities	244,421.85	328,212.50	CITY NATL CORP COM
Equities	47,642.96	23,693.00	CKX INC COM
Equities	81,683.43	82,148.59	CKX INC COM
Equities	134,354.47	184,392.00	CLARCOR INC COM
Equities	86,383.30	269,543.28	CLARCOR INC COM
Equities	590,973.71	526,760.10	CLARIANT CHF4.00(REGD)
Equities	2,856,598.00	1,586,416.00	CLAYTON DUBILIER & RICE FD VI, LP
Equities	8,970,949.00	11,065,382.00	CLAYTON, DUBILIER & RICE FUND VII, LP
Equities	43,222.02	28,930.00	CLEAN ENERGY FUELS CORP COM
Equities	79,501.08	72,298.70	CLEAN ENERGY FUELS CORP COM
Equities	67,857.70	144,550.00	CLEAN HBRS INC COM
Equities	40,974.75	237,475.00	CLEAN HBRS INC COM
Equities	54,504.54	24,130.00	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	59,129.30	55,664.10	CLEAR CHANNEL OUTDOOR HLDGS INC COM CL ACOM CL A
Equities	59,533.50	16,491.00	CLEARFIELD INC COM
Equities	25,501.50	48,751.92	CLEARWATER PAPER CORP COM STK
Equities	22,437.70	87,261.84	CLEARWATER PAPER CORP COM STK
Equities	62,577.37	17,388.00	CLEARWIRE CORP NEW CL A CL A
Equities	121,710.23	77,172.48	CLEARWIRE CORP NEW CL A CL A
Equities	107,001.61	128,945.00	CLECO CORP NEW COM
Equities	60,253.05	124,031.15	CLECO CORP NEW COM
Equities	124,032.33	205,239.00	CLIFFS NAT RES INC COM STK
Equities	168,216.29	452,727.65	CLIFFS NAT RES INC COM STK
Equities	559,246.88	968,876.00	CLIFFS NAT RES INC COM STK
Equities	828,621.96	1,303,545.00	CLIFFS NAT RES INC COM STK
Equities	447,498.19	1,478,183.05	CLIFFS NAT RES INC COM STK
Equities	493,322.96	480,740.00	CLIFFS NAT RES INC COM STK
Equities	1,175,280.72	1,294,300.00	CLIFFS NAT RES INC COM STK
Equities	146,385.80	223,729.00	CLIFFS NAT RES INC COM STK
Equities	277,880.21	406,780.00	CLIFFS NAT RES INC COM STK
Equities	44,381.60	40,848.00	CLIFTON SVGS BANCORP INC COM
Equities	671,052.54	739,816.80	CLOROX CO COM
Equities	958,876.89	1,109,185.68	CLOROX CO COM
Equities	16,696.00	23,430.00	CLOUD PEAK ENERGY INC COM
Equities	139,143.04	135,915.30	CLOUD PEAK ENERGY INC COM
Equities	480,315.52	513,940.56	CLP HOLDINGS HKD5
Equities	2,464,377.72	1,556,215.83	CME GROUP INC COM STK
Equities	2,125,425.50	2,350,215.40	CME GROUP INC COM STK
Equities	581,218.35	554,021.00	CME GROUP INC COM STK
Equities	4,753,876.30	4,840,394.00	CME GROUP INC COM STK
Equities	7,905.60	3,116.00	CMNTY FINL CORP VA COM
Equities	222,344.66	161,784.00	CMNTY HLTH SYS INC NEW COM
Equities	316,435.13	273,260.88	CMNTY HLTH SYS INC NEW COM
Equities	65,127.58	68,213.36	CMNWLTH PROP OFFIC UNITS NPV
Equities	235,649.50	248,094.00	CMS ENERGY CORP COM
Equities	737,839.93	542,676.09	CMS ENERGY CORP COM
Equities	85,726.50	61,005.00	CNA FNCL CORP COM
Equities	132,534.49	123,230.10	CNA FNCL CORP COM
Equities	130,595.46	108,220.00	CNH GLOBAL NV COMMON STOCK
Equities	389,658.68	561,451.80	CNO FINL GROUP INC COM
Equities	162,555.02	76,727.00	CNO FINL GROUP INC COM
Equities	205,134.11	180,466.65	CNO FINL GROUP INC COM
Equities	7,324.00	2,596.00	CNSMR PORTFOLIO SVCS DEL
Equities	134,928.02	203,297.40	COACH INC COM
Equities	-	-	COACH INC COM
Equities	395,929.27	738,391.50	COACH INC COM
Equities	1,213,533.95	1,547,106.00	COACH INC COM
Equities	523,353.76	2,259,861.57	COACH INC COM
Equities	2,598,499.38	3,126,177.00	COACH INC COM
Equities	216,733.59	327,960.90	COACH INC COM
Equities	250,526.13	544,363.95	COACH INC COM
Equities	439,797.44	524,226.00	COACH INC COM
Equities	104,023.43	152,001.76	COBALT INTL ENERGY INC COM
Equities	2,379,422.76	2,413,873.00	COBALT INTL ENERGY INC COM
Equities	49,084.88	17,004.00	COBIZ FINL INC COM STK

Equities	16,343.00	14,715.00	COBIZ FINL INC COM STK
Equities	6,383.50	4,524.00	COBRA ELECTRS CORP COM
Equities	34,170.30	40,596.00	COCA COLA BOTTLING CO CONS COM
Equities	67,043.41	86,807.78	COCA COLA BOTTLING CO CONS COM
Equities	243,720.39	285,309.60	COCA COLA CO COM
Equities	8,150,848.28	10,623,072.30	COCA COLA CO COM
Equities	12,053,419.13	17,270,113.08	COCA COLA CO COM
Equities	983,022.72	1,291,968.00	COCA COLA CO COM
Equities	1,005,850.68	1,203,818.10	COCA COLA CO COM
Equities	2,022,239.83	2,416,989.51	COCA COLA CO COM
Equities	3,100,048.37	3,566,370.00	COCA COLA CO COM
Equities	275,815.74	294,652.66	COCA-COLA AMATIL NPV
Equities	502,734.88	516,661.08	COCA-COLA ENTERPRISES INC NEW COM
Equities	549,792.00	726,582.00	COCA-COLA ENTERPRISES INC NEW COM
Equities	839,127.84	1,087,451.06	COCA-COLA ENTERPRISES INC NEW COM
Equities	164,671.00	201,050.20	COCA-COLA ENTERPRISES INC NEW COM
Equities	60,391.97	60,952.28	COCA-COLA HBC S.A. EURO.50(CR)
Equities	96,041.86	96,932.91	COCA-COLA HBC S.A. EURO.50(CR)
Equities	342,984.63	341,332.34	COCA-COLA WEST CO NPV
Equities	1.00	1.00	CODE HENNESSY & SIMMONS II, LP
Equities	5,201,558.00	29,051.00	CODE HENNESSY & SIMMONS III, LP
Equities	3,842,113.00	1,542,039.00	CODE HENNESSY & SIMMONS IV, LP
Equities	5,649.27	5,402.43	CODEXIS INC COM
Equities	-	12,605.67	CODEXIS INC COM
Equities	5,601.14	5,462.10	CODORUS VY BANCORP INC COM
Equities	104,671.24	143,134.00	COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW
Equities	273,855.87	260,164.24	COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW
Equities	78,924.24	74,641.39	COGDELL SPENCER INC COM REIT
Equities	60,640.08	40,824.00	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	294,759.85	71,288.91	COGENT COMMUNICATIONS GROUP INC COM NEW
Equities	43,017.00	70,860.00	COGNEX CORP COM
Equities	159,701.66	156,069.15	COGNEX CORP COM
Equities	1,194,307.32	1,833,500.00	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	848,187.24	2,667,009.10	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	1,540,366.58	2,896,930.00	COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A
Equities	35,413.04	26,520.00	COHEN & STEERS INC COM
Equities	77,602.80	72,930.00	COHEN & STEERS INC COM
Equities	3,611.25	5,527.00	COHERENT INC COM
Equities	390,036.07	394,627.80	COHERENT INC COM
Equities	133,354.09	170,894.84	COHERENT INC COM
Equities	109,511.85	160,283.00	COHERENT INC COM
Equities	-	80.00	COHESANT INC COM
Equities	33,700.46	22,287.00	COHU INC COM
Equities	81,012.27	55,062.00	COHU INC COM
Equities	27,907.43	43,632.00	COINSTAR INC COM
Equities	75,731.25	175,346.10	COINSTAR INC COM
Equities	38,848.55	30,532.00	COLBS MCKINNON CORP N Y COM
Equities	110,981.64	102,821.00	COLBS MCKINNON CORP N Y COM
Equities	2,707.50	0.12	COLD METAL PRODS INC COM
Equities	83,409.50	5,460.00	COLDWATER CREEK INC COM
Equities	27,783.22	9,443.00	COLDWATER CREEK INC COM
Equities	33,793.50	16,237.00	COLE KENNETH PRODTNS INC CL A
Equities	45,055.61	22,482.00	COLE KENNETH PRODTNS INC CL A
Equities	32,906.02	20,566.00	COLEMAN CABLE INC COM STK
Equities	59,743.86	71,473.60	COLFAX CORP COM US .01
Equities	369,920.08	412,837.43	COLGATE-PALMOLIVE CO COM
Equities	2,446,885.86	3,056,727.70	COLGATE-PALMOLIVE CO COM
Equities	3,299,700.58	5,116,893.99	COLGATE-PALMOLIVE CO COM
Equities	3,265,078.32	3,566,328.00	COLGATE-PALMOLIVE CO COM
Equities	1,233,520.83	1,417,527.97	COLGATE-PALMOLIVE CO COM
Equities	110,617.65	48,477.00	COLLECTIVE BRANDS INC COM STK
Equities	100,810.25	87,816.82	COLLECTIVE BRANDS INC COM STK
Equities	28,410.10	20,363.75	COLLECTORS UNIVERSE INC COM NEW STK
Equities	217,160.74	-	COLONIAL BANCGROUP INC COM
Equities	1,256,398.91	1,903,320.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	1,713,433.62	2,114,460.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	130,949.81	67,320.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	114,685.58	141,841.20	COLONIAL PPTYS TR SH BEN INT SH BEN INT

Equities	639,053.41	745,620.00	COLONIAL PPTYS TR SH BEN INT SH BEN INT
Equities	60,569.60	32,718.00	COLUMBIA BKG SYS INC COM
Equities	95,468.17	105,868.56	COLUMBIA BKG SYS INC COM
Equities	45,916.25	25,029.00	COLUMBIA LAB INC COM
Equities	43,865.72	44,380.00	COLUMBIA SPORTSWEAR CO COM
Equities	9,516.64	45,014.00	COLUMBIA SPORTSWEAR CO COM
Equities	4,506,513.15	4,100,012.00	COMCAST CORP NEW-CL A
Equities	8,416,308.78	8,490,420.40	COMCAST CORP NEW-CL A
Equities	609,028.38	600,558.00	COMCAST CORP NEW-CL A
Equities	124,287.88	176,366.40	COMCAST CORP NEW-CL A
Equities	1,084,733.10	1,451,982.00	COMCAST CORP NEW-CL A
Equities	1,808,338.91	2,523,864.00	COMCAST CORP NEW-CL A
Equities	751,718.95	501,265.00	COMERICA INC COM
Equities	1,014,676.81	757,290.42	COMERICA INC COM
Equities	308,359.50	249,941.10	COMERICA INC COM
Equities	47,577.12	40,318.00	COMFORT SYS USA INC COM
Equities	56,068.57	48,880.27	COMFORT SYS USA INC COM
Equities	268,215.69	263,542.97	COMGAS CIA GAS SAO PRF'A'NPV
Equities	157,666.09	223,599.63	COMINAR REAL ESTAT TRUST UNITS
Equities	233,382.22	97,580.00	COML METALS CO COM
Equities	42,788.55	188,214.60	COML METALS CO COM
Equities	291,211.72	323,704.00	COMM BANCSHARES INC COM
Equities	316,569.16	439,761.00	COMM BANCSHARES INC COM
Equities	9,944.00	11,352.00	COMMERCIAL VEH GROUP INC COM
Equities	57,242.90	56,802.57	COMMERCIAL VEH GROUP INC COM
Equities	2,063,748.02	2,861,210.53	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	596,544.06	655,110.82	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	96,797.52	110,696.93	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	141,911.49	175,256.14	COMMONWEALTH BANK OF AUSTRALIA NPV
Equities	148,629.33	77,520.00	COMMONWEALTH REIT
Equities	220,042.06	166,745.52	COMMONWEALTH REIT
Equities	20,773.50	32,274.00	COMMUNICATIONS SYS INC COM
Equities	51,576.58	61,975.00	COMMUNITY BK SYS INC COM
Equities	556,887.17	798,981.70	COMMUNITY BK SYS INC COM
Equities	47,172.69	84,286.00	COMMUNITY BK SYS INC COM
Equities	3,885.27	1,622.40	COMMUNITY CAP CORP S C COM
Equities	34,773.00	27,720.00	COMMUNITY TR BANCORP INC COM
Equities	44,511.19	91,974.96	COMMUNITY TR BANCORP INC COM
Equities	201,541.03	248,920.00	COMMVAULT SYS INC COM STK
Equities	34,693.00	66,675.00	COMMVAULT SYS INC COM STK
Equities	111,140.40	188,556.90	COMMVAULT SYS INC COM STK
Equities	66,774.36	65,663.18	COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR
Equities	3,295,032.66	4,100,614.66	COMPASS GROUP ORD GBPO.10
Equities	2,917,045.60	5,021,935.67	COMPASS GROUP ORD GBPO.10
Equities	42,991.99	65,341.37	COMPASS GROUP ORD GBPO.10
Equities	72,056.97	104,303.04	COMPASS GROUP ORD GBPO.10
Equities	524,566.17	589,538.92	COMPASS GROUP ORD GBPO.10
Equities	107,942.71	189,354.00	COMPASS MINERALS INTL INC COM
Equities	210,687.71	322,848.57	COMPASS MINERALS INTL INC COM
Equities	48,119.35	50,042.00	COMPLETE GENOMICS INC COM
Equities	247,844.68	550,440.00	COMPLETE PRODTN SVCS INC COM
Equities	362,057.35	378,969.60	COMPLETE PRODTN SVCS INC COM
Equities	153,953.52	458,299.68	COMPLETE PRODTN SVCS INC COM
Equities	58,077.44	3,712.00	COMPUCREDIT HLDGS CORP COM
Equities	52,196.44	5,043.68	COMPUCREDIT HLDGS CORP COM
Equities	32,157.00	63,480.00	COMPUTER PROGRAMS & SYS INC COM
Equities	54,706.78	120,548.52	COMPUTER PROGRAMS & SYS INC COM
Equities	606,789.14	432,364.40	COMPUTER SCI CORP COM
Equities	930,601.98	659,668.88	COMPUTER SCI CORP COM
Equities	-	-	COMPUTER SCI CORP COM
Equities	309,098.43	261,924.00	COMPUTER SCI CORP COM
Equities	77,209.54	53,733.60	COMPUTER TASK GROUP INC COM
Equities	186,736.02	182,512.00	COMPUWARE CORP COM
Equities	205,361.73	199,592.00	COMPUWARE CORP COM
Equities	34,139.57	22,406.00	COMPX INTL INC CL A
Equities	18,548.21	13,180.00	COMPX INTL INC CL A
Equities	9,317.00	12,950.00	COMSCORE INC COM
Equities	79,542.18	106,138.20	COMSCORE INC COM

Equities	87,352.50	83,491.00	COMSTOCK RES INC COM NEW COM NEW
Equities	79,718.87	137,443.46	COMSTOCK RES INC COM NEW COM NEW
Equities	101,968.78	67,015.60	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	1,324,123.88	1,176,979.00	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	55,111.13	82,802.12	COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW
Equities	783,537.43	805,272.00	CONAGRA FOODS INC
Equities	1,270,623.07	1,296,823.45	CONAGRA FOODS INC
Equities	199,951.18	211,642.00	CONAGRA FOODS INC
Equities	31,945.50	17,505.00	CONCEPTUS INC COM
Equities	90,284.68	77,022.00	CONCEPTUS INC COM
Equities	242,922.67	440,880.00	CONCHO RES INC COM STK
Equities	435,273.94	1,048,192.20	CONCHO RES INC COM STK
Equities	218,315.96	229,625.00	CONCHO RES INC COM STK
Equities	112,080.16	189,765.30	CONCUR TECHNOLOGIES INC COM
Equities	126,100.99	289,104.18	CONCUR TECHNOLOGIES INC COM
Equities	97,757.24	7,762.40	CONCURRENT COMPUTER CORP NEW COM PAR \$.01 STK
Equities	43,213.94	39,872.00	CONMED CORP COM
Equities	72,724.15	113,920.00	CONMED CORP COM
Equities	39,690.82	37,091.00	CONNECTICUT WTR SVC INC COM
Equities	29,852.84	11,245.00	CONNIS INC COM
Equities	6,976,294.18	7,619,002.70	CONOCOPHILLIPS COM
Equities	7,003,777.39	12,385,747.94	CONOCOPHILLIPS COM
Equities	609,279.48	894,761.00	CONOCOPHILLIPS COM
Equities	434,344.31	503,773.00	CONOCOPHILLIPS COM
Equities	1,084,846.04	1,105,293.00	CONOCOPHILLIPS COM
Equities	777,037.89	972,958.60	CONOCOPHILLIPS COM
Equities	1,329,557.24	1,344,848.34	CONOCOPHILLIPS COM
Equities	1,130,196.13	1,273,500.80	CONS EDISON INC COM
Equities	1,546,988.99	1,902,797.60	CONS EDISON INC COM
Equities	56,265.21	43,960.00	CONS GRAPHICS INC COM
Equities	83,363.42	93,030.35	CONS GRAPHICS INC COM
Equities	612,235.95	610,848.00	CONSOL ENERGY INC COM
Equities	644,220.58	1,295,143.20	CONSOL ENERGY INC COM
Equities	32,675.20	31,104.00	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	61,430.62	68,176.08	CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK
Equities	17,850.98	34,320.00	CONSOLIDATED TOMOKA LD CO COM STK
Equities	11,558.00	12,690.00	CONSTANT CONTACT INC COM STK
Equities	81,260.62	100,555.56	CONSTANT CONTACT INC COM STK
Equities	269,752.50	249,840.00	CONSTELLATION BRANDS INC CL A CL A
Equities	283,313.43	443,070.42	CONSTELLATION BRANDS INC CL A CL A
Equities	1,371,353.65	561,808.00	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	563,987.44	704,575.56	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	529,271.96	702,260.00	CONSTELLATION ENERGY GROUP INC MARYLAND COM
Equities	20,675.91	23,376.00	CONTANGO OIL & GAS CO COM NEW
Equities	66,752.01	75,972.00	CONTANGO OIL & GAS CO COM NEW
Equities	233,256.70	227,185.00	CONTINENTAL RES INC COM
Equities	224,382.61	342,530.07	CONTINENTAL RES INC COM
Equities	378,115.82	389,460.00	CONTINENTAL RES INC COM
Equities	2,410.00	18,540.00	CONTINUOCARE CORP COM
Equities	-	-	CONTRA EDEN BIOSCIENCE CORP
Equities	1.00	1.00	CONTRARIAN CAPITAL FUND II, LP
Equities	42,288.75	20,925.00	CONVENANT TRANSN GROUP INC CL A
Equities	206,066.50	105,028.00	CONVERGYS CORP DE COM
Equities	227,281.41	149,194.32	CONVERGYS CORP DE COM
Equities	403,977.49	495,132.00	CONVERGYS CORP DE COM
Equities	156,358.75	116,430.00	CON-WAY INC COM STK
Equities	139,488.82	199,017.68	CON-WAY INC COM STK
Equities	542,916.04	566,626.00	CON-WAY INC COM STK
Equities	95,277.73	96,688.23	CONYGAR INVESTMENT ORD GBPO.05
Equities	178,088.63	269,416.00	COOPER COS INC COM NEW
Equities	138,677.34	411,255.60	COOPER COS INC COM NEW
Equities	1,265,316.03	1,544,796.63	COOPER INDUSTRIES PLC NEW IRELAND COM STK
Equities	432,023.38	531,063.00	COOPER INDUSTRIES PLC NEW IRELAND COM STK
Equities	878,019.66	1,199,367.00	COOPER INDUSTRIES PLC NEW IRELAND COM STK
Equities	5,735,811.46	5,239,026.00	COOPER INDUSTRIES PLC NEW IRELAND COM STK
Equities	93,172.00	94,992.00	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	71,366.44	102,136.19	COOPER TIRE & RUBBER CO COM, NO PAR
Equities	523,396.74	818,365.88	COPA HOLDINGS SA COM STK

Equities	173,096.60	246,048.00	COPART INC COM	
Equities	698,477.30	792,200.00	COPART INC COM	
Equities	216,263.59	354,160.00	COPART INC COM	
Equities	144,785.06	386,826.60	COPART INC COM	
Equities	508,191.90	576,327.18	CORE LABORATORIES NV NLG0.03	
Equities	411,743.38	479,622.00	CORE LABORATORIES NV NLG0.03	
Equities	327.00	897.00	CORE MOLDING TECHNOLOGIES INC COM STK	
Equities	181,940.02	102,131.52	CORELOGIC INC-W/I COM STK	
Equities	168,599.60	180,869.04	CORELOGIC INC-W/I COM STK	
Equities	59,265.03	65,518.00	CORESITE RLTY CORP CORESITE REALTY CORP	
Equities	73,454.19	22,152.00	CORINTHIAN COLLEGES INC COM STK	
Equities	90,354.85	31,575.12	CORINTHIAN COLLEGES INC COM STK	
Equities	524,184.47	502,236.76	CORIO NV EUR10	
Equities	634,163.91	629,452.40	CORIO NV EUR10	
Equities	62,817.75	60,427.43	CORIO NV EUR10	
Equities	90,792.40	94,749.15	CORIO NV EUR10	
Equities	179,098.90	259,816.00	CORN PRODS INTL INC COM	
Equities	156,016.55	434,334.96	CORN PRODS INTL INC COM	
Equities	190,826.96	287,456.00	CORN PRODS INTL INC COM	
Equities	109,856.12	95,751.25	CORNERSTONE ONDEMAND INC	
Equities	172,049.02	168,050.85	CORNING INC COM	
Equities	2,426,955.58	1,858,560.00	CORNING INC COM	
Equities	4,642,557.51	3,466,994.85	CORNING INC COM	
Equities	333,614.80	243,936.00	CORNING INC COM	
Equities	625,946.21	646,140.00	CORNING INC COM	
Equities	162,232.15	115,107.00	CORP OFFICE PPTYS TR COM	
Equities	130,716.32	217,863.33	CORP OFFICE PPTYS TR COM	
Equities	133,576.39	96,030.00	CORPORATE EXECUTIVE BRD CO COMMON	STOCK
Equities	121,731.41	166,088.25	CORPORATE EXECUTIVE BRD CO COMMON	STOCK
Equities	222,726.09	175,365.00	CORRECTIONS CORP AMER	
Equities	220,111.51	251,962.70	CORRECTIONS CORP AMER	
Equities	-	117.30	CORTELCO SYS PR INC COM	
Equities	33,025.60	79.80	CORUS BANKSHARES INC COM	
Equities	34,827.72	56,280.00	CORVEL CORP COM	
Equities	36,184.50	179,392.50	CORVEL CORP COM	
Equities	207,908.22	248,025.01	COSMOS PHARMACEUTI NPV	
Equities	99,411.25	42,000.00	COST PLUS INC CALIF COM	
Equities	48,446.54	65,208.00	COSTAR GROUP INC COM	
Equities	61,162.65	130,416.00	COSTAR GROUP INC COM	
Equities	1,535,071.99	2,094,367.20	COSTCO WHOLESALE CORP NEW COM	
Equities	2,397,361.45	4,181,341.56	COSTCO WHOLESALE CORP NEW COM	
Equities	311,516.34	385,077.60	COSTCO WHOLESALE CORP NEW COM	
Equities	973,980.09	1,389,204.00	COSTCO WHOLESALE CORP NEW COM	
Equities	2,657,087.71	3,550,188.00	COSTCO WHOLESALE CORP NEW COM	
Equities	165,709.35	226,659.60	COSTCO WHOLESALE CORP NEW COM	
Equities	328,888.47	333,594.22	COUNTRY GARDEN HLD HKD0.10	
Equities	33,357.76	8,840.00	COURIER CORP COM STK	
Equities	42,633.14	25,691.25	COURIER CORP COM STK	
Equities	70,290.75	18,676.98	COUSINS PPTYS INC COM	
Equities	207,659.36	112,856.10	COUSINS PPTYS INC COM	
Equities	359,794.60	296,256.30	COVANCE INC COM	
Equities	597,190.88	617,448.00	COVANCE INC COM	
Equities	195,083.24	420,814.56	COVANCE INC COM	
Equities	412,995.49	427,464.00	COVANCE INC COM	
Equities	179,413.45	123,510.10	COVANTA HLDG CORP COM	
Equities	225,924.01	226,308.76	COVANTA HLDG CORP COM	
Equities	1,201,816.23	1,169,124.51	COVANTA HLDG CORP COM	
Equities	541,775.37	361,053.00	COVENTRY HEALTH CARE INC COM	
Equities	201,271.95	576,262.47	COVENTRY HEALTH CARE INC COM	
Equities	2,395,393.47	3,097,719.85	COVIDIEN PLC USD0.20(POST CONSOLIDATION)	
Equities	1,107,060.43	1,204,594.90	COVIDIEN PLC USD0.20(POST CONSOLIDATION)	
Equities	171,876.40	177,788.20	COVIDIEN PLC USD0.20(POST CONSOLIDATION)	
Equities	726,337.90	829,749.24	COVIDIEN PLC USD0.20(POST CONSOLIDATION)	
Equities	1,171,873.54	1,636,822.50	COVIDIEN PLC USD0.20(POST CONSOLIDATION)	
Equities	2,460,867.55	2,661,500.00	COVIDIEN PLC USD0.20(POST CONSOLIDATION)	
Equities	48,027.59	21,389.13	COWEN GROUP INC NEW CL A CL A	
Equities	208,763.15	42,027.77	COWEN GROUP INC NEW CL A CL A	
Equities	31,738.02	7,890.00	CPI CORP COM	

Equities	16,418.16	9,205.00	CPI CORP COM
Equities	72,716.98	37,926.00	CRA INTL INC COM
Equities	46,716.25	51,471.00	CRA INTL INC COM
Equities	58,738.94	64,103.00	CRACKER BARREL OLD CTRY STORE INC COM
Equities	1,011,331.88	1,195,471.64	CRACKER BARREL OLD CTRY STORE INC COM
Equities	71,752.27	130,277.02	CRACKER BARREL OLD CTRY STORE INC COM
Equities	5,556.43	9,471.00	CRAFT BREWERS ALLIANCE INC COM
Equities	173,085.00	207,522.00	CRANE CO COM
Equities	1,111,102.85	1,556,415.00	CRANE CO COM
Equities	181,543.17	271,260.90	CRANE CO COM
Equities	16,750.00	17,675.00	CRAWFORD & CO CL B CL B
Equities	42,135.48	24,172.33	CRAWFORD & CO CL B CL B
Equities	76,069.74	20,640.00	CRAY INC COM NEW STK
Equities	32,432.52	101,364.00	CREDIT ACCEP CORP MICH COM
Equities	1,268,925.39	1,269,265.09	CREDIT AGRICOLE SA EUR3
Equities	87,376.56	96,738.48	CREDIT SAISON CO NPV
Equities	138,597.31	153,447.25	CREDIT SAISON CO NPV
Equities	4,601,028.87	4,186,765.08	CREDIT SUISSE AG CHF0.04(REGD)
Equities	5,817.00	17,709.30	CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10
Equities	332,217.94	258,643.00	CREE INC COM
Equities	459,503.39	418,464.22	CREE INC COM
Equities	24,240.29	10,494.00	CREXENDO INC COM
Equities	99,513.57	95,557.11	CREXUS INVT CORP COM
Equities	129,341.70	163,770.00	CROCS INC COM
Equities	136,555.98	139,050.00	CROCS INC COM
Equities	193,359.91	221,192.50	CROCS INC COM
Equities	150,199.92	536,188.42	CRODA INTL ORD GBPO.10
Equities	20,888.78	39,865.00	CROSS A T CO CL A
Equities	51,815.00	19,760.00	CROSS CTRY HEALTHCARE INC COM
Equities	82,894.00	28,880.00	CROSS CTRY HEALTHCARE INC COM
Equities	98,834.48	59,500.00	CROSSTEX ENERGY INC COM
Equities	122,609.80	63,070.00	CROSSTEX ENERGY INC COM
Equities	830,364.40	905,538.00	CROWN CASTLE INTL CORP COM STK
Equities	902,112.19	1,216,031.48	CROWN CASTLE INTL CORP COM STK
Equities	721,648.52	818,940.83	CROWN CASTLE INTL CORP COM STK
Equities	3,811,232.62	3,691,495.00	CROWN CASTLE INTL CORP COM STK
Equities	7,374.00	5,820.00	CROWN CRAFTS INC COM
Equities	431,032.16	570,848.10	CROWN HLDGS INC COM
Equities	243,527.98	388,200.00	CROWN HLDGS INC COM
Equities	486,774.46	763,240.02	CROWN HLDGS INC COM
Equities	34,176.24	10,696.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	23,952.65	3,247.00	CROWN MEDIA HLDGS INC CL A COM STK
Equities	38,214.50	21,840.00	CRYOLIFE INC COM
Equities	5,196.76	1,045.80	CRYSTAL ROCK HOLDINGS INC
Equities	62,974.00	42,504.00	CSG SYS INTL INC COM
Equities	164,691.44	73,920.00	CSG SYS INTL INC COM
Equities	188,947.54	173,712.00	CSG SYS INTL INC COM
Equities	1,477,505.93	1,567,955.74	CSL LTD NPV
Equities	5,033.75	3,157.50	CSP INC COM
Equities	190,914.52	310,014.46	CSR CORP LTD 'H'CN1
Equities	69,923.01	35,581.00	CSS INDS INC COM
Equities	19,087.71	22,981.14	CSS INDS INC COM
Equities	1,122,362.51	1,916,157.60	CSX CORP COM
Equities	973,452.06	1,014,714.00	CSX CORP COM
Equities	1,435,297.37	3,539,700.00	CSX CORP COM
Equities	1,246,907.90	1,927,170.00	CSX CORP COM
Equities	434,878.50	495,558.00	CSX CORP COM
Equities	3,130,230.39	3,154,266.00	CSX CORP COM
Equities	245,428.40	324,079.20	CSX CORP COM
Equities	2,349,540.88	2,739,620.00	CTC MEDIA INC COM
Equities	76,489.44	79,344.00	CTI INDS CORP COM NEW COM NEW
Equities	47,813.25	17,145.00	CTR FINL CORP CAL COM STK
Equities	231,634.02	286,004.00	CTR FINL CORP CAL COM STK
Equities	48,850.04	34,812.00	CTS CORP COM
Equities	479,864.75	476,034.76	CTS CORP COM
Equities	108,088.95	37,393.89	CTS CORP COM
Equities	18,470.80	25,495.00	CUBIC CORP COM
Equities	11,555.76	91,782.00	CUBIC CORP COM

Equities	83,912.06	98,792.55	CUBIST PHARMACEUTICALS INC COM
Equities	60,386.31	97,173.00	CUBIST PHARMACEUTICALS INC COM
Equities	122,120.03	268,845.30	CUBIST PHARMACEUTICALS INC COM
Equities	394,867.66	431,491.50	CULLEN / FROST BANKERS INC COM
Equities	766,254.43	937,797.60	CULLEN / FROST BANKERS INC COM
Equities	266,582.38	429,274.35	CULLEN / FROST BANKERS INC COM
Equities	15,452.75	23,475.00	CULP INC COM
Equities	121,703.12	142,816.20	CUMMINS INC
Equities	709,460.51	1,499,570.10	CUMMINS INC
Equities	1,385,415.46	1,479,907.00	CUMMINS INC
Equities	637,329.78	2,284,955.71	CUMMINS INC
Equities	485,451.96	434,658.00	CUMMINS INC
Equities	167,561.01	274,248.50	CUMMINS INC
Equities	2,310,116.72	2,204,337.00	CUMMINS INC
Equities	57,401.59	16,100.00	CUMULUS MEDIA INC CL A DEL
Equities	75,858.68	29,535.00	CURIS INC COM
Equities	96,592.46	74,451.00	CURTISS WRIGHT CORP COM
Equities	90,961.27	126,275.37	CURTISS WRIGHT CORP COM
Equities	39,756.81	12,795.00	CUTERA INC COM
Equities	39,765.99	30,525.00	CVB FINL CORP COM
Equities	37,745.07	71,104.75	CVB FINL CORP COM
Equities	154,530.95	188,022.94	CVR ENERGY INC COM STK
Equities	-	-	CVR LIGAND PHARMACEUTICALS INC(CONTINGENT VALUE RIGHTS)
Equities	3,482,816.32	3,804,599.20	CVS CAREMARK CORP COM STK
Equities	4,095,155.52	6,074,581.52	CVS CAREMARK CORP COM STK
Equities	388,251.40	417,138.00	CVS CAREMARK CORP COM STK
Equities	891,008.88	965,016.82	CVS CAREMARK CORP COM STK
Equities	2,390,393.90	2,410,907.32	CVS CAREMARK CORP COM STK
Equities	7,837,871.86	8,959,072.00	CVS CAREMARK CORP COM STK
Equities	4,121.00	2,639.00	CYANOTECH CORP COM PAR \$0.02 STK
Equities	33,284.80	44,720.00	CYBERONICS INC COM
Equities	48,902.75	86,645.00	CYBERONICS INC COM
Equities	35,595.16	16,957.50	CYBEROPTICS CORP COM
Equities	91,123.98	113,873.00	CYMER INC COM
Equities	1,329,136.84	1,780,874.70	CYMER INC COM
Equities	86,569.57	124,913.73	CYMER INC COM
Equities	32,775.00	12,100.00	CYNOSURE INC CL A
Equities	36,315.71	13,310.00	CYNOSURE INC CL A
Equities	1.00	1.00	CYPRESS MERCHANT BANKING
Equities	177,962.75	197,130.50	CYPRESS SEMICONDUCTOR CORP COM
Equities	42,951.79	244,378.40	CYPRESS SEMICONDUCTOR CORP COM
Equities	435,373.07	638,428.00	CYPRESS SEMICONDUCTOR CORP COM
Equities	72,088.19	365,066.66	CYPRESS SEMICONDUCTOR CORP COM
Equities	704,459.52	763,154.00	CYPRESS SEMICONDUCTOR CORP COM
Equities	60,048.00	61,488.00	CYPRESS SHARPRIDGE INVTS INC REIT
Equities	139,017.46	148,694.00	CYTEC IND COM
Equities	506,324.68	542,161.20	CYTEC IND COM
Equities	118,837.71	311,685.50	CYTEC IND COM
Equities	57,927.43	41,352.07	CYTORI THERAPEUTICS INC COM STK
Equities	389,537.36	205,056.00	D R HORTON INC COM
Equities	713,586.72	709,632.00	D R HORTON INC COM
Equities	220,186.44	329,299.20	D R HORTON INC COM
Equities	2,869,972.67	2,383,385.34	DAI-ICHI LIFE INSURANCE CO. LTD NPV
Equities	1,559,387.03	1,517,321.69	DAIICHI SANKYO COM NPV
Equities	181,668.12	348,231.80	DAIICHIKOSHO CO NPV
Equities	300,168.47	278,677.56	DAINIPPON SCREEN NPV
Equities	69,253.84	67,558.20	DAINIPPON SCREEN NPV
Equities	112,280.10	109,782.07	DAINIPPON SCREEN NPV
Equities	754,853.87	952,860.33	DAITO TRUST CONST NPV
Equities	146,849.91	236,106.98	DAITO TRUST CONST NPV
Equities	2,651,402.97	5,354,569.09	DAITO TRUST CONST NPV
Equities	230,708.43	371,025.26	DAITO TRUST CONST NPV
Equities	175,159.53	244,539.38	DAITO TRUST CONST NPV
Equities	43,043.94	19,422.00	DAKTRONICS INC COM
Equities	8,723.25	53,950.00	DAKTRONICS INC COM
Equities	127,913.47	188,490.00	DANA HLDG CORP COM
Equities	367,768.30	390,522.00	DANA HLDG CORP COM
Equities	200,710.80	322,171.50	DANA HLDG CORP COM

Equities	133,978.02	176,721.65	DANAHER CORP COM
Equities	1,591,593.68	2,335,799.20	DANAHER CORP COM
Equities	1,592,492.85	3,259,785.83	DANAHER CORP COM
Equities	399,062.90	466,312.00	DANAHER CORP COM
Equities	928,556.81	1,258,512.50	DANAHER CORP COM
Equities	581,752.99	911,428.00	DANAHER CORP COM
Equities	719,557.80	1,294,650.00	DANAHER CORP LIQUID YIELD OPT NT 0% DUE 01-22-2021/01-22-2011 BEO
Equities	-	-	Danish krone - Recoverable Taxes
Equities	-	-	Danish krone - Recoverable Taxes
Equities	-	-	Danish krone - Recoverable Taxes
Equities	-	-	Danish krone - Recoverable Taxes
Equities	-	-	Danish krone - Recoverable Taxes
Equities	-	-	Danish krone - Recoverable Taxes
Equities	-	-	Danish krone - Recoverable Taxes
Equities	2,952,101.90	3,727,277.62	DANONE EURO.25
Equities	1,385,086.12	1,454,598.31	DANONE EURO.25
Equities	1,449,432.41	1,765,658.56	DANONE EURO.25
Equities	169,459.67	217,369.20	DANONE EURO.25
Equities	1,797,453.95	2,103,572.94	DANONE EURO.25
Equities	235,582.19	246,162.79	DANONE EURO.25
Equities	982,555.99	897,215.53	DANSKE BANK A/S DKK10
Equities	80,004.82	82,247.06	DANVERS BANCORP INC COM STK
Equities	315,685.30	383,152.00	DARDEN RESTAURANTS INC COM
Equities	821,632.34	1,199,216.00	DARDEN RESTAURANTS INC COM
Equities	705,224.36	721,520.00	DARDEN RESTAURANTS INC COM
Equities	386,752.46	785,760.16	DARDEN RESTAURANTS INC COM
Equities	49,625.03	113,280.00	DARLING INTL INC COM
Equities	52,946.43	166,096.80	DARLING INTL INC COM
Equities	1,754.40	5,780.00	DATA I O CORP COM
Equities	30,186.06	12,510.00	DATALINK CORP COM STK
Equities	23,265.50	2,718.00	DATARAM CORP COM PAR \$1 COM PAR \$1
Equities	278,078.28	269,491.42	DAVID JONES NPV
Equities	324,225.63	501,471.90	DAVITA INC COM
Equities	880,335.38	970,032.00	DAVITA INC COM
Equities	443,012.62	1,053,350.82	DAVITA INC COM
Equities	239,024.94	381,084.00	DAVITA INC COM
Equities	135,956.05	174,165.00	DAWSON GEOPHYSICAL CO COM
Equities	35,579.30	27,320.00	DAWSON GEOPHYSICAL CO COM
Equities	14,919.99	9,910.00	DAXOR CORP COM
Equities	1,475,138.85	1,545,187.41	DBS GROUP HLDGS NPV
Equities	324,216.23	429,912.02	DBS GROUP HLDGS NPV
Equities	213,477.41	286,608.02	DBS GROUP HLDGS NPV
Equities	185,977.97	212,905.23	DCC ORD EURO.25
Equities	109,943.13	50,731.00	DCT INDL TR INC COM
Equities	92,654.91	130,760.46	DCT INDL TR INC COM
Equities	164,038.41	57.24	DDI CORP COM PAR \$0.001 NEW COM PAR \$0.001 NEW
Equities	60,179.18	62,424.00	DEALERTRACK HLDGS INC COM STK
Equities	48,300.00	34,425.00	DEALERTRACK HLDGS INC COM STK
Equities	161,016.00	91,800.00	DEALERTRACK HLDGS INC COM STK
Equities	286,498.48	100,614.00	DEAN FOODS CO NEW COM
Equities	308,237.71	215,853.84	DEAN FOODS CO NEW COM
Equities	160,319.52	154,643.37	DEBENHAMS ORD GBP0.0001
Equities	184,984.55	326,118.00	DECKERS OUTDOOR CORP COM
Equities	89,687.13	394,779.06	DECKERS OUTDOOR CORP COM
Equities	568,745.60	564,096.00	DECKERS OUTDOOR CORP COM
Equities	2,061,658.58	2,727,775.80	DEERE & CO COM
Equities	2,237,390.26	4,276,928.85	DEERE & CO COM
Equities	355,252.80	319,906.00	DEERE & CO COM
Equities	8,155.98	4,644.00	DELCATH SYS INC COM STOCK
Equities	61,369.66	47,193.36	DELCATH SYS INC COM STOCK
Equities	734,193.15	682,518.74	DELEK GROUP ILS1
Equities	33,584.52	26,690.00	DELEK US HLDGS INC COM STK
Equities	70,755.31	7,265.96	DELIA*S INC NEW COM
Equities	3,185,422.98	2,132,093.00	DELL INC COM STK
Equities	6,310,546.28	3,521,437.48	DELL INC COM STK
Equities	965,914.90	951,973.69	DELL INC COM STK
Equities	804,578.92	833,500.00	DELL INC COM STK
Equities	93,065.91	61,341.00	DELPHI FINL GROUP INC CL A

Equities	1,313,717.99	1,724,792.08	DELPHI FINL GROUP INC CL A
Equities	525,715.71	542,137.60	DELPHI FINL GROUP INC CL A
Equities	92,574.06	138,104.88	DELPHI FINL GROUP INC CL A
Equities	545,262.64	394,310.00	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	1,092,208.16	831,443.90	DELTA AIR LINES INC DEL COM NEW COM NEW
Equities	8,110.92	23,800.00	DELTA APPAREL INC COM
Equities	12,583.71	19,056.00	DELTA NAT GAS CO INC COM
Equities	76,748.49	80,535.00	DELTIC TIMBER CORP COM
Equities	27,781.00	69,797.00	DELTIC TIMBER CORP COM
Equities	115,848.50	74,130.00	DELUXE CORP COM
Equities	710,222.50	1,238,341.65	DELUXE CORP COM
Equities	161,971.62	170,523.71	DELUXE CORP COM
Equities	58,999.52	43,579.90	DEMANDTEC INC COM NEW COM NEW
Equities	842,609.96	962,574.29	DENA CO LTD NPV
Equities	264,053.79	385,029.72	DENA CO LTD NPV
Equities	102,439.83	308,023.77	DENA CO LTD NPV
Equities	158,034.22	487,704.31	DENA CO LTD NPV
Equities	240,820.01	260,964.59	DENA CO LTD NPV
Equities	319,486.91	475,500.00	DENBURY RES INC HLDG CO COM NEW
Equities	559,819.82	945,300.00	DENBURY RES INC HLDG CO COM NEW
Equities	185,162.19	347,072.00	DENDREON CORP COM STK ISIN US24823Q1076
Equities	270,595.61	672,097.04	DENDREON CORP COM STK ISIN US24823Q1076
Equities	32,662.00	21,728.00	DENNYS CORP COM
Equities	1,323,458.48	1,576,664.19	DENSO CORP NPV
Equities	1,118,356.09	1,388,350.67	DENSO CORP NPV
Equities	345,147.56	388,416.00	DENTSPLY INTL INC NEW COM
Equities	1,118,972.03	1,310,904.00	DENTSPLY INTL INC NEW COM
Equities	358,905.44	375,088.00	DENTSPLY INTL INC NEW COM
Equities	358,540.98	604,253.44	DENTSPLY INTL INC NEW COM
Equities	144,196.39	194,208.00	DENTSPLY INTL INC NEW COM
Equities	548,147.42	424,291.08	DEOLEO SA EURO.50
Equities	25,630.41	32,883.60	DEPOMED INC COM
Equities	781,289.84	893,536.99	DERWENT LONDON ORD GBP0.05
Equities	354,317.08	410,417.25	DERWENT LONDON ORD GBP0.05
Equities	5,541.25	19,980.00	DESTINATION MATERNITY CORP COM STK
Equities	173,942.33	139,373.00	DEUTSCHE BANK AG NPV(REGD)
Equities	266,957.34	221,200.72	DEUTSCHE BANK AG NPV(REGD)
Equities	132,793.15	118,162.78	DEUTSCHE BANK AG NPV(REGD)
Equities	275,411.08	120,572.91	DEUTSCHE BK AG BAJAJ HINDUSTHAN
Equities	1,138,475.86	1,147,179.35	DEUTSCHE BOERSE AG NPV(REGD)
Equities	2,336,240.44	2,351,109.90	DEUTSCHE BOERSE AG NPV(REGD)
Equities	4,452,995.39	4,429,840.09	DEUTSCHE TELEKOM NPV(REGD)
Equities	1,586,691.15	2,233,440.00	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	3,465,080.92	3,612,420.00	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	542,272.22	200,558.40	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	318,958.98	336,609.30	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	660,483.26	750,120.00	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	861,282.01	1,041,990.00	DEVELOPERS DIVERSIFIED RLTY CORP COM
Equities	228,076.66	217,699.03	DEVELOPMENT SECS ORD GBP0.50
Equities	2,442,040.23	2,490,396.00	DEVON ENERGY CORP NEW COM
Equities	2,074,519.10	3,891,637.80	DEVON ENERGY CORP NEW COM
Equities	1,195,629.44	1,505,271.00	DEVON ENERGY CORP NEW COM
Equities	1,240,995.67	1,174,269.00	DEVON ENERGY CORP NEW COM
Equities	197,485.00	245,099.10	DEVON ENERGY CORP NEW COM
Equities	939,688.97	763,984.14	DEVON ENERGY CORP NEW COM
Equities	133,116.97	241,841.70	DEVRY INC DEL COM
Equities	266,540.30	313,389.00	DEVRY INC DEL COM
Equities	208,416.23	385,468.47	DEVRY INC DEL COM
Equities	184,528.60	16,247.66	DEX ONE CORP COM
Equities	17,920.00	23,184.00	DEXCOM INC COM
Equities	81,835.16	88,360.02	DEXCOM INC COM
Equities	642,364.79	828,453.64	DEXUS PROPERTY GP NPV (STAPLED)
Equities	133,080.33	156,069.15	DEXUS PROPERTY GP NPV (STAPLED)
Equities	52,510.01	44,870.00	DG FASTCHANNEL INC COM STK
Equities	669,259.80	608,950.00	DG FASTCHANNEL INC COM STK
Equities	90,808.30	77,208.45	DG FASTCHANNEL INC COM STK
Equities	47,016.83	11,490.00	DHT HOLDINGS INC
Equities	244,142.48	294,911.38	DIAGEO ORD PLC

Equities	103,860.04	115,185.07	DIAGEO ORD PLC
Equities	164,401.43	182,505.80	DIAGEO ORD PLC
Equities	23,922.89	27,590.46	DIAGEO ORD PLC
Equities	40,588.00	76,340.00	DIAMOND FOODS INC COM
Equities	334,776.67	568,733.00	DIAMOND FOODS INC COM
Equities	61,031.18	185,658.88	DIAMOND FOODS INC COM
Equities	2,164.80	19,509.60	DIAMOND HILL INVT OH
Equities	244,410.47	232,423.41	DIAMOND OFFSHORE DRILLING INC COM
Equities	927,613.37	713,816.58	DIAMOND OFFSHORE DRILLING INC COM
Equities	796,511.48	1,002,004.71	DIAMOND OFFSHORE DRILLING INC COM
Equities	1,082,802.00	1,056,150.00	DIAMOND OFFSHORE DRILLING INC COM
Equities	212,890.00	214,750.50	DIAMOND OFFSHORE DRILLING INC COM
Equities	103,185.99	58,821.86	DIAMONDROCK HOSPITALITY CO COM STK
Equities	90,277.59	155,552.81	DIAMONDROCK HOSPITALITY CO COM STK
Equities	1,204,563.67	1,377,314.05	DIASORIN SPA EUR1
Equities	41,770.29	48,949.84	DIASORIN SPA EUR1
Equities	66,341.03	77,743.86	DIASORIN SPA EUR1
Equities	238,988.17	284,670.63	DIC CORPORATION NPV
Equities	59,232.52	57,946.72	DICE HLDGS INC COM STK
Equities	129,213.06	180,715.00	DICKS SPORTING GOODS INC OC-COM
Equities	177,195.14	387,191.50	DICKS SPORTING GOODS INC OC-COM
Equities	207,726.85	139,234.90	DIEBOLD INC COM
Equities	217,000.18	205,472.26	DIEBOLD INC COM
Equities	61,590.63	61,511.34	D'IETEREN NV NPV
Equities	97,860.67	97,734.68	D'IETEREN NV NPV
Equities	33,491.12	33,800.00	DIGI INTL INC COM
Equities	55,874.92	54,340.00	DIGI INTL INC COM
Equities	202,822.57	140,539.20	DIGITAL RIV INC COM
Equities	132,585.52	149,351.04	DIGITAL RIV INC COM
Equities	270,255.56	357,706.20	DIGITAL RLTY TR INC COM
Equities	1,011,947.78	1,074,972.00	DIGITAL RLTY TR INC COM
Equities	507,776.00	720,849.04	DIGITAL RLTY TR INC COM
Equities	87,385.04	86,394.00	DIGITALGLOBE INC COM NEW COM NEW
Equities	43,403.12	61,009.41	DIGITALGLOBE INC COM NEW COM NEW
Equities	153,276.43	224,202.00	DILLARDS INC CL A COM
Equities	90,224.97	213,356.88	DILLARDS INC CL A COM
Equities	80,751.58	110,896.58	DIME CMNTY BANCSHARES INC COM
Equities	54,824.56	62,724.00	DINEEQUITY INC COM STK
Equities	39,700.53	104,958.16	DINEEQUITY INC COM STK
Equities	71,066.02	74,385.00	DIODES INC COM
Equities	64,269.90	123,322.50	DIODES INC COM
Equities	1,282,210.61	2,833,621.56	DIRECTV COM CL A COM CL A
Equities	2,455,964.70	5,051,965.38	DIRECTV COM CL A COM CL A
Equities	543,770.26	650,496.00	DIRECTV COM CL A COM CL A
Equities	2,846,567.82	3,435,432.00	DIRECTV COM CL A COM CL A
Equities	373,086.80	449,248.80	DIRECTV COM CL A COM CL A
Equities	748,617.20	884,268.00	DIRECTV COM CL A COM CL A
Equities	632,159.55	603,863.30	DISCO CORPORATION NPV
Equities	819,650.12	850,650.00	DISCOVER FINL SVCS COM STK
Equities	1,123,218.57	1,737,813.75	DISCOVER FINL SVCS COM STK
Equities	244,912.43	374,500.00	DISCOVER FINL SVCS COM STK
Equities	471,486.14	692,224.00	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	656,823.65	1,393,582.08	DISCOVERY COMMUNICATIONS INC NEW COM SERA STK
Equities	233,563.76	396,567.50	DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C
Equities	53,928.21	1,260.00	DISCOVERY LABORATORIES INC NEW COM
Equities	210,573.43	255,174.40	DISH NETWORK CORP CL A COM STK
Equities	498,123.60	417,112.00	DISH NETWORK CORP CL A COM STK
Equities	440,536.17	700,012.08	DISH NETWORK CORP CL A COM STK
Equities	308,038.25	7,552.00	DITECH NETWORKS COM STK
Equities	14,558.88	9,394.00	DIXIE GROUP INC CL A CL A
Equities	2,215,622.39	2,763,876.28	DNB NOR ASA NOK10
Equities	215,210.33	233,654.06	DNB NOR ASA NOK10
Equities	290,659.15	358,799.36	DNB NOR ASA NOK10
Equities	8,773,183.96	9,820,835.16	DNB NOR KAPITALFOR DNB NOR OBX (POST SPLIT)
Equities	6,221.00	4,235.00	DOLAN CO COM STK
Equities	58,808.46	42,172.13	DOLAN CO COM STK
Equities	167,867.34	164,744.80	DOLBY LABORATORIES INC CL A COM STK
Equities	173,867.42	229,708.60	DOLBY LABORATORIES INC CL A COM STK

Equities	5,530.00	6,760.00	DOLE FOOD CO INC NEW COM STK
Equities	109,224.88	117,126.50	DOLLAR FINL CORP COM STK
Equities	60,768.06	68,197.50	DOLLAR FINL CORP COM STK
Equities	115,107.00	120,157.50	DOLLAR FINL CORP COM STK
Equities	108,984.58	125,393.00	DOLLAR GEN CORP NEW COM
Equities	108,137.70	159,825.24	DOLLAR GEN CORP NEW COM
Equities	575,978.06	660,855.00	DOLLAR GEN CORP NEW COM
Equities	100,046.02	147,480.00	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM
Equities	52,110.00	265,464.00	DOLLAR THRIFTY AUTOMOTIVE GROUP INC COM
Equities	198,388.91	230,505.20	DOLLAR TREE INC COM STK
Equities	253,219.34	628,559.70	DOLLAR TREE INC COM STK
Equities	409,765.48	975,516.66	DOLLAR TREE INC COM STK
Equities	821,578.48	1,618,866.00	DOLLAR TREE INC COM STK
Equities	2,175,828.86	2,350,749.00	DOMINION RES INC VA NEW COM
Equities	2,417,911.38	3,521,682.66	DOMINION RES INC VA NEW COM
Equities	107,354.03	120,675.00	DOMINION RES INC VA NEW COM
Equities	62,206.00	47,956.00	DOMINOS PIZZA INC COM
Equities	66,191.53	115,094.40	DOMINOS PIZZA INC COM
Equities	254,955.57	250,155.52	DOMTAR CORP COM NEW COM NEW
Equities	328,194.35	439,784.96	DOMTAR CORP COM NEW COM NEW
Equities	193,546.54	255,620.14	DOMTAR CORP COM
Equities	189,805.46	309,468.00	DONALDSON INC COM
Equities	530,111.31	916,268.00	DONALDSON INC COM
Equities	211,320.78	523,971.80	DONALDSON INC COM
Equities	458,291.18	368,012.80	DONEGAL GROUP INC CL A NEW CLA
Equities	256,362.31	264,819.93	DONGBU STEEL KRW5000
Equities	581,876.96	286,306.00	DONNELLEY R R & SONS CO COM
Equities	495,204.86	432,596.60	DONNELLEY R R & SONS CO COM
Equities	154,015.09	1,705.20	DORAL FINL CORP COM NEW STK
Equities	8,340.75	87,076.00	DORMAN PRODS INC COM
Equities	106,751.48	24,992.00	DOT HILL SYS CORP COM
Equities	17,549.14	14,858.00	DOUBLE EAGLE PETE CO
Equities	59,458.39	65,354.81	DOUGLAS DYNAMICS INC COM
Equities	2,320,654.65	2,261,493.00	DOUGLAS EMMETT INC COM REIT
Equities	1,993,781.54	2,242,597.50	DOUGLAS EMMETT INC COM REIT
Equities	159,335.53	119,340.00	DOUGLAS EMMETT INC COM REIT
Equities	311,734.90	246,636.00	DOUGLAS EMMETT INC COM REIT
Equities	488,657.50	554,931.00	DOUGLAS EMMETT INC COM REIT
Equities	712,957.88	974,964.00	DOVER CORP COM
Equities	879,368.20	1,514,041.80	DOVER CORP COM
Equities	146,413.00	235,944.00	DOVER CORP COM
Equities	48,394.44	11,840.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	42,674.44	18,336.00	DOVER DOWNS GAMING & ENTMT INC COM
Equities	45,885.44	14,615.00	DOVER MOTORSPORTS INC COM
Equities	41,925.24	14,060.00	DOVER MOTORSPORTS INC COM
Equities	3,279,536.39	3,132,360.00	DOW CHEMICAL CO COM
Equities	3,689,831.80	4,898,196.00	DOW CHEMICAL CO COM
Equities	287,802.00	318,600.00	DOW CHEMICAL CO COM
Equities	408,863.68	524,628.00	DOW CHEMICAL CO COM
Equities	675,170.60	813,600.00	DOW CHEMICAL CO COM
Equities	1,011,388.40	993,690.10	DP WORLD LTD
Equities	207,442.46	196,040.00	DPL CO COM
Equities	256,884.25	334,534.72	DPL CO COM
Equities	375,167.01	568,151.50	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	563,019.39	641,529.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	753,331.11	1,152,571.84	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	1,236,473.07	1,522,059.00	DR PEPPER SNAPPLE GROUP INC COM STK
Equities	133,286.24	88,440.00	DREAMWORKS ANIMATION INC CL A COM STK
Equities	153,693.63	138,468.90	DREAMWORKS ANIMATION INC CL A COM STK
Equities	508,123.99	778,837.50	DRESSER-RAND GROUP INC COM
Equities	684,618.18	1,027,323.75	DRESSER-RAND GROUP INC COM
Equities	64,495.49	49,440.00	DREW INDS INC COM NEW COM NEW
Equities	14,275.83	66,744.00	DREW INDS INC COM NEW COM NEW
Equities	31,134.11	3,479.00	DRI CORP COM STK
Equities	270,514.56	331,688.70	DRIL-QUIP INC COM
Equities	221,909.34	513,812.25	DRIL-QUIP INC COM
Equities	50,677.58	22,620.00	DSP GROUP INC COM
Equities	157,395.89	49,590.00	DSP GROUP INC COM

Equities	412,505.04	305,712.00	DST SYS INC COM	
Equities	152,659.56	212,467.20	DST SYS INC COM	
Equities	1,288,254.58	1,592,239.53	DSV DKK1	
Equities	82,361.08	93,324.84	DSW INC CL A CL A	
Equities	91,068.56	144,137.28	DSW INC CL A CL A	
Equities	660,388.23	694,277.60	DTE ENERGY CO COM	
Equities	772,723.81	996,148.30	DTE ENERGY CO COM	
Equities	1,674,476.10	1,790,716.00	DTE ENERGY CO COM	
Equities	213,977.08	230,092.00	DTE ENERGY CO COM	
Equities	61,221.10	95,941.30	DTS INC COM	
Equities	3,201,763.01	3,655,942.00	DU PONT E I DE NEMOURS & CO COM STK	
Equities	4,851,177.87	5,879,234.70	DU PONT E I DE NEMOURS & CO COM STK	
Equities	680,824.40	767,510.00	DU PONT E I DE NEMOURS & CO COM STK	
Equities	304,299.56	381,160.60	DU PONT E I DE NEMOURS & CO COM STK	
Equities	10,951.50	9,540.00	DUCKWALL-ALCO STORES INC NEW COM	
Equities	239,634.02	253,648.67	DUCOMMUN INC DEL COM	
Equities	13,076.74	20,570.00	DUCOMMUN INC DEL COM	
Equities	59,302.42	50,614.35	DUFF & PHELPS CORP NEW CL A COM STK	
Equities	1,671,423.62	1,532,762.00	DUKE ENERGY CORP NEW COM STK	
Equities	2,529,282.88	3,130,299.20	DUKE ENERGY CORP NEW COM STK	
Equities	1,801,651.66	1,842,315.00	DUKE RLTY CORP COM NEW REIT	
Equities	425,984.86	186,333.00	DUKE RLTY CORP COM NEW REIT	
Equities	489,469.19	384,882.72	DUKE RLTY CORP COM NEW REIT	
Equities	317,957.26	325,032.00	DUKE RLTY CORP COM NEW REIT	
Equities	396,853.35	368,635.20	DUN & BRADSTREET CORP DEL NEW COM	
Equities	381,926.19	475,146.60	DUN & BRADSTREET CORP DEL NEW COM	
Equities	875,577.98	1,836,042.90	DUNDEE CORPORATION 'A'SUB-VTG NPV	
Equities	1,345,018.18	1,357,020.00	DUPONT FABROS TECH INC REIT	
Equities	104,955.93	108,360.00	DUPONT FABROS TECH INC REIT	
Equities	165,345.70	184,035.60	DUPONT FABROS TECH INC REIT	
Equities	138,232.77	139,860.00	DUPONT FABROS TECH INC REIT	
Equities	33,362.88	14,007.00	DURECT CORP COM	
Equities	143,571.40	19,691.00	DURECT CORP COM	
Equities	10,903.46	18,038.00	DUSA PHARMACEUTICALS INC COM	
Equities	41,014.64	40,560.00	DXP ENTERPRISES INC COM NEW STK	
Equities	158,973.92	10,098.00	DYAX CORP COM	
Equities	54,446.00	32,680.00	DYCOM INDS INC COM	
Equities	224,399.85	101,553.10	DYCOM INDS INC COM	
Equities	6,749.00	8,968.00	DYNAMIC MATLS CORP COM	
Equities	100,523.55	108,109.24	DYNAMIC MATLS CORP COM	
Equities	11,525.70	23,188.00	DYNAMICS RESH CORP COM STK	
Equities	150,681.85	123,604.82	DYNASTY FINE WINES HKD0.1	
Equities	4,237.00	2,235.00	DYNATRONICS CORP COM	
Equities	248,193.49	32,188.00	DYNEGY INC DEL COM	
Equities	941,420.42	71,024.06	DYNEGY INC DEL COM	
Equities	167,607.18	161,460.00	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	
Equities	753,434.74	314,074.20	E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	
Equities	46,480.15	27,742.23	E.ON AG COM STK	
Equities	89,745.01	43,899.15	E.ON AG COM STK	
Equities	55,992.87	6,200.00	EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM	
Equities	113,119.90	27,776.00	EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM	
Equities	110,504.50	69,675.00	EAGLE MATLS INC COM	
Equities	73,014.04	121,568.94	EAGLE MATLS INC COM	
Equities	47,112.00	50,017.50	EARTHLINK INC COM STK	
Equities	211,089.30	57,589.38	EARTHLINK INC COM STK	
Equities	233,806.86	198,058.00	EAST WEST BANCORP INC COM	
Equities	300,681.65	353,008.07	EAST WEST BANCORP INC COM	
Equities	21,806.05	3,015.00	EASTERN VA BANKSHARES INC COM	
Equities	69,662.67	59,514.00	EASTGROUP PPTYS INC REIT	
Equities	130,282.82	163,706.01	EASTGROUP PPTYS INC REIT	
Equities	98,304.31	149,252.61	EASTGROUP PPTYS INC REIT	
Equities	459,155.33	703,262.30	EASTMAN CHEM CO COM	
Equities	1,046,126.34	1,432,348.31	EASTMAN CHEM CO COM	
Equities	852,221.72	1,286,082.00	EASTMAN CHEM CO COM	
Equities	779,128.81	806,353.00	EASTMAN CHEM CO COM	
Equities	397,442.20	808,292.33	EASTMAN CHEM CO COM	
Equities	200,161.71	316,417.00	EASTMAN CHEM CO COM	
Equities	424,798.31	66,588.00	EASTMAN KODAK CO COM	

Equities	2,039,067.02	203,333.26	EASTMAN KODAK CO COM	
Equities	11,911.50	18,056.25	EASTN CO COM	
Equities	35,122.40	11,096.00	EASYLINK SVCS INTL CORP CL A COM STK	
Equities	1,322,834.93	1,604,211.00	EATON CORP COM	
Equities	990,506.86	2,079,403.20	EATON CORP COM	
Equities	326,808.75	457,905.00	EATON CORP COM	
Equities	1,486,183.18	1,385,034.00	EATON CORP COM	
Equities	244,435.00	315,388.50	EATON CORP COM	
Equities	513,136.71	530,022.59	EATON VANCE CORP COM NON VTG	
Equities	287,335.90	229,748.00	EATON VANCE CORP COM NON VTG	
Equities	477,545.22	489,726.00	EATON VANCE CORP COM NON VTG	
Equities	189,702.96	425,819.78	EATON VANCE CORP COM NON VTG	
Equities	2,759,697.63	2,868,803.00	EBAY INC COM USD0.001	
Equities	3,145,340.66	4,477,688.39	EBAY INC COM USD0.001	
Equities	297,749.90	431,449.90	EBAY INC COM USD0.001	
Equities	174,926.29	203,301.00	EBAY INC COM USD0.001	
Equities	3,150,429.10	4,046,658.00	EBAY INC COM USD0.001	
Equities	11,866.50	11,430.00	EBIX INC FORMERLY EBIX COM INC TO	01/02/2004 COM NEW COM NEW
Equities	77,615.55	83,877.15	EBIX INC FORMERLY EBIX COM INC TO	01/02/2004 COM NEW COM NEW
Equities	33,648.00	21,816.00	ECHELON CORP OC-COM STK	
Equities	115,794.75	39,996.00	ECHELON CORP OC-COM STK	
Equities	96,930.53	86,703.40	EHOSTAR CORPORATION	
Equities	135,224.63	152,058.82	EHOSTAR CORPORATION	
Equities	678,373.07	856,412.20	ECOLAB INC COM	
Equities	856,979.17	1,589,408.58	ECOLAB INC COM	
Equities	2,443.50	5,402.25	ECOLOGY & ENVIRONMENT INC CL A	
Equities	1,295,835.44	1,319,780.00	ED RLTY TR INC COM REIT	
Equities	205,958.48	130,264.00	ED RLTY TR INC COM REIT	
Equities	92,076.06	6,075.90	EDCI HLDGS INC COM NEW COM NEW	
Equities	4,520.00	7,890.00	EDELMAN FINL GROUP INC COM	
Equities	17,878.74	2,580.00	EDGAR ONLINE INC COM ISIN US2797651013	
Equities	50,683.95	5,945.40	EDGEWATER TECH INC COM	
Equities	1,083,926.97	828,862.50	EDISON INTL COM	
Equities	1,018,247.98	1,395,930.00	EDISON INTL COM	
Equities	388,110.00	395,250.00	EDISON INTL COM	
Equities	2,194,811.23	2,476,125.00	EDISON INTL COM	
Equities	369,373.30	333,637.50	EDISON INTL COM	
Equities	157,437.92	166,625.00	EDISON INTL COM	
Equities	1.00	1.00	EDISON VENTURE FUND II, LP	
Equities	9,476.00	9,576.00	EDUCATION MGMT CORP NEW COM	
Equities	77,218.38	97,603.38	EDUCATION MGMT CORP NEW COM	
Equities	8,361.60	4,312.00	EDUCATIONAL DEV CORP COM	
Equities	221,426.50	643,388.40	EDWARDS LIFESCIENCES CORP COM	
Equities	223,859.31	1,171,088.94	EDWARDS LIFESCIENCES CORP COM	
Equities	351,509.17	361,273.92	EDWARDS LIFESCIENCES CORP COM	
Equities	407,297.90	401,028.00	EDWARDS LIFESCIENCES CORP COM	
Equities	59,417.10	64,328.40	EHEALTH INC COM STK	
Equities	1,245,415.40	1,329,748.82	EIFFAGE EUR4	
Equities	4,820.00	5,988.00	EINSTEIN NOAH RESTAURANT GROUP INC COM STK	
Equities	2,148,499.42	2,942,459.14	EISAI CO NPV	
Equities	259,072.38	484,598.00	EL PASO CORP COM	
Equities	731,629.47	925,160.00	EL PASO CORP COM	
Equities	1,588,200.23	1,902,355.20	EL PASO CORP COM	
Equities	467,002.05	753,460.00	EL PASO CORP COM	
Equities	62,109.66	74,290.00	EL PASO ELEC CO COM NEW	
Equities	44,826.09	167,960.00	EL PASO ELEC CO COM NEW	
Equities	959,762.30	1,541,645.86	ELAN CORP ORD EURO.05	
Equities	245,636.16	226,996.00	ELDORADO GOLD CORP NEW COM STK	
Equities	1,166,721.41	548,700.00	ELECTR ARTS COM	
Equities	703,175.27	849,670.80	ELECTR ARTS COM	
Equities	2,151,821.42	2,199,520.00	ELECTR ARTS COM	
Equities	283,571.58	143,275.60	ELECTR ARTS COM	
Equities	33,306.50	42,800.00	ELECTRO RENT CORP COM	
Equities	58,187.92	82,809.44	ELECTRO RENT CORP COM	
Equities	52,090.03	48,250.00	ELECTRO SCIENTIFIC INDS INC COM	
Equities	158,144.76	104,220.00	ELECTRO SCIENTIFIC INDS INC COM	
Equities	78,347.36	48,216.00	ELECTRONICS FOR IMAGING INC COM	
Equities	196,941.08	104,680.38	ELECTRONICS FOR IMAGING INC COM	

Equities	132,152.43	127,428.00	ELECTRONICS FOR IMAGING INC COM
Equities	1,039,221.81	1,657,045.51	ELEKTA SER'B'NPV
Equities	141,286.79	142,088.58	ELI LILLY & CO COM
Equities	3,875,647.31	2,521,265.40	ELI LILLY & CO COM
Equities	7,246,376.10	4,375,059.75	ELI LILLY & CO COM
Equities	3,136,096.96	3,426,489.00	ELI LILLY & CO COM
Equities	482,330.90	489,391.20	ELI LILLY & CO COM
Equities	2,343,887.97	1,966,572.00	ELI LILLY & CO COM
Equities	674,103.29	710,391.37	ELISA OYJ NPV
Equities	47,892.54	60,963.00	ELIZABETH ARDEN INC COM
Equities	348,578.23	338,780.10	ELIZABETH ARDEN INC COM
Equities	19,815.46	81,284.00	ELIZABETH ARDEN INC COM
Equities	7,123.05	7,575.00	ELLIS PERRY INTL INC COM
Equities	21,736.65	60,600.00	ELLIS PERRY INTL INC COM
Equities	6,324.28	5,457.00	ELMIRA SVGS BK FSB ELMIRA N Y COM
Equities	628,372.07	523,774.15	ELPIDA MEMORY INC NPV
Equities	18,840.25	1,031.90	EMAGIN CORP COM NEW STK
Equities	170,176.37	202,079.25	EMC CORP COM
Equities	2,260,459.44	3,986,485.00	EMC CORP COM
Equities	7,258,119.27	7,153,798.30	EMC CORP COM
Equities	316,331.55	484,880.00	EMC CORP COM
Equities	635,462.80	989,871.50	EMC CORP COM
Equities	462,406.25	810,631.20	EMC CORP COM
Equities	2,956,350.76	3,165,495.00	EMC CORP COM
Equities	3,449,386.53	5,962,750.00	EMC CORP SR NT CONV 1.75 DUE 12-01-2013 BEO
Equities	34,896.68	26,740.00	EMC INS GROUP INC COM
Equities	25,173.00	45,840.00	EMC INS GROUP INC COM
Equities	104,024.00	93,792.00	EMCOR GROUP INC COM
Equities	357,253.47	354,944.10	EMCOR GROUP INC COM
Equities	112,276.70	224,016.33	EMCOR GROUP INC COM
Equities	33,720.96	17,536.00	EMCORE CORP COM
Equities	219,014.07	20,002.00	EMCORE CORP COM
Equities	78,927.40	88,048.32	EMDEON INC CL A CL A
Equities	34,461.12	54,120.00	EMERGENT BIOSOLUTIONS INC COM
Equities	59,044.68	56,014.20	EMERGENT BIOSOLUTIONS INC COM
Equities	33,957.00	21,250.00	EMERITUS CORP COM STK
Equities	76,677.59	83,491.25	EMERITUS CORP COM STK
Equities	2,507,277.76	3,075,750.00	EMERSON ELECTRIC CO COM
Equities	3,330,409.76	5,520,431.25	EMERSON ELECTRIC CO COM
Equities	1,724,451.52	2,036,250.00	EMERSON ELECTRIC CO COM
Equities	9,052,010.89	9,646,875.00	EMERSON ELECTRIC CO COM
Equities	2,790.10	10,918.00	EMERSON RADIO CORP COM NEW COM NEW
Equities	229,747.76	216,300.34	EMIRA PROPERTY FD NPV
Equities	201,624.50	6,549.40	EMMIS COMMUNICATIONS CORP
Equities	38,998.95	28,890.00	EMPIRE DIST ELEC CO COM
Equities	113,788.73	90,964.98	EMPIRE DIST ELEC CO COM
Equities	86,556.14	11,216.70	EMPIRE RESORTS INC COM STOCK
Equities	51,773.02	43,602.00	EMPLOYERS HLDGS INC COM
Equities	101,426.92	83,195.97	EMPLOYERS HLDGS INC COM
Equities	38,486.50	72,534.00	EMS TECHNOLOGIES INC COM
Equities	105,577.08	44,720.00	EMULEX CORP COM NEW
Equities	185,547.78	87,100.80	EMULEX CORP COM NEW
Equities	-	-	ENBRIDGE ENERGY MGMT L L C COMFRACTIONAL SHARE CUSIP
Equities	359,218.75	314,058.00	ENCANA CORP COM NPV
Equities	147,530.17	-	ENCOMPASS SVCS CORP COM
Equities	58,912.74	73,390.08	ENCORE CAP GROUP INC COM
Equities	35,111.96	31,486.00	ENCORE WIRE CORP COM
Equities	78,454.27	132,798.26	ENCORE WIRE CORP COM
Equities	562,713.54	523,328.15	ENDEAVOUR SILVER C COM NPV
Equities	233,486.63	276,295.02	ENDESA SA EUR1.2
Equities	172,279.04	199,644.90	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	372,537.64	679,957.59	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	254,315.05	349,479.00	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	273,105.45	461,955.00	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	717,532.53	823,485.00	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	225,199.15	430,742.91	ENDO PHARMACEUTICALS HLDGS INC COM
Equities	31,517.50	51,150.00	ENDOLOGIX INC COM
Equities	116,896.16	128,123.00	ENDURANCE SPECIALTY HOLDINGS LTD COM USD1

Equities	103,242.60	145,192.29	ENDURANCE SPECIALTY HOLDINGS LTD COM	USD1
Equities	1,842,416.90	1,810,522.77	ENEL EUR1	
Equities	2,273,429.15	2,418,758.16	ENEL EUR1	
Equities	948,713.35	952,092.17	ENEL EUR1	
Equities	226,963.63	241,614.61	ENEL EUR1	
Equities	58,443.00	21,429.10	ENER1 INC COM NEW STK	
Equities	297,038.73	299,450.00	ENERGEN CORP COM	
Equities	208,796.67	467,368.00	ENERGEN CORP COM	
Equities	475,529.89	397,256.40	ENERGIZER HLDGS INC COM	
Equities	285,244.97	546,679.80	ENERGIZER HLDGS INC COM	
Equities	166,178.83	180,900.00	ENERGIZER HLDGS INC COM	
Equities	296,267.17	29,972.00	ENERGY CONVERSION DEVICES INC COM	
Equities	145,631.26	11,918.00	ENERGY CONVERSION DEVICES INC COM	
Equities	9,628.77	1,128.00	ENERGY FOCUS INC COM STK	
Equities	42,523.53	12,099.77	ENERGY PARTNERS LTD COM STK	
Equities	57,333.72	60,824.67	ENERGY PARTNERS LTD COM STK	
Equities	213,265.89	111,206.97	ENERGY RES OF AUST NPV CLS 'A'	
Equities	138,105.78	69,654.00	ENERGY SOLUTIONS INC COMMON	
Equities	56,235.13	102,982.00	ENERGY XXI (BERMUDA) COM STK USD \$0.005	
Equities	40,165.00	20,462.00	ENERNOC INC COM	
Equities	79,734.00	38,169.50	ENERNOC INC COM	
Equities	84,925.05	123,912.00	ENERSYS COM	
Equities	634,920.82	770,594.96	ENERSYS COM	
Equities	490,533.82	490,140.80	ENERSYS COM	
Equities	139,124.19	173,373.54	ENERSYS COM	
Equities	14,161.04	5,454.00	ENGLOBAL CORP COM	
Equities	58,357.50	38,280.00	ENNIS INC COM	
Equities	452,361.39	475,646.40	ENNIS INC COM	
Equities	27,893.42	55,680.00	ENNIS INC COM	
Equities	76,122.00	96,140.00	ENPRO INDS INC COM	
Equities	15,772.88	110,224.51	ENPRO INDS INC COM	
Equities	451,012.17	445,413.17	ENSCO PLC SPON ADR	
Equities	518,356.22	714,220.00	ENSCO PLC SPON ADR	
Equities	2,424,317.45	3,129,173.93	ENSIGN ENERGY SVS COM NPV	
Equities	409,960.14	510,976.11	ENSIGN ENERGY SVS COM NPV	
Equities	104,437.56	104,490.00	ENSTAR GROUP LIMITED COM	
Equities	59,261.35	69,590.34	ENSTAR GROUP LIMITED COM	
Equities	70,831.27	59,708.00	ENTEGRIS INC COM	
Equities	107,263.02	132,460.68	ENTEGRIS INC COM	
Equities	45,944.00	13,888.00	ENTERCOMMUNICATIONS CORP CL A	
Equities	204,032.40	41,664.00	ENTERCOMMUNICATIONS CORP CL A	
Equities	1,983,344.78	1,301,280.24	ENTERGY CORP NEW COM	
Equities	1,097,517.17	1,538,007.00	ENTERGY CORP NEW COM	
Equities	2,026,508.85	1,891,356.00	ENTERGY CORP NEW COM	
Equities	357,573.10	321,598.80	ENTERGY CORP NEW COM	
Equities	966,123.61	734,283.12	ENTERGY CORP NEW COM	
Equities	4,000,000.00	2,470,471.00	ENTERPRISE PARTNERS VI, LP	
Equities	182,155.17	168,120.00	ENTMNT PPTYS TR COM SH BEN INT	
Equities	526,427.47	519,304.00	ENTMNT PPTYS TR COM SH BEN INT	
Equities	120,630.87	250,405.40	ENTMNT PPTYS TR COM SH BEN INT	
Equities	43,068.78	7,770.00	ENTRAVISION COMMUNICATIONS CORP CL A	
Equities	79,409.16	9,250.00	ENTRAVISION COMMUNICATIONS CORP CL A	
Equities	95,319.22	759.36	ENTREMED INC COM NEW	
Equities	7,860.96	10,668.00	ENTROPIC COMMUNICATIONS INC COM STK	
Equities	78,399.51	74,862.69	ENTROPIC COMMUNICATIONS INC COM STK	
Equities	13,190.96	-	ENVISION DEV CORP COM ISIN# US29410N1028	
Equities	47,921.52	11,900.00	ENZO BIOCHEM INC COM	
Equities	147,604.55	26,401.00	ENZO BIOCHEM INC COM	
Equities	123,895.75	45,225.00	ENZON PHARMACEUTICALS INC COM	
Equities	1,682,010.15	1,840,080.00	EOG RESOURCES INC COM	
Equities	1,223,222.05	3,167,342.25	EOG RESOURCES INC COM	
Equities	629,925.04	596,353.20	EOG RESOURCES INC COM	
Equities	6,763,895.11	7,527,600.00	EOG RESOURCES INC COM	
Equities	4,962,514.32	5,781,615.00	EOG RESOURCES INC COM	
Equities	40,224.13	779.09	EON COMMUNICATIONS CORP COM NEW STK	
Equities	32,872.50	31,995.00	EPIQ SYS INC COM	
Equities	35,391.75	77,314.14	EPIQ SYS INC COM	
Equities	47,275.59	49,980.00	EPOCH HLDG CORP COM	

Equities	-	-	Euro - Recoverable Taxes
Equities	-	-	Euro - Recoverable Taxes
Equities	-	-	Euro - Recoverable Taxes
Equities	-	-	Euro - Recoverable Taxes
Equities	-	-	Euro - Recoverable Taxes
Equities	-	-	Euro - Recoverable Taxes
Equities	-	-	Euro - Recoverable Taxes
Equities	-	-	Euro - Recoverable Taxes
Equities	142,544.15	149,189.57	EUROCOMMERCIAL EURO.50
Equities	465,290.24	499,039.11	EUROCOMMERCIAL EURO.50
Equities	41,646.08	24,656.00	EURONET WORLDWIDE INC COM
Equities	133,843.81	75,509.00	EURONET WORLDWIDE INC COM
Equities	640,050.65	527,191.51	EURONET WORLDWIDE INC COM
Equities	26,951.00	29,988.00	EVERCORE PARTNERS INC CL A CL A
Equities	547,896.33	515,127.20	EVERCORE PARTNERS INC CL A CL A
Equities	79,754.48	95,728.36	EVERCORE PARTNERS INC CL A CL A
Equities	484,733.77	445,128.75	EVEREST RE GROUP COM
Equities	483,596.81	441,777.00	EVEREST RE GROUP COM
Equities	1,487,454.48	1,569,600.00	EVEREST RE GROUP COM
Equities	204,848.25	2,790.61	EVERGREEN ENERGY INC COM NEW
Equities	77,196.38	674.76	EVERGREEN SOLAR INC COM NEW COM NEW
Equities	217,195.43	3,789.83	EVERGREEN SOLAR INC COM NEW COM NEW
Equities	22,976.50	11,082.50	EVOLVING SYSTEMS INC COM NEW
Equities	41,244.59	34,400.00	EXACT SCIENCES CORP COM
Equities	18,784.95	37,821.00	EXACTECH INC COM
Equities	169,766.33	183,569.70	EXAMWORKS GROUP INC COM
Equities	45,903.98	21,522.00	EXAR CORP COM
Equities	175,145.39	50,007.00	EXAR CORP COM
Equities	43,922.07	6,200.00	EXCEL MARITIME CARRIERS COM STK
Equities	197,064.31	197,680.00	EXCO RES INC COM
Equities	384,757.40	361,825.00	EXCO RES INC COM
Equities	63,369.88	50,176.00	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	190,468.16	88,229.12	EXELIXIS INC COM STK ISIN# US30161Q1040
Equities	3,649,575.77	2,188,267.20	EXELON CORP COM
Equities	3,149,342.54	3,454,660.44	EXELON CORP COM
Equities	1,242,810.38	1,259,496.00	EXELON CORP COM
Equities	521,123.60	502,941.60	EXELON CORP COM
Equities	1,276,949.00	1,143,828.00	EXELON CORP COM
Equities	47,263.80	39,728.00	EXIDE TECHNOLOGIES COM NEW COM NEW
Equities	86,867.20	59,897.60	EXIDE TECHNOLOGIES COM NEW COM NEW
Equities	33,232.96	36,960.00	EXLSERVICE COM INC COM STK
Equities	368,884.95	452,244.00	EXPEDIA INC DEL COM
Equities	499,899.68	773,076.33	EXPEDIA INC DEL COM
Equities	646,726.37	772,969.00	EXPEDITORS INTL WASH INC COM
Equities	367,366.22	573,328.00	EXPEDITORS INTL WASH INC COM
Equities	752,095.51	1,293,161.78	EXPEDITORS INTL WASH INC COM
Equities	248,616.41	305,604.30	EXPEDITORS INTL WASH INC COM
Equities	76,040.22	99,410.98	EXPEDITORS INTL WASH INC COM
Equities	418,881.67	424,877.00	EXPEDITORS INTL WASH INC COM
Equities	521,198.42	594,922.80	EXPERIAN ORD USD0.10
Equities	1,648,329.51	2,321,447.35	EXPERIAN ORD USD0.10
Equities	9,623.88	121,828.00	EXPONENT INC COM STK
Equities	8,519.00	10,900.00	EXPRESS INC COM
Equities	530,470.20	512,300.00	EXPRESS INC COM
Equities	72,140.18	88,202.80	EXPRESS INC COM
Equities	173,090.76	194,020.00	EXPRESS INC COM
Equities	205,863.47	205,124.00	EXPRESS SCRIPTS INC COM
Equities	1,083,808.39	2,042,603.20	EXPRESS SCRIPTS INC COM
Equities	802,452.91	804,302.00	EXPRESS SCRIPTS INC COM
Equities	1,325,768.21	3,272,159.64	EXPRESS SCRIPTS INC COM
Equities	271,573.46	367,064.00	EXPRESS SCRIPTS INC COM
Equities	376,877.95	653,158.00	EXPRESS SCRIPTS INC COM
Equities	413,097.14	134,645.70	EXTERRAN HLDGS INC COM STK
Equities	738,176.09	271,076.10	EXTERRAN HLDGS INC COM STK
Equities	2,505.91	2,161.47	EXTERRAN HLDGS INC COM STK
Equities	2,058,607.83	2,821,959.00	EXTRA SPACE STORAGE INC COM
Equities	92,055.69	108,783.00	EXTRA SPACE STORAGE INC COM

Equities	81,827.62	226,055.34	EXTRA SPACE STORAGE INC COM
Equities	514,233.86	701,757.00	EXTRA SPACE STORAGE INC COM
Equities	439,648.68	42,444.00	EXTREME NETWORKS INC COM
Equities	652,854.09	783,282.50	EXXON MOBIL CORP COM
Equities	509,509.37	562,498.56	EXXON MOBIL CORP COM
Equities	298,567.73	316,242.68	EXXON MOBIL CORP COM
Equities	22,859,320.98	24,410,500.66	EXXON MOBIL CORP COM
Equities	4,796,459.79	4,973,945.60	EXXON MOBIL CORP COM
Equities	969,517.45	2,576,409.42	EXXON MOBIL CORP COM
Equities	28,897,024.57	46,058,638.60	EXXON MOBIL CORP COM
Equities	143,268.08	173,258.02	EXXON MOBIL CORP COM
Equities	765,272.04	922,035.40	EXXON MOBIL CORP COM
Equities	451,370.42	496,418.00	EXXON MOBIL CORP COM
Equities	2,168,835.92	2,303,054.00	EXXON MOBIL CORP COM
Equities	2,320,096.56	2,696,933.20	EXXON MOBIL CORP COM
Equities	8,299,155.66	8,142,394.52	EXXON MOBIL CORP COM
Equities	2,034,061.33	2,042,638.00	EXXON MOBIL CORP COM
Equities	48,246.00	113,840.00	EZCORP INC CL A NON VTG
Equities	96,930.47	202,243.87	EZCORP INC CL A NON VTG
Equities	85,190.90	56,925.00	F N B CORP PA COM
Equities	822,805.48	752,703.75	F N B CORP PA COM
Equities	122,282.92	101,968.20	F N B CORP PA COM
Equities	259,568.70	586,530.00	F5 NETWORKS INC COM STK
Equities	363,648.09	1,045,059.75	F5 NETWORKS INC COM STK
Equities	254,892.29	231,638.42	FABEGE AB NPV
Equities	299,022.38	469,648.80	FACTSET RESH SYS INC COM STK
Equities	689,077.89	1,057,988.80	FACTSET RESH SYS INC COM STK
Equities	129,977.74	498,093.76	FACTSET RESH SYS INC COM STK
Equities	930,832.76	1,002,736.00	FACTSET RESH SYS INC COM STK
Equities	105,158.74	87,580.00	FAIR ISAAC CORPORATION COM
Equities	1,245,661.57	1,718,682.00	FAIR ISAAC CORPORATION COM
Equities	61,248.63	126,054.80	FAIR ISAAC CORPORATION COM
Equities	121,564.50	115,299.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	1,000,338.67	872,262.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	432,527.71	237,282.00	FAIRCHILD SEMICONDUCTOR INTL INC COM
Equities	462,862.51	269.34	FAIRPOINT COMMUNICATIONS INC COM
Equities	33,120.03	12,992.00	FALCONSTOR SOFTWARE INC COM
Equities	44,565.43	17,920.00	FALCONSTOR SOFTWARE INC COM
Equities	277,630.52	446,760.00	FAMILY DLR STORES INC COM
Equities	366,503.30	687,695.04	FAMILY DLR STORES INC COM
Equities	3,699.00	12,012.00	FAMOUS DAVES AMER INC COM
Equities	525,452.54	712,407.13	FANUC CORP NPV
Equities	1,278,603.39	1,557,355.13	FANUC CORP NPV
Equities	792,408.69	894,650.82	FANUC CORP NPV
Equities	197,181.88	347,919.76	FANUC CORP NPV
Equities	280,780.25	314,784.55	FANUC CORP NPV
Equities	2,606,872.83	5,533,580.98	FANUC CORP NPV
Equities	32,480.13	5,250.00	FARMERS CAP BK CORP COM
Equities	117,225.75	117,165.00	FARO TECHNOLOGIES INC COM
Equities	34,711.49	48,180.00	FARO TECHNOLOGIES INC COM
Equities	35,718.40	113,880.00	FARO TECHNOLOGIES INC COM
Equities	470,921.73	753,630.60	FASTENAL CO COM
Equities	463,311.23	1,177,232.90	FASTENAL CO COM
Equities	122,044.16	223,138.00	FASTENAL CO COM
Equities	198,089.64	216,020.48	FASTIGHETS AB BALD SER'B' SEK1
Equities	31,824.00	25,720.00	FBL FINL GROUP INC CL A CL A
Equities	271,549.97	642,549.90	FBL FINL GROUP INC CL A CL A
Equities	43,888.85	72,048.15	FBL FINL GROUP INC CL A CL A
Equities	2,964,147.36	19,740.00	FED HOME LN MTG CORP COM STK
Equities	-	389.88	FED MOGUL CORP WT PUR CL A EXP12-27-2014
Equities	88,676.16	109,584.00	FEDERAL MOGUL CORP COM STK
Equities	58,146.66	58,764.42	FEDERAL MOGUL CORP COM STK
Equities	647,631.25	6,457.50	FEDERAL MOGUL CORP COM
Equities	2,069,699.90	2,597,990.00	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	3,464,940.52	3,543,488.00	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	572,139.38	637,146.40	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	403,626.29	650,604.84	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW
Equities	662,223.57	826,246.00	FEDERAL RLTY INVNT TR SH BEN INT NEW SH BEN INT NEW

Equities	1,152,340.14	1,192,520.00	FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW
Equities	53,975.76	21,648.00	FEDERAL SIGNAL CORP COM
Equities	123,239.10	35,994.72	FEDERAL SIGNAL CORP COM
Equities	1,991,292.26	1,940,061.90	FEDEX CORP COM
Equities	1,849,684.82	3,351,050.50	FEDEX CORP COM
Equities	2,254,211.89	2,560,950.00	FEDEX CORP COM
Equities	811,584.60	864,083.50	FEDEX CORP COM
Equities	697,705.43	834,680.00	FEDEX CORP COM
Equities	916,690.23	1,085,084.00	FEDEX CORP COM
Equities	532,652.16	511,463.36	FEDT INVESTORS INC CL B
Equities	227,395.05	140,656.00	FEDT INVESTORS INC CL B
Equities	236,198.08	259,426.88	FEDT INVESTORS INC CL B
Equities	64,798.56	64,923.00	FEI CO COM
Equities	88,955.01	156,579.00	FEI CO COM
Equities	6,938.00	2,892.00	FEIHE INTL INC COM
Equities	80,060.60	16,523.00	FELCOR LODGING TR INC COM
Equities	169,988.83	41,787.20	FELCOR LODGING TR INC COM
Equities	511,808.40	564,014.67	FENNER ORD GBPO.25
Equities	44,581.95	28,224.00	FERRO CORP COM
Equities	192,318.88	157,342.08	FERRO CORP COM
Equities	17,592.03	4.20	FIBERMARK INC COM
Equities	8,802.62	7,900.20	FID SOUTHN CORP NEW COM STK
Equities	1.00	1.00	FIDELITY BELMONT II, LP
Equities	333,477.00	206,194.00	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	339,140.75	400,378.38	FIDELITY NATIONAL FINANCIAL INC CL A
Equities	588,066.21	685,508.56	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	623,861.39	919,912.83	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	79,621.34	153,950.00	FIDELITY NATL INFORMATION SVCS INC COM STK
Equities	138,479.96	128,744.64	FINANCIAL ENGINES INC COM
Equities	86,949.05	91,756.80	FINANCIAL ENGINES INC COM
Equities	69,743.85	76,438.08	FINANCIAL ENGINES INC COM
Equities	16,577.00	18,062.00	FINANCIAL INSTNS INC COM
Equities	103,734.51	101,112.24	FINISAR CORPORATION COMMON STOCK
Equities	1,183,850.79	172,583.16	FINISAR CORPORATION COMMON STOCK
Equities	76,000.58	72,011.00	FINISH LINE INC CL A
Equities	28,055.70	46,502.20	FINISH LINE INC CL A
Equities	33,746.51	114,597.00	FINISH LINE INC CL A
Equities	533,767.38	102.00	FINOVA GROUP INC COM
Equities	13,621.50	7,770.00	FIRST ACCEP CORP COM STK
Equities	123,283.40	95,652.80	FIRST AMERN FINL CORP COM STK
Equities	114,243.87	169,395.60	FIRST AMERN FINL CORP COM STK
Equities	50,721.05	24,576.00	FIRST BANCORP N C COM
Equities	18,501.75	18,001.92	FIRST BANCORP N C COM
Equities	60,739.70	1,349.03	FIRST BANCORP P R COM NEW COM NEW
Equities	66,631.38	2,525.66	FIRST BANCORP P R COM NEW COM NEW
Equities	32,978.08	8,464.00	FIRST BUSEY CORP COM
Equities	61,952.77	22,218.00	FIRST BUSEY CORP COM
Equities	55,690.30	59,415.85	FIRST CASH FINANCIAL SERVICES INC
Equities	54,788.45	96,577.00	FIRST CASH FINANCIAL SERVICES INC
Equities	11,895.00	125,970.00	FIRST CASH FINANCIAL SERVICES INC
Equities	19,066.40	23,504.00	FIRST DEFIANCE FINANCIAL CORP COM STK USD0.01
Equities	11,078.15	5,546.88	FIRST FED BANCSHARES ARK COM NEW
Equities	75,691.88	76,774.00	FIRST FINL BANCORP OHIO COM
Equities	148,765.13	132,218.18	FIRST FINL BANCORP OHIO COM
Equities	69,266.73	77,512.50	FIRST FINL BANKSHARES INC COM
Equities	54,615.58	167,048.05	FIRST FINL BANKSHARES INC COM
Equities	45,106.78	49,110.00	FIRST FINL CORP IND COM
Equities	63,130.01	98,220.00	FIRST FINL CORP IND COM
Equities	17,371.99	3,931.20	FIRST FINL SVC CORP COM
Equities	23,893.26	50,202.00	FIRST LONG IS CORP COM
Equities	14,211.01	2,752.82	FIRST M&F CORP COM
Equities	161,535.38	7,080.00	FIRST MARBLEHEAD CORP COM
Equities	241,291.96	13,806.00	FIRST MARBLEHEAD CORP COM
Equities	51,650.60	19,668.00	FIRST MERCHANTS CORP COM
Equities	50,008.53	23,217.18	FIRST MERCHANTS CORP COM
Equities	100,761.25	36,870.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	459,324.24	470,707.00	FIRST MIDWEST BANCORP INC DEL COM
Equities	105,556.47	67,902.25	FIRST MIDWEST BANCORP INC DEL COM

Equities	32,881.94	9.10	FIRST REGL BANCORP COM STK
Equities	306,254.35	296,782.32	FIRST REP BK SAN FRANCISCO CALIF NEW COM
Equities	1.00	1.00	FIRST RESERVE FUND VIII, LP
Equities	3,036,579.70	5,668,761.00	FIRST RESERVE FUND X, LP 6-008654
Equities	6,239,787.00	9,136,000.00	FIRST RESERVE FUND X, LP 6-008656
Equities	6,591,864.84	6,496,751.00	FIRST RESERVE FUND XI, LP 6-014733
Equities	12,420,344.40	11,869,085.00	FIRST RESERVE FUND XI, LP 6-014764
Equities	532,017.07	514,530.30	FIRST SOLAR INC COM
Equities	940,776.95	936,868.41	FIRST SOLAR INC COM
Equities	127,967.79	119,043.00	FIRST SOLAR INC COM
Equities	1,974.07	1,438.99	FIRST SOUTH BANCORP INC VA COM
Equities	48,874.50	29.90	FIRST ST BANCORPORATION COM
Equities	4,433.00	1,988.00	FIRST UTD CORP COM
Equities	14,499.00	7,956.00	FIRSTCITY FINL CORP COM STK
Equities	2,025,652.12	1,318,054.10	FIRSTENERGY CORP COM
Equities	2,029,300.58	2,249,001.00	FIRSTENERGY CORP COM
Equities	826,094.39	943,529.65	FIRSTENERGY CORP COM
Equities	163,631.75	131,518.66	FIRSTMERIT CORP COM
Equities	227,035.81	182,980.33	FIRSTMERIT CORP COM
Equities	755,748.61	948,844.50	FISERV INC COM
Equities	828,158.93	1,217,715.09	FISERV INC COM
Equities	660,201.09	939,450.00	FISERV INC COM
Equities	639,799.79	1,128,968.38	FISERV INC COM
Equities	31,683.29	20,874.00	FISHER COMMUNICATIONS INC COM
Equities	55,874.00	15,249.00	FL TECH INC COM
Equities	45,667.43	487.90	FLAGSTAR BANCORP INC COM NEW COM NEW
Equities	87,803.87	44,829.68	FLAGSTAR BANCORP INC COM NEW COM NEW
Equities	33,312.50	21,075.00	FLAGSTONE REINSURANCE HOLDINGS S A
Equities	60,437.40	56,760.60	FLEETCOR TECHNOLOGIES INC COM
Equities	28,339.34	33,816.48	FLETCHER BUILDING NPV
Equities	45,044.63	53,750.40	FLETCHER BUILDING NPV
Equities	16,090.29	18,915.00	FLEXSTEEL INDS INC COM
Equities	234,636.03	516,164.08	FLIGHT CENTRE LTD NPV
Equities	204,357.23	323,616.00	FLIR SYS INC COM
Equities	231,245.23	648,782.66	FLIR SYS INC COM
Equities	0.12	0.03	FLO CORP COM STK
Equities	33,956.46	15,336.00	FLOTEK INDS INC DEL COM
Equities	145,563.37	189,144.00	FLOTEK INDS INC DEL COM
Equities	29,370.53	10,680.00	FLOW INTL CORP COM
Equities	127,448.07	181,830.00	FLOWERS FOODS INC COM
Equities	136,853.98	288,305.24	FLOWERS FOODS INC COM
Equities	-	-	FLOWERVE CORP COM
Equities	33,376.30	36,460.81	FLUGHAFEN A ZUERICH CHF50
Equities	54,236.49	59,248.81	FLUGHAFEN A ZUERICH CHF50
Equities	385,823.39	411,884.20	FLUOR CORP NEW COM
Equities	719,014.17	808,120.68	FLUOR CORP NEW COM
Equities	621,389.62	1,383,788.66	FLUOR CORP NEW COM
Equities	536,725.70	554,006.88	FLUOR CORP NEW COM
Equities	326,380.98	367,398.12	FLUOR CORP NEW COM
Equities	31,137.79	58,175.00	FLUSHING FINL CORP COM
Equities	250,365.01	446,443.80	FMC CORP COM (NEW)
Equities	253,269.46	734,696.82	FMC CORP COM (NEW)
Equities	356,646.26	636,548.00	FMC CORP COM (NEW)
Equities	556,782.68	1,117,958.40	FMC TECHNOLOGIES INC COM
Equities	542,121.25	555,396.00	FMC TECHNOLOGIES INC COM
Equities	537,683.24	1,761,590.70	FMC TECHNOLOGIES INC COM
Equities	438,738.49	735,720.54	FMC TECHNOLOGIES INC COM
Equities	44,333.49	20,280.00	FMR BROS CO DEL
Equities	54,639.19	27,986.40	FMR BROS CO DEL
Equities	3,478,208.88	21,018.50	FNMA COM STK
Equities	268,456.05	-	FOCAL COMMUNICATIONS CORP COM NEW
Equities	196,779.56	336,482.60	FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)
Equities	47,357.20	49,751.00	FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)
Equities	75,140.09	78,938.25	FOMENTO ECON MEXIC UNITS (REP 1'B'& 4'D'SHS)
Equities	7,899.96	305.76	FONAR CORP COM NEW STK
Equities	677,497.84	677,833.90	FONCIERE DES REIT EUR
Equities	7,865.50	1,778.00	FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01
Equities	209,733.03	209,088.00	FOOT LOCKER INC COM

Equities	177,896.46	412,259.76	FOOT LOCKER INC COM
Equities	97,343.93	29,745.31	FORCE PROTN INC COM NEW
Equities	105,643.03	111,492.15	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	2,676,402.31	3,282,020.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	6,538,716.03	6,427,987.86	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	803,786.27	806,715.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	701,319.29	799,957.90	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	447,104.53	528,157.00	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01
Equities	359,943.88	175,498.00	FOREST CY ENTERPRISES INC CL A
Equities	131,203.55	286,696.52	FOREST CY ENTERPRISES INC CL A
Equities	652,258.81	1,200,481.00	FOREST CY ENTERPRISES INC CL A
Equities	-	-	FOREST LABORATORIES INC CVR
Equities	-	-	FOREST LABORATORIES INC CVR
Equities	342,886.64	501,427.64	FOREST LABORATORIES INC
Equities	1,065,689.13	802,536.00	FOREST LABORATORIES INC
Equities	722,347.21	1,282,326.64	FOREST LABORATORIES INC
Equities	540,052.62	688,056.60	FOREST LABORATORIES INC
Equities	1,714,278.13	2,324,994.00	FOREST LABORATORIES INC
Equities	504,971.90	445,122.15	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	238,139.61	170,944.00	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	275,446.64	342,074.97	FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01
Equities	94,382.83	33,944.38	FORESTAR GROUP INC
Equities	68,491.09	68,348.80	FORESTAR GROUP INC
Equities	117,585.05	28,992.00	FORMFACTOR INC COM STK
Equities	125,550.72	43,488.00	FORMFACTOR INC COM STK
Equities	233,750.83	216,060.02	FORMOSA CHEM&FIBRE TWD10
Equities	33,626.04	39,552.00	FORRESTER RESH INC COM
Equities	52,882.65	49,868.48	FORRESTER RESH INC COM
Equities	966,483.68	965,863.06	FORTESCUE METALS GRP LTD NPV
Equities	189,033.50	197,579.60	FORTINET INC COM
Equities	161,043.26	247,520.30	FORTINET INC COM
Equities	11,965.03	38,206.00	FORTINET INC COM
Equities	135,206.72	314,380.80	FORTINET INC COM
Equities	1,884,086.75	2,412,436.00	FORTINET INC COM
Equities	1,162,654.00	1,027,436.00	FORTRESS INVESTMENT FUND II, LLC
Equities	9,872,985.30	9,252,132.00	FORTRESS INVESTMENT FUND III, LP
Equities	106,605.74	495,957.00	FORTRESS INVESTMENT FUND, LP
Equities	621,147.90	683,302.73	FORTUM OYJ EUR3.40
Equities	855,994.56	777,356.30	FORTUNE BRANDS INC COM USD3.125
Equities	302,467.97	459,144.00	FORTUNE BRANDS INC COM USD3.125
Equities	605,404.36	1,136,891.56	FORTUNE BRANDS INC COM USD3.125
Equities	46,912.50	50,685.00	FORWARD AIR CORP COM
Equities	1,529,558.13	1,640,166.60	FORWARD AIR CORP COM
Equities	41,428.80	109,817.50	FORWARD AIR CORP COM
Equities	197,307.31	226,022.40	FOSSIL INC COM
Equities	225,532.50	565,056.00	FOSSIL INC COM
Equities	118,895.70	652,051.08	FOSSIL INC COM
Equities	243,781.62	193,372.26	FOSTER ELECTRIC CO NPV
Equities	31,601.92	42,783.00	FOSTER L B CO CL A
Equities	378,071.48	453,117.70	FOSTER WHEELER LTD (BM) COM STK
Equities	53,070.50	60,760.00	FOSTER WHEELER LTD (BM) COM STK
Equities	942,832.97	1,193,140.84	FOSTERS GROUP LTD NPV
Equities	4,200,541.00	3,646,461.00	FP GP SLITTER, LLC
Equities	66,811.17	125,040.00	FPIC INS GROUP INC COM
Equities	-	-	FR CUSIP NATL PENN BANCSHARES INC
Equities	-	-	FRAC CUSIP COMWLTH REIT
Equities	-	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	-	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	-	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	-	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	-	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	-	-	FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK
Equities	6,028,329.35	5,652,941.49	FRANCE TELECOM EUR4
Equities	10,154,695.00	13,655,837.00	FRANCISCO PARTNERS II, LP
Equities	4,191,252.00	2,512,996.00	FRANCISCO PARTNERS, LP
Equities	55,569.33	38,942.64	FRANKLIN COVEY CO COM
Equities	73,483.97	79,815.00	FRANKLIN ELEC INC COM
Equities	395,929.53	612,040.20	FRANKLIN ELEC INC COM

Equities	173,243.42	275,502.60	FRANKLIN ELEC INC COM
Equities	60,976.00	41,312.00	FRANKLIN STR PPTYS CORP COM
Equities	118,023.49	108,185.80	FRANKLIN STR PPTYS CORP COM
Equities	210,862.98	240,542.52	FRASER & NEAVE LTD NPV
Equities	3,334.84	700.70	FREDERICKS HOLLYWOOD GROUP INC COM STK
Equities	49,484.47	49,062.00	FREDS INC CL A
Equities	31,615.36	61,038.90	FREDS INC CL A
Equities	2,602,493.58	3,772,510.60	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	3,357,504.00	6,082,124.60	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	485,547.85	502,550.00	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	523,811.29	476,100.00	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	242,686.47	368,184.00	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	708,932.24	1,126,029.40	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	280,706.04	296,240.00	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	2,442,383.30	2,533,910.00	FREEPORT-MCMORAN COPPER & GOLD INC
Equities	50,928.00	25,340.00	FREIGHTCAR AMER INC COM
Equities	101,551.77	43,078.00	FREIGHTCAR AMER INC COM
Equities	21,730.75	16,150.00	FREQUENCY ELECTRS INC COM
Equities	2,813,112.86	3,208,204.63	FRESENIUS MEDICAL CARE NPV
Equities	897,443.66	1,255,628.14	FRESENIUS MEDICAL CARE NPV
Equities	1,226,471.21	1,675,889.86	FRESENIUS MEDICAL CARE NPV
Equities	149,832.94	230,871.15	FRESENIUS MEDICAL CARE NPV
Equities	285,016.52	369,961.86	FRESENIUS MEDICAL CARE NPV
Equities	52,435.51	66,675.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	16,258.03	29,763.72	FRESH DEL MONTE PRODUCE INC COM STK
Equities	177,981.80	176,022.00	FRESH DEL MONTE PRODUCE INC COM STK
Equities	148,298.37	139,712.16	FRESH MKT INC COM
Equities	810,255.76	801,299.39	FRESNILLO PLC ORD USD0.50
Equities	4,642.89	11,802.42	FRIEDMAN IND INC COM
Equities	13,186.50	28,020.00	FRISCHS RESTAURANTS INC COM
Equities	1,555,889.84	1,797,360.10	FRKLN RES INC COM
Equities	1,318,094.64	2,435,560.79	FRKLN RES INC COM
Equities	370,737.36	446,386.00	FRKLN RES INC COM
Equities	265,291.54	330,850.80	FRKLN RES INC COM
Equities	476,165.45	564,547.00	FRKLN RES INC COM
Equities	1,798,736.14	2,258,188.00	FRKLN RES INC COM
Equities	4,459,185.21	4,844,601.00	FRKLN RES INC COM
Equities	829,226.34	582,500.67	FRONTIER COMMUNICATIONS CORP COM
Equities	1,256,993.84	994,224.00	FRONTIER COMMUNICATIONS CORP COM
Equities	947,535.81	958,716.00	FRONTIER COMMUNICATIONS CORP COM
Equities	56,039.06	27.94	FRONTIER FINL CORP WASH COM NEW COM NEW
Equities	320,407.81	376,968.80	FRONTIER R/EST INV FRONTIER R/EST INVEST(REIT)
Equities	18,446.00	8,211.00	FROZEN FOOD EXPRESS INDS INC COM
Equities	74,280.76	16,166.00	FSI INTL INC COM
Equities	168,555.51	132,790.00	FTI CONSULTING INC COM
Equities	788,142.65	726,702.76	FTI CONSULTING INC COM
Equities	96,929.42	187,916.82	FTI CONSULTING INC COM
Equities	37,906.27	24,950.00	FUEL SYS SOLUTIONS INC COM STK
Equities	20,807.85	26,496.90	FUEL SYS SOLUTIONS INC COM STK
Equities	46,619.11	8,515.00	FUELCELL ENERGY INC COM
Equities	154,180.99	85,822.03	FUELCELL ENERGY INC COM
Equities	898,087.87	1,024,343.73	FUJI HEAVY INDUSTRIES NPV
Equities	757,552.26	758,116.64	FUJIFILM HOLDINGS CORP NPV
Equities	255,366.86	249,529.47	FUJITSU Y50
Equities	3,528.00	4,438.00	FULL HOUSE RESORTS INC COM
Equities	81,224.10	73,260.00	FULLER H B CO COM
Equities	65,587.93	148,962.00	FULLER H B CO COM
Equities	145,304.50	106,029.00	FULTON FINL CORP PA COM
Equities	251,387.17	272,548.08	FULTON FINL CORP PA COM
Equities	800,668.13	925,344.00	FULTON FINL CORP PA COM
Equities	8,920.51	10,229.25	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	6,536.75	20,316.18	FURIEX PHARMACEUTICALS- W/I COM STK
Equities	26,802.75	51,610.00	FURMANITE CORP COM STK
Equities	49,260.06	12,834.00	FURNITURE BRANDS INTL INC COM
Equities	93,921.76	17,181.00	FURNITURE BRANDS INTL INC COM
Equities	86,610.93	109,828.50	FUSION-IO INC
Equities	122,629.16	171,633.36	FUSION-IO INC
Equities	(11,723,807.43)	(12,056,137.47)	FUT DAX INDEX FUTURE SEP11 - LIAB

Equities	11,723,807.43	12,056,137.47	FUT DAX INDEX FUTURE SEP11
Equities	(7,923,538.44)	(7,959,981.91)	FUT FTSE 100 IDX FUT SEP11 - LIAB
Equities	7,923,538.44	7,959,981.91	FUT FTSE 100 IDX FUT SEP11
Equities	(3,472,984.12)	(3,495,160.00)	FUT MSCI TAIWAN INDEX JUL11 - LIAB
Equities	3,472,984.12	3,495,160.00	FUT MSCI TAIWAN INDEX JUL11
Equities	(6,497,026.68)	(6,555,653.28)	FUT OMXS30 IND FUTURE JUL11 - LIAB
Equities	6,497,026.68	6,555,653.28	FUT OMXS30 IND FUTURE JUL11
Equities	(8,043,417.75)	(8,371,484.82)	FUT S&P/TSX 60 IX FUT SEP11 - LIAB
Equities	8,043,417.75	8,371,484.82	FUT S&P/TSX 60 IX FUT SEP11
Equities	166,117,988.50	172,704,800.00	FUT SEP 11 ICEUS MINRUS1K
Equities	(166,117,988.50)	(172,704,800.00)	FUT SEP 11 ICEUS MINRUS1K
Equities	-	3,053,980.00	FUT SEP 11 ICEUS SM RUS2
Equities	17,417,551.87	18,076,260.00	FUT SEP 11 ICEUS SM RUS2
Equities	12,865,310.00	13,701,640.00	FUT SEP 11 ICEUS SM RUS2
Equities	(17,417,551.87)	(18,076,260.00)	FUT SEP 11 ICEUS SM RUS2
Equities	(12,865,310.00)	(13,701,640.00)	FUT SEP 11 ICEUS SM RUS2
Equities	-	1,660,050.00	FUT SEP 11 IMM EMINI MDCP
Equities	42,695,809.36	44,821,350.00	FUT SEP 11 IMM EMINI MDCP
Equities	(42,695,809.36)	(44,821,350.00)	FUT SEP 11 IMM EMINI MDCP
Equities	18,217,829.06	19,032,200.00	FUT SEP 11 IMM NASDAQ 100
Equities	(18,217,829.06)	(19,032,200.00)	FUT SEP 11 IMM NASDAQ 100
Equities	-	21,048,000.00	FUT SEP 11 S&P 500
Equities	13,772,004.77	14,095,220.41	FUT SEP 11 TSE TOPIX
Equities	(13,772,004.77)	(14,095,220.41)	FUT SEP 11 TSE TOPIX
Equities	100,936.80	12,768.00	FWD INDS INC N Y COM NEW
Equities	70,300.74	94,543.04	FX ENERGY INC COM
Equities	73,977.53	67,720.00	G & K SVCS INC CL A CL A
Equities	178,894.89	136,828.26	G & K SVCS INC CL A CL A
Equities	33,608.08	10,934.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	15,401.61	8,946.00	GAIAM INC CL A CL A ISIN US36268Q1031
Equities	194,149.94	192,462.65	GALAXY ENTERTAINME HKD0.10
Equities	160,487.39	165,532.00	GALLAGHER ARTHUR J & CO COM
Equities	293,003.20	394,137.40	GALLAGHER ARTHUR J & CO COM
Equities	529,659.63	593,865.83	GALP ENERGIA EUR1
Equities	32,866.47	32,403.00	GAMCO INVS INC COM
Equities	1,064,521.90	1,009,492.32	GAMCO INVS INC COM
Equities	43,321.20	60,177.00	GAMCO INVS INC COM
Equities	408,762.95	300,837.60	GAMESTOP CORP NEW CL A
Equities	388,222.61	421,732.71	GAMESTOP CORP NEW CL A
Equities	470,473.60	616,077.00	GAMESTOP CORP NEW CL A
Equities	4,784.25	308.00	GAMETECH INTL INC COM
Equities	2,822.50	3,570.00	GAMING PARTNERS INTL CORP COM
Equities	847,402.28	237,712.00	GANNETT INC COM
Equities	692,555.89	360,964.24	GANNETT INC COM
Equities	714,659.88	678,750.00	GAP INC COM
Equities	1,093,232.35	657,048.10	GAP INC COM
Equities	99,025.00	84,346.00	GAP INC COM
Equities	138,471.81	155,660.00	GAP INC COM
Equities	226,246.29	420,250.00	GARDNER DENVER INC COM
Equities	123,682.86	519,092.80	GARDNER DENVER INC COM
Equities	473,778.04	410,298.66	GARMIN LTD COMMON STOCK
Equities	153,307.49	245,769.00	GARTNER INC COM
Equities	192,247.45	387,952.41	GARTNER INC COM
Equities	1,011,095.01	1,059,627.00	GARTNER INC COM
Equities	3,835.25	8,662.50	GAS NAT INC COM
Equities	554,572.72	582,217.73	GAS NATURAL SDG EUR1
Equities	226,740.36	7,050.06	GASCO ENERGY INC COM
Equities	1.00	1.00	GATEWAY VENTURE PARTNERS III, LP
Equities	177,052.49	152,192.00	GATX CORP COM
Equities	467,109.81	471,424.00	GATX CORP COM
Equities	92,994.83	119,415.04	GATX CORP COM
Equities	146,913.80	93,000.00	GAYLORD ENTMT CO NEW COM
Equities	92,781.91	93,960.00	GAYLORD ENTMT CO NEW COM
Equities	3,707,432.88	3,674,209.47	GDF SUEZ EUR1
Equities	4,529,256.09	4,112,631.09	GDF SUEZ EUR1
Equities	306,246.77	310,989.21	GDF SUEZ EUR1
Equities	1,246,823.46	1,422,634.55	GEA GROUP AG NPV
Equities	128,179.63	204,168.17	GEBERIT CHF0.10(REGD)

Equities	172,210.22	324,114.01	GEBERIT CHF0.10(REGD)
Equities	231,802.19	223,555.28	GECINA EUR7.50
Equities	1,100,488.82	28,590.40	GEEKNET INC COM NEW COM NEW
Equities	932,024.27	1,113,945.17	GEMALTO EUR1
Equities	34,037.93	27,761.00	GEN COMMUNICATION INC CL A
Equities	24,775.90	53,108.00	GEN COMMUNICATION INC CL A
Equities	43,326.53	2,351.70	GEN MARITIME CORPORATION COM USD0.01
Equities	100,585.03	7,236.00	GEN MARITIME CORPORATION COM USD0.01
Equities	1,412,485.50	1,290,300.00	GEN MTRS CO COM
Equities	2,254,729.79	2,070,552.00	GEN MTRS CO COM
Equities	671,823.72	598,092.00	GEN MTRS CO COM
Equities	7,484,046.47	6,667,056.00	GEN MTRS CO COM
Equities	74,496.52	15,040.00	GENCO SHIPPING & TRADING LTD COM STK
Equities	95,272.06	21,552.32	GENCO SHIPPING & TRADING LTD COM STK
Equities	47,827.06	22,470.00	GENCORP INC COM
Equities	100,936.05	56,040.18	GENCORP INC COM
Equities	72,560.11	76,610.60	GENERAC HLDGS INC COM STK
Equities	296,920.10	340,852.90	GENERAL CABLE CORP DEL NEW COM
Equities	227,201.58	174,578.00	GENERAL CABLE CORP DEL NEW COM
Equities	227,366.50	344,259.30	GENERAL CABLE CORP DEL NEW COM
Equities	1,324,731.00	1,526,961.38	GENERAL CABLE CORP DEL NEW COM
Equities	1,892,644.73	1,829,167.92	GENERAL DYNAMICS CORP COM
Equities	551,868.68	566,352.00	GENERAL DYNAMICS CORP COM
Equities	1,712,694.16	2,856,873.24	GENERAL DYNAMICS CORP COM
Equities	243,089.30	276,469.20	GENERAL DYNAMICS CORP COM
Equities	168,240.63	160,441.56	GENERAL DYNAMICS CORP COM
Equities	1,157,859.87	1,193,810.40	GENERAL DYNAMICS CORP COM
Equities	-	-	GENERAL ELECTRIC CO
Equities	22,505,737.23	13,803,634.00	GENERAL ELECTRIC CO
Equities	26,332,018.54	24,323,609.98	GENERAL ELECTRIC CO
Equities	756,102.22	754,400.00	GENERAL ELECTRIC CO
Equities	384,812.06	450,754.00	GENERAL ELECTRIC CO
Equities	7,287,620.06	6,744,336.00	GENERAL ELECTRIC CO
Equities	2,222,260.45	1,785,287.60	GENERAL ELECTRIC CO
Equities	4,484,056.61	3,745,897.76	GENERAL ELECTRIC CO
Equities	3,199.50	158.76	GENERAL EMPLOYMENT ENTERPRISES INC COM
Equities	4,015,889.43	4,491,312.38	GENERAL GROWTH PPTYS INC NEW COM
Equities	2,766,425.56	3,034,458.97	GENERAL GROWTH PPTYS INC NEW COM
Equities	597,831.72	324,770.71	GENERAL GROWTH PPTYS INC NEW COM
Equities	709,573.97	788,836.16	GENERAL GROWTH PPTYS INC NEW COM
Equities	1,140,227.95	1,290,470.80	GENERAL GROWTH PPTYS INC NEW COM
Equities	833,511.48	914,778.90	GENERAL GROWTH PPTYS INC NEW COM
Equities	1,515,392.56	1,846,856.40	GENERAL MILLS INC COM
Equities	1,849,895.78	2,716,352.82	GENERAL MILLS INC COM
Equities	971,970.74	1,012,384.00	GENERAL MILLS INC COM
Equities	1,542,873.05	1,613,859.20	GENERAL MILLS INC COM
Equities	59,997.84	53,841.12	GENERAL MOLY INC COM STK
Equities	58,408.72	62,520.00	GENESCO INC COM
Equities	410,596.95	784,261.30	GENESCO INC COM
Equities	23,743.14	114,620.00	GENESCO INC COM
Equities	47,335.62	93,824.00	GENESEE & WYO INC CL A CL A
Equities	350,173.41	360,049.60	GENESEE & WYO INC CL A CL A
Equities	11,328.50	237,492.00	GENESEE & WYO INC CL A CL A
Equities	33,275.84	53,029.00	GENOMIC HEALTH INC COM
Equities	1,197,202.18	248,807.88	GENON ENERGY INC COM
Equities	822,694.97	360,632.08	GENON ENERGY INC COM
Equities	114,971.54	118,956.00	GENPACT LIMITED COM STK USD0.01
Equities	194,085.80	222,671.84	GENPACT LIMITED COM STK USD0.01
Equities	181,593.21	235,110.00	GEN-PROBE INC NEW COM
Equities	122,009.47	368,085.45	GEN-PROBE INC NEW COM
Equities	2,911,126.84	2,629,939.00	GENSTAR CAPITAL PARTNERS IV 6-008704
Equities	5,258,444.62	4,951,328.00	GENSTAR CAPITAL PARTNERS IV 6-008709
Equities	136,600.29	163,695.45	GENTEX CORP COM
Equities	143,676.82	241,840.00	GENTEX CORP COM
Equities	277,710.64	471,134.55	GENTEX CORP COM
Equities	50,111.02	54,158.00	GENTIVA HEALTH SVCS INC COM
Equities	1,004,378.82	832,137.67	GENTIVA HEALTH SVCS INC COM
Equities	91,369.43	92,735.16	GENTIVA HEALTH SVCS INC COM

Equities	599,078.15	684,352.00	GENUINE PARTS CO COM	
Equities	685,837.50	1,081,363.20	GENUINE PARTS CO COM	
Equities	66,918.20	108,800.00	GENUINE PARTS CO COM	
Equities	46,648.86	2,451.57	GENVEC INC COM NEW	
Equities	1,009,900.22	319,708.00	GENWORTH FINL INC COM CL A COM CL A	
Equities	910,980.93	573,778.20	GENWORTH FINL INC COM CL A COM CL A	
Equities	252,155.62	304,606.24	GEO CORPORATION NPV	
Equities	59,099.52	55,272.00	GEO GROUP INC COM STK	
Equities	99,697.06	177,354.03	GEO GROUP INC COM STK	
Equities	-	-	GEO GROUP INC	
Equities	24,273.00	29,920.00	GEOEYE INC COM STK	
Equities	62,471.36	89,647.80	GEOEYE INC COM STK	
Equities	5,754.51	6,304.00	GEOKINETICS INC COM PAR \$0.01 COM PAR \$0.01	
Equities	387,346.45	376,257.70	GEORESOURCES INC COM	
Equities	72,653.78	73,294.91	GEORESOURCES INC COM	
Equities	1,066,484.78	1,999,972.39	GEORGE FISCHER AG CHF10.00(REGD)	
Equities	33,263.60	1,931.20	GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW	
Equities	201,464.88	131,442.30	GEORGIA GULF CORP COM PAR \$0.01 NEW COM PAR \$0.01 NEW	
Equities	82,978.13	52,611.51	GERBER SCIENTIFIC INC COM	
Equities	251,180.66	75,789.00	GERON CORP COM	
Equities	33,031.46	27,753.00	GETTY RLTY CORP NEW COM	
Equities	72,577.26	111,012.00	GETTY RLTY CORP NEW COM	
Equities	55,186.48	14,688.00	GFI GROUP INC COM STK	
Equities	152,151.40	33,966.00	GFI GROUP INC COM STK	
Equities	14,247,471.22	12,650,815.00	GGC INVESTMENT FUND II, LP	
Equities	5,417.64	7,941.82	GGERMAN AMERN BANCORP INC COM STK	
Equities	52,849.50	27,168.00	GIBRALTAR INDS INC COM	
Equities	40,766.68	35,658.00	GIBRALTAR INDS INC COM	
Equities	5,824.50	1,236.00	GIGA TRONICS INC COM	
Equities	103,418.90	3,515.30	GIGOPTIX INC COM STK	
Equities	15,688.02	20,688.00	G-III APPAREL GROUP LTD COM	
Equities	973,810.93	1,093,533.20	G-III APPAREL GROUP LTD COM	
Equities	398,020.45	345,489.60	G-III APPAREL GROUP LTD COM	
Equities	6,285.19	67,236.00	G-III APPAREL GROUP LTD COM	
Equities	637,740.00	633,060.00	GILDAN ACTIVEWEAR INC COM	
Equities	481,922.95	505,740.33	GILEAD SCIENCES INC	
Equities	2,676,981.52	2,628,292.70	GILEAD SCIENCES INC	
Equities	2,184,152.85	3,879,040.34	GILEAD SCIENCES INC	
Equities	385,786.00	385,113.00	GILEAD SCIENCES INC	
Equities	1,022,325.51	908,990.91	GILEAD SCIENCES INC	
Equities	1,788,282.83	3,502,155.22	GKN ORD GBPO.10	
Equities	76,415.65	47,180.00	GLACIER BANCORP INC NEW COM	
Equities	129,045.29	127,251.20	GLACIER BANCORP INC NEW COM	
Equities	21,525.00	24,262.00	GLADSTONE COML CORP COM STK	
Equities	49,330.89	50,754.00	GLATFELTER	
Equities	638,258.81	927,829.26	GLATFELTER	
Equities	56,936.16	78,145.78	GLATFELTER	
Equities	1,967,384.93	2,128,820.35	GLAXOSMITHKLINE ORD GBPO.25	
Equities	6,198,666.75	5,845,817.78	GLAXOSMITHKLINE ORD GBPO.25	
Equities	1,147,706.45	1,114,653.76	GLAXOSMITHKLINE ORD GBPO.25	
Equities	138,693.06	142,785.16	GLAXOSMITHKLINE ORD GBPO.25	
Equities	240,916.72	235,583.74	GLAXOSMITHKLINE ORD GBPO.25	
Equities	34,919.42	4,561.44	GLEACHER & CO INC COM	
Equities	635,530.25	583,765.66	GLENCORE INTL PLC ORD USD0.01	
Equities	220,268.35	224,536.32	GLG LIFE TECH CORP COMMSTK (1933)	
Equities	-	-	GLG LIFE TECH CORP WARRANT (1933)	
Equities	49,466.52	17,100.00	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	595,385.65	870,570.50	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	114,399.19	66,614.00	GLIMCHER RLTY TR SH BEN INT SHS OF	BENEFICIAL INTEREST USD0.01
Equities	36,737.44	7,314.00	GLOBAL CASH ACCESS HLDGS INC COM	
Equities	34,112.84	14,106.48	GLOBAL CASH ACCESS HLDGS INC COM	
Equities	35,276.04	46,056.00	GLOBAL CROSSING LTD COM USD0.01	
Equities	143,430.00	268,660.00	GLOBAL CROSSING LTD COM USD0.01	
Equities	80,257.41	102,136.40	GLOBAL GEOPHYSICAL SERVICES COM	
Equities	130,702.74	49,320.00	GLOBAL INDS LTD COM	
Equities	163,825.69	149,428.64	GLOBAL INDS LTD COM	
Equities	744,467.19	823,765.07	GLOBAL LOGISTIC PR NPV	
Equities	207,718.42	209,758.88	GLOBAL LOGISTIC PR NPV	

Equities	173,610.94	224,400.00	GLOBAL PMTS INC COM
Equities	431,511.16	612,000.00	GLOBAL PMTS INC COM
Equities	369,675.14	377,400.00	GLOBAL PMTS INC COM
Equities	155,002.60	462,111.00	GLOBAL PMTS INC COM
Equities	1,273,993.14	1,331,508.00	GLOBAL PMTS INC COM
Equities	45,824.94	45,900.00	GLOBAL PMTS INC COM
Equities	1,207,500.00	1,404,725.00	GLOBAL PORTS INVES GDR EACH REPR 3 ORD REG S
Equities	33,168.00	3,936.00	GLOBALSTAR INC COM
Equities	91,137.13	112,884.70	GLOBE SPECIALTY METALS INC COM STK
Equities	24,111.00	47,082.00	GLOBE SPECIALTY METALS INC COM STK
Equities	87,391.05	142,927.50	GLOBE SPECIALTY METALS INC COM STK
Equities	22,232.00	40,456.00	GLOBECOMM SYS INC COM
Equities	83,278.84	119,945.20	GLU MOBILE INC COM
Equities	925,000.00	947,200.00	GMAC CAP TR I GTD TR PFD SECS SER 2 8.125% FIXED RATE / FLTG
Equities	66,359.57	8,455.00	GMX RES INC COM STK
Equities	362,225.21	151,540.30	GMX RES INC COM STK
Equities	104,467.25	29,815.00	GMX RES INC COM STK
Equities	51,092.83	64,230.45	GNC HLDGS INC GNC HOLDINGS INC
Equities	50,517.30	55,811.79	GNC HLDGS INC GNC HOLDINGS INC
Equities	2,282,723.62	2,669,331.00	GOLDCORP INC NEW COM
Equities	1,716,336.30	1,810,125.00	GOLDCORP INC NEW COM
Equities	4,123,379.60	4,478,525.00	GOLDCORP INC NEW SR NT CONV 2% DUE 08-01-2014 REG
Equities	791.50	696.00	GOLDEN ENTERPRISES INC COM
Equities	6,531,313.81	4,910,887.91	GOLDMAN SACHS GROUP INC COM
Equities	5,732,249.06	6,833,372.96	GOLDMAN SACHS GROUP INC COM
Equities	387,117.44	372,652.00	GOLDMAN SACHS GROUP INC COM
Equities	187,342.98	142,406.30	GOLDMAN SACHS GROUP INC COM
Equities	1,578,936.04	1,452,810.44	GOLDMAN SACHS GROUP INC COM
Equities	1,303,344.42	1,332,896.35	GOLDMAN SACHS GROUP INC COM
Equities	10,676,426.06	9,316,300.00	GOLDMAN SACHS GROUP INC COM
Equities	462,554.93	701,144.85	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	345,925.95	460,438.69	GOODMAN GROUP NPV (STAPLED UNITS)
Equities	281,437.20	266,837.73	GOODPACK NPV
Equities	-	-	GOODRICH CORPORATION
Equities	534,517.50	887,195.00	GOODRICH CORPORATION
Equities	734,565.70	754,450.00	GOODRICH CORPORATION
Equities	589,872.14	1,402,990.50	GOODRICH CORPORATION
Equities	297,053.69	324,700.00	GOODRICH CORPORATION
Equities	74,111.57	40,502.00	GOODRICH PETE CORP COM NEW
Equities	78,939.78	71,522.85	GOODRICH PETE CORP COM NEW
Equities	97,260.78	145,899.00	GOODYEAR TIRE & RUBBER CO COM
Equities	261,043.20	431,827.50	GOODYEAR TIRE & RUBBER CO COM
Equities	8,726,141.74	8,851,522.40	GOOGLE INC CL A CL A
Equities	10,931,142.64	14,846,555.22	GOOGLE INC CL A CL A
Equities	621,297.30	678,549.20	GOOGLE INC CL A CL A
Equities	493,372.80	455,742.00	GOOGLE INC CL A CL A
Equities	856,628.75	1,078,589.40	GOOGLE INC CL A CL A
Equities	2,398,419.51	2,749,643.40	GOOGLE INC CL A CL A
Equities	1,902,956.14	1,903,988.80	GOOGLE INC CL A CL A
Equities	17,139,936.22	17,065,006.00	GOOGLE INC CL A CL A
Equities	27,786.22	136,701.00	GORMAN RUPP CO COM
Equities	37,657.99	40,530.00	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	80,243.46	83,167.56	GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT
Equities	29,854.90	43,712.00	GP STRATEGIES CORP COM STK
Equities	50,641.61	81,874.16	GPO MEXICO SA SER'B'COM NPV
Equities	60,953.02	129,913.04	GPO MEXICO SA SER'B'COM NPV
Equities	594,944.40	643,957.14	GPO MODELO SAB DE SER'C'NPV
Equities	785,573.92	1,013,169.56	GPT GROUP NPV (STAPLED SECURITIES)
Equities	518,542.13	626,630.55	GPT GROUP NPV (STAPLED SECURITIES)
Equities	115,726.18	177,957.00	GRACE W R & CO DEL NEW COM STK
Equities	76,828.37	314,847.00	GRACE W R & CO DEL NEW COM STK
Equities	206,332.12	278,630.00	GRACO INC COM
Equities	581,702.40	607,920.00	GRACO INC COM
Equities	128,369.01	361,661.74	GRACO INC COM
Equities	109,153.31	172,295.00	GRAFTECH INTL LTD COM
Equities	250,264.66	371,609.91	GRAFTECH INTL LTD COM
Equities	3,447.90	30,600.00	GRAHAM CORP COM STK
Equities	60,815.46	93,465.32	GRAHAM PACKAGING CO INC COM STK

Equities	100,340.68	87,306.53	GRAINGER PLC ORD GBPO.05
Equities	492,233.92	842,002.00	GRAINGER W W INC COM
Equities	506,934.48	1,134,705.25	GRAINGER W W INC COM
Equities	79,749.17	8,102.22	GRAMERCY CAP CORP COM STK
Equities	45,102.39	6,375.12	GRAMERCY CAP CORP COM STK
Equities	1,022,689.68	1,404,885.30	GRAMMER AG NPV
Equities	33,188.04	18,434.00	GRAND CANYON ED INC COM STK
Equities	94,399.15	62,462.90	GRAND CANYON ED INC COM STK
Equities	113,929.58	49,060.00	GRANITE CONST INC COM
Equities	724,523.87	630,617.24	GRANITE CONST INC COM
Equities	78,555.95	68,119.81	GRANITE CONST INC COM
Equities	3,591,369.18	4,724,377.00	GRANITE GLOBAL VENTURES III, L.P.
Equities	5,082,535.81	3,995,809.00	GRANITE VENTURES II, LP
Equities	98,426.69	78,238.08	GRAPHIC PACKAGING HLDG CO COM STK
Equities	27,543.50	6,600.00	GRAY T.V INC COM CL B
Equities	101,985.83	23,760.00	GRAY T.V INC COM CL B
Equities	71,648.26	380.29	GREAT ATLANTIC & PAC TEA INC COM STK
Equities	116,622.95	172,748.59	GREAT EAGLE HLDGS HKD0.50
Equities	57,707.64	44,171.28	GREAT LAKES DREDGE & DOCK CORP NEW COM
Equities	162,080.02	101,577.00	GREAT PLAINS ENERGY INC COM
Equities	267,102.65	232,839.36	GREAT PLAINS ENERGY INC COM
Equities	331,451.22	473,603.91	GREAT PORTLAND ESTATES ORD GBPO.125
Equities	233,591.10	265,990.96	GREAT PORTLAND ESTATES ORD GBPO.125
Equities	33,570.36	22,740.00	GREAT SOUTHN BANCORP INC COM
Equities	19,392.61	34,110.00	GREAT SOUTHN BANCORP INC COM
Equities	60,766.28	56,322.00	GREATBATCH INC COM
Equities	68,746.07	69,732.00	GREATBATCH INC COM
Equities	386,743.49	433,630.51	GREE INC NPV
Equities	68,469.95	5,287.16	GREEN BANKSHARES INC COM NEW
Equities	61,469.36	45,397.28	GREEN DOT CORP COM STK
Equities	5,733,927.70	8,494,042.00	GREEN EQUITY INVESTORS IV, LP
Equities	4,007,592.57	4,802,786.00	GREEN EQUITY INVESTORS V, LP
Equities	9,543,480.33	11,430,632.00	GREEN EQUITY INVESTORS V, LP
Equities	1.00	1.00	GREEN MOUNTAIN PARTNERS II, LP
Equities	1.00	1.00	GREEN MOUNTAIN PARTNERS, LP
Equities	221,397.52	254,391.00	GREEN MTN COFFEE ROASTERS
Equities	100,385.21	629,283.00	GREEN MTN COFFEE ROASTERS
Equities	88,879.77	1,188,139.86	GREEN MTN COFFEE ROASTERS
Equities	6,898.00	5,395.00	GREEN PLAINS RENEWABLE ENERGY INC COM STK
Equities	351,441.86	288,093.00	GREEN PLAINS RENEWABLE ENERGY INC COM STK
Equities	17,802.98	25,688.00	GREENBRIER COS INC COM STK
Equities	9,662.50	19,760.00	GREENBRIER COS INC COM STK
Equities	131,097.57	91,494.00	GREENHILL & CO INC COM
Equities	819,587.62	581,256.00	GREENHILL & CO INC COM
Equities	263,984.90	181,158.12	GREENHILL & CO INC COM
Equities	255,159.87	203,439.60	GREENHILL & CO INC COM
Equities	15,799.02	15,774.00	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	59,569.47	61,097.96	GREENLIGHT CAPITAL RE LTD CLASS A
Equities	135,322.61	148,918.70	GREIF INC.
Equities	578,554.16	747,845.00	GREIF INC.
Equities	118,510.58	256,218.20	GREIF INC.
Equities	15,056.70	29,241.00	GRIFFIN LD & NURSERIES INC COM
Equities	30,708.38	14,112.00	GRIFFON CORP COM
Equities	52,366.62	65,711.52	GRIFFON CORP COM
Equities	39,831.75	37,985.58	GRIFOLS S A SPONSORED ADR REPSTG 1/2 CL B NON VTG
Equities	123,246.24	195,281.58	GRIFOLS SA EURO.5
Equities	51,024.90	49,416.00	GROUP 1 AUTOMOTIVE INC COM
Equities	27,114.83	62,222.98	GROUP 1 AUTOMOTIVE INC COM
Equities	25,064.14	1,184.69	GRUBB & ELLIS CO COM PAR \$0.01
Equities	235,073.35	257,561.67	GRUPO HERDEZ SAB COM NPV
Equities	849,819.14	1,682,114.46	GS HOLDINGS CORP KRW5000
Equities	1,358.77	1,954.80	GSE SYS INC COM STK
Equities	286,303.73	356,262.23	GSW IMMOBILIEN AG NPV (BR)
Equities	43,185.60	116,640.00	GT SOLAR INTL INC COM
Equities	66,673.44	165,240.00	GT SOLAR INTL INC COM
Equities	1.00	108.00	GTCR CAPITAL PARTNERS, LP
Equities	987,582.88	27,705.00	GTCR FUND VII, LP
Equities	27,087.25	7,693.00	GTCR FUND VII/A, LP

Equities	10,339.50	9,129.00	GTSI CORP COM STK
Equities	32,772.32	6,706.00	GTX INC DEL COM
Equities	9,553.12	3,216.00	GTY FED BANCSHARES INC COM
Equities	49,802.78	7,504.00	GUARANTY BANCORP DEL COM STK
Equities	58,399.52	10.33	GUARANTY FINL GROUP INC COM
Equities	216,677.74	209,879.40	GUESS INC COM
Equities	124,028.16	314,398.50	GUESS INC COM
Equities	82,512.23	100,068.00	GULF IS FABRICATION INC COM
Equities	82,498.46	114,174.36	GULF IS FABRICATION INC COM
Equities	129,252.10	149,804.10	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	358,734.49	410,967.00	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	210,629.84	393,379.38	GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A
Equities	34,656.48	71,256.00	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	51,088.91	95,898.70	GULFPORT ENERGY CORP COM NEW COM NEW
Equities	53,852.00	32,177.00	H & E EQUIP SVCS INC COM
Equities	58,225.33	47,607.97	H & E EQUIP SVCS INC COM
Equities	242,449.31	289,044.00	H J HEINZ
Equities	991,234.71	1,139,126.40	H J HEINZ
Equities	723,079.57	1,030,381.92	H J HEINZ
Equities	381,073.97	503,496.00	H J HEINZ
Equities	548,432.07	639,360.00	H J HEINZ
Equities	1,557,667.96	2,057,993.28	H J HEINZ
Equities	268,278.47	303,696.00	H J HEINZ
Equities	224,903.12	329,611.44	H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN
Equities	588,214.67	639,042.59	H&R REAL ESTATE IN STAPLED UT(1 REIT UT&1 FIN
Equities	227,529.49	289,293.63	H.LUNDBECK A/S DKK5
Equities	-	-	H3 CVR(CONTINGENT VALUE RIGHTS)
Equities	199,185.39	44,043.77	HACKETT GROUP INC COM STK
Equities	83,374.42	102,992.00	HAEMONETICS CORP MASS COM
Equities	91,939.42	144,896.87	HAEMONETICS CORP MASS COM
Equities	56,711.19	54,623.61	HAIER ELECTRONICS HKD0.1 (POST CONS)
Equities	90,222.35	86,901.20	HAIER ELECTRONICS HKD0.1 (POST CONS)
Equities	22,421.01	22,184.40	HAIN CELESTIAL GROUP INC COM
Equities	61,758.00	66,720.00	HAIN CELESTIAL GROUP INC COM
Equities	118,472.70	144,048.48	HAIN CELESTIAL GROUP INC COM
Equities	172,216.03	234,090.00	HALLIBURTON CO COM
Equities	2,198,102.06	3,510,840.00	HALLIBURTON CO COM
Equities	3,588,003.17	6,166,002.00	HALLIBURTON CO COM
Equities	685,097.75	874,650.00	HALLIBURTON CO COM
Equities	317,619.77	477,870.00	HALLIBURTON CO COM
Equities	290,733.64	520,200.00	HALLIBURTON CO COM
Equities	36,148.46	22,823.00	HALLMARK FINL SVCS INC COM NEW COM NEW
Equities	6,201.30	3,885.00	HALLWOOD GROUP INC COM PAR \$0.10
Equities	44,144.57	30,404.00	HALOZYME THERAPEUTICS INC COM
Equities	80,621.52	71,698.16	HALOZYME THERAPEUTICS INC COM
Equities	48,257.69	0.26	HAMILTON BANCORP INC FLA COM
Equities	306,375.28	248,406.10	HAMMERSON ORD GBPO.25
Equities	2,110,061.52	2,153,488.50	HANA FINANCIAL GRP KRW5000
Equities	268,863.25	300,419.33	HANA FINANCIAL GRP KRW5000
Equities	214,396.11	129,465.42	HANCOCK HLDG CO COM
Equities	521,893.37	522,013.00	HANCOCK HLDG CO COM
Equities	218,708.26	249,915.66	HANCOCK HLDG CO COM
Equities	168,995.00	177,010.00	HANESBRANDS INC COM STK
Equities	865,649.03	1,592,833.05	HANESBRANDS INC COM STK
Equities	299,050.89	311,480.50	HANESBRANDS INC COM STK
Equities	1,374,331.08	1,295,473.09	HANG LUNG PROPERTIES HKD1
Equities	270,174.67	371,423.61	HANG LUNG PROPERTIES HKD1
Equities	1,099,611.04	1,078,194.38	HANG LUNG PROPERTIES HKD1
Equities	802,677.63	814,689.16	HANG SENG BANK HKD5
Equities	188,865.81	175,717.27	HANG SENG BANK HKD5
Equities	6,954.00	9,788.00	HANGER ORTHOPEDIC GROUP COM NEW
Equities	349,655.20	348,942.20	HANGER ORTHOPEDIC GROUP COM NEW
Equities	40,005.65	92,986.00	HANGER ORTHOPEDIC GROUP COM NEW
Equities	35,996.29	2,568.00	HANMI FINL CORP COM
Equities	93,384.20	11,434.02	HANMI FINL CORP COM
Equities	175,892.63	142,920.90	HANOVER INS GROUP INC COM
Equities	377,912.94	350,703.00	HANOVER INS GROUP INC COM
Equities	245,637.02	181,950.75	HANOVER INS GROUP INC COM

Equities	205,564.11	429,035.00	HANSEN NAT CORP COM
Equities	376,727.48	489,747.50	HANSEN NAT CORP COM
Equities	77,365.79	679,170.50	HANSEN NAT CORP COM
Equities	304,769.57	375,608.00	HANSEN NAT CORP COM
Equities	630,515.60	1,052,350.00	HANSEN NAT CORP COM
Equities	11,665.73	23,951.20	HARBINGER GROUP INC COM
Equities	23,366.56	18,547.00	HARDINGE INC COM
Equities	230,182.05	275,281.51	HARGREAVES LANSDOW ORD GBP0.004
Equities	849,965.25	675,185.60	HARLEY DAVIDSON COM USD0.01
Equities	863,646.24	1,137,982.72	HARLEY DAVIDSON COM USD0.01
Equities	260,924.81	376,842.06	HARLEY DAVIDSON COM USD0.01
Equities	32,731.20	31,170.00	HARLEYSVILLE GROUP INC COM
Equities	592,427.03	616,417.92	HARLEYSVILLE GROUP INC COM
Equities	50,075.18	76,584.69	HARLEYSVILLE GROUP INC COM
Equities	540,242.22	241,521.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	99,600.98	351,937.11	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	558,395.58	633,423.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	267,054.78	296,205.00	HARMAN INTL INDS INC NEW COM STK USD0.01
Equities	53,637.88	40,488.00	HARMONIC INC COM
Equities	354,278.93	101,133.24	HARMONIC INC COM
Equities	361,931.18	428,971.20	HARRIS CORP COM
Equities	450,652.63	404,638.80	HARRIS CORP COM
Equities	571,261.44	576,768.00	HARRIS CORP COM
Equities	375,484.43	652,288.56	HARRIS CORP COM
Equities	44,771.74	40,554.00	HARRIS CORP COM
Equities	103,499.67	9,311.75	HARRIS INTERACTIVE INC COM STCK
Equities	148,317.87	177,496.49	HARRY WINSTON CANADIAN LINE COMMON
Equities	288,677.00	192,014.00	HARSCO CORP COM
Equities	385,199.80	404,240.00	HARSCO CORP COM
Equities	228,040.74	290,237.80	HARSCO CORP COM
Equities	67,425.00	20,300.00	HARTE-HANKS INC COM (NEW)
Equities	73,192.61	35,768.60	HARTE-HANKS INC COM (NEW)
Equities	2,449,952.32	848,586.60	HARTFORD FINL SVCS GROUP INC COM
Equities	1,703,763.21	1,374,720.84	HARTFORD FINL SVCS GROUP INC COM
Equities	490,370.10	514,215.00	HARTFORD FINL SVCS GROUP INC COM
Equities	24,934.36	116,028.00	HARTFORD FINL SVCS GROUP INC COM
Equities	1,718,521.83	2,476,143.00	HARTFORD FINL SVCS GROUP INC COM
Equities	46,707.87	32,923.41	HARVARD BIOSCIENCE INC COM
Equities	11,678.27	44,120.00	HARVEST NAT RES INC COM
Equities	1,373,853.62	1,097,552.67	HARVEY NORMAN HLDG NPV
Equities	189,263.14	148,436.74	HARVEY NORMAN HLDG NPV
Equities	277,278.58	390,098.40	HASBRO INC COM
Equities	420,635.81	652,184.78	HASBRO INC COM
Equities	184,676.49	175,720.00	HASBRO INC COM
Equities	47,173.17	45,168.00	HATTERAS FINL CORP COM REIT
Equities	98,098.50	95,106.87	HATTERAS FINL CORP COM REIT
Equities	5,487.00	2,196.00	HAUPPAUGE DIGITAL INC COM
Equities	214,665.67	260,440.62	HAVAS EURO.40
Equities	49,415.59	49,493.00	HAVERTY FURNITURE COS INC COM STK
Equities	132,267.18	120,300.00	HAWAIIAN ELEC INDS INC COM
Equities	949,855.96	1,191,643.68	HAWAIIAN ELEC INDS INC COM
Equities	180,370.93	230,013.60	HAWAIIAN ELEC INDS INC COM
Equities	44,274.00	75,240.00	HAWAIIAN HLDGS INC COM
Equities	10,160.76	22,230.00	HAWAIIAN HLDGS INC COM
Equities	22,027.85	72,440.00	HAWKINS INC COM
Equities	8,275.30	3,353.85	HAWTHORN BANCSHARES INC COM STK
Equities	80,952.64	-	HAYES LEMMERZ INTL INC COM
Equities	160,971.65	202,511.10	HAYNES INTL INC COM NEW COM NEW
Equities	31,450.52	24,772.00	HAYNES INTL INC COM NEW COM NEW
Equities	116,652.92	86,702.00	HAYNES INTL INC COM NEW COM NEW
Equities	37,747.49	36,300.00	HCA HLDGS INC COM
Equities	490,313.58	481,866.00	HCA HLDGS INC COM
Equities	255,227.22	273,900.00	HCA HLDGS INC COM
Equities	220,960.03	233,100.00	HCC INS HLDGS INC COM
Equities	1,096,218.17	1,367,982.00	HCC INS HLDGS INC COM
Equities	215,507.18	373,054.50	HCC INS HLDGS INC COM
Equities	1,418,979.44	1,460,844.00	HCC INS HLDGS INC COM
Equities	844,200.54	1,017,450.00	HCC INS HLDGS INC COM

Equities	4,827,463.62	5,466,810.00	HCP INC COM REIT
Equities	4,557,458.73	5,127,427.50	HCP INC COM REIT
Equities	793,347.88	854,510.10	HCP INC COM REIT
Equities	1,156,194.48	1,643,161.65	HCP INC COM REIT
Equities	1,191,403.80	1,210,770.00	HCP INC COM REIT
Equities	848,212.67	937,429.50	HCP INC COM REIT
Equities	47,166.00	6,573.00	HEADWATERS INC COM
Equities	151,279.10	15,024.00	HEADWATERS INC COM
Equities	3,999,991.03	4,089,540.00	HEALTH CARE REIT INC COM
Equities	794,699.80	804,800.50	HEALTH CARE REIT INC COM
Equities	255,502.77	298,588.85	HEALTH CARE REIT INC COM
Equities	422,561.43	496,512.10	HEALTH CARE REIT INC COM
Equities	637,664.40	967,490.79	HEALTH CARE REIT INC COM
Equities	758,771.44	791,693.00	HEALTH CARE REIT INC COM
Equities	248,497.66	251,664.00	HEALTH CARE REIT INC COM
Equities	373,442.26	215,003.00	HEALTH NET INC COM
Equities	157,459.48	359,889.35	HEALTH NET INC COM
Equities	82,893.60	49,512.00	HEALTHCARE RLTY TR
Equities	138,113.48	136,405.56	HEALTHCARE RLTY TR
Equities	34,914.00	43,875.00	HEALTHCARE SVCS GROUP INC COM
Equities	366,456.42	500,906.25	HEALTHCARE SVCS GROUP INC COM
Equities	24,381.17	104,812.50	HEALTHCARE SVCS GROUP INC COM
Equities	129,605.70	165,375.00	HEALTHSOUTH CORP COM NEW STK
Equities	257,381.73	322,087.50	HEALTHSOUTH CORP COM NEW STK
Equities	88,788.87	128,877.45	HEALTHSPRING INC COM STK
Equities	77,169.74	165,996.00	HEALTHSPRING INC COM STK
Equities	303,335.44	336,141.90	HEALTHSPRING INC COM STK
Equities	112,133.96	226,676.76	HEALTHSPRING INC COM STK
Equities	21,146.84	51,753.00	HEALTHSTREAM INC COM STK ISIN#US42222N1037
Equities	106,767.30	33,396.00	HEALTHWAYS INC COM STK
Equities	1,113,227.87	540,620.52	HEALTHWAYS INC COM STK
Equities	75,869.35	60,720.00	HEALTHWAYS INC COM STK
Equities	53,836.80	49,680.00	HEARTLAND EXPRESS INC COM
Equities	515,759.91	573,804.00	HEARTLAND EXPRESS INC COM
Equities	44,009.10	73,559.52	HEARTLAND EXPRESS INC COM
Equities	57,150.58	32,010.00	HEARTLAND FINL USA INC COM STK
Equities	33,090.46	26,780.00	HEARTLAND PMT SYS INC COM STK
Equities	80,768.05	107,635.00	HEARTLAND PMT SYS INC COM STK
Equities	40,464.50	44,448.00	HEARTWARE INTL INC COM COM
Equities	65,714.73	56,906.00	HECLA MNG CO COM
Equities	182,897.66	335,084.06	HECLA MNG CO COM
Equities	31,440.00	2,280.00	HEELYS INC COM
Equities	62,181.47	124,250.00	HEICO CORP NEW CL A CL A
Equities	76,392.48	92,561.28	HEICO CORP NEW CL A CL A
Equities	687,708.31	734,040.96	HEIDELBERGCEMENT NPV
Equities	44,335.53	20,376.00	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	51,907.48	44,895.12	HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023
Equities	3,219,573.81	4,337,738.44	HEINEKEN NV EUR1.60
Equities	234,790.69	252,526.18	HEINEKEN NV EUR1.60
Equities	238,770.71	261,230.81	HEIWA CORP NPV
Equities	53,544.69	79,419.00	HELEN TROY LTD COM STK
Equities	62,758.03	82,802.94	HELEN TROY LTD COM STK
Equities	243,945.96	152,352.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	754,727.55	770,040.00	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	134,919.22	351,568.80	HELIX ENERGY SOLUTIONS GROUP INC COM STK
Equities	6,665,531.10	9,802,503.00	HELLMAN & FRIEDMAN CAPITAL INVESTORS V
Equities	13,605,641.81	15,965,820.00	HELLMAN & FRIEDMAN CAPITAL PARTNERS VI
Equities	537,983.02	891,958.80	HELMERICH & PAYNE INC COM
Equities	390,264.49	1,245,039.60	HELMERICH & PAYNE INC COM
Equities	834,638.00	925,680.00	HELMERICH & PAYNE INC COM
Equities	80,113.70	9,280.00	HEMISPHERX BIOPHARMA INC COM
Equities	3,678,350.48	3,209,600.00	HENDERSON LAND DEVELOPMENT HKD2
Equities	727,452.20	650,942.97	HENDERSON LAND DEVELOPMENT HKD2
Equities	3,220,829.81	3,776,488.35	HENGAN INTL HKD0.10
Equities	1,207,747.84	1,173,333.33	HENGDELI HOLDINGS 2.5% CNV BDS20/10/2015 HKD
Equities	3,051,020.46	3,330,012.33	HENKEL AG & CO KGAA NPV(BR)
Equities	692,186.50	882,501.98	HENKEL AG & CO KGAA NPV(BR)
Equities	1,164,746.80	1,328,774.95	HENNES & MAURITZ SER'B'NPV

Equities	234,751.35	282,905.60	HENNES & MAURITZ SER'B'NPV
Equities	122,179.50	153,051.00	HENRY JACK & ASSOC INC COM
Equities	151,825.17	278,132.68	HENRY JACK & ASSOC INC COM
Equities	589,567.86	630,210.00	HENRY JACK & ASSOC INC COM
Equities	468,518.38	722,747.96	HERBALIFE LTD COM STK
Equities	183,002.95	494,551.20	HERBALIFE LTD COM STK
Equities	214,139.86	741,365.68	HERBALIFE LTD COM STK
Equities	400,880.25	518,760.00	HERBALIFE LTD COM STK
Equities	664,317.73	853,072.00	HERBALIFE LTD COM STK
Equities	174,531.11	32,167.38	HERCULES OFFSHORE INC COM STK
Equities	211,743.07	213,495.97	HERCULES OFFSHORE INC COM STK
Equities	7,703.50	4,088.00	HERITAGE COMM CORP COM STK
Equities	9,998.59	14,934.15	HERITAGE FINL CORP WASH COM
Equities	1.00	1.00	HERITAGE FUND II, LP
Equities	45,632.00	592.00	HERITAGE FUND III, LP
Equities	104,592.70	101,296.02	HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT
Equities	616,147.57	687,885.00	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	646,829.69	1,077,876.00	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	2,316,266.53	2,379,741.00	HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM
Equities	424,307.61	561,596.20	HERTZ GLOBAL HLDGS INC COM
Equities	122,842.70	92,104.00	HERTZ GLOBAL HLDGS INC COM
Equities	339,125.14	436,096.56	HERTZ GLOBAL HLDGS INC COM
Equities	8,611.70	2,820.72	HESKA CORP COM RESTRICTED NEW STOCK
Equities	1,446,523.93	1,695,407.28	HESS CORP COM STK
Equities	1,352,547.53	2,629,907.28	HESS CORP COM STK
Equities	408,102.24	583,128.00	HESS CORP COM STK
Equities	531,704.32	478,464.00	HESS CORP COM STK
Equities	210,568.50	272,874.00	HESS CORP COM STK
Equities	545,951.29	672,840.00	HESS CORP COM STK
Equities	6,654,786.15	5,821,816.00	HEWLETT PACKARD CO COM
Equities	10,048,767.23	9,463,599.60	HEWLETT PACKARD CO COM
Equities	764,859.08	619,528.00	HEWLETT PACKARD CO COM
Equities	4,712,079.87	4,258,800.00	HEWLETT PACKARD CO COM
Equities	188,103.14	145,964.00	HEWLETT PACKARD CO COM
Equities	2,431,413.34	1,914,494.40	HEWLETT PACKARD CO COM
Equities	116,314.29	118,206.00	HEXCEL CORP NEW COM
Equities	148,894.92	259,418.39	HEXCEL CORP NEW COM
Equities	1,551,302.87	1,734,607.38	HEXCEL CORP NEW COM
Equities	10,864.00	9,164.54	HF FINL CORP COM
Equities	59,396.76	65,460.42	HFF INC CL A CL A
Equities	13,022.50	6,700.00	HHGREGG INC COM STK
Equities	368,664.96	330,176.00	HHGREGG INC COM STK
Equities	80,758.92	46,725.80	HHGREGG INC COM STK
Equities	47,572.00	65,136.00	HIBBETT SPORTS INC COM STK
Equities	50,110.14	132,999.57	HIBBETT SPORTS INC COM STK
Equities	42,845.42	34,452.00	HICKORY TECH CORP COM
Equities	59,925.60	69,133.68	HIGHER ONE HLDGS INC COM
Equities	181,423.53	159,024.00	HIGHWOODS PPTYS INC COM
Equities	526,727.89	505,563.80	HIGHWOODS PPTYS INC COM
Equities	220,052.49	254,471.53	HIGHWOODS PPTYS INC COM
Equities	416,981.57	440,629.00	HIGHWOODS PPTYS INC COM
Equities	130,837.47	179,556.00	HILL ROM HLDGS INC COM STK
Equities	160,574.14	325,963.20	HILL ROM HLDGS INC COM STK
Equities	97,822.04	80,410.00	HILLENBRAND INC COM STK
Equities	161,160.98	187,851.95	HILLENBRAND INC COM STK
Equities	48,408.00	36,244.00	HILLTOP HLDGS INC COM STK
Equities	73,909.46	69,924.40	HILLTOP HLDGS INC COM STK
Equities	513,704.55	488,558.69	HIROSE ELECTRIC NPV
Equities	385,321.19	376,869.74	HITACHI CAP CORP NPV
Equities	252,681.55	260,921.25	HITACHI HIGH-TECH NPV
Equities	274,046.93	280,584.45	HITACHI METALS NPV
Equities	70,985.34	77,160.72	HITACHI METALS NPV
Equities	1,214,350.83	1,446,644.38	HITACHI NPV
Equities	494,034.68	568,115.40	HITACHI NPV
Equities	657,800.00	907,813.27	HITACHI NPV
Equities	238,696.48	257,701.83	HITACHI NPV
Equities	9,909.72	11,572.00	HI-TECH PHARMACAL INC COM
Equities	3,643.02	58,583.25	HI-TECH PHARMACAL INC COM

Equities	71,535.04	105,247.00	HITTITE MICROWAVE CORP COM STK
Equities	150,362.60	183,005.96	HITTITE MICROWAVE CORP COM STK
Equities	32,094.10	533.52	HKN INC COM STK
Equities	527,329.05	573,044.18	HKR INTL LTD HKD0.25
Equities	92,251.82	115,346.00	HLTH MGMT ASSOC INC NEW CL A COM
Equities	384,903.51	302,163.40	HLTH MGMT ASSOC INC NEW CL A COM
Equities	10,466.00	1,960.00	HMN FINL INC COM
Equities	67,504.70	83,403.95	HMS HLDGS CORP COM
Equities	39,008.08	130,679.00	HMS HLDGS CORP COM
Equities	60,806.83	290,876.08	HMS HLDGS CORP COM
Equities	84,164.00	50,240.00	HNI CORP COM
Equities	90,996.83	97,968.00	HNI CORP COM
Equities	611,552.64	514,291.80	HOCHSCHILD MINING ORD GBP0.25
Equities	17,498.28	2,934.00	HOKU CORP COM
Equities	54,442.44	43,313.52	HOKUHOKU FINANCIAL NPV
Equities	80,781.65	68,907.88	HOKUHOKU FINANCIAL NPV
Equities	30,694.25	4,050.00	HOLLYWOOD MEDIA CORP COM
Equities	623,271.15	396,622.88	HOLOGIC INC COM
Equities	532,620.04	601,630.76	HOLOGIC INC COM
Equities	8,084.49	7,801.20	HOME BANCSHARES INC COM
Equities	59,689.21	65,861.04	HOME BANCSHARES INC COM
Equities	264,150.63	288,130.10	HOME DEPOT INC COM
Equities	4,206,584.75	3,962,468.00	HOME DEPOT INC COM
Equities	7,244,458.16	7,078,764.36	HOME DEPOT INC COM
Equities	309,842.44	362,924.40	HOME DEPOT INC COM
Equities	664,785.79	942,299.52	HOME DEPOT INC COM
Equities	44,268.65	37,453.92	HOME FED BANCORP INC MD COM STK
Equities	127,603.10	151,591.20	HOME PROPS INC COM
Equities	525,817.50	531,482.40	HOME PROPS INC COM
Equities	129,646.80	246,624.88	HOME PROPS INC COM
Equities	-	-	HOME RETAIL GROUP ORD GBP0.10
Equities	-	-	HOME RETAIL GROUP ORD GBP0.10
Equities	61,679.25	66,177.00	HOMEAWAY INC
Equities	182,867.07	303,760.60	HONAM PETROCHEM CP KRW5000
Equities	1,008,944.20	1,107,788.51	HONDA MOTOR CO NPV
Equities	76,662.07	95,499.01	HONDA MOTOR CO NPV
Equities	121,616.58	152,798.42	HONDA MOTOR CO NPV
Equities	433,186.82	469,855.13	HONDA MOTOR CO NPV
Equities	2,665,407.47	3,160,057.70	HONEYWELL INTL INC COM STK
Equities	3,502,470.74	5,156,859.01	HONEYWELL INTL INC COM STK
Equities	466,947.53	670,983.40	HONEYWELL INTL INC COM STK
Equities	895,188.87	1,200,678.91	HONEYWELL INTL INC COM STK
Equities	946,468.65	1,209,677.00	HONEYWELL INTL INC COM STK
Equities	347,842.27	469,518.39	HONG KONG EXCHANGES & CLEAR
Equities	408,842.36	427,200.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	745,476.82	755,432.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	2,278,161.22	2,699,192.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	1,027,198.60	1,731,584.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	1,078,979.08	1,666,080.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	194,911.88	338,912.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	206,509.51	227,840.00	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)
Equities	123,113.00	12,462.00	HOOPER HOLMES INC COM
Equities	11,843.28	4,840.92	HOPFED BANCORP INC COM
Equities	45,599.40	32,781.00	HORACE MANN EDUCATORS CORP COM
Equities	128,959.81	92,879.50	HORACE MANN EDUCATORS CORP COM
Equities	70,826.97	2,541.00	HORIZON LINES INC COM CL A COM STK
Equities	168,430.99	262,328.00	HORMEL FOODS CORP COM
Equities	175,359.95	466,407.26	HORMEL FOODS CORP COM
Equities	209,961.00	280,810.20	HORMEL FOODS CORP COM
Equities	529,466.35	349,250.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	209,968.59	190,245.00	HORNBECK OFFSHORE SVCS INC NEW COM
Equities	60,147.45	50,229.72	HORSEHEAD HLDG CORP COM STK
Equities	425,137.56	543,936.00	HOSPIRA INC COM
Equities	540,843.86	932,057.00	HOSPIRA INC COM
Equities	787,555.84	895,228.00	HOSPIRA INC COM
Equities	599,073.67	1,107,872.98	HOSPIRA INC COM
Equities	481,047.89	519,005.60	HOSPIRA INC COM
Equities	106,628.00	141,650.00	HOSPIRA INC COM

Equities	305,102.43	191,575.00	HOSPITALITY PPTYS TR COM SH BEN INT
Equities	340,065.96	323,786.00	HOSPITALITY PPTYS TR COM SH BEN INT
Equities	418,989.12	421,950.00	HOSPITALITY PPTYS TR COM SH BEN INT
Equities	4,633,528.82	6,114,271.80	HOST HOTELS & RESORTS INC REIT
Equities	3,741,126.53	4,933,924.65	HOST HOTELS & RESORTS INC REIT
Equities	1,003,504.02	762,868.65	HOST HOTELS & RESORTS INC REIT
Equities	1,092,743.78	1,334,083.65	HOST HOTELS & RESORTS INC REIT
Equities	1,591,602.75	1,464,463.05	HOST HOTELS & RESORTS INC REIT
Equities	1,382,941.24	1,600,724.10	HOST HOTELS & RESORTS INC REIT
Equities	735,189.97	956,064.75	HOST HOTELS & RESORTS INC REIT
Equities	60,112.82	58,738.80	HOT TOPIC INC COM
Equities	47,066.23	30,504.00	HOT TOPIC INC COM
Equities	8,122.70	10,773.12	HOT TOPIC INC COM
Equities	60,782.80	31,100.00	HOUSTON WIRE & CABLE CO COM STK
Equities	53,126.92	5,302.00	HOVNIANIAN ENTERPRISES INC CL A
Equities	64,547.44	39,191.42	HOVNIANIAN ENTERPRISES INC CL A
Equities	334,645.82	114,730.56	HOWARD HUGHES CORP COM STOCK
Equities	230,081.17	288,777.60	HOWARD HUGHES CORP COM STOCK
Equities	621,098.62	595,287.27	HOYA CORP NPV
Equities	605,041.14	632,630.01	HOYA CORP NPV
Equities	6,647,434.06	5,871,539.75	HSBC HLDGS ORD USD0.50(UK REG)
Equities	3,250,492.76	3,420,231.53	HSBC HLDGS ORD USD0.50(UK REG)
Equities	4,455,369.52	4,059,998.49	HSBC HLDGS ORD USD0.50(UK REG)
Equities	201,599.55	189,269.36	HSBC HLDGS ORD USD0.50(UK REG)
Equities	3,830,752.04	3,529,579.66	HSBC HLDGS ORD USD0.50(UK REG)
Equities	307,454.42	300,027.28	HSBC HLDGS ORD USD0.50(UK REG)
Equities	223,545.98	202,991.16	HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)
Equities	63,412.35	77,691.20	HSN INC NEW COM
Equities	72,545.38	147,349.92	HSN INC NEW COM
Equities	209,767.10	565,000.78	HTC CORPORATION TWD10
Equities	2,454,941.38	3,396,730.90	HTC CORPORATION TWD10
Equities	162,929.97	184,970.49	HTC CORPORATION TWD10
Equities	119,285.29	94,133.98	HUA HAN BIO-PHARMA HKD0.1
Equities	1,968,315.35	1,540,426.02	HUABAO INTL HLDG COMSTK
Equities	72,533.60	75,320.00	HUB GROUP INC CL A
Equities	91,325.71	157,305.82	HUB GROUP INC CL A
Equities	168,961.19	207,840.00	HUBBELL INC CL B COM
Equities	415,809.69	648,330.90	HUBBELL INC CL B COM
Equities	2,557,891.30	2,474,595.00	HUBBELL INC CL B COM
Equities	473,188.71	287,469.00	HUDSON CITY BANCORP INC COM STK
Equities	664,112.93	501,260.76	HUDSON CITY BANCORP INC COM STK
Equities	66,434.08	18,190.00	HUDSON HIGHLAND GROUP INC COM
Equities	512,465.00	496,960.00	HUDSON PACIFIC PROPERTIES INC COM
Equities	153,320.52	149,864.50	HUDSON PACIFIC PROPERTIES INC COM
Equities	111,354.75	162,169.87	HUFVUDSTADEN AB SER'A'NPV
Equities	52,690.00	45,480.00	HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS
Equities	70,511.48	65,007.74	HUI XIAN REIT
Equities	161,328.49	255,216.00	HUMAN GENOME SCIENCES INC COM
Equities	785,625.92	540,493.50	HUMAN GENOME SCIENCES INC COM
Equities	821,877.30	1,054,268.60	HUMANA INC COM
Equities	531,396.06	1,598,799.54	HUMANA INC COM
Equities	370,189.61	394,646.00	HUMANA INC COM
Equities	292,478.23	442,970.00	HUMANA INC COM
Equities	421,956.08	711,168.20	HUMANA INC COM
Equities	75,886.67	112,756.00	HUMANA INC COM
Equities	179,208.40	228,151.05	HUNT J B TRANS SVCS INC COM
Equities	172,362.41	287,249.00	HUNT J B TRANS SVCS INC COM
Equities	214,745.03	499,012.73	HUNT J B TRANS SVCS INC COM
Equities	1,197,664.25	1,252,594.00	HUNT J B TRANS SVCS INC COM
Equities	1,416,940.41	1,956,024.42	HUNT J B TRANS SVCS INC COM
Equities	542,090.38	227,343.36	HUNTINGTON BANCSHARES INC COM
Equities	881,313.00	782,437.44	HUNTINGTON BANCSHARES INC COM
Equities	148,307.15	123,130.50	HUNTINGTON INGALLS INDS INC COM
Equities	150,251.74	184,437.00	HUNTINGTON INGALLS INDS INC COM
Equities	146,144.60	163,995.00	HUNTSMAN CORP COM STK
Equities	352,840.84	434,115.50	HUNTSMAN CORP COM STK
Equities	3,955.50	28,989.00	HURCO CO COM
Equities	49,649.04	24,168.00	HURON CONSULTING GROUP INC COM STK

Equities	77,533.72	79,603.35	HURON CONSULTING GROUP INC COM STK	
Equities	650,258.28	613,148.90	HUSKY ENERGY INC COM NPV	
Equities	50,073.20	5,902.00	HUTCHINSON TECH INC COM	
Equities	88,758.90	7,945.00	HUTCHINSON TECH INC COM	
Equities	615,920.90	593,734.94	HUTCHISON WHAMPOA HKD0.25	
Equities	128,203.02	142,870.00	HYATT HOTELS CORP COM CL A COM CL A	
Equities	138,963.79	150,993.18	HYATT HOTELS CORP COM CL A COM CL A	
Equities	459,153.05	502,086.00	HYATT HOTELS CORP COM CL A COM CL A	
Equities	708,838.41	641,634.00	HYNIX SEMICONDUCTO 2.65% CNV BDS	14/05/15 USD
Equities	678,115.98	565,452.16	HYNIX SEMICONDUCTO KRW5000	
Equities	99,643.27	100,954.10	HYPERCOM CORP COM	
Equities	124,289.57	93,598.10	HYPERDYNAMICS CORP COM	
Equities	105,322.43	174,430.20	HYSAN DEVELOPMENT HKD5	
Equities	399,743.01	676,967.07	HYSAN DEVELOPMENT HKD5	
Equities	235,290.88	265,078.16	HYUNDAI ENG & CONS KRW5000	
Equities	251,730.60	207,699.15	HYUNDAI HEAVY INDS KRW5000	
Equities	252,073.43	269,751.32	HYUNDAI MOBIS KRW5000	
Equities	10,468.21	6,510.00	I D SYS INC DEL COM	
Equities	208,303.41	225,203.00	IAC / INTERACTIVECORP COM PAR \$.001 STK	
Equities	163,956.24	293,183.77	IAC / INTERACTIVECORP COM PAR \$.001 STK	
Equities	3,952,044.07	5,740,058.94	IBERDROLA SA EURO.75	
Equities	186,012.84	201,740.00	IBERIABANK CORP COM	
Equities	118,758.09	187,445.28	IBERIABANK CORP COM	
Equities	23,887.33	5,880.00	ICAD INC COM STK	
Equities	1,041,562.92	1,030,503.79	ICADE NPV (POST MERGER)	
Equities	664,455.14	765,573.46	ICADE NPV (POST MERGER)	
Equities	483,638.38	550,201.99	ICADE NPV (POST MERGER)	
Equities	49,181.92	50,143.00	ICG GROUP INC COM	
Equities	797,493.28	35,442.54	ICG GROUP INC COM	
Equities	67,378.53	79,860.00	ICONIX BRAND GROUP INC COM	
Equities	136,685.46	190,260.40	ICONIX BRAND GROUP INC COM	
Equities	35,262.48	34,960.00	ICU MED INC COM	
Equities	23,680.02	63,365.00	ICU MED INC COM	
Equities	353,968.14	1.00	ICV PARTNERS, LP	
Equities	101,883.39	118,500.00	IDACORP INC COM	
Equities	103,493.41	115,182.00	IDACORP INC COM	
Equities	32,966.82	23,000.00	IDENIX PHARMACEUTICALS INC COM	
Equities	245,703.75	6,827.76	IDENTIVE GROUP INC COM	
Equities	203,466.40	263,637.50	IDEX CORP COM	
Equities	191,471.41	434,199.50	IDEX CORP COM	
Equities	1,075,667.21	1,217,088.25	IDEX CORP COM	
Equities	147,617.07	255,948.00	IDEXX LABS INC	
Equities	152,004.74	514,455.48	IDEXX LABS INC	
Equities	47,608.12	40,530.00	IDT CORP CL B NEW CL B NEW	
Equities	464,475.32	446,293.92	IG GROUP HLDGS ORD GBP0.00005	
Equities	32,192.66	76,704.00	IGATE CORP COM STK ISIN# US45169U1051	
Equities	91,329.56	69,588.48	IGATE CORP COM STK ISIN# US45169U1051	
Equities	2,463.50	1,417.00	IGI LAB INC	
Equities	59,858.22	9,072.58	IGO INC COM STK	
Equities	195,313.38	275,286.00	IHS INC COM CL A COM CL A	
Equities	609,116.93	955,159.00	IHS INC COM CL A COM CL A	
Equities	783,300.12	1,259,642.00	IHS INC COM CL A COM CL A	
Equities	304,940.84	477,996.60	IHS INC COM CL A COM CL A	
Equities	290,139.35	367,048.00	IHS INC COM CL A COM CL A	
Equities	35,352.00	61,440.00	II-VI INC COM	
Equities	20,348.87	148,480.00	II-VI INC COM	
Equities	627,171.16	791,512.29	ILIAD NPV	
Equities	1,682,120.35	1,942,691.10	ILL TOOL WKS INC COM	
Equities	1,953,738.49	2,986,852.26	ILL TOOL WKS INC COM	
Equities	605,964.56	1,118,502.00	ILL TOOL WKS INC COM	
Equities	15,792,320.54	13,693,381.00	ILLINOIS PRIVATE EQUITY FUND OF FUNDS, LP	
Equities	197,866.49	211,923.00	ILLUMINA INC COM	
Equities	197,785.12	548,595.00	ILLUMINA INC COM	
Equities	476,181.02	1,141,829.10	ILLUMINA INC COM	
Equities	1,085,113.68	1,172,340.00	ILLUMINA INC COM	
Equities	247,114.79	774,277.17	ILUKA RESOURCES NPV	
Equities	6,681.50	7,910.00	IMAGE SENSING SYS INC COM	
Equities	8,145.00	0.25	IMAGINON INC COM NEW	

Equities	64,366.08	16,048.00	IMATION CORP COM	
Equities	76,391.81	34,654.24	IMATION CORP COM	
Equities	120,037.50	35,826.00	IMMERSION CORP COM	
Equities	-	-	IMMOFINANZ COMSTK	
Equities	890.21	2,401.98	IMMUCELL CORP COM PAR \$0.10 COM PAR	\$0.10
Equities	143,016.50	87,806.00	IMMUCOR INC COM STK	
Equities	33,433.79	86,948.36	IMMUCOR INC COM STK	
Equities	7,929.04	9,752.00	IMMUNOGEN INC COM	
Equities	122,266.72	96,301.00	IMMUNOGEN INC COM	
Equities	114,062.15	41,514.00	IMMUNOMEDICS INC COM	
Equities	58,195.87	65,370.00	IMPAX LABORATORIES INC COM	
Equities	209,485.56	177,588.50	IMPAX LABORATORIES INC COM	
Equities	151,908.23	160,003.97	IMPAX LABORATORIES INC COM	
Equities	2,947,984.73	3,182,097.00	IMPERIAL OIL LTD COM NEW	
Equities	1,246,536.96	1,523,895.49	IMPERIAL TOBACCO ORD GBP0.10	
Equities	639,117.96	664,977.41	IMPERIAL TOBACCO ORD GBP0.10	
Equities	349,075.34	442,209.98	IMPERIAL TOBACCO ORD GBP0.10	
Equities	1,475,290.33	1,489,349.91	IMPERIAL TOBACCO ORD GBP0.10	
Equities	71,095.13	72,150.05	IMPERIAL TOBACCO ORD GBP0.10	
Equities	204,562.73	183,334.27	IMPERIAL TOBACCO ORD GBP0.10	
Equities	113,030.94	114,708.60	IMPERIAL TOBACCO ORD GBP0.10	
Equities	248,600.97	226,092.32	IMPERIAL TOBACCO ORD GBP0.10	
Equities	3,982.50	2,520.00	INC OPPORTUNITY RLTY INVS INC COM	
Equities	2,255,372.48	3,233,148.17	INCITEC PIVOT NPV	
Equities	325,430.29	354,569.86	INCITEC PIVOT NPV	
Equities	55,718.98	59,376.90	INCYTE CORP COM	
Equities	72,189.26	147,732.00	INCYTE CORP COM	
Equities	303,142.37	292,660.88	INCYTE CORP COM	
Equities	34,134.08	16,704.00	INDEPENDENCE HLDG CO NEW COM NEW	
Equities	19,951.90	31,006.80	INDEPENDENCE HLDG CO NEW COM NEW	
Equities	61,744.54	52,500.00	INDEPENDENT BK CORP MASS COM	
Equities	44,234.05	82,162.50	INDEPENDENT BK CORP MASS COM	
Equities	36,177.73	1,006.88	INDEPENDENT BK CORPORATION	
Equities	21,179.39	17,370.00	INDIANA CMNTY BANCORP COM STK	
Equities	534,663.50	621,269.39	INDITEX EURO.15	
Equities	1,499,491.68	1,840,393.26	INDITEX EURO.15	
Equities	1,872,657.58	2,455,011.72	INDITEX EURO.15	
Equities	414,622.49	614,162.92	INDITEX EURO.15	
Equities	152,829.13	194,807.97	INDL BANK OF KOREA GDR-REPR 1 ORD	KRW5000 144A
Equities	243,679.76	309,044.30	INDL BANK OF KOREA GDR-REPR 1 ORD	KRW5000 144A
Equities	542,813.25	514,007.93	INDO TAMBANGRAY IDR500	
Equities	618,864.80	668,456.26	INDRA SISTEMAS SA EURO.20 SER 'A'	
Equities	5,440,423.19	5,263,896.96	INDUSTRIAL & COMMERCIAL BANK CHINA 'H'	
Equities	675,397.23	784,892.63	INDUSTRIVARDEN AB 2.5% CNV 27/02/15	EUR50000
Equities	558,287.00	635,016.92	INFINEON TECHNOLOG ORD NPV (REGD)	
Equities	69,973.40	74,291.36	INFINEON TECHNOLOG ORD NPV (REGD)	
Equities	110,835.32	117,674.82	INFINEON TECHNOLOG ORD NPV (REGD)	
Equities	10,692.01	9,674.00	INFINERA CORP COM STK USD0.001	
Equities	206,424.66	69,791.00	INFINERA CORP COM STK USD0.001	
Equities	-	-	INFINITY MNG CORP COM NEW STK	
Equities	35,077.55	27,134.10	INFINITY PHARMACEUTICALS INC COM STK	
Equities	88,718.50	10,531.50	INFINITY PHARMACEUTICALS INC COM STK	
Equities	49,036.00	54,660.00	INFINITY PPTY & CAS CORP COM	
Equities	31,203.13	103,854.00	INFINITY PPTY & CAS CORP COM	
Equities	68,599.65	262,935.00	INFORMATICA CORP COM	
Equities	208,827.82	629,700.11	INFORMATICA CORP COM	
Equities	413,009.60	467,440.00	INFORMATICA CORP COM	
Equities	94,554.81	9,070.74	INFOSONICS CORP COM	
Equities	40,042.35	13,680.00	INFOSPACE INC COM PAR \$.0001 COM PAR	\$.0001
Equities	1,658,342.52	55,440.48	INFOSPACE INC COM PAR \$.0001 COM PAR	\$.0001
Equities	55,499.24	58,707.00	INFOSYS LIMITED	
Equities	86,332.14	91,322.00	INFOSYS LIMITED	
Equities	3,106,823.89	4,605,582.49	ING GROEP NV CVA EURO.24	
Equities	1,783,767.09	2,401,813.46	ING GROEP NV CVA EURO.24	
Equities	1,564,408.12	1,833,858.78	ING GROEP NV CVA EURO.24	
Equities	4,832,593.89	3,304,478.14	ING GROEP NV CVA EURO.24	
Equities	608,329.94	608,004.19	ING GROEP NV CVA EURO.24	
Equities	217,877.17	231,386.21	ING GROEP NV CVA EURO.24	

Equities	156,653.30	243,719.79	INGENICO EUR1
Equities	1,410,527.50	1,756,186.34	INGERSOLL-RAND PLC COM STK
Equities	446,766.53	490,428.00	INGERSOLL-RAND PLC COM STK
Equities	1,185,943.82	1,498,530.00	INGERSOLL-RAND PLC COM STK
Equities	34,368.48	14,895.00	INGLES MKTS INC CL A
Equities	23,710.80	34,755.00	INGLES MKTS INC CL A
Equities	195,375.76	179,586.00	INGRAM MICRO INC CL A
Equities	280,488.96	260,218.30	INGRAM MICRO INC CL A
Equities	74,198.88	34,437.00	INLAND REAL ESTATE CORP COM NEW STK
Equities	80,108.26	76,388.33	INLAND REAL ESTATE CORP COM NEW STK
Equities	56,755.60	57,003.90	INNERWORKINGS INC COM
Equities	9,420.27	7,420.00	INNODATA ISOGEN INC COM NEW
Equities	27,961.95	48,800.00	INNOPHOS HLDGS INC COM STK
Equities	28,262.42	83,399.20	INNOPHOS HLDGS INC COM STK
Equities	12,761.10	1,899.00	INNOVARO INC COM
Equities	32,262.49	7,111.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	38,583.22	21,333.00	INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054
Equities	2,359,713.81	2,895,492.82	INPEX CORPORATION NPV
Equities	4,694,865.15	4,500,842.00	INPEX CORPORATION NPV
Equities	47,099.04	42,504.00	INSIGHT ENTERPRISES INC COM
Equities	173,530.13	119,755.02	INSIGHT ENTERPRISES INC COM
Equities	3,195,852.62	3,802,101.00	INSIGHT VENTURE PARTNERS (CAYMAN) V LP
Equities	1,450.88	748.00	INSIGNIA SYS INC COM
Equities	48,755.50	48,231.00	INSITUFORM TECHNOLOGIES INC CL A COM
Equities	516,268.74	421,350.21	INSITUFORM TECHNOLOGIES INC CL A COM
Equities	60,043.99	65,007.00	INSITUFORM TECHNOLOGIES INC CL A COM
Equities	55,258.45	7,877.43	INSMED INC COM PAR \$.01
Equities	40,224.96	35,532.00	INSPERITY INC COM
Equities	1,604,370.95	1,619,933.49	INSPERITY INC COM
Equities	45,511.18	77,341.32	INSPERITY INC COM
Equities	78,867.51	79,947.00	INSPERITY INC COM
Equities	868,555.95	837,483.90	INSTEEL INDS INC COM
Equities	165,813.19	659.00	INSTITUTIONAL VENTURE PTRS VI, LP
Equities	725,280.30	181,461.00	INSTITUTIONAL VENTURE PTRS VII, LP
Equities	3,077,601.21	40,392.00	INSTITUTIONAL VENTURE PTRS VIII, LP
Equities	149,842.99	158,848.05	INSULET CORP COM STK
Equities	13,840.00	19,953.00	INSULET CORP COM STK
Equities	80,111.30	126,590.70	INSULET CORP COM STK
Equities	103,916.32	6,251.64	INSWEB CORP COM NEW STK
Equities	54,964.05	120.00	INTEGRA BK CORP COM
Equities	41,292.18	43,029.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	710,320.50	717,150.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	389,194.45	371,483.70	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	36,461.94	100,401.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	40,046.20	47,810.00	INTEGRA LIFESCIENCES HLDG CORP COM DESP
Equities	18,909.44	22,392.80	INTEGRAL SYS INC MD COM
Equities	592.00	3,927.55	INTEGRATED AMER INC COM NEW
Equities	176,919.78	88,818.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	432,908.53	154,244.64	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	531,361.29	561,990.00	INTEGRATED DEVICE TECHNOLOGY INC COM
Equities	52,537.91	6,594.00	INTEGRATED ELECTRICAL SVCS INC COM NEW STK
Equities	272,710.03	415,684.29	INTEGRATED SILICON SOLUTION INC COM
Equities	73,908.19	32,346.15	INTEGRATED SILICON SOLUTION INC COM
Equities	301,029.14	294,969.60	INTEGRYS ENERGY GROUP INC COM STK
Equities	444,414.96	456,192.00	INTEGRYS ENERGY GROUP INC COM STK
Equities	367,089.86	465,523.20	INTEGRYS ENERGY GROUP INC COM STK
Equities	8,691,471.22	8,688,936.00	INTEL CORP COM
Equities	14,891,874.11	14,554,311.28	INTEL CORP COM
Equities	270,759.63	297,165.60	INTEL CORP COM
Equities	465,601.39	487,520.00	INTEL CORP COM
Equities	3,308,194.98	3,651,968.00	INTEL CORP COM
Equities	893,843.30	834,324.00	INTEL CORP COM
Equities	1,387,888.53	1,527,400.16	INTEL CORP COM
Equities	20,076.00	2,250.00	INTELLICHECK MOBILISA INC
Equities	50,675.07	75,999.00	INTER PARFUMS INC COM
Equities	2,584.70	22,454.25	INTER PARFUMS INC COM
Equities	10,555.98	9,390.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	83,273.68	55,635.75	INTERACTIVE BROKERS GROUP INC CL COM

Equities	338,570.72	331,780.00	INTERACTIVE BROKERS GROUP INC CL COM
Equities	183,818.51	192,676.95	INTERCONTINENTALEXCHANGE INC COM
Equities	778,127.15	712,967.07	INTERCONTINENTALEXCHANGE INC COM
Equities	724,726.36	760,731.00	INTERCONTINENTALEXCHANGE INC COM
Equities	838,745.22	1,103,808.21	INTERCONTINENTALEXCHANGE INC COM
Equities	153,899.11	173,721.03	INTERCONTINENTALEXCHANGE INC COM
Equities	88,624.90	106,210.00	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	121,590.09	197,468.90	INTERDIGITAL INC PA FOR FUTURE ISSUES SEE 458660 COM
Equities	59,527.64	139,948.25	INTERFACE INC CL A
Equities	52,142.04	42,251.00	INTERLINE BRANDS INC COM
Equities	54,100.56	26,496.00	INTERMEC INC COM
Equities	96,046.66	74,553.12	INTERMEC INC COM
Equities	93,837.96	103,965.00	INTERMUNE INC COM
Equities	167,433.03	191,761.65	INTERMUNE INC COM
Equities	53,921.48	24,990.00	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	1,463,341.78	23,637.60	INTERNAP DELAWARE INC COM PAR \$.001 COM STK
Equities	299,791.67	385,987.50	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	385,188.52	519,110.30	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	8,507,704.17	13,725,887.05	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	15,630,998.70	25,135,677.55	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	669,596.14	828,586.50	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	345,840.67	497,495.00	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	897,543.97	1,423,865.00	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	2,439,820.50	3,596,888.85	INTERNATIONAL BUSINESS MACHS CORP COM
Equities	13,743.00	19,152.00	INTERNATIONAL SHIPHOLDING CORP COM NEW COM NEW
Equities	86,644.92	48,297.00	INTERNATIONAL SPEEDWAY CORP CL A
Equities	104,690.68	89,747.19	INTERNATIONAL SPEEDWAY CORP CL A
Equities	5,412.57	2,538.20	INTERPHASE CORP COM
Equities	380,008.15	381,250.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	925,820.80	1,429,900.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	778,824.46	835,000.00	INTERPUBLIC GROUP COMPANIES INC COM
Equities	1,135,625.82	710,112.50	INTERPUBLIC GROUP COMPANIES INC COM
Equities	236,715.18	98,945.00	INTERSIL CORP
Equities	300,015.84	153,146.30	INTERSIL CORP
Equities	68,101.49	32,308.40	INTERVAL LEISURE GROUP INC COM STK
Equities	77,909.90	61,276.44	INTERVAL LEISURE GROUP INC COM STK
Equities	3,966,007.07	3,341,658.00	INTERWEST PARTNERS IX LP 6-011384
Equities	5,375,583.77	4,529,311.00	INTERWEST PARTNERS IX LP 6-011385
Equities	845,406.27	15,749.00	INTERWEST PARTNERS V, LP
Equities	660,486.45	47,608.00	INTERWEST PARTNERS VI, LP
Equities	1,409,592.74	646,610.00	INTERWEST PARTNERS VII, LP
Equities	1,411,171.20	671,971.00	INTERWEST PARTNERS VIII, LP
Equities	1,101,934.07	643,121.01	INTESA SANPAOLO EURO.52
Equities	5,872,559.15	4,583,251.36	INTESA SANPAOLO EURO.52
Equities	36,017.25	5,994.00	INTEST CORP COM
Equities	32,492.74	14,294.00	INTEVAC INC COM
Equities	36,889.00	24,504.00	INTEVAC INC COM
Equities	578,201.60	664,291.73	INTIME DEPARTMENT COMSTK
Equities	106,186.30	69,429.50	INTL BANCSHARES CORP COM
Equities	77,618.21	111,622.56	INTL BANCSHARES CORP COM
Equities	69,251.75	44,885.34	INTL FCSTONE INC COM
Equities	102,723.83	39,631.77	INTL FCSTONE INC COM
Equities	167,768.43	211,028.40	INTL FLAVORS & FRAGRANCES INC COM
Equities	189,591.31	250,536.00	INTL FLAVORS & FRAGRANCES INC COM
Equities	395,631.90	580,022.96	INTL FLAVORS & FRAGRANCES INC COM
Equities	-	-	INTL FLAVORS & FRAGRANCES INC COM
Equities	767,177.00	339,294.00	INTL GAME TECH COM
Equities	889,201.33	981,473.82	INTL GAME TECH COM
Equities	424,826.64	443,016.00	INTL GAME TECH COM
Equities	483,435.44	600,831.66	INTL GAME TECH COM
Equities	628,538.31	516,852.00	INTL GAME TECH COM
Equities	1,036,364.78	861,499.80	INTL PAPER CO COM
Equities	351,457.66	405,552.00	INTL PAPER CO COM
Equities	1,746,138.87	1,435,534.80	INTL PAPER CO COM
Equities	288,769.90	350,981.40	INTL PAPER CO COM
Equities	429,731.77	430,928.82	INTL PAPER CO COM
Equities	1,521,012.47	1,366,071.83	INTL POWER ORD GBP0.50
Equities	160,052.50	125,865.00	INTL RECTIFIER CORP COM

Equities	425,618.50	448,498.95	INTL RECTIFIER CORP COM
Equities	586,759.04	626,528.00	INTL RECTIFIER CORP COM
Equities	206,525.66	199,202.34	INTL RECTIFIER CORP COM
Equities	350,489.90	293,241.60	INTRALINKS HLDGS INC COMMON STOCK
Equities	71,776.99	51,442.56	INTRALINKS HLDGS INC COMMON STOCK
Equities	88,131.55	94,250.00	INTREPID POTASH INC COM
Equities	168,018.80	163,085.00	INTREPID POTASH INC COM
Equities	4,126.50	2,723.00	INTRICON CORP COM
Equities	630,171.43	1,031,495.40	INTUIT COM
Equities	1,087,873.20	1,120,176.00	INTUIT COM
Equities	829,759.67	1,807,839.60	INTUIT COM
Equities	467,808.51	818,642.00	INTUITIVE SURGICAL INC COM NEW STK
Equities	555,141.30	1,736,637.37	INTUITIVE SURGICAL INC COM NEW STK
Equities	51,755.58	89,613.00	INVACARE CORP COM
Equities	90,731.06	122,703.43	INVACARE CORP COM
Equities	756,721.92	657,540.00	INVESCO LTD COM STK USD0.10
Equities	1,062,730.32	1,150,180.20	INVESCO LTD COM STK USD0.10
Equities	1,362,110.84	1,282,226.40	INVESCO LTD COM STK USD0.10
Equities	340,111.25	360,360.00	INVESCO LTD COM STK USD0.10
Equities	964,234.69	935,508.60	INVESCO LTD COM STK USD0.10
Equities	182,997.33	185,796.00	INVESCO LTD COM STK USD0.10
Equities	14,864.99	14,791.00	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	616,113.39	566,917.90	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	178,583.49	167,920.11	INVESCO MORTGAGE CAPITAL INC COM STK
Equities	469,283.59	595,380.98	INVESTA OFFICE FD UNITS NPV (STAPLED)
Equities	426,606.79	438,805.18	INVESTA OFFICE FD UNITS NPV (STAPLED)
Equities	1,210,972.36	1,537,309.53	INVESTOR AB SER'B'NPV
Equities	6,810.00	7,100.00	INVESTORS BANCORP INC COM STK
Equities	71,562.67	71,411.80	INVESTORS BANCORP INC COM STK
Equities	6,417.40	6,930.00	INVESTORS CAP HLDGS LTD COM
Equities	47,667.74	38,104.00	INVESTORS REAL ESTATE TR COM STK
Equities	72,410.60	65,816.00	INVESTORS REAL ESTATE TR COM STK
Equities	9,108.00	15,728.00	INVESTORS TITLE CO NC COM
Equities	84,699.56	30,844.00	INVT TECH GROUP INC NEW COM
Equities	833,111.14	470,959.84	INVT TECH GROUP INC NEW COM
Equities	121,924.81	70,128.04	INVT TECH GROUP INC NEW COM
Equities	77,636.90	71,896.00	ION GEOPHYSICAL CORP COM STK
Equities	137,612.84	148,928.78	ION GEOPHYSICAL CORP COM STK
Equities	25,403.98	2,128.00	IPASS INC COM
Equities	144,837.20	148,783.50	IPC THE HOSPITALIST CO INC STK
Equities	77,468.64	139,606.20	IPC THE HOSPITALIST CO INC STK
Equities	33,090.50	123,607.00	IPG PHOTONICS CORP COM
Equities	80,422.02	253,467.06	IPG PHOTONICS CORP COM
Equities	8,922.58	5,474.00	IRIDEX CORP COM
Equities	15,154.70	22,977.00	IRIS INTL INC COM STK
Equities	33,572.00	77,638.00	IROBOT CORP COM
Equities	26,706.00	52,935.00	IROBOT CORP COM
Equities	376,216.03	551,235.30	IRON MTN INC COM STK
Equities	278,389.34	337,491.00	IRON MTN INC COM STK
Equities	713,868.17	1,048,267.50	IRON MTN INC COM STK
Equities	385,237.17	729,900.99	IRON MTN INC COM STK
Equities	62,648.56	81,744.00	IRONWOOD PHARMACEUTICALS INC COM CL A
Equities	47,350.90	17.69	IRWIN FINL CORP COM
Equities	66,427.04	52,212.00	ISIS PHARMACEUTICALS CALIF COM
Equities	170,759.52	101,694.32	ISIS PHARMACEUTICALS CALIF COM
Equities	33,827.04	11,505.00	ISLE CAPRI CASINOS INC COM
Equities	26,438.19	27,435.00	ISLE CAPRI CASINOS INC COM
Equities	3,132.40	33,040.00	ISRAMCO INC COM NEW
Equities	33,636.48	24,464.00	ISTA PHARMACEUTICALS INC COM NEW STK
Equities	56,083.08	27,598.45	ISTA PHARMACEUTICALS INC COM NEW STK
Equities	375,126.21	70,557.00	ISTAR FINL INC COM
Equities	250,093.45	113,499.45	ISTAR FINL INC COM
Equities	167,368.71	250,477.30	ITC HLDGS CORP COM STK
Equities	312,694.73	450,069.67	ITC HLDGS CORP COM STK
Equities	18,925.76	2,080.00	ITERIS INC NEW COM
Equities	3,983,328.52	3,826,684.00	ITOCHU CORP NPV
Equities	1,730,189.03	2,011,329.87	ITOCHU CORP NPV
Equities	660,235.14	722,015.85	ITOCHU CORP NPV

Equities	245,261.13	154,112.00	ITRON INC COM STK NPV
Equities	103,371.80	227,074.40	ITRON INC COM STK NPV
Equities	755,062.56	799,680.10	ITT CORP INC COM
Equities	683,573.34	1,265,698.54	ITT CORP INC COM
Equities	168,974.40	189,165.30	ITT CORP INC COM
Equities	189,811.29	163,521.60	ITT EDL SVCS INC COM
Equities	177,127.23	265,468.32	ITT EDL SVCS INC COM
Equities	384,067.20	430,320.00	ITT EDL SVCS INC COM
Equities	303,889.32	383,053.16	ITV ORD GBP0.10
Equities	17,299.43	5,394.00	IVAX DIAGNOSTICS INC COM
Equities	137,493.86	114,470.76	IVG IMMOBILIEN AG NPV
Equities	34,126.95	47,360.00	IXIA COM
Equities	93,990.01	64,000.00	IXIA COM
Equities	50,217.15	43,172.36	IXYS CORP DEL COM
Equities	72,138.30	89,730.00	J & J SNACK FOODS CORP COM STK NPV
Equities	20,306.18	99,700.00	J & J SNACK FOODS CORP COM STK NPV
Equities	3,441.04	5,248.00	J ALEXANDERS CORP COM
Equities	3,110,887.50	1,119,604.00	J.W. CHILDS EQUITY PARTNERS II, LP
Equities	5,141,613.00	4,853,807.00	J.W. CHILDS EQUITY PARTNERS III, LP
Equities	74,264.00	70,575.00	J2 GLOBAL COMMUNICATONS INC COM NEW
Equities	708,302.50	705,750.00	J2 GLOBAL COMMUNICATONS INC COM NEW
Equities	62,618.58	136,915.50	J2 GLOBAL COMMUNICATONS INC COM NEW
Equities	290,814.01	276,740.00	JABIL CIRCUIT INC COM
Equities	660,112.20	666,600.00	JABIL CIRCUIT INC COM
Equities	584,136.93	478,719.80	JABIL CIRCUIT INC COM
Equities	137,259.58	91,120.00	JACK IN THE BOX INC COM
Equities	45,229.96	86,450.10	JACK IN THE BOX INC COM
Equities	43,084.95	52.50	JACKSON HEWITT TAX SVC INC COM
Equities	522,122.88	410,442.50	JACOBS ENGR GROUP INC COM
Equities	350,416.87	469,262.50	JACOBS ENGR GROUP INC COM
Equities	371,919.06	636,640.00	JACOBS ENGR GROUP INC COM
Equities	1,337,519.84	1,220,558.25	JACOBS ENGR GROUP INC COM
Equities	57,380.50	42,343.00	JAKKS PAC INC COM
Equities	44,141.49	58,691.08	JAKKS PAC INC COM
Equities	11,299.02	12,492.00	JAMES RIV COAL CO COM NEW STK
Equities	74,874.80	89,526.00	JAMES RIV COAL CO COM NEW STK
Equities	284,698.08	107,616.00	JANUS CAP GROUP INC COM
Equities	329,882.20	194,633.92	JANUS CAP GROUP INC COM
Equities	728,652.66	699,294.21	JAPAN PETROLEUM EX NPV
Equities	292,276.25	289,041.60	JAPAN PETROLEUM EX NPV
Equities	669,481.77	734,583.95	JAPAN REAL ESTATE INVESTMENT CO
Equities	471,353.93	479,928.18	JAPAN REAL ESTATE INVESTMENT CO
Equities	190,013.18	245,269.94	JAPAN RETAIL FUND REIT
Equities	1,119,351.82	1,211,020.31	JAPAN TOBACCO INC NPV
Equities	407,987.58	425,390.04	JAPAN TOBACCO INC NPV
Equities	41,240.59	49,820.46	JAPAN TOBACCO INC NPV
Equities	66,619.43	80,479.20	JAPAN TOBACCO INC NPV
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	-	-	Japanese yen - Recoverable Taxes
Equities	181,511.91	157,641.68	JARDEN CORP COM
Equities	315,907.03	377,780.97	JARDEN CORP COM
Equities	32,458.11	35,027.70	JARDINE CYCLE & CARRIAGE SGD1
Equities	64,916.21	70,055.39	JARDINE CYCLE & CARRIAGE SGD1

Equities	227,759.35	273,216.03	JARDINE CYCLE & CARRIAGE SGD1	
Equities	857,620.71	3,142,232.00	JARDINE MATHESON HLDGS USD0.25(SING	QUOTE)
Equities	218,481.46	756,888.00	JARDINE MATHESON HLDGS USD0.25(SING	QUOTE)
Equities	190,739.38	251,034.52	JARDINE MATHESON HLDGS USD0.25(SING	QUOTE)
Equities	4,203.00	16,675.00	JAZZ PHARMACEUTICALS INC COM STK	
Equities	10,335.60	98,782.70	JAZZ PHARMACEUTICALS INC COM STK	
Equities	57,852.67	93,689.37	JDA SOFTWARE GROUP INC COM	
Equities	44,093.24	106,261.60	JDA SOFTWARE GROUP INC COM	
Equities	223,836.06	248,234.00	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001	
Equities	6,174,645.17	531,004.18	JDS UNIPHASE CORP COM PAR \$0.001 COM PAR\$0.001	
Equities	240,039.22	171,360.00	JEFFERIES GROUP INC NEW COM	
Equities	367,199.76	363,120.00	JEFFERIES GROUP INC NEW COM	
Equities	146,375.51	246,248.40	JEFFERIES GROUP INC NEW COM	
Equities	54,965.57	38.28	JER INVS TR INC COM NEW STK	
Equities	547,246.00	2,378,386.22	JERONIMO MARTINS EUR1	
Equities	66,998.94	145,294.63	JERONIMO MARTINS EUR1	
Equities	82,756.31	230,544.14	JERONIMO MARTINS EUR1	
Equities	224,017.01	144,319.90	JETBLUE AWYS CORP COM	
Equities	1.00	1.00	JLL PARTNERS FUND II, LP	
Equities	3,529,404.78	156,059.00	JLL PARTNERS FUND III, LP	
Equities	4,792,044.00	8,132,825.00	JLL PARTNERS FUND IV, LP	
Equities	5,967,191.00	6,640,255.00	JLL PARTNERS FUND V LP	
Equities	14,407.67	35,877.24	JOHN BEAN TECHNOLOGIES CORP COM STK	
Equities	6,871.40	75,019.56	JOHN BEAN TECHNOLOGIES CORP COM STK	
Equities	189,445.91	187,586.40	JOHNSON & JOHNSON COM USD1	
Equities	12,556,674.65	12,892,241.20	JOHNSON & JOHNSON COM USD1	
Equities	15,584,515.08	21,774,257.68	JOHNSON & JOHNSON COM USD1	
Equities	747,291.30	967,866.00	JOHNSON & JOHNSON COM USD1	
Equities	3,252,778.36	3,467,488.04	JOHNSON & JOHNSON COM USD1	
Equities	10,601,405.04	10,736,328.00	JOHNSON & JOHNSON COM USD1	
Equities	1,821,935.50	1,829,300.00	JOHNSON & JOHNSON COM USD1	
Equities	1,609,543.47	2,069,668.80	JOHNSON CTL INC COM	
Equities	1,519,909.56	3,330,383.72	JOHNSON CTL INC COM	
Equities	320,043.31	570,742.00	JOHNSON CTL INC COM	
Equities	922,195.23	1,189,930.68	JOHNSON MATTHEY ORD GBP1	
Equities	1,500,801.12	1,496,345.72	JOHNSON MATTHEY ORD GBP1	
Equities	259,073.34	254,209.59	JOHNSON MATTHEY ORD GBP1	
Equities	8,959.50	18,832.00	JOHNSON OUTDOORS INC CL A	
Equities	363,438.26	405,490.00	JONES LANG LASALLE INC COM STK	
Equities	170,999.09	491,114.40	JONES LANG LASALLE INC COM STK	
Equities	1,039,858.47	1,188,180.00	JONES LANG LASALLE INC COM STK	
Equities	52,366.69	2,331.00	JONES SODA CO COM	
Equities	48,496.57	92,518.50	JOS A BK CLOTHIERS INC COM	
Equities	353,898.02	622,974.57	JOS A BK CLOTHIERS INC COM	
Equities	55,755.69	159,531.90	JOS A BK CLOTHIERS INC COM	
Equities	34,102.12	13,442.00	JOURNAL COMMUNICATIONS INC COM	
Equities	76,894.75	21,698.49	JOURNAL COMMUNICATIONS INC COM	
Equities	280,050.56	388,103.00	JOY GLOBAL INC COM	
Equities	697,285.03	1,091,450.40	JOY GLOBAL INC COM	
Equities	1,323,558.63	1,457,172.00	JOY GLOBAL INC COM	
Equities	558,380.83	1,283,739.96	JOY GLOBAL INC COM	
Equities	323,714.27	428,580.00	JOY GLOBAL INC COM	
Equities	15,156,994.12	12,175,064.72	JPMORGAN CHASE & CO COM	
Equities	18,147,339.09	19,626,185.66	JPMORGAN CHASE & CO COM	
Equities	644,791.30	605,912.00	JPMORGAN CHASE & CO COM	
Equities	405,214.13	384,836.00	JPMORGAN CHASE & CO COM	
Equities	5,782,555.61	6,071,402.00	JPMORGAN CHASE & CO COM	
Equities	926,894.83	1,093,507.40	JPMORGAN CHASE & CO COM	
Equities	3,091,517.52	3,470,238.16	JPMORGAN CHASE & CO COM	
Equities	12,028,357.22	12,887,912.00	JPMORGAN CHASE & CO COM	
Equities	651,691.50	634,175.33	JSR CORP NPV	
Equities	623,022.76	682,102.15	JULIUS BAER GRUPPE CHF0.02 (REGD)	
Equities	849,567.91	1,237,950.00	JUNIPER NETWORKS INC COM	
Equities	2,376,512.05	1,970,829.00	JUNIPER NETWORKS INC COM	
Equities	458,558.60	563,283.00	JUNIPER NETWORKS INC COM	
Equities	4,024,332.72	5,159,700.00	JUNIPER NETWORKS INC COM	
Equities	55,876.78	64,635.96	JUPITER TELECOMM NPV	
Equities	82,506.64	100,297.18	JUPITER TELECOMM NPV	

Equities	324,540.97	315,052.42	K&S AG NPV
Equities	54,277.44	5,712.00	K.V PHARMACEUTICAL CL A
Equities	55,885.14	11,696.00	K.V PHARMACEUTICAL CL A
Equities	19,556.00	26,512.00	K12 INC COM STOCK USD.0001
Equities	83,624.52	104,854.96	K12 INC COM STOCK USD.0001
Equities	58,777.02	66,171.00	KADANT INC COM
Equities	59,503.42	81,579.39	KADANT INC COM
Equities	61,448.00	43,696.00	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	58,742.31	66,691.02	KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01
Equities	42,730.70	19,859.84	KAISER FED FINL GROUP INC COM
Equities	1,162,024.90	1,371,223.38	KAKAKU.COM. INC NPV
Equities	57,148.10	81,581.00	KAMAN CORP COM
Equities	38,860.34	102,863.00	KAMAN CORP COM
Equities	340,446.24	381,265.48	KAMIGUMI CO LTD NPV
Equities	5,713,946.94	5,672,127.29	KAO CORP NPV
Equities	176,163.00	182,887.57	KAO CORP NPV
Equities	277,464.66	287,394.75	KAO CORP NPV
Equities	17,193.00	23,198.00	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	75,000.60	81,226.14	KAPSTONE PAPER & PACKAGING CORP KAPSTONEPAPER AND PACKAGING CORP COMMON STOCK
Equities	5,365.00	7,564.00	KAR AUCTION SVCS INC COM STK
Equities	2,387,038.45	2,130,302.82	KAROOON GAS AUSTRALIA NPV
Equities	138,372.33	244,898.46	KAWASAKI HEAVY IND NPV
Equities	389,318.06	268,704.00	KAYDON CORP COM
Equities	101,902.19	117,893.88	KAYDON CORP COM
Equities	488,010.36	465,259.43	KAZAKHMYS ORD GBP0.20
Equities	58,227.48	70,896.67	KAZAKHMYS ORD GBP0.20
Equities	92,436.13	112,548.47	KAZAKHMYS ORD GBP0.20
Equities	257,614.65	75,306.00	KB HOME COM
Equities	97,950.08	72,372.00	KB HOME COM
Equities	829,979.82	770,102.35	KBC GROUP SA NPV
Equities	194,283.22	350,517.00	KBR INC COM
Equities	396,763.31	700,883.24	KBR INC COM
Equities	479,945.12	505,046.00	KBR INC COM
Equities	1,843,777.06	2,634,531.00	KBR INC COM
Equities	80,617.04	48,620.00	KBW INC COM STK
Equities	102,833.61	61,710.00	KBW INC COM STK
Equities	968,565.08	1,078,838.53	KDDI CORP NPV
Equities	2,086,361.04	2,707,813.27	KDDI CORP NPV
Equities	870,334.54	871,644.38	KDDI CORP NPV
Equities	192,739.10	214,338.78	KDDI CORP NPV
Equities	1,719,212.57	1,750,433.38	KDDI CORP NPV
Equities	309,504.62	342,942.05	KDDI CORP NPV
Equities	223,316.11	214,338.78	KDDI CORP NPV
Equities	33,348.96	21,864.00	KEARNY FINL CORP COM
Equities	385,336.12	414,734.04	KELLOGG CO COM USD0.25
Equities	895,447.89	1,000,738.80	KELLOGG CO COM USD0.25
Equities	1,185,097.30	1,705,128.36	KELLOGG CO COM USD0.25
Equities	691,562.38	813,204.00	KELLOGG CO COM USD0.25
Equities	33,060.50	18,150.00	KELLY SERVICES INC CL A COM
Equities	91,998.79	58,674.00	KELLY SERVICES INC CL A COM
Equities	7,261,833.00	8,411,224.00	KELSO INVESTMENT ASSOCIATES VII, LP
Equities	61,077.56	63,847.72	KEMET CORP COM NEW
Equities	31,875.00	15,080.00	KENDLE INTL INC COM
Equities	75,286.02	54,288.00	KENDLE INTL INC COM
Equities	108,722.32	118,994.55	KENEDIX REALTY INV REIT
Equities	82,287.23	96,999.10	KENEXA CORP COM
Equities	59,527.88	47,960.00	KENEXA CORP COM
Equities	118,336.00	76,736.00	KENEXA CORP COM
Equities	181,531.16	215,271.00	KENNAMETAL INC CAP
Equities	145,052.11	357,096.60	KENNAMETAL INC CAP
Equities	11,442.02	25,230.00	KENSEY NASH CORP COM
Equities	921,526.60	1,320,465.95	KEPPEL CORP NPV
Equities	2,940,028.60	4,055,364.84	KEPPEL CORP NPV
Equities	245,218.33	411,032.26	KEPPEL CORP NPV
Equities	431,973.75	371,554.25	KEPPEL LAND LTD NPV
Equities	211,458.81	176,635.71	KEPPEL LAND LTD NPV
Equities	383,107.17	392,196.16	KEPPEL LAND LTD NPV
Equities	54,152.13	64,874.55	KEPPEL LAND LTD NPV

Equities	86,665.96	103,209.51	KEPPEL LAND LTD NPV	
Equities	61,515.11	81,196.62	KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST	
Equities	96,230.93	128,988.52	KERRY GROUP 'A'ORD EURO.125(DUBLIN LIST	
Equities	411,487.64	431,325.30	KERRY PROPERTIES HKD1	
Equities	389,822.19	362,269.88	KERRY PROPERTIES HKD1	
Equities	58,909.65	64,351.65	KERYX BIOPHARMACEUTICALS INC COM ISIN	US4925151015
Equities	5,020.89	4,925.00	KEWAUNEE SCIENTIFIC CORP COM	
Equities	305,581.50	408,600.00	KEY ENERGY SVCS INC	
Equities	304,655.20	547,200.00	KEY ENERGY SVCS INC	
Equities	1,360,465.58	1,799,280.00	KEY ENERGY SVCS INC	
Equities	7,975.80	14,553.00	KEY TECH INC COM	
Equities	5,226.00	5,915.00	KEY TRONIC CORP COM	
Equities	1,058,299.69	403,855.06	KEYCORP NEW COM	
Equities	1,469,369.35	970,270.07	KEYCORP NEW COM	
Equities	200,500.48	269,748.89	KEYENCE CORP NPV	
Equities	258,826.21	80,031.00	KEYNOTE SYS INC COM ISIN US4933081006	
Equities	48,880.58	45,780.00	KFORCE INC	
Equities	126,118.92	92,397.12	KFORCE INC	
Equities	187,522.61	377,452.37	KGHM POLSKA MIEDZ PLN10 BR	
Equities	258,124.55	593,446.98	KGHM POLSKA MIEDZ PLN10 BR	
Equities	189,739.08	287,036.03	KGHM POLSKA MIEDZ PLN10 BR	
Equities	47,080.11	15,480.00	KID BRANDS INC COM	
Equities	43,282.25	10,314.84	KID BRANDS INC COM	
Equities	2,541,358.94	2,847,229.00	KILROY RLTY CORP COM	
Equities	181,721.11	118,470.00	KILROY RLTY CORP COM	
Equities	153,777.94	244,916.98	KILROY RLTY CORP COM	
Equities	34,344.00	11,574.00	KIMBALL INTL INC CL B	
Equities	66,839.69	25,559.25	KIMBALL INTL INC CL B	
Equities	494,654.68	501,263.36	KIMBERLY-CLARK CORP COM	
Equities	2,179,355.71	2,112,614.40	KIMBERLY-CLARK CORP COM	
Equities	2,612,450.69	3,316,285.44	KIMBERLY-CLARK CORP COM	
Equities	707,167.38	792,197.12	KIMBERLY-CLARK CORP COM	
Equities	4,643,201.47	4,658,341.04	KIMCO RLTY CORP COM	
Equities	890,682.74	495,451.20	KIMCO RLTY CORP COM	
Equities	726,158.40	903,443.52	KIMCO RLTY CORP COM	
Equities	510,111.74	536,832.00	KIMCO RLTY CORP COM	
Equities	355,717.83	335,824.97	KINDER MORGAN INC DEL COM	
Equities	-	-	KINDER MORGAN MGMT LLC KINDER MORGAN	MGMT LLC FR CUSIP
Equities	-	-	KINDER MORGAN MGMT LLC KINDER MORGAN	MGMT LLC FR CUSIP
Equities	-	-	KINDER MORGAN MGMT LLC KINDER MORGAN	MGMT LLC FR CUSIP
Equities	1,254,129.53	1,306,880.75	KINDER MORGAN MGMT LLC SHS COM STK	
Equities	51,531.87	40,535.36	KINDRED HEALTHCARE INC COM STK	
Equities	1,272,632.25	1,143,771.31	KINDRED HEALTHCARE INC COM STK	
Equities	109,284.76	112,438.39	KINDRED HEALTHCARE INC COM STK	
Equities	392,437.11	761,926.23	KINETIC CONCEPTS INC COM NEW COM NEW	
Equities	148,601.77	178,653.00	KINETIC CONCEPTS INC COM NEW COM NEW	
Equities	324,316.53	395,629.95	KINETIC CONCEPTS INC COM NEW COM NEW	
Equities	207,916.59	183,718.55	KINGDEE INTL SOFTW HKDO.025	
Equities	175,712.06	198,616.01	KINGFISHER ORD GBPO.157142857	
Equities	302,010.75	240,277.59	KINGSOFT CORP LTD USD.0005	
Equities	1,455,095.86	1,409,360.00	KINROSS GOLD CORP COM NPV NEW	
Equities	128,755.15	175,677.00	KIRBY CORP COM	
Equities	1,153,339.66	1,473,420.00	KIRBY CORP COM	
Equities	59,024.20	347,387.10	KIRBY CORP COM	
Equities	10,029.00	6,010.00	KIRKLANDS INC COM	
Equities	50,651.63	44,474.00	KIRKLANDS INC COM	
Equities	309,635.04	13,451.00	KIRTLAND CAPITAL PARTNERS II, LP	
Equities	2,508,851.00	785,120.00	KIRTLAND CAPITAL PARTNERS III, LP	
Equities	60,590.71	54,482.22	KIT DIGITAL INC COM NEW COM NEW	
Equities	49,440.08	11,952.00	KITE RLTY GROUP TR COM	
Equities	979,016.00	91,343.00	KKR 1996 FUND, LP	
Equities	189,509.69	221,223.20	KLA-TENCOR CORP	
Equities	696,722.05	621,368.00	KLA-TENCOR CORP	
Equities	722,158.80	793,205.60	KLA-TENCOR CORP	
Equities	1.00	1,054,975.00	KLEE ASIA FUND I, LP	
Equities	21,971.56	1,357,001.65	KLEE EUROPE FUND I, LP	
Equities	1.50	1,804,567.46	KLEE EUROPE FUND II, LP	
Equities	586,335.38	2,564,750.00	KLEE USA FUND I, LP	

Equities	1.00	23,691.00	KLEE USA FUND II, LP
Equities	614,447.20	639,272.02	KLEPIERRE EUR1.40
Equities	168,522.26	185,714.92	KLEPIERRE EUR1.40
Equities	101,564.90	67,222.00	KNIGHT CAP GROUP INC COM
Equities	1,024,431.04	763,002.76	KNIGHT CAP GROUP INC COM
Equities	195,016.42	105,086.72	KNIGHT CAP GROUP INC COM
Equities	55,213.48	47,572.00	KNIGHT TRANSN INC COM
Equities	28,145.45	109,670.45	KNIGHT TRANSN INC COM
Equities	50,442.00	42,147.00	KNOLL INC COM NEW COM
Equities	96,400.77	127,384.29	KNOLL INC COM NEW COM
Equities	49,439.03	41,580.00	KNOLOGY INC COM
Equities	59,262.10	67,552.65	KNOLOGY INC COM
Equities	115,200.14	129,911.55	KODIAK OIL & GAS CORP COM
Equities	4,073,396.00	2,589,926.00	KODIAK VENTURE PARTNERS III, LP
Equities	1,159,370.44	926,185.20	KOHL'S CORP COM
Equities	447,038.86	480,096.00	KOHL'S CORP COM
Equities	1,376,864.62	1,526,705.28	KOHL'S CORP COM
Equities	923,767.30	1,026,805.32	KOHL'S CORP COM
Equities	118,362.54	236,210.73	KONE CORPORATION NPV ORD 'B'
Equities	210,797.81	299,415.71	KONGSBERG GRUPPEN NOK1.25
Equities	225,631.44	194,669.39	KONICA MINOLTA HLD NPV
Equities	3,988,944.26	4,089,928.07	KONINKLIJKE AHOLD EUR 0.3
Equities	269,380.96	64,056.00	KOPIN CORP COM
Equities	37,710.50	49,309.00	KOPPERS HLDGS INC COM
Equities	80,655.98	124,865.56	KOPPERS HLDGS INC COM
Equities	252,030.58	1,166,580.81	KOREA KUMHO PETRO KRW5000
Equities	49,707.00	46,179.00	KORN / FERRY INTL COM NEW
Equities	457,349.60	575,830.14	KORN / FERRY INTL COM NEW
Equities	88,483.84	116,547.00	KORN / FERRY INTL COM NEW
Equities	3,740,842.13	4,044,404.00	KRAFT FOODS INC CL A
Equities	4,331,449.99	6,920,510.74	KRAFT FOODS INC CL A
Equities	555,273.00	684,166.60	KRAFT FOODS INC CL A
Equities	742,443.59	868,595.65	KRAFT FOODS INC CL A
Equities	2,928,763.46	3,540,615.00	KRAFT FOODS INC CL A
Equities	7,974,369.56	9,896,107.00	KRAFT FOODS INC CL A
Equities	56,690.81	50,725.15	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	104,537.26	147,984.26	KRATON PERFORMANCE POLYMERS INC COM STK
Equities	467,735.86	11,065.60	KRATOS DEFENSE & SECURITY SOLUTIONS INC
Equities	226,058.28	111,267.00	KRISPY KREME DOUGHNUTS INC COM STK
Equities	0.95	76.00	KRISPY KREME DOUGHNUTS INC WT EXP 03/02/2012
Equities	1,220,039.50	1,021,760.00	KROGER CO COM
Equities	1,718,547.07	1,748,796.80	KROGER CO COM
Equities	1,239,831.52	1,377,044.80	KROGER CO COM
Equities	1,295,273.35	1,475,600.00	KROGER CO COM
Equities	493,601.67	587,760.00	KROGER CO COM
Equities	96,092.55	121,397.00	KRONOS WORLDWIDE INC COM STK
Equities	34,031.00	62,900.00	KRONOS WORLDWIDE INC COM STK
Equities	9,227.00	34,595.00	KRONOS WORLDWIDE INC COM STK
Equities	31,888.50	21,805.00	KS CY LIFE INS CO COM
Equities	28,073.02	24,047.80	KS CY LIFE INS CO COM
Equities	174,250.33	233,463.55	KS CY SOUTHN
Equities	285,818.67	420,056.40	KS CY SOUTHN
Equities	141,385.59	659,512.28	KS CY SOUTHN
Equities	678,753.39	753,491.00	KS CY SOUTHN
Equities	757,874.21	1,020,476.00	KS CY SOUTHN
Equities	37,795.03	13,819.00	K-SWISS INC CL A
Equities	19,846.39	37,205.00	K-SWISS INC CL A
Equities	170,858.18	193,170.42	KT&G CORPORATION KRW5000
Equities	1,935,222.42	1,834,831.60	KUBOTA CORP NPV
Equities	235,649.41	210,698.37	KUBOTA CORP NPV
Equities	1,653,536.52	2,174,655.58	KUEHNE&NAGEL INTL CHF1(REGD)
Equities	46,112.20	71,225.65	KUEHNE&NAGEL INTL CHF1(REGD)
Equities	73,583.29	113,657.96	KUEHNE&NAGEL INTL CHF1(REGD)
Equities	46,233.52	52,358.00	KULICKE & SOFFA INDS INC COM
Equities	178,288.33	108,325.36	KULICKE & SOFFA INDS INC COM
Equities	233,218.45	292,727.54	KUMBA IRON ORE LTD ZARO.01
Equities	116,752.86	162,320.43	KUNGSLEDEN NPV
Equities	31,052.12	36,373.20	KURARAY CO NPV

Equities	74,917.45	85,840.76	KURARAY CO NPV
Equities	49,683.41	58,197.13	KURARAY CO NPV
Equities	57,955.95	36,142.00	KVH INDS INC COM STK
Equities	1,431,854.51	1,564,202.58	KYOCERA CORP NPV
Equities	200,450.43	242,199.11	KYOCERA CORP NPV
Equities	79,777.53	49,350.00	L-1 IDENTITY SOLUTIONS INC COM
Equities	133,751.31	97,290.00	L-1 IDENTITY SOLUTIONS INC COM
Equities	770,426.14	738,252.90	L-3 COMMUNICATIONS HLDG CORP COM
Equities	616,563.62	1,098,809.25	L-3 COMMUNICATIONS HLDG CORP COM
Equities	657,586.52	690,855.00	L-3 COMMUNICATIONS HLDG CORP COM
Equities	1,446,909.07	1,425,435.00	L-3 COMMUNICATIONS HLDG CORP COM
Equities	22,147.43	0.29	LA JOLLA PHARMACEUTICAL CO COM STK
Equities	48,185.25	39,480.00	LA Z BOY INC COM
Equities	41,865.26	45,559.92	LA Z BOY INC COM
Equities	528,384.61	722,053.40	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	667,693.97	1,035,653.00	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	556,645.61	1,187,903.67	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	691,037.11	797,549.60	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	2,915,334.41	3,668,341.00	LABORATORY CORP AMER HLDGS COM NEW COM NEW
Equities	82,513.36	90,413.70	LACLEDE GROUP INC COM
Equities	52,709.71	85,760.61	LACLEDE GROUP INC COM
Equities	8,382.82	15,884.00	LACROSSE FOOTWEAR INC COM
Equities	2,357.18	3,641.82	LADENBURG THALMANN FINL SVCS INC COM ISIN US50575Q1022
Equities	7,863,699.15	7,097,262.00	LAKE CAPITAL PARTNERS II, LP
Equities	7,334,712.41	4,057,369.00	LAKE CAPITAL PARTNERS, LP
Equities	5,508.00	17,808.00	LAKELAND FINL CORP COM STK
Equities	4,838.77	7,244.52	LAKELAND INDS INC COM
Equities	503,756.56	466,268.40	LAM RESH CORP COM
Equities	409,667.31	627,491.88	LAM RESH CORP COM
Equities	487,192.71	442,800.00	LAM RESH CORP COM
Equities	339,970.20	188,853.00	LAMAR ADVERTISING CO CL A COM
Equities	210,040.56	183,680.07	LAMAR ADVERTISING CO CL A COM
Equities	119,328.28	94,015.95	LAMAR ADVERTISING CO CL A COM
Equities	48,675.00	66,902.00	LANCASTER COLONY CORP COM
Equities	30,542.21	70,916.12	LANCASTER COLONY CORP COM
Equities	557,566.30	871,266.47	LAND SECURITIES GP ORD GBP0.10
Equities	1,415,927.30	1,385,384.72	LAND SECURITIES GP ORD GBP0.10
Equities	848,463.16	1,060,700.78	LAND SECURITIES GP ORD GBP0.10
Equities	35,755.02	43,113.00	LANDAUER INC COM
Equities	23,528.69	61,590.00	LANDAUER INC COM
Equities	17,531.02	23,100.00	LANDEC CORP COM
Equities	170,039.08	158,032.00	LANDSTAR SYS INC COM
Equities	676,719.00	697,200.00	LANDSTAR SYS INC COM
Equities	97,348.04	256,523.12	LANDSTAR SYS INC COM
Equities	46,161.57	3,372.49	LANTRONIX INC COM NEW COM NEW
Equities	501,932.97	787,790.52	LANXESS AG NPV
Equities	1,354,905.23	1,344,430.71	LAS VEGAS SANDS CORP COM STK
Equities	1,279,084.24	2,422,347.48	LAS VEGAS SANDS CORP COM STK
Equities	818,376.77	818,874.00	LAS VEGAS SANDS CORP COM STK
Equities	2,434,172.11	2,299,482.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	155,034.55	121,164.00	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	531,612.62	531,277.80	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	101,179.05	206,742.66	LASALLE HOTEL PPTYS COM SH BEN INT
Equities	5,701,638.63	2,716,120.00	LATTERELL VENTURE PARTNERS II, LP
Equities	103,045.76	31,785.00	LATTICE SEMICONDUCTOR CORP COM
Equities	103,086.96	129,279.87	LAURENTIAN BNK CDA COM CAD1
Equities	134,107.33	203,154.08	LAURENTIAN BNK CDA COM CAD1
Equities	197,319.11	229,643.39	LAWSON INC NPV
Equities	39,882.23	21,637.00	LAWSON PRODS INC COM
Equities	31,516.53	28,324.80	LAWSON PRODS INC COM
Equities	34,408.53	27,306.00	LAYNE CHRISTENSEN CO COM
Equities	33,519.34	71,602.40	LAYNE CHRISTENSEN CO COM
Equities	496,710.35	436,444.40	LAZARD LTD CL A
Equities	1,148,808.15	1,295,532.00	LAZARD LTD CL A
Equities	13,836.00	2,448.00	LAZARE KAPLAN INTERNATIONAL INC COM ST K USD1
Equities	42,422.00	4,780.00	LCA-VISION INC COM PAR \$.001
Equities	78,850.87	12,963.36	LCA-VISION INC COM PAR \$.001
Equities	205,668.16	148,245.78	LE CHATEAU INC CLASS'A'COM NPV

Equities	260,123.52	68,003.70	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	588,756.30	670,299.00	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	191,490.28	89,265.00	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	1,962,421.72	2,048,226.00	LEAP WIRELESS INTL INC COM NEW COM STK
Equities	43,279.91	16,880.00	LEAPFROG ENTERPRISES INC CL A
Equities	125,867.10	21,522.00	LEAPFROG ENTERPRISES INC CL A
Equities	6,641,453.54	5,483,146.00	LEAPFROG VENTURES II, LP
Equities	405,102.34	590,205.28	LEAR CORP COM NEW COM NEW
Equities	155,223.12	68.88	LEAR CORP COM STK PAR \$0.01
Equities	32,869.47	25,839.00	LEARNING TREE INTL INC COM
Equities	79,661.10	29,403.00	LEARNING TREE INTL INC COM
Equities	36,250.90	26,488.00	LECROY CORP COM
Equities	118,810.63	97,465.06	LEE & MAN PAPER MA HKD0.025
Equities	54,517.00	1,780.00	LEE ENTERPRISES INC COM
Equities	199,266.06	6,546.84	LEE ENTERPRISES INC COM
Equities	491,359.65	555,439.80	LEGAL & GENERAL GP ORD GBP0.025
Equities	984,166.82	422,276.40	LEGG MASON INC COM
Equities	473,821.74	534,348.36	LEGG MASON INC COM
Equities	381,570.38	376,740.00	LEGG MASON INC COM
Equities	239,732.50	248,676.00	LEGGETT & PLATT INC COM
Equities	339,684.85	380,474.28	LEGGETT & PLATT INC COM
Equities	297,618.24	425,320.04	LEGRAND SA EUR4
Equities	87,444.40	124,227.14	LEGRAND SA EUR4
Equities	113,067.31	192,531.01	LEGRAND SA EUR4
Equities	507,334.44	544,506.07	LEND LEASE GROUP NPV
Equities	302,991.09	152,643.00	LENDER PROCESSING SVCS INC COM STK
Equities	329,123.45	228,065.37	LENDER PROCESSING SVCS INC COM STK
Equities	339,955.50	139,755.00	LENNAR CORP CL A CL A
Equities	225,554.77	305,682.30	LENNAR CORP CL A CL A
Equities	127,997.07	157,306.05	LENNAR CORP CL A CL A
Equities	97,123.54	116,289.00	LENNOX INTL INC COM
Equities	177,965.49	255,275.89	LENNOX INTL INC COM
Equities	70,792.26	61,763.86	LENOVO GROUP LIMITED HKD0.025
Equities	111,301.48	97,220.88	LENOVO GROUP LIMITED HKD0.025
Equities	403,336.64	418,748.00	LEUCADIA NATL CORP COM
Equities	433,388.12	800,633.90	LEUCADIA NATL CORP COM
Equities	212,471.90	202,213.00	LEUCADIA NATL CORP COM
Equities	349,930.05	595,367.00	LEUCADIA NATL CORP SR NT CONV 3.75% DUE 04-15-2014 REG
Equities	1,594,687.91	664,329.04	LEVEL 3 COMMUNICATIONS INC COM STK
Equities	256,971.60	22,176.00	LEXICON PHARMACEUTICALS INC COM STK
Equities	89,657.55	42,235.38	LEXINGTON RLTY TR COM
Equities	188,105.60	142,501.04	LEXINGTON RLTY TR COM
Equities	307,796.38	160,637.40	LEXMARK INTL INC NEW CL A
Equities	521,574.11	254,123.10	LEXMARK INTL INC NEW CL A
Equities	644,090.18	784,168.00	LEXMARK INTL INC NEW CL A
Equities	239,394.43	303,500.21	LG CHEMICAL KRW5000
Equities	1,507,850.13	1,879,163.58	LG HSEHLD & HLTCRE COMMON STOCK
Equities	235,141.04	307,390.06	LG HSEHLD & HLTCRE COMMON STOCK
Equities	226,733.49	235,861.57	LG INTL CORP KRW5000
Equities	6,742.35	2,967.00	LGL GROUP INC COM STK
Equities	34,386.24	27,672.00	LHC GROUP INC COM
Equities	42,383.08	44,551.92	LHC GROUP INC COM
Equities	1,330,606.37	980,048.19	LI & FUNG HKD0.0125
Equities	277,738.07	223,100.40	LI & FUNG HKD0.0125
Equities	4,164.63	4,866.00	LIBBEY INC COM
Equities	80,060.37	48,432.92	LIBBEY INC COM
Equities	626,635.51	779,192.00	LIBERTY GLOBAL INC COM SER A
Equities	778,942.29	1,220,358.80	LIBERTY GLOBAL INC COM SER A
Equities	297,397.10	292,760.00	LIBERTY GLOBAL INC COM SER A
Equities	687,090.11	930,526.40	LIBERTY GLOBAL INC COM SER A
Equities	138,405.84	470,596.00	LIBERTY MEDIA CORP NEW CAP COM SER A
Equities	159,855.81	712,754.00	LIBERTY MEDIA CORP NEW CAP COM SER A
Equities	979,559.97	662,415.00	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A
Equities	1,210,472.85	1,165,414.38	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A
Equities	228,515.97	367,263.00	LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A
Equities	89,623.69	265,973.40	LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A
Equities	266,596.96	398,245.32	LIBERTY MEDIA CORP NEW LIBERTY STARZ COMSER A LIBERTY STARZ COM SER A
Equities	902,401.88	926,513.00	LIBERTY MEDIA CORP SR EXCHG DEB FOR VIACOM INC 3.25 3-15-31

Equities	2,581,733.37	2,889,846.00	LIBERTY PPTY TR SH BEN INT
Equities	324,165.83	234,576.00	LIBERTY PPTY TR SH BEN INT
Equities	372,049.93	396,042.48	LIBERTY PPTY TR SH BEN INT
Equities	800,385.46	918,756.00	LIBERTY PPTY TR SH BEN INT
Equities	47,433.10	11,180.00	LIFE PARTNERS HLDGS INC COM STK
Equities	526,946.55	750,589.05	LIFE TECHNOLOGIES CORP COM STK
Equities	702,483.82	1,128,096.55	LIFE TECHNOLOGIES CORP COM STK
Equities	119,948.66	107,757.00	LIFE TIME FITNESS INC COM
Equities	171,597.66	155,649.00	LIFE TIME FITNESS INC COM
Equities	135,247.04	148,504.00	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	527,628.69	499,442.40	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	127,190.93	208,765.36	LIFEPOINT HOSPS INC COM ISIN US53219L1098
Equities	94,504.68	134,194.38	LIFESTYLE INTERNAT HKDO.005
Equities	23,571.63	29,350.00	LIFETIME BRANDS INC COM
Equities	37,952.68	47,067.80	LIFEWAY FOODS INC COM
Equities	11,535.00	35,776.00	LIFEWAY FOODS INC COM
Equities	-	105.00	LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT
Equities	-	2.31	LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT
Equities	-	79.80	LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT
Equities	-	2.10	LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT
Equities	4,079.59	3,238.45	LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK
Equities	142,425.49	726.75	LIGHTPATH TECHNOLOGIES INC CL A NEW COM
Equities	2,613,307.14	1,288,814.00	LIGHTSPEED VENT PTRS VI, LP
Equities	99,184.00	72,960.00	LIMELIGHT NETWORKS INC COM
Equities	34,559.00	9,740.00	LIN TV CORP CL A CL A
Equities	71,371.47	13,149.00	LIN TV CORP CL A CL A
Equities	204,337.42	228,306.00	LINCARE HLDGS INC COM
Equities	709,339.20	702,480.00	LINCARE HLDGS INC COM
Equities	201,928.57	314,067.10	LINCARE HLDGS INC COM
Equities	14,159.19	17,321.50	LINCOLN EDL SVCS CORP COM STK
Equities	192,427.50	205,800.00	LINCOLN EDL SVCS CORP COM STK
Equities	269,552.98	315,480.00	LINCOLN ELEC HLDGS INC COM
Equities	328,981.77	588,872.10	LINCOLN ELEC HLDGS INC COM
Equities	1,348,820.05	656,409.60	LINCOLN NATL CORP COM
Equities	1,386,770.50	1,047,605.79	LINCOLN NATL CORP COM
Equities	1,197,163.24	1,906,770.58	LINDE AG NPV
Equities	88,917.18	178,880.00	LINDSAY CORPORATION COM
Equities	47,969.93	106,364.80	LINDSAY CORPORATION COM
Equities	28,513.57	36,395.49	LINDT & SPRUENGLI CHF100(REGD)
Equities	112,087.35	143,135.39	LINDT & SPRUENGLI PTG CERT CHF10
Equities	627,261.37	567,944.00	LINEAR TECH CORP DEL
Equities	314,892.26	341,757.00	LINEAR TECH CORP DEL
Equities	866,272.48	865,718.36	LINEAR TECH CORP DEL
Equities	822,437.82	828,281.25	LINEAR TECHNOLOGY CORP SR NT CONV 3% DUE05-01-2027/05-01-2014 REG
Equities	934,148.96	1,121,881.45	LINK R/EST INVEST NPV
Equities	772,539.40	822,303.61	LINK R/EST INVEST NPV
Equities	139,707.40	192,071.88	LINKEDIN CORP
Equities	85,024.01	100,787.52	LINTEC CORP NPV
Equities	134,559.14	159,580.24	LINTEC CORP NPV
Equities	112,829.23	28,499.16	LIONBRIDGE TECHNOLOGIES INC COM
Equities	36,924.79	44,859.00	LIQUIDITY SVCS INC COM STK
Equities	58,698.96	41,223.00	LITHIA MTRS INC CL A
Equities	24,161.28	29,445.00	LITHIA MTRS INC CL A
Equities	54,389.12	76,336.00	LITTELFUSE INC COM
Equities	80,862.44	180,857.60	LITTELFUSE INC COM
Equities	195,999.06	96,107.13	LIVE NATION ENTERTAINMENT INC
Equities	329,135.14	185,034.04	LIVE NATION ENTERTAINMENT INC
Equities	354,747.07	466,902.80	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	54,546.10	97,566.00	LIVEPERSON INC COM STK ISIN# US5381461012
Equities	268,426.50	32,100.00	LIZ CLAIBORNE INC COM
Equities	131,506.48	61,803.20	LIZ CLAIBORNE INC COM
Equities	127,773.34	229,592.00	LKQ CORP COM LKQ CORP
Equities	574,844.40	678,340.00	LKQ CORP COM LKQ CORP
Equities	239,204.59	422,057.93	LKQ CORP COM LKQ CORP
Equities	33,370.49	41,531.00	LMI AEROSPACE INC COM
Equities	7,524.00	29,316.00	LMI AEROSPACE INC COM
Equities	45,028.35	12,644.00	LO JACK CORP COM
Equities	4,228,341.81	4,617,013.78	LOBLAWS COS LTD COM NPV

Equities	1,439,130.40	1,544,791.17	LOCALIZA RENT A CA COM NPV
Equities	506,114.14	525,333.36	LOCKHEED MARTIN CORP COM
Equities	1,509,316.59	1,313,090.49	LOCKHEED MARTIN CORP COM
Equities	1,981,605.81	2,833,302.24	LOCKHEED MARTIN CORP COM
Equities	361,669.12	328,252.38	LOCKHEED MARTIN CORP COM
Equities	1,189,868.25	1,227,505.20	LOCKHEED MARTIN CORP COM
Equities	67,431.50	5,757.00	LODGENET INTERACTIVE CORPORATION EFF 1/16/08
Equities	162,699.11	22,725.00	LODGENET INTERACTIVE CORPORATION EFF 1/16/08
Equities	1,061,423.18	963,861.00	LOEWS CORP COM
Equities	1,473,245.89	2,178,999.30	LOEWS CORP COM
Equities	319,411.28	333,689.52	LOEWS CORP COM
Equities	57,404.49	56,890.75	LOGMEIN INC COM
Equities	23,492.54	38,570.00	LOGMEIN INC COM
Equities	939,106.62	836,969.00	LOGMEIN INC COM
Equities	60,953.75	65,761.85	LOGMEIN INC COM
Equities	2,981,295.67	3,667,690.83	LOJAS RENNER SA COM NPV
Equities	421,444.42	433,441.93	LONGFOR PROPERTIES HKDO.10'REGS'
Equities	262,502.77	255,146.67	LONGFOR PROPERTIES HKDO.10'REGS'
Equities	431,592.48	5,405.80	LOOKSMART LTD COM NEW COM STK
Equities	34,063.68	38,598.00	LOOPNET INC COM STK
Equities	638,782.75	939,126.10	LOOPNET INC COM STK
Equities	46,663.34	69,470.00	LORAL SPACE & COMMUNICATIONS INC COM
Equities	60,736.50	56,826.46	LORAL SPACE & COMMUNICATIONS INC COM
Equities	870,975.79	-	LORAL SPACE & COMMUNICATIONS LTD COM STK
Equities	1,929,245.63	2,152,240.05	L'OREAL EURO.20
Equities	782,547.14	1,177,973.40	LORILLARD INC COM STK
Equities	833,743.87	1,842,080.40	LORILLARD INC COM STK
Equities	441,546.65	541,083.90	LORILLARD INC COM STK
Equities	2,675,956.09	3,331,422.00	LORILLARD INC COM STK
Equities	129,907.50	49,654.00	LOUISIANA-PACIFIC CORP COM
Equities	234,493.49	123,728.00	LOUISIANA-PACIFIC CORP COM
Equities	3,072,032.25	2,342,655.00	LOWES COS INC COM
Equities	2,950,040.31	3,737,875.05	LOWES COS INC COM
Equities	246,865.35	274,265.46	LOWES COS INC COM
Equities	3,076,606.27	3,147,572.61	LOWES COS INC COM
Equities	60,322.97	61,406.95	LPL INVNT HLDGS INC COM STK
Equities	142,885.00	140,261.00	LPL INVNT HLDGS INC COM STK
Equities	192,434.31	192,158.75	LPS BRASIL-CONSULT COM NPV
Equities	-	-	LPS BRASIL-CONSULT NEW COM NPV (S/R 29/07/11)
Equities	30,592.98	77,256.00	LSB INDS INC COM
Equities	7,237.50	107,300.00	LSB INDS INC COM
Equities	325,330.02	326,808.00	LSI CORP COM STK
Equities	1,158,932.38	499,952.16	LSI CORP COM STK
Equities	1,030,798.00	1,250,272.00	LSI CORP COM STK
Equities	614,314.60	620,152.00	LSI CORP COM STK
Equities	37,237.44	29,671.78	LSI INDS INC OHIO COM
Equities	1,015,067.42	1,130,883.00	LTC PPTYS INC COM
Equities	34,905.52	36,166.00	LTC PPTYS INC COM
Equities	31,252.24	67,741.70	LTC PPTYS INC COM
Equities	308,719.11	343,577.00	LTC PPTYS INC COM
Equities	513,313.22	726,705.00	LTD BRANDS
Equities	615,931.50	1,256,238.40	LTD BRANDS
Equities	1,048,842.18	1,326,525.00	LTD BRANDS
Equities	148,490.10	224,163.50	LTD BRANDS
Equities	468,105.67	53,371.80	LTX-CREDENCE CORPORATION COMMON STOCK
Equities	460,894.43	602,872.30	LUBRIZOL CORP COM
Equities	336,015.53	1,070,534.71	LUBRIZOL CORP COM
Equities	61,019.63	26,120.64	LUBYS INC COM
Equities	79,275.49	65,965.44	LUCAS ENERGY INC COM NEW STK
Equities	56,311.62	64,107.25	LUFKIN INDS INC COM
Equities	103,731.69	256,429.00	LUFKIN INDS INC COM
Equities	373,597.85	380,341.00	LUFKIN INDS INC COM
Equities	185,372.11	643,567.95	LUFKIN INDS INC COM
Equities	20,969.04	20,320.00	LUMBER LIQUIDATORS HLDGS INC COM
Equities	23,703.08	40,081.20	LUMBER LIQUIDATORS HLDGS INC COM
Equities	183,399.00	96,140.00	LUMINEX CORP DEL COM
Equities	2,160,383.03	2,395,360.04	LVMH MOET HENNESSY LOUIS VUITTON EURO.30
Equities	1,158,348.46	1,739,888.20	LVMH MOET HENNESSY LOUIS VUITTON EURO.30

Equities	355,132.63	414,055.60	LXB RETAIL PROPS COMMON STOCK W/I
Equities	31,568.34	37,076.00	LYDALL INC COM
Equities	1,258,069.27	1,543,920.12	LYONDELLBASELL INDU-CL A-W/I
Equities	87,480.99	36,176.00	M & F WORLDWIDE CORP COM
Equities	15,450.69	49,096.00	M & F WORLDWIDE CORP COM
Equities	913,083.69	803,511.20	M & T BK CORP COM
Equities	1,183,999.33	1,273,867.80	M & T BK CORP COM
Equities	274,779.01	281,440.00	M & T BK CORP COM
Equities	820,322.96	826,730.00	M & T BK CORP COM
Equities	24,202.50	34,328.00	M / I HOMES INC
Equities	138,086.61	71,209.60	M D C HLDGS INC COM
Equities	83,806.30	110,485.76	M D C HLDGS INC COM
Equities	297,373.49	345,468.05	M UFJ LEASE
Equities	14,121,601.95	14,921,284.00	M2 PRIVATE EQUITY FUND-OF-FUNDS, LP
Equities	2,877,587.41	4,690,880.00	MACERICH CO REIT
Equities	708,707.05	617,978.50	MACERICH CO REIT
Equities	408,905.51	830,480.50	MACERICH CO REIT
Equities	1,129,268.64	1,600,880.50	MACERICH CO REIT
Equities	16,194.30	29,355.00	MAC-GRAY CORP COM
Equities	1,911,072.74	1,859,463.00	MACK CALI RLTY CORP COM REIT
Equities	289,738.24	217,404.00	MACK CALI RLTY CORP COM REIT
Equities	202,688.17	247,280.58	MACK CALI RLTY CORP COM REIT
Equities	620,547.16	604,449.00	MACK CALI RLTY CORP COM REIT
Equities	768,348.19	729,346.23	MACQUARIE GP LTD NPV
Equities	22,940,638.56	27,022,409.00	MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL
Equities	1,303,097.57	856,732.00	MACYS INC COM STK
Equities	1,120,950.79	1,484,690.24	MACYS INC COM STK
Equities	476,578.72	626,613.20	MACYS INC COM STK
Equities	457,519.58	646,204.00	MACYS INC COM STK
Equities	34,225.25	90,024.00	MADDEN STEVEN LTD COM
Equities	499,418.95	528,515.90	MADDEN STEVEN LTD COM
Equities	37,353.98	174,008.89	MADDEN STEVEN LTD COM
Equities	1.00	1.00	MADISON DEARBORN CAP PTRS II, LP
Equities	2,820,399.59	275,807.00	MADISON DEARBORN CAP PTRS III, LP
Equities	4,961,525.90	5,080,122.00	MADISON DEARBORN CAP PTRS IV, LP
Equities	1.00	1.00	MADISON DEARBORN CAP PTRS, LP
Equities	108,203.48	142,324.00	MAGELLAN HLTH SVCS INC COM NEW
Equities	85,242.83	159,238.66	MAGELLAN HLTH SVCS INC COM NEW
Equities	104,212.63	118,891.20	MAGMA DESIGN AUTOMATION INC COM
Equities	141,732.82	54,332.00	MAGMA DESIGN AUTOMATION INC COM
Equities	492,244.73	680,851.73	MAGNA INTL INC COM NPV
Equities	54,029.11	9,666.02	MAGNETEK INC COM
Equities	86,753.94	59,359.56	MAGNUM HUNTER RES CORP DEL COM
Equities	9,410.52	11,064.00	MAIDENFORM BRANDS INC COM
Equities	1,313,925.27	1,383,553.20	MAIDENFORM BRANDS INC COM
Equities	80,927.29	77,696.94	MAIDENFORM BRANDS INC COM
Equities	50,318.45	24,900.00	MAINSOURCE FINL GROUP INC COM
Equities	19,645.04	15,280.30	MAINSOURCE FINL GROUP INC COM
Equities	77,928.29	74,035.30	MAJESCO ENTERTAINMENT CO COM NEW COM NEW
Equities	292,900.07	461,862.31	MAKITA CORP NPV
Equities	125,115.04	208,555.95	MAKO SURGICAL CORP STK
Equities	78,343.96	118,592.97	MAKO SURGICAL CORP STK
Equities	64,238.98	75,768.00	MANHATTAN ASSOCS INC COM
Equities	25,863.88	37,918.44	MANHATTAN ASSOCS INC COM
Equities	347,573.56	213,868.00	MANITOWOC INC COM
Equities	104,559.28	251,522.24	MANITOWOC INC COM
Equities	34,477.46	2,208.00	MANNATECH INC COM STK
Equities	44,344.64	2,592.00	MANNATECH INC COM STK
Equities	50,470.02	12,540.00	MANNKIND CORP COM
Equities	77,574.60	48,564.00	MANNKIND CORP COM
Equities	447,785.58	321,363.50	MANPOWER INC COM
Equities	869,069.04	1,073,912.05	MANPOWER INC COM
Equities	1,202,387.31	1,174,935.00	MANPOWER INC COM
Equities	333,029.21	514,235.25	MANPOWER INC COM
Equities	2,275,886.85	2,419,615.00	MANPOWER INC COM
Equities	51,409.00	62,188.00	MANTECH INTL CORP CL A CL A
Equities	51,336.72	74,092.56	MANTECH INTL CORP CL A CL A
Equities	1,352,806.74	1,770,090.86	MAP GROUP

Equities	16,789.02	17,567.00	MAP PHARMACEUTICALS INC COM STK
Equities	36,261.06	52,701.00	MAP PHARMACEUTICALS INC COM STK
Equities	581,423.57	598,683.68	MAPFRE EURO.10
Equities	2,489,265.02	2,684,572.80	MARATHON OIL CORP COM
Equities	2,080,666.61	4,439,607.00	MARATHON OIL CORP COM
Equities	252,149.30	249,966.60	MARATHON OIL CORP COM
Equities	2,067,103.60	3,202,944.00	MARATHON OIL CORP COM
Equities	201,378.80	217,568.40	MARATHON OIL CORP COM
Equities	441,104.00	22,285.00	MARBOROUGH CAPITAL INVESTMENT III
Equities	34,391.00	22,200.00	MARCHEX INC CL B CL B
Equities	59,601.85	33,770.64	MARCHEX INC CL B CL B
Equities	224,828.59	264,362.30	MARCOPOLO SA PRF NPV
Equities	50,606.00	22,724.00	MARCUS CORP DEL COM
Equities	34,583.28	26,676.00	MARCUS CORP DEL COM
Equities	165,184.95	499.55	MARINA BIOTECH INC COM
Equities	49,427.49	36,960.00	MARINE PRODS CORP COM
Equities	3,268.59	19,152.00	MARINE PRODS CORP COM
Equities	51,074.55	22,776.00	MARINEMAX INC COM
Equities	32,134.92	26,280.00	MARINEMAX INC COM
Equities	327,972.29	299,591.55	MARKEL CORP HOLDING CO COM
Equities	289,540.14	502,758.27	MARKEL CORP HOLDING CO COM
Equities	48,966.10	72,674.00	MARKETAXESS HLDGS INC COM STK
Equities	60,854.49	71,496.18	MARKETAXESS HLDGS INC COM STK
Equities	495,818.14	488,536.52	MARKS & SPENCER GP ORD GBP0.25
Equities	53,991.23	30,360.00	MARLIN BUSINESS SVCS CORP COM
Equities	-	-	MARRIOTT INTL FRAC CUSIP ORD REG
Equities	-	-	MARRIOTT INTL FRAC CUSIP ORD REG
Equities	-	-	MARRIOTT INTL FRAC CUSIP ORD REG
Equities	-	-	MARRIOTT INTL FRAC CUSIP ORD REG
Equities	-	-	MARRIOTT INTL FRAC CUSIP ORD REG
Equities	908,083.60	696,384.78	MARRIOTT INTL INC NEW COM STK CL A
Equities	681,682.39	999,327.42	MARRIOTT INTL INC NEW COM STK CL A
Equities	862,646.04	1,345,000.02	MARRIOTT INTL INC NEW COM STK CL A
Equities	406,978.54	412,393.80	MARRIOTT INTL INC NEW COM STK CL A
Equities	1,055,095.41	1,025,527.20	MARSH & MCLENNAN CO'S INC COM
Equities	1,673,394.40	2,048,964.67	MARSH & MCLENNAN CO'S INC COM
Equities	575,392.97	714,718.85	MARSH & MCLENNAN CO'S INC COM
Equities	1,217,586.46	1,556,381.00	MARSH & MCLENNAN CO'S INC COM
Equities	33,141.50	36,720.00	MARTEN TRANS LTD COM
Equities	4,291.39	21,859.20	MARTEN TRANS LTD COM
Equities	33,612.30	7,812.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	74,781.67	12,586.00	MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK
Equities	52,292,653.45	48,802,548.56	MARTIN CURRIE BUSINESS TRUST GLOBAL EM ERGING MARKETS FUND SHS NPV
Equities	3,174.00	-	MARTIN INDS INC DEL COM
Equities	409,272.40	270,218.63	MARTIN MARIETTA MATLS INC COM
Equities	353,486.63	424,960.58	MARTIN MARIETTA MATLS INC COM
Equities	1.00	1.00	MATRIX PARTNERS IV, LP
Equities	276,897.80	256,909.36	MARUBENI CORP NPV
Equities	621,879.65	531,540.00	MARVELL TECH GROUP COM USD0.002
Equities	1,049,896.94	900,000.57	MARVELL TECH GROUP COM USD0.002
Equities	716,862.52	620,130.00	MARVELL TECH GROUP COM USD0.002
Equities	629,501.35	274,284.00	MASCO CORP COM
Equities	804,831.52	506,090.07	MASCO CORP COM
Equities	95,445.06	85,181.60	MASIMO CORP COM STK
Equities	707,644.80	712,320.00	MASIMO CORP COM STK
Equities	197,425.38	197,223.60	MASIMO CORP COM STK
Equities	48,546.06	80,852.00	MASTEC INC COM
Equities	92,971.64	101,893.24	MASTEC INC COM
Equities	1,856.88	1,064.20	MASTECH HLDGS INC COM STK
Equities	5,268.45	965.60	MASTECH HLDGS INC COM STK
Equities	186,439.89	213,951.40	MASTERCARD INC CL A
Equities	1,269,303.30	2,290,184.00	MASTERCARD INC CL A
Equities	2,054,350.83	3,827,620.68	MASTERCARD INC CL A
Equities	2,540,851.23	2,829,582.60	MASTERCARD INC CL A
Equities	178,282.00	195,871.00	MASTERCARD INC CL A
Equities	513,030.53	813,618.00	MASTERCARD INC CL A
Equities	7,194,767.06	9,883,952.00	MASTERCARD INC CL A
Equities	73,489.00	55,455.00	MATERION CORP COM

Equities	49,525.75	125,698.00	MATERION CORP COM
Equities	1.00	1.00	MATRIX PARTNERS V, LP
Equities	3,939,531.93	766,594.00	MATRIX PARTNERS VI, LP
Equities	1,980,000.35	1,101,127.00	MATRIX PARTNERS VII, LP
Equities	55,120.48	29,436.00	MATRIX SVC CO COM
Equities	89,146.67	100,350.00	MATRIX SVC CO COM
Equities	670,196.30	670,756.00	MATTEL INC COM
Equities	820,228.03	1,175,664.83	MATTEL INC COM
Equities	341,104.20	366,991.50	MATTEL INC COM
Equities	216,885.67	283,147.00	MATTEL INC COM
Equities	33,742.09	7,840.00	MATTERSIGHT CORP COM
Equities	113,042.23	7,851.20	MATTERSIGHT CORP COM
Equities	65,619.04	64,240.00	MATTHEWS INTL CORP CL A
Equities	52,256.83	144,540.00	MATTHEWS INTL CORP CL A
Equities	48,020.50	8,930.00	MATTSON TECH INC COM
Equities	161,485.29	16,786.50	MATTSON TECH INC COM
Equities	-	6,112.20	MAUI LD & PINEAPPLE INC COM
Equities	144,780.83	175,736.58	MAX PROPERTY GROUP ORD NPV
Equities	124,667.83	166,140.00	MAXIM INTEGRATED PRODS INC COM
Equities	592,856.81	895,341.24	MAXIM INTEGRATED PRODS INC COM
Equities	829,578.02	848,592.00	MAXIM INTEGRATED PRODS INC COM
Equities	1,339,969.22	1,543,824.00	MAXIM INTEGRATED PRODS INC COM
Equities	67,095.67	157,187.00	MAXIMUS INC COM
Equities	65,965.73	174,229.38	MAXIMUS INC COM
Equities	22,045.10	21,217.00	MAXILINEAR INC-CLASS A
Equities	2,353.75	-	MAXUS TECH CORP COM
Equities	50,736.90	45,332.00	MAXWELL TECHNOLOGIES INC COM
Equities	33,906.00	16,410.00	MXYGEN INC COM STK ISIN# US5777761074
Equities	471,051.52	38,290.00	MXYGEN INC COM STK ISIN# US5777761074
Equities	2,139.50	1,890.00	MAYFLOWER BANCORP INC COM STK
Equities	639,702.09	768,127.79	MAZDA MOTOR CORP NPV
Equities	2,298,185.69	2,829,531.95	MAZDA MOTOR CORP NPV
Equities	97,876.50	61,568.00	MB FINL INC NEW COM
Equities	84,143.09	92,833.00	MB FINL INC NEW COM
Equities	531,782.48	72,127.00	MBIA INC COM
Equities	335,455.02	134,825.35	MBIA INC COM
Equities	197,643.97	257,764.00	MC CORMICK & CO INC COM NON-VTG
Equities	443,039.19	644,410.00	MC CORMICK & CO INC COM NON-VTG
Equities	359,172.59	681,091.80	MC CORMICK & CO INC COM NON-VTG
Equities	725,668.80	793,120.00	MC CORMICK & CO INC COM NON-VTG
Equities	151,610.40	197,730.40	MC DONALDS CORP COM
Equities	3,548,717.54	5,839,160.00	MC DONALDS CORP COM
Equities	6,070,196.47	10,624,404.32	MC DONALDS CORP COM
Equities	776,749.10	969,680.00	MC DONALDS CORP COM
Equities	492,770.78	666,128.00	MC DONALDS CORP COM
Equities	152,893.90	243,684.80	MC DONALDS CORP COM
Equities	1,010,498.90	1,524,674.24	MC DONALDS CORP COM
Equities	80,259.93	7,587.00	MCCLATCHY CO CL A CL A
Equities	338,347.48	25,548.52	MCCLATCHY CO CL A CL A
Equities	148,561.71	206,321.15	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	289,774.38	320,922.00	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	453,826.79	578,234.09	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	83,984.33	144,613.00	MCDERMOTT INTL INC COM STK \$1 PAR
Equities	61,968.00	56,160.00	MCGRATH RENTCORP COM
Equities	43,521.83	134,784.00	MCGRATH RENTCORP COM
Equities	1,258,918.94	858,735.90	MCGRAW-HILL COS COM USD1
Equities	1,015,553.69	1,539,982.95	MCGRAW-HILL COS COM USD1
Equities	958,937.10	1,014,222.00	MCGRAW-HILL COS COM USD1
Equities	1,054,605.25	1,520,757.00	MCKESSON CORP
Equities	1,839,450.96	2,587,629.10	MCKESSON CORP
Equities	329,915.73	368,060.00	MCKESSON CORP
Equities	194,390.34	279,391.00	MCKESSON CORP
Equities	478,749.79	726,165.65	MCKESSON CORP
Equities	3,023,104.63	4,107,215.00	MCKESSON CORP
Equities	225,799.76	225,639.65	MCMILLAN SHAKESPEA NPV
Equities	70,594.34	92,400.00	MCMORAN EXPL CO COM
Equities	180,071.43	215,162.64	MCMORAN EXPL CO COM
Equities	296,304.06	213,750.00	MDU RES GROUP INC COM

Equities	326,607.48	449,257.50	MDU RES GROUP INC COM	
Equities	186,542.28	191,166.50	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	517,494.17	634,970.00	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	295,048.53	412,055.00	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	1,477,562.88	1,679,090.35	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	356,360.62	436,373.00	MEAD JOHNSON NUTRITION COM	USD0.01
Equities	44,765.93	821.70	MEADE INSTRUMENTS CORP COM NEW COM NEW	
Equities	19,411.56	11,892.00	MEADOWBROOK INS GROUP INC COM	
Equities	341,817.25	517,637.40	MEADWESTVACO CORP COM	
Equities	363,384.00	376,403.00	MEADWESTVACO CORP COM	
Equities	519,670.02	676,026.45	MEADWESTVACO CORP COM	
Equities	1,570,773.41	2,225,108.00	MEADWESTVACO CORP COM	
Equities	104,798.10	120,915.30	MEADWESTVACO CORP COM	
Equities	14,578.51	57,120.00	MEASUREMENT SPECIALTIES INC COM	
Equities	161,940.80	157,873.65	MED ACTION INDS INC COM	
Equities	6,859.91	23,227.50	MED ACTION INDS INC COM	
Equities	49,950.63	29,250.00	MEDALLION FINL CORP COM	
Equities	52,391.00	30,728.00	MEDASSETS INC COM STK	
Equities	86,448.60	61,108.64	MEDASSETS INC COM STK	
Equities	32,769.00	14,949.00	MEDCATH CORP COM STK	
Equities	22,023.10	13,590.00	MEDCATH CORP COM STK	
Equities	1,201,861.97	1,785,466.80	MEDCO HEALTH SOLUTIONS INC COM	
Equities	1,440,002.40	2,863,190.16	MEDCO HEALTH SOLUTIONS INC COM	
Equities	410,057.73	356,076.00	MEDCO HEALTH SOLUTIONS INC COM	
Equities	374,897.49	456,172.92	MEDCO HEALTH SOLUTIONS INC COM	
Equities	41,382.00	4,202.00	MEDIA GEN INC CL A	
Equities	181,049.72	14,389.94	MEDIA GEN INC CL A	
Equities	48,077.10	37,950.00	MEDICAL PPTYS TR INC COM REIT	
Equities	816,218.13	901,968.00	MEDICAL PPTYS TR INC COM REIT	
Equities	118,762.00	136,850.00	MEDICAL PPTYS TR INC COM REIT	
Equities	63,762.50	41,275.00	MEDICINES COMPANY COM	
Equities	133,541.01	97,409.00	MEDICINES COMPANY COM	
Equities	201,354.93	424,307.00	MEDICINES COMPANY COM	
Equities	2,433.40	995.99	MEDICINOVA INC COM NEW STK	
Equities	102,060.54	129,778.00	MEDICIS PHARMACEUTICAL CORP CL A NEW	
Equities	240,274.56	362,615.00	MEDICIS PHARMACEUTICAL CORP CL A NEW	
Equities	122,806.88	202,071.98	MEDICIS PHARMACEUTICAL CORP CL A NEW	
Equities	372,472.17	438,955.00	MEDICIS PHARMACEUTICAL CORP CL A NEW	
Equities	11,038.07	16,709.00	MEDIDATA SOLUTIONS INC COM	
Equities	55,174.01	56,548.03	MEDIDATA SOLUTIONS INC COM	
Equities	20,467.01	18,984.00	MEDIFAST INC COM	
Equities	28,960.84	12.40	MEDIS TECHNOLOGIES LTD COM	
Equities	51,384.48	55,718.00	MEDIVATION INC COM STK	
Equities	80,910.09	149,345.67	MEDIVATION INC COM STK	
Equities	13,739.80	15,470.00	MEDIWARE INFORMATION SYS INC COM	
Equities	187,242.98	230,286.10	MEDNAX INC COM	
Equities	723,069.76	721,900.00	MEDNAX INC COM	
Equities	149,534.26	370,262.51	MEDNAX INC COM	
Equities	6,329.00	22,204.37	MEDTOX SCIENTIFIC INC COM NEW COM NEW	
Equities	4,112,787.58	3,142,121.50	MEDTRONIC INC COM	
Equities	4,861,184.21	4,980,156.62	MEDTRONIC INC COM	
Equities	3,350,197.98	3,317,433.00	MEDTRONIC INC COM	
Equities	177,144.00	279,727.80	MEDTRONIC INC COM	
Equities	585,046.19	492,413.40	MEDTRONIC INC COM	
Equities	2,234,662.77	1,972,736.00	MEDTRONIC INC COM	
Equities	795,599.13	797,550.00	MEDTRONIC INC SR NT CONV 1.625% DUE	04-15-2013 REG
Equities	242,916.19	208,835.51	MEDUSA MINING LTD NPV	
Equities	200,226.94	247,639.41	MEDUSA MINING LTD NPV	
Equities	4,142,996.17	2,781,804.00	MEDVENTURE ASSOCIATES V, LP	
Equities	331,901.97	247,596.47	MEETIC EURO.1	
Equities	82,631.62	136,557.12	MEGAWORLD CORP PHP1	
Equities	117,428.91	112,830.85	MELLANOX TECHNOLOGIES LTD	
Equities	1,215,143.57	157,549.10	MEMC ELECTR MATLS INC COM	
Equities	861,516.39	708,843.00	MEMC ELECTR MATLS INC COM	
Equities	660,557.10	217,327.34	MEMC ELECTR MATLS INC COM	
Equities	112,061.84	115,254.00	MEN S WEARHOUSE INC COMMOM	
Equities	96,613.00	74,140.00	MEN S WEARHOUSE INC COMMOM	
Equities	90,671.25	183,159.50	MEN S WEARHOUSE INC COMMOM	

Equities	2,495,739.41	975,997.00	MENLO VENTURES IX, LP	
Equities	2,894,659.29	416,519.00	MENLO VENTURES VIII, LP	
Equities	1,636,870.00	1,300,306.00	MENLO VENTURES X, LP	
Equities	83,225.11	64,050.00	MENTOR GRAPHICS CORP COM	
Equities	134,287.35	131,494.65	MENTOR GRAPHICS CORP COM	
Equities	562,017.38	490,623.00	MENTOR GRAPHICS CORP COM	
Equities	1,697,624.05	2,007,302.00	MERCADOLIBRE INC COM STK	
Equities	20,058.75	33,034.50	MERCHANTS BANCSHARES INC COM	
Equities	347,548.44	407,036.28	MERCIALYS EUR1	
Equities	9,381,509.16	7,451,906.98	MERCK & CO INC NEW COM	
Equities	13,520,866.83	12,881,485.22	MERCK & CO INC NEW COM	
Equities	2,295,857.85	2,179,122.21	MERCK & CO INC NEW COM	
Equities	2,145,146.98	2,583,228.00	MERCK & CO INC NEW COM	
Equities	-	-	MERCK CVR (CONTINGENT VALUE RIGHTS	
Equities	71,851.10	80,324.00	MERCURY COMPUTER SYS INC COM	
Equities	92,499.90	66,738.10	MERCURY GEN CORP NEW COM	
Equities	93,791.82	108,715.97	MERCURY GEN CORP NEW COM	
Equities	151,545.66	96,503.00	MEREDITH CORP COM	
Equities	895,506.72	975,987.76	MEREDITH CORP COM	
Equities	84,801.11	95,226.67	MEREDITH CORP COM	
Equities	31,553.04	13,520.00	MERGE HEALTHCARE INC COM STK	
Equities	63,626.79	75,946.50	MERIDIAN BIOSCIENCE INC COM	
Equities	889,181.43	850,480.25	MERIDIAN BIOSCIENCE INC COM	
Equities	56,188.06	121,200.97	MERIDIAN BIOSCIENCE INC COM	
Equities	14,086.13	70,658.04	MERIT MED SYS INC COM	
Equities	88,070.77	67,680.00	MERITAGE HOMES CORP COM	
Equities	43,123.83	73,500.48	MERITAGE HOMES CORP COM	
Equities	111,821.87	104,260.00	MERITOR INC COM	
Equities	214,257.82	165,212.00	MERITOR INC COM	
Equities	4,875.00	18,996.00	MESA LABS INC COM	
Equities	107,452.75	115,851.23	MESOBLAST LTD COMSTK	
Equities	170,240.48	183,546.87	MESOBLAST LTD COMSTK	
Equities	37,576.95	10,710.00	METABOLIX INC COM STK	
Equities	62,144.10	51,615.06	METABOLIX INC COM STK	
Equities	1,600,684.57	2,208,799.09	METHANEX CORP COM NPV	
Equities	605,343.63	596,220.00	METHANEX CORP COM STK	
Equities	47,500.50	35,991.00	METHODE ELECTRS INC COM	
Equities	36,015.57	50,004.27	METHODE ELECTRS INC COM	
Equities	900,300.34	890,244.00	METLIFE INC COM EQUITY UNIT CONV PFD STKUNIT	
Equities	3,183,601.60	2,704,585.50	METLIFE INC COM	
Equities	3,545,988.80	4,287,108.01	METLIFE INC COM	
Equities	649,336.70	693,146.00	METLIFE INC COM	
Equities	439,902.00	416,765.00	METLIFE INC COM	
Equities	489,249.40	453,177.10	METLIFE INC COM	
Equities	1,273,039.95	1,294,998.53	METLIFE INC COM	
Equities	15,670.81	37,747.46	MET-PRO CORP COM	
Equities	209,830.92	213,725.54	METRIC PROPERTY IN ORD GBP0.01	
Equities	1,129,905.98	1,072,429.43	METRO AG ORD NPV	
Equities	5,289,625.71	6,119,512.59	METRO AG ORD NPV	
Equities	5,738.11	5,801.36	METRO BANCORP INC PA COM STK	
Equities	1,887.60	0.12	METRO GLOBAL MEDIA INC COM NEW	
Equities	226,577.39	233,709.46	METRO INC CLASS'A'SUB VTG NPV	
Equities	47,155.17	14,950.00	METROCORP BANCSHARES INC COM	
Equities	10,207.50	9,750.00	METROCORP BANCSHARES INC COM	
Equities	260,537.79	234,056.00	METROPCS COMMUNICATIONS INC COM	COM
Equities	510,920.53	482,860.97	METROPCS COMMUNICATIONS INC COM	COM
Equities	381,761.52	409,598.00	METROPCS COMMUNICATIONS INC COM	COM
Equities	318,837.58	306,338.00	METROPCS COMMUNICATIONS INC COM	COM
Equities	2,158,004.69	2,102,778.35	METROPOLITAN BANK PHP20	
Equities	270,873.38	453,722.30	METTLER-TOLEDO INTL INC COM	
Equities	319,514.64	668,101.87	METTLER-TOLEDO INTL INC COM	
Equities	588,619.36	617,695.96	MEYER BURGER TECHN CHF0.05	
Equities	32,293.53	35,604.00	MF GLOBAL HLDGS LTD COM	
Equities	283,152.82	149,289.12	MF GLOBAL HLDGS LTD COM	
Equities	87,917.88	98,088.00	MFA FINL INC	
Equities	315,682.80	326,809.92	MFA FINL INC	
Equities	1,820,513.58	1,807,000.00	MFC ISHARES INC MSCI S KOREA INDEX FD	
Equities	3,098,633.83	3,021,973.00	MFC ISHARES INC MSCI SINGAPORE INDEX FD	

Equities	3,069,143.04	2,885,120.00	MFC ISHARES TR DOW JONES U S FINL SECTORINDEX FD
Equities	1,025,580.73	1,004,338.00	MFC ISHARES TR MSCI EAFE INDEX FD
Equities	1,827,721.42	1,858,038.00	MFC MARKET VECTORS ETF TR INDONESIA ETF
Equities	6,209,890.85	5,955,192.00	MFC MARKET VECTORS ETF TR RUSSIA ETF
Equities	2,555,577.30	2,848,230.00	MFC SELECT SECTOR SPDR TR ENERGY
Equities	8,629,509.98	9,106,526.00	MFC VANGUARD MSCI EMERGING MKTS
Equities	45,956,580.67	46,657,914.21	MFO DEL POOLED TR EMERGING MKTS PORTFOLIO
Equities	2,361.55	3,995.00	MFRI INC COM STK
Equities	36,957.00	40,530.00	MGE ENERGY INC COM .
Equities	28,202.19	50,703.03	MGE ENERGY INC COM .
Equities	340,083.43	46,410.00	MGIC INVT CORP WIS COM
Equities	253,210.91	146,084.40	MGIC INVT CORP WIS COM
Equities	591,445.18	184,940.00	MGM RESORTS INTERNATIONAL COM
Equities	743,220.20	695,202.67	MGM RESORTS INTERNATIONAL COM
Equities	132,284.40	3,406.00	MGMT NETWORK GROUP INC COM NEW
Equities	34,293.08	14,807.00	MGP INGREDIENTS INC COM
Equities	18,732.02	27,872.00	MGP INGREDIENTS INC COM
Equities	157,099.02	313,446.51	MGT CONSULTING GP ORD GBPO.01
Equities	-	10,938.22	MGT CONSULTING GP WTS 31/12/11(TO SUB FOR ORD
Equities	759,829.37	792,000.89	MICHELIN (CGDE) EUR2(REGD)
Equities	46,831.50	39,146.00	MICREL INC COM
Equities	223,408.16	85,444.08	MICREL INC COM
Equities	475,427.92	477,286.90	MICROCHIP TECHNOLOGY INC COM
Equities	495,896.43	841,867.37	MICROCHIP TECHNOLOGY INC COM
Equities	12,000.00	6,636.00	MICROFINANCIAL INC COM STK
Equities	18,022.09	13,202.00	MICROMET INC COM STK
Equities	57,730.78	65,103.08	MICROMET INC COM STK
Equities	-	-	MICROMINT INC COM STK
Equities	651,513.06	457,028.00	MICRON TECH INC COM
Equities	2,774,575.55	731,005.44	MICRON TECH INC COM
Equities	403,372.57	343,332.00	MICRON TECH INC COM
Equities	2,936,082.83	2,356,948.00	MICRON TECH INC COM
Equities	6,501.51	4,527.00	MICRONETICS INC
Equities	152,551.98	268,434.00	MICROS SYS INC COM
Equities	1,079,942.46	1,058,823.00	MICROS SYS INC COM
Equities	144,776.76	432,874.68	MICROS SYS INC COM
Equities	405,848.74	398,674.20	MICROS SYS INC COM
Equities	114,420.41	96,145.00	MICROSEMI CORP COM
Equities	79,741.92	198,870.50	MICROSEMI CORP COM
Equities	620,336.97	601,432.00	MICROSOFT CORP COM
Equities	16,816,100.00	15,153,320.00	MICROSOFT CORP COM
Equities	27,890,607.91	23,174,502.00	MICROSOFT CORP COM
Equities	372,993.35	379,340.00	MICROSOFT CORP COM
Equities	263,064.08	282,750.00	MICROSOFT CORP COM
Equities	509,312.45	494,000.00	MICROSOFT CORP COM
Equities	3,967,670.63	4,066,400.00	MICROSOFT CORP COM
Equities	2,165,061.84	1,792,440.00	MICROSOFT CORP COM
Equities	5,436,049.41	5,371,600.00	MICROSOFT CORP COM
Equities	1,332,370.00	1,352,000.00	MICROSOFT CORP COM
Equities	1,615,032.25	1,570,162.50	MICROSOFT CORP SR NT CONV 144A 0% DUE 06-15-2013 BEO
Equities	103,778.24	193,589.20	MICROSTRATEGY INC CL A NEW
Equities	158,821.58	140,392.84	MICROSTRATEGY INC CL A NEW
Equities	98,953.45	5,002.00	MICROVISION INC DEL COM
Equities	121,148.08	148,434.00	MID-AMER APT CMNTYS INC COM
Equities	162,613.97	288,096.90	MID-AMER APT CMNTYS INC COM
Equities	51,544.00	14,536.00	MIDAS INC COM
Equities	101,768.43	21,627.04	MIDAS INC COM
Equities	71,423.05	104,948.64	MIDDLEBY CORP COM
Equities	89,097.56	239,896.04	MIDDLEBY CORP COM
Equities	36,437.75	37,160.00	MIDDLESEX WTR CO COM
Equities	3,447.03	8,096.22	MIDSOUTH BANCORP INC COM
Equities	48,979.01	14.79	MIDWEST BANC HLDGS INC COM STK
Equities	8,197.50	6,863.75	MIDWESTONE FINL GROUP INC NEW COM STK
Equities	145,845.50	111,602.00	MILLER HERMAN INC COM
Equities	153,213.30	209,022.38	MILLER HERMAN INC COM
Equities	38,259.20	36,258.60	MILLER INDS INC TENN COM NEW
Equities	234,457.58	309,078.37	MILLICOM INTERNATIONAL CELLULAR SA SHS SWEDISH DEPOSITORY RECEIPT
Equities	3,664.00	3,200.00	MINDSPEED TECHNOLOGIES INC COM NEW STK

Equities	93,858.27	27,440.00	MINDSPEED TECHNOLOGIES INC COM NEW STK
Equities	75,177.06	70,946.00	MINE SAFETY APPLIANCES CO COM
Equities	19,591.81	94,918.28	MINE SAFETY APPLIANCES CO COM
Equities	64,344.00	66,290.00	MINERALS TECHNOLOGIES INC COM
Equities	89,431.76	109,709.95	MINERALS TECHNOLOGIES INC COM
Equities	183,019.53	66,080.33	MIPS TECHNOLOGIES INC COMMON
Equities	195,627.36	364,709.78	MIQUEL Y COSTAS EUR2
Equities	447,207.70	455,715.60	MIRVAC GROUP STAPLED SECURITIES
Equities	352,706.64	367,207.76	MIRVAC GROUP STAPLED SECURITIES
Equities	5,931.84	3,172.00	MISONIX INC COM
Equities	12,699.00	10,536.00	MISSION WEST PPTYS INC MD COM STK
Equities	4,994.73	22,490.00	MITCHAM INDS INC COM
Equities	146,722.25	175,829.62	MITSUBISHI CHEM HL NPV
Equities	242,646.50	246,161.47	MITSUBISHI CHEM HL NPV
Equities	1,366,274.09	1,386,825.16	MITSUBISHI CORP NPV
Equities	885,416.90	750,371.47	MITSUBISHI CORP NPV
Equities	141,781.51	139,673.11	MITSUBISHI CORP NPV
Equities	223,021.82	220,406.14	MITSUBISHI CORP NPV
Equities	3,046,702.13	2,889,995.05	MITSUBISHI ESTATE CO LTD
Equities	897,515.22	922,709.26	MITSUBISHI ESTATE CO LTD
Equities	2,517,602.27	2,114,048.79	MITSUBISHI ESTATE CO LTD
Equities	2,125,564.40	1,932,466.57	MITSUBISHI ESTATE CO LTD
Equities	325,001.75	348,192.17	MITSUBISHI ESTATE CO LTD
Equities	384,119.02	386,924.22	MITSUBISHI MATERLS NPV
Equities	3,964,859.02	3,416,604.75	MITSUBISHI UFJ FIN NPV
Equities	5,141,873.21	4,635,475.48	MITSUBISHI UFJ FIN NPV
Equities	1,042,654.66	1,086,552.75	MITSUBISHI UFJ FIN NPV
Equities	629,389.45	671,248.14	MITSUBISHI UFJ FIN NPV
Equities	395,726.26	404,952.95	MITSUBISHI UFJ FIN NPV
Equities	997,450.96	870,208.02	MITSUBISHI UFJ FIN NPV
Equities	1,983,415.80	1,639,693.73	MITSUBISHI UFJ FIN NPV
Equities	1,781,445.28	1,450,346.71	MITSUBISHI UFJ FIN NPV
Equities	1,193,801.39	1,315,688.46	MITSUBISHI TANABE SHS
Equities	583,388.48	675,220.57	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	61,327.79	70,908.74	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	97,300.67	112,501.48	MIZRAHI TEFAHOT BANK LTD ILS0.01
Equities	838,545.63	827,268.65	MIZUHO FINANCIAL GROUP NPV
Equities	51,906.48	50,198.00	MKS INSTRS INC COM
Equities	138,462.55	132,734.08	MKS INSTRS INC COM
Equities	805,745.73	745,044.00	MKS INSTRS INC COM
Equities	17,733.36	216.20	MMRGLOBAL INC COM
Equities	53,181.00	38,142.00	MOBILE MINI INC COM
Equities	53,061.53	118,664.00	MOBILE MINI INC COM
Equities	2,050,501.67	645,926.00	MOBIUS TECHNOLOGY VENTURES VI, LP
Equities	7,475.54	16,907.00	MOCON INC COM
Equities	181,463.92	173,410.10	MODEC INC(JAPAN) NPV
Equities	569,068.18	681,818.69	MODERN TIMES GROUP SER'B'NPV
Equities	59,186.63	38,425.00	MODINE MFG CO COM STK
Equities	100,021.68	52,657.62	MODINE MFG CO COM STK
Equities	1,972.18	1,182.00	MOD-PAC CORP COM
Equities	56,888.57	11,872.00	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	3,387,161.46	28,008.96	MODUSLINK GLOBAL SOLUTIONS INC COM
Equities	299,412.31	281,353.10	MOHAWK INDS INC COM
Equities	459,040.84	675,427.41	MOHAWK INDS INC COM
Equities	256,358.71	372,357.93	MOHAWK INDS INC COM
Equities	269,456.99	231,930.00	MOLEX INC COM
Equities	650,571.60	721,560.00	MOLEX INC COM
Equities	478,077.92	545,267.43	MOLEX INC COM
Equities	37,897.61	41,358.00	MOLINA HEALTHCARE INC COM
Equities	32,957.00	40,680.00	MOLINA HEALTHCARE INC COM
Equities	700,670.00	813,600.00	MOLINA HEALTHCARE INC COM
Equities	60,071.83	65,603.28	MOLINA HEALTHCARE INC COM
Equities	600,774.32	634,608.00	MOLINA HEALTHCARE INC COM
Equities	477,292.62	450,979.20	MOLSON COORS BREWING CO CL B CL B
Equities	702,905.92	840,619.86	MOLSON COORS BREWING CO CL B CL B
Equities	694,349.20	656,335.80	MOLSON COORS BREWING CO CL B CL B
Equities	363,399.08	357,920.00	MOLSON COORS BREWING CO CL B CL B
Equities	37,124.50	42,742.00	MOLYCORP INC COMMON STOCK

Equities	226,547.44	424,794.42	MOLYCORP INC COMMON STOCK
Equities	40,685.00	50,596.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	41,347.64	66,164.00	MOMENTA PHARMACEUTICALS INC COM STK
Equities	58,544.86	22,968.00	MONARCH CASINO & RESORT INC COM
Equities	9,857.25	27,144.00	MONARCH CASINO & RESORT INC COM
Equities	147,064.74	16,932.00	MONEYGRAM INTL INC COM
Equities	256,616.46	41,400.40	MONEYGRAM INTL INC COM
Equities	30,157.02	28,670.85	MONMOUTH REAL ESTATE CORP MD
Equities	33,905.00	38,550.00	MONOLITHIC PWR SYS INC COM
Equities	76,685.07	66,969.06	MONOLITHIC PWR SYS INC COM
Equities	64,155.75	151,024.50	MONRO MUFFLER BRAKE INC COM
Equities	22,893.22	126,860.58	MONRO MUFFLER BRAKE INC COM
Equities	2,840,519.38	2,966,886.00	MONSANTO CO NEW COM
Equities	2,619,632.85	4,662,000.72	MONSANTO CO NEW COM
Equities	1,382,783.51	1,056,109.86	MONSANTO CO NEW COM
Equities	291,271.50	96,756.00	MONSTER WORLDWIDE INC COM
Equities	1,129,634.83	1,013,006.00	MONSTER WORLDWIDE INC COM
Equities	310,668.00	199,302.70	MONSTER WORLDWIDE INC COM
Equities	110,138.25	108,000.00	MONTPELIER RE HOLDINGS LTD COM
Equities	162,702.35	152,208.00	MONTPELIER RE HOLDINGS LTD COM
Equities	910,609.88	536,133.00	MOODYS CORP COM
Equities	475,444.88	924,043.25	MOODYS CORP COM
Equities	645,165.17	655,785.00	MOODYS CORP COM
Equities	547,609.39	770,643.25	MOODYS CORP COM
Equities	82,531.44	82,688.00	MOOG INC CL A
Equities	39,361.26	191,488.00	MOOG INC CL A
Equities	2,076,364.15	2,111,582.69	MORGAN STANLEY ASIA PRODUCTS INFRASTRUCTURE DEV FINANCE
Equities	2,333,326.89	2,829,572.07	MORGAN STANLEY BHARTI AIRTEL
Equities	5,040,490.34	2,053,412.40	MORGAN STANLEY COM STK USD0.01
Equities	6,106,587.09	3,886,342.98	MORGAN STANLEY COM STK USD0.01
Equities	198,194.40	184,080.00	MORGAN STANLEY COM STK USD0.01
Equities	324,711.90	256,331.40	MORGAN STANLEY COM STK USD0.01
Equities	1,010,391.41	825,690.84	MORGAN STANLEY COM STK USD0.01
Equities	1,978,922.00	508,152.00	MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP
Equities	358,316.39	138,425.00	MORGAN STANLEY VENTURE PTRS III, LP
Equities	33,065.55	10,785.00	MORGANS HOTEL GROUP CO COM STK
Equities	60,237.17	52,292.87	MORGANS HOTEL GROUP CO COM STK
Equities	70,486.50	72,936.00	MORNINGSTAR INC COM STK
Equities	91,153.44	164,470.68	MORNINGSTAR INC COM STK
Equities	34,150.00	14,480.00	MORTONS RESTAURANT GROUP INC NEW COM
Equities	758,313.00	1,002,404.00	MOSAIC CO/THE
Equities	673,385.32	1,211,147.86	MOSAIC CO/THE
Equities	1,618,830.92	2,174,133.00	MOSAIC CO/THE
Equities	2,841,689.00	2,959,801.00	MOSAIC CO/THE
Equities	90,452.86	34,500.00	MOSYS INC COM STK
Equities	838,283.26	657,767.97	MOTOR OIL SA EUR1.20 (CR)
Equities	1,088,980.81	403,332.00	MOTOROLA MOBILITY HLDGS INC COM
Equities	1,690,923.14	703,582.92	MOTOROLA MOBILITY HLDGS INC COM
Equities	137,195.49	135,546.00	MOTOROLA MOBILITY HLDGS INC COM
Equities	436,114.13	363,373.48	MOTOROLA MOBILITY HLDGS INC COM
Equities	1,485,080.55	962,880.56	MOTOROLA SOLUTIONS INC
Equities	2,341,179.85	1,649,244.88	MOTOROLA SOLUTIONS INC
Equities	1,513,663.99	1,798,184.28	MOTOROLA SOLUTIONS INC
Equities	59,358.45	35,596.65	MOTRICITY INC COM STK
Equities	32,623.00	17,110.00	MOVADO GROUP INC COM
Equities	25,998.29	46,197.00	MOVADO GROUP INC COM
Equities	934,857.96	53,273.94	MOVE INC COM STK
Equities	63,801.00	5,148.00	MPG OFFICE TRUST INC COM
Equities	98,630.78	12,012.00	MPG OFFICE TRUST INC COM
Equities	510,610.11	402,796.43	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	41,762.70	37,166.91	MS&AD INSURANCE GROUP HOLDINGS, INC. NPV
Equities	181,180.26	231,421.90	MSC INDL DIRECT INC CL A COM
Equities	432,660.47	782,458.00	MSC INDL DIRECT INC CL A COM
Equities	113,571.95	332,478.34	MSC INDL DIRECT INC CL A COM
Equities	205,836.87	242,694.60	MSC INDL DIRECT INC CL A COM
Equities	241,054.01	266,096.16	MSCI INC CL A CL A
Equities	422,610.15	524,844.72	MSCI INC CL A CL A
Equities	2,288,467.36	2,498,184.00	MSCI INC CL A CL A

Equities	18,391.33	13,332.00	MTR GAMING GROUP INC COM
Equities	73,717.02	75,294.00	MTS SYS CORP COM
Equities	22,557.80	83,660.00	MTS SYS CORP COM
Equities	1,206,865.76	1,381,538.91	MTU AERO ENGINES HOLDING (REGD)
Equities	82,128.00	94,775.00	MUELLER INDS INC COM
Equities	127,304.40	168,661.59	MUELLER INDS INC COM
Equities	69,071.65	75,421.00	MUELLER WTR PRODS INC COM SER A STK
Equities	1,092,714.10	1,128,150.87	MUENCHENER RUECKVE NPV(REGD)
Equities	179,287.00	190,496.81	MUENCHENER RUECKVE NPV(REGD)
Equities	33,248.46	45,381.00	MULTI-FINELINE ELECTRONIX INC COM
Equities	38,322.06	23,660.00	MULTIMEDIA GAMES HOLDING COMPANY COM
Equities	962,167.70	1,068,288.20	MURPHY OIL CORP COM
Equities	815,142.46	1,464,086.68	MURPHY OIL CORP COM
Equities	468,543.91	466,186.00	MURPHY OIL CORP COM
Equities	2,594,480.26	2,632,966.00	MURPHY OIL CORP COM
Equities	952,135.90	809,128.18	MURPHY OIL CORP COM
Equities	3,344,238.18	3,814,846.00	MURPHY OIL CORP COM
Equities	4,112.08	3,392.64	MUTUALFIRST FINL INC COM
Equities	33,328.53	72,693.00	MWI VETERINARY SUPPLY INC COM STK
Equities	59,453.04	63,485.22	MWI VETERINARY SUPPLY INC COM STK
Equities	53,989.50	24,672.00	MYERS INDS INC COM
Equities	43,980.46	38,221.04	MYERS INDS INC COM
Equities	394,718.98	510,669.00	MYLAN INC
Equities	807,865.19	1,249,930.22	MYLAN INC
Equities	534,730.60	662,389.50	MYLAN INC
Equities	60,700.71	58,476.60	MYR GROUP INC DEL COM STK
Equities	5,551.44	6,766.20	MYREXIS INC COM
Equities	11,359.51	14,499.00	MYREXIS INC COM
Equities	169,258.76	171,687.60	MYRIAD GENETICS INC COM
Equities	222,962.71	236,842.59	MYRIAD GENETICS INC COM
Equities	6,708.00	7,180.00	N CENT BANCSHARES INC COM
Equities	200,263.33	217,644.00	N V R INC COM
Equities	202,972.08	463,581.72	N V R INC COM
Equities	19,172.92	33,878.00	N W PIPE CO COM
Equities	112,846.29	58,104.00	NABI BIOPHARMACEUTICALS COM
Equities	722,514.78	581,504.00	NABORS INDUSTRIES COM USD0.10
Equities	680,244.11	1,115,847.04	NABORS INDUSTRIES COM USD0.10
Equities	410,851.91	487,872.00	NABORS INDUSTRIES COM USD0.10
Equities	223,862.12	280,353.92	NABORS INDUSTRIES COM USD0.10
Equities	62,682.22	48,410.00	NACCO IND INC CL A COM
Equities	41,554.24	58,092.00	NACCO IND INC CL A COM
Equities	191,958.22	179,117.00	NACCO IND INC CL A COM
Equities	239,839.10	261,414.00	NALCO HLDG CO COM
Equities	320,677.33	406,220.67	NALCO HLDG CO COM
Equities	61,912.64	47,475.00	NANOMETRICS INC COM DELAWARE
Equities	13,613.69	3,240.00	NANOPHASE TECHNOLOGIES CORP COM
Equities	5,664.40	11,226.60	NAPCO SECURITY TECHNOLOGIES INC
Equities	33,580.60	16,260.00	NARA BANCORP INC COM
Equities	301,744.67	304,273.38	NARA BANCORP INC COM
Equities	4,208.00	15,186.84	NARA BANCORP INC COM
Equities	46,288.42	14,602.00	NASB FINL INC COM
Equities	39,819.78	17,731.00	NASB FINL INC COM
Equities	375,487.01	353,188.00	NASDAQ OMX GROUP
Equities	584,366.93	456,715.60	NASDAQ OMX GROUP
Equities	544,995.47	503,470.00	NASDAQ OMX GROUP
Equities	72,961.00	68,039.00	NASH FINCH CO COM
Equities	888,699.36	946,708.97	NASH FINCH CO COM
Equities	13,905.04	53,715.00	NASH FINCH CO COM
Equities	30,834.53	33,402.00	NATIONAL BEVERAGE CORP COM
Equities	15,010.75	61,530.00	NATIONAL BEVERAGE CORP COM
Equities	50,832.41	32,129.00	NATIONAL CINEMEDIA INC COM
Equities	186,185.84	156,586.60	NATIONAL CINEMEDIA INC COM
Equities	1,970,865.55	2,111,227.02	NATIONAL GRID ORD GBP0.113953
Equities	900,326.14	841,285.13	NATIONAL GRID ORD GBP0.113953
Equities	120,851.09	96,072.14	NATIONAL GRID ORD GBP0.113953
Equities	41,988.00	53,316.00	NATIONAL HEALTH INVS INC COM
Equities	47,757.15	99,034.47	NATIONAL HEALTH INVS INC COM
Equities	133,167.00	157,202.10	NATIONAL OILWELL VARCO COM STK

Equities	1,664,157.61	2,515,390.02	NATIONAL OILWELL VARCO COM STK
Equities	2,584,678.64	4,224,513.15	NATIONAL OILWELL VARCO COM STK
Equities	342,063.65	547,470.00	NATIONAL OILWELL VARCO COM STK
Equities	393,762.80	702,325.80	NATIONAL OILWELL VARCO COM STK
Equities	87,084.54	40,942.59	NATIONAL PENN BANCSHARES INC COM
Equities	150,373.07	128,354.98	NATIONAL PENN BANCSHARES INC COM
Equities	11,112.60	51,142.00	NATIONAL RESH CORP COM
Equities	111,264.87	115,197.00	NATIONAL RETAIL PPTYS INC COM STK
Equities	145,756.86	211,496.79	NATIONAL RETAIL PPTYS INC COM STK
Equities	9,769.56	11,611.00	NATIONAL TECHNICAL SYS INC COM
Equities	77,792.49	47,841.00	NATIONAL WESTN LIFE INS CO CL A
Equities	62,616.32	97,914.58	NATIONAL WESTN LIFE INS CO CL A
Equities	628,460.23	672,004.89	NATL AUSTRALIA BK NPV
Equities	606,568.49	859,115.12	NATL BK OF CANADA COM NPV
Equities	220,064.70	226,936.07	NATL BK OF CANADA COM NPV
Equities	84,636.00	20,772.00	NATL FINL PARTNERS CORP COM
Equities	60,099.41	20,772.00	NATL FINL PARTNERS CORP COM
Equities	322,355.98	472,472.00	NATL FUEL GAS CO COM
Equities	228,703.99	615,742.40	NATL FUEL GAS CO COM
Equities	31,308.00	29,742.00	NATL HEALTHCARE CORP COM
Equities	13,318.75	114,011.00	NATL HEALTHCARE CORP COM
Equities	87,377.42	138,058.50	NATL INSTRS CORP COM
Equities	120,558.61	291,377.66	NATL INSTRS CORP COM
Equities	33,591.48	29,770.00	NATL INTST CORP COM STK
Equities	66,602.50	91,341.00	NATL PRESTO INDS INC COM
Equities	17,713.13	50,745.00	NATL PRESTO INDS INC COM
Equities	477,036.50	450,363.00	NATL SEMICONDUCTOR CORP COM
Equities	366,222.80	639,909.22	NATL SEMICONDUCTOR CORP COM
Equities	5,761.52	5,784.00	NATURAL ALTERNATIVES INTL INC COM NEW COM NEW
Equities	24,578.37	14,544.00	NATURAL GAS SVCS GROUP INC COM
Equities	33,265.08	27,270.00	NATUS MED INC DEL COM
Equities	45,981.00	45,450.00	NATUS MED INC DEL COM
Equities	96,941.00	12,800.00	NAUTILUS INC COM
Equities	38,296.04	8,274.00	NAVARRE CORP COM
Equities	50,825.07	28,323.00	NAVIGANT CONSULTING INC COM
Equities	185,299.24	62,142.76	NAVIGANT CONSULTING INC COM
Equities	36,127.00	32,900.00	NAVIGATORS GROUP INC COM
Equities	23,867.26	84,600.00	NAVIGATORS GROUP INC COM
Equities	184,562.96	225,275.40	NAVISTAR INTL CORP NEW COM
Equities	349,241.91	371,676.18	NAVISTAR INTL CORP NEW COM
Equities	38,621.28	37,621.00	NBT BANCORP INC COM
Equities	58,811.23	82,434.25	NBT BANCORP INC COM
Equities	231,067.39	335,231.89	NCC SER'B'NPV
Equities	50,713.00	2,278.00	NCI BUILDING SYSTEMS INC COM NEW
Equities	122,923.72	60,401.17	NCI BUILDING SYSTEMS INC COM NEW
Equities	32,150.00	45,440.00	NCI INC CL A CL A
Equities	268,154.85	219,124.00	NCR CORP COM
Equities	1,052,551.15	1,020,060.00	NCR CORP COM
Equities	211,992.58	318,655.41	NCR CORP COM
Equities	84,160.99	49,851.41	NEC CORP NPV
Equities	80,256.15	58,915.30	NEC CORP NPV
Equities	128,039.95	92,904.90	NEC CORP NPV
Equities	20,085.02	27,683.51	NEDBANK GROUP LTD ZAR1
Equities	26,497.68	43,848.43	NEDBANK GROUP LTD ZAR1
Equities	31,716.00	17,024.00	NEENAH PAPER INC COM
Equities	81,596.08	62,265.28	NEENAH PAPER INC COM
Equities	76,524.13	42,166.00	NEKTAR THERAPEUTICS COM
Equities	205,913.18	76,524.02	NEKTAR THERAPEUTICS COM
Equities	41,942.95	37,502.00	NELNET INC CL A CL A
Equities	80,140.65	75,070.18	NELNET INC CL A CL A
Equities	189,664.41	270,197.91	NEO MATL COMM STK
Equities	9,557.18	139,834.53	NEOGEN CORP COM
Equities	96,326.01	-	NEON COMMUNICATIONS INC COM
Equities	60,943.64	62,641.76	NEOPROBE CORP COM
Equities	5,900,710.90	7,665,546.62	NESTLE SA CHF0.10(REGD)
Equities	170,970.51	282,845.01	NESTLE SA CHF0.10(REGD)
Equities	63,486.05	90,413.60	NESTLE SA CHF0.10(REGD)
Equities	7,759,968.48	8,960,688.84	NESTLE SA CHF0.10(REGD)

Equities	1,373,661.57	1,861,638.95	NESTLE SA CHF0.10(REGD)
Equities	98,934.93	143,346.20	NESTLE SA CHF0.10(REGD)
Equities	538,641.70	645,368.17	NESTLE SA CHF0.10(REGD)
Equities	241,029.97	257,038.60	NETAPP INC COM STK
Equities	1,017,576.91	1,421,893.20	NETAPP INC COM STK
Equities	869,288.28	1,060,878.00	NETAPP INC COM STK
Equities	1,458,474.93	2,232,277.32	NETAPP INC COM STK
Equities	2,810,513.25	2,908,178.00	NETAPP INC COM STK
Equities	1,190,941.84	1,224,496.00	NETAPP INC COM STK
Equities	462,443.50	788,070.00	NETFLIX INC COM STK
Equities	241,147.43	1,413,534.89	NETFLIX INC COM STK
Equities	1,542,234.78	1,988,563.30	NETFLIX INC COM STK
Equities	182,991.93	262,690.00	NETFLIX INC COM STK
Equities	61,746.31	91,812.00	NETGEAR INC COM
Equities	61,407.69	136,581.28	NETGEAR INC COM
Equities	82,593.00	27,398.00	NETLIST INC COM STK
Equities	88,362.09	92,966.00	NETLOGIC MICROSYSTEMS INC COM
Equities	67,665.25	177,039.60	NETLOGIC MICROSYSTEMS INC COM
Equities	130,741.93	288,275.44	NETLOGIC MICROSYSTEMS INC COM
Equities	662,425.95	634,594.00	NETLOGIC MICROSYSTEMS INC COM
Equities	33,808.32	81,471.00	NETSCOUT SYS INC COM
Equities	43,067.82	68,707.21	NETSCOUT SYS INC COM
Equities	61,191.97	730.80	NETSOL TECHNOLOGIES INC COM NEW STK
Equities	187,256.34	239,316.00	NETSUITE INC COM STK
Equities	5,610.00	15,680.00	NETSUITE INC COM STK
Equities	80,207.90	158,956.00	NETSUITE INC COM STK
Equities	207,498.52	7,700.00	NETWORK ENGINES INC COM
Equities	44,005.00	10,340.00	NETWORK EQUIP TECHNOLOGIES COM
Equities	47,935.00	28,980.00	NEUROCRINE BIOSCIENCES INC COM
Equities	154,650.96	48,300.00	NEUROCRINE BIOSCIENCES INC COM
Equities	19,694.08	283.57	NEUROMETRIX INC COM STK
Equities	135,837.01	123,140.00	NEUSTAR INC CL A
Equities	704,016.90	707,400.00	NEUSTAR INC CL A
Equities	172,035.15	214,709.00	NEUSTAR INC CL A
Equities	1,740,770.87	1,664,119.20	NEUSTAR INC CL A
Equities	7,261.00	6,968.00	NEUTRAL TANDEM INC COM STK
Equities	114,140.00	90,584.00	NEUTRAL TANDEM INC COM STK
Equities	1,520,602.12	485,493.00	NEW ENTERPRISE ASSOC 8A, LP
Equities	6,190,068.66	1,779,465.00	NEW ENTERPRISE ASSOC IX, LP
Equities	514,431.58	58,224.00	NEW ENTERPRISE ASSOC VII, LP
Equities	5,332,285.76	1,000,854.00	NEW ENTERPRISE ASSOC VIII, LP
Equities	1,573,018.39	774,966.00	NEW ENTERPRISE ASSOC X, LP
Equities	7,718,448.55	7,741,112.00	NEW ENTERPRISE ASSOC XI, LP
Equities	81,287.86	12,558.00	NEW FRONTIER MEDIA INC COM
Equities	231,798.15	240,306.87	NEW HOPE CORP NPV
Equities	4,981,786.87	3,996,890.00	NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP)
Equities	3,059,929.00	3,735,919.00	NEW MOUNTAIN PARTNERS II, LP
Equities	444,925.85	382,245.00	NEW YORK CMNTY BANCORP INC COM
Equities	755,456.34	834,013.62	NEW YORK CMNTY BANCORP INC COM
Equities	197,210.50	71,504.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	402,810.91	115,976.00	NEW YORK TIMES CO CL A ISIN #US6501111073
Equities	39,364.59	12,068.30	NEWBRIDGE BANCORP COM STK
Equities	72,688.08	13,872.00	NEWCASTLE INVT CORP NEW COM
Equities	2,343,111.73	3,028,287.70	NEWCREST MINING LTD NPV
Equities	1,867,650.66	2,267,551.99	NEWCREST MINING LTD NPV
Equities	481,877.00	249,324.00	NEWELL RUBBERMAID INC COM
Equities	782,876.62	525,836.94	NEWELL RUBBERMAID INC COM
Equities	155,728.87	161,887.60	NEWFIELD EXPLORATION
Equities	400,797.92	571,368.00	NEWFIELD EXPLORATION
Equities	1,082,978.30	1,135,934.00	NEWFIELD EXPLORATION
Equities	391,999.58	1,062,676.46	NEWFIELD EXPLORATION
Equities	530,145.00	523,754.00	NEWFIELD EXPLORATION
Equities	281,510.07	476,140.00	NEWFIELD EXPLORATION
Equities	76,059.56	238,994.00	NEWMARKET CORP COM
Equities	73,782.21	171,904.97	NEWMARKET CORP COM
Equities	1,513,069.97	1,795,581.90	NEWMONT MINING CORP NEW COM
Equities	2,247,022.08	3,072,080.34	NEWMONT MINING CORP NEW COM
Equities	485,786.99	464,142.00	NEWMONT MINING CORP NEW COM

Equities	176,621.70	181,878.90	NEWMONT MINING CORP NEW COM
Equities	423,036.67	560,700.00	NEWMONT MNG CORP SR NT CONV 1.625% DUE 07-15-2017 REG
Equities	2,085,221.93	2,083,350.00	NEWMONT MNG CORP SR NT CONV 3% DUE 02-15-2012 REG
Equities	34,937.98	44,443.00	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	161,358.17	179,613.21	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW
Equities	49,770.97	56,327.00	NEWPORT CORP COM
Equities	54,113.72	27,182.32	NEWPORT CORP COM
Equities	3,228,681.82	2,548,800.00	NEWS CORP CL A COM
Equities	4,279,517.11	5,035,561.50	NEWS CORP CL A COM
Equities	235,832.70	381,258.00	NEWS CORP CL A COM
Equities	646,456.68	888,540.00	NEWS CORP CL A COM
Equities	31,725.27	8,904.00	NEWTEK BUSINESS SVCS INC
Equities	355,410.99	367,370.98	NEXITY EUR5
Equities	34,303.92	22,988.00	NEXSTAR BROADCASTING GROUP INC CL A
Equities	126,708.04	160,803.48	NEXT ORD GBPO.10
Equities	181,272.58	254,568.19	NEXT ORD GBPO.10
Equities	1,750,677.53	1,706,849.30	NEXTERA ENERGY INC COM
Equities	2,142,717.74	2,938,102.18	NEXTERA ENERGY INC COM
Equities	2,672,900.08	2,964,936.00	NEXTERA ENERGY INC COM
Equities	487,616.30	537,251.00	NEXTERA ENERGY INC COM
Equities	3,253,142.51	3,706,170.00	NEXTERA ENERGY INC COM
Equities	4,374.75	7,998.00	NH THRIFT BANCSHARES INC COM
Equities	247,483.09	283,952.45	NHK SPRING CO LTD NPV
Equities	33,574.46	78,068.00	NIC INC COM
Equities	242,932.68	153,444.00	NIC INC COM
Equities	144,439.05	163,672.60	NICOR INC COM
Equities	197,019.52	258,372.80	NICOR INC COM
Equities	199,200.04	224,632.44	NIELSEN HOLDINGS B.V EUR0.07
Equities	877,636.96	537,802.20	NII HLDGS INC COM NEW CL B NEW
Equities	708,343.46	799,625.84	NII HLDGS INC COM NEW CL B NEW
Equities	-	-	NIKE INC CL B
Equities	1,692,144.93	2,520,339.80	NIKE INC CL B
Equities	1,774,725.70	3,307,934.74	NIKE INC CL B
Equities	636,050.36	764,830.00	NIKE INC CL B
Equities	430,771.51	655,144.38	NIKE INC CL B
Equities	1,648,809.24	1,590,539.87	NIKON CORP JPY50
Equities	611,811.25	448,070.68	NINE DRAGONS PAPER HKD0.1
Equities	231,113.61	149,281.82	NINTENDO CO LTD NPV
Equities	908,107.72	634,447.75	NINTENDO CO LTD NPV
Equities	762,567.01	317,223.87	NINTENDO CO LTD NPV
Equities	327,082.71	223,922.73	NINTENDO CO LTD NPV
Equities	182,040.35	209,410.60	NIPPON ACCOMMODATI REIT
Equities	289,920.92	301,708.77	NIPPON BUILDING FD REIT
Equities	739,378.46	798,068.35	NIPPON BUILDING FD REIT
Equities	355,184.10	330,312.04	NIPPON ELECTRIC GLASS CO LTD
Equities	70,565.94	63,521.55	NIPPON ELECTRIC GLASS CO LTD
Equities	112,281.15	101,634.47	NIPPON ELECTRIC GLASS CO LTD
Equities	1,108,204.70	1,153,374.20	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	1,273,829.41	1,318,292.35	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	1,787,048.00	1,876,027.74	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	60,239.19	66,713.84	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	175,664.21	196,217.19	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	98,199.64	107,201.58	NIPPON TELEGRAPH & TELEPHONE CORP NPV
Equities	666,992.47	546,111.94	NIPPON YUSEN KABUSHIKI KAISHA NPV
Equities	383,969.50	313,875.00	NISOURCE INC COM
Equities	572,505.22	643,545.00	NISOURCE INC COM
Equities	1,330,719.88	2,494,800.00	NISOURCE INC COM
Equities	408,799.03	458,042.35	NITTO DENKO CORP NPV
Equities	34,043.00	50,334.32	NITTO DENKO CORP NPV
Equities	54,468.81	80,534.92	NITTO DENKO CORP NPV
Equities	81,140.52	102,603.00	NJ RES CORP COM
Equities	119,433.40	213,949.56	NJ RES CORP COM
Equities	578,700.51	576,423.97	NKSJ HOLDINGS INC NPV
Equities	33,153.90	47,736.00	NL INDS INC COM NEW
Equities	8,367.83	24,877.80	NL INDS INC COM NEW
Equities	21,170.25	47,872.00	NN INC COM
Equities	392,592.14	262,799.76	NOBEL BIOACARE HOLD CHF.4
Equities	6,962.30	15,015.00	NOBEL LEARNING CMNTYS INC COM

Equities	8,107.75	5,600.00	NOBILITY HOMES INC COM	
Equities	440,631.67	646,324.00	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	1,379,605.00	1,514,644.53	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	303,009.96	276,658.20	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	399,533.95	401,982.00	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	382,056.04	382,277.00	NOBLE CORPORATION (SWITZERLAND) COM	USD0.10
Equities	698,020.99	993,996.70	NOBLE ENERGY INC COM	
Equities	881,221.84	1,866,724.01	NOBLE ENERGY INC COM	
Equities	267,368.24	272,015.85	NOK CORP NPV	
Equities	412,909.90	201,040.12	NOMURA HOLDINGS NPV	
Equities	125,491.57	118,573.55	NOMURA REAL ESTATE NOMURA R/EST OFFICE F(REIT)	
Equities	230,888.18	198,365.53	NOMURA RL EST INC NPV	
Equities	746,785.80	774,827.46	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	
Equities	89,951.07	99,272.75	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	
Equities	4,992,158.47	6,302,073.68	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	
Equities	124,217.82	159,491.60	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	
Equities	140,415.75	274,250.00	NORDSON CORP COM	
Equities	150,565.12	423,771.10	NORDSON CORP COM	
Equities	790,701.29	855,660.00	NORDSON CORP COM	
Equities	206,725.90	259,812.90	NORDSTROM INC COM	
Equities	465,229.60	412,133.20	NORDSTROM INC COM	
Equities	444,284.43	949,267.62	NORDSTROM INC COM	
Equities	1,482,075.68	1,971,408.30	NORFOLK SOUTHN CORP COM	
Equities	1,473,025.13	3,144,887.03	NORFOLK SOUTHN CORP COM	
Equities	1,076,608.94	1,476,121.00	NORFOLK SOUTHN CORP COM	
Equities	164,745.32	301,967.90	NORFOLK SOUTHN CORP COM	
Equities	309,548.47	352,171.00	NORFOLK SOUTHN CORP COM	
Equities	2,544.00	619.20	NORTH VY BANCORP COM NEW	
Equities	6,286.00	2,021.25	NORTHEAST BANCORP COM NEW USD1	
Equities	303,551.12	327,081.00	NORTHEAST UTILITIES COM	
Equities	418,603.47	742,614.55	NORTHEAST UTILITIES COM	
Equities	1,329,539.88	2,059,203.50	NORTHEAST UTILITIES COM	
Equities	24,164.00	37,655.00	NORTHERN OIL & GAS INC NEV COM STK	
Equities	139,062.25	163,223.35	NORTHERN OIL & GAS INC NEV COM STK	
Equities	16,808.44	782.25	NORTHERN STS FINL CORP COM	
Equities	1,231,772.05	911,248.92	NORTHERN TR CORP COM	
Equities	1,475,156.76	1,291,797.72	NORTHERN TR CORP COM	
Equities	514,043.94	404,310.12	NORTHERN TR CORP COM	
Equities	6,336.85	12,045.95	NORTHTRIM BANCORP INC COM	
Equities	1,236,526.19	1,325,833.30	NORTHROP GRUMMAN CORP COM	
Equities	1,403,229.46	2,224,539.95	NORTHROP GRUMMAN CORP COM	
Equities	289,189.42	350,911.00	NORTHROP GRUMMAN CORP COM	
Equities	43,465.89	12,206.87	NORTHSTAR RLTY FIN CORP COM	
Equities	115,284.67	34,940.10	NORTHSTAR RLTY FIN CORP COM	
Equities	33,723.24	33,966.00	NORTHWEST BANCSHARES INC MD COM	
Equities	19,017.91	61,868.44	NORTHWEST BANCSHARES INC MD COM	
Equities	76,191.48	72,208.00	NORTHWEST NAT GAS CO COM	
Equities	74,389.34	139,135.79	NORTHWEST NAT GAS CO COM	
Equities	63,556.92	59,598.00	NORTHWESTERN CORP COM NEW COM NEW	
Equities	105,273.96	126,016.66	NORTHWESTERN CORP COM NEW COM NEW	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	-	-	Norwegian krone - Recoverable Taxes	
Equities	526,602.86	558,107.89	NORWEGIAN PROPERTY NOK0.5	
Equities	4,466.50	8,218.35	NORWOOD FINL CORP COM	
Equities	4,647,219.25	5,061,373.52	NOVARTIS AG CHF0.50(REGD)	
Equities	7,231,304.05	8,192,659.14	NOVARTIS AG CHF0.50(REGD)	
Equities	2,235,308.95	2,400,744.06	NOVARTIS AG CHF0.50(REGD)	
Equities	156,733.20	188,201.31	NOVARTIS AG CHF0.50(REGD)	
Equities	124,876.76	160,494.06	NOVARTIS AG CHF0.50(REGD)	
Equities	12,115,452.67	13,394,893.11	NOVARTIS AG CHF0.50(REGD)	

Equities	265,960.77	297,807.01	NOVARTIS AG CHF0.50(REGD)
Equities	32,126.53	10,412.00	NOVATEL WIRELESS INC COM NEW
Equities	63,876.88	20,270.52	NOVATEL WIRELESS INC COM NEW
Equities	100,858.76	49,894.00	NOVAVAX INC COM
Equities	222,178.39	252,980.00	NOVELLUS SYS INC COM
Equities	301,788.72	353,413.06	NOVELLUS SYS INC COM
Equities	3,134,959.17	4,727,133.79	NOVO-NORDISK AS DKK1 SER'B'
Equities	154,787.13	309,286.92	NOVO-NORDISK AS DKK1 SER'B'
Equities	3,573,505.49	6,411,586.91	NOVO-NORDISK AS DKK1 SER'B'
Equities	222,815.80	491,847.76	NOVO-NORDISK AS DKK1 SER'B'
Equities	78,871.32	41,967.45	NPS PHARMACEUTICALS INC COM
Equities	598,180.04	383,448.00	NRG ENERGY INC COM NEW
Equities	506,397.24	686,347.34	NRG ENERGY INC COM NEW
Equities	639,329.21	751,906.88	NSK LTD NPV
Equities	275,688.96	344,850.00	NSTAR COM
Equities	257,450.79	542,196.16	NSTAR COM
Equities	32,353.28	32,672.00	NTELOS HLDGS CORP COM
Equities	58,375.01	66,650.88	NTELOS HLDGS CORP COM
Equities	1,718.44	349.20	NTN BUZZTIME INC
Equities	3,379,173.11	3,920,282.32	NTT DOCOMO NPV
Equities	449,100.25	486,936.60	NTT DOCOMO NPV
Equities	43,160.00	97,630.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	620,478.16	831,244.35	NU SKIN ENTERPRISES INC CL A CL A
Equities	66,578.25	176,485.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	1,029,241.89	1,066,420.00	NU SKIN ENTERPRISES INC CL A CL A
Equities	262,312.49	337,079.00	NUANCE COMMUNICATIONS INC COM
Equities	487,185.81	679,525.50	NUANCE COMMUNICATIONS INC COM
Equities	551,768.42	630,359.20	NUANCE COMMUNICATIONS INC COM
Equities	1,234,771.20	847,895.40	NUCOR CORP COM
Equities	892,859.53	1,408,982.04	NUCOR CORP COM
Equities	339,976.50	325,638.00	NUCOR CORP COM
Equities	330,140.29	350,370.00	NUCOR CORP COM
Equities	13,618.97	21,406.00	NUMEREX CORP N Y COM
Equities	9,739.50	32,298.00	NUTRACEUTICAL INTL CORP COM
Equities	97,792.84	23,902.00	NUTRI SYS INC NEW COM
Equities	88,554.84	61,864.00	NUTRI SYS INC NEW COM
Equities	221,546.04	220,789.20	NUVASIVE INC COM
Equities	61,222.90	69,048.00	NUVASIVE INC COM
Equities	1,607,114.34	1,790,644.80	NUVASIVE INC COM
Equities	159,849.64	152,727.60	NUVASIVE INC COM
Equities	234,145.50	194,945.00	NV ENERGY INC COM
Equities	277,031.20	336,656.20	NV ENERGY INC COM
Equities	1,116,839.30	1,470,530.00	NV ENERGY INC COM
Equities	4,734.00	5,845.00	NVE CORP COM NEW COM NEW
Equities	792,340.32	575,253.50	NVIDIA CORP COM
Equities	739,372.89	1,157,773.36	NVIDIA CORP COM
Equities	344,114.50	237,909.55	NVIDIA CORP COM
Equities	183,584.42	165,724.00	NVIDIA CORP COM
Equities	1,131,194.05	874,831.50	NVIDIA CORP COM
Equities	56,337.82	61,835.40	NXSTAGE MED INC COM STK
Equities	33,075.84	49,968.00	NXSTAGE MED INC COM STK
Equities	86,585.59	101,518.32	NXSTAGE MED INC COM STK
Equities	1,446,169.88	677,860.60	NYSE EURONEXT COM STK
Equities	1,794,680.87	1,041,156.87	NYSE EURONEXT COM STK
Equities	268,935.79	311,857.00	NYSE EURONEXT COM STK
Equities	2,049,508.52	1,826,591.00	NYSE EURONEXT COM STK
Equities	53,009.58	18,275.00	O CHARLEYS INC
Equities	49,366.10	24,123.00	O CHARLEYS INC
Equities	258,943.32	447,302.28	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	416,735.66	1,057,855.48	O REILLY AUTOMOTIVE INC NEW COM USD0.01
Equities	12,331,219.76	9,911,974.00	OAK INVESTMENT PARTNERS XI, LP
Equities	638,858.34	2,986.00	OAK INVESTMENT PTRS VI, LP
Equities	1,258,988.39	85,907.00	OAK INVESTMENT PTRS VII, LP
Equities	1.00	115,381.00	OAK INVESTMENT PTRS VIII, LP
Equities	8,100,000.00	9,032,762.00	OAKTREE PPIP PRIVATE FUND (CAYMAN)
Equities	73,271.18	134,420.72	OASIS PETE INC NEW COM STK
Equities	320,064.05	325,037.15	OBAYASHI CORP NPV
Equities	1,131,996.25	1,424,992.37	OBRASCON HUAR LAIN EURO.6

Equities	265,378.54	362,933.71	OBRASCON HUAR LAIN EURO.6
Equities	465,393.12	478,899.02	OBRASCON HUARTE LA COM NPV
Equities	3,223,898.95	5,917,795.20	OCCIDENTAL PETROLEUM CORP
Equities	3,920,421.79	10,104,052.68	OCCIDENTAL PETROLEUM CORP
Equities	854,351.17	972,774.00	OCCIDENTAL PETROLEUM CORP
Equities	749,087.35	988,380.00	OCCIDENTAL PETROLEUM CORP
Equities	747,952.83	872,895.60	OCCIDENTAL PETROLEUM CORP
Equities	960,820.18	1,355,537.16	OCCIDENTAL PETROLEUM CORP
Equities	327,065.94	452,547.00	OCEANEERING INTL INC COM
Equities	312,520.85	826,119.00	OCEANEERING INTL INC COM
Equities	759,587.60	777,600.00	OCEANEERING INTL INC COM
Equities	48,250.00	36,260.00	OCEANFIRST FINL CORP COM
Equities	33,843.47	40,792.50	OCEANFIRST FINL CORP COM
Equities	37,684.92	18,816.00	OCLARO INC COM NEW
Equities	298,597.14	47,779.20	OCLARO INC COM NEW
Equities	6,978,474.00	12,721,552.00	OCM EUROPEAN PRINCIPAL OPP FD LP
Equities	711,043.81	696.00	OCM OPPORTUNITIES FUND II, LP
Equities	13,374.43	57,433.00	OCM OPPORTUNITIES FUND III, LP 6-007852
Equities	1.00	14,801.00	OCM OPPORTUNITIES FUND IV, LP
Equities	1.00	924,580.00	OCM OPPORTUNITIES FUND V, LP
Equities	1.00	1.00	OCM OPPORTUNITIES FUND, LP
Equities	5,223,008.00	11,521,262.00	OCM PRIN OPPORTUNITIES FD III LP 6007855
Equities	34,677.56	16,928.00	OCULUS INNOVATIVE SCIENCES INC COM
Equities	24,194.73	30,624.00	OCWEN FINL CORP COM NEW COM NEW
Equities	37,677.84	86,857.32	OCWEN FINL CORP COM NEW COM NEW
Equities	79,778.19	85,224.00	OCZ TECHNOLOGY GROUP INC COM USD0.0025
Equities	7,253,120.25	7,299,309.00	ODYSSEY INVESTMENT PARTNERS FUND III, LP
Equities	112,049.70	57,279.00	ODYSSEY MARINE EXPL INC COM
Equities	591,872.40	74,694.00	OFFICE DEPOT INC COM
Equities	368,168.58	212,924.32	OFFICE DEPOT INC COM
Equities	240,904.09	36,110.00	OFFICEMAX INC DEL COM
Equities	155,106.18	54,950.00	OFFICEMAX INC DEL COM
Equities	253,876.95	327,080.00	OGE ENERGY CORP COM
Equities	256,237.94	530,876.00	OGE ENERGY CORP COM
Equities	772,771.98	860,472.00	OGE ENERGY CORP COM
Equities	22,362.00	15,277.50	OHIO VY BANC CORP COM
Equities	322,628.09	558,570.90	OIL STS INTL INC COM ISIN US6780261052
Equities	769,094.11	930,951.50	OIL STS INTL INC COM ISIN US6780261052
Equities	571,244.35	1,460,435.16	OIL STS INTL INC COM ISIN US6780261052
Equities	274,454.65	928,554.20	OIL STS INTL INC COM ISIN US6780261052
Equities	385,200.45	361,565.13	OKINAWA ELEC POWER NPV
Equities	29,472.38	2,880.00	OLD 2ND BANCORP INC DEL COM
Equities	68,240.48	111,900.00	OLD DOMINION FGHT LINE INC COM
Equities	625,863.50	634,100.00	OLD DOMINION FGHT LINE INC COM
Equities	520,776.56	538,985.00	OLD DOMINION FGHT LINE INC COM
Equities	66,550.89	178,517.80	OLD DOMINION FGHT LINE INC COM
Equities	491,418.09	622,910.00	OLD DOMINION FGHT LINE INC COM
Equities	747,634.78	772,500.50	OLD MUTUAL PLC ORD GBP0.10
Equities	77,203.92	45,360.00	OLD NATL BANCORP IND COM
Equities	182,873.07	81,993.60	OLD NATL BANCORP IND COM
Equities	310,285.22	177,425.00	OLD REP INTL CORP COM
Equities	397,637.30	357,728.75	OLD REP INTL CORP COM
Equities	71,046.50	92,906.00	OLIN CORP COM
Equities	350,260.30	353,722.60	OLIN CORP COM
Equities	91,045.79	136,299.90	OLIN CORP COM
Equities	12,639.45	41,295.00	OLYMPIC STL INC COM
Equities	1,042,216.10	56,586.00	OLYMPUS GROWTH FUND III, LP
Equities	7,109,622.00	6,039,256.00	OLYMPUS GROWTH FUND IV, LP 6-007857
Equities	8,104,603.00	6,401,611.00	OLYMPUS GROWTH FUND IV, LP 6-007858
Equities	90,097.55	69,088.00	OM GROUP INC COM
Equities	87,448.41	98,064.32	OM GROUP INC COM
Equities	21,928.50	14,030.00	OMEGA FLEX INC COM
Equities	4,895.47	8,418.00	OMEGA FLEX INC COM
Equities	407,445.68	462,640.20	OMEGA HEALTHCARE INVS INC REIT
Equities	71,768.01	86,141.00	OMEGA HEALTHCARE INVS INC REIT
Equities	1,239,601.10	1,291,505.71	OMEGA HEALTHCARE INVS INC REIT
Equities	179,180.04	238,127.34	OMEGA HEALTHCARE INVS INC REIT
Equities	9,527.72	19,320.00	OMEGA PROTEIN CORP COM

Equities	322,612.92	273,935.10	OMNICARE INC COM	
Equities	347,651.02	392,342.67	OMNICARE INC COM	
Equities	56,919.45	37,416.00	OMNICELL INC COM	
Equities	39,275.60	70,155.00	OMNICELL INC COM	
Equities	1,627,488.00	1,694,656.25	OMNICOM GROUP INC / OMNICOM CAP INC / ZERO YIELD CONV NT 7-1-2038 REG	
Equities	1,009,991.88	934,304.00	OMNICOM GROUP INC COM	
Equities	643,596.17	883,832.32	OMNICOM GROUP INC COM	
Equities	1,285,505.43	1,741,321.12	OMNICOM GROUP INC COM	
Equities	363,741.61	408,252.32	OMNICOM GROUP INC COM	
Equities	162,842.27	163,432.95	OMNIVISION TECHNOLOGIES INC COM	
Equities	48,263.51	121,835.00	OMNIVISION TECHNOLOGIES INC COM	
Equities	819,784.61	1,640,560.49	OMNIVISION TECHNOLOGIES INC COM	
Equities	122,524.55	199,913.83	OMNIVISION TECHNOLOGIES INC COM	
Equities	79,820.00	58,665.84	OMNOVA SOLUTIONS INC COM	
Equities	103,218.71	48,304.62	ON ASSIGNMENT INC COM	
Equities	225,360.02	225,419.10	ON SEMICONDUCTOR CORP COM	
Equities	367,487.24	503,680.29	ON SEMICONDUCTOR CORP COM	
Equities	46,659.30	27,248.00	ONCOGENEX PHARMACEUTICALS INC COM STK	
Equities	31,895.50	17,407.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'	
Equities	99,328.91	49,543.00	ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS 'A'	
Equities	373,881.57	591,339.90	ONEOK INC COM STK	
Equities	356,773.06	592,080.00	ONEOK INC COM STK	
Equities	661,586.72	680,892.00	ONEOK INC COM STK	
Equities	340,420.84	849,042.72	ONEOK INC COM STK	
Equities	10,697,729.41	14,346,667.00	ONEX PARTNERS II, LP	
Equities	5,897,395.00	7,920,986.00	ONEX PARTNERS, LP	
Equities	38,880.69	11,084.00	ONLINE RES CORP COM	
Equities	27,999.76	6,824.20	ONVIA INC COM NEW	
Equities	153,731.44	129,904.00	ONYX PHARMACEUTICALS INC DEL COM	
Equities	134,466.10	144,730.00	ONYX PHARMACEUTICALS INC DEL COM	
Equities	170,145.05	262,490.80	ONYX PHARMACEUTICALS INC DEL COM	
Equities	50,654.61	47,378.40	OPENTABLE INC COM	
Equities	15,677.10	33,248.00	OPENTABLE INC COM	
Equities	105,834.85	140,057.20	OPENTABLE INC COM	
Equities	395,411.57	340,792.00	OPENTABLE INC COM	
Equities	1,894,732.49	26,520.49	OPENWAVE SYS INC COM NEW	
Equities	61,994.00	51,291.00	OPKO HEALTH INC COM STK	
Equities	8,696.25	9,315.00	OPLINK COMMUNICATIONS INC COM NEW	
Equities	518,624.31	560,800.26	OPLINK COMMUNICATIONS INC COM NEW	
Equities	138,826.72	14,102.91	OPLINK COMMUNICATIONS INC COM NEW	
Equities	115,963.90	165,192.90	OPNET TECHNOLOGIES INC COM ISIN US6837571081	
Equities	34,212.88	106,444.00	OPNET TECHNOLOGIES INC COM ISIN US6837571081	
Equities	149,921.30	151,478.00	OPNET TECHNOLOGIES INC COM ISIN US6837571081	
Equities	83,038.24	87,700.20	OPNEXT INC COM	
Equities	109,664.62	4,106.70	OPTICAL CABLE CORP COM NEW STK	
Equities	6,600.50	5,945.00	OPTIMER PHARMACEUTICALS INC COM STK	
Equities	75,587.70	105,821.00	OPTIMER PHARMACEUTICALS INC COM STK	
Equities	59,475.90	43,368.00	OPTIONSXPRESS HLDGS INC COM STK	
Equities	129,892.31	111,806.04	OPTIONSXPRESS HLDGS INC COM STK	
Equities	244,895.17	361,022.70	ORACLE CORP COM	
Equities	5,417,161.15	9,254,292.00	ORACLE CORP COM	
Equities	9,903,147.30	15,394,277.79	ORACLE CORP COM	
Equities	391,884.81	467,322.00	ORACLE CORP COM	
Equities	740,452.54	1,103,472.30	ORACLE CORP COM	
Equities	235,396.43	250,116.00	ORACLE CORP COM	
Equities	2,623,332.44	3,466,903.95	ORACLE CORP COM	
Equities	5,038,237.23	5,338,002.00	ORACLE CORP COM	
Equities	135,961.49	130,014.86	ORACLE CORP JAPAN NPV	
Equities	808,821.39	793,836.60	ORASCOM TEL HLDG GDR EA REP 5 EGP1 REG'S'	
Equities	407,078.56	142,984.06	ORASCOM TEL HLDG GDR EA REP 5 EGP1 REG'S'	
Equities	62,129.72	58,857.00	ORASURE TECHNOLOGIES INC COM	
Equities	59,133.00	50,550.00	ORBITAL SCI CORP COM	
Equities	471,209.10	437,931.50	ORBITAL SCI CORP COM	
Equities	218,506.16	112,878.15	ORBITAL SCI CORP COM	
Equities	11,340.02	4,233.00	ORBITZ WORLDWIDE INC COM	
Equities	51,024.00	11,952.00	ORBITZ WORLDWIDE INC COM	
Equities	310,918.55	3,698.40	ORCHID CELLMARK INC COM	
Equities	127,159.76	99,797.59	ORIENT O/SEAS INTL USD0.10	

Equities	26,982.06	27,069.00	ORIENTAL FINL GROUP INC COM	
Equities	37,256.54	32,972.62	ORIENTAL FINL GROUP INC COM	
Equities	105,990.00	21,500.00	ORIENT-EXPRESS HOTELS COM	
Equities	112,619.36	116,186.00	ORIENT-EXPRESS HOTELS COM	
Equities	1,602,383.25	1,971,772.78	ORIGIN ENERGY LTD NPV	
Equities	498,451.36	512,214.64	ORIGIN ENERGY LTD NPV	
Equities	107,727.95	51,755.00	ORION MARINE GROUP INC COM STK	
Equities	33,689.92	42,207.00	ORITANI FINL CORP NEW COM STK	
Equities	782,633.92	1,099,628.53	ORIX CORP NPV	
Equities	217,340.42	279,730.06	ORIX CORP NPV	
Equities	24,866.00	290.00	ORLEANS HOMEBUILDERS INC COM	
Equities	44,639.44	26,412.00	ORMAT TECHNOLOGIES INC COM	
Equities	79,816.20	60,307.40	ORMAT TECHNOLOGIES INC COM	
Equities	3,534.50	4,247.00	ORTHOPIX INTL N.V COM STK USD0.10	
Equities	877,635.20	883,729.57	OSAKA GAS CO LTD NPV	
Equities	146,143.66	149,554.23	OSAKA GAS CO LTD NPV	
Equities	351,534.61	208,368.00	OSHKOSH CORPORATION	
Equities	71,621.66	295,188.00	OSHKOSH CORPORATION	
Equities	56,309.97	90,300.00	OSI SYS INC COM	
Equities	711,498.60	774,000.00	OSI SYS INC COM	
Equities	4,593.95	15,609.00	OSI SYS INC COM	
Equities	1,576,708.46	1,686,782.72	OSISKO MINING CORP COM NPV	
Equities	47,620.69	27,430.00	OTTER TAIL CORP	
Equities	79,262.26	76,086.60	OTTER TAIL CORP	
Equities	49,264.00	32,695.20	OUTDOOR CHANNEL HLDGS INC COM NEW COM NEW	
Equities	3,316,097.63	3,113,145.86	OUTOTEC OYJ NPV	
Equities	29,074.26	2,407.48	OVERLAND STORAGE INC COM NEW	
Equities	2,770,305.73	2,729,618.77	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	1,392,326.81	2,166,432.84	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	3,054,551.54	3,614,076.25	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	224,715.17	236,363.64	OVERSEA-CHINESE BANKING CORPORATION	SGD0.5
Equities	123,051.87	47,037.24	OVERSEAS SHIPHOLDING GROUP INC COM	
Equities	75,169.24	66,568.74	OVERSEAS SHIPHOLDING GROUP INC COM	
Equities	35,553.60	30,440.00	OVERSTOCK COM INC DEL COM	
Equities	43,295.55	30,440.00	OVERSTOCK COM INC DEL COM	
Equities	109,057.07	144,858.00	OWENS & MINOR INC NEW COM	
Equities	522,732.70	537,699.10	OWENS & MINOR INC NEW COM	
Equities	105,277.15	188,004.99	OWENS & MINOR INC NEW COM	
Equities	121,200.83	153,135.00	OWENS CORNING NEW COM STK	
Equities	309,552.42	495,970.65	OWENS CORNING NEW COM STK	
Equities	314,340.00	6,698.52	OWENS CORNING NEW WT EXP SER B WTS	
Equities	430,197.62	288,039.60	OWENS ILL INC COM NEW	
Equities	495,503.71	327,399.85	OWENS ILL INC COM NEW	
Equities	347,007.28	307,139.00	OWENS ILL INC COM NEW	
Equities	937,530.37	736,436.73	OWENS ILL INC COM NEW	
Equities	495,516.01	482,079.18	OWENS ILL INC COM NEW	
Equities	1,361,789.65	1,254,366.00	OWENS ILL INC COM NEW	
Equities	33,670.00	23,632.00	OXFORD INDS INC COM	
Equities	17,794.59	54,016.00	OXFORD INDS INC COM	
Equities	105,728.48	62,748.96	OXIGENE INC COM NEW	
Equities	9,954.25	20,000.00	OYO GEOSPACE COM	
Equities	6,487.00	60,000.00	OYO GEOSPACE COM	
Equities	300,657.89	291,965.46	OZ MINERALS LTD COMSTK	
Equities	4,603.75	2,195.00	P & F INDS INC CL A NEW	
Equities	15,654.78	17,766.00	P A M TRANSN SVCS INC COM	
Equities	28,563.22	28,168.00	P F CHANGS CHINA BISTRO INC COM STK	
Equities	46,386.95	80,520.24	P F CHANGS CHINA BISTRO INC COM STK	
Equities	14,758.16	6,272.00	PAC PREMIER BANCORP COM	
Equities	1,463,985.85	1,498,980.60	PACCAR INC COM	
Equities	1,029,323.47	2,224,867.32	PACCAR INC COM	
Equities	49,323.96	8,496.00	PACER INTL INC TENN COM	
Equities	85,952.85	24,072.00	PACER INTL INC TENN COM	
Equities	1,346,290.57	1.00	PACESETTER GROWTH FUND L.P.	
Equities	19,175.64	731.17	PACIFIC CAP BANCORP NEW COM NEW COM NEW	
Equities	22,076.42	1,684.87	PACIFIC CAP BANCORP NEW COM NEW COM NEW	
Equities	49,252.67	509.76	PACIFIC ETHANOL INC COM NEW COM NEW	
Equities	59,925.00	725.76	PACIFIC ETHANOL INC COM NEW COM NEW	
Equities	89,209.00	10,962.00	PACIFIC SUNWEAR CALIF INC COM	

Equities	69,617.14	25,979.94	PACIFIC SUNWEAR CALIF INC COM
Equities	248,222.97	247,261.04	PACIFIC TEXTILES H HKD0.001
Equities	134,492.32	151,146.00	PACKAGING CORP AMER COM ISIN US6951561090
Equities	152,435.62	322,724.70	PACKAGING CORP AMER COM ISIN US6951561090
Equities	103,027.85	51,425.00	PACWEST BANCORP DEL COM
Equities	434,027.00	434,027.00	PACWEST BANCORP DEL COM
Equities	71,646.11	57,061.18	PACWEST BANCORP DEL COM
Equities	127,786.99	165,619.31	PADDY POWER PLC ORD EURO.10
Equities	46,249.84	20,118.00	PAETEC HLDG CORP COM STK
Equities	124,127.87	52,211.00	PAETEC HLDG CORP COM STK
Equities	32,800.00	15,867.00	PAIN THERAPEUTICS INC COM ISINUS69562K1007
Equities	48,547.27	12,929.67	PAIN THERAPEUTICS INC COM ISINUS69562K1007
Equities	12,390.03	508.16	PALATIN TECHNOLOGIES INC COMMON STOCK
Equities	376,544.82	517,316.00	PALL CORP COM
Equities	445,651.68	781,878.15	PALL CORP COM
Equities	47,935.00	63.55	PALM HBR HOMES INC COM
Equities	73,629.90	20,304.00	PALOMAR MED TECHNOLOGIES INC COM NEW
Equities	65,571.88	64,769.76	PALOMAR MED TECHNOLOGIES INC COM NEW
Equities	544,732.83	497,523.53	PANASONIC CORP
Equities	146,202.07	263,886.00	PANERA BREAD CO CL A
Equities	178,313.64	429,505.88	PANERA BREAD CO CL A
Equities	761,750.89	780,348.60	PANERA BREAD CO CL A
Equities	5,694.00	47,184.00	PANHANDLE OIL & GAS INC.CL A COM STK
Equities	18,298,038.45	20,265,788.79	PANTHEON EUROPE FUND VI L.P.
Equities	51,612,310.71	64,616,815.68	PANTHEON EUROPE
Equities	10,373,317.00	11,305,889.00	PANTHEON GLOBAL SECONDARY FUND II, LP
Equities	35,119,280.00	34,809,358.00	PANTHEON USA FUND VIII, LP
Equities	50,116.55	20,669.00	PANTRY INC COM ISIN #US6986571031
Equities	47,074.00	69,523.00	PANTRY INC COM ISIN #US6986571031
Equities	33,939.51	36,586.00	PAPA JOHNS INTL INC COM
Equities	47,187.31	85,411.68	PAPA JOHNS INTL INC COM
Equities	66,728.00	82,450.00	PAR PHARMACEUTICAL COS INC COM
Equities	29,892.31	131,920.00	PAR PHARMACEUTICAL COS INC COM
Equities	12,069.00	9,741.00	PAR TECH CORP COM
Equities	127,225.00	160,510.00	PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	260,821.75	255,738.29	PARAMETRIC TECHNOLOGY CORP COM NEW STK
Equities	54,180.00	65,968.00	PAREXEL INTL CORP COM
Equities	58,583.42	152,150.48	PAREXEL INTL CORP COM
Equities	58,604.46	58,695.00	PARK ELECTROCHEMICAL CORP COM
Equities	730,758.47	943,759.70	PARK ELECTROCHEMICAL CORP COM
Equities	52,400.15	69,875.00	PARK ELECTROCHEMICAL CORP COM
Equities	64,445.76	31,590.00	PARKER DRILLING CO COM
Equities	323,363.58	362,857.95	PARKER DRILLING CO COM
Equities	265,696.11	249,642.90	PARKER DRILLING CO COM
Equities	927,323.33	1,378,406.40	PARKER-HANNIFIN CORP COM
Equities	725,122.55	1,758,275.82	PARKER-HANNIFIN CORP COM
Equities	304,517.82	466,648.00	PARKER-HANNIFIN CORP COM
Equities	291,688.86	771,764.00	PARKER-HANNIFIN CORP COM
Equities	84,149.30	1,824.32	PARKERVISION INC COM
Equities	32,486.66	48,622.00	PARK-OHIO HLDGS CORP COM
Equities	26,147.92	27,950.00	PARKVALE FINL CORP COM
Equities	410.26	1,284.00	PARLUX FRAGRANCES INC COM
Equities	494,371.41	452,344.50	PARTNERRE HLDG LTD COM STK
Equities	515,164.22	524,361.60	PARTNERRE HLDG LTD COM STK
Equities	1,468,654.73	1,260,436.95	PARTNERRE HLDG LTD COM STK
Equities	12,321.41	1,648.00	PATRICK INDS INC COM
Equities	40,161.26	56,540.40	PATRIOT COAL CORP-STOCK DISTRIBUTION
Equities	138,304.56	243,123.72	PATRIOT COAL CORP-STOCK DISTRIBUTION
Equities	16,870.25	46,977.00	PATRIOT TRANSN HLDG INC COM
Equities	301,976.55	276,276.00	PATTERSON COS INC COM
Equities	176,408.13	360,079.72	PATTERSON COS INC COM
Equities	1,525,035.15	1,624,766.00	PATTERSON COS INC COM
Equities	191,165.22	306,300.90	PATTERSON-UTI ENERGY INC COM
Equities	340,495.71	543,692.00	PATTERSON-UTI ENERGY INC COM
Equities	357,480.22	932,020.85	PATTERSON-UTI ENERGY INC COM
Equities	1,129,226.95	1,229,629.00	PATTERSON-UTI ENERGY INC COM
Equities	756,857.15	632,217.60	PAYCHEX INC COM
Equities	223,107.44	228,096.00	PAYCHEX INC COM

Equities	1,143,104.09	1,216,358.40	PAYCHEX INC COM
Equities	2,499,460.63	2,362,368.00	PAYCHEX INC COM
Equities	81,013.91	89,088.00	PAYCHEX INC COM
Equities	125,803.09	40,572.00	PC CONNECTION INC COM
Equities	9,058.34	16,338.00	PC MALL INC COM
Equities	161,098.35	25,920.00	PC-TEL INC COM
Equities	64,075.95	26,820.00	PDF SOLUTIONS INC COM
Equities	1,830,838.38	2,291,110.90	PDG REALTY SA EMPR COM NPV
Equities	3,304,577.96	3,258,306.29	PDG REALTY SA EMPR COM NPV
Equities	97,099.10	19,852.00	PDI INC COM
Equities	165,637.50	38,742.00	PDL BIOPHARMA INC COM
Equities	11,260.46	4,062.04	PDL BIOPHARMA INC COM
Equities	586,620.71	620,376.82	PDL BIOPHARMA INC COM
Equities	934,850.03	1,140,497.60	PEABODY ENERGY CORP COM STK
Equities	634,020.83	653,901.00	PEABODY ENERGY CORP COM STK
Equities	714,298.17	1,876,931.51	PEABODY ENERGY CORP COM STK
Equities	521,724.00	494,844.00	PEABODY ENERGY CORP COM STK
Equities	409,087.46	545,565.51	PEABODY ENERGY CORP COM STK
Equities	352,885.59	351,485.94	PEAK SPORT PRODUCT HKD0.01'REG S'
Equities	48,094.07	19,448.78	PEAPACK-GLADSTONE FINL CORP COM
Equities	2,083,540.69	3,248,395.46	PEARSON ORD GBP0.25
Equities	351,223.90	477,666.34	PEARSON ORD GBP0.25
Equities	144,135.34	235,038.27	PEARSON ORD GBP0.25
Equities	189,777.19	363,441.78	PEARSON ORD GBP0.25
Equities	2,016,720.97	2,112,883.50	PEBBLEBROOK HOTEL TR COM STK
Equities	7,697.00	8,076.00	PEBBLEBROOK HOTEL TR COM STK
Equities	76,289.50	71,674.50	PEBBLEBROOK HOTEL TR COM STK
Equities	256,891.72	272,565.00	PEBBLEBROOK HOTEL TR COM STK
Equities	435,797.91	455,284.50	PEBBLEBROOK HOTEL TR COM STK
Equities	14,842.50	5,325.00	PEERLESS SYS CORP COM
Equities	4,178.00	5,770.00	PEETS COFFEE & TEA INC COM
Equities	56,834.10	126,940.00	PEETS COFFEE & TEA INC COM
Equities	32,741.45	162,925.00	PEGASYSTEMS INC COM
Equities	9,526.69	84,860.65	PEGASYSTEMS INC COM
Equities	22,970.65	7,950.00	PENFORD CORP COM
Equities	221,877.66	185,564.00	PENN NATL GAMING INC COM
Equities	239,198.29	305,010.74	PENN NATL GAMING INC COM
Equities	103,364.47	33,025.00	PENN VA CORP COM
Equities	24,489.48	63,408.00	PENN VA CORP COM
Equities	850,123.68	468,707.80	PENNEY J.C CO INC COM
Equities	595,386.98	636,952.14	PENNEY J.C CO INC COM
Equities	98,532.00	42,390.00	PENNSYLVANIA REAL ESTATE INVNT TR SH BEN INT SH BEN INT
Equities	92,726.55	107,859.00	PENNSYLVANIA REAL ESTATE INVNT TR SH BEN INT SH BEN INT
Equities	42,148.00	45,480.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	35,114.39	106,878.00	PENSKE AUTOMOTIVE GROUP INC COM STK
Equities	58,064.40	7,140.00	PENSON WORLDWIDE INC COM
Equities	281,446.45	346,692.40	PENTAIR INC COM
Equities	296,656.66	446,785.20	PENTAIR INC COM
Equities	25,057.02	19,564.72	PEOPLES BANCORP INC COM STK
Equities	289,126.03	213,696.00	PEOPLES UTD FINL INC COM
Equities	665,468.47	615,242.88	PEOPLES UTD FINL INC COM
Equities	56,052.01	31,697.00	PEP BOYS-MANNY MOE & JACK COM
Equities	455,614.85	382,550.00	PEP BOYS-MANNY MOE & JACK COM
Equities	51,617.33	56,792.28	PEP BOYS-MANNY MOE & JACK COM
Equities	328,435.05	212,004.00	PEPCO HLDGS INC COM
Equities	426,368.72	404,750.97	PEPCO HLDGS INC COM
Equities	188,401.07	191,569.60	PEPSICO INC COM
Equities	529,063.98	626,333.99	PEPSICO INC COM
Equities	7,369,717.60	7,913,937.38	PEPSICO INC COM
Equities	8,857,590.16	13,450,298.82	PEPSICO INC COM
Equities	434,125.48	508,504.60	PEPSICO INC COM
Equities	423,506.22	479,628.30	PEPSICO INC COM
Equities	2,906,867.97	3,088,707.65	PEPSICO INC COM
Equities	4,278,982.08	4,824,455.00	PEPSICO INC COM
Equities	5,395,708.93	5,873,862.00	PEPSICO INC COM
Equities	10,764.00	11,448.00	PERCEPTRON INC COM
Equities	135,155.53	7,700.40	PEREGRINE PHARMACEUTICALS INC COM NEW COM NEW
Equities	32,474.25	15,390.00	PERFICIENT INC COM STK

Equities	86,613.40	41,040.00	PERFICIENT INC COM STK
Equities	30,822.09	5,373.00	PERFORMANCE TECHNOLOGIES INC COM
Equities	8,190.50	7,267.50	PERFUMANIA HLDGS INC COM STK
Equities	134,657.09	45,594.00	PERICOM SEMICONDUCTOR CORP COM
Equities	173,857.51	188,370.00	PERKINELMER INC COM
Equities	319,293.64	323,969.49	PERKINELMER INC COM
Equities	241.50	278.00	PERMA-FIX ENVIRONMENTAL SVCS INC COM
Equities	36,028.00	7,233.50	PERNIX THERAPEUTICS HLDGS INC COM
Equities	4,494,136.25	5,534,557.74	PERNOD RICARD NPV EUR 1.55
Equities	553,639.02	591,277.85	PERNOD RICARD NPV EUR 1.55
Equities	255,618.50	299,636.70	PERRIGO CO COM
Equities	196,592.10	391,900.20	PERRIGO CO COM
Equities	196,724.81	518,433.00	PERRIGO CO COM
Equities	282,681.34	897,855.66	PERRIGO CO COM
Equities	37,610.14	19,260.00	PERVASIVE SOFTWARE INC COM STK
Equities	48,884.92	42,517.80	PETMED EXPRESS INC COM STK
Equities	78,583.13	44,865.00	PETRO DEV CORP COM
Equities	6,435.63	50,847.00	PETRO DEV CORP COM
Equities	676,396.62	541,090.85	PETROCELTIC INTL ORD EURO.0125
Equities	352,978.93	389,786.00	PETROHAWK ENERGY CORP COM
Equities	767,556.44	794,374.00	PETROHAWK ENERGY CORP COM
Equities	677,477.03	862,216.50	PETROHAWK ENERGY CORP COM
Equities	3,160,837.69	3,537,824.41	PETROLEUM GEO SVS NOK3
Equities	600,600.00	683,196.00	PETROMINERALES LTD CNV 2.625% 25/08/2016
Equities	49,262.02	29,484.00	PETROQUEST ENERGY INC COM
Equities	17,777.26	29,322.54	PETROQUEST ENERGY INC COM
Equities	255,452.68	349,349.00	PETSMART INC COM
Equities	238,292.94	590,898.88	PETSMART INC COM
Equities	1,418,719.50	2,057,160.06	PEUGEOT SA EUR1
Equities	7,253,287.42	5,844,057.00	PFINGSTEN EXECUTIVE QP FUND III, LP
Equities	13,539,793.12	11,497,539.80	PFIZER INC COM STK \$.11 1/9 PAR
Equities	20,722,694.78	19,992,423.60	PFIZER INC COM STK \$.11 1/9 PAR
Equities	4,403,298.95	4,439,300.00	PFIZER INC COM STK \$.11 1/9 PAR
Equities	220,617.43	189,726.00	PFIZER INC COM STK \$.11 1/9 PAR
Equities	3,100,394.85	3,415,294.60	PFIZER INC COM STK \$.11 1/9 PAR
Equities	90,336.41	6,421.41	PFSWEB INC COM NEW STK
Equities	1,437,468.27	1,281,074.40	PG& E CORP COM
Equities	1,683,249.21	2,024,669.16	PG& E CORP COM
Equities	411,913.05	365,661.00	PG& E CORP COM
Equities	2,552,995.26	2,572,236.00	PG& E CORP COM
Equities	1,365,332.84	1,297,466.10	PG& E CORP COM
Equities	272,807.83	212,036.00	PHARMACEUTICAL PROD DEV INC COM
Equities	501,370.57	512,644.00	PHARMACEUTICAL PROD DEV INC COM
Equities	199,124.31	342,424.72	PHARMACEUTICAL PROD DEV INC COM
Equities	154,847.70	144,936.00	PHARMACEUTICAL PROD DEV INC COM
Equities	56,667.37	66,398.40	PHARMACYCLICS INC COM
Equities	128,041.42	57,910.68	PHARMACYCLICS INC COM
Equities	230,578.53	261,426.00	PHARMASSET INC COM
Equities	69,011.63	177,837.00	PHARMASSET INC COM
Equities	43,817.97	157,080.00	PHARMASSET INC COM
Equities	86,329.18	346,024.80	PHARMASSET INC COM
Equities	192,939.90	19,420.72	PHARMERICA CORP COM STK
Equities	225,986.07	51,218.64	PHARMERICA CORP COM STK
Equities	1,565,423.96	623,337.00	PHAROS CAPITAL PARTNERS, LP
Equities	2,210.00	1,256.00	PHAZAR CORP COM
Equities	79,328.08	53,352.00	PHH CORP COM NEW COM NEW
Equities	69,934.32	98,496.00	PHH CORP COM NEW COM NEW
Equities	12,216.00	17,384.00	PHI INC COM NON VTG
Equities	373,232.00	527,883.62	PHILIP MORRIS INTL COM STK NPV
Equities	5,820,753.07	8,122,570.50	PHILIP MORRIS INTL COM STK NPV
Equities	6,781,082.29	14,326,905.67	PHILIP MORRIS INTL COM STK NPV
Equities	313,866.96	400,620.00	PHILIP MORRIS INTL COM STK NPV
Equities	5,288,893.70	5,114,582.00	PHILIP MORRIS INTL COM STK NPV
Equities	534,956.10	789,221.40	PHILIP MORRIS INTL COM STK NPV
Equities	1,329,005.49	1,752,311.88	PHILIP MORRIS INTL COM STK NPV
Equities	1,827,180.30	2,156,671.00	PHILIP MORRIS INTL COM STK NPV
Equities	11,217,305.80	14,402,289.00	PHILIP MORRIS INTL COM STK NPV
Equities	3,151,382.10	2,813,874.02	PHILIPS ELEC(KON) EURO.20

Equities	3,648,636.85	3,150,548.80	PHILIPS ELEC(KON) EURO.20	
Equities	99,262.50	15,990.00	PHOENIX COS INC NEW COM	
Equities	220,603.44	30,504.00	PHOENIX COS INC NEW COM	
Equities	7,809.25	0.23	PHOTOELECTRON CORP COM	
Equities	47,663.92	26,257.00	PHOTRONICS INC COM	
Equities	156,884.81	53,504.99	PHOTRONICS INC COM	
Equities	31,497.27	20,300.00	PICO HLDGS INC COM NEW STK	
Equities	34,817.34	66,700.00	PICO HLDGS INC COM NEW STK	
Equities	116,682.84	130,118.00	PIEDMONT NAT GAS INC COM	
Equities	128,549.90	197,325.46	PIEDMONT NAT GAS INC COM	
Equities	284,780.27	296,001.63	PIEDMONT OFFICE REALTY TRU-A	
Equities	48,061.62	72,891.00	PIER 1 IMPORTS INC COM	
Equities	55,008.25	139,707.75	PIER 1 IMPORTS INC COM	
Equities	34,050.08	14,144.00	PIKE ELEC CORP COM STK	
Equities	53,683.21	33,044.28	PILGRIMS PRIDE CORP	
Equities	146,736.64	222,011.24	PING AN INSURANCE GROUP 'H' CNY1	
Equities	85,954.84	43,210.00	PINNACLE ENTMT INC COM	
Equities	71,770.68	80,460.00	PINNACLE ENTMT INC COM	
Equities	59,761.53	31,120.00	PINNACLE FINL PARTNERS INC COM	
Equities	86,777.23	82,997.04	PINNACLE FINL PARTNERS INC COM	
Equities	240,446.97	226,912.20	PINNACLE W. CAP CORP COM	
Equities	455,506.44	502,282.86	PINNACLE W. CAP CORP COM	
Equities	616,944.72	735,570.00	PINNACLE W. CAP CORP COM	
Equities	75,622.07	114,300.00	PIONEER DRILLING CO COM STK	
Equities	382,968.92	441,502.80	PIONEER DRILLING CO COM STK	
Equities	168,715.51	305,241.96	PIONEER DRILLING CO COM STK	
Equities	505,495.08	815,087.00	PIONEER NAT RES CO COM STK	
Equities	344,806.33	1,007,214.65	PIONEER NAT RES CO COM STK	
Equities	1,396,594.40	1,338,086.23	PIONEER NAT RES CO COM STK	
Equities	4,744,567.52	4,859,082.93	PIONEER NAT RES CO COM STK	
Equities	85,501.47	43,215.00	PIPER JAFFRAY COS COM	
Equities	350,948.54	313,452.80	PIPER JAFFRAY COS COM	
Equities	83,268.04	73,407.88	PIPER JAFFRAY COS COM	
Equities	613,336.99	291,973.00	PITNEY BOWES INC COM	
Equities	1,076,741.77	553,806.11	PITNEY BOWES INC COM	
Equities	212,618.80	7,185.85	PIXELWORKS INC COM NEW STK	
Equities	729.00	594.00	PIZZA INN INC NEW COM	
Equities	105,351.52	92,204.00	PK NATL CORP COM	
Equities	165,454.82	143,508.94	PK NATL CORP COM	
Equities	43,157.04	13,648.00	PKWY PPTYS INC REIT	
Equities	1,065,023.81	870,742.40	PKWY PPTYS INC REIT	
Equities	60,640.75	35,826.00	PKWY PPTYS INC REIT	
Equities	391,098.42	307,285.32	PLAINS EXPL & PRODTN CO COM	
Equities	424,457.73	605,231.24	PLAINS EXPL & PRODTN CO COM	
Equities	40,231.39	8,294.00	PLANAR SYS INC	
Equities	76,814.14	105,937.00	PLANTRONICS INC NEW COM	
Equities	391,162.22	404,533.22	PLANTRONICS INC NEW COM	
Equities	127,987.53	159,124.68	PLANTRONICS INC NEW COM	
Equities	248,178.03	468,707.52	PLASTIC OMNIUM EURO.17	
Equities	128,224.49	126,312.00	PLATINUM UNDERWRITERS HLDGS INC COM	USD0.01
Equities	146,254.00	141,901.56	PLATINUM UNDERWRITERS HLDGS INC COM	USD0.01
Equities	44,186.45	80,063.00	PLEXUS CORP COM	
Equities	1,116,054.09	1,436,852.37	PLEXUS CORP COM	
Equities	322,881.52	368,707.52	PLEXUS CORP COM	
Equities	116,937.59	155,113.36	PLEXUS CORP COM	
Equities	1,088,265.48	3,034.74	PLUG PWR INC COM NEW	
Equities	499,185.55	501,885.20	PLUM CREEK TIMBER CO INC COM	
Equities	564,799.17	810,759.46	PLUM CREEK TIMBER CO INC COM	
Equities	179,020.36	16,309.00	PLX TECH INC COM	
Equities	39,844.76	18,356.25	PMC COML TR SH BEN INT SHS OF BEN INT	USD0.01
Equities	123,841.71	106,737.00	PMC SIERRA INC COM	
Equities	1,131,720.06	1,022,707.00	PMC SIERRA INC COM	
Equities	473,004.01	457,379.40	PMC SIERRA INC COM	
Equities	207,215.82	186,676.20	PMC SIERRA INC COM	
Equities	250,672.07	5,564.00	PMI GROUP INC COM	
Equities	176,962.62	91,501.05	PMI GROUP INC COM	
Equities	3,646,848.91	2,489,552.04	PNC FINANCIAL SERVICES GROUP COM STK	
Equities	4,466,119.65	3,793,341.96	PNC FINANCIAL SERVICES GROUP COM STK	

Equities	2,853,911.50	2,903,007.00	PNC FINANCIAL SERVICES GROUP COM STK
Equities	277,877.88	264,072.30	PNC FINANCIAL SERVICES GROUP COM STK
Equities	675,031.55	774,930.00	PNC FINANCIAL SERVICES GROUP COM STK
Equities	1,157,703.72	1,192,080.78	PNC FINANCIAL SERVICES GROUP COM STK
Equities	145,039.58	71,982.00	PNM RES INC COM
Equities	55,892.13	77,774.04	PNM RES INC COM
Equities	1,396.77	490.88	POINT 360 NEW COM STK
Equities	121,126.61	255,691.00	POLARIS INDS INC COM
Equities	129,306.62	429,227.37	POLARIS INDS INC COM
Equities	803,513.11	1,024,987.40	POLARIS INDS INC COM
Equities	-	-	Polish zloty - Recoverable Taxes
Equities	413,322.42	660,397.80	POLO RALPH LAUREN CORP CL A
Equities	377,735.95	1,002,001.16	POLO RALPH LAUREN CORP CL A
Equities	234,794.02	533,690.00	POLYCOM INC COM
Equities	269,841.93	652,709.30	POLYCOM INC COM
Equities	34,450.00	81,991.00	POLYONE CORP COM
Equities	131,305.35	185,160.43	POLYONE CORP COM
Equities	172,576.80	320,544.00	POLYPORE INTL INC COM
Equities	67,318.16	142,464.00	POLYPORE INTL INC COM
Equities	77,067.36	177,469.44	POLYPORE INTL INC COM
Equities	107,338.24	218.32	PONIARD PHARMACEUTICALS INC COM NEW STK
Equities	96,737.50	74,525.00	POOL CORP COM STK
Equities	54,733.43	167,204.29	POOL CORP COM STK
Equities	196,605.84	173,410.80	POPULAR INC COM
Equities	258,469.83	50,784.00	POPULAR INC COM
Equities	731,270.52	354,179.76	POPULAR INC COM
Equities	2,893,141.28	3,054,580.62	PORSCHE AUTO HL SE NON VTG PRF NPV
Equities	616,236.45	745,483.90	PORSCHE AUTO HL SE NON VTG PRF NPV
Equities	41,563.14	47,906.35	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	44,318.72	67,832.00	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	232,071.56	627,446.00	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	113,400.62	207,057.18	PORTFOLIO RECOVERY ASSOCS INC COM
Equities	105,754.40	103,648.00	PORTLAND GEN ELEC CO COM NEW STK\
Equities	771,315.24	863,640.64	PORTLAND GEN ELEC CO COM NEW STK\
Equities	700,727.13	693,936.00	PORTLAND GEN ELEC CO COM NEW STK\
Equities	205,203.00	184,544.00	PORTLAND GEN ELEC CO COM NEW STK\
Equities	1,248,569.87	1,229,046.97	POSCO KRW5000
Equities	318,474.18	304,219.55	POSCO KRW5000
Equities	2,461,965.07	3,446,258.00	POST PPTYS INC REIT
Equities	116,629.89	97,824.00	POST PPTYS INC REIT
Equities	247,048.44	244,152.40	POST PPTYS INC REIT
Equities	654,899.60	961,936.00	POST PPTYS INC REIT
Equities	229,528.03	290,649.00	POTASH CORP SASK INC COM
Equities	355,839.85	470,167.50	POTASH CORP SASK INC COM
Equities	3,840,063.21	4,046,290.00	POTASH CORP SASK INC COM
Equities	99,568.86	95,229.00	POTLATCH CORP NEW REIT
Equities	154,509.06	192,433.12	POTLATCH CORP NEW REIT
Equities	31,175.00	36,500.00	POWELL INDS INC COM
Equities	18,760.91	73,000.00	POWELL INDS INC COM
Equities	485,424.90	575,280.32	POWER ASSETS HLDGS HKD1
Equities	131,658.35	181,667.47	POWER ASSETS HLDGS HKD1
Equities	212,847.74	287,640.16	POWER ASSETS HLDGS HKD1
Equities	56,076.00	53,802.00	POWER INTEGRATIONS INC COM
Equities	81,068.75	104,721.75	POWER INTEGRATIONS INC COM
Equities	24,180.93	25,110.00	POWER ONE INC NEW COM USD0.001
Equities	204,350.98	58,822.20	POWER ONE INC NEW COM USD0.001
Equities	4,666.25	3,610.00	POWERSECURE INTL INC COM STK
Equities	387,697.41	61,362.95	POWERWAVE TECHNOLOGIES INC COM
Equities	19,625.57	11,340.00	POZEN INC COM
Equities	950,912.63	1,294,665.40	PPG IND INC COM
Equities	1,151,861.59	1,833,140.89	PPG IND INC COM
Equities	307,271.56	326,844.00	PPG IND INC COM
Equities	1,159,298.47	731,650.70	PPL CORP COM ISIN US69351T1060
Equities	1,252,383.51	1,604,622.14	PPL CORP COM ISIN US69351T1060
Equities	757,904.00	799,277.60	PPL CORP COM ISIN US69351T1060
Equities	302,709.77	226,647.52	PPL CORP COM ISIN US69351T1060
Equities	1,036,399.39	1,359,525.55	PPR EUR4
Equities	1,184,898.18	1,459,941.01	PPR EUR4

Equities	38,159.62	53,412.48	PPR EUR4
Equities	248,819.72	313,789.05	PRAXAIR INC COM
Equities	1,567,184.86	2,458,285.20	PRAXAIR INC COM
Equities	1,941,748.43	4,129,117.05	PRAXAIR INC COM
Equities	493,854.40	643,836.60	PRAXAIR INC COM
Equities	598,344.26	785,393.94	PRAXAIR INC COM
Equities	5,596,505.03	7,663,173.00	PRAXAIR INC COM
Equities	122,906.56	171,236.00	PRECISION CASTPARTS CORP COM
Equities	1,154,555.52	1,650,286.95	PRECISION CASTPARTS CORP COM
Equities	826,187.57	2,819,960.55	PRECISION CASTPARTS CORP COM
Equities	422,873.34	687,578.40	PRECISION CASTPARTS CORP COM
Equities	17,317.81	1,296.00	PREFERRED BK LOS ANGELES CALIF COM NEW COM NEW
Equities	53,832.76	92,534.00	PREFORMED LINE PRODS CO COM
Equities	36,333.00	78,298.00	PREFORMED LINE PRODS CO COM
Equities	13,828.69	6,458.32	PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK
Equities	53,955.00	35,112.00	PREMIERE GLOBAL SVCS INC COM
Equities	568,649.58	477,036.42	PREMIERE GLOBAL SVCS INC COM
Equities	53,858.83	51,790.20	PREMIERE GLOBAL SVCS INC COM
Equities	116,017.61	68,684.76	PRESIDENTIAL LIFE CORP COM
Equities	70,859.07	10,758.00	PRESSTEK INC COM
Equities	2,607.55	950.60	PRESSURE BIOSCIENCES INC COM
Equities	32,917.25	32,100.00	PRESTIGE BRANDS HLDGS INC COM
Equities	58,588.04	64,739.28	PRESTIGE BRANDS HLDGS INC COM
Equities	199,775.32	8,551.40	PRGX GLOBAL INC
Equities	108,221.39	189,414.10	PRICELINE COM INC COM NEW STK
Equities	578,345.74	1,791,755.00	PRICELINE COM INC COM NEW STK
Equities	145,347.89	870,281.00	PRICELINE COM INC COM NEW STK
Equities	1,802,793.06	2,959,979.26	PRICELINE COM INC COM NEW STK
Equities	156,037.20	225,249.20	PRICELINE COM INC COM NEW STK
Equities	316,334.21	716,702.00	PRICELINE COM INC COM NEW STK
Equities	537,270.49	977,786.30	PRICELINE COM INC COM NEW STK
Equities	687,193.38	1,471,798.75	PRICELINE COM INC COM NEW STK
Equities	34,547.00	102,460.00	PRICESMART INC COM STK
Equities	22,159.20	71,722.00	PRICESMART INC COM STK
Equities	64,714.34	161,402.96	PRIMARIS RETAIL INVNT TR
Equities	79,755.89	97,916.40	PRIMARY HLTH PROP ORD GBPO.50
Equities	117,102.82	117,936.60	PRIME OFFICE REIT-AG NPV
Equities	45,959.00	18,728.00	PRIMEENERGY CORP COM
Equities	8,655.50	18,728.00	PRIMEENERGY CORP COM
Equities	8,646.72	8,788.00	PRIMERICA INC COM
Equities	274,540.79	-	PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP)
Equities	52,615.75	1,192.50	PRINCETON REVIEW INC COM
Equities	1,146,882.12	730,080.00	PRINCIPAL FINL GROUP INC COM STK
Equities	732,409.93	1,057,703.40	PRINCIPAL FINL GROUP INC COM STK
Equities	208,714.28	234,234.00	PRINCIPAL FINL GROUP INC COM STK
Equities	122,663.57	66,240.00	PRIVATEBANCORP INC COM
Equities	177,495.69	129,720.00	PRIVATEBANCORP INC COM
Equities	108,396.29	139,300.00	PROASSURANCE CORP COM
Equities	73,446.81	241,150.00	PROASSURANCE CORP COM
Equities	12,747,584.97	12,844,318.50	PROCTER & GAMBLE COM NPV
Equities	15,035,289.19	21,315,084.57	PROCTER & GAMBLE COM NPV
Equities	227,437.47	251,101.50	PROCTER & GAMBLE COM NPV
Equities	409,599.00	400,491.00	PROCTER & GAMBLE COM NPV
Equities	341,729.63	355,992.00	PROCTER & GAMBLE COM NPV
Equities	909,567.72	1,057,169.10	PROCTER & GAMBLE COM NPV
Equities	4,158,010.27	4,100,074.29	PROCTER & GAMBLE COM NPV
Equities	56,397.00	15,796.00	PROGENICS PHARMACEUTICALS INC COM
Equities	57,436.01	23,694.00	PROGENICS PHARMACEUTICALS INC COM
Equities	798,019.31	780,642.60	PROGRESS ENERGY INC COM
Equities	1,456,088.27	1,736,041.60	PROGRESS ENERGY INC COM
Equities	903,621.13	2,035.00	PROGRESS ENERGY INC CONTINGENT VALUE OBLIG
Equities	62,840.00	72,390.00	PROGRESS SOFTWARE CORP COM
Equities	53,888.20	128,202.69	PROGRESS SOFTWARE CORP COM
Equities	104,662.77	88,074.50	PROGRESS SOFTWARE CORP COM
Equities	941,167.50	861,614.00	PROGRESSIVE CORP OH COM
Equities	585,698.12	613,606.00	PROGRESSIVE CORP OH COM
Equities	1,176,877.42	1,698,320.30	PROGRESSIVE CORP OH COM
Equities	1,990,601.57	2,140,929.06	PROGRESSIVE CORP OH COM

Equities	2,244,535.60	2,381,732.00	PROGRESSIVE CORP OH COM
Equities	6,927,189.74	8,402,401.28	PROLOGIS INC COM
Equities	7,180,792.22	9,156,976.64	PROLOGIS INC COM
Equities	1,818,183.63	970,368.00	PROLOGIS INC COM
Equities	1,495,242.52	1,796,587.52	PROLOGIS INC COM
Equities	271,566.62	320,624.64	PROLOGIS INC COM
Equities	1,895,397.30	2,283,868.16	PROLOGIS INC COM
Equities	1,689,064.94	2,131,691.52	PROLOGIS INC COM
Equities	646,458.48	536,300.15	PROMISE CO NPV
Equities	622,561.20	677,435.19	PROSIEBENSAT1 MEDI NPV PRF
Equities	147,602.08	179,662.00	PROSPERITY BANCSHARES INC COM
Equities	524,520.72	536,356.80	PROSPERITY BANCSHARES INC COM
Equities	166,460.84	243,902.12	PROSPERITY BANCSHARES INC COM
Equities	10,453.07	9,390.00	PROTALIX BIOTHERAPEUTICS INC COM STK
Equities	278,834.16	187,353.00	PROTECTIVE LIFE CORP COM
Equities	189,309.70	216,427.41	PROTECTIVE LIFE CORP COM
Equities	6,499.50	8,514.00	PROVIDENCE & WORCESTER RR CO COM STK
Equities	7,171,444.00	8,037,873.00	PROVIDENCE EQUITY PARTNERS V, LP
Equities	16,161,298.00	18,927,114.00	PROVIDENCE EQUITY PARTNERS V-A, LP
Equities	2,054,693.00	2,218,539.00	PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC
Equities	13,808,514.00	14,327,273.00	PROVIDENCE EQUITY PTRS VI LP
Equities	9,802.05	10,507.25	PROVIDENT FINL HLDGS INC COM
Equities	65,982.58	54,416.00	PROVIDENT FINL SVCS INC COM
Equities	110,602.84	91,519.12	PROVIDENT FINL SVCS INC COM
Equities	49,196.98	29,260.00	PROVIDENT NY BANCORP COM
Equities	13,046.39	29,636.20	PROVIDENT NY BANCORP COM
Equities	49,573.25	20,520.00	PRUDENTIAL BANCORP INC PA COM
Equities	3,049,653.41	2,432,953.40	PRUDENTIAL FINL INC COM
Equities	2,275,311.27	3,666,726.58	PRUDENTIAL FINL INC COM
Equities	1,109,414.69	1,290,877.00	PRUDENTIAL FINL INC COM
Equities	432,966.02	445,130.00	PRUDENTIAL FINL INC COM
Equities	1,864,652.35	2,728,011.00	PRUDENTIAL FINL INC COM
Equities	307,640.00	441,950.50	PRUDENTIAL FINL INC COM
Equities	198,171.41	292,514.00	PRUDENTIAL FINL INC COM
Equities	1,997,969.47	2,142,983.00	PRUDENTIAL FINL INC COM
Equities	3,980,844.27	4,428,668.65	PRUDENTIAL ORD GBP0.05
Equities	1,233,842.12	1,699,728.50	PRUDENTIAL ORD GBP0.05
Equities	918,321.64	1,070,385.66	PRUDENTIAL ORD GBP0.05
Equities	1,468,188.16	1,484,075.21	PRYSMIAN SPA EURO.10
Equities	789,450.35	829,255.00	PS BUSINESS PKS INC CALIF COM
Equities	74,346.97	60,610.00	PS BUSINESS PKS INC CALIF COM
Equities	100,833.22	151,304.60	PS BUSINESS PKS INC CALIF COM
Equities	213,523.48	223,155.00	PS BUSINESS PKS INC CALIF COM
Equities	209,633.16	265,534.44	PSP SWISS PROPERTY CHF0.10 (REGD)
Equities	89,932.76	120,443.00	PSS WORLD MED INC COM
Equities	453,893.18	452,921.70	PSS WORLD MED INC COM
Equities	98,190.04	200,103.44	PSS WORLD MED INC COM
Equities	19,482.97	9,747.75	PSYCHEMEDICS CORP COM NEW COM NEW
Equities	238,794.04	218,063.47	PTT PUBLIC COMPANY THB10(ALIEN MKT)
Equities	1,535,023.02	1,132,608.00	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	1,675,835.65	2,018,359.68	PUB SERVICE ENTERPRISE GROUP INC COM
Equities	3,292,725.22	4,901,517.92	PUB STORAGE COM
Equities	3,119,272.27	4,543,754.54	PUB STORAGE COM
Equities	1,289,845.20	1,672,526.70	PUB STORAGE COM
Equities	1,088,379.58	2,070,421.60	PUB STORAGE COM
Equities	625,465.40	799,210.10	PUB STORAGE COM
Equities	271,773.19	307,827.00	PUB STORAGE COM
Equities	703,780.37	912,080.00	PUB STORAGE COM
Equities	601,851.31	861,459.56	PUB STORAGE COM
Equities	187,746.43	148,974.99	PUBLIC POWER CORP EUR2.935 (CR)
Equities	703,849.50	723,704.11	PUBLICIS GROUPE SA EURO.40
Equities	5,824.50	12,924.00	PULASKI FINL CORP COM
Equities	54,172.00	8,840.00	PULSE ELECTRONICS CORP
Equities	133,129.25	25,255.88	PULSE ELECTRONICS CORP
Equities	629,833.84	142,705.80	PULTE GROUP INC
Equities	726,499.20	735,360.00	PULTE GROUP INC
Equities	431,185.34	282,462.50	PULTE GROUP INC
Equities	15,260,000.00	11,564,442.00	PVTPPL DG FDG TR TR PFD SECS 144A EXP 12-29-2049

Equities	312,500.00	386,830.90	PVTP L GDR SAMSUNG ELECTRS LTD GDR 1995 RPSTG COM
Equities	2,526,892.14	2,665,125.00	PVTP L GILEAD SCIENCES INC SR NT CONV 144A 1.625% DUE 05-01-2016 BEO
Equities	-	-	PVTP L IFCO SYS N V WT RESTRTD EXP
Equities	1,645,098.45	1,808,100.00	PVTP L ILLUMINA INC SR NT CONV 144A .25% DUE 03-15-2016 BEO
Equities	1,428,292.61	1,595,550.00	PVTP L INTEL CORP CONV BD 144A 3.25% DUE 08-01-2039 BEO
Equities	1,341,414.98	2,363,425.00	PVTP L PRICELINE COM INC SR NT CONV 144A 1.25% DUE 03-15-2015 BEO
Equities	0.01	-	PVTP L RENAISSANCE COSMETICS INC COM
Equities	10.79	10.22	QAD INC CL A STOCK
Equities	3,744.68	3,329.40	QAD INC COM USD0.001 CLASS 'B'
Equities	6,694.40	5,952.00	QAD INC COM USD0.001 CLASS 'B'
Equities	527,361.60	496,785.15	QBE INS GROUP NPV
Equities	3,958,257.28	3,658,739.52	QBE INS GROUP NPV
Equities	839,087.20	794,117.52	QBE INS GROUP NPV
Equities	973,153.48	1,000,126.38	QBE INS GROUP NPV
Equities	189,645.60	162,424.74	QBE INS GROUP NPV
Equities	14,860,909.85	14,512,036.06	QBE INS GROUP NPV
Equities	37,912.33	11,500.00	QC HLDGS INC COM
Equities	12,973.00	6,021.00	QCR HLDGS INC COM
Equities	406,671.39	547,554.70	QEP RES INC COM STK
Equities	521,576.27	1,016,469.00	QEP RES INC COM STK
Equities	340,569.69	859,104.54	QEP RES INC COM STK
Equities	339,865.64	404,914.40	QEP RES INC COM STK
Equities	465,298.07	501,960.00	QEP RES INC COM STK
Equities	149,026.71	170,640.60	QLIK TECHNOLOGIES INC COM STK
Equities	138,371.28	205,177.44	QLIK TECHNOLOGIES INC COM STK
Equities	157,176.50	144,872.00	QLOGIC CORP COM
Equities	187,217.96	182,697.92	QLOGIC CORP COM
Equities	121,813.06	106,592.98	QUAD / GRAPHICS INC COM STK
Equities	26,548.50	77,418.00	QUAKER CHEM CORP COM
Equities	305,396.74	393,270.75	QUALCOMM INC COM
Equities	4,822,728.05	6,576,282.00	QUALCOMM INC COM
Equities	6,688,929.52	11,288,602.62	QUALCOMM INC COM
Equities	798,127.52	1,135,232.10	QUALCOMM INC COM
Equities	463,035.10	643,430.70	QUALCOMM INC COM
Equities	1,355,716.98	1,905,304.50	QUALCOMM INC COM
Equities	1,333,324.73	1,925,181.00	QUALCOMM INC COM
Equities	1,737,768.90	2,441,970.00	QUALCOMM INC COM
Equities	7,793,454.64	10,358,496.00	QUALCOMM INC COM
Equities	65,053.24	130,950.00	QUALITY SYS INC COM STK
Equities	38,842.23	161,592.30	QUALITY SYS INC COM STK
Equities	26,220.73	4,628.00	QUALSTAR CORP COM
Equities	28,098.00	29,502.00	QUANEX BLDG PRODS CORP COM STK
Equities	82,124.21	86,227.79	QUANEX BLDG PRODS CORP COM STK
Equities	324,523.06	249,389.20	QUANTA SVCS INC COM
Equities	1,412,803.02	1,340,633.60	QUANTA SVCS INC COM
Equities	605,514.49	497,364.40	QUANTA SVCS INC COM
Equities	185,757.42	103,474.80	QUANTUM CORP DSSG COM
Equities	1,874,778.76	1,538,522.00	QUANTUM ENERGY PARTNERS IV, LP
Equities	28,356.51	1,544.15	QUANTUM FUEL SYS TCHNLGIS WRLDWDE INC COM NEW
Equities	451,349.56	536,628.00	QUEST DIAGNOSTICS INC COM
Equities	583,533.56	982,833.00	QUEST DIAGNOSTICS INC COM
Equities	321,766.27	325,050.00	QUEST DIAGNOSTICS INC COM
Equities	5,409,192.67	5,963,190.00	QUEST DIAGNOSTICS INC COM
Equities	45,899.46	61,371.00	QUEST SOFTWARE INC COM ISIN US74834T1034
Equities	195,809.47	128,674.53	QUEST SOFTWARE INC COM ISIN US74834T1034
Equities	208,652.50	245,991.90	QUESTAR CORP COM
Equities	223,250.82	396,704.00	QUESTAR CORP COM
Equities	77,540.83	258,477.45	QUESTAR CORP COM
Equities	35,046.12	74,710.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	309,437.29	339,087.00	QUESTCOR PHARMACEUTICALS INC COM
Equities	67,046.18	177,183.20	QUESTCOR PHARMACEUTICALS INC COM
Equities	131,977.25	16,513.00	QUICKLOGIC CORP CDT-COM STK
Equities	137,415.00	94,464.00	QUICKSILVER RES INC COM
Equities	94,230.53	212,071.68	QUICKSILVER RES INC COM
Equities	32,575.00	37,875.00	QUIDEL CORP COM
Equities	14,470.34	53,025.00	QUIDEL CORP COM
Equities	93,237.00	32,430.00	QUIKSILVER INC COM
Equities	100,476.61	82,720.00	QUIKSILVER INC COM

Equities	60,054.75	33,527.34	QUINSTREET INC COM STK
Equities	139,975.29	312,002.00	RACKSPACE HOSTING INC COM STK
Equities	272,546.18	512,751.78	RACKSPACE HOSTING INC COM STK
Equities	831,955.77	918,910.00	RACKSPACE HOSTING INC COM STK
Equities	334,051.69	39,762.00	RADIAN GROUP INC COM
Equities	270,441.13	133,147.71	RADIAN GROUP INC COM
Equities	33,768.02	54,340.00	RADIANT SYS INC COM
Equities	68,388.26	117,040.00	RADIANT SYS INC COM
Equities	9,108.75	-	RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067
Equities	223,644.28	109,142.00	RADIOSHACK CORP COM
Equities	305,187.07	180,177.47	RADIOSHACK CORP COM
Equities	334,490.72	238,115.90	RADIOSHACK CORP COM
Equities	101,968.51	25,682.67	RADISYS CORP COM
Equities	10,803.00	8,580.00	RADNET INC COM STK
Equities	190,883.58	38,584.51	RAFFLES EDUCATION
Equities	4,326.00	6,000.00	RAILAMERICA INC COM
Equities	75,524.25	1,448.40	RAINMAKER SYS INC COM NEW
Equities	429,323.80	505,226.60	RAKUTEN INC NPV
Equities	575,297.93	814,947.99	RAKUTEN INC NPV
Equities	313,332.62	419,821.69	RAKUTEN INC NPV
Equities	148,629.04	197,402.40	RALCORP HLDGS INC NEW COM
Equities	182,975.76	493,506.00	RALCORP HLDGS INC NEW COM
Equities	75,839.53	57,142.50	RAM ENERGY RES INC COM STK
Equities	118,497.66	83,676.00	RAMBUS INC DEL COM
Equities	349,279.29	179,712.56	RAMBUS INC DEL COM
Equities	764,367.91	975,544.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	33,583.50	11,142.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	23,667.51	18,570.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	200,870.61	252,552.00	RAMCO-GERSHENSON PPTYS TR COM SH BEN INTCOM SH BEN INT
Equities	37,790.61	9,476.40	RAMTRON INTL CORP COM NEW COM NEW
Equities	359,126.38	509,490.00	RANGE RES CORP COM
Equities	1,233,362.09	1,692,750.00	RANGE RES CORP COM
Equities	413,774.13	1,052,557.50	RANGE RES CORP COM
Equities	1,181,063.55	1,266,510.00	RANGE RES CORP COM
Equities	359,379.90	377,400.00	RANGE RES CORP COM
Equities	5,115,495.40	6,143,850.00	RANGE RES CORP COM
Equities	59,778.26	290.93	RAPTOR PHARMACEUTICAL CORP COM STK
Equities	59,163.52	111,420.00	RAVEN INDS INC COM STK
Equities	633,854.38	1,107,124.83	RAVEN INDS INC COM STK
Equities	6,466.66	139,275.00	RAVEN INDS INC COM STK
Equities	209,597.19	228,265.00	RAYMOND JAMES FNCL INC COM STK
Equities	797,250.03	736,556.50	RAYMOND JAMES FNCL INC COM STK
Equities	529,004.23	536,905.00	RAYMOND JAMES FNCL INC COM STK
Equities	100,569.85	361,301.70	RAYMOND JAMES FNCL INC COM STK
Equities	217,599.56	326,750.00	RAYONIER INC REIT
Equities	239,519.81	610,630.40	RAYONIER INC REIT
Equities	1,534,841.39	1,387,824.00	RAYTHEON CO USD0.01
Equities	1,761,094.70	2,052,623.60	RAYTHEON CO USD0.01
Equities	276,008.31	262,211.00	RAYTHEON CO USD0.01
Equities	66,964.40	67,968.00	RBC BEARINGS INC COM
Equities	80,170.80	90,624.00	RBC BEARINGS INC COM
Equities	31,210.93	11,235.00	RCM TECHNOLOGIES INC COM NEW
Equities	23,491.25	17,449.25	READING INTL INC CL A CL A
Equities	104,717.35	87,057.58	REALD INC COM
Equities	48,718.98	21,760.00	REALNETWORKS INC COM
Equities	1,253,659.87	950,572.00	REALNETWORKS INC COM
Equities	337,518.18	37,440.80	REALNETWORKS INC COM
Equities	80,735.04	87,298.06	REALPAGE INC COM STK
Equities	15,773.41	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	66,920.88	-	RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS
Equities	1,640,913.75	410,228.44	RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE
Equities	607,765.62	-	RECEIVABLE FROM LEHMAN LBI
Equities	323,247.00	210,110.55	RECEIVABLE FROM LEHMAN LBIE - PIMCO
Equities	2,330,117.70	2,435,531.95	RECKITT BENCK GRP ORD GBP0.10
Equities	135,321.99	149,997.84	RECKITT BENCK GRP ORD GBP0.10
Equities	212,085.95	237,643.85	RECKITT BENCK GRP ORD GBP0.10
Equities	164,294.37	181,291.42	RED ELECTRICA CORP EUR2
Equities	259,235.10	284,007.14	RED ELECTRICA CORP EUR2

Equities	168,461.06	218,713.50	RED HAT INC COM
Equities	321,984.14	596,700.00	RED HAT INC COM
Equities	889,854.30	1,013,288.40	RED HAT INC COM
Equities	199,686.88	445,643.10	RED HAT INC COM
Equities	20,745.00	21,330.00	RED LIONS HOTELS CORP COM
Equities	92,542.39	92,950.90	RED ROBIN GOURMET BURGERS INC COM
Equities	69,218.73	61,846.00	RED ROBIN GOURMET BURGERS INC COM
Equities	31,602.54	47,403.14	RED ROBIN GOURMET BURGERS INC COM
Equities	58,207.64	5,620.00	REDDY ICE HLDGS INC COM
Equities	6,479,415.31	2,967,016.00	REDPOINT VENTURES I, LP
Equities	887,958.64	653,125.00	REDPOINT VENTURES II, LP
Equities	93,859.04	36,288.00	REDWOOD TR INC COM
Equities	151,159.38	109,181.52	REDWOOD TR INC COM
Equities	365,410.17	394,260.13	REED ELSEVIER GBPO.1444
Equities	3,639,041.29	3,339,468.06	REED ELSEVIER NV EURO.07
Equities	129,061.20	166,925.00	REGAL BELOIT CORP COM
Equities	645,528.98	1,187,838.30	REGAL BELOIT CORP COM
Equities	260,917.48	437,944.43	REGAL BELOIT CORP COM
Equities	99,151.51	58,045.00	REGAL ENTMT GROUP CL A CL A
Equities	61,412.70	53,722.50	REGAL ENTMT GROUP CL A CL A
Equities	504,137.17	346,923.30	REGENCY CTRS CORP COM
Equities	303,818.81	433,236.41	REGENCY CTRS CORP COM
Equities	449,814.06	483,670.00	REGENCY CTRS CORP COM
Equities	109,258.01	226,840.00	REGENERON PHARMACEUTICALS INC COM
Equities	148,400.16	516,061.00	REGENERON PHARMACEUTICALS INC COM
Equities	862,807.15	935,715.00	REGENERON PHARMACEUTICALS INC COM
Equities	1,777,831.96	481,120.00	REGIONS FINL CORP NEW COM
Equities	2,123,714.45	1,142,486.40	REGIONS FINL CORP NEW COM
Equities	91,593.59	35,236.00	REGIS CORP MINN COM
Equities	110,308.80	76,048.48	REGIS CORP MINN COM
Equities	293,184.44	334,730.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	639,495.13	651,202.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	336,240.65	515,666.78	REINSURANCE GROUP AMER INC COM NEW STK
Equities	423,076.95	419,934.00	REINSURANCE GROUP AMER INC COM NEW STK
Equities	27,107.25	14,895.00	REIS INC COM STK
Equities	3,238,875.51	2,785,050.64	RELIANCE INDS GDR REP 2 ORD INR10 (144A)
Equities	205,687.84	188,670.00	RELIANCE STL & ALUM CO COM
Equities	1,024,235.38	1,154,014.95	RELIANCE STL & ALUM CO COM
Equities	163,571.64	413,385.90	RELIANCE STL & ALUM CO COM
Equities	510,105.50	570,975.00	RELIANCE STL & ALUM CO COM
Equities	1,476,938.86	1,394,618.85	RELIANCE STL & ALUM CO COM
Equities	4,535.85	5,328.96	RELIV INTL INC COM
Equities	17,068.05	17,681.40	RENAISSANCE LEARNING INC COM
Equities	26,623.33	11,712.36	RENAISSANCE LEARNING INC COM
Equities	211,907.95	265,110.50	RENAISSANCE RE HLDGS LTD COM
Equities	282,078.07	377,590.10	RENAISSANCE RE HLDGS LTD COM
Equities	14,280.75	19,561.50	RENASANT CORP COM
Equities	1,731,402.55	2,384,303.58	RENAULT SA EUR3.81
Equities	122,311.08	131,408.00	RENT A CTR INC NEW COM
Equities	735,110.17	1,042,248.80	RENT A CTR INC NEW COM
Equities	156,552.81	202,093.28	RENT A CTR INC NEW COM
Equities	600,846.29	717,396.00	RENT A CTR INC NEW COM
Equities	7,258.50	5,088.00	RENTECH INC COM STK
Equities	5,180.00	26,610.00	RENTRAK CORP COM
Equities	6,539.41	2,632.11	REP 1ST BANCORP INC COM
Equities	58,774.00	14,196.00	REP AWYS HLDGS INC COM USD0.001
Equities	36,259.95	37,810.00	REP BANCORP INC KY CDT-CL A COM STK
Equities	12,423.39	36,237.90	REP BANCORP INC KY CDT-CL A COM STK
Equities	54,932.25	19,292.00	REPLIGEN CORP COM STK USD0.01
Equities	45,130.50	3,076.25	REPROS THERAPEUTICS INCORPORATED COMMON STOCK
Equities	233,770.59	242,965.87	REPSOL YPF SA EUR1
Equities	810,042.57	865,959.50	REPUBLIC SVCS INC COM
Equities	928,881.42	1,215,181.50	REPUBLIC SVCS INC COM
Equities	965,886.70	965,605.00	REPUBLIC SVCS INC COM
Equities	902,218.27	1,171,991.50	REPUBLIC SVCS INC COM
Equities	305,417.86	395,805.50	REPUBLIC SVCS INC COM
Equities	38,871.24	11,882.00	RESEARCH FRONTIERS INC COM
Equities	679,241.57	392,879.49	RESEARCH IN MOTION COM NPV

Equities	71,780.29	37,554.66	RESEARCH IN MOTION COM NPV
Equities	110,725.84	57,776.40	RESEARCH IN MOTION COM NPV
Equities	241,559.34	334,260.00	RESMED INC COM
Equities	179,977.98	530,204.45	RESMED INC COM
Equities	94,015.35	86,569.12	RESOLUTE ENERGY CORP COM
Equities	668,805.69	806,179.96	RESOLUTION LTD ORD NPV
Equities	13,391.41	18,784.00	RESOURCE AMER INC CL A COM
Equities	49,121.01	18,960.00	RESOURCE CAP CORP COM
Equities	70,116.65	27,692.00	RESOURCES CONNECTION INC COM
Equities	57,900.45	62,608.00	RESOURCES CONNECTION INC COM
Equities	42,854.03	48,757.50	RESPONSYS INC COM
Equities	78,366.00	87,123.72	RETAIL OPPORTUNITY INVTS CORP COM STK
Equities	16,288.80	6,344.80	RETRACTABLE TECHNOLOGIES INC COM
Equities	(370,000.00)	(370,000.00)	REV REPO CASH COLL W/ CCBPGVUS5
Equities	370,000.00	370,000.00	REV REPO CASH COLL W/PARIBAS
Equities	24,384.15	11,944.80	REVLON INC CL A NEW COM STK
Equities	15,905.69	36,105.00	REX AMERICAN RESOURCES CORP
Equities	4,868.00	4,108.00	REX ENERGY CORP COM STK
Equities	182,370.50	66,755.00	REX ENERGY CORP COM STK
Equities	92,229.11	94,581.75	REXAM ORD GBX64.285714
Equities	146,164.26	149,892.72	REXAM ORD GBX64.285714
Equities	652,654.35	806,949.00	REYNOLDS AMERICAN INC COM
Equities	613,319.87	1,428,462.75	REYNOLDS AMERICAN INC COM
Equities	3,655.00	3,500.00	RF INDS LTD COM PAR \$0.01 COM PAR \$0.01
Equities	20,382.64	25,704.00	RF MICRO DEVICES INC COM
Equities	238,334.84	174,677.04	RF MICRO DEVICES INC COM
Equities	15,446.01	2,055.00	RF MONOLITHICS INC COM
Equities	5,987.25	9,735.00	RGC RES INC COM
Equities	25,122.16	33,975.00	RICHARDSON ELECTRS LTD COM
Equities	183,197.04	230,896.48	RICOH LEASING NPV
Equities	76,892.18	37,486.96	RIGEL PHARMACEUTICALS INC COM NEW STK
Equities	169,502.05	260,262.72	RIGHTMOVE ORD GBP0.01
Equities	124,394.74	120,204.00	RIGHTNOW TECHNOLOGIES INC COM
Equities	34,950.57	74,520.00	RIGHTNOW TECHNOLOGIES INC COM
Equities	77,001.21	81,291.60	RIGHTNOW TECHNOLOGIES INC COM
Equities	22,673.73	23,502.50	RIMAGE CORP COM
Equities	-	0.02	RIO GRANA RES INC COM
Equities	2,234,327.49	2,709,808.43	RIO TINTO LIMITED NPV
Equities	182,990.87	232,784.62	RIO TINTO LIMITED NPV
Equities	290,510.30	369,612.22	RIO TINTO LIMITED NPV
Equities	1,650,428.94	4,153,334.54	RIO TINTO ORD GBP0.10
Equities	1,224,720.40	1,254,413.58	RIO TINTO ORD GBP0.10
Equities	881,586.45	1,261,622.86	RIO TINTO ORD GBP0.10
Equities	2,553,910.17	2,449,639.04	RIO TINTO ORD GBP0.10
Equities	382,695.04	335,303.32	RIO TINTO ORD GBP0.10
Equities	3,617,113.68	7,317,412.57	RIO TINTO ORD GBP0.10
Equities	41,494.88	55,871.88	RIO TINTO ORD GBP0.10
Equities	916,619.30	1,217,575.38	RIOCAN REAL ESTATE TRUST UNITS NPV
Equities	1,182,368.64	202,589.59	RITE AID CORP COM
Equities	185,081.38	203,096.70	RIVERBED TECHNOLOGY INC COM
Equities	120,064.71	423,613.00	RIVERBED TECHNOLOGY INC COM
Equities	300,124.32	685,580.03	RIVERBED TECHNOLOGY INC COM
Equities	1,119,153.41	1,211,454.00	RIVERBED TECHNOLOGY INC COM
Equities	10,491.04	4,832.00	RIVERVIEW BANCORP INC COM STK
Equities	46,250.33	49,536.00	RLI CORP COM
Equities	36,892.14	135,728.64	RLI CORP COM
Equities	48,765,792.11	59,875,683.00	RLJ WESTERN ASSET PUBLIC/PRIVATE CAYMAN FUND
Equities	165,716.58	194,242.00	RLTY INC CORP COM
Equities	247,655.86	478,672.57	RLTY INC CORP COM
Equities	154,875.93	189,731.50	ROBBINS & MYERS INC COM
Equities	143,911.57	278,889.45	ROBBINS & MYERS INC COM
Equities	431,601.53	556,510.50	ROBBINS & MYERS INC COM
Equities	152,770.46	284,544.40	ROBBINS & MYERS INC COM
Equities	345,065.98	281,112.00	ROBERT HALF INTL INC COM
Equities	436,350.86	461,077.74	ROBERT HALF INTL INC COM
Equities	108,842.31	112,525.89	ROBERT HALF INTL INC COM
Equities	5,176.50	2,114.55	ROBERTS REALTY INVS INC COM
Equities	2,553,833.99	2,573,372.92	ROCHE HLDGS AG GENUSSSCHEINE NPV

Equities	250,791.24	272,543.59	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	111,286.40	142,036.82	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	13,113,443.17	14,370,783.85	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	178,058.23	227,258.91	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	297,204.45	325,849.17	ROCHE HLDGS AG GENUSSSCHEINE NPV
Equities	9,929.02	19,888.00	ROCHESTER MED CORP COM
Equities	58,489.76	98,846.60	ROCK-TENN CO CL A CL A
Equities	306,891.59	518,181.74	ROCK-TENN CO CL A CL A
Equities	42,634.68	43,540.20	ROCKVILLE FINL INC NEW COM
Equities	703,602.65	1,040,252.40	ROCKWELL AUTOMATION
Equities	466,174.10	1,620,503.28	ROCKWELL AUTOMATION
Equities	650,566.83	628,621.10	ROCKWELL COLLINS INC COM
Equities	1,139,598.04	1,130,407.56	ROCKWELL COLLINS INC COM
Equities	665,146.61	1,135,466.14	ROCKWELL COLLINS INC COM
Equities	2,349,063.62	2,393,572.00	ROCKWELL COLLINS INC COM
Equities	1,323.00	11,556.00	ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024
Equities	90,183.88	138,225.00	ROCKWOOD HLDGS INC COM
Equities	124,131.00	326,432.16	ROCKWOOD HLDGS INC COM
Equities	4,916.00	9,872.00	ROCKY BRANDS INC COM STK
Equities	7,134.50	11,994.32	ROCKY MTN CHOCOLATE FACTORY INC COM PAR \$0.03 COM PAR \$0.03
Equities	54,177.52	54,640.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	16,277.02	116,110.00	ROFIN SINAR TECHNOLOGIES INC COM
Equities	86,226.96	87,780.00	ROGERS CORP COM
Equities	41,873.94	92,400.00	ROGERS CORP COM
Equities	387,965.65	373,885.59	ROHTO PHARMACEUTICAL CO NPV
Equities	40,465.95	77,953.50	ROLLINS INC COM
Equities	936,613.75	1,283,512.02	ROLLINS INC COM
Equities	96,354.95	152,299.74	ROLLINS INC COM
Equities	-	177,615.43	ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JULY 11)
Equities	8,616,108.14	10,962,596.47	ROLLS ROYCE HLDGS ORD GBP0.20
Equities	23,541.97	15,340.50	ROMA FINL CORP COM STK
Equities	359,147.93	507,297.00	ROPER INDS INC NEW COM
Equities	616,513.91	1,020,425.00	ROPER INDS INC NEW COM
Equities	285,592.48	952,452.20	ROPER INDS INC NEW COM
Equities	326,087.46	423,997.00	ROPER INDS INC NEW COM
Equities	700,917.74	762,111.70	ROPER INDS INC NEW COM
Equities	186,048.27	257,596.92	ROSETTA RES INC COM
Equities	54,640.50	128,850.00	ROSETTA RES INC COM
Equities	40,107.48	292,695.66	ROSETTA RES INC COM
Equities	657,596.81	762,792.00	ROSETTA RES INC COM
Equities	12,900.00	8,070.00	ROSETTA STONE INC COM
Equities	242,916.69	254,300.88	ROSS STORES INC COM
Equities	372,069.74	728,290.80	ROSS STORES INC COM
Equities	193,473.52	496,744.00	ROSS STORES INC COM
Equities	637,693.50	1,305,956.00	ROSS STORES INC COM
Equities	434,381.29	1,159,336.40	ROSS STORES INC COM
Equities	1,163,601.31	1,405,144.56	ROSS STORES INC COM
Equities	167,423.70	250,775.60	ROSS STORES INC COM
Equities	384,430.01	608,912.00	ROSS STORES INC COM
Equities	1,389,367.00	1,164,782.00	ROUNDTABLE HEALTHCARE PARTNERS II LP
Equities	186,202.73	197,318.40	ROVI CORP COM
Equities	321,090.82	495,819.84	ROVI CORP COM
Equities	893,033.07	969,384.00	ROVI CORP COM
Equities	396,532.69	673,980.00	ROVI CORP COM
Equities	425,593.05	508,022.90	ROWAN COMPANIES INC COM
Equities	396,945.38	779,071.94	ROWAN COMPANIES INC COM
Equities	109,903.21	163,002.00	ROWAN COMPANIES INC COM
Equities	14,732.51	1,830.55	ROYAL BANCSHARES PA INC CL A CL A
Equities	337,669.85	353,816.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	288,455.47	680,117.16	ROYAL CARIBBEAN CRUISES COM STK
Equities	622,427.74	559,895.00	ROYAL CARIBBEAN CRUISES COM STK
Equities	165,197.86	170,922.63	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP
Equities	261,907.43	270,983.59	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP
Equities	315,302.75	320,479.94	ROYAL DUTCH SHELL 'A'SHS EURO.07 (UK LIST)GBP
Equities	824,694.71	821,219.81	ROYAL DUTCH SHELL 'B'ORD EURO.07
Equities	7,362,326.36	7,583,786.43	ROYAL DUTCH SHELL 'B'ORD EURO.07
Equities	133,081.06	222,566.00	ROYAL GOLD INC COM STK USD0.01
Equities	191,671.86	368,639.58	ROYAL GOLD INC COM STK USD0.01

Equities	82,262.48	44,168.49	ROYALE ENERGY INC
Equities	65,750.00	158,283.00	RPC INC COM
Equities	67,111.39	305,449.38	RPC INC COM
Equities	149,145.45	158,838.00	RPM INTL INC
Equities	660,020.72	941,218.74	RPM INTL INC
Equities	172,994.29	320,668.60	RPM INTL INC
Equities	1.00	1.00	RS & CO IV, LP
Equities	77,332.65	133,078.92	RSC HLDGS INC COM
Equities	1,197,559.55	417.00	RSTW PARTNERS III, LP
Equities	68,735.34	13,550.00	RTI BIOLOGICS INC COM STK
Equities	142,310.02	65,229.00	RTI INTL METALS INC COM
Equities	45,504.51	129,920.82	RTI INTL METALS INC COM
Equities	16,541.00	8,430.00	RUBICON TECHNOLOGY INC COM MON STK
Equities	63,356.28	40,278.54	RUBICON TECHNOLOGY INC COM MON STK
Equities	88,563.75	35,574.00	RUBY TUESDAY INC COM
Equities	90,275.62	92,233.68	RUBY TUESDAY INC COM
Equities	89,112.67	117,558.00	RUDDICK CORP COM
Equities	81,104.66	213,476.62	RUDDICK CORP COM
Equities	48,668.56	29,988.00	RUDOPH TECHNOLOGIES INC COM
Equities	206,702.61	58,937.13	RUDOPH TECHNOLOGIES INC COM
Equities	10,219.95	9,750.00	RUE21 INC COM
Equities	639,395.60	617,500.00	RUE21 INC COM
Equities	27,843.66	31,785.00	RUE21 INC COM
Equities	50,748.00	68,508.00	RUSH ENTERPRISES INC CL A CL A
Equities	60,712.50	61,619.14	RUSH ENTERPRISES INC CL A CL A
Equities	371,777.49	460,250.01	RUTHS HOSPITALITY GROUP INC
Equities	4,843,381.11	4,350,207.50	RWE AG NPV
Equities	151,054.19	82,598.17	RWE AG NPV
Equities	254,143.92	131,769.04	RWE AG NPV
Equities	191,157.04	197,838.00	RYDER SYS INC COM
Equities	170,036.33	333,368.40	RYDER SYS INC COM
Equities	950,897.43	1,569,060.00	RYDER SYS INC COM
Equities	182,354.15	244,455.00	RYDER SYS INC COM
Equities	105,881.53	42,978.00	RYLAND GROUP INC COM
Equities	40,591.78	57,193.80	RYLAND GROUP INC COM
Equities	42,904.55	24,167.00	S & T BANCORP INC COM STK
Equities	66,555.84	51,531.48	S & T BANCORP INC COM STK
Equities	17,247.25	23,496.00	S W BANCORP INC OKLA COM
Equities	51,856.49	48,825.00	S Y BANCORP INC COM
Equities	23,579.40	48,825.00	S Y BANCORP INC COM
Equities	723,704.73	560,082.48	S.W. AIRL CO COM
Equities	1,095,950.20	1,050,594.32	S.W. AIRL CO COM
Equities	250,633.22	272,606.82	S.W. AIRL CO COM
Equities	48,627.22	54,604.00	S1 CORP COM STK
Equities	274,745.36	58,299.12	S1 CORP COM STK
Equities	203,455.36	37,158.45	SABA SOFTWARE INC COM NEW STK
Equities	228,913.66	270,742.84	SABESP CIA SANEAME COM NPV
Equities	212,563.16	209,710.50	SABRA HEALTH CARE REIT INC COM STOCK\
Equities	15,228.00	15,039.00	SABRA HEALTH CARE REIT INC COM STOCK\
Equities	139,847.73	132,042.42	SABRA HEALTH CARE REIT INC COM STOCK\
Equities	55,901.17	55,143.00	SABRA HEALTH CARE REIT INC COM STOCK\
Equities	10,027.38	1.00	SAFEGUARD CO-INVESTMENT FUND, LP
Equities	993,060.21	1.00	SAFEGUARD INTERNATIONAL FUND, LP
Equities	580,053.97	73,065.60	SAFEGUARD SCIENTIFICS INC COM NEW COM NEW
Equities	603,327.58	291,784.13	SAFESTORE HLDGS ORD GBP0.01
Equities	305,193.50	310,172.95	SAFESTORE HLDGS ORD GBP0.01
Equities	41,075.00	42,040.00	SAFETY INS GROUP INC COM
Equities	25,544.70	75,672.00	SAFETY INS GROUP INC COM
Equities	1,053,330.00	670,719.00	SAFEWAY INC COM NEW
Equities	1,774,906.81	1,011,336.75	SAFEWAY INC COM NEW
Equities	644,994.60	608,600.66	SAFILO POST RAGGR COMSTK
Equities	3,217,183.64	3,885,354.85	SAFRAN SA EURO.20
Equities	669,357.71	852,851.53	SAFRAN SA EURO.20
Equities	1,147,725.98	1,699,383.74	SAFRAN SA EURO.20
Equities	82,211.33	85,396.17	SAFRAN SA EURO.20
Equities	130,716.01	135,779.91	SAFRAN SA EURO.20
Equities	52,852.00	34,706.00	SAGA COMMUNICATIONS INC CL A NEW CL A NEW
Equities	31,719.60	32,467.02	SAGE GROUP ORD GBP0.01

Equities	49,845.08	51,019.60	SAGE GROUP ORD GBP0.01
Equities	227,018.82	253,706.54	SAGE GROUP ORD GBP0.01
Equities	12,117.58	45,171.75	SAIA INC COM STK
Equities	440,215.42	383,496.00	SAIC INC COM STK USD0.0001
Equities	747,470.76	710,426.34	SAIC INC COM STK USD0.0001
Equities	2,755,600.32	2,709,769.74	SAIPEM EUR1
Equities	655,254.22	650,344.74	SAIPEM EUR1
Equities	70,661.02	72,260.53	SAIPEM EUR1
Equities	191,957.89	297,474.00	SAKAI CHEMICAL IND NPV
Equities	147,079.21	78,190.00	SAKS INC COM
Equities	190,050.72	144,595.65	SAKS INC COM
Equities	83,017.75	13,283.00	SALEM COMMUNICATIONS CORP DEL CL A COM STK
Equities	228,598.78	340,419.30	SALESFORCE COM INC COM STK
Equities	477,570.04	1,083,084.60	SALESFORCE COM INC COM STK
Equities	793,037.42	2,095,552.68	SALESFORCE COM INC COM STK
Equities	975,958.84	1,042,860.00	SALESFORCE COM INC COM STK
Equities	50,414.62	147,371.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	893,612.69	1,071,427.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	59,066.20	215,838.77	SALIX PHARMACEUTICALS LTD COM DE
Equities	606,276.09	653,212.00	SALIX PHARMACEUTICALS LTD COM DE
Equities	39,392.39	70,110.00	SALLY BEAUTY HLDGS INC COM STK
Equities	64,843.93	219,888.90	SALLY BEAUTY HLDGS INC COM STK
Equities	510,579.96	506,924.12	SAMPO OYJ SER'A'NPV
Equities	491,128.27	493,069.88	SAMSONITE INTL SA
Equities	3,015,564.40	2,853,123.60	SAMSUNG ELECTRONIC GDR REP 1/2 ORD REG'S
Equities	1,224,347.94	1,371,702.34	SAMSUNG ELECTRONIC KRW5000
Equities	5,776,365.91	8,602,069.97	SAMSUNG ELECTRONIC PFD KRW5000
Equities	553,848.96	760,525.01	SANDEN CORP NPV
Equities	65,952.80	81,226.00	SANDERSON FARMS INC COM
Equities	38,863.39	60,871.72	SANDERSON FARMS INC COM
Equities	2,399,485.44	2,223,375.00	SANDISK CORP 1.5% DUE 08-15-2017
Equities	727,210.39	668,150.00	SANDISK CORP COM
Equities	841,398.61	780,200.00	SANDISK CORP COM
Equities	693,623.02	1,130,377.00	SANDISK CORP COM
Equities	493,246.74	406,700.00	SANDISK CORP COM
Equities	265,064.70	265,185.00	SANDISK CORP COM
Equities	556,947.99	539,500.00	SANDISK CORP COM
Equities	458,948.12	220,512.76	SANDRIDGE ENERGY INC COM
Equities	885,598.31	599,656.98	SANDRIDGE ENERGY INC COM
Equities	603,321.55	750,265.06	SANDS CHINA LTD USD0.01 REG'S'
Equities	33,932.00	17,990.00	SANDY SPRING BANCORP INC CMT-COM
Equities	51,308.84	53,970.00	SANDY SPRING BANCORP INC CMT-COM
Equities	34,553.06	9,306.00	SANFILIPPO JOHN B & SON INC COM
Equities	80,970.00	30,039.00	SANGAMO BIOSCIENCES INC COM STK
Equities	70,200.46	43,386.00	SANMINA-SCI CORP COM NEW COM NEW
Equities	1,529,623.09	105,169.73	SANMINA-SCI CORP COM NEW COM NEW
Equities	4,436,579.85	5,609,778.72	SANOFI
Equities	2,928,887.81	3,528,185.97	SANOFI
Equities	4,900,899.64	5,924,625.95	SANOFI
Equities	1,927,763.65	2,089,871.86	SANOFI
Equities	312,329.12	337,273.17	SANOFI
Equities	163,709.84	174,665.06	SANOFI
Equities	235,028.66	270,799.16	SANOFI
Equities	70,232.68	18,494.56	SANTARUS INC COM
Equities	28,147.01	36,329.87	SANTEN PHARM CO NPV
Equities	40,529.95	56,513.13	SANTEN PHARM CO NPV
Equities	1,827,061.12	2,245,708.99	SAP AG ORD NPV
Equities	1,496,084.28	1,866,662.37	SAP AG ORD NPV
Equities	300,792.91	363,187.44	SAP AG ORD NPV
Equities	280,060.67	350,960.13	SAP AG ORD NPV
Equities	2,602,684.04	2,560,471.43	SAP AG ORD NPV
Equities	83,490.32	86,572.80	SAPIENT CORP COM
Equities	34,292.61	70,641.00	SAPIENT CORP COM
Equities	297,458.78	142,003.44	SAPIENT CORP COM
Equities	280,781.21	241,084.70	SAPPORO HOLDINGS LTD JPY50
Equities	198,286.16	287,928.46	SAPURACREST PETROLEUM MYR1
Equities	230,611.28	265,055.43	SAPUTO INC COM NPV
Equities	707,225.00	799,479.00	SARA LEE CORP COM

Equities	1,158,223.04	1,343,504.52	SARA LEE CORP COM
Equities	123,704.36	66,628.42	SATCON TECH CORP COM
Equities	33,978.45	55,429.00	SAUER-DANFOSS INC COM
Equities	19,205.17	95,741.00	SAUER-DANFOSS INC COM
Equities	46,147.62	35,433.00	SAUL CTRS INC COM
Equities	14,867.37	33,110.17	SAUL CTRS INC COM
Equities	53,978.68	34,454.00	SAVIENT PHARMACEUTICALS INC COM STK
Equities	81,825.56	57,687.98	SAVIENT PHARMACEUTICALS INC COM STK
Equities	1,769,697.69	1,776,714.96	SAWAI PHARM CO LTD ZCP CNV BDS 17/09/15 JPY1000
Equities	411,897.21	457,516.20	SBA COMMUNICATIONS CORP CL A COM
Equities	240,214.80	312,012.30	SBA COMMUNICATIONS CORP CL A COM
Equities	330,509.89	533,590.68	SBA COMMUNICATIONS CORP CL A COM
Equities	3,260,663.92	3,995,059.72	SBM OFFSHORE NV EURO.25
Equities	4,145.00	4.20	SCAN OPTICS INC COM
Equities	356,691.10	326,771.00	SCANA CORP NEW COM
Equities	375,683.08	486,652.57	SCANA CORP NEW COM
Equities	64,826.50	82,456.00	SCANSOURCE INC COM
Equities	963,156.62	1,133,582.60	SCANSOURCE INC COM
Equities	72,224.96	83,805.28	SCANSOURCE INC COM
Equities	7,418.75	5,736.00	SCBT FINL CORP COM
Equities	34,200.43	28,152.00	SCHAWK INC CL A COM STK
Equities	5,425.98	9,936.00	SCHAWK INC CL A COM STK
Equities	348,259.45	463,903.20	SCHNITZER STL INDS INC CL A
Equities	302,983.01	742,746.25	SCHNITZER STL INDS INC CL A
Equities	17,388.24	53,712.00	SCHIFF NUTRITION INTL INC COM
Equities	67,118.96	74,880.00	SCHNITZER STL INDS INC CL A
Equities	55,603.49	103,852.80	SCHNITZER STL INDS INC CL A
Equities	53,066.01	45,220.00	SCHOLASTIC CORP COM
Equities	8,885.66	8,192.80	SCHOLASTIC CORP COM
Equities	62,973.99	27,341.00	SCHOOL SPECIALTY INC WI COM
Equities	86,642.45	27,341.00	SCHOOL SPECIALTY INC WI COM
Equities	51,582.71	55,418.00	SCHULMAN A INC COM
Equities	68,379.34	98,417.33	SCHULMAN A INC COM
Equities	1,389,305.74	1,189,335.00	SCHWAB CHARLES CORP COM NEW
Equities	2,437,599.72	1,907,722.95	SCHWAB CHARLES CORP COM NEW
Equities	2,610,413.47	2,460,920.00	SCHWAB CHARLES CORP COM NEW
Equities	204,798.33	215,495.00	SCHWAB CHARLES CORP COM NEW
Equities	57,293.96	61,765.00	SCHWEITZER-MAUDUIT INTL INC COM
Equities	19,055.23	74,061.85	SCHWEITZER-MAUDUIT INTL INC COM
Equities	112,788.65	54,360.00	SCICLONE PHARMACEUTICALS INC DEL COM
Equities	145,687.09	45,496.00	SCIENTIFIC GAMES CORP
Equities	115,001.09	92,398.24	SCIENTIFIC GAMES CORP
Equities	40,519.10	6,842.00	SCIENTIFIC LEARNING CORP OC-COM OC-COM
Equities	142,525.80	167,859.58	SCOR SE EUR7.876972
Equities	206,309.00	266,893.04	SCOR SE EUR7.876972
Equities	234,603.90	246,003.11	SCOT & STHN ENERGY ORD GBP0.50
Equities	109,310.39	123,144.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	491,637.12	492,576.00	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	82,756.02	226,379.72	SCOTTS MIRACLE-GRO CLASS'A'COM NPV
Equities	1,116.45	16,110.22	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	1,315.39	37,384.22	SCRIPPS E W CO OHIO CL A NEW COM STK
Equities	360,027.48	405,704.00	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	227,185.99	469,345.76	SCRIPPS NETWORKS INTERACTIVE INC CL A COM STK
Equities	182,599.23	215,783.53	SDL ORD GBP0.01
Equities	49,800.30	48,360.00	SEABOARD CORP DEL COM
Equities	58,407.09	72,540.00	SEABOARD CORP DEL COM
Equities	1,146,795.70	1,154,635.30	SEABRIDGE GOLD INC SEABRIDGE GOLD INC
Equities	761,430.63	681,912.00	SEABRIGHT HOLDINGS INC
Equities	88,340.13	57,673.00	SEACHANGE INTL INC COM
Equities	32,221.44	2,400.00	SEACOAST BKG CORP FLA COM
Equities	26,901.25	4,950.00	SEACOAST BKG CORP FLA COM
Equities	329,961.83	357,856.80	SEACOR HLDGS INC COM
Equities	272,327.80	462,814.80	SEACOR HLDGS INC COM
Equities	709,619.75	821,024.96	SEAGATE TECHNOLOGY PLC COM USD0.00001
Equities	14,090.00	5,130.00	SEAHAWK DRILLING INC COM STK
Equities	326,280.00	249,795.00	SEALED AIR CORP NEW COM STK
Equities	403,975.39	412,518.60	SEALED AIR CORP NEW COM STK
Equities	18,434.62	5,566.00	SEALY CORP COM

Equities	1,035,262.81	492,936.00	SEARS HLDGS CORP COM
Equities	403,602.94	366,915.84	SEARS HLDGS CORP COM
Equities	38,210.18	77,976.00	SEATTLE GENETICS INC COM
Equities	128,570.18	267,231.96	SEATTLE GENETICS INC COM
Equities	175,431.70	212,901.19	SEGA SAMMY HLDGS I NPV
Equities	277,984.33	337,573.06	SEGA SAMMY HLDGS I NPV
Equities	148,690.63	138,642.17	SEGRO PLC ORD GBPO.10
Equities	700,764.48	727,003.97	SEGRO PLC ORD GBPO.10
Equities	294,263.77	218,347.00	SEI INVTS CO COM
Equities	239,861.98	425,574.06	SEI INVTS CO COM
Equities	1,285,003.22	1,180,604.48	SEI INVTS CO COM
Equities	393,458.15	425,439.00	SEI INVTS CO COM
Equities	3,363.80	5,700.00	SEIBELS BRUCE GROUP INC COM PAR \$1000
Equities	3,029,535.34	3,057,528.48	SEKISUI HOUSE NPV
Equities	594,486.86	581,946.51	SEKISUI HOUSE NPV
Equities	112,604.71	169,641.30	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	47,365.76	46,748.00	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	82,262.03	113,777.44	SELECT COMFORT CORP OC-CAP STK OC-CAP STK
Equities	7,001,057.27	7,768,264.00	SELECT SECTOR SPDR TR INDL
Equities	213,144.09	1,535.00	SELECTICA INC DEL COM NEW COM NEW
Equities	98,695.72	60,199.00	SELECTIVE INS GROUP INC COM
Equities	58,477.54	99,377.16	SELECTIVE INS GROUP INC COM
Equities	112,111.76	105,991.43	SEMGROUP CORP CL A CL A
Equities	1,310,133.29	1,195,088.00	SEMPRA ENERGY INC COM STK
Equities	913,970.02	1,451,132.96	SEMPRA ENERGY INC COM STK
Equities	315,327.04	321,034.48	SEMPRA ENERGY INC COM STK
Equities	65,974.51	123,030.00	SEMTECH CORP COM
Equities	98,366.17	154,170.26	SEMTECH CORP COM
Equities	17,238.30	20,464.00	SENECA FOODS CORP NEW CL A
Equities	2,224,669.59	2,562,458.60	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	131,516.82	128,755.00	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	240,733.10	328,278.43	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	500,814.63	618,492.20	SENIOR HSG PPTYS TR SH BEN INT SH BEN INT
Equities	83,529.61	149,437.86	SENIOR ORD GBPO.10
Equities	59,441.58	81,554.00	SENSIENT TECHNOLOGIES CORP COM
Equities	593,938.42	798,710.22	SENSIENT TECHNOLOGIES CORP COM
Equities	124,589.56	180,567.97	SENSIENT TECHNOLOGIES CORP COM
Equities	15,595.50	18,875.00	SEQUENOM INC COM NEW STK
Equities	360,055.45	89,535.45	SEQUENOM INC COM NEW STK
Equities	204,591.61	197,392.00	SERVICE CORP INTL COM
Equities	443,169.35	308,457.12	SERVICE CORP INTL COM
Equities	64,818.11	98,879.00	SERVICESTRONG INTERNATIONAL
Equities	3,954,552.40	5,119,407.07	SES FDR EACH REP 1 'A' NPV
Equities	815,167.04	816,000.00	SESI L L C GTD SR NT DUE 12-15-2026/12-15-2011 REG
Equities	5,908.00	2,588.00	SEVCON INC COM
Equities	830,693.94	908,098.07	SEVEN & I HOLDINGS NPV
Equities	6,273,210.13	6,938,937.59	SEVEN & I HOLDINGS NPV
Equities	47,942.01	48,177.00	SFN GROUP INC COM
Equities	110,143.91	62,184.69	SFN GROUP INC COM
Equities	146,953.95	184,566.75	SHANDONG WEIGAO GP 'H' CNY0.1
Equities	94,453.56	85,078.88	SHANGHAI PHARMACEUTICALS-H
Equities	197,664.14	175,218.00	SHAW GROUP INC COM
Equities	248,488.41	300,378.03	SHAW GROUP INC COM
Equities	35,594.16	71,484.00	SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM
Equities	270,064.52	217,581.60	SHERRITT INTERNATIONAL CORPORATION COMMON
Equities	522,315.85	669,282.60	SHERWIN-WILLIAMS CO COM
Equities	515,157.40	913,344.30	SHERWIN-WILLIAMS CO COM
Equities	346,781.06	444,762.61	SHERWIN-WILLIAMS CO COM
Equities	31,799.80	30,184.00	SHILOH INDS INC COM
Equities	354,295.39	277,590.36	SHIMAO PROPERTY HO HKD0.10
Equities	1,771,227.49	2,006,035.17	SHIN-ETSU CHEMICAL NPV
Equities	911,687.84	914,735.02	SHIN-ETSU CHEMICAL NPV
Equities	799,905.48	808,370.48	SHIN-ETSU CHEMICAL NPV
Equities	5,345,727.80	5,706,457.40	SHIN-ETSU CHEMICAL NPV
Equities	485,788.46	519,655.32	SHINHAN FIN GROUP KRW5000
Equities	901,588.95	836,936.60	SHIONOGI & CO LTD NPV
Equities	72,016.08	45,230.20	SHIP FINANCE INTERNATIONAL COMMON STK
Equities	69,874.07	85,018.36	SHIP FINANCE INTERNATIONAL COMMON STK

Equities	456,100.00	467,012.00	SHIRE 2.75% CNV BDS 09/05/14 USD
Equities	2,894,856.20	3,000,827.75	SHIRE PHARMACEUTICALS GROUPLC 2.75 CNVBDS 09/05/14 1
Equities	1,663,766.14	2,466,854.28	SHIRE PLC ORD GBPO.05
Equities	878,827.34	1,230,304.54	SHIRE PLC ORD GBPO.05
Equities	876,123.39	968,006.11	SHIRE PLC ORD GBPO.05
Equities	186,103.02	143,712.13	SHN EXPRESSWAY 'H' CNY1
Equities	32,555.00	30,150.00	SHOE CARNIVAL INC COM
Equities	24,810.25	81,405.00	SHOE CARNIVAL INC COM
Equities	39,913.61	11,467.50	SHORE BANCSHARES INC COM
Equities	116,483.98	109,548.00	SHORETEL INC COM
Equities	44,945.50	24,323.00	SHUFFLE MASTER INC COM
Equities	60,154.82	52,500.26	SHUFFLE MASTER INC COM
Equities	112,375.31	164,163.78	SHUTTERFLY INC COM
Equities	14,959.02	34,452.00	SHUTTERFLY INC COM
Equities	81,504.99	191,725.38	SHUTTERFLY INC COM
Equities	241,941.31	218,291.29	SIAM CEMENT CO THB1(LLOCAL)
Equities	829,405.66	911,402.71	SIEMENS AG NPV(REGD)
Equities	171,085.03	205,951.20	SIEMENS AG NPV(REGD)
Equities	144,337.87	199,086.16	SIEMENS AG NPV(REGD)
Equities	271,254.48	326,775.90	SIEMENS AG NPV(REGD)
Equities	455,476.89	597,258.48	SIEMENS AG NPV(REGD)
Equities	1.00	1.00	SIERRA VENTURES IV, LP
Equities	1.00	1.00	SIERRA VENTURES V, LP
Equities	2,863,219.96	312,636.00	SIERRA VENTURES VI, LP
Equities	3,572,664.48	643,021.00	SIERRA VENTURES VII, LP
Equities	7,539.00	11,445.00	SIFCO INDS INC COM STK
Equities	5,074.00	12,662.00	SIGA TECHNOLOGIES INC COM
Equities	51,730.52	15,280.00	SIGMA DESIGNS INC COM
Equities	130,286.05	53,480.00	SIGMA DESIGNS INC COM
Equities	291,487.43	469,632.00	SIGMA-ALDRICH CORP COM
Equities	477,595.79	825,525.00	SIGMA-ALDRICH CORP COM
Equities	416,952.64	916,809.72	SIGMA-ALDRICH CORP COM
Equities	277,907.30	305,994.60	SIGMA-ALDRICH CORP COM
Equities	11,511.50	3,213.00	SIGMATRON INTL INC COM
Equities	80,760.00	137,280.00	SIGNATURE BK NY N Y COM
Equities	524,441.62	548,548.00	SIGNATURE BK NY N Y COM
Equities	224,057.19	336,679.20	SIGNATURE BK NY N Y COM
Equities	127,769.09	182,559.00	SIGNET JEWELERS LTD ORD USD0.18
Equities	131,534.92	380,003.58	SIGNET JEWELERS LTD ORD USD0.18
Equities	304,217.99	456,166.42	SIIX CORP NPV
Equities	90,028.44	139,298.00	SILGAN HLDGS INC COM
Equities	37,827.38	207,390.14	SILGAN HLDGS INC COM
Equities	280,622.59	335,702.63	SILIC EUR4
Equities	37,091.06	26.00	SILICON GRAPHICS INC COM NEW STK
Equities	43,894.00	58,480.00	SILICON GRAPHICS INTL CORP COM
Equities	218,310.87	54,264.00	SILICON IMAGE INC COM STK
Equities	370,134.65	354,654.00	SILICON IMAGE INC COM STK
Equities	220,196.11	247,147.40	SILICON LABORATORIES INC COM
Equities	163,746.94	203,865.66	SILICON LABORATORIES INC COM
Equities	59,277.00	53,886.00	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	37,647.90	66,716.00	SIMMONS 1ST NATL CORP CL A \$5 PAR
Equities	9,304,475.24	15,149,534.43	SIMON PROPERTY GROUP INC COM
Equities	6,760,919.11	13,661,557.97	SIMON PROPERTY GROUP INC COM
Equities	2,359,150.97	2,980,253.43	SIMON PROPERTY GROUP INC COM
Equities	2,336,046.22	4,249,601.26	SIMON PROPERTY GROUP INC COM
Equities	767,652.09	1,038,631.28	SIMON PROPERTY GROUP INC COM
Equities	1,946,850.36	3,185,631.84	SIMON PROPERTY GROUP INC COM
Equities	2,012,304.58	3,492,711.50	SIMON PROPERTY GROUP INC COM
Equities	60,369.08	56,753.00	SIMPSON MFG INC COM
Equities	92,614.14	130,561.77	SIMPSON MFG INC COM
Equities	2,721,684.59	3,237,510.00	SINA CORPORATION COM STK USD0.133
Equities	39,974.00	25,254.00	SINCLAIR BROADCAST GROUP INC CL A
Equities	142,054.03	105,671.52	SINCLAIR BROADCAST GROUP INC CL A
Equities	1,032,894.74	1,091,430.43	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	2,647,616.51	3,060,638.64	SINGAPORE TELECOMMUNICATIONS NEW COM STK
Equities	170,168.97	124,900.24	SINO LAND CO HKD1
Equities	482,071.81	371,498.15	SINO LAND CO HKD1
Equities	255,391.06	269,808.00	SIRIUS XM RADIO INC COM STK

Equities	1,113,098.43	1,135,479.96	SIRIUS XM RADIO INC COM STK	
Equities	272,217.90	351,256.50	SIRONA DENTAL SYS INC COM STK	
Equities	86,195.02	127,440.00	SIRONA DENTAL SYS INC COM STK	
Equities	263,329.63	340,848.90	SIRONA DENTAL SYS INC COM STK	
Equities	100,248.36	220,056.20	SIX FLAGS ENTMT CORP NEW COM	
Equities	1,565,075.65	4,713,152.77	SJM HOLDINGS LTD. HKD1.00	
Equities	362,249.69	371,654.94	SJM HOLDINGS LTD. HKD1.00	
Equities	655,437.42	695,965.30	SJM HOLDINGS LTD. HKD1.00	
Equities	175,005.57	236,722.89	SJM HOLDINGS LTD. HKD1.00	
Equities	33,806.52	21,816.00	SJW CORP COM	
Equities	23,818.50	43,632.00	SJW CORP COM	
Equities	861,594.87	1,315,037.70	SK C&C CO LTD KRW5000	
Equities	624,007.92	641,127.71	SK HOLDINGS CO LTD KRW5000	
Equities	218,565.17	181,520.16	SK TELECOM KRW500	
Equities	731,688.83	766,071.58	SKAND ENSKILDA BKN SER'A'NPV	
Equities	241,632.28	297,797.96	SKANSKA AB SER'B'NPV	
Equities	70,059.71	28,960.00	SKECHERS U S A INC CL A CL A ISIN	#US8305661055
Equities	62,268.23	53,576.00	SKECHERS U S A INC CL A CL A ISIN	#US8305661055
Equities	60,087.30	41,642.92	SKILLED HEALTHCARE GROUP INC CL A COM	STK USD1
Equities	47,987.65	31,500.00	SKYLINE CORP COM	
Equities	89,622.40	48,192.00	SKYWEST INC COM	
Equities	541,146.10	622,113.54	SKYWEST INC COM	
Equities	92,253.61	80,796.90	SKYWEST INC COM	
Equities	58,390.16	213,714.00	SKYWORKS SOLUTIONS INC COM	
Equities	551,498.19	483,315.36	SKYWORKS SOLUTIONS INC COM	
Equities	-	-	SL CORPORATION KRW500	
Equities	3,114,616.52	4,963,913.00	SL GREEN RLTY CORP COM STK	
Equities	2,959,906.71	4,503,984.50	SL GREEN RLTY CORP COM STK	
Equities	727,009.46	757,348.93	SL GREEN RLTY CORP COM STK	
Equities	311,973.56	786,104.82	SL GREEN RLTY CORP COM STK	
Equities	643,341.66	1,185,041.00	SL GREEN RLTY CORP COM STK	
Equities	773,501.13	1,143,606.00	SL GREEN RLTY CORP COM STK	
Equities	345,415.84	641,973.90	SLM CORP COM	
Equities	1,286,611.50	408,483.00	SLM CORP COM	
Equities	993,800.39	968,222.38	SLM CORP COM	
Equities	269,154.09	388,311.00	SLM CORP COM	
Equities	161,043.58	301,268.00	SM ENERGY CO COM	
Equities	52,058.60	521,708.00	SM ENERGY CO COM	
Equities	1,233,398.00	1,227,116.00	SM ENERGY CO COM	
Equities	34,008.00	23,816.00	SMART MODULAR TECHNOLOGIES COM STK	USD0.00016667
Equities	7,455.00	889.00	SMARTHEAT INC COM	
Equities	610,456.79	697,325.41	SMC CORP NPV	
Equities	105,727.24	8,927.97	SMF ENERGY CORPORATION COMMON STOCK	
Equities	182,918.40	28,800.00	SMITH & WESSON HLDG CORP COM	
Equities	56,181.89	93,060.00	SMITH A O CORP COM	
Equities	135,152.82	238,614.30	SMITH A O CORP COM	
Equities	573,527.35	643,044.60	SMITH A O CORP COM	
Equities	38,470.07	13,472.00	SMITH MICRO SOFTWARE INC COM STK	
Equities	256,148.19	186,485.49	SMITHFIELD FOODS INC COM	
Equities	249,630.39	365,294.61	SMITHFIELD FOODS INC COM	
Equities	1,472,731.51	1,963,488.60	SMITHFIELD FOODS INC COM	
Equities	304,581.56	436,090.20	SMUCKER J M CO COM NEW COM NEW	
Equities	414,205.12	595,467.60	SMUCKER J M CO COM NEW COM NEW	
Equities	494,668.24	1,054,642.68	SMUCKER J M CO COM NEW COM NEW	
Equities	169,383.13	210,974.40	SMUCKER J M CO COM NEW COM NEW	
Equities	28,554.87	33,369.75	SMURFIT KAPPA GROUP PLC ORD EURO.001	
Equities	45,381.86	53,034.06	SMURFIT KAPPA GROUP PLC ORD EURO.001	
Equities	233,409.29	311,775.20	SNAP-ON INC COM	
Equities	873,370.31	1,507,392.48	SNAP-ON INC COM	
Equities	443,992.60	462,352.00	SNAP-ON INC COM	
Equities	263,926.54	418,053.68	SNAP-ON INC COM	
Equities	521,523.43	526,690.50	SNYDERS-LANCE INC COM	
Equities	65,836.70	76,289.01	SNYDERS-LANCE INC COM	
Equities	2,320,308.24	2,459,911.23	SOCIETE GENERALE EUR1.25	
Equities	2,931,376.88	1,803,863.71	SOCIETE GENERALE EUR1.25	
Equities	43,865.56	830.70	SOCKET MOBILE INC COM NEW COM NEW	
Equities	101,501.95	130,133.40	SODASTREAM INTERNATIONAL LTD COM STK	
Equities	855,649.07	851,671.62	SOFTBANK CORP NPV	

Equities	834,044.68	1,185,586.92	SOFTBANK CORP NPV
Equities	208,887.36	431,463.60	SOFTBANK CORP NPV
Equities	228,351.13	232,615.16	SOFTBANK CORP NPV
Equities	3,964,264.99	338,961.00	SOFTBANK TECHNOLOGY VENTURES V, LP
Equities	81,761.18	86,256.80	SOFTWARE AG NPV (BR)
Equities	130,026.16	137,172.27	SOFTWARE AG NPV (BR)
Equities	236,427.10	242,942.97	SOHO CHINA LIMITED HKD0.02
Equities	102,853.36	125,472.00	SOLARWINDS INC COM
Equities	497,983.68	525,152.60	SOLARWINDS INC COM
Equities	83,500.00	130,700.00	SOLARWINDS INC COM
Equities	94,797.32	163,873.20	SOLERA HLDGS INC COM
Equities	217,478.82	475,468.92	SOLERA HLDGS INC COM
Equities	108,260.88	164,520.00	SOLUTIA INC COM NEW COM NEW
Equities	81,756.93	323,258.95	SOLUTIA INC COM NEW COM NEW
Equities	134,742.38	174,210.27	SONAE SIERRA BRASIL
Equities	70,597.49	77,565.18	SONGBIRD ESTATES ORD GBPO.10
Equities	44,572.50	21,975.00	SONIC AUTOMOTIVE INC CL A
Equities	510,708.90	571,350.00	SONIC AUTOMOTIVE INC CL A
Equities	101,629.44	82,040.00	SONIC AUTOMOTIVE INC CL A
Equities	98,428.38	45,709.00	SONIC CORP COM
Equities	84,613.70	79,055.31	SONIC CORP COM
Equities	106,730.48	5,566.00	SONIC FDRY INC COM NEW COM NEW
Equities	251,654.80	209,686.00	SONOCO PROD CO COM
Equities	863,666.92	1,015,448.88	SONOCO PROD CO COM
Equities	336,252.51	422,890.46	SONOCO PROD CO COM
Equities	61,456.52	70,340.00	SONOSITE INC COM
Equities	62,478.42	94,959.00	SONOSITE INC COM
Equities	32,636.88	31,653.00	SONOSITE INC COM
Equities	183,400.00	113,400.00	SONUS NETWORKS INC COM ISIN US8359161077
Equities	595,612.12	615,412.33	SONY FINANCIAL HOL NPV
Equities	6,345,131.25	1,919,411.00	SORENSEN CAPITAL PARTNERS, LP
Equities	275,767.57	247,950.00	SOTHEBYS HLDGS INC CL A (DE)
Equities	207,281.29	335,167.50	SOTHEBYS HLDGS INC CL A (DE)
Equities	30,596.00	38,636.00	SOURCEFIRE INC COM
Equities	80,657.88	82,889.08	SOURCEFIRE INC COM
Equities	222,593.81	124,261.83	SOUTH AFRICAN PROP ORD GBPO.01
Equities	80,460.95	108,620.00	SOUTH JERSEY INDS INC COM
Equities	42,566.34	184,654.00	SOUTH JERSEY INDS INC COM
Equities	2,121,340.54	2,288,738.40	SOUTHERN CO COM STK
Equities	2,754,262.23	4,091,463.12	SOUTHERN CO COM STK
Equities	2,904.00	8,312.00	SOUTHERN MO BANCORP INC COM
Equities	202,642.50	260,975.00	SOUTHERN UN CO NEW COM
Equities	230,481.23	482,362.10	SOUTHERN UN CO NEW COM
Equities	806,697.93	1,196,349.55	SOUTHERN UN CO NEW COM
Equities	521,927.50	558,790.00	SOUTHN COPPER CORP DEL COM
Equities	530,508.86	853,633.90	SOUTHN COPPER CORP DEL COM
Equities	83,288.52	81,081.00	SOUTHWEST GAS CORP COM
Equities	117,430.45	192,123.36	SOUTHWEST GAS CORP COM
Equities	549,161.02	938,214.40	SOUTHWESTERN ENERGY CO COM
Equities	988,788.93	1,382,880.00	SOUTHWESTERN ENERGY CO COM
Equities	601,944.81	1,772,058.88	SOUTHWESTERN ENERGY CO COM
Equities	696,657.82	657,779.20	SOUTHWESTERN ENERGY CO COM
Equities	435,486.34	437,376.00	SOUTHWESTERN ENERGY CO COM
Equities	67,101.67	53,300.00	SOVRAN SELF STORAGE INC COM
Equities	67,091.38	114,759.00	SOVRAN SELF STORAGE INC COM
Equities	241,078.30	268,425.72	SP AUSNET (AUD QUOTE) NPV.
Equities	2,635.00	7,500.00	SPAN AMER MED SYS INC COM
Equities	57,206.72	59,814.08	SPANSION INC COM CL A
Equities	348,820.75	341,079.00	SPANSION INC COM CL A
Equities	3,816.00	872.00	SPAR GROUP INC COM
Equities	32,316.19	34,842.32	SPAREBANK 1 SMN NOK25
Equities	54,582.55	15,390.00	SPARTAN MTRS INC COM
Equities	47,237.57	40,770.00	SPARTAN MTRS INC COM
Equities	57,757.97	42,966.00	SPARTAN STORES INC COM
Equities	13,500.00	17,577.00	SPARTAN STORES INC COM
Equities	47,015.04	9,744.00	SPARTECH CORP COM NEW
Equities	138,379.75	34,396.32	SPARTECH CORP COM NEW
Equities	12,415.43	20,235.60	SPARTON CORP COM STK

Equities	4,062,305.47	4,543,482.00	SPC PARTNER III, LP
Equities	1,030,427.25	1,016,169.00	SPDR S&P 500 ETF TRUST
Equities	1,107,792.60	1,129,292.00	SPECTRA ENERGY CORP COM STK
Equities	1,560,611.91	2,100,949.09	SPECTRA ENERGY CORP COM STK
Equities	536,259.43	678,013.76	SPECTRA ENERGY CORP COM STK
Equities	34,060.16	19,904.00	SPECTRANETICS CORP COM
Equities	15,506.00	29,234.00	SPECTRANETICS CORP COM
Equities	543,613.28	610,854.48	SPECTRIS ORD GBPO.05
Equities	59,683.22	69,856.00	SPECTRUM BRANDS HLDGS INC COM STK
Equities	1,531,713.96	451,907.00	SPECTRUM EQUITY INVESTORS IV, LP
Equities	90,780.28	100,321.42	SPECTRUM PHARMACEUTICALS INC COM
Equities	63,430.04	22,688.00	SPEEDWAY MOTORSPORTS INC COM
Equities	74,775.22	35,450.00	SPEEDWAY MOTORSPORTS INC COM
Equities	14,048.29	529.00	SPHERIX INC COM NEW
Equities	9,682.75	3,430.00	SPIRE CORP COM
Equities	102,010.55	74,800.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	327,250.42	237,116.00	SPIRIT AEROSYSTEMS HLDGS INC CL A
Equities	450,000.00	2,807,090.00	SPO GP LLCA.K.A. VAN WAGONER PRIVATE OPP., L.P.
Equities	7,925.84	4,550.00	SPORT CHALET INC CL A
Equities	1,678.26	637.00	SPORT CHALET INC CL B
Equities	3,541,694.56	994,455.00	SPRINT NEXTEL CORP
Equities	6,862,861.74	1,915,864.72	SPRINT NEXTEL CORP
Equities	661,580.12	740,251.82	SPRINT NEXTEL CORP
Equities	836,074.35	861,322.00	SPRINT NEXTEL CORP
Equities	766,017.48	287,448.00	SPROUT CAPITAL IX, LP
Equities	1.00	1.00	SPROUT CAPITAL VI, LP
Equities	984,716.07	234,490.00	SPROUT CAPITAL VII, LP
Equities	3,487,183.59	275,489.00	SPROUT CAPITAL VIII, LP
Equities	479,745.47	12,168.00	SPROUT GROWTH II, LP
Equities	345,341.83	346,345.40	SPX CORP COM
Equities	280,686.02	477,526.82	SPX CORP COM
Equities	42,571.44	5,100.00	SRI / SURGICAL EXPRESS INC COM
Equities	15,238.88	23,975.00	SRS LABS INC COM
Equities	34,491.49	19,173.00	ST AUTO FINL CORP COM
Equities	26,527.33	39,461.52	ST AUTO FINL CORP COM
Equities	309,454.40	125,040.00	ST JOE CO COM
Equities	246,682.37	214,506.12	ST JOE CO COM
Equities	911,903.29	1,015,584.00	ST JUDE MED INC COM
Equities	975,793.74	1,938,716.48	ST JUDE MED INC COM
Equities	193,937.65	216,813.76	ST SHINE OPTICAL TWD10
Equities	34,418.50	17,490.00	STAAR SURGICAL CO COM NEW PAR \$0.01
Equities	50,057.92	36,960.00	STAGE STORES INC COM NEW COM NEW
Equities	73,575.00	102,060.00	STAGE STORES INC COM NEW COM NEW
Equities	86,871.40	118,997.96	STAGECOACH GROUP ORD GBPO.009824
Equities	202,724.71	188,696.59	STAGECOACH GROUP ORD GBPO.009824
Equities	87,509.58	26,013.00	STAMPS COM INC COM NEW
Equities	157,398.65	135,008.00	STANCORP FINL GROUP INC COM
Equities	105,542.84	199,221.18	STANCORP FINL GROUP INC COM
Equities	3,187,161.82	3,762,613.66	STANDARD CHARTERED ORD USD0.50
Equities	6,431,777.92	10,195,452.31	STANDARD CHARTERED ORD USD0.50
Equities	5,447,726.05	5,619,332.54	STANDARD CHARTERED ORD USD0.50
Equities	46,914.50	39,598.00	STANDARD MTR PRODS INC COM
Equities	34,576.00	31,940.00	STANDARD PKG CORP COM
Equities	32,808.50	7,875.00	STANDARD REGISTER CO COM
Equities	45,347.29	5,704.65	STANDARD REGISTER CO COM
Equities	56,916.54	61,340.00	STANDEX INTL CORP COM
Equities	54,434.61	71,614.45	STANDEX INTL CORP COM
Equities	784,234.74	961,651.35	STANLEY BLACK & DECKER INC COM
Equities	838,590.57	1,460,093.25	STANLEY BLACK & DECKER INC COM
Equities	108,810.39	165,715.00	STANLEY BLACK & DECKER INC COM
Equities	815,255.43	878,559.93	STANLEY ELECTRIC NPV
Equities	24,601.20	10,056.00	STANLEY FURNITURE CO INC COM NEW COM NEW
Equities	1,159,756.83	723,640.00	STAPLES INC COM
Equities	1,616,233.47	1,453,837.00	STAPLES INC COM
Equities	87,848.70	79,650.00	STAR SCIENTIFIC INC COM STK
Equities	175,511.90	251,551.30	STARBUCKS CORP COM
Equities	1,415,882.59	1,836,285.00	STARBUCKS CORP COM
Equities	1,435,895.07	3,520,454.52	STARBUCKS CORP COM

Equities	316,847.44	904,321.00	STARBUCKS CORP COM
Equities	26,217.00	10,250.00	STARRETT L S CO CL A
Equities	338,090.13	481,727.34	START TODAY CO LTD NPV
Equities	69,917.21	9,660.00	STARTEK INC COM
Equities	1,675,160.73	2,101,500.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	170,362.70	166,158.60	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	699,888.14	577,212.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	970,949.33	1,164,791.40	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	249,597.98	353,052.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	449,391.97	549,192.00	STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK
Equities	33,603.67	36,918.00	STARWOOD PROPERTY TRUST INC COM REIT
Equities	117,336.57	106,590.47	STARWOOD PROPERTY TRUST INC COM REIT
Equities	10,252.29	13,580.12	STATE BANCORP INC N Y COM
Equities	64,621.55	60,847.29	STATE BK FINL CORP COM
Equities	2,441,312.32	1,703,680.56	STATE STR CORP COM
Equities	2,343,611.92	2,679,383.07	STATE STR CORP COM
Equities	437,512.54	410,319.00	STATE STR CORP COM
Equities	541,662.36	558,574.92	STATE STR CORP COM
Equities	66,446.16	53,980.00	STD MICROSYSTEMS CORP COM
Equities	279,179.92	285,392.26	STD MICROSYSTEMS CORP COM
Equities	43,735.93	94,465.00	STD MICROSYSTEMS CORP COM
Equities	138,592.16	151,144.00	STD MICROSYSTEMS CORP COM
Equities	40,062.48	47,449.40	STD PAC CORP NEW COM
Equities	32,617.65	73,143.00	STEC INC COM STK
Equities	44,828.71	100,359.00	STEC INC COM STK
Equities	297,494.06	221,000.00	STEEL DYNAMICS INC COM
Equities	169,605.90	387,871.25	STEEL DYNAMICS INC COM
Equities	78,556.02	45,560.00	STEELCASE INC CL A COM
Equities	126,799.78	98,887.98	STEELCASE INC CL A COM
Equities	33,049.00	19,280.00	STEIN MART INC COM
Equities	43,697.19	47,342.04	STEIN MART INC COM
Equities	83,682.46	77,656.00	STEINER LEISURE LTD COM STK USD0.01
Equities	33,598.67	41,104.00	STEINWAY MUSICAL INSTRS INC ORD COM
Equities	34,780.06	35,450.00	STEPAN CO COM
Equities	19,088.05	56,720.00	STEPAN CO COM
Equities	33,610.42	10,179.00	STEREOTAXIS INC COM STK
Equities	257,015.99	507,984.00	STERICYCLE INC COM
Equities	457,169.45	929,967.20	STERICYCLE INC COM
Equities	123,329.63	157,060.20	STERIS CORP COM
Equities	119,669.41	176,823.90	STERIS CORP COM
Equities	49,463.44	26,572.00	STERLING BANCORP COM
Equities	34,147.87	40,351.48	STERLING BANCORP COM
Equities	51,773.58	36,720.00	STERLING BANCSHARES INC COM
Equities	58,710.50	89,964.00	STERLING BANCSHARES INC COM
Equities	124,760.16	66,096.00	STERLING CONSTR INC COM
Equities	77,060.50	626.73	STERLING FINL CORP WASH COM NEW COM NEW
Equities	141,731.49	7,777.88	STERLING FINL CORP WASH COM NEW COM NEW
Equities	8,583,668.21	11,861,350.00	STERLING INVESTMENT PARTNERS II, LP
Equities	47,919.46	44,530.00	STEWART ENTERPRISES INC CL A COM
Equities	161,995.53	80,154.00	STEWART ENTERPRISES INC CL A COM
Equities	70,400.00	17,051.00	STEWART INFORMATION SVCS CORP COM
Equities	43,568.50	27,081.00	STEWART INFORMATION SVCS CORP COM
Equities	158,695.03	176,825.66	STIFEL FINL CORP COM
Equities	128,149.84	212,685.66	STIFEL FINL CORP COM
Equities	49,238.49	72,633.00	STILLWATER MNG CO COM
Equities	75,919.83	112,427.08	STILLWATER MNG CO COM
Equities	884,178.06	740,170.63	STMICROELECTRONICS EUR1.04
Equities	973,376.39	1,009,650.28	STOCKLAND NPV (STAPLED)
Equities	762,057.91	785,297.34	STOCKLAND NPV (STAPLED)
Equities	83,782.13	77,889.57	STONE ENERGY CORP COM
Equities	1,289,218.74	1,614,468.75	STONE ENERGY CORP COM
Equities	87,767.03	196,258.62	STONE ENERGY CORP COM
Equities	47,631.60	58,960.00	STONERIDGE INC COM
Equities	25,121.37	25,013.78	STONERIDGE INC COM
Equities	49,417.33	65,560.41	STORA ENSO OYJ NPV SER'R'
Equities	78,435.18	104,057.48	STORA ENSO OYJ NPV SER'R'
Equities	1,116,486.31	1,112,712.63	STOREBRAND ASA SER'A'NOKS
Equities	1,806,000.00	1,944,276.00	STORM VENTURES FUND III, LP

Equities	31,086.00	22,380.00	STR HLDGS INC COM
Equities	81,679.53	69,198.96	STR HLDGS INC COM
Equities	1,712,620.56	2,805,865.10	STRAITS ASIA RESOU NPV
Equities	43,791.00	121,320.00	STRATASYS INC COM
Equities	10,866.39	6,030.00	STRATEGIC DIAGNOSTICS INC COM
Equities	1,506,329.22	2,140,638.00	STRATEGIC HOTELS & RESORTS INCCOM
Equities	102,255.54	32,568.00	STRATEGIC HOTELS & RESORTS INCCOM
Equities	172,197.15	182,933.04	STRATEGIC HOTELS & RESORTS INCCOM
Equities	435,866.06	612,774.00	STRATEGIC HOTELS & RESORTS INCCOM
Equities	32,694.55	20,980.00	STRATTEC SEC CORP COM
Equities	11,885.00	20,100.00	STRATUS PPTYS INC COM NEW COM NEW
Equities	87,073.49	88,473.00	STRAYER ED INC COM
Equities	185,632.97	190,090.56	STRAYER ED INC COM
Equities	2,761.56	2,304.00	STREAMLINE HEALTH SOLUTIONS INC COM STK
Equities	1,225,710.29	1,166,170.30	STRYKER CORP
Equities	1,300,351.79	2,157,385.71	STRYKER CORP
Equities	884,942.92	1,009,468.00	STRYKER CORP
Equities	851,427.96	928,358.42	STRYKER CORP
Equities	57,632.07	121,164.00	STURM RUGER & CO INC COM
Equities	4,929,801.00	5,636,771.00	SUBSEA 7 SA 2.25% CNV NTS 11/10/13 USD
Equities	58,913.72	82,320.00	SUCCESSFACTORS INC COM STK
Equities	232,676.35	258,808.20	SUCCESSFACTORS INC COM STK
Equities	3,122,248.77	3,164,465.76	SUEZ ENVIRONNEMENT EUR4
Equities	547,065.15	459,678.95	SUEZ ENVIRONNEMENT EUR4
Equities	53,068.49	32,108.00	SUFFOLK BANCORP COM
Equities	461,938.99	515,106.49	SUMITOMO CHEMICAL CO. LTD NPV
Equities	155,349.86	168,400.20	SUMITOMO CHEMICAL CO. LTD NPV
Equities	2,047,667.94	1,941,753.34	SUMITOMO CORP NPV
Equities	24,644.40	27,455.42	SUMITOMO ELECTRIC NPV
Equities	38,912.20	43,350.67	SUMITOMO ELECTRIC NPV
Equities	302,701.56	304,011.89	SUMITOMO HEAVY IND NPV
Equities	2,977,789.26	2,634,244.68	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	1,071,407.90	1,142,229.27	SUMITOMO MITSUI FINANCIAL GROUP NPV
Equities	839,944.63	799,447.62	SUMITOMO MITSUI TRUST HOLDINGS INC
Equities	836,937.22	821,879.64	SUMITOMO OSAKA CEM NPV
Equities	798,914.67	835,132.49	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	1,067,310.39	1,107,602.77	SUMITOMO REALTY & DEVELOPMENT NPV
Equities	530,678.68	247,202.00	SUMMIT ACCELERATOR FUND, LP
Equities	4,568,801.83	5,041,229.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP
Equities	5,583,189.94	6,205,610.00	SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP
Equities	1,168,462.89	1,273,336.00	SUMMIT PARTNERS VENTURE CAP FD II-B, LP
Equities	772,133.00	845,257.00	SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP
Equities	4,868,904.07	5,109,408.00	SUMMIT SUBORDINATED DEBT FUND III-B, LP
Equities	448,330.26	6,846.00	SUMMIT VENTURES III, LP
Equities	559,364.68	31,872.00	SUMMIT VENTURES IV, LP
Equities	1,020,008.26	63,106.00	SUMMIT VENTURES V, LP
Equities	4,598,364.57	4,339,395.00	SUMMIT VENTURES VI-A, LP
Equities	23,503.46	9,555.70	SUN BANCORP INC N J COM
Equities	4,747,639.00	4,188,297.00	SUN CAPITAL PARTNERS III QP, LP
Equities	3,530,948.13	4,860,389.00	SUN CAPITAL PARTNERS IV, LP
Equities	60,537.49	74,620.00	SUN COMMUNITIES INC COM
Equities	65,746.72	72,082.92	SUN COMMUNITIES INC COM
Equities	9,850.50	7,218.00	SUN HEALTHCARE GROUP INC NEW COM STOCK
Equities	34,411.08	25,214.88	SUN HEALTHCARE GROUP INC NEW COM STOCK
Equities	2,453,211.55	2,693,718.88	SUN HUNG KAI PROP HKD0.50
Equities	3,117,614.06	3,355,966.02	SUN HUNG KAI PROP HKD0.50
Equities	32,329.55	78,870.00	SUN HYDRAULICS CORP COM
Equities	7,867.98	96,795.00	SUN HYDRAULICS CORP COM
Equities	2,449,021.13	1,201,248.00	SUN TR BANKS INC COM
Equities	2,409,316.19	1,547,561.40	SUN TR BANKS INC COM
Equities	98,818.51	92,880.00	SUN TR BANKS INC COM
Equities	3,109,077.57	4,014,688.22	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	563,681.61	509,170.03	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	1,256,713.81	1,258,550.82	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	256,599.11	256,974.20	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	2,396,577.20	2,350,015.54	SUNCOR ENERGY INC COM NPV 'NEW'
Equities	245,410.69	457,470.00	SUNCOR ENERGY INC NEW COM STK
Equities	358,533.10	295,752.40	SUNCOR ENERGY INC NEW COM STK

Equities	-	-	Swiss franc - Recoverable Taxes	
Equities	-	-	Swiss franc - Recoverable Taxes	
Equities	-	-	Swiss franc - Recoverable Taxes	
Equities	-	-	Swiss franc - Recoverable Taxes	
Equities	229,753.91	349,610.45	SWISS PRIME SITE CHF18.80 (REGD)	
Equities	2,826,966.09	3,734,580.13	SWISS RE AG CHF0.10	
Equities	2,077,218.95	2,492,930.52	SWISSCOM AG CHF1(REGD)	
Equities	60,453.50	13,777.00	SWS GROUP INC COM	
Equities	68,135.71	27,817.56	SWS GROUP INC COM	
Equities	1,924,958.66	48,038.40	SYCAMORE NETWORKS INC COM NEW COM NEW	
Equities	44,869.94	47,645.89	SYKES ENTERPRISES INC COM	
Equities	116,452.83	105,863.01	SYKES ENTERPRISES INC COM	
Equities	288,771.32	318,872.40	SYMANTEC CORP COM	
Equities	1,024,650.45	1,147,704.00	SYMANTEC CORP COM	
Equities	1,005,442.60	1,136,069.20	SYMANTEC CORP COM	
Equities	319,377.10	359,890.00	SYMANTEC CORP COM	
Equities	2,027,183.54	1,834,946.00	SYMANTEC CORP COM	
Equities	1,285,873.38	1,415,896.00	SYMANTEC CORP COM	
Equities	1,697,876.19	1,729,593.75	SYMANTEC CORP SR NT CONV 1 DUE06-15-2013 REG	
Equities	132,160.23	155,693.99	SYMETRA FINL CORP COM	
Equities	121,103.50	120,870.00	SYMETRA FINL CORP COM	
Equities	52,680.13	50,213.79	SYMMETRICOM INC DEL	
Equities	34,316.00	17,940.00	SYMMETRY MED INC COM STK	
Equities	1,015,472.49	1,001,249.34	SYMMETRY MED INC COM STK	
Equities	105,588.13	42,067.00	SYNALLOY CORP COM	
Equities	64,934.48	84,942.00	SYNAPTICS INC COM	
Equities	73,549.81	100,386.00	SYNAPTICS INC COM	
Equities	14,689.01	22,211.00	SYNCHRONOSS TECHNOLOGIES INC COM STK	
Equities	77,749.96	78,119.26	SYNCHRONOSS TECHNOLOGIES INC COM STK	
Equities	1,329,508.00	110,682.00	SYNDICATED COMMUNICATIONS VENT PTRS IV	
Equities	3,433.00	7,714.00	SYNERGETICS USA INC FORMERLY SYNERGETIC COM	
Equities	533,396.65	365,234.30	SYNERON MEDICAL LTD COM	
Equities	33,056.00	50,720.00	SYNNEX CORP COM STK	
Equities	58,285.92	55,253.10	SYNNEX CORP COM STK	
Equities	828,752.81	905,166.98	SYNNEX TECH INTL TWD10	
Equities	262,784.55	244,245.00	SYNOPSIS INC COM	
Equities	354,806.13	376,522.95	SYNOPSIS INC COM	
Equities	1,456,720.74	1,916,037.75	SYNOPSIS INC COM	
Equities	19,008.72	38,324.00	SYNOVIS LIFE TECHNOLOGIES INC COM	
Equities	215,132.84	32,032.00	SYNOVUS FINL CORP COM	
Equities	388,049.49	186,280.64	SYNOVUS FINL CORP COM	
Equities	21,161.52	12,072.00	SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP	
Equities	52,497.77	82,768.00	SYNTEL INC COM	
Equities	80,821.72	199,293.52	SYNTEL INC COM	
Equities	93,496.88	10,290.00	SYNTROLEUM CORP COM	
Equities	28,883.01	11,948.00	SYPRIS SOLUTIONS INC COM STOCK	
Equities	1,370,523.32	1,297,088.00	SYSCO CORP COM	
Equities	1,413,258.40	2,170,907.50	SYSCO CORP COM	
Equities	2,674,516.50	2,965,218.00	SYSCO CORP COM	
Equities	34,433.00	29,880.00	SYSTEMAX INC COM	
Equities	21,894.95	23,396.04	SYSTEMAX INC COM	
Equities	989,974.95	1,278,001.20	T ROWE PRICE GROUP INC	
Equities	531,205.38	1,114,962.52	T ROWE PRICE GROUP INC	
Equities	1,156,906.83	1,882,185.62	T ROWE PRICE GROUP INC	
Equities	481,679.30	495,356.61	T&D HOLDINGS INC NPV	
Equities	1,543,962.49	1,237,431.00	TA ATLANTIC AND PACIFIC V, LP 6-009108	
Equities	4,698,984.35	4,138,092.00	TA ATLANTIC AND PACIFIC V, LP	
Equities	1,239,840.41	1,160,718.00	TA IX, LP	
Equities	57,611.55	24,339.00	TA/ADVENT VIII, LP	
Equities	8,809,766.97	12,083,930.02	TAIWAN SEMICON MAN TWD10	
Equities	5,699,277.19	5,152,055.47	TAKEDA PHARMACEUTICAL CO NPV	
Equities	1,133,246.45	1,002,810.80	TAKEDA PHARMACEUTICAL CO NPV	
Equities	125,584.54	135,839.46	TAKEDA PHARMACEUTICAL CO NPV	
Equities	153,152.35	151,801.63	TAKEDA PHARMACEUTICAL CO NPV	
Equities	9,287,463.20	8,988,496.78	TAKEDA PHARMACEUTICAL CO NPV	
Equities	216,794.89	216,202.33	TAKEDA PHARMACEUTICAL CO NPV	
Equities	89,932.77	68,760.00	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM	
Equities	859,466.77	1,247,000.80	TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM	

Equities	93,427.95	144,502.96	TAKE-TWO INTERACTIVE SOFTWARE INC	CDT-COM
Equities	33,585.50	44,889.00	TAL INTL GROUP INC COM STK	
Equities	61,499.90	59,218.95	TAL INTL GROUP INC COM STK	
Equities	210,166.78	234,804.00	TAL INTL GROUP INC COM STK	
Equities	55,289.62	10,688.00	TALBOTS INC COM	
Equities	77,209.42	16,018.64	TALBOTS INC COM	
Equities	45,726.00	92,575.00	TALEO CORP COM CL A COM CL A	
Equities	100,781.60	141,898.96	TALEO CORP COM CL A COM CL A	
Equities	1,007,233.44	1,161,901.13	TALK TALK TELECOM GROUP ORD GBP0.001	(WI)
Equities	7,512.65	950.60	TANDY BRANDS ACCESSORIES INC COM STK	
Equities	11,024.00	10,260.00	TANDY LEATHER FACTORY INC COM	
Equities	591,583.59	859,317.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	2,860,885.23	2,964,777.50	TANGER FACTORY OUTLET CTRS INC COM	
Equities	95,597.96	122,606.60	TANGER FACTORY OUTLET CTRS INC COM	
Equities	120,914.79	251,638.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	282,030.65	396,196.00	TANGER FACTORY OUTLET CTRS INC COM	
Equities	906,958.65	932,934.50	TANGER FACTORY OUTLET CTRS INC COM	
Equities	130,061.06	128,151.80	TARGA RES CORP COM	
Equities	16,337.64	16,856.00	TARGACEPT INC COM	
Equities	77,896.28	76,125.91	TARGACEPT INC COM	
Equities	2,926,016.44	2,321,575.90	TARGET CORP COM STK	
Equities	2,684,006.29	3,455,953.52	TARGET CORP COM STK	
Equities	48,398.83	26,390.00	TASER INTL INC COM	
Equities	96,550.89	38,220.00	TASER INTL INC COM	
Equities	20,163.25	6,384.00	TASTY BAKING CO COM	
Equities	2,715,867.89	3,060,160.03	TATE & LYLE ORD GBP0.25	
Equities	2,112,925.92	2,936,320.00	TAUBMAN CTRS INC COM	
Equities	3,991,327.00	4,688,640.00	TAUBMAN CTRS INC COM	
Equities	215,187.93	266,400.00	TAUBMAN CTRS INC COM	
Equities	157,077.98	392,140.80	TAUBMAN CTRS INC COM	
Equities	392,639.12	686,720.00	TAUBMAN CTRS INC COM	
Equities	916,179.66	1,077,440.00	TAUBMAN CTRS INC COM	
Equities	59,348.03	15,504.00	TAYLOR CAP GROUP INC COM STK	
Equities	199,582.30	107,640.00	TCF FNCL CORP COM	
Equities	226,454.46	242,617.80	TCF FNCL CORP COM	
Equities	306,114.12	356,896.43	TD AMERITRADE HLDG CORP COM STK	
Equities	420,442.42	590,177.50	TD AMERITRADE HLDG CORP COM STK	
Equities	494,125.16	522,868.00	TD AMERITRADE HLDG CORP COM STK	
Equities	449,746.20	543,587.62	TD AMERITRADE HLDG CORP COM STK	
Equities	418,029.93	414,977.70	TD AMERITRADE HLDG CORP COM STK	
Equities	806,464.02	698,959.88	TDK CORP NPV	
Equities	1,456,388.26	1,908,910.04	TE CONNECTIVITY LTD	
Equities	621,406.87	771,629.16	TE CONNECTIVITY LTD	
Equities	79,111.90	85,538.00	TEAM HEALTH HLDGS INC COM	
Equities	3,322.00	53,086.00	TEAM INC COM STK	
Equities	138,834.74	185,782.00	TECH DATA CORP COM	
Equities	495,693.00	537,790.00	TECH DATA CORP COM	
Equities	161,248.78	203,186.84	TECH DATA CORP COM	
Equities	5,833.00	13,928.00	TECHE HLDG CO COM	
Equities	181,269.86	240,939.30	TECHNE CORP COM	
Equities	148,630.59	331,812.60	TECHNE CORP COM	
Equities	2,826,759.78	2,945,039.27	TECHNIP 0.5% CNV 01/01/16 EUR83.10	
Equities	180,595.83	182,218.60	TECHNIP NPV	
Equities	216,735.42	160,614.39	TECHNOPOLIS OYJ NPV	
Equities	8,084.06	65,725.71	TECK RESOURCES LIMITED	
Equities	64,440.29	92,848.99	TECK RESOURCES LIMITED	
Equities	114,462.75	147,298.73	TECK RESOURCES LIMITED	
Equities	1,569,458.98	1,415,646.00	TECK RESOURCES LIMITED	
Equities	214,231.00	224,791.00	TECO ENERGY INC COM	
Equities	459,386.21	405,964.99	TECO ENERGY INC COM	
Equities	183,091.46	251,728.14	TECO ENERGY INC COM	
Equities	73,998.17	17,646.00	TECUMSEH PRODS CO CL A	
Equities	147,125.43	77,200.00	TEEKAY CORP COM	
Equities	69,981.78	101,904.00	TEEKAY CORP COM	
Equities	10,140.24	84.00	TEGAL CORP COM PAR \$0.01	
Equities	73,186.45	51,150.00	TEJON RANCH CO COM	
Equities	35,580.74	61,209.50	TEJON RANCH CO COM	
Equities	64,086.04	39,259.00	TEKELEC COM	

Equities	178,508.16	59,500.21	TEKELEC COM
Equities	283,428.72	295,812.00	TEKELEC COM
Equities	382,500.61	214,452.00	TEL & DATA SYS INC COM STK NEW
Equities	265,592.06	227,350.20	TEL & DATA SYS INC COM STK NEW
Equities	965,345.75	511,977.27	TELECOM CORP OF NZ NPV
Equities	75,286.70	48,300.00	TELECOMMUNICATION SYS INC CL A
Equities	79,075.26	85,612.00	TELEDYNE TECHNOLOGIES INC COM
Equities	54,110.55	192,778.08	TELEDYNE TECHNOLOGIES INC COM
Equities	220,768.00	206,993.40	TELEFLEX INC COM
Equities	541,761.32	545,876.40	TELEFLEX INC COM
Equities	179,473.82	246,621.34	TELEFLEX INC COM
Equities	4,449,502.13	4,281,718.13	TELEFONICA SA EUR1
Equities	1,104,480.87	1,107,334.57	TELEFONICA SA EUR1
Equities	3,538,313.93	5,524,206.19	TELEFONICA SA EUR1
Equities	276,024.96	244,444.72	TELEFONICA SA EUR1
Equities	2,212,122.21	2,275,303.34	TELENOR ASA ORD NOK6
Equities	1,262,931.31	1,435,875.84	TELENOR ASA ORD NOK6
Equities	79,125.00	48,484.00	TELETECH HLDGS INC COM
Equities	12,113.43	16,463.48	TELETECH HLDGS INC COM
Equities	129,694.15	6,552.00	TELIK INC COM STK
Equities	242,807.52	106,952.00	TELLABS INC COM
Equities	1,212,472.10	182,482.24	TELLABS INC COM
Equities	967,570.06	1,042,380.02	TELSTRA CORP LTD NPV
Equities	4,566,382.01	4,712,337.39	TELSTRA CORP LTD NPV
Equities	231,721.46	225,864.47	TELSTRA CORP LTD NPV
Equities	51,648.00	14,808.00	TELULAR CORP COM NEW
Equities	236,087.07	260,866.52	TELUS CORPORATION NON VOTING SHS NPV
Equities	226,623.23	217,102.00	TEMPLE INLAND INC COM
Equities	175,156.07	379,898.76	TEMPLE INLAND INC COM
Equities	792,409.04	841,642.00	TEMPLE INLAND INC COM
Equities	84,081.33	189,896.00	TEMPUR-PEDIC INTL INC COM
Equities	142,326.98	503,495.68	TEMPUR-PEDIC INTL INC COM
Equities	76,095.75	75,998.07	TENCENT HOLDINGS LTD
Equities	2,068,944.28	2,871,641.45	TENCENT HOLDINGS LTD
Equities	287,606.50	190,944.00	TENET HEALTHCARE CORP COM
Equities	415,474.88	344,173.44	TENET HEALTHCARE CORP COM
Equities	66,086.25	79,860.00	TENNANT CO COM
Equities	103,906.78	158,003.01	TENNANT CO COM
Equities	127,407.94	193,908.00	TENNECO INC
Equities	106,276.88	333,742.11	TENNECO INC
Equities	288,632.86	674,240.00	TERADATA CORP DEL COM STK
Equities	407,354.22	1,197,197.40	TERADATA CORP DEL COM STK
Equities	847,279.81	1,017,380.00	TERADATA CORP DEL COM STK
Equities	931,218.98	1,384,600.00	TERADATA CORP DEL COM STK
Equities	180,853.00	159,840.00	TERADYNE INC COM
Equities	896,568.85	295,230.40	TERADYNE INC COM
Equities	397,677.96	407,000.00	TERADYNE INC COM
Equities	620,677.86	814,000.00	TERADYNE INC COM
Equities	212,707.40	183,668.00	TERADYNE INC COM
Equities	710,178.08	309,820.50	TEREX CORP NEW COM
Equities	241,738.73	411,671.50	TEREX CORP NEW COM
Equities	318,344.40	64,702.53	TERRACE HILL GROUP ORD GBP0.02
Equities	711,513.44	740,750.37	TERUMO CORP NPV
Equities	59,415.36	98,991.00	TESCO CORP COM
Equities	83,356.17	143,051.70	TESCO CORP COM
Equities	1,603,092.54	1,561,820.21	TESCO ORD GBP0.05
Equities	4,913,369.36	4,929,825.01	TESCO ORD GBP0.05
Equities	7,709,210.48	7,290,877.98	TESCO ORD GBP0.05
Equities	104,111.37	121,588.62	TESLA MTRS INC COM
Equities	483,717.00	192,444.00	TESORO CORP
Equities	242,793.37	365,918.52	TESORO CORP
Equities	21,524.25	22,518.00	TESSCO TECHNOLOGIES INC COM
Equities	98,778.56	39,422.00	TESSERA TECHNOLOGIES INC COM STK
Equities	202,176.86	106,593.66	TESSERA TECHNOLOGIES INC COM STK
Equities	60,913.92	65,250.00	TETRA TECH INC NEW COM
Equities	116,995.14	137,565.00	TETRA TECH INC NEW COM
Equities	132,145.47	68,742.00	TETRA TECHNOLOGIES INC DEL COM
Equities	108,222.67	219,872.56	TETRA TECHNOLOGIES INC DEL COM

Equities	140,102.87	87,423.00	TEXAS INDS INC COM
Equities	73,142.52	130,593.31	TEXAS INDS INC COM
Equities	2,947,161.16	3,003,945.00	TEXAS INSTRUMENTS INC COM
Equities	3,856,152.62	4,759,693.40	TEXAS INSTRUMENTS INC COM
Equities	648,477.98	617,204.00	TEXAS INSTRUMENTS INC COM
Equities	1,583,366.12	1,556,142.00	TEXAS INSTRUMENTS INC COM
Equities	54,238.26	63,126.00	TEXAS ROADHOUSE INC COMMON STOCK
Equities	98,929.79	126,900.79	TEXAS ROADHOUSE INC COMMON STOCK
Equities	13,633.00	15,370.00	TEXTAINER GROUP HLDGS LTD COM STK
Equities	59,236.10	53,087.98	TEXTAINER GROUP HLDGS LTD COM STK
Equities	892,846.27	448,590.00	TEXTRON INC COM
Equities	913,332.14	743,809.44	TEXTRON INC COM
Equities	796,280.02	717,744.00	TEXTRON INC COM
Equities	312,726.49	347,067.00	TEXTRON INC COM
Equities	7,508.00	8,904.00	TF FINL CORP COM
Equities	210,850.74	165,528.00	TFS FINL CORP COM STK
Equities	172,899.23	248,150.67	TGS NOPEC GEOPH.CO NOKO.25
Equities	220,532.29	70,525.00	THE JONES GROUP INC COMMON STOCK
Equities	105,565.50	80,127.25	THE JONES GROUP INC COMMON STOCK
Equities	92,253.81	108,743.50	THE MADISON SQUARE GARDEN COMPANY
Equities	135,360.93	168,401.01	THE MADISON SQUARE GARDEN COMPANY
Equities	4,950,025.92	8,611,763.00	THE RESOLUTE FUND, LP 6-007894
Equities	6,138,985.02	10,172,104.00	THE RESOLUTE FUND, LP 6-007895
Equities	42,869.58	10,039.04	THERAGENICS CORP COM
Equities	88,448.54	68,851.00	THERAVANCE INC COM STK
Equities	126,096.92	177,591.16	THERAVANCE INC COM STK
Equities	1,425,965.92	2,110,704.20	THERMO FISHER CORP
Equities	694,776.81	1,203,384.71	THERMO FISHER CORP
Equities	1,408,012.59	3,139,141.28	THERMO FISHER CORP
Equities	589,824.37	766,241.00	THERMO FISHER CORP
Equities	21,769.36	3,869.25	THERMOGENESIS CORP COM PAR \$0.001
Equities	103,961.79	14,122.00	THESTREET INC
Equities	298,274.80	421,914.75	THOMAS & BETTS CORP COM
Equities	173,254.99	172,320.00	THOMAS & BETTS CORP COM
Equities	1,028,283.81	1,373,821.20	THOMAS & BETTS CORP COM
Equities	477,145.90	789,764.10	THOMAS & BETTS CORP COM
Equities	335,309.99	465,910.20	THOMAS & BETTS CORP COM
Equities	87,077.87	66,332.00	THOR INDS INC COM STK
Equities	95,051.68	94,508.68	THOR INDS INC COM STK
Equities	35,015.11	124,012.00	THOR INDS INC COM STK
Equities	94,353.01	118,152.00	THORATEC CORP
Equities	118,203.17	222,913.44	THORATEC CORP
Equities	140,866.62	14,842.00	T-HQ INC COM NEW
Equities	75,022.24	27,736.44	T-HQ INC COM NEW
Equities	1,840,077.52	1,190,747.00	THREE ARCH CAPITAL, LP
Equities	3,603,644.00	2,299,120.00	THREE ARCH PARTNERS IV 6-007925
Equities	4,162,998.17	2,650,346.00	THREE ARCH PARTNERS IV
Equities	715,147.25	846,872.64	THYSSENKRUPP AG NPV
Equities	6,733.62	174.20	TIB FINL CORP COM NEW COM
Equities	113,986.76	345,338.00	TIBCO SOFTWARE INC COM
Equities	518,053.30	558,547.94	TIBCO SOFTWARE INC COM
Equities	290,440.58	297,300.25	TIDEWATER INC COM
Equities	572,861.16	537,561.90	TIDEWATER INC COM
Equities	558,892.77	763,133.42	TIDEWATER INC COM
Equities	448,808.30	736,517.60	TIFFANY & CO COM
Equities	310,476.12	1,136,655.52	TIFFANY & CO COM
Equities	530,132.29	1,240,616.00	TIFFANY & CO COM
Equities	391,311.00	1,160,133.00	TIFFANY & CO COM
Equities	549,224.60	451,726.95	TIGER AIRWAYS COMSTK
Equities	2,445.41	2,651.00	TII NETWORK TECHNOLOGIES INC
Equities	666,247.02	793,162.50	TIM HORTONS INC COM
Equities	181,056.93	205,002.00	TIM HORTONS INC COM
Equities	9,491.04	9,456.00	TIMBERLAND BANCORP INC COM
Equities	64,925.00	107,425.00	TIMBERLAND CO CL A
Equities	54,398.78	246,475.92	TIMBERLAND CO CL A
Equities	2,202,372.88	1,678,952.56	TIME WARNER CABLE INC COM
Equities	5,944,774.22	3,287,903.24	TIME WARNER CABLE INC COM
Equities	2,894,723.64	3,129,404.00	TIME WARNER CABLE INC COM

Equities	176,976.90	189,637.20	TIME WARNER CABLE INC COM
Equities	522,380.14	830,189.52	TIME WARNER CABLE INC COM
Equities	2,509,153.42	2,831,986.42	TIME WARNER INC USD0.01
Equities	6,431,729.65	4,779,018.00	TIME WARNER INC USD0.01
Equities	782,462.14	645,676.61	TIME WARNER INC USD0.01
Equities	1,002,983.33	1,191,517.57	TIME WARNER INC USD0.01
Equities	266,058.06	403,200.00	TIMKEN CO COM
Equities	169,710.15	438,480.00	TIMKEN CO COM
Equities	77,290.40	93,643.60	TITAN INTL INC ILL COM
Equities	59,166.54	63,682.50	TITAN INTL INC ILL COM
Equities	90,136.38	150,824.42	TITAN INTL INC ILL COM
Equities	146,178.26	144,619.50	TITAN MACHY INC COM
Equities	358,777.29	391,695.80	TITAN MACHY INC COM
Equities	100,121.95	108,011.34	TITAN MACHY INC COM
Equities	274,837.53	142,896.00	TITANIUM METALS CORP COM NEW
Equities	211,565.03	203,901.60	TITANIUM METALS CORP COM NEW
Equities	48,764.52	78,204.00	TIVO INC COM
Equities	195,532.48	134,799.00	TIVO INC COM
Equities	568,823.80	824,615.94	TJX COS INC COM NEW
Equities	829,069.13	1,449,828.00	TJX COS INC COM NEW
Equities	823,813.74	850,986.00	TJX COS INC COM NEW
Equities	1,125,688.03	2,528,321.43	TJX COS INC COM NEW
Equities	470,400.58	604,095.00	TJX COS INC COM NEW
Equities	2,476,467.24	2,868,138.00	TJX COS INC COM NEW
Equities	108,043.92	210,645.30	TJX COS INC COM NEW
Equities	113,117.40	185,710.91	TMX GROUP INC COM
Equities	23,742.91	18,260.00	TNS INC COM
Equities	123,912.67	85,589.60	TNS INC COM
Equities	53,603.63	51,825.20	TNS INC COM
Equities	425,932.10	244,081.23	TOKAI CARBON CO NPV
Equities	1,054,850.42	1,189,945.52	TOKAI RIKA CO NPV
Equities	5,647,407.78	4,642,335.31	TOKIO MARINE HOLDINGS INC NPV
Equities	200,674.41	186,249.38	TOKIO MARINE HOLDINGS INC NPV
Equities	850,450.06	762,964.34	TOKYO ELECTRON NPV
Equities	169,638.84	178,566.12	TOKYO ELECTRON NPV
Equities	829,551.40	858,506.69	TOKYO GAS CO LTD NPV
Equities	210,663.42	211,255.57	TOKYO GAS CO LTD NPV
Equities	95,625.94	103,380.39	TOKYO GAS CO LTD NPV
Equities	163,362.65	166,307.58	TOKYO GAS CO LTD NPV
Equities	237,584.07	169,860.60	TOLL BROS INC COM
Equities	123,278.55	302,721.04	TOLL BROS INC COM
Equities	67,009.54	73,378.80	TOMPKINS FINL CORP COM USD0.10
Equities	22,637.56	54,033.48	TOMPKINS FINL CORP COM USD0.10
Equities	169,902.67	220,208.02	TONEN GEN SEKIYU NPV
Equities	273,644.03	354,779.59	TONEN GEN SEKIYU NPV
Equities	38,655.72	42,778.12	TOOTSIE ROLL INDS INC COM
Equities	88,627.09	83,946.94	TOOTSIE ROLL INDS INC COM
Equities	643,044.44	685,767.60	TOPDANMARK AS DKK10 (REGD)
Equities	7,638.40	4,958.80	TOR MINERALS INTL INC COM NEW
Equities	285,446.78	351,857.36	TORAY INDS INC NPV
Equities	392,205.01	409,854.60	TORCHMARK CORP COM
Equities	813,406.93	1,111,225.50	TORCHMARK CORP COM
Equities	352,793.82	582,711.90	TORCHMARK CORP COM
Equities	154,539.75	18,921.00	TOREADOR RES CORP COM
Equities	93,442.34	108,900.00	TORO CO COM
Equities	732,853.31	845,487.50	TORO CO COM
Equities	94,493.04	191,240.50	TORO CO COM
Equities	896,055.86	940,564.64	TOSHIBA CORP NPV
Equities	140,402.10	158,998.30	TOTAL PRODUCE ORD EURO.01
Equities	354,693.78	173,760.16	TOTAL SYS SVCS INC COM
Equities	445,527.19	383,937.12	TOTAL SYS SVCS INC COM
Equities	631,034.90	922,436.85	TOTETSU KOGYO CO NPV
Equities	85,535.16	68,768.34	TOWER GROUP INC COM
Equities	971,602.72	934,911.18	TOWER GROUP INC COM
Equities	125,034.86	115,479.36	TOWER GROUP INC COM
Equities	248,310.61	341,034.90	TOWERS WATSON & CO CL A COM STK
Equities	174,345.07	391,040.21	TOWERS WATSON & CO CL A COM STK
Equities	208,236.20	249,698.00	TOWERS WATSON & CO CL A COM STK

Equities	33,138.98	10,654.00	TOWN SPORTS INTL HLDGS INC COM STK
Equities	157,282.00	161,948.98	TOYO ENG CORP NPV
Equities	170,661.24	183,469.54	TOYO SEIKAN KAISHA NPV
Equities	234,870.62	258,791.48	TOYO SUISAN KAISHA NPV
Equities	240,860.80	266,443.78	TOYO TIRE & RUBBER NPV
Equities	821,652.07	947,028.23	TOYODA GOSEI NPV
Equities	3,208,624.46	3,208,837.30	TOYOTA BOSHOKU CP NPV
Equities	58,189.32	84,244.56	TPC GROUP INC COM
Equities	9,455.28	0.09	TPC LIQ INC COM
Equities	9,129,318.35	12,977,768.00	TPG PARTNERS IV, LP 6-007897
Equities	9,387,149.61	10,905,174.00	TPG PARTNERS IV, LP 6-007898
Equities	1,315,602.30	1,295,346.00	TPK HOLDING CO LTD 0% CNV BDS 11/04/2014USD
Equities	481,012.10	663,626.18	TRACTEBEL ENERGIA COM NPV
Equities	77,975.44	124,731.20	TRACTOR SUPPLY CO COM
Equities	101,819.17	234,080.00	TRACTOR SUPPLY CO COM
Equities	139,276.34	578,779.52	TRACTOR SUPPLY CO COM
Equities	1,152,295.13	1,999,712.00	TRACTOR SUPPLY CO COM
Equities	42,850.74	45,271.52	TRADESTATION GROUP INC COM
Equities	132,421.20	227,759.56	TRADEWINDS(MALAY) MYR1
Equities	3,790.50	2,520.00	TRAILER BRDG INC COM
Equities	89,377.19	14,404.44	TRANS WORLD ENTMT CORP COM
Equities	2,334.72	14,040.00	TRANSACT TECHNOLOGIES INC COM
Equities	70,409.79	53,911.00	TRANSATLANTIC HLDGS INC COM
Equities	291,604.09	327,631.85	TRANSATLANTIC HLDGS INC COM
Equities	171,627.33	166,634.00	TRANSATLANTIC HLDGS INC COM
Equities	3,916.00	8,528.00	TRANSCAT INC COM
Equities	2,219.00	22,336.40	TRANSCEND SVCS INC COM NEW COM NEW
Equities	49,005.50	6,570.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	26,873.60	3,504.00	TRANSCONTINENTAL RLTY INVS COM NEW COM NEW
Equities	96,589.26	200,618.00	TRANSDIGM GROUP INC COM
Equities	143,252.72	364,760.00	TRANSDIGM GROUP INC COM
Equities	819,476.04	607,501.81	TRANSGLOBE ENERGY COM
Equities	112,412.50	114,425.00	TRANSOCEAN INC SR NT CONV SER B 1.5% DUE12-15-2037/12-21-2011 REG
Equities	2,426,048.22	2,180,204.28	TRANSOCEAN LTD COM CHF15
Equities	301,686.56	271,152.00	TRANSOCEAN LTD
Equities	220,243.80	264,696.00	TRANSOCEAN LTD
Equities	452,432.93	374,448.00	TRANSOCEAN LTD
Equities	374,218.61	8,692.17	TRANSWITCH CORP COM NEW COM NEW
Equities	1,927,541.10	2,169,984.60	TRAVELERS COS INC COM STK
Equities	2,176,114.80	3,021,165.00	TRAVELERS COS INC COM STK
Equities	259,887.62	309,414.00	TRAVELERS COS INC COM STK
Equities	376,416.16	402,822.00	TRAVELERS COS INC COM STK
Equities	2,423,181.32	2,837,268.00	TRAVELERS COS INC COM STK
Equities	728,241.42	786,378.60	TRAVELERS COS INC COM STK
Equities	33,729.00	77,568.00	TRAVELZOO INC COM STK
Equities	23,453.20	64,640.00	TRAVELZOO INC COM STK
Equities	10,262.75	13,125.00	TRC COS INC COM
Equities	295,559.37	339,251.72	TREAS WINE ESTATES COMSTK
Equities	54,574.35	93,206.86	TREAS WINE ESTATES COMSTK
Equities	55,000.52	42,205.00	TREDEGAR CORP INC
Equities	71,004.49	51,600.20	TREDEGAR CORP INC
Equities	6,354.49	2,012.16	TREE COM INC COM
Equities	7,275.94	3,819.52	TREE COM INC COM
Equities	25,651.97	38,227.00	TREEHOUSE FOODS INC COM
Equities	543,519.10	508,965.20	TREEHOUSE FOODS INC COM
Equities	54,496.67	195,394.58	TREEHOUSE FOODS INC COM
Equities	539,621.73	616,394.25	TREND MICRO INC NPV
Equities	90,777.75	68,544.00	TREX CO INC COM
Equities	34,792.00	138.00	TRIAD GTY INC COM
Equities	25,811.25	43,800.00	TRICO BANCSHARES COM STK
Equities	69,263.01	189.00	TRICO MARINE SVCS INC COM NEW
Equities	64,973.44	1,932.00	TRIDENT MICROSYSTEMS INC COM
Equities	19,802.25	5,796.00	TRIDENT MICROSYSTEMS INC COM
Equities	59,807.44	79,497.00	TRIMAS CORP COM NEW COM NEW
Equities	227,689.62	305,228.00	TRIMBLE NAV LTD COM
Equities	183,841.14	543,622.96	TRIMBLE NAV LTD COM
Equities	150,476.55	10,621.00	TRIMERIS INC COM
Equities	270,370.90	244,160.00	TRINITY IND INC COM

Equities	210,786.52	299,584.32	TRINITY IND INC COM
Equities	206,886.83	203,265.54	TRINITY LTD HKD0.10
Equities	6,447.96	9,171.00	TRIQUINT SEMICONDUCTOR INC COM
Equities	270,047.48	171,273.52	TRIQUINT SEMICONDUCTOR INC COM
Equities	54,417.87	89,622.00	TRIUMPH GROUP INC NEW COM
Equities	488,851.08	517,816.00	TRIUMPH GROUP INC NEW COM
Equities	101,834.96	200,952.44	TRIUMPH GROUP INC NEW COM
Equities	65,954.88	65,866.20	TRUE RELIGION APPAREL INC COM STK
Equities	37,047.99	37,804.00	TRUE RELIGION APPAREL INC COM STK
Equities	366,201.54	369,897.60	TRUE RELIGION APPAREL INC COM STK
Equities	39,358.77	84,012.12	TRUE RELIGION APPAREL INC COM STK
Equities	57,508.88	37,648.00	TRUEBLUE INC COM STK
Equities	27,045.39	32,131.12	TRUEBLUE INC COM STK
Equities	46,503.90	24,010.00	TRUSTCO BK CORP N Y COM
Equities	105,318.53	50,690.50	TRUSTCO BK CORP N Y COM
Equities	70,969.08	60,866.00	TRUSTMARK CORP COM
Equities	758,395.74	775,151.92	TRUSTMARK CORP COM
Equities	139,135.51	170,284.34	TRUSTMARK CORP COM
Equities	359,390.76	655,233.00	TRW AUTOMOTIVE HLDGS CORP COM
Equities	269,294.51	685,810.54	TRW AUTOMOTIVE HLDGS CORP COM
Equities	614,651.52	661,136.00	TRW AUTOMOTIVE HLDGS CORP COM
Equities	66,517.10	76,739.00	TRW AUTOMOTIVE HLDGS CORP COM
Equities	484,840.74	1.00	TSG CAPITAL FUND II, L.P.
Equities	1.00	1.00	TSG CAPITAL FUND II, LP
Equities	1,194,304.91	1.00	TSG CAPITAL FUND III, L.P.
Equities	1.00	1.00	TSG CAPITAL FUND III, LP
Equities	7,383.44	2,124.00	TSR INC COM NEW
Equities	76,351.89	76,896.00	TTM TECHNOLOGIES INC COM
Equities	34,349.04	11,160.00	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	95,926.37	22,785.00	TUESDAY MORNING CORP COM NEW ISIN US8990355054
Equities	124,774.02	117,249.00	TULLETT PREBON GRP ORD GBP0.25
Equities	199,269.32	186,359.53	TULLETT PREBON GRP ORD GBP0.25
Equities	113,566.29	242,820.00	TUPPERWARE BRANDS CORPORATION
Equities	609,201.75	640,775.00	TUPPERWARE BRANDS CORPORATION
Equities	690,000.38	984,770.00	TUPPERWARE BRANDS CORPORATION
Equities	133,429.47	446,181.75	TUPPERWARE BRANDS CORPORATION
Equities	808,252.62	1,187,120.00	TUPPERWARE BRANDS CORPORATION
Equities	41,982.50	19,180.00	TUTOR PERINI CORP COM
Equities	1,229,052.61	1,212,252.72	TUTOR PERINI CORP COM
Equities	11,158.50	44,114.00	TUTOR PERINI CORP COM
Equities	195,370.23	192,982.00	TW TELECOM INC CL A STK
Equities	435,512.82	336,979.42	TW TELECOM INC CL A STK
Equities	33,540.00	46,356.00	TWIN DISC INC COM
Equities	7,933.00	61,808.00	TWIN DISC INC COM
Equities	83,316.39	85,634.50	TWO HBRS INVT CORP COM
Equities	70,240.72	87,822.00	TX CAP BANCSHARES INC COM
Equities	79,956.80	125,017.20	TX CAP BANCSHARES INC COM
Equities	2,390,696.89	2,959,472.96	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80
Equities	508,694.20	566,962.10	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80
Equities	291,871.15	372,405.62	TYCO INTERNATIONAL LTD(SWITZERLAND) COM USD0.80
Equities	52,024.88	109,798.00	TYLER TECHNOLOGIES INC COM STK
Equities	26,199.51	144,612.00	TYLER TECHNOLOGIES INC COM STK
Equities	374,838.94	355,386.00	TYSON FOODS INC CL A COM (DELAWARE)
Equities	468,007.46	629,130.32	TYSON FOODS INC CL A COM (DELAWARE)
Equities	353,215.00	398,110.00	TYSON FOODS INC CL A COM (DELAWARE)
Equities	164,930.80	173,226.40	TYSON FOODS INC CL A COM (DELAWARE)
Equities	14,542.51	16,050.00	U M H PPTYS INC COM STK
Equities	195,086.33	57,915.00	U S AWYS GROUP INC COM
Equities	110,870.62	70,273.17	U S AWYS GROUP INC COM
Equities	4,353.25	4,697.00	U S ENERGY CORP WYO COM
Equities	36,492.40	10,800.00	U S GLOBAL INVS INC CL A CL A STK
Equities	69,173.19	58,665.87	U S GOLD CORP COM PAR \$0.10 COM PAR \$0.10
Equities	10,284.75	48,223.50	U S PHYSICAL THERAPY COM
Equities	68,677.00	48,420.00	U.S. CELLULAR CORP COM
Equities	4,961.87	4,793.58	U.S. CELLULAR CORP COM
Equities	18,945.27	0.65	UAL CORP COM PAR \$0.01 STK
Equities	364,519.07	393,907.88	UBE INDUSTRIES NPV
Equities	86,382.62	86,540.37	UBE INDUSTRIES NPV

Equities	155,278.17	131,302.63	UBE INDUSTRIES NPV	
Equities	489,976.89	457,437.67	UBM PLC ORD GBPO.1	
Equities	177,153.00	186,664.96	UBM PLC ORD GBPO.1	
Equities	2,494,606.26	2,487,738.56	UBS AG CHFO.10	
Equities	2,803,492.41	3,140,192.10	UBS AG CHFO.10	
Equities	633,424.63	613,564.13	UBS AG CHFO.10	
Equities	339,497.69	245,925.68	UBS AG SHS COM	
Equities	1,188,335.04	999,325.57	UCB NPV	
Equities	105,720.00	63.80	UCBH HLDGS INC COM	
Equities	1,966,371.43	2,747,734.20	UDR INC COM STK	
Equities	282,994.81	249,378.90	UDR INC COM STK	
Equities	307,365.46	563,226.10	UDR INC COM STK	
Equities	806,079.50	986,615.40	UDR INC COM STK	
Equities	2,879.66	13,244.00	UFP TECHNOLOGIES INC COM	
Equities	183,975.23	210,474.00	UGI CORP NEW COM	
Equities	258,410.96	392,852.91	UGI CORP NEW COM	
Equities	38,809.54	35,585.00	UIL HLDGS CORP COM	
Equities	90,939.46	102,161.30	UIL HLDGS CORP COM	
Equities	86,524.58	130,774.50	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	50,267.61	135,618.00	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	189,481.18	345,825.90	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	625,890.94	794,334.00	ULTA SALON COSMETICS & FRAGRANCE INC	COMSTK
Equities	84,353.16	80,012.10	ULTIMATE SOFTWARE GROUP INC COM	
Equities	57,558.00	114,303.00	ULTIMATE SOFTWARE GROUP INC COM	
Equities	26,647.25	179,619.00	ULTIMATE SOFTWARE GROUP INC COM	
Equities	32,455.50	19,068.00	ULTRA CLEAN HLDGS INC COM	
Equities	696,323.43	531,280.00	ULTRA PETE CORP COM NPV	
Equities	618,124.21	790,691.20	ULTRA PETE CORP COM NPV	
Equities	54,578.24	13,601.00	ULTRALIFE CORPORATION	
Equities	232,733.62	230,084.81	ULTRAPAR PARTICIPA PRF NPV	
Equities	33,467.53	69,874.00	ULTRATECH INC EFF 06-10-03	
Equities	39,924.41	63,798.00	ULTRATECH INC EFF 06-10-03	
Equities	112,298.60	108,888.00	UMB FINL CORP COM STK	
Equities	64,637.88	149,344.08	UMB FINL CORP COM STK	
Equities	1,386,899.44	1,919,415.88	UMICORE COMMON STOCK NPV	
Equities	74,092.10	33,553.00	UMPQUA HLDGS CORP COM	
Equities	176,219.68	154,320.66	UMPQUA HLDGS CORP COM	
Equities	76,194.35	130,653.90	UNDER ARMOR INC CL A	
Equities	233,923.14	345,111.84	UNDER ARMOR INC CL A	
Equities	2,070,924.14	2,778,766.66	UNIBAIL-RODAMCO SE EUR5	
Equities	1,140,363.09	1,572,014.41	UNIBAIL-RODAMCO SE EUR5	
Equities	237,065.45	254,296.45	UNIBAIL-RODAMCO SE EUR5	
Equities	665,079.84	665,707.03	UNICHARM CORP BD 24/09/2013	
Equities	421,789.13	424,537.89	UNICHARM CORP NPV	
Equities	1,360,629.08	1,353,330.86	UNICHARM CORP ZCP CNV BDS 24/09/15	JPY1000
Equities	10,396.17	8,919.00	UNICO AMERN CORP COM	
Equities	960,008.95	856,604.15	UNICREDIT SPA EURO.50	
Equities	80,780.85	77,309.08	UNICREDIT SPA EURO.50	
Equities	177,701.07	48,576.00	UNIFI INC COM	
Equities	74,763.05	95,523.00	UNIFIRST CORP MASS COM	
Equities	34,563.60	101,142.00	UNIFIRST CORP MASS COM	
Equities	33,724.90	22,638.00	UNION DRILLING INC COM	
Equities	55,684.46	28,014.00	UNION FIRST MKT BANKSHARES CORP COM STK	
Equities	-	-	UNION PAC CORP COM	
Equities	2,193,774.49	3,700,353.60	UNION PAC CORP COM	
Equities	2,621,832.10	6,278,616.00	UNION PAC CORP COM	
Equities	1,965,411.11	3,048,480.00	UNION PAC CORP COM	
Equities	84,142.24	182,700.00	UNION PAC CORP COM	
Equities	965,583.71	1,510,250.40	UNION PAC CORP COM	
Equities	359,756.91	1,106,946.51	UNIPRES CORP NPV	
Equities	67,335.47	63,461.00	UNISOURCE ENERGY CORP COM	
Equities	735,851.17	735,774.30	UNISOURCE ENERGY CORP COM	
Equities	52,455.15	151,186.50	UNISOURCE ENERGY CORP COM	
Equities	134,883.99	97,660.00	UNISYS CORP COM NEW COM NEW	
Equities	779,745.54	134,385.30	UNISYS CORP COM NEW COM NEW	
Equities	525,477.88	675,713.70	UNIT CORP COM	
Equities	149,682.92	470,074.95	UNIT CORP COM	
Equities	733,716.90	810,369.00	UNIT CORP COM	

Equities	283,479.12	283,578.06	UNITE GROUP ORD GBPO.25
Equities	8,673.14	6,260.47	UNITED BANCORP INC OHIO COM
Equities	94,830.98	75,888.00	UNITED BANKSHARES INC W VA COM
Equities	117,706.85	133,195.68	UNITED BANKSHARES INC W VA COM
Equities	33,265.00	29,950.00	UNITED CAP CORP COM
Equities	16,422.36	55,707.00	UNITED CAP CORP COM
Equities	82,315.40	5,919.93	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	115,919.23	14,477.76	UNITED CMNTY BK BLAIRSVILLE GA COM
Equities	49,478.24	6,005.83	UNITED CMNTY FINL CORP OHIO COM
Equities	65,903.33	8,878.57	UNITED CMNTY FINL CORP OHIO COM
Equities	606,270.06	506,572.55	UNITED CONTL HLDGS INC COM STK
Equities	751,249.17	743,757.58	UNITED CONTL HLDGS INC COM STK
Equities	41,805.50	19,107.00	UNITED FIRE & CAS CO COM
Equities	36,260.32	44,710.38	UNITED FIRE & CAS CO COM
Equities	4,913.00	13,320.00	UNITED GUARDIAN INC COM
Equities	58,786.00	81,073.00	UNITED NAT FOODS INC COM
Equities	50,910.75	193,807.14	UNITED NAT FOODS INC COM
Equities	67,401.46	29,402.28	UNITED ONLINE INC COM
Equities	404,159.14	55,711.17	UNITED ONLINE INC COM
Equities	228,812.51	187,533.00	UNITED ONLINE INC COM
Equities	314,978.10	351,522.60	UNITED PARCEL SVC INC CL B
Equities	3,729,164.79	3,794,547.90	UNITED PARCEL SVC INC CL B
Equities	5,475,941.47	6,242,880.93	UNITED PARCEL SVC INC CL B
Equities	320,284.00	347,146.80	UNITED PARCEL SVC INC CL B
Equities	1,018,515.99	1,283,568.00	UNITED PARCEL SVC INC CL B
Equities	338,046.79	441,955.80	UNITED PARCEL SVC INC CL B
Equities	-	-	United States dollar - Recoverable Taxes
Equities	-	-	United States dollar - Recoverable Taxes
Equities	-	-	United States dollar - Recoverable Taxes
Equities	-	-	United States dollar - Recoverable Taxes
Equities	-	-	United States dollar - Recoverable Taxes
Equities	-	-	United States dollar - Recoverable Taxes
Equities	-	-	United States dollar - Recoverable Taxes
Equities	-	-	United States dollar - Recoverable Taxes
Equities	36,409.79	41,010.00	UNITED STS LIME & MINERALS INC COM
Equities	647,750.59	427,711.60	UNITED STS STL CORP NEW COM
Equities	471,973.81	474,212.00	UNITED STS STL CORP NEW COM
Equities	549,660.85	778,398.28	UNITED STS STL CORP NEW COM
Equities	248,945.48	340,696.00	UNITED STS STL CORP NEW COM
Equities	170,259.18	226,585.60	UNITED TECHNOLOGIES CORP COM
Equities	4,198,585.10	5,520,368.70	UNITED TECHNOLOGIES CORP COM
Equities	4,314,753.63	8,764,791.26	UNITED TECHNOLOGIES CORP COM
Equities	291,240.46	415,997.00	UNITED TECHNOLOGIES CORP COM
Equities	349,797.37	486,805.00	UNITED TECHNOLOGIES CORP COM
Equities	530,793.92	635,501.80	UNITED TECHNOLOGIES CORP COM
Equities	1,591,392.02	2,072,461.65	UNITED TECHNOLOGIES CORP COM
Equities	1,202,073.71	1,779,051.00	UNITED TECHNOLOGIES CORP COM
Equities	7,211,489.78	10,072,438.00	UNITED TECHNOLOGIES CORP COM
Equities	125,261.73	198,148.84	UNITED URBAN INVES REIT
Equities	357,584.21	345,901.44	UNITED URBAN INVES REIT
Equities	54,797.01	94.30	UNITED WESTN BANCORP INC COM STK
Equities	4,179,200.48	4,188,296.00	UNITEDHEALTH GROUP INC COM
Equities	3,177,956.18	6,680,899.50	UNITEDHEALTH GROUP INC COM
Equities	326,013.48	402,324.00	UNITEDHEALTH GROUP INC COM
Equities	433,042.18	773,184.20	UNITEDHEALTH GROUP INC COM
Equities	869,487.23	1,396,580.08	UNITEDHEALTH GROUP INC COM
Equities	2,451,935.18	4,251,068.86	UNITEDHEALTH GROUP INC COM
Equities	22,686.75	23,670.00	UNITIL CORP COM
Equities	120,427.68	80,109.00	UNITRIN INC COM
Equities	114,949.79	123,961.26	UNITRIN INC COM
Equities	4,924.99	4,528.93	UNITY BANCORP NJ
Equities	21,263.50	25,185.00	UNIVERSAL AMERICAN CORP COM STK
Equities	50,847.50	60,225.00	UNIVERSAL AMERICAN CORP COM STK
Equities	43,978.50	21,564.00	UNIVERSAL FST PRODS INC COM
Equities	40,705.73	47,920.00	UNIVERSAL FST PRODS INC COM
Equities	33,499.53	35,982.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT
Equities	36,181.75	75,962.00	UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT

Equities	35,061.00	22,269.00	UNIVERSAL TRUCKLOAD SVCS INC COM STK
Equities	53,040.84	34,386.00	UNIVEST CORP PA COM
Equities	543,593.72	555,464.00	UNUM GROUP
Equities	1,274,827.74	959,067.20	UNUM GROUP
Equities	696,408.50	1,447,264.00	UNUM GROUP
Equities	104,407.45	63,662.30	UNVL CORP VA COM
Equities	52,376.14	68,634.74	UNVL CORP VA COM
Equities	34,093.00	70,180.00	UNVL DISPLAY CORP COM
Equities	69,845.52	171,941.00	UNVL DISPLAY CORP COM
Equities	5,769.09	3,509.00	UNVL DISPLAY CORP COM
Equities	32,548.59	68,202.00	UNVL ELECTRS INC COM
Equities	187,138.36	339,067.40	UNVL HEALTH SERVICES INC CL B COM
Equities	513,503.38	767,797.00	UNVL HEALTH SERVICES INC CL B COM
Equities	309,856.70	561,883.12	UNVL HEALTH SERVICES INC CL B COM
Equities	5,474.25	42,084.00	UNVL STAINLESS & ALLOY PRODS INC COM
Equities	52,720.01	41,517.00	UNVL TECH INST INC COM
Equities	236,617.63	256,055.28	UOB-KAY HIAN HOLDI NPV
Equities	225,147.59	231,231.67	UOL GROUP LIMITED SGD1
Equities	18,084.88	7,425.00	UQM TECHNOLOGIES INC COM
Equities	99,512.42	71,163.36	URANIUM ENERGY CORP COM
Equities	26,264.16	4,342.00	URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	74,925.00	12,525.00	URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001
Equities	286,519.02	277,840.50	URBAN OUTFITTERS INC COM
Equities	163,222.84	409,835.85	URBAN OUTFITTERS INC COM
Equities	19,253.96	2,470.00	UROLOGIX INC COM
Equities	296,943.53	273,361.40	URS CORP NEW COM
Equities	522,418.71	541,354.00	URS CORP NEW COM
Equities	317,782.37	411,071.12	URS CORP NEW COM
Equities	1,484,859.18	1,525,634.00	URS CORP NEW COM
Equities	43,097.80	68,818.00	URSTADT BIDDLE PPTYS INC CL A
Equities	19,788.70	28,645.00	URSTADT BIDDLE PPTYS INC COM
Equities	90,210.46	1.90	US AIRWAYS GROUP INC COM
Equities	139.25	139.00	US AIRWAYS GROUP INC PFD SER A NEW
Equities	4,826,396.79	3,935,937.90	US BANCORP
Equities	5,626,438.03	6,011,227.42	US BANCORP
Equities	2,057,641.92	2,081,616.00	US BANCORP
Equities	455,551.16	343,109.50	US BANCORP
Equities	958,772.78	1,178,562.00	US BANCORP
Equities	34,841.44	27,360.00	US ECOLOGY INC COM
Equities	366.50	3,420.00	US ECOLOGY INC COM
Equities	622,012.26	26,433.00	US VENTURE PARTNERS IV, LP
Equities	1,220,568.32	7,421.00	US VENTURE PARTNERS V, LP
Equities	4,397,461.49	144,957.00	US VENTURE PARTNERS VI, LP
Equities	4,795,634.96	470,034.00	US VENTURE PARTNERS VII, LP
Equities	4,319,349.18	2,470,545.00	US VENTURE PARTNERS VIII, LP
Equities	49,489.50	38,150.00	USA MOBILITY INC COM STK
Equities	19,463.00	21,470.00	USA TRUCK INC COM
Equities	33,741.68	25,024.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	38,662.97	28,152.00	USANA HEALTH SCIENCES INC CDT-SHS
Equities	108,212.82	17,368.00	USEC INC COM
Equities	145,959.07	42,618.40	USEC INC COM
Equities	229,733.22	80,304.00	USG CORP COM NEW
Equities	284,881.04	132,085.74	USG CORP COM NEW
Equities	386,480.31	709,048.00	U-STORE-IT TR COM
Equities	48,497.41	30,508.00	U-STORE-IT TR COM
Equities	80,824.05	96,731.40	U-STORE-IT TR COM
Equities	4,926.82	21,270.60	UTAH MED PRODS INC COM
Equities	50,145.11	54,591.34	UTD FINL BANCORP INC MD COM STK
Equities	1,547,074.31	1,627,142.91	UTD O/S BANK NPV
Equities	1,469,993.27	2,967,101.47	UTD O/S BANK NPV
Equities	141,453.50	109,220.00	UTD RENTALS INC COM
Equities	93,518.90	156,210.00	UTD RENTALS INC COM
Equities	49,312.58	9,006.56	UTD SEC BANCSHARES CAL COM COM STK
Equities	96,480.18	113,376.00	UTD STATIONERS INC COM
Equities	528,212.82	526,489.80	UTD STATIONERS INC COM
Equities	66,543.37	189,408.78	UTD STATIONERS INC COM
Equities	138,471.58	169,708.00	UTD THERAPEUTICS CORP DEL COM STK
Equities	486,440.47	424,270.00	UTD THERAPEUTICS CORP DEL COM STK

Equities	150,392.22	315,833.20	UTD THERAPEUTICS CORP DEL COM STK
Equities	138,769.84	122,078.00	UTI WORLDWIDE INC ORD NPV
Equities	236,029.81	218,106.13	UTI WORLDWIDE INC ORD NPV
Equities	560,800.07	26,885.04	UTSTARCOM HOLDINGS CORP SHS
Equities	726,753.69	996,580.80	V F CORP COM
Equities	594,398.58	1,084,840.08	V F CORP COM
Equities	49,269.93	16,902.60	VA COMM BANCORP INC COM STK
Equities	55,523.55	48,093.78	VAALCO ENERGY INC COM NEW COM NEW
Equities	114,224.15	92,440.00	VAIL RESORTS INC COM
Equities	72,263.35	160,383.40	VAIL RESORTS INC COM
Equities	176,819.28	123,606.02	VAL NATL BANCORP COM
Equities	270,129.61	298,957.26	VAL NATL BANCORP COM
Equities	75,968.77	99,990.00	VALASSIS COMMUNICATIONS INC COM
Equities	180,733.29	156,560.10	VALASSIS COMMUNICATIONS INC COM
Equities	1,246,370.45	1,714,160.40	VALEANT PHARMACEUTICALS INTERNATIONAL INC COMMON STOCK
Equities	17,688.80	19,234.00	VALENCE TECHNOLOGY INC COM
Equities	130,696.86	16,638.00	VALENCE TECHNOLOGY INC COM
Equities	77,194.49	159,725.92	VALEO EUR3
Equities	122,495.80	253,923.26	VALEO EUR3
Equities	2,563,909.35	1,012,572.00	VALERO ENERGY CORP COM STK NEW
Equities	1,391,489.03	1,671,920.02	VALERO ENERGY CORP COM STK NEW
Equities	511,885.01	457,703.00	VALERO ENERGY CORP COM STK NEW
Equities	246,862.62	320,647.80	VALERO ENERGY CORP COM STK NEW
Equities	612,255.78	333,662.93	VALERO ENERGY CORP COM STK NEW
Equities	33,661.54	94,373.00	VALHI INC NEW COM
Equities	24,737.94	107,783.90	VALHI INC NEW COM
Equities	94,974.35	120,395.50	VALIDUS HOLDING LTD COM STK USD0.175
Equities	200,613.64	264,158.25	VALIDUS HOLDING LTD COM STK USD0.175
Equities	204.87	63.75	VALLEY NATL BANCORP WT EXP WTS
Equities	-	-	VALLOUREC DIV CPN (2011)
Equities	964,184.15	962,005.95	VALLOUREC(USIN A T EUR2.00
Equities	105,291.04	133,982.10	VALMONT INDS INC COM
Equities	34,387.46	201,647.88	VALMONT INDS INC COM
Equities	141,424.68	183,906.00	VALSPAR CORP COM
Equities	253,979.19	306,510.00	VALSPAR CORP COM
Equities	383,112.43	385,842.00	VALSPAR CORP COM
Equities	250,511.63	357,246.42	VALSPAR CORP COM
Equities	33,479.89	9,387.00	VALUE LINE INC COM
Equities	7,813.04	2,775.87	VALUE LINE INC COM
Equities	94,010.07	81,672.00	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	170,656.50	94,620.00	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	298,495.57	178,317.20	VALUECLICK INC COM STK ISIN#US92046N1028
Equities	60,590.24	66,631.50	VALUEVISION MEDIA
Equities	160,099.52	53,550.00	VALUEVISION MEDIA
Equities	11,862.00	7,140.00	VANDA PHARMACEUTICALS INC COM
Equities	135,512.13	47,124.00	VANDA PHARMACEUTICALS INC COM
Equities	1.00	12,695.00	VARDE SELECT FUND, LP
Equities	185,988.84	240,518.70	VARIAN MEDICAL SYSTEMS INC
Equities	414,318.74	593,769.60	VARIAN MEDICAL SYSTEMS INC
Equities	331,963.32	1,001,075.94	VARIAN MEDICAL SYSTEMS INC
Equities	145,172.26	250,060.80	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM
Equities	132,336.75	482,242.56	VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM
Equities	33,329.04	23,655.00	VASCO DATA SEC INTL INC COM
Equities	45,948.21	46,065.00	VASCO DATA SEC INTL INC COM
Equities	203,304.24	108,120.00	VCA ANTECH INC COM STK
Equities	350,151.25	307,824.00	VCA ANTECH INC COM STK
Equities	127,898.55	199,619.20	VCA ANTECH INC COM STK
Equities	50,009.52	58,351.20	VECTOR GROUP LTD COM STK
Equities	66,870.16	90,871.32	VECTOR GROUP LTD COM STK
Equities	141,951.48	133,728.00	VECTREN CORP COM
Equities	194,019.55	243,607.84	VECTREN CORP COM
Equities	53,037.12	130,707.00	VEECO INSTRS INC DEL COM
Equities	253,884.89	230,044.32	VEECO INSTRS INC DEL COM
Equities	59,566.82	61,045.10	VELTI PLC ST HELIER COM
Equities	33,739.92	22,932.00	VENOCO INC COM STK
Equities	79,661.00	54,858.44	VENOCO INC COM STK
Equities	1,500,186.40	2,087,316.00	VENTAS INC REIT
Equities	687,161.10	879,729.90	VENTAS INC REIT

Equities	590,849.35	1,036,858.41	VENTAS INC REIT
Equities	336,237.83	453,306.00	VENTAS INC REIT
Equities	375,208.05	24,092.00	VENTURE PARTNERSHIP ACQUISITION FUND II,LIMITED PARTNERSHIP
Equities	33,441.59	1.00	VENTURE STRATEGY PARTNERS III, LP
Equities	179,745.05	176,866.00	VERA BRADLEY INC COM STK
Equities	489,623.92	473,680.00	VERA BRADLEY INC COM STK
Equities	131,045.94	105,584.80	VERA BRADLEY INC COM STK
Equities	591,911.55	735,160.97	VERBUND AG CLASS'A'NPV
Equities	285,535.11	1,281.64	VERENIUM CORP COM NEW COM NEW
Equities	1,028,783.31	1,225,127.50	VERIFONE HLDGS INC SR NT CONV 1.375 DUE 06-15-2012 REG
Equities	126,301.84	164,095.00	VERIFONE SYSTEMS INC COM
Equities	199,652.18	417,865.70	VERIFONE SYSTEMS INC COM
Equities	59,624.64	67,005.36	VERINT SYS INC COM
Equities	411,992.95	498,554.00	VERISIGN INC COM
Equities	1,071,852.28	667,928.52	VERISIGN INC COM
Equities	382,997.91	426,691.50	VERISK ANALYTICS INC CL A CL A
Equities	112,609.64	138,480.00	VERISK ANALYTICS INC CL A CL A
Equities	415,921.21	498,354.90	VERISK ANALYTICS INC CL A CL A
Equities	7,115,309.49	7,485,836.10	VERIZON COMMUNICATIONS COM
Equities	13,007,176.58	12,706,599.00	VERIZON COMMUNICATIONS COM
Equities	361,935.00	390,915.00	VERIZON COMMUNICATIONS COM
Equities	4,824,558.93	4,880,853.00	VERIZON COMMUNICATIONS COM
Equities	797,810.07	700,296.30	VERIZON COMMUNICATIONS COM
Equities	1,630.72	1,627.60	VERSANT CORP COM NEW COM NEW
Equities	1,735,027.53	1,751,331.00	VERSANT VENTURE CAPITAL I, LP
Equities	3,082,500.00	3,339,489.00	VERSANT VENTURE CAPITAL II, LP
Equities	130,912.58	160,909.05	VERTEX PHARMACEUTICALS INC COM
Equities	407,909.14	608,283.00	VERTEX PHARMACEUTICALS INC COM
Equities	771,601.86	1,255,974.42	VERTEX PHARMACEUTICALS INC COM
Equities	388,267.12	571,890.00	VERTEX PHARMACEUTICALS INC COM
Equities	69,182.12	1,890.00	VERTRO INC COM NEW
Equities	1,346,297.08	703,024.00	VESTAR CAPITAL PARTNERS III, LP
Equities	3,479,009.51	3,150,866.00	VESTAR CAPITAL PARTNERS IV, LP
Equities	10,758,761.77	11,470,929.00	VESTAR CAPITAL PARTNERS V LP
Equities	1,459,045.57	1,805,400.00	VIACOM INC NEW CL B
Equities	2,848,348.66	3,303,678.00	VIACOM INC NEW CL B
Equities	2,297,379.12	3,544,500.00	VIACOM INC NEW CL B
Equities	77,551.00	42,351.00	VIAD CORP COM NEW
Equities	61,139.33	48,859.68	VIAD CORP COM NEW
Equities	64,933.52	82,213.00	VIASAT INC COM
Equities	385,470.64	399,382.10	VIASAT INC COM
Equities	53,922.22	164,426.00	VIASAT INC COM
Equities	46,468.22	7,534.15	VIASYSTEMS GROUP INC COM PAR\$.01 COM PAR\$.01
Equities	66,608.38	16,892.00	VICAL INC COM COM
Equities	4,755.78	2,340.00	VICON INDS INC COM
Equities	33,965.91	53,361.00	VICOR CORP COM
Equities	44,375.62	40,457.34	VICOR CORP COM
Equities	2,681.90	4,596.00	VIDEO DISPLAY CORP COM
Equities	40,427.48	47,531.16	VIENNA INS GRP AG WIEN NPV (BR)
Equities	36,651.58	75,830.06	VIENNA INS GRP AG WIEN NPV (BR)
Equities	60,035.70	62,679.60	VIEWPOINT FINL GROUP INC MD COM
Equities	52,159.05	60,962.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	2,854.00	22,168.00	VILLAGE SUPER MKT INC CL A NEW CL A NEW
Equities	1,717,833.47	1,914,792.31	VINCI EUR2.50
Equities	2,189,458.62	2,832,932.02	VINCI EUR2.50
Equities	127,187.92	131,345.79	VINCI EUR2.50
Equities	168,315.81	200,380.77	VINCI EUR2.50
Equities	233,684.08	243,351.53	VINCI EUR2.50
Equities	28,891.06	7,226.80	VIRCO MFG CO COM
Equities	393,470.34	457,929.00	VIRGIN MEDIA INC COM STK
Equities	520,258.86	1,043,180.22	VIRGIN MEDIA INC COM STK
Equities	84,128.95	189,470.18	VIRNETX HLDG CORP COM STK
Equities	69,160.00	81,400.00	VIROPHARMA INC COM STK
Equities	95,363.05	160,931.50	VIROPHARMA INC COM STK
Equities	2,843.75	19,727.50	VIRTUS INVT PARTNERS INC COM
Equities	5,425.00	37,634.00	VIRTUS INVT PARTNERS INC COM
Equities	2,613,453.18	2,989,544.80	VISA INC COM CL A STK
Equities	4,102,542.01	5,034,787.78	VISA INC COM CL A STK

Equities	599,104.23	647,959.40	VISA INC COM CL A STK
Equities	618,484.49	615,098.00	VISA INC COM CL A STK
Equities	531,608.68	851,026.00	VISA INC COM CL A STK
Equities	139,545.64	144,384.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	334,018.08	295,415.68	VISHAY INTERTECHNOLOGY INC COM STK
Equities	498,216.66	401,568.00	VISHAY INTERTECHNOLOGY INC COM STK
Equities	16,221.31	11,562.80	VISHAY PRECISION GROUP INC COM
Equities	38,867.76	23,682.64	VISHAY PRECISION GROUP INC COM
Equities	7,503.25	12,126.00	VISION-SCIENCES INC DEL COM STK
Equities	5,664.49	2,670.81	VIST FINL CORP COM STK
Equities	5,432.29	8,207.00	VISTA GOLD CORP REORGANIZATION SHS COM STK
Equities	163,519.53	211,927.65	VISTAPRINT NV COM USD0.001
Equities	410,282.53	393,289.09	VISTEON CORP COM NEW COM NEW
Equities	60,654.02	35,701.00	VITAL IMAGES INC COM
Equities	66,044.60	37,580.00	VITAL IMAGES INC COM
Equities	129,615.21	161,304.00	VITAMIN SHOPPE INC COM
Equities	610,308.47	640,868.80	VITAMIN SHOPPE INC COM
Equities	87,358.70	121,950.40	VITAMIN SHOPPE INC COM
Equities	3,887,021.09	3,809,637.27	VIVENDI SA EUR5.50
Equities	-	-	VIVO PARTICIPACOES NPV
Equities	44,534.00	65,120.00	VIVUS INC COM
Equities	23,215.12	54,538.00	VIVUS INC COM
Equities	3.38	-	VL DISSOLUTION CORP COM STK
Equities	203,480.00	212,487.60	VMWARE INC CL A COM CL A COM
Equities	605,604.64	711,633.00	VMWARE INC CL A COM CL A COM
Equities	537,907.21	762,349.38	VMWARE INC CL A COM CL A COM
Equities	1,117,541.18	1,403,220.00	VMWARE INC CL A COM CL A COM
Equities	530,220.05	601,380.00	VMWARE INC CL A COM CL A COM
Equities	33,513.45	45,915.00	VOCUS INC COM
Equities	53,093.60	58,159.00	VOCUS INC COM
Equities	1,688,675.89	2,162,952.47	VODAFONE GROUP ORD USD0.11428571
Equities	3,582,845.38	3,712,644.20	VODAFONE GROUP ORD USD0.11428571
Equities	3,829,035.91	4,594,730.50	VODAFONE GROUP ORD USD0.11428571
Equities	2,684,783.13	1,956,918.71	VODAFONE GROUP ORD USD0.11428571
Equities	2,201,953.97	2,344,377.47	VODAFONE GROUP ORD USD0.11428571
Equities	186,360.86	210,343.55	VODAFONE GROUP ORD USD0.11428571
Equities	199,616.08	212,073.84	VODAFONE GROUP ORD USD0.11428571
Equities	12,619,495.63	14,396,382.73	VODAFONE GROUP ORD USD0.11428571
Equities	306,867.06	328,711.39	VODAFONE GROUP ORD USD0.11428571
Equities	216,660.61	225,573.76	VODAFONE GROUP ORD USD0.11428571
Equities	195,111.82	214,958.52	VODAFONE GROUP ORD USD0.11428571
Equities	297,474.70	408,395.21	VOESTALPINE AG NPV
Equities	198,567.13	217,473.15	VOLCANO CORP COM STK
Equities	14,386.02	19,374.00	VOLCANO CORP COM STK
Equities	169,330.63	227,418.47	VOLCANO CORP COM STK
Equities	36,389.97	22,059.00	VOLCOM INC COM
Equities	33,994.48	12,740.00	VOLT INFORMATION SCIENCES INC COM
Equities	9,772.52	9,864.00	VOLTERRA SEMICONDUCTOR CORP COM
Equities	45,544.72	86,112.72	VOLTERRA SEMICONDUCTOR CORP COM
Equities	30,740.82	56,999.25	VONAGE HLDGS CORP COM
Equities	7,650,644.70	9,272,155.44	VORNADO RLTY TR COM
Equities	1,536,983.39	1,583,594.10	VORNADO RLTY TR COM
Equities	606,687.99	717,299.64	VORNADO RLTY TR COM
Equities	1,410,395.69	2,135,685.60	VORNADO RLTY TR COM
Equities	348,175.10	351,288.60	VORNADO RLTY TR COM
Equities	489,839.76	521,808.00	VORNADO RLTY TR COM
Equities	2,070,516.18	2,404,137.18	VORNADO RLTY TR COM
Equities	217,454.66	252,569.68	VOSSLOH AG ORD NPV
Equities	4,091.85	19,920.00	VSE CORP COM
Equities	902,042.32	384,375.28	VULCAN MATERIALS CO COM
Equities	629,196.31	526,974.81	VULCAN MATERIALS CO COM
Equities	487,179.10	435,389.00	VULCAN MATERIALS CO COM
Equities	40,168.44	33,956.00	W & T OFFSHORE INC COM
Equities	20,095.89	57,202.80	W & T OFFSHORE INC COM
Equities	110,830.98	97,560.00	WA REAL ESTATE INVNT TR SH BEN INT
Equities	524,123.25	521,946.00	WA REAL ESTATE INVNT TR SH BEN INT
Equities	161,631.37	234,696.84	WA REAL ESTATE INVNT TR SH BEN INT
Equities	146,654.37	105,909.11	WABASH NATL CORP COM

Equities	189,494.63	266,295.36	WABCO HLDGS INC COM STK
Equities	432,680.81	1,322,499.00	WABCO HLDGS INC COM STK
Equities	187,823.22	515,601.96	WABCO HLDGS INC COM STK
Equities	152,299.94	256,308.00	WABTEC CORP COM
Equities	132,185.29	315,061.68	WABTEC CORP COM
Equities	1,009,066.42	1,163,244.00	WABTEC CORP COM
Equities	628,952.50	756,604.25	WACKER CHEMIE AG NPV(BR)
Equities	387,208.63	576,438.30	WADDELL & REED FINL INC CL A COM
Equities	137,224.34	199,925.00	WADDELL & REED FINL INC CL A COM
Equities	528,541.30	690,722.70	WADDELL & REED FINL INC CL A COM
Equities	231,916.07	370,624.60	WADDELL & REED FINL INC CL A COM
Equities	1,414,809.51	1,452,073.45	WADDELL & REED FINL INC CL A COM
Equities	147,725.84	145,213.20	WALGREEN CO COM
Equities	3,096,057.91	3,018,906.00	WALGREEN CO COM
Equities	3,017,440.39	4,671,321.82	WALGREEN CO COM
Equities	293,622.10	421,627.80	WALGREEN CO COM
Equities	701,540.97	843,595.28	WALGREEN CO COM
Equities	7,005,157.57	7,352,450.40	WAL-MART STORES INC COM
Equities	9,680,621.76	11,514,215.78	WAL-MART STORES INC COM
Equities	158,421.17	171,642.20	WAL-MART STORES INC COM
Equities	740,353.97	773,612.12	WAL-MART STORES INC COM
Equities	1,555,671.01	1,620,770.00	WAL-MART STORES INC COM
Equities	4,549,600.69	5,124,546.56	WALT DISNEY CO
Equities	6,543,271.91	8,298,928.00	WALT DISNEY CO
Equities	238,220.68	257,664.00	WALT DISNEY CO
Equities	535,351.26	562,176.00	WALT DISNEY CO
Equities	1,117,746.72	1,484,730.24	WALT DISNEY CO
Equities	1,719,231.95	2,299,456.00	WALT DISNEY CO
Equities	133,451.35	126,801.00	WALTER ENERGY INC
Equities	319,863.26	577,842.00	WALTER ENERGY INC
Equities	259,169.40	243,180.00	WALTER ENERGY INC
Equities	342,517.83	870,121.20	WALTER ENERGY INC
Equities	1,255,578.39	1,207,794.00	WALTER ENERGY INC
Equities	16,592.99	25,851.35	WALTER INVT MGMT CORP
Equities	74,902.57	119,826.00	WALTER INVT MGMT CORP
Equities	1,023,555.54	1,225,465.06	WANT WANT CHINA HO USD0.02
Equities	4,037,597.64	9,743,477.00	WARBURG PINCUS PE VIII, LP
Equities	7,647,846.98	11,667,916.00	WARBURG PINCUS PRIVATE EQUITY IX, LP
Equities	131,181.06	182,352.50	WARNACO GROUP INC COM NEW COM NEW
Equities	370,509.20	357,390.00	WARNACO GROUP INC COM NEW COM NEW
Equities	111,071.86	256,129.50	WARNACO GROUP INC COM NEW COM NEW
Equities	267,417.67	282,417.52	WARNER CHILCOTT PLC COM
Equities	229,655.00	241,300.00	WARNER CHILCOTT PLC COM
Equities	38,294.08	18,906.00	WARNER MUSIC GROUP CORP COM STK
Equities	144,639.10	70,692.00	WARNER MUSIC GROUP CORP COM STK
Equities	48,731.77	13,716.00	WARREN RES INC COM
Equities	254,008.12	259,138.16	WARSAW STOCK EXCHA PLN1.00
Equities	4,489.50	4,332.00	WARWICK VALLEY TEL CO COM
Equities	398,045.74	345,194.30	WASH FED INC COM
Equities	151,764.44	108,438.00	WASH FED INC COM
Equities	153,733.46	163,215.62	WASH FED INC COM
Equities	331,580.70	225,814.05	WASH POST CO CL B COM
Equities	224,237.40	217,016.10	WASH POST CO CL B COM
Equities	496,650.18	515,308.50	WASH POST CO CL B COM
Equities	56,650.49	50,534.00	WASHINGTON TR BANCORP INC COM
Equities	42,621.04	54,392.96	WASHINGTON TR BANCORP INC COM
Equities	128,508.55	209,418.00	WASTE CONNECTIONS INC COM
Equities	166,549.34	429,370.36	WASTE CONNECTIONS INC COM
Equities	1,174,213.90	1,240,718.30	WASTE MGMT INC DEL COM STK
Equities	1,884,887.35	2,049,067.33	WASTE MGMT INC DEL COM STK
Equities	394,775.66	751,463.26	WATERS CORP COM
Equities	516,157.14	764,962.60	WATERS CORP COM
Equities	451,026.96	1,239,833.00	WATERS CORP COM
Equities	494,302.22	1,042,321.38	WATERS CORP COM
Equities	580,592.18	871,234.00	WATERS CORP COM
Equities	1,518,104.68	1,924,374.00	WATERS CORP COM
Equities	166,539.14	273,720.66	WATERS CORP COM
Equities	33,724.24	4,275.00	WATERSTONE FINL INC COM STK

Equities	32,614.54	40,794.00	WATSCO INC COM
Equities	669,633.00	679,900.00	WATSCO INC COM
Equities	76,666.61	176,026.11	WATSCO INC COM
Equities	197,635.97	426,126.00	WATSON PHARMACEUTICALS INC COM
Equities	315,179.74	501,729.00	WATSON PHARMACEUTICALS INC COM
Equities	749,643.65	1,050,950.43	WATSON PHARMACEUTICALS INC COM
Equities	60,536.55	53,115.00	WATTS WTR TECHNOLOGIES INC
Equities	78,817.05	108,425.42	WATTS WTR TECHNOLOGIES INC
Equities	49,668.09	23,590.00	WAUSAU PAPER CORP COM
Equities	78,950.91	38,081.00	WAUSAU PAPER CORP COM
Equities	132,581.17	9,399.06	WAVE SYS CORP CL A NEW STK
Equities	4,815.32	3,980.50	WAYNE SVGS BANCSHARES INC NEW COM
Equities	10,076.50	9,492.00	WAYSIDE TECHNOLOGY GROUP INC COM STK
Equities	1,026,202.07	435,300.00	WCAS CAPITAL PARTNERS II, LP
Equities	1,434,315.36	1,003,646.00	WCAS CAPITAL PARTNERS III, LP
Equities	1,653,530.88	1,045,197.00	WCAS IX, LP
Equities	842,909.69	7,437.00	WCAS VI, LP
Equities	1,056,521.85	51,085.00	WCAS VII, LP
Equities	2,384,604.51	704,437.00	WCAS VIII, LP
Equities	63,282.36	70,272.00	WD 40 CO COM STK
Equities	41,195.67	66,914.56	WD 40 CO COM STK
Equities	707,296.64	590,625.00	WEATHERFORD INTL LTD
Equities	1,914,832.84	2,010,825.00	WEATHERFORD INTL LTD
Equities	1,255,961.73	1,009,668.75	WEATHERFORD INTL LTD
Equities	11,631.13	13,872.32	WEB COM GROUP INC COM
Equities	150,460.73	177,215.04	WEBMD HEALTH CORP COMMON STOCK
Equities	264,676.36	306,434.34	WEBMD HEALTH CORP COMMON STOCK
Equities	89,871.73	6,700.00	WEBMEDIABRANDS INC COM
Equities	51,632.02	57,134.00	WEBSense INC COM STK ISIN# US9476841062
Equities	472,062.65	518,620.90	WEBSense INC COM STK ISIN# US9476841062
Equities	69,048.61	132,447.00	WEBSense INC COM STK ISIN# US9476841062
Equities	208,103.50	147,140.00	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	203,035.08	187,014.94	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	80,135.83	92,551.06	WEBSTER FNCL CORP WATERBURY CONN COM
Equities	88,808.25	445,758.71	WEICHA I POWER CO 'H' CNY1
Equities	108,386.63	93,352.61	WEICHA I POWER CO 'H' CNY1
Equities	175,735.61	151,697.99	WEICHA I POWER CO 'H' CNY1
Equities	23,654.50	37,735.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	132,986.76	367,237.02	WEIGHT WATCHERS INTL INC NEW COM
Equities	438,880.64	467,914.00	WEIGHT WATCHERS INTL INC NEW COM
Equities	274,121.23	171,088.00	WEINGARTEN RLTY INVS COM
Equities	285,137.58	348,793.08	WEINGARTEN RLTY INVS COM
Equities	43,369.12	44,392.30	WEIR GROUP ORD GBP0.125
Equities	68,723.35	70,344.72	WEIR GROUP ORD GBP0.125
Equities	35,347.04	32,584.00	WEIS MKT INC COM
Equities	50,123.92	55,800.10	WEIS MKT INC COM
Equities	230,054.04	158,856.90	WELLCARE HLTH PLANS INC COM
Equities	445,569.63	268,514.43	WELLCARE HLTH PLANS INC COM
Equities	258,884.73	267,332.00	WELLCARE HLTH PLANS INC COM
Equities	2,290,344.06	2,260,699.00	WELLPOINT INC COM
Equities	2,246,967.77	3,569,698.86	WELLPOINT INC COM
Equities	1,894,187.36	2,969,629.00	WELLPOINT INC COM
Equities	296,586.95	430,871.90	WELLPOINT INC COM
Equities	568,164.20	873,716.84	WELLPOINT INC COM
Equities	2,501,626.14	3,757,329.00	WELLPOINT INC COM
Equities	17,241,631.42	10,431,080.52	WELLS FARGO & CO NEW COM STK
Equities	20,000,263.17	16,971,529.80	WELLS FARGO & CO NEW COM STK
Equities	424,142.21	409,676.00	WELLS FARGO & CO NEW COM STK
Equities	778,012.66	841,238.80	WELLS FARGO & CO NEW COM STK
Equities	2,647,846.87	2,933,813.30	WELLS FARGO & CO NEW COM STK
Equities	5,887,800.39	5,901,018.00	WELLS FARGO & CO NEW COM STK
Equities	100,000.00	106,000.00	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%
Equities	12,000,000.00	12,720,000.00	WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5%
Equities	6,363,682.03	6,749,879.00	WELLSPRING CAPITAL PARTNERS IV, LP
Equities	163,937.72	173,000.46	WERELDHAVE NV EUR10
Equities	52,142.40	67,635.00	WERNER ENTERPRISES INC COM
Equities	60,389.10	146,567.55	WERNER ENTERPRISES INC COM
Equities	306,985.78	365,730.00	WERNER ENTERPRISES INC COM

Equities	34,630.42	21,626.00	WESBANCO INC COM	
Equities	77,034.38	56,384.88	WESBANCO INC COM	
Equities	166,805.48	177,415.20	WESCO INTL INC COM	
Equities	1,390,269.59	1,795,301.19	WESCO INTL INC COM	
Equities	474,567.51	487,350.90	WESCO INTL INC COM	
Equities	159,446.13	375,709.14	WESCO INTL INC COM	
Equities	822,293.58	771,481.03	WESFARMERS LTD NPV	
Equities	738,047.22	812,910.84	WESFARMERS LTD NPV	
Equities	1,769,418.15	1,739,029.05	WESFARMERS LTD NPV	
Equities	1,465,533.03	1,595,712.60	WESFARMERS LTD NPV	
Equities	71,376.57	71,967.87	WEST CHINA CEM LTD COMSTK	
Equities	56,677.32	6,368.80	WEST COAST BANCORP ORE NEW COM NEW	
Equities	48,570.99	16,022.56	WEST COAST BANCORP ORE NEW COM NEW	
Equities	381,845.62	522,921.98	WEST FRASER TIMBER COM NPV	
Equities	41,203.50	40,443.00	WEST MARINE INC COM	
Equities	96,186.59	91,896.00	WEST PHARMACEUTICAL SVCS INC COM	
Equities	57,154.16	162,349.60	WEST PHARMACEUTICAL SVCS INC COM	
Equities	144,394.14	142,825.00	WESTAMERICA BANCORPORATION COM	
Equities	183,812.48	197,541.75	WESTAMERICA BANCORPORATION COM	
Equities	173,873.91	172,224.00	WESTAR ENERGY INC COM	
Equities	253,711.90	256,802.13	WESTAR ENERGY INC COM	
Equities	87,358.30	27,274.80	WESTELL TECHNOLOGIES INC CL A	
Equities	34,444.52	7,810.00	WESTERN ALLIANCE BANCORPORATION COM	
Equities	417,901.97	404,629.00	WESTERN ALLIANCE BANCORPORATION COM	
Equities	80,504.06	89,729.80	WESTERN ALLIANCE BANCORPORATION COM	
Equities	1,127,594.24	975,461.00	WESTERN UNION CO	
Equities	1,222,034.59	1,613,716.95	WESTERN UNION CO	
Equities	981,693.85	1,008,830.98	WESTERN UNION CO	
Equities	363,616.33	368,772.33	WESTERN UNION CO	
Equities	3,278,758.43	3,709,556.00	WESTERN UNION CO	
Equities	46,953.96	37,352.00	WESTFIELD FINL INC NEW COM STK	
Equities	45,175.59	55,946.80	WESTFIELD FINL INC NEW COM STK	
Equities	1,103,207.38	1,020,456.17	WESTFIELD GROUP NPV STAPLED UNITS	
Equities	1,744,732.53	1,675,712.06	WESTFIELD GROUP NPV STAPLED UNITS	
Equities	1,471,669.02	1,501,224.39	WESTFIELD GROUP NPV STAPLED UNITS	
Equities	939,893.04	1,022,911.77	WESTFIELD RETAIL T UNITS NPV (STAPLED)	
Equities	881,163.13	993,489.42	WESTFIELD RETAIL T UNITS NPV (STAPLED)	
Equities	16,488.78	766.50	WESTINGHOUSE SOLAR COM	
Equities	18,059.52	31,140.00	WESTLAKE CHEM CORP COM STK	
Equities	80,428.15	146,721.30	WESTLAKE CHEM CORP COM STK	
Equities	443,609.06	554,176.54	WESTN DIGITAL CORP COM	
Equities	326,605.44	552,976.00	WESTN DIGITAL CORP COM	
Equities	421,148.96	943,951.86	WESTN DIGITAL CORP COM	
Equities	54,487.02	25,298.00	WESTN REFNG INC COM	
Equities	89,662.98	100,884.81	WESTN REFNG INC COM	
Equities	8,218,315.76	7,419,264.00	WESTON PRESIDIO V, LP	
Equities	14,094.21	29,489.40	WESTWOOD HLDGS GROUP INC COM	
Equities	318,678.64	356.04	WESTWOOD ONE INC COM NEW COM NEW	
Equities	86,255.02	29,166.75	WET SEAL INC CL A CL A	
Equities	35,844.50	34,440.00	WEYCO GROUP INC COM	
Equities	15,970.40	46,740.00	WEYCO GROUP INC COM	
Equities	402,789.69	426,969.52	WEYERHAEUSER CO COM	
Equities	1,624,039.11	979,043.82	WEYERHAEUSER CO COM	
Equities	1,673,330.94	1,386,186.32	WEYERHAEUSER CO COM	
Equities	151,231.64	175,973.00	WEYERHAEUSER CO COM	
Equities	532,444.17	388,058.72	WEYERHAEUSER CO COM	
Equities	79,380.00	92,376.00	WGL HLDGS INC COM	
Equities	148,025.34	198,031.05	WGL HLDGS INC COM	
Equities	939,006.02	1,076,658.63	WHARF(HLDGS) HKD1	
Equities	702,417.66	701,564.66	WHARF(HLDGS) HKD1	
Equities	894,312.28	1,277,938.23	WHARF(HLDGS) HKD1	
Equities	952,134.93	1,185,713.73	WHARF(HLDGS) HKD1	
Equities	238,008.01	229,224.10	WHARF(HLDGS) HKD1	
Equities	229,365.23	228,549.40	WHEELOCK & COMPANY HKD0.50	
Equities	385,934.49	381,390.80	WHIRLPOOL CORP COM	
Equities	517,289.04	692,927.72	WHIRLPOOL CORP COM	
Equities	278,813.80	234,029.12	WHITE MOUNTAINS INSURANCE GROUP COM	STOCK
Equities	278,462.11	246,213.76	WHITE MOUNTAINS INSURANCE GROUP COM	STOCK

Equities	85,166.98	88,210.50	WHITING PETE CORP COM STK
Equities	321,784.95	546,336.00	WHITING PETE CORP COM STK
Equities	419,619.77	788,601.87	WHITING PETE CORP COM STK
Equities	1,517,102.92	1,479,660.00	WHITING PETE CORP COM STK
Equities	189,645.23	189,081.00	WHOLE FOODS MKT INC COM
Equities	441,124.69	628,155.00	WHOLE FOODS MKT INC COM
Equities	273,193.04	1,015,517.25	WHOLE FOODS MKT INC COM
Equities	1,015,559.02	1,021,545.00	WHOLE FOODS MKT INC COM
Equities	235,934.85	456,840.00	WHOLE FOODS MKT INC COM
Equities	-	-	WI FI WIRELESS LTD COM WI-FI WIRELESS LTD
Equities	5,281.43	0.22	WICKES INC COM
Equities	7,044.50	1,344.00	WIDEPOINT CORP COM
Equities	607,238.60	817,419.96	WI-LAN INC COM NPV
Equities	130,563.44	166,432.00	WILEY JOHN & SONS INC CL A
Equities	786,753.38	1,113,014.00	WILEY JOHN & SONS INC CL A
Equities	131,483.65	297,809.26	WILEY JOHN & SONS INC CL A
Equities	103,447.97	90,780.20	WILLBROS GROUP INC COM
Equities	372,173.43	446,641.14	WILLIAM DEMANT HOL DKK1.00
Equities	179,168.05	184,442.45	WILLIAM HILL ORD GBP0.10
Equities	34,102.56	72,060.00	WILLIAMS CLAYTON ENERGY INC COM
Equities	10,366.47	37,531.25	WILLIAMS CLAYTON ENERGY INC COM
Equities	350,836.23	558,415.00	WILLIAMS CO INC COM
Equities	1,248,500.41	1,346,125.00	WILLIAMS CO INC COM
Equities	472,838.56	494,587.50	WILLIAMS CO INC COM
Equities	1,553,374.84	2,191,491.50	WILLIAMS CO INC COM
Equities	2,120,390.74	2,069,100.00	WILLIAMS CO INC COM
Equities	318,026.11	570,061.25	WILLIAMS CO INC COM
Equities	809.14	575.00	WILLIAMS CTLS INC COM NEW COM NEW
Equities	174,385.94	182,450.00	WILLIAMS SONOMA INC COM
Equities	193,764.45	384,969.50	WILLIAMS SONOMA INC COM
Equities	698,250.00	638,575.00	WILLIAMS SONOMA INC COM
Equities	16,863.80	13,330.00	WILLIS LEASE FIN CORP COM
Equities	33,687.41	6,762.00	WILSHIRE BANCORP INC COM
Equities	83,238.44	79,485.84	WILSHIRE BANCORP INC COM
Equities	518,169.51	631,890.72	WINDSTREAM CORP COM STK
Equities	911,148.75	869,434.56	WINDSTREAM CORP COM STK
Equities	579,275.84	683,938.08	WINDSTREAM CORP COM STK
Equities	23,258.30	47,663.00	WINMARK CORP COM
Equities	50,287.50	22,815.00	WINN DIXIE STORES INC COM NEW STK
Equities	139,349.68	66,755.00	WINN DIXIE STORES INC COM NEW STK
Equities	50,136.45	14,490.00	WINNEBAGO INDS INC COM
Equities	1,177,553.93	593,751.90	WINNEBAGO INDS INC COM
Equities	36,566.51	50,232.00	WINNEBAGO INDS INC COM
Equities	44,168.58	17,432.40	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	24,843.84	17,336.88	WINTHROP RLTY TR SH BEN INT NEW SH BEN INT NEW
Equities	97,387.18	77,232.00	WINTRUST FINL CORP COM
Equities	90,811.53	138,663.62	WINTRUST FINL CORP COM
Equities	2,957.76	1,381.12	WIRELESS TELECOM GROUP INC COM STK
Equities	429,090.65	551,133.00	WIS ENERGY COM
Equities	640,218.76	705,092.85	WIS ENERGY COM
Equities	428,626.51	869,053.35	WIS ENERGY COM
Equities	855,189.93	821,105.18	WM MORRISON SUPERMARKETS ORD GBP0.10
Equities	127,874.25	125,952.00	WMS INDS INC COM STK
Equities	92,599.00	199,680.00	WMS INDS INC COM STK
Equities	291,820.24	309,575.93	WOLTERS KLUWER EURO.12
Equities	80,012.61	112,725.00	WOLVERINE WORLD WIDE INC COM
Equities	413,004.22	423,804.25	WOLVERINE WORLD WIDE INC COM
Equities	89,359.60	167,208.75	WOLVERINE WORLD WIDE INC COM
Equities	826,391.14	737,429.26	WOODSIDE PETROLEUM NPV
Equities	429,543.43	419,193.42	WOODSIDE PETROLEUM NPV
Equities	115,754.99	142,926.00	WOODWARD INC COM
Equities	507,501.30	528,826.20	WOODWARD INC COM
Equities	196,209.82	326,812.50	WOODWARD INC COM
Equities	1,224,224.28	1,303,102.70	WOOLWORTHS LTD NPV
Equities	51,163.62	78,684.00	WORLD ACCEP CORP S C NEW COM
Equities	935,489.16	1,512,896.61	WORLD ACCEP CORP S C NEW COM
Equities	416,192.98	675,305.43	WORLD ACCEP CORP S C NEW COM
Equities	35,908.74	124,976.42	WORLD ACCEP CORP S C NEW COM

Equities	76,850.00	118,569.00	WORLD FUEL SERVICE COM STK USD0.01	
Equities	76,939.98	238,826.71	WORLD FUEL SERVICE COM STK USD0.01	
Equities	32,581.58	18,107.00	WORLD WRESTLING ENTMNT	
Equities	44,318.18	24,778.00	WORLD WRESTLING ENTMNT	
Equities	4,702.50	-	WORLDTEX INC COM NEW	
Equities	99,325.32	99,330.00	WORTHINGTON INDS INC COM	
Equities	352,810.67	389,466.00	WORTHINGTON INDS INC COM	
Equities	95,555.16	170,940.00	WORTHINGTON INDS INC COM	
Equities	317,938.55	403,074.57	WPP PLC ORD GBP0.10	
Equities	1,897,102.87	1,994,159.69	WPP PLC ORD GBP0.10	
Equities	456,933.50	531,067.14	WPP PLC ORD GBP0.10	
Equities	8,794,539.02	11,129,493.84	WPP PLC ORD GBP0.10	
Equities	52,637.67	83,312.00	WRIGHT EXPRESS CORP COM STK	
Equities	107,062.80	208,280.00	WRIGHT EXPRESS CORP COM STK	
Equities	41,837.51	25,500.00	WRIGHT MED GROUP INC COM	
Equities	95,410.42	92,265.00	WRIGHT MED GROUP INC COM	
Equities	439,576.97	423,000.00	WRIGHT MED GROUP INC COM	
Equities	2,412.00	2,682.00	WSB HLDGS INC COM STK	
Equities	90,226.00	55,510.00	WSFS FINANCIAL CORP COM	
Equities	23,694.57	67,405.00	WSFS FINANCIAL CORP COM	
Equities	7,603.75	4,500.00	WVS FINL CORP COM	
Equities	426,366.03	528,305.00	WYNDHAM WORLDWIDE CORP COM STK	
Equities	572,612.14	676,937.05	WYNDHAM WORLDWIDE CORP COM STK	
Equities	289,189.12	423,653.50	WYNDHAM WORLDWIDE CORP COM STK	
Equities	487,789.91	732,054.00	WYNN RESORTS LTD COM	
Equities	615,400.71	1,498,270.52	WYNN RESORTS LTD COM	
Equities	1,018,834.84	1,115,305.80	WYNN RESORTS LTD COM	
Equities	56,770.22	129,186.00	WYNN RESORTS LTD COM	
Equities	3,040,993.65	3,163,190.00	X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS	
Equities	665,818.90	675,540.00	XCEL ENERGY INC COM	
Equities	1,304,313.53	1,347,410.70	XCEL ENERGY INC COM	
Equities	49,797.25	9,256.00	XENOPORT INC COM STK	
Equities	97,015.77	16,376.00	XENOPORT INC COM STK	
Equities	1,507,527.56	1,131,639.87	XEROX CORP COM	
Equities	3,092,199.03	1,785,814.68	XEROX CORP COM	
Equities	334,057.49	319,587.00	XEROX CORP COM	
Equities	519,337.18	689,283.00	XILINX INC COM	
Equities	1,106,303.74	1,114,669.08	XILINX INC COM	
Equities	772,211.43	878,927.00	XILINX INC COM	
Equities	1,936,834.30	2,386,937.50	XILINX INC SR NT CONV 2.625% DUE	06-15-2017 REG
Equities	1,083,543.45	802,665.64	XL GROUP PLC ORD USD0.01	
Equities	33,312.00	15,920.00	XO GROUP INC COM	
Equities	71,094.98	36,815.00	XO GROUP INC COM	
Equities	121,111.11	2,585.00	XOMA LTD COM	
Equities	230,062.63	212,341.99	XP POWER LTD ORD GBP0.01 (DI)	
Equities	36,088.05	21,371.00	X-RITE INC COM	
Equities	307,181.95	605,361.43	XSTRATA PLC ORD GBP	
Equities	1,912,752.69	2,230,499.12	XSTRATA PLC ORD GBP	
Equities	890,814.65	852,125.53	XSTRATA PLC ORD GBP	
Equities	1,665,482.21	1,636,257.16	XSTRATA PLC ORD GBP	
Equities	232,077.89	228,004.14	XSTRATA PLC ORD GBP	
Equities	2,348,612.04	1,231,776.00	YAHOO INC COM	
Equities	4,104,992.25	2,330,583.36	YAHOO INC COM	
Equities	50,954.62	57,072.81	YAHOO JAPAN CORP NPV	
Equities	79,716.71	95,690.94	YAHOO JAPAN CORP NPV	
Equities	68,565.92	80,048.29	YAMADA DENKI CO LTD NPV	
Equities	108,735.85	126,945.27	YAMADA DENKI CO LTD NPV	
Equities	376,486.86	483,011.39	YAMAHA MOTOR CO NPV	
Equities	466,243.04	481,423.85	YAMANA GOLD INC COM STK	
Equities	245,302.97	304,321.29	YANZHOU COAL MINING CO 'H' CNY1	
Equities	884,203.27	962,249.21	YARA INTERNATIONAL NOK1.7	
Equities	1,289,089.20	1,177,736.42	YARA INTERNATIONAL NOK1.7	
Equities	264,979.79	242,090.58	YARA INTERNATIONAL NOK1.7	
Equities	1,843,087.39	1,651,795.00	YORKTOWN ENERGY PTRS V, LP	
Equities	33,371.52	34,224.00	YOUNG INNOVATIONS INC COM	
Equities	17,352.30	49,910.00	YOUNG INNOVATIONS INC COM	
Equities	131,062.60	131.08	YRC WORLDWIDE INC COM NEW COM NEW	
Equities	233,688.54	699.47	YRC WORLDWIDE INC COM NEW COM NEW	

Equities	189,563.59	169,824.90	YUE YUEN INDL HLDG HKD0.25
Equities	101,918.91	144,452.60	YUM BRANDS INC COM
Equities	495,388.37	543,893.04	YUM BRANDS INC COM
Equities	972,715.61	1,733,431.20	YUM BRANDS INC COM
Equities	917,381.01	933,556.00	YUM BRANDS INC COM
Equities	1,178,771.16	3,156,524.08	YUM BRANDS INC COM
Equities	729,047.90	943,499.20	YUM BRANDS INC COM
Equities	76,409.74	154,689.60	ZAGG INC COM STK
Equities	68,148.00	13,440.00	ZALE CORP NEW COM STK
Equities	71,261.10	22,960.00	ZALE CORP NEW COM STK
Equities	84,020.02	96,649.42	ZALICUS INC COM
Equities	184,399.88	189,765.00	ZEBRA TECHNOLOGIES CORP CL A
Equities	316,264.01	406,940.50	ZEBRA TECHNOLOGIES CORP CL A
Equities	515,124.01	514,895.70	ZEBRA TECHNOLOGIES CORP CL A
Equities	80,624.99	211,566.89	ZEBRA TECHNOLOGIES CORP CL A
Equities	23,056.57	20,790.00	ZEP INC COM STK
Equities	22,851.09	65,205.00	ZEP INC COM STK
Equities	908,107.38	7,768.86	ZHNE/ZHONE TECHNOLOGIES INC
Equities	203,700.04	138,336.00	ZHONGPIN INC COM STK
Equities	169,035.05	151,807.23	ZHUZHOU CSR TIMES 'H' CNY1
Equities	1,276,780.20	1,042,800.00	ZIMMER HLDGS INC COM
Equities	1,006,961.39	1,498,408.80	ZIMMER HLDGS INC COM
Equities	519,910.15	562,480.00	ZIMMER HLDGS INC COM
Equities	1,698,076.67	1,636,880.00	ZIMMER HLDGS INC COM
Equities	865,828.14	549,829.00	ZIONS BANCORP COM
Equities	787,689.97	510,236.51	ZIONS BANCORP COM
Equities	217,924.88	206,486.00	ZIONS BANCORP COM
Equities	58,966.50	63,311.40	ZIOPHARM ONCOLOGY COM STK
Equities	91,278.50	21,888.00	ZIX CORP COM
Equities	144,023.16	192,360.70	ZOLL MED CORP COM
Equities	55,589.94	118,986.00	ZOLL MED CORP COM
Equities	33,867.91	135,984.00	ZOLL MED CORP COM
Equities	59,892.98	20,007.00	ZOLTEK COS INC COM
Equities	38,742.94	24,219.00	ZOLTEK COS INC COM
Equities	4,082.50	492.00	ZOOM TECHNOLOGIES INC COM NEW COM NEW
Equities	48,312.00	20,160.00	ZORAN CORP COM
Equities	188,515.53	65,066.40	ZORAN CORP COM
Equities	62,944.97	39,952.00	ZUMIEZ INC COM
Equities	125,216.00	79,904.00	ZUMIEZ INC COM
Equities	3,027,895.59	3,302,622.33	ZURICH FINL SVCS CHF0.10
Equities	11,001,180.37	13,281,187.65	ZURICH FINL SVCS CHF0.10
Equities	33,234.00	26,440.00	ZYGO CORP COM
Equities	154,733.50	48,914.00	ZYGO CORP COM
Equities	0	36,539,506.32	Private equity valuation adjustment
TOTAL		<u>10,131,613,173.00</u>	

Fixed Income Investments

Fixed Income	-	(5,749,421.88)	&&&BOND FUTURES OFFSET - LONG
Fixed Income	9,401,225.00	9,422,100.00	90 DAY EURO 09-17-2012
Fixed Income	164,606,472.42	164,638,800.00	90 DAY EURO 09-17-2012
Fixed Income	(9,401,225.00)	(9,422,100.00)	90 DAY EURO 09-17-2012
Fixed Income	(164,606,472.42)	(164,638,800.00)	90 DAY EURO 09-17-2012
Fixed Income	1,895,630.00	1,906,832.40	ABBAY NATL TREAS 2.875% DUE 04-25-2014
Fixed Income	500,000.00	497,016.00	ABBAY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG
Fixed Income	1,200,000.00	1,192,838.40	ABBAY NATL TREAS SVCS PLC GTD NT FLTG RATE DUE 04-25-2014 REG
Fixed Income	202,653.25	203,524.97	ABBOTT LABS 5.125% DUE 04-01-2019
Fixed Income	1,237,500.00	1,224,136.98	ACCREDITED MTG LN TR SER 2005-4 CL A-2D VAR RT 12-25-2035 BEO
Fixed Income	98,089.00	103,129.00	ADOBE SYS INC 4.75 DUE 02-01-2020
Fixed Income	102,125.00	103,000.00	ADVANCED MICRO 7.75% DUE 08-01-2020
Fixed Income	420,422.68	427,638.31	AEP TEX CENT 4.98000001907% DUE 07-01-2015
Fixed Income	683,707.04	703,227.30	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	1,303,784.50	1,388,109.54	AFLAC INC 8.5% DUE 05-15-2019
Fixed Income	1,206,400.00	1,154,733.60	ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2010 BEO
Fixed Income	459,231.80	461,420.48	ALCOA INC 5.4% DUE 04-15-2021
Fixed Income	69,893.60	70,216.16	ALCOA INC 5.4% DUE 04-15-2021
Fixed Income	249,677.50	264,846.00	ALCOA INC 6.15% DUE 08-15-2020
Fixed Income	151,789.40	149,018.24	ALLEGHENY TECHNOLOGIES INC 5.95 DUE 01-15-2021
Fixed Income	456,158.10	478,987.20	ALLEGHENY TECHNOLOGIES INC 5.95 DUE 01-15-2021

Fixed Income	696,394.50	702,058.11	ALLSTATE CORP SR NT 7.45 DUE 05-16-2019
Fixed Income	1,373,643.90	1,392,216.93	ALLSTATE CORP SR NT 7.45 DUE 05-16-2019
Fixed Income	1,198,800.00	1,293,243.60	ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013
Fixed Income	2,300,000.00	2,300,000.00	ALLY FINL INC 4.5% DUE 02-11-2014
Fixed Income	800,000.00	786,114.40	ALLY FINL INC GTD SR NT FLTG RATE DUE 02-11-2014 REG
Fixed Income	100,000.00	97,767.10	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG
Fixed Income	2,300,000.00	2,248,643.30	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG
Fixed Income	6,200,000.00	6,061,560.20	ALLY FINL INC SR GTD NT FLTG DUE 06-20-2014 REG
Fixed Income	1,299,453.75	1,304,106.08	ALTRIA GROUP INC 4.75% DUE 05-05-2021
Fixed Income	149,928.00	173,851.80	ALTRIA GROUP INC 8.5% DUE 11-10-2013
Fixed Income	993,062.25	985,590.75	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	407,862.70	394,236.30	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	149,896.50	197,118.15	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	110,833.83	123,527.37	ALTRIA GROUP INC 9.7% DUE 11-10-2018
Fixed Income	908,738.43	1,048,230.67	AMER INTL GRP 4.9% DEB 02/06/2014 CAD1000
Fixed Income	133,000.05	137,975.25	AMEREN ILL CO 9.75% DUE 11-15-2018
Fixed Income	3,890,445.00	4,399,266.30	AMERICAN EXPRESS BK FSB MEDIUM TERM BK NTS BOOK ENTRY 6% DUE 09-13-2017
Fixed Income	1,035,926.67	1,001,690.10	AMERICAN EXPRESS CR CORP TRANCHE # TR 00071 7.3% DUE 08-20-2013
Fixed Income	189,000.00	199,000.00	AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN 4.875% DUE 07-15-2012
Fixed Income	400,000.00	437,040.00	AMERICAN INTL GROUP INC JR SUB DEB FLT RT DUE 05-15-2068/05-15-2038 BEO
Fixed Income	6,900,000.00	6,797,121.00	AMERICAN MUN PWR OHIO INC REV 6.053% 02-15-2043 BEO TAXABLE
Fixed Income	100,584.15	92,266.32	AMERIQUEST MTG SECS INC 2004-R6 ASSET BKD CTF CL A-1 FLTG RATE 07-25-2034 REG
Fixed Income	2,254,860.28	2,292,638.77	AMERN EXPRESS BK FSB MEDIUM TERM BK N TR 00044 05/29/07 VAR RT DUE 05-29-2012
Fixed Income	1,696,039.00	1,818,653.20	AMERN EXPRESS BK FSB MEDIUM TERM BK N TRANCHE # TR 00061 5.5 DUE 04-16-2013
Fixed Income	3,890,445.00	4,399,266.30	AMERN EXPRESS CENTURION BK NEWARK DEL TRANCHE # TR 00533 6 DUE 09-13-2017
Fixed Income	155,555.10	170,641.36	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	398,468.00	470,734.80	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	249,042.50	294,209.25	AMERN EXPRESS CO 7% DUE 03-19-2018
Fixed Income	691,825.30	697,282.85	AMERN EXPRESS CO 8.125% DUE 05-20-2019
Fixed Income	491,926.50	513,453.74	AMERN EXPRESS CO 8.125% DUE 05-20-2019
Fixed Income	1,437,463.80	1,457,955.05	AMERN EXPRESS CO 8.125% DUE 05-20-2019
Fixed Income	400,360.35	425,615.19	AMERN EXPRESS CR 5.125% DUE 08-25-2014
Fixed Income	1,552,983.00	1,528,688.22	AMERN EXPRESS CR CORP MEDIUM TERM NTS TRANCHE # TR 00069 5.875 DUE 05-02-2013
Fixed Income	125,000.00	155,444.63	AMERN FINL GROUP 9.875% DUE 06-15-2019
Fixed Income	371,000.00	395,000.00	AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00412 5.85 DUE 06-01-2013
Fixed Income	942,500.00	987,140.00	AMERN GEN FIN CORP MEDIUM TERM SR NTS TRANCHE # TR 00416 VAR RT DUE 12-15-2011
Fixed Income	597,996.00	626,262.00	AMERN INTL GROUP 5.05% DUE 10-01-2015
Fixed Income	1,695,597.00	1,829,854.50	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	698,187.00	753,469.50	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	298,179.75	296,005.88	AMERN INTL GROUP 6.4% DUE 12-15-2020
Fixed Income	115,750.00	114,862.70	AMERN INTL GROUP 8.25% DUE 08-15-2018
Fixed Income	3,300,000.00	3,790,469.10	AMERN INTL GROUP 8.25% DUE 08-15-2018
Fixed Income	39,000.00	104,697.60	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO
Fixed Income	101,250.00	104,441.40	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00045 5.45 DUE 05-18-2017
Fixed Income	6,961,430.00	7,324,632.00	AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018
Fixed Income	185,673.59	330,722.71	AMERN INTL GROUP MTN 22/05/2038
Fixed Income	234,532.50	260,861.50	ANADARKO PETE CORP 6.45% DUE 09-15-2036
Fixed Income	143,397.50	146,001.37	ANADARKO PETE CORP 6.95% DUE 06-15-2019
Fixed Income	390,841.00	397,921.31	ANHEUSER BUSCH 4.125% DUE 01-15-2015
Fixed Income	740,698.00	752,824.10	ANHEUSER BUSCH 4.125% DUE 01-15-2015
Fixed Income	99,590.00	111,403.30	ANHEUSER BUSCH COS 5.5% DUE 01-15-2018
Fixed Income	153,863.90	165,239.70	ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020
Fixed Income	500,000.00	501,794.00	ANHEUSER BUSCH INBEV WORLDWIDE INC GTD NT FLTG DUE 01-27-2014 REG
Fixed Income	2,784,259.19	2,809,759.21	ANHEUSER BUSCH SR NT 144A 4 3.65% 15/01/2016
Fixed Income	469,232.40	483,090.44	AON CORP 3.5% DUE 09-30-2015
Fixed Income	399,156.00	401,334.80	APPLIED MATLS INC 4.3% DUE 06-15-2021
Fixed Income	248,980.00	253,569.75	APPLIED MATLS INC 5.85% DUE 06-15-2041
Fixed Income	1,448,787.50	1,465,330.16	AQUILA INC DEL NEW SR NT STEP UP 07-01-2012 06-27-2003
Fixed Income	2,655,541.44	2,658,415.60	ARCELORMITTAL SA 6.125% DUE 06-01-2018
Fixed Income	82,042.90	85,942.99	ARCELORMITTAL SA 7% DUE 10-15-2039
Fixed Income	299,250.00	325,500.00	ARCOS DORADOS B V 7.5% DUE 10-01-2019
Fixed Income	651,000.00	651,000.00	ARCOS DORADOS B V 7.5% DUE 10-01-2019
Fixed Income	125,007.75	134,806.14	ARIZONA PUB SVC CO 8.75% DUE 03-01-2019
Fixed Income	699,524.00	815,745.00	ASTRAZENECA PLC 5.9% DUE 09-15-2017
Fixed Income	162,033.60	166,936.92	AT&T BROADBAND 9.455% DUE 11-15-2022
Fixed Income	130,071.50	132,297.10	AT&T INC 4.45% DUE 05-15-2021
Fixed Income	1,174,118.75	1,195,762.25	AT&T INC 4.45% DUE 05-15-2021
Fixed Income	611,407.50	597,392.40	AT&T INC 4.85% DUE 02-15-2014

Fixed Income	164,184.80	178,452.32	AT&T INC 5.5% DUE 02-01-2018
Fixed Income	1,975,196.00	1,906,357.90	AT&T INC 6.7% DUE 11-15-2013
Fixed Income	717,182.75	729,391.95	AT&T INC GLOBAL NT 6.55 DUE 02-15-2039 REG
Fixed Income	328,687.90	341,161.60	ATMOS ENERGY CORP 6.35% DUE 06-15-2017
Fixed Income	2,578,245.90	3,217,924.80	AUSTRALIA(CMNWLTH) 3% IDX/LKD BDS 20/09/25 AUD
Fixed Income	286,506.47	360,266.52	AUSTRALIA(CMNWLTH) 4% IDX LKD 20/8/20 AUD1000
Fixed Income	30,907.32	30,907.32	Australian dollar - Cash
Fixed Income	88,813.13	88,813.13	Australian dollar - Cash
Fixed Income	0.01	0.01	Australian dollar - Cash
Fixed Income	89,225.71	89,225.71	Australian dollar - Cash
Fixed Income	2,730.33	2,730.33	Australian dollar - Cash
Fixed Income	100,002.71	100,002.71	Australian dollar - Cash
Fixed Income	43,469.59	43,469.59	Australian dollar - Cash
Fixed Income	0.02	0.02	Australian dollar - Cash
Fixed Income	619.52	619.52	Australian dollar - Cash
Fixed Income	25,930.77	25,930.77	Australian dollar - Cash
Fixed Income	-	-	Australian dollar - Cash
Fixed Income	6,416,883.27	6,588,490.79	Australian dollar - Pending Foreign Exchange Purchases
Fixed Income	1,158,815.20	1,186,737.91	Australian dollar - Pending Foreign Exchange Purchases
Fixed Income	(1,154,646.80)	(1,182,469.06)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	(345,334.73)	(348,845.40)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	(6,904,763.30)	(6,934,199.23)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	(29,178.80)	(29,881.89)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	(653,850.04)	(660,770.55)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	(0.49)	(0.49)	Australian dollar - Pending Foreign Exchange Sales
Fixed Income	(162,965.59)	(163,891.74)	Australian dollar - Pending Trade Purchases
Fixed Income	343,755.41	348,868.63	Australian dollar - Pending Trade Sales
Fixed Income	163,979.19	165,320.92	Australian dollar - Pending Trade Sales
Fixed Income	(4.77)	(4.77)	Australian dollar - Variation Margin
Fixed Income	149,938.50	167,309.55	AUTOZONE INC 5.75% DUE 01-15-2015
Fixed Income	330,846.56	339,549.00	AXA SA 8.6% DUE 12-15-2030
Fixed Income	750,585.94	750,338.25	BA CR CARD TR 2008-5 NT CL A FLTG 12-16-2013 REG
Fixed Income	1,156,288.42	1,054,982.18	BABCOCK & BROWN FLTG RT .4865% DUE 10-14-2033
Fixed Income	277,500.00	695,020.00	BAC CAP TR XV GTD CAP SECS VAR RT DUE 06-01-2056/06-01-2037
Fixed Income	491,875.00	501,250.00	BALL CORP 5.75% DUE 05-15-2021
Fixed Income	2,003,743.17	2,631,630.67	BANC AMER 6% DUE 03-25-2036
Fixed Income	296,599.00	318,081.40	BANC ONE CORP 8% DUE 04-29-2027
Fixed Income	1,299,005.28	1,434,314.91	BANCO DO BRASIL (CAYMAN) 144A 4.5% 20/01/2016
Fixed Income	698,075.00	711,375.00	BANCO MERCANTIL 4.375% DUE 07-19-2015
Fixed Income	1,245,925.00	1,253,600.00	BANK AMER CORP 3.625% DUE 03-17-2016
Fixed Income	1,322,689.85	1,341,376.50	BANK AMER CORP 4.5% DUE 04-01-2015
Fixed Income	-	-	BANK AMER CORP 5.625% DUE 07-01-2020
Fixed Income	1,164,498.90	1,166,738.56	BANK AMER CORP 5.625% DUE 07-01-2020
Fixed Income	242,788.50	239,237.33	BANK AMER CORP 5.75% DUE 12-01-2017
Fixed Income	715,486.00	695,035.20	BANK AMER CORP 7.625% DUE 06-01-2019
Fixed Income	1,418,678.60	1,366,902.56	BANK AMER CORP 7.625% DUE 06-01-2019
Fixed Income	1,895,725.00	2,044,481.70	BANK AMER CORP MTN 6% DUE 09-01-2017
Fixed Income	1,799,874.00	1,797,213.60	BANK AMER CORP SR NT FLTG RATE VAR RT DUE 09-11-2012
Fixed Income	130,729.30	133,329.56	BANK N S HALIFAX 4.375% DUE 01-13-2021
Fixed Income	64,726.45	64,210.12	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	1,443,692.50	1,432,379.60	BANK OF AMER CORP 5.00 DUE 05-13-2021
Fixed Income	410,140.00	414,716.40	BANK OF INDIA- LONDON BRANCH MTN 4.75% 30 SEP 2015
Fixed Income	75,337.50	75,903.75	BARCLAYS BANK PLC STEP UP DUE 06-29-2016
Fixed Income	60,749.65	61,646.84	BARCLAYS BK PLC 5.14% DUE 10-14-2020
Fixed Income	220,125.00	242,115.00	BARNETT CAP III CAP SECS FLTG RATE DUE 02-01-2027/02-01-2011 REG
Fixed Income	235,223.19	277,170.47	BEAR STEARNS COML MTG SECS TR 07-PWR18 MTG PASS CTF CL A-4 5.7 DUE 6-13-50
Fixed Income	2,023,711.15	2,464,043.82	BEAR STEARNS COS 7.25% DUE 02-01-2018
Fixed Income	8,098,110.00	8,519,427.10	BEAR STEARNS COS FLTG RT .6485% DUE 11-21-2016
Fixed Income	250,472.25	239,309.75	BEAR STEARNS COS FLTG RT .6485% DUE 11-21-2016
Fixed Income	378,911.25	385,547.52	BEAR STEARNS COS INC INCOMENOTES BOOK TRANCHE # TR 00070 FLTG RT 01-10-2014
Fixed Income	498,450.00	495,470.00	BEAR STEARNS CS INC INCOME NTS BK # TR 00108 04/01/04 VAR 04-10-14
Fixed Income	8,488,853.68	8,616,192.65	BELGIUM(KINGDOM) 0% TB 16/02/2012 EURO.01
Fixed Income	1,299,631.77	1,428,642.49	BELL CANADA 4.85% MTN 30/06/14 CAD1000
Fixed Income	1,060,845.47	1,103,943.32	BELL CANADA BNDS 3.6% 02/12/2015
Fixed Income	121,174.00	134,094.40	BELL TEL CO PENN 8.35 BD DUE 12-15-2030 BEO OPT PUT PAY 12-15-97 @ PAR LAST**PUT
Fixed Income	249,227.50	288,027.50	BEMIS CO INC 6.8% DUE 08-01-2019
Fixed Income	249,792.50	260,563.25	BERKSHIRE HATHAWAY 3.2% DUE 02-11-2015
Fixed Income	493,846.65	508,827.82	BERKSHIRE HATHAWAY 4% DUE 04-15-2012

Fixed Income	495,920.00	583,905.50	BIAGEN IDEC INC 6.875% DUE 03-01-2018
Fixed Income	175,320.00	176,625.00	BK AMER CORP FLTG RT .430205 DUE 08-28-2013
Fixed Income	44,831.25	44,999.55	BK AMER CORP FLTG RT 4.98% DUE06-29-2020
Fixed Income	262,575.00	259,200.00	BK AMER CORP MEDIUM TERM SR NTS SER L TRANCHE # TR 00121 VAR RT DUE 01-14-2021
Fixed Income	758,796.00	762,752.04	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00229 5.3 DUE 03-15-2017
Fixed Income	1,472,273.35	1,448,927.70	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00237 6.1 DUE 06-15-2017
Fixed Income	132,208.50	133,357.50	BK AMER N A CHARLOTTE N C MEDIUM TERM TRANCHE # TR 00238 06/19/07 06-15-2017
Fixed Income	796,488.00	770,832.00	BK OF AMER NA 6 DUE 10-15-2036
Fixed Income	528,844.43	538,650.32	BK OF AMERICA CORP 4.75%-FRN SUB 6/5/2019 EUR
Fixed Income	1,899,092.20	2,274,713.24	BK OF SCOTLAND PLC FR SUB EMTN 03/2016 EUR
Fixed Income	2,470,175.00	2,958,245.00	BLACK & DECKER CORP SR NT 8.95% DUE 04-15-2014/04-03-2009
Fixed Income	617,043.62	643,771.40	BNC MTG LN TR 2007-4 MTG PASSTHRU CTF CLA3A 11-25-2037 REG
Fixed Income	(5,000.00)	-	BND C OP CSFPG2L FNMA 1.0417 08-04-2011317513KQ1
Fixed Income	(6,250.00)	(1,964,642.80)	BND P OP CSFPG2L FNMA 1.0217 08-04-2011317526GV7
Fixed Income	1,091,563.00	1,105,947.70	BNP PARIBAS / BNP 5 DUE 01-15-2021
Fixed Income	1,885,427.00	1,910,273.30	BNP PARIBAS / BNP 5 DUE 01-15-2021
Fixed Income	4,800,000.00	4,418,400.00	BNP PARIBAS SUB NT 144A DUE 06-29-2049/06-29-2015 BEO
Fixed Income	1,898,252.00	1,932,490.00	BP CAP MKTS P L C 3.2% DUE 03-11-2016
Fixed Income	1,392,314.00	1,427,711.60	BP CAP MKTS P L C 4.5% DUE 10-01-2020
Fixed Income	209,787.85	208,555.31	BP CAP MKTS P L C GTD NT 3.125 DUE 03-10-2012 REG
Fixed Income	-	22,441.45	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	-	-	BRAZIL SP MERRILL 20/APR/16 SWPC50101
Fixed Income	517,106.61	610,918.16	BRAZIL(FED REP OF) 10% BDS 01/01/2017 BRL1000
Fixed Income	405,204.25	520,915.35	BRAZIL(FED REP OF) 12.5% SNR BDS 5/1/2022 BRL
Fixed Income	0.01	0.01	Brazilian real - Cash
Fixed Income	0.46	0.46	Brazilian real - Cash
Fixed Income	221.83	221.83	Brazilian real - Cash
Fixed Income	3,516,650.93	3,593,904.61	Brazilian real - Pending Foreign Exchange Purchases
Fixed Income	8,629,811.71	8,824,348.30	Brazilian real - Pending Foreign Exchange Purchases
Fixed Income	3,136,405.82	3,226,928.91	Brazilian real - Pending Foreign Exchange Purchases
Fixed Income	(1,773,601.00)	(1,802,371.54)	Brazilian real - Pending Foreign Exchange Sales
Fixed Income	(4,792,729.83)	(4,892,261.45)	Brazilian real - Pending Foreign Exchange Sales
Fixed Income	(465,393.12)	(475,253.58)	Brazilian real - Pending Trade Purchases
Fixed Income	1,147,031.25	1,142,079.60	BRAZOS HIGHER ED AUTH INC 02-25-2035 REG
Fixed Income	570.59	570.59	British pound sterling - Cash
Fixed Income	18,583.52	18,583.52	British pound sterling - Cash
Fixed Income	3.55	3.55	British pound sterling - Cash
Fixed Income	304,577.94	304,577.94	British pound sterling - Cash
Fixed Income	45,709.51	45,709.51	British pound sterling - Cash
Fixed Income	1,240,954.71	1,240,954.71	British pound sterling - Cash
Fixed Income	216,111.40	216,111.40	British pound sterling - Cash
Fixed Income	421.01	421.01	British pound sterling - Cash
Fixed Income	103.98	103.98	British pound sterling - Cash
Fixed Income	962.19	962.19	British pound sterling - Cash
Fixed Income	0.08	0.08	British pound sterling - Cash
Fixed Income	38.55	38.55	British pound sterling - Cash
Fixed Income	1,385.62	1,385.62	British pound sterling - Cash
Fixed Income	2.38	2.38	British pound sterling - Cash
Fixed Income	35,407.93	35,407.93	British pound sterling - Cash
Fixed Income	13,715,912.41	13,565,437.34	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	46,471.05	46,558.05	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	255,112.79	255,701.43	British pound sterling - Pending Foreign Exchange Purchases
Fixed Income	(100,548.25)	(100,440.66)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	(925,805.50)	(914,300.24)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	(861,416.24)	(857,068.57)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	(3,921,127.04)	(3,830,436.77)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	(958.93)	(962.19)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	(1,380.91)	(1,385.62)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	(218,799.90)	(219,744.85)	British pound sterling - Pending Foreign Exchange Sales
Fixed Income	(45,516.68)	(45,663.16)	British pound sterling - Pending Trade Purchases
Fixed Income	(254,911.47)	(255,701.70)	British pound sterling - Pending Trade Purchases
Fixed Income	100,254.20	100,441.88	British pound sterling - Pending Trade Sales
Fixed Income	33,752.47	33,815.66	British pound sterling - Pending Trade Sales
Fixed Income	396,130.08	396,871.68	British pound sterling - Pending Trade Sales
Fixed Income	219,039.97	219,744.87	British pound sterling - Pending Trade Sales
Fixed Income	327,704.46	327,704.46	British pound sterling - Variation Margin
Fixed Income	553,754.16	629,193.61	BSCMS 2007-T28 A4 214748309/11/42
Fixed Income	249,697.50	288,363.75	BSTN SCIENTIFIC 7.375% DUE 01-15-2040

Fixed Income	662,980.00	722,630.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	632,528.00	578,104.00	BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO
Fixed Income	526,739.69	516,310.86	BUONI POLIENNALI DEL TES BNDS 2.1% 15/09/2016
Fixed Income	251,672.00	284,036.25	BURL NORTHN SANTA 5.65% DUE 05-01-2017
Fixed Income	2,571,000.00	2,571,000.00	BUY TO OPEN REPO W/BARCLAYS 0 FROM 11-15-2010 11-06-2011
Fixed Income	-	-	BUY TO OPEN REPO W/BARCLAYS DE ZOE .05% FROM 06-28-2011 TO 07-05-2011
Fixed Income	-	-	BUY TO OPEN REPO W/BARCLAYS DE ZOE .13% FROM 03-15-2011 TO 03-14-2013
Fixed Income	-	-	BUY TO OPEN REPO W/BARCLAYS DE ZOE .42% FROM 05-11-2010 TO 05-11-2012
Fixed Income	-	-	BUY TO OPEN REPO W/CREDIT SUISSE F .01% FROM 06-30-2011 TO 07-01-2011
Fixed Income	-	-	BUY TO OPEN REPO W/MORGAN STANLEY .04% FROM 07-01-2011 TO 07-05-2011
Fixed Income	-	-	BUY TO OPEN REPO W/PARIBAS CORP .06% FROM 06-30-2011 TO 07-01-2011
Fixed Income	-	-	BUY TO OPEN REPO W/T D SECURITIES .02% FROM 06-30-2011 TO 07-01-2011
Fixed Income	-	-	BUY TO OPEN REPO W/T D SECURITIES .04% FROM 07-01-2011 TO 07-05-2011
Fixed Income	-	-	BUY TO OPEN REPO W/T D SECURITIES .04% FROM 07-01-2011 TO 07-05-2011
Fixed Income	1,000,000.00	1,009,750.00	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVBK REV 6.486% 05-15-2049 BEO TAXABLE
Fixed Income	367,946.90	387,347.60	CALIFORNIA ST 5.45% 04-01-2015 BEO TAXABLE
Fixed Income	904,554.00	1,006,587.00	CALIFORNIA ST 5.95% 04-01-2016 BEO TAXABLE
Fixed Income	957,818.50	1,062,271.00	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE
Fixed Income	933,778.25	1,068,264.00	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE
Fixed Income	605,694.00	692,928.00	CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE
Fixed Income	1,506,405.00	1,597,815.00	CALIFORNIA ST RMRKTD 5.65% 04-01-2039 BEO TAXABLE
Fixed Income	4,640,600.00	4,598,800.00	CALIFORNIA ST TAXABLE-VAR PURP 7.55% DUE04-01-2039 BEO TAXABLE N/C
Fixed Income	(6,654.54)	(4,343.04)	CALL SWAPTION USD CSFPG2L 3MLIBOR/6M 3.0% European 317U122C9 08-24-2011
Fixed Income	(61,610.00)	(36,397.37)	CALL SWAPTION USD DEUTGB2L 3MLIBOR/6M 3.0% European 317U117C6 08-24-2011
Fixed Income	24,798.10	38,047.60	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.25% European 317U072C9 04-30-2012
Fixed Income	(2,333.33)	(2,050.50)	CALL SWAPTION USD GSCMUS33 3MLIBOR/6M 1.8% European 317U143C4 09-12-2011
Fixed Income	(37,950.00)	(34,558.70)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 3.0% European 317U082C7 10-11-2011
Fixed Income	(23,400.00)	(28,275.30)	CALL SWAPTION USD MSCSUS33 3MLIBOR/6M 3.0% European 317U082C7 10-11-2011
Fixed Income	(114,918.75)	(123,145.23)	CALL SWAPTION USD MSCSUS33 6MLIBOR/6M 3.0% European 317U082C7 10-11-2011
Fixed Income	(97,706.25)	(104,700.57)	CALL SWAPTION USD MSCSUS33 6MLIBOR/6M 3.0% European 317U082C7 10-11-2011
Fixed Income	24,490.20	43,780.80	CALL SWAPTION USD RBOSGB2LTCM 3MLIBOR/6M1.25% European 317U068C5 04-30-2012
Fixed Income	(2,470.00)	(2,186.34)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U139C0 08-24-2011
Fixed Income	(15,390.00)	(13,622.58)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M1.8% European 317U139C0 08-24-2011
Fixed Income	(79,433.01)	(96,136.02)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3.0% European 317U078C3 10-11-2011
Fixed Income	(45,686.96)	(55,293.92)	CALL SWAPTION USD RBOSGB2RTCM 3MLIBOR/6M3.0% European 317U078C3 10-11-2011
Fixed Income	16,968.88	20,363.94	CALL SWAPTION USD RBOSGB2RTCM 6MLIBOR/6M1.25% European 317U068C5 04-30-2012
Fixed Income	47,749.63	57,303.18	CALL SWAPTION USD RBOSGB2RTCM 6MLIBOR/6M1.25% European 317U068C5 04-30-2012
Fixed Income	(1,075.00)	(378.25)	CALL SWPTN USD BNPAFRPP / .8 EUROPEAN 317526HI5 09-21-2011
Fixed Income	(780.00)	(151.30)	CALL SWPTN USD CSFPG2L / .8 EUROPEAN 317512M81 09-21-2011
Fixed Income	1,035,504.20	1,044,727.67	CANADA GOVT BD 2.0% 01/08/2013
Fixed Income	103,363.22	105,434.63	CANADA GOVT BD 2.75% 01/09/2016
Fixed Income	497,204.37	525,044.09	CANADA HOUSING TRUST 2.75% 15/12/2015
Fixed Income	601,932.27	622,348.20	CANADA(GOVT OF) 1.5% DEB 01/12/2012 CAD1000
Fixed Income	903,782.12	936,400.35	CANADA(GOVT OF) 1.75% DEB 01/03/13 CAD1000
Fixed Income	3,279,815.53	3,630,130.83	CANADA(GOVT OF) 2% DEB 01/12/2014 CAD1000
Fixed Income	1,988,170.48	2,110,429.90	CANADA(GOVT OF) 2.5% DEB 01/09/2013 CAD1000
Fixed Income	1,705,247.01	1,793,865.42	CANADA(GOVT OF) 2.5% DEB 01/09/2013 CAD1000
Fixed Income	104,382.49	112,950.11	CANADA(GOVT OF) 4.5% DEB 01/06/2015 CAD1000
Fixed Income	986.43	986.43	Canadian dollar - Cash
Fixed Income	190,943.42	190,943.42	Canadian dollar - Cash
Fixed Income	46,852.64	46,852.64	Canadian dollar - Cash
Fixed Income	115,227.89	115,227.89	Canadian dollar - Cash
Fixed Income	0.03	0.03	Canadian dollar - Cash
Fixed Income	1,041.83	1,041.83	Canadian dollar - Cash
Fixed Income	57,313.56	57,313.56	Canadian dollar - Cash
Fixed Income	32,665.01	32,665.01	Canadian dollar - Cash
Fixed Income	1,506.22	1,506.22	Canadian dollar - Cash
Fixed Income	196.50	196.50	Canadian dollar - Cash
Fixed Income	2,950,002.52	3,006,320.41	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	6,669,217.73	6,796,538.61	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	14,184,635.16	14,218,306.41	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	30,533,252.46	30,714,728.63	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	231,336.41	231,090.98	Canadian dollar - Pending Foreign Exchange Purchases
Fixed Income	(3,787,980.99)	(3,857,438.98)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	(899,034.96)	(905,083.74)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	(30,766,749.12)	(31,169,415.48)	Canadian dollar - Pending Foreign Exchange Sales
Fixed Income	(1,473.32)	(1,506.22)	Canadian dollar - Pending Trade Purchases
Fixed Income	(226,577.39)	(231,096.73)	Canadian dollar - Pending Trade Purchases

Fixed Income	293,254.59	293,254.59	Canadian dollar - Variation Margin
Fixed Income	349,867.95	376,832.12	CANTOR FITZGERALD 7.875% DUE 10-15-2019
Fixed Income	89,377.20	98,304.03	CANTOR FITZGERALD 7.875% DUE 10-15-2019
Fixed Income	156,565.80	167,430.45	CAROLINA PWR & LT 5.3% DUE 01-15-2019
Fixed Income	71,012.50	70,362.50	CASE NEW HOLLAND 7.75% DUE 09-01-2013
Fixed Income	1,001,198.00	1,001,130.00	CATERPILLAR INC SR NT FLTG DUE05-21-2013 REG
Fixed Income	367,559.00	382,428.30	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	243,962.50	318,690.25	CBS CORP NEW SR NT 8.875 DUE 05-15-2019
Fixed Income	-	-	CDS / STS 12-20-2015 SWPC521J6
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2015 SWPC383G9
Fixed Income	-	-	CDS / STS BARCGB33 06-20-2016 SWPC630L9
Fixed Income	101,355.56	91,571.12	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	82,166.66	68,678.34	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	40,633.33	34,339.17	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	81,566.66	68,678.34	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	81,866.66	68,678.34	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	39,341.66	34,339.17	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	36,883.33	34,339.17	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	551,833.30	503,641.16	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC383G9
Fixed Income	94,597.22	92,760.01	CDS / STS BARCGB33 SELL PROTECTION ON CDX EMS15V1 5Y 06-20-2016 SWPC630L9
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC306M0
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC634L5
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC634L5
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC634L5
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC634L5
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC634L5
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC634L5
Fixed Income	-	-	CDS / STS BNPAFRPP 06-20-2016 SWPC634L5
Fixed Income	54,160.00	31,911.66	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAHYS16V1 5Y 06-20-2016 SWPC306M0
Fixed Income	16,217.61	9,690.96	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC634L5
Fixed Income	11,278.31	10,094.75	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC634L5
Fixed Income	16,579.15	9,287.17	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC634L5
Fixed Income	16,875.21	10,094.75	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC634L5
Fixed Income	6,218.63	10,094.75	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC634L5
Fixed Income	6,960.62	9,690.96	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC634L5
Fixed Income	15,454.91	9,287.17	CDS / STS BNPAFRPP SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC634L5
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	-	-	CDS / STS BOFAUS6S 06-20-2016 SWPC625L6
Fixed Income	17,043.15	10,902.33	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC625L6
Fixed Income	15,801.93	10,498.54	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC625L6
Fixed Income	7,635.54	5,249.27	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC625L6
Fixed Income	8,681.31	5,249.27	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC625L6
Fixed Income	8,846.46	5,653.06	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC625L6
Fixed Income	8,398.47	4,845.48	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC625L6
Fixed Income	17,109.09	10,902.33	CDS / STS BOFAUS6S SELL PROTECTION ON CDX NAIGS16V1 5Y 06-20-2016 SWPC625L6
Fixed Income	270,354.33	1,382,801.84	CDS / STS BUY PROT ON DJ 06-20-2017 SWPC65406
Fixed Income	-	-	CDS / STS BZWLUS31 12-20-2012 SWPC40672
Fixed Income	-	77,296.15	CDS / STS BZWLUS31 SELL PROTECTION ON CDX NAIGS9V4 5Y 12-20-2012 SWPC40672
Fixed Income	-	-	CDS / STS CHASUS33 06-20-2015 SWPC835G3
Fixed Income	-	-	CDS / STS CHASUS33 12-20-2015 SWPC451J0
Fixed Income	-	-	CDS / STS CHASUS33 12-20-2017 SWPC01W83
Fixed Income	12,969.44	11,446.39	CDS / STS CHASUS33 SELL PROTECTION ON CDX EMS13V1 5Y 06-20-2015 SWPC835G3
Fixed Income	317,777.77	270,873.68	CDS / STS CHASUS33 SELL PROTECTION ON CDX EMS14V1 5Y 12-20-2015 SWPC451J0
Fixed Income	-	15,425.13	CDS / STS CHASUS33 SELL PROTECTION ON CDX NAIGS9V4 10Y 12-20-2017 SWPC01W83
Fixed Income	-	-	CDS / STS CITIBANKNY DJ 06-20-2012 SWPC41423
Fixed Income	-	-	CDS / STS CITIBANKNY DJ 06-20-2012 SWPC41431

Fixed Income	-	15,733.96	CDS / STS CITIBANKNY SELL PROT ON DJ	TRANCHE 35-100 06-20-2012 SWPC41423
Fixed Income	-	3,901.37	CDS / STS CITIBANKNY SELL PROT ON DJ	TRANCHE 35-100 06-20-2012 SWPC41431
Fixed Income	-	-	CDS / STS CITIUS33 12-20-2015 SWPC286J1	
Fixed Income	-	-	CDS / STS CITIUS33 ABX.HE.AAA.06.1	07-25-2045 SWPC594F6
Fixed Income	1,793,997.58	1,124,434.46	CDS / STS CITIUS33 BUY PROT ONABX.HE.AAA.06.1	07-25-2045 SWPC594F6
Fixed Income	69,741.67	61,562.20	CDS / STS CITIUS33 SELL PROTECTION ON	CDX EMS14V1 5Y 12-20-2015 SWPC286J1
Fixed Income	-	-	CDS / STS CSFPGB2L 06-20-2016 SWPC641L6	
Fixed Income	51,506.09	34,322.15	CDS / STS CSFPGB2L SELL PROTECTION ON	CDX NAIGS16V1 5Y 06-20-2016 SWPC641L6
Fixed Income	-	-	CDS / STS DEUTGB2L 06-20-2015 SWPC749G8	
Fixed Income	-	-	CDS / STS DEUTGB2L 06-20-2015 SWPC749G8	
Fixed Income	-	-	CDS / STS DEUTGB2L 06-20-2016 SWPC629L2	
Fixed Income	-	-	CDS / STS DEUTGB2L 12-20-2015 SWPC285J2	
Fixed Income	-	-	CDS / STS DEUTGB2L 12-20-2015 SWPC285J2	
Fixed Income	67,708.33	57,231.95	CDS / STS DEUTGB2L SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC749G8
Fixed Income	68,208.33	57,231.95	CDS / STS DEUTGB2L SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC749G8
Fixed Income	30,866.67	24,624.88	CDS / STS DEUTGB2L SELL PROTECTION ON	CDX EMS14V1 5Y 12-20-2015 SWPC285J2
Fixed Income	29,100.00	24,624.88	CDS / STS DEUTGB2L SELL PROTECTION ON	CDX EMS14V1 5Y 12-20-2015 SWPC285J2
Fixed Income	8,674.35	5,653.06	CDS / STS DEUTGB2L SELL PROTECTION ON	CDX NAIGS16V1 5Y 06-20-2016 SWPC629L2
Fixed Income	-	-	CDS / STS DEUTUS33 06-20-2013 SWPC97F15	
Fixed Income	-	-	CDS / STS DEUTUS33 12-20-2012 SWPC95C79	
Fixed Income	-	8,767.29	CDS / STS DEUTUS33 SELL PROTECTION ON	CDX NAIGS10V4 5Y 06-20-2013 SWPC97F15
Fixed Income	-	47,604.03	CDS / STS DEUTUS33 SELL PROTECTION ON	CDX NAIGS9V4 5Y 12-20-2012 SWPC95C79
Fixed Income	(9,988.83)	-	CDS / STS DJ 06-20-2017 SWPC65406	
Fixed Income	-	-	CDS / STS DJ 06-20-2017 SWPC65802	
Fixed Income	-	-	CDS / STS GSCMUS33 12-20-2017 SWPC97R87	
Fixed Income	-	7,509.82	CDS / STS GSCMUS33 SELL PROTECTION ON	CDX NAIGS9V4 10Y 12-20-2017 SWPC97R87
Fixed Income	-	-	CDS / STS GSILGB2X 06-20-2015 SWPC384G8	
Fixed Income	-	-	CDS / STS GSILGB2X 06-20-2016 SWPC627L4	
Fixed Income	25,438.89	22,892.78	CDS / STS GSILGB2X SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC384G8
Fixed Income	16,623.56	34,322.15	CDS / STS GSILGB2X SELL PROTECTION ON	CDX NAIGS16V1 5Y 06-20-2016 SWPC627L4
Fixed Income	-	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1	
Fixed Income	-	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1	
Fixed Income	-	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1	
Fixed Income	-	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1	
Fixed Income	-	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1	
Fixed Income	-	-	CDS / STS MRMDUS33 06-20-2015 SWPC753G1	
Fixed Income	81,866.66	68,678.34	CDS / STS MRMDUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	12,350.00	11,446.39	CDS / STS MRMDUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	13,213.89	11,446.39	CDS / STS MRMDUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	26,307.78	22,892.78	CDS / STS MRMDUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	12,244.44	11,446.39	CDS / STS MRMDUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	12,683.33	11,446.39	CDS / STS MRMDUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	62,250.00	57,231.95	CDS / STS MRMDUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC753G1
Fixed Income	-	-	CDS / STS MSCSUS33 06-20-2015 SWPC355G3	
Fixed Income	-	-	CDS / STS MSCSUS33 06-20-2016 SWPC626L5	
Fixed Income	-	-	CDS / STS MSCSUS33 12-20-2012 SWPC95A55	
Fixed Income	(33,293.89)	(29,854.08)	CDS / STS MSCSUS33 12-20-2015 SWPC220J0	
Fixed Income	-	-	CDS / STS MSCSUS33 12-20-2015 SWPC276J3	
Fixed Income	-	-	CDS / STS MSCSUS33 PURC PROTECTION ON	CDX NAIGS15V1 5Y 12-20-2015 SWPC220J0
Fixed Income	12,919.44	11,446.39	CDS / STS MSCSUS33 SELL PROTECTION ON	CDX EMS13V1 5Y 06-20-2015 SWPC355G3
Fixed Income	116,911.10	98,499.52	CDS / STS MSCSUS33 SELL PROTECTION ON	CDX EMS14V1 5Y 12-20-2015 SWPC276J3
Fixed Income	5,630.68	3,634.11	CDS / STS MSCSUS33 SELL PROTECTION ON	CDX NAIGS16V1 5Y 06-20-2016 SWPC626L5
Fixed Income	-	32,553.36	CDS / STS MSCSUS33 SELL PROTECTION ON	CDX NAIGS9V4 5Y 12-20-2012 SWPC95A55
Fixed Income	50,242.30	1,156,279.29	CDS / STS PURC PROTECTION ON DJ	06-20-2017 SWPC65802
Fixed Income	14,336.11	12,312.44	CDS / STS SELL PROTECTION ON CDX EMS14V15Y	12-20-2015 SWPC521J6
Fixed Income	(6,533.77)	-	CDS 09-20-2011 SWPC038J2	
Fixed Income	(72,853.78)	(57,271.25)	CDS 20/09/2015 SWPC960H8	
Fixed Income	-	-	CDS BARCGB33 03-20-2012 SWPC95445	
Fixed Income	-	-	CDS BARCGB33 03-20-2015 SWPC754H8	
Fixed Income	(10,610.47)	-	CDS BARCGB33 03-20-2015 SWPC820F2	
Fixed Income	(29,240.65)	(17,746.08)	CDS BARCGB33 03-20-2016 SWPC328K8	
Fixed Income	-	(20,129.80)	CDS BARCGB33 06-20-2013 SWPC01G16	
Fixed Income	-	-	CDS BARCGB33 06-20-2013 SWPC368G8	
Fixed Income	-	-	CDS BARCGB33 06-20-2013 SWPC379G5	
Fixed Income	(7,065.55)	-	CDS BARCGB33 06-20-2015 SWPC419G7	
Fixed Income	-	-	CDS BARCGB33 06-20-2016 SWPC983B4	
Fixed Income	-	-	CDS BARCGB33 06-20-2018 SWPC300C8	

Fixed Income	-	-	CDS BARCGB33 08-20-2011 SWPC79076
Fixed Income	-	-	CDS BARCGB33 09-20-2012 SWPC94042
Fixed Income	-	(108,514.80)	CDS BARCGB33 09-20-2013 SWPC30C76
Fixed Income	-	(23,069.85)	CDS BARCGB33 12-20-2013 SWPC886A4
Fixed Income	(39,304.08)	(38,858.80)	CDS BARCGB33 12-20-2015 SWPC792J8
Fixed Income	-	(151,094.67)	CDS BARCGB33 20/03/2014 SWPC590B9
Fixed Income	-	(95,919.98)	CDS BARCGB33 20/03/2014 SWPC658B8
Fixed Income	-	44,703.00	CDS BARCGB33 PURC PROTECTION ON INTERNATIONAL LEASE 09-20-2012 SWPC94042
Fixed Income	-	55,617.60	CDS BARCGB33 PURC PROTECTION ON EMBARQ CORP 06-20-2016 SWPC983B4
Fixed Income	124,500.00	-	CDS BARCGB33 PURC PROTECTION ON FORD MTRCR CO LLC 12-20-2013 SWPC886A4
Fixed Income	34,134.73	20,277.54	CDS BARCGB33 PURC PROTECTION ON NEW YORKTIMES CO 03-20-2015 SWPC754H8
Fixed Income	-	8,060.50	CDS BARCGB33 PURC PROTECTION ON PEARSON DLR FIN TWO 06-20-2018 SWPC300C8
Fixed Income	-	-	CDS BARCGB33 PURC PROTECTION ON REXAM PLC 06-20-2013 SWPC01G16
Fixed Income	-	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC590B9
Fixed Income	-	-	CDS BARCGB33 PURC PROTECTION ON UBS AG JERSEY 20/03/2014 SWPC658B8
Fixed Income	-	-	CDS BARCGB33 PURC PROTECTION ON WELLS FARGO & CO NEW 09-20-2013 SWPC30C76
Fixed Income	-	0.38	CDS BARCGB33 PURC PROTECTION ON XL CAP FIN EUROPE PL 03-20-2012 SWPC95445
Fixed Income	-	-	CDS BARCGB33 SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2016 SWPC328K8
Fixed Income	-	-	CDS BARCGB33 SELL PROTECTION ON FRANCE(GOVT OF) 12-20-2015 SWPC792J8
Fixed Income	4,861.50	19,597.20	CDS BARCGB33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC368G8
Fixed Income	4,671.48	15,677.76	CDS BARCGB33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC379G5
Fixed Income	-	1,345.75	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC419G7
Fixed Income	-	23,920.00	CDS BARCGB33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 08-20-2011 SWPC79076
Fixed Income	-	2,243.20	CDS BARCGB33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC820F2
Fixed Income	-	(7,920.64)	CDS BNPAFRPP 03-20-2012 SWPC685F6
Fixed Income	-	-	CDS BNPAFRPP 03-20-2014 SWPC695F4
Fixed Income	-	(2,836.34)	CDS BNPAFRPP 06-20-2014 SWPC102D6
Fixed Income	(15,549.36)	(32,984.50)	CDS BNPAFRPP 06-20-2015 SWPC315J6
Fixed Income	-	(4,186.84)	CDS BNPAFRPP 09-20-2012 SWPC565F1
Fixed Income	-	(8,931.96)	CDS BNPAFRPP 09-20-2015 SWPC421F5
Fixed Income	-	-	CDS BNPAFRPP PURC PROTECTION ON BARCLAYSBANK PLC 06-20-2014 SWPC102D6
Fixed Income	-	-	CDS BNPAFRPP PURC PROTECTION ON LENNAR CORP 06-20-2015 SWPC315J6
Fixed Income	14,862.53	-	CDS BNPAFRPP PURC PROTECTION ON MACYS RETAIL HLDGS I 03-20-2012 SWPC685F6
Fixed Income	48,949.40	-	CDS BNPAFRPP PURC PROTECTION ON MACYS RETAIL HLDGS I 09-20-2015 SWPC421F5
Fixed Income	13,891.78	-	CDS BNPAFRPP PURC PROTECTION ON MASCO CORP 09-20-2012 SWPC565F1
Fixed Income	52,810.83	36,268.08	CDS BNPAFRPP PURC PROTECTION ON PULTE HOMES INC 03-20-2014 SWPC695F4
Fixed Income	-	-	CDS BOFAUS6S 03-20-2016 SWPC322K4
Fixed Income	-	-	CDS BOFAUS6S 03-20-2016 SWPC400K9
Fixed Income	-	-	CDS BOFAUS6S 03-20-2017 SWPC32364
Fixed Income	-	-	CDS BOFAUS6S 03-20-2017 SWPC40292
Fixed Income	(34,691.27)	(28,874.87)	CDS BOFAUS6S 06-20-2016 SWPC885L1
Fixed Income	-	-	CDS BOFAUS6S 06-20-2017 SWPC34741
Fixed Income	(57,219.12)	(52,866.08)	CDS BOFAUS6S 06-20-2021 SWPC886L0
Fixed Income	(74,012.90)	(59,814.04)	CDS BOFAUS6S 09-20-2012 SWPC580G0
Fixed Income	(3,535.60)	-	CDS BOFAUS6S 09-20-2015 SWPC599H7
Fixed Income	-	-	CDS BOFAUS6S 09-20-2015 SWPC97Y22
Fixed Income	-	-	CDS BOFAUS6S 09-20-2017 SWPC34709
Fixed Income	-	(118,591.27)	CDS BOFAUS6S 09-20-2018 SWPC617F9
Fixed Income	-	-	CDS BOFAUS6S 12-20-2014 SWPC086F1
Fixed Income	-	-	CDS BOFAUS6S 12-20-2014 SWPC95007
Fixed Income	-	403,323.90	CDS BOFAUS6S PURC PROT ON DONNELLEY R R & SONS 03-20-2017 SWPC40292
Fixed Income	-	729,387.84	CDS BOFAUS6S PURC PROTECTION ON CENTURYTEL INC 06-20-2017 SWPC34741
Fixed Income	24,500.00	-	CDS BOFAUS6S PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC617F9
Fixed Income	-	29,524.00	CDS BOFAUS6S PURC PROTECTION ON CNA FINLCORP 12-20-2014 SWPC95007
Fixed Income	-	-	CDS BOFAUS6S PURC PROTECTION ON FORD MTRCR CO LLC 09-20-2012 SWPC580G0
Fixed Income	-	71,788.50	CDS BOFAUS6S PURC PROTECTION ON HEALTH CARE PPTY INV 03-20-2017 SWPC32364
Fixed Income	-	103,625.50	CDS BOFAUS6S PURC PROTECTION ON LIMITED BRANDS INC 09-20-2017 SWPC34709
Fixed Income	-	14,350.81	CDS BOFAUS6S PURC PROTECTION ON MARSH & MCLENNAN COS 09-20-2015 SWPC97Y22
Fixed Income	-	-	CDS BOFAUS6S SELL PROT ON INDONESIA(REP O 06-20-2021 SWPC886L0
Fixed Income	-	-	CDS BOFAUS6S SELL PROTECTION ON INDONESIA(REP OF) 06-20-2016 SWPC885L1
Fixed Income	1,678.34	797.14	CDS BOFAUS6S SELL PROTECTION ON JAPAN 03-20-2016 SWPC322K4
Fixed Income	2,681.46	1,594.28	CDS BOFAUS6S SELL PROTECTION ON JAPAN 03-20-2016 SWPC400K9
Fixed Income	-	15,485.95	CDS BOFAUS6S SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC086F1
Fixed Income	-	795.21	CDS BOFAUS6S SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC599H7
Fixed Income	-	-	CDS CHASUS33 03-20-2015 SWPC099G4
Fixed Income	-	-	CDS CHASUS33 03-20-2015 SWPC107G4
Fixed Income	(48,570.56)	(40,335.33)	CDS CHASUS33 03-20-2016 SWPC443K8
Fixed Income	-	-	CDS CHASUS33 03-20-2016 SWPC730K0

Fixed Income	-	-	CDS CHASUS33 03-20-2016 SWPC94893
Fixed Income	-	(8,089.20)	CDS CHASUS33 06-20-2013 SWPC29626
Fixed Income	-	-	CDS CHASUS33 06-20-2013 SWPC369G7
Fixed Income	-	-	CDS CHASUS33 06-20-2016 SWPC764M5
Fixed Income	-	(701.20)	CDS CHASUS33 09-20-2011 SWPC94737
Fixed Income	-	(486.36)	CDS CHASUS33 09-20-2011 SWPC94992
Fixed Income	-	(2,691.54)	CDS CHASUS33 09-20-2012 SWPC169G9
Fixed Income	-	-	CDS CHASUS33 09-20-2012 SWPC42264
Fixed Income	(2,726.60)	(1,127.05)	CDS CHASUS33 09-20-2015 SWPC900H1
Fixed Income	-	-	CDS CHASUS33 09-20-2016 SWPC862M6
Fixed Income	-	-	CDS CHASUS33 12-20-2017 SWPC38510
Fixed Income	-	-	CDS CHASUS33 CDS DUMMY INDEX 12-20-2017 SWPC10782
Fixed Income	-	127,983.96	CDS CHASUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 12-20-2017 SWPC10782
Fixed Income	-	-	CDS CHASUS33 PURC PROTECTION ON CNA FINLCORP 09-20-2011 SWPC94992
Fixed Income	-	-	CDS CHASUS33 PURC PROTECTION ON HEALTH CARE PPTY INV 09-20-2011 SWPC94737
Fixed Income	-	66,755.70	CDS CHASUS33 PURC PROTECTION ON HSBC HLDGS PLC 12-20-2017 SWPC38510
Fixed Income	-	41,287.56	CDS CHASUS33 PURC PROTECTION ON LOEWS CORP 03-20-2016 SWPC94893
Fixed Income	11,527.39	-	CDS CHASUS33 PURC PROTECTION ON MASCO CORP 09-20-2012 SWPC169G9
Fixed Income	-	-	CDS CHASUS33 PURC PROTECTION ON WELLS FARGO & CO NEW 06-20-2013 SWPC29626
Fixed Income	-	-	CDS CHASUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC900H1
Fixed Income	3,920.40	19,597.20	CDS CHASUS33 SELL PROTECTION ON ANHEUSERBUSCH INBEV 06-20-2013 SWPC369G7
Fixed Income	6,658.66	5,579.98	CDS CHASUS33 SELL PROTECTION ON JAPAN 03-20-2016 SWPC730K0
Fixed Income	-	-	CDS CHASUS33 SELL PROTECTION ON METLIFE INC 03-20-2016 SWPC443K8
Fixed Income	17,769.92	12,935.44	CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC764M5
Fixed Income	1,673.69	2,488.47	CDS CHASUS33 SELL PROTECTION ON PEOPLES REP CHINA 09-20-2016 SWPC862M6
Fixed Income	-	24,042.96	CDS CHASUS33 SELL PROTECTION ON SLM CORPMEDIUM TERM 09-20-2012 SWPC42264
Fixed Income	1,312.55	4,083.70	CDS CHASUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 03-20-2015 SWPC099G4
Fixed Income	1,827.26	6,125.55	CDS CHASUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 03-20-2015 SWPC107G4
Fixed Income	(12,212.70)	(9,285.96)	CDS CITIUS33 03-20-2012 SWPC401F9
Fixed Income	-	-	CDS CITIUS33 03-20-2014 SWPC491B9
Fixed Income	(10,841.04)	-	CDS CITIUS33 03-20-2015 SWPC821F1
Fixed Income	-	-	CDS CITIUS33 06-20-2014 SWPC93952
Fixed Income	(9,432.60)	(5,778.24)	CDS CITIUS33 06-20-2015 SWPC001H9
Fixed Income	(70,825.89)	(84,127.56)	CDS CITIUS33 06-20-2016 SWPC084M8
Fixed Income	(204,997.31)	(201,862.53)	CDS CITIUS33 06-20-2016 SWPC134M8
Fixed Income	-	-	CDS CITIUS33 06-20-2016 SWPC765M4
Fixed Income	(8,902.98)	-	CDS CITIUS33 09-20-2015 SWPC935H0
Fixed Income	-	-	CDS CITIUS33 12-20-2013 SWPC000B3
Fixed Income	-	-	CDS CITIUS33 12-20-2013 SWPC960A3
Fixed Income	-	-	CDS CITIUS33 12-20-2013 SWPC992A5
Fixed Income	-	-	CDS CITIUS33 PURC PROTECTION ON FORD MTRCR CO LLC 03-20-2012 SWPC401F9
Fixed Income	-	36,953.10	CDS CITIUS33 PURC PROTECTION ON WPP FIN UK 06-20-2014 SWPC93952
Fixed Income	-	-	CDS CITIUS33 SELL PROTECTION ON FRANCE(GOVT OF) 06-20-2015 SWPC001H9
Fixed Income	-	-	CDS CITIUS33 SELL PROTECTION ON FRANCE(GOVT OF) 06-20-2016 SWPC134M8
Fixed Income	-	-	CDS CITIUS33 SELL PROTECTION ON SPAIN(KINGDOM OF) 06-20-2016 SWPC084M8
Fixed Income	-	246,223.80	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 03-20-2014 SWPC491B9
Fixed Income	-	32,092.60	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC000B3
Fixed Income	-	477,196.72	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC960A3
Fixed Income	-	160,463.00	CDS CITIUS33 SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC992A5
Fixed Income	8,716.68	6,467.72	CDS CITIUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC765M4
Fixed Income	-	2,243.20	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC821F1
Fixed Income	-	1,855.49	CDS CITIUS33 SELL PROTECTION ON UNITED MEXICAN STS M 09-20-2015 SWPC935H0
Fixed Income	-	(18,539.40)	CDS CSFPGB2L 06-20-2013 SWPC29972
Fixed Income	-	(18,828.20)	CDS CSFPGB2L 06-20-2013 SWPC96T46
Fixed Income	(15,172.48)	-	CDS CSFPGB2L 06-20-2015 SWPC633G7
Fixed Income	-	(15,505.30)	CDS CSFPGB2L 12-20-2017 SWPC39955
Fixed Income	-	-	CDS CSFPGB2L PURC PROTECTION ON GOLDMAN SACHS GROUP 06-20-2013 SWPC96T46
Fixed Income	-	-	CDS CSFPGB2L PURC PROTECTION ON TIME WARNER COS INC 12-20-2017 SWPC39955
Fixed Income	-	-	CDS CSFPGB2L PURC PROTECTION ON WACHOVIACORP 06-20-2013 SWPC29972
Fixed Income	-	3,768.10	CDS CSFPGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC633G7
Fixed Income	-	(10,663.68)	CDS DEUTGB2L 03-20-2013 SWPC155F7
Fixed Income	(4,336.42)	-	CDS DEUTGB2L 03-20-2015 SWPC822F0
Fixed Income	(16,126.77)	(8,873.04)	CDS DEUTGB2L 03-20-2016 SWPC670K2
Fixed Income	(77,100.40)	(69,930.00)	CDS DEUTGB2L 03-20-2016 SWPC803K2
Fixed Income	(3,723.96)	(15,588.04)	CDS DEUTGB2L 06-20-2012 SWPC419F9
Fixed Income	(140,208.90)	(100,176.18)	CDS DEUTGB2L 06-20-2012 SWPC581G9
Fixed Income	-	-	CDS DEUTGB2L 06-20-2015 SWPC040H2
Fixed Income	(12,896.34)	(5,778.24)	CDS DEUTGB2L 06-20-2015 SWPC323H0

Fixed Income	(9,416.48)	-	CDS DEUTGB2L 06-20-2015 SWPC646G2
Fixed Income	(4,460.57)	-	CDS DEUTGB2L 06-20-2015 SWPC649G9
Fixed Income	-	-	CDS DEUTGB2L 06-20-2015 SWPC962G8
Fixed Income	-	-	CDS DEUTGB2L 06-20-2016 SWPC131M1
Fixed Income	(29,182.50)	(32,181.84)	CDS DEUTGB2L 06-20-2020 SWPC725G6
Fixed Income	-	(486.97)	CDS DEUTGB2L 09-20-2011 SWPC157F5
Fixed Income	(1,168.32)	-	CDS DEUTGB2L 09-20-2012 SWPC723H6
Fixed Income	(11,683.18)	-	CDS DEUTGB2L 09-20-2012 SWPC723H6
Fixed Income	-	(91,232.40)	CDS DEUTGB2L 09-20-2013 SWPC01P24
Fixed Income	-	-	CDS DEUTGB2L 09-20-2016 SWPC855M5
Fixed Income	-	-	CDS DEUTGB2L 09-20-2019 SWPC753D8
Fixed Income	-	-	CDS DEUTGB2L 12-20-2011 SWPC83789
Fixed Income	-	(1,598.90)	CDS DEUTGB2L 12-20-2012 SWPC89562
Fixed Income	-	-	CDS DEUTGB2L 12-20-2013 SWPC264B4
Fixed Income	-	-	CDS DEUTGB2L 12-20-2013 SWPC963A0
Fixed Income	-	-	CDS DEUTGB2L 12-20-2014 SWPC759E0
Fixed Income	-	(196,773.71)	CDS DEUTGB2L 20/12/2013 SWPC311B7
Fixed Income	43,493.09	27,173.09	CDS DEUTGB2L PURC PROTECTION ON CITIGROUP INC 09-20-2019 SWPC753D8
Fixed Income	-	-	CDS DEUTGB2L PURC PROTECTION ON FORD MTRCR CO LLC 06-20-2012 SWPC581G9
Fixed Income	-	437.20	CDS DEUTGB2L PURC PROTECTION ON LENNAR CORP 12-20-2011 SWPC83789
Fixed Income	1,795.24	-	CDS DEUTGB2L PURC PROTECTION ON PULTE HOMES INC 09-20-2011 SWPC157F5
Fixed Income	-	-	CDS DEUTGB2L PURC PROTECTION ON SHERWIN WILLIAMS CO 12-20-2012 SWPC89562
Fixed Income	23,681.98	-	CDS DEUTGB2L PURC PROTECTION ON STARWOODHOTELS & RE 03-20-2013 SWPC155F7
Fixed Income	-	-	CDS DEUTGB2L PURC PROTECTION ON STARWOODHOTELS & RE 06-20-2012 SWPC419F9
Fixed Income	-	-	CDS DEUTGB2L PURC PROTECTION ON UBS AG JERSEY 20/12/2013 SWPC311B7
Fixed Income	-	-	CDS DEUTGB2L PURC PROTECTION ON WACHOVIACORP 09-20-2013 SWPC01P24
Fixed Income	-	415.61	CDS DEUTGB2L SELL PROT ON PETROBRAS INTLFIN C 09-20-2012 SWPC723H6
Fixed Income	-	4,156.10	CDS DEUTGB2L SELL PROT ON PETROBRAS INTLFIN C 09-20-2012 SWPC723H6
Fixed Income	-	-	CDS DEUTGB2L SELL PROTECTION ON CDS_DUMMY_INDEX 03-20-2016 SWPC803K2
Fixed Income	-	-	CDS DEUTGB2L SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2016 SWPC670K2
Fixed Income	-	-	CDS DEUTGB2L SELL PROTECTION ON FRANCE(GOVT OF) 06-20-2015 SWPC323H0
Fixed Income	-	2,691.50	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC646G2
Fixed Income	-	1,345.75	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC649G9
Fixed Income	-	-	CDS DEUTGB2L SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2020 SWPC725G6
Fixed Income	-	71,856.12	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC264B4
Fixed Income	-	335,248.29	CDS DEUTGB2L SELL PROTECTION ON GENERAL ELEC CAP COR 12-20-2013 SWPC963A0
Fixed Income	2,265.39	3,317.96	CDS DEUTGB2L SELL PROTECTION ON PEOPLES REP CHINA 09-20-2016 SWPC855M5
Fixed Income	-	22,426.06	CDS DEUTGB2L SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC759E0
Fixed Income	9,049.56	30,983.70	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC040H2
Fixed Income	12,733.25	26,852.54	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC962G8
Fixed Income	119,926.63	111,832.56	CDS DEUTGB2L SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2016 SWPC131M1
Fixed Income	-	897.28	CDS DEUTGB2L SELL PROTECTION ON UNITED MEXICAN STS M 03-20-2015 SWPC822F0
Fixed Income	-	(29,930.04)	CDS DEUTUS33 06-20-2013 SWPC29485
Fixed Income	-	(72,806.31)	CDS DEUTUS33 DUMMY_INDEX 06-20-2013 SWPC01B60
Fixed Income	-	-	CDS DEUTUS33 PURC PROTECTION ON CDS_DUMMY_INDEX 06-20-2013 SWPC01B60
Fixed Income	-	-	CDS DEUTUS33 PURC PROTECTION ON WELLS FARGO & CO NEW 06-20-2013 SWPC29485
Fixed Income	-	(89,619.20)	CDS GSCMUS33 03-20-2019 SWPC912B0
Fixed Income	-	-	CDS GSCMUS33 09-20-2017 SWPC32521
Fixed Income	-	-	CDS GSCMUS33 09-20-2017 SWPC39682
Fixed Income	-	-	CDS GSCMUS33 PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC912B0
Fixed Income	-	508,026.08	CDS GSCMUS33 PURC PROTECTION ON LIMITED BRANDS INC 09-20-2017 SWPC32521
Fixed Income	-	3,836.20	CDS GSCMUS33 PURC PROTECTION ON LIMITED BRANDS INC 09-20-2017 SWPC39682
Fixed Income	(189,223.68)	(19,314.24)	CDS GSILGB2X 03-20-2015 SWPC794F4
Fixed Income	-	(149,572.44)	CDS GSILGB2X 03-20-2019 SWPC929B1
Fixed Income	-	-	CDS GSILGB2X 03-20-2020 SWPC30289
Fixed Income	-	-	CDS GSILGB2X 06-20-2015 SWPC342G9
Fixed Income	(6,590.71)	-	CDS GSILGB2X 06-20-2015 SWPC420G4
Fixed Income	-	-	CDS GSILGB2X 06-20-2016 SWPC225M8
Fixed Income	(60,013.98)	(70,106.30)	CDS GSILGB2X 06-20-2016 SWPC905L7
Fixed Income	(19,370.33)	(31,367.50)	CDS GSILGB2X 06-20-2016 SWPC906L6
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC26AE1
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC26AE1
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC31A76
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC31A84
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC31A92
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC8A528
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC8B526
Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC8C524

Fixed Income	-	-	CDS GSILGB2X 09-20-2011 SWPC8D522
Fixed Income	-	(44,036.60)	CDS GSILGB2X 09-20-2013 SWPC01P32
Fixed Income	-	(89,678.80)	CDS GSILGB2X 09-20-2018 SWPC860B2
Fixed Income	-	(3,691.22)	CDS GSILGB2X 12-20-2011 SWPC429F7
Fixed Income	-	(50,400.48)	CDS GSILGB2X 12-20-2013 SWPC75546
Fixed Income	-	-	CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 03-20-2019 SWPC929B1
Fixed Income	-	-	CDS GSILGB2X PURC PROTECTION ON AMERICANINTL GROUP 09-20-2018 SWPC860B2
Fixed Income	-	-	CDS GSILGB2X PURC PROTECTION ON ICI WILMINGTON INC 12-20-2013 SWPC75546
Fixed Income	11,751.33	-	CDS GSILGB2X PURC PROTECTION ON SEAGATE TECHNOLOGY H 12-20-2011 SWPC429F7
Fixed Income	-	-	CDS GSILGB2X PURC PROTECTION ON WACHOVIACORP NEW SUB 09-20-2013 SWPC01P32
Fixed Income	-	1,735.32	CDS GSILGB2X SELL PROTECTION ON CALIFORNIA ST 09-20-2011 SWPC26AE1
Fixed Income	-	867.66	CDS GSILGB2X SELL PROTECTION ON CALIFORNIA ST 09-20-2011 SWPC26AE1
Fixed Income	-	1,986.30	CDS GSILGB2X SELL PROTECTION ON CALIFORNIA ST 09-20-2011 SWPC31A76
Fixed Income	-	2,152.54	CDS GSILGB2X SELL PROTECTION ON CALIFORNIA ST 09-20-2011 SWPC31A84
Fixed Income	-	1,919.06	CDS GSILGB2X SELL PROTECTION ON CALIFORNIA ST 09-20-2011 SWPC31A92
Fixed Income	-	-	CDS GSILGB2X SELL PROTECTION ON SPAIN(KINGDOM OF) 06-20-2016 SWPC905L7
Fixed Income	-	1,345.75	CDS GSILGB2X SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC420G4
Fixed Income	-	-	CDS GSILGB2X SELL PROTECTION ON ITALY REP 06-20-2016 SWPC906L6
Fixed Income	10,064.38	5,982.66	CDS GSILGB2X SELL PROTECTION ON JAPAN 06-20-2016 SWPC225M8
Fixed Income	-	-	CDS GSILGB2X SELL PROTECTION ON METLIFE INC 03-20-2015 SWPC794F4
Fixed Income	-	25,724.16	CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 03-20-2020 SWPC30Z89
Fixed Income	-	1,144.80	CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 09-20-2011 SWPC8A528
Fixed Income	-	1,260.72	CDS GSILGB2X SELL PROTECTION ON NEW JERSEY ST 09-20-2011 SWPC8B526
Fixed Income	-	1,277.01	CDS GSILGB2X SELL PROTECTION ON NEW YORKST 09-20-2011 SWPC8C524
Fixed Income	-	1,200.45	CDS GSILGB2X SELL PROTECTION ON NEW YORKST 09-20-2011 SWPC8D522
Fixed Income	36,142.59	80,557.62	CDS GSILGB2X SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2015 SWPC342G9
Fixed Income	-	-	CDS MLCSUS33 03-20-2012 SWPC56785
Fixed Income	-	51,662.50	CDS MLCSUS33 PURC PROTECTION ON INTERNATIONAL LEASE 03-20-2012 SWPC56785
Fixed Income	(7,617.72)	-	CDS MRMDUS33 06-20-2015 SWPC645G3
Fixed Income	(12,935.40)	-	CDS MRMDUS33 06-20-2015 SWPC983G3
Fixed Income	(15,349.64)	-	CDS MRMDUS33 06-20-2016 SWPC737L1
Fixed Income	(13,723.58)	(4,508.20)	CDS MRMDUS33 09-20-2015 SWPC864H5
Fixed Income	-	-	CDS MRMDUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC864H5
Fixed Income	-	6,354.04	CDS MRMDUS33 SELL PROTECTION ON QATAR(STATE OF) 06-20-2016 SWPC737L1
Fixed Income	-	807.45	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC645G3
Fixed Income	-	2,691.50	CDS MRMDUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC983G3
Fixed Income	-	-	CDS MSCSUS33 01-20-2012 SWPC99389
Fixed Income	(12,948.97)	(8,741.25)	CDS MSCSUS33 03-20-2016 SWPC005L6
Fixed Income	(12,379.27)	(8,741.25)	CDS MSCSUS33 03-20-2016 SWPC991K4
Fixed Income	(4,519.91)	-	CDS MSCSUS33 06-20-2015 SWPC650G5
Fixed Income	(20,036.47)	-	CDS MSCSUS33 06-20-2016 SWPC713L9
Fixed Income	-	-	CDS MSCSUS33 06-20-2017 SWPC70299
Fixed Income	(1,516.43)	-	CDS MSCSUS33 09-20-2012 SWPC869H0
Fixed Income	(16,576.63)	(5,635.25)	CDS MSCSUS33 09-20-2015 SWPC862H7
Fixed Income	-	-	CDS MSCSUS33 09-20-2016 SWPC854M6
Fixed Income	-	(4,981.30)	CDS MSCSUS33 12-20-2012 SWPC33248
Fixed Income	-	(123.80)	CDS MSCSUS33 12-20-2012 SWPC38221
Fixed Income	-	(6,331.95)	CDS MSCSUS33 12-20-2012 SWPC81833
Fixed Income	-	(1,986.12)	CDS MSCSUS33 12-20-2012 SWPC81874
Fixed Income	(162,819.41)	(156,376.64)	CDS MSCSUS33 12-20-2013 SWPC515G0
Fixed Income	-	118,480.95	CDS MSCSUS33 PURC PROT ON COUNTRYWIDE HOME LNS 06-20-2017 SWPC70299
Fixed Income	-	-	CDS MSCSUS33 PURC PROTECTION ON INTERNATIONAL LEASE 12-20-2013 SWPC515G0
Fixed Income	-	-	CDS MSCSUS33 PURC PROTECTION ON WHIRLPOOL CORP 12-20-2012 SWPC38221
Fixed Income	-	-	CDS MSCSUS33 PURC PROTECTION ON BLACK & DECKER CORP 12-20-2012 SWPC33248
Fixed Income	-	-	CDS MSCSUS33 PURC PROTECTION ON BLACK & DECKER CORP 12-20-2012 SWPC81833
Fixed Income	-	-	CDS MSCSUS33 PURC PROTECTION ON SHERWIN WILLIAMS CO 12-20-2012 SWPC81874
Fixed Income	-	1,246.83	CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2012 SWPC869H0
Fixed Income	-	-	CDS MSCSUS33 SELL PROT ON PETROBRAS INTLFIN C 09-20-2015 SWPC862H7
Fixed Income	-	-	CDS MSCSUS33 SELL PROTECTION ON ARAB REPEGYPT 03-20-2016 SWPC005L6
Fixed Income	-	-	CDS MSCSUS33 SELL PROTECTION ON ARAB REPEGYPT 03-20-2016 SWPC991K4
Fixed Income	-	1,345.75	CDS MSCSUS33 SELL PROTECTION ON BRAZIL FEDERATIVE RE 06-20-2015 SWPC650G5
Fixed Income	-	11,304.28	CDS MSCSUS33 SELL PROTECTION ON EMIRATE OF ABU DHABI 06-20-2016 SWPC713L9
Fixed Income	-	15,723.68	CDS MSCSUS33 SELL PROTECTION ON PANAMA REP 01-20-2012 SWPC99389
Fixed Income	1,524.69	2,488.47	CDS MSCSUS33 SELL PROTECTION ON PEOPLES REP CHINA 09-20-2016 SWPC854M6
Fixed Income	-	(4,509.33)	CDS RBOSGB2RTCM 03-20-2013 SWPC95650
Fixed Income	-	-	CDS RBOSGB2RTCM 09-20-2011 SWPC59540
Fixed Income	-	-	CDS RBOSGB2RTCM 12-20-2012 SWPC33024
Fixed Income	-	-	CDS RBOSGB2RTCM 12-20-2014 SWPC706E4

Fixed Income	-	-	CDS RBOSGB2RTCM 12-20-2017 SWPC39898
Fixed Income	-	-	CDS RBOSGB2RTCM PURC PROT ON HANSON AUSTRALIA FDG 03-20-2013 SWPC95650
Fixed Income	-	937.00	CDS RBOSGB2RTCM PURC PROTECTION ON WHIRLPOOL CORP 12-20-2012 SWPC33024
Fixed Income	-	964.48	CDS RBOSGB2RTCM PURC PROTECTION ON KERR MCGEE CORP 09-20-2011 SWPC59540
Fixed Income	-	235,854.72	CDS RBOSGB2RTCM PURC PROTECTION ON MARKS& SPENCER PLC 12-20-2017 SWPC39898
Fixed Income	-	6,941.30	CDS RBOSGB2RTCM SELL PROTECTION ON PEOPLES REP CHINA 12-20-2014 SWPC706E4
Fixed Income	-	3,949.66	CDS SELL PROTECTION ON MORGAN STANLEY 09-20-2011 SWPC038J2
Fixed Income	-	-	CDS SELL PROTECTION ON UNITED STATES TREAS 20/09/2015 SWPC960H8
Fixed Income	(12,092.04)	(6,654.78)	CDS UBSWUS33 03-20-2016 SWPC636K5
Fixed Income	(81,997.63)	(54,716.20)	CDS UBSWUS33 06-20-2016 SWPC132M0
Fixed Income	-	-	CDS UBSWUS33 06-20-2016 SWPC738M8
Fixed Income	-	-	CDS UBSWUS33 06-20-2016 SWPC742M2
Fixed Income	-	-	CDS UBSWUS33 06-20-2016 SWPC773M4
Fixed Income	(62,736.19)	(150,679.26)	CDS UBSWUS33 20/06/2012 SWPC439M0
Fixed Income	(102,232.12)	(154,354.37)	CDS UBSWUS33 20/06/2012 SWPC439M0
Fixed Income	-	-	CDS UBSWUS33 SELL PROTECTION ON FRANCE(GOVT OF) 03-20-2016 SWPC636K5
Fixed Income	9,221.72	6,467.72	CDS UBSWUS33 SELL PROTECTION ON PEOPLES REP CHINA 06-20-2016 SWPC773M4
Fixed Income	-	-	CDS UBSWUS33 SELL PROTECTION ON TOKYO ELECTRIC POWER 20/06/2012 SWPC439M0
Fixed Income	-	-	CDS UBSWUS33 SELL PROTECTION ON TOKYO ELECTRIC POWER 20/06/2012 SWPC439M0
Fixed Income	13,763.47	13,979.07	CDS UBSWUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2016 SWPC738M8
Fixed Income	13,763.47	13,979.07	CDS UBSWUS33 SELL PROTECTION ON UNITED KINGDOM(GOVER 06-20-2016 SWPC742M2
Fixed Income	-	-	CDS USMSMYK1 SELL PROT ON GERMANY(FED REPU 06-20-2016 SWPC132M0
Fixed Income	249,532.50	244,887.75	CELGENE CORP 5.7% DUE 10-15-2040
Fixed Income	1,291,732.00	1,322,750.00	CEMEX S A B DE C V 9% DUE 01-11-2018
Fixed Income	308,362.27	305,782.97	CENTERPOINT ENER TRAN II BD 4.97 DUE 08-01-2014 BEO
Fixed Income	279,611.75	282,558.66	CENTERPOINT ENER TRAN II BD 4.97 DUE 08-01-2014 BEO
Fixed Income	162,344.80	161,133.44	CENTERPOINT ENERGY 4.5% DUE 01-15-2021
Fixed Income	1,763,190.00	1,970,098.38	CENTEX HOME EQTY 4.93% DUE 01-25-2034
Fixed Income	1,356,000.00	1,428,643.20	CENTEX HOME EQUITY LN TR 2006-A 2006-A ASSET BKD CTF CL AV-4 06-25-2036 REG
Fixed Income	9,504,096.00	10,015,900.80	CENTURYLINK INC 6% DUE 04-01-2017
Fixed Income	916,862.80	909,483.48	CENTURYLINK INC 6.45% DUE 06-15-2021
Fixed Income	7.00	7.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	1.00	1.00	CF BLACKROCK MONEY MARKET FD
Fixed Income	24,155.67	20,486.28	CHASE FDG MTG LN 2003-1 ASSET BKD CTF CLIIA-2 FLTG RATE 11-25-2032 BEO
Fixed Income	75,093.75	78,937.50	CHES ENERGY SR NT 6.625 DUE 08-15-2020
Fixed Income	250,000.00	263,125.00	CHES ENERGY SR NT 6.625 DUE 08-15-2020
Fixed Income	101,231.00	107,341.00	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	2,700,000.00	2,898,207.00	CHGO ILL TRAN AUTH SALES & TRANS T TAXAB-PENS FDG-SER A 6.3 12-01-21
Fixed Income	1,301,781.00	1,382,888.00	CHGO ILL TRAN AUTH SALES & TRANSFER T 6.899 DUE 12-01-2040 REG TAXABLE
Fixed Income	360,000.00	412,210.80	CHICAGO ILL 7.781% 01-01-2035 BEO TAXABLE
Fixed Income	100,614.00	107,341.00	CHICAGO ILL TRAN AUTH SALES & TRANSFER TAX RCPTS REV 6.3 12-01-2021 BEO TAXABLE
Fixed Income	1,685,617.73	1,698,134.15	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	5,744,975.58	5,739,779.23	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	16,137,822.57	16,170,068.58	Chinese yuan renminbi - Pending Foreign Exchange Purchases
Fixed Income	(5,000,000.00)	(5,007,681.90)	Chinese yuan renminbi - Pending Foreign Exchange Sales
Fixed Income	753,090.00	752,103.00	CISCO SYS INC SR NT FLTG DUE 03-14-2014 REG
Fixed Income	89,685.01	107,505.16	CIT GROUP INC NEW 7% DUE 05-01-2014
Fixed Income	376,726.00	452,346.62	CIT GROUP INC NEW 7% DUE 05-01-2014
Fixed Income	510,001.14	591,130.99	CIT GROUP INC NEW 7% DUE 05-01-2015
Fixed Income	308,348.03	401,621.40	CIT GROUP INC NEW 7% DUE 05-01-2015
Fixed Income	254,757.15	316,132.04	CIT GROUP INC NEW 7% DUE 05-01-2016
Fixed Income	384,816.29	666,027.00	CIT GROUP INC NEW 7% DUE 05-01-2016
Fixed Income	346,548.38	443,141.37	CIT GROUP INC NEW 7% DUE 05-01-2017
Fixed Income	685,853.46	933,609.13	CIT GROUP INC NEW 7% DUE 05-01-2017
Fixed Income	314,989.24	333,166.11	CIT GROUP INC TRANCHE 3 TERM LOAN DUE 08-11-2015 BEO
Fixed Income	314,989.24	333,166.11	CIT GROUP INC TRANCHE 3 TERM LOAN DUE 08-11-2015 BEO
Fixed Income	946,041.41	962,133.88	CITIBANK CR CARD 5.30000019073% DUE 03-15-2018
Fixed Income	1,638,000.00	1,773,328.80	CITICORP RESDNTL FLTG RT 6.046% DUE 03-25-2037
Fixed Income	3,549,000.00	7,259,750.00	CITIGROUP CAP XXI FLTG RT 8.3% DUE 12-21-2077
Fixed Income	130,750.00	163,815.50	CITIGROUP FDG INC 1.5% DUE 04-28-2014
Fixed Income	1,306,332.00	1,343,046.06	CITIGROUP FDG INC 2.25 DUE 12-10-2012
Fixed Income	147,115.00	153,757.60	CITIGROUP FDG INC DUE 06-29-2014 REG
Fixed Income	707,458.20	723,808.08	CITIGROUP FDG INC NT 1.875 DUE10-22-2012
Fixed Income	489,948.48	491,379.84	CITIGROUP INC 3.953% DUE 06-15-2016
Fixed Income	1,892,812.32	1,898,978.34	CITIGROUP INC 3.953% DUE 06-15-2016
Fixed Income	311,481.00	315,482.70	CITIGROUP INC 4.587% DUE 12-15-2015
Fixed Income	1,145,733.50	1,618,032.65	CITIGROUP INC 4.75%-FR EMTN 31/5/2017 EUR
Fixed Income	598,878.00	629,700.00	CITIGROUP INC 5.3% DUE 10-17-2012

Fixed Income	681,261.35	683,612.15	CITIGROUP INC 5.5% DUE 02-15-2017
Fixed Income	1,436,291.75	1,451,361.18	CITIGROUP INC 5.5% DUE 02-15-2017
Fixed Income	4,278,156.00	4,565,206.80	CITIGROUP INC 5.5% DUE 04-11-2013
Fixed Income	960,535.89	950,200.02	CITIGROUP INC 5.5% DUE 04-11-2013
Fixed Income	1,598,624.00	1,677,097.60	CITIGROUP INC 5.5% DUE 08-27-2012
Fixed Income	408,340.00	428,703.60	CITIGROUP INC 5.85 DUE 07-02-2013 BEO
Fixed Income	889,785.00	985,577.40	CITIGROUP INC 6% DUE 08-15-2017
Fixed Income	882,740.00	1,101,230.00	CITIGROUP INC 6.125% DUE 05-15-2018
Fixed Income	597,870.00	660,738.00	CITIGROUP INC 6.125% DUE 05-15-2018
Fixed Income	902,449.14	907,861.19	CITIGROUP INC 6.125% DUE 11-21-2017
Fixed Income	993,230.00	1,105,725.00	CITIGROUP INC 6.375% DUE 08-12-2014
Fixed Income	798,016.47	909,195.99	CITIGROUP INC 6.875% DUE 03-05-2038
Fixed Income	724,500.00	867,758.50	CITIGROUP INC 8.5% DUE 05-22-2019
Fixed Income	406,045.00	806,209.42	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	1,001,410.00	741,683.00	CITIGROUP INC GLOBAL SUB NT FLTG RATE DUE 08-25-2036 REG
Fixed Income	151,778.20	147,447.16	CITIGROUP INC NT 6.625 DUE 01-15-2028 BEO
Fixed Income	85,372.47	86,591.29	CITIGROUP INC NT FLTG VAR RT DUE 08-13-2013
Fixed Income	2,949,390.00	3,098,790.00	CITIGROUP INC NT GLOBAL 6 DUE 02-21-2012BEO
Fixed Income	638,526.00	646,263.60	CITIGROUP INC SR NT 5.3% DUE 01-07-2016
Fixed Income	2,900,000.00	2,918,678.90	CITIGROUP INC SR NT FLTG DUE 01-13-2014 REG
Fixed Income	565,720.05	576,376.90	CITIGROUP INC SUB NT 5% DUE 09-15-2014
Fixed Income	127,500.00	128,125.00	CITIZENS 9% DUE 08-15-2031
Fixed Income	500,000.00	548,290.00	CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE
Fixed Income	484,206.30	487,197.90	CLIFFS NAT RES INC 5.9% DUE 03-15-2020
Fixed Income	498,430.13	542,949.42	CMNWLTH BK OF AUST 5.75% CD 17/12/13 AUD
Fixed Income	592,850.94	528,238.84	CMO 1ST HORIZON MTG PASSTHRU TR 2004-AA3MTG PASSTHRU CTF CL A-1 09-25-34 REG
Fixed Income	1,206,473.41	1,635,440.71	CMO ALTERNATIVE LN TR 2007 22 6.5 DUE 09-25-2037 REG
Fixed Income	792,135.06	712,591.79	CMO AMERICAN HOME MTG INVT TR 2004-4 MTGBKD NT CL IV-A DUE 02-25-2045 REG
Fixed Income	1,189,324.26	1,215,293.43	CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG
Fixed Income	1,907,685.67	1,922,925.06	CMO AMERN HOME MTG TR 2006-3 DUE 10-25-2046 REG
Fixed Income	652,406.25	648,888.60	CMO BACM INC COML MTG PASS-THR BACM 07-1A4 5.551 DUE 01-15-2017 BEO
Fixed Income	1,203,857.07	1,156,330.47	CMO BANC AMER COML MTG INC 2002-PB2 PASSTHRU CTF CL A-4 6.186 6-11-35 BEO
Fixed Income	1,868,922.27	1,875,789.49	CMO BANC AMER COML MTG INC VAR RT DUE 07-10-2043 BEO
Fixed Income	245,531.25	288,540.63	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	2,100,423.60	2,115,964.62	CMO BANC AMER COML MTG TR 2006 5 5.41400003433 DUE 09-10-2047 BEO
Fixed Income	1,566,972.66	1,606,815.00	CMO BANC AMER COML MTG TR 2006-6 BACM 2006 6 A4 5.356 DUE 10-10-2045 BEO
Fixed Income	285,554.06	244,394.94	CMO BANC AMER FDG CORP VAR RATE DUE 11-20-2035 REG
Fixed Income	2,062,801.94	2,194,694.36	CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG
Fixed Income	1.01	0.79	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG
Fixed Income	10,399.29	10,111.49	CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL IV-A-1 4-25-33 BEO
Fixed Income	3,536,862.42	3,431,576.90	CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG
Fixed Income	129,470.92	138,050.65	CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 5.371671% DUE 02-25-2036 REG
Fixed Income	186,130.77	178,405.18	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-1 FLT RT DUE 03-25-2035 BEO
Fixed Income	57,617.17	55,141.50	CMO BEAR STEARNS ARM TR SER 2005-2 CL A-2 FLT RT DUE 03-25-2035 BEO
Fixed Income	61,464.23	58,560.55	CMO BEAR STEARNS ARM TR SER 2005-5 CL A-1 FLT RT DUE 08-25-2035 BEO
Fixed Income	104,633.14	99,045.38	CMO BEAR STEARNS ARM TR SER 2005-5 CL A2FLT RT DUE 08-25-2035 BEO
Fixed Income	638,722.73	649,570.38	CMO BEAR STEARNS CML MTG SECS TR 2007-PWR15 CL-A4 5.331 2-11-44
Fixed Income	607,375.00	599,344.66	CMO BEAR STEARNS COML MTG 5.703 DUE 06-11-2050 REG
Fixed Income	1,570,722.66	1,626,673.50	CMO BEAR STEARNS COML MTG SECS 07-PWR16 MTG PTHRU CTF CL A-4 6-11-40 REG
Fixed Income	1,345,231.84	1,330,966.03	CMO BEAR STEARNS COML MTG SECS INC 2002-PBW1 CTF A-2 4.72 11-11-2035
Fixed Income	3,066,111.33	3,267,408.90	CMO BEAR STEARNS COML MTG SECS INC GCMO BS 2003-PWR2 DUE 05-11-2039 BEO
Fixed Income	68,843.02	66,456.70	CMO BEAR STEARNS COML MTG SECS INC SER 2002 TOP6 CL A-2 6.46 10-15-36 BEO
Fixed Income	593,425.79	626,619.48	CMO BEAR STEARNS COML MTG SECS TR 2006-PWR13 CL-A4 5.54 DUE 09-11-2041 REG
Fixed Income	100,981.25	110,843.65	CMO BEAR STEARNS COML MTG SECS TR 2006-TOP24 CL A-3 FLT RT 10-12-2041 REG
Fixed Income	546,164.10	553,898.25	CMO BEAR STEARNS COML MTG SECS TR 2007-PWR17 CL A-4 06-11-2050 REG
Fixed Income	604,351.56	770,726.60	CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL A4 FLT RT 1-12-2045 BEO
Fixed Income	353,031.25	347,030.13	CMO BEAR STEARNS COML MTG SECS TR 2007-TOP26 CL AB 5.429 DUE 01-12-45 BEO
Fixed Income	585,992.19	616,693.84	CMO BEAR STEARNS COML MTG SECS TR 6-PWR12 CL A-4 5.71147 DUE 09-11-38 REG
Fixed Income	5,069,453.13	5,919,919.50	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	324,158.71	403,630.88	CMO BEAR STEARNS COML MTG SECURIT CL A4 FLT RT DUE 12-11-2038 BEO
Fixed Income	154,758.49	153,148.73	CMO BEAR STEARNS TR 2006-TOP24 MTG PASSTHRU CTF CL A-2 10-12-2041
Fixed Income	3,041,938.22	3,675,372.76	CMO CCMFC MTG-BACKED CTFS MTG BACKED CTFCL A-1 144A DUE 05-25-2048 BEO
Fixed Income	2,039,609.38	2,122,086.00	CMO CD 2007-CD4 COML MTG TR MTG PASSTHRUCTF CL A-4 VAR 12-11-2049 BEO
Fixed Income	81,296.88	109,080.90	CMO CD 2007-CD5 MTG TR DUE 11-15-2044 BEO
Fixed Income	2,200,229.49	1,771,807.55	CMO CHASE MTG FIN TR 2005-A1 MC CL 2-A3 2.9381% DUE 12-25-2035 REG
Fixed Income	1,404,973.15	1,730,653.12	CMO CHASE MTG FIN TR SER 2007-A2 MULTI-CL CL 2-A3 DUE 07-25-2037 REG
Fixed Income	246,914.06	272,951.48	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO
Fixed Income	1,188,375.00	1,746,889.60	CMO CITIGROUP COML MTG TR 2007-C6 CL A-4FLT RT DUE 12-10-2049 BEO

Fixed Income	2,340,094.76	2,317,113.65	CMO CITIGROUP MTG LN TR 2006-AR9 MTG	PASS THRU CTF CL 1-A2 VAR 11-25-2036
Fixed Income	363,282.45	349,140.87	CMO CITIGROUP MTG LN TR 2007-10 MTG	PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	8,772,509.33	9,472,627.99	CMO CITIGROUP MTG LN TR 2007-10 MTG	PASSTHRU CTF CL 22AA DUE 09-25-2037 REG
Fixed Income	2,533,424.05	2,259,212.39	CMO CITIGROUP MTG LN TR SER 2005-11 CL	A1A DUE 12-25-2035 REG
Fixed Income	406,565.39	380,613.10	CMO CITIGROUP MTG LN TR SER 2005-11 CL	A2A 4.7 DUE 12-25-2035 REG
Fixed Income	70,421.41	68,035.11	CMO CITIGROUP MTG LN TR SER 2005-6 CL	A1FLT RT DUE 08-25-2035 BEO
Fixed Income	77,826.19	70,121.65	CMO CITIGROUP MTG LN TR SER 2005-6 CL	A2FLT RT DUE 08-25-2035 BEO
Fixed Income	108,078.53	105,182.46	CMO CITIGROUP MTG LN TR SER 2005-6 CL	A2FLT RT DUE 08-25-2035 BEO
Fixed Income	1,545,254.48	1,524,434.20	CMO COBALT CMBS COML MTG TR 2007-C2 CL	A2 FLT RT 5.334% DUE 04-15-2047 BEO
Fixed Income	1,161,141.21	1,881,858.49	CMO COML MTG TR 2006-GG7 COML MTG	PASSTHRU CTF CL A-4 VAR 7-10-38 REG
Fixed Income	376,966.41	383,033.15	CMO COML MTG TR 2006-GG7 COML MTG	PASSTHRU CTF CL A-4 VAR 7-10-38 REG
Fixed Income	259,753.90	268,262.50	CMO COML MTG TR 2007-GG11 MTG PASSTHRU	CTF CL A-4 5.736 DUE 12-10-2049REG
Fixed Income	1,300,743.58	1,341,312.50	CMO COML MTG TR 2007-GG11 MTG PASSTHRU	CTF CL A-4 5.736 DUE 12-10-2049REG
Fixed Income	1,648,010.94	2,016,668.48	CMO COML MTG TR 2007-GG9 MTG PASSTHRU	CTF CL A-4 5.444 DUE 03-10-2039 REG
Fixed Income	799,082.03	963,765.90	CMO COMM 2006-C8 MTG TR MTG PASSTHRU	CTFCL A-4 5.3060002327% DUE 12-10-2046 REG
Fixed Income	4,563,164.06	4,997,591.80	CMO COMMERCIAL MTG LN TR 2008-LS1 MTG	PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	1,822,047.60	1,868,664.76	CMO COMMERCIAL MTG LN TR 2008-LS1 MTG	PASS THRU CTF CL A-4B DUE 12-10-2049 REG
Fixed Income	1,143,798.77	1,143,236.32	CMO COMMERCIAL MTG TR 2007-GG9 CL A-2	5.38100004196% DUE 03-10-2039 BEO
Fixed Income	3,327.10	3,464.08	CMO CR SUISSE 1ST BSTN MTG SECS CORP	2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031
Fixed Income	323,296.88	435,819.20	CMO CR SUISSE 1ST BSTN MTG TR SER 20	PASSTHRU CTF CL A-3 DUE 03-15-2039 REG
Fixed Income	635,121.09	835,399.50	CMO CR SUISSE COML MTG TR SER 2006-C5	COML MTG PASSTHRU 5.311 DUE 12-15-39
Fixed Income	3,371,231.83	4,761,513.00	CMO CR SUISSE COML MTG TR SER 2007-C3	MTG PASSTHRU CTF CL A-4 06-15-2039 BEO
Fixed Income	132,692.96	130,521.40	CMO CREDIT SUISSE 1ST BSTN MTG SECS	CORP2001-MFD HSG CL A DUE 09-25-2031 BEO
Fixed Income	246,954.78	253,648.49	CMO CREDIT SUISSE 1ST BSTN MTG SECS	CORPVAR RT 2005-C4 CL A-3 DUE 08-15-2038BEO
Fixed Income	66,804.69	107,845.70	CMO CREDIT SUISSE COML MTG TR SER	2006-C4 5.467% DUE 09-15-2039 BEO
Fixed Income	1,044,101.56	1,078,457.00	CMO CREDIT SUISSE COML MTG TR SER	2006-C4 5.467% DUE 09-15-2039 BEO
Fixed Income	1,052,881.62	781,925.73	CMO CSMC MTG BACKED TR 2006-6 PASSTHRU	CTF CL 2-A-1 VAR RATEDUE 07-25-2036 REG
Fixed Income	552,497.66	433,490.02	CMO CWABS INC 2005-HYB9 MTG BKD NT CL	3-A-2 DUE 02-20-2036 REG
Fixed Income	1,956,200.41	2,227,554.38	CMO CWALT ALTERNATIVE LN TR 2006-OA22	MTG PASSTHRU CTF CL A-1 FLTG 2-25-47
Fixed Income	199,744.52	195,372.46	CMO CWALT INC 2004-J6 MTG PASSTHRU	CTF CL 2-A-1 6.5% DUE 11-25-2031 REG
Fixed Income	1,031,310.30	1,531,634.83	CMO CWALT INC SERIES 2005-38 CLASS-A1	DUE 09-25-2035 REG
Fixed Income	797,701.16	815,469.54	CMO CWABS INC 2004-22 CHL MTG PASSTHRU	CTF CL A-3 DUE 11-25-2034 REG
Fixed Income	3,057,748.27	2,897,560.58	CMO CWABS INC 2004-HYB9 CHL MTG	PASSTHRUCTF 1-A-1 DUE 02-20-2035 REG
Fixed Income	64,968.30	64,537.88	CMO CWABS INC FOR FUT 12669F 2003-34	CHLMTG CTF CL A-5 4.5 09-25-2033
Fixed Income	251,257.64	269,777.14	CMO CWABS INC SER 2004-29 CL 2A1	FLT RT DUE 02-25-2035 REG
Fixed Income	1,814,351.09	1,909,141.16	CMO CWABS INC SER 2005-9 CL 1A1	FLT RT DUE 05-25-2035 REG
Fixed Income	64,012.17	57,858.71	CMO CWABS INC VAR 2005-R2 MTG PASSTHRU	CTF CL 1A-F DUE 06-25-2035 REG
Fixed Income	7,508,570.08	6,801,224.29	CMO DEUTSCHE ALT-A SECS MTGLN TR SER	2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO
Fixed Income	1,685,391.91	1,642,611.26	CMO DLSA MTG LN TR SER 2007-AR1	DUE 04-19-2038 REG
Fixed Income	136,009.66	135,309.80	CMO GE CAP COML MTG CORP 2002-1	MTG PASSTHRU CTF CL A-3 6.269 12-10-2035
Fixed Income	590,625.00	680,005.00	CMO GE COML MTG CORP 2006-1 A-4	5.333331% DUE 03-10-2044 REG
Fixed Income	148,906.25	213,665.60	CMO GREENWICH CAP COML FDG CORP GCCF	2005-GG3 A4 FR DUE 08-10-2042 BEO
Fixed Income	2,226,385.94	2,202,589.70	CMO GREENWICH CAP COML FDG CORP SER	2004-GG1 CL-A7 VAR RT DUE 06-10-2036 REG
Fixed Income	3,328,625.00	3,328,528.90	CMO GREENWICH CAP COML FDG CORP SER	2005-GG5 CL A5 DUE 04-10-2037 BEO
Fixed Income	1,094,351.09	1,097,909.23	CMO GS MTG SECS CORP 2005-AR7 MTG	PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	1,174,206.24	1,229,658.32	CMO GS MTG SECS CORP 2005-AR7 MTG	PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG
Fixed Income	10,720.16	10,761.54	CMO GS MTG SECS CORP II 2004-GG2	COML MTG PASSTHRU CTF A-3 4.602 8-10-38 REG
Fixed Income	155,621.25	169,485.41	CMO GS MTG SECS CORP II 2005-GG4	CL A-4A.751% DUE 07-10-2039 REG
Fixed Income	353,438.05	410,794.14	CMO GS MTG SECS CORP II SER 2006-GG6	CL A4 FLT RT DUE 04-10-2038 REG
Fixed Income	204,551.62	195,573.86	CMO GS MTG SECS CORP SER 2005-AR6	CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	151,937.94	156,459.07	CMO GS MTG SECS CORP SER 2005-AR6	CL 2A1DUE 09-25-2035/10-25-2005 REG
Fixed Income	2,196,750.00	2,492,480.40	CMO GS MTG SECS CORP SER 2005-AR6	CL 4A5FLT RT DUE 09-25-2035 BEO
Fixed Income	196,389.06	200,474.31	CMO GS MTG SECS TR 2006-GG8	SER 2006-GG8CLASS-A4 5.56 DUE 11-10-2039 REG
Fixed Income	1,064,661.56	1,307,774.41	CMO HARBORVIEW MTG LN TR 2006-3	MTG LN PASSTHRU CTF CL 2A-1A DUE 06-19-2036 REG
Fixed Income	306,719.86	326,397.62	CMO HSI AST SECURIZATION CORP TR	2007-WF1 DUE 05-25-2037 REG
Fixed Income	133,886.11	161,403.75	CMO IMPAC SECD ASSETS CORP 2003-1	20330325 5.02000 DUE 03-25-2033 REG
Fixed Income	24,374.64	19,933.25	CMO INDYMAC ARM TR 2001-H2	MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO
Fixed Income	1,139,962.26	799,139.85	CMO INDYMAC INDX MTG LN TR 2007-AR5	MTG PASSTHRU CTF CL 1-A-1 VAR 5-25-37
Fixed Income	44,712.38	30,960.77	CMO INDYMAC MBS INC 2004-AR10	CL 2-A-2A DUE 05-25-2034
Fixed Income	470,314.86	440,425.91	CMO INDYMAC MBS INC 2004-AR6	MTG PASSTHRU CTF CL 6-A-1 DUE 10-25-2034 REG
Fixed Income	3,633,415.41	3,554,627.69	CMO INDYMAC MBS INC 2005-AR1	CL 3-A-1 FLTG DUE 11-25-2035 REG
Fixed Income	133,145.46	134,524.62	CMO J P MORGAN CHASE COML MTG SECS	CORP 20 SEN_FIX 4.871% DUE 10-15-2042 BEO
Fixed Income	202,950.00	223,310.19	CMO J P MORGAN CHASE COML MTG SECS	CORP 2006-LDP6 A-4 DUE 04-15-2043 REG
Fixed Income	66,097.66	63,567.70	CMO J P MORGAN CHASE COML MTG SECS	CORP SER 2001-C1 CL A-3 5.857 10-12-2035 BEO
Fixed Income	2,245,852.98	2,182,542.00	CMO J P MORGAN CHASE COML MTG SECS	CORP SER 2005-LDP5 CL A4 FLT RT 12-15-2044REG
Fixed Income	1,509,191.41	1,892,297.66	CMO J P MORGAN CHASE COML MTG SECS	TR 2006-LDP7 CL A-4 DUE 04-15-2045 REG
Fixed Income	5,357,906.25	7,129,188.60	CMO J P MORGAN CHASE COML MTG SECS	TR 2007 C 5.688 DUE 02-12-2051 REG
Fixed Income	2,493,859.38	2,992,528.00	CMO J P MORGAN CHASE COML MTG SECS	TR 2007-C MTG PASSTHRU DUE 5.44 6-12-47

Fixed Income	274,535.16	326,189.70	CMO J P MORGAN CHASE COML MTG SECS TR	2007-L DUE 02-15-2051 REG
Fixed Income	89,757.81	107,220.00	CMO J P MORGAN CHASE COML MTG SECS TR	2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	1,293,932.34	1,340,250.00	CMO J P MORGAN CHASE COML MTG SECS TR	2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049
Fixed Income	2,239,227.75	2,281,023.27	CMO J P MORGAN CHASE COML MTG SECS TR	2007-L MTG PASS THRU CTF-CL A-4 6-15-49
Fixed Income	153,848.44	244,896.18	CMO J P MORGAN CHASE COML MTG SER	2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	934,769.53	958,289.40	CMO J P MORGAN CHASE COML MTG SER	2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	1,499,173.20	1,527,939.21	CMO J P MORGAN CHASE COML MTG SER	2006-LCL A-3 5.336 DUE 05-15-2047 REG
Fixed Income	2,138,002.34	2,064,115.86	CMO J P MORGAN MTG TR	2004-A5 CL 4-A-4 4.637266% DUE 12-25-2034 REG
Fixed Income	1,251,757.81	1,270,574.50	CMO J P MORGAN MTG TR	2005-A3 6-A-5 2.793324% DUE 06-25-2035 REG
Fixed Income	2,210,054.69	1,768,564.60	CMO J P MORGAN MTG TR	2006-A2 CL 2-A-2 5.773 DUE 04-25-2036 REG
Fixed Income	1,927,248.08	1,853,807.49	CMO J P MORGAN MTG TR	2007-A1 MTG PASS THRU CTF CL 5-A-2 DUE 07-25-2035 REG
Fixed Income	799,335.94	811,473.75	CMO LB-UBS COML MTG TR	2006-C1 PASSTHRU CTF CL A-4 5.156 DUE 2-15-2031
Fixed Income	141,397.27	226,331.07	CMO LB-UBS COML MTG TR	2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG
Fixed Income	56,630.83	56,412.71	CMO LB-UBS COML MTG TR	SER 2001-C7 CL A56.133% DUE 12-15-2030 BEO
Fixed Income	379,077.35	437,559.36	CMO LB-UBS COML MTG TR	SER 2003-C1 CL A-4 4.39400005341% DUE 03-15-2032 BEO
Fixed Income	22,232.84	21,718.57	CMO LEHMAN PASS THRU SECS INC LB COML	SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	1,000,465.13	977,323.02	CMO LEHMAN PASS THRU SECS INC LB COML	SER 91-2 CL A-3 8.39619 01-20-2017 REG
Fixed Income	47,132.89	51,156.93	CMO MASTR ADJ RATE MTGS TR	2003-7 MTG PASSTHRU CTF CL B-1 DUE 01-25-2034 REG
Fixed Income	74,135.84	83,232.97	CMO MASTR AST BACKED SECS TR	2007-HE1 DUE 05-25-2037 REG
Fixed Income	244,287.98	247,267.65	CMO MASTR AST SECURITIZATION TR	2002-8 CL 1-A-1 5.5 DUE 12-25-2017 BEO
Fixed Income	47,859.94	46,071.48	CMO MASTR SEASONED SEC TR	2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32
Fixed Income	171,479.85	155,555.14	CMO MERRILL LYNCH MTG INVS INC	2004-HB1 CL A-3 FLTG 4.83866 DUE 04-25-2029 REG
Fixed Income	146,911.54	143,311.94	CMO MERRILL LYNCH MTG INVS INC SER	2003-A1 CL III-A DUE 12-25-2032 BEO
Fixed Income	189,594.44	180,163.36	CMO MERRILL LYNCH MTG INVS INC SER	2004-A2 DUE 07-25-2034 BEO
Fixed Income	1,682,187.50	2,131,976.00	CMO ML-CFC COML MTG SER	2006-4CLA3 FLT RT DUE 12-12-2049 BEO
Fixed Income	1,285,003.05	1,315,468.24	CMO ML-CFC COML MTG TR	2007-5 COML MTG PASSTHRU CTF CL A4 5.378 DUE 08-12-2048
Fixed Income	268,066.41	318,636.90	CMO ML-CFC COML MTG TR	2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG
Fixed Income	72,375.00	107,687.80	CMO ML-CFC COML MTG TR	2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	450,817.97	495,363.88	CMO ML-CFC COML MTG TR	2007-9 COML MTG PASSTHRU CTF CL A-4 5.7 09-12-2049 REG
Fixed Income	437,531.25	526,307.04	CMO MORGAN STANLEY CAP I	2006-HQ8 PASSTHRU CTF CL A-4 DUE 03-12-2044 REG
Fixed Income	531,390.63	634,761.60	CMO MORGAN STANLEY CAP I	INC 2004-TOP13 CL A-4 4.66% DUE 09-13-2045 REG
Fixed Income	1,878,208.20	1,903,999.04	CMO MORGAN STANLEY CAP I	INC 2005-TOP19 CL A-4A 4.89% DUE 06-12-2047 REG
Fixed Income	1,303,282.81	1,308,442.02	CMO MORGAN STANLEY CAP I	INC 2006-TOP21 A-4 5.162% DUE 10-12-2052 REG
Fixed Income	504,000.00	497,509.92	CMO MORGAN STANLEY CAP I	TR 2006-HQ9 CL A-3 5.712 DUE 07-12-2044 REG
Fixed Income	1,311,979.30	1,317,604.61	CMO MORGAN STANLEY CAP I	TR 2006-HQ9 CL A-4 5.731 DUE 08-01-2016 REG
Fixed Income	211,511.72	327,998.10	CMO MORGAN STANLEY CAP I	TR 2007-IQ15 MTG PASS THRU CTF CL A-4 DUE 6-11-49 REG
Fixed Income	2,354,373.63	3,012,077.52	CMO MORGAN STANLEY CAP I	TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO
Fixed Income	174,523.44	219,459.20	CMO MORGAN STANLEY CAP I	TR 2007-IQ16 5.80900001526% DUE 12-12-2049 BEO
Fixed Income	1,053,611.50	1,029,477.48	CMO MORGAN STANLEY MTG LN	TR 2004-2AR SER 2005-4 CL 5-A-3 5.5 8-25-2035 BEO
Fixed Income	378,500.01	403,842.29	CMO MRGN STNLY DN WTTR CP I	TR 2003-HQ2 MTG PSSTHRU CTF CL A-2 4.92 3-12-35 BEO
Fixed Income	18,684.83	18,384.16	CMO NOMURA ASSET ACCEP CORP	SER 2004-AR2CL IA VAR DUE 10-25-2034 BEO
Fixed Income	1,079,193.16	913,290.04	CMO OPTHEUM MTG ACCEP CORP	2006-2 MTG PASSTHRU CTF CL A1C ADJ RATE DUE
Fixed Income	40,650.38	39,616.23	CMO PRIME MTG TR	2004-CL1 CL II-A-2 DUE 02-25-2019 REG
Fixed Income	331,405.84	318,030.71	CMO PRIME MTG TR	2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG
Fixed Income	225,394.04	99,798.78	CMO RALI SER	2006-QO6 TR MTG PASSTHRU CTF CL A-1 ADJ RATE DUE 06-25-2046 REG
Fixed Income	476,274.48	466,264.01	CMO RESIDENTIAL ASSET MTG	PRODS INC SER 2004-SL3 CL A-II 6.5% DUE 12-25-2031 REG
Fixed Income	77,300.92	81,934.64	CMO SALOMON BROS MTG SECS VII	INC SER 2003-UP2 CL A1 4% DUE 12-25-2018 REG
Fixed Income	2,954,414.06	3,079,812.00	CMO SALOMON BROS SER	2002-KEY2 CL A3 4.865 DUE 03-18-2036 BEO
Fixed Income	72,416.58	63,094.64	CMO STRUCTURED ASSET SECS	CORP 2004-11 MTG PASSTHRU CTF CL A DUE 08-25-2034 REG
Fixed Income	752,733.26	628,022.72	CMO STRUCTURED ASSET SECS	CORP SER 2004-10 CL 3-A1 DUE 08-25-2034 BEO
Fixed Income	187,443.76	149,941.14	CMO STRUCTURED AST MTG	INVTs II TR 06-AR5 CL 1-A-1 06-25-36 REG
Fixed Income	2,067,484.75	1,612,350.73	CMO STRUCTURED AST MTG	INVTs II TR CL A-1 VAR RATE DUE 11-25-2037 REG
Fixed Income	831,014.83	802,787.48	CMO STRUCTURED AST MTG	INVTs INC 03-CL1 II-A-1 VAR RT 5.543 08-25-32 REG
Fixed Income	2,546,157.66	2,835,978.26	CMO STRUCTURED AST SECS	CORP 2003-35 3-A1 ADJ DUE 12-25-2033 REG
Fixed Income	57,940.57	55,277.79	CMO STRUCTURED AST SECS	CORP FOR FUTURE ISSUES 2002-1A CL 4-A DUE 02-25-2032 BEO
Fixed Income	34,490.71	29,642.26	CMO STRUCTURED AST SECS	CORP SER 2002-16A CL 2-A1 5.55 DUE 08-25-2032 BEO
Fixed Income	33,975.84	33,551.11	CMO THORNBURG MTG SECS	TR 2006-6 MTG LN PASSTHRU CTF CL A-1 DUE 11-25-2046 REG
Fixed Income	1,027,038.81	1,084,061.74	CMO THORNBURG MTG SECS	TR 2007-2 MTG BACKED NT CL A-2A DUE 06-25-2037 REG
Fixed Income	3,064,513.67	3,259,228.46	CMO WACHOVIA BK COML MTG	TR 2003-C6 COMLMTG PSSTHRU CTF CL A-4 0 8-15-35 REG
Fixed Income	1,010,918.75	1,024,396.40	CMO WACHOVIA BK COML MTG	TR 2004-C12 CL A-4 DUE 07-15-2041 REG
Fixed Income	169,187.74	175,124.59	CMO WACHOVIA BK COML MTG	TR 2005-C18 A-34.79% DUE 04-15-2042 REG
Fixed Income	252,415.70	264,363.78	CMO WACHOVIA BK COML MTG	TR COML MTG PASS TH 5.421 04-15-2047 REG
Fixed Income	126,241.02	133,081.00	CMO WACHOVIA BK COML MTG	TR COML MTG PASS-TH CL A-3 5.246 DUE 12-15-2012 REG
Fixed Income	71,770.25	80,344.64	CMO WACHOVIA BK COML MTG	TR COML MTG PASSTHR DUE 06-15-2019 REG
Fixed Income	437,898.24	504,132.80	CMO WACHOVIA BK COML MTG	TR SER 2004-C16CL A-4 DUE 10-15-2041 REG
Fixed Income	157,360.55	228,075.33	CMO WACHOVIA BK COML MTG	TR SER 2006-C23CL A4 DUE 01-15-2045 REG
Fixed Income	412,243.38	383,097.09	CMO WAMU MTG PASS THRU	CTFS SER 2006 AR12 CL 1A1 VAR RT DUE 10-25-2036 BEO
Fixed Income	2,735,779.69	3,554,459.24	CMO WAMU MTG PASS THRU	CTFS SER 2006 AR9CL 2A VAR RATE DUE 08-25-2046 REG

Fixed Income	1,155,259.50	1,289,373.13	CMO WAMU MTG PASS THRU CTF5 SER CL 2A VAR 01-25-2047 REG
Fixed Income	51,509.90	47,657.62	CMO WAMU MTG PASS-THRU CTF5 FOR FUTURE IS 2002-AR18 MTG CL A 4.20014 01-25-2033
Fixed Income	2,127,894.13	2,089,364.59	CMO WAMU MTG PASS-THRU CTF5 SER 2007-OA6CL 1A FLT RT DUE 07-25-2047 REG
Fixed Income	540,244.57	486,008.75	CMO WASHINGTON MUT MTG LN TR 2001-7 CL AVAR RATE DUE 05-25-2041 BEO
Fixed Income	2,166,656.25	2,263,973.80	CMO WELLS FARGO MTG BACKED SECS 2004-L TR CL A-8 4.82366 07-25-2034 REG
Fixed Income	591,281.30	688,815.22	CMO WELLS FARGO MTG BACKED SECS 2004-U TR CL A-1 VAR RATE 10-25-2034 REG
Fixed Income	1,448,629.90	1,446,340.94	CMO WELLS FARGO MTG BACKED SECS 2005-14 TR CL I-A-9 5.5 DUE 12-25-2035 REG
Fixed Income	1,986,241.76	1,789,256.48	CMO WELLS FARGO MTG BACKED SECS 2006 AR2TR 2006-AR2 CL II-A-14.95 3-25-36REG
Fixed Income	139,938.36	253,039.29	CMO WELLS FARGO MTG BACKED SECS 2006-AR8CL I-A-1 5.24 DUE 05-25-2036 REG
Fixed Income	70,265.30	70,063.70	CMS ENERGY CORP 2.75% DUE 05-15-2014
Fixed Income	495,868.70	505,969.10	CNA FINL CORP 5.75% DUE 08-15-2021
Fixed Income	2,183,808.00	2,383,290.80	CNA FINL CORP 5.85% DUE 12-15-2014
Fixed Income	126,008.75	142,492.25	CNA FINL CORP 7.35% DUE 11-15-2019
Fixed Income	1,201,310.00	1,161,590.00	COCA COLA 7.375% DUE 03-03-2014
Fixed Income	107,394.00	107,167.70	COCA-COLA HBC FIN 5.125% DUE 09-17-2013
Fixed Income	208,131.75	208,977.01	COCA-COLA HBC FIN 5.125% DUE 09-17-2013
Fixed Income	1,515,266.97	1,515,266.97	COLTV SHORT TERM INVT FD - Income
Fixed Income	969,149.46	969,149.46	COLTV SHORT TERM INVT FD - Income
Fixed Income	21,694,601.04	21,694,601.04	COLTV SHORT TERM INVT FD - Income
Fixed Income	189,844.08	189,844.08	COLTV SHORT TERM INVT FD - Income
Fixed Income	-	-	COLTV SHORT TERM INVT FD - Income
Fixed Income	747,573.49	747,573.49	COLTV SHORT TERM INVT FD - Income
Fixed Income	26,869.80	26,869.80	COLTV SHORT TERM INVT FD - Income
Fixed Income	430,340.57	430,340.57	COLTV SHORT TERM INVT FD - Income
Fixed Income	347,635.55	347,635.55	COLTV SHORT TERM INVT FD - Income
Fixed Income	520,947.99	520,947.99	COLTV SHORT TERM INVT FD - Income
Fixed Income	373.81	373.81	COLTV SHORT TERM INVT FD - Income
Fixed Income	0.59	0.59	COLTV SHORT TERM INVT FD - Income
Fixed Income	0.27	0.27	COLTV SHORT TERM INVT FD - Income
Fixed Income	1,401,510.62	1,401,510.62	COLTV SHORT TERM INVT FD - Income
Fixed Income	394,359.14	394,359.14	COLTV SHORT TERM INVT FD - Income
Fixed Income	751,239.89	751,239.89	COLTV SHORT TERM INVT FD - Income
Fixed Income	782,306.30	782,306.30	COLTV SHORT TERM INVT FD - Income
Fixed Income	704,158.33	704,158.33	COLTV SHORT TERM INVT FD - Income
Fixed Income	596,562.22	596,562.22	COLTV SHORT TERM INVT FD - Income
Fixed Income	1,136,732.75	1,136,732.75	COLTV SHORT TERM INVT FD - Income
Fixed Income	2.61	2.61	COLTV SHORT TERM INVT FD - Income
Fixed Income	-	-	COLTV SHORT TERM INVT FD - Income
Fixed Income	26,808.05	26,808.05	COLTV SHORT TERM INVT FD - Income
Fixed Income	170,370.81	170,370.81	COLTV SHORT TERM INVT FD - Income
Fixed Income	17,841,041.23	17,841,041.23	COLTV SHORT TERM INVT FD - Income
Fixed Income	4,049,413.47	4,049,413.47	COLTV SHORT TERM INVT FD - Income
Fixed Income	3,937,321.40	3,937,321.40	COLTV SHORT TERM INVT FD - Income
Fixed Income	189,330.99	189,330.99	COLTV SHORT TERM INVT FD - Income
Fixed Income	255,364.95	255,364.95	COLTV SHORT TERM INVT FD - Income
Fixed Income	156,281.43	156,281.43	COLTV SHORT TERM INVT FD - Income
Fixed Income	382,060.15	382,060.15	COLTV SHORT TERM INVT FD - Income
Fixed Income	166,697,610.28	166,697,610.28	COLTV SHORT TERM INVT FD - Income
Fixed Income	187,767.22	187,767.22	COLTV SHORT TERM INVT FD - Income
Fixed Income	93,590.43	93,590.43	COLTV SHORT TERM INVT FD - Income
Fixed Income	1.30	1.30	COLTV SHORT TERM INVT FD - Income
Fixed Income	-	-	COLTV SHORT TERM INVT FD - Income
Fixed Income	678,415.38	678,415.38	COLTV SHORT TERM INVT FD - Income
Fixed Income	890,798.14	890,798.14	COLTV SHORT TERM INVT FD - Income
Fixed Income	1,504,766.15	1,504,766.15	COLTV SHORT TERM INVT FD - Income
Fixed Income	202,238.09	202,238.09	COLTV SHORT TERM INVT FD - Principal
Fixed Income	41,530.07	41,530.07	COLTV SHORT TERM INVT FD - Principal
Fixed Income	3,292,129.22	3,292,129.22	COLTV SHORT TERM INVT FD - Principal
Fixed Income	1,271,929.43	1,271,929.43	COLTV SHORT TERM INVT FD - Principal
Fixed Income	3,245,944.81	3,245,944.81	COLTV SHORT TERM INVT FD - Principal
Fixed Income	554,874.36	554,874.36	COLTV SHORT TERM INVT FD - Principal
Fixed Income	557,355.23	557,355.23	COLTV SHORT TERM INVT FD - Principal
Fixed Income	13,596.88	13,596.88	COLTV SHORT TERM INVT FD - Principal
Fixed Income	1,316,229.28	1,316,229.28	COLTV SHORT TERM INVT FD - Principal
Fixed Income	892,687.14	892,687.14	COLTV SHORT TERM INVT FD - Principal
Fixed Income	403,432.00	430,676.40	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	371,196.00	376,841.85	COMCAST CORP NEW 5.15% DUE 03-01-2020
Fixed Income	178,935.20	181,824.35	COMCAST CORP NEW 6.45% DUE 03-15-2037

Fixed Income	4,370,133.00	4,364,130.20	COMPAGNIE DE 2.125% DUE 04-22-2013
Fixed Income	7,700,000.00	7,695,765.00	COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00007 ADJ RT 07-12-2013 BEO
Fixed Income	500,000.00	501,797.00	COMWLTH BK DUE 03-17-2014
Fixed Income	145,089.54	158,064.10	COMWLTH EDISON CO 5.8% DUE 03-15-2018
Fixed Income	3,028,256.55	2,995,190.28	CONOCOPHILLIPS 4.75% DUE 02-01-2014
Fixed Income	152,654.80	159,940.30	CONS EDISON CO N Y INC DEB SER 2008 C 7.125 DUE 12-01-2018/12-04-2008 BEO
Fixed Income	119,851.63	120,214.21	CONSECO FIN 6.98099994659% DUE04-15-2032
Fixed Income	168,521.65	166,483.95	CONSUMERS ENERGY 5.375% DUE 04-15-2013
Fixed Income	267,825.00	271,864.08	CONSUMERS FDG LLC 5.76000022888% DUE 10-20-2016
Fixed Income	1,318,457.19	1,383,428.23	CONTINENTAL AIRLS PASS THRU TRS SER 99-2CL-A1 7.256 09-15-21 BEO SF 03-15-02
Fixed Income	1,192,717.42	1,130,067.70	CONTINENTAL AIRLS PASSTHRU TR 2007-1A 5.983 DUE 04-19-2022
Fixed Income	531,095.25	511,875.00	CONTL AIRLINES 2010-A 4.75 DUE01-12-2021
Fixed Income	209,214.05	207,359.20	CORPORACION ANDINA DE FOMENTO NT 8.125% DUE 06-04-2019 REG
Fixed Income	851,096.00	834,495.20	COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012
Fixed Income	692,615.00	700,182.00	COUNTRYWIDE FINL CORP MTN TRANCHE # TR 00160 VAR RT DUE 05-07-2012
Fixed Income	142,755.20	163,617.44	COVIDIEN INTL FIN 6% DUE 10-15-2017
Fixed Income	501,060.00	499,815.00	CR AGRICOLE CORP & INVT BK NY FLTG DTD 04-13-2010 FLTG 04-13-2012
Fixed Income	1,696,243.00	1,814,603.80	CR SUISSE 1ST BSTN 5% DUE 05-15-2013
Fixed Income	1,092,102.10	1,067,414.00	CR SUISSE 1ST BSTN 5% DUE 05-15-2013
Fixed Income	2,294,917.00	2,455,052.20	CR SUISSE 1ST BSTN 5% DUE 05-15-2013
Fixed Income	196,368.85	274,659.21	CR SUISSE 1ST BSTN MTG SECS CORP 2004-1 MTG PASSTHRU CTF CL D-B-2 2-25-34
Fixed Income	1,500,126.67	1,788,007.39	CR SUISSE N Y BRH FORMERLY CR S SUB 6 DUE 02-15-2018 BEO
Fixed Income	800,000.00	800,249.60	CREDIT AGRICOLE HOME LN SFH COVERED BD FLTG 144A DUE 07-21-2014 BEO
Fixed Income	1,141,250.00	1,201,035.00	CSN ISLANDS XI COR 6.875% BDS 21/09/2019USD
Fixed Income	163,285.50	162,702.75	CSX CORP 5.5% DUE 08-01-2013
Fixed Income	(39,000.00)	(23,494.38)	CURRENCY OPTION CALL DEUTGB2L USD/KRW 1137 European 09-21-2011 317512YA3
Fixed Income	(6,047.87)	(3,076.37)	CURRENCY OPTION PUT UBSWUS33 AUD/USD .9975 European 18/08/2011 317513LA5
Fixed Income	(11,209.94)	(2,768.73)	CURRENCY OPTION PUT UBSWUS33 AUD/USD .9975 European 18/08/2011 317526GR6
Fixed Income	806,297.80	806,252.70	CVS CAREMARK CORP 5.75% DUE 05-15-2041
Fixed Income	165,385.63	166,621.87	CVS CAREMARK CORP 6.943% DUE 01-10-2030
Fixed Income	101,252.67	104,138.66	CVS CAREMARK CORP 6.943% DUE 01-10-2030
Fixed Income	1,375,000.00	2,193,768.50	CWABS ASSET-BACKED CTFS TR 2007-5 ASSET BKD NT CL 2-A-2 FLTG RATE 09-25-2047 REG
Fixed Income	956,928.47	1,116,180.92	CWABS INC FLTG RT .6458% DUE 10-25-2035
Fixed Income	36,930.33	36,584.05	DAIMLERCHRYSLER 4.71000003815% DUE 09-08-2012
Fixed Income	6,722.06	6,723.87	DAIMLERCHRYSLER AUTO TR 2008-B NT CL A-3B FLTG RATE 09-10-2012/07-08-2011 REG
Fixed Income	95,294.54	95,294.54	Danish krone - Cash
Fixed Income	336.32	336.32	Danish krone - Cash
Fixed Income	752,831.45	768,366.12	Danish krone - Pending Foreign Exchange Purchases
Fixed Income	(136,236.23)	(136,058.36)	Danish krone - Pending Foreign Exchange Sales
Fixed Income	135,093.80	136,061.45	Danish krone - Pending Trade Sales
Fixed Income	1,600,000.00	1,600,014.40	DANSKE BK A/S MEDIUM TERM NTS BOOK ENTRYTRANCHE # TR 3 VAR RT DUE
Fixed Income	125,000.00	126,562.50	DAVITA INC 6.375% DUE 11-01-2018
Fixed Income	375,937.50	381,562.50	DAVITA INC 6.625% DUE 11-01-2020
Fixed Income	192,327.60	195,142.68	DAYTON PWR & LT CO 1ST MTG BD 5.125 DUE 10-01-2013
Fixed Income	429,678.75	424,765.25	DCP MIDSTREAM LLC 9.75% DUE 03-15-2019
Fixed Income	299,829.00	319,605.00	DELL INC 4.7% DUE 04-15-2013
Fixed Income	241,200.00	235,200.00	DELPHI CORP MEDIUM TERM NOTE 5.875% DUE 05-15-2019/05-17-2011
Fixed Income	906,483.43	870,114.53	DELTA AIR LINES 6.2% DUE 07-02-2018
Fixed Income	1,002,036.25	961,901.13	DELTA AIR LINES 7.75% DUE 12-17-2019
Fixed Income	2,188,456.25	2,310,592.00	DELTA AIR LINES INC DEL SER 2001-1 CL A-2 7.111 03-18-2013 BEO IN DEFAULT
Fixed Income	273,203.13	263,803.50	DET EDISON 6.42% DUE 03-01-2015
Fixed Income	175,260.20	172,562.43	DETROIT EDISON CO 6.4% DUE 10-01-2013
Fixed Income	8,530,000.00	7,143,875.00	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	7,070,000.00	5,921,125.00	DEUTSCHE AG PERP 7.94% 30.12.2049 144A EMTN
Fixed Income	4,178,790.00	4,686,124.80	DEUTSCHE BK AG 6% DUE 09-01-2017
Fixed Income	650,000.00	572,000.00	DEUTSCHE BK CAP FDG TR VII TR PFD SECS %144A DUE 01-19-2016 BEO
Fixed Income	9,000,000.00	8,974,440.00	DEXIA CR LOC ACTING THRU ITS NY BA GTD NT FLTG RATE 144A DUE 03-05-2013 BEO
Fixed Income	185,403.60	206,345.70	DIAGEO CAP PLC 5.75 DUE 10-23-2017
Fixed Income	458,679.40	476,439.48	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	248,897.50	258,934.50	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	925,898.70	963,236.34	DIRECTV HLDG/FIN 5 DUE 03-01-2021
Fixed Income	133,324.86	135,640.03	DIRECTV HLDGS LLC 4.6% DUE 02-15-2021
Fixed Income	123,323.75	126,736.88	DIRECTV HLDGS/FING 6 DUE 08-15-2040
Fixed Income	882,592.80	897,297.08	DIRECTV HLDGS/FING 6 DUE 08-15-2040
Fixed Income	248,267.50	277,672.75	DISCOVER BK NEW 7% DUE 04-15-2020
Fixed Income	(363,000.00)	(363,000.00)	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:GOLDMAN SACHS
Fixed Income	152,053.50	147,991.06	DOMINION RES INC 5.7% DUE 09-17-2012
Fixed Income	130,075.00	136,631.25	DOMTAR CORP 10.75% DUE 06-01-2017

Fixed Income	250,000.00	250,000.00	DONNELLEY R R & 7.25% DUE 05-15-2018
Fixed Income	3,072,990.48	2,997,045.66	DONNELLEY R R & SONS CO 6.125% DUE 01-15-2017/01-08-2007
Fixed Income	249,485.00	322,361.00	DOW CHEM CO 8.55% DUE 05-15-2019
Fixed Income	1,066,086.94	1,062,969.00	DTD 00259 3.125% DUE 10-31-2016 REG
Fixed Income	836,173.16	891,531.44	DU PONT E I DE 5% DUE 01-15-2013
Fixed Income	1,034,071.77	1,005,085.80	DUKE ENERGY CORP SR NT 6.3% DUE 02-01-2014/01-26-2009
Fixed Income	173,878.10	175,367.62	DUKE ENERGY IND 6.35% DUE 08-15-2038
Fixed Income	247,408.80	246,878.40	EAST BATON ROUGE LA SEW COMMN REV 6.087%02-01-2045 BEO TAXABLE
Fixed Income	379,708.15	375,280.75	EATON VANCE CORP 6.5% DUE 10-02-2017
Fixed Income	372,750.00	369,250.00	EHOSTAR DBS CORP SR NT 7.125% DUE 02-01-2016
Fixed Income	1,011,750.00	1,002,250.00	EHOSTAR DBS CORP SR NT 7.125% DUE 02-01-2016
Fixed Income	249,105.00	299,375.00	ECOPETROL S A 7.625% DUE 07-23-2019
Fixed Income	471,035.16	471,330.00	EDUCATIONAL FDG SOUTH INC NT CL A-2 FLTGRATE 04-25-2035 REG
Fixed Income	1,964,000.00	3,734,576.00	EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31
Fixed Income	248,350.00	289,172.75	EL PASO PIPELN 7.5% DUE 11-15-2040
Fixed Income	1,840,000.00	2,223,240.00	EMBARQ CORP 7.082% DUE 06-01-2016
Fixed Income	197,459.50	207,835.30	EMERSON ELEC CO 5% DUE 04-15-2019
Fixed Income	707,000.00	709,667.00	EMPRESA NACIONAL 5.25% DUE 08-10-2020
Fixed Income	642,422.77	744,368.78	ENCANA CORP 5.8% MTN 18/01/18 CAD1000
Fixed Income	561,442.85	636,880.89	ENERGY FUTURE HLDGS CORP SR TOGGLE NT 11.25% DUE 11-01-2017/11-01-2010 REG
Fixed Income	178,544.20	178,115.63	ENERGY TRANSFER 5.65% DUE 08-01-2012
Fixed Income	-	-	ENERGY TRANSFER 5.95% DUE 02-01-2015
Fixed Income	164,768.65	159,739.50	ENERGY TRANSFER 9.7% DUE 03-15-2019
Fixed Income	249,990.00	310,849.50	ENERGY TRANSFER SR NT 9 DUE 04-15-2019
Fixed Income	1,389,346.00	1,421,497.00	ENSCO PLC FORMERLY 3.25 DUE 03-15-2016
Fixed Income	1,298,999.00	1,320,605.00	ENTERGY CORP NEW 3.625% DUE 09-15-2015
Fixed Income	501,550.85	501,560.95	ENTERPRISE PRODS 5.95% DUE 02-01-2041
Fixed Income	130,039.20	128,445.48	ENTERPRISE PRODS 6.125 DUE 02-01-2013
Fixed Income	370,709.40	363,781.11	ENTERPRISE PRODS OPER DTD 05-20-2010 5.2DUE 09-01-2020
Fixed Income	-	-	Euro - Cash
Fixed Income	58,994.37	58,994.37	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	251,130.80	251,130.80	Euro - Cash
Fixed Income	142,775.30	142,775.30	Euro - Cash
Fixed Income	435,178.35	435,178.35	Euro - Cash
Fixed Income	178,604.75	178,604.75	Euro - Cash
Fixed Income	66,221.39	66,221.39	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	1,371,940.70	1,371,940.70	Euro - Cash
Fixed Income	225,444.94	225,444.94	Euro - Cash
Fixed Income	21,515.93	21,515.93	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	22,632.64	22,632.64	Euro - Cash
Fixed Income	0.01	0.01	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	10,034.48	10,034.48	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	0.01	0.01	Euro - Cash
Fixed Income	-	-	Euro - Cash
Fixed Income	22.20	22.20	Euro - Cash
Fixed Income	21,878.24	21,878.24	Euro - Cash
Fixed Income	0.01	0.01	Euro - Cash
Fixed Income	357,460.60	362,319.05	Euro - Pending Foreign Exchange Purchases
Fixed Income	160,417.64	160,870.60	Euro - Pending Foreign Exchange Purchases
Fixed Income	1,124,072.78	1,146,377.48	Euro - Pending Foreign Exchange Purchases
Fixed Income	574,491.33	569,420.63	Euro - Pending Foreign Exchange Purchases
Fixed Income	3,450,045.89	3,468,359.33	Euro - Pending Foreign Exchange Purchases
Fixed Income	(19,913,534.28)	(20,014,706.02)	Euro - Pending Foreign Exchange Sales
Fixed Income	(295,692.11)	(297,554.27)	Euro - Pending Foreign Exchange Sales
Fixed Income	(47,708,263.73)	(47,807,274.10)	Euro - Pending Foreign Exchange Sales
Fixed Income	(77,054,769.69)	(78,517,744.49)	Euro - Pending Foreign Exchange Sales
Fixed Income	(23,661,445.88)	(23,764,349.84)	Euro - Pending Foreign Exchange Sales
Fixed Income	(46,471.05)	(46,691.45)	Euro - Pending Foreign Exchange Sales
Fixed Income	(425,964.31)	(429,177.37)	Euro - Pending Foreign Exchange Sales
Fixed Income	(159,269.42)	(160,873.48)	Euro - Pending Trade Purchases
Fixed Income	(202,710.84)	(204,154.15)	Euro - Pending Trade Purchases
Fixed Income	(117,102.82)	(117,936.60)	Euro - Pending Trade Purchases
Fixed Income	292,985.11	296,258.00	Euro - Pending Trade Sales

Fixed Income	853,275.72	860,222.74	Euro - Pending Trade Sales
Fixed Income	223,526.91	225,178.17	Euro - Pending Trade Sales
Fixed Income	423,881.95	429,182.93	Euro - Pending Trade Sales
Fixed Income	16,802.67	16,969.08	Euro - Pending Trade Sales
Fixed Income	(60,545.74)	(60,545.74)	Euro - Variation Margin
Fixed Income	(66,439.38)	(66,439.38)	Euro - Variation Margin
Fixed Income	345,789.24	345,789.24	Euro - Variation Margin
Fixed Income	(162,716.67)	(162,716.67)	Euro - Variation Margin
Fixed Income	109,883.40	103,819.98	EXELON GENERATION 4% DUE 10-01-2020
Fixed Income	688,759.67	707,455.00	EXELON GENERATION SR NT 6.25 DUE 10-01-2039
Fixed Income	503,590.00	486,250.00	EXPEDIA INC DEL 5.95 DUE 08-15-2020
Fixed Income	396,916.00	404,789.60	EXPORT IMPORT BK KOREA 5.125% DUE 06-29-2020 REG
Fixed Income	198,760.00	184,105.20	EXPORT IMPORT BK KOREA NT 4% DUE 01-29-2021 REG
Fixed Income	2,687,520.00	2,631,765.60	EXPORT IMPORT BK KOREA NT 5.875% DUE 01-14-2015 REG
Fixed Income	395,204.00	436,028.00	EXPORT-IMPORT BK CHINA NT 144A 4.875% DUE 07-21-2015 REG
Fixed Income	896,373.00	905,545.80	EXPRESS SCRIPTS 3.125% DUE 05-15-2016
Fixed Income	1,600,000.00	1,599,921.60	EXPT-IMP BK KOREA EURO MEDIUM TERM TRANCHE # TR 00013 ADJ RT 03-13-2012 REG
Fixed Income	104,436.73	120,265.09	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	1,825,389.00	1,835,964.00	FANNIE MAE 1.5% DUE 06-26-2013
Fixed Income	101,239.20	101,390.00	FANNIE MAE DTD 08/24/2010 1.35 DUE 02-24-2014 REG
Fixed Income	877,645.18	1,052,273.62	FCE BANK 7.125% EMTN 15/01/2013 EUR
Fixed Income	300,463.65	300,078.00	FED FARM CR BKS 1.75% DUE 03-16-2015
Fixed Income	511,725.74	511,120.00	FED HOME LN MTG TRANCHE # TR 00604 1.72 DUE 04-11-2013
Fixed Income	250,000.00	249,652.50	FEDERAL HOME LN BK DTD 6-27-2011 0.7 9-27-2013
Fixed Income	250,000.00	249,872.50	FEDERAL HOME LN BKS .7 DUE 05-22-2013
Fixed Income	89,832.80	89,797.97	FEDERAL HOME LN MTG CORP 05-18-2012
Fixed Income	504,172.38	503,736.50	FEDERAL HOME LN MTG CORP 1 DUE08-28-2012
Fixed Income	1,398,257.00	1,399,364.58	FEDERAL HOME LN MTG CORP 11-04-2011
Fixed Income	1,597,448.89	1,598,872.00	FEDERAL HOME LN MTG CORP DISC NT DUE 12-12-2011
Fixed Income	681,558.56	724,761.00	FEDERAL HOME LN MTG CORP POOL #1B1596 2.49% 03-01-2034 BEO
Fixed Income	1,770,302.80	1,884,433.46	FEDERAL HOME LN MTG CORP POOL #1B3413 5.907% 05-01-2037 BEO
Fixed Income	60,377.85	63,987.80	FEDERAL HOME LN MTG CORP POOL #1Q0222 5.461% 02-01-2037 BEO
Fixed Income	215,063.44	240,376.95	FEDERAL HOME LN MTG CORP POOL #A14757 4%10-01-2033 BEO
Fixed Income	217,586.82	227,951.52	FEDERAL HOME LN MTG CORP POOL #A22005 4.5% 05-01-2034 BEO
Fixed Income	1,202,950.12	1,340,147.20	FEDERAL HOME LN MTG CORP POOL #A61164 5%04-01-2036 BEO
Fixed Income	135,120.64	146,855.83	FEDERAL HOME LN MTG CORP POOL #A69654 6%12-01-2037 BEO
Fixed Income	124,552.93	134,218.27	FEDERAL HOME LN MTG CORP POOL #A73409 5%02-01-2038 BEO
Fixed Income	269,031.54	291,617.96	FEDERAL HOME LN MTG CORP POOL #A78369 5.5% 05-01-2036 BEO
Fixed Income	748,594.16	758,121.52	FEDERAL HOME LN MTG CORP POOL #A8-1614 6% 09-01-2038 BEO
Fixed Income	729,193.85	726,665.68	FEDERAL HOME LN MTG CORP POOL #A84626 4.5% 02-01-2039 BEO
Fixed Income	179,951.24	185,875.86	FEDERAL HOME LN MTG CORP POOL #A87580 5%07-01-2039 BEO
Fixed Income	569,783.08	591,373.61	FEDERAL HOME LN MTG CORP POOL #A87594 4.5% 07-01-2039 BEO
Fixed Income	121,907.58	122,696.64	FEDERAL HOME LN MTG CORP POOL #A89335 5%10-01-2039 BEO
Fixed Income	310,373.70	313,921.30	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	2,223,871.53	2,242,294.88	FEDERAL HOME LN MTG CORP POOL #A91947 5%04-01-2040 BEO
Fixed Income	178,223.12	181,908.81	FEDERAL HOME LN MTG CORP POOL #A92168 5%05-01-2040 BEO
Fixed Income	1,394,834.12	1,391,248.13	FEDERAL HOME LN MTG CORP POOL #A93505 4.5% 08-01-2040 BEO
Fixed Income	4,037,605.08	3,981,115.07	FEDERAL HOME LN MTG CORP POOL #A94843 4%11-01-2040 BEO
Fixed Income	7,446,069.31	7,416,610.39	FEDERAL HOME LN MTG CORP POOL #A9-5820 4% 12-01-2040 BEO
Fixed Income	1,487,411.97	1,520,883.13	FEDERAL HOME LN MTG CORP POOL #A9-5825 4% 12-01-2040 BEO
Fixed Income	244,889.90	246,697.99	FEDERAL HOME LN MTG CORP POOL #A9-6413 4% 01-01-2041 BEO
Fixed Income	711,106.28	738,191.25	FEDERAL HOME LN MTG CORP POOL #A9-7040 4% 02-01-2041 BEO
Fixed Income	411,516.19	411,573.88	FEDERAL HOME LN MTG CORP POOL #A9-7240 4.5% 03-01-2041 BEO
Fixed Income	286,851.65	293,075.02	FEDERAL HOME LN MTG CORP POOL #C03424 6%10-01-2039 BEO
Fixed Income	177,849.19	180,839.75	FEDERAL HOME LN MTG CORP POOL #E02696 4%05-01-2025 BEO
Fixed Income	390,145.68	397,432.53	FEDERAL HOME LN MTG CORP POOL #E02697 4%06-01-2025 BEO
Fixed Income	47,052.16	46,405.79	FEDERAL HOME LN MTG CORP POOL #E98304 4%08-01-2013 BEO
Fixed Income	437,335.17	492,765.34	FEDERAL HOME LN MTG CORP POOL #G01601 4%09-01-2033 BEO
Fixed Income	132,342.34	140,231.16	FEDERAL HOME LN MTG CORP POOL #G01673 5.5% 04-01-2034 BEO
Fixed Income	811,994.26	912,182.45	FEDERAL HOME LN MTG CORP POOL #G01974 5%12-01-2035 BEO
Fixed Income	367,609.66	401,150.62	FEDERAL HOME LN MTG CORP POOL #G02629 5.5% 01-01-2037 BEO
Fixed Income	169,112.40	186,198.51	FEDERAL HOME LN MTG CORP POOL #G03297 6%09-01-2037 BEO
Fixed Income	69,715.93	75,563.46	FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO
Fixed Income	2,813,751.98	2,852,797.85	FEDERAL HOME LN MTG CORP POOL #G03781 6%01-01-2038 BEO
Fixed Income	2,661,469.98	2,886,453.58	FEDERAL HOME LN MTG CORP POOL #G04079 5.5% 03-01-2038 BEO
Fixed Income	2,272,979.37	2,460,934.30	FEDERAL HOME LN MTG CORP POOL #G04222 5.5% 04-01-2038 BEO
Fixed Income	880,670.89	987,522.59	FEDERAL HOME LN MTG CORP POOL #G04599 5.5% 06-01-2031 BEO
Fixed Income	341,277.00	376,108.97	FEDERAL HOME LN MTG CORP POOL #G04613 6%10-01-2037 BEO

Fixed Income	571,364.89	632,885.51	FEDERAL HOME LN MTG CORP POOL #G04614 6%02-01-2034 BEO
Fixed Income	73,929.67	81,613.21	FEDERAL HOME LN MTG CORP POOL #G04620 6%10-01-2036 BEO
Fixed Income	15,597.32	17,276.72	FEDERAL HOME LN MTG CORP POOL #G04621 6%05-01-2035 BEO
Fixed Income	1,099,382.03	1,217,755.92	FEDERAL HOME LN MTG CORP POOL #G04624 6%02-01-2033 BEO
Fixed Income	28,132.57	31,056.39	FEDERAL HOME LN MTG CORP POOL #G04625 6%06-01-2036 BEO
Fixed Income	455,872.34	504,957.54	FEDERAL HOME LN MTG CORP POOL #G04626 6%05-01-2031 BEO
Fixed Income	28,792.68	31,875.09	FEDERAL HOME LN MTG CORP POOL #G04627 6%06-01-2038 BEO
Fixed Income	24,889.75	27,507.59	FEDERAL HOME LN MTG CORP POOL #G04629 6%01-01-2029 BEO
Fixed Income	144,046.22	146,819.69	FEDERAL HOME LN MTG CORP POOL #G04674 6%08-01-2038 BEO
Fixed Income	3,871,290.75	3,902,674.70	FEDERAL HOME LN MTG CORP POOL #G05179 5.5% 01-01-2039 BEO
Fixed Income	765,866.11	781,385.98	FEDERAL HOME LN MTG CORP POOL #G05940 6%04-01-2040 BEO
Fixed Income	590,629.46	594,336.21	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO
Fixed Income	537,911.45	547,007.35	FEDERAL HOME LN MTG CORP POOL #G0-6020 5.5% 12-01-2039 BEO
Fixed Income	8,906,679.88	9,060,909.11	FEDERAL HOME LN MTG CORP POOL #G0-6242 4.5% 09-01-2040 BEO
Fixed Income	2,357,309.98	2,396,482.91	FEDERAL HOME LN MTG CORP POOL #G0-6257 4.5% 02-01-2041 BEO
Fixed Income	2,055,334.24	2,087,183.06	FEDERAL HOME LN MTG CORP POOL #G0-6354 4% 04-01-2041 BEO
Fixed Income	1,445,381.48	1,478,531.63	FEDERAL HOME LN MTG CORP POOL #G08273 5.5% 06-01-2038 BEO
Fixed Income	227,061.63	241,791.30	FEDERAL HOME LN MTG CORP POOL #G11630 3.5% 06-01-2019 BEO
Fixed Income	225,363.73	228,380.74	FEDERAL HOME LN MTG CORP POOL #G12312 6%09-01-2021 BEO
Fixed Income	557,415.61	564,877.88	FEDERAL HOME LN MTG CORP POOL #G12312 6%09-01-2021 BEO
Fixed Income	194,179.74	191,003.85	FEDERAL HOME LN MTG CORP POOL #G1-2376 6.5% 06-01-2017 BEO
Fixed Income	603,764.32	606,069.29	FEDERAL HOME LN MTG CORP POOL #G12393 5.5% 10-01-2021 BEO
Fixed Income	768,341.80	769,000.66	FEDERAL HOME LN MTG CORP POOL #G12978 5.5% 12-01-2022 BEO
Fixed Income	173,930.10	185,265.06	FEDERAL HOME LN MTG CORP POOL #G13077 5.5% 04-01-2023 BEO
Fixed Income	69,213.12	74,363.85	FEDERAL HOME LN MTG CORP POOL #G13091 5%06-01-2018 BEO
Fixed Income	72,272.16	77,978.12	FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO
Fixed Income	658,181.63	658,892.92	FEDERAL HOME LN MTG CORP POOL #G13245 5.5% 08-01-2023 BEO
Fixed Income	599,716.96	626,494.17	FEDERAL HOME LN MTG CORP POOL #G13465 6%01-01-2024 BEO
Fixed Income	147,869.63	149,654.47	FEDERAL HOME LN MTG CORP POOL #G13647 6%01-01-2024 BEO
Fixed Income	3,695,938.43	3,730,883.57	FEDERAL HOME LN MTG CORP POOL #G1-3874 5% 06-01-2025 BEO
Fixed Income	254,173.11	257,686.40	FEDERAL HOME LN MTG CORP POOL #G18156 5%12-01-2021 BEO
Fixed Income	158,548.66	160,226.31	FEDERAL HOME LN MTG CORP POOL #G18182 5.5% 05-01-2022 BEO
Fixed Income	302,199.32	303,011.49	FEDERAL HOME LN MTG CORP POOL #G18351 4%06-01-2025 BEO
Fixed Income	1,745,612.92	1,879,447.35	FEDERAL HOME LN MTG CORP POOL #G30341 6%08-01-2026 BEO
Fixed Income	1,823,157.79	1,847,587.50	FEDERAL HOME LN MTG CORP POOL #J0-9786 4% 06-01-2024 BEO
Fixed Income	1,271,569.29	1,281,832.46	FEDERAL HOME LN MTG CORP POOL #J1-1124 4.5% 11-01-2024 BEO
Fixed Income	398,863.34	405,217.44	FEDERAL HOME LN MTG CORP POOL #J11562 4.5% 01-01-2025 BEO
Fixed Income	696,335.95	712,196.08	FEDERAL HOME LN MTG CORP POOL #J1-3273 3.5% 10-01-2025 BEO
Fixed Income	4,986,372.22	5,133,734.77	FEDERAL HOME LN MTG CORP POOL #J1-3884 3.5% 12-01-2025 BEO
Fixed Income	126,032.64	123,169.29	FEDERAL HOME LN MTG CORP POOL #M80970 4.5% 05-01-2012 BEO
Fixed Income	439,990.78	439,122.44	FEDERAL HOME LN MTG CORP POOL #M81019 5.5% 04-01-2013 BEO
Fixed Income	234,910.46	233,692.35	FEDERAL HOME LN MTG CORP POOL #P60086 6.5% 11-01-2014 BEO
Fixed Income	10,772,093.75	10,710,675.00	FEDERAL NATIONAL MORTGAGE ASSOC POOL #999999 3.5% 07-15-2026 BEO
Fixed Income	103,602.63	102,825.92	FEDERAL NATL MTG ASSN GTD MTG POOL #AH0202 4.5% 12-01-2040 BEO
Fixed Income	24,511.79	25,158.64	FEDERAL NATL MTG ASSN GTD MTG POOL #AH1190 4% 01-01-2041 BEO
Fixed Income	839,954.64	856,394.33	FEDERAL NATL MTG ASSN GTD MTG POOL #AH2926 4% 01-01-2041 BEO
Fixed Income	5,124,453.07	5,214,203.69	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3428 3.5% 01-01-2026 BEO
Fixed Income	627,140.80	624,929.52	FEDERAL NATL MTG ASSN GTD MTG POOL #AH3829 4.5% 02-01-2041 BEO
Fixed Income	384,468.21	382,962.26	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4279 3.5% 01-01-2026 BEO
Fixed Income	290,878.11	298,553.83	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4512 4% 02-01-2041 BEO
Fixed Income	489,775.63	496,189.23	FEDERAL NATL MTG ASSN GTD MTG POOL #AH4587 3.5% 03-01-2026 BEO
Fixed Income	680,213.00	688,904.18	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5505 3.5% 01-01-2026 BEO
Fixed Income	324,653.01	328,801.15	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5510 3.5% 01-01-2026 BEO
Fixed Income	2,416,151.21	2,447,790.63	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5616 3.5% 02-01-2026 BEO
Fixed Income	1,146,806.05	1,137,932.73	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5695 4% 02-01-2041 BEO
Fixed Income	489,926.94	496,342.53	FEDERAL NATL MTG ASSN GTD MTG POOL #AH5929 3.5% 02-01-2026 BEO
Fixed Income	8,805,436.64	8,969,216.69	FEDERAL NATL MTG ASSN GTD MTG POOL #AH6783 4% 03-01-2041 BEO
Fixed Income	2,847,181.53	2,884,456.82	FEDERAL NATL MTG ASSN GTD MTG POOL #AH7068 3.5% 02-01-2026 BEO
Fixed Income	831,471.22	824,067.88	FEDERAL NATL MTG ASSN GTD MTG POOL #AH9719 4.5% 04-01-2041 BEO
Fixed Income	193,341.47	198,443.38	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1186 4% 04-01-2041 BEO
Fixed Income	321,049.22	325,253.34	FEDERAL NATL MTG ASSN GTD MTG POOL #AI1225 3.5% 04-01-2026 BEO
Fixed Income	537,407.33	535,553.80	FEDERAL NATL MTG ASSN GTD MTG POOL #AI2664 4.5% 06-01-2041 BEO
Fixed Income	412,605.56	411,182.48	FEDERAL NATL MTG ASSN GTD MTG POOL #AI3051 4.5% 07-01-2041 BEO
Fixed Income	3,259,437.52	3,252,348.13	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0149 4% 02-01-2041 BEO
Fixed Income	652,968.75	651,246.00	FEDERAL NATL MTG ASSN GTD MTG POOL #AL0471 5.5% 07-01-2025 BEO
Fixed Income	1,227,000.00	1,230,404.40	FEDT RETAIL HLDGS 5.35% DUE 03-15-2012
Fixed Income	349,433.00	348,243.00	FFCB 1.1 07-07-2014/10-07-2011
Fixed Income	519,945.50	524,069.50	FFCB DTD 04/17/2009 2.625 04-17-2014

Fixed Income	280,838.75	283,969.75	FHCB DTD 11/15/2007 5.15 11-15-2019
Fixed Income	130,614.16	124,154.68	FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG
Fixed Income	6,572.73	6,405.95	FHA POOL #42 USGI INC 7.43 DUE09-01-2022
Fixed Income	100,000.00	99,883.00	FHLB .7 DUE 06-28-2013
Fixed Income	503,297.85	502,967.50	FHLB 0.875% BDS 22/08/12 USD5000 .875 08-22-2012
Fixed Income	14,320,397.00	14,238,574.00	FHLB 1.625% BDS 21/11/2012 USD 1.625 11-21-2012
Fixed Income	251,557.50	251,435.00	FHLB 1.75 06-16-2014
Fixed Income	49,956.00	50,748.55	FHLB 1.875 06-20-2012
Fixed Income	534,993.00	527,521.00	FHLB 4.5 DUE 11-15-2012 REG
Fixed Income	441,279.56	436,509.42	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	1,338,485.81	1,303,784.71	FHLB 5% DEB 17/11/2017 USD1000 5 11-17-2017
Fixed Income	3,066,354.00	3,046,428.00	FHLB BD 1.625 09-26-2012
Fixed Income	352,022.65	403,781.00	FHLB BD 5.375 05-15-2019
Fixed Income	511,923.43	509,375.00	FHLB CONS BD DTD 11/04/2009 1.75 12-14-2012
Fixed Income	534,521.00	527,397.50	FHLB FEDERAL HOME LOAN BANK10/05/07 4.625 10-10-2012
Fixed Income	358,455.50	373,559.90	FHLB FEDERAL HOME LOAN BANKYIELD TO MATURITY 3.688 3.625 10-18-2013
Fixed Income	268,595.00	266,828.50	FHLB FEDERAL HOME LOAN BANKYIELD TO MATURITY 3.688 3.625 10-18-2013
Fixed Income	824,916.40	811,931.40	FHLB PREASSIGN 00198 5.375 05-18-2016
Fixed Income	1,036,539.94	997,515.72	FHLB PREASSIGN 00198 5.375 05-18-2016
Fixed Income	460,773.20	457,244.40	FHLB PREASSIGN 00358 4.875 05-17-2017
Fixed Income	66,058.80	66,659.94	FHLB SUB NT 5.625 06-13-2016
Fixed Income	487,755.00	555,499.50	FHLB SUB NT 5.625 06-13-2016
Fixed Income	249,503.70	251,151.25	FHLMC .875 10-28-2013
Fixed Income	504,941.18	505,195.00	FHLMC 1.1% MTN 27/12/2012 USD1000 1.1 12-27-2012
Fixed Income	252,786.05	251,989.25	FHLMC 1.125 07-27-2012
Fixed Income	349,478.50	351,575.35	FHLMC 1.125 12-15-2011
Fixed Income	269,266.75	263,553.25	FHLMC 4.125 12-21-2012
Fixed Income	499,595.00	500,300.00	FHLMC BD 1.125 10-25-2013/07-25-2011
Fixed Income	280,012.00	279,457.75	FHLMC DEB \ 5 07-15-2014
Fixed Income	268,700.50	265,668.00	FHLMC DEB DTD 01/17/2003 4.5 01-15-2013
Fixed Income	671,514.00	666,213.60	FHLMC DEB DTD 01/21/2005 4.5 01-15-2015
Fixed Income	998,816.67	998,615.29	FHLMC DISC NT 03-06-2012
Fixed Income	254,070.80	256,313.40	FHLMC DTD 10/25/2000 6.75 03-15-2031
Fixed Income	1,358,258.22	1,347,511.54	FHLMC FEDERAL HOME LN MTG CORP 4.375 4.375 07-17-2015
Fixed Income	274,063.00	273,367.00	FHLMC FEDERAL HOME LN MTG CORP 4.500 4.501-15-2014
Fixed Income	392,860.25	422,215.17	FHLMC GOLD A33262 5.5 02-01-2035
Fixed Income	393,618.50	431,220.16	FHLMC GOLD A60048 5.5 05-01-2037
Fixed Income	65,318.75	68,724.73	FHLMC GOLD E84467 6 07-01-2016
Fixed Income	33,543.63	35,292.71	FHLMC GOLD E84717 6 07-01-2016
Fixed Income	50,538.01	53,173.25	FHLMC GOLD E85131 6 09-01-2016
Fixed Income	2,404,529.70	2,656,717.59	FHLMC GOLD G02955 5.5 03-01-2037
Fixed Income	159,583.30	173,966.43	FHLMC GOLD G08222 6 09-01-2037
Fixed Income	454,739.78	466,456.21	FHLMC GOLD G08345 5 05-01-2039
Fixed Income	423,977.10	447,525.59	FHLMC GOLD G11707 6 03-01-2020
Fixed Income	576,506.92	586,857.59	FHLMC GOLD G12548 5.5 01-01-2022
Fixed Income	150,557.98	160,871.67	FHLMC GOLD G18247 5 04-01-2023
Fixed Income	339,564.26	348,004.63	FHLMC GOLD G30203 7 07-01-2021
Fixed Income	24,683.13	26,812.84	FHLMC GOLD GROUP C32238 7.5 10-01-2029
Fixed Income	11,358,575.30	13,054,656.77	FHLMC GOLD POOL W3-0008 7.645 05-01-2025
Fixed Income	1,098,189.06	1,091,502.99	FHLMC GOLD Q01485 4.5 06-01-2041
Fixed Income	7,418,984.38	7,382,537.25	FHLMC GOLD SINGLE FAMILY 3.5 15 YEARS SETTLES JUL
Fixed Income	18,815,647.66	18,692,450.02	FHLMC GOLD SINGLE FAMILY 4% 30 YEARS SETTLES JULY
Fixed Income	1,028,906.25	1,032,969.00	FHLMC GOLD SINGLE FAMILY 4.5% 30 YEARS SETTLES JULY
Fixed Income	2,877,507.03	2,871,653.82	FHLMC GOLD SINGLE FAMILY 4.5% 30 YEARS SETTLES JULY
Fixed Income	13,718,643.75	13,690,977.30	FHLMC GOLD SINGLE FAMILY 5.5 30 YEARS SETTLES JUL
Fixed Income	528,822.78	526,508.00	FHLMC MTN 2.875 02-09-2015
Fixed Income	242,502.60	246,639.20	FHLMC MTN 6.25 07-15-2032
Fixed Income	3,141,166.33	3,498,793.34	FHLMC MULTICLASS PREASSIGN 00085 6 08-15-2035
Fixed Income	379,222.52	444,280.99	FHLMC MULTICLASS PREASSIGN 00242 03-15-2020
Fixed Income	281,594.96	320,344.87	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031
Fixed Income	103,155.10	108,880.84	FHLMC MULTICLASS PREASSIGN 00350 5.5 08-15-2033
Fixed Income	194,470.25	191,095.27	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045
Fixed Income	114,629.99	115,146.98	FHLMC MULTICLASS PREASSIGN 00843 6.5 05-15-2032
Fixed Income	3,210.33	3,869.63	FHLMC MULTICLASS SER 183 CL 183-Z 9.50 GTD MTG PARTN CTFS DUE 8-15-2021 REG
Fixed Income	36,905.79	45,127.81	FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028
Fixed Income	107,146.98	107,868.29	FHLMC MULTICLASS SER 2306 CL PL 6 04-15-2031
Fixed Income	99,738.29	105,377.33	FHLMC MULTICLASS SER 2355 CL AE 6 09-15-2031
Fixed Income	2,639,358.22	2,991,153.43	FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021

Fixed Income	92,486.13	93,391.25	FHLMC MULTICLASS SER 2419 CL ZD 5.5	03-15-2017
Fixed Income	49,023.87	49,184.50	FHLMC MULTICLASS SER 2538 CL PE 5.5	09-15-2031
Fixed Income	71,191.90	72,129.90	FHLMC MULTICLASS SER 2543 CL YL 5	03-15-2032
Fixed Income	101,944.32	104,663.52	FHLMC MULTICLASS SER 2752 CL FM FLT RT	12-15-2030
Fixed Income	2,167,922.66	2,431,875.26	FHLMC MULTICLASS SER 2929 CL PE 5	05-15-2033
Fixed Income	842,957.77	846,869.82	FHLMC MULTICLASS SER 3311 CL FN	05-15-2037
Fixed Income	4,300,493.90	4,312,926.94	FHLMC MULTICLASS SER 3397 CL FC FLTG	12-15-2037
Fixed Income	1,016,464.88	1,024,136.71	FHLMC MULTICLASS SER 3666 CL FC FLT RT	05-15-2040
Fixed Income	95,633.11	92,975.20	FHLMC MULTICLASS SER 3687 CL JA 4.5	08-15-2039
Fixed Income	367,171.14	399,881.21	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG	
Fixed Income	256,130.75	255,369.25	FHLMC NT 2.125 09-21-2012	
Fixed Income	532,973.54	529,156.50	FHLMC NT 3 07-28-2014	
Fixed Income	106,697.40	106,171.00	FHLMC NT 4 06-12-2013/06-12-2006	
Fixed Income	1,137,664.00	1,125,491.00	FHLMC NT 4.75 11-17-2015	
Fixed Income	267,199.25	262,674.50	FHLMC NTS 5.125 07-15-2012	
Fixed Income	319,211.00	345,748.00	FHLMC POOL #1J0045 ADJ RT 01-01-2036	
Fixed Income	147,251.50	155,432.65	FHLMC POOL #1L0183 ADJ RT 08-01-2035	
Fixed Income	79,148.18	79,484.42	FHLMC POOL #780197 ADJ RT 01-01-2033	
Fixed Income	32,442.77	33,004.35	FHLMC POOL #787239 ADJ RT 07-01-2030	
Fixed Income	404,918.50	406,893.55	FHLMC PREASSIGN 00007 5.5 07-18-2016	
Fixed Income	400,236.86	406,893.55	FHLMC PREASSIGN 00007 5.5 07-18-2016	
Fixed Income	706,290.00	697,531.80	FHLMC PREASSIGN 00007 5.5 07-18-2016	
Fixed Income	267,558.75	264,042.75	FHLMC PREASSIGN 00024 4.625 10-25-2012	
Fixed Income	443,055.68	436,303.08	FHLMC PREASSIGN 00025 5.125 11-17-2017	
Fixed Income	10,515,448.15	10,609,983.63	FHLMC PREASSIGN 00038 4.875 06-13-2018	
Fixed Income	536,475.63	529,063.50	FHLMC PREASSIGN 00049 3.75 03-27-2019	
Fixed Income	12,869,875.80	12,773,709.14	FHLMC PREASSIGN 00049 3.75 03-27-2019	
Fixed Income	261,917.92	261,078.25	FHLMC PREASSIGN 00050 2.5 04-23-2014	
Fixed Income	255,325.62	255,161.75	FHLMC PREASSIGN 00057 1.625 04-15-2013	
Fixed Income	709,683.79	719,556.14	FHLMC PREASSIGN 00057 1.625 04-15-2013	
Fixed Income	248,268.75	249,950.75	FHLMC PREASSIGN 00062 BEO .37511-30-2012	
Fixed Income	99,868.00	99,732.00	FHLMC PREASSIGN 00068 1 08-27-2014	
Fixed Income	163,596.49	161,841.97	FHLMC SER 3857 CL YA 4 12-15-2037	
Fixed Income	250,000.00	249,702.50	FHLMC TRANCHE # TR 00237 1.15 06-23-2014/12-23-2011	
Fixed Income	99,905.00	99,439.00	FHLMC TRANCHE # TR 00286 1.35 01-06-2015/01-06-2012	
Fixed Income	100,000.00	99,574.00	FHLMC TRANCHE # TR 00287 1.12506-30-2014/12-30-2011	
Fixed Income	450,966.60	453,909.15	FIFTH 3RD BANCORP 3.625% DUE 01-25-2016	
Fixed Income	344,451.75	348,114.65	FIFTH 3RD BANCORP 5.45% DUE 01-15-2017	
Fixed Income	99,125.00	98,250.00	FIFTH THIRD CAP TR IV GTD TR PFD SECS DUE 04-15-2037/04-15-2017 REG	
Fixed Income	352,237.50	433,458.16	FIRST CHICAGO NBD CAP I PFD SECS FLTG RATE DUE 02-01-2027/02-01-2011 REG	
Fixed Income	580,382.80	576,948.62	FISERV INC 3.125% DUE 06-15-2016	
Fixed Income	504,697.00	502,343.20	FISERV INC 3.125% DUE 06-15-2016	
Fixed Income	184,537.50	184,459.80	FL HURRICANE CATASTROPHE FD FIN COR FLTGRATE NTS-SER A 10-15-2012/04-15-2010BEO	
Fixed Income	501,103.95	500,640.00	FNMA .8% DUE 09-27-2012	
Fixed Income	199,783.40	200,765.00	FNMA 0.625% NT 24/09/2012 USD1000 .625 09-24-2012	
Fixed Income	201,485.40	201,688.00	FNMA 06/07/2010 1.125 07/30/2012	
Fixed Income	299,169.90	302,400.00	FNMA 1 DUE 09-23-2013 REG	
Fixed Income	296,183.40	299,956.20	FNMA 1.00% BDS 31/12/13 USD100 .75 12-18-2013	
Fixed Income	501,762.85	500,780.00	FNMA 1.125 09-09-2013	
Fixed Income	100,977.80	101,098.00	FNMA 1.125% DUE 10-08-2013	
Fixed Income	101,283.90	100,997.20	FNMA 1.5 09-08-2014	
Fixed Income	100,963.20	100,407.00	FNMA 1.875 DUE 09-09-2015	
Fixed Income	901,328.13	899,512.50	FNMA 15 YEARS SINGLE FAMILY MTG 5.5 SETTLES JUL	
Fixed Income	101,313.90	101,266.00	FNMA 2 09-21-2015	
Fixed Income	665,709.85	669,195.80	FNMA 2.375 DUE 07-28-2015	
Fixed Income	412,103.64	411,812.80	FNMA 2.375 DUE 07-28-2015	
Fixed Income	617,358.00	617,719.20	FNMA 2.375 DUE 07-28-2015	
Fixed Income	258,807.50	260,971.50	FNMA 2.5 05-15-2014	
Fixed Income	717,731.13	739,338.44	FNMA 2.625% DUE 11-20-2014	
Fixed Income	2,960,709.64	2,998,886.99	FNMA 2005-117 CL-LC 5.5 11-25-2035	
Fixed Income	607,437.13	611,825.34	FNMA 2005-79 CL-NF FLTG DUE 09-25-2035	
Fixed Income	218,900.00	217,034.62	FNMA 2011-M1 A2 3.60700011253 06-25-2021	
Fixed Income	326,062.50	324,375.00	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY	
Fixed Income	4,035,040.62	4,016,843.75	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY	
Fixed Income	1,228,875.00	1,221,812.50	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY	
Fixed Income	14,325,109.38	14,294,125.00	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JULY	
Fixed Income	5,497,178.69	5,475,713.43	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL	
Fixed Income	1,103,437.50	1,098,438.00	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL	

Fixed Income	3,125,864.07	3,114,071.73	FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL
Fixed Income	(5,414,062.50)	(5,396,100.00)	FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES AUG
Fixed Income	212,487.80	209,650.60	FNMA 4.375 09-15-2012
Fixed Income	4,157,988.43	4,077,240.96	FNMA 4.375 DUE 03-15-2013 REG
Fixed Income	106,936.90	106,974.00	FNMA 4.75 02-21-2013/02-21-2006
Fixed Income	549,465.31	573,881.70	FNMA 6 DUE 04-18-2036 REG
Fixed Income	263,255.00	266,111.80	FNMA 7.125 01-15-2030
Fixed Income	266,143.40	269,511.20	FNMA 7.25 05-15-2030
Fixed Income	342,999.63	363,840.12	FNMA 7.25 05-15-2030
Fixed Income	297,797.70	300,068.40	FNMA BD .375 12-28-2012
Fixed Income	99,980.10	100,108.40	FNMA BOND 12-03-2012
Fixed Income	526,663.20	563,524.15	FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG
Fixed Income	199,746.67	199,797.37	FNMA DISC NT 02-08-2012 .
Fixed Income	1,298,029.42	1,297,118.54	FNMA DISC NT 05-14-2012
Fixed Income	348,622.56	328,417.70	FNMA DTD 11/03/2000 6.625 11-15-2030
Fixed Income	1,589,561.72	1,614,694.09	FNMA F N R 2007- 6 3 F C REMIC ADJ CPN .58063 DUE 07/25/2037
Fixed Income	15,060,982.95	15,281,942.88	FNMA FANNIE MAE 5 05-11-2017
Fixed Income	1,655,389.71	1,831,040.16	FNMA FEDERAL NATL MTG ASSN G 2008-24 NA 6.7500 03/28/2038 6.75 06-25-2037
Fixed Income	24,947,419.93	24,896,873.14	FNMA FLTG SER 2010-141 CL FB 12-25-2040
Fixed Income	544,116.39	546,298.61	FNMA FR CMO 2007- 27 CL FA FLTG RT DUE 04-25-2037
Fixed Income	1,207,551.93	1,168,019.04	FNMA MTN 5.375 07-15-2016
Fixed Income	249,875.00	250,150.00	FNMA NT 1 05-03-2013/08-03-2011
Fixed Income	120,000.00	120,060.24	FNMA NT 1.375 07-19-2013/07-19-2011
Fixed Income	302,466.83	300,150.60	FNMA NT 1.375 07-19-2013/07-19-2011
Fixed Income	1,531,933.50	1,531,279.50	FNMA NT 1.75 02-22-2013
Fixed Income	1,454,774.10	1,440,609.30	FNMA NT 4.375 10-15-2015
Fixed Income	3,665,733.00	3,670,233.62	FNMA NT FLT RT 09-13-2012
Fixed Income	549,628.27	609,899.87	FNMA POOL #190367 5.5% 01-01-2036 BEO
Fixed Income	6,654,833.89	6,675,903.43	FNMA POOL #190377 5% 11-01-2036 BEO
Fixed Income	11,440.46	12,750.59	FNMA POOL #252044 6% DUE 08-01-2028 REG
Fixed Income	98,557.13	109,802.31	FNMA POOL #252086 6% DUE 09-01-2028 REG
Fixed Income	110,300.10	119,609.98	FNMA POOL #254232 6.5% 03-01-2022 BEO
Fixed Income	125,689.25	138,477.70	FNMA POOL #254513 6% DUE 10-01-2022 REG
Fixed Income	88,726.07	89,954.53	FNMA POOL #254909 4% 09-01-2013 BEO
Fixed Income	2,903,044.02	2,892,126.14	FNMA POOL #254909 4% 09-01-2013 BEO
Fixed Income	1,774,524.89	1,765,210.91	FNMA POOL #255322 4% 07-01-2014 BEO
Fixed Income	315,986.85	352,889.53	FNMA POOL #256041 5.5% DUE 12-01-2025 REG
Fixed Income	77,057.17	77,844.83	FNMA POOL #256513 5.5% DUE 12-01-2036 REG
Fixed Income	60,623.83	60,922.12	FNMA POOL #256791 4.5% 06-01-2017 BEO
Fixed Income	70,278.22	72,240.76	FNMA POOL #258349 5% 03-01-2035 BEO
Fixed Income	169,078.50	171,090.95	FNMA POOL #386314 3.79% 07-01-2013 BEO
Fixed Income	17,340.14	18,489.78	FNMA POOL #555417 6% 05-01-2033 BEO
Fixed Income	95,681.38	103,826.71	FNMA POOL #555851 6.5% DUE 01-01-2033 BEO
Fixed Income	176,532.27	198,753.45	FNMA POOL #591380 7% DUE 09-01-2031 REG
Fixed Income	170,090.68	184,575.01	FNMA POOL #607819 6% DUE 12-01-2016 REG
Fixed Income	1,943,722.33	2,111,654.35	FNMA POOL #630174 6% DUE 02-01-2017 REG
Fixed Income	1,490,270.05	1,617,176.23	FNMA POOL #631368 6% DUE 02-01-2017 REG
Fixed Income	64,763.40	69,695.83	FNMA POOL #649900 5.5% DUE 06-01-2032 REG
Fixed Income	243,265.87	264,036.70	FNMA POOL #655928 7% 08-01-2032 BEO
Fixed Income	75,378.54	81,119.42	FNMA POOL #657563 5.5% 10-01-2032 BEO
Fixed Income	379,708.10	408,626.87	FNMA POOL #663501 5.5% 10-01-2032 BEO
Fixed Income	142,267.48	153,102.66	FNMA POOL #670499 5.5% 11-01-2032 BEO
Fixed Income	3,835.32	4,127.40	FNMA POOL #685801 5.5% 01-01-2033 BEO
Fixed Income	439,421.48	456,803.35	FNMA POOL #708229 ADJ RT DUE 04-01-2033 BEO
Fixed Income	2,281,369.79	2,491,162.59	FNMA POOL #725027 5% 11-01-2033 BEO
Fixed Income	1,008,430.61	1,022,562.84	FNMA POOL #725205 5% 03-01-2034 BEO
Fixed Income	2,400,884.10	2,611,245.70	FNMA POOL #725232 5% 03-01-2034 BEO
Fixed Income	200,388.98	199,185.30	FNMA POOL #725384 7% DUE 02-01-2021 REG
Fixed Income	93,844.95	101,815.16	FNMA POOL #725610 5.5% 07-01-2034 BEO
Fixed Income	1,097,828.12	1,192,288.12	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	5,467.69	5,612.71	FNMA POOL #725704 6% 08-01-2034 BEO
Fixed Income	50,545.77	52,887.20	FNMA POOL #729175 ADJ RT DUE 06-01-2034 BEO
Fixed Income	1,069,429.72	1,083,231.77	FNMA POOL #735227 5.5% 02-01-2035 BEO
Fixed Income	425,203.61	428,527.43	FNMA POOL #735288 5% 03-01-2035 BEO
Fixed Income	1.31	1.41	FNMA POOL #735661 5.5% 12-01-2017 BEO
Fixed Income	1,703,740.28	1,710,827.60	FNMA POOL #735849 4.5% 07-01-2020 BEO
Fixed Income	894,600.18	930,736.82	FNMA POOL #745093 5.5% 12-01-2035 BEO
Fixed Income	2,295,830.15	2,320,085.19	FNMA POOL #745275 5% DUE 02-01-2036 REG

Fixed Income	208,356.96	229,352.91	FNMA POOL #745581 5% DUE 05-01-2036 REG
Fixed Income	271,645.57	292,268.70	FNMA POOL #745740 5% 07-01-2036 BEO
Fixed Income	492,660.89	541,372.82	FNMA POOL #745932 6.5% 11-01-2036 BEO
Fixed Income	314,152.86	320,038.84	FNMA POOL #745948 6.5% DUE 10-01-2036 BEO
Fixed Income	52,987.88	55,284.73	FNMA POOL #761239 4% DUE 06-01-2019 BEO
Fixed Income	666,238.51	725,429.07	FNMA POOL #764388 5.008% DUE 03-01-2034 BEO
Fixed Income	1,641,930.48	1,820,919.81	FNMA POOL #770284 5% 04-01-2034 BEO
Fixed Income	23,502.59	23,911.05	FNMA POOL #773404 4% 05-01-2034 BEO
Fixed Income	19,175.86	20,692.46	FNMA POOL #776376 5.5% 05-01-2034 BEO
Fixed Income	31,947.00	34,604.54	FNMA POOL #782770 5.5% 07-01-2034 BEO
Fixed Income	14,132.31	14,292.26	FNMA POOL #806506 1.478% 10-01-2044 BEO
Fixed Income	242,486.91	262,119.93	FNMA POOL #818094 6% 04-01-2037 BEO
Fixed Income	159,175.99	169,309.84	FNMA POOL #821365 ADJ RT DUE 05-01-2035 BEO
Fixed Income	216,957.47	241,271.76	FNMA POOL #835751 4.5% 08-01-2035 BEO
Fixed Income	573,722.25	615,708.89	FNMA POOL #841031 5.269% 11-01-2035 BEO
Fixed Income	528,211.85	585,388.75	FNMA POOL #845088 5.5% 12-01-2035 BEO
Fixed Income	485,046.57	488,009.38	FNMA POOL #865488 2.333% 02-01-2036 BEO
Fixed Income	333,428.74	366,324.22	FNMA POOL #879117 5.5% DUE 05-01-2036 REG
Fixed Income	274,735.05	301,044.25	FNMA POOL #888029 6% 12-01-2036 BEO
Fixed Income	1,445,695.17	1,472,941.70	FNMA POOL #888209 5.5% DUE 05-01-2036 BEO
Fixed Income	1,431,463.60	1,540,325.85	FNMA POOL #888256 5.838% 02-01-2037 BEO
Fixed Income	6,542,031.47	6,636,451.52	FNMA POOL #888284 5.5% 04-01-2037 BEO
Fixed Income	3,082,043.72	3,097,301.58	FNMA POOL #888344 5% 10-01-2035 BEO
Fixed Income	908,243.53	924,712.73	FNMA POOL #888413 6% 06-01-2037 BEO
Fixed Income	2,219,839.36	2,464,709.55	FNMA POOL #888430 5% 11-01-2033 BEO
Fixed Income	104,659.95	115,592.24	FNMA POOL #888824 5.5% 08-01-2037 BEO
Fixed Income	4,887,957.37	4,892,267.41	FNMA POOL #889117 5% 10-01-2035 BEO
Fixed Income	2,059,234.49	2,244,838.09	FNMA POOL #889184 5.5% 09-01-2036 BEO
Fixed Income	154,261.08	155,807.37	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	437,426.14	442,492.93	FNMA POOL #889390 6% 03-01-2023 BEO
Fixed Income	5,611,535.94	5,659,931.75	FNMA POOL #889588 5.5% 06-01-2038 BEO
Fixed Income	500,410.42	509,812.89	FNMA POOL #889634 6% 02-01-2023 BEO
Fixed Income	723,777.87	736,800.13	FNMA POOL #896870 5.5% DUE 04-01-2022 REG
Fixed Income	402,800.09	411,842.34	FNMA POOL #899651 6.5% 08-01-2037 BEO
Fixed Income	217,698.00	234,080.36	FNMA POOL #899742 5.5% 07-01-2037 BEO
Fixed Income	283,968.09	313,972.00	FNMA POOL #902354 5.5% DUE 11-01-2036 REG
Fixed Income	565,944.47	596,946.93	FNMA POOL #906195 6% DUE 01-01-2037 REG
Fixed Income	248,527.51	257,729.55	FNMA POOL #914979 6% DUE 04-01-2037 REG
Fixed Income	941,817.82	959,423.81	FNMA POOL #918554 5.5% DUE 06-01-2037 REG
Fixed Income	160,727.75	162,514.61	FNMA POOL #929964 6% 09-01-2038 BEO
Fixed Income	881,336.87	870,958.33	FNMA POOL #930612 4.5% DUE 02-01-2039 BEO
Fixed Income	1,782,008.47	1,761,023.67	FNMA POOL #930631 4.5% 03-01-2039 BEO
Fixed Income	879,169.89	881,943.19	FNMA POOL #931413 4.5% 06-01-2024 BEO
Fixed Income	1,316,866.04	1,312,918.08	FNMA POOL #931678 5.5% 03-01-2018 BEO
Fixed Income	5,633,141.02	5,613,530.04	FNMA POOL #931711 4% 08-01-2019 BEO
Fixed Income	12,185,153.50	12,016,929.35	FNMA POOL #932849 4% 12-01-2040 BEO
Fixed Income	16,240,148.41	16,309,310.57	FNMA POOL #933552 5.5% 03-01-2038 BEO
Fixed Income	2,114,600.60	2,128,900.65	FNMA POOL #934330 6% 07-01-2038 BEO
Fixed Income	1,287,932.45	1,297,945.43	FNMA POOL #935585 5.5% 07-01-2039 BEO
Fixed Income	861,131.30	901,076.92	FNMA POOL #936478 5% 06-01-2021 BEO
Fixed Income	10,338.60	10,433.79	FNMA POOL #939510 5.5% DUE 06-01-2037 REG
Fixed Income	1,209,977.75	1,326,703.25	FNMA POOL #940717 6% DUE 10-01-2037 REG
Fixed Income	1,853,612.13	1,869,276.94	FNMA POOL #940766 6% 06-01-2037 BEO
Fixed Income	285,020.99	316,304.03	FNMA POOL #942766 6% DUE 08-01-2037 REG
Fixed Income	559,252.75	584,776.56	FNMA POOL #942897 6% 08-01-2022 BEO
Fixed Income	778,614.04	779,090.84	FNMA POOL #959386 5.5% 12-01-2022 BEO
Fixed Income	3,831,397.61	3,915,268.87	FNMA POOL #960008 6% 11-01-2037 BEO
Fixed Income	245,559.13	249,075.48	FNMA POOL #960393 6% 12-01-2037 BEO
Fixed Income	213,716.93	236,232.12	FNMA POOL #962344 5.5% 03-01-2038 BEO
Fixed Income	346,987.91	356,891.73	FNMA POOL #963340 5.5% 05-01-2038 BEO
Fixed Income	444,616.44	450,033.99	FNMA POOL #968065 5.5% 10-01-2022 BEO
Fixed Income	4,581,931.09	4,607,522.35	FNMA POOL #968926 5.5% 01-01-2038 BEO
Fixed Income	840,505.75	846,709.15	FNMA POOL #969479 4.5% 01-01-2023 BEO
Fixed Income	1,151,793.24	1,164,604.33	FNMA POOL #970376 6% 03-01-2038 BEO
Fixed Income	498,621.94	532,968.83	FNMA POOL #970861 6% 12-01-2038 BEO
Fixed Income	356,640.65	357,337.01	FNMA POOL #971053 4.5% 02-01-2039 BEO
Fixed Income	191,152.64	195,936.92	FNMA POOL #971077 4.5% 02-01-2039 BEO
Fixed Income	49,286.24	50,673.19	FNMA POOL #974124 5% 02-01-2038 BEO

Fixed Income	224,936.36	243,655.69	FNMA POOL #975076 6% 09-01-2023 BEO
Fixed Income	1,081,946.74	1,134,349.84	FNMA POOL #976937 5% 02-01-2023 BEO
Fixed Income	379,449.35	379,755.13	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	620,917.12	621,417.50	FNMA POOL #976943 5.5% 02-01-2023 BEO
Fixed Income	5,793,840.07	5,827,626.75	FNMA POOL #979597 5% 04-01-2038 BEO
Fixed Income	825,303.83	832,179.20	FNMA POOL #985107 5.5% 07-01-2038 BEO
Fixed Income	64,949.34	69,931.51	FNMA POOL #986821 5.17% 07-01-2038 BEO
Fixed Income	705,023.30	719,482.90	FNMA POOL #991043 6% 10-01-2038 BEO
Fixed Income	2,520,296.72	2,492,852.79	FNMA POOL #994296 4.5% 01-01-2039 BEO
Fixed Income	1,570,468.94	1,581,916.73	FNMA POOL #995018 5.5% 06-01-2038 BEO
Fixed Income	1,207,251.25	1,211,142.21	FNMA POOL #995217 5.5% DUE 12-01-2023 BEO
Fixed Income	536,603.43	538,011.30	FNMA POOL #995461 5.5% 12-01-2023 BEO
Fixed Income	582,395.88	582,690.47	FNMA POOL #995461 5.5% 12-01-2023 BEO
Fixed Income	912,626.46	912,817.53	FNMA POOL #995517 5.5% 01-01-2024 BEO
Fixed Income	534,895.65	543,394.90	FNMA POOL #995753 4.5% 05-01-2024 BEO
Fixed Income	183,103.24	192,506.80	FNMA POOL #995938 6% 01-01-2039 BEO
Fixed Income	262,085.71	266,744.60	FNMA POOL #995957 5% 06-01-2024 BEO
Fixed Income	528,173.20	526,372.03	FNMA POOL #AA0822 5.5% 12-01-2023 BEO
Fixed Income	403,230.74	407,590.11	FNMA POOL #AA0923 6% 09-01-2037 BEO
Fixed Income	301,563.47	299,177.13	FNMA POOL #AA3414 4.5% 03-01-2039 BEO
Fixed Income	828,755.89	831,732.57	FNMA POOL #AA4266 4.5% 05-01-2024 BEO
Fixed Income	53,584.82	53,199.31	FNMA POOL #AA4433 4.5% 03-01-2039 BEO
Fixed Income	905,369.30	894,707.73	FNMA POOL #AA7165 4.5% 05-01-2039 BEO
Fixed Income	935,762.37	932,239.49	FNMA POOL #AA7681 4.5% 06-01-2039 BEO
Fixed Income	3,816,712.60	3,774,380.10	FNMA POOL #AA9845 4.5% 08-01-2039 BEO
Fixed Income	7,842,990.75	7,701,196.72	FNMA POOL #AB1387 4.5% 08-01-2040 BEO
Fixed Income	2,343,509.39	2,343,625.76	FNMA POOL #AB2497 4% 03-01-2021 BEO
Fixed Income	7,278,227.42	7,253,124.77	FNMA POOL #AB3197 4.5% 06-01-2041 BEO
Fixed Income	752,284.94	753,907.02	FNMA POOL #AC1241 5% 07-01-2039 BEO
Fixed Income	855,917.09	880,195.93	FNMA POOL #AC3657 4.5% 10-01-2039 BEO
Fixed Income	315,447.08	313,329.79	FNMA POOL #AD0141 6.5% 04-01-2018 BEO
Fixed Income	5,144,114.20	5,167,268.49	FNMA POOL #AD0249 5.5% 04-01-2037 BEO
Fixed Income	652,204.13	650,156.30	FNMA POOL #AD0662 5.5% 01-01-2025 BEO
Fixed Income	231,797.56	238,315.85	FNMA POOL #AD0888 4.5% 04-01-2025 BEO
Fixed Income	270,768.68	271,662.64	FNMA POOL #AD1613 4.5% 02-01-2025 BEO
Fixed Income	352,976.55	350,935.68	FNMA POOL #AD1656 4.5% 03-01-2040 BEO
Fixed Income	3,113,863.92	3,193,471.18	FNMA POOL #AD3830 4.5% 04-01-2025 BEO
Fixed Income	358,695.48	367,933.19	FNMA POOL #AD5325 5% 03-01-2040 BEO
Fixed Income	1,316,998.40	1,337,225.61	FNMA POOL #AD6374 5% 05-01-2040 BEO
Fixed Income	3,839,840.59	3,863,776.11	FNMA POOL #AD7151 4% 07-01-2025 BEO
Fixed Income	190,232.35	189,032.52	FNMA POOL #AD7453 4.5% 10-01-2040 BEO
Fixed Income	502,338.89	500,567.66	FNMA POOL #AD7752 4.5% 07-01-2040 BEO
Fixed Income	772,349.71	784,208.94	FNMA POOL #AD7784 5% 07-01-2040 BEO
Fixed Income	76,345.39	75,400.60	FNMA POOL #AD8529 4.5% 08-01-2040 BEO
Fixed Income	6,892,245.64	6,859,079.08	FNMA POOL #AD8536 5% 08-01-2040 BEO
Fixed Income	999,306.86	1,012,392.76	FNMA POOL #AD8748 3.5% 04-01-2026 BEO
Fixed Income	1,427,481.08	1,427,246.90	FNMA POOL #AD9187 4.5% 09-01-2040 BEO
Fixed Income	7,124,302.10	7,227,851.45	FNMA POOL #AE0313 4.5% 09-01-2040 BEO
Fixed Income	730,734.11	731,025.29	FNMA POOL #AE0395 4.5% 10-01-2040 BEO
Fixed Income	1,241,798.83	1,238,326.81	FNMA POOL #AE0949 4% 02-01-2041 BEO
Fixed Income	797,362.13	811,673.04	FNMA POOL #AE2246 4.5% 08-01-2040 BEO
Fixed Income	169,749.90	168,124.28	FNMA POOL #AE4607 4% 09-01-2040 BEO
Fixed Income	25,309.92	25,218.69	FNMA POOL #AE5287 3.5% 03-01-2024 BEO
Fixed Income	7,317,052.96	7,070,518.67	FNMA POOL #AE5463 4% 10-01-2040 BEO
Fixed Income	7,741,430.32	7,598,659.39	FNMA POOL #AE6061 4.5% 10-01-2040 BEO
Fixed Income	3,365,567.13	3,408,569.51	FNMA POOL #AE7103 3.5% 01-01-2026 BEO
Fixed Income	305,520.64	303,593.65	FNMA POOL #AE7668 4.5% 10-01-2040 BEO
Fixed Income	6,658,889.30	6,486,492.82	FNMA POOL #AE7994 3.5% 11-01-2040 BEO
Fixed Income	24,716.91	24,905.47	FNMA POOL #AE8801 4% 02-01-2040 BEO
Fixed Income	936,328.43	943,471.64	FNMA POOL #AE9732 4% 12-01-2040 BEO
Fixed Income	133,036.49	138,386.25	FNMA POOL #FN0000 3.584% DUE 09-01-2020 BEO
Fixed Income	127,458.45	124,782.31	FNMA POOL #FN0001 3.763 12-01-2020 BEO
Fixed Income	181,278.64	185,313.78	FNMA POOL #MA0150 4% 08-01-2019 BEO
Fixed Income	1,903,550.14	1,905,824.17	FNMA POOL #MA0483 4.5% DUE 08-01-2040 BEO
Fixed Income	737,297.89	725,370.14	FNMA POOL #MA0587 4% 12-01-2030 BEO
Fixed Income	739,264.39	746,584.42	FNMA POOL #MA0654 3.5% 02-01-2021 BEO
Fixed Income	374,668.74	378,844.62	FNMA POOL #MA0695 4% 04-01-2031 BEO
Fixed Income	5,310,978.04	5,311,853.93	FNMA POOL #MA0741 4% 05-01-2021 BEO

Fixed Income	2,247,980.47	2,520,386.00	FNMA PREASSIGN 00004 5.5 11-25-2034
Fixed Income	865,422.42	875,132.78	FNMA PREASSIGN 00162 02-25-2044
Fixed Income	1,046,750.91	1,166,016.27	FNMA PREASSIGN 00277 6.5 10-25-2031
Fixed Income	817.65	822.53	FNMA PREASSIGN 00376 5 12-25-2016
Fixed Income	316,709.89	315,583.50	FNMA PREASSIGN 00480 2.75 03-13-2014
Fixed Income	32,392.63	34,146.98	FNMA PREASSIGN 00853 4 03-25-2018
Fixed Income	100,000.00	99,956.00	FNMA PREASSIGN 1.25 07-18-2014/01-18-2012
Fixed Income	9,943,750.00	11,409,530.00	FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029
Fixed Income	22,962.56	23,305.48	FNMA REMIC SER 2006-14 CL FW FLT RT 03-25-2036
Fixed Income	156,010.94	153,907.20	FNMA REMIC SER 2006-53 CL BP 612-25-2032
Fixed Income	1,032,850.57	1,047,000.52	FNMA REMIC SER 2006-58 CL EF FLT RT 07-25-2036
Fixed Income	1,480,689.12	1,489,825.61	FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041
Fixed Income	7,495,988.69	7,542,242.14	FNMA REMIC SER 2011-3 CL FA FLTG RT 02-25-2041
Fixed Income	48,540.37	57,357.81	FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027
Fixed Income	1,087,241.96	1,104,095.42	FNMA REMIC TR 2006-30 CL-KF VAR RATE 05-25-2036
Fixed Income	392,260.94	395,188.06	FNMA REMIC TR 2008-86 CL-PC 5 03-25-2034
Fixed Income	168,927.94	195,200.77	FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG
Fixed Income	221,905.43	232,775.00	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	1,053,882.00	1,047,487.50	FNMA SEMI ANNUAL 5.375 06-12-2017
Fixed Income	2,765,039.06	2,750,000.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	(12,146,250.00)	(12,000,000.00)	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	919,668.75	910,000.00	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY
Fixed Income	143,184.38	143,100.00	FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY
Fixed Income	25,454,433.59	25,552,915.70	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	(10,368,750.00)	(10,345,310.00)	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	269,171.09	268,978.06	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	5,635,875.01	5,622,675.99	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY
Fixed Income	(1,064,687.50)	(1,062,500.00)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	2,514,875.00	2,507,500.00	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	(39,407,890.63)	(39,312,500.00)	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	582,404.30	584,375.00	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	828,878.13	828,750.00	FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	461,040.63	461,309.16	FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL
Fixed Income	1,178,531.28	1,179,929.20	FNMA SR 2007-25 CL FB FLTG RT DUE 04-25-2037
Fixed Income	824,785.94	826,497.24	FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL
Fixed Income	277,156.25	277,386.06	FNMA TBA 30 YR PASS-THROUGHS 6.5 30 YEARS SETTLES JUL
Fixed Income	795,054.58	799,513.69	FNMA TR 2007-70 CL-FA FLTG RT DUE 07-25-2037
Fixed Income	99,900.00	99,559.00	FNMA TRANCHE 00420 2.15 06-28-2016
Fixed Income	224,934.68	226,641.60	FORD CR AUTO OWNER 1.65% DUE 05-15-2016
Fixed Income	154,642.17	150,242.43	FORD CR AUTO OWNER 5.23999977112% DUE 07-15-2012
Fixed Income	937.32	917.72	FORD CR AUTO OWNER FLTG RT 4.28000020981% DUE 05-15-2012
Fixed Income	429,980.31	436,170.93	FORD CR FLOORPLAN 2.24% DUE 02-15-2016
Fixed Income	576,022.67	578,380.57	FORD MOTOR CO TERM LOAN DUE 12-15-2013 BEO
Fixed Income	317,400.00	439,240.20	FORD MTR CO DEL 6.375% DUE 02-01-2029
Fixed Income	327,750.00	454,539.80	FORD MTR CO DEL 7.125% DUE 11-15-2025
Fixed Income	586,500.00	744,070.80	FORD MTR CR CO LLC 12% DUE 05-15-2015
Fixed Income	75,281.25	74,907.67	FORD MTR CR CO LLC 5.75% DUE 02-01-2021
Fixed Income	216,667.00	233,869.02	FORD MTR CR CO LLC 6.625% DUE 08-15-2017
Fixed Income	415,000.00	406,002.40	FORD MTR CR CO LLC 7.25% DUE 10-25-2011
Fixed Income	2,835,000.00	2,825,290.80	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	205,500.00	209,280.80	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	1,335,750.00	1,360,325.20	FORD MTR CR CO LLC 7.5% DUE 08-01-2012
Fixed Income	630,750.00	627,468.60	FORD MTR CR CO LLC 7.8% DUE 06-01-2012
Fixed Income	2,691,000.00	2,719,030.60	FORD MTR CR CO LLC 7.8% DUE 06-01-2012
Fixed Income	58,643.75	57,517.96	FORD MTR CR CO LLC 7.8% DUE 06-01-2012
Fixed Income	73,775.00	72,766.85	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	579,250.00	559,745.00	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	45,300.00	44,779.60	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	416,375.00	419,808.75	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	562,500.00	559,745.00	FORD MTR CR CO LLC 8.7% DUE 10-01-2014
Fixed Income	626,250.00	603,796.20	FORD MTR CR CO LLC 9.875% DUE 08-10-2011
Fixed Income	1,953,000.00	2,002,560.00	FORD MTR CR CO LLC FORD MOTOR CREDIT NOTE VAR RT DUE 01-13-2012
Fixed Income	5,525,000.00	5,485,215.00	FORD MTR CR CO LLC NT 8 DUE 06-01-2014
Fixed Income	112,750.00	109,704.30	FORD MTR CR CO LLC NT 8 DUE 06-01-2014
Fixed Income	150,000.00	179,385.90	FPL GROUP CAP INC DEB 7.875 DUE 12-15-2015
Fixed Income	4,263,805.83	4,328,576.62	FRANCE(GOVT OF) 0% T-BILL 17/11/2011 EUR1
Fixed Income	246,528.00	212,952.00	FRESNO CNTY CAL PENSION OBLIG CAP APPREC SER A DUE 08-15-2028 5.66 @25.626
Fixed Income	253,750.00	271,562.50	FRONTIER 8.125 DUE 10-01-2018

Fixed Income	220,000.00	239,250.00	FRONTIER 8.25% DUE 04-15-2017
Fixed Income	16,183,274.92	16,193,937.50	FUT 09-19-2011
Fixed Income	89,918,224.05	89,938,637.50	FUT 09-19-2011
Fixed Income	(16,183,274.92)	(16,193,937.50)	FUT 09-19-2011
Fixed Income	(89,918,224.05)	(89,938,637.50)	FUT 09-19-2011
Fixed Income	5,469,200.00	5,476,900.00	FUT 12-19-2011
Fixed Income	93,101,395.56	93,356,250.00	FUT 12-19-2011
Fixed Income	68,663,787.50	68,959,150.00	FUT 12-19-2011
Fixed Income	(5,469,200.00)	(5,476,900.00)	FUT 12-19-2011
Fixed Income	(93,101,395.56)	(93,356,250.00)	FUT 12-19-2011
Fixed Income	(68,663,787.50)	(68,959,150.00)	FUT 12-19-2011
Fixed Income	5,695,662.50	5,641,037.50	FUT 90DAY EURO\$ (NYL) DEC12
Fixed Income	(5,695,662.50)	(5,641,037.50)	FUT 90DAY EURO\$ (NYL) DEC12
Fixed Income	(1,621.66)	(1,132.81)	FUT CALL AUG 11 5YR T-NOTE OP 1200
Fixed Income	(20,635.55)	(14,726.56)	FUT CALL AUG 11 5YR T-NOTE OP 1200
Fixed Income	(5,077.99)	(1,031.25)	FUT CALL AUG 11 T-NOTE OPTION 1250
Fixed Income	(7,386.16)	(1,500.00)	FUT CALL AUG 11 T-NOTE OPTION 1250
Fixed Income	(2,766.75)	(1,781.25)	FUT CALL SEP 11 5YR T-NOTE OP 1215
Fixed Income	(6,553.12)	(10,850.00)	FUT CALL SEP 11 EURO DOLLARS 9937
Fixed Income	6,679,587.50	6,677,775.00	FUT DEC 12 EURO DOLLARS
Fixed Income	61,877,188.84	61,831,250.00	FUT DEC 12 EURO DOLLARS
Fixed Income	30,453,672.77	30,420,975.00	FUT DEC 12 EURO DOLLARS
Fixed Income	(6,679,587.50)	(6,677,775.00)	FUT DEC 12 EURO DOLLARS
Fixed Income	(61,877,188.84)	(61,831,250.00)	FUT DEC 12 EURO DOLLARS
Fixed Income	(30,453,672.77)	(30,420,975.00)	FUT DEC 12 EURO DOLLARS
Fixed Income	10,297,323.13	10,277,925.00	FUT DEC 13 EURO DOLLARS
Fixed Income	(10,297,323.13)	(10,277,925.00)	FUT DEC 13 EURO DOLLARS
Fixed Income	5,199,725.00	5,217,712.50	FUT JUN 12 EURO DOLLARS
Fixed Income	464,888,811.12	466,612,575.00	FUT JUN 12 EURO DOLLARS
Fixed Income	(5,199,725.00)	(5,217,712.50)	FUT JUN 12 EURO DOLLARS
Fixed Income	(464,888,811.12)	(466,612,575.00)	FUT JUN 12 EURO DOLLARS
Fixed Income	26,114,500.00	26,079,975.00	FUT JUN 13 EURO DOLLARS
Fixed Income	23,679,827.53	23,619,600.00	FUT JUN 13 EURO DOLLARS
Fixed Income	(26,114,500.00)	(26,079,975.00)	FUT JUN 13 EURO DOLLARS
Fixed Income	(23,679,827.53)	(23,619,600.00)	FUT JUN 13 EURO DOLLARS
Fixed Income	3,414,559.15	3,407,950.00	FUT JUN 14 EURO DOLLARS
Fixed Income	(3,414,559.15)	(3,407,950.00)	FUT JUN 14 EURO DOLLARS
Fixed Income	24,053,686.89	24,132,387.50	FUT MAR 12 EURO DOLLARS
Fixed Income	224,538,471.84	225,401,475.00	FUT MAR 12 EURO DOLLARS
Fixed Income	(24,053,686.89)	(24,132,387.50)	FUT MAR 12 EURO DOLLARS
Fixed Income	(224,538,471.84)	(225,401,475.00)	FUT MAR 12 EURO DOLLARS
Fixed Income	7,168,208.95	7,154,300.00	FUT MAR 13 EURO DOLLARS
Fixed Income	97,789,163.10	97,693,200.00	FUT MAR 13 EURO DOLLARS
Fixed Income	67,952,500.00	67,842,500.00	FUT MAR 13 EURO DOLLARS
Fixed Income	(7,168,208.95)	(7,154,300.00)	FUT MAR 13 EURO DOLLARS
Fixed Income	(97,789,163.10)	(97,693,200.00)	FUT MAR 13 EURO DOLLARS
Fixed Income	(67,952,500.00)	(67,842,500.00)	FUT MAR 13 EURO DOLLARS
Fixed Income	2,131,434.03	2,124,102.81	FUT MAR 13 LIF 3M EURIBOR
Fixed Income	(2,131,434.03)	(2,124,102.81)	FUT MAR 13 LIF 3M EURIBOR
Fixed Income	17,122,363.94	17,085,250.00	FUT MAR 14 EURO DOLLARS
Fixed Income	(17,122,363.94)	(17,085,250.00)	FUT MAR 14 EURO DOLLARS
Fixed Income	(1,674.68)	(1,687.50)	FUT PUT AUG 11 5YR T-NOTE OP 1180
Fixed Income	(19,757.24)	(13,710.94)	FUT PUT AUG 11 5YR T-NOTE OP 1180
Fixed Income	(3,641.06)	(4,468.75)	FUT PUT AUG 11 T-NOTE OPTION 1210
Fixed Income	(5,296.08)	(6,500.00)	FUT PUT AUG 11 T-NOTE OPTION 1210
Fixed Income	(71,899.08)	(12,100.00)	FUT PUT MAR 12 EURO DOLLARS 9900
Fixed Income	(8,958.88)	(1,050.00)	FUT PUT SEP 11 EURO DOLLARS 9937
Fixed Income	(100,907.79)	(12,150.00)	FUT PUT SEP 11 EURO DOLLARS 9937
Fixed Income	-	5,749,421.88	FUT SEP 11 10 YR T-NOTES
Fixed Income	(1,452,000.00)	(1,467,937.50)	FUT SEP 11 10 YR T-NOTES
Fixed Income	2,921,250.00	2,935,875.00	FUT SEP 11 10 YR T-NOTES
Fixed Income	1,452,000.00	1,467,937.50	FUT SEP 11 10 YR T-NOTES
Fixed Income	(2,921,250.00)	(2,935,875.00)	FUT SEP 11 10 YR T-NOTES
Fixed Income	14,167,375.00	14,065,046.88	FUT SEP 11 5 YR T NOTE
Fixed Income	(14,167,375.00)	(14,065,046.88)	FUT SEP 11 5 YR T NOTE
Fixed Income	7,953,842.21	8,113,128.90	FUT SEP 11 EURX EUR-BOBL
Fixed Income	21,679,786.95	21,804,033.92	FUT SEP 11 EURX EUR-BOBL
Fixed Income	(7,953,842.21)	(8,113,128.90)	FUT SEP 11 EURX EUR-BOBL

Fixed Income	(21,679,786.95)	(21,804,033.92)	FUT SEP 11 EURX EUR-BOBL
Fixed Income	7,199,074.30	7,277,087.37	FUT SEP 11 EURX EUR-BUND
Fixed Income	(7,199,074.30)	(7,277,087.37)	FUT SEP 11 EURX EUR-BUND
Fixed Income	(3,223,595.70)	(3,198,812.50)	FUT SEP 11 U.S. T-BONDS
Fixed Income	3,223,595.70	3,198,812.50	FUT SEP 11 U.S. T-BONDS
Fixed Income	14,444,718.75	14,476,687.50	FUT SEP 11 US 2YR T-NOTE
Fixed Income	(14,444,718.75)	(14,476,687.50)	FUT SEP 11 US 2YR T-NOTE
Fixed Income	20,160,131.11	20,121,775.00	FUT SEP 13 EURO DOLLARS
Fixed Income	(20,160,131.11)	(20,121,775.00)	FUT SEP 13 EURO DOLLARS
Fixed Income	(51,049.00)	(64,160.80)	FWD CNTRT TO SELL 1Y2Y 10-11-2011
Fixed Income	(180,053.00)	(225,957.60)	FWD CNTRT TO SELL 1Y2Y 10-11-2011
Fixed Income	(572,870.00)	(711,348.00)	FWD CNTRT TO SELL 1Y2Y 10-11-2011
Fixed Income	(11,088.42)	(14,871.57)	FWD CNTRT TO SELL FVA USD 1Y1Y S ATM 10-11-2011
Fixed Income	(27,985.06)	(37,533.01)	FWD CNTRT TO SELL FVA USD 1Y1Y S ATM OCT11 2011
Fixed Income	(10,668.00)	(14,871.57)	FWD CNTRT TO SELL FVA USD 1Y1Y10-11-2011
Fixed Income	(24,892.00)	(34,700.33)	FWD CNTRT TO SELL FVA USD 1Y1Y10-11-2011
Fixed Income	(57,626.00)	(82,624.88)	FWD CNTRT TO SELL FVA USD 1Y2Y11-14-2011 OCD001077
Fixed Income	(146,845.50)	(210,459.60)	FWD CNTRT TO SELL FVA USD 1Y2Y11-14-2011 OCD001077
Fixed Income	(159,575.50)	(229,167.12)	FWD CNTRT TO SELL FVA USD 1Y2Y11-14-2011 OCD001077
Fixed Income	(260,000.00)	(260,000.00)	FX COLLATERAL PAYABLE TO: CSFB
Fixed Income	(290,000.00)	(290,000.00)	FX COLLATERAL PAYABLE TO: MORGAN STANLEY
Fixed Income	1,378.65	1,469.53	GAMCO INVS INC SUB DEB 0 DUE 12-31-2015
Fixed Income	49,992.47	51,422.30	GE CAP CR CARD 3.69% DUE 07-15-2015
Fixed Income	520,972.67	524,507.46	GE CAP CR CARD 3.69% DUE 07-15-2015
Fixed Income	735,984.38	745,442.60	GE CAP CR CARD 3.8% DUE 11-15-2017
Fixed Income	508,312.50	511,160.64	GE CAP CR CARD 3.8% DUE 11-15-2017
Fixed Income	1,057,515.67	1,113,358.87	GE SEACO FIN SRL FLTG RT .4365% DUE 11-17-2020
Fixed Income	722,999.60	749,190.24	GEN ELEC CAP CORP 5.3% DUE 02-11-2021
Fixed Income	424,452.00	428,359.20	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	1,081,800.00	1,070,898.00	GEN ELEC CAP CORP 5.5% DUE 01-08-2020
Fixed Income	7,854,521.46	7,904,582.47	GEN ELEC CAP CORP 5.5%-FR NTS 9/2067 EUR'144A
Fixed Income	469,554.54	597,170.02	GEN ELEC CAP CORP 5.625% DUE 05-01-2018
Fixed Income	1,478,784.00	1,618,508.80	GEN ELEC CAP CORP 5.875% DUE 01-14-2038
Fixed Income	574,361.75	638,772.67	GEN ELEC CAP CORP 5.9% DUE 05-13-2014
Fixed Income	1,803,699.10	1,788,563.49	GEN ELEC CAP CORP 5.9% DUE 05-13-2014
Fixed Income	686,178.70	686,501.20	GEN ELEC CAP CORP 6% DUE 08-07-2019
Fixed Income	1,384,340.30	1,389,611.30	GEN ELEC CAP CORP 6% DUE 08-07-2019
Fixed Income	532,974.75	540,870.75	GEN ELEC CAP CORP FDIC GTD 2.625 DUE 12-28-2012
Fixed Income	1,840,144.00	1,880,733.20	GEN ELEC CAP CORP MEDIUM TERM NTS BO TR #00748 08/02/06 VAR RT DUE 8-2-2012
Fixed Income	208,950.45	205,031.97	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00551 6% DUE 06-15-2012
Fixed Income	1,218,437.50	1,524,351.50	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00742 VAR RT DUE 05-05-2026
Fixed Income	366,231.25	388,307.15	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00817 VAR RT DUE 05-22-2013
Fixed Income	129,870.65	134,437.80	GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY FLT RT MTN VAR RT DUE 01-08-2016
Fixed Income	325,449.00	330,473.40	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.375% DUE 10-20-2016
Fixed Income	1,292,148.00	1,769,115.60	GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 09-15-2014 REG
Fixed Income	293,850.22	298,872.98	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	375,467.78	372,202.42	GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002
Fixed Income	104,440.85	116,321.52	GENERAL ELEC CO 5.25% DUE 12-06-2017
Fixed Income	143,285.25	139,580.41	GENERAL MLS INC 6% DUE 02-15-2012
Fixed Income	1,443,750.00	1,572,036.00	GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014
Fixed Income	998,635.77	995,934.84	GEORGIA PAC CORP DUE 12-20-2012 BEO
Fixed Income	582,150.09	578,212.90	GEORGIA PAC CORP GEORGIA PACIFIC 1ST LIEN DUE 12-23-2012 BEO
Fixed Income	768,391.87	723,217.68	GEORGIA PWR CO 5.4% DUE 06-01-2040
Fixed Income	1,042,500.00	1,105,255.00	GERDAU HOLDINGS BNDS 7.0% 20/01/2020
Fixed Income	16,139,016.17	16,580,572.15	GERMANY(FED REP) 0% T-BILL 14/12/2011 EUR
Fixed Income	1,766,412.88	1,773,307.25	GERMANY(FED REP) 3.25% BDS 04/07/2021 EUR
Fixed Income	2,475,838.91	2,465,602.56	G-FORCE 2005-RR 5.158% DUE 12-25-2039
Fixed Income	2,694,303.00	2,903,191.20	GLAXOSMITHKLINE 4.85% DUE 05-15-2013
Fixed Income	610,000.00	169,275.00	GLITNIR BANKI HF GL MEDIUM TERM SR NT TR# TR 00003 6.33 7-28-11 BD IN DEFAULT
Fixed Income	98,989.00	1.00	GLITNIR BANKI HF GLITNIR BANKI HF BONDS DEFAULTED DUE 09-14-2049 BEO
Fixed Income	578,700.80	160,950.00	GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT
Fixed Income	218,469.55	219,367.42	GLOBALDRIVE 2008-B 4% A/BKD NTS 20/10/16EUR'A
Fixed Income	467,592.23	494,875.27	GLOBALDRIVE 2009-A 3% A/BKD 20/07/2015 EUR'A'
Fixed Income	3,682,710.00	3,741,360.00	GMAC INC FORMERLY 6% DUE 05-23-2012
Fixed Income	1,329,250.00	1,316,250.00	GMAC INC FORMERLY 6% DUE 12-15-2011
Fixed Income	1,632,000.00	1,632,000.00	GMAC INC FORMERLY 6.625 DUE 05-15-2012
Fixed Income	102,750.00	100,750.00	GMAC INC FORMERLY 6.875 DUE 09-15-2011
Fixed Income	1,025,000.00	1,019,000.00	GMAC INC FORMERLY 7% DUE 02-01-2012

Fixed Income	762,000.00	855,000.00	GMAC INC FORMERLY 7.5 DUE 12-31-2013
Fixed Income	181,506.47	182,074.11	GNMA 4% DUE 03-16-2033
Fixed Income	310,666.38	313,862.74	GNMA 4.5% DUE 03-20-2036
Fixed Income	1,810,423.24	2,179,739.84	GNMA 5.5% DUE 03-16-2034
Fixed Income	1,548.39	1,500.06	GNMA GPM POOL #905543 SER 2015 11.25% DUE 08-15-2015 REG
Fixed Income	1,274,451.57	1,272,671.88	GNMA I SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY
Fixed Income	1,133,896.88	1,133,321.36	GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY
Fixed Income	340,685.16	341,096.72	GNMA I SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES JULY
Fixed Income	99,714.30	112,178.98	GNMA POOL #003964 5% 03-20-2037 BEO
Fixed Income	765,342.93	768,321.20	GNMA POOL #005055 4.5% 05-20-2041 BEO
Fixed Income	11,861.23	13,476.83	GNMA POOL #407744 SER 2025 7.5% DUE 08-15-2025 REG
Fixed Income	24,596.40	24,258.50	GNMA POOL #574314 5.5% 12-15-2016 BEO
Fixed Income	440,196.60	458,006.45	GNMA POOL #692606 4.5% 06-15-2039 BEO
Fixed Income	163,316.58	174,345.09	GNMA POOL #697709 SER 2038 6% DUE 12-15-2038 BEO
Fixed Income	109,398.41	114,057.55	GNMA POOL #719651 5.5% 08-15-2039 BEO
Fixed Income	114,193.86	118,934.85	GNMA POOL #726341 5.5% 09-15-2039 BEO
Fixed Income	503,238.34	499,366.56	GNMA POOL #733989 4% 10-15-2040 BEO
Fixed Income	1,476,885.12	1,510,968.44	GNMA POOL #738017 4% 02-15-2041 BEO
Fixed Income	1,987,255.66	2,018,684.24	GNMA POOL #745133 4.5% 06-15-2040 BEO
Fixed Income	3,047,440.60	3,033,671.85	GNMA POOL #746823 4% 12-15-2040 BEO
Fixed Income	3,053,090.76	3,035,595.67	GNMA POOL #753599 4% 12-15-2040 BEO
Fixed Income	449,898.88	483,157.87	GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG
Fixed Income	4,391,571.32	4,540,067.41	GNMA POOL #782818 SER 2039 4.5% DUE 11-15-2039 REG
Fixed Income	105,043.15	123,514.42	GNMA REMIC SER 2002-41 CL SU 06-16-2032
Fixed Income	7,621,086.90	8,870,095.97	GNMA REMIC TR 2001-16 CL Z 10-16-2040
Fixed Income	63,283.54	63,273.00	GNMA SERIES 2000-26 CLASS-DF 09-20-2030
Fixed Income	580,125.00	579,312.24	GNMA TBA POOL 6% 30 YR JUL
Fixed Income	223,458.90	251,148.91	GNMAII POOL #003952 SER 2037 5 DUE 02-20-2037 REG
Fixed Income	409,892.57	429,313.13	GNMAII POOL #004697 SER 2040 5% DUE 05-20-2040 REG
Fixed Income	2,216.26	2,242.87	GNMAII POOL #008837 SER 2021 ADJ RT 09-20-2021
Fixed Income	10,959.18	12,049.05	GNMAII POOL #008915 SER 2022 ADJ RT 02-20-2022
Fixed Income	23,788.01	24,270.20	GNMAII POOL #080078 SER 2027 ADJ RT 05-20-2027
Fixed Income	118,034.47	120,427.56	GNMAII POOL #080088 SER 2027 ADJ RT 06-20-2027
Fixed Income	106,317.61	108,591.68	GNMAII POOL #080095 SER 2027 ADJ RT 07-20-2027
Fixed Income	50,543.46	51,646.93	GNMAII POOL #080107 SER 2027 ADJ RT 08-20-2027
Fixed Income	3,877.08	4,076.59	GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030
Fixed Income	549,934.00	555,971.90	GOLDMAN SACHS 3.625% DUE 02-07-2016
Fixed Income	114,775.75	116,248.67	GOLDMAN SACHS 3.625% DUE 02-07-2016
Fixed Income	725,000.00	732,872.05	GOLDMAN SACHS 3.625% DUE 02-07-2016
Fixed Income	302,375.44	323,727.60	GOLDMAN SACHS 5.35% DUE 01-15-2016
Fixed Income	816,645.00	809,319.00	GOLDMAN SACHS 5.35% DUE 01-15-2016
Fixed Income	922,500.00	1,188,986.62	GOLDMAN SACHS 5.45% DUE 11-01-2012
Fixed Income	101,345.00	100,817.10	GOLDMAN SACHS 6.25% DUE 02-01-2041
Fixed Income	547,926.50	554,494.05	GOLDMAN SACHS 6.25% DUE 02-01-2041
Fixed Income	253,362.50	252,042.75	GOLDMAN SACHS 6.25% DUE 02-01-2041
Fixed Income	3,593,628.00	3,972,261.60	GOLDMAN SACHS 6.25% DUE 09-01-2017
Fixed Income	183,999.15	184,996.86	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	1,303,362.72	1,283,978.17	GOLDMAN SACHS 6.75% DUE 10-01-2037
Fixed Income	365,087.33	370,523.30	GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGOLDMAN SACHS GP 5.625 DUE 011517
Fixed Income	151,000.00	189,831.40	GOLDMAN SACHS GROUP INC MEDIUM TERM NTS FLT RT MTN VAR RT DUE 07-22-2015
Fixed Income	1,425,073.34	1,690,627.97	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	711,422.20	698,125.80	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	102,624.55	104,718.87	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	1,484,750.00	1,454,428.75	GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019
Fixed Income	266,115.00	282,912.30	GOLDMAN SACHS GROUP INC NT FLTG RATE DUE03-22-2016 REG
Fixed Income	330,000.00	399,936.40	GOLDMAN SACHS GROUP INC SR NT FLTG VAR RT DUE 02-06-2012
Fixed Income	4,301,741.56	6,089,488.51	GOLDMAN SACHS GRP 6.375% SNR EMTN 2/05/18 EUR
Fixed Income	3,187,433.76	3,606,864.46	GOLDMAN SACHS GRP FRN 02/13 EUR1000
Fixed Income	271,744.35	275,530.23	GOLDMAN SACHS GRP FRN EMTN 12/08/15 EUR100000
Fixed Income	484,384.60	488,768.64	GOLDMAN SACHS TRANCHE # TR 00582 3.7 DUE08-01-2015
Fixed Income	1,903,229.90	1,866,611.56	GREEN TREE FINL CORP 1999-2 MFD HSG SR/SUB P/T CL A-5 6.68 DUE 12-01-30 BEO
Fixed Income	2,368,346.09	2,497,106.19	GS MTG SECS CORP FFMLT 2005-FF11 MTG PASSTHRU CTF CL 11-25-2035 REG
Fixed Income	1,667,057.33	1,715,486.45	GS MTG SECS CORP FLTG RT .5658% DUE 09-25-2035
Fixed Income	35,120.00	34,974.80	HANCOCK JOHN LIFE FLTG RT 5.52% DUE 09-15-2011
Fixed Income	2,031,477.00	2,184,000.00	HANSON AUSTRALIA 5.25% DUE 03-15-2013
Fixed Income	684,889.52	687,192.69	HARLEY DAVIDSON 1.53% DUE 09-15-2015
Fixed Income	910,620.30	915,954.27	HARTFORD FINL SVCS 5.375% DUE 03-15-2017
Fixed Income	699,647.86	701,375.58	HARTFORD FINL SVCS 6.3% DUE 03-15-2018

Fixed Income	1,349,384.04	1,505,833.82	HARVEST CLO I SA FRN CLO 29/3/17 EUR REGS A1
Fixed Income	1,157,750.00	1,181,125.00	HCA INC 7.25% DUE 09-15-2020
Fixed Income	1,387,330.00	1,503,250.00	HCA INC 7.25% DUE 09-15-2020
Fixed Income	130,409.70	132,200.12	HCP INC 3.75% DUE 02-01-2016
Fixed Income	588,788.50	642,815.50	HCP INC 6.7 DUE 01-30-2018 BEO
Fixed Income	4,778,200.00	5,505,735.00	HEALTH CARE PPTY INVS INC HEALTH CARE PROP INV 6% DUE 01-30-2017/01-22-2007
Fixed Income	804,930.00	838,401.75	HEALTH CARE PPTY INVS INC NT 6.3% DUE 09-15-2016/09-14-2016
Fixed Income	800,448.00	807,777.60	HEALTH CARE PPTY INVS INC NT VAR RT DUE 09-15-2011/09-19-2006
Fixed Income	210,230.80	209,040.20	HEWLETT PACKARD CO 3.75% DUE 12-01-2020
Fixed Income	1,497,568.00	1,737,668.80	HLTH CARE PPTY 5.625% DUE 05-01-2017
Fixed Income	421,629.80	419,816.80	HLTH CARE PPTY INVS INC MANDATORY PAR PUR REMARKETED SECS06-08-15/06-08-5 REG
Fixed Income	1,788,282.00	1,753,779.60	HLTH CARE REIT INC 4.95% DUE 01-15-2021
Fixed Income	495,360.00	498,080.00	HLTH CARE REIT INC 5.25% DUE 01-15-2022
Fixed Income	929,520.95	931,409.60	HLTH CARE REIT INC 5.25% DUE 01-15-2022
Fixed Income	166,160.10	163,910.40	HOME DEPOT INC 5.25% DUE 12-16-2013
Fixed Income	484,766.40	470,787.00	HOME DEPOT INC 5.875% DUE 12-16-2036
Fixed Income	1,210,750.00	1,073,295.80	HOME EQTY LN TR FLTG RT .5258% DUE 04-25-2037
Fixed Income	3,015.44	3,015.44	Hong Kong dollar - Cash
Fixed Income	(0.06)	(0.06)	Hong Kong dollar - Cash
Fixed Income	46,559.79	46,559.79	Hong Kong dollar - Cash
Fixed Income	61.54	61.54	Hong Kong dollar - Cash
Fixed Income	80,390.56	80,390.56	Hong Kong dollar - Cash
Fixed Income	-	-	Hong Kong dollar - Cash
Fixed Income	0.28	0.28	Hong Kong dollar - Cash
Fixed Income	18,221.98	18,221.98	Hong Kong dollar - Cash
Fixed Income	-	-	Hong Kong dollar - Cash
Fixed Income	143,862.84	143,884.93	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	1,916,667.18	1,914,608.27	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	194,193.60	194,201.00	Hong Kong dollar - Pending Foreign Exchange Purchases
Fixed Income	(3,012.25)	(3,015.44)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	(9,652.72)	(9,654.42)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	(123,437.79)	(123,442.50)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	(836,398.09)	(836,648.36)	Hong Kong dollar - Pending Foreign Exchange Sales
Fixed Income	(143,847.10)	(143,884.07)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	(265,526.51)	(265,619.06)	Hong Kong dollar - Pending Trade Purchases
Fixed Income	9,650.78	9,654.36	Hong Kong dollar - Pending Trade Sales
Fixed Income	121,582.20	121,613.45	Hong Kong dollar - Pending Trade Sales
Fixed Income	818,211.18	818,421.47	Hong Kong dollar - Pending Trade Sales
Fixed Income	3,263,790.00	4,095,000.00	HSBC CAP FDG(USD1) 10.176%-FRN PRP PFD 144'A
Fixed Income	138,344.00	142,198.20	HSBC FIN CORP GLOBAL NT FLTG RATE DUE 06-01-2016 REG
Fixed Income	156,743.75	155,294.50	HSBC FIN CORP HSBC FIN INTERNOTES BOOK ETRANCHE # TR 00029 VAR RT DUE02-10-2012
Fixed Income	215,309.10	208,248.02	HSBC FINANCE CORP 6.375% DUE 10-15-2011
Fixed Income	772,709.00	720,140.40	HSBC HLDGS PLC 6.5% DUE 05-02-2036
Fixed Income	1,247,287.50	1,280,980.00	HSBC HOLDINGS PLC 5.1 DUE 04-05-2021
Fixed Income	1,747,613.71	1,707,545.79	HSBC HOME EQUITY LN TR USA 2006-1 CL A1 01-20-2036 BEO
Fixed Income	1,706,317.20	1,974,229.61	HSBC HOME EQUITY LN TR USA 2007-3 ASSET BACKED CTF CL A-PT 11-20-2036 REG
Fixed Income	180,000.00	232,166.80	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	694,596.00	696,500.40	HUMANA INC 7.2% DUE 06-15-2018
Fixed Income	182,500.00	303,259.00	HUMANA INC 8.15% DUE 06-15-2038
Fixed Income	575,048.76	575,414.28	HUSKY ENERGY INC 5.9% DUE 06-15-2014
Fixed Income	3,045,500.00	2,963,350.00	HUTCHISON WHAM 09 7.625% NTS 04/19 USD'REGS
Fixed Income	81,188.18	80,874.42	I/O FHLMC MULTICLASS 3760 CL CI 05-15-2025
Fixed Income	51,935.85	49,365.42	I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025
Fixed Income	53,185.33	56,463.12	I/O FHLMC MULTICLASS 3818 CL GI 4% 09-15-2027
Fixed Income	33,869.54	34,240.14	I/O FHLMC MULTICLASS SER 3686 CL DI 4.5%09-15-2027
Fixed Income	120,169.31	119,882.15	I/O FHLMC MULTICLASS SER 3735 CL IK 3.5%10-15-2025
Fixed Income	89,618.01	91,872.11	I/O FHLMC MULTICLASS SER 3753 CL DI 02-15-2035
Fixed Income	53,750.51	47,925.79	I/O FHLMC MULTICLASS SER 3809 CL BI 04-15-2024
Fixed Income	786,819.21	740,803.02	I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037
Fixed Income	476,545.53	604,160.64	I/O FNMA REMIC SER 2007-39 CL LI FLT RT 05-25-2037
Fixed Income	77,439.40	73,050.42	I/O FNMA REMIC TR 2010-154 CL-DI 4.5% 11-25-2040
Fixed Income	132,786.61	179,111.86	I/O FNMA REMIC TRUST 2007-106 SN 11-25-2037
Fixed Income	100,695.43	2.05	I/O GNMA 2002-88 REMIC PASSTHRU CTF CL 06-20-2031
Fixed Income	95,161.25	5,460.88	I/O GNMA 2003-028 REMIC TR CTF CL LI 02-20-2032
Fixed Income	88,841.44	73,628.28	I/O GNMA 2010-133 REMIC PASSTHRU SECS CLIP STEP UP 11-20-2013 REG
Fixed Income	39,481.42	38,662.97	I/O GNMA 2011-65 REMIC PASSTHRU CTF CL IO VAR RT 03-16-2023
Fixed Income	113,539.90	111,799.08	I/O GNMA MTG PASS THRU CTF 39 CL MX PI 06-20-2038
Fixed Income	1,022,860.31	1,050,659.20	I/O GNMA REMIC 02/16/2009 FLTG08-16-2038

Fixed Income	1,333,870.21	1,382,549.30	I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039
Fixed Income	1,134,020.76	1,282,191.83	I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038
Fixed Income	3,948,710.00	4,446,847.70	ICI WILMINGTON INC 5.625% DUE 12-01-2013
Fixed Income	1,250,000.00	1,292,337.50	ILLINOIS ST 5.665% 03-01-2018 BEO TAXABLE
Fixed Income	900,000.00	962,622.00	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE
Fixed Income	3,407,357.38	3,534,528.10	Indian rupee - Pending Foreign Exchange Purchases
Fixed Income	1,768,100.63	1,829,785.17	Indian rupee - Pending Foreign Exchange Purchases
Fixed Income	800,000.00	800,576.24	INDL & COML BK CHINA LTD NY DTD 02-18-2011 .75 C/D 08-18-2011
Fixed Income	1,700,000.00	1,700,739.84	INDL & COML BK CHINA LTD NY DTD 05-18-2011 .54 C/D 08-18-2011
Fixed Income	1,051,449.05	1,105,712.32	Indonesian rupiah - Pending Foreign Exchange Purchases
Fixed Income	3,363,510.95	3,475,535.53	Indonesian rupiah - Pending Foreign Exchange Purchases
Fixed Income	(1,471,864.20)	(1,478,675.58)	Indonesian rupiah - Pending Foreign Exchange Sales
Fixed Income	31,717.07	30,026.66	INDYMAC ABS INC INABS 2005-C HOME EQUITYMTG LN ASSET 10-25-2035 REG
Fixed Income	2,382,878.73	2,451,188.99	INSTITUT CREDITO FLTG RT 25/03/2014
Fixed Income	796,000.00	802,166.40	INTELSAT JACKSON HLDGS LTD TERM LOAN DUE04-03-2018 BEO
Fixed Income	995,000.00	1,002,708.00	INTELSAT JACKSON HLDGS LTD TERM LOAN DUE04-03-2018 BEO
Fixed Income	181,094.56	214,933.65	INTER-AMER DEV BK 5.375% MTN 27/05/14 AUD
Fixed Income	490,556.56	537,334.12	INTER-AMER DEV BK 5.375% MTN 27/05/14 AUD
Fixed Income	158,194.01	188,194.34	INTER-AMERN DEV BK CORP 5.375%27/05/2014
Fixed Income	1,500,000.00	1,500,585.00	INTERNATIONAL BUSINESS MACHS CORP NT FLTG RATE DUE 06-15-2012 REG
Fixed Income	1,700,000.00	1,697,247.70	INTESA SANPAOLO SPA DTD 01-19-2010 VAR RT DUE 01-19-2012
Fixed Income	773,367.33	707,550.15	INTL BUSINESS 5.6% DUE 11-30-2039
Fixed Income	200,621.70	209,852.44	INTL BUSINESS 7.625% DUE 10-15-2018
Fixed Income	400,000.00	393,886.80	INTL LEASE FIN 5.75% DUE 05-15-2016
Fixed Income	1,997,360.00	2,045,000.00	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00582 5.55 DUE 09-05-2012
Fixed Income	5,000,450.00	5,062,500.00	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00585 5.35 DUE 03-01-2012
Fixed Income	3,096,000.00	3,312,000.00	INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00591 6.625 DUE 11-15-2013
Fixed Income	(35,700.00)	(1,990.38)	IR CAP USD 215.949%/CPURN BNPAFRPP 03-04-2015 317512JL6
Fixed Income	(29,400.00)	(2,369.22)	IR FLR USD 215.949%/CPURN BNPAFRPP 03-04-2015 317512JK8
Fixed Income	(12,900.00)	(5,785.80)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(8,200.00)	(3,857.20)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(19,780.00)	(8,871.56)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(44,280.00)	(20,828.88)	IR FLR USD 215.949%/CPURN CITIUS33 03-12-2020 317513RF8
Fixed Income	(64,500.00)	(33,145.26)	IR FLR USD 215.949%/CPURN DEUTGB2L 03-10-2020 317512KA8
Fixed Income	(23,760.00)	(10,962.54)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(7,200.00)	(3,248.16)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(37,840.00)	(17,458.86)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(186,300.00)	(84,046.14)	IR FLR USD 216.987%/CPURN CITIUS33 04-07-2020 317513DG1
Fixed Income	(7,740.00)	(2,661.30)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	(19,350.00)	(6,653.25)	IR FLR USD 217.965%/CPURN CITIUS33 09-29-2020 317526CE9
Fixed Income	(9,800.00)	(4,457.00)	IR FLR USD 218.011%/CPURN DEUTGB2L 10-13-2020 317513RG6
Fixed Income	(12,740.00)	(5,794.10)	IR FLR USD 218.011%/CPURN DEUTGB2L 10-13-2020 317513RG6
Fixed Income	-	-	IRS 0 / 10.575% USGBFIL 02/01/2012 SWU005071
Fixed Income	(111,767.63)	(108,964.43)	IRS 02/01/2012 SWU005071
Fixed Income	-	-	IRS 02/01/2012 SWU006061
Fixed Income	(718.08)	-	IRS 02/01/2012 SWU009907
Fixed Income	(2,864.87)	(7,927.26)	IRS 02/01/2012 SWU026JC6
Fixed Income	-	-	IRS 02/01/2012 SWU046307
Fixed Income	-	-	IRS 02/01/2012 SWU058948
Fixed Income	-	-	IRS 02/01/2012 SWU059755
Fixed Income	(25.52)	(3,366.17)	IRS 02/01/2012 SWU088AA9
Fixed Income	-	-	IRS 02/01/2012 SWU091634
Fixed Income	-	-	IRS 02/01/2012 SWU092905
Fixed Income	-	-	IRS 02/01/2012 SWU092905
Fixed Income	-	-	IRS 02/01/2012 SWU093192
Fixed Income	-	-	IRS 02/01/2012 SWU093556
Fixed Income	-	-	IRS 02/01/2012 SWU093838
Fixed Income	-	-	IRS 02/01/2012 SWU095213
Fixed Income	-	-	IRS 02/01/2012 SWU096740
Fixed Income	-	-	IRS 02/01/2012 SWU0A0154
Fixed Income	(17,573.44)	(23,445.65)	IRS 02/01/2012 SWU0A0PQ2
Fixed Income	(658.62)	-	IRS 02/01/2013 SWU026242
Fixed Income	-	-	IRS 02/01/2013 SWU08AAB2
Fixed Income	-	-	IRS 02/01/2013 SWU08AAB2
Fixed Income	-	-	IRS 02/01/2013 SWU08ACD6
Fixed Income	-	-	IRS 02/01/2013 SWU095361
Fixed Income	-	-	IRS 02/01/2013 SWU095908
Fixed Income	-	-	IRS 02/01/2013 SWU096070

Fixed Income	-	-	IRS 02/01/2013 SWU096070
Fixed Income	(6,602.40)	-	IRS 02/01/2013 SWU096153
Fixed Income	-	-	IRS 02/01/2013 SWU097011
Fixed Income	-	-	IRS 02/01/2013 SWU0A0196
Fixed Income	(4,576.00)	-	IRS 02/01/2013 SWU0A0774
Fixed Income	(2,394.65)	-	IRS 02/01/2013 SWU0A09F4
Fixed Income	-	-	IRS 02/01/2013 SWU0A0R56
Fixed Income	-	-	IRS 02/01/2014 SWU095346
Fixed Income	-	-	IRS 02/01/2014 SWU095379
Fixed Income	(4,170.00)	(23,343.60)	IRS 06-15-2021 SWU0480Q9
Fixed Income	(4,740.00)	(23,343.60)	IRS 06-15-2021 SWU0482Q7
Fixed Income	-	(23,343.60)	IRS 06-15-2021 SWU0482Q7
Fixed Income	(5,450.00)	(23,343.60)	IRS 06-15-2021 SWU0494Q3
Fixed Income	-	(14,006.16)	IRS 06-15-2021 SWU0494Q3
Fixed Income	(1,150.00)	(23,343.60)	IRS 06-15-2021 SWU0494Q3
Fixed Income	-	(14,006.16)	IRS 06-15-2021 SWU0494Q3
Fixed Income	-	(14,006.16)	IRS 06-15-2021 SWU0498Q9
Fixed Income	-	(23,343.60)	IRS 06-15-2021 SWU0498Q9
Fixed Income	-	(44,352.84)	IRS 06-15-2021 SWU0498Q9
Fixed Income	(820.00)	(23,343.60)	IRS 06-15-2021 SWU0523Q8
Fixed Income	(4,600.00)	(23,343.60)	IRS 06-15-2021 SWU0523Q8
Fixed Income	-	(123,721.08)	IRS 06-15-2021 SWU0523Q8
Fixed Income	(516.00)	(28,012.32)	IRS 06-15-2021 SWU0900Q1
Fixed Income	(2,550.00)	(20,625.54)	IRS 06-15-2041 SWU0338Q3
Fixed Income	-	(17,187.95)	IRS 06-15-2041 SWU0338Q3
Fixed Income	-	(10,312.77)	IRS 06-15-2041 SWU0362Q2
Fixed Income	-	(10,312.77)	IRS 06-15-2041 SWU0372Q0
Fixed Income	-	(13,750.36)	IRS 06-15-2041 SWU0372Q0
Fixed Income	-	(17,187.95)	IRS 06-15-2041 SWU0372Q0
Fixed Income	-	(17,187.95)	IRS 06-15-2041 SWU0373Q9
Fixed Income	-	(82,502.16)	IRS 06-15-2041 SWU0373Q9
Fixed Income	-	(195,942.63)	IRS 06-15-2041 SWU0373Q9
Fixed Income	-	(20,625.54)	IRS 06-15-2041 SWU0427Q5
Fixed Income	-	(10,312.77)	IRS 06-15-2041 SWU0447Q1
Fixed Income	(123,410.00)	(120,315.65)	IRS 06-15-2041 SWU0447Q1
Fixed Income	-	(175,317.09)	IRS 06-15-2041 SWU0447Q1
Fixed Income	-	(113,440.47)	IRS 06-15-2041 SWU0448Q0
Fixed Income	-	(20,625.54)	IRS 06-15-2041 SWU0448Q0
Fixed Income	-	(20,625.54)	IRS 06-15-2041 SWU0448Q0
Fixed Income	-	(20,625.54)	IRS 06-15-2041 SWU0448Q0
Fixed Income	-	(3,437.59)	IRS 06-15-2041 SWU0453Q2
Fixed Income	-	(6,875.18)	IRS 06-15-2041 SWU0472Q9
Fixed Income	(118,720.00)	(110,002.88)	IRS 06-15-2041 SWU0497Q0
Fixed Income	-	(10,312.77)	IRS 06-15-2041 SWU0501Q4
Fixed Income	-	(55,001.44)	IRS 06-15-2041 SWU0595Q1
Fixed Income	-	(13,750.36)	IRS 06-15-2041 SWU0595Q1
Fixed Income	-	(573,293.08)	IRS 06-16-2020 SWU0058N8
Fixed Income	(139,281.00)	(402,277.80)	IRS 12-16-2019 SWU0464L0
Fixed Income	(110,565.00)	(212,970.60)	IRS 12-16-2019 SWU0466M6
Fixed Income	(438,285.00)	(1,443,467.40)	IRS 12-16-2019 SWU0559L6
Fixed Income	(122,880.00)	(252,409.60)	IRS 12-16-2019 SWU0559L6
Fixed Income	(1,502,880.00)	(1,829,569.20)	IRS 12-17-2028 SWU0354E9
Fixed Income	(114,960.00)	(121,971.28)	IRS 12-17-2028 SWU0354E9
Fixed Income	(259,200.00)	(274,435.38)	IRS 12-17-2028 SWU0354E9
Fixed Income	(1,948,700.00)	(1,982,033.30)	IRS 12-17-2028 SWU0354E9
Fixed Income	(168,084.00)	(182,956.92)	IRS 12-17-2028 SWU0354E9
Fixed Income	(301,455.00)	(320,174.61)	IRS 12-17-2028 SWU0354E9
Fixed Income	(987,580.00)	(1,021,509.47)	IRS 12-17-2028 SWU0354E9
Fixed Income	(62,592.73)	(45,739.23)	IRS 12-17-2028 SWU0551E0
Fixed Income	(1,430,160.00)	(1,539,887.41)	IRS 12-17-2028 SWU0551E0
Fixed Income	(27,664.00)	(39,395.20)	IRS 12-21-2014 SWU0694R9
Fixed Income	-	-	IRS 12-21-2041 SWU0616R4
Fixed Income	-	-	IRS 12-21-2041 SWU0616R4
Fixed Income	-	-	IRS 12-21-2041 SWU0617R3
Fixed Income	-	-	IRS 12-21-2041 SWU0617R3
Fixed Income	-	-	IRS 12-21-2041 SWU0650R1
Fixed Income	(2,400.00)	-	IRS 12-21-2041 SWU0766R2
Fixed Income	(26,496.35)	-	IRS 19/12/2023 SWU0094L8

Fixed Income	(115,247.91)	-	IRS 19/12/2023 SWU0094L8
Fixed Income	-	-	IRS 19/12/2023 SWU0122L4
Fixed Income	(21,636.69)	-	IRS 19/12/2023 SWU0684L4
Fixed Income	(1,980.27)	-	IRS 21/09/2021 SWU0109R8
Fixed Income	-	-	IRS 21/09/2021 SWU0447R9
Fixed Income	(1,175.90)	-	IRS 21/09/2021 SWU0569Q3
Fixed Income	-	-	IRS 21/09/2021 SWU0650Q3
Fixed Income	-	-	IRS 21/09/2021 SWU0650Q3
Fixed Income	(168.28)	-	IRS 28/01/2015 SWU0227N4
Fixed Income	(700.74)	-	IRS 28/01/2015 SWU0228N3
Fixed Income	(589.16)	-	IRS 28/01/2015 SWU0241N6
Fixed Income	(3,157.57)	-	IRS BRL 11.93 / DAILY CDI 02/01/2013 SWU096484
Fixed Income	-	13,308.29	IRS BRL 11.93% / DAILY CDI GSCOHK1 02/01/2013 SWU096484
Fixed Income	2,123.29	5,835.65	IRS BRL 1D 12.17% CHASUS33 02/01/2013 SWU08AAB2
Fixed Income	4,844.88	33,846.79	IRS BRL 1D 12.17% CHASUS33 02/01/2013 SWU08AAB2
Fixed Income	14,480.48	52,606.66	IRS BRL 1D 12.59% MSCSUS33 02/01/2013 SWU097011
Fixed Income	1,009.76	5,083.94	IRS BRL 1D LIBOR / ZERO 10.835% BARCGB3302/01/2012 SWU046307
Fixed Income	836.25	4,722.15	IRS BRL 1D LIBOR / ZERO 10.99% GSCMUS33 02/01/2012 SWU093192
Fixed Income	1,128.13	9,444.30	IRS BRL 1D LIBOR / ZERO 10.99% MLILGB2A 02/01/2012 SWU093556
Fixed Income	6,841.22	21,392.72	IRS BRL 1D LIBOR / ZERO 11.36% MRMDUS33 02/01/2012 SWU093838
Fixed Income	48,442.40	225,520.58	IRS BRL 1D LIBOR / ZERO 11.57% CHASUS33 02/01/2012 SWU058948
Fixed Income	9,412.50	30,253.06	IRS BRL 1D LIBOR / ZERO 11.67% MRMDUS33 02/01/2012 SWU095213
Fixed Income	969.08	2,461.72	IRS BRL 1D LIBOR / ZERO 11.76% CCUSZSJJ 02/01/2012 SWU0A0154
Fixed Income	-	3,355.10	IRS BRL 1D LIBOR / ZERO 11.88% MRMDUS33 02/01/2013 SWU026242
Fixed Income	-	7,025.94	IRS BRL 1D LIBOR / ZERO 11.88%02/01/2013 SWU096153
Fixed Income	4,727.64	16,068.93	IRS BRL 1D LIBOR / ZERO 11.89% MRMDUS33 02/01/2013 SWU0A0196
Fixed Income	13,736.35	38,896.97	IRS BRL 1D LIBOR / ZERO 11.9% MLCSUS33 02/01/2013 SWU0A09F4
Fixed Income	-	10,046.75	IRS BRL 1D LIBOR / ZERO 11.98% MSCSUS33 02/01/2013 SWU096070
Fixed Income	2,025.26	9,329.13	IRS BRL 1D LIBOR / ZERO 11.98% MSCSUS33 02/01/2013 SWU096070
Fixed Income	367.83	14,181.08	IRS BRL 1D LIBOR / ZERO 12.07%02/01/2013 SWU0A0774
Fixed Income	2,430.89	11,447.07	IRS BRL 1D LIBOR / ZERO 12.08%RBOSGB2RTCM 02/01/2012 SWU096740
Fixed Income	4,345.59	35,593.66	IRS BRL 1D LIBOR / ZERO 12.18%ROYCCAM3IMM 02/01/2013 SWU08ACD6
Fixed Income	2,346.17	10,221.01	IRS BRL 1D LIBOR / ZERO 12.3% MRMDUS33 02/01/2013 SWU095361
Fixed Income	19,824.01	82,351.72	IRS BRL 1D LIBOR / ZERO 12.48%CRECUS33XXX 02/01/2013 SWU0A0R56
Fixed Income	13,801.90	55,762.65	IRS BRL 1D LIBOR / ZERO 12.51% MSCSUS33 02/01/2014 SWU095379
Fixed Income	19,641.48	67,169.66	IRS BRL 1D LIBOR / ZERO 12.65% GSCMUS33 02/01/2014 SWU095346
Fixed Income	-	192,119.02	IRS BRL 1DDBR/ZERO 11.98% MLPFUS31 02/01/2012 SWU006061
Fixed Income	1,999.97	32,121.77	IRS BRL 1DDBR/ZERO 14.765% 02/01/2012 SWU022084
Fixed Income	4,005.59	107,072.56	IRS BRL 1DDBR/ZERO 14.765% MLPFUS31 02/01/2012 SWU059755
Fixed Income	-	5,383.79	IRS BRL 1DLIBOR/ZERO 11.63% MSCSUS33 02/01/2012 SWU009907
Fixed Income	10,012.18	36,664.95	IRS BRL 1DLIBOR/ZERO 12.285% BARCGB33 02/01/2013 SWU095908
Fixed Income	767.30	2,844.82	IRS BRL BBR / ZERO 11.14% MRMDUS33 02/01/2012 SWU092905
Fixed Income	5,512.44	17,068.92	IRS BRL BBR / ZERO 11.14% MRMDUS33 02/01/2012 SWU092905
Fixed Income	-	-	IRS BRL BBR / ZERO 11.29% MSCSUS33 02/01/2012 SWU026J6C
Fixed Income	-	-	IRS BRL BBR/ZERO 11.25% CHASUS33 02/01/2012 SWU088AA9
Fixed Income	11,336.53	35,295.23	IRS BRL LIBOR / ZERO 11.67% 02/01/2012 SWU091634
Fixed Income	-	-	IRS BRL LIBOR/ZERO 11.49% DEUTGB2L 02/01/2012 SWU0A0PQ2
Fixed Income	-	242,623.44	IRS CAD 3M BBR / 6M 5.8% ROYCCAT3IMM 19/12/2023 SWU0123L3
Fixed Income	(49,526.51)	-	IRS CAD 3M BBR / 6M 5.8% ROYCCAT3IMM 19/12/2023 SWU0123L3
Fixed Income	(67,415.05)	-	IRS CAD CHASUS33 19 DEC 2023 SWU0094L8
Fixed Income	-	141,960.52	IRS CAD CHASUS33 19/12/2023 SWU0094L8
Fixed Income	-	103,244.02	IRS CAD CHASUS33 19/12/2023 SWU0094L8
Fixed Income	-	299,407.65	IRS CAD CHASUS33 19/12/2023 SWU0094L8
Fixed Income	38,453.37	56,784.21	IRS CAD MLCSUS33 19/12/2023 SWU0122L4
Fixed Income	-	61,946.41	IRS CAD RBOSGB2R 19/12/2023 SWU0684L4
Fixed Income	34,835.65	13,504.63	IRS EUR BARCGB33 21/09/2021 SWU0650Q3
Fixed Income	112,111.85	16,828.84	IRS EUR BARCGB33 21/09/2021 SWU0650Q3
Fixed Income	-	1,038.82	IRS EUR CSFPG2L 21/09/2021 SWU0569Q3
Fixed Income	11,959.77	4,986.32	IRS EUR MRMDUS33 21/09/2021 SWU0447R9
Fixed Income	-	1,869.87	IRS EUR MSCSUS33 21/09/2021 SWU0109R8
Fixed Income	-	37,845.57	IRS MXN TIIE/1M 7.33% CHASUS3328/01/2015 SWU0241N6
Fixed Income	-	44,895.23	IRS MXN TIIE/1M 7.33% CITIUS3328/01/2015 SWU0228N3
Fixed Income	-	27,293.78	IRS MXN TIIE/1M 7.34% BARCGB3328/01/2015 SWU0227N4
Fixed Income	-	-	IRS USD 6M 3.5%/3MLIBOR BOFAUS6S 15/06/2021 SWU0494Q3
Fixed Income	-	-	IRS USD 6M 3.5%/3MLIBOR CITIUS33 15/06/2021 SWU0523Q8
Fixed Income	29,750.00	-	IRS USD 6M 3.5%/3MLIBOR DEUTGB2L 15/06/2021 SWU0498Q9
Fixed Income	-	-	IRS USD 6M 3.5%/3MLIBOR UBSWUS33 15/06/2021 SWU0900Q1
Fixed Income	-	-	IRS USD 6M 5.0% / 3ML LIBOR BZWLUS31 17/12/2028 SWU0551E0

Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BARCGB33	17/12/2028	SWU0551E0	
Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS3N	17/12/2028	SWU0354E9	
Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S	17/12/2028	SWU0354E9	
Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S	17/12/2028	SWU0354E9	
Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S	17/12/2028	SWU0354E9	
Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S	17/12/2028	SWU0354E9	
Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S	17/12/2028	SWU0354E9	
Fixed Income	-	-	IRS USD 6M 5.0%/3MLIBOR BOFAUS6S	17/12/2028	SWU0354E9	
Fixed Income	13,500.00	-	IRS USD BARCGB33 15/06/2041	SWU0427Q5		
Fixed Income	13,200.00	-	IRS USD BNPAFRPP 15/06/2041	SWU0501Q4		
Fixed Income	-	-	IRS USD BOFAUS6S 15/06/2021	SWU0494Q3		
Fixed Income	2,340.00	-	IRS USD BOFAUS6S 15/06/2021	SWU0494Q3		
Fixed Income	360.00	-	IRS USD BOFAUS6S 15/06/2021	SWU0494Q3		
Fixed Income	13,038.00	-	IRS USD BOFAUS6S 15/06/2041	SWU0362Q2		
Fixed Income	-	-	IRS USD BOFAUS6S 21/12/2014	SWU0694R9		
Fixed Income	8,553.00	8,953.65	IRS USD BOFAUS6S 21/12/2041	SWU0650R1		
Fixed Income	-	-	IRS USD CHASUS33 15/06/2021	SWU0482Q7		
Fixed Income	450.00	-	IRS USD CHASUS33 15/06/2021	SWU0482Q7		
Fixed Income	13,680.00	-	IRS USD CHASUS33 15/06/2041	SWU0447Q1		
Fixed Income	-	-	IRS USD CHASUS33 15/06/2041	SWU0447Q1		
Fixed Income	144,330.00	-	IRS USD CHASUS33 15/06/2041	SWU0447Q1		
Fixed Income	-	-	IRS USD CITIUS33 15/06/2021	SWU0523Q8		
Fixed Income	-	-	IRS USD CITIUS33 15/06/2021	SWU0523Q8		
Fixed Income	14,040.00	-	IRS USD CITIUS33 15/06/2041	SWU0372Q0		
Fixed Income	16,400.00	-	IRS USD CITIUS33 15/06/2041	SWU0372Q0		
Fixed Income	14,000.00	-	IRS USD CITIUS33 15/06/2041	SWU0372Q0		
Fixed Income	3,627.00	8,953.65	IRS USD CITIUS33 21/12/2041	SWU0616R4		
Fixed Income	18,375.00	44,768.25	IRS USD CITIUS33 21/12/2041	SWU0616R4		
Fixed Income	33,600.00	-	IRS USD CSFPGB2L 15/06/2041	SWU0595Q1		
Fixed Income	12,660.00	-	IRS USD CSFPGB2L 15/06/2041	SWU0595Q1		
Fixed Income	1,800.00	-	IRS USD DEUTGB2L 15/06/2021	SWU0498Q9		
Fixed Income	23,218.00	-	IRS USD DEUTGB2L 15/06/2021	SWU0498Q9		
Fixed Income	-	-	IRS USD DEUTGB2L 15/06/2041	SWU0497Q0		
Fixed Income	-	17,907.30	IRS USD DEUTGB2L 21/12/2041	SWU0766R2		
Fixed Income	113,520.00	-	IRS USD GSCMUS33 15/06/2041	SWU0448Q0		
Fixed Income	21,720.00	-	IRS USD GSCMUS33 15/06/2041	SWU0448Q0		
Fixed Income	12,000.00	-	IRS USD GSCMUS33 15/06/2041	SWU0448Q0		
Fixed Income	19,200.00	-	IRS USD GSCMUS33 15/06/2041	SWU0448Q0		
Fixed Income	-	-	IRS USD GSCMUS33 16/12/2019	SWU0466M6		
Fixed Income	-	-	IRS USD MRMDUS33 15/06/2021	SWU0480Q9		
Fixed Income	1,862.00	-	IRS USD MRMDUS33 15/06/2041	SWU0453Q2		
Fixed Income	-	-	IRS USD MSCSUS33 15/06/2041	SWU0338Q3		
Fixed Income	13,625.00	-	IRS USD MSCSUS33 15/06/2041	SWU0338Q3		
Fixed Income	-	-	IRS USD MSCSUS33 16/12/2019	SWU0464L0		
Fixed Income	14,050.00	14,922.75	IRS USD MSCSUS33 21/12/2041	SWU0617R3		
Fixed Income	15,080.00	38,799.15	IRS USD MSCSUS33 21/12/2041	SWU0617R3		
Fixed Income	8,800.00	-	IRS USD RBOSGB2RTCM 15/06/2041	SWU0373Q9		
Fixed Income	48,000.00	-	IRS USD RBOSGB2RTCM 15/06/2041	SWU0373Q9		
Fixed Income	165,300.00	-	IRS USD RBOSGB2RTCM 15/06/2041	SWU0373Q9		
Fixed Income	97,660.00	-	IRS USD RBOSGB2RTCM 16/06/2020	SWU0058N8		
Fixed Income	-	-	IRS USD RBOSGB2RTCM 16/12/2019	SWU0559L6		
Fixed Income	-	-	IRS USD RBOSGB2RTCM 16/12/2019	SWU0559L6		
Fixed Income	7,550.00	-	IRS USD UBSWUS33 15/06/2041	SWU0472Q9		
Fixed Income	378,674.40	446,794.00	ISRAEL ST AID-ISRAEL 5.5% DUE 09-18-2033	REG		
Fixed Income	880,475.77	1,014,245.75	ISRAEL ST GOVT GUAR 5.5% DUE 04-26-2024	REG		
Fixed Income	1,573,924.38	1,563,242.37	ISTAR FINANCIAL INC TERM LOAN A1 DUE	06-30-2013	BEO	
Fixed Income	280,370.90	282,576.35	ITALY(REP OF) 2.1% I/L NTS 15/09/2021	EUR		
Fixed Income	7,615,109.10	7,629,561.57	ITALY(REP OF) 2.1% I/L NTS 15/09/2021	EUR		
Fixed Income	4,966,476.29	4,997,468.00	ITAU UNIBANCO S A NEW YORK BRH DISC INSTDTD	01-20-2011	1.51 DUE 07-19-2011	
Fixed Income	983,284.17	989,987.90	ITAU UNIBANCO S A NY BRH DISC INST DTD	03-08-2011	1.7 C/D DUE 03-02-2012	
Fixed Income	3,089,846.42	3,099,091.08	ITAU UNIBANCO S A NY CTF DEP DTD	4-11-2011	1.3 7-11-2011	
Fixed Income	4,400,000.00	4,429,906.80	J P MORGAN CHASE & CO MEDIUM TERM SR NTSBOOK ENTRY SER 3 VAR RT DUE	09-30-2013		
Fixed Income	1,200,000.00	1,200,358.80	J P MORGAN CHASE & CO MTN # SR 00200	FLTG RT DUE	05-02-2014	
Fixed Income	7,300,000.00	7,302,182.70	J P MORGAN CHASE & CO MTN # SR 00200	FLTG RT DUE	05-02-2014	
Fixed Income	639,900.00	691,197.30	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE	09-30-2034/09-30-2014	REG	
Fixed Income	1,344,250.00	1,621,327.00	J P MORGAN CHASE CAP XIII CAP SECS FLTG RATE DUE	09-30-2034/09-30-2014	REG	
Fixed Income	2,986,981.15	2,656,345.17	J P MORGAN MTG ACQUISITION TR 2007-CH1	ASSET BACKED CTF CL AF-6	11-25-2036	REG
Fixed Income	573,560.15	562,402.72	J P MORGAN MTG TR FLTG RT 5.180476% DUE	06-25-2035		

Fixed Income	98,000.00	107,514.00	JANUS CAP GROUP 6.119% DUE 04-15-2014
Fixed Income	1,734.40	1,734.40	Japanese yen - Cash
Fixed Income	10.95	10.95	Japanese yen - Cash
Fixed Income	209,888.65	209,888.65	Japanese yen - Cash
Fixed Income	546,536.79	546,536.79	Japanese yen - Cash
Fixed Income	252,443.87	252,443.87	Japanese yen - Cash
Fixed Income	0.73	0.73	Japanese yen - Cash
Fixed Income	1,022,354.98	1,022,354.98	Japanese yen - Cash
Fixed Income	7,686.92	7,686.92	Japanese yen - Cash
Fixed Income	0.01	0.01	Japanese yen - Cash
Fixed Income	31,756.40	31,756.40	Japanese yen - Cash
Fixed Income	139,980.99	139,980.99	Japanese yen - Cash
Fixed Income	11,392.27	11,392.27	Japanese yen - Cash
Fixed Income	1,485.90	1,485.90	Japanese yen - Cash
Fixed Income	145,552.55	145,552.55	Japanese yen - Cash
Fixed Income	15,397.72	15,397.72	Japanese yen - Cash
Fixed Income	0.37	0.37	Japanese yen - Cash
Fixed Income	8,115.40	8,115.40	Japanese yen - Cash
Fixed Income	518,401.30	507,111.09	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	766,203.95	765,681.07	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	1,615,530.72	1,678,163.31	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	20,072,494.52	20,247,393.72	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	163,648.08	165,089.60	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	503,265.54	502,669.87	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	228,384.33	228,421.82	Japanese yen - Pending Foreign Exchange Purchases
Fixed Income	(10,036,477.14)	(10,353,538.82)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(1,058,633.92)	(1,098,083.62)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(49,950.21)	(50,668.66)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(1,374,137.87)	(1,423,532.53)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(12,801,601.74)	(13,051,791.98)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(65,922.13)	(68,378.70)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(2,306.26)	(2,303.13)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(6,009.92)	(6,001.76)	Japanese yen - Pending Foreign Exchange Sales
Fixed Income	(764,945.61)	(765,679.93)	Japanese yen - Pending Trade Purchases
Fixed Income	(77,086.09)	(77,109.96)	Japanese yen - Pending Trade Purchases
Fixed Income	(502,285.59)	(502,667.70)	Japanese yen - Pending Trade Purchases
Fixed Income	(228,351.13)	(228,421.82)	Japanese yen - Pending Trade Purchases
Fixed Income	172,395.95	172,549.33	Japanese yen - Pending Trade Sales
Fixed Income	461,100.16	461,100.16	Japanese yen - Variation Margin
Fixed Income	59,791.20	60,121.02	JEFFERIES GROUP 5.125% DUE 04-13-2018
Fixed Income	377,963.30	408,026.67	JEFFERIES GROUP 8.5% DUE 07-15-2019
Fixed Income	98,914.00	118,268.60	JEFFERIES GROUP 8.5% DUE 07-15-2019
Fixed Income	478,713.50	505,134.38	JEFFERIES GROUP INC 6.875 DUE 04-15-2021BEO
Fixed Income	187,500.30	198,383.94	JOHNSON & JOHNSON 5.85% DUE 07-15-2038
Fixed Income	256,910.50	256,007.50	JPMORGAN CHASE & 2.125 DUE 12-26-2012 FDIC GTD
Fixed Income	1,308,545.90	1,299,400.79	JPMORGAN CHASE & 4.625 DUE 05-10-2021
Fixed Income	697,194.26	693,188.64	JPMORGAN CHASE & 6.3% DUE 04-23-2019
Fixed Income	1,517,220.85	1,515,997.92	JPMORGAN CHASE & 6.3% DUE 04-23-2019
Fixed Income	787,500.00	966,681.00	JPMORGAN CHASE & 7.9% DUE 04-29-2049
Fixed Income	218,848.35	216,628.42	JPMORGAN CHASE & CO FORMERLY J P MORGAN 5.375 DUE 10-01-2012 BEO
Fixed Income	639,327.48	617,245.47	JPMORGAN CHASE & CO FORMERLY J P MORGAN 6 DUE 01-15-2018 BEO
Fixed Income	449,876.00	451,459.20	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	674,148.00	677,188.80	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO
Fixed Income	230,000.00	226,780.00	JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NTRANCHE # TR 00179 6.27 DUE 08-13-2013
Fixed Income	97,500.00	101,620.00	JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NTRANCHE # TR 00724 5.57 DUE 05-08-2013
Fixed Income	160,875.00	167,343.00	JPMORGAN CHASE & FLTG RT 5.35% DUE 04-17-2014
Fixed Income	3,595,932.00	4,000,579.20	JPMORGAN CHASE BK N A NY N Y FORME 6 DUE10-01-2017
Fixed Income	83,919.60	84,257.01	JPMORGAN CHASE BK N A NY N Y FORME NT FLTG RATE ACCD INVS DUE 06-13-2016 BEO
Fixed Income	578,909.90	602,604.32	JPMORGAN CHASE BK N A NY N Y FORME SUB BK NT 6 DUE 07-05-2017 BEO
Fixed Income	132,067.00	129,838.80	JPMORGAN CHASE CAP 7% DUE 11-01-2039
Fixed Income	1,020,000.00	1,350,757.10	JPMORGAN CHASE CAP XXI CAP SECS FLTG SERU DUE 02-02-2037/02-02-2012 BEO
Fixed Income	712,500.00	790,742.00	JPMORGAN CHASE CAP XXIII GTD CAP SECS SER W FLTG DUE 05-15-2047/05-15-2012 REG
Fixed Income	1,843,081.08	1,846,651.17	JUBILEE CDO IV BV FRN A/BKD 10/19 EUR 'A'
Fixed Income	2,261,142.00	668,250.00	KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT
Fixed Income	1,499,475.00	1,590,015.00	KELLOGG CO 5.125% DUE 12-03-2012
Fixed Income	784,223.80	732,328.88	KELLOGG CO 7.45% DUE 04-01-2031
Fixed Income	566,932.70	571,578.90	KENTUCKY ASSET / LIABILITY COMMN GEN FD REV 3.165% 04-01-2018 BEO TAXABLE
Fixed Income	3,256,271.00	3,136,648.20	KERR MCGEE CORP 6.875% DUE 09-15-2011

Fixed Income	481,911.20	488,876.64	KEYCORP MEDIUM TERM SR NTS BOOK ENTRY MTN 5.1% DUE 03-24-2021
Fixed Income	215,838.15	207,154.53	KIMBERLY-CLARK SR NT 7.5 DUE 11-01-2018 BEO
Fixed Income	183,738.30	192,100.49	KINDER MORGAN 6.5% DUE 09-01-2039
Fixed Income	64,044.75	67,669.49	KINDER MORGAN 7.75% DUE 03-15-2032
Fixed Income	409,939.00	451,847.20	KLA-TENCOR CORP 6.9% DUE 05-01-2018
Fixed Income	1,952,820.00	1,994,281.80	KOREA DEV BK NT 4.375% DUE 08-10-2015 REG
Fixed Income	217,478.00	218,639.60	KRAFT FOODS INC 5.375% DUE 02-10-2020
Fixed Income	769,776.00	765,238.60	KRAFT FOODS INC 5.375% DUE 02-10-2020
Fixed Income	157,183.60	166,813.07	KRAFT FOODS INC 6.125% DUE 02-01-2018
Fixed Income	1,686,330.03	1,622,840.81	KRAFT FOODS INC 6.5% DUE 02-09-2040
Fixed Income	596,106.00	694,134.60	KRAFT FOODS INC 6.875% DUE 02-01-2038
Fixed Income	246,975.00	291,234.00	KRAFT FOODS INC NT 7% DUE 08-11-2037
Fixed Income	614,357.84	486,319.69	LANDMARK MORTGAGE 4% MTG BDS 17/06/38 REGS
Fixed Income	1,539,599.60	107,800.00	LANDSBANK IS HF MED TRM SR BK NTS BTRNCHE #SR00001 6.1 08-25-11 IN DEFAULT
Fixed Income	882,055.29	854,266.03	LAS VEGAS SANDS LLC EXTENDED TRANCHE B TERM LOAN DUE 11-23-2016 BEO
Fixed Income	91,478.10	99,255.60	LAZARD GROUP LLC 6.85% DUE 06-15-2017
Fixed Income	299,919.00	306,666.30	LEASEPLAN CORP N V NETH GOVT CR GTEE SCHEME NT 144A 3% DUE 05-07-2012 BEO
Fixed Income	2,769,064.53	2,932,321.72	LEASEPLAN CORP.NV 3.125% MTN 10/02/12 EUR1000
Fixed Income	328,500.00	461,250.00	LEHMAN BROS 0 DUE 12-31-2040 IN DEFAULT 03/27/2009
Fixed Income	672,685.00	872,787.50	LEHMAN BROS 1 DUE 12-29-2008 IN DEFAULT
Fixed Income	117,750.00	154,500.00	LEHMAN BROS HLDGS FLTG RT 4.5675 DUE 04-04-2016 DEFAULTED
Fixed Income	750,500.00	978,500.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00701 VAR RT DUE 01-12-2012
Fixed Income	2,191,073.10	563,925.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00609 VAR 01-23-09 BD IN DEFAULT
Fixed Income	8,013,924.90	2,062,575.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00609 VAR 01-23-09 BD IN DEFAULT
Fixed Income	899,244.00	239,625.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT
Fixed Income	799,328.00	213,000.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT
Fixed Income	1,427,535.00	386,250.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	1,100,000.00	1,416,250.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	154,000.00	206,000.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	900,000.00	231,750.00	LEHMAN BROS HLDGS INC MEDIUM TERM NT VARRT DUE 12-31-2040 IN DEFAULT
Fixed Income	1,140,000.00	1,460,625.00	LEHMAN BROS HLDGS INC MNT TRANCHE # TR 00739 2.66 DUE 03-23-09 IN DEFAULT
Fixed Income	1,200,000.00	1,545,000.00	LEHMAN BROTHERS HLDGS INC MED TRM NTS BKENTRY MTN VAR DUE 03-23-09 IN DEFAULT
Fixed Income	366,750.00	463,500.00	LEHMAN BROTHERS HLDGS INC MTN BOOK ENTRYMTN VAR 11-16-2009 BOND IN DEFAULT
Fixed Income	801,510.44	387,646.01	LEHMAN XS TR SER 2006-GP1 MTG PASSTHRU CTF CL A4-A FLTG RATE 05-25-2046 REG
Fixed Income	470,000.00	491,250.00	LENNAR CORP 5.6% DUE 05-31-2015
Fixed Income	4,002,200.00	4,030,000.00	LENNAR CORP 5.95% DUE 10-17-2011
Fixed Income	17,133,972.00	18,746,875.00	LIMITED BRANDS INC 6.9% DUE 07-15-2017
Fixed Income	459,388.20	454,342.92	LINCOLN NATL CORP 4.85% DUE 06-24-2021
Fixed Income	131,519.70	133,398.85	LOCKHEED MARTIN 4.25% DUE 11-15-2019
Fixed Income	141,289.60	147,160.20	LOCKHEED MARTIN CORP 7.65 CO GUARNT DUE 05-01-2016
Fixed Income	1,642,268.00	1,852,323.40	LOEWS CORP 5.25% DUE 03-15-2016
Fixed Income	1,972,250.00	1,893,190.95	LONG BEACH MTG LN FLTG RT .7858% DUE 10-25-2034
Fixed Income	51,082.19	41,357.02	LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG
Fixed Income	151,775.25	160,611.30	LORILLARD TOB CO 8.125% DUE 05-01-2040
Fixed Income	130,845.20	139,770.24	LORILLARD TOB CO 8.125% DUE 06-23-2019
Fixed Income	1,465,611.68	1,488,553.06	LORILLARD TOB CO 8.125% DUE 06-23-2019
Fixed Income	399,138.80	431,913.50	LOS ANGELES CALIF UNI SCH DIST 5.75% 07-01-2034 BEO TAXABLE
Fixed Income	1,300,000.00	1,467,830.00	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE
Fixed Income	74,141.37	75,731.48	LOUISIANA PUB FACS AUTH SYS RESTORATION BDS 4.5% 02-01-2014 BEO TAXABLE
Fixed Income	164,756.25	162,570.25	LUBRIZOL CORP 8.875% DUE 02-01-2019
Fixed Income	89,919.90	90,248.40	MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00003 6 14/01/2020
Fixed Income	1,116,250.00	1,186,250.00	MACYS RETAIL HLDGS 8.375% DUE 07-15-2015
Fixed Income	2,339,948.38	2,504,047.08	MAGNOLIA FIN II 3% BDS 20/04/17 EUR1000
Fixed Income	4,914,900.00	4,902,000.00	MAJAPAHIT HOLDING 7.25% GTD 28/06/17 USD'REGS
Fixed Income	590,000.00	580,000.00	MAJAPAHIT HOLDING 7.75% GTD 17/10/16 USD'REGS
Fixed Income	0.33	0.33	Malaysian ringgit - Cash
Fixed Income	0.01	0.01	Malaysian ringgit - Cash
Fixed Income	1,253,971.22	1,273,156.89	Malaysian ringgit - Pending Foreign Exchange Purchases
Fixed Income	1,408,622.15	1,435,125.58	Malaysian ringgit - Pending Foreign Exchange Purchases
Fixed Income	7,612,844.50	7,635,721.09	Malaysian ringgit - Pending Foreign Exchange Purchases
Fixed Income	122,853.00	125,400.00	MANTECH INTL CORP 7.25% DUE 04-15-2018
Fixed Income	5,135,223.00	5,824,413.80	MARSH & MCLENNAN 5.75% DUE 09-15-2015
Fixed Income	249,965.00	320,363.50	MARSH & MCLENNAN 9.25% DUE 04-15-2019
Fixed Income	2,067,000.00	2,068,732.00	MASCO CORP 5.875% DUE 07-15-2012
Fixed Income	248,727.50	256,811.75	MASCO CORP 6.125% DUE 10-03-2016
Fixed Income	248,547.50	254,427.75	MATTEL INC NT 6.2 DUE 10-01-2040
Fixed Income	85,100.00	87,997.92	MAY DEPT STORES CO NT 5.75% DUE 07-15-2014/07-20-2004
Fixed Income	315,375.00	741,312.50	MBNA CAP SER A 8.278 COM GUARNT DUE 12-01-2026/06 BEO

Fixed Income	795,401.20	743,336.96	MCDONALDS CORP 6.3% DUE 10-15-2037
Fixed Income	180,489.98	202,050.62	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038
Fixed Income	249,012.50	270,196.25	MCGRAW-HILL COS 6.55% DUE 11-15-2037
Fixed Income	296,925.00	302,440.50	MDC GMTN B V GLOBAL GTD MEDIUM TERM NTS TRANCHE # TR 00003 3.75 DUE 04-20-2016
Fixed Income	257,877.50	261,830.00	MENOMONEE FALLS WIS 4.25% 11-01-2014 BEOTAXABLE
Fixed Income	203,186.80	203,497.35	MERCK & CO INC NEW 3.875% DUE 01-15-2021
Fixed Income	249,537.50	262,097.50	MERRILL LYNCH & CO 6.05% DUE 05-16-2016
Fixed Income	52,429.50	54,173.35	MERRILL LYNCH & CO 6.75% DUE 06-01-2028
Fixed Income	1,370,513.32	1,438,541.22	MERRILL LYNCH & CO FR EMTN 01/2014 EUR1000
Fixed Income	1,051,725.79	1,546,990.00	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	1,638,560.77	1,687,625.46	MERRILL LYNCH & CO FR EMTN 05/14 EUR50000
Fixed Income	711,135.27	716,697.13	MERRILL LYNCH & CO FR EMTN 08/13 EUR1000'3575'
Fixed Income	1,230,000.00	1,351,228.80	MERRILL LYNCH & CO INC MED TERM NTS BTRANCHE # TR 00605 VAR 05-18-2017
Fixed Income	2,104,137.00	2,292,318.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BOOK ENTRY MTN 6.4% DUE 08-28-2017
Fixed Income	700,000.00	764,505.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTR#00597 VAR RT DUE 05-02-2017
Fixed Income	477,705.00	499,053.00	MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE
Fixed Income	1,102,000.00	1,270,253.36	MERRILL LYNCH & CO INC MTN BTRANCHE # TR00611 VAR RT DUE 06-06-2017
Fixed Income	44,572.00	44,693.44	MERRILL LYNCH BK USA CTF DEP DTD 04-21-2004 VAR RATE 04-21-2014
Fixed Income	2,150,400.00	2,136,135.68	MERRILL LYNCH MTG INVS INC 2004-CB6 MTG PASSTHRU CTF CL M-1 07-25-2035 REG
Fixed Income	2,400,000.00	2,399,426.40	MET LIFE GLOBAL FDG I MEDIUM TE 144A VARRT DUE 01-10-2014
Fixed Income	462,776.95	474,196.68	METLIFE INC 6.817% DUE 08-15-2018
Fixed Income	697,222.00	689,940.54	METLIFE INC 7.717% DUE 02-15-2019
Fixed Income	1,455,635.50	1,391,985.30	METLIFE INC 7.717% DUE 02-15-2019
Fixed Income	379,575.65	401,143.05	METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 07-01-2043 TAX
Fixed Income	5,400,000.00	6,538,536.00	METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE
Fixed Income	386,222.50	411,627.40	METROPOLITAN TRANSN AUTH N Y REV 6.668% 11-15-2039 BEO TAXABLE
Fixed Income	500,000.00	543,070.00	METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE
Fixed Income	-	-	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	-	(167.91)	MEX SP JP MORGAN 20 MAR 2016 SWPC46612
Fixed Income	3,872.25	3,872.25	Mexican peso - Cash
Fixed Income	52,343.54	52,343.54	Mexican peso - Cash
Fixed Income	2,879.99	2,879.99	Mexican peso - Cash
Fixed Income	3,474,930.74	3,488,592.43	Mexican peso - Pending Foreign Exchange Purchases
Fixed Income	8,741,744.28	8,922,303.22	Mexican peso - Pending Foreign Exchange Purchases
Fixed Income	7,806,494.90	7,881,474.50	Mexican peso - Pending Foreign Exchange Purchases
Fixed Income	(1,779,198.39)	(1,755,016.90)	Mexican peso - Pending Foreign Exchange Sales
Fixed Income	(4,215,704.02)	(4,185,182.52)	Mexican peso - Pending Foreign Exchange Sales
Fixed Income	317,105.06	341,240.05	MEXICO(UTD MEX ST) 6% BDS 18/06/15 MXN100 M
Fixed Income	12,787,103.54	14,483,207.53	MFO MET W HIGH YIELD BD FUND
Fixed Income	38,419,481.74	43,810,478.09	MFO PIMCO DEVELOPING LOCAL MARKETS
Fixed Income	4,042,422.36	4,177,981.27	MFO PIMCO DEVELOPING LOCAL MARKETS
Fixed Income	24,718,238.85	25,352,796.30	MFO PIMCO HI YIELD PORTFOLIO FD #477
Fixed Income	401,401.35	449,789.60	MIDAMERICAN ENERGY 5.75% DUE 04-01-2018
Fixed Income	118,493.70	123,842.35	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036
Fixed Income	84,185.00	96,920.10	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036
Fixed Income	2,221,934.00	2,258,784.00	MORGAN STANLEY 05/14/2010 VAR RT DUE 05-14-2013
Fixed Income	659,346.60	652,336.08	MORGAN STANLEY 3.8% DUE 04-29-2016
Fixed Income	1,014,600.00	1,027,394.00	MORGAN STANLEY 4.1% DUE 01-26-2015
Fixed Income	124,953.60	124,280.40	MORGAN STANLEY 5.75% DUE 01-25-2021
Fixed Income	1,492,517.40	1,611,897.60	MORGAN STANLEY 6% DUE 05-13-2014
Fixed Income	688,484.00	703,096.12	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	230,612.00	226,805.20	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	1,314,365.91	1,349,490.94	MORGAN STANLEY 7.3% DUE 05-13-2019
Fixed Income	1,110,550.00	1,095,600.80	MORGAN STANLEY ABS FLTG RT .9208% DUE 01-25-2035
Fixed Income	153,750.00	149,994.00	MORGAN STANLEY DEAN WITTER DISCOVER & COTR #00398 VAR RT DUE 05-01-2014
Fixed Income	80,900.00	78,960.80	MORGAN STANLEY DEAN WITTER DISCOVER & COTRANCHE # TR 00466 6 DUE 04-14-2023
Fixed Income	1,863,247.05	1,852,988.85	MORGAN STANLEY FDIC GTD TLP NT FLTG 3 MONTH LIBOR VAR RT DUE 06-20-2012
Fixed Income	85,000.00	85,597.04	MORGAN STANLEY FLTG RT DUE 01-24-2014 BEO
Fixed Income	785,421.00	828,527.40	MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO
Fixed Income	749,950.00	1,339,347.02	MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y FLT RT MTN VAR RT DUE 10-15-2015
Fixed Income	3,022,841.13	3,635,136.54	MORGAN STANLEY FR EMTN 20/07/12 EUR1000
Fixed Income	1,169,237.00	1,215,742.76	MORGAN STANLEY FR MTN 04/2016 EUR1000 'G'
Fixed Income	779,091.48	860,353.20	MORGAN STANLEY FR MTN SNR 03/2013 EUR50000
Fixed Income	1,269,100.27	1,577,314.20	MORGAN STANLEY FR MTN SNR 03/2013 EUR50000
Fixed Income	243,630.82	273,963.67	MORGAN STANLEY FR SNR MTN 16/01/2017 EUR
Fixed Income	446,845.50	461,767.05	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019
Fixed Income	2,905,911.51	2,896,818.63	MORGAN STANLEY GLOBAL MEDIUM TERM NT SERF 5.625 DUE 09-23-2019
Fixed Income	384,846.00	399,826.73	MORGAN STANLEY MEDIUM TERM NT SER F 4.2%DUE 11-20-2014

Fixed Income	1,267,428.00	1,272,054.00	MORGAN STANLEY MORGAN STANLEY 5.55% DUE 04-27-2017/04-27-2007
Fixed Income	1,351,562.58	1,361,048.68	MORGAN STANLEY MORGAN STANLEY CORPBND 3.45 02/11/2015 3.45 DUE 11-02-2015
Fixed Income	2,592,460.00	2,595,278.40	MORGAN STANLEY SR NT FLTG RATE DUE 04-29-2013 REG
Fixed Income	177,968.75	265,120.50	MSAC I INC SER 2007-HEMTG PASSTHRU CTF CL A-2B FLTG RATE 01-25-2037 REG
Fixed Income	76,836.75	154,616.80	MUFG CAPITAL FIN 5 6.299%-FRN PERP GBP1000
Fixed Income	499,990.00	633,771.00	NABORS INDS INC 9.25% DUE 01-15-2019
Fixed Income	439,089.80	445,090.80	NASDAQ OMX GROUP 4% DUE 01-15-2015
Fixed Income	1,415,184.00	1,531,326.40	NATIONAL CAP TR II DEL GTD TR PFD SECS 144A DUE 03-23-2015 BEO
Fixed Income	508,198.10	593,483.43	NATIONAL CITY CORP 6.875% DUE 05-15-2019
Fixed Income	10,419.97	11,693.42	NATIONSTAR HOME EQUITY LN TR 2007-B CL 2-AV-1 FLT RT 04-25-2037 BEO
Fixed Income	1,696,475.00	2,064,533.35	NATIONSTAR HOME FLTG RT .4658% DUE 09-25-2036
Fixed Income	1,605,000.00	1,873,300.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	4,000,500.00	5,900,895.00	NATL CY BK CLEV OH MEDIUM T TRANCHE # SB00008 VAR RT DUE 06-07-2017
Fixed Income	158,352.60	166,190.88	NATL RURAL UTILS 10.375% DUE 11-01-2018
Fixed Income	546,232.03	655,069.05	NATL RURAL UTILS 10.375% DUE 11-01-2018
Fixed Income	555,187.50	571,303.80	NB CAP TR III FLTG RT .79925% DUE 01-15-2027
Fixed Income	897,867.00	940,374.00	NC TPK AUTH TRIANGLE EXPWY S TAXABLE-SERB 6.7 DUE 01-01-2039 BEO TAXABLE
Fixed Income	3,276,712.20	3,234,529.57	NCUA GTD NTS TR 2010-C1 GTD NT CL A-PT 2.65% DUE 10-29-2020 REG
Fixed Income	1,704,808.71	1,705,337.20	NCUA GTD NTS TR 2010-R2 GTD NT CL I-A DUE 11-06-2017 REG
Fixed Income	893,976.24	892,581.63	NCUA GTD NTS TR 2010-R2 GTD NT CL II-A DUE 11-05-2020 REG
Fixed Income	1,765,449.17	1,775,512.23	NCUA GTD NTS TR 2010-R3 SR I-A NT DUE 12-08-2020 BEO
Fixed Income	1,487,278.92	1,495,756.41	NCUA GTD NTS TR 2010-R3 SR II-A NT DUE 12-08-2020 BEO
Fixed Income	4,850,260.85	5,054,517.33	NESTLE HLDGS INC 3.375% GTD MTN 08/02/16NOK
Fixed Income	9,922,125.34	10,071,970.56	NETHERLANDS KING 0% T-BILL 31/01/2012 EUR
Fixed Income	12,641,947.02	13,130,856.94	NETHERLANDS KING 2.5% BDS 15/01/2012 EUR1
Fixed Income	24,925,000.00	26,054,414.01	NEUBERGER HIGH INCOME FUND LLC
Fixed Income	159,741.30	161,126.28	NEVADA PWR CO 7.125% DUE 03-15-2019
Fixed Income	149,507.25	147,951.15	NEW BRUNSWICK PROV CDA BD 2.75% DUE 06-15-2018 REG
Fixed Income	26,967.86	26,967.86	New Israeli shekel - Cash
Fixed Income	867.96	867.96	New Israeli shekel - Cash
Fixed Income	0.01	0.01	New Israeli shekel - Cash
Fixed Income	639,863.40	810,332.83	NEW STH WALES TSY IDX/LKD BDS 20/11/25 AUD
Fixed Income	6,004.28	6,004.28	New Taiwan dollar - Cash
Fixed Income	1,023,671.40	1,023,671.40	New Taiwan dollar - Cash
Fixed Income	1,480.28	1,480.28	New Taiwan dollar - Cash
Fixed Income	509,418.51	510,911.21	New Taiwan dollar - Pending Foreign Exchange Purchases
Fixed Income	2,690,666.20	2,700,333.58	New Taiwan dollar - Pending Foreign Exchange Purchases
Fixed Income	578,250.00	611,031.60	NEW YORK TIMES CO 5% DUE 03-15-2015
Fixed Income	266.05	266.05	New Zealand dollar - Cash
Fixed Income	96,630.30	96,630.30	New Zealand dollar - Cash
Fixed Income	0.01	0.01	New Zealand dollar - Cash
Fixed Income	(79,819.13)	(81,999.43)	New Zealand dollar - Pending Foreign Exchange Sales
Fixed Income	79,959.12	81,999.43	New Zealand dollar - Pending Trade Sales
Fixed Income	1,908,123.85	1,930,899.28	NEWGATE FDG 07-3 FRN M/BKD 12/50 GBP'A1'REGS
Fixed Income	55,597.70	68,721.90	NEWS AMER HLDGS 9.5% DUE 07-15-2024
Fixed Income	464,765.50	449,679.38	NEWS AMER INC 6.4% DUE 12-15-2035
Fixed Income	165,217.60	162,937.74	NEWS AMER INC 6.9% DUE 03-01-2019
Fixed Income	374,105.25	357,895.85	NEWS AMER INC 6.9% DUE 08-15-2039
Fixed Income	973,411.60	1,022,452.88	NEXEN INC 6.4% DUE 05-15-2037
Fixed Income	18,253,840.00	18,322,075.20	NIBC BANK NV 2.8% DUE 12-02-2014
Fixed Income	567,000.00	580,000.00	NII CAP CORP SR NT 10 DUE 08-15-2016
Fixed Income	160,793.10	162,481.76	NISOURCE FIN CORP 6.8% DUE 01-15-2019
Fixed Income	445,293.55	441,505.79	NISSAN AUTO RECEIVABLES 2009-1 OWNER TR AST BACKED NT CL A-3 5 09-15-2014 REG
Fixed Income	998,420.00	1,045,000.00	NOBLE GROUP LTD 4.875% DUE 08-05-2015
Fixed Income	1,172,290.27	1,305,908.94	NOMURA EUROPE FIN FR GTD SNR MTN 10/2011EUR
Fixed Income	1,151,192.12	1,117,617.30	NORFOLK SOUTHN 7.7% DUE 05-15-2017
Fixed Income	135,041.25	134,460.87	NORTHEAST UTILS 5.65% DUE 06-01-2013
Fixed Income	984,375.00	1,034,496.00	NORTHSTAR ED FIN INC DEL 2007-1 STUDENT LN ASSET BKD NT CL 1A-3 01-29-2046 BEO
Fixed Income	182,400.66	199,878.04	NORWAY(KINGDOM OF) 6.5% BDS 15/5/2013 NOK1000
Fixed Income	469,979.22	499,695.09	NORWAY(KINGDOM OF) 6.5% BDS 15/5/2013 NOK1000
Fixed Income	(14,981.04)	(14,981.04)	Norwegian krone - Cash
Fixed Income	353,827.16	353,827.16	Norwegian krone - Cash
Fixed Income	904,655.47	904,655.47	Norwegian krone - Cash
Fixed Income	-	-	Norwegian krone - Cash
Fixed Income	1.72	1.72	Norwegian krone - Cash
Fixed Income	12,114.55	12,114.55	Norwegian krone - Cash
Fixed Income	620,317.67	632,781.02	Norwegian krone - Pending Foreign Exchange Purchases
Fixed Income	(10,386,958.95)	(10,666,454.65)	Norwegian krone - Pending Foreign Exchange Sales

Fixed Income	(88,417.04)	(88,926.70)	Norwegian krone - Pending Foreign Exchange Sales
Fixed Income	111,148.83	112,705.75	Norwegian krone - Pending Trade Sales
Fixed Income	1,195,990.00	1,195,326.53	NOVELIS INC TERM LOAN B 2011 DUE 03-10-2017 BEO
Fixed Income	1,916,000.00	1,938,000.00	NRG ENERGY INC 8.25% DUE 09-01-2020
Fixed Income	1,000,000.00	1,091,380.00	NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE
Fixed Income	204,292.35	196,228.52	OAKWOOD MTG INVS FLTG RT 6.7% DUE 05-15-2028
Fixed Income	154,323.10	161,578.50	OHIO PWR CO 5.375% DUE 10-01-2021
Fixed Income	430,788.30	426,551.40	OMNICOM GROUP INC SR NT 4.45 DUE 08-15-2020
Fixed Income	136,784.40	143,065.68	ONCOR ELEC 7% DUE 09-01-2022
Fixed Income	1,196,388.00	1,207,088.40	ONTARIO PROV CDA BD DTD 01/27/2011 1.375% DUE 01-27-2014 REG
Fixed Income	323,247.77	335,160.41	ONTARIO(PROV OF) 5% MTN 08/03/2014 CAD1000
Fixed Income	915,868.89	949,621.17	ONTARIO(PROV OF) 5% MTN 08/03/2014 CAD1000
Fixed Income	(1,650,000.00)	(1,650,000.00)	OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL
Fixed Income	(330,000.00)	(330,000.00)	OTC DERIVATIVE CASH COLL PAY FROM MERRILL LYNCH CAPITAL SERVICES INC.
Fixed Income	(120,000.00)	(120,000.00)	OTC DERIVATIVE CASH COLL PAY FROM HSBC
Fixed Income	(540,000.00)	(540,000.00)	OTC DERIVATIVE CASH COLL PAY FROM HSBC
Fixed Income	(1,070,000.00)	(1,070,000.00)	OTC DERIVATIVE CASH COLL PAY TO BARCLAYS
Fixed Income	(10,000.00)	(10,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	(620,000.00)	(620,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	(990,000.00)	(990,000.00)	OTC DERIVATIVE CASH COLL PAY TO CITIBANK
Fixed Income	(420,000.00)	(420,000.00)	OTC DERIVATIVE CASH COLL PAY TO DEUTSCHE
Fixed Income	(310,000.00)	(310,000.00)	OTC DERIVATIVE CASH COLL PAY TO JP MORGAN CHASE
Fixed Income	(250,000.00)	(250,000.00)	OTC DERIVATIVE CASH COLL PAY TO RBC
Fixed Income	1,470,000.00	1,470,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBARCLAYS
Fixed Income	290,000.00	290,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	5,760,000.00	5,760,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF AMER
Fixed Income	770,000.00	770,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMDEUTSCHE
Fixed Income	360,000.00	360,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	320,000.00	320,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMGOLDMAN SACHS
Fixed Income	330,000.00	330,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMJP MORGAN CHASE
Fixed Income	400,000.00	400,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	1,420,000.00	1,420,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMMORGAN STANLEY
Fixed Income	830,000.00	830,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	1,190,000.00	1,190,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH
Fixed Income	270,000.00	270,000.00	OTC DERIVATIVE CASH COLL RECEIVABLE FROMUBS
Fixed Income	86,000.00	87,000.00	OWENS-BROCKWAY 7.375% DUE 05-15-2016
Fixed Income	65,466.24	67,644.88	OWNIT MTG LN TR 2005-5 MTG LN ASSET BKD CTF CL A2B 10-25-2036 REG
Fixed Income	44,963.55	45,005.35	PAC GAS & ELEC CO 4.25% DUE 05-15-2021
Fixed Income	622,836.70	667,910.88	PACCAR INC MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00001 6.875 2-15-14
Fixed Income	235,800.00	235,600.00	PANAMA REP GLOBAL BD DTD 11/16/2004 7.25% DUE 03-15-2015 REG
Fixed Income	1,525,990.71	1,516,650.22	PARK PL SECS INC 2005-WHQ2 ASSET-BKD PASSTHRU CTF A-2D FLTG 05-25-2035 REG
Fixed Income	(717,172.00)	(717,172.00)	PAYABLE TO LEHMAN LBI - PIMCO COLLATERALSEIZURE
Fixed Income	497,500.00	507,500.00	PENNEY J C CORP 5.75% DUE 02-15-2018
Fixed Income	480,625.00	487,500.00	PENNEY J C INC 7.4% DUE 04-01-2037
Fixed Income	440,289.00	439,355.84	PENTAIR INC 5% DUE 05-15-2021
Fixed Income	509,290.31	578,707.65	PERMANENT FIN NO.9 FRN M/BK 06/33 EUR'4A'REGS
Fixed Income	1,753.29	1,753.29	Peruvian nuevo sol - Cash
Fixed Income	1,594,608.00	1,629,308.80	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	462,043.93	468,426.28	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	2,790,564.00	2,851,290.40	PETROBRAS INTL FIN 3.875% DUE 01-27-2016
Fixed Income	4,127,500.00	4,117,107.60	PETROBRAS INTL FIN 7.875% DUE 03-15-2019
Fixed Income	198,022.00	209,700.00	PETROLEOS 5.5% DUE 01-21-2021
Fixed Income	213,359.00	233,950.60	PFIZER INC NT 6.2 DUE 03-15-2019
Fixed Income	249,855.00	313,868.00	PFIZER INC NT 7.2 DUE 03-15-2039
Fixed Income	383,812.50	418,126.00	PG&E ENERGY 4.47% DUE 12-25-2014
Fixed Income	119,096.70	117,971.75	PG&E ENERGY 5.03% DUE 03-25-2014
Fixed Income	48,802.84	49,672.34	PG&E ENERGY 5.03% DUE 03-25-2014
Fixed Income	797,888.00	899,740.00	PHILIP MORRIS INTL 5.65% DUE 05-16-2018
Fixed Income	2,197,300.63	2,193,972.13	Philippine peso - Pending Foreign Exchange Purchases
Fixed Income	2,024,575.92	2,003,306.84	Philippine peso - Pending Foreign Exchange Purchases
Fixed Income	2,156,000.00	2,141,726.34	Philippine peso - Pending Foreign Exchange Purchases
Fixed Income	(1,300,000.00)	(1,299,996.79)	Philippine peso - Pending Foreign Exchange Sales
Fixed Income	356,212.50	357,405.16	PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037
Fixed Income	1,000,312.50	1,004,878.29	PITNEY BOWES INC GLOBAL MEDIUM TERM NTS TRANCHE # TR 00002 5.25 DUE 01-15-2037
Fixed Income	357,254.40	356,710.34	PLAINS ALL AMERN 4.25% DUE 09-01-2012
Fixed Income	130,971.75	132,091.99	PLAINS ALL AMERN 8.75% DUE 05-01-2019
Fixed Income	74,949.75	73,916.78	PLUM CREEK 4.7% DUE 03-15-2021
Fixed Income	164,731.50	163,378.35	PPL ENERGY SUP LLC 6.3% DUE 07-15-2013

Fixed Income	250,000.00	290,744.00	PRIDE INTL INC DEL 6.875% DUE 08-15-2020
Fixed Income	399,452.00	421,253.60	PRIVATE EXPT FDG CORP SECD NT SER Y 3.55% DUE 04-15-2013 REG
Fixed Income	61,910.97	61,194.21	PROCTER & GAMBLE 9.36% DUE 01-01-2021
Fixed Income	372,456.35	380,872.89	PROTECTIVE LIFE 7.375% DUE 10-15-2019
Fixed Income	124,775.00	124,313.75	PROTECTIVE LIFE FLTG RT 5.07% DUE 05-10-2012
Fixed Income	466,097.50	464,939.55	PROTECTIVE LIFE FLTG RT 5.5% DUE 07-10-2012
Fixed Income	175,079.50	174,923.00	PROTECTIVE LIFE SECD TRS INTERNOTES BOOKENTRY MTN VAR RT DUE 09-10-2011
Fixed Income	129,862.50	129,906.40	PRUDENTIAL FINL FLTG RT 5.07% DUE 11-10-2011
Fixed Income	145,250.00	144,968.10	PRUDENTIAL FINL INC INTERNOTES BOOK ENTRTRANCHE # TR 00077 FLTG 09-10-2011
Fixed Income	396,708.00	424,675.60	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037
Fixed Income	350,735.00	407,692.13	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00005 5.1 09-20-2014
Fixed Income	1,102,443.40	1,098,052.35	PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKENTRY MTN 3.875% DUE 01-14-2015
Fixed Income	142,409.40	142,577.40	PSEG PWR LLC 2.5% DUE 04-15-2013
Fixed Income	95,675.86	93,207.16	PSNH FDG LLC 6.48% DUE 05-01-2015
Fixed Income	900,000.00	1,015,821.00	PUB SVC CO N MEX 7.95% DUE 05-15-2018
Fixed Income	1,000,000.00	1,045,070.00	PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE
Fixed Income	1,173,000.00	1,224,000.00	PULTE HOMES INC 5.25% DUE 01-15-2014
Fixed Income	(16,250.65)	(3,159.25)	PUT SWPTN EUR BARCGB33 10.0% / EURIB EUROPEAN 317U131B0 01/07/2014
Fixed Income	223,890.04	445,168.70	PUT SWPTN GBP BZWLUS31 6M 4.0%/6MLIBOR European 317U694A1 15/12/2015
Fixed Income	376,156.18	1,020,178.26	PUT SWPTN GBP RBOSAU2S 4.0% / 6M LIBOR EUROPEAN 317U746A9 15/12/2015
Fixed Income	(19,333.60)	(7,587.80)	PUT SWPTN USD BARCGB33 6M 3.0%/3MLIBOR European 317U699B4 06-18-2012
Fixed Income	(28,303.00)	(10,691.90)	PUT SWPTN USD BARCGB33 6M 3.0%/3MLIBOR European 317U699B4 06-18-2012
Fixed Income	(32,515.60)	(12,761.30)	PUT SWPTN USD BARCGB33 6M 3.0%/3MLIBOR European 317U699B4 06-18-2012
Fixed Income	(2,050.00)	(1,079.80)	PUT SWPTN USD BNPAFRPP 1.2 / EUROPEAN 317526DZ1 09-21-2011
Fixed Income	(64,845.00)	(57,837.81)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U142C5 05-28-2013
Fixed Income	(8,201.28)	(5,878.44)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	(23,374.00)	(14,206.23)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	(6,834.40)	(4,898.70)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	(40,482.90)	(22,044.15)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	(139,438.00)	(84,747.51)	PUT SWPTN USD BOFAUS6S 6M 2.25%/3MLIBOR European 317U745B8 09-24-2012
Fixed Income	(15,804.90)	(6,208.20)	PUT SWPTN USD BOFAUS6S 6M 3.0%/3MLIBOR European 317U696B7 06-18-2012
Fixed Income	(22,540.00)	(6,898.00)	PUT SWPTN USD BOFAUS6S 6M 3.0%/3MLIBOR European 317U696B7 06-18-2012
Fixed Income	(80,956.00)	(25,522.60)	PUT SWPTN USD BOFAUS6S 6M 3.0%/3MLIBOR European 317U696B7 06-18-2012
Fixed Income	(23,150.00)	(6,898.00)	PUT SWPTN USD BOFAUS6S 6M 3.0%/3MLIBOR European 317U696B7 06-18-2012
Fixed Income	(72,776.00)	(27,592.00)	PUT SWPTN USD CHASUS33 6M 3.0%/3MLIBOR European 317U693B0 06-18-2012
Fixed Income	(59,800.00)	(17,934.80)	PUT SWPTN USD CHASUS33 6M 3.0%/3MLIBOR European 317U693B0 06-18-2012
Fixed Income	(90,970.00)	(34,490.00)	PUT SWPTN USD CHASUS33 6M 3.0%/3MLIBOR European 317U693B0 06-18-2012
Fixed Income	(20,613.60)	(6,208.20)	PUT SWPTN USD CHASUS33 6M 3.0%/3MLIBOR European 317U693B0 06-18-2012
Fixed Income	(6,812.50)	(4,898.70)	PUT SWPTN USD CITIUS33 6M 2.25%/3MLIBOR European 317U769B9 09-24-2012
Fixed Income	(55,777.35)	(16,900.10)	PUT SWPTN USD CITIUS33 6M 3.0%/3MLIBOR European 317U694B9 06-18-2012
Fixed Income	(80,793.72)	(25,522.60)	PUT SWPTN USD CITIUS33 6M 3.0%/3MLIBOR European 317U694B9 06-18-2012
Fixed Income	(17,170.80)	(6,553.10)	PUT SWPTN USD CITIUS33 6M 3.0%/3MLIBOR European 317U694B9 06-18-2012
Fixed Income	(175,535.64)	(92,625.89)	PUT SWPTN USD CITIUS33 6M 3.25%/3MLIBOR European 317U686B9 07-16-2012
Fixed Income	(920.00)	(431.92)	PUT SWPTN USD CSFPGB2L 1.2 / EUROPEAN 317512M99 09-21-2011
Fixed Income	(6,654.54)	(3,648.60)	PUT SWPTN USD CSFPGB2L 6M 3.75%/3MLIBOR European 317U123C8 08-24-2011
Fixed Income	(380,165.00)	(2,773.29)	PUT SWPTN USD DEUTGB2L 6M 10.0%/3MLIBOR European 317U409B5 07-10-2012
Fixed Income	(63,321.66)	(31,807.23)	PUT SWPTN USD DEUTGB2L 6M 2.75%/6MLIBOR European 317U701B0 06-18-2012
Fixed Income	(22,354.00)	(6,898.00)	PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U698B5 06-18-2012
Fixed Income	(28,650.00)	(10,347.00)	PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U698B5 06-18-2012
Fixed Income	(93,886.80)	(28,971.60)	PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U698B5 06-18-2012
Fixed Income	(18,145.00)	(6,553.10)	PUT SWPTN USD DEUTGB2L 6M 3.0%/3MLIBOR European 317U698B5 06-18-2012
Fixed Income	(50,500.00)	(30,709.05)	PUT SWPTN USD DEUTGB2L 6M 3.75%/3MLIBOR European 317U118C5 08-24-2011
Fixed Income	(21,730.00)	(7,441.20)	PUT SWPTN USD GSCMUS33 6M .65%/3MLIBOR European 317U836B8 11-14-2011
Fixed Income	(27,955.90)	(27,877.08)	PUT SWPTN USD GSCMUS33 6M 1.0%/3MLIBOR European 317U830B4 11-19-2012
Fixed Income	(69,604.49)	(69,408.24)	PUT SWPTN USD GSCMUS33 6M 1.0%/3MLIBOR European 317U830B4 11-19-2012
Fixed Income	(45,071.76)	(44,944.68)	PUT SWPTN USD GSCMUS33 6M 1.0%/3MLIBOR European 317U830B4 11-19-2012
Fixed Income	(25,915.00)	(5,336.30)	PUT SWPTN USD GSCMUS33 6M 2.0%/3MLIBOR European 317U073C8 04-30-2012
Fixed Income	11,882.50	10,938.27	PUT SWPTN USD GSCMUS33 6M 2.0%/3MLIBOR European 317U831B3 11-19-2012
Fixed Income	(46,873.33)	(38,699.73)	PUT SWPTN USD GSCMUS33 6M 2.25%/3MLIBOR European 317U788B6 09-24-2012
Fixed Income	(4,583.33)	(3,262.50)	PUT SWPTN USD GSCMUS33 6M 2.5%/3MLIBOR European 317U144C3 09-12-2011
Fixed Income	(2,700.00)	(920.70)	PUT SWPTN USD MSCSUS33 1.3 / EUROPEAN 317512HV6 09-21-2011
Fixed Income	(27,715.00)	(233.22)	PUT SWPTN USD MSCSUS33 6M 10.0%/3MLIBOR European 317U374B6 07-10-2012
Fixed Income	(3,960.00)	(34.68)	PUT SWPTN USD MSCSUS33 6M 10.0%/6MLIBOR European 317U374B6 07-10-2012
Fixed Income	(2,560.00)	(1,959.48)	PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U770B6 09-24-2012
Fixed Income	(12,800.00)	(9,797.40)	PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U770B6 09-24-2012
Fixed Income	(17,653.75)	(14,206.23)	PUT SWPTN USD MSCSUS33 6M 2.25%/3MLIBOR European 317U770B6 09-24-2012
Fixed Income	(62,150.00)	(46,152.70)	PUT SWPTN USD MSCSUS33 6M 3.75%/3MLIBOR European 317U119C4 10-11-2011
Fixed Income	(114,918.75)	(47,536.07)	PUT SWPTN USD MSCSUS33 6M 4.25%/3MLIBOR European 317U083C6 10-11-2011

Fixed Income	(23,400.00)	(9,423.45) PUT SWPTN USD MSCSUS33 6M 4.25%/3MLIBOR EUROPEAN 317U083C6 10-11-2011
Fixed Income	(97,706.25)	(40,416.13) PUT SWPTN USD MSCSUS33 6M 4.25%/3MLIBOR EUROPEAN 317U083C6 10-11-2011
Fixed Income	(25,863.60)	(6,140.40) PUT SWPTN USD RBOSGB2LTCM 2 / LIBOR EUROPEAN 317U066C7 04-30-2012
Fixed Income	(51,717.50)	(38,323.01) PUT SWPTN USD RBOSGB2RTCM 1.75 / LIBOR EUROPEAN 317U872B3 11-19-2012
Fixed Income	(6,800.00)	(50.70) PUT SWPTN USD RBOSGB2RTCM 10 / LIBOR EUROPEAN 317U268B5 07-10-2012
Fixed Income	(17,200.00)	(3,143.30) PUT SWPTN USD RBOSGB2RTCM 2 / LIBOR EUROPEAN 317U066C7 04-30-2012
Fixed Income	(48,400.00)	(8,845.10) PUT SWPTN USD RBOSGB2RTCM 2 / LIBOR EUROPEAN 317U066C7 04-30-2012
Fixed Income	(47,292.00)	(29,392.20) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(13,755.00)	(10,287.27) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(35,883.23)	(20,574.54) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(30,491.70)	(18,125.19) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(15,592.50)	(10,287.27) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(6,277.50)	(4,408.83) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(36,182.50)	(20,084.67) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(39,556.65)	(20,574.54) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(15,752.70)	(11,267.01) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(46,989.94)	(26,942.85) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(72,520.80)	(43,108.56) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(39,352.50)	(25,963.11) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(23,562.50)	(14,206.23) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(37,990.00)	(28,412.46) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(104,812.50)	(63,193.23) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(58,245.00)	(32,331.42) PUT SWPTN USD RBOSGB2RTCM 2.25 / LIBOR EUROPEAN 317U744B9 09-24-2012
Fixed Income	(5,330.00)	(2,569.84) PUT SWPTN USD RBOSGB2RTCM 2.5 / LIBOR EUROPEAN 317U141C6 08-24-2011
Fixed Income	(33,210.00)	(16,012.08) PUT SWPTN USD RBOSGB2RTCM 2.5 / LIBOR EUROPEAN 317U141C6 08-24-2011
Fixed Income	(48,020.00)	(22,309.21) PUT SWPTN USD RBOSGB2RTCM 2.75 / LIBOR EUROPEAN 317U702B9 06-18-2012
Fixed Income	(163,993.92)	(58,906.96) PUT SWPTN USD RBOSGB2RTCM 3 / LIBOR EUROPEAN 317U695B8 06-18-2012
Fixed Income	(11,344.50)	(6,208.20) PUT SWPTN USD RBOSGB2RTCM 3 / LIBOR EUROPEAN 317U695B8 06-18-2012
Fixed Income	(32,053.50)	(17,589.90) PUT SWPTN USD RBOSGB2RTCM 3 / LIBOR EUROPEAN 317U695B8 06-18-2012
Fixed Income	(60,264.00)	(31,310.16) PUT SWPTN USD RBOSGB2RTCM 3.25 / LIBOR EUROPEAN 317U687B8 07-16-2012
Fixed Income	(96,390.00)	(32,039.73) PUT SWPTN USD RBOSGB2RTCM 4.25 / LIBOR EUROPEAN 317U077C4 10-11-2011
Fixed Income	(55,440.00)	(18,428.08) PUT SWPTN USD RBOSGB2RTCM 4.25 / LIBOR EUROPEAN 317U077C4 10-11-2011
Fixed Income	280,156.25	279,125.00 PVT PVL CHINA ORIENTAL 8 DUE 08-18-2015
Fixed Income	1,050,000.00	1,015,000.00 PVT PVL CHINA ORIENTAL 8 DUE 08-18-2015
Fixed Income	897,702.40	964,113.50 PVTP L ACS 2007-1 PASS THRU TR VAR RT DUE06-14-2037 BEO
Fixed Income	3,770,000.00	4,252,500.00 PVTP L AGF CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO
Fixed Income	22,539.62	22,598.54 PVTP L AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000
Fixed Income	1,073,875.00	1,092,665.20 PVTP L ALLY FINL INC GTD NT 144A 6.25% DUE 12-01-2017 BEO
Fixed Income	409,640.63	397,332.80 PVTP L ALLY FINL INC GTD NT 144A 6.25% DUE 12-01-2017 BEO
Fixed Income	974,343.74	943,665.40 PVTP L ALLY FINL INC GTD NT 144A 6.25% DUE 12-01-2017 BEO
Fixed Income	250,937.50	249,375.00 PVTP L ARCH COAL INC SR NT 144A 7% DUE 06-15-2019/06-14-2011 BEO
Fixed Income	119,735.23	128,558.09 PVTP L ASG RESECURITIZATION TR 2009-2 VAR144A VAR RT DUE 05-24-2036
Fixed Income	105,212.98	107,199.41 PVTP L ASG RESECURITIZATION TR 2009-3 CL A65 VAR 144A VAR RT DUE 02-26-2039
Fixed Income	730,000.00	717,465.00 PVTP L BANCO DEL ESTADO DE CHILE SR NT 144A 4.125 DUE 10-07-2020/10-07-2010 BEO
Fixed Income	396,095.16	401,452.24 PVTP L BANCO DO BRASIL SA NY 02-15-2011 1.2873 C/D 11-15-2011
Fixed Income	1,800,000.00	1,719,000.00 PVTP L BANCO SANTANDER CHILE NEW SR NT FLTG 144A VAR RT DUE 01-19-2016 BEO
Fixed Income	794,096.00	802,000.00 PVTP L BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	1,488,930.00	1,503,750.00 PVTP L BANCO SANTANDER S A GLOB MED TRANCHE # TR 00008 4.25 01-14-16 REG
Fixed Income	300,000.00	318,000.00 PVTP L BANCO VOTORANTIM S A SUB NT 144A 7.375% DUE 01-21-2020 BEO
Fixed Income	850,000.00	848,000.00 PVTP L BANCO VOTORANTIM S A SUB NT 144A 7.375% DUE 01-21-2020 BEO
Fixed Income	500,000.00	518,042.00 PVTP L BANK MONTREAL QUE BANK OF MONTREAL2.85 DUE 06-09-2015
Fixed Income	1,688,559.00	1,799,944.70 PVTP L BARCLAYS BK PLC BARCLAYS BANK PLC 6.05% DUE 12-04-2017 BEO
Fixed Income	138,222.22	200,747.20 PVTP L BARCLAYS BK PLC NT 144A 10.179% DUE 06-12-2021 BEO
Fixed Income	57,464.40	57,745.63 PVTP L BAROCK CLO II LTD CLO II NT FLTG RATE 144A 3C7 DUE 11-20-2015
Fixed Income	919,430.00	921,776.52 PVTP L BARRICK GOLD CORP NT 1.75% DUE 05-30-2014 BEO
Fixed Income	209,815.20	209,834.73 PVTP L BARRICK GOLD CORP NT 144A 2.9% DUE05-30-2016 BEO
Fixed Income	248,117.50	268,910.00 PVTP L BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	101,510.00	107,564.00 PVTP L BLACKSTONE HLDGS FIN L L C SR NT 144A 6.625% DUE 08-15-2019 BEO
Fixed Income	1,540,937.50	1,553,250.00 PVTP L BM&FBOVESPA S A - BOLSA DE VALORES MERCA NT 144A 5.5 DUE 07-16-2020
Fixed Income	440,019.20	421,979.70 PVTP L CEDAR BRAKES I L L C SR SECD BD 144A 8.5% DUE 02-15-2014 BEO
Fixed Income	562,277.50	502,571.81 PVTP L CEDAR BRAKES II L L C SR SECD BD 144A 9.875% DUE 09-01-2013 BEO
Fixed Income	1,125,748.10	1,133,864.53 PVTP L CIT ED LN TR 2007-1 ED LOAN BKD NTS CL A VAR RT DUE 03-25-2042 BEO
Fixed Income	761,766.02	776,271.40 PVTP L CITIBANK OMNI MASTER TR 2009-A13 NT TALF 144A 5.35% DUE 08-15-2018 BEO
Fixed Income	1,590,703.13	1,576,894.50 PVTP L CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	2,546,250.00	2,523,031.20 PVTP L CITIBANK OMNI MASTER TR 2009-A14 NT TALF 144A VAR RT DUE 08-15-2018 BEO
Fixed Income	183,034.36	185,298.87 PVTP L CMO ASG RESECURITIZATION TR 2010-3REMIC 144A VAR RT DUE 12-28-2045
Fixed Income	134,225.19	135,885.85 PVTP L CMO ASG RESECURITIZATION TR 2010-3REMIC 144A VAR RT DUE 12-28-2045
Fixed Income	49,197.03	49,993.30 PVTP L CMO ASG RESECURITIZATION TR 2010-3CL 2-A22 VAR RT DUE 10-28-2036 BEO

Fixed Income	1,843,039.06	1,843,039.06	PVTPL CMO BAMLL RE-REMIC TR 2011-07C1	COML MTG BKD CTF 5.383 DUE 11-15-2016
Fixed Income	874,159.17	862,749.08	PVTPL CMO BAYVIEW COML ASSET TR 2007-1	CL A-1 144A VAR RT DUE 03-25-2037 BEO
Fixed Income	872,779.14	850,487.66	PVTPL CMO BAYVIEW COML ASSET TR 2007-2	CL A-1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	870,722.27	878,698.58	PVTPL CMO BAYVIEW COML ASSET TR 2007-3	CL A1 144A VAR RT DUE 07-25-2037 BEO
Fixed Income	128,748.85	122,535.37	PVTPL CMO COMM 2010-C1 MTG TR COML MTG	PASSTHRU CTF 144A A-3 4.205 DUE 07-10-46
Fixed Income	807,253.77	817,516.23	PVTPL CMO DBUBS 2011-LC1 MTG TR MTG	PSTHR CTF CL A-1 144A 3.742 11-10-46 BEO
Fixed Income	1,771,156.25	1,865,315.50	PVTPL CMO GS MTG SECS CORP II VAR RT	DUE03-06-2020 BEO
Fixed Income	748,000.00	777,502.40	PVTPL CMO GS MTG SECS CORP II VAR RT	DUE03-06-2020 BEO
Fixed Income	464,587.26	465,387.98	PVTPL CMO GS MTG SECS TR 2011-GC3	CL A4 4.753% DUE 03-10-2044 BEO
Fixed Income	1,380,979.12	1,379,586.57	PVTPL CMO GSMS CORP II 07-EOP PASSTHRU	CTF CL A-1 144A VAR RT 03-06-2020 BEO
Fixed Income	252,499.00	244,239.50	PVTPL CMO J P MORGAN CHASE COML MTG	2010-C A-2 3.6159 DUE 07-15-2020
Fixed Income	1,224,233.83	1,215,294.73	PVTPL CMO J P MORGAN CHASE DTD 6-1-10	2010-C1 CL A1 144A 3.853 DUE 6-15-15
Fixed Income	2,121,312.65	2,209,145.34	PVTPL CMO MERRILL LYNCH COML TR LAQMTG	PASSTHRU CTF A-1 144A VAR DUE 7-09-21
Fixed Income	177,516.52	178,133.12	PVTPL CMO MORGAN STANLEY CAP I INC SER	2007-XLF COML CTF 144A DUE 101520 BEO
Fixed Income	404,437.50	437,740.40	PVTPL CMO MORGAN STANLEY RE REMIC TR	2009-GG10 CL A4A 5.8051 8-12-2045 BEO
Fixed Income	2,760,563.16	2,938,218.30	PVTPL CMO RBSCF TR 2010-RR3 PASS THRU	CTF CL CSMC A 144A VAR RT 07-16-16
Fixed Income	1,580,549.12	1,563,326.27	PVTPL CMO RBSSP RESECURITIZATION TR	2010-1 CL 2-A1 144A VAR 07-26-2045 BEO
Fixed Income	9,505.33	11,151.06	PVTPL CMO WA MUT MTG SECS CORP VAR RT	DUE 02-25-2033 BEO
Fixed Income	1,276,977.00	1,564,277.00	PVTPL CODELCO INC NT 144A 7.5% DUE	01-15-2019 BEO
Fixed Income	967,317.00	973,635.00	PVTPL COMISION FEDERAL DE ELECTRICIDAD	NT 144A 4.875% DUE 05-26-2021 BEO
Fixed Income	194,600.00	216,000.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7%	DUE 02-01-2017/02-01-2008 BEO
Fixed Income	642,000.00	648,000.00	PVTPL COSAN FIN LTD GTD SR NT 144A 7%	DUE 02-01-2017/02-01-2008 BEO
Fixed Income	826,465.90	678,930.13	PVTPL CR SUISE 1ST BSTN MTG SECS CORP	SER 2002-P1 CL-A 144A VAR RT 3-25-32 BEO
Fixed Income	1,830,000.00	1,855,125.00	PVTPL CSN IS XI CORP SR UNSECD GTD NT	144A 6.875% DUE 09-21-2019 BEO
Fixed Income	3,276,000.00	3,400,000.00	PVTPL CSN RES S A GTD SR NT 144A 6.5%	DUE 07-21-2020/07-21-2010 REG
Fixed Income	250,000.00	277,812.50	PVTPL DUBAI ELECTRICITY & WTR AUTH	GLOBAL MEDI NT 144A 8.5 4-22-2015 BEO
Fixed Income	2,496,000.00	2,401,459.20	PVTPL EL PASO PERFORMANCE-LINKED TR TR	SECS 144A 7.75% DUE 07-15-2011 BEO
Fixed Income	521,250.00	513,750.00	PVTPL ENDO PHARMACEUTICALS HLDGS INC	SR NT 144A 7% DUE 12-15-2020/12-15-2015 BEO
Fixed Income	856,009.60	854,800.44	PVTPL ERAC USA FIN LLC GTD NT 144A 4.5%	DUE 08-16-2021 BEO
Fixed Income	661,537.50	772,516.50	PVTPL FARMERS EXCHANGE CAP TRUST	SURPLUSNT SECS 144A 7.05% DUE 07-15-2028 REG
Fixed Income	917,730.00	1,361,275.70	PVTPL FARMERS INS EXCHANGE 8.625	SURP NT144A DUE 05-01-2024 REG
Fixed Income	87,232.80	95,067.20	PVTPL FID INVS DEB 144A 7.57 DUE	06-15-2029 BEO
Fixed Income	1,104,468.75	1,104,468.75	PVTPL GE CORP AIRCRAFT FING LLC 2005-1A	AST BKD CTF CL B FLTG RT DUE 08-25-2019
Fixed Income	376,833.25	384,189.28	PVTPL GE SEACO FIN SRL 2004-1 SECD NT	FLTG RATE 144A VAR RT DUE 04-17-19
Fixed Income	1,233,364.44	1,283,291.15	PVTPL GENESIS FDG LTD SER 2006-1A CL G1	VAR RT DUE 12-19-2032 BEO
Fixed Income	198,102.00	203,250.00	PVTPL GERDAU TRADE INC BD 144A 5.75%	DUE01-30-2021 BEO
Fixed Income	139,348.50	146,848.41	PVTPL GLENCORE FDG LLC GLENCORE FDG	LLC NT 144A 6 DUE 04-15-2014/04-05-2004 BEO
Fixed Income	1,029,263.00	10.30	PVTPL GLITNIR BANKI HF SUB NT FIXED/FLT	RT 144A DUE 06-15-2016 BEO IN DEFAULT
Fixed Income	1,223,225.92	1,188,006.66	PVTPL GRUPO BIMBO SAB DE CV GTD NT 144A	4.875% DUE 06-30-2020 BEO
Fixed Income	548,125.00	544,250.00	PVTPL GRUPO KUO SAB DE CV SR NT 144A	9.75% DUE 10-17-2017/10-17-2010 BEO
Fixed Income	843,370.00	992,043.50	PVTPL GTD SR NT 144A 7.125% DUE	04-15-2018 BEO
Fixed Income	1,564,500.00	1,568,000.00	PVTPL GTL TRADE FIN INC BD 144A 7.25%	DUE 10-20-2017 BEO
Fixed Income	29,264.70	31,566.60	PVTPL HOLCIM U S FIN S A R L & CIE S C	SGTD NT 144A 6.875 DUE 09-29-2039
Fixed Income	2,038,869.00	2,154,627.30	PVTPL HSBC FIN CORP SR SUB NT 6.676	DUE 01-15-2021
Fixed Income	376,114.25	374,494.75	PVTPL HSBC FIN CORP SR SUB NT 6.676	DUE 01-15-2021
Fixed Income	1,456,335.00	1,539,019.50	PVTPL HSBC FIN CORP SR SUB NT 6.676	DUE 01-15-2021
Fixed Income	41,639.20	47,420.20	PVTPL HUTCHISON WHAMPOA INTL 09 LTD	GTD NT 144A 7.625% DUE 04-09-2019 BEO
Fixed Income	295,250.00	369,250.00	PVTPL HYNIX SEMICONDUCTOR INC SR NT	144A7.875% DUE 06-27-2017/06-27-2012 BEO
Fixed Income	1,022,500.00	1,055,000.00	PVTPL HYNIX SEMICONDUCTOR INC SR NT	144A7.875% DUE 06-27-2017/06-27-2012 BEO
Fixed Income	3,200,000.00	3,192,166.40	PVTPL INTESA SANPAOLO SPA FLTG RT 144A	DUE 02-24-2014 BEO
Fixed Income	199,994.00	212,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT	144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	899,973.00	954,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT	144A 6.5 DUE 09-01-2014/08-20-2010 BEO
Fixed Income	199,992.00	213,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT	144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	499,980.00	532,500.00	PVTPL INTL LEASE FIN CORP SR SECD NT	144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	999,960.00	1,065,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT	144A 6.75 DUE 09-01-2016/08-20-2010 BEO
Fixed Income	299,988.00	321,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT	144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	399,984.00	428,000.00	PVTPL INTL LEASE FIN CORP SR SECD NT	144A 7.125 DUE 09-01-2018/08-20-2010 BEO
Fixed Income	247,770.00	247,500.00	PVTPL IPIC GMTN LTD MED TERM NT 144A	5% DUE 11-15-2020 BEO
Fixed Income	111,215.10	119,421.75	PVTPL ITC HLDGS CORP NT 144A 5.875%	DUE 09-30-2016 BEO
Fixed Income	49,804.50	54,400.00	PVTPL ITC HLDGS CORP SR NT 144A 5.5%	DUE01-15-2020 BEO
Fixed Income	258,571.80	64,350.00	PVTPL KAUPTHING BK HF MED TRM SR BK	NTS TR # SR 00001 5.75 10-4-11 BD IN DEFAULT
Fixed Income	198,944.00	2.00	PVTPL KAUPTHING BK MEDIUM TERM SUB	TRANCHE # 01 7.125 5-19-16 BD IN DEFAULT
Fixed Income	84,646.40	89,889.71	PVTPL KKR GROUP FIN CO LLC SR NT 144A	6.375% DUE 09-29-2020/09-29-2010 BEO
Fixed Income	896,976.00	885,250.80	PVTPL KOREA ELEC PWR CORP GLOBAL	MEDIUM SR TER 3 DUE 10-05-2015 BEO
Fixed Income	91,300.00	90,000.00	PVTPL KS CY SOUTHN DE MEX S A DE C V	SR NT 144A 6.125 DUE 06-15-2021/05-20-2011
Fixed Income	160,414.65	156,241.80	PVTPL LIBERTY MUT GROUP INC GTD SR NT	144A 5% DUE 06-01-2021 BEO
Fixed Income	1,639,600.00	1,619,833.60	PVTPL MACQUARIE BK LTD SR MEDIUM TERM	NTS # TR 00004 2.6 DUE 01-20-2012
Fixed Income	655,394.30	666,319.55	PVTPL MARATHON PETE CORP SR NT 144A	3.5%DUE 03-01-2016 BEO

Fixed Income	5,364,522.00	5,877,500.40	PVTP MARKS & SPENCER PLC NT 144A 6.25% DUE 12-01-2017 BEO
Fixed Income	227,200.00	222,187.50	PVTP MEMC ELECTR MATLS INC SR NT 144A 7.75% DUE 04-01-2019/03-10-2011 BEO
Fixed Income	5,096,226.00	5,426,542.80	PVTP METROPOLITAN LIFE GLOBAL FDG I SR NT 144A 5.125% DUE 04-10-2013 BEO
Fixed Income	1,611,195.00	1,879,590.00	PVTP METROPOLITAN LIFE INS CO SURPLUS NT 144A 7.8% DUE 11-01-2025 REG
Fixed Income	267,250.00	293,750.00	PVTP MEXICHEM SAB DE CV SR NT 144A 8.75% DUE 11-06-2019/11-06-2009 BEO
Fixed Income	579,750.00	587,500.00	PVTP MEXICHEM SAB DE CV SR NT 144A 8.75% DUE 11-06-2019/11-06-2009 BEO
Fixed Income	220,000.00	225,500.00	PVTP NALCO CO USD SR NT 144A 6.625% DUE01-15-2019/12-21-2010 BEO
Fixed Income	1,033,968.00	1,044,616.56	PVTP NATIONWIDE FINL SVCS INC SR NT 144A 5.375% DUE 03-25-2021 BEO
Fixed Income	1,598,971.79	1,484,273.25	PVTP NATIONWIDE MUT INS CO 6.6% DUE 04-15-2034/04-15-2014 BEO
Fixed Income	799,968.00	858,072.00	PVTP NATL AUSTRALIA BK LTD GLOBAL MED TRANCHE # SR 00016 5.35 DUE 06-12-13
Fixed Income	972,589.90	959,864.47	PVTP NBC UNVL INC SR NT 144A 4.375% DUE04-01-2021/10-04-2010 BEO
Fixed Income	127,811.75	131,987.75	PVTP NBC UNVL INC SR NT 144A 5.15% DUE 04-30-2020/04-30-2010 BEO
Fixed Income	614,099.50	639,473.28	PVTP NBC UNVL INC SR NT 144A 6.4% DUE 04-30-2040/04-30-2010 BEO
Fixed Income	697,557.00	715,440.60	PVTP NISSAN MTR ACCEP CORP NT 144A 3.25% DUE 01-30-2013/01-27-2010 BEO
Fixed Income	2,396,400.00	2,415,000.00	PVTP NOBLE GROUP LTD SR NT 144A 6.75% DUE 01-29-2020/10-29-2009 BEO
Fixed Income	1,597,088.00	1,688,000.00	PVTP ODEBRECHT DRILLING NORBE VIII/IX LTD SR SECD NT 144A 6.35 DUE 06-30-2021
Fixed Income	800,500.00	804,000.00	PVTP OPTI CANADA INC SR SECD NT 144A 9%DUE 12-15-2012/12-15-2010 BEO
Fixed Income	877,570.00	1,125,161.00	PVTP PEARSON DLR FIN TWO PLC GTD SR NT 144A 6.25% DUE 05-06-2018 BEO
Fixed Income	91,250.00	106,000.00	PVTP PETROBRAS ENERGIA S A NT SER S 144A 5.875 DUE 05-15-2017/05-07-2007 BEO
Fixed Income	833,968.80	852,303.48	PVTP PETROLEOS MEXICANOS NT SER C 144A 6.5% DUE 06-02-2041 BEO
Fixed Income	685,791.56	676,608.81	PVTP PLYMOUTH ROCK CLO LTD / PLYMOUTH ROCK CL CL A VAR RT DUE 02-16-2019 BEO
Fixed Income	973,976.25	1,000,527.45	PVTP PPL WEM HLDGS PLC SR NT 144A 3.9% DUE 05-01-2016 BEO
Fixed Income	310,355.89	322,992.28	PVTP RACE PT II CLO LTD / RACE PT II CLO INC NTS 144A VAR RT DUE 5-15-2015
Fixed Income	243,195.00	303,398.75	PVTP ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO
Fixed Income	160,269.20	163,495.36	PVTP ROCKIES EXPRESS PIPELINE LLC NT 144A 5.625 DUE 04-15-2020/03-22-2010 BEO
Fixed Income	246,390.00	248,598.50	PVTP ROCKIES EXPRESS PIPELINE LLC NT 144A 6.875 DUE 04-15-2040/03-22-2010 BEO
Fixed Income	152,522.40	150,233.86	PVTP ROCKIES EXPRESS PIPELINE LLC SR NT144A 6.25% DUE 07-15-2013/06-27-2008 BEO
Fixed Income	125,318.75	123,773.62	PVTP SANTANDER US DEBT S A UNIPERSONAL SR NT 144A 2.485% DUE 01-18-2013 BEO
Fixed Income	75,725.00	75,400.00	PVTP SEAGATE TECH INTL GTD SR SECD 2ND PRTY NT 144A 10 DUE 05-01-2014
Fixed Income	634,643.20	652,800.00	PVTP SIGMA ALIMENTOS S A DE C V SR NT 144A 5.625% DUE 04-14-2018 BEO
Fixed Income	497,595.00	495,391.50	PVTP SINOCHEM OVERSEAS CAP CO LTD GTD SR NT 144A 6.3% DUE 11-12-2040 BEO
Fixed Income	236,856.09	234,408.25	PVTP SLM PVT ED LN TR 2009-CT CL I-A FLTG DUE 04-15-2039 BEO
Fixed Income	1,700,000.00	1,683,952.00	PVTP SOCIETE GENERAL TRANCHE # TR 00002FLTG 4-11-2014
Fixed Income	1,700,000.00	1,781,056.00	PVTP STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	1,500,000.00	1,571,520.00	PVTP STONE STR TR TR SECS REDEEMABLE 144A 5.902% DUE 12-15-2015 BEO
Fixed Income	695,333.36	726,623.36	PVTP TAL ADVANTAGE IV LLC SER 2010-2 SECD NT 144A 4.3% DUE 10-20-2025 BEO
Fixed Income	239,583.35	246,750.72	PVTP TAL ADVANTAGE IV LLC SER 2011-1 SECD NT 144A 4.6% DUE 01-20-2026 BEO
Fixed Income	133,883.20	141,354.40	PVTP TEXAS NEW MEX PWR CO 1ST MTG BD SER 2009A 144A 9.5% DUE 04-01-2019 BEO
Fixed Income	634,561.22	661,427.12	PVTP TEXTAINER MARINE CONTAINERS LTD 2005-1 AST BKD NT FLTG CL A 144A VAR RT
Fixed Income	975,000.00	975,000.00	PVTP TEXTAINER MARINE CONTAINERS LTD SER 2011-1 CL A-1 4.7 DUE 06-15-2026 BEO
Fixed Income	1,200,000.00	1,200,000.00	PVTP TRIP RAIL MASTER FDG LLC SECD RAIL EQ NT 144A CL A-1A DUE 07-15-2041
Fixed Income	911,405.00	971,276.06	PVTP TRITON CONTAINER FIN LLC 2006-1 SECD NT FLTG RATE 144A VAR 11-26-21
Fixed Income	745,937.44	769,999.95	PVTP TRITON CONTAINER FIN LLC 2007-1 SECD NT FLTG 144A VAR RT 02-26-2019 BEO
Fixed Income	642,390.00	638,946.00	PVTP WESTPAC BKG CORP 3.585 DUE 08-14-2014 BEO
Fixed Income	97,472.45	97,365.37	PVTP WHEELS SPV LLC 2009-1 ASSET BACKEDNT CL A 144A VAR RT DUE 03-15-2018 BEO
Fixed Income	514,333.53	928,338.88	PVTP WILMINGTON TR CO BOEING 737-322 AIRCRAFT 11.56 12-31-40 REG IN DEFAULT
Fixed Income	232,930.10	235,204.18	PVTP ZFS FIN USA TR IV SER IV FXD/FLT RT TR PFD 144A 3C7 5.875 05-09-2032 BEO
Fixed Income	176,225.45	167,136.15	PWR RECEIVABLE PWR REC FIN REGS SR NT 6.29 DUE 01-01-2012 BEO
Fixed Income	248,107.50	249,375.00	QTEL INTL FIN LTD 3.375% DUE 10-14-2016
Fixed Income	421,346.00	428,945.16	QUEST DIAGNOSTICS 3.2% DUE 04-01-2016
Fixed Income	620,325.00	605,475.00	QWEST CORP NT 7.5% DUE 10-01-2014
Fixed Income	3,597,000.00	3,473,250.00	QWEST CORP STEP CPN 8.875% DUE03-15-2012
Fixed Income	2,299,195.00	2,324,879.10	RABOBANK COOPERATIEVE CENTRALERAIFFEISEN-BOERENL 1.85 1-10-14 BEO
Fixed Income	256,097.50	254,999.25	RALCORP HLDGS INC 6.625% DUE 08-15-2039
Fixed Income	87,394.82	88,219.67	RASC SER 2007-KS2 TR MTG PASSTHRU CTF CLA-I-1 10-25-2030/03-25-2008 REG
Fixed Income	269,945.02	311,235.91	RASC SER 2007-KS3 TR ASSET BACKED CTF CLA-I-1 04-25-2037/03-25-2008 REG
Fixed Income	500,000.00	529,750.00	REGIONS FINL CORP 7.75% DUE 11-10-2014
Fixed Income	6,590,750.00	7,969,580.00	REGIONS FINL CORP NEW FLTG RT DUE 06-26-2012
Fixed Income	379,172.25	394,804.80	RENSELAER POLY 5.6% DUE 09-01-2020
Fixed Income	74,976.75	75,321.23	REPUBLIC SVCS INC 3.8% DUE 05-15-2018
Fixed Income	165,686.30	163,518.15	REPUBLIC SVCS INC 5.5% DUE 09-15-2019
Fixed Income	692,877.72	576,349.01	RESNTL AST MTG 5.86% DUE 11-25-2033
Fixed Income	621,191.67	587,837.52	RESNTL AST MTG 5.98% DUE 12-25-2033
Fixed Income	129,054.33	126,041.06	RESNTL AST MTG 6.5% DUE 11-25-2031
Fixed Income	1,199,290.12	1,150,168.83	RESNTL AST MTG PRODS INC 2006-RS1MTG AST BKD A-I-2 02-25-2034/03-25-2008 REG
Fixed Income	499,650.00	498,980.00	RESONA BK FLT RT NT 144A DUE 09-29-2049/04-15-2016 BEO
Fixed Income	995,630.00	1,086,597.00	REXAM PLC 6.75% DUE 06-01-2013
Fixed Income	497,420.00	599,126.50	REYNOLDS AMERN INC 7.75% DUE 06-01-2018

Fixed Income	247,012.50	300,218.00	RIO TINTO FIN USA 8.95% DUE 05-01-2014
Fixed Income	207,687.60	205,381.20	RIO TINTO FIN USA 9% DUE 05-01-2019
Fixed Income	87,000.00	88,880.60	ROYAL BANK OF SCOT FR SUB EMTN 10/16 USD1000
Fixed Income	87,950.00	89,800.00	ROYAL BANK OF SCOT FR SUB EMTN 29/9/15 USD'231
Fixed Income	428,718.75	436,602.50	ROYAL BK CDA 3.3% DUE 12-27-2013
Fixed Income	732,000.00	1,010,750.00	ROYAL BK SCOT ADR 03-31-2049 REG
Fixed Income	897,912.00	934,045.20	ROYAL BK SCOTLAND 4.875% DUE 03-16-2015
Fixed Income	3,061,675.00	2,610,000.00	ROYAL BK SCOTLAND PERPETUAL REGULATORY TIER ONE SECS SER1 7.648 DUE 08-29-2049
Fixed Income	308,046.00	305,665.20	ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12
Fixed Income	2,399,784.00	2,445,321.60	ROYAL BK SCOTLAND PLC GTD MED TERM BKTRANCHE # TR 00003 2.625 DUE 05-11-12
Fixed Income	21,580,960.00	21,670,696.80	ROYAL BK SCOTLAND PLC GTD MEDIUM TERM BKTRNCHE # TR 00005 1.45 DUE 10-20-2011
Fixed Income	704,426.80	717,969.00	ROYAL BK SCOTLAND PLC SR NT FLTG RATE DUE 08-23-2013 REG
Fixed Income	507,187.50	536,612.50	RUSSIAN RAILWAYS MTN 5.739% 03/04/2017
Fixed Income	410,711.09	415,109.88	Russian ruble (new) - Pending Foreign Exchange Purchases
Fixed Income	(418,640.17)	(415,109.88)	Russian ruble (new) - Pending Foreign Exchange Sales
Fixed Income	379,787.70	374,409.81	SAFEWAY INC 3.95% DUE 08-15-2020
Fixed Income	248,845.00	277,710.00	SAFEWAY INC 6.25% DUE 03-15-2014
Fixed Income	390,028.10	426,325.10	SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE
Fixed Income	1,000,000.00	1,005,034.00	SANOFI-AVENTIS DUE 03-28-2014 BEO
Fixed Income	368,439.06	370,275.64	SANTANDER DR AUTO 3.06% DUE 11-15-2017
Fixed Income	95,000.00	94,783.87	SANTANDER US DEBT 2.991% DUE 10-07-2013
Fixed Income	2,100,000.00	2,095,222.50	SANTANDER US DEBT 2.991% DUE 10-07-2013
Fixed Income	3,600,000.00	3,600,295.20	SANTANDER US DEBT S A UNIPERSONAL SR NT FLTG 144A VAR RT DUE 03-30-2012
Fixed Income	205,284.46	192,684.94	SAXON ASSET SECS TR 2003-1 MTG LN ASSET BKD CTF AF-7 06-25-2033 BEO
Fixed Income	945,000.00	987,770.00	SC STUD LN CORP ED LN REV SER A-2 VAR RTDUE 12-01-2020 REG TAXABLE SER A-2
Fixed Income	411,107.00	410,053.30	SCOTTSDALE ARIZ 5% 07-01-2024 BEO
Fixed Income	1,242,000.00	1,212,000.00	SEAGATE TECH HDD 6.375% DUE 10-01-2011
Fixed Income	114,790.75	115,573.90	SEMPRA ENERGY 8.9% DUE 11-15-2013
Fixed Income	528,525.80	529,855.77	SEMPRA ENERGY 9.8% DUE 02-15-2019
Fixed Income	149,328.00	201,211.05	SEMPRA ENERGY 9.8% DUE 02-15-2019
Fixed Income	8.98	8.98	Singapore dollar - Cash
Fixed Income	18.10	18.10	Singapore dollar - Cash
Fixed Income	14,957.57	14,957.57	Singapore dollar - Cash
Fixed Income	0.52	0.52	Singapore dollar - Cash
Fixed Income	41,831.42	41,831.42	Singapore dollar - Cash
Fixed Income	0.01	0.01	Singapore dollar - Cash
Fixed Income	268.46	268.46	Singapore dollar - Cash
Fixed Income	1,871,985.10	1,913,926.56	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	2,881,084.74	2,957,193.40	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	6,067,965.06	6,167,430.38	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	2,653,465.00	2,762,195.84	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	226,463.61	227,421.81	Singapore dollar - Pending Foreign Exchange Purchases
Fixed Income	(1,500,000.00)	(1,513,471.03)	Singapore dollar - Pending Foreign Exchange Sales
Fixed Income	(225,147.59)	(227,421.81)	Singapore dollar - Pending Trade Purchases
Fixed Income	986,626.23	1,148,629.20	SLM CORP 3.125% EMTN 17/9/12 EUR'21'
Fixed Income	1,026,250.00	1,037,500.00	SLM CORP 6.25 DUE 01-25-2016
Fixed Income	5,750,500.00	5,691,161.20	SLM CORP 8 DUE 03-25-2020
Fixed Income	13,631.25	14,762.85	SLM CORP EDNOTES BOOK ENTRY FLT RT VAR RT DUE 06-15-2013
Fixed Income	190,000.00	196,838.00	SLM CORP EDNOTES BOOK ENTRY FLT RT VAR RT DUE 06-15-2013
Fixed Income	43,681.82	44,392.95	SLM CORP EDNOTES BOOK ENTRY MTN VAR RT DUE 06-15-2012
Fixed Income	393,017.50	399,536.55	SLM CORP EDNOTES BOOK ENTRY MTN VAR RT DUE 06-15-2012
Fixed Income	248,562.50	265,485.60	SLM CORP EDNOTES BOOK ENTRY MTN VAR RT DUE 06-15-2013
Fixed Income	31,975.00	34,980.75	SLM CORP EDNOTES BOOK ENTRY TRANCHE # TR00358 FLTG VAR RT DUE 12-15-2011
Fixed Income	19,925.00	20,051.00	SLM CORP EDNOTES BOOK ENTRY TRANCHE # TR00387 DUE 03-15-2012 REG
Fixed Income	129,216.25	129,328.95	SLM CORP EDNOTES BOOK ENTRY TRANCHE # TR00387 DUE 03-15-2012 REG
Fixed Income	25,125.00	24,758.00	SLM CORP EDNOTES BOOK ENTRY TRANCHE # TR00393 02/10/05 DUE 03-15-2012 REG
Fixed Income	54,767.30	54,467.60	SLM CORP EDNOTES BOOK ENTRY TRANCHE # TR00393 02/10/05 DUE 03-15-2012 REG
Fixed Income	34,937.50	34,527.85	SLM CORP EDNOTES BOOK ENTRY TRANCHE # TR00412 DUE 06-15-2012 REG
Fixed Income	129,425.00	151,605.50	SLM CORP EDNOTES FLTG RT 5.364% DUE 12-15-2013
Fixed Income	149,687.50	164,064.14	SLM CORP EDNOTES FLTG RT 5.414% DUE 03-15-2013
Fixed Income	2,692,874.30	2,955,171.36	SLM CORP FR SNR EMTN 06/2013 EUR1000
Fixed Income	596,250.00	624,000.00	SLM CORP MEDIUM 5% DUE 10-01-2013
Fixed Income	297,875.00	312,000.00	SLM CORP MEDIUM 5% DUE 10-01-2013
Fixed Income	100,500.00	104,112.90	SLM CORP MEDIUM 5.375% DUE 05-15-2014
Fixed Income	533,750.00	548,806.50	SLM CORP MEDIUM 8.45% DUE 06-15-2018
Fixed Income	357,000.00	379,321.60	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14
Fixed Income	81,500.00	94,830.40	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRA # TR 00102 01/16/07 VAR 01-27-14
Fixed Income	118,500.00	198,442.00	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00036 DUE 01-01-2014 BEO

Fixed Income	134,646.45	143,655.24	SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00058 VAR RT DUE 06-02-2014
Fixed Income	548,413.84	558,289.64	SLM STUDENT LN 2-7 FRN A/BK 09/21 EUR1000 'A5'
Fixed Income	985,224.40	1,004,114.61	SLM STUDENT LN TR 2006-5 NT FLTG RATE CLA6-B 10-25-2040 REG
Fixed Income	3,483,975.51	3,610,705.44	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	6,572,044.76	6,811,103.49	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	6,576,260.23	7,303,472.40	SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG
Fixed Income	986,922.42	1,002,223.95	SLM STUDENT LN TST FDN A/BK 12/23 EUR1000'A-5'
Fixed Income	858,925.97	933,030.67	SMALL BUSINESS ADMIN GTD DEV PARTN CTF 5.29 DUE 12-01-2027 REG
Fixed Income	185,000.00	190,457.50	SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2011-20E 3.79 DUE 05-01-2031
Fixed Income	3,347,323.84	3,511,543.55	SMALL BUSINESS ADMIN GTD PARTN CTFS SER 2003-10 CL B 4.875% DUE 09-10-2013 REG
Fixed Income	48.51	48.83	SMALL BUSINESS ADMIN GTD PARTN CTFS SER SBIC-PS 2001-10 B 6.344 08-01-11 REG
Fixed Income	1,854,219.59	2,740,941.52	SOC GENERALE 7.756% BDS 22/05/13 EUR5000
Fixed Income	2,722,048.32	2,911,298.90	SOCIETE DE FIN 2.125% GTD BDS 20/05/12 EUR
Fixed Income	248,237.50	273,125.00	SOUTH AFRICA REP 5.5% DUE 03-09-2020
Fixed Income	-	-	South African rand - Cash
Fixed Income	0.01	0.01	South African rand - Cash
Fixed Income	2,412,146.88	2,462,528.62	South African rand - Pending Foreign Exchange Purchases
Fixed Income	(1,259,217.60)	(1,274,925.25)	South African rand - Pending Foreign Exchange Sales
Fixed Income	-	-	South Korean won - Cash
Fixed Income	4,229,276.89	4,336,519.15	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	4,625,400.13	4,752,502.89	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	3,985,380.38	4,036,738.83	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	1,951,445.38	2,042,091.46	South Korean won - Pending Foreign Exchange Purchases
Fixed Income	(1,300,000.00)	(1,314,682.83)	South Korean won - Pending Foreign Exchange Sales
Fixed Income	(226,733.49)	(230,110.12)	South Korean won - Pending Trade Purchases
Fixed Income	120,255.05	125,547.91	SOUTHERN PWR CO 4.875% DUE 07-15-2015
Fixed Income	511,110.00	600,893.00	SOUTHERN UN CO NEW 8.25% DUE 11-15-2029
Fixed Income	1,646,725.00	1,850,700.00	SOUTHERN UN CO NEW SOUTHN UN CO 7.2 DUE 11/01/66 DUE 11-01-2066/11-01-2011 BEO
Fixed Income	220,279.40	214,017.98	SOUTHN COPPER CORP 6.75% DUE 04-16-2040
Fixed Income	115,491.05	127,015.43	SOUTHWEST AIRLS CO 5.75% DUE 12-15-2016
Fixed Income	1,564,450.13	1,562,436.70	SPAIN(KINGDOM OF) 4.65% BDS 30/07/25 EUR1000
Fixed Income	106,750.00	105,250.00	SPIRIT AEROSYSTEMS 7.5% DUE 10-01-2017
Fixed Income	1,691,500.00	1,664,228.60	SPRINGLEAF FINANCE CORPORATION TERM LOANB DUE 05-06-2017 BEO
Fixed Income	1,194,000.00	1,174,749.60	SPRINGLEAF FINANCE CORPORATION TERM LOANB DUE 05-06-2017 BEO
Fixed Income	127,350.00	124,800.00	SPRINT CAP CORP 8.375% DUE 03-15-2012
Fixed Income	129,222.50	128,447.80	STANDARD FED BK N A TROY MICH CTF DEP 05/13/04 VAR RT DUE 05-13-2014
Fixed Income	367,469.90	386,909.58	STAPLES INC 9.75% DUE 01-15-2014
Fixed Income	312,595.50	348,278.70	STARBUCKS CORP 6.25% DUE 08-15-2017
Fixed Income	681,330.00	696,557.40	STARBUCKS CORP 6.25% DUE 08-15-2017
Fixed Income	1,545,000.00	1,590,000.00	STARWOOD HOTELS & 6.25% DUE 02-15-2013
Fixed Income	2,616,000.00	2,496,000.00	STARWOOD HOTELS & STEP CPN 7.875% DUE 05-01-2012
Fixed Income	300,000.00	242,883.00	STATE STR CAP TR IV STATE STREET CAPITALTRUST IV DUE 06-15-2037/06-15-2012 BEO
Fixed Income	100,485.00	99,811.80	STD FED BK N A TROY MICH DTD 10-15-2004 VAR RT DUE 10-15-2014
Fixed Income	871,000.00	891,880.00	STH AFRICA(REP OF) 5.875% NTS 30/05/22 USD1000
Fixed Income	1,781,324.11	1,723,611.09	STRUCTURED ASSET INVT LN TR 2005-4 MTG PASSTHRU CTF CL M9 VAR RATE 25 MAY 2035
Fixed Income	340,949.41	296,391.44	STRUCTURED ASSET INVT LN TR SER 2004-8 CL A8 FLT RT 09-25-2034 REG
Fixed Income	1,086,816.52	1,080,795.54	STRUCTURED ASSET SECS CORP CL 2-A1 ABS DTD 05/25/2007 FLTG 03/25/2009
Fixed Income	1,497,977.01	1,475,538.30	STRUCTURED ASSET SECS CORP MTG LN TR 2006-WF2 CL A3 VAR RT 07-25-2036 REG
Fixed Income	1,298,500.00	1,279,431.16	STRUCTURED AST INVT LN TR 2004-8 MTG PASSTHRU CTF CL M1 VAR RATE 09-25-2034
Fixed Income	11,891.52	13,337.15	STRUCTURED AST SECS CORP MTG LN TR 200 2006-BC3 A2 11-25-2036
Fixed Income	642,555.91	753,448.68	SUNCOR ENERGY INC 5.8% BDS 22/05/18 CAD1000
Fixed Income	103,450.00	103,120.00	SUNTRUST BK ATL GA STEP UP DUE11-26-2012
Fixed Income	461,262.80	464,462.92	SUNTRUST BKS INC 3.6% DUE 04-15-2016
Fixed Income	106,964.55	116,592.10	SUNTRUST BKS INC 6% DUE 09-11-2017
Fixed Income	4,867.24	4,867.24	Swedish krona - Cash
Fixed Income	160,348.38	160,348.38	Swedish krona - Cash
Fixed Income	94.74	94.74	Swedish krona - Cash
Fixed Income	760.69	760.69	Swedish krona - Cash
Fixed Income	0.08	0.08	Swedish krona - Cash
Fixed Income	2,286,733.04	2,293,971.33	Swedish krona - Pending Foreign Exchange Purchases
Fixed Income	(296,421.00)	(298,181.45)	Swedish krona - Pending Foreign Exchange Sales
Fixed Income	(263,564.85)	(268,910.75)	Swedish krona - Pending Foreign Exchange Sales
Fixed Income	263,367.06	268,912.05	Swedish krona - Pending Trade Sales
Fixed Income	282,216.46	282,216.46	Swedish krona - Variation Margin
Fixed Income	118,216.12	118,216.12	Swiss franc - Cash
Fixed Income	132,620.38	132,620.38	Swiss franc - Cash
Fixed Income	511,605.58	511,605.58	Swiss franc - Cash
Fixed Income	136.10	136.10	Swiss franc - Cash

Fixed Income	23,762.35	23,762.35	Swiss franc - Cash
Fixed Income	79.67	79.67	Swiss franc - Cash
Fixed Income	4,026.37	4,026.37	Swiss franc - Cash
Fixed Income	141,293.94	141,293.94	Swiss franc - Cash
Fixed Income	3.71	3.71	Swiss franc - Cash
Fixed Income	9,240,051.73	9,592,716.95	Swiss franc - Pending Foreign Exchange Purchases
Fixed Income	(6,387,097.54)	(6,390,921.42)	Swiss franc - Pending Foreign Exchange Sales
Fixed Income	(3,729,005.26)	(3,916,194.62)	Swiss franc - Pending Foreign Exchange Sales
Fixed Income	99,902.00	100,499.20	SYDNEY AIRPORT FINANCE 144A 5.125 DUE 02-22-2021
Fixed Income	188,467.25	202,227.02	TARGET CORP 6% DUE 01-15-2018
Fixed Income	201,117.70	205,679.05	TAYARRA LTD GTD SECD NT 3.628% DUE 02-15-2022/03-03-2010 REG
Fixed Income	(260,000.00)	(260,000.00)	TBA COLLATERAL PAYABLE FROM BARCLAYS
Fixed Income	(370,000.00)	(370,000.00)	TBA COLLATERAL PAYABLE FROM DEUTSCHE
Fixed Income	103,669.20	104,110.83	TCI COMMUNICATIONS 7.125% DUE 02-15-2028
Fixed Income	757,834.00	757,872.00	TECK RESOURCES LTD 6.25% DUE 07-15-2041
Fixed Income	344,497.69	344,080.44	TELECOM ITALIA CAP 4.95% DUE 09-30-2014
Fixed Income	248,600.00	235,704.50	TELECOM ITALIA CAP 7.2% DUE 07-18-2036
Fixed Income	2,400,000.00	2,399,781.60	TELECOM ITALIA CAP FLTG RT DUE07-18-2011 BEO
Fixed Income	301,497.00	305,453.70	TELEFONICA 3.729% DUE 04-27-2015
Fixed Income	1,150,000.00	1,163,251.45	TELEFONICA 3.992% DUE 02-16-2016
Fixed Income	521,626.35	520,415.70	TELEFONICA 5.134% DUE 04-27-2020
Fixed Income	1,200,000.00	1,218,212.40	TELEFONICA 5.462% DUE 02-16-2021
Fixed Income	1,872,261.41	1,858,255.88	TELIASONERA AB 4.5% MTN 17/12/14 SEK100000
Fixed Income	1,371,567.41	1,506,404.07	TELIASONERA AB MTN 6.0% 15/01/2014
Fixed Income	560,250.00	565,850.00	TENNESSEE VALLEY AUTH 4.875% DUE 12-15-2016 REG
Fixed Income	292,666.58	282,925.00	TENNESSEE VALLEY AUTH 4.875% DUE 12-15-2016 REG
Fixed Income	113,999.19	105,881.00	TENNESSEE VALLEY AUTH GLOBAL PWR BD 2009SER C 5.25% DUE 09-15-2039 REG
Fixed Income	250,000.00	250,700.00	TEXAS INSTRS INC NT FLTG RATE DUE 05-15-2013 REG
Fixed Income	497,425.80	483,286.50	TIME WARNER CABLE 4.125% DUE 02-15-2021
Fixed Income	276,503.25	309,252.08	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	1,128,500.00	1,124,553.00	TIME WARNER CABLE 5.85% DUE 05-01-2017
Fixed Income	433,268.02	431,303.71	TIME WARNER CABLE 5.875% DUE 11-15-2040
Fixed Income	2,413,782.91	2,346,058.94	TIME WARNER CABLE 6.75% DUE 07-01-2018
Fixed Income	172,828.15	197,610.38	TIME WARNER CABLE 7.3% DUE 07-01-2038
Fixed Income	149,773.50	174,472.35	TIME WARNER CABLE 8.25% DUE 02-14-2014
Fixed Income	143,518.00	165,647.30	TIME WARNER CABLE 8.75% DUE 02-14-2019
Fixed Income	1,065,930.00	1,203,491.00	TIME WARNER COMPANIES 7.25 DEB DUE 10-15-2017 BEO
Fixed Income	125,228.90	122,340.90	TIME WARNER COS 9.125% DUE 01-15-2013
Fixed Income	205,160.00	215,144.00	TIME WARNER ENTMT CO LP SR 10.15 NT DUE 5-1-2012 REG
Fixed Income	712,235.90	684,142.19	TIME WARNER INC 6.1 07-15-2040
Fixed Income	444,181.50	467,448.75	TIME WARNER INC 6.25% DUE 03-29-2041
Fixed Income	1,172,980.00	1,208,804.00	TN GAS PIPELN CO 8% DUE 02-01-2016
Fixed Income	560,000.00	578,150.00	TNK-BP FINANCE SA 7.5% BDS 18/07/16 USD1000'
Fixed Income	-	(472,910,910.94)	TNT worksheet operating cash
Fixed Income	234,763.50	265,924.85	TOB SETTLEMENT FING CORP RHODE IS AST SER A 6 6-1-23/12 BEO OID SF 06-01-2012
Fixed Income	84,600.00	66,033.90	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	888,300.00	693,355.95	TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED 7.467 06-01-2047 BEO TAXABLE
Fixed Income	-	-	TOTAL RTN 01-13-2012 SWU0JMF11
Fixed Income	-	-	TOTAL RTN 07-15-2011 SWU026DU2
Fixed Income	-	486,212.41	TOTAL RTN USD /3M 0.0% CHASUS33 07-15-2011 SWU026DU2
Fixed Income	-	1,228,170.06	TOTAL RTN USD BOFAUS6S 01-13-2012 SWU0JMF11
Fixed Income	964,788.98	919,139.25	TRANSCANADA 7.125% DUE 01-15-2019
Fixed Income	152,400.20	168,236.60	TRANSCANADA 7.25% DUE 08-15-2038
Fixed Income	799,584.00	865,401.60	TRANSOCEAN INC 4.95% DUE 11-15-2015
Fixed Income	726,059.36	789,006.46	TSY INFL IX N/B INFLATION LINKED INDX DUE 04-15-2014 REG
Fixed Income	0.02	0.02	TURKISH LIRA - Cash
Fixed Income	2,823,506.56	2,782,940.37	TURKISH LIRA - Pending Foreign Exchange Purchases
Fixed Income	(1,385,741.53)	(1,403,656.93)	TURKISH LIRA - Pending Foreign Exchange Sales
Fixed Income	124,577.65	139,448.32	TYCO INTL FIN S A 8.5% DUE 01-15-2019
Fixed Income	89,883.90	90,407.43	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY BEO 1.375% DUE 09-13-2013/08-13-2013
Fixed Income	336,875.00	500,625.00	U S W 7.5% DUE 06-15-2023
Fixed Income	629,443.20	663,666.85	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	1,263,377.40	1,426,061.00	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00108 5.875 DUE 12-20-2017
Fixed Income	894,402.00	975,760.20	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018
Fixed Income	9,937,800.00	10,841,780.00	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00121 5.75 DUE 04-25-2018
Fixed Income	2,300,996.00	2,314,517.60	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00145 VAR RT DUE 2-23-2012
Fixed Income	1,300,000.00	1,308,205.60	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00145 VAR RT DUE 2-23-2012
Fixed Income	3,600,000.00	3,622,723.20	UBS AG STAMFORD BRH MEDIUM TERM SR DEP NTRANCHE # SR 00145 VAR RT DUE 2-23-2012

Fixed Income	199,076.00	219,760.20	UFJ FINANCE ARUBA 6.75% DUE 07-15-2013
Fixed Income	180,040.00	175,372.80	UNILEVER CAP CORP 4.8% DUE 02-15-2019
Fixed Income	1,331,431.89	1,278,830.30	UNION PAC CORP 6.125% DUE 02-15-2020
Fixed Income	3,897,214.58	2,471,448.76	UNITED AIR LINES 1991-A PTHRU CTF SER 1991-B2 10.125 3-22-15 REG BD DEFAULT
Fixed Income	523,277.34	13,199.07	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	76,310,564.60	76,310,564.60	United States dollar - Income
Fixed Income	1,465,537.43	1,465,537.43	United States dollar - Income
Fixed Income	61,918,981.88	61,918,981.88	United States dollar - Income
Fixed Income	62,551,453.32	62,551,453.32	United States dollar - Income
Fixed Income	62,454,481.12	62,454,481.12	United States dollar - Income
Fixed Income	74,783.63	74,783.63	United States dollar - Income
Fixed Income	3.25	3.25	United States dollar - Income
Fixed Income	94,051,461.10	94,051,461.10	United States dollar - Income
Fixed Income	3,614,117.15	3,614,117.15	United States dollar - Income
Fixed Income	30,299,135.49	30,299,135.49	United States dollar - Income
Fixed Income	383,327.40	383,327.40	United States dollar - Income
Fixed Income	377,753.19	377,753.19	United States dollar - Income
Fixed Income	1,353,771.12	1,353,771.12	United States dollar - Income
Fixed Income	481,264.11	481,264.11	United States dollar - Income
Fixed Income	335,576.07	335,576.07	United States dollar - Income
Fixed Income	704,244.01	704,244.01	United States dollar - Income
Fixed Income	704,040.96	704,040.96	United States dollar - Income
Fixed Income	1,718,570.43	1,718,570.43	United States dollar - Income
Fixed Income	63,767.75	63,767.75	United States dollar - Income
Fixed Income	451,505.94	451,505.94	United States dollar - Income
Fixed Income	975,798.06	975,798.06	United States dollar - Income
Fixed Income	744,618.17	744,618.17	United States dollar - Income
Fixed Income	4,770,088.43	4,770,088.43	United States dollar - Income
Fixed Income	817,309.94	817,309.94	United States dollar - Income
Fixed Income	72,293,222.06	72,293,222.06	United States dollar - Income
Fixed Income	349,803.34	349,803.34	United States dollar - Income
Fixed Income	934,151.69	934,151.69	United States dollar - Income
Fixed Income	471,945.03	471,945.03	United States dollar - Income
Fixed Income	1,250,335.85	1,250,335.85	United States dollar - Income
Fixed Income	348,123.59	348,123.59	United States dollar - Income
Fixed Income	3,137,197.31	3,137,197.31	United States dollar - Income
Fixed Income	40,148,636.55	40,148,636.55	United States dollar - Income
Fixed Income	100,965.03	100,965.03	United States dollar - Income
Fixed Income	1,236,399.79	1,236,399.79	United States dollar - Income
Fixed Income	19,007.44	19,007.44	United States dollar - Income
Fixed Income	20,434,032.00	20,434,032.00	United States dollar - Income
Fixed Income	493,411.50	493,411.50	United States dollar - Income
Fixed Income	11,185.81	11,185.81	United States dollar - Income
Fixed Income	333,592.20	333,592.20	United States dollar - Income
Fixed Income	243,490,889.88	243,490,889.88	United States dollar - Income
Fixed Income	2,440,255.98	2,440,255.98	United States dollar - Income
Fixed Income	2,220,582.28	2,220,582.28	United States dollar - Income
Fixed Income	443,967,931.92	443,967,931.92	United States dollar - Income
Fixed Income	2,719,066.08	2,719,066.08	United States dollar - Income
Fixed Income	107,355.46	107,355.46	United States dollar - Income
Fixed Income	144,388.56	144,388.56	United States dollar - Income
Fixed Income	799,244.97	799,244.97	United States dollar - Income
Fixed Income	2,588,183.00	2,588,183.00	United States dollar - Income
Fixed Income	3,135,840.44	3,135,840.44	United States dollar - Income
Fixed Income	(104,270.08)	(104,270.08)	United States dollar - Income
Fixed Income	815,207.00	815,207.00	United States dollar - Income
Fixed Income	(2,215,084.37)	(2,215,084.37)	United States dollar - Income
Fixed Income	55,829.85	55,829.85	United States dollar - Income
Fixed Income	1,965,670.16	1,965,670.16	United States dollar - Income
Fixed Income	17,896.54	17,896.54	United States dollar - Income
Fixed Income	395,876,354.29	395,876,354.29	United States dollar - Income
Fixed Income	92,408,307.74	92,408,307.74	United States dollar - Income
Fixed Income	4,820,925.45	4,820,925.45	United States dollar - Income
Fixed Income	62,998,458.43	62,998,458.43	United States dollar - Income
Fixed Income	(37,474.86)	(37,474.86)	United States dollar - Income
Fixed Income	24,830.48	24,830.48	United States dollar - Income
Fixed Income	348,232.00	348,232.00	United States dollar - Income

Fixed Income	16,096,768.84	16,096,768.84	United States dollar - Income
Fixed Income	3,544,600.55	3,544,600.55	United States dollar - Income
Fixed Income	10,744,034.54	10,744,034.54	United States dollar - Income
Fixed Income	504,953.65	504,953.65	United States dollar - Income
Fixed Income	(15,076.00)	(15,076.00)	United States dollar - Income
Fixed Income	6.33	6.33	United States dollar - Income
Fixed Income	23,140.31	23,140.31	United States dollar - Income
Fixed Income	14,478,211.07	14,478,211.07	United States dollar - Invested Cash
Fixed Income	-	-	United States dollar - Invested Cash
Fixed Income	63.10	63.10	United States dollar - Invested Cash
Fixed Income	89,639.20	89,639.20	United States dollar - Invested Cash
Fixed Income	4,824,146.24	4,824,146.24	United States dollar - Invested Cash
Fixed Income	808,424.90	808,424.90	United States dollar - Invested Cash
Fixed Income	1,507,440.97	1,507,440.97	United States dollar - Invested Cash
Fixed Income	2,825,374.54	2,825,374.54	United States dollar - Invested Cash
Fixed Income	333,608.65	333,608.65	United States dollar - Invested Cash
Fixed Income	3,355,827.97	3,355,827.97	United States dollar - Invested Cash
Fixed Income	19,990,968.81	19,990,968.81	United States dollar - Invested Cash
Fixed Income	176,944.64	176,944.64	United States dollar - Invested Cash
Fixed Income	14,861,134.67	14,861,134.67	United States dollar - Invested Cash
Fixed Income	5,133,844.71	5,133,844.71	United States dollar - Invested Cash
Fixed Income	6,841,841.32	6,841,841.32	United States dollar - Invested Cash
Fixed Income	3,086,566.55	3,086,566.55	United States dollar - Invested Cash
Fixed Income	839,484.59	839,484.59	United States dollar - Invested Cash
Fixed Income	256,412.31	256,412.31	United States dollar - Invested Cash
Fixed Income	292,350.79	292,350.79	United States dollar - Invested Cash
Fixed Income	487,818.44	487,818.44	United States dollar - Invested Cash
Fixed Income	115,886.23	115,886.23	United States dollar - Invested Cash
Fixed Income	3,461,935.88	3,461,935.88	United States dollar - Invested Cash
Fixed Income	541,892.62	541,892.62	United States dollar - Invested Cash
Fixed Income	281,585.68	281,585.68	United States dollar - Invested Cash
Fixed Income	9,323.28	9,323.28	United States dollar - Invested Cash
Fixed Income	2,308,117.56	2,308,117.56	United States dollar - Invested Cash
Fixed Income	1,990,542.15	1,990,542.15	United States dollar - Invested Cash
Fixed Income	3,978,134.22	3,978,134.22	United States dollar - Invested Cash
Fixed Income	168,723.02	168,723.02	United States dollar - Invested Cash
Fixed Income	410,974.52	410,974.52	United States dollar - Invested Cash
Fixed Income	55,211.67	55,211.67	United States dollar - Invested Cash
Fixed Income	97,611.96	97,611.96	United States dollar - Invested Cash
Fixed Income	440,937.97	440,937.97	United States dollar - Invested Cash
Fixed Income	37,365,142.80	37,365,142.80	United States dollar - Invested Cash
Fixed Income	1,366,891.43	1,366,891.43	United States dollar - Invested Cash
Fixed Income	(301,962.54)	(301,962.54)	United States dollar - Other payables
Fixed Income	(779,606.43)	(779,606.43)	United States dollar - Other payables
Fixed Income	(76,451.00)	(76,451.00)	United States dollar - Other payables
Fixed Income	(4.25)	(4.25)	United States dollar - Other payables
Fixed Income	1,078.10	1,078.10	United States dollar - Other receivables
Fixed Income	4,545.47	4,545.47	United States dollar - Other receivables
Fixed Income	10,175,725.62	10,175,725.62	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	25,679,614.39	25,679,614.39	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	801,178.02	801,178.02	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	13,371,679.97	13,371,679.97	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	67,369,264.24	67,369,264.24	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	106,683,057.88	106,683,057.88	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	67,515,244.17	67,515,244.17	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	126,702.98	126,702.98	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	836,398.09	836,398.09	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	7,390.83	7,390.83	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	996,746.59	996,746.59	United States dollar - Pending Foreign Exchange Purchases
Fixed Income	(518,401.30)	(518,401.30)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(25,996,002.79)	(25,996,002.79)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(1,070,484.43)	(1,070,484.43)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(54,752,430.36)	(54,752,430.36)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(101,080,774.62)	(101,080,774.62)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(58,204,494.58)	(58,204,494.58)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(194,193.60)	(194,193.60)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(503,265.54)	(503,265.54)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(255,112.79)	(255,112.79)	United States dollar - Pending Foreign Exchange Sales

Fixed Income	(686,184.35)	(686,184.35)	United States dollar - Pending Foreign Exchange Sales
Fixed Income	(107,821.17)	(107,821.17)	United States dollar - Pending trade purchases
Fixed Income	(339,548.14)	(339,548.14)	United States dollar - Pending trade purchases
Fixed Income	(322.80)	(322.80)	United States dollar - Pending trade purchases
Fixed Income	(38,763,130.81)	(38,763,130.81)	United States dollar - Pending trade purchases
Fixed Income	(154,840.21)	(154,840.21)	United States dollar - Pending trade purchases
Fixed Income	(604,479.87)	(604,479.87)	United States dollar - Pending trade purchases
Fixed Income	(183,039.15)	(183,039.15)	United States dollar - Pending trade purchases
Fixed Income	(10,755.50)	(10,755.50)	United States dollar - Pending trade purchases
Fixed Income	(496,094.40)	(496,094.40)	United States dollar - Pending trade purchases
Fixed Income	(98,939.40)	(98,939.40)	United States dollar - Pending trade purchases
Fixed Income	(468,984.95)	(468,984.95)	United States dollar - Pending trade purchases
Fixed Income	(331,097.75)	(331,097.75)	United States dollar - Pending trade purchases
Fixed Income	(354,908.60)	(354,908.60)	United States dollar - Pending trade purchases
Fixed Income	(64,430.89)	(64,430.89)	United States dollar - Pending trade purchases
Fixed Income	(8,688,144.19)	(8,688,144.19)	United States dollar - Pending trade purchases
Fixed Income	(2,533.65)	(2,533.65)	United States dollar - Pending trade purchases
Fixed Income	(398,612.27)	(398,612.27)	United States dollar - Pending trade purchases
Fixed Income	(52,073.13)	(52,073.13)	United States dollar - Pending trade purchases
Fixed Income	(3,293,882.34)	(3,293,882.34)	United States dollar - Pending trade purchases
Fixed Income	(1,048,537.94)	(1,048,537.94)	United States dollar - Pending trade purchases
Fixed Income	(3,208,570.49)	(3,208,570.49)	United States dollar - Pending Trade Purchases
Fixed Income	(68,631,310.95)	(68,631,310.95)	United States dollar - Pending Trade Purchases
Fixed Income	(906,579.78)	(906,579.78)	United States dollar - Pending Trade Purchases
Fixed Income	(172,316,496.71)	(172,316,496.71)	United States dollar - Pending Trade Purchases
Fixed Income	(7,999,011.11)	(7,999,011.11)	United States dollar - Pending Trade Purchases
Fixed Income	(15,027,486.19)	(15,027,486.19)	United States dollar - Pending Trade Purchases
Fixed Income	(2,998,480.22)	(2,998,480.22)	United States dollar - Pending Trade Purchases
Fixed Income	(117,297,031.26)	(117,297,031.26)	United States dollar - Pending Trade Purchases
Fixed Income	(95,612.72)	(95,612.72)	United States dollar - Pending Trade Purchases
Fixed Income	(3,862,878.66)	(3,862,878.66)	United States dollar - Pending Trade Purchases
Fixed Income	(605,373.65)	(605,373.65)	United States dollar - Pending Trade Purchases
Fixed Income	(359,103.15)	(359,103.15)	United States dollar - Pending Trade Purchases
Fixed Income	(10,074.81)	(10,074.81)	United States dollar - Pending Trade Purchases
Fixed Income	(58,258,337.22)	(58,258,337.22)	United States dollar - Pending Trade Purchases
Fixed Income	641,979.33	641,979.33	United States dollar - Pending trade sales
Fixed Income	313,760.67	313,760.67	United States dollar - Pending trade sales
Fixed Income	144,795.15	144,795.15	United States dollar - Pending trade sales
Fixed Income	5,492,014.79	5,492,014.79	United States dollar - Pending trade sales
Fixed Income	745,340.43	745,340.43	United States dollar - Pending trade sales
Fixed Income	30,734.62	30,734.62	United States dollar - Pending trade sales
Fixed Income	307,305.37	307,305.37	United States dollar - Pending trade sales
Fixed Income	1,113,252.45	1,113,252.45	United States dollar - Pending trade sales
Fixed Income	149,231.62	149,231.62	United States dollar - Pending trade sales
Fixed Income	401,022.92	401,022.92	United States dollar - Pending trade sales
Fixed Income	76,451.00	76,451.00	United States dollar - Pending trade sales
Fixed Income	315,468.87	315,468.87	United States dollar - Pending trade sales
Fixed Income	426,622.64	426,622.64	United States dollar - Pending trade sales
Fixed Income	3,579,830.86	3,579,830.86	United States dollar - Pending trade sales
Fixed Income	1,013,261.77	1,013,261.77	United States dollar - Pending trade sales
Fixed Income	5,563,710.83	5,563,710.83	United States dollar - Pending trade sales
Fixed Income	790,337.91	790,337.91	United States dollar - Pending trade sales
Fixed Income	874,244.45	874,244.45	United States dollar - Pending Trade Sales
Fixed Income	325,465,831.83	325,465,831.83	United States dollar - Pending Trade Sales
Fixed Income	2,651,727.05	2,651,727.05	United States dollar - Pending Trade Sales
Fixed Income	51,628.82	51,628.82	United States dollar - Pending Trade Sales
Fixed Income	237,151,152.91	237,151,152.91	United States dollar - Pending Trade Sales
Fixed Income	60,484.34	60,484.34	United States dollar - Pending Trade Sales
Fixed Income	353,525.03	353,525.03	United States dollar - Pending Trade Sales
Fixed Income	367,632.78	367,632.78	United States dollar - Pending Trade Sales
Fixed Income	3,579,086.26	3,579,086.26	United States dollar - Pending Trade Sales
Fixed Income	720,914.85	720,914.85	United States dollar - Pending Trade Sales
Fixed Income	(76,310,564.60)	(76,310,564.60)	United States dollar - Principal
Fixed Income	(1,465,537.43)	(1,465,537.43)	United States dollar - Principal
Fixed Income	(61,918,981.88)	(61,918,981.88)	United States dollar - Principal
Fixed Income	(62,551,453.32)	(62,551,453.32)	United States dollar - Principal
Fixed Income	(62,454,481.12)	(62,454,481.12)	United States dollar - Principal
Fixed Income	(74,783.63)	(74,783.63)	United States dollar - Principal

Fixed Income	(3.25)	(3.25)	United States dollar - Principal
Fixed Income	(94,051,461.10)	(94,051,461.10)	United States dollar - Principal
Fixed Income	(3,614,117.15)	(3,614,117.15)	United States dollar - Principal
Fixed Income	(30,299,135.49)	(30,299,135.49)	United States dollar - Principal
Fixed Income	(383,327.40)	(383,327.40)	United States dollar - Principal
Fixed Income	(377,753.19)	(377,753.19)	United States dollar - Principal
Fixed Income	(1,353,409.52)	(1,353,409.52)	United States dollar - Principal
Fixed Income	(481,264.11)	(481,264.11)	United States dollar - Principal
Fixed Income	(335,576.07)	(335,576.07)	United States dollar - Principal
Fixed Income	(704,244.01)	(704,244.01)	United States dollar - Principal
Fixed Income	(704,040.96)	(704,040.96)	United States dollar - Principal
Fixed Income	(1,718,570.43)	(1,718,570.43)	United States dollar - Principal
Fixed Income	(63,767.75)	(63,767.75)	United States dollar - Principal
Fixed Income	(451,505.94)	(451,505.94)	United States dollar - Principal
Fixed Income	(975,798.06)	(975,798.06)	United States dollar - Principal
Fixed Income	(744,618.17)	(744,618.17)	United States dollar - Principal
Fixed Income	(4,770,088.43)	(4,770,088.43)	United States dollar - Principal
Fixed Income	(817,309.94)	(817,309.94)	United States dollar - Principal
Fixed Income	(72,293,222.06)	(72,293,222.06)	United States dollar - Principal
Fixed Income	(349,803.34)	(349,803.34)	United States dollar - Principal
Fixed Income	(934,151.69)	(934,151.69)	United States dollar - Principal
Fixed Income	(471,945.03)	(471,945.03)	United States dollar - Principal
Fixed Income	(1,250,335.85)	(1,250,335.85)	United States dollar - Principal
Fixed Income	(348,123.59)	(348,123.59)	United States dollar - Principal
Fixed Income	(3,137,197.31)	(3,137,197.31)	United States dollar - Principal
Fixed Income	(40,148,636.55)	(40,148,636.55)	United States dollar - Principal
Fixed Income	(100,965.03)	(100,965.03)	United States dollar - Principal
Fixed Income	(1,236,399.79)	(1,236,399.79)	United States dollar - Principal
Fixed Income	(19,007.44)	(19,007.44)	United States dollar - Principal
Fixed Income	(20,434,032.00)	(20,434,032.00)	United States dollar - Principal
Fixed Income	(493,411.50)	(493,411.50)	United States dollar - Principal
Fixed Income	(11,185.81)	(11,185.81)	United States dollar - Principal
Fixed Income	(333,592.20)	(333,592.20)	United States dollar - Principal
Fixed Income	(243,490,889.88)	(243,490,889.88)	United States dollar - Principal
Fixed Income	(2,440,255.98)	(2,440,255.98)	United States dollar - Principal
Fixed Income	(2,220,582.28)	(2,220,582.28)	United States dollar - Principal
Fixed Income	(443,967,931.92)	(443,967,931.92)	United States dollar - Principal
Fixed Income	(2,719,066.08)	(2,719,066.08)	United States dollar - Principal
Fixed Income	(107,355.46)	(107,355.46)	United States dollar - Principal
Fixed Income	(144,388.56)	(144,388.56)	United States dollar - Principal
Fixed Income	(799,244.97)	(799,244.97)	United States dollar - Principal
Fixed Income	(2,588,183.00)	(2,588,183.00)	United States dollar - Principal
Fixed Income	(3,135,840.44)	(3,135,840.44)	United States dollar - Principal
Fixed Income	104,270.08	104,270.08	United States dollar - Principal
Fixed Income	(815,207.00)	(815,207.00)	United States dollar - Principal
Fixed Income	2,215,084.37	2,215,084.37	United States dollar - Principal
Fixed Income	(55,829.85)	(55,829.85)	United States dollar - Principal
Fixed Income	(1,965,670.16)	(1,965,670.16)	United States dollar - Principal
Fixed Income	(17,896.54)	(17,896.54)	United States dollar - Principal
Fixed Income	(395,876,354.29)	(395,876,354.29)	United States dollar - Principal
Fixed Income	(92,408,307.74)	(92,408,307.74)	United States dollar - Principal
Fixed Income	(4,820,925.45)	(4,820,925.45)	United States dollar - Principal
Fixed Income	(62,998,458.43)	(62,998,458.43)	United States dollar - Principal
Fixed Income	37,474.86	37,474.86	United States dollar - Principal
Fixed Income	(24,830.48)	(24,830.48)	United States dollar - Principal
Fixed Income	(348,232.00)	(348,232.00)	United States dollar - Principal
Fixed Income	(16,096,768.84)	(16,096,768.84)	United States dollar - Principal
Fixed Income	(3,544,600.55)	(3,544,600.55)	United States dollar - Principal
Fixed Income	(10,744,034.54)	(10,744,034.54)	United States dollar - Principal
Fixed Income	(504,953.65)	(504,953.65)	United States dollar - Principal
Fixed Income	15,076.00	15,076.00	United States dollar - Principal
Fixed Income	(6.33)	(6.33)	United States dollar - Principal
Fixed Income	(23,140.31)	(23,140.31)	United States dollar - Principal
Fixed Income	(1.34)	(1.34)	United States dollar - Variation Margin
Fixed Income	9,600.67	9,600.67	United States dollar - Variation Margin
Fixed Income	275,463.35	275,463.35	United States dollar - Variation Margin
Fixed Income	(612,880.99)	(612,880.99)	United States dollar - Variation Margin
Fixed Income	53,306.32	53,306.32	United States dollar - Variation Margin

Fixed Income	1,658,056.06	1,658,056.06	United States dollar - Variation Margin
Fixed Income	(9.74)	(9.74)	United States dollar - Variation Margin
Fixed Income	492,254.00	513,368.00	UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040
Fixed Income	1,215,463.87	1,215,516.00	UNITED STATES NTS06/15/2010 1.125% 06/15/2013
Fixed Income	7,930,336.27	7,927,410.62	UNITED STATES OF AMER TREAS BONDS 3.00 INDEX LINKED NOTES DUE 07-15-2012 REG
Fixed Income	20,843,126.29	21,009,269.36	UNITED STATES OF AMER TREAS BONDS 3.00 INDEX LINKED NOTES DUE 07-15-2012 REG
Fixed Income	1,152,858.76	1,148,332.74	UNITED STATES OF AMER TREAS BONDS 3.00 INDEX LINKED NOTES DUE 07-15-2012 REG
Fixed Income	106,247.26	111,504.47	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	2,308,148.54	2,564,602.90	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	3,537,080.51	3,902,656.58	UNITED STATES OF AMER TREAS NOTES 1.375 NTS TIPS 1/15/2020
Fixed Income	1,867,189.11	1,720,382.40	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG
Fixed Income	276,641.63	277,695.25	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	1,133,619.43	1,144,104.43	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	2,486,532.22	2,521,472.87	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG
Fixed Income	250,333.03	251,640.50	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	1,344,720.23	1,358,858.70	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	983,050.88	1,006,562.00	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG
Fixed Income	207,879.41	203,917.95	UNITED STATES TREAS BDS 11 1/4 15/2/2015USD1000 11.25 DUE 02-15-2015 REG
Fixed Income	1,891,322.96	1,913,238.39	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	6,634,269.36	6,693,545.44	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	2,647,996.16	2,788,977.27	UNITED STATES TREAS BDS 2.125 2-15-2041
Fixed Income	173,537.71	178,054.65	UNITED STATES TREAS BDS 5.500 DUE 08-15-2028 REG
Fixed Income	673,427.00	681,406.00	UNITED STATES TREAS BDS 7 1/4% 15/8/2022USD1000 7.25% DUE 08-15-2022 REG
Fixed Income	670,156.25	645,039.00	UNITED STATES TREAS BDS 7.5% 11/15/2016 USD1000 7.5% DUE 11-15-2016 REG
Fixed Income	686,505.91	686,367.00	UNITED STATES TREAS BDS 8 3/4% 15/5/2017USD1000 8.75% DUE 05-15-2017 REG
Fixed Income	773,437.50	732,812.50	UNITED STATES TREAS BDS 8 3/4% 15/8/2020USD1000 8.75% DUE 08-15-2020 REG
Fixed Income	555,767.22	555,843.60	UNITED STATES TREAS BDS 8 7/8 15/8/2017 USD1000 8.875 DUE 08-15-2017 REG
Fixed Income	286,453.93	286,937.60	UNITED STATES TREAS BDS 9 1/8% 15/5/2018USD1000 9.125% DUE 05-15-2018 REG
Fixed Income	278,172.68	268,875.00	UNITED STATES TREAS BDS 9.25% DUE 02-15-2016 REG
Fixed Income	393,642.03	403,921.70	UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	474,617.70	478,935.73	UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	1,325,733.20	1,309,860.37	UNITED STATES TREAS BDS BD DTD11/16/1998 5.25% DUE 11-15-2028 REG
Fixed Income	1,146,074.14	1,026,562.00	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG
Fixed Income	721,540.43	644,062.50	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	10,169,332.89	10,429,518.75	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	956,680.84	953,212.50	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	874,066.50	858,750.00	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG
Fixed Income	1,368,035.94	1,226,172.50	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	991,488.37	980,938.00	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	960,400.46	956,414.55	UNITED STATES TREAS BDS DTD 00210 4.25% DUE 05-15-2039 REG
Fixed Income	63,906.90	64,093.75	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG
Fixed Income	1,605,743.05	1,465,000.00	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG
Fixed Income	1,425,399.14	1,417,375.00	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	178,201.56	180,837.50	UNITED STATES TREAS BDS DTD 00219 4.25% DUE 11-15-2040 REG
Fixed Income	701,681.69	712,187.50	UNITED STATES TREAS BDS DTD 02/15/1995 7.625% DUE 02-15-2025 REG
Fixed Income	615,236.38	622,344.00	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	1,549,612.73	1,524,742.80	UNITED STATES TREAS BDS DTD 02/15/1996 6% DUE 02-15-2026 REG
Fixed Income	392,719.95	396,890.70	UNITED STATES TREAS BDS DTD 02/15/1997 6.625% DUE 02-15-2027 REG
Fixed Income	1,343,437.50	1,290,312.00	UNITED STATES TREAS BDS DTD 02/15/2000 6.25% DUE 05-15-2030 REG
Fixed Income	290,342.80	293,007.75	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
Fixed Income	759,128.58	791,120.93	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031
Fixed Income	1,146,090.31	1,033,438.00	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	319,136.72	310,031.40	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG
Fixed Income	61,062.51	63,429.70	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	395,110.58	380,578.20	UNITED STATES TREAS BDS DTD 08/15/1993 6.25% DUE 08-15-2023 REG
Fixed Income	1,343,308.31	1,344,908.35	UNITED STATES TREAS BDS DTD 08/15/1994 7.5 15 NOV 2024
Fixed Income	336,084.99	336,093.75	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	8,763,681.09	8,634,920.63	UNITED STATES TREAS BDS DTD 08/15/1995 6.875% DUE 08-15-2025 REG
Fixed Income	387,610.58	391,875.00	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026
Fixed Income	688,981.05	632,187.50	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG
Fixed Income	7,908,145.71	8,754,868.11	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	7,094,682.58	8,311,228.24	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	6,740,352.84	6,963,461.50	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,663,992.61	1,684,708.43	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	1,383,342.94	1,549,931.75	UNITED STATES TREAS BDS INDEX LINKED 1.75 DUE 01-15-2028 REG
Fixed Income	21,791,291.19	22,678,059.19	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	5,079,417.63	5,247,815.35	UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029
Fixed Income	14,994,312.50	14,993,700.00	UNITED STATES TREAS BILLS 12-22-2011

Fixed Income	998,359.38	1,003,867.00	UNITED STATES TREAS NTS .625 DUE	02-28-2013 REG
Fixed Income	1,029,222.10	1,021,484.00	UNITED STATES TREAS NTS 1.5% DUE	12-31-2013 REG
Fixed Income	989,316.84	980,000.00	UNITED STATES TREAS NTS 1.875 DUE	08-31-2017
Fixed Income	707,600.37	723,296.70	UNITED STATES TREAS NTS 2% DISC NT	30/11/2013 USD1000 2% DUE 11-30-2013 REG
Fixed Income	2,068,593.75	2,066,562.00	UNITED STATES TREAS NTS 2% DISC NT	30/11/2013 USD1000 2% DUE 11-30-2013 REG
Fixed Income	993,441.50	992,500.00	UNITED STATES TREAS NTS 2.125 DUE	06-30-2018 REG
Fixed Income	1,011,562.50	1,026,562.00	UNITED STATES TREAS NTS 2.125 DUE	12-31-2015
Fixed Income	8,050,605.47	8,138,406.25	UNITED STATES TREAS NTS 2.625 DUE	11-15-2020 REG
Fixed Income	928,413.96	914,968.75	UNITED STATES TREAS NTS 2.625 DUE	11-15-2020 REG
Fixed Income	520,509.49	519,511.50	UNITED STATES TREAS NTS 2.75 DUE	02-28-2013 REG
Fixed Income	797,659.95	1,889,603.80	UNITED STATES TREAS NTS 3.50 DUE	05-15-2020 REG
Fixed Income	1,194,553.94	1,200,577.00	UNITED STATES TREAS NTS 3.50 DUE	05-15-2020 REG
Fixed Income	576,031.24	574,189.00	UNITED STATES TREAS NTS 3.50 DUE	05-15-2020 REG
Fixed Income	538,574.22	525,117.00	UNITED STATES TREAS NTS 4 DUE	11-15-2012 REG
Fixed Income	383,093.75	420,093.60	UNITED STATES TREAS NTS 4 DUE	11-15-2012 REG
Fixed Income	889,573.31	862,617.00	UNITED STATES TREAS NTS 4.75 DUE	08-15-2017 BEO
Fixed Income	1,399,063.84	1,401,367.80	UNITED STATES TREAS NTS DTD .375% DUE	10-31-2012 REG
Fixed Income	598,234.37	600,586.20	UNITED STATES TREAS NTS DTD .375% DUE	10-31-2012 REG
Fixed Income	797,609.94	784,629.00	UNITED STATES TREAS NTS DTD 00009 4.375%DUE	08-15-2012 REG
Fixed Income	531,564.18	529,648.50	UNITED STATES TREAS NTS DTD 00025 3.625%DUE	05-15-2013 REG
Fixed Income	1,034,130.14	1,025,406.25	UNITED STATES TREAS NTS DTD 00032 4.25% DUE	08-15-2013 REG
Fixed Income	1,113,011.16	1,085,547.00	UNITED STATES TREAS NTS DTD 00040 4.25% DUE	11-15-2013 REG
Fixed Income	1,111,214.29	1,086,250.00	UNITED STATES TREAS NTS DTD 00049 4% DUE	02-15-2014 REG
Fixed Income	1,122,587.99	1,102,188.00	UNITED STATES TREAS NTS DTD 00084 4% DUE	02-15-2015 REG
Fixed Income	216,334.35	221,921.80	UNITED STATES TREAS NTS DTD 00092 4.125%DUE	05-15-2015 REG
Fixed Income	853,186.11	832,206.75	UNITED STATES TREAS NTS DTD 00092 4.125%DUE	05-15-2015 REG
Fixed Income	582,599.33	564,453.00	UNITED STATES TREAS NTS DTD 00109 4.5% DUE	11-15-2015 REG
Fixed Income	892,327.22	864,609.00	UNITED STATES TREAS NTS DTD 00135 4.875%DUE	08-15-2016 REG
Fixed Income	588,830.13	570,508.00	UNITED STATES TREAS NTS DTD 00152 4.625%DUE	02-15-2017 REG
Fixed Income	529,923.55	522,461.00	UNITED STATES TREAS NTS DTD 00171 4.125%DUE	08-31-2012 REG
Fixed Income	532,657.93	524,687.50	UNITED STATES TREAS NTS DTD 00173 4.25% DUE	09-30-2012 REG
Fixed Income	530,392.30	523,613.50	UNITED STATES TREAS NTS DTD 00175 3.875%DUE	10-31-2012 REG
Fixed Income	245,623.05	252,211.05	UNITED STATES TREAS NTS DTD 00176 4.25% DUE	11-15-2017 REG
Fixed Income	753,438.54	801,470.67	UNITED STATES TREAS NTS DTD 00176 4.25% DUE	11-15-2017 REG
Fixed Income	526,798.55	521,406.00	UNITED STATES TREAS NTS DTD 00178 3.375%DUE	11-30-2012 REG
Fixed Income	1,036,995.54	1,027,812.00	UNITED STATES TREAS NTS DTD 00225 1.75% DUE	03-31-2014 REG
Fixed Income	1,041,409.60	1,031,250.00	UNITED STATES TREAS NTS DTD 00229 1.875%DUE	04-30-2014 REG
Fixed Income	124,575.61	126,259.75	UNITED STATES TREAS NTS DTD 00230 1.375%DUE	05-15-2012 REG
Fixed Income	2,017,117.37	2,065,000.00	UNITED STATES TREAS NTS DTD 00231 3.125%DUE	05-15-2019 REG
Fixed Income	820,753.20	837,249.60	UNITED STATES TREAS NTS DTD 00233 2.625%DUE	02-29-2016 REG
Fixed Income	4,176,318.45	4,186,248.00	UNITED STATES TREAS NTS DTD 00233 2.625%DUE	02-29-2016 REG
Fixed Income	1,054,964.29	1,042,422.00	UNITED STATES TREAS NTS DTD 00236 2.25% DUE	05-31-2014 REG
Fixed Income	1,059,886.16	1,046,328.00	UNITED STATES TREAS NTS DTD 00250 2.375%DUE	08-31-2014 REG
Fixed Income	415,478.90	423,500.00	UNITED STATES TREAS NTS DTD 00251 3% DUE	08-31-2016 REG
Fixed Income	898,230.90	899,937.50	UNITED STATES TREAS NTS DTD 00251 3% DUE	08-31-2016 REG
Fixed Income	1,065,862.50	1,057,578.00	UNITED STATES TREAS NTS DTD 00254 3% DUE	09-30-2016 REG
Fixed Income	1,527,270.94	1,521,621.00	UNITED STATES TREAS NTS DTD 00262 1.375%DUE	11-15-2012 REG
Fixed Income	1,071,708.07	1,066,797.00	UNITED STATES TREAS NTS DTD 00268 3.25% DUE	12-31-2016 REG
Fixed Income	1,527,657.35	1,523,203.50	UNITED STATES TREAS NTS DTD 00271 1.375%DUE	01-15-2013 REG
Fixed Income	1,527,963.09	1,523,847.00	UNITED STATES TREAS NTS DTD 00277 1.375%DUE	02-15-2013 REG
Fixed Income	2,195,156.25	2,115,782.00	UNITED STATES TREAS NTS DTD 00278 3.625%DUE	02-15-2020 REG
Fixed Income	923,169.23	952,101.90	UNITED STATES TREAS NTS DTD 00278 3.625%DUE	02-15-2020 REG
Fixed Income	796,029.74	789,141.00	UNITED STATES TREAS NTS DTD 00281 3% DUE	02-28-2017 REG
Fixed Income	5,259,410.15	5,581,857.34	UNITED STATES TREAS NTS DTD 00281 3% DUE	02-28-2017 REG
Fixed Income	801,307.86	793,066.50	UNITED STATES TREAS NTS DTD 00289 3.125%DUE	04-30-2017 REG
Fixed Income	1,289,944.41	1,292,187.50	UNITED STATES TREAS NTS DTD 00294 2.125%DUE	05-31-2015 REG
Fixed Income	1,043,698.41	1,034,766.00	UNITED STATES TREAS NTS DTD 00295 2.75% DUE	05-31-2017 REG
Fixed Income	351,132.22	350,847.75	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	1,876,064.59	1,906,781.25	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	767,395.87	762,712.50	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	1,767,500.00	1,779,662.50	UNITED STATES TREAS NTS DTD 00302 1.75% DUE	07-31-2015 REG
Fixed Income	1,624,124.30	1,626,642.00	UNITED STATES TREAS NTS DTD 00303 .625% DUE	07-31-2012 REG
Fixed Income	2,798,832.46	2,781,942.90	UNITED STATES TREAS NTS DTD 00306 2.625%DUE	08-15-2020 REG
Fixed Income	22,179,576.86	22,808,640.73	UNITED STATES TREAS NTS DTD 00306 2.625%DUE	08-15-2020 REG
Fixed Income	1,169,403.86	1,174,204.41	UNITED STATES TREAS NTS DTD 00307 .75% DUE	08-15-2013 REG
Fixed Income	1,446,160.28	1,451,642.85	UNITED STATES TREAS NTS DTD 00310 .375% DUE	09-30-2012 REG
Fixed Income	1,379,605.70	1,390,922.40	UNITED STATES TREAS NTS DTD 00312 1.25% DUE	09-30-2015 REG
Fixed Income	1,136,114.28	1,122,237.85	UNITED STATES TREAS NTS DTD 00318 1.875%DUE	10-31-2017 REG

Fixed Income	892,371.60	895,570.20	UNITED STATES TREAS NTS DTD 00321 1.375%DUE 11-30-2015 REG
Fixed Income	1,150,252.64	1,146,675.35	UNITED STATES TREAS NTS DTD 00322 2.25% DUE 11-30-2017 REG
Fixed Income	69,436.72	70,229.67	UNITED STATES TREAS NTS DTD 00323 .75% DUE 12-15-2013 REG
Fixed Income	751,347.66	756,621.00	UNITED STATES TREAS NTS DTD 00327 1 DUE 01-15-2014
Fixed Income	997,031.25	1,017,734.00	UNITED STATES TREAS NTS DTD 00330 2.625%DUE 01-31-2018 REG
Fixed Income	1,498,540.18	1,506,153.00	UNITED STATES TREAS NTS DTD 00333 .625% DUE 12-31-2012 REG
Fixed Income	1,941,749.79	1,981,194.60	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	10,334,365.68	10,427,340.00	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	219,745.32	224,187.81	UNITED STATES TREAS NTS DTD 00334 3.625%DUE 02-15-2021 REG
Fixed Income	1,095,187.50	1,126,382.40	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	19,794,832.10	20,233,923.84	UNITED STATES TREAS NTS DTD 00335 2.75% DUE 02-28-2018 REG
Fixed Income	998,363.38	1,030,156.00	UNITED STATES TREAS NTS DTD 00338 2.875%DUE 03-31-2018 REG
Fixed Income	1,498,598.78	1,508,790.00	UNITED STATES TREAS NTS DTD 00347 .75% DUE 03-31-2013 REG
Fixed Income	751,203.68	751,170.00	UNITED STATES TREAS NTS DTD 00350 1.75% DUE 05-31-2016 REG
Fixed Income	1,005,511.16	1,001,560.00	UNITED STATES TREAS NTS DTD 00350 1.75% DUE 05-31-2016 REG
Fixed Income	3,190,404.86	3,204,992.00	UNITED STATES TREAS NTS DTD 00350 1.75% DUE 05-31-2016 REG
Fixed Income	60,093.75	60,093.60	UNITED STATES TREAS NTS DTD 00350 1.75% DUE 05-31-2016 REG
Fixed Income	1,063,669.32	1,060,312.00	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	3,560,534.18	3,552,045.20	UNITED STATES TREAS NTS DTD 01/31/2010 3.125% DUE 01-31-2017 REG
Fixed Income	674,315.63	678,089.20	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,751,706.23	1,745,082.50	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,747,283.21	1,720,152.75	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,005,390.63	997,190.00	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	921,400.00	917,414.80	UNITED STATES TREAS NTS DTD 02/15/2011 3.125% DUE 05-15-2021 REG
Fixed Income	1,499,184.72	1,521,795.00	UNITED STATES TREAS NTS DTD 03-15-2011 1.25% DUE 03-15-2014 REG
Fixed Income	1,235,550.60	1,228,224.00	UNITED STATES TREAS NTS DTD 04/15/2010 1.75% DUE 04-15-2013 REG
Fixed Income	1,325,880.97	1,322,646.00	UNITED STATES TREAS NTS DTD 05-17-2010 1.375 DUE 05-15-2013
Fixed Income	2,156,250.00	2,085,000.00	UNITED STATES TREAS NTS DTD 11/15/2009 3.375% DUE 11-15-2019 REG
Fixed Income	1,043,230.24	1,042,578.00	UNITED STATES TREAS NTS DTD 11/30/09 2.75% DUE 11-30-2016 REG
Fixed Income	1,150,254.13	1,152,830.15	UNITED STATES TREAS NTS DTD 11/30/10 .5 DUE 11-30-2012 REG
Fixed Income	17,604,216.21	17,643,313.60	UNITED STATES TREAS NTS DTD 11/30/10 .5 DUE 11-30-2012 REG
Fixed Income	583,216.69	576,833.95	UNITED STATES TREAS NTS DTD 12/31/2007 3.625% DUE 12-31-2012 REG
Fixed Income	499,377.00	513,359.50	UNITED STATES TREAS NTS DTD 12/31/2010 2.75% DUE 12-31-2017 BEO
Fixed Income	540,625.00	528,183.50	UNITED STATES TREAS NTS DTD 3.875 DUE 02-15-2013 REG
Fixed Income	6,842,794.94	6,813,567.15	UNITED STATES TREAS NTS DTD 3.875 DUE 02-15-2013 REG
Fixed Income	1,210,786.85	1,212,756.00	UNITED STATES TREAS NTS DTD 7-15-10 1.0%DUE 07-15-2013
Fixed Income	3,242,496.19	3,381,069.69	UNITED STATES TREAS NTS INFL IX 07-15-2020
Fixed Income	513,560.93	545,333.82	UNITED STATES TREAS NTS INFL IX 07-15-2020
Fixed Income	154,391.62	163,600.15	UNITED STATES TREAS NTS INFL IX 07-15-2020
Fixed Income	463,174.85	490,800.44	UNITED STATES TREAS NTS INFL IX 07-15-2020
Fixed Income	1,248,046.88	1,247,950.00	UNITED STATES TREAS NTS NT .375 DUE 06-30-2013 REG
Fixed Income	130,748.84	138,764.70	UNITED STATES TREAS NTS NT 01-15-2021
Fixed Income	2,708,141.26	2,769,956.97	UNITED STATES TREAS NTS NT 01-15-2021
Fixed Income	2,841,786.88	2,988,778.25	UNITED STATES TREAS NTS NT 01-15-2021
Fixed Income	9,681,337.18	9,927,013.49	UNITED STATES TREAS NTS NT 01-15-2021
Fixed Income	558,399.66	571,070.13	UNITED STATES TREAS NTS NT 01-15-2021
Fixed Income	754,543.53	754,980.00	UNITED STATES TREAS NTS NT 1% DUE 05-15-2014 REG
Fixed Income	1,266,633.30	1,264,111.25	UNITED STATES TREAS NTS NT 1.125% DUE 12-15-2012 REG
Fixed Income	1,527,023.97	1,520,625.00	UNITED STATES TREAS NTS NT 1.375% DUE 10-15-2012 REG
Fixed Income	518,632.81	515,586.00	UNITED STATES TREAS NTS NT 1.875% DUE 02-28-2014 REG
Fixed Income	750,647.05	771,390.00	UNITED STATES TREAS NTS NT 2.25% DUE 03-31-2016 REG
Fixed Income	1,525,645.80	1,514,800.50	UNITED STATES TREAS NTS NT 2.375% DUE 02-28-2015 REG
Fixed Income	1,577,212.06	1,568,788.50	UNITED STATES TREAS NTS NT 2.375% DUE 10-31-2014 REG
Fixed Income	2,249,288.43	2,290,431.21	UNITED STATES TREAS NTS NT 2.375% DUE 10-31-2014 REG
Fixed Income	1,685,435.05	1,678,000.00	UNITED STATES TREAS NTS NT 2.5% DUE 04-30-2015 REG
Fixed Income	1,026,953.25	1,019,375.00	UNITED STATES TREAS NTS NT 2.5% DUE 06-30-2017 REG
Fixed Income	1,065,000.00	1,054,141.00	UNITED STATES TREAS NTS NT 2.625 DUE 07-31-2014 REG
Fixed Income	1,109,285.35	1,098,562.50	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	497,736.38	506,250.00	UNITED STATES TREAS NTS NT 2.625% DUE 04-30-2018 REG
Fixed Income	1,068,675.23	1,053,672.00	UNITED STATES TREAS NTS NT 2.625% DUE 06-30-2014 REG
Fixed Income	1,020,993.99	1,018,652.70	UNITED STATES TREAS NTS NT 3.25% DUE 07-31-2016 REG
Fixed Income	647,531.25	634,758.00	UNITED STATES TREAS NTS NT 3.5% DUE 05-31-2013 REG
Fixed Income	2,108,568.91	2,130,938.00	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	2,444,625.21	2,509,179.50	UNITED STATES TREAS NTS NT 3.625% DUE 08-15-2019 REG
Fixed Income	1,147,972.10	1,116,328.00	UNITED STATES TREAS NTS NT 4.25 DUE 08-15-2015 REG
Fixed Income	847,795.48	828,925.50	UNITED STATES TREAS NTS NT 4.25% DUE 08-15-2014 REG
Fixed Income	568,048.55	553,789.00	UNITED STATES TREAS NTS NT 4.25% DUE 11-15-2014 REG
Fixed Income	345,622.29	348,656.40	UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG

Fixed Income	1,590,901.07	1,650,315.65	UNITED STATES TREAS NTS NT INDX LKD	04-15-2015
Fixed Income	2,714,610.72	2,705,435.51	UNITED STATES TREAS NTS NT INDX LKD	04-15-2015
Fixed Income	7,372,042.15	7,586,041.18	UNITED STATES TREAS NTS NT INDX LKD	04-15-2015
Fixed Income	1,723,757.00	1,766,815.75	UNITED STATES TREAS NTS NTS 2.75% DUE	02-15-2019 REG
Fixed Income	532,814.18	523,613.50	UNITED STATES TREAS NTS NTS 4.625% DUE	07-31-2012 REG
Fixed Income	19,395,195.02	19,688,133.95	UNITED STATES TREAS NTS TIPS DTD 00340	04-15-2016
Fixed Income	1,307,722.83	1,312,741.00	UNITED STATES TREAS NTS T-NOTE .375% DUE	08-31-2012 REG
Fixed Income	1,399,369.96	1,403,721.27	UNITED STATES TREAS NTS T-NOTE 1.25% DUE	08-31-2015 REG
Fixed Income	1,331,602.18	1,321,734.70	UNITED STATES TREAS NTS T-NT 1.75% DUE	08-15-2012 REG
Fixed Income	527,130.91	536,875.00	UNITED STATES TREAS NTS T-NT 3.25% DUE	05-31-2016 REG
Fixed Income	706,813.03	697,379.15	UNITED STATES TREAS NTS T-NT 3.25% DUE	06-30-2016 REG
Fixed Income	1,292,679.98	1,295,653.75	UNITED STATES TREAS NTS UNITED STATES	TREAS NOTES 2.5% DUE 03-31-2013 REG
Fixed Income	852,908.93	848,312.80	UNITED STATES TREAS NTS UNITED STATES	TREAS NOTES 3.375% DUE 07-31-2013 REG
Fixed Income	256,738.28	268,222.75	UNITED STATES TREAS NTS UNITED STATES	TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	784,192.46	804,668.25	UNITED STATES TREAS NTS UNITED STATES	TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	1,022,292.94	1,040,704.27	UNITED STATES TREAS NTS UNITED STATES	TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	839,531.25	804,668.25	UNITED STATES TREAS NTS UNITED STATES	TREAS NTS 3.5% DUE 02-15-2018 REG
Fixed Income	628,291.07	623,601.60	UNITED STATES TREAS NTS US TREASURY	NOTE/BOND 2.875% DUE 01-31-2013 REG
Fixed Income	533,671.88	524,551.00	UNITED STATES TREAS NTS US TREASURY	NOTE/BOND 3.125% DUE 04-30-2013 REG
Fixed Income	1,076,409.60	1,057,812.00	UNITED STATES TREAS NTS US TREASURY	T-NOTE 3.125% DUE 09-30-2013 REG
Fixed Income	1,568,437.50	1,555,782.00	UNITED STATES TREAS NTS USD 2.125% DUE	11-30-2014 REG
Fixed Income	1,749,139.24	1,789,149.30	UNITED STATES TREAS NTS USD 2.125% DUE	11-30-2014 REG
Fixed Income	247,790.05	286,696.34	UNITED STATES TREAS SEC STRIPPED INT	PMT00338 11-15-2027 (UNDDATE) BEO
Fixed Income	2,298,367.00	2,318,239.00	UNIVERSITY CALIF REVS 6.27% 05-15-2031	BEO TAXABLE
Fixed Income	122,343.75	125,390.64	US OF AMER TREAS BONDS 2.625 DUE	04-30-2016 REG
Fixed Income	767,346.75	783,691.50	US OF AMER TREAS BONDS 2.625 DUE	04-30-2016 REG
Fixed Income	777,981.03	770,800.50	US OF AMER TREAS NOTES 1.75 DUE	01-31-2014 REG
Fixed Income	3,372,810.56	3,391,522.20	US OF AMER TREAS NOTES 1.75 DUE	01-31-2014 REG
Fixed Income	2,122,742.38	2,166,562.00	US OF AMER TREAS NOTES 3.75 DUE	11-15-2018 REG
Fixed Income	79,957.33	81,246.00	US OF AMER TREAS NOTES 3.75 DUE	11-15-2018 REG
Fixed Income	633,238.76	649,968.60	US OF AMER TREAS NOTES 3.75 DUE	11-15-2018 REG
Fixed Income	1,413,546.87	1,408,265.30	US OF AMER TREAS NOTES 3.75 DUE	11-15-2018 REG
Fixed Income	208,898.94	206,027.40	US TREAS 10.625 BD DUE 8-15-2015	
Fixed Income	1,674,749.41	1,500,703.50	US TREAS BDS 0 TREAS NT 15/11/2039	USD1000 4.375 DUE 11-15-2039 REG
Fixed Income	7,675,759.47	7,825,145.40	US TREAS BDS 4.375 DUE 05-15-2040 REG	
Fixed Income	1,549,534.26	1,599,008.00	US TREAS BDS 4.375 DUE 05-15-2040 REG	
Fixed Income	582,819.54	574,643.50	US TREAS BDS 4.375 DUE 05-15-2040 REG	
Fixed Income	1,019,226.56	1,024,364.50	US TREAS BDS 4.375 DUE 05-15-2040 REG	
Fixed Income	1,619,273.78	1,647,601.95	US TREAS BDS 4.75 DUE 02-15-2041 REG	
Fixed Income	5,743,663.02	5,937,688.02	US TREAS BDS 8 11/15/2021 USD1000 8 DUE	11-15-2021 REG
Fixed Income	1,881,197.98	1,929,392.63	US TREAS BDS 8 11/15/2021 USD1000 8 DUE	11-15-2021 REG
Fixed Income	4,555,848.59	4,512,948.80	US TREAS BDS DTD 05-16-2011 4.375 DUE	05-15-2041 REG
Fixed Income	556,283.45	549,142.00	US TREAS BDS DTD 05-16-2011 4.375 DUE	05-15-2041 REG
Fixed Income	7,471,406.01	8,046,225.85	US TREAS BDS INDEX LINKED 2.00 DUE	01-15-2026 REG
Fixed Income	11,367,950.23	14,111,842.36	US TREAS BDS INDEX LINKED 2.00 DUE	01-15-2026 REG
Fixed Income	4,993,911.53	5,558,729.14	US TREAS BDS INDEX LINKED 2.5 DUE	01-15-2029 REG
Fixed Income	4,665,461.28	5,473,584.53	US TREAS BDS INDEX LINKED 2.5 DUE	01-15-2029 REG
Fixed Income	10,916,985.01	10,947,169.06	US TREAS BDS INDEX LINKED 2.5 DUE	01-15-2029 REG
Fixed Income	3,757,295.91	4,086,943.12	US TREAS BDS INDEX LINKED 2.5 DUE	01-15-2029 REG
Fixed Income	1,056,670.01	1,112,526.87	US TREAS BDS INDEX LINKED NOTES 2.375	DUE 01-15-2027 REG
Fixed Income	10,459,432.72	12,269,582.08	US TREAS BDS INDEX LINKED NOTES 2.375	DUE 01-15-2027 REG
Fixed Income	11,770,432.27	13,363,846.19	US TREAS BDS INFLATION INDEXEDDUE	04-15-2028/12-09-1999 REG
Fixed Income	656,093.75	631,250.00	US TREAS BDS USD1000 7.25 DUE 05-15-2016REG	
Fixed Income	450,432.83	432,714.75	US TREAS BDS USD10005.25DUE 02-15-2029 REG	
Fixed Income	49,210.14	51,925.77	US TREAS BDS USD10005.25DUE 02-15-2029 REG	
Fixed Income	4,084,210.46	4,084,133.98	US TREAS BILLS ZERO CPN 11-17-2011	
Fixed Income	4,801,779.25	5,374,670.56	US TREAS INFL INDEXED BONDS 2.375 DUE	01-15-2025 BEO
Fixed Income	33,631,372.99	34,208,681.48	US TREAS INFL INDEXED BONDS 2.375 DUE	01-15-2025 BEO
Fixed Income	10,273,384.42	11,489,729.49	US TREAS INFL INDEXED BONDS 2.375 DUE	01-15-2025 BEO
Fixed Income	2,611,714.21	2,848,947.63	US TREAS INFL INDEXED BONDS 3.375 DUE	04-15-2032 AR12 DUE 04-15-32 REG
Fixed Income	1,042,065.42	1,047,456.90	US TREAS NTS .50 DUE 11-15-2013 REG	
Fixed Income	1,251,953.13	1,254,931.25	US TREAS NTS .625 DUE 01-31-2013	
Fixed Income	1,000,234.38	1,003,590.00	US TREAS NTS .625 DUE 04-30-2013	
Fixed Income	1,529,723.36	1,524,615.00	US TREAS NTS 1.375 DUE 03-15-2013 REG	
Fixed Income	1,273,487.24	1,266,406.25	US TREAS NTS 1.375 DUE 09-15-2012 REG	
Fixed Income	1,016,543.18	1,023,438.00	US TREAS NTS 1.875 DUE 06-30-2015	
Fixed Income	1,138,001.00	1,124,394.10	US TREAS NTS 1.875 DUE 09-30-2017	REG
Fixed Income	875,848.79	879,243.75	US TREAS NTS 2.375 DUE 07-31-2017 REG	

Fixed Income	617,171.88	606,375.00	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	2,924,546.87	2,981,343.75	US TREAS NTS 2.375 DUE 07-31-2017 REG
Fixed Income	1,483,204.89	1,475,686.80	US TREAS NTS 2.625 DUE 12-31-2014 REG
Fixed Income	1,075,237.73	1,056,328.00	US TREAS NTS 3.125 NTS 31/08/2013 USD1000 3.125 DUE 08-31-2013 REG
Fixed Income	1,077,150.10	1,065,000.00	US TREAS NTS 3.25 DUE 03-31-2017 REG
Fixed Income	851,283.93	846,500.00	US TREAS NTS 3.375 DUE 06-30-2013 REG
Fixed Income	883,333.08	855,937.50	US TREAS NTS 4.625 DUE 11-15-2016 REG
Fixed Income	584,806.69	567,344.00	US TREAS NTS DTD 00161 4.5 DUE05-15-2017 REG
Fixed Income	523,597.71	517,304.50	US TREAS NTS DTD 00234 2.375 DUE 03-31-2016 REG
Fixed Income	1,269,232.09	1,258,872.00	US TREAS NTS DTD 00285 2.5 DUE03-31-2015 REG
Fixed Income	1,047,012.98	1,048,359.90	US TREAS NTS DTD 00314 0.5 DUE10-15-2013 REG
Fixed Income	999,453.13	998,828.00	US TREAS NTS DTD 00353 .75 DUE06-15-2014 REG
Fixed Income	13,490,904.60	13,484,178.00	US TREAS NTS DTD 00353 .75 DUE06-15-2014 REG
Fixed Income	161,200.54	163,800.00	US TREAS NTS DTD 02/28/2011 2.125 DUE 02-29-2016 REG
Fixed Income	1,759,615.63	1,755,731.25	US TREAS NTS DTD 02/28/2011 2.125 DUE 02-29-2016 REG
Fixed Income	1,050,000.00	1,040,547.00	US TREAS NTS DTD 1/31/10 2.25 DUE 01-31-2015 REG
Fixed Income	5,075,145.34	5,202,024.15	US TREAS NTS INDEX LINKED 0.625 DUE 04-15-2013 REG
Fixed Income	924,237.52	985,646.69	US TREAS NTS INDEX LINKED 0.625 DUE 04-15-2013 REG
Fixed Income	1,274,403.38	1,416,393.75	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	1,076,811.64	1,180,328.12	US TREAS NTS INDEX LINKED 1.625 DUE 01-15-2018 REG
Fixed Income	35,525,760.64	35,642,142.63	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2013 REG
Fixed Income	5,050,909.37	5,417,442.61	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	10,886,946.33	12,364,516.17	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	9,427,762.20	9,655,794.85	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2015 REG
Fixed Income	7,153,002.34	8,008,734.31	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	502,421.15	588,877.52	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	3,335,843.87	3,356,601.88	US TREAS NTS INDEX LINKED 1.875 DUE 07-15-2019 REG
Fixed Income	5,021,212.15	5,414,228.77	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	4,124,458.64	4,406,930.40	US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG
Fixed Income	1,078,320.25	1,190,005.99	US TREAS NTS INDEX LINKED 2.125 01-15-2019 REG
Fixed Income	5,015,998.49	5,244,208.92	US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG
Fixed Income	3,289,153.73	3,277,630.59	US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG
Fixed Income	1,936,635.67	1,933,802.05	US TREAS NTS INDEX LINKED 2.36434 DUE 01-15-2014 REG
Fixed Income	7,362,808.79	7,975,328.51	US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	3,483,572.22	4,070,343.11	US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	15,488,730.68	15,945,569.15	US TREAS NTS INDEX LINKED 2.375 DUE 01-15-2017 REG
Fixed Income	6,408,411.30	7,098,882.27	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	2,585,850.18	2,864,461.29	US TREAS NTS INDEX LINKED NOTES 1.375 DUE 07-15-2018 REG
Fixed Income	1,304,363.36	1,353,979.80	US TREAS NTS INDEX LINKED NOTES 1.625 DUE 01-15-2015 REG
Fixed Income	5,059,773.02	5,333,745.39	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	13,185,795.89	13,789,683.27	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	7,197,105.53	7,454,234.45	US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG
Fixed Income	13,515,625.39	13,584,428.34	US TREAS NTS INFLATION INDEXED 3.375 DUE01-15-2012 REG
Fixed Income	3,722,331.00	3,849,661.07	US TREAS NTS INFLATION LINKED 2.00 DUE 04-15-2012 REG
Fixed Income	6,409,537.26	6,581,147.18	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	14,459,491.40	15,035,341.18	US TREAS NTS INFLATION LINKED 2.50 DUE 07-15-2016 REG
Fixed Income	714,113.95	709,132.90	US TREAS NTS NT 1.5 DUE 07-15-2012 BEO
Fixed Income	103,441.41	107,042.56	US TREAS NTS NT 2 DUE 01-31-2016 REG
Fixed Income	1,003,906.25	1,019,453.00	US TREAS NTS NT 2 DUE 01-31-2016 REG
Fixed Income	1,564,551.67	1,533,750.00	US TREAS SEC 4.5 DUE 08-15-2039 REG
Fixed Income	2,177,152.85	2,201,936.64	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	4,475,486.15	4,766,145.67	US TREASURY DTD 02/15/2010 02-15-2040
Fixed Income	582,873.09	565,508.00	US TSY 4.50 15FEB16
Fixed Income	1,116,292.41	1,113,359.00	US TSY 4.75 15MAY14
Fixed Income	1,129,000.00	1,818,388.00	USB CAP IX NORMAL INCOME TR SECS DUE 10-29-2049/04-15-2011 REG
Fixed Income	324,275.93	-	UTD AIR LINES 9.21% DUE 01-21-2017
Fixed Income	1,342,710.00	1,445,986.35	UTD DOMINION RLTY TR INC MEDTM TRCHE # TR 00062 11/01/04 5.25 DUE 01-15-15
Fixed Income	149,459.70	173,144.70	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	779,679.60	727,207.74	UTD PARCEL SVC INC 6.2% DUE 01-15-2038
Fixed Income	1,000,433.04	1,001,055.00	UTD STATES TREAS .5% DUE 05-31-2013
Fixed Income	1,302,243.19	1,306,195.80	UTD STATES TREAS .75% DUE 09-15-2013
Fixed Income	801,375.00	803,812.80	UTD STATES TREAS .75% DUE 09-15-2013
Fixed Income	482,784.36	456,696.76	UTD STATES TREAS 0% DUE 02-15-2030
Fixed Income	751,496.65	761,016.00	UTD STATES TREAS 1.25% DUE 02-15-2014
Fixed Income	400,625.00	405,875.20	UTD STATES TREAS 1.25% DUE 02-15-2014
Fixed Income	302,004.91	304,218.60	UTD STATES TREAS 1.25% DUE 04-15-2014
Fixed Income	1,390,657.59	1,388,186.80	UTD STATES TREAS 1.25% DUE 10-31-2015
Fixed Income	988,518.98	987,810.00	UTD STATES TREAS 1.50 DUE 06-30-2016

Fixed Income	1,000,312.50	1,015,160.00	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	302,322.86	299,472.20	UTD STATES TREAS 2% DUE 04-30-2016
Fixed Income	5,263,569.09	5,281,803.90	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	998,949.31	994,690.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	1,001,566.50	994,690.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	9,191,153.28	9,151,148.00	UTD STATES TREAS 2.375% DUE 05-31-2018
Fixed Income	1,055,937.50	1,046,562.00	UTD STATES TREAS 2.375% DUE 09-30-2014
Fixed Income	5,165,828.75	5,546,834.78	UTD STATES TREAS 2.848545% DUE07-15-2017
Fixed Income	13,605,645.13	15,144,941.46	UTD STATES TREAS 2.848545% DUE07-15-2017
Fixed Income	2,901,874.11	3,028,988.29	UTD STATES TREAS 2.848545% DUE07-15-2017
Fixed Income	356,445.31	339,531.25	UTD STATES TREAS BDS 9.875 BD 15/11/2015USD1000 9.875 DUE 11-15-2015REG
Fixed Income	218,075.00	226,050.00	UTD STS STL CORP 7.375% DUE 04-01-2020
Fixed Income	490,969.66	476,590.50	VA ELEC & PWR CO 5.1% DUE 11-30-2012
Fixed Income	410,368.80	444,103.20	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038
Fixed Income	138,704.15	144,079.96	VALE OVERSEAS LTD 5.625% DUE 09-15-2019
Fixed Income	357,592.20	415,116.33	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	249,667.50	319,320.25	VALERO ENERGY CORP 9.375% DUE 03-15-2019
Fixed Income	1,300,000.00	1,327,696.50	VEB FIN LTD LN PARTN 144A 5.45% 22/11/2017
Fixed Income	1,561,533.75	1,625,075.55	VERIZON 4.6% DUE 04-01-2021
Fixed Income	796,632.00	858,993.60	VERIZON 5.25% DUE 04-15-2013
Fixed Income	504,058.85	526,947.53	VERIZON 8.75% DUE 11-01-2018
Fixed Income	144,989.60	176,458.00	VERIZON 8.95% DUE 03-01-2039
Fixed Income	424,324.00	417,698.00	VERIZON COMMUNICATIONS 6 DUE 04-01-2041
Fixed Income	1,058,270.00	1,044,245.00	VERIZON COMMUNICATIONS 6 DUE 04-01-2041
Fixed Income	7,176,456.00	7,388,928.00	VERIZON WIRELESS 5.25% DUE 02-01-2012
Fixed Income	310,835.70	351,396.67	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00008 6 DUE 11-15-2017
Fixed Income	157,192.20	161,521.08	WACHOVIA BK NATL FLTG RT .577% DUE 03-15-2016
Fixed Income	1,064,090.00	1,063,759.00	WACHOVIA CORP 4.875 DUE 02-15-2014 BEO
Fixed Income	368,633.20	369,632.64	WACHOVIA CORP NEW 5.5% DUE 08-01-2035
Fixed Income	2,491,550.00	2,713,957.50	WACHOVIA CORP NEW 5.625% DUE 10-15-2016
Fixed Income	1,856,000.00	1,918,802.00	WACHOVIA CORP NEW NT FLTG RATE DUE 10-15-2016 BEO
Fixed Income	1,456,475.00	1,590,503.00	WACHOVIA CORP NEW SR NT FLTG DTD 06/08/2007 DUE 06-15-2017 REG
Fixed Income	127,035.99	124,153.83	WACHOVIA MTG LN TR FLTG RT .5558% DUE 10-25-2035
Fixed Income	129,444.90	127,753.21	WAL-MART STORES 3.625% DUE 07-08-2020
Fixed Income	200,669.60	211,641.56	WAL-MART STORES 6.2% DUE 04-15-2038
Fixed Income	783,256.25	717,800.62	WAL-MART STORES 6.5% DUE 08-15-2037
Fixed Income	158,833.15	163,987.06	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	355,421.35	394,783.68	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	124,852.50	151,839.88	WASTE MGMT INC DEL 7.375% DUE 03-11-2019
Fixed Income	39,837.60	42,838.96	WEATHERFORD INTL 6.75% DUE 09-15-2040
Fixed Income	249,817.50	265,508.50	WELLPOINT INC 6.8% DUE 08-01-2012
Fixed Income	560,204.60	553,301.70	WELLS FARGO & CO 3.75% DUE 10-01-2014
Fixed Income	8,500,000.00	9,180,000.00	WELLS FARGO & CO FLTG RT 7.98% DUE 02-28-2049
Fixed Income	200,000.00	204,000.00	WELLS FARGO CAP FLTG RT 7.7% DUE 12-29-2049
Fixed Income	300,225.00	306,000.00	WELLS FARGO CAP FLTG RT 7.7% DUE 12-29-2049
Fixed Income	2,141,646.72	2,131,989.36	WELLS FARGO HOME EQTY AST BACKED CTF ASTBACKED CTF CL A-3 05-25-2036 REG
Fixed Income	39,885.39	35,879.50	WELLS FARGO HOME EQTY AST BACKED SEC SERIES 2004-2 CLASS-A21B 05-25-2034 REG
Fixed Income	1,750,000.00	1,751,888.25	WESTPAC BKG CORP SR MEDIUM TERM NTS BOOKENTRY 144A NT VAR RT DUE 03-31-2014
Fixed Income	1,997,780.00	2,113,158.00	WHIRLPOOL CORP 8% DUE 05-01-2012
Fixed Income	249,875.00	291,326.00	WHIRLPOOL CORP 8.6% DUE 05-01-2014
Fixed Income	700,500.00	714,555.00	WHITE NIGHTS FIN 10.5% MTN 08/03/2014 USD
Fixed Income	231,750.00	238,311.00	WHITE NIGHTS FIN 10.5% MTN 25/03/2014 USD
Fixed Income	1,173,293.75	1,341,090.31	WILLIAMS COS INC 7.875% DUE 09-01-2021
Fixed Income	522,500.00	520,625.00	WINDSTREAM CORP 8.625% DUE 08-01-2016
Fixed Income	150,000.00	64,500.00	WOODBOURNE CAP TR I FLEX COMMITTED CAP SECS TR I 144A 3C7 3.69 DUE 12-31-2040
Fixed Income	100,000.00	43,000.00	WOODBOURNE CAP TR III FLEX COMMITTED CAPSECS TR III 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	150,000.00	64,500.00	WOODBOURNE CAP TR IV FLEX COMMITTED CAP SECS TR IV 144A 3C7 DUE 04-29-2049 BEO
Fixed Income	383,234.98	396,644.99	WORLD FINL NETWORK 3.96000003815% DUE 04-15-2019
Fixed Income	319,977.57	321,348.16	WORLD OMNI 1.49% DUE 10-15-2014
Fixed Income	5,568,360.00	6,151,096.00	WPP FIN UK 5.875% DUE 06-15-2014
Fixed Income	249,995.00	277,219.50	WYNDHAM WORLDWIDE 7.375% DUE 03-01-2020
Fixed Income	749,307.30	746,796.17	XEROX CORPORATION 4.5 DUE 05-15-2021
Fixed Income	(1,440.63)	-	ZCS 02/01/2012 SWU009925
Fixed Income	(1,491.40)	-	ZCS 02/01/2012 SWU009933
Fixed Income	-	158,618.53	ZCS BRL CDI / 12.54% BZWLUS31 02/01/2012SWU009925
Fixed Income	-	163,905.82	ZCS BRL CDI / 12.54% UBSGBFIL 02/01/2012SWU009933
Fixed Income	-	-	ZCS BRL R 14.765%-CDI 07-17-08 HYS ZERO 0.0% / 1M LIBOR 02 JAN 2012 SWU022084
Fixed Income	1,301,250.00	1,319,500.00	ZFS FINANCE USA TST FLT RT BD 144A DUE 12-15-2065/12-15-2015 BEO

TOTAL 3,210,020,243.43

Real Estate Investments

Real Estate	161,196,498.73	111,902,637.73	CF RREEF AMERICA REIT II
Real Estate	166,320.81	155,420.00	CF RREEF FUND WEST VI
Real Estate	260,788,991.21	231,973,337.72	CF UBS TRUMBULL PROPERTY FUND
Real Estate	16,027,412.00	15,687,871.00	DUNE REAL ESTATE PARALLEL FUND II LP
Real Estate	31,138,155.01	9,033,346.99	RREEF AMERICA REIT III
Real Estate	0	6,837,136.56	Real estate valuation adjustment
TOTAL		<u>375,589,750.00</u>	

STATE UNIVERSITIES RETIREMENT SYSTEM
SELF MANAGED PLAN: SUMMARY OF PLAN INVESTMENTS
June 30, 2011

	<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			15,702,488			15,702,488.00
Spartan U.S. Bond Index			15,916,352			15,916,352.00
PIMCO Total Return Institutional			23,217,583			23,217,583.00
Fidelity Four In One Index				7,450,020		7,450,020.00
Fidelity Puritan				120,348,329		120,348,329.00
Ariel Fund	16,551,957					16,551,957.00
American Beacon Large Cap Value Inst.	2,278,899					2,278,899.00
Buffalo Small Cap	5,988,485					5,988,485.00
Hartford Capital Appreciation Y Fund	21,537,750					21,537,750.00
Fidelity Growth Company	38,426,029					38,426,029.00
Spartan Extended Market Index	14,395,281					14,395,281.00
Fidelity Contrafund	46,447,737					46,447,737.00
Fidelity Low Priced Stock Fund	25,175,356					25,175,356.00
Spartan Total Market Index	8,536,724					8,536,724.00
Spartan 500 Index	42,364,254					42,364,254.00
Fidelity Diversified International		27,827,024				27,827,024.00
Spartan International Index		8,359,429				8,359,429.00
Fidelity Worldwide		13,911,583				13,911,583.00
Fidelity Real Estate Investment					4,799,120	4,799,120.00
Fidelity Freedom K 2000 ⁽¹⁾				127,050		127,050.00
Fidelity Freedom K 2005 ⁽¹⁾				173,772		173,772.00
Fidelity Freedom K 2010 ⁽¹⁾				1,476,537		1,476,537.00
Fidelity Freedom K 2015 ⁽¹⁾				3,037,672		3,037,672.00
Fidelity Freedom K 2020 ⁽¹⁾				5,849,359		5,849,359.00
Fidelity Freedom K 2025 ⁽¹⁾				8,045,455		8,045,455.00
Fidelity Freedom K 2030 ⁽¹⁾				9,607,882		9,607,882.00
Fidelity Freedom K 2035 ⁽¹⁾				7,808,996		7,808,996.00
Fidelity Freedom K 2040 ⁽¹⁾				6,924,337		6,924,337.00
Fidelity Freedom K 2045 ⁽¹⁾				2,849,144		2,849,144.00
Fidelity Freedom K 2050 ⁽¹⁾				2,182,998		2,182,998.00
Fidelity Freedom K Income				967,073		967,073.00
Fidelity Total	221,702,472	50,098,036	54,836,423	176,848,624	4,799,120	508,284,675
TIAA-CREF Funds						
CREF Money Market Account			17,329,061			17,329,061.00
TIAA Traditional Annuity			62,426,362			62,426,362.00
CREF Bond Market Account			31,502,281			31,502,281.00
CREF Inflation Linked Bond Account			18,239,091			18,239,091.00
CREF Social Choice Account				31,096,831		31,096,831.00
CREF Equity Index Account	38,433,767					38,433,767.00
CREF Growth Account ⁽²⁾	252,869					252,869.00
CREF Stock Account	90,803,816					90,803,816.00
CREF Global Equities Account		30,986,956				30,986,956.00
TIAA Real Estate Account					2,503,719	2,503,719.00
TIAA-CREF Large-Cap Growth Index	43,099,869					43,099,869.00
TIAA-CREF Lifecycle Fund 2010				405,317		405,317.00
TIAA-CREF Lifecycle Fund 2015				1,177,410		1,177,410.00
TIAA-CREF Lifecycle Fund 2020				1,625,776		1,625,776.00
TIAA-CREF Lifecycle Fund 2025				2,150,327		2,150,327.00
TIAA-CREF Lifecycle Fund 2030				2,530,940		2,530,940.00
TIAA-CREF Lifecycle Fund 2035				2,561,227		2,561,227.00
TIAA-CREF Lifecycle Fund 2040				4,180,296		4,180,296.00
TIAA-CREF Lifecycle Fund 2045				678,290		678,290.00
TIAA-CREF Lifecycle Fund 2050				340,413		340,413.00
TIAA-CREF Lifecycle Retirement Income				68,950		68,950.00
TIAA-CREF Total	172,590,321	30,986,956	129,496,795	46,815,777	2,503,719	382,393,568
GRAND TOTALS	394,292,793	81,084,992	184,333,218	223,664,401	7,302,839	890,678,243
	44.3%	9.1%	20.7%	25.1%	0.8%	100.0%
SMP Forfeiture Reserve ⁽³⁾						9,042,929
SMP Disability Reserve ⁽³⁾						57,244,855
Total SMP Investments						956,966,027

- As of June 30, 2011, 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.
- 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.
- 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.