

UAL CORP /DE/
Form 11-K
June 29, 2009

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**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM 11-K**

þ **ANNUAL REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE
ACT OF 1934**

For the fiscal year ended December 31, 2008

OR

o **TRANSITION REPORT PURSUANT TO SECTION 15(d) OF THE SECURITIES EXCHANGE
ACT OF 1934**

For the transition period from _____ to _____

Commission file number: 001-06033

A. Full title of the plan and the address of the plan, if different from that of the issuer named below:

United Airlines Pilot Directed Account Plan

Benefits Administration OPCHR

United Air Lines, Inc.

P.O. Box 66100

Chicago, IL 60666

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

UAL Corporation

77 W. Wacker Drive

Chicago, Illinois 60601

(312) 997-8000

UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

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SIGNATURE

EXHIBIT

The following exhibit is filed herewith:

Exhibit 23 Consent of Independent Registered Public Accounting Firm

NOTE: All other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because they are not applicable.

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Trustees and Participants of the
United Airlines Pilot Directed Account Plan

We have audited the accompanying statements of net assets available for benefits of the United Airlines Pilot Directed Account Plan (the Plan), as of December 31, 2008 and 2007, and the related statement of changes in net assets available for benefits for the year ended December 31, 2008. These financial statements are the responsibility of the Plan s management. Our responsibility is to express an opinion on these financial statements based on our audits.

We conducted our audits in accordance with standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. The Plan is not required to have, nor were we engaged to perform, an audit of its internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan s internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, such financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2008 and 2007, and the changes in net assets available for benefits for the year ended December 31, 2008 in conformity with accounting principles generally accepted in the United States of America.

Our audit was conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The accompanying supplemental schedules of (1) assets (acquired and disposed of within the plan year) for the year ended December 31, 2008 and (2) assets (held at end of year) as of December 31, 2008, are presented for the purpose of additional analysis and are not a required part of the basic financial statements, but are supplementary information required by the Department of Labor s Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These schedules are the responsibility of the Plan s management. Such schedules have been subjected to the auditing procedures applied in our audit of the basic 2008 financial statements and, in our opinion, are fairly stated in all material respects when considered in relation to the basic financial statements taken as a whole.

/s/ Deloitte & Touche LLP
Chicago, Illinois
June 29, 2009

Table of Contents**UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF DECEMBER 31, 2008 AND 2007****(In millions)**

	2008	2007
ASSETS:		
Participant-directed investments, at fair value (Notes 3 & 9)	2,346	3,184
Contributions receivable	13	3
Accrued income net	4	7
Collateral received for securities loaned (Note 3)	85	215
Total assets	2,448	3,409
LIABILITIES:		
Pending trade payables net	(31)	(54)
Obligation for collateral received for securities loaned (Note 3)	(86)	(216)
Total liabilities	(117)	(270)
NET ASSETS AVAILABLE FOR BENEFITS	\$ 2,331	\$ 3,139

See notes to financial statements.

Table of Contents**UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN
STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED DECEMBER 31, 2008****(In millions)**

ADDITIONS:

Contributions:

Employer contributions	\$	135
Participant contributions		45
Rollover contributions (Note 1)		2

Total contributions	182
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Investment income:

Income from securities lending	2
Dividends and interest	71

Total additions	255
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DEDUCTIONS:

Net depreciation in fair value of investments	(912)
Benefits paid to participants	(138)
Administrative expenses	(13)

Total deductions	(1,063)
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DECREASE IN NET ASSETS	(808)
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NET ASSETS AVAILABLE FOR BENEFITS:

Beginning of year	3,139
End of year	\$ 2,331

See notes to financial statements.

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**UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN
NOTES TO FINANCIAL STATEMENTS
AS OF DECEMBER 31, 2008 AND 2007, AND FOR THE YEAR ENDED DECEMBER 31, 2008**

1. DESCRIPTION OF PLAN

The following description of the United Airlines Pilot Directed Account Plan (the Plan) is for general information purposes only. Participants should refer to the Plan document for more complete information.

General and Plan Participants The Plan is a defined contribution plan covering all employees of United Air Lines, Inc. (United or the Company) who are represented by the Air Line Pilots Association, International (ALPA). United pilots are eligible to become participants in the Plan on their date of hire. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Trustee and Record Keeper The Russell Trust Company (Russell or Trustee) serves as Plan Trustee. Per the United Airlines, Inc. Pilots Directed Account Plan Trust Agreement, Russell is responsible for many aspects of the trust, including administration and the management and custody of all Plan assets. As approved by the Retirement and Welfare Administration Committee appointed by the Board of Directors of the Company, Russell has hired The Northern Trust Company to serve as sub-custodian of the Plan and Hewitt & Associates to serve as the subagent performing the participant recordkeeping functions.

Contributions There are several types of contributions that may be made to the Plan on participants behalf:

Company Contributions: The Company contributes to the Plan an amount equal to 16% of participant eligible earnings. Company contributions on behalf of a participant are allocated directly to each participant s account. The participant is not required to contribute to the Plan to receive this direct employer contribution.

Employee contributions: Eligible employees may elect to contribute to the Plan in any whole percentage from 1% to 60% of eligible earnings. Eligible employees may also make a supplemental election to contribute an additional pretax contribution in an amount equal to 1% to 90% of their net pretax pay. Section 402(g) of the Internal Revenue Code (IRC) limits the amount of pretax 401(k) contributions to a maximum of \$15,500 in 2008. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. Eligible employees may also elect to make voluntary after-tax contributions to the Plan from 1% to 60% of the participant s earnings (as defined by the Plan) for each pay period only after making the maximum pretax contribution. Section 415(c) of the IRC limits the total amount of contributions to all qualified defined contribution retirement plans to the lesser of 100% of annual taxable earnings or \$46,000.

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Voluntary pretax catch-up contributions: Participants age 50 or older at any time during the Plan year can make additional pretax catch-up contributions to the Plan. This catch-up contribution is available only to the extent the participant has contributed the maximum amount of 401(k) contributions permitted under the Plan and the participant has not exceeded the annual catch-up contribution limit. For calendar year 2008, the maximum amount is \$5,000.

Rollover Contributions Participants may elect to roll over money into the Plan from certain other qualified employer plans or qualified IRA. The Plan will not accept a rollover of after-tax contributions. Rollover contributions for the year ended December 31, 2008, include \$2,030,255, which were transferred from other qualified plans as rollovers under the IRC Sections 402(c) and 408(d).

Participant Accounts Individual accounts are maintained for each Plan participant. Each participant's account is credited with the contributions, and Plan earnings, and charged with withdrawals and an allocation of Plan losses and administrative expenses. Allocations are based on account balances, as defined by the Plan. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

Investments Participants direct the investment of their contributions and account balances in 1% increments into the following various investment options offered by the Plan:

Money Market Fund

Short-Term Bond Fund

Diversified Bond Fund

Value Equity Fund

Growth Equity Fund

Small Cap Equity Fund

International Equity Fund

S&P 500 Index Fund

AutoPDAP Funds, which are funds that are invested in a diversified portfolio of underlying stock and bond funds strategically mixed for investors based on their estimated retirement date.

Individual Brokerage Account (IBA) Subject to a number of conditions and restrictions, this option allows participants to select from a wide range of investments, including UAL common stock, which are made available through the Charles Schwab and Co., Inc. individual brokerage account network.

Vesting Participants are vested immediately in their contributions and the Company's contributions, plus actual earnings thereon, and the balance of a participant's account is nonforfeitable at all times. Accordingly, there are no forfeitures under the Plan.

Participant Loans Active employees- receiving regular pay from the Company- may borrow from their fund accounts. A loan may not exceed \$50,000 minus their highest outstanding loan balance over the last 12 months or one-half of their PDAP account balance, whichever is less. The minimum that may be borrowed is \$1,000. Loans will be funded by a pro rata transfer from the assets of the account invested in the investment funds (excluding Individual Brokerage Account). The loan is secured by the participant's account balance, and is generally repaid through payroll deductions on an after-tax basis for the term of the loan, which is a maximum of 60 months. The term of the loan may be

extended to a period up to 15 years if the loan is used to acquire a principal residence. Loans are subject to an annual interest rate at one percent above the prime rate listed in the Wall Street Journal on the business day preceding the effective date of the participant request (interest rates ranged from 4.25% to 10.5% at December 31, 2008). Participants may only have one loan outstanding at any time. Participants are eligible to request a new loan 30 days after full repayment of a prior loan. An administrative fee of \$90 is charged to each participant taking a loan and is automatically deducted from the participant's account and added to the loan amount.

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Payment of Benefits Withdrawals from the Plan may be made as follows, as applicable to the participant's eligibility, amount requested, and existing balances:

Participants who have separated from service (for reasons other than death) may elect payment in the form of a lump sum, periodic distributions, irregular partial distributions, or in the form of a fixed or variable annuity. All or a portion of the amount of the distribution may be excluded from income by a direct roll over into an Individual Retirement Account, qualified plan, an annuity contract or annuity plan under Section 403, and certain governmental plans under Section 457. However, distributions required under the minimum distribution rules, a hardship distribution from pretax contributions, or periodic payments in substantially equal amounts over the life, life expectancy or period of 10 years and more are not eligible for rollover distributions. Participants must begin to receive plan benefits not later than April 1st of the year following the year in which they reach age 70 1/2. At a minimum, they must draw benefits in annual installments at least equal to the minimum required by law.

Distributions of accounts due to the death of a participant may be taken by the participant's beneficiaries in any one, or any combination of forms, and in any proportions, as are made available to participant upon retirement or termination of employment. The participant's surviving spouse, if any, is automatically the beneficiary of at least half of the account. The surviving spouse may elect to defer distribution until participant would have attained age 70 1/2 or may elect an earlier distribution. Any designated beneficiary who is not the participant's surviving spouse may elect a direct trustee-to-trustee transfer of eligible distributions.

In-service withdrawals for participants who are actively employed or are absent due to reasons of illness (other than grounded status), or approved leave of absence and maintain an employer-employee relationship with the Company are permitted as follows:

Discretionary withdrawals of after-tax contributions and earnings

Hardship withdrawals of pretax 401(k) contributions, subject to restrictions described in the Plan

After reaching age 59 1/2, rollover contributions (as adjusted for earnings and losses) may be withdrawn at any time. After rollover contributions are depleted, pretax contributions (but no earnings) can be withdrawn.

Generally, withdrawals are allocated pro rata to the balances of each of the investment funds in the participant's account.

2. SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting The financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America.

Use of Estimates The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amount of net assets available for benefits and changes therein. Actual results could differ from those estimates. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

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New Accounting Pronouncements In September 2006, the Financial Accounting Standards Board (FASB) issued Statement of Financial Accounting Standards (SFAS) No. 157, Fair Value Measurements (SFAS 157). SFAS 157 defines fair value, establishes a framework for measuring fair value and expands disclosures about fair value measurements. SFAS 157 applies to reporting periods beginning after November 15, 2007. The Plan adopted SFAS No. 157 on January 1, 2008. (See Note 9 Fair Value Measurements).

In March 2008, the FASB issued SFAS No. 161, *Disclosures about Derivative Instruments and Hedging Activities an amendment of FASB Statement No. 133* (SFAS 161). This Statement changes the disclosure requirements for derivative instruments and hedging activities. Entities are required to provide enhanced disclosures about (a) how and why an entity uses derivative instruments, (b) how derivative instruments and related hedged items are accounted for under SFAS No. 133, *Accounting for Derivative Instruments and Hedging Activities* (SFAS 133) and its related interpretations and (c) how derivative instruments and related hedged items affect an entity s financial position, financial performance, and cash flows. SFAS 161 is effective for periods beginning January 1, 2009, although early adoption is allowed. The Plan is currently evaluating the impact of adopting SFAS 161.

In October 2008, the FASB issued FASB Staff Position (FSP) No. 157-3, *Determining the Fair Value of a Financial Asset When the Market for That Asset Is Not Active* (FSP 157-3). FSP No. 157-3 clarifies the application of SFAS 157 in a market that is not active and provides examples to illustrate key considerations in determining fair value in such market. The adoption of FSP 157-3 did not have a material effect on the Plan s financial statements.

In April 2009, the FASB issued FASB Staff Position (FSP) FAS 157-4, *Determining Fair Value when the Volume and Level of Activity for the Asset or Liability have Significantly Decreased and Identifying Transactions that are not Orderly* (FSP 157-4), which is effective for the Plan for the year ending December 31, 2009. FSP 157-4 affirms that the objective of fair value when the market for an asset is not active is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date under current market conditions. The FSP provides guidance for estimating fair value when the volume and level of market activity for an asset or liability have significantly decreased and determining whether a transaction was orderly. This FSP applies to all fair value measurements when appropriate. The Plan is currently evaluating the impact of adopting FSP 157-4.

Investment Valuation and Income Recognition The Plan s investments are reported at fair value (See Note 9 Fair Value Measurements). The fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (the exit price).

The pending trade payables are recorded net of related receivables and represent net amounts due to investment managers arising from security trading activities settled subsequent to year-end.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

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Net Appreciation (Depreciation) in Value of Investments Net appreciation (depreciation) in value of investments includes realized and unrealized gains and losses. Realized and unrealized gains and losses are calculated as the difference between fair value at January 1, or date of purchase if subsequent to January 1, and fair value at date of sale or the current year-end. The unrealized gain or loss on investments in the International Equity Fund represents the difference between fair value at January 1, or date of purchase, and the fair value at the date of sale or the current year-end plus, where applicable, the change in the exchange rate between the U.S. dollar and the foreign currency in which the assets are denominated from January 1, or the date of purchase, to the date of sale or the current year-end.

Administrative and Investment Management Expenses Management and audit fees, which are paid by the Plan, are paid to the trustee based upon investment fund balances. Brokerage and other investment fees are included as an addition to the net depreciation in fair value of investments. United performs certain administrative functions for the Plan without charge.

Payment of Benefits Benefit payments to participants are recorded upon distribution. Amounts relating to participants who have elected to withdraw from the Plan but have not yet been paid were \$293,262 and \$1,429,065 at December 31, 2008 and 2007, respectively.

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The Plan's investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2008 and 2007, are as follows (in millions):

	2008	2007
Frank Russell Short-Term Investment Fund	\$ 523	\$ 476
Schwab Money Market Fund *	\$ 233	\$ 139

* Represented less than 5% of the Plan's net assets available for benefits as of December 31, 2007.

During the year ended December 31, 2008, the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) depreciated in value as follows (in millions):

Cash and cash equivalents	\$ (1)
Equity securities	(904)
Corporate and International Bonds	(17)
Government securities and other fixed income instruments	31
Net Gain on In-Kind Schwab IBA Benefit Distributions	(21)
Total	\$ (912)

The Trustee is authorized to engage in the lending of certain Trust assets. Securities lending is an investment management strategy that utilizes the existing securities (government bonds, corporate bonds, or equities) of the Trust to earn additional income (\$1,566,277 and \$861,104 in 2008 and 2007, respectively). It involves the loaning of securities by the Lending Agent (The Northern Trust Company) to a select group of approved broker-dealers. In return for the loaned securities, the Lending Agent simultaneously receives collateral from a borrower (such as in the form of cash, U.S. government securities and irrevocable bank letters of credit) as a precaution against possible default of any borrower on the return of the loan. Each loan is collateralized to the extent of 102% for domestic securities and 105% for international securities of the fair value of the loan (including any accrued interest if appropriate to particular securities). The collateral is marked-to-market on a daily basis to maintain the margin requirement.

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Plan assets are invested by a group of investment managers. The investment managers buy or sell securities on behalf of the Plan, in accordance with the investment objectives and guidelines established for each of the investment funds. As of December 31, 2008, the investment managers were as follows:

Money Market Fund	- Russell Trust Company
Short Term Bond Fund	- Pacific Investment Management Company LLC
Diversified Bond Fund	- Western Asset Management Company - Pacific Investment Management Company LLC - Russell Trust Company
International Equity Fund	- Arrowstreet Capital, LP - Marsico Capital Management, LLC - MFS Institutional Advisors, Inc. - AllianceBernstein. LP - Russell Trust Company
Value Equity Fund	- Dodge & Cox Incorporated - Jacobs Levy Equity Management, Inc. - MFS Institutional Advisors, Inc. - Deprince, Race & Zollo, Inc. - JS Asset Management - Russell Trust Company
Growth Equity Fund	- Marsico Capital Management, LLC - Cornerstone Capital Management, Inc. - Suffolk Capital Management, LLC - Sustainable Growth Advisers. LP - Turner Investment Partners, Inc. - Russell Trust Company
Small Cap Equity Fund	- ClariVest Asset Management, LLC - Copper Rock Capital Partners, LLC - Delaware Investment Advisers - Jacobs Levy Equity Management, Inc. - Martingale Asset Management, LP - Opus Capital Management - Turner Investment Partners, Inc. - Russell Trust Company
S&P 500 Index Fund	- PanAgora Asset Management, Inc. - Russell Trust Company
Individual Brokerage Account Option	- Self-directed account with Charles Schwab

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4. DERIVATIVE FINANCIAL INSTRUMENTS

The Plan allows certain investment managers to reduce the funds' exposure to foreign currency fluctuations through the use of foreign currency forwards and options. The Plan authorizes certain investment managers to earn equity returns on the funds' cash position through equity index future contracts. Additionally, other investment managers use interest rate futures and money market futures to replicate government bond positions and manage interest rate exposure. Credit default swaps may be used by investment managers to effectively increase or decrease their exposure to individual corporate bond issues or baskets of corporate bond issues. They may also be used to effectively replicate corporate bond positions and manage overall credit risk. The Plan prohibits investment managers from being a party to any leveraged derivatives. All derivative positions are stated at fair value as determined by exchange quoted market prices or through other valuation techniques.

5. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

The Plan holds investments managed by Russell. Russell is the trustee as defined by the Plan, and, therefore, these transactions qualify as party-in-interest transactions. Total fees and commissions paid by the Plan to Russell for plan year 2008 totaled \$11,534,587.

The Plan invests in shares of UAL common stock. UAL is the parent company of United and, as such, investment activity related to UAL common stock qualifies as exempt party-in-interest transactions.

6. PLAN TERMINATION

The Company expects to continue the plan indefinitely, but reserves the right to terminate the Plan, in whole or in part, provided that Plan termination is effected by a written resolution adopted by a majority of the Board of Directors of the Company subject to the provisions set forth in ERISA and the currently effective collective bargaining agreement with ALPA. If the Plan is terminated, employer contributions would cease and all amounts credited to a participant's account at the time of termination shall be retained in the Plan and will be distributed in accordance with ERISA and the normal distribution rules of the Plan.

7. FEDERAL INCOME TAX STATUS

The IRS has determined and informed the Company by a letter, dated March 31, 2009, that the Plan and related trust were designed in accordance with applicable regulations of the Internal Revenue Code. United and Plan management believe the Plan is currently designed and operated in accordance with applicable requirements of the Internal Revenue Code, and the Plan and related trust continue to be tax exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

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At December 31, 2008 and 2007, certain participants had requested distributions from the plan, but were not paid until the following January. No liability is recorded in the financial statements for such transactions. However, these amounts are included as a benefit payable in the Form 5500. The reconciliation between the financial statements and the Form 5500 is as follows (in millions):

	2008	2007
Net assets available for plan benefits per financial statements	\$ 2,331	\$ 3,139
Less amounts allocated to withdrawing participants		(2)
Net assets available for plan benefits per Form 5500	2,331	3,137
Benefits paid to participants per financial statements	\$ 138	
Add amounts allocated to withdrawing participants at December 31, 2008		
Less amounts allocated to withdrawing participants at December 31, 2007		(2)
Benefits paid to participants per Form 5500	\$ 136	

9. FAIR VALUE MEASUREMENTS

Effective January 1, 2008, the Plan adopted SFAS 157 which establishes a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurement) and the lowest priority to unobservable inputs (Level 3 measurement). This hierarchy requires entities to maximize the use of observable inputs and minimize the use of unobservable inputs. The three levels of inputs used to measure fair value are as follows:

- Level 1 Quoted market prices in active markets for identical assets that are accessible at the measurement date.
- Level 2 Quoted market prices of identical assets in inactive markets or similar assets in active markets; and observable or correlated inputs for the asset (e.g., interest rates and yield curves observable at commonly quoted intervals).
- Level 3 Unobservable inputs that reflect the reporting entity's own assumptions about inputs used by market participants in pricing assets or liabilities.

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Mutual funds and collective trusts represent investments with various investment managers. The respective fair values of these investments are determined by reference to the funds' underlying assets, which are principally marketable equity and fixed income securities. Shares held in mutual funds are valued at the closing share price, which is based on the funds' net asset value at year-end. Units held in collective trusts are valued at the unit value as reported by the investment managers at year-end.

Participant loans are valued at cost, which approximates fair value.

Investments in Individual Brokerage Accounts and the UAL Stock Fund are described below:

Cash and short-term investments include cash and short-term interest-bearing investments with initial maturities of three months or less. Such amounts are recorded at cost, plus accrued interest, which approximates market value.

Common stock, preferred stock, and fixed income securities traded in active markets on national and international securities exchanges are valued at closing prices on the last business day of each period presented. Fixed income securities classified as level 2 are valued based on quoted prices in inactive markets.

The following table presents the Trust's investment assets and liabilities at fair value categorized in the different levels, as of December 31, 2008. As required by SFAS No. 157, assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

<i>(in thousands)</i>	Investment Assets and Liabilities at Fair Value as of December 31, 2008			
	Level 1	Level 2	Level 3	Total
Assets:				
Cash and cash equivalents	\$ 29,116	\$ 10,169	\$	\$ 39,285
Mutual funds	221,226			221,226
Common collective trusts		998,779		998,779
Equity securities	824,625	5,940	48	830,613
Asset backed securities		14,777	810	15,587
Corporate and international bonds		51,111	390	51,501
Government securities and other fixed income		70,181	1,021	71,202
Other	100	9,887	601	10,588
Participant loans			23,130	23,130
Securities on loan:				
Equity securities	80,738	612		81,350
Corporate and international bonds		969		969
Government securities and other fixed income		1,849		1,849
Total investment assets at fair value	\$ 1,155,805	\$ 1,164,274	\$ 26,000	\$ 2,346,079
Liabilities:				
Obligation to return collateral:				
Cash and cash equivalents	\$ 85,483	\$	\$	\$ 85,483
Equity securities	17			17
Total investment liabilities at fair value	\$ 85,500	\$	\$	\$ 85,500

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The table below summarizes the changes in the fair value of the Trust's level 3 investment assets for the year ended December 31, 2008.

(in thousands)

	Level 3 Investment Assets Year Ended December 31, 2008							Total
	Equity Securities	Asset Backed Securities	Corporate and International Bonds	Government securities and other fixed income	Other	Participant Loans		
Fair value balance, beginning of year	\$ 13	\$ 822	\$ 116	\$ 950	\$ 2	\$ 21,689	\$ 23,592	
Realized and unrealized gains / (losses)	(41)	19	(430)	(103)	(7)		(562)	
Purchases, issuances, and settlements	76	(31)	704	174	606	1,441	2,970	
Fair value balance, end of year	\$ 48	\$ 810	\$ 390	\$ 1,021	\$ 601	\$ 23,130	\$ 26,000	
The amount of total gains or losses for the period included in net depreciation in value of the Plan's investments attributable to the change in unrealized gains or losses relating to assets still held at the reporting date.	\$ (18)	\$ 19	\$ (434)	\$ (25)	\$ (6)	\$	\$ (464)	

10. PLAN AMENDMENTS

During 2008, the Plan was amended to increase the Company contribution on behalf of each participant from 15% to 16% of the Participant's earnings for hours worked on or after January 1, 2008.

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SUPPLEMENTAL SCHEDULES

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**SUPPLEMENTAL SCHEDULE
FORM 5500, SCHEDULE H, PART IV, LINE 4i
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)
AS OF DECEMBER 31, 2008**

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
ABC LEARNING CENTR NPV	(12,028.14)	13,341.65
ACCURIDE CORP COM STK	(16,341.50)	19,356.33
ADR OAO GAZPROM LEVEL 1 ADR	(396,582.28)	376,804.73
AEON CO LTD NPV	(44,161.17)	40,653.56
AGFA GEVAERT NV NPV	(77,608.93)	55,053.37
ALCATEL-LUCENT EUR2	(246,327.08)	276,069.51
ALLIANCE&LEICESTER ORD GBP0.50	(225,605.07)	
ANGLO IRISH BK CP IE EUR0.16		53,987.20
ARCANDOR COMMON STOCK	(24,366.40)	15,491.06
ASUSTEK COMPUTER TWD10	(210,813.98)	162,799.05
BANCO BPI SA EUR1(REGD)	(93,232.39)	70,196.61
BANCO SANTANDER EUR0.50(REGD)		69,338.70
BCO COM PORTUG. EUR1(REGD)	(86,416.87)	76,805.06
BCO ESPIRITO SANTO EUR5(REGD)	(21,583.66)	20,106.33
BM&F BOVESPA SA BO COM NPV		164,850.84
BOLIDEN AB NPV	(119,822.86)	110,666.68
BOVIS HOMES GROUP ORD GBP0.50	(110,147.77)	124,541.19
BRIT AMER TOBACCO ORD GBP0.25	(145,958.91)	98,285.99
CENTRICA PLC RIGHT		24,678.15
CENTRO PROPS GPLTD NPV (STAPLED)	(30,489.75)	7,479.27
CEZ CZK100	(394,909.09)	299,724.88
CHINA UNICOM (HK)L HKD0.10		91,457.20
CHIYODA CORP NPV	(111,648.85)	131,818.75
CHUGAI PHARMACY CO. LTD NPV	(129,706.65)	145,347.11
CITIGROUP INC GLOBAL SR NT 5.5% DUE 04-11-2013 BEO	(258,679.20)	251,902.60
COMMERZBANK AG ORD NPV	(685,272.23)	532,641.81
COMVERSE TECHNOLOGY INC COM PAR \$0.10 COM PAR \$0.10	(83,044.45)	57,623.51
COSMO OIL COMPANY NPV	(42,357.85)	22,750.23
CSL LIMITED PLACEMENTS SHARES	(151,050.21)	
CSR PLC ORD GBP0.001	(41,398.63)	41,258.34
DAI NIPPON PRINTNG NPV	(81,631.92)	67,588.43
DOWA HOLDINGS CO LTD	(18,572.76)	22,584.38
DSG INTERNATIONAL ORD GBP0.025	(170,819.96)	129,725.80
E.ON AG NPV	(322,483.38)	3,930,595.54
ELAN CORP ORD EUR0.05	(43,685.81)	33,192.86
ELETROPAULO PREF B	(42,919.15)	28,909.20
FABEGE AB NPV	(120,871.60)	40,959.82
FABEGE AB NPV		17,935.61
FORTIS NPV	(689,456.43)	367,380.61
FUJIKURA NPV	(118,375.23)	133,619.76
GN STORE NORD DKK4	(13,708.90)	13,093.07
GPE BRUXELLES LAM NPV	(72,597.77)	85,508.99

HBOS PLC ORD GBP0.25 (NPD 18/07/08)		404.00
HIKARI TSUSHIN INC NPV	(100,503.80)	91,295.93
HITACHI CONST MACH NPV	(265,591.19)	268,696.70

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HITACHI HIGH-TECH NPV	(37,950.96)	47,542.10
HOKURIKU ELEC PWR Y500	(65,055.99)	68,961.26
HONG KONG EXCHANGES & CLEAR	(20,074.55)	182,173.78
IFI(ISTIT FIN IND) PRIV EUR1	(99,180.17)	34,604.79
IFIL SPA EUR1	(66,845.24)	64,686.59
IMERYS EUR2	(11,204.22)	9,301.12
INCITEC PIVOT NPV	(143,868.26)	35,931.15
INVESTEC ORD GBP0.0002	(40,987.42)	45,017.99
IRISH LIFE & EUR0.32	(86,671.94)	49,534.43
ITV ORD GBP0.10	(262,235.70)	124,095.35
JPMORGAN CHASE & CO FORMERLY JP MORGAN 6 DUE 01-15-2018 BEO	(64,635.90)	64,539.40
JS GROUP CORP COM NPV	(122,883.12)	88,063.62
KAJIMA CORP NPV	(94,101.29)	91,019.42
KAWASAKI KISEN KAISHA LTD NPV	(9,260.69)	10,300.26
KEMET CORP COM	(28,698.40)	8,900.63
KGHM POLSKA MIEDZ PLN10 BR	(259,610.47)	65,411.06
KINGFISHER ORD GBP0.157142857	(186,360.96)	161,017.40
KOBE STEEL NPV	(118,945.96)	106,437.26
KUEHNE&NAGEL INTL CHF1(REGD)	(56,492.77)	43,085.55
LAFARGE EUR4	(688,123.17)	549,947.43
LAND SECURITIES GP ORD GBP0.10	(65,813.75)	32,594.61
LEOPALACE 21 CORP NPV	(11,801.57)	7,116.39
LUNDIN PETROLEUM A NPV	(129,004.06)	42,690.92
MEDICEO PALTAC NPV	(84,716.50)	54,388.04
MITSUBISHI RAYON NPV	(71,725.17)	55,692.29
mitsui MINING & SM NPV	(29,425.82)	30,227.01
NATIXIS EUR1.6(POST SUBDV)	(12,618.46)	7,002.60
NATL BK OF CANADA COM NPV	(367,056.12)	302,180.98
NESTLE SA CHF1(REGD)	(218,085.26)	1,919,743.97
NEWCREST MINING NPV	(83,607.73)	76,777.19
NIPPON EXPRESS CO NPV	(149,032.80)	127,361.15
NIPPON OIL CORP Y50	(57,481.60)	59,628.72
NIPPON STEEL CORP NPV	(97,548.52)	99,565.79
NISHIMATSU CONSTCN NPV	(52,796.95)	59,881.20
NISSIN FOODS HOLDINGS CO LTD NPV	(66,038.36)	79,002.27
NORDEX AG NPV	(23,025.54)	21,725.16
NOVA CHEMICALS COM NPV	(174,837.07)	42,603.02
NTT DOCOMO NPV	(73,539.56)	83,450.84
OGX PETROLEO E GAS COMSTK	(164,697.23)	114,172.03
ONO PHARMACEUTICAL NPV	(44,880.25)	38,768.82
ORIFLAME COSMETICS SDR EACH REP 1 EUR1.25	(31,181.41)	35,107.64
OUTOKUMPU OYJ SER A NPV	(79,025.66)	63,002.61
OXIANA LTD NPV		442,435.05
OZ MINERALS LTD COMSTK		71,844.51
PAPERLINX NPV	(35,021.23)	37,605.21

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PILGRIMS PRIDE CORP COM	(106,092.15)	102,444.48
PIRELLI & C EUR0.29	(57,163.92)	57,214.26
PROMISE CO NPV	(13,228.44)	13,055.90
PROSIEBENSAT1 MEDI NPV PRF	(33,473.56)	17,950.21
PVTPL ALLISON TRANSM INC SR NT 144A 11 DUE 11-01-2015 BEO	(417,500.00)	443,125.00

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Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
PVTPL ECHOSTAR DBS CORP SR NT 144A 7.75%DUE 05-31-2015		
BEO	(9,975.00)	
REINET INVESTMENTS ORD NPV		128,531.19
REXAM ORD GBX64.285714	(47,389.21)	55,634.22
RICHEMONT(CIE FIN) A CHF1(BR)EQUITY UNIT	(546,372.90)	55,731.47
ROHM CO LTD NPV	(50,399.75)	45,244.18
ROYAL BK SCOT GRP NEW GBP0.25 (NPD-06/06/08)		139,151.66
SAIPEM EUR1	(533,037.18)	283,448.32
SAMPO OYJ SER A NPV	(80,363.44)	87,846.83
SASOL NPV	(96,327.52)	82,659.07
SEINO HOLDINGS NPV	(153,671.55)	135,508.34
SEMGROUP ENERGY PARTNERS LP COM UNIT REPSTG LTD COM UNIT	(207,714.25)	218,834.02
SHINSEI BANK NPV	(68,247.58)	72,671.99
SHISEIDO CO LTD NPV	(88,625.93)	78,984.96
SIMS METAL MANAGEMENT LTD	(93,243.96)	76,765.45
SINGAPORE EXCHANGE NPV	(21,223.87)	19,656.49
SINGAPORE PETROLEUM CO. LTD SGD0.50	(89,222.01)	83,155.33
SKAND ENSKILDA BKN SER A NPV	(44,671.33)	39,153.51
SMURFIT KAPPA GROUP PLC ORD EUR0.001	(34,496.36)	21,939.81
SNAM RETE GAS EUR1	(78,555.12)	79,769.30
SOC GENERALE EUR1.25 (RFD 03/06/2008)	(101,766.68)	
SPECTRUM BRANDS INC COM	(11,330.10)	8,909.66
STMICROELECTRONICS EUR1.04	(45,524.19)	56,312.04
SUEZ ENVIRONNEMENT EUR4(B/R22/06/10)VAL RADIEE		76,812.46
SUMITOMO OSAKA CEM NPV	(66,446.33)	51,209.35
SVENSKA CELLULOSA SER B NPV	(418,811.12)	
SVENSKA HANDELSBKN SER A SEK4.30	(47,407.73)	38,282.80
SWEDBANK AB PRF SHS (S/R 16/12/08)		187.81
SWEDISH MATCH NPV	(80,703.42)	75,118.09
SWISS LIFE HOLDINGS AG	(68,507.69)	65,315.20
TAIHEIYO CEMENT NPV	(116,850.12)	98,925.78
TAISEI CORP NPV	(122,947.81)	114,219.71
TERUMO CORP NPV	(39,001.11)	37,999.07
TGS NOPEC GEOPH.CO NOK0.25	(14,440.62)	16,300.61
THOMSON SA EUR3.75	(18,997.73)	14,613.10
TOPPAN PRINTING CO NPV	(20,752.50)	20,385.85
TRINITY MIRROR ORD GBP0.10	(25,000.22)	19,871.49
UMICORE COMMON STOCK NPV	(36,961.65)	38,202.57
UNI-CHARM CORP NPV	(78,096.91)	78,689.36
VEDANTA RESOURCES ORD USD0.10	(193,944.54)	211,691.57
WA MUT INC UNIT TR PFD INC EQTY REDEMABLE SECS PIERS CAP TR & 1WT EXP	(52,612.50)	4,371.49
WACKER CHEMIE AG NPV(BR)	(11,119.75)	10,271.42
WHITBREAD ORD GBP0.76797385	(104,308.15)	73,545.56
WOLSELEY ORD GBP0.25	(797,404.54)	465,763.98

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WOODSIDE PETROLEUM NPV	(53,116.75)	40,844.24
YAMAHA MOTOR CO NPV	(62,223.91)	37,878.93
YANZHOU COAL MININ H CNY1	(47,221.83)	23,068.51
YARA INTERNATIONAL NOK1.7	(125,578.30)	117,927.27
YELL GROUP ORD GBP0.01	(17,531.21)	20,886.78
	(16,056,522.06)	18,497,739.71

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* Denotes party-in-interest investment

Identity of Issue/Description of Investment	Historical Cost	Current Value
1ST BK IDA KETCHUM DTD 03-05-2008 4.5 03-05-2015	10,000.00	10,000.00
1ST BK LEXINGTON TENN CTF DEP ACT/365 SEMI-ANNU 4 03-19-2010	35,000.00	35,515.90
1ST REGL BK L A CAL DTD 07-30-2008 3.85 10-30-2009	10,000.00	10,000.00
ACCESS NATL BK RESTON VA DTD 08-07-2008 3.1 C/D 02-09-2009 ACT/365 AT MAT 2.9 03-19-2009	50,000.00	50,000.00
ADVANTA BK CORP DRAPER UT CTF DEP DTD 10/01/2008 ACT/365 5		
10-01-2013	10,000.00	10,000.00
ADVANTA BK CORP DRAPER UTAH CTF DEP DTD 10-22-2008 4.45 10-24-2011	60,000.00	60,000.00
ADVANTA BK CORP DRAPER UTAH CTF DEP DTD 10-22-2008 4.95 10-22-2013	50,000.00	50,000.00
AMCORE BK N A ROCKFORD ILL CTF DEP DTD 07-07-2006 5.55 07-07-2009	30,000.00	30,000.00
AMERICAN CMNTY BK WOODSTOCK ILL CTF DEP DTD 08-06-2008 3.8		
11-06-2009	10,000.00	10,000.00
AMERICAUNITED BK TR CO USA SCHAUMBURG ILL DTD 08-29-2008 2.7 C/D 02-27-2009	90,000.00	90,000.00
ANCHOR BK MADISON WIS DTD 08-06-2008 3.65 C/D 08-06-2009	95,000.00	95,000.00
APPLE BANCORP INC CTF DEP DTD 10-08-2008 2.4 C/D 01-08-2009	95,000.00	95,000.00
ATLC SOUTHN BK MACON GA DTD 07-18-2008 4.55 12-16-2011	40,000.00	40,000.00
BANCORP BK WILMINGTON DEL DTD 10-30-2008 2.45 C/D 01-30-2009	95,000.00	94,905.00
BANK AMER NA CHARLOTTE NC DTD 10-08-2008 2.8 C/D 04-08-2009	95,000.00	94,881.25
BANK AMER NA CHARLOTTE NC DTD 10-15-2008 2.9 C/D 04-14-2009	54,000.00	54,000.00
BANK AMER NA CHARLOTTE NC DTD 10-22-2008 2.4 C/D 01-22-2009	25,000.00	25,000.00
BANK AMER NA CHARLOTTE NC DTD 10-29-2008 2.45 C/D 01-29-2009	95,000.00	94,905.00
BANK FAYETTEVILLE NATL ASSN ARK CTF DEP DTD 12-14-2007 4.5		
03-16-2009	10,000.00	10,000.00
BANK HAPOALIM B M NEW YORK BRH CTF DEP DTD 04-23-2008 6 04-23-2028	10,000.00	10,000.00
BANK HAPOALIM B M NEW YORK BRH DTD 12-15-2008 1.65 C/D 01-15-2009	120,000.00	120,000.00
BANK NORTH GA ALPHARETTA DTD 03-31-2008 3.4 C/D 03-31-2009	50,000.00	50,171.50
BANK OF AMERICA DTD 11-05-2008 3 C/D 05-05-2009	120,000.00	120,000.00
BANK OKLA N A TULSA DTD 06-05-2008 3.35 C/D 06-05-2009	20,000.00	20,108.40
BANK OKLA N A TULSA DTD 07-30-2008 3.15 C/D 01-30-2009	50,000.00	50,000.00
	50,000.00	50,008.50

BANK OZARKS LITTLE ROCK ARK DTD 01-09-2008 4.55 C/D 01-09-2009		
BANKUNITED FSB CORAL GABLES FLA CTF DEP DTD 04-09-2008 3.45		
07-09-2009	10,000.00	10,000.00
BANKUNITED FSB CORAL GABLES FLA DTD 04-09-2008 3.4 C/D 04-09-2009	100,000.00	100,000.00
BEAL BK DTD 11-26-2008 2.7 C/D 05-26-2009	95,000.00	95,000.00
BK TENN KINGSPORT DTD 05-30-2008 3.55 11-30-2009	7,000.00	7,000.00

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* Denotes party-in-interest investment

Identity of Issue/Description of Investment	Historical Cost	Current Value
BRANCH BKG & TR CO WINSTON SALEM N C DTD09-12-2008 2.5 C/D 01-12-2009	50,000.00	50,000.00
BRANCH BKG & TR CO WINSTON SALEM N C DTD10-22-2008 2.45 C/D 01-22-2009	15,000.00	15,000.00
BRANCH BKG & TR CO WINSTON SALEM N C DTD10-22-2008 2.95 C/D 04-22-2009	50,000.00	50,000.00
BRANCH BKG & TR CO WINSTON SALEM N C DTD10-22-2008 3.45 C/D 07-22-2009	75,000.00	75,000.00
BRIDGEVIEW BK GROUP ILL DTD 10-08-2008 2.75 C/D 04-08-2009	10,000.00	9,987.50
BUSEY BK CHAMPAIGN ILL DTD 07-11-2008 3.85 10-13-2009	10,000.00	10,000.00
BUSINESS BK ST LOUIS CLAYTON MO CTF DEP DTD 05-05-2006 5.2 05-05-2010	1,001.10	1,001.10
CAP 1 BK NATL ASSN CTF DEP DTD 03/05/08 ACT/365 SEMI ANNU STEP UP DUE 03-05-15	95,000.00	94,610.50
CAP 1 BK USA NATL ASSN GLEN ALLEN CD DTD03/27/2008 SEMI ANNU 4 03-27-2012	10,000.00	10,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP ACT/365 SEMI ANNU 4.75 05-07-2015	10,000.00	10,080.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP ACT/365 SEMI-ANNU 4 03-24-2010	25,000.00	25,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP DTD 10/15/2008 4.15 10-15-2010	25,000.00	25,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP DTD 4.4 10-17-2011	60,000.00	60,000.00
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP S/A DTD10-22-2008 4.15 10-22-2010	95,000.00	95,000.00
CAP 1 NATL ASSN MCLEAN VA CTF DEP SEMI-ANNU DTD 11-19-2008 4.25 11-19-2010	5,000.00	5,000.00
CAP 1 NATL ASSN MCLEAN VA CTF DEP DTD 10/08/2008 ACT/365 4.65 10-09-2012	95,000.00 10,000.00	95,000.00 10,000.00

CAPITAL 1 BK USA NATL ASSN GLEN ALLEN VACTF DEP DTD 06-11-2008 3.85 06-11-2010		
CAPITAL 1 BK USA NATL ASSN GLEN ALLEN VACTF DEP DTD 09-17-2008 4.15 09-17-2010	50,000.00	50,000.00
CAPITAL 1 BK USA NATL ASSN GLEN ALLEN VACTF DEP DTD 10-22-2008 4.65 10-22-2012	8,000.00	8,000.00
CAPITAL 1 BK USA NATL ASSN GLEN ALLEN VACTF DEP DTD 11-09-2005 4.75 11-09-2010	40,205.00	40,205.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 01-23-2008 4.3 C/D 01-23-2009	13,000.00	13,000.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 03-19-2008 3.7 C/D 03-19-2009	96,000.00	96,000.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 04-16-2008 3.55 C/D 04-16-2009	44,000.00	44,000.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 04-23-2008 3.35 C/D 04-23-2009	6,000.00	6,000.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 05-07-2008 3.4 C/D 05-07-2009	99,000.00	99,000.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 10-01-2008 3.5 C/D 10-01-2009	40,000.00	40,000.00
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 10-22-2008 3.6 C/D 10-22-2009	60,000.00	60,000.00
CAPITAL ONE NA MCLEAN VA CTF DEP DTD 11 MAY 8 ACT/365 SEMI-ANNU 4.4 7 NOV 11	80,000.00	81,544.80
CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 04-09-2008 4.25		
04-09-2013	10,000.00	10,000.00
CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 09-24-2008 4 03-24-2010	95,000.00	95,000.00
CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 10-22-2008 4.65		
10-22-2012	50,000.00	50,000.00

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CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 11-26-2008 5 11-26-2013	4,000.00	4,000.00
CAPITAL ONE NATL ASSN MCLEAN VA DTD 04-09-2008 3.45 C/D 04-09-2009	200,000.00	200,000.00
CAPITAL ONE NATL ASSN MCLEAN VA DTD 09-24-2008 3.5 C/D 09-24-2009	96,000.00	96,000.00
CAPITAL ONE NATL ASSN MCLEAN VA DTD 10-01-2008 2.8 C/D 04-01-2009	95,000.00	94,881.25
CAPITAL ONE NATL ASSN MCLEAN VA DTD 10-08-2008 2.85 C/D 04-08-2009	95,000.00	94,881.25
CAPMARK BK MIDVALE UT CD ACT/365 SEMI ANNU DTD 08-13-2008 4.35 08-13-2010	10,000.00	10,000.00
CAPMARK BK MIDVALE UT CTF DEP DTD 07/16/2008 ACT/365 5.05 07-16-2013	70,000.00	70,000.00
CAPMARK BK MIDVALE UT CTF DEP SEMI-ANNU DTD 11-05-2008 4.75 11-05-2012	80,000.00	80,000.00
CAPMARK BK MIDVALE UTAH CTF DEP DTD 07-23-2008 5.05 07-23-2013	40,000.00	40,000.00
CAPMARK BK MIDVALE UTAH CTF DEP DTD 07-30-2008 4.25 07-30-2010	30,000.00	30,000.00
CAPMARK BK MIDVALE UTAH DTD 07-23-2008 3.8 C/D 07-23-2009	61,000.00	61,000.00
CAPMARK BK MIDVALE UTAH DTD 09-24-2008 3.35 C/D 06-24-2009	186,000.00	186,000.00
CAPMARK BK MIDVALE UTAH DTD 10-01-2008 3.6 C/D 10-01-2009	10,000.00	10,000.00
CAPMARK BK MIDVALE UTAH DTD 10-15-2008 3C/D 04-15-2009	194,000.00	193,757.50
CAROLINA 1ST BK GREENVILLE S C CTF DEP DTD 06/04/2008 ACT/365 3.65 12-04-2009	14,000.00	14,000.00
CAROLINA FIRST BK GREENVILLE S C CTF DEP DTD 06-04-2008 3.35 08-04-2009	1,000.00	1,000.00
CAROLINA FIRST BK GREENVILLE S C CTF DEP DTD 06-18-2008 3.55 07-20-2009	95,000.00	95,000.00
CAROLINA FIRST BK GREENVILLE S C CTF DEP DTD 06-18-2008 4 06-18-2010	95,000.00	95,000.00
CAROLINA FIRST BK GREENVILLE S C DTD 05-07-2008 3.3 C/D 02-09-2009	22,000.00	22,000.00
CATHAY BK LOS ANGELES CALIF DTD 06-13-2008 3.4 C/D 06-12-2009	98,000.00 95,000.00	98,000.00 95,000.00

CATHAY BK LOS ANGELES CALIF DTD 07-30-2008 3.7 C/D 07-30-2009		
CATHAY BK LOS ANGELES CALIF DTD 10-03-2008 3 C/D 04-03-2009	95,000.00	95,000.00
CCAP ONE BK USA NATL ASSN GLEN ALLEN CTFDEP DTD 10/15/08 ACT/365 SEMI ANNU 4.0%	59,000.00	59,870.84
CHARTER BK EAU CLAIRE WIS DTD 08-08-2008 3.65 C/D 08-07-2009	95,000.00	95,000.00
CHEVY CHASE SVGS BK F S B MCLEAN VA DTD 10-15-2008 3.65 C/D 10-15-2009	100,000.00	101,119.90
CHINATRUST BK TORRANCE CALIF DTD 10-15-2008 2.5 C/D 01-15-2009	105,000.00	104,895.00
CHINATRUST BK TORRANCE CALIF DTD 10-31-2008 2.55 C/D 02-02-2009	290,000.00	289,710.00
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 01-24-2007 0 01-25-2010	20,000.00	20,511.00
CIT BK SALT LAKE CITY UTAH DTD 09-10-2008 3.35 C/D 06-10-2009	50,000.00	50,000.00
CIT BK SALT LAKE CITY UTAH DTD 09-10-2008 3.55 C/D 09-10-2009	70,000.00	70,000.00
CITIZENS 1ST SVGS BK PORT HURON MICH DTD 03-26-2008 3.75 03-26-2010	10,000.00	10,000.00

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CITIZENS BK FLINT MICH CTF DEP DTD 12-07-2007 4.6 12-07-2009	93,000.00	93,000.00
CITIZENS BK FLINT MICH DTD 10-20-2008 3.6 C/D 10-20-2009	50,000.00	50,000.00
COBIZ BK DENVER COLO DTD 10-03-2008 2.25C/D 01-05-2009	95,000.00	95,000.00
COLE TAYLOR BK CHICAGO ILL CTF DEP DTD 06-18-2008 3.55 09-18-2009	25,000.00	25,000.00
COLE TAYLOR BK CHICAGO ILL DTD 07-23-2008 3.5 C/D 04-23-2009	12,000.00	12,000.00
COLUMBUS BANK & TRUST CTF DEP DTD 10-29-2008 3.9 01-29-2010	75,000.00	75,000.00
COLUMBUS BANK & TRUST DTD 08-01-2008 3.1C/D 02-02-2009	10,000.00	10,000.00
COLUMBUS BANK & TRUST DTD 10-17-2008 2.55 C/D 02-17-2009	15,000.00	15,000.00
COMERICA BK DALLAS TEX CTF DEP ACT/365 SEMI-ANNU 3.85 02-05-2010	80,000.00	80,000.00
COMERICA BK DALLAS TEX CTF DEP DTD 10-22-2008 3.9 01-22-2010	35,000.00	35,000.00
COMERICA BK DALLAS TEX CTF DEP DTD S/A DTD 10-22-2008 4.05 04-22-2010	140,000.00	140,000.00
COMERICA BK DALLAS TEX DTD 10-01-2008 2.85 C/D 04-01-2009	90,000.00	90,000.00
COMERICA BK DALLAS TEX DTD 10-01-2008 3.55 C/D 10-01-2009	105,000.00	105,000.00
COMERICA BK DALLAS TEX DTD 10-08-2008 2.45 C/D 01-08-2009	348,000.00	348,000.00
COMERICA BK DALLAS TEX DTD 10-08-2008 2.9 C/D 04-08-2009	20,000.00	20,000.00
COMERICA BK DALLAS TEX DTD 10-15-2008 2.95 C/D 04-15-2009	90,000.00	90,000.00
COMERICA BK DALLAS TEX DTD 10-22-2008 3.5 C/D 07-22-2009	95,000.00	95,000.00
COMMERCE NATL BK COLUMBUS OHIO CTF DEP DTD 07-22-2008 4.4 04-25-2011	40,000.00	40,000.00
COMMUNITY BK OF NEV LAS VEGAS CTF DEP DTD 09-30-2008 4.05 09-30-2010	10,000.00	10,000.00
COMMUNITY BK OF NEV LAS VEGAS CTF DEP DTD 10-27-2008 3.75 01-27-2010	20,000.00	20,000.00
COMMUNITY BK OF NEV LAS VEGAS CTF DEP DTD 11-28-2008 3.4 12-28-2009	22,000.00	22,000.00
COMMUNITY BK OF NEV LAS VEGAS CTF DEP DTD 11-28-2008 3.55 02-26-2010	20,000.00	20,000.00
COMMUNITY WEST BK N A GOLETA CALIF CTF DEP DTD 10-21-2008 4 04-21-2010	44,000.00	44,000.00
CRESCENT BK & TR NEW ORL LA CTF DEP DTD 09/24/2008 ACT/365 4.45 09-26-2011	95,000.00	95,000.00
CRESCENT ST BK CARY NORTH CAR CD DTD 11 MAR 08 ACT/365 MNTHLY 4.3 3 NOV 2011	10,000.00 5,000.00	10,168.90 5,000.00

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CTF DEP DTD 12/11/2008 ACT/365 SEMI ANNU DTD 12-11-2008 2.9 03-11-2010		
DISCOVER BK GREENWOOD DEL CD ACT/365 SEMI-ANNU DTD 08-29-2008 3.95 11-30-2009	142,000.00	142,000.00
DISCOVER BK GREENWOOD DEL CTF DEP 03/08/07 FXD ACT/365 SEMIAN 5.4 03-08-10	58,000.00	58,000.00
DISCOVER BK GREENWOOD DEL CTF DEP ACT/365 SEMI-ANNU 4.3 08-30-2010	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP SEMI-ANNU DTD 09-17-2008 5 09-17-2013	69,000.00	69,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 02-08-2007 5.4 02-08-2010	100,000.00	100,000.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
DISCOVER BK GREENWOOD DEL CTF DEP DTD 02-27-2008 3.45 05-27-2009	75,000.00	75,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-21-2007 5.1 03-21-2012	19,000.00	19,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-28-2007 5.1 03-30-2009	2,000.00	2,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 05-28-2008 4.85 05-28-2015	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06/04/2008 ACT/365 SEMI 4.25 12-05-11	7,000.00	7,102.62
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06/25/2008 ACT/365 4.2 06-25-2010	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06-01-2005 4.4 DUE 06-01-2010	2,000.00	2,040.20
DISCOVER BK GREENWOOD DEL CTF DEP DTD 07/16/2008 ACT/365 5 07-16-2013	50,000.00	50,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 07-05-2007 5.45 07-05-2013	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 07-11-2007 5.4 07-11-2013	5,078.00	5,078.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 08-06-2008 4.75 08-06-2012	40,000.00	40,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09/24/2008 ACT/365 5.15 09-24-2015	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.15 09-17-2015	95,000.00	95,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.2 09-17-2018	20,000.00	20,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 9/24/08 ACT/365 SEMI-ANNU 5.2 24 SEP 18	10,000.00	10,172.40
DISCOVER BK GREENWOOD DEL DTD 05-21-2008 4.75 05-21-2015	25,000.00	25,000.00
DISCOVER BK GREENWOOD DEL DTD 12-03-2008 5 12-03-2015	2,000.00	2,000.00
DISCOVER BK GREENWOOD DEL DTD 06-25-2008 5 06-25-2013	10,000.00	10,000.00
DISCOVER BK GREENWOOD DEL SEMI-ANNU DTD 01-02-2009 3.6 01-03-2012	118,000.00	118,000.00
DTD 07-31-2008 3.65 C/D 07-31-2009	95,000.00	95,000.00
DTD 09-25-2008 3.5 C/D 09-25-2009	25,000.00	25,000.00
DTD 10-03-2008 2.85 C/D 04-03-2009	90,000.00	90,000.00
DTD 10-15-2008 2.5 C/D 01-15-2009	10,000.00	10,000.00

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DTD 11-25-2008 2.15 C/D 02-25-2009	130,000.00	129,837.50
DTD 12-11-2008 5 12-11-2015	5,000.00	5,000.00
DTD 12-18-2008 2.3 C/D 09-18-2009	10,000.00	10,000.00
DTD 12-26-2008 1.25 C/D 03-26-2009	197,000.00	197,000.00
EAGLEBANK BETHESDA MD DTD 07-25-2008 3.7C/D 07-24-2009	10,000.00	10,000.00
EAST-WEST BK PASADENA CALIF DTD 10-28-2008 3.05 C/D 04-28-2009	25,000.00	25,000.00
EAST-WEST BK PASADENA CALIF DTD 12-30-2008 1 C/D 01-30-2009	235,000.00	235,000.00
ENTERPRISE BK & TR CLAYTON MO FORMERLY DTD 08-22-2008 2.65 C/D 01-22-2009	90,000.00	90,000.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
FIRESIDE BK PLEASANTON CAL FORMERLY FI CTF DEP DTD 06-21-2007 5.4 06-21-2012	5,000.00	5,249.40
FIRST CHICAGO BK & TR ILL DTD 10-16-2008 3.45 C/D 10-16-2009	10,000.00	10,000.00
FIRST FED BK CALIF FSB SANTA MONICA DTD 06-25-2008 3.5 C/D 03-25-2009	50,000.00	50,000.00
FIRST FED BK CALIF FSB SANTA MONICA DTD 08-20-2008 3.4 C/D 05-21-2009	50,000.00	50,000.00
FIRST FED BK CALIF FSB SANTA MONICA DTD 08-27-2008 3.3 C/D 05-27-2009	81,000.00	81,000.00
FIRST NATL BK SIOUX FALLS S D DTD 07-25-2008 3.2 C/D 01-26-2009	1,000.00	1,000.64
FIRST REGL BK LOS ANGELES CALIF DTD 07-30-2008 3.75 C/D 07-30-2009	10,000.00	10,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 04-18-2008 3.55 07-17-2009	2,000.00	2,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 06/06/2008 ACT/365 3.5 09-08-2009	15,000.00	15,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 06-13-2008 3.55 09-14-2009	3,000.00	3,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 07/11/2008 DTD 07-11-2008 4 10-13-2009	65,000.00	65,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 07-09-2008 4.4 07-09-2010	5,000.00	5,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 07-23-2008 4.3 07-23-2010	70,000.00	70,000.00
FIRSTBANK P R SANTURCE CTF DEP DTD 10/24/08 ACT/365 MONTHLY 3.8 25 JAN 10	29,000.00	29,356.99
FIRSTBANK P R SANTURCE CTF DEP DTD 11-19-2008 3.85 02-19-2010	25,000.00	25,323.75
FIRSTBANK P R SANTURCE CTF DEP DTD 12-24-2008 3.55 12-27-2010	240,000.00	240,000.00
FIRSTBANK P R SANTURCE DTD 05-02-2008 3.35 C/D 02-02-2009	60,000.00	60,000.00
FIRSTBANK P R SANTURCE DTD 10-17-2008 2.5 C/D 01-16-2009	95,000.00	94,905.00
FIRSTBANK P R SANTURCE DTD 10-17-2008 3.5 C/D 07-17-2009	230,000.00	229,655.00
FIRSTBANK P R SANTURCE DTD 11-19-2008 4.25 C/D 11-19-2010	7,000.00	7,000.00
FIRSTMERIT BK AKRON OHIO DTD 10-31-2008 3 C/D 05-01-2009	50,000.00	50,000.00
FLORIDA CMNTY BK IMMOKALEE FLA DTD 07-24-2007 5.25 01-26-2009	5,000.00	5,008.65
FLUSHING SVGS BK N Y CTF DEP DTD 03-10-2006 5.15 09-10-2010	10,000.00	10,000.00
FNDTN BK BELLEVUE WA CTF DEP 06/13/08 FXD ACT/365 QTRLY 4.6 06-13-12	7,000.00	7,033.25
FOSTER BK CHICAGO ILL DTD 08-08-2008 3.4 C/D 05-08-2009	40,000.00	40,000.00

FULLERTON CMNTY BK FSB FULLERTON CA SEMIANNU DTD 12-23-2008 2.4 01-25-2010	240,000.00	240,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BC DTD 06-11-2008 3.3 C/D 03-11-2009	10,000.00	10,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 05-28-2008 3.25 C/D 03-02-2009	80,000.00	80,153.60
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 06-18-2008 3.35 C/D 03-18-2009	95,000.00	95,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 06-18-2008 3.5 C/D 06-18-2009	95,000.00	95,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 06-25-2008 3.75 C/D 06-25-2009	65,000.00	65,000.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 07-16-2008 3.2 C/D 01-16-2009	155,000.00	155,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 07-23-2008 3.45 C/D 07-23-2009	60,000.00	60,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 07-30-2008 3.45 C/D 04-30-2009	31,000.00	31,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 07-30-2008 3.65 C/D 07-30-2009	95,000.00	95,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 08-20-2008 2.85 C/D 02-20-2009	90,000.00	90,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 10-09-2008 2.95 C/D 04-09-2009	50,000.00	50,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 10-16-2008 5 10-16-2013	10,000.00	10,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 10-23-2008 3.7 C/D 10-23-2009	152,000.00	152,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 11-06-2008 4.55 11-07-2011	100,000.00	102,329.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 11-13-2008 4.3 11-15-2010	224,000.00	228,453.12
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 12-18-2008 2.05 C/D 06-18-2009	64,000.00	64,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 12-18-2008 3.9 12-19-2011	100,000.00	100,000.00
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 7-9-08 3.75 CTF OF DEP DUE 7-9-09	50,000.00	50,419.00
GE CAP FINL INC RETAIL PROGRAM B DTD 07-02-2008 3.8 CTF OF DEP DUE 07-02-2009	10,000.00	10,083.20
GE CAP FINL RETAIL CD PROGRAM BGE CY UT ACT/365 DTD 09-18-2008 5 09-18-2013	70,000.00	70,000.00
GE CAPITAL FINANCE DTD 09-18-2008 4.15 09-20-2010	75,000.00	76,279.50
GE MONEY BK DTD 09-18-2008 4.7 09-18-2012	95,000.00	95,000.00
	30,000.00	30,000.00

GE MONEY BK SALT LAKE CY UT INSTL CT DTD06-25-2008 3.75 C/D 06-25-2009		
GE MONEY BK SALT LAKE CY UT INSTL CT DTD07-02-2008 3.25 C/D 01-02-2009	22,000.00	22,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD07-02-2008 3.55 C/D 04-02-2009	95,000.00	95,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD08-27-2008 3.5 C/D 08-27-2009	83,000.00	83,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD09-25-2008 2.8 C/D 03-25-2009	40,000.00	40,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-02-2008 2.4 C/D 01-02-2009	231,000.00	231,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-02-2008 2.85 C/D 04-02-2009	5,000.00	5,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-02-2008 3.55 C/D 10-02-2009	95,000.00	95,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-09-2008 2.45 C/D 01-09-2009	40,000.00	39,960.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-09-2008 2.95 C/D 04-09-2009	115,000.00	115,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD10-30-2008 3.5 C/D 07-30-2009	10,000.00	10,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-06-2008 2.55 C/D 02-06-2009	15,000.00	15,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-06-2008 3.05 C/D 05-06-2009	100,000.00	100,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-06-2008 5.3 11-06-2015	10,000.00	10,000.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-13-2008 3.45 C/D 08-13-2009	46,000.00	45,931.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD12-11-2008 2.2 C/D 06-11-2009	51,000.00	51,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD12-30-2008 1.75 C/D 06-30-2009	5,000.00	5,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT CTFDEP DTD 12-11-2008 3.85 DUE 12-13-2010	5,000.00	5,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD11-06-2008 4.3 DUE 11-08-2010	10,000.00	10,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT DTD12-18-2008 4.75 DUE 12-18-2013	100,000.00	100,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT GE MONEY BK DTD 11-06-2008 5.05 11-06-2013	320,000.00	320,000.00
GE MONEY BK SALT LAKE CY UT INSTL CT GE UT DTD 10-02-2008 5 10-02-2013	190,000.00	190,000.00
GEORGIA BK TR CO AUGUSTA DTD 05-09-2008 3.4 C/D 05-08-2009	108,000.00	108,531.36
GEORGIAN BK ATLANTA GA CTF DEP DTD 10-23-2008 4.05 10-25-2010	50,000.00	50,000.00
GIBRALTAR PRIVATE BK & TR FLA CTF DEP DTD 07-31-2008 4 01-28-2010	25,000.00	25,000.00
GIBRALTAR PRIVATE BK & TR FLA CTF DEP DTD 07-31-2008 5.05 07-31-2015	25,000.00	25,000.00
GLDM SACHS BK SALT LAKE CY UT CTFDEP DTD01/30/08 ACT/365 SEMI ANNU DTD 4.4	15,000.00	15,113.25
GMAC BK MIDVALE UT CTF DEP DTD S/A DTD 10-17-2008 04-16-2010	130,000.00	130,000.00
GMAC BK MIDVALE UT DTD 11-28-2008 2.75 C/D 05-28-2009	77,000.00	76,903.75
GMAC BK MIDVALE UTAH CTF DEP DTD 01-09-2008 4.55 01-10-2011	70,000.00	70,000.00
GMAC BK MIDVALE UTAH CTF DEP DTD 04-09-2008 3.85 04-08-2011	10,000.00	10,000.00
GMAC BK MIDVALE UTAH DTD 04-09-2008 3.4 C/D 01-09-2009	5,000.00	5,000.00
GMAC BK MIDVALE UTAH DTD 04-09-2008 3.5 C/D 04-09-2009	200,000.00	200,000.00
GMAC BK MIDVALE UTAH DTD 04-17-2008 3.45C/D 04-17-2009	20,000.00	20,000.00
GMAC BK MIDVALE UTAH DTD 10-08-2008 3.6 C/D 10-08-2009	30,000.00	29,940.00
GMAC BK MIDVALE UTAH DTD 10-17-2008 3 C/D 04-17-2009	10,000.00	10,000.00
GMAC BK MIDVALE UTAH DTD 10-17-2008 3.45C/D 07-17-2009	50,000.00	49,925.00
GMAC BK MIDVALE UTAH DTD 10-31-2008 3.5 C/D 07-31-2009	50,000.00	50,000.00

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GOLDMAN SACHS BK SALT LAKE CITY UTAH CTFDEP DTD 10/15/08 ACT/365 SEMI ANNU 5	20,000.00	20,627.00
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP ACT/365 SEMI-ANNU 5.15 10-01-2015	10,000.00	10,278.40
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP DTD 10/08/2008 SA 5 10-08-2013	190,000.00	190,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP DTD 10/22/2008 4.25 10-22-2010	24,000.00	24,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT DTD01-16-2008 5 01-16-2018	30,000.00	30,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT DTD02-27-2008 5 02-27-2018	25,000.00	25,000.00
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP S/A DTD10-22-2008 5.35 10-22-2018	15,000.00	15,000.00

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GOLDMAN SACHS BK USA YORK CTF DEP DTD 03-19-2008 4.75 03-19-2018	10,000.00	10,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 07-30-2008 5.15 07-30-2015	45,000.00	45,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 10-24-2007 5.2 10-24-2014	10,000.00	10,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 11-12-2008 4.3 11-12-2010	30,000.00	30,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 11-19-2008 4.25 11-19-2010	20,000.00	20,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 12-05-2007 5.15 12-05-2017	10,000.00	10,000.00
GOLDMAN SACHS BK USA YORK CTF DEP DTD 12-24-2008 3.45 12-27-2010	80,000.00	80,000.00
GOLDMAN SACHS BK USA YORK DTD 10-01-2008 2.85 C/D 04-01-2009	115,000.00	115,000.00
GOLDMAN SACHS BK USA YORK DTD 10-08-2008 2.85 C/D 04-08-2009	95,000.00	95,000.00
GOLDMAN SACHS BK USA YORK DTD 10-08-2008 3.3 C/D 07-08-2009	10,000.00	10,000.00
GOLDMAN SACHS BK USA YORK DTD 10-08-2008 3.55 C/D 10-08-2009	80,000.00	80,000.00
GOLDMAN SACHS BK USA YORK DTD 10-22-2008 3.65 C/D 10-22-2009	10,000.00	10,000.00
GOLDMAN SACHS DTD 11-26-2008 4.25 11-26-2010	75,000.00	75,000.00
GOLDMAN SACHS USA SALT LAKE CY UT CTF DEP 04/02/2008 ACT/365 SEMI 4.75 04-02-18	10,000.00	10,175.10
GREAT SOUTHN BK REEDS SPRINGS MO CTF DEP DTD 10/20/2008 ACT/365 MONTHLY 4.6	1,000.00	1,007.61
GREAT SOUTHN BK REEDS SPRINGS MO CTF DEP DTD 10-03-2008 4.25 01-03-2011	95,000.00	95,000.00
GREAT SOUTHN BK REEDS SPRINGS MO DTD 09-29-2008 4.3 12-29-2010	85,000.00	86,701.70
GTY BK & TR CO DENVER COLO CTF DEP ACT/365 MONTHLY DTD 05-30-08 3.45	5,000.00	5,044.00
GTY BK & TR CO DENVER COLO DTD 07-30-2008 4.6 07-29-2011	30,000.00	30,000.00
HANMI BK LOS ANGELES CALIF CTF DEP DTD 12-12-2008 3 02-12-2010	1,000.00	1,000.00
HANMI BK LOS ANGELES CALIF DTD 10-22-2008 3.7 C/D 10-22-2009	3,000.00	3,000.00
HARRIS NATL ASSN CHGO ILL CTF DEP DTD 09/18/2008 ACT/365 MONTHLY 09-18-2028	29,875.00 50,000.00	30,000.00 50,000.00

HILLCREST BK OVERLAND PK KANS CTF DEP DTD 10-21-2008 0 10-21-2011		
HSBC BK USA N A WILMINGTON DEL CTF DEP DTD 03-21-2006 0 09-21-2011	20,000.00	20,000.00
HUNTINGTON NATL BK COLUMBUS OHIO DTD 01-31-2008 3.4 C/D 01-30-2009	10,000.00	10,000.00
IMPERIAL CAP BK LA JOLLA CALIF CTF DEP DTD 06-25-2008 4 12-28-2009	53,000.00	53,000.00
IRONSTONE BK FT MYERS FLA CTF DEP DTD 07-18-2007 5.45 07-18-2017	10,000.00	10,000.00
IRONSTONE BK FT MYERS FLA CTF DEP DTD 11-17-2006 5.2 11-17-2016	5,000.00	5,133.35
JPMORGAN CHASE BK N A NY N Y FORME EQTY LKD CTF DEP LKD S&P 500 INDEX 3-30-2012	20,000.00	20,000.00
KEY BK NATL ASSN OH CTF DEP DTD 10/15/2008 ACT/365 4.25 10-15-2010	10,000.00	10,000.00
KEY BK NATL ASSN OHIO CTF DEP DTD 10 AUG2008 ACT/365 MONTHLY 4.25 08 OCT 2010	30,000.00	30,570.60

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SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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* Denotes party-in-interest investment

Identity of Issue/Description of Investment	Historical Cost	Current Value
LAKE FST BK & TR CO ILL DTD 11-21-2008 2.95 C/D 05-21-2009	90,000.00	90,000.00
LASALLE BK N A CHICAGO ILL CTF DEP DTD 06-06-2007 5.25 06-06-2017	10,000.00	10,278.10
LASALLE BK N A CHICAGO ILL CTF DEP DTD 08-02-2006 5.2 08-03-2009	100,000.00	100,000.00
LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 03-22-2006 5.15 03-22-2011	100,000.00	100,000.00
LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 12-14-2005 4.85 DUE 12-14-2010	50,000.00	51,369.50
LEHMAN BROS BK FSB WILMINGTON DEL DTD 08-06-2008 3.75 C/D 08-06-2009	41,000.00	41,000.00
LEHMAN BROS COML BK SALT LAKE CITY UTAH CTF DEP DTD 02-29-2008 0 02-28-2013	5,000.00	5,000.00
LEHMAN COML BK SALT LAKE CY UT DTD 06-30-2008 4.25 06-30-2010	10,000.00	10,000.00
M & I MARSHALL & ILSLEY BK MILWAUKEE WISDTD 10-17-2008 3.45 C/D 07-17-2009	50,000.00	50,000.00
MACHIAS SVGS BK ME CTF DEP DTD 03-23-2005 4.25 DUE 03-23-2010	30,000.00	30,535.20
MB FINL BK N A CHICAGO ILL CTF DEP DTD 06-09-2008 3.85 06-09-2010	7,000.00	7,000.00
MB FINL BK N A CHICAGO ILL CTF DEP DTD 07-25-2008 4.6 07-25-2011	40,000.00	40,000.00
MERCANTILE TR & SVGS BK QUINCY ILL DTD 08-08-2008 3.35 C/D 05-08-2009	50,000.00	50,000.00
MERIDIAN BK NATL ASSN WICKENBURG ARIZ CTF DEP DTD 02-20-2008 4.25 02-20-2018	225,000.00	225,000.00
MERRICK BK CORP SOUTH JORDAN UTAH CTF DEP DTD 06-20-2008 4.3 06-20-2011	7,000.00	7,000.00
MERRICK BK CORP SOUTH JORDAN UTAH CTF DEP DTD 07-30-2007 5.2 07-30-2009	10,000.00	10,000.00
MIDDLEBURG BK VA DTD 05-22-2008 3.25 C/D 02-23-2009	10,000.00	10,016.50
MIDFIRST BK OKLA CITY DTD 08-20-2008 2.85 C/D 02-20-2009	90,000.00	90,000.00
MONTHLY DTD 12-19-2008 3.35 06-21-2010	50,000.00	50,000.00
MONTHLY DTD 12-19-2008 3.9 12-19-2011	15,000.00	15,000.00
MORGAN STANLEY BK AG CTF DEP DTD 12/12/08 ACT/365 MTHLY 3.9 12-13-10	99,000.00	99,000.00

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MORGAN STANLEY BK N A CTF DEP S/A DTD 11-12-2008 4.15 05-12-2010	55,000.00	55,000.00
MORGAN STANLEY BK N A MONTHLY DTD 11-28-2008 4.15 11-29-2010	25,000.00	25,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 01-02-2009 2 C/D 10-02-2009	20,000.00	20,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 10-08-2008 3.35 C/D 07-08-2009	10,000.00	9,985.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 10-08-2008 3.6 C/D 10-08-2009	150,000.00	150,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 10-15-2008 3.45 C/D 07-15-2009	85,000.00	85,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 11-05-2008 2.6 C/D 02-05-2009	146,000.00	145,854.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 11-05-2008 4 12-31-2009	220,000.00	220,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 11-28-2008 3.25 C/D 11-27-2009	65,000.00	65,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 12-05-2008 2 C/D 03-05-2009	300,000.00	300,000.00

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MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 12-12-2008 1.8 C/D 03-12-2009	35,000.00	35,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 12-12-2008 2.65 C/D 09-14-2009	70,000.00	69,895.00
MORGAN STANLEY BK N A SALT LAKE CITY UTAH DTD 12-26-2008 1.7 C/D 06-26-2009	80,000.00	80,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-15-2008 4.05 04-15-2010	23,000.00	23,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-15-2008 4.55 10-17-2011	56,000.00	56,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-22-2008 4.75 10-22-2012	10,000.00	10,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 10-29-2008 5.05 10-29-2013	10,000.00	10,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT CTF DEP DTD 12-05-2008 4.6 12-05-2012	30,000.00	30,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT MONTHLY DTD 01-02-2009 3.45 01-03-2012	10,000.00	10,000.00
MORGAN STANLEY BK N A SALT LAKE CITY UT MONTHLY DTD 12-05-2008 4.1 12-06-2010	30,000.00	30,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA 10/15/2008 ACT/365 4.25 10-15-2010	119,000.00	119,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA CTF DEP DTD 01/02/2009 3.15 01-03-2011	30,000.00	29,880.00
MORGAN STANLEY BK N A SALT LAKE CY UTA CTF DEP DTD 12-26-2008 3.15 12-27-2010	95,000.00	95,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA CTF DEP S/A 10-29-2008 4.55 10-31-2011	11,000.00	11,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA CTF DEP S/A DTD 10-29-2008 4 12-29-2009	50,000.00	50,000.00
MORGAN STANLEY BK N A SALT LAKE CY UTA DTD 01-02-2009 1.7 C/D 07-02-2009	20,000.00	19,975.00
MORGAN STANLEY BK N A SALT LAKE CY UTA DTD 12-12-2008 3.6 06-14-2010 MORGAN STANLEY BK SALT LAKE CY UT CTF DEP DTD 10/08/2008 4.25 10-08-2010	20,000.00	20,181.00
MORGAN STANLEY BK SALT LAKE CY UT CTF DEP DTD 10/08/2008 5.05 10-08-2013	119,000.00	119,000.00
MORGAN STANLEY BK SALT LAKE CY UT DTD 10-08-2008 4.75 10-09-2012	191,000.00	191,000.00
NATIONAL CITY BK CLEVELAND OHIO DTD 07-31-2008 3.8 C/D 07-31-2009	56,000.00	56,000.00
NATIONAL CITY BK CLEVELAND OHIO DTD 08-22-2008 3.65 C/D 08-21-2009	95,000.00	95,000.00
NATIONAL REP BK CHICAGO CTF DEP DTD 10-30-2008 4.7 10-30-2013	50,000.00	50,000.00
	50,000.00	50,000.00

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NATL REP BK CHGO CTF DEP ACT/365 MONTHLY DTD 08-28-2008 4.75 08-28-2012	25,000.00	25,000.00
NEW FRONTIER BK GREELEY COLO CTF DEP DTD 10 JAN 2008 ACT/365 SEMI ANNU 3.6 04	5,000.00	5,050.80
NEW FRONTIER BK GREELEY COLO CTF DEP DTD 10/15/08 ACT/365 SEMI ANNU 4.5%	85,000.00	86,998.35
NEW FRONTIER BK GREELEY COLO CTF DEP DTD 11 JUL 08 ACT/365 SEMI-ANN 4.75 7 NOV 12	100,000.00	102,923.00
NEW FRONTIER BK GREELEY COLO DTD 09-26-2008 4.45 12-27-2011	1,000.00	1,019.70
NEW SOUTH FED SVGS BK IRONDALE ALA CTF DEP ACT/365 MONTHLY 4 17 SEP 10	95,000.00	96,401.25
NEW SOUTH FED SVGS BK IRONDALE ALA CTF DEP DTD ACT/365 MONTHLY 3.65 18 JAN 10	6,000.00	6,064.44
NEW SOUTH FED SVGS BK IRONDALE ALA DTD 08-06-2008 3.65 C/D 08-06-2009	95,000.00	95,000.00

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NEW YORK CMNTY BK WESTBURY NEW YORK DTD 07-31-2008 3.7 C/D 07-31-2009	105,000.00	105,000.00
NEW YORK COML BK ISLANDIA NY DTD 10-07-2008 2.85 C/D 04-07-2009	20,000.00	20,000.00
OLD NATL BK EVNSVL IND CTF DEP DTD 07/09/2008 DTD 7-9-2008 4.25 DUE 7-9-2010	30,000.00	30,000.00
ORIENTAL BK & TR SAN JUAN P R DTD 08-22-2008 2.85 C/D 02-23-2009	95,000.00	95,000.00
PARAGON COML BK RALEIGH N C DTD 08-22-2008 2.7 C/D 02-23-2009	90,000.00	90,000.00
PARKWAY BK & TR HARWOOD HEIGHTS ILL DTD 06-30-2008 3.8 C/D 06-30-2009	10,000.00	10,000.00
PARKWAY BK & TR HARWOOD HEIGHTS ILL DTD 10-09-2008 3.55 C/D 10-09-2009	95,000.00	95,000.00
PEOPLES BK OZARKS NIXA MO CTF DEP DTD 07-13-2007 5.5 07-13-2017	10,000.00	10,000.00
PINNACLE NATL BK NASHVILLE TENN DTD 10-15-2008 3.5 C/D 10-15-2009	10,000.00	10,000.00
PRIVATEBANK & TC CHICAGO ILL DTD 06-25-2008 3.65 C/D 06-25-2009	10,000.00	10,000.00
PRIVATEBANK & TC CHICAGO ILL DTD 06-27-2008 3.55 C/D 03-27-2009	10,000.00	10,036.00
R G PREMIER BK P R HATO REY CTF DEP DTD 05/24/2006 DTD 05-24-2006 5.4 05-24-2011	95,000.00	99,205.65
R G PREMIER BK P R HATO REY CTF DEP DTD 06-07-2006 5.3 06-08-2009	75,000.00	76,033.50
R G PREMIER BK P R HATO REY CTF DEP DTD 11-08-2006 5.1 11-09-2009	10,000.00	10,000.00
R G PREMIER BK P R HATO REY CTF DEP DTD 12-27-2006 4.95 12-28-2009	75,000.00	75,000.00
RABOBANK NATL ASSN EL CENTRO CALIF CTF DEP DTD 03-15-2006 0 09-15-2009	10,000.00	10,000.00
RIVERSIDE NATL BK FLA CTF DEP DTD 04-23-2008 3.55 09-23-2009	12,000.00	12,000.00
S.W BK ST LOUIS MO DTD 04-18-2008 5.2 10-18-2018	10,000.00	10,000.00
SALLIE MAE BK MURRAY UT CTF DEP ACT/365 MONTHLY 4.35 10-29-2010	10,000.00	10,000.00
SALLIE MAE BK MURRAY UT CTF DEP SEMI ANNU DTD 11-13-2008 5 11-13-2013	160,000.00	160,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 10/29/08 ACT/365 SEMI-ANNU 4.15 4/29/10	3,000.00	3,050.01
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 10-01-2008 4 04-01-2010	19,000.00	19,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 10-22-2008 4.25 10-22-2010	3,000.00	3,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 11-13-2008 4.7 11-13-2012	10,000.00	10,000.00
SALLIE MAE BK MURRAY UTAH CTF DEP DTD 11MAY 08 ACT/365 SEMI ANNU 4.3 05 NOV 10	130,000.00	132,580.50
SALLIE MAE BK MURRAY UTAH DTD 06-20-2008 3.35 C/D 03-20-2009	95,000.00	95,000.00
SALLIE MAE BK MURRAY UTAH DTD 10-22-2008 3.05 C/D 04-22-2009	10,000.00	9,987.50

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SALLIE MAE BK MURRAY UTAH DTD 10-29-20083.1 C/D 04-29-2009	28,000.00	27,965.00
SALLIE MAE BK MURRAY UTAH DTD 10-29-20083.6 C/D 07-29-2009	3,000.00	2,995.50
SEATTLE BK WASH DTD 10-09-2008 2.85 C/D 04-09-2009	75,000.00	75,000.00
SOVEREIGN BK FSB WYOMISSING PA CTF DEP SEMI ANNU DTD 11-12-2008 3.85 12-30-2009	140,000.00	140,000.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 06/18/08 ACT/365 SEMI-ANNU 3.55	20,000.00	20,201.40
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 07-02-2008 4.05 01-04-2010	39,000.00	39,567.45
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 09-30-2008 4.05 03-30-2010	95,000.00	95,000.00
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 10 JAN 08 ACT/365 SEMI-ANNU 4.1%	5,000.00	5,079.35
STERLING SVGS BK SPOKANE WASH CTF DEP DTD 10-01-2008 3.75 02-01-2010	10,000.00	10,000.00
STRATEGIC CAP BK CHAMPAIGN ILL DTD 04-09-2008 3.5 C/D 04-09-2009	20,000.00	20,000.00
SUMMIT CMNTY BK MOOREFIELD WEST VA CTF DEP DTD 06-16-2006 5.25 06-16-2009	100,000.00	100,000.00
SUN NATL BK VINELAND NJ DTD 07-25-2008 3.5 C/D 04-27-2009	13,000.00	13,000.00
SUNTRUST BK ATLANTA GA CTF DEP DTD 03-29-2006 0 09-29-2009	10,000.00	10,000.00
TOMATOBANK NA DIAMOND BAR CALIF DTD 08-27-2008 2.9 C/D 02-27-2009	90,000.00	90,000.00
TOMATOBANK NA DIAMOND BAR CALIF DTD 09-30-2008 3.75 C/D 12-30-2009	25,000.00	25,291.75
TRISTATE CAP BK PITT PA CTF DEP DTD 06/11/2008 ACT/365 MONTHLY 3.5 09-11-09	10,000.00	10,094.70
UNITED COML BK SAN FRAN CAL CTF DEP DTD 10 AUG 8 ACT/365 SEMI ANNU 4.5 7 OCT 11	129,000.00	131,898.63
UTD CMNTY BKS INC BLAIRSVILLE GA CTF DEP DTD 08/27/2008 ACT/365 4.3 08-27-2010	50,000.00	50,000.00
UTD COML BK SAN FRAN CAL CTF DEP DTD 07/30/2008 ACT/365 4.3 07-30-2010	20,000.00	20,000.00
UTD COML BK SAN FRAN CAL CTF DEP DTD 10-17-2008 4.15 10-18-2010	112,000.00	112,000.00
UTD COML BK SAN FRAN CAL DTD 12-02-2008 2.55 C/D 06-02-2009	50,000.00	50,000.00
VINEYARD BK RANCHO CUCAMONGA CALIF CTF DEP DTD 06-18-2008 3.5 08-18-2009	25,000.00	25,000.00
VINEYARD BK RANCHO CUCAMONGA CALIF DTD 06-27-2008 4 C/D 10-27-2009	21,000.00	21,000.00
WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 04-04-2006 0 04-01-2011	10,000.00	10,000.00
WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 09/30/2008 ACT/365 4.25 09-30-2010	100,000.00	100,000.00
WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 09/30/2008 ACT/365 5.05 09-30-2013	34,000.00	34,000.00
WACHOVIA BK N A CHARLOTTE N C DTD 09-30-2008 2.85 C/D 03-30-2009	105,000.00	105,000.00
WACHOVIA BK N A CHARLOTTE N C DTD 09-30-2008 3.55 C/D 09-30-2009	95,000.00	95,000.00
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 MAT 07-18-2008 3.8	155,000.00	155,000.00

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07-17-2009		
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 SEMI ANNU 4.05		
03-19-2010	120,000.00	121,839.60
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 SEMI ANNU 4.25		
09-20-2010	150,000.00	152,812.50
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP ACT/365 SEMI ANNU D 505		
09-19-2013	90,000.00	93,084.30
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 05/14/2008 ACT/365 4.4		
05-14-2012	20,000.00	20,000.00
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 06-11-2008 4.7		
06-11-2013	10,000.00	10,000.00
WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 07/03/2008 DTD		
07-03-2008 4 1-4-2010	10,000.00	10,140.60

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WACHOVIA MTG FSB LAS VEGAS NEV CTF DEP DTD 09-30-2008 5.05 09-30-2013	30,000.00	30,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 07-11-2008 3.55 C/D 04-13-2009	10,000.00	10,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 07-18-2008 3.15 01-20-2009	10,000.00	10,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 08-01-2008 3.7 C/D 07-31-2009	95,000.00	95,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 08-15-2008 3.1 C/D 02-17-2009	5,000.00	5,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 08-29-2008 3.35 C/D 05-29-2009	70,000.00	70,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 08-29-2008 3.6 C/D 08-28-2009	16,000.00	16,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 09-12-2008 2.9 C/D 03-12-2009	10,000.00	10,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 09-12-2008 3.35 C/D 06-12-2009	21,000.00	21,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 09-19-2008 3.35 C/D 06-19-2009	51,000.00	51,000.00
WACHOVIA MTG FSB LAS VEGAS NEV DTD 09-30-2008 3.3 C/D 06-30-2009	106,000.00	106,000.00
WASHINGTON MUT BK HENDERSON NEV CTF DEP DTD 04-18-2007 5.1 04-18-2017	10,000.00	10,000.00
WASHINGTON MUT BK HENDERSON NEV CTF DEP DTD 08-16-2006 5.15 08-17-2009	110,000.00	110,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 07-18-2007 5.25 C/D 07-16-2010	96,000.00	99,155.52
WESTERNBANK P R DTD 08-22-2007 5.15 08-24-2009	6,000.00	6,000.00
WORLD SVGS BK FSB OAKLAND CAL CTF DEP 07-06-2007 5.3 07-06-2010	23,000.00	23,000.00
WORLD SVGS BK FSB OAKLAND CALIF CTF DEP DTD 11-28-2007 4.6 11-29-2010	100,000.00	102,542.00
ZIONS 1ST NATL BK SALT LAKE CY UT DTD 08-26-2008 2.9 CTF OF DEP 02-24-2009	81,000.00	81,000.00
ZIONS 1ST NATL BK SALT LAKE CY UT DTD 09-24-2008 3.5 C/D 09-23-2009	20,000.00	20,000.00
ZIONS 1ST NATL BK SALT LAKE CY UT DTD 10-06-2008 2.45 C/D 01-05-2009	50,000.00	50,000.00
Certificates of Deposit Total	23,937,159.10	23,988,031.33
6 FLAGS INC SR NT 8.875 DUE 02-01-2010/02-01-2006 BEO	9,235.00	1,325.00
6 FLAGS INC SR NT 9.75 DUE 04-15-2013/04-15-2008	24,556.25	3,718.75
ACCURIDE CORP SR SUB NT 8.5% DUE 02-01-2015/02-01-2009 REG	3,985.00	1,625.00
AES CORP 7.75 DUE 03-01-2014/02-13-2004 BEO	5,300.00	4,400.00
AES CORP SR NT 7.75% DUE 10-15-2015 REG	40,000.00	33,600.00
AES CORP SR NT 8% DUE 10-15-2017/01-17-2008 BEO	220,000.00	180,400.00

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ALBERTSONS INC SR NT 8.35 DUE 05-01-2010BEO	10,490.82	9,450.00
ALCOA INC NT 6% DUE 07-15-2013 BEO	119,622.00	108,501.96
ALLIED WASTE N AMER INC ALLIED WASTE NA 5.75 DUE 02-15-2011 BEO	13,714.62	14,137.50

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ALLIS-CHALMERS ENERGY INC FORMERLY ALLI SR NT 9 DUE 01-15-2014 BEO	4,660.00	2,650.00
ALTRIA GROUP INC NT 9.7% DUE 11-10-2018 BEO	209,855.10	226,974.30
AMBAC FINL GROUP INC 9.375 DUE 08-01-2011 REG	4,972.50	2,762.50
AMER INTL GRP 4% MTN 20/09/2011 EUR50000	191,360.06	170,281.12
AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO	59,779.80	53,341.74
AMERADA HESS CORP NT 7.875% DUE 10-01-2029/09-30-2029 BEO	57,790.80	47,999.10
AMERADA HESS CORP NT DTD 08/15/2001 7.3%DUE 08-15-2031/08-14-2031 BEO	180,169.07	150,126.24
AMERICAN AXLE & MFG INC GTD SR NT 7.875%DUE 03-01-2017/03-01-2008 REG	4,233.00	1,600.00
AMERICAN EXPRESS CO SUB DEB FLTG RATE VAR RT DUE 09-01-2066/09-01-2016	72,672.60	36,235.57
AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN 4.875% DUE 07-15-2012	4,274.45	2,150.00
AMERISOURCEBERGEN CORP SR NT 5.875% DUE 09-15-2015	19,900.00	17,479.68
AMERN EXPRESS CENTURION BK NEWARK DEL BKNT VAR RT DUE 03-23-2010	267,000.00	277,273.50
AMERN GEN FIN CORP INCOMENOTES BOOK E TRANCHE # TR 00048 4.2 DUE 08-15-2009	14,463.05	10,162.50
ANADARKO FIN CO SR NT 7.5% DUE 05-01-2031/08-27-2001 BEO	33,635.40	26,528.31
ANADARKO PETE CORP SR NT 6.45% DUE 09-15-2036/09-19-2006 BEO	150,240.18	118,325.10
ANADARKO PETE CORP SR NT FLTG RATE DUE 09-15-2009/03-15-2008 BEO	140,000.00	133,955.22
AOL TIME WARNER INC DEB DTD 04/19/2001 7.625% DUE 04-15-2031/04-14-2031 BEO	166,174.69	167,077.70
ARVINMERITOR INC NT 8.75% DUE 03-01-2012/02-26-2002 BEO	4,541.50	2,650.00
ASBURY AUTOMOTIVE GROUP INC SR SUB NT CONV 3% DUE 09-15-2012 BEO	2,232.50	1,055.22
ASBURY AUTOMOTIVE GROUP INC SR SUB NT 8%DUE 03-15-2014/03-15-2008 BEO	3,102.50	1,410.00
AT&T BROADBAND CORP NT 9.455% DUE 11-15-2022 BEO	10,550.94	11,264.83
AVIS BUDGET CAR RENT LLC / AVIS BUDGET FSR NT 7.625 05-15-2014/06-01-2007 BEO	4,385.00	1,450.00
BARCLAYS BK PLC PERPETUAL SUB UPPER TIERNT 144A 7.7% DUE 04-25-2049 BEO	600,000.00	396,756.00
BEAR STEARNS COS INC SER NT DUE 02-01-2012 BEO	1,059,960.00	973,857.50
BON-TON DEPT STORES INC SR NT 10.25% DUE03-15-2014/03-15-2010	25,048.44	3,000.00

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BORDEN CHEM INC	24,585.18	1,500.00
BOWATER INC DEB 9% DUE 08-01-2009 REG	20,474.50	4,800.00
BOYD GAMING CORP SR SUB NT 6.75 DUE 04-15-2014/04-15-2009 REG	9,855.00	6,300.00
BOYD GAMING CORP SR SUB NT 7.125% DUE 02-01-2016/02-01-2009 REG	39,800.00	23,600.00
BRIT TELECOMMUNICATIONS P L C VARIABLE RATE NT DUE 12-15-2010/01-11-2001 BEO	54,910.35	56,578.45
CCH I LLC / CCH HLDGS LLC SR SECD NT 11%DUE 10-01-2015/10-01-2010 REG	31,162.50	5,250.00

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CENTENNIAL COMMUNICATIONS CORP NEW SR NTFLT RT DUE 01-01-2013/01-01-2009 BEO	3,171.25	2,910.00
CHESAPEAKE ENERGY CORP CHESAPEAKE ENRGY 7.25% DUE 12-15-2018 BEO	30,000.00	23,400.00
CHESAPEAKE ENERGY CORP SR NT 6.25% DUE 01-15-2018/07-15-2010 REG	19,784.60	14,800.00
CHESAPEAKE ENERGY CORP SR NT 6.5% DUE 08-15-2017 REG	978.75	765.00
CHIQUITA BRANDS INTL INC SR NT 8.875% DUE 12-01-2015/06-01-2008 REG	23,263.63	17,750.00
CHS / CMNTY HEALTH SYS INC SR NT 8.875% DUE 07-15-2015/07-15-2008 BEO	39,717.60	36,800.00
CIT GROUP INC 7.625% DUE 11-30-2012 BEO	46,155.60	38,250.00
CIT GROUP INC INTERNOTES BOOK ENTRY TRANCHE # TR 00419 6.5% DUE 03-15-2010	10,000.00	6,625.00
CIT GROUP INC INTERNOTES BOOK ENTRY MTN 4.6% DUE 08-15-2010	3,947.50	3,312.50
CIT GROUP INC INTERNOTES BOOK ENTRY MTN 6.5% DUE 06-15-2022/06-15-2010	4,000.00	1,905.00
CIT GROUP INC NEW SR NT 5.4% DUE 03-07-2013 BEO	60,500.00	75,522.80
CITIGROUP FDG INC DISC COML PAPER 3/A3 YRS 1&2 01-26-2009	426,398.75	428,959.62
CITIZENS COMMUNICATIONS CO CITIZENS COMMUNICATIONS 9.25 DUE 05-15-2011 BEO	11,187.50	9,500.00
CITIZENS COMMUNICATIONS CO SR NT 7.875% DUE 01-15-2027 BEO	20,800.00	11,600.00
CITIZENS COMMUNICATIONS CO SR NT 9% DUE 08-15-2031 BEO	17,745.00	12,700.00
CLEAR CHANNEL COMMUNICATIONS INC 4.25 DUE 05-15-2009 BEO	48,056.60	44,000.00
CLEAR CHANNEL COMMUNICATIONS INC SR NT DTD 03/21/2006 6.25% DUE 03-15-2011 BEO	59,398.20	18,000.00
CLOROX CO SR NT 5% DUE 01-15-2015 REG	33,006.35	33,108.32
CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	365,282.59	355,876.79
CMO INDYMAC INDX MTG LN TR 2007-AR15 CTFCL 2-A-1 VAR RATE DUE 08-25-2037 REG	222,738.34	141,276.97
CMO INDYMAC INDX MTG LN TR 2007-AR5 MTG CL 2-A-1 VAR DUE 05-25-2037 REG	143,579.21	100,198.60
CMO J P MORGAN CHASE COML MTG SECS CORP 5.2945% DUE 01-12-2043 BEO	100,499.63	80,323.90
CMO MASTR ADJ RATE MTGS TR 2004-15 MTG PASSTHRU CTF CL 1-A-1 DUE 12-25-2034 REG	22,273.99	11,885.63

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CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG	150,823.00	103,272.30
CMO THORNBURG MTG SECS TR 2006-3 SERIES CLASS-A3 DUE 06-25-2046 REG	367,264.68	359,301.65
CMO WELLS FARGO ALTERNATIVE LN 2007-PA2 MTG AST BKD CTF CL II-A-1 DUE 06-25-2037	165,430.54	102,534.40
COLEMAN CABLE INC SR NT 9.875% DUE 10-01-2012/10-01-2008 REG	9,385.00	6,325.00
COLUMBIA / HCA HEALTHCARE CORP 7.5 DUE 11-15-2095 REG	92,400.00	88,981.20
COMCAST CORP NEW 0 DUE 08-15-2037 BEO	170,283.20	168,488.32
COMCAST CORP NEW COMCAST CORPORATION 6.5% DUE 01-15-2017 BEO	141,600.20	133,341.39
COMMERCIAL VEH GROUP INC SR NT 8% DUE 07-01-2013/07-01-2008 REG	6,230.00	3,290.00

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COMPAGNIE GENERALE DE GEOPHYSIQUE VERITASR NT 7.75 DUE 05-15-2017	25,912.50	14,500.00
COMPAGNIE GENERALE DE GEOPHYSIQUE SR NT 7.5% DUE 05-15-2015/05-15-2006 REG	25,550.00	15,500.00
COMPLETE PRODTN SVCS INC SR NT 8% DUE 12-15-2016/12-15-2008 REG	41,075.00	25,200.00
CONSECO FIN SECURITIZATIONS CORP SR/SUB PASSTHRU 06-01-2030 BEO	197,789.90	151,873.71
CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO	72,332.96	45,749.16
CONSTAR INTL INC NEW SR SUB NT 11% DUE 12-01-2012/12-01-2008 BEO	23,190.28	500.00
CONTINENTAL AIRLS INC NTS 8.75% DUE 12-01-2011/11-13-2006 BEO	8,010.00	6,150.00
CVS CAREMARK CORP PASS THRU CTF 144A 6.943% DUE 01-10-2030/04-10-2008 BEO	147,316.03	92,627.90
CVS CAREMARK CORP SR NT FLTG DUE 06-01-2010/12-01-2008 REG	1,470,735.00	1,380,166.50
DAVE & BUSTERS INC SR NT 11.25% DUE 03-15-2014/03-15-2010	52,545.31	26,000.00
DAVITA INC SR NT 6.625% DUE 03-15-2013/03-15-2009 REG	45,237.50	42,750.00
DELUXE CORP SR NT 5 DUE 12-15-2012/12-14-2012 BEO	12,617.50	6,937.50
DENNYS HLDGS INC SR NT 10% DUE 10-01-2012/10-01-2008 REG	4,685.00	3,450.00
DEUTSCHE BK AG LDN 0% IDX-LKD BDS 24/06/09 USD	20,000.00	1,416,786.00
DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG	74,516.25	71,792.85
DEX MEDIA INC NT 8% DUE 11-15-2013/11-15-2008 REG	7,695.00	1,850.00
DI FIN SUB LLC / DYNACORP INTL LLC / DIV SR SUB NT 9.5 DUE 02-15-2013 REG	8,160.00	6,970.00
DIRECTV HLDGS LLC / DIRECTV FING INC SR NT 8.375% DUE 03-15-2013/03-15-2008 BEO	20,837.50	19,900.00
DOLE FOOD INC DEB DTD 08-03-1993 8.75% DUE 07-15-2013 REG	9,438.10	5,900.00
DOLLAR GEN CORP SR NT 10.625% DUE 07-15-2015/07-15-2011 REG	26,628.30	23,875.00
DRS TECHNOLOGIES INC SR NT 6.625% DUE 02-01-2016/02-01-2011 REG	10,000.00	10,000.00
DVI INC IN DEFAULT 9.875 DUE 12-31-2040/02-01-2003 REG	18,733.76	3,250.00
DYNEGY HLDGS INC SR NT 7.75% DUE 06-01-2019 REG	64,168.75	44,850.00
E TRADE FINL CORP FORMERLY E TRADE GROU SR NT 8 DUE 06-15-2011 REG	4,135.00	2,275.00
EASTMAN KODAK CO 7.25 DUE 11-15-2013 BEO	39,200.80	25,800.00
EHOSTAR DBS CORP SR NT 6.625% DUE 10-01-2014 REG	9,910.20	8,350.00
EHOSTAR DBS CORP SR NT 7.125% DUE 02-01-2016	14,941.80	12,525.00

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ECHOSTAR DBS CORP SR NT 7.75% DUE 05-31-2015 REG	9,975.00	8,500.00
EDISON MISSION ENERGY SR NT TRANCHE A 7%DUE 05-15-2017 REG	40,000.00	34,800.00
EDISON MISSION ENERGY SR NT TRANCHE B 7.2% DUE 05-15-2019 REG	50,000.00	41,000.00
EDISON MISSION ENERGY SR NT TRANCHE C 7.625% DUE 05-15-2027 REG	10,000.00	7,750.00

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EKSPORTFINANS A S A MEDIUM TERM NTS BOOKTR # TR 00147 5.5 DUE 06-26-2017 REG	992,650.00	1,091,859.00
EL PASO CORP EL PASO ENERGY CORP 7% DUE 05-15-2011/05-14-2011 BEO	10,158.33	9,000.00
EL PASO CORP NAT GAS SR NT 7 DUE 06-15-2017 BEO	158,758.40	125,216.80
EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31 EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	80,550.71	56,680.76
EL PASO NAT GAS CO NT 8.375% DUE 06-15-2032/06-14-2032 BEO	316,853.98	214,209.93
ENTERPRISE PRODS OPER LLC GTD SR NT 9.75% DUE 01-31-2014/12-08-2008 REG	87,902.32	75,934.41
EXELON CORP EXELON CORP 5.625 6 15 35 5.625% DUE 06-15-2035/06-09-2005 BEO	190,000.00	193,474.72
FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031/11-14-2031 BEO	126,059.90	82,064.06
FMC FIN III S A GTD SR NT 6.875% DUE 07-15-2017 BEO	416,850.95	359,486.08
FORD HLDGS INC DEB DTD 03/01/1990 9.375%DUE 03-01-2020 REG	29,467.50	28,050.00
FORD MTR CO DEL 9.98% DUE 02-15-2047 REG	12,787.50	2,640.00
FORD MTR CO DEL SR NT CONV 4.25 DUE 12-15-2036 REG	35,380.00	7,600.00
FORD MTR CR CO CONTINUOUSLY OFFERED BDS TRANCHE # TR 00212 09/17/03 6.15 9-20-10	20,000.00	4,925.00
FORD MTR CR CO LLC GLOBAL LANDMARK SECS-GLOBL 7.375% DUE 02-01-2011 BEO	9,155.00	5,107.35
FORD MTR CR CO LLC NT 7% DUE 10-01-2013	103,003.20	76,046.20
FORD MTR CR CO LLC NT 7.375% DUE 10-28-2009 BEO	351,000.00	270,332.00
FORD MTR CR CO MEDIUM TERM NTS BOOK ENTRY 7.5% DUE 04-25-2011/04-25-2001	146,475.64	131,733.15
FORD MTR CR CO NT 8 DUE 12-15-2016 REG	8,936.00	4,696.29
FOREST CITY ENTERPRISES INC SR NT 6.5% DUE 02-01-2017/02-01-2010 BEO	218,262.50	149,814.41
FREEMPORT-MCMORAN COPPER & GOLD INC SR NT8.375% DUE 04-01-2017/04-01-2008 REG	16,000.00	5,600.00
FREESCALE SEMICONDUCTOR INC SR NT 8.875%DUE 12-15-2014/12-15-2008 REG	237,544.20	180,400.00
GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98	10,000.00	4,400.00
GEN MTRS ACCEP CORP 5.625 DUE 05-15-2009BEO	12,857.04	1,680.00
GEN MTRS ACCEP CORP NT DTD 09/12/2001 6.875 DUE 09-15-2011 BEO	82,467.30	86,486.94
GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00645 7.5 DUE 10-15-2012	177,650.00	153,831.79
	9,796.50	4,500.00

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GEN MTRS ACCEP CORP SMARTNOTES TRANCHE #TR 00651 7.75 DUE 10-15-12/05 BEO	1,008.00	450.00
GEN MTRS CORP 8.25 DUE 07-15-2023 BEO	99,400.00	23,100.00
GEN MTRS CORP 8.25 DUE 07-15-2023 BEO	1,092.60	160.00
GEN MTRS CORP SR NT 7.125 DUE 07-15-2013REG	20,242.60	3,200.00
GENERAL MTRS ACCEP CORP GLOBAL BD 7.25% DUE 03-02-2011 BEO	99,792.10	84,983.50

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GENERAL MTRS ACCEP CORP GMAC GWBAL 7.0% 02-01-02 7% DUE 02-01-2012 BEO	10,069.50	7,900.00
GENERAL MTRS ACCEP CORP NT 6.75% DUE 12-01-2014	312,000.00	273,458.40
GENERAL MTRS ACCEP CORP NT 7.75% DUE 01-19-2010 BEO	872,378.10	802,695.60
GENERAL MTRS ACCEP CORP NT 7.75% DUE 01-19-2010 BEO	9,904.95	8,900.00
GENERAL MTRS ACCEP CORP SR NT DTD 01/14/1999 5.85% DUE 01-14-2009 BEO	84,787.50	89,413.47
GENERAL MTRS CORP DEB DTD 06/10/1996 8.1% DUE 06-15-2024/06-15-2008 BEO	11,715.00	1,540.00
GENERAL MTRS CORP NT DTD 07/15/1991 9.4%DUE 07-15-2021 REG	9,565.00	1,500.00
GEORGIA GULF CORP SR NT 9.5% DUE 10-15-2014/10-15-2008 REG	9,930.40	3,000.00
GLITNIR BANKI HF GLOBAL MEDIUM TERM SR NTRANCHE # TR 00003 6.33 DUE 07-28-2011	100,000.00	4,750.00
GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005 BD IN DEFAULT	99,776.00	4,750.00
GMAC LLC NT 7.375 DUE DO NOT USE SEE SEC#1-002955	9,196.13	13,090.00
GRAHAM PACKAGING CO L P / GPC CAP CORP ISR NT 8.5% DUE 10-15-2012/10-15-2008 REG	20,050.00	14,250.00
GROUP 1 AUTOMOTIVE INC SR SUB NT 8.25% DUE 08-15-2013/08-15-2008 REG	4,810.00	3,300.00
HARRAHS OPER INC GTD SR NT DTD 09/28/2005 5.75 DUE 10-01-2017 REG	18,148.96	4,187.50
HARRY & DAVID OPERATIONS CORP SR NT 9% DUE 03-01-2013/03-01-2008 REG	24,098.75	7,750.00
HCA INC 6.25 DUE 02-15-2013/02-14-2013 BEO	20,349.75	12,500.00
HCA INC FORMERLY HCA-HEALTHCARE CO NT DTD 09-23-2002 6.3 DUE 10-01-2012 BEO	1,373.60	1,410.00
HCA INC NT 7.5% DUE 11-06-2033/11-05-2033 REG	19,964.47	9,300.00
HCA INC SR SECD NT 9.125% DUE 11-15-2014/11-15-2008 BEO	10,000.00	9,275.00
HCA INC SR SECD NT 9.25% DUE 11-15-2016/11-15-2008 BEO	60,000.00	55,050.00
HCA INC SR SECD TOGGLE NT 9.625 DUE 11-15-2016/11-15-2008 BEO	3,023.44	2,340.00
HERTZ CORP SR NT 10.5% DUE 01-01-2016/01-01-2009	10,987.50	4,562.50
HERTZ CORP SR NT 8.875% DUE 01-01-2014/01-01-2009	15,000.00	9,225.00
HERTZ CORP SR NT 8.875% DUE 01-01-2014/01-01-2009	4,766.25	3,050.00
HOST MARRIOTT L P SR NT SER Q 6.75% DUE 06-01-2016/06-01-2008	10,000.00	7,300.00
HOVNANIAN K ENTERPRISES INC GTD SR SUB NT 7.75% DUE 05-15-2013/05-15-2008 REG	21,441.15	6,000.00
IDEARC INC SR NT 8 DUE 11-15-2016 REG	3,335.00	425.00
IDEARC INC SR NT 8 DUE 11-15-2016 REG	51,506.25	3,750.00

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ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2008 BEO	19,974.80	8,352.26
INN OF THE MTN GODS RESORT & CASINO SR NT 12% DUE 11-15-2010/11-15-2008 REG	11,775.00	3,300.00
INTERNATIONAL COAL GROUP INC NEW SR NT 10.25% DUE 07-15-2014/07-15-2008	24,256.77	18,750.00

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INTERNATIONAL LEASE FIN CORP MEDIUM TERMNTS BOOK ENTRY MTN 7.7% DUE 03-15-2010	2,560.00	2,490.00
INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00565 4.375 DUE 11-01-2009	83,000.00	87,673.90
INTL LEASE FIN CORP- MEDIUM TER TRANCHE # TR 00588 5.625 DUE 09-15-2010	483,750.00	471,630.00
ISTAR FINL INC SR NT 5.125% DUE 04-01-2011 REG	8,210.00	3,425.00
JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NZERO CPN DUE 02-19-2010	20,000.00	14,922.00
KAUPTHING BK HF MED TRM SR BK NTS TR # SR 7.625 12-31-40 BD IN DEFAULT	401,980.80	14,400.00
KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	21,612.60	17,536.96
KERR MCGEE CORP CRP KMG 7.875 DUE 09-15-2031 BEO	142,201.98	119,671.11
KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO	27,962.20	26,161.35
KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO	10,461.80	9,658.02
KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENERGY PARTNERS 6 DUE 020117	80,698.84	69,454.00
KINDER MORGAN ENERGY PARTNERS L P KMP 5.95 02/15/18 5.95% DUE 02-15-2018 BEO	69,639.70	59,742.55
KINDER MORGAN ENERGY PARTNERS L P SR NT 6.3% DUE 02-01-2009/01-29-1999 BEO	20,183.60	19,980.72
KINDER MORGAN ENERGY PARTNERS L P SR NT 6.95 DUE 01-15-2038 REG	31,099.40	24,262.41
KINDER MORGAN ENERGY PARTNERS L P SR NT UNSOLICITED 5.85 DUE 09-15-2012 BEO	9,594.50	9,157.99
LANDSBANKI IS HF MED TRM SR BK NTS BTRNCHE #SR00001 6.1 08-25-11 IN DEFAULT	189,950.60	3,325.00
LEHMAN BROS HLDGS INC 5.857 DUE BD IN DEFAULT	52,998.00	6.00
LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75 12-28-17 BEO DEFAULT	349,741.00	35.00
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE 00861 6.2 09-26-14 BD IN DEFAULT	39,966.40	3,800.00
LEHMAN BROS HLDGS INC MTN BEO # TR00048 5.625 01-24-2013 BD IN DEFAULT	1,094,984.00	104,500.00
LEHMAN BROS HLDGS INC MTN TRANCHE # TR 00475 3.6 DUE 03-13-2009 REG IN DEFAULT	24,962.50	2,437.50

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LEHMAN BROS HLDGS INC SR NT DTD 08/19/1997 7.2% DUE 12-31-2040 REG	10,075.10	950.00
LEUCADIA NATL CORP JR SUB DEFFERABLE INTDEB 8.65% DUE 01-15-2027/01-15-2009 REG	3,155.00	1,972.50
LEVEL 3 COMMUNICATIONS INC SR CONV NT 2.875 DUE 07-15-2010/07-08-2003 REG	2,626.00	1,860.00
LIBERTY MEDIA CORP SR EXCHANGEABLE EXCH INTO SPRINT 3.75 02-15-30/02-15-04	14,616.40	7,950.00
MERCER INTL INC SR NT 9.25% DUE 02-15-2013/02-15-2009 BEO	4,435.00	2,475.00
METLIFE INC JR SUB DEB 6.4% DUE 12-15-2066/12-15-2008 REG	27,182.40	18,000.00
MGM MIRAGE 7.625 DUE 01-15-2017 BEO	50,630.21	32,250.00
MGM MIRAGE SR NT 6.75% DUE 09-01-2012 REG	20,000.00	14,000.00
MICHAELS STORES INC SR NT 10% DUE 11-01-2014/11-01-2008 REG	4,360.00	2,250.00
MOHEGAN TRIBAL GAMING AUTH SR SUB NT 8% DUE 04-01-2012/04-01-2008 BEO	7,000.00	4,270.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
MORGAN STANLEY DEAN WITTER DISCOVER & COTR # TR 00709 11/13/8 10.75 13 NOV 2023	74,275.00	75,000.00
MRS FIELDS FAMOUS BRANDS LLC / MRS FIELDSR SECD NT 10 DUE 10-24-2014	837.13	
NEWS AMER INC SR NT 6.65% DUE 11-15-2037REG	9,855.00	9,897.61
NEXTEL COMMUNICATIONS INC CONV SR NT 5.25% DUE 01-15-2010/01-15-2009 BEO	3,008.00	2,600.10
NEXTEL COMMUNICATIONS INC SR SER RED NT SER F 5.95 DUE 03-15-2014/03-15-2009 REG	15,327.50	6,300.00
NEXTEL COMMUNICATIONS INC SR SERIAL RED NT SER D 7.375 DUE 08-01-2015REG	55,000.00	21,000.00
NEXTEL COMMUNICATIONS INC SR SERIAL RED NT SER D 7.375 DUE 08-01-2015REG	7,882.50	4,173.82
NII HLDGS INC NT CONV 3.125 DUE 06-15-2012 BEO	1,443.75	1,210.05
NOVA CHEMICALS CORP SR NT 6.5% DUE 01-15-2012 REG	9,500.36	4,175.00
NPC INTL INC SR SUB NT 9.5% DUE 05-01-2014/05-01-2008 REG	24,081.25	18,000.00
NRG ENERGY INC 7.375% DUE 02-01-2016/02-01-2009 BEO	10,437.50	9,300.00
NRG ENERGY INC SR NT 7.25% DUE 02-01-2014/02-01-2010 REG	39,937.50	37,400.00
NRG ENERGY INC SR NT 7.375% DUE 01-15-2017/01-15-2009 REG	10,437.50	9,200.00
NXP B V / NXP FDG LLC SR SECD NT 7.875% DUE 10-15-2014/10-15-2008 REG	5,000.00	1,950.00
OPTI CDA INC GTD SR SECD NT 7.875% DUE 12-15-2014/12-15-2008 BEO	40,000.00	20,400.00
OPTI CDA INC GTD SR SECD NT 8.25% DUE 12-15-2014/12-15-2008 REG	25,137.50	13,500.00
OXFORD INDS INC SR NT 8.875% DUE 06-01-2011/06-01-2008 REG	10,650.00	7,550.00
PACIFIC GAS & ELEC CO 1ST MTG BD 6.05% DUE 03-01-2034 REG	54,835.77	58,413.25
PACIFIC GAS & ELEC CO 8.25% DUE 10-15-2018/10-21-2008 BEO	78,674.40	96,116.88
PARK OHIO INDS INC OHIO SR SUB NT 8.375%DUE 11-15-2014/11-15-2009 REG	6,987.27	3,280.00
PARK PL ENTMT CORP SR SUB NT 8.125% DUE 05-15-2011/05-14-2011 BEO	18,097.92	8,330.00
PEABODY ENERGY CORP SR NT 6.875% DUE 03-15-2013/03-15-2008 BEO	15,049.69	14,212.50
PENNEY J C INC DEB 7.4 DUE 04-01-2037 REG PUT	10,462.50	6,583.88
PETROBRAS INTL FIN CO GLOBAL NT 6.125% DUE 10-06-2016 REG	109,590.60	107,250.00
PILGRIMS PRIDE CORP SR SUB NT 8.375 DUE 05-01-2017 BEO	25,094.98	2,100.00
PLY GEM INDS INC SR SUB NT 9% DUE 02-15-2012/02-15-2008 REG	23,800.00	6,000.00
POINDEXTER J B INC SR NT 8.75% DUE 03-15-2014/03-15-2009 REG	23,013.89	11,500.00

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PRIDE INTL INC DEL SR NT 7.375% DUE 07-15-2014/07-15-2008 REG	19,894.80	18,600.00
PVTPL AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2008 BEO	163,277.40	149,760.00
PVTPL AES CORP SR NT 144A 8% DUE 06-01-2020 REG	100,000.00	77,500.00
PVTPL AIFUL CORP SR NT 144A 5% DUE 08-10-2010 BEO	108,598.60	60,477.89

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PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000	20,094.68	29,769.89
PVTPL AMES TRUE TEMPER INC SR SUB NT 10%DUE 07-15-2012/07-15-2008 REG	25,802.78	8,750.00
PVTPL CMO CMO HLDGS III LTD SER 2007-R11CL A-1A VAR RT DUE 9-27-37 BEO	648,080.85	692,877.39
PVTPL CMO GMAC COML MTG SECS INC MTG PT CTF 1998-C2 CL F 144A 6.5 05-15-35	93,750.00	142,065.30
PVTPL DR PEPPER SNAPPLE GROUP INC SR NT 144A 6.82% DUE 05-01-2018 BEO	59,991.00	59,181.12
PVTPL ENERGY FUTURE HLDGS CORP 11.25% DUE 11-01-2017/11-01-2012 BEO	714,896.50	354,050.00
PVTPL ENERGY FUTURE HLDGS CORP SR NT 144A 10.875 DUE 11-01-2017 BEO	10,000.00	7,100.00
PVTPL EVRAZ GROUP S A 8.875% DUE 04-24-2013 BEO	170,000.00	86,700.00
PVTPL GLEN MEADOW PASS-THRU TR GLEN MEADOW PASS THRU 6.505 DUE 021267 BEO	96,462.00	44,709.30
PVTPL GLITNIR BANKI HF SUB NT FIXED/ FLT RT 144A DUE 06-15-2016 BEO	100,000.00	15.00
PVTPL ICICI BK LTD SUB NT 144A VAR RT DUE 04-30-2022/04-30-2017 BEO	121,958.54	64,063.66
PVTPL INDYMAC ABS INC 2006-H1 CL A VAR RT DUE 04-25-2036 REG	442,106.82	95,176.47
PVTPL KAZMUNAIGAZ FIN SUB BV GTD GLOBAL # TR 00002 8.375 DUE 07-02-2013 BEO	159,198.40	124,800.00
PVTPL LEVEL 3 FING INC SR GTD NT 9.25 DUE 11-01-2014/11-01-2010 REG	25,387.50	14,500.00
PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO	143,425.00	117,552.50
PVTPL PETROLEUM EXPT LTD NT CL A-2 144A 4.633% DUE 06-15-2010/07-20-2005 BEO	133,332.01	131,232.03
PVTPL RESIDENTIAL CAP LLC SR SECD NT 144A 9.625% DUE 05-15-2015 BEO	64,853.43	16,240.00
PVTPL SEMGROUP L P / SEMGROUP FIN SR NT 144A 8.75 11-15-15/10 BEO BD IN DEFAULT	24,625.00	875.00
PVTPL SHINSEI FIN CAYMAN LTD PERP PFD SECS STEP-UP 144A VAR RT DU7-20-16 BEO	103,335.10	23,006.72
PVTPL SOUTHN NAT GAS CO SOUTHN NAT GAS 5.9 DUE 04-01-2017 BEO	30,015.70	23,773.74

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PVTPL TL ACQUISITIONS INC SR TOGGLE NT 144A 10.5% DUE 01-15-2015/07-15-2008 BEO	19,744.80	8,200.00
PVTPL TNK-BP FIN S A SR MTN BK ENT TRANCHE # TR 00006 7.875 3-13-2018 BEO	98,728.00	50,000.00
PVTPL TNK-BP FIN S A SR MTN TRANCHE # TR00002 144A 7.5 DUE 07-18-2016 BEO	119,551.20	60,048.00
PVTPL TURANALEM FIN BV CO GUAR 8.25 DUE 01-22-2037 BEO	210,706.50	90,300.00
PVTPL VEDANTA RES PLC SR GLOBAL NT 144A 8.75% DUE 01-15-2014 BEO	100,000.00	60,000.00
PVTPL VISTEON CORP SR NT 144A 12.25% DUE12-31-2016/12-31-2013 BEO	17,407.99	4,560.00
QUALITY DISTR LLC / QD CAP CORP SR SUB NT 9% DUE 11-15-2010/11-15-2008 REG	25,300.00	8,125.00
QWEST COMMUNICATIONS INTL INC SR NT FLTGRATE DUE 02-15-2009/02-15-2008 REG	15,093.75	14,925.00
QWEST COMMUNICATIONS INTL INC SR NT SER B 7.5% DUE 02-15-2014/02-15-2008 REG	26,937.50	19,305.00
QWEST CORP NT FLTG RATE DUE 06-15-2013 REG	500,000.00	372,500.00
R H DONNELLEY CORP SR NT SER A-4 8.875% DUE 10-15-2017/10-15-2012 REG	5,000.00	750.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
RADIAN GROUP INC DEB 7.75 DUE 06-01-2011BEO	16,653.25	8,950.00
REALOGY CORP SR SUB NT 12.375% DUE 04-15-2015/04-15-2008 REG	10,145.00	2,600.00
REALOGY CORP SR SUB NT 12.375% DUE 04-15-2015/04-15-2008 REG	98,575.00	14,850.00
RESIDENTIAL CAP LLC SR SECD NT 144A 8.5%DUE 05-15-2010 BEO	47,625.00	20,357.10
REYNOLDS AMERN INC REYNOLDS AMER 6.75 DUE 06-15-2017 BEO	49,954.00	39,689.30
ROGERS CABLE INC SR SECD 2ND PRIORITY NT6.75% DUE 03-15-2015/03-14-2015 REG	20,287.50	19,476.28
ROGERS WIRELESS INC SR SECD NT 6.375 DUE03-01-2014 REG	10,000.00	9,505.97
ROYAL BK SCOTLAND GROUP PLC PFD CAP SECS144A DUE 10-29-2049 BEO	120,000.00	56,104.32
ROYAL KPN NV 8 DUE 10-01-2010	32,316.90	30,276.09
S W AIRLS CO NT 6.5 DUE 03-01-2012/02-28-2012 BEO	10,071.30	9,415.49
SABRE HLDGS CORP SR NT 8.35% DUE 03-15-2016/03-13-2006 REG	46,136.26	10,750.00
SAFEGUARD SCIENTIFICS INC SR DEB CONV 2.625% DUE 03-15-2024/03-20-2009 REG	1,460.00	1,398.67
SEALY MATTRESS CO SR SUB NT 8.25% DUE 06-15-2014/06-15-2008 REG	4,385.00	2,987.50
SERVICE CORP INTL SR NT 6.75% DUE 04-01-2016/10-21-2004 REG	9,813.80	7,600.00
SHAW COMMUNICATIONS INC SR NT 7.25 DUE 04-06-2011/04-05-2011 BEO	10,500.00	9,450.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625 DUE 08-01-2033	16,965.50	12,132.92
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 5 DUE 04-15-2015 BEO	8,834.00	6,344.09
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5% DUE 10-01-2013 BEO	142,469.70	114,483.20
SLM CORP MEDIUM TERM NTS BOOK ENTRY NT 5.05% DUE 11-14-2014 BEO	26,786.40	19,964.67
SLM CORP MEDIUM TERM NTS BOOK ENTRY TR #00057 5.375% DUE 05-15-2014 REG	175,732.70	131,600.43
SOLO CUP CO SR SUB NT 8.5 DUE 02-15-2014/02-15-2009 REG	41,044.79	32,000.00
SONIC AUTOMOTIVE INC SR SUB NT 8.625% DUE 08-15-2013/08-15-2008 REG	4,716.50	1,862.50
SOUTHERN UN CO NEW SOUTHN UN CO 7.2 DUE 11/01/66 DUE 11-01-2066/11-01-2008 BEO	3,053.75	1,050.00
SOUTHN NAT GAS CO SOUTHN NAT GAS CO 8 DUE 03-01-2032/02-28-2032 BEO	17,437.50	12,499.01
	2,834.38	832.50

SPECTRUM BRANDS INC SR SUB 12.5% DUE 10-02-2013/10-01-2008 BEO		
SPECTRUM BRANDS INC SR SUB NT 7.375%		
DUE02-01-2015/02-01-2010 REG	21,201.82	4,625.00
SPRINT CAP CORP NT 7.625% DUE 01-30-2011BEO	48,150.50	41,750.00
SPRINT CAP CORP NT 8.375 DUE 03-15-2012 BEO	121,410.63	84,000.00
SPRINT CAP CORP NT 8.75% DUE 03-15-2032 BEO	12,020.67	6,750.00
SR NT 10.75% DUE 04-01-2013/04-01-2008 BEO	24,734.03	6,000.00
STANDARD PAC CORP NEW SR NT 6.5% DUE 08-15-2010/09-07-2005 REG	10,091.67	7,850.00

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STATION CASINOS INC SR NT 7.75% DUE 08-15-2016/08-15-2011 REG	41,062.50	7,600.00
STATION CASINOS INC SR SUB NT 6.875% DUE03-01-2016/03-01-2009 REG	5,125.00	287.50
STEEL DYNAMICS INC SR NT 6.75% DUE 04-01-2015/04-01-2011 BEO	35,012.50	24,150.00
STEEL DYNAMICS INC SR NT 7.375% DUE 11-01-2012 REG	10,000.00	7,300.00
SUBN PROPANE PARTNERS L P / SUBN ENE SR NT 6.875 DUE 12-15-2013/12-15-2008 REG	24,457.25	20,500.00
SUN MEDIA CORP CDA SR NT 7.625% DUE 02-15-2013/02-15-2008 BEO	16,237.50	12,075.00
SUNTRUST PFD CAP I NORMAL PFD PUR SECS PPS 5.853 DUE 12-15-2011/12-15-2011REG	56,511.60	32,400.00
SVC CORP INTL SR NT 7.5 DUE 04-01-2027 REG	30,000.00	19,200.00
TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG	181,243.19	160,835.91
TEEKAY SHIPPING CORP SR NT 8.875 DUE 07-15-2011 BEO	18,448.23	15,210.00
TELECOM ITALIA CAP ***TELECOM ITALIA CAPITAL SA NOTES 5.25 DUE 10-01-2015 BEO	9,937.00	7,612.50
TELECOM ITALIA CAP GTD SR NT 4.95% DUE 09-30-2014/09-30-2006 REG	49,825.50	38,062.50
TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG	24,927.40	19,062.50
TENET HEALTHCARE CORP SR NT 9.875% DUE 07-01-2014 REG	17,420.00	12,880.00
TENET HEALTHCARE CORP SR NT DTD 11/06/2001 6.375 DUE 12-01-2011 BEO	95,063.75	75,705.00
TENET HEALTHCARE CORP SR NT DTD 11/06/2001 6.875% DUE 11-15-2031 BEO	2,279.38	1,260.00
TENET HEALTHCARE CORP SR NT VAR RT DUE 02-01-2015	107,262.54	87,745.00
TESORO CORP FORMERLY TESORO PETE CORP T SR NT 6.25 DUE 11-01-2012 BEO	16,842.36	13,900.00
TFM S A DE C V TFM SA DE CV SRNT 9.375 DUE 05-01-2012 BEO	16,900.00	18,300.00
THORNBURG MTG INC MTN 8 DUE 05-15-2013/05-15-2008	2,569.31	1,012.50
TIME WARNER CABLE INC NT 8.75% DUE 02-14-2019 BEO	138,300.70	152,226.90
TN GAS PIPELN CO DEB DTD 03/13/1997 7.625 DUE 04-01-2037 REG	67,790.00	47,624.64
TOLL CORP TOLL BROTHERS INC. 8.25% DUE 12-01-2011/12-01-2008 BEO	9,785.00	8,900.00
TOUSA INC SR SUB NT 7.5% DUE 03-15-2011/03-15-2008 REG	18,931.25	31.25
TRAVELERS COS INC JR SUB DEB FXD / FLTG RATE 6.25 DUE 03-15-2067/03-15-2017BEO	47,181.70	32,751.85
TRIBUNE CO NEW NT 4.875% DUE 08-15-2010/08-15-2005 REG	9,490.00	712.50
TRONOX WORLDWIDE LLC / TRONOX FIN CORP 9.5 DUE 12-01-2012/12-01-2009 IN DEFAULT	4,535.00	500.00

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TURANALEM FINANCE 8.25% GTD MTN 22/01/37USD	130,162.50	59,800.00
TXU CORP SR NT SER P 5.55% DUE 11-15-2014/08-15-2005 REG	18,272.30	9,344.56
TXU CORP SR NT SER Q 6.5% DUE 11-15-2024/08-15-2005 REG	33,738.40	14,151.52
TXU CORP SR NT SER R 6.55% DUE 11-15-2034/08-15-2005 REG	144,371.50	52,326.76

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TYCO INTL FINANCE S A CRP TYC 6.375% DUE10-15-2011/10-14-2011 BEO	87,592.60	98,294.40
TYCO INTL FINANCE S A GTD NT DTD 02/21/2001 6.75% DUE 02-15-2011 BEO	89,398.30	89,458.47
TYCO INTL LTD / TYCO INTL FIN S A NT 6.875% DUE 01-15-2021 REG	368,590.84	319,361.75
TYCO INTL LTD / TYCO INTL FIN S A NT 7% DUE 12-15-2019 REG	57,176.47	61,610.25
USFREIGHTWAYS CORP GTD DEB 8.5% DUE 04-15-2010 BEO	5,495.00	3,120.00
USG CORP SR NT 6.3 DUE 11-15-2016 REG	13,087.89	9,406.43
VALE OVERSEAS LTD VALE OVERSEAS 6.875 1121 36 6.875% DUE 11-21-2036 BEO	201,457.59	190,617.00
VANDERBILT MTG & FIN INC 1997B MFD HSG SR/SUB PASSTHRU IB-2 8.155 10-07-26 BEO	17,708.96	12,391.02
VANDERBILT MTG & FIN INC 1997C MFD HSG SR/SUB PASSTHRU IB-2 7.83 08-07-2027 REG	20,395.17	15,702.56
VANDERBILT MTG & FIN INC SER 2000B CL IB-2 9.25 DUE 07-07-2030 REG	143,150.64	109,943.04
VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPSR NT 2012 9 5-1-12/4-30-12 BEO	10,000.00	8,900.00
VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPCORP SR NT 2009 8.75 DUE 05-01-2009 BEO	20,766.67	19,700.00
VERASUN ENERGY CORP SR SECD NT 9.875 DUE 12-15-2012 BD IN DEFAULT	4,685.00	2,625.00
VISTEON CORP 8.25% DUE 08-01-2010 BEO	7,612.50	2,480.00
VISTEON CORP 8.25% DUE 08-01-2010 BEO	8,935.00	3,100.00
WA MUT INC SUB NT 8.25 DUE 04-01-2010 BEO IN DEFAULT	16,575.00	4,051.20
WASTE MGMT INC DEL SR NT 6.875% DUE 05-15-2009 BEO	491,840.00	497,678.50
WASTE MGMT INC DEL WMI 7.375 DUE 08-01-2010 BEO	89,633.70	91,204.92
WESTLAKE CHEM CORP SR NT 6.625% DUE 01-15-2016/01-15-2011 REG	10,969.90	6,380.00
WESTPOINT STEVENS INC SR NT 7.875 DUE 06-15-2008 BEO	3,239.00	1.00
WEYERHAEUSER CO NT 6.75% DUE 03-15-2012/09-24-2002 BEO	67,299.30	53,709.00
WILLIAMS COS INC 7.75 DUE 06-15-2031 BEO	69,615.00	57,540.00
WILLIAMS COS INC DEB SER A 7.5% DUE 01-15-2031 BEO	2,846.77	2,010.00
WINDSTREAM CORP SR NT 8.625 DUE 08-01-2016 BEO	37,439.85	30,975.00
XEROX CORP SER NT 6.75% DUE 02-01-2017/08-18-2006 BEO	9,939.20	7,256.34
XEROX CORP US\$ SR NT 9.75 DUE 01-15-2009	645,615.00	599,397.00
XM SATELLITE RADIO INC SR NT 9.75% DUE 05-01-2014/05-01-2008	25,268.23	24,000.00
XTO ENERGY INC SR NT 7.5 DUE 04-15-2012/04-14-2012 BEO	29,624.88	25,697.31
XTO ENERGY INC XTO ENERGY INC 5.65% DUE 04-01-2016/03-30-2006 BEO	147,520.50	137,620.20
	9,655.00	9,365.64

XTO ENERGY INC XTO ENERGY INC6.750 08/01/2037 6.75 DUE 08-01-2037 BEO		
YELLOW ROADWAY CORP CONTINGENT SR NT CONV 5% DUE 08-08-2023/08-13-2010 REG	2,730.00	920.17

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Corporate Debt Instruments Other Total	29,266,784.75	23,029,191.66
ABBOTT LABS 5.15% DUE 11-30-2012/11-09-2007 BEO	5,002.40	5,363.68
ALLSTATE LIFE GL FDG SECD MED TRM TRANCHE # TR 00039 5.375 DUE 4-30-2013	59,940.00	59,063.88
AMERICAN EXPRESS CO 4.75% DUE 06-17-2009BEO	4,896.40	4,965.12
AMERICAN EXPRESS CO NT 7% DUE 03-19-2018REG	298,851.00	303,343.20
AMERICAN EXPRESS CO SR NT 5.25% DUE 09-12-2011	22,953.84	24,116.33
AMERIPRISE FINL INC SR NT 5.35% DUE 11-15-2010/11-23-2005 REG	9,010.00	8,962.67
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	19,889.80	13,405.70
APACHE CORP NT 6% DUE 09-15-2013 REG	109,423.60	114,077.92
ARGENT SECS INC 2004-W10 AST BKD PASSTHRU CTF CL A2 10-25-2034 REG	168,209.86	110,059.85
ASSET BACKED SECS CORP HOME EQUITY LN TR2001-HE3 CTF CL A1 11-15-2031 BEO	24,562.21	19,318.03
AT&T INC GLOBAL NT 5.5% DUE 02-01-2018/02-01-2008 BEO	239,472.00	242,550.00
BA CR CARD TR 2008-3 NT CL A FLTG 08-15-2011/03-16-2009 REG	800,000.00	793,319.20
BAKER HUGHES INC BAKER HUGHES INCYIELD TO MATURITY 7.578 7.5 DUE 11-15-2018 BEO	139,185.00	155,212.12
BANK AMER CORP BANK AMER 5.75% DUE 12-01-2017 BEO	29,789.10	29,953.23
BANK AMER CORP SENIOR NOTE 5.625% DUE 10-14-2016 BEO	19,169.55	19,742.16
BANK AMER CORP SUB INTERNOTES BOOK ENTRYTRANCHE # SB 00092 6% DUE 02-15-2012	25,661.50	25,391.98
BEAR STEARNS ABS I TR 2004-BO1 AST BACKED CTF II-A-2 10-25-2034 REG	1,178,368.67	1,127,135.55
BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017	37,108.80	41,567.12
BEAR STEARNS COS INC SR GLOBAL NT 7.25% DUE 02-01-2018 BEO	316,514.20	350,673.92
BELLSOUTH CORP NT 4.75% DUE 11-15-2012 BEO	9,664.90	9,810.73
BERKSHIRE HATHAWAY FIN CORP SR NT 4.2% DUE 12-15-2010/05-03-2004 REG	9,799.50	10,233.41
BERKSHIRE HATHAWAY FIN CORP SR NT 4.625%DUE 10-15-2013/04-22-2004 REG	24,620.94	25,740.58
BRAZOS TEX HIGHER ED AUTH INC STUDENT LNREV VAR-NTS-SER I-A-1 09-26-2016 REG	84,000.02	79,865.54
BRISTOL MYERS SQUIBB CO SR NT 5.25 DUE 08-15-2013 BEO	4,968.15	5,335.78

CAP AUTO RECEIVABLES AST TR 2008-2 CAP AUTO TR 2 CAP AUTO T 10-15-2012 BEO	600,000.00	534,532.20
CATERPILLAR FINL SVCS CORP MEDIUM TERM N# TR 00789 5.05 DUE 12-01-2010 REG	4,950.00	5,030.97
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00819 6.2 DUE 09-30-2013	159,828.80	164,946.72
CHASE ISSUANCE TR 2007-1 NT CL A 03-15-2013 REG	493,359.38	444,384.50
CISCO SYS INC SR NT FLTG RATE DUE 02-20-2009 REG	1,400,935.00	1,399,554.80

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CIT HOME EQUITY LN TR 2003-1 ASSET BKD CTF CL A-4 03-20-2032 REG	385,395.96	281,684.30
CITICORP SUB NT DTD 10/18/1996 7.25% DUE10-15-2011 REG	969,720.00	982,981.00
CITIGROUP INC 5.5 DUE 02-15-2017 BEO	117,416.80	109,175.88
CITIGROUP INC GLOBAL SR NT 6.5% DUE 08-19-2013 BEO	129,923.30	131,181.18
CITIGROUP INC SR NT 6.875% DUE 03-05-2038 BEO	188,711.80	216,198.53
CITIGROUP INC SUB NT 5% DUE 09-15-2014	117,227.20	114,345.66
CITIGROUP MTG LN TR 2005-HE2 ASSET BKD CTF CL A 144A VAR 05-25-2035 BEO	114,281.59	99,572.41
CMO 1ST HORIZON MTG PASSTHRU TR SER 2004-AA1 CL-A1 DUE 06-25-2034 BEO	160,937.13	89,478.09
CMO 2005-AR17 CL A-1A2 DUE 12-25-2045 REG	168,117.85	77,881.43
CMO 2005-AR2 CL 2A-1A VAR DUE 01-25-2045REG	239,124.65	122,991.13
CMO 2006-2N MTG PASSTHRU CTF CL 1-A1 VARDUE 02-25-2046 REG	316,588.61	128,879.11
CMO ALTERNATIVE LN TR 2006-OA11 CL A-4 FLTG DUE 07-25-2036 REG	339,365.55	118,768.78
CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10-10-2045 REG	70,354.06	57,050.63
CMO BANC AMER COML MTG TR 2007-5 5.62 DUE 10-10-2014 REG	5,228.13	6,426.16
CMO BANC AMER MTG SECS INC BOAMS 2004-2 1A5 6.5% DUE 10-25-2031 BEO	86,915.97	78,149.11
CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	126,764.85	86,642.58
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1DUE 02-25-2033/04-25-2006 BEO	91,624.38	72,581.48
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-2DUE 02-25-2033/04-25-2006 BEO	61,750.58	50,945.62
CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL V-A-1 DUE 04-25-2033 BEO	690,302.06	555,884.65
CMO BEAR STEARNS ARM TR 2005-6 MTG PASSTHRU CTF CL I-A-1 DUE 08-25-2035 REG	400,705.13	193,094.74
CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO	60,307.50	48,910.20
CMO CWALT INC 2005-14 ALT LN TR MTG PASSTHRU DUE 05-25-2035 REG	133,177.51	61,018.74
CMO CWALT INC 2005-38 MTG PASSTHRU CTF CL A-3 DUE 09-25-2035 REG	168,737.38	76,094.32
	168,408.81	77,041.30

CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO		
CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO	233,204.43	106,277.32
CMO CWALT INC SER 2005-J12 CL 2-A-1 FLT RT DUE 08-25-2035 REG	195,027.65	94,056.96
CMO CWMBBS INC 2003-60 CHL MTG PASSTHRU CTF CL 1-A-2 DUE 02-25-2034 REG	238,921.84	163,716.90
CMO DSLA MTG LN TR 2006-AR1 MTG PASSTHRUCTF CL 1A-1A DUE 03-19-2046 REG	550,343.83	333,995.99
CMO GE COML MTG CORP SER 2007-C1 TR MTG PASSTHRU CTF CL A-4 DUE 12-10-2049 REG	394,096.49	305,592.68
CMO GREENPOINT MTG FDG TR 2005-AR4 MTG PASSTHRU CTF CL I-A-1 DUE 10-25-2045 REG	80,607.65	35,948.09
CMO GREENPOINT MTG FDG TR SER 2006-AR5 CLASS-A1A DUE 10-25-2046 REG	284,972.52	233,131.72

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CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO	398,812.50	328,721.20
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A14.540901% DUE 09-25-2035/10-25-2005 REG	255,923.28	189,776.31
CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO	342,281.22	269,173.23
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG	275,231.25	195,927.39
CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG	134,595.70	64,516.43
CMO IMPAC CMB TR SER 2003-9F CL A VAR RATE 1.47125% DUE 07-25-2033 REG	332,007.31	260,188.15
CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO	13,924.59	9,891.20
CMO INDYMAC INDA MTG LN TR 2007-AR7 MTG PASS THRU CTF CL 1-A-1 11-25-37 REG	78,324.64	48,312.77
CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4DUE 09-15-2030 BEO	100,375.00	81,630.20
CMO MASTR ADJ RATE MTG TR 2007-3 MTG PASSTHRU CTF CL 1-2A1 VAR 05-25-47	568,044.78	224,846.74
CMO MERRILL LYNCH MTG TR 2005-CKI1 COML MTG PASSTHRU CTF A6 DUE 11-12-2037 REG	99,979.95	82,538.10
CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG	159,669.82	130,303.68
CMO MORGAN STANLEY CAP I INC 2005-HQ6 CTF A-4A 4.989 DUE 08-13-2042 REG	100,548.30	81,697.60
CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-10 MTG DUE 12-25-2035	158,622.17	129,364.02
CMO RESDNTL ACCREDIT LNS INC MTG 2005-QO3 CL A-1 DUE 10-25-2045 REG	197,143.82	90,455.82
CMO RESDNTL ACCREDIT LNS INC MTG PASS SER 2004-QA6 CL NBIV FLTRT 12-26-2034REG	524,263.59	255,777.96
CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QS1 CTF CL A-4 DUE01-25-2033 BEO	120,212.42	99,414.27
CMO SER 2005-7N CL 1A1B DUE 12-25-2035 BEO	145,016.09	41,508.39
CMO STRUCTURED AST MTG INVTS II INC MTG PA CL I-A-1A DUE 08-25-2036 REG	371,225.41	147,522.58
CMO THORNBURG MTG SECS TR 2007-4 6.200665% DUE 09-25-2037 BEO	208,510.38	162,279.90

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CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 1A-2 DUE 09-25-2037 REG	224,601.94	159,728.74
CMO WACHOVIA BK COML MTG TR 2005-C18 COMMTG PASSTHRU A-4 DUE 04-15-2042 REG	130,541.06	105,235.13
CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-7 DUE 07-15-2042 BEO	109,789.45	90,054.58
CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG	252,620.01	118,448.92
CMO WAMU MTG PASS-THRU CTFS 2005-AR6 CL 2-A-1A DUE 04-25-2045 REG	118,760.84	54,350.90
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG	165,878.03	66,312.23
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-2045REG	358,839.78	194,088.25
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT RT 10-25-2045BEO	136,274.56	74,429.89
CMO WELLS FARGO MTG BACKED SECS 2004-S TR CL A-7 DUE 09-25-2034 REG	735,951.56	755,103.58
CMO ZUNI MTG LN TR 2006-1 CL A-1 .51938%DUE 08-25-2036 REG	184,359.54	174,761.97
CONOCO FDG CO NT 6.35% DUE 10-15-2011 BEO	22,240.80	21,040.68

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CONOCO INC NT DTD 04/20/1999 6.95% DUE 04-15-2029 BEO	20,854.00	21,522.02
CONOCOPHILLIPS AUSTRALIA FDG CO GTD NT FLTG RATE DUE 04-09-2009/04-09-2008 REG	684,000.00	683,220.92
CONOCOPHILLIPS CO NT 8.75 DUE 05-25-2010BEO	204,471.75	184,438.45
CONS EDISON CO N Y INC BD 5.3 DUE 12-01-2016 BEO	9,162.10	9,666.33
COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012	9,725.00	9,746.53
COUNTRYWIDE FINL CORP SUB NT 6.25% DUE 05-15-2016 BEO	35,150.00	37,980.32
COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSTRANCHE # TR 00287	245,875.00	308,636.62
COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSTRANCHE # TR 00324 4.125 9-15-2009	57,550.00	59,296.86
COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSTRANCHE # TR 00324 4.125 9-15-2009	189,000.00	197,656.20
COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSBOOK ENTRY TRANCHE # TR 00173 6.25 DUE	8,885.00	10,050.00
CWABS INC SER 2005-AB1 CL A3 FLT RT 08-25-2035 REG	450,000.00	298,412.55
CWABS INC SERIES 2002-1 CLASS-A FLTG RATE ASSET BACKED CTF 08-25-2032 BEO	33,536.44	13,611.40
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKTRANCHE # TR 00353 VAR RT DUE 06-10-11	900,000.00	821,243.70
DET EDISON CO 6.125 DUE 10-01-2010 BEO	54,990.10	55,317.63
DIAGEO CAP PLC DIAGEO PLC 7.375% DUE 01-15-2014 BEO	229,121.40	245,007.73
DOMINION RES INC DEL NT DTD 09/16/2002 5.7 DUE 09-17-2012 BEO	118,603.10	113,870.70
DOMINION RES INC DEL SR NT SER D 5.125% DUE 12-15-2009/12-14-2009 BEO	69,687.10	69,845.93
DOMINION RES INC VA NEW DOMINION RES INC4.75 12 15 10 4.75% DUE 12-15-2010 BEO	9,989.10	9,887.87
DOMINION RESOURCES INC V SR NT 2008 SER D 8.875% DUE 01-15-2019 BEO	19,994.40	21,567.78
ELECTR DATA SYS CORP NT 7.125 DUE 10-15-2009/10-12-1999 BEO	131,387.34	127,078.13
EXPORT IMPORT BK KOREA EXPORT-IMPORT BK KOREA VAR RT DUE 06-01-2009	699,867.00	698,055.40
FIRST UN CORP SUB NT DTD 01/18/1994 6.375% DUE 01-15-2009 REG	2,860.00	2,998.65
FORD CR AUTO OWNER TR 2008-C ASSET BACKED NT CL A-2B 01-15-2011 REG	200,000.00	194,081.00
	4,914.73	5,129.29

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GCB WALT DISNEY COMP D12/04/07 0.010 JD12 4.7 DUE 12-01-12 BEO		
GEN ELEC CAP CORP INTERNOTES BOOK EN TRANCHE # TR 00152 3.25 DUE 07-15-2010	9,900.00	9,808.80
GEN ELEC CAP CORP INTERNOTES BOOK EN TRANCHE # TR 00338 4.125 DUE 05-15-2009	19,448.99	20,010.38
GEN ELEC CAP CORP INTERNOTES BOOK EN MTNTRANCHE # TR 00070 4.05 3-15-12/04	1,881.68	1,901.60
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00560 4.625 DUE 09-15-2009	15,625.80	15,179.12
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00654 4.25 9-13-2010 REG	24,450.25	24,973.15
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00714 5 DUE 11-15-2011	2,894.58	3,055.18
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00800 5.625 DUE 09-15-2017	58,473.00	59,599.98

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GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067	240,431.10	150,856.56
GEN ELEC CAP CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00443 7.375 1-19-10 BEO	17,491.85	17,381.00
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 3.75% DUE 12-15-2009	9,768.30	10,103.61
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 11-21-2011	23,557.23	24,944.03
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5% DUE 01-08-2016	5,390.74	5,867.66
GENERAL ELECTRIC CAPITAL CORP MTN # TR 00482 6.125% DUE 02-22-2011	4,985.80	5,192.29
GLAXOSMITHKLINE CAP INC GTD NT 5.65% DUE 05-15-2018 BEO	209,871.90	220,568.88
GOLDMAN SACHS GROUP INC 4.5% DUE 06-15-2010 BEO	137,911.20	137,954.46
GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO	20,032.76	18,592.28
GOLDMAN SACHS GROUP INC BD 6.15% DUE 04-01-2018 BEO	603,012.00	576,576.60
GOLDMAN SACHS GROUP INC BOND 5.25 DUE 10-15-2013 BEO	455,375.00	459,326.00
GOLDMAN SACHS GROUP INC NT 6.875 DUE 01-15-2011 BEO	9,685.00	10,149.19
GSAA HOME EQUITY TR 2007 7 SR AST BACKEDCTF CL A 4 VAR RATE 07-25-2037 REG	174,487.50	19,194.84
HANCOCK JOHN LIFE INS CO SIGNATURENOTES TRANCHE TR 00604 FLTG 2/09/06 04-15-2009	2,000.00	1,971.19
HARTFORD FINL SVCS GROUP INC NT 5.25 DUE 10-15-2011 BEO	8,308.00	8,771.55
HELLER FINL INC NT 7.375% DUE 11-01-2009 BEO	5,059.65	5,176.97
HEWLETT PACKARD CO NT 4.5% DUE 03-01-2013 BEO	4,783.69	5,094.08
HOUSEHOLD FIN CORP NT 8% DUE 07-15-2010 BEO	75,068.87	71,164.17
HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A DUE 12-29-2049/06-27-2013 BEO	45,000.00	24,385.01
HSBC FINANCE CORPORATION CRP HI 7 DUE 05-15-2012 BEO	35,201.07	35,053.13
HSEHD FIN CORP HSEHD FIN GLBL CPN 6.375 MAT 11/27/12 6.375 DUE 11-27-2012 BEO	14,904.90	14,675.70
I/O CMO GMAC COML MTG SECS INC SER 1999-CTL1 CL X 12-15-2016 BEO	17,391.79	115.10
J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO	56,817.90	55,800.03
J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO	50,389.00	50,727.30
J P MORGAN CHASE & CO NT 6.75 DUE 02-01-2011 BEO	119,675.90	117,894.90
KEYCORP FRN SNR EMTN 11/10 EUR10000	217,824.44	222,408.06
	553,415.08	425,256.84

LEHMAN XS TR SER 2006 GP4 MTG PASSTHRU CTF CL 3-A1A .45938% DUE 08-25-2046 REG		
MCDONALDS CORP MTN BE TRANCHE # TR 000846 DUE 04-15-2011	24,214.25	26,524.35
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00457 VAR RT DUE 02-05-10	990,000.00	1,043,776.80
MERRILL LYNCH & CO INC MEDIUM TERM NTS BTRANCHE # TR 00667 5.45 DUE 02-05-2013	379,854.80	365,273.48
MERRILL LYNCH & CO MTN 5.076% 22/03/2011	651,793.80	715,931.33

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MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO	28,615.71	29,283.63
MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO	40,147.73	27,522.16
MORGAN STANLEY FOR EQUITY ISSUES SEE 61747Y NT 4% DUE 01-15-2010 BEO	9,781.80	9,810.19
MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017	99,717.00	82,998.10
MORGAN STANLEY GLOBAL MED TERM NT SER F 5.75% DUE 08-31-2012	92,029.50	83,917.26
MORGAN STANLEY MTN 6% DUE 04-28-2015	693,210.00	603,911.00
MORGAN STANLEY NOTES 5.625 DUE 01-09-2012 BEO	142,385.60	132,762.98
MORGAN STANLEY SR GLOBAL MEDIUM TERM NT SER F VAR RT DUE 05-14-2010	400,000.00	372,318.80
MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO	44,096.24	29,579.89
NATIONAL CITY CORP SUB NT 5.75% DUE 02-01-2009 BEO	4,860.00	4,967.80
NATL AUSTRALIA BK LTD GLOBAL MEDIUM TRANCHE # SR 00013 VAR RT DUE 02-08-2010	400,000.00	400,268.00
NATL RURAL UTILS COOP FIN CORP COLL TR BD 10.375 DUE 11-01-2018/10-30-2008 REG	10,815.40	11,642.64
NATL WESTMINSTER BK PLC SUB NT 7.375 DUE 10-01-2009 BEO	389,500.00	392,194.40
NELNET STUDENT LN TR 2008-4 ASSET BKD NTCL A-4 FLTG 04-25-2024 REG	110,000.00	89,114.74
OCCIDENTAL PETE CORP C CRP OXY 7% DUE 11-01-2013/10-21-2008 BEO	178,444.80	196,460.10
OPTION ONE MTG LN TR 2003-1 CL A-2 02-25-2033 BEO	376,003.72	256,079.06
ORIGEN MANUFACTURED HSG CONT TR SER 02-A SR/SUB ASTBKD CTF CL A-1 05-15-32	21,107.55	18,858.14
PROCTER & GAMBLE CO NT 4.95% DUE 08-15-2014/08-10-2004 BEO	1,990.92	2,065.89
PROTECTIVE LIFE SECD TRS INTERNOTES BOOKENTRY MTN 5.5% DUE 11-15-2015/05-15-2009	3,860.00	4,099.77
PVTPL AMERICAN INTL GROUP INC NT 144A 8.25% DUE 08-15-2018 BEO	131,500.00	146,383.80
PVTPL AMERICAN INTL GROUP INC NT 144A 8.25% DUE 08-15-2018 BEO	240,000.00	175,660.56
PVTPL ASIF GLOBAL FING XIX SR NT 144A 4.9% DUE 01-17-2013 BEO	9,987.60	8,027.42
	173,571.78	139,356.93

PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046		
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO	49,241.00	46,959.65
PVTPL HBOS CAP FDG NO 2 L P BONDS 144A 6.071% DUE 06-30-2049/06-30-2014 BEO	28,240.50	11,095.53
PVTPL PACIFIC LIFE GLOBAL FDG NT 144A 5.15 DUE 04-15-2013 BEO	99,073.00	93,955.80
PVTPL PETE EXPT LTD NT CL A-1 144A 4.623DUE 06-15-2010 BEO SINKING FD 12-15-2008	99,998.98	98,414.97
PVTPL RABOBANK CAP FDG III 5.254% DUE 12-29-2049/06-30-2017 BEO	20,155.20	10,965.46
PVTPL RABOBANK CAP FDG TR II BD 144A 5.26% DUE 12-29-2049/12-31-2013 BEO	10,181.40	5,290.30
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.664 DUE 09-15-2013 BEO	187,962.79	184,926.66
PVTPL VERIZON WIRELESS CAP LLC / CELLCO PARTNE NT 144A 8.5 DUE 11-15-2018 BEO	19,801.20	23,433.54

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REGIONS FINL CORP NEW FLTG RT DUE 06-26-2012	401,875.00	402,726.00
SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG	67,946.92	44,300.24
SBC COMMUNICATIONS INC NT 4.125% DUE 09-15-2009/11-03-2004	1,098,680.00	1,104,506.70
SBC COMMUNICATIONS INC NT 5.1% DUE 09-15-2014 BEO	58,023.40	58,979.22
STRUCTURED ADJ RATE MTG LN TR 2004-16 MTG PASSTHRU CTF 1-A2 ADJ 11-25-2034 REG	80,201.91	41,234.63
TARGET CORP NT 4 DUE 06-15-2013/06-14-2013 BEO	85,046.22	83,948.94
UNILEVER CAP CORP NT 7.125% DUE 11-01-2010/10-24-2000 BEO	49,552.00	53,471.80
UNITED PARCEL SVC INC SR NT 4.5% DUE 01-15-2013/01-15-2008 REG	219,065.00	226,939.24
UNITED PARCEL SVC INC SR NT 5.5% DUE 01-15-2018/01-15-2008 REG	3,706.06	4,253.67
UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INC 4.875% DUE 02-15-2013 BEO	79,160.80	74,689.92
UNITEDHEALTH GROUP INC UNITEDHEALTH GROUP INC 4.875% DUE 04-01-2013 BEO	78,902.40	74,544.48
VAR RT DUE 03-20-2010	84,000.00	92,780.00
VERIZON COMMUNICATIONS INC NT 4.35% DUE 02-15-2013/02-12-2008 BEO	39,448.00	38,687.40
VERIZON COMMUNICATIONS INC NT 8.95% DUE 03-01-2039 BEO	146,224.50	193,753.50
VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO	123,041.95	120,561.52
WACHOVIA CAP TR III FIXED-FLTG RATE NORMAL WACHOVIA 5.8% DUE 03-15-2042 REG	80,100.50	47,200.00
WACHOVIA CORP GL MED TRM SR NTS TRANCHE # SR 00032 5.75 DUE 02-01-2018 BEO	211,091.03	210,417.90
WACHOVIA CORP NEW NT 5.625% DUE 10-15-2016 BEO	163,811.20	182,699.40
WACHOVIA CORP NEW SUB NT DTD 03/15/1999 6.15% DUE 03-15-2009 BEO	4,860.00	5,033.05
WELLPOINT INC NT 5% DUE 01-15-2011/01-10-2006 BEO	4,645.15	4,871.02
WELLPOINT INC WELLPOINT INC 5.875 20170615 5.875 DUE 06-15-2017 BEO	9,924.60	9,101.35
WELLS FARGO & CO NEW SUB GLOBAL NT 6.375% DUE 08-01-2011 BEO	86,430.55	86,761.29
WELLS FARGO CAP X GTD CAP SECS 5.95% DUE12-15-2086/12-15-2008 REG	99,900.00	85,704.80
WELLS FARGO CAP XV C CRF WFC DUE 12-29-2049/09-26-2017 BEO	100,000.00	101,000.00
WORLD SVGS BK FSB OAKLAND CAL MEDIUM T NT 4.125 DUE 12-15-2009 REG	2,800.00	2,976.48
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	109,253.10	122,131.57

Corporate Debt Instruments	Preferred Total	37,902,936.71	32,289,911.29
ABN AMRO CAP FDG TR VII GTD TR PFD SECS 6.08%		8,446.80	11,976.00
ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR REPSTG 500 PFD		29,856.63	15,950.00
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$0.01 REP NON VTG PFD		2,885.75	2,748.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR NET SERVICOS DE COMUNICACAO S A SPONSORED ADR REPSTG PFD NEW	1,260.55	582.00
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG	31,635.40	11,225.50
ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR SER M REPSTG PREF M	6,131.85	4,430.00
ADR ROYAL BK SCOTLAND GROUP PLC ADR REPSTG PREF SHS SER Q	1,010.95	879.00
ADR TELECOMUICACOES DE SAO PAULO S A TELESP SPONSORED ADR REPSTG PFD	30,207.92	21,545.10
AES TR III TR PFD STK CONV SECS	4,939.95	3,780.00
AMERICAN INTL GROUP INC CORP UNIT	1,568.95	2,550.00
AMERICAN INTL GROUP INC JR SUB DEB SER A-5 PFD STK	7,568.95	7,940.00
AMR CORP DEL PFD	10,530.85	6,990.00
AT&T INC SR NT	17,390.08	19,328.50
AXIS CAPITAL HOLDINGS LTD PFD STK	2,108.95	2,607.00
BAC CAP TR XII GTD CAP SECS	13,746.25	10,459.35
BANK AMER CORP DEP SH REPSTG 1/1000TH PFD SER I PFD STK	32,483.28	31,134.97
BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER J	5,287.45	4,850.00
BANK AMER CORP NON CUMULATIVE PERP CONV PFD SER L NON CUM PERP CONV PFD SER L	31,688.05	32,575.00
BLACKOUT MEDIA CORP PFD	1,073.97	
BRE PPTYS INC PFD SER D 6.75%	5,639.95	3,753.00
CAPITAL AUTOMOTIVE REIT RED PFD SHS SER A 7.50%	6,849.95	1,209.39
CASINO GUICH-PERR PRF EUR1.53	130,221.24	143,339.73
CBS CORP NEW SR NT	1,865.48	1,115.20
CIA PARANAENSE DE PRF B NPV	93,035.06	58,662.09
CITIGROUP CAP XV ENHANCED TR PFD SECS	17,484.30	10,526.00
CITIGROUP FDG INC PISTONS BASED UPON CBOE S&P 500	4,635.95	2,592.00
CITIGROUP INC DEP SH REPSTG 1/1000TH PFD CONV SER CONV PFD STK	11,941.45	6,997.50
CITIGROUP INC DEP SHS REPSTG 1/1000TH PFD SER AA PFD STK	108,562.05	84,535.00
COMCAST CORP NEW NT	2,562.45	2,293.20
COMCAST CORP NEW NT SER B	6,820.45	5,830.00
CORP BACKED CALL TR CTFS J C PENNEY JC PENNEY DEB BKD 2006-1 CTF A-1	3,149.95	1,340.00
CORPORATE BACKED TR CTFS USE 21988K FOR EQUITY ISSUES SER 2001-8 CL A-1	2,109.95	264.93
CORTS TR BELLSOUTH CAP FDG DEBS CORP BKDTR SECS 7.12% CORP BKD TR SECS 7.12%	4,858.95	4,950.00
CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1PFD STK	11,491.00	10,275.00

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DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER L PFD STK	5,296.45	2,160.90
DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER M PFD STK	2,537.95	1,100.00
FED HOME LN MTG CORP VAR RATE	3,697.90	981.50
FEDERAL HOME LN MTG CORP PFD FLTG RATE	2,224.95	264.00
FIRST INDL RLTY TR DEP SHS REPSTG 1/10000 PFD SER J	2,552.95	1,000.00
FNMA NON CUM PFD SER R 7.625% PFD STK	278.12	82.85
FNMA PFD SER M 4.75	12,612.95	300.00
FORD MTR CO CAP TR II TR ORIGINATED PFD SECS 6.50%	46,437.09	27,962.00
FORD MTR CR CO LLC 7.375 PRF 15/10/31 USD25	4,486.95	2,160.00
FORD MTR CR CO LLC 7.6 PRF SNR NTS 3/1/2032 CALL ON 2/27/07	1,957.93	1,088.00
FRANKLIN BK CORP PFD SER A 7.50%	16,219.90	0.10
GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD		
CL B	128,882.39	79,805.70
GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD		
CL B	127,053.67	64,620.00
GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD		
CL B	94,147.75	64,620.00
GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD		
CL B	924,308.09	706,942.80
GEN ELEC CAP CORP NT	2,579.41	2,113.61
GEN MTRS CORP SR DEB CONV SER B	101,023.71	18,662.00
GEN MTRS CORP SR DEB CONV SER B	199,818.23	86,344.00
GEN MTRS CORP SR DEB CONV SER C	22,762.00	3,200.00
GEN MTRS CORP SR DEB CONV SER C	11,130.96	8,316.80
GEN MTRS CORP SR NT 7.375 CALLABLE 10/03/2006	10,972.94	5,270.00
GEN MTRS CORP SR NT 7.5 PRF 01/07/2044 USD25	2,012.95	315.00
GEN MTRS CORP SR NT PFD 7.250 CALLABLE 07/15/2006	1,882.95	318.00
GENERAL ELEC CAP CORP PUBLIC INCOME NT PINES	19,584.40	18,640.48
GENERAL MTRS CORP QUARTERLY INT BD QUIBS	11,041.90	2,289.00
GENERAL MTRS CORP SR DEB CONV SER D	11,008.95	8,250.00
GENERAL MTRS CORP SR NT	3,756.91	1,008.00
GMAC LLC PFD 7.35 CALLABLE 8/8/07 DUE 8/8/32	4,300.69	2,373.60
HOSPITALITY PPTYS TR PFD SER C 7.00%	4,273.90	3,927.00
HUNTINGTON PFD CAP INC EXCH PREP PFD SECS CL C	9,429.40	5,687.22
ING GROEP N V PERP HYBRID CAP SECS	5,172.95	5,640.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ING GROEP N V PERPETUAL DENT SECS 6.125%PFD STK	6,069.92	4,480.00
JPMORGAN CHASE & CO FORMERLY J P MORGAN DEPOS SHS REPSTG 1/4TH PFD SER E STK	10,258.95	10,237.50
JPMORGAN CHASE CAP XIV CAP SECS SER N	7,005.95	6,294.00
JPMORGAN CHASE CAP XIX CAP SECS SER S	2,529.95	2,197.00
JPMORGAN CHASE CAP XVI TR PFD SECS SER P	12,656.45	10,690.00
LEHMAN BROS HLDGS CAP TR V PFD SECS SER M 6.00 PFD STK	9,892.95	2.25
MBNA CAP D TR PFD SECS SER D 8.125% TRUPS MBNA CAP D	2,559.95	1,870.00
MERRILL LYNCH & CO INC CALLABLE STK RETURN INCOME DEBT SECS CONV PFD STK	4,131.75	2,597.40
METLIFE INC SR NT DTD 11/21/2003	6,768.95	6,600.00
NEWCASTLE INVT CORP NEW PFD SER D 8.375	986.13	180.00
NEXEN INC SUB NT	2,689.95	1,745.00
PFD \$3.50	7,312.95	5,160.00
PREFERREDPLUS TR SER QWS-1 TR CTF	1,956.64	906.10
PREFERREDPLUS TR SER UPC-1 TR CTF	2,025.73	1,151.75
PRIMUS GUARANTY LTD PFD STK	3,128.70	875.00
PUB STORAGE DEP SHS REPSTG 1/1000TH PFD SER K	10,066.84	9,515.18
PUB STORAGE DEPY SH REPSTG 1/100TH COM SER A	2,070.54	1,920.00
REORG/WACHOVIA CORP STK MERGER TO WELLSFARGO PFD 1003111 12/31/08	1,328.02	0.35
SAMSUNG ELECTRONIC PFD KRW5000	145,198.50	61,450.52
SATURNS TRIBUNE CO 2006-1 UNIT CL A	2,502.97	72.00
SCHERING PLOUGH CORP PFD CONV MANDATORY 2007 CONV PFD STK	53,440.47	52,200.00
TELE NORTE LESTE P PRF NPV		
TELEMAR NORTE LEST PRF A NPV	145,961.84	61,878.22
TR ORIGINATED PFD SECS 13.25%	1,307.60	
UNITED STATES CELLULAR CORP SR NT	1,950.72	1,241.00
UNITED STATES CELLULAR CORP SR NT PREFERRED	5,159.95	3,700.00
US BANCORP DEL DEPOSITARY SHS REPSTG 1/1000TH PFD SER B	8,233.95	8,120.00
USB CAP VI GTD TR PFD SECS	2,454.95	1,938.00
VORNADO RLTY TR PFD SER E 7	2,536.95	1,705.00
WACHOVIA PFD FDG CORP PERP PFD SECS SER A 7.25%	3,434.95	2,520.00
WASHINGTON MUT INC 7.75% NON CUMULATIVE PERP CONV PFD CONV PFD	31,361.71	23,807.60

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Identity of Issue/Description of Investment	Historical Cost	Current Value
WELLS FARGO CAP IX TR ORIGINATED PFD SECS 5.625 TOPRS	2,291.32	2,099.00
WELLS FARGO CAP XII ENHANCED TR PFD SECSTRUPS PFD STK	76,525.45	75,329.70
Corporate Stock Preferred Total	3,020,299.70	2,017,158.59
REORG SOVEREIGN BANCORP INC STOCK MERGER TO BANCO SANTANDER EFF 1-30-09.	220,399.62	40,379.00
REORG SOVEREIGN BANCORP INC STOCK MERGER TO BANCO SANTANDER EFF 1-30-09.	84,378.62	55,279.00
1 800 FLOWERS COM INC CL A COM STK	13,356.98	5,730.00
1/10 BERKSHIRE HATHAWAY INC DEL CL A COMSTK	2,810,289.67	2,318,400.00
1ST BANCORP P R COM	33,532.95	36,762.00
1ST BANCORP P R COM	169,640.65	194,950.00
1ST CMNTY BANCSHARES INC NEV COM	32,369.04	31,383.00
1ST FINL HLDGS INC COM	25,986.80	28,336.00
1ST HORIZON NATL CORP COM	135,252.36	156,436.00
1ST HORIZON NATL CORP COM	205,949.60	181,804.00
1ST HORIZON NATL CORP COM	135,832.71	52,152.38
1ST HORIZON NATL CORP COM	8,119.76	4,397.52
1ST HORIZON NATL CORPORATION		7.13
1ST MED GROUP INC COM	676.26	4.02
1ST NIAGARA FINL GROUP INC NEW COM	42,784.72	46,893.00
1ST NIAGARA FINL GROUP INC NEW COM	163,840.58	174,636.00
1ST NIAGARA FINL GROUP INC NEW COM	60,159.60	64,680.00
21ST CENTY HLDG CO COM	5,988.95	4,630.00
3COM CORP COMMON STOCK	2,959.17	2,339.28
3COM CORP COMMON STOCK	118,005.30	110,124.00
3DICON CORP COM	9,785.16	540.00
3I GROUP ORD GBP0.738636	476,330.47	163,212.23
3M CO COM	391,808.07	305,970.68
3M CO COM	744,695.41	989,688.00
3M CO COM	251,328.88	198,340.38
4 KIDS ENTMT INC COM	3,994.75	882.00
5 STAR QUAL CARE INC COM	10.19	1.53

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5TH 3RD BANCORP COM	500,595.93	119,034.86
5TH 3RD BANCORP COM	503,925.00	303,968.00
5TH 3RD BANCORP COM	118,385.31	48,394.42
6 FLAGS INC COM	156,848.12	16,843.85
727 COMMUNICATIONS INC COM PAR \$0.001 COM PAR \$0.001	553.72	
A D A M INC COM	11,851.85	5,500.00
A.C.L.N LTD COM STK	43,328.56	
A21 INC COM STK	13,531.45	5.00
AAON INC COM PAR \$0.004 COM PAR \$0.004	31,382.16	30,276.00
AAR CORP COM	9,485.90	11,046.00
AARO BROADBAND WIRELESS COMMUNICATIONS INC COM	989.95	
AARON RENTS INC CL B CL B		
AARON RENTS INC CL B CL B	319,354.73	306,130.00
AASTROM BIOSCIENCES INC COM	24,928.40	15,700.00
ABATIX CORP FORMERLY ABATIX ENVIRONMENTAL CORP TO 05/20/1999 COM	2,167.77	600.00
ABAXIS INC COM	6,657.72	3,206.00
ABB LTD CHF2.02 (REGD)	431,097.57	331,727.31
ABBOTT LAB COM	214,909.52	215,114.72
ABBOTT LAB COM	604,177.99	603,081.00
ABBOTT LAB COM	1,146,175.85	2,060,082.00
ABBOTT LAB COM	410,839.82	382,129.20
ABBOTT LAB COM	102,129.85	115,652.79
ABCOURT MINES INC CL B CL B COM STK	10,890.05	1,425.60
ABERCROMBIE & FITCH CO CL A	4,418.79	4,917.19
ABERCROMBIE & FITCH CO CL A	169,301.91	53,061.00
ABIOMED INC COM	381,441.85	446,624.00
ABIOMED INC COM	44,118.33	45,155.00
ABITIBIBOWATER INC COM STK	4,670.16	64.39
ABITIBIBOWATER INC COM STK	552,347.47	19,787.00
ABLAZE TECHNOLOGIES INC COM	4,812.53	2.00
ABRAXIS BIOSCIENCE INC NEW COM	40.47	1,648.00

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ABSOLUTE HEALTH & FITNESS INC COM STK	272.49	0.02
ABSOLUTE SOFTWARE CORP COM STK	2,199.20	563.05
AC ENERGY INC NEV COM STK	11,365.43	70.04
ACADIA PHARMACEUTICALS INC COM	5,236.22	630.00
A-CAP RESOURCES COM STK	53,101.75	2,492.95
ACCENTURE LTD BERMUDA CLS A COM	154,424.69	156,544.94
ACCENTURE LTD BERMUDA CLS A COM	312,290.39	339,343.71
ACCO BRANDS CORP COM	467.80	79.35
ACCOR EUR3	914,641.07	586,387.92
ACCURAY INC DEL COM	38,655.93	12,900.00
ACHILLION PHARMACEUTICALS INC COM	4,314.21	680.00
ACME PACKET INC COM STK	5,445.93	2,104.00
ACTELION CHF0.50 (REGD)	279,500.22	317,663.17
ACTELION CHF0.50 (REGD)	209,080.91	285,182.51
ACTIGA CORP COM STK	6,214.80	360.00
ACTIS GLOBAL VENTURES INC COM STK	9,177.30	0.90
ACTIVE PWR INC COM	720.03	96.00
ACTIVIDENTITY CORP COM STK	6,567.36	2,237.50
ACTIVISION BLIZZARD INC COM STK	201,854.82	109,900.80
ACTIVISION BLIZZARD INC COM STK	282,146.39	196,871.04
ACTUANT CORP CL A NEW	33,757.93	21,159.20
ACUITY BRANDS INC COM	34,291.69	30,565.00
ACUITY BRANDS INC COM	99,719.94	104,730.00
ACURA PHARMACEUTICALS INC COM NEW STK	39,800.22	32,376.74
ACUSPHERE INC COM	27,136.58	980.00
ACXIOM CORP COM	97,889.40	109,485.00
ACXIOM CORP COM	233,081.58	269,252.00
ADA-ES INC COM STK	3,069.05	620.00
ADAPTEC INC COM	9,007.84	7,590.00
ADAPTEC INC COM	491,544.72	429,445.50
ADAPTEC INC COM	34,772.68	31,680.00

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ADC TELECOMMUNICATIONS INC COM NEW	139,185.84	76,033.00
ADC TELECOMMUNICATIONS INC COM NEW	87,245.19	46,495.00
ADC TELECOMMUNICATIONS INC COM NEW	46,959.48	30,260.04
ADECCO SA	5,177.95	3,361.60
ADHEREX TECHNOLOGIES INC COM NEW	24,098.06	565.50
ADMINISTAFF INC COM	341,050.60	205,960.00
ADOBE SYS INC COM	254,075.40	281,028.00
ADOBE SYS INC COM	276,714.91	266,188.87
ADOBE SYS INC COM	144,382.08	96,166.93
ADOBE SYS INC COM	208,489.44	107,514.50
ADR 3SBIO INC SPONSORED ADR	11,835.78	11,310.00
ADR 51JOB INC SPONSORED ADR REPSTG COM	560.64	123.20
ADR A/S DAMPSKIBSSELSKABET TORM SPONSORED ADR	3,009.25	1,087.00
ADR ABB LTD SPONSORED ADR	130,192.08	147,338.16
ADR ABB LTD SPONSORED ADR	1,704,165.48	1,253,184.90
ADR ABB LTD SPONSORED ADR	138,240.24	96,964.60
ADR ACERGY S A SPONSORED ADR	977.74	433.50
ADR ACTIONS SEMICONDUCTOR CO LTD ADR ADR- COMMON STOCK	6,827.32	4,508.00
ADR AEGON N V NY REGISTRY SHS SHS	130,923.62	61,002.15
ADR ALCATEL-LUCENT	821,425.74	338,625.00
ADR ALCATEL-LUCENT	151,837.51	27,980.10
ADR ALLIED IRISH BKS P L C SPONSORED ADRREPSTG ORD	73,039.75	15,059.59
ADR ALUMINA LTD SPONSORED ADR	23,934.95	4,708.00
ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS	51,899.73	31,005.45
ADR ANGLO AMERN PLC ADR NEW	292,143.24	129,005.24
ADR ANGLO PLATINUM LTD ADR	121,571.94	51,731.99
ADR ANGLOGOLD ASHANTI LTD	105,598.15	78,668.69
ADR ARACRUZ CELULOSE S A SPONSORED ADR REPSTG CL B SHS	7,900.10	9,475.20
ADR ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	101,380.69	53,606.20
ADR ARM HLDS PLC SPONSORED ISIN US0420681068	1,299.34	770.00
ADR ASIA PULP & PAPER LTD SPONSORED ADR	416.17	

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ADR ASTRAZENECA PLC SPONSORED ADR UK	17,789.09	17,273.63
ADR AU OPTRONICS CORP SPONSORED ADR	15,984.85	11,389.44
ADR AUSTRALIA & NEW ZEALAND BKG GROUP LTD SPONSORED ADR	26,021.40	12,898.60
ADR AXA SA SPONSORED ADR	46,902.40	30,896.25
ADR BABCOCK & BROWN AIR LTD SPONSORED ADR ADR	3,614.00	3,385.00
ADR BAE SYS PLC SPONSORED ADR	3,354.95	2,166.68
ADR BAIDU INC SPONSORED ADR	372,195.13	319,243.65
ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	164,332.87	141,224.43
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	31,866.64	15,081.36
ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PEF SHS	8,249.19	5,837.50
ADR BARLOW LTD ADR	17,767.90	11,300.50
ADR BASF AKTIENGESELLSCHAFT LEVEL I	50,767.37	36,039.29
ADR BAYER A G SPONSORED ADR	81,729.94	62,894.76
ADR BERKELEY TECH LTD SPONSORED ADR	14,194.86	29.33
ADR BHP BILLITON LTD SPONSORED ADR	322,560.67	216,455.64
ADR BHP BILLITON PLC SPONSORED ADR	9,524.63	6,751.50
ADR BNP PARIBAS SPONSORED ADR REPSTG	17,250.93	6,832.74
ADR BP P L C SPONSORED ADR SPONSORED ADR	423,172.88	382,809.15
ADR BP P L C SPONSORED ADR SPONSORED ADR	328,373.00	257,070.00
ADR BRIT AMERN TOB PLC SPONSORED COM STK	6,873.95	5,311.00
ADR BT GROUP PLC ADR	31,296.24	17,882.10
ADR C P POKPHAND LTD SPONSORED ADR NEW	3,037.12	323.50
ADR CANON INC A.D.R. FOR COM YEN	7,403.01	4,710.00
ADR CATHAY PAC AWYS LTD SPONSORED ADR	533.95	281.28
ADR CEMEX SAB DE CV	92,242.54	41,358.50
ADR CEMEX SAB DE CV	949,476.50	593,542.46
ADR CEMEX SAB DE CV	234,317.14	75,596.94
ADR CGG VERITAS ADS EACH 5 REPR 1 ORD EUR2	18,912.19	5,996.00
ADR CHEUNG KONG HLDG LTD A.D.R. FOR ORD HK \$2	33,866.06	25,299.35
ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV	51,999.63	24,471.75
ADR CHINA DIGITAL TV HLDG CO LTD SPONSORED ADR	202,589.34	57,738.20

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FORM 5500, SCHEDULE H, PART IV, LINE 4i
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* Denotes party-in-interest investment

Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR CHINA FIN ONLINE CO LTD SPONSORED ADR	3,346.93	2,460.50
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS	28,005.89	20,416.00
ADR CHINA MED TECHNOLOGIES INC SPONSOREDADR	111,975.39	52,007.42
ADR CHINA MOBILE LTD	705,299.63	522,738.00
ADR CHINA OILFIELD SVCS LTD SPONSORED ADR REPSTG H SHS	3,553.95	1,612.85
ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS	74,259.38	33,675.55
ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091	18,286.06	6,367.50
ADR CHINA SUNERGY CO LTD SPONSORED ADR	42,003.02	19,947.50
ADR CHINA TECHFAITH WIRELESS COMMUNICATION TECH LTD SPONSORED ADR	11,935.45	3,840.00
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR	19,397.46	16,762.24
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR	21,605.27	16,190.80
ADR COCA-COLA FEMSA S.A.B DE C.V.	5,508.95	4,351.00
ADR COCA-COLA HELLENIC BOTTLING CO S A SPONSORED ADR	4,437.45	1,446.00
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR	186,517.65	102,287.25
ADR COMPANHIA SIDERURGICA NACIONAL REPSTG ORD SHS	16,228.26	7,686.00
ADR COMPANHIA VALE DO RIO DOCE SPONSOREDADR	666,982.71	299,177.55
ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS	33,031.41	24,621.12
ADR CPFL ENERGIA S A SPONSORED ADR	3,238.78	1,758.15
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	74,270.16	38,716.20
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	220,582.97	115,866.00
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS	72,359.21	38,270.40
ADR DESARROLLADORA HOMEX SAB DE CV SPONSORED ADR	5,643.44	2,283.00
ADR DEUTSCHE TELEKOM AG ISIN # US2515661054	7,178.05	5,355.00
ADR DRDGOLD LTD SPONSORED ADR REPSTG 10 SHS	6,364.73	9,329.75
ADR E ON AG SPONSORED ADR	62,106.10	44,473.05
ADR E-HOUSE CHINA HLDGS LTD ADR	41,693.43	24,219.00
ADR ELAN CORP PLC ADR REPRESENTING SHS	60,183.88	23,202.00
ADR EMBOTELLADORA ANDINA S A SPONSORED ADR REPSTG SER A	1,645.95	1,050.00
ADR EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSR ADR REPSTG PFD SHS	6,544.99	3,242.00
ADR ENI S P A SPONSORED ADR	45,057.04	33,474.00
ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	145,827.09	109,340.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	4,246.94	2,811.60
ADR FOCUS MEDIA HLDG LTD SPONSORED ADR	60,918.37	22,452.30
ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	5,185.35	6,026.00
ADR FRANCE TELECOM	3,371.15	2,807.00
ADR FUTUREMEDIA PLC SPONSORED ADR COM NEW DEC 2007 ADR	999.60	0.40
ADR GAFISA S A SPONSORED ADR REPSTG 2 COM SHS	13,434.31	3,704.00
ADR GDF SUEZ SPONSORED ADR ADR	5,250.11	4,664.67
ADR GENESIS LEASE LTD ADR ADR	71,580.78	17,786.55
ADR GERDAU S A SPONSORED ADR	26,892.25	21,285.00
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	149,210.44	116,696.32
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	812,488.74	626,136.00
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	116,547.59	93,398.62
ADR GMARKET INC SPONSORED ADR	17,732.34	13,800.00
ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS	23,240.07	5,160.60
ADR GOLD FIELDS LTD NEW SPONSORED ADR	28,294.02	28,052.25
ADR GRUPO AEROPORTUARIO DEL PACIFICO SABDE CV	9,614.12	7,251.30
ADR GRUPO CASA SABA S A DE C V SPONSOREDADR	2,614.70	1,380.00
ADR GRUPO SIMEC SAB	306.43	123.75
ADR GRUPO TELEVISA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	17,846.03	11,952.00
ADR GRUPO TMM SAB SPONSORED ADR REPSTG SER A SHS CPO	1,308.95	1,420.00
ADR GUANGSHEN RY LTD	5,827.67	6,179.52
ADR GUSHAN ENVIRONMENTAL ENERGY LTD SPONSORED ADR	19,494.34	2,668.00
ADR HANG LUNG PPTYS LTD SPONSORED ADR	9,900.90	10,864.10
ADR HARMONY GOLD MNG LTD	75,877.75	109,700.00
ADR HDFC BK LTD ADR REPSTG 3 SHS	11,182.10	10,849.76
ADR HITACHI LTD A.D.R. FOR 10 COM	124,469.32	82,194.00
ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON	66,651.22	51,642.80
ADR HOYA CORP SPONSORED ADR	2,158.95	1,699.94
ADR HSBC HLDGS PLC SPONSORED ADR NEW	245,686.33	131,409.00
ADR HSBC HLDGS PLC SPONSORED ADR NEW	108,089.87	60,302.13
ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS	8,315.42	10,213.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR HUTCHISON TELECOMMUNICATIONS INTL LTD SPONSORED ADR	15,828.98	4,864.05
ADR IBERDROLA S A SPONSORED ADR REPSTG 10RD SHS	19,218.51	18,181.20
ADR ICICI BK LTD	3,731.65	5,775.00
ADR ICICI BK LTD	487,683.59	291,849.25
ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH	9,303.78	4,818.79
ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037	13,782.88	1,820.00
ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	412,097.77	274,446.90
ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	64,027.76	35,061.39
ADR ING GROEP N V SPONSORED ADR	38,331.68	22,200.00
ADR INSIGNIA SOLUTIONS PLC SPONSORED ADR	601,291.48	1,304.00
ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR NEW JUNE 2007	19,283.95	12,555.00
ADR INTESA SANPAOLO S P A SPONSORED ADR REPSTG ORD SHS ADR	29,176.56	16,930.16
ADR IRELAND BK SPONSORED	6,933.28	6,215.31
ADR JA SOLAR HLDGS CO LTD SPONSORED ADR	407,452.64	163,385.56
ADR JARDINE MATHESON HLDGS LTD ADR	9,158.95	5,550.00
ADR JSC MMC NORILSK ADR	446.16	137.00
ADR JSC MMC NORILSK NICKEL SPONSORED ADR	146,527.37	34,164.90
ADR JSC MMC NORILSK NICKEL SPONSORED ADR	164,898.47	49,241.60
ADR KEPPEL LTD SPONSORED	2,958.95	3,005.35
ADR KONGZHONG CORP SPONSORED ADR	18,102.16	9,373.30
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	79,048.73	45,701.00
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	51,454.92	44,210.75
ADR KOREA ELEC PWR CORP SPONSORED ADR ISIN #US5006311063	15,011.69	16,254.00
ADR KUBOTA CORP	3,774.47	3,426.65
ADR KYOCERA CORP A.D.R. FOR COM	119,806.43	108,555.00
ADR LAN AIRL S A	1,315.84	764.75
ADR LDK SOLAR CO LTD SPONSORED ADR	273,964.19	88,664.96
ADR LENOVO GROUP LTD SPONSORED ADR	12,388.30	7,078.37
ADR LIHIR GOLD LTD SPONSORED ADR	10,435.15	6,579.00
ADR LUXOTTICA GROUP S P A SPONSORED ADR	18,888.95	14,496.00
ADR M 2003 PLC SPONSORED ADR	4,800.70	8.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR MACQUARIE GROUP LTD ADR ADR	11,426.77	4,017.22
ADR MECHEL OAO SPONSORED ADR	104,486.72	26,660.00
ADR METAL STORM LTD SPONSORED ADR	5,539.48	1,394.20
ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A	83,145.89	48,240.00
ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A	211,620.25	96,120.00
ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR	56,417.58	35,552.25
ADR MIZUHO FINL GROUP INC SPONSORED ADR	1,275.95	577.00
ADR MOBILE TELESYSTEMS OJSC SPONSORED	11,677.98	3,735.20
ADR NATIONAL AUSTRALIA BK LTD SPONSORED ADR	7,973.95	4,365.12
ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW	12,743.96	11,656.26
ADR NATUZZI S P A ADR	2,631.60	840.00
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	250,730.70	283,458.00
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	140,971.77	125,381.47
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	153,994.00	150,892.68
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	23,083.34	19,053.77
ADR NEWCREST MNG LTD SPONSORED ADR	168,607.90	191,668.71
ADR NINTENDO LTD	31,162.93	26,154.81
ADR NIPPON TELEG & TEL CORP SPONSORED ADR	13,867.95	13,595.00
ADR NIPPON TELEG & TEL CORP SPONSORED ADR	132,657.90	165,804.62
ADR NOAH ED HLDGS LTD ADR	1,198.15	315.00
ADR NOKIA CORP SPONSORED ADR	192,560.32	128,060.40
ADR NOMURA HLDGS INC SPONSORED ADR	26,668.09	13,568.75
ADR NORSK HYDRO A.S. SPONSORED FOR COMMON STOCK	3,221.59	694.79
ADR NOVARTIS AG	91,346.46	84,094.40
ADR NOVARTIS AG	775,809.67	726,496.00
ADR NOVO-NORDISK A S ADR	14,903.46	12,333.60
ADR NTT DOCOMO INC SPONSORED ADR	6,156.98	6,533.46
ADR OAO GAZPROM LEVEL 1 ADR	22,002.51	6,735.50
ADR OAO GAZPROM LEVEL 1 ADR		
ADR OIL CO LUKOIL SPONSORED ADR	477,159.46	180,395.00
ADR OPEN JT STK CO-VIMPEL COMMUNICATIONSSPONSORED ADR	152,207.31	84,530.96

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR ORKLA A S SPONSORED ADR	12,998.95	6,490.90
ADR PANASONIC CORP ADR ADR	32,770.24	20,264.76
ADR PANASONIC CORP ADR ADR	333,444.68	279,900.00
ADR PARTNER COMMUNICATIONS CO LTD ADR ISIN US70211M1099	22,633.65	16,665.00
ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	2,621.43	1,725.00
ADR PETROBRAS ENERGIA PARTICIPACIONES S A SPONSORED ADR REPSTG 2 CL B SH	8,626.90	7,917.00
ADR PETROCHINA CO LTD SPONSORED ADR	151,688.65	83,690.41
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	566,270.87	361,203.01
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	267,048.64	134,009.28
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	931,724.68	603,654.01
ADR POSCO SPONSORED ADR	115,818.22	72,766.75
ADR PRANA BIOTECHNOLOGY LTD SPONSORED ADR	9,018.90	5,700.00
ADR RANDGOLD RES LTD ADR	21,434.36	21,960.00
ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007	4,514.43	506.52
ADR RENESOLA LTD SPONSORED ADS ADR	25,723.18	29,370.60
ADR RIO TINTO PLC SPONSORED ADR	55,170.62	13,781.05
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	35,191.95	35,978.50
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	67,692.29	62,977.28
ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR REPSTG 20 ORD SH	38,255.10	25,971.04
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	27,046.85	21,176.00
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	107,616.83	116,468.00
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS	30,448.11	25,715.00
ADR SADIA S A	53,176.57	27,028.40
ADR SANOFI-AVENTIS SPONSORED ADR	40,236.20	29,973.12
ADR SANOFI-AVENTIS SPONSORED ADR	910,525.31	691,440.00
ADR SAP AKTIENGESELLSCHAFT SPONSORED ADR	13,677.90	14,488.00
ADR SAP AKTIENGESELLSCHAFT SPONSORED ADR	1,051,368.03	720,778.00
ADR SASOL LTD SPONSORED ADR	42,998.49	32,665.41
ADR SATYAM COMPUTER SVCS LTD AMERN DEPOSITORY RCPT ISIN US8040981016	1,299.24	1,356.00
ADR SCMP GROUP LTD SPONSORED ADR	2,109.95	220.00
ADR SEMICONDUCTOR MFG INTL CORP SPONSORED ADR	467.95	358.70

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR	20,942.48	22,263.68
ADR SIEMENS AG COM DM50 (NEW)	387,139.97	340,875.00
ADR SIEMENS AG COM DM50 (NEW)	153,619.25	115,215.75
ADR SILEX SYS LTD SPONSORED ADR	95,719.07	24,429.60
ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS	18,849.96	3,526.60
ADR SINOPEC SHANGHAI PETROCHEMICAL CO LTD SPONSORED ADR REPSTG CL H SHS	13,004.89	5,232.00
ADR SK TELECOM LTD SPONSORED ADR	2,461.16	1,818.00
ADR SKILLSOFT PUB LTD CO SPONSORED ADR	141,673.95	103,530.00
ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS	88,011.12	81,096.75
ADR SOLARFUN PWR HLDGS CO LTD SPONSORED ADR	223,655.24	82,750.17
ADR SONY CORP AMERN SH NEW	573,290.78	349,920.00
ADR SONY CORP AMERN SH NEW	86,036.80	43,040.16
ADR SPONSORED ADR	3,721.13	2,440.00
ADR SPONSORED ADR REPSTG ORD SHS ADR	2,131.56	799.00
ADR ST GEORGE BK LTD SPONSORED ADR	4,008.62	2,249.57
ADR STARPHARMA HLDGS LTD SPONSORED ADR ADR	3,409.95	1,359.50
ADR STERLITE INDS INDIA LTD ADS	48,243.20	11,950.80
ADR SUMITOMO MITSUI FINL GROUP INC ADR	27,415.21	15,657.95
ADR SUNTECH PWR HLDGS CO LTD ADR	628,216.13	306,785.70
ADR SYNGENTA AG SPONSORED ADR	29,592.80	19,061.18
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	369,769.13	279,573.10
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1,114,249.47	896,721.10
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	22,236.86	18,312.20
ADR TAM S A SPONSORED ADR REPSTG PFD	9,110.23	2,472.00
ADR TATA COMMUNICATIONS LTD SPONSORED ADR ADR	5,508.95	4,274.00
ADR TATA MTRS LTD SPONSORED ADR	33,956.77	8,677.50
ADR TELECOM CORP NEW ZEALAND LTD SPONSORED ADR	13,962.73	5,433.70
ADR TELEFONICA DE ARGENTINA S A SPONSORED ADR REPSTG 0.8156 CL B SHS	1,832.95	800.00
ADR TELEFONICA S A SPONSORED	69,714.93	58,696.69
ADR TELEFONOS DE MEXICO S A SPONSORED ADR REPSTG SH ORD L	1,983.95	1,654.26
ADR TENARIS S A SPONSORED ADR	42,183.25	20,665.30

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADR TERNIUM S A SPONSORED ADR	5,858.51	1,285.50
ADR TEVA PHARMACEUTICAL INDS	1,144,940.24	1,056,033.99
ADR TEVA PHARMACEUTICAL INDS	102,134.64	102,763.98
ADR TEVA PHARMACEUTICAL INDS	1,030,979.38	1,028,789.19
ADR TEVA PHARMACEUTICAL INDS	834,917.63	817,344.00
ADR THE9 LTD ADR ADR	5,872.30	3,996.00
ADR TOMKINS PLC SPONSORED ADR	11,038.95	7,310.00
ADR TOTAL SA	276,835.64	261,513.70
ADR TOTAL SA	73,749.80	56,682.50
ADR TOYOTA MTR CORP ADR FOR 2 COM	362,589.81	287,936.00
ADR TOYOTA MTR CORP ADR FOR 2 COM	396,457.00	269,940.00
ADR TRANSPORTADORA DE GAS DEL SUR S A SPONSORED ADR REPSTG 5 CL B SH	4,848.07	2,612.74
ADR TRINITY BIOTECH PLC SPONSORED ADR NEW	9,389.77	1,404.80
ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW	11,424.20	8,748.00
ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012	6,698.32	6,747.00
ADR UNILEVER N V NEW YORK SHS NEW	108,456.77	88,134.50
ADR UNILEVER PLC SPONSORED ADR NEW	12,617.61	9,208.00
ADR UNITED MICROELECTRONICS CORP SPONSORED ADR NEW	42,835.03	30,332.96
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR	100,568.06	58,314.69
ADR VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 3 ORD SHS	33,542.35	32,247.45
ADR VISIONCHINA MEDIA INC SPONSORED ADR	252.40	65.52
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR	251,834.23	204,706.60
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR	35,320.96	30,393.46
ADR VOTORANTIM CELULOSE E PAPEL S A SPONSORED ADR	3,268.61	1,982.50
ADR WESTPAC BKG LTD SPONSORED A.D.R.	24,731.70	14,584.42
ADR WIMM-BILL-DANN FOODS OJSC SPONSORED ADR	53,422.07	13,944.30
ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH\COM\	19,046.65	10,162.50
ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR	863.08	976.00
ADR YANZHOU COAL MNG CO LTD ISIN US9848461052	19,860.50	9,964.00
ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR	51,771.14	16,671.30
ADUDDLELL INDS INC COM STK	45.03	0.35

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ADVANCE AMER CASH ADVANCE CTRS INC COM STK	53,717.90	17,577.00
ADVANCE AMER CASH ADVANCE CTRS INC COM STK	115,754.38	16,821.00
ADVANCE AUTO PTS INC COM	117,188.88	97,585.00
ADVANCED BATTERY TECHNOLOGIES INC COM COM	6,024.59	5,253.50
ADVANCED BIOTHERAPY INC	33,718.30	8,161.20
ADVANCED CELL TECHNOLOGY INC COM	9,961.75	5,616.60
ADVANCED DEPOSITION TECHNOLOGIES INC COM	1,506.39	0.15
ADVANCED GROWING SYS INC NEV COM	4,040.70	2,000.00
ADVANCED ID CORP COM	11,240.98	2,100.00
ADVANCED MED INST INC COM	8,759.95	350.00
ADVANCED MICRO DEVICES INC COM	250,379.55	32,832.00
ADVANCED MICRO DEVICES INC COM	116,037.15	71,258.40
ADVANCED OPTICS ELECTRONICS INC COM	9,411.96	200.00
ADVANCED POWERLINE TECHNOLOGIES INC COM	3,635.90	0.70
ADVANCED VIRAL RESH CORP COM	13,629.35	220.00
ADVANTA CORP CL B	4,843.11	3,605.25
ADVANTEST CORP NPV	74,249.05	85,184.78
ADVENTRX PHARMACEUTICALS INC COM STK	1,384.45	37.50
AECOM TECHNOLOGY CORP DELAWARE COM	90,451.75	92,804.60
AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01	11,220.34	12,041.60
AEGIS ASSMTS INC COM	3,578.85	1.20
AEGON NV COM STK EUR0.12	32,127.55	38,337.41
AEHR TEST SYS COM	1,007.51	205.00
AEON CREDIT SERV NPV	320,636.30	184,185.33
AERCAP HOLDINGS N.V. EUR0.01	8,988.95	1,505.00
AERO PERFORMANCE PRODS INC COM STK	956.80	210.00
AEROFOAM METALS INC COM	5,138.44	3.00
AEROPOSTALE COM	21,898.24	11,237.80
AEROPOSTALE COM	7,271.10	8,050.00
AEROVIRONMENT INC COM	99,570.54	132,147.90
AES CORP COM	341,234.58	138,432.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
AES CORP COM	26,399.37	11,395.92
AETNA INC	65,125.91	46,241.14
AETNA INC	161,514.99	327,636.00
AETNA INC	296,309.17	319,200.00
AETRIUM INC COM STK USD0.001	4,149.95	1,950.00
AFC ENTERPRISES INC COM	9,101.20	4,690.00
AFFILIATED COMPUTER SVCS INC CL A COM	133,179.71	110,280.00
AFFILIATED COMPUTER SVCS INC CL A COM	583,013.67	523,830.00
AFFILIATED MANAGERS GROUP INC COM STK	915,147.99	507,232.00
AFFILIATED MANAGERS GROUP INC COM STK	215,723.99	145,043.20
AFFILIATED MANAGERS GROUP INC COM STK	10,940.51	4,192.00
AFFYMETRIX INC OC-CAP STK	2,870.35	717.60
AFFYMETRIX INC OC-CAP STK	15,550.00	11,960.00
AFLAC INC COM	360,897.85	536,328.00
AFLAC INC COM	91,069.13	83,859.88
AFRICAN DIAMOND CO INC COM	2,808.95	2,750.00
AGCO CORP COM	14,703.48	7,171.36
AGCO CORP COM	94,916.64	99,078.00
AGCO CORP COM	506,581.97	224,105.00
AGCO CORP COM	182,950.40	75,488.00
AGILENT TECHNOLOGIES INC COM	50,616.17	45,639.60
AGILENT TECHNOLOGIES INC COM	974.66	468.90
AGILENT TECHNOLOGIES INC COM	239,370.49	137,840.97
AGL RES INC COM	46,033.86	37,297.75
AGNICO EAGLE MINES LTD COM	333,683.82	317,476.05
AGRIUM INC COM	57,585.38	57,031.23
AIFUL CORP NPV	217,373.56	68,238.83
AIR CDA INC CL A COM STK	3,547.70	3,544.00
AIR FRANCE KLM EUR8.50	1,174,864.73	364,582.78
AIR LIQUIDE(L) EUR5.50	614,760.94	509,663.07
AIR METHODS CORP COM NEW COM NEW	5,776.25	2,398.50

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Identity of Issue/Description of Investment	Historical Cost	Current Value
AIR PROD & CHEM INC COM	198,333.22	261,404.00
AIR PROD & CHEM INC COM	580,807.64	588,159.00
AIR PROD & CHEM INC COM	281,118.54	296,593.00
AIR PROD & CHEM INC COM	184,021.76	107,195.25
AIR PROD & CHEM INC COM	148,502.01	136,985.75
AIR TRANS SVCS GROUP INC COM STK	10,188.13	423.00
AIR WTR INTL CORP COM STK	482.67	
AIRCASTLE LIMITED COM STK	38,748.48	10,109.70
AIRGAS INC COM	186,292.34	180,523.70
AIRGAS INC COM	15,179.56	13,646.50
AIRNET COMMUNICATIONS CORP COM NEW STK	3,389.37	
AIRSCOOTER CORP COM	10,628.14	1,050.00
AIRSPAN NETWORKS INC COM STK ISIN#US00950H1023	25,623.18	2,120.30
AIRTECH INTL GROUP INC COM NEW	6,883.43	
AIRTRAN HLDGS INC COM	8,406.14	10,434.00
AIRVANA INC COM STK	17,570.69	17,974.44
AISIN SEIKI CO NPV	87,669.66	83,105.35
AK STL HLDG CORP COM STK PAR \$0.01	181,397.63	26,096.00
AK STL HLDG CORP COM STK PAR \$0.01	60,618.29	15,016.37
AKAMAI TECHNOLOGIES INC COM STK	69,995.77	44,138.25
AKAMAI TECHNOLOGIES INC COM STK	202,688.48	63,378.00
AKEENA SOLAR INC COM STK	31,077.78	11,162.80
AKZO NOBEL NV EUR2	315,303.44	184,972.28
ALADDIN KNOWLEDGE SYS COM	4,394.81	1,848.00
ALASKA AIR GROUP INC COM	7,537.90	10,939.50
ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012	71,058.24	59,608.59
ALBANY INTL CORP NEW CL A	714.45	642.00
ALBANY MOLECULAR RESH INC COM	247,298.13	149,976.52
ALBERTA STAR DEV CORP COM	239,120.74	20,498.16
ALBERTO-CULVER CO NEW COM STK	90,003.36	102,942.00
ALBERTO-CULVER CO NEW COM STK	211,189.60	189,952.50

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ALBERTO-CULVER CO NEW COM STK	1,127.20	1,229.59
ALCOA INC COM STK	268,154.48	208,564.25
ALCOA INC COM STK	423,182.94	224,254.16
ALCOA INC COM STK	865,596.69	343,430.00
ALCON INC COM CHF0.20	2,845.29	1,516.23
ALDERSHOT RES LTD NEW COM STK	252.75	32.40
ALEXANDER & BALDWIN INC COM	16,193.26	8,771.00
ALEXCO RESOURCE CORP COM STK	15,422.86	10,950.00
ALEXION PHARMACEUTICALS INC COM	93,416.45	144,036.20
ALEXION PHARMACEUTICALS INC COM	128,494.81	124,348.84
ALGONQUIN PWR INC FD TR UNITS COM	15,848.21	4,210.20
ALICO INC COM	9,520.83	9,298.01
ALIGN TECHNOLOGY INC COM	4,900.23	4,375.00
ALIGN TECHNOLOGY INC COM	68,997.64	46,375.00
ALKERMES INC COM	8,587.18	5,325.00
ALL FUELS & ENERGY CO COM STK	2,154.95	1.52
ALLEGHENY ENERGY INC COM	145,004.13	142,212.00
ALLEGHENY ENERGY INC COM	8,211.41	7,089.74
ALLEGHENY TECHNOLOGIES INC COM	85,126.06	61,425.18
ALLEGHENY TECHNOLOGIES INC COM	38,878.26	28,135.67
ALLEGIANT TRAVEL CO COM	186,704.02	228,279.00
ALLERGAN INC COM	192,969.56	306,432.00
ALLERGAN INC COM	132,019.42	95,558.40
ALLERGAN INC COM	49,020.42	37,760.04
ALLETE INC COM NEW	7,164.15	6,454.00
ALLIANCE 1 INTL INC COM	3,790.27	2,940.00
ALLIANCE DATA SYS CORP COM	151,369.02	167,508.00
ALLIANCE DATA SYS CORP COM	67,474.15	41,877.00
ALLIANCE HEALTHCARE SVCS INC COM NEW COMNEW	3,232.03	3,188.00
ALLIANCE HEALTHCARE SVCS INC COM NEW COMNEW	146,119.44	142,663.00
ALLIANCE HLDGS GP L P	2,147.31	1,345.60

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ALLIANT TECHSYSTEMS INC COM	3,506.05	3,430.40
ALLIANT TECHSYSTEMS INC COM	171,791.04	137,216.00
ALLIANZ SE (SE SOCIETAS EUROPEAE)	1,313,311.07	740,201.61
ALLIED CAP CORP NEW COM	11,912.90	18,023.00
ALLIED CAP CORP NEW COM	48,341.33	65,905.00
ALLIED CAP CORP NEW COM	231,773.37	37,485.56
ALLIED ENERGY INC FLA COM	539.95	80.00
ALLIED HEALTHCARE INTL INC COM	5,708.95	5,450.00
ALLIED IRISH BANKS PLC	240,880.57	85,157.13
ALLIED MOTION TECHNOLOGIES INC COM	4,590.68	2,016.00
ALLIED NEV GOLD CORP COM STK	25,949.04	25,203.86
ALLIED WORLD ASSURANCE COM STK	61,786.73	73,080.00
ALLIED WORLD ASSURANCE COM STK	150,219.33	154,280.00
ALLIED WORLD ASSURANCE COM STK	126,734.27	121,800.00
ALLION HEALTHCARE INC COM	1,076.90	824.00
ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW	132,142.65	44,550.00
ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW	10,024.68	3,300.00
ALLOY INC COM NEW STK	1,261.93	634.50
ALLSCRIPT-MISYS HEALTHCARE SOLUTIONS INC	116,672.97	129,108.80
ALLSTATE CORP COM	46,985.43	31,261.59
ALLSTATE CORP COM	113,259.94	78,624.00
ALLSTATE CORP COM	773,866.44	511,678.44
ALLSTATE CORP COM	347,810.99	439,901.28
ALMOST FAMILY INC COM	85,212.68	81,233.88
ALNYLAM PHARMACEUTICALS INC COM	252,655.80	237,408.00
ALPHA NAT RES INC COM STK	267,024.43	189,423.00
ALPHA NAT RES INC COM STK	177,102.97	52,795.59
ALPHATEC HLDGS INC COM STK	2,614.95	1,175.00
ALPHATRADE COM NEW STK	114.95	15.00
ALPINE AIR EXPRESS INC COM NEW STK	11,342.65	4,065.00
ALPS ELECTRIC CO NPV	161,999.59	73,419.75

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ALSTOM EUR7.0	726,071.57	437,073.69
ALTAIR NANOTECHNOLOGOES INC COM	24,175.65	12,078.00
ALTERA CORP COM	3,398.95	3,342.00
ALTERA CORP COM	252,500.18	123,654.00
ALTERNATE ENERGY CORP NEV COM STK	12,225.43	450.00
ALTRA HLDGS INC COM	5,205.81	2,373.00
ALTRA HLDGS INC COM	27,569.80	15,820.00
ALTRIA GROUP INC COM	501,909.08	772,578.00
ALTRIA GROUP INC COM	64,069.43	64,547.16
ALTRIA GROUP INC COM	1,015,114.27	816,931.39
ALTUS PHARMACEUTICALS INC COM	2,288.95	795.00
ALVARION LTD COM	15,800.31	6,497.70
AMADA CO LTD NPV	111,961.12	85,383.34
AMAZON COM INC COM	75,067.10	89,022.08
AMAZON COM INC COM	394,037.55	405,112.00
AMAZON COM INC COM	986,063.35	728,176.00
AMAZON COM INC COM	74,352.91	55,690.08
AMAZON GOLDSANDS LTD COM STK	3,519.95	48.00
AMBAC FNCL GROUP COM STK	515,542.60	276,893.40
AMCOR LIMITED NPV	197,570.03	166,238.97
AMD L INC COM PAR 2006 STK	478.91	69.00
AMDOCS ORD GBP0.01	64,554.86	43,438.75
AMDOCS ORD GBP0.01	27,689.57	15,308.73
AMEDISYS INC COM	98,393.05	107,897.40
AMEDISYS INC COM	36,528.26	37,826.10
AMELOT HLDGS INC COM	726.85	300.00
AMER ELEC PWR CO INC COM	355,482.37	276,224.00
AMER ELEC PWR CO INC COM	362,211.10	334,131.20
AMER ELEC PWR CO INC COM	13,009.73	11,929.42
AMER FINL GROUP INC OH COM STK	38,541.45	34,320.00
AMER FINL GROUP INC OH COM STK	303,553.94	234,520.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
AMER FINL GROUP INC OH COM STK	198,414.90	157,872.00
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	204,066.33	117,351.63
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	17,502.32	14,875.20
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	362,373.15	197,716.20
AMER WILD WOODLAND GINSENG CORP	281,353.61	
AMEREN CORP COM	220,173.42	172,952.00
AMEREN CORP COM	11,305.90	8,697.26
AMERICAN APPAREL INC COM STK	7,088.95	1,990.00
AMERICAN BIO MEDICA CORP COM	15,880.90	4,800.00
AMERICAN CAP AGY CORP COM	2,000.95	2,274.39
AMERICAN CAP LTD COM STK	73,170.65	66,420.00
AMERICAN CAP LTD COM STK	221,601.31	16,200.00
AMERICAN CAP LTD COM STK	12,153.56	11,340.00
AMERICAN CAP LTD COM STK	267,589.24	97,877.55
AMERICAN EAGLE OUTFITTERS INC NEW COM	94,709.96	44,793.99
AMERICAN EAGLE OUTFITTERS INC NEW COM	61,601.80	71,136.00
AMERICAN EAGLE OUTFITTERS INC NEW COM	103,854.95	99,113.04
AMERICAN EAGLE OUTFITTERS INC NEW COM	363,558.02	336,024.00
AMERICAN EAGLE OUTFITTERS INC NEW COM	37,396.64	34,632.00
AMERICAN ENTERPRISE DEV CORP COM STK	277.90	110.00
AMERICAN EQUITY INVT LIFE HLDG CO COM	194,700.34	243,600.00
AMERICAN EXPRESS CO	1,113,447.45	456,330.00
AMERICAN EXPRESS CO	698,068.62	534,240.00
AMERICAN EXPRESS CO	73,743.60	39,728.03
AMERICAN GREEN GROUP INC COM NEW COM NEW	864.95	
AMERICAN INTERNATIONAL GROUP	1,427,553.77	983,496.66
AMERICAN INTERNATIONAL GROUP	2,348,945.17	105,028.29
AMERICAN INTERNATIONAL GROUP	1,773,561.37	76,773.00
AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW	3,347.50	
AMERICAN OIL & GAS INC NEV NEW COM	7,503.98	984.00
AMERICAN PHYSICIANS CAP INC COM	4,698.97	4,830.83

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Identity of Issue/Description of Investment	Historical Cost	Current Value
AMERICAN PHYSICIANS CAP INC COM	45,765.50	52,910.00
AMERICAN PUB ED INC COM STK	86,526.52	81,408.91
AMERICAN RAILCAR INDS INC COM STK	75,203.06	24,219.00
AMERICAN REPROGRAPHICS CO COM	32,208.73	12,019.80
AMERICAN SEC RES CORP COM	1,959.55	210.00
AMERICAN SUPERCONDUCTOR CORP SHS	30,725.01	19,164.25
AMERICAN TECHNOLOGY CORP COM NEW COM NEW	5,428.66	550.00
AMERICAN TOWER CORP CL A	430,995.68	287,336.00
AMERICAN UNITY INVTS INC FLA COM STK	2,159.75	4.00
AMERICAN VANGUARD CORP COM	12,750.08	9,360.00
AMERICAN WTR WKS CO INC NEW COM	206,393.02	204,415.20
AMERICAN WTR WKS CO INC NEW COM	18,109.63	17,825.15
AMERICAS CAR-MART INC COM	13,353.57	9,667.00
AMERICAS WIND ENERGY CORP COM	2,960.87	223.20
AMERICREDIT CORP COM	98,768.95	114,600.00
AMERIGO RES LTD	7,753.40	6,156.00
AMERIGROUP CORP COM	971.51	1,416.96
AMERIGROUP CORP COM	175,466.26	150,552.00
AMERIGROUP CORP COM	282,665.89	277,488.00
AMERIGROUP CORP COM	650,940.96	687,816.00
AMERIPRISE FINL INC COM	97,403.19	124,742.40
AMERIPRISE FINL INC COM	4,522.04	4,672.00
AMERISOURCEBERGEN CORP COM	127,549.53	142,640.00
AMERISOURCEBERGEN CORP COM	159,899.59	146,206.00
AMERISOURCEBERGEN CORP COM	139,572.84	141,926.80
AMERISTAR CASINOS INC COM STK USD0.01	5,153.95	6,350.40
AMERITYRE CORP COM	56,503.42	3,911.60
AMERN COML LINES INC COM NEW	3,418.49	980.00
AMERN ECOLOGY CORP COM NEW	8,697.32	6,473.60
AMERN HOMEPATIENT INC COM	938.95	420.00
AMERN ITALIAN PASTA CO CL A	7,408.49	7,372.20

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Identity of Issue/Description of Investment	Historical Cost	Current Value
AMERN MED SYS HLDGS INC COM STK	33.01	17.98
AMERN ORIENTAL BIOENGINEERING INC COM STK	45,944.03	50,870.68
AMERN ORIENTAL BIOENGINEERING INC COM STK	25,013.78	21,728.00
AMERN SCI & ENGR INC COM	33,935.07	48,130.73
AMERN SOFTWARE INC CL A	19,174.10	13,592.74
AMERN STS WTR CO COM	24,337.90	26,384.00
AMETEK INC NEW COM	7.01	4.44
AMETEK INC NEW COM	247,713.57	233,825.40
AMETEK INC NEW COM	220,926.56	145,008.00
AMGEN INC COM	875,295.07	1,516,515.00
AMGEN INC COM	678,980.90	820,050.00
AMGEN INC COM	154,229.88	163,605.75
AMICAS INC COM	1,204.41	951.90
AMISH NATURALS INC COM STK	4,371.75	34.35
AMKOR TECHNOLOGY INC COM	36,258.15	12,862.00
AMKOR TECHNOLOGY INC COM	102,172.24	27,250.00
AMKOR TECHNOLOGY INC COM	268,732.54	54,282.00
AMN HEALTHCARE SVCS INC COM	41,297.28	20,304.00
AMOROCORP INC COM STK	1,030.00	
AMPCO-PITTSBURG CORP COM	7,793.95	10,850.00
AMPHENOL CORP NEW CL A	9,879.50	4,796.00
AMPHENOL CORP NEW CL A	176,085.61	105,512.00
AMR CORP COM	369,673.28	371,316.00
AMR CORP COM	102,543.47	102,389.32
AMR CORP COM	12,114.00	12,804.00
AMR CORP COM	747,422.73	813,726.21
AMSURG CORP COM	16,466.34	14,984.28
AMTECH SYS INC COM PAR \$0.01 NEW STK	21,998.41	18,450.00
AMTRUST FINL SVCS INC COM	116,133.42	90,480.00
AMYLIN PHARMACEUTICALS INC COM	26,094.34	19,367.25
ANADARKO PETRO CORP COM	358,557.62	265,995.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
ANADARKO PETRO CORP COM	154,158.83	117,955.60
ANADARKO PETRO CORP COM	309,591.45	440,086.80
ANADIGICS INC COM	15,995.20	7,696.00
ANADIGICS INC COM	32,974.24	10,863.20
ANALOG DEVICES INC COM	238,150.00	138,846.00
ANALOG DEVICES INC COM	379,878.22	384,204.00
ANALOG DEVICES INC COM	6,724.77	5,059.32
ANALYSTS INTL CORP COM	6,839.98	1,740.00
ANAVEX LIFE SCIENCES CORP COM STK	51,973.81	26,000.00
ANDERSONS INC COM	95,326.28	46,144.00
ANDERSONS INC COM	25,432.83	9,888.00
ANDINA MINERALS INC COM STK	15,983.43	20,828.11
ANDREA ELECTRS CORP COM	70.80	8.00
ANDRESMIN GOLD CORP COM NEW COM NEW	3,777.90	16.00
ANGLO AMERICAN USD0.54945	259,855.01	302,695.67
ANGLO IRISH BK CP GB EUR0.16	85,051.50	16,170.30
ANIKA THERAPEUTICS INC COM STK	5,889.29	1,520.00
ANIMAL HEALTH INTL INC COM	23,598.97	6,816.00
ANNTAYLOR STORES CORP COM	11,612.95	2,885.00
ANNTAYLOR STORES CORP COM	82,259.25	31,735.00
ANNTAYLOR STORES CORP COM	23,789.70	25,965.00
ANSYS INC COM	87,898.58	61,358.00
ANSYS INC COM	292,426.16	201,644.70
ANSYS INC COM	17,977.32	14,307.57
ANTARES PHARMA INC COM	2,109.95	555.00
ANTIGENICS INC DEL COM STOCK	6,452.69	768.00
ANTOFAGASTA ORD GBP0.05	523,415.54	258,775.59
ANTRIM ENERGY INC COM	820.73	105.72
AON CORP COM	70,837.02	76,605.36
AON CORP COM	8,442.22	9,562.29
AON CORP COM	188,231.23	306,056.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
APACHE CORP COM	371,611.03	312,578.82
APACHE CORP COM	290,990.64	617,853.70
APACHE CORP COM	453,424.18	275,761.00
APACHE CORP COM	245,386.78	256,010.55
APACHE CORP COM	355,779.31	353,249.84
APERTURE HEALTH INC COM STK	22,909.95	366.00
APEX SILVER MINE LTD COM STK	10,294.31	5,194.00
APOGEE ENTERPRISES INC COM	2,343.98	1,054.48
APOGEE ENTERPRISES INC COM	521,436.19	249,676.00
APOGEE TECH INC COM STK	14,354.85	3,900.00
APOLLO GOLD CORP YUKON COM DO NOT USE SEE 2009928	6,750.80	9,177.00
APOLLO GROUP INC CL A CL A	51,068.47	56,468.94
APOLLO GROUP INC CL A CL A	129,547.39	206,874.00
APOLLO GROUP INC CL A CL A	80,017.05	110,332.80
APOLLO INVT CORP COM SH BEN INT	250,016.35	120,874.84
A-POWER ENERGY GENERATION SYSTEMS LTD COM STK USD0.0001	8,675.63	4,622.50
APPIANT TECHNOLOGIES INC COM	554.95	1.65
APPLE INC	11,061,895.29	7,878,658.50
APPLE INC	721,001.75	508,686.00
APPLE INC	1,472,558.08	752,530.95
APPLE INC	663,276.56	588,915.00
APPLE INC	578,299.88	418,215.00
APPLE INC	761,636.58	1,877,700.00
APPLIED ENERGETICS INC COM STK	9,572.33	608.00
APPLIED INDL TECHNOLOGIES INC COM	5,057.55	3,784.00
APPLIED INDL TECHNOLOGIES INC COM	514,620.21	360,426.00
APPLIED INDL TECHNOLOGIES INC COM	29,872.98	20,812.00
APPLIED MATERIALS INC COM	406,278.21	337,329.00
APPLIED MATERIALS INC COM	1,133,221.10	596,657.00
APPLIED MATERIALS INC COM	653,773.52	334,290.00
APPLIED MATERIALS INC COM	229,526.07	129,650.25

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Identity of Issue/Description of Investment	Historical Cost	Current Value
APPLIED MICRO CIRCUITS CORP COM NEW STK	1,124.66	982.50
APPLIED MICRO CIRCUITS CORP COM NEW STK	238,558.32	112,398.00
APPLIED MICRO CIRCUITS CORP COM NEW STK	32,272.02	16,113.00
APPLIED NEUROSOLUTIONS INC COM	10,569.95	750.00
APPLIED SIGNAL TECH INC COM	4,799.78	5,024.58
APPLIED SIGNAL TECH INC COM	11,989.36	14,352.00
APPLIEDTHEORY CORP COM	11,260.37	10.00
APTARGROUP INC COM	5,329.93	4,341.78
AQUA AMER INC COM	17,677.98	14,876.73
AQUILINE RES INC COM STK	191,056.28	36,645.21
ARABIAN AMERN DEV CO COM	27,899.12	8,755.20
ARADIGM CORP COM NEW	4,134.83	185.00
ARAFURA RESOURCES LTD COM STK	41,599.55	7,501.54
ARC ENERGY TR TR UNIT UNIT	79,811.36	68,383.56
ARCELORMITTAL NPV	158,908.95	175,524.11
ARCELORMITTAL NPV	479,439.34	249,729.43
ARCH CAPITAL GROUP COM STK	206,131.78	236,938.00
ARCH CAPITAL GROUP COM STK	240,736.32	245,350.00
ARCH CAPITAL GROUP COM STK	284,798.78	273,390.00
ARCH CAPITAL GROUP COM STK	318,047.91	315,450.00
ARCH COAL INC COM	86,636.84	50,426.87
ARCHER-DANIELS-MIDLAND CO COM	124,528.66	196,044.00
ARCHER-DANIELS-MIDLAND CO COM	253,090.09	456,753.69
ARCHER-DANIELS-MIDLAND CO COM	146,832.69	178,457.70
ARCHER-DANIELS-MIDLAND CO COM	397,735.50	288,300.00
ARCHER-DANIELS-MIDLAND CO COM	147,706.41	136,491.14
ARCTIC GLACIER INCOME FD TR UNIT	2,244.68	129.60
ARENA RES INC COM	33,606.84	25,140.55
ARENA RES INC COM	315,011.89	188,203.00
ARENA RES INC COM	107,400.89	83,848.65
ARES CAP CORP COM	10,900.30	4,664.40

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Identity of Issue/Description of Investment	Historical Cost	Current Value
AREVA COM STK	50,223.68	26,758.78
ARGAN INC COM	11,083.50	7,630.00
ARGO GROUP INTERNATIONAL HOLDINGS COM STK	444,906.87	352,768.00
ARGON ST INC COM	110,866.30	86,756.00
ARIAD PHARMACEUTICALS INC COM	7,093.73	1,275.00
ARIBA INC COM NEW	1,052.12	483.07
ARIBA INC COM NEW	204,137.37	100,940.00
ARIBA INC COM NEW	13,730.00	14,420.00
ARIES MARITIME TRANSPORT LIMITED COM STK	338.26	31.68
ARKANSAS BEST CORP DEL COM	60,034.58	54,198.00
ARKANSAS BEST CORP DEL COM	103,539.69	111,407.00
ARMSTRONG WORLD INDS INC NEW COM STK	185,234.44	125,396.00
AROTECH CORP COM NEW STK	11,709.37	360.39
ARRAY BIOPHARMA INC COM	2,845.30	1,012.50
ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	21,646.52	3,000.00
ARRIS GROUP INC COM	73,860.50	86,655.00
ARRIS GROUP INC COM	2,123.35	2,385.00
ARROW ELECTR INC COM	257,616.00	135,648.00
ARROW ELECTR INC COM	106,991.04	146,952.00
ARROW ELECTR INC COM	12,335.61	7,347.60
ARROW ELECTR INC COM	219,314.96	128,112.00
ARROW ELECTR INC COM	503,611.25	339,120.00
ARROW ELECTR INC COM	305,086.04	171,444.00
ARROW ELECTR INC COM	108,155.67	118,692.00
ART TECH GROUP INC OC-COM ISIN US04289L107	3,490.51	2,065.10
ARTHROCARE CORP COM	9,192.01	954.00
ARVINMERITOR INC COM STK ISIN# US0433531011	91,630.99	21,945.00
ASA LTD	117,919.25	90,561.98
ASAHI BREWERIES NPV	207,307.30	200,333.15
ASAHI KASEI CORP NPV	101,499.08	68,836.18
ASBURY AUTOMOTIVE GROUP INC COM	56,190.20	20,108.00

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ASBURY AUTOMOTIVE GROUP INC COM	5,918.95	4,570.00
ASCENDIA BRANDS INC COM STK	4,119.90	1.95
ASCENT MEDIA CORP COM SER A STK	1,614.41	2,467.92
ASCENT SOLAR TECHNOLOGIES INC COM	46,932.67	25,906.40
ASCENT SOLAR TECHNOLOGIES INC WT CL B EXP	194,449.33	22,732.60
ASCIANO GROUP NPV(STAPLED)	58,623.82	66,957.35
ASHLAND INC NEW COM	439,759.44	76,723.00
ASHLAND INC NEW COM	514,422.59	91,437.00
ASHLAND INC NEW COM	578,945.12	169,452.73
ASHLAND INC NEW COM	21,324.59	15,765.00
ASIA GLOBAL CROSSING	715.19	0.30
ASIA GLOBAL HLDGS CORP COM STK	1,129.95	84.00
ASIA PAC FD INC COM	368.65	211.86
ASIAINFO HLDGS INC COM	65,974.36	63,758.40
ASML HOLDING NEW	205,345.10	175,724.90
ASPECT MED SYS INC COM ISIN US0452351085	4,908.21	613.80
ASPEN INSURANCE HLDGS COM	241,647.76	213,400.00
ASPEN INSURANCE HLDGS COM	643,105.72	583,212.50
ASPEN INSURANCE HLDGS COM	266,631.75	242,500.00
ASPEN INSURANCE HLDGS COM	2,537.91	2,425.00
ASPEN TECHNOLOGY INC COM	4,681.39	2,226.00
ASPENBIO INC COM	5,867.46	6,170.00
ASSOCD BRIT FOODS ORD GBP0.0568	586,160.45	347,403.54
ASSOCTD BANC-CORP COM	16,136.88	12,163.85
ASSURANT INC COM	16,161.44	24,000.00
ASSURANT INC COM	162,781.15	90,000.00
ASSURED PHARMACY INC COM	45,128.35	651.30
ASTA FDG INC COM	20,344.32	5,984.00
ASTEC INDS INC COM	53,425.90	50,128.00
ASTELLAS PHARMA NPV	576,996.12	528,582.46
ASTORIA FINL CORP COM	230,656.32	159,856.00

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ASTRAZENECA ORD USD0.25	1,081,363.12	950,180.35
ASTRO MED INC NEW COM STK	9,377.49	5,896.38
ASYST TECHNOLOGIES INC COM	15,957.95	1,185.00
AT & T LATIN AMER CORP COM	11.28	
AT&T INC COM	380,534.09	381,900.00
AT&T INC COM	875,856.14	714,837.00
AT&T INC COM	3,373,266.93	4,181,605.50
AT&T INC COM	791,679.33	694,772.74
ATAC RES LTD COM	3,880.10	729.00
ATC TECHNOLOGY CORP COM	38,220.00	35,112.00
ATHENAHEALTH INC COM MON STOCK	44,035.12	61,245.36
ATHENAHEALTH INC COM MON STOCK	6,159.40	7,524.00
ATHEROGENICS INC COM	4,614.65	400.00
ATHEROS COMMUNICATIONS INC COM	237,021.77	111,188.70
ATHEROS COMMUNICATIONS INC COM	21,781.54	13,222.44
ATLANTIC PWR CORP	1,943.75	1,271.76
ATLANTIC WIND & SOLAR INC COM	3,462.95	78.65
ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK	15,139.48	5,670.00
ATLAS ENERGY RES LLC COM STK	6,665.62	4,724.90
ATLAS MNG CO COM STK	4,389.63	474.00
ATLC TELE-NETWORK INC COM NEW	50,634.00	39,825.00
ATMEL CORP COM	3,977.90	2,817.00
ATMI INC COM	10,576.95	12,344.00
ATMOS ENERGY CORP COM	100,841.85	92,430.00
ATMOS ENERGY CORP COM	208,482.44	180,120.00
ATMOS ENERGY CORP COM	657,382.31	584,205.00
ATMOS ENERGY CORP COM	350,213.48	362,610.00
ATMOS ENERGY CORP COM	8,101.61	6,291.52
ATNA RES LTD COM	1,505.36	477.90
ATP OIL & GAS CORP COM	24,908.80	9,360.00
ATRION CORP COM	10,655.48	19,420.00

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ATSI COMMUNICATIONS INC COM NEW	11.55	32.00
ATWOOD OCEANICS INC COM	55,348.19	22,828.32
AU OPTRONICS CORP TWD10	153,306.45	161,816.69
AUDICODES LTD COM STK	25,308.95	17,400.00
AUEX VENTURES INC COM AUEX VENTURES, INC. F	17,952.78	26,896.97
AURIZON MINES LTD COM STK	10,589.48	10,270.80
AURORA OIL & GAS CORP COM STK	7,757.21	259.58
AUST & NZ BANK GRP NPV	208,512.40	239,854.22
AUTODESK INC COM	48,213.44	27,804.75
AUTODESK INC COM	12,112.80	15,720.00
AUTODESK INC COM	76,959.40	108,075.00
AUTOIMMUNE INC COM	3,050.69	1,070.00
AUTOLIV INC COM STK	18,108.95	8,584.00
AUTOLIV INC COM STK	43,569.82	49,358.00
AUTOLIV INC COM STK	79,487.56	32,190.00
AUTOMATIC DATA PROCESSING INC COM	128,388.14	119,916.70
AUTOMATIC DATA PROCESSING INC COM	63,430.55	66,169.88
AUTOMATIC DATA PROCESSING INC COM	312,259.92	495,684.00
AUTOMATIC DATA PROCESSING INC COM	1,155,220.51	952,028.00
AUTONATION INC DEL COM	39,300.69	26,300.56
AUTONATION INC DEL COM	120,674.38	92,872.00
AUTOZONE INC COM	50,039.05	153,417.00
AUTOZONE INC COM	35,390.15	41,841.00
AVALON CAP HLDGS CORP COM NEW COM NEW	16.52	0.95
AVANEX CORP COM NEW STK	22,875.83	1,468.95
AVANIR PHARMACEUTICALS CL A NEW	425.45	41.02
AVENTINE RENB ENERGY HLDGS INC COM	46,039.64	5,460.00
AVERY DENNISON CORP COM	99,609.58	85,098.00
AVERY DENNISON CORP COM	375,721.56	268,386.00
AVERY DENNISON CORP COM	16,831.75	9,819.00
AVI BIOPHARMA INC COM	44,492.96	7,040.60

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Identity of Issue/Description of Investment	Historical Cost	Current Value
AVID TECHNOLOGY INC COM	50,091.20	21,820.00
AVIGEN INC COM	2,991.95	3,800.00
AVIS BUDGET GROUP INC COM STK	6,071.07	3,168.90
AVIS BUDGET GROUP INC COM STK	65,497.62	6,160.00
AVIS BUDGET GROUP INC COM STK	19,998.30	2,940.00
AVISTA CORP COM ISIN # US05379B1070	39,646.44	34,884.00
AVISTA CORP COM ISIN # US05379B1070	2,186.95	1,938.00
AVITAR INC NEW COM NEW STK	3,708.00	0.02
AVIVA CORP PLC 25P ORD COM	45,014.35	16,864.80
AVIVA ORD GBP0.25	923,934.65	316,522.25
AVNET INC COM	448.36	309.57
AVNET INC COM	77,143.38	47,346.00
AVNET INC COM	474,163.51	267,687.00
AVOCENT CORP COM	380,485.73	226,561.50
AVOCENT CORP COM	178,372.60	150,444.00
AVOCENT CORP COM	4,932.45	3,582.00
AVON PRODUCTS INC COM USD0.25	16,008.46	17,085.33
AVON PRODUCTS INC COM USD0.25	187,269.81	252,315.00
AVX CORP COM	1,804.35	817.82
AWG LTD COM NEW STK	3,917.90	550.00
AXA EUR2.29	1,308,653.76	749,456.31
AXIAL VECTOR ENGINE CORP COM	7,347.93	210.00
AXIS CAPITAL HLDGS LTD COM USD0.0125	355,693.18	282,464.00
AXIS CAPITAL HLDGS LTD COM USD0.0125	3,520.95	2,912.00
AXIS CAPITAL HLDGS LTD COM USD0.0125	129,252.11	111,820.80
AXIS ENERGY CORP COM STK	13,130.60	6,200.00
AXIS TECHNOLOGIES GROUP INC COM	1,059.95	114.00
AXM PHARMA INC COM AXM PHARMA INC	235.65	1.53
AXSYS TECHNOLOGIES INC COM	29,150.24	23,480.08
AXT INC COM	17,647.30	7,425.00
AZTECA GOLD CORP COM	32,485.10	3,499.20

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AZURE DYNAMICS CORP CL A	3,090.45	162.00
AZZ INC COM	44,752.39	30,120.00
AZZ INC COM	64,211.43	40,160.00
B & G FOODS INC FORMERLY B & G FOOD HLDGS INC	21,970.13	12,046.45
B & G FOODS INC NEW FORMERLY B & G FOODSHLDGS CORP TO 10/14/2004 CL A CL A	11,887.98	5,776.96
B A T INTL INC COM	1,508.95	1,500.00
BABCOCK & BROWN INFRASTRUCTURE GRP COM STK UNIT	20,902.90	1,035.45
BABY BEE BRIGHT CORP NEW COM PAR \$.001 STK	2,819.60	0.04
BADGER METER INC COM	20,073.71	14,201.40
BAE SYSTEMS ORD GBP0.025	359,011.39	220,422.72
BAJA MNG CORP COM	60,196.99	12,260.16
BAKER HUGHES INC COM	82,155.67	41,742.18
BAKER HUGHES INC COM	465,299.98	336,735.00
BAKER HUGHES INC COM	215,915.80	245,014.80
BAKER MICHAEL CORP COM	110,837.00	107,039.00
BALD EAGLE ENERGY INC COM STK	1,636.85	775.00
BALDOR ELEC CO COM	5,985.62	3,570.00
BALL CORP COM	39,599.41	99,816.00
BALLARD PWR SYS INC COM NPV USD	27,071.07	6,982.27
BALLY TECHNOLOGIES INC COM STK	7,140.19	5,767.20
BALLY TOTAL FITNESS COM STK SEE SEC 6066594	607.46	
BANCFIRST CORP COM	22,136.20	26,460.00
BANCO LATINOAMERICANO DE EXPORTACIONES SA CL E	60,933.12	48,824.00
BANCO SANTANDER S.A.	66,635.20	35,824.75
BANCORPSOUTH INC COM	85,572.36	84,096.00
BANCPRO INC COM	1,404.95	1.00
BANCROFT URANIUM INC COM STK	3,123.95	7.00
BANK NEW YORK MELLON CORP COM STK	23,499.44	17,153.76
BANK NEW YORK MELLON CORP COM STK	657,539.84	810,266.33
BANK NEW YORK MELLON CORP COM STK	526,576.95	458,946.00
BANK NEW YORK MELLON CORP COM STK	524,476.43	427,924.65

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BANK OF AMERICA CORP	417,621.90	164,693.76
BANK OF AMERICA CORP	606,366.50	194,304.00
BANK OF AMERICA CORP	498,802.46	230,912.00
BANK OF AMERICA CORP	957,231.07	457,600.00
BANK OF AMERICA CORP	430,540.66	188,672.00
BANK OF AMERICA CORP	3,240,151.32	1,758,648.32
BANK OF AMERICA CORP	1,970,356.96	1,251,898.43
BANK OF IRELAND ORD STK EUR0.64	218,488.56	76,634.84
BANK OF THE OZARKS INC COM	15,584.30	20,748.00
BANK OF THE OZARKS INC COM	62,486.40	71,136.00
BANKATLANTIC BANCORP INC CL A NON-VTG COM USD0.01	2,524.95	593.78
BANKFINANCIAL CORP COM	19,468.00	18,342.00
BANKRATE INC COM	4,407.79	5,130.00
BANNER CORP COM	16,133.13	12,233.00
BANYAN CORP ORE COM NEW 2007 STK	419.90	2.00
BARCLAYS ORD GBP0.25	288,906.58	67,543.70
BARCLAYS ORD GBP0.25	1,534,401.06	464,480.10
BARD C R INC CAP	78,165.80	219,076.00
BARD C R INC CAP	10,434.68	10,111.20
BARE ESCENTUALS INC COM	15,620.59	2,876.50
BARNES & NOBLE INC COM	70,843.14	40,500.00
BARNES & NOBLE INC COM	30.57	15.66
BARNES GROUP INC COM	7,524.73	6,093.22
BARNES GROUP INC COM	568,697.07	290,725.00
BARRATT DEVEL ORD GBP0.10	352,274.36	48,094.03
BARRETT BILL CORP COM STK	15,567.22	8,980.25
BARRETT BUSINESS SVCS INC COM	12,729.17	7,862.16
BARRICK GOLD CORP	610,818.96	564,051.80
BARRICK GOLD CORP COM NPV CAD	223,177.16	206,437.42
BASF SE NPV	613,846.24	504,953.72
BASIN WTR INC COM	9,138.36	1,040.00

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BAXTER INTL INC COM	113,288.03	99,035.98
BAXTER INTL INC COM	366,690.27	410,499.40
BAXTER INTL INC COM	415,972.91	825,286.00
BAXTER INTL INC COM	670,023.90	584,131.00
BAYER AG NPV (BR)	83,837.09	98,186.18
BAYER AG NPV (BR)	578,998.50	652,129.50
BAYER MOTOREN WERK EUR1	250,263.53	276,028.19
BAYOU BEND PETE LTD COM STK	46,695.18	5,540.40
BAYOU CITY EXPL INC COM	629.95	5.00
BAYSWATER URANIUM CORP NEW COM STK	273,213.34	22,181.54
BAYTEX ENERGY TR TR UNIT	38,119.80	20,127.17
BB&T CORP COM	61,720.59	54,531.66
BB&T CORP COM	477,639.02	376,202.00
BBJ ENVIRONMENTAL TECHNOLOGIES INC COM	59.95	0.10
BE AEROSPACE INC COM	795,911.08	204,169.50
BE AEROSPACE INC COM	24,944.24	25,530.80
BEACON PWR CORP COM	201,824.27	66,468.36
BEACON ROOFING SUPPLY INC COM	11,892.47	8,536.20
BEARD CO NEW COM PAR \$.0006665 COM PAR \$.001	1,198.95	2,000.00
BEARINGPOINT INC COM NEW STK	651,636.35	9,954.90
BEAZER HOMES USA INC COM	14,443.10	8,137.00
BEBE STORES INC COM	7,074.44	5,289.02
BECKMAN COULTER INC COM	154,595.97	92,713.40
BECTON DICKINSON & CO COM	196,163.36	417,179.00
BECTON DICKINSON & CO COM	65,718.23	58,268.28
BED BATH BEYOND INC COM	41,374.46	35,893.04
BED BATH BEYOND INC COM	162,867.90	165,230.00
BELDEN INC COM	20,560.93	27,144.00
BELDEN INC COM	18,881.53	7,308.00
BELGACOM SA NPV	265,326.78	313,873.92
BELLUS HEALTH INC COM	6,771.58	385.00

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BEMIS CO INC COM	8,403.05	7,104.00
BEMIS CO INC COM	48,655.62	61,568.00
BENCHMARK ELECTRS INC COM	493,079.87	358,837.00
BENCHMARK ELECTRS INC COM	821,761.36	430,349.00
BENCHMARK ELECTRS INC COM	152,988.64	117,484.00
BENCHMARK ELECTRS INC COM	2,716.97	1,404.70
BENEFICIAL MUT BANCORP INC COM STK	65,971.34	78,750.00
BENIHANA INC COM	998.95	315.00
BENNETT ENVIRONMENTAL INC COM STK	10,859.62	91.88
BERKLEY W R CORP COM	199,943.42	229,400.00
BERKLEY W R CORP COM	161,984.10	168,020.00
BERKSHIRE HATHAWAY INC CL B COM	7,127,696.37	5,990,896.00
BERKSHIRE HILLS BANCORP INC COM	163,001.52	178,957.14
BERRY PETE CO CL A CL A	20,644.26	15,876.00
BERRY PETE CO CL A CL A	44,336.70	25,704.00
BERRY PETE CO CL A CL A	11,678.79	6,426.00
BEST BUY INC COM STK	263,354.97	233,313.00
BEST BUY INC COM STK	219,183.87	225,470.31
BEST BUY INC COM STK	72,094.82	56,582.31
BEVERAGE CREATIONS INC DEL COM STK	7,708.95	50.00
BG GROUP ORD GBP0.10	129,356.21	143,041.35
BG GROUP ORD GBP0.10	848,761.55	530,777.51
BHP BILLITON LTD NPV	449,035.98	358,664.77
BHP BILLITON PLC USD0.50	82,505.17	86,343.42
BHP BILLITON PLC USD0.50	136,980.45	147,738.22
BIFS TECHNOLOGIES CORP COM	2,936.58	
BIG CAT ENERGY CORP COM	36,335.78	2,593.80
BIG LOTS INC COM	62,589.87	30,429.00
BIG LOTS INC COM	12,389.86	7,245.00
BIG SCREEN ENTMT GROUP INC COM	15.51	0.48
BIGBAND NETWORKS INC COM CDT-COM	5,984.44	3,864.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
BIO IMAGING TECHNOLOGIES INC COM	46,775.25	50,508.00
BIO RAD LABS INC CL A	9,043.23	9,865.61
BIO RAD LABS INC CL A	101,861.16	90,372.00
BIO RAD LABS INC CL A	95,468.66	75,310.00
BIOCRIST PHARMACEUTICALS INC COM	1,541.63	137.00
BIOCUREX INC COM	40,768.18	8,620.00
BIODELIVERY SCIENCES INTL INC COM	4,988.95	5,800.00
BIOFUEL ENERGY CORP COM	5,338.95	350.00
BIOGEN IDEC INC COM STK	40,048.53	35,579.61
BIOGEN IDEC INC COM STK	369,374.90	344,603.05
BIO-KEY INTL INC COM	31,709.90	7,980.00
BIOMAGNETICS DIAGNOSTICS CORP COM STK	2,745.80	126.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	5,104.68	2,403.00
BIO-MATRIX SCIENTIFIC GROUP INC NEW COM STK	67,483.60	31,450.00
BIONOVO INC COM	8,939.41	2,888.00
BIOPHAN TECHNOLOGIES INC COM	113,002.88	2,340.00
BIOPURE CORP CL A PAR \$0.01 COM STK	26.76	4.67
BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW	671.51	200.00
BIOSCRIP INC COM	47,609.26	11,766.00
BIOSHIFT WTR TECHNOLOGY INC COM STK	12,172.47	1,820.00
BIOTIME INC COM	8,047.16	7,080.00
BIOVAIL CORP COM	25,440.81	21,271.95
BIRCH MTN RES LTD COM STK	79.72	0.10
BIRCHCLIFF ENERGY LTD NEW COM STK	4,037.39	1,534.01
BITSTREAM INC CL A COM	89.18	68.85
BIZACTIONS INC COM STK	1,032.49	30.00
BJ SERVICES	146,068.83	84,024.00
BJ SERVICES	16,092.99	7,002.00
BJ SERVICES	161,970.50	60,684.00
BJS RESTAURANTS INC COM	1,789.76	1,077.00
BJS WHSL CLUB INC COM STK	6,773.76	6,852.00

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BJS WHSL CLUB INC COM STK	296,555.66	291,210.00
BK HAW CORP COM	156,682.68	140,027.00
BK HAW CORP COM	145,877.82	149,061.00
BK HAW CORP COM	262,294.09	231,722.10
BK HAW CORP COM	199,155.36	203,265.00
BK HAW CORP COM	4,792.45	13,551.00
BLACK & DECKER CORP COM	16,296.35	10,541.22
BLACK & DECKER CORP COM	109,946.34	129,611.00
BLACK & DECKER CORP COM	58,279.09	62,715.00
BLACK & DECKER CORP COM	337,663.90	204,869.00
BLACK BOX CORP DEL COM	3,824.77	2,612.00
BLACK DRAGON RES COS INC COM	115.55	5.94
BLACK HILLS CORP COM	9,728.07	7,024.45
BLACKBAUD INC COM	1,107,721.69	568,350.00
BLACKBOARD INC COM	39,616.69	35,017.05
BLACKOUT MEDIA CORP COM	2,123.46	1,650.00
BLACKROCK INC COM STK	161,769.75	167,687.50
BLAST ENERGY SVCS INC COM	33,938.85	2,400.00
BLOCK H & R INC COM	108,684.03	190,848.00
BLOCK H & R INC COM	7,248.49	6,929.60
BLOCKBUSTER INC CL A CL A ISIN #US0936791088	38,468.74	23,374.08
BLOCKBUSTER INC CL A CL A ISIN #US0936791088	82,742.40	32,760.00
BLUE COAT SYS INC COM NEW	1,859.95	840.00
BLUE DOLPHIN ENERGY CO COM NEW COM NEW	4,682.87	2,205.00
BLUE HLDGS INC COM	4,994.95	90.00
BLUE NILE INC COM	1,557.61	489.80
BLUELINX HLDGS INC COM	30,868.11	11,304.67
BLUEPHOENIX SOLUTIONS LTD COM	2,051.23	736.00
BLUEROCK RES LTD COM STK	8,402.35	364.50
BLUESCOPE STEEL NPV	229,300.86	73,913.66
BMC SOFTWARE INC COM STK	9,392.02	8,557.38

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BMC SOFTWARE INC COM STK	204,149.44	126,477.00
BMC SOFTWARE INC COM STK	84,018.16	142,623.00
BNP PARIBAS EUR2	798,421.19	365,826.40
BNP PARIBAS EUR2	745,118.22	402,366.99
BOB EVANS FARMS INC COM	24,643.89	18,387.00
BOEING CO COM	686,105.50	780,263.62
BOEING CO COM	1,862,655.98	1,385,347.05
BOFI HLDG INC COM STK	7,163.95	4,275.00
BOGUE INTL INC COM	435.79	
BOLIVAR MNG CORP COM STK	689.96	
BOLT TECHNOLOGY CORP COM	7,930.59	2,088.00
BOMBARDIER INC CLASS B S/VTG NPV	71,465.34	81,466.18
BOMBAY INC COM	9,518.17	
BOOKHAM INC COM	13,599.16	989.55
BOOKHAM INC COM	42,782.90	7,785.00
BOOKS-A-MILLION INC COM	967.54	395.31
BOOTS & COOTS INTL WELL CTL INC COM NEW STK	14,998.97	15,093.00
BORDERS GROUP INC COM STK	9,678.08	1,280.00
BORG WARNER INC COM	12,630.87	5,919.28
BOSTON BEER INC CL A CL A	20,154.08	14,200.00
BOSTON SCIENTIFIC CORP COM	45,435.36	29,179.80
BOSTON SCIENTIFIC CORP COM	463,287.67	289,313.46
BOSTON SCIENTIFIC CORP COM	444,872.36	263,160.00
BOTSWANA METALS LIMITED NPV		237.25
BOYD GAMING CORP COM	54,976.11	23,177.00
BOYD GAMING CORP COM	136.81	114.41
BOYDS COLLECTION LTD	1.00	
BOYDS COLLECTION LTD NEW COM STK	659.95	4.50
BP ORD USD0.25	552,227.95	536,760.62
BP ORD USD0.25	1,163,334.64	737,266.91
BP ORD USD0.25	973,414.07	729,031.28

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BP PRUDHOE BAY RTY TR UNITS BEN INT	87,558.53	75,141.38
BPZ RESOURCE INC	22,818.24	17,971.20
BRADY CORP CL A	542,894.74	346,077.50
BRAINSTORM CELL THERAPEUTICS INC COM	1,909.95	120.00
BRAVO VENTURE GROUP INC COM STK	19,516.24	26,730.00
BRAZIL FAST FOOD CORP COM NEW	668.45	687.70
BREAKWATER RES LTD COM NEW COM NEW	1,029.11	40.00
BRETT RES INC COM STK	14,771.43	18,095.24
BRIGGS & STRATTON CORP CAP	88,705.96	87,950.00
BRIGHAM EXPL CO COM	3,599.10	1,312.00
BRIGHTPOINT INC COM NEW	129,532.92	33,930.00
BRIGHTPOINT INC COM NEW	4,839.70	1,605.15
BRINKER INTL INC COM	14,770.12	8,432.00
BRINKER INTL INC COM	464,659.45	279,310.00
BRISTOL MYERS SQUIBB CO COM	370,866.24	402,225.00
BRISTOL MYERS SQUIBB CO COM	1,135,567.49	1,146,225.00
BRISTOL MYERS SQUIBB CO COM	427,578.53	448,499.01
BRISTOW GROUP INC COM	5,358.95	5,358.00
BRITISH AIRWAYS ORD GBP0.25	1,281,790.39	385,328.75
BRITISH ENERGY GP ORD GBP0.10	366,036.87	376,356.76
BROADBAND WIRELESS INTL CORP COM	705.71	0.04
BROADCOM CORP CL A CL A	25,149.41	24,827.11
BROADCOM CORP CL A CL A	779,720.87	186,670.00
BROADCOM CORP CL A CL A	291,092.74	274,863.09
BROADCOM CORP CL A CL A	537,177.94	363,497.40
BROADRIDGE FINL SOLUTIONS INC COM STK	231,592.35	150,480.00
BROADRIDGE FINL SOLUTIONS INC COM STK	3,050.43	1,881.00
BROADVISION INC COM PAR \$.001 COM PAR \$.001	917.11	122.10
BROADWIND ENERGY INC COM STK	31,445.90	12,487.50
BROCADE COMMUNICATIONS SYS INC COM NEW STK	39,844.19	22,102.30
BRONCO DRILLING CO INC COM	11,322.78	4,845.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
BROOKDALE SR LIVING INC COM STK	4,185.60	2,790.00
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	66,785.60	57,445.74
BROOKFIELD HOMES CORP COM	4,943.95	1,296.00
BROOKFIELD HOMES CORP COM	37,258.62	19,872.00
BROOKS AUTOMATION INC COM	1,604.60	644.91
BROTHER INDUSTRIES NPV	40,707.06	35,462.77
BROWN & BROWN INC COM	111,840.76	118,712.00
BROWN & BROWN INC COM	78,261.42	62,700.00
BROWN & BROWN INC COM	127,690.24	103,398.42
BROWN SHOE CO INC COM	15,045.49	24,563.00
BROWN-FORMAN INC CL B NON-VTG COM	62,583.16	123,576.00
BROWN-FORMAN INC CL B NON-VTG COM		
BROWN-FORMAN INC CL B NON-VTG COM	18,243.95	16,064.88
BRUNSWICK CORP COM	6,192.40	8,420.00
BRUSH ENGINEERED MATLS INC HLDGS CO COM	15,700.63	5,724.00
BT GROUP ORD GBP0.05	82,366.15	88,116.12
BTU INTL INC COM	13,127.85	4,200.00
BUCKEYE TECHNOLOGIES INC COM	4,931.10	2,184.00
BUCKEYE TECHNOLOGIES INC COM	195,608.62	54,600.00
BUCKEYE TECHNOLOGIES INC COM	81,871.54	21,476.00
BUCKLE INC COM	20,776.14	22,911.00
BUCYRUS INTL INC NEW COM CL A	101,201.10	61,624.95
BUFFALO WILD WINGS INC COM STK	79,628.03	67,382.55
BUILD-A-BEAR WORKSHOP INC COM STK	26,523.82	14,580.00
BUILDERS FIRSTSOURCE INC COM STK	11,376.00	2,448.00
BUILDERS FIRSTSOURCE INC COM STK	2,551.98	638.01
BUILDING MATLS HLDG CORP COM	5,917.90	555.00
BULLDOG TECHNOLOGIES INC COM	1,209.95	20.00
BUNGE LTD	341,341.15	196,726.00
BUNGE LTD	150,291.52	96,432.55
BURBERRY GROUP ORD GBP0.0005	422,526.66	148,985.09

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Identity of Issue/Description of Investment	Historical Cost	Current Value
BURGER KING HLDGS INC COM	47,614.74	46,591.62
BURGER KING HLDGS INC COM	132,104.45	145,357.56
BURL NORTHN SANTA FE CORP COM	210,688.57	528,077.25
BURL NORTHN SANTA FE CORP COM	24,619.45	47,015.91
BURL NORTHN SANTA FE CORP COM	324,091.36	280,377.52
BUYER GROUP INTL INC COM		7.33
BWAY HLDG CO COM STK	11,347.50	13,532.00
C D I CORP COM	32,780.00	14,234.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	220,779.08	236,629.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	676,276.59	698,881.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	29,391.43	29,368.41
CA INC COM	197,711.22	218,283.40
CA INC COM	209,805.40	179,574.23
CA INC COM	10,370.11	9,691.19
CA PIZZA KITCHEN INC COM ISIN US13054D1090	82,269.76	62,176.00
CABELAS INC COM STK	36,582.26	9,911.00
CABLEVISION NY GROUP CL A COM	7,322.25	4,210.00
CABOT CORP COM	259,496.86	221,850.00
CABOT OIL & GAS CORP COM	163,049.27	67,600.00
CABOT OIL & GAS CORP COM	16,994.85	9,100.00
CACI INTL INC CL A	594,628.36	592,933.50
CADENCE DESIGN SYS INC COM	123,538.96	41,358.00
CADENCE DESIGN SYS INC COM	11,982.97	7,320.00
CAL MAINE FOODS INC COM NEW STK	48,362.77	39,347.70
CALAMOS ASSET MGMT INC CL A COM STK	28,034.25	11,100.00
CAL-BAY INTL INC COM NEW COM NEW	628.92	500.00
CALEDONIA MNG CORP COM STK	36,092.56	21,775.00
CALIFORNIA MICRO DEVICES CORP COM STK NPV	2,986.68	372.00
CALIFORNIA OIL & GAS CORP COM STK	16,304.85	750.00
CALIFORNIA WTR SVC GROUP COM	225,015.73	264,651.00
CALIPER LIFE SCIENCES INC COM	378.51	72.75

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CALLAWAY GOLF CO COM	31,308.75	30,657.00
CALLAWAY GOLF CO COM	1,830.21	1,881.78
CALLON PETE CO DEL COM	15,141.95	15,277.60
CALPINE CORP COM NEW STK	529.25	313.04
CALTEX AUSTRALIA NPV	181,984.26	88,797.94
CALYPSO WIRELESS INC COM	31,667.55	1,150.00
CAMBRIDGE HEART INC COM	7,553.46	570.00
CAMBRIDGE RES CORP COM STK	3,619.90	100.00
CAMECO CORP COM	282,746.26	144,296.25
CAMERON INTL CORP COM STK	187,821.04	116,542.50
CAMERON INTL CORP COM STK	234,645.83	112,750.00
CAMERON INTL CORP COM STK	64,658.66	28,700.00
CAMPBELL SOUP CO COM	144,308.86	153,051.00
CAMPBELL SOUP CO COM	34,984.40	29,262.00
CANADIAN NATL RY CO COM	459,753.12	373,849.20
CANADIAN OIL SANDS TR NEW UNIT	84,039.77	43,755.01
CANADIAN SOLAR INC COM	31,245.34	26,163.00
CANADIAN SUPERIOR ENERGY INC COM STK	9,031.66	3,840.40
CANADIAN ZINC CORP COM STK	18,914.60	4,437.00
CANARGO ENERGY CORP COM STK	5,984.82	572.76
CANASIL RES INC COM	9,756.40	810.00
CANO PETE INC COM	22,211.67	4,400.00
CANON INC NPV	1,386,061.45	916,712.63
CANPLATS RES CORP COM	29,553.05	24,660.78
CAP 1 FNCL COM	38,102.65	25,959.58
CAP 1 FNCL COM	674,752.88	436,893.00
CAP 1 FNCL COM	592,741.19	311,373.96
CAP CY BK GROUP INC COM	1,008.15	854.08
CAP TR INC MD CL A NEW	2,384.59	617.81
CAPE SYS GROUP INC COM	214.95	1.00
CAPITAL DIAGNOSTIC CORP COM	8,240.00	

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CAPITAL MKTS TECHNOLOGIES INC COM STK	3,669.95	1,050.00
CAPITALAND NPV	74,121.26	71,233.73
CAPRIUS INC COM NEW	1,858.30	163.84
CAPSTONE MNG CORP COM STK	2,528.42	1,474.20
CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	75,032.32	33,138.00
CARAUSTAR INDS INC COM	7,124.88	1,564.00
CARBO CERAMICS INC COM	4,578.82	3,553.00
CARBON SCIENCES INC COM STK	25,905.70	19,500.00
CARDIAC SCI CORP COM	25,320.00	18,000.00
CARDIAC SCI CORP COM	6,399.95	4,500.00
CARDICA INC COM	945.10	350.00
CARDINAL COMMUNICATIONS INC COM NEW STK	37,277.24	
CARDINAL FINL CORP COM	90,050.94	51,210.00
CARDINAL HLTH INC	822,101.46	520,497.00
CARDINAL HLTH INC	124,167.06	93,069.00
CARDINAL HLTH INC	425,262.99	305,059.50
CARDINAL HLTH INC	68,997.88	44,849.71
CARDIODYNAMICS INTL CORP COM NEW STK	312.95	15.82
CAREER ED CORP COM	54,763.92	64,584.00
CARIBOU COFFEE INC COM	5,628.90	2,720.00
CARLISLE COMPANIES INC COM	599,934.86	255,645.00
CARLISLE COMPANIES INC COM	13,573.41	8,280.00
CARMAX INC COM	56,234.10	22,442.24
CARMAX INC COM	68,861.66	77,224.00
CARMAX INC COM	123,403.06	56,736.00
CARNIVAL CORP COM PAIRED	437,797.20	265,088.00
CARNIVAL CORP COM PAIRED	23,359.55	13,573.28
CARPENTER TECH CORP COM	58,164.00	24,648.00
CARPENTER TECH CORP COM	22,075.74	8,220.31
CARRIAGE SERVICES INC COM	7,568.95	8,040.00
CARRIZO OIL & GAS INC COM	6,008.95	1,610.00

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CARROLL SHELBY INTL INC COM	349.95	260.00
CARSON DEV CORP COM STK	3,899.68	250.00
CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	367,556.81	344,754.00
CASA HAVANA INC COM	1,374.85	2.75
CASCADE CORP COM	50,049.80	29,860.00
CASCADE ENERGY INC COM STK	200.95	0.06
CASEYS GEN STORES INC COM	33,578.60	25,047.00
CASEYS GEN STORES INC COM	1,910.52	1,727.42
CASH AMER INVTS INC COM	22,029.83	17,777.50
CASH AMER INVTS INC COM	97,210.43	84,785.00
CASH AMER INVTS INC COM	151,032.21	134,015.00
CASH MINERALS LTD COM	138,788.60	13,084.45
CASIO COMPUTER CO NPV	111,093.93	104,831.77
CASTLE A M & CO MRYLAND	4,158.22	2,166.00
CASUAL MALE RETAIL GROUP INC COM	2,365.15	104.00
CATERPILLAR INC COM	1,281,770.33	1,065,172.14
CATERPILLAR INC COM	436,682.72	463,719.27
CATERPILLAR INC COM	356,816.36	670,050.00
CATHAY GENERAL BANCORP INC COM	81,664.80	142,500.00
CATO CORP NEW CL A	45,642.07	37,750.00
CAVCO INDS INC DEL COM STK	503.91	376.46
CB RICHARD ELLIS GROUP INC CL A CL A	50,375.94	28,308.96
CB RICHARD ELLIS GROUP INC CL A CL A	135,274.41	23,760.00
CBeyond INC	120,079.17	139,026.00
CBS CORP NEW CL B	377,657.63	137,379.06
CBS CORP NEW CL B	722,847.76	306,306.00
CBS CORP NEW CL B	44,318.07	43,784.77
CBS CORP NEW CL B	448,623.39	147,420.00
CDC CORP COM STK	10,777.29	1,495.00
CDEX INC CL A	11,748.16	721.76
CDN NAT RES LTD COM CDN NAT RES COM STK	121,208.49	70,764.60

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CDN NATL RAILWAYS COM NPV	47,386.96	34,738.20
CDN PAC RY LTD COM CDN PAC RY LTD	5,573.00	3,530.10
CEC ENTMT INC COM	161,880.00	138,225.00
CECORS INC COM COM	30,142.68	375.00
CEDAR SHOPPING CTRS INC COM NEW COM NEW	152,116.00	87,084.00
CEDAR SHOPPING CTRS INC COM NEW COM NEW	11,351.46	7,080.00
CELADON GROUP INC COM	13,920.29	7,677.00
CELADON GROUP INC COM	21,768.82	18,766.00
CELANESE CORP DEL COM SER A STK	889,247.95	408,947.00
CELANESE CORP DEL COM SER A STK	42,700.61	15,545.78
CELERA CORP COM STK	54,490.00	44,520.00
CELERA CORP COM STK	1,390.88	1,113.00
CELESIO AG NPV(REGD)	198,345.92	126,744.76
CELESTICA INC SUB VTG SHS SUB VTG SHS	26,487.51	18,440.00
CELGENE CORP COM	614,692.83	624,664.00
CELGENE CORP COM	286,557.26	263,409.20
CELL GENESYS INC COM	831.29	66.00
CELL THERAPEUTICS INC NEW	929.95	1.68
CELLCOM ISRAEL LTD COM STK ILS0.01	62,847.13	41,172.30
CELLCOM ISRAEL LTD COM STK ILS0.01	16,166.31	11,050.00
CELLDEX THERAPEUTICS INC NEW COM STK	4,986.85	2,376.00
CEL-SCI CORP COM NEW COM NEW	308.16	117.71
CENT EUROPEAN DISTR CORP COM STK	209,630.10	59,100.00
CENT EUROPEAN DISTR CORP COM STK	19,040.42	7,387.50
CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK	1,989.95	477.84
CENT PAC FINL CORP COM	73,678.05	51,204.00
CENT VT PUB SVC CORP COM	62,561.00	73,966.00
CENTENE CORP DEL COM	104,854.75	108,405.00
CENTENE CORP DEL COM	22,648.21	25,623.00
CENTENE CORP DEL COM	131,146.33	116,289.00
CENTERPOINT ENERGY INC COM	137,586.32	106,878.78

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FORM 5500, SCHEDULE H, PART IV, LINE 4i
SCHEDULE OF ASSETS (HELD AT END OF YEAR)
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* Denotes party-in-interest investment

Identity of Issue/Description of Investment	Historical Cost	Current Value
CENTERPOINT ENERGY INC COM	212,457.20	169,108.00
CENTERPOINT ENERGY INC COM	36,655.26	30,849.64
CENTERSTATE BKS FLA INC COM	13,992.86	13,960.89
CENTEX CORP COM	156,413.40	147,789.60
CENTEX CORP COM	116,013.38	78,736.00
CENTEX CORP COM	1,075,508.76	611,800.00
CENTEX CORP COM	196,806.84	137,256.00
CENTEX CORP COM	57,483.86	32,984.00
CENTEX CORP COM	17,567.37	18,741.66
CENTRAIS ELET BRAS COM NPV	76,898.66	54,400.09
CENTRICA ORD GBP0.061728395	726,831.52	417,844.12
CENTURYTEL INC COM STK	105,410.08	71,058.00
CENTURYTEL INC COM STK	789,944.63	470,076.00
CENTURYTEL INC COM STK	333,767.32	248,703.00
CENTURYTEL INC COM STK	9,459.17	6,889.78
CENTY ALUM CO COM	73,320.99	49,000.00
CENTY ALUM CO COM	199,993.85	53,000.00
CENTY TECHNOLOGIES INC COLO COM	740.77	
CENVEO INC COM	47,668.75	19,135.00
CEO AMER INC COM	7,774.82	1,300.00
CEPHALON INC CON	126,261.38	130,968.00
CEPHALON INC CON	102,102.29	113,942.16
CEPHALON INC CON	268,797.80	292,752.00
CEPHALON INC CON	25,315.97	25,423.20
CEPHEID INC COM	5,417.21	2,076.00
CERADYNE INC DEL COM	79,350.14	27,926.25
CERADYNE INC DEL COM	192,609.17	97,488.00
CERADYNE INC DEL COM	17,505.50	10,155.00
CERAGENIX PHARMACEUTICALS INC COM	579.95	66.00
CERAGON NETWORKS LTDSEDOL 2616148	40,429.42	17,336.65
CEREPLAST INC COM	11,219.90	2,300.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CERNER CORP COM	189,484.34	155,491.80
CERNER CORP COM	896.98	884.35
CF INDS HLDGS INC COM	212,184.98	68,824.00
CF INDS HLDGS INC COM	120,933.00	60,826.85
CGG VERITAS EUR0.40	595,540.40	221,695.73
CHANNELL COML CORP COM	4,512.95	130.00
CHARLES RIV LABORATORIES INTL INC COM	6,333.45	2,620.00
CHARLES RIV LABORATORIES INTL INC COM	225,244.83	91,490.40
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038	31,079.74	11,033.00
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	2,667.64	797.25
CHARTER COMMUNICATIONS INC DEL CL A	4,262.13	245.40
CHATTEM INC COM	108,040.58	110,871.50
CHAZAK VALUE CORP COM	1,637.70	
CHDT CORP COM STK	126,809.50	13,860.00
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	4,094.65	3,323.25
CHECKPOINT SYS INC COM STK USD0.10	3,633.24	1,968.00
CHEESECAKE FACTORY INC COM	3,060.98	2,020.00
CHEETAH OIL & GAS LTD COM STK	15,165.90	6.60
CHEMICAL FINL CORP COM	55,144.80	64,124.00
CHEMTURA CORP COM	9,411.20	11,900.00
CHEMTURA CORP COM	11,625.60	14,700.00
CHEMTURA CORP COM	24,602.62	7,841.05
CHEROKEE INC DEL NEW COM	1,511.03	728.70
CHESAPEAKE ENERGY CORP COM	687,877.86	521,534.18
CHESAPEAKE ENERGY CORP COM	454,842.98	218,295.00
CHESAPEAKE ENERGY CORP COM	401,081.89	392,931.00
CHEUNG KONG(HLDGS) HKD0.50	336,442.95	321,565.90
CHEVRON CORP COM	273,428.90	236,704.00
CHEVRON CORP COM	1,721,247.21	3,742,808.03
CHEVRON CORP COM	324,027.09	318,071.00
CHEVRON CORP COM	457,786.22	585,472.55

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CHEVRON CORP COM	234,289.06	440,195.47
CHEVRON CORP COM	694,637.18	642,219.75
CHICOS FAS INC COM	38,063.13	22,154.00
CHICOS FAS INC COM	26,675.93	15,884.00
CHILDRENS BEVERAGE GROUP INC COM	865.93	0.05
CHILDRENS PL RETAIL STORES INC COM	71,961.48	78,048.00
CHILDRENS PL RETAIL STORES INC COM	173,803.00	106,232.00
CHINA 3C GROUP COM	26,526.31	4,992.40
CHINA AGRITECH INC COM STK	5,741.85	2,300.00
CHINA AUTOMOTIVE SYS INC COM	73,093.16	38,646.00
CHINA BAK BATTERY INC COM STK	8,102.56	3,888.00
CHINA COMMUNICATIONS CONSTRUCTION COM STK	71,007.69	43,172.50
CHINA CONSTRUCTION BANK CORPORATION COM STK	177,807.80	101,454.00
CHINA CONTL INC COM	262.95	
CHINA DIGITAL COMMUNICATION GROUP COM COM	1,459.95	300.00
CHINA DIRECT INC COM NEW COM NEW	12,553.56	2,030.00
CHINA FIRE & SEC GROUP INC COM STK	10,759.85	7,627.20
CHINA HEALTH MGMT CORP COM NEW STK	1,679.95	14.50
CHINA INTL TOURISM HLDGS LTD COM	10,942.20	6.00
CHINA MERCHANTS BANK H CNY1	7,636.45	8,338.05
CHINA NAT GAS INC COM	75,221.04	30,240.00
CHINA NAT RES IN COM	30,391.49	13,320.00
CHINA NORTH EAST PETE HLDGS LTD COM STK	9,408.95	6,720.00
CHINA PETROLEUM & CHEMICAL CORP CNY1 H SHS	274,967.33	229,955.36
CHINA PETROLEUM & CHEMICAL CORP CNY1 H SHS	51,368.24	33,888.16
CHINA PRECISION STL INC COM STK	19,008.03	4,562.50
CHINA SEC & SURVEILLANCE TECHNOLOGY INC COM STK	9,213.40	2,303.60
CHINA SKY ONE MED INC COM	3,524.14	4,477.20
CHINA SOLAR & CLEAN ENERGY SOLUTIONS INCCOM STK	2,551.58	13.65
CHINA STEEL CORP TWD10	161,089.08	113,505.20
CHINA SXAN BIOTECH INC COM STK	3,842.16	2.67

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CHINA TECHNOLOGY GLOBAL CORP	1,181.11	31.50
CHINA TECHNOLOGY GLOBAL CORP	3,369.28	1,013.00
CHINA TELECOM CORP H CNY1	111,713.13	83,528.17
CHINA VOICE HLDG CORP COM	14,758.20	4,410.00
CHINA VOIP & DIGITAL TELECOM INC COM STK	2,649.25	57.00
CHINA WTR GROUP INC COM STK	2,309.95	75.00
CHINA YOUTV CORP COM	13,983.17	150.00
CHINACAST ED CORP COM	1,002.00	596.90
CHINDEX INTL INC COM	2,386.22	834.75
CHIPOTLE MEXICAN GRILL INC CL A COM STK	102,514.20	88,197.54
CHIPOTLE MEXICAN GRILL INC CL B COM STK	38,746.32	43,139.37
CHIQUITA BRANDS INTL INC COM	5,322.95	5,934.58
CHIQUITA BRANDS INTL INC COM	30,819.95	51,730.00
CHIQUITA BRANDS INTL INC COM	193,389.47	116,762.00
CHORDIANT SOFTWARE INC COM NEW COM NEW	148,014.10	29,792.00
CHRISTOPHER & BANKS CORP COM	71,156.94	33,600.00
CHUBB CORP COM	270,147.75	459,000.00
CHUBB CORP COM	106,576.78	151,368.00
CHUBB CORP COM	83,378.45	85,173.72
CHUBU ELEC POWER NPV	75,561.16	75,427.47
CHURCH & DWIGHT INC COM	94,446.73	95,426.34
CHURCH & DWIGHT INC COM	720,967.71	656,604.00
CHURCH & DWIGHT INC COM	104,514.57	114,989.88
CIBER INC COM	232,769.95	155,844.00
CIBER INC COM	29,044.34	17,797.00
CIBER INC COM	16,586.49	12,308.79
CIE FINANCIE RICHEMONT CHF	387,483.14	270,774.18
CIE FINANCIE RICHEMONT CHF	164,230.03	145,390.03
CIENA CORP COM NEW COM NEW	36,560.07	23,885.50
CIENA CORP COM NEW COM NEW	138,752.27	15,410.00
CIGNA CORP COM	118,933.68	116,265.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CIGNA CORP COM	212,164.59	350,480.00
CIGNA CORP COM	2,327.24	708.76
CIMAREX ENERGY CO COM	1,498.31	1,344.81
CIMAREX ENERGY CO COM	267,017.71	141,934.00
CIMAREX ENERGY CO COM	267,450.42	133,900.00
CIN BELL INC NEW COM STK	63,969.96	38,407.00
CIN BELL INC NEW COM STK	509.95	193.00
CIN FNCL CORP COM	166,722.66	120,378.87
CINTAS CORP COM	117,943.22	74,336.00
CINTAS CORP COM	15,186.86	9,887.85
CIRCA PICTURES & PRODTN CO INTL INC COM STK	3,967.43	1.70
CIRCOR INTL INC COM	98,290.50	96,250.00
CIRCOR INTL INC COM	5,050.95	5,500.00
CIRCUIT CY STORES INC COM	2,246.18	1,262.96
CIRRUS LOGIC INC COM	15,640.32	17,152.00
CIRTRAN CORP COM NEW STK	4,159.35	328.00
CISCO SYSTEMS INC	1,610,158.74	1,114,920.00
CISCO SYSTEMS INC	2,246,145.37	2,374,910.00
CISCO SYSTEMS INC	1,585,574.68	883,411.10
CISCO SYSTEMS INC	1,167,421.39	1,005,710.00
CIT GROUP INC NEW COM	215,063.17	40,860.00
CIT GROUP INC NEW COM	11,310.68	10,595.28
CITADEL BROADCASTING CORP COM	322.02	55.04
CITI TRENDS INC COM ORD USD1	27,944.22	20,608.00
CITIGROUP INC COM	3,253,036.71	909,963.23
CITIGROUP INC COM	626,256.84	207,339.00
CITIGROUP INC COM	1,572,838.89	506,605.00
CITIGROUP INC COM	1,066,310.48	208,010.00
CITIGROUP INC COM	960,194.77	682,443.41
CITIZENS REPUBLIC BANCORP INC	15,803.41	7,519.09
CITIZENS REPUBLIC BANCORP INC	28,819.90	18,178.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CITRIX SYS INC COM	172,417.39	106,065.00
CITRIX SYS INC COM	204,251.62	150,848.00
CITRIX SYS INC COM	94,797.43	90,980.20
CITRIX SYS INC COM	133,963.17	129,399.30
CITRIX SYS INC COM	1,249.64	777.81
CITY HLDG CO COM	118,735.70	114,774.00
CITY HLDG CO COM	53,606.57	45,214.00
CITY NATL CORP COM	93,344.80	77,920.00
CITY NATL CORP COM	111,578.21	97,400.00
CKE RESTAURANTS INC COM STK	37,746.11	17,360.00
CKE RESTAURANTS INC COM STK	3,241.47	2,604.00
CLARENT CORP DEL COM ISIN US1804611051	208.50	
CLEAN COAL TECHNOLOGIES INC COM STK	5,683.48	4,035.85
CLEAN ENERGY FUELS CORP COM	128,605.30	80,996.40
CLEAN HBRS INC COM	34,846.29	35,970.48
CLEAN HBRS INC COM	187,068.89	167,481.60
CLEARANT INC NEW COM NEW STK	4,211.24	21.63
CLEARLY CDN BEVERAGE CORP COM STK	53,279.17	4,322.50
CLEARWATER PAPER CORP COM STK	2,962.22	822.22
CLEARWIRE CORP NEW CL A CL A	5,844.85	2,465.00
CLICKABLE ENTERPRISES INC COM	7,427.90	26.40
CLICKSOFTWARE TECHNOLOGIES	7,407.68	2,386.50
CLIFFS NAT RES INC COM STK	63,420.00	57,366.40
CLIFFS NAT RES INC COM STK	137,470.82	52,679.51
CLOROX CO COM	39,088.91	37,225.20
CLOROX CO COM	180,309.48	166,680.00
CLOROX CO COM	121,146.17	194,460.00
CLOROX CO COM	479,355.90	477,816.00
CLP HOLDINGS HKD5	641,449.68	610,822.95
CLST HLDGS INC COM STK	2,196.71	116.70
CME GROUP INC COM STK	773,750.13	332,976.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CME GROUP INC COM STK	497,342.65	376,564.22
CMS ENERGY CORP COM	125,182.06	56,616.00
CNA FNCL CORP COM	186,694.49	87,132.00
CNA FNCL CORP COM	4,015.37	1,644.00
CNA SURETY CORP COM	9,839.05	9,600.00
CNA SURETY CORP COM	26,326.35	23,040.00
CNH GLOBAL NV COMMON STOCK	10,404.27	4,992.00
CNOOC LTD HKD0.02	84,714.06	59,786.84
CNOOC LTD HKD0.02	332,540.37	284,454.59
COACH INC COM	195,919.20	168,237.00
COACH INC COM	87,928.01	67,274.03
COCA COLA BOTTLING CO CONS COM	51,504.77	50,489.77
COCA COLA CO COM	1,818,547.64	2,240,865.00
COCA COLA CO COM	628,788.36	570,402.00
COCA COLA CO COM	500,592.52	468,951.93
COCA COLA CO COM	830,546.59	728,847.00
COCA COLA CO COM	883,085.86	752,544.76
COCA COLA ENTERPRISES INC COM	22,935.84	13,233.00
COCA COLA ENTERPRISES INC COM	194,749.04	95,037.00
COCA COLA ENTERPRISES INC COM	205,932.93	146,766.00
COEUR D ALENE MINES CORP IDAHO COM	205,027.10	111,792.56
COGENT INC COM	4,002.86	4,071.00
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	16,225.41	12,642.00
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	279,218.49	130,032.00
COGO GROUP INC COM STK	42,082.03	17,982.00
COGO GROUP INC COM STK	25,060.80	14,191.20
COHEN & STEERS TOTAL RETURN RLTY FD INC COM	8,796.15	7,350.00
COHO ENERGY INC COM NEW	4,482.82	
COHU INC COM	2,351.25	1,270.68
COIL TUBING TECHNOLOGY INC COM	259.84	232.86
COLBS MCKINNON CORP N Y COM	79,760.56	40,950.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
COLDWATER CREEK INC COM	15,805.83	7,980.00
COLE KENNETH PRODTNS INC CL A	77,484.00	23,364.00
COLEMAN CABLE INC COM STK	1,872.85	566.25
COLFAX CORP COM US .01	675.15	1,039.00
COLGATE-PALMOLIVE CO COM	422,144.23	863,604.00
COLGATE-PALMOLIVE CO COM	507,619.00	552,569.48
COLGATE-PALMOLIVE CO COM	5,898.50	6,168.60
COLGATE-PALMOLIVE CO COM	181,094.16	191,034.55
COLLECTIVE BRANDS INC COM STK	6,374.33	7,032.00
COLLECTIVE BRANDS INC COM STK	15,713.59	36,332.00
COLLINS & AIKMAN CORP NEW COM NEW	124.95	
COLONIAL BANCGROUP INC COM	131,864.24	22,382.30
COLUMBIA BKG SYS INC COM	26,554.17	20,281.00
COLUMBIA SPORTSWEAR CO COM	7,329.06	5,063.89
COM	2,201.09	24.60
COM	50,199.11	770.38
COM	822.81	306.00
COM	17,158.23	6,560.00
COM NEW STK	1,322.39	34.50
COM PAR \$0.001 STK	980.55	900.00
COM PAR NEW STK	924.47	146.70
COM STK	6,105.87	1,435.85
COM STK	83,842.27	51,255.00
COMBIMATRIX CORP DEL COM	174,725.55	50,855.00
COMCAST CORP NEW CL A CL A	32,039.01	27,411.96
COMCAST CORP NEW CL A CL A	351,404.28	281,389.60
COMCAST CORP NEW CL A CL A	1,108,551.95	970,600.00
COMCAST CORP NEW CL A CL A	1,377,561.69	1,210,532.32
COMCAST CORP NEW CL A SPL CL A SPL	3,346.15	2,555.93
COMERICA INC COM	242,114.15	170,710.00
COMERICA INC COM	150,712.30	75,430.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
COMERICA INC COM	251,723.23	178,650.00
COMERICA INC COM	8,740.92	5,067.72
COMFORT SYS USA INC COM	7,099.47	5,489.90
COMFORT SYS USA INC COM	177,424.08	138,580.00
COMFORT SYS USA INC COM	190,966.40	160,966.00
COML METALS CO COM	75,193.97	82,733.90
COML METALS CO COM	3,255.66	1,379.07
COMM BANCSHARES INC COM	88,002.41	83,065.50
COMM BANCSHARES INC COM	49,950.10	46,147.50
COMM BANCSHARES INC COM	198,200.73	179,975.25
COMMERCEPLANET INC COM STK	786.40	2.80
COMMSCOPE INC COM	37,201.51	12,432.00
COMMUNICATION INTELLIGENCE CORP DEL NEW COM	985.82	152.00
COMMUNITY 1ST BK ROSEVILLE CALIF COM	79,822.60	61,750.00
COMMUNITY BK SYS INC COM	298,111.90	314,631.00
COMMUNITY TR BANCORP INC COM	14,004.44	14,700.00
COMPASS MINERALS INTL INC COM	200,548.73	234,640.00
COMPASS MINERALS INTL INC COM	36,447.18	34,022.80
COMPETITIVE TECHNOLOGIES INC COM	9,285.31	2,000.00
COMPLETE PRODTN SVCS INC COM	108,196.90	39,935.00
COMPLETE PRODTN SVCS INC COM	198,520.60	52,975.00
COMPOSITE TECHNOLOGY CORP COM STK	381,406.89	111,202.20
COMPRESS TECHNOLOGIES INC COM	315,128.65	2,695.00
COMPUCREDIT CORP COM ISIN #US20478N1000	13,078.11	3,080.21
COMPUTER PROGRAMS & SYS INC COM	24,691.68	24,120.00
COMPUTER PROGRAMS & SYS INC COM	112,997.76	115,802.80
COMPUTER SCI CORP COM	129,563.71	130,018.00
COMPUTER SCI CORP COM	370,707.43	340,858.00
COMPUTER SCI CORP COM	115,790.02	77,308.00
COMPUTER SCI CORP COM	19,228.78	21,084.00
COMPUWARE CORP COM	176,548.35	149,175.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
COMPUWARE CORP COM	17,401.50	18,225.00
COMPUWARE CORP COM	154,282.87	41,175.00
COMPUWARE CORP COM	74,008.12	69,525.00
COMPUWARE CORP COM	279,971.62	187,650.00
COMSCORE INC COM	38,199.66	14,790.00
COMSTOCK RES INC COM NEW COM NEW	109,993.56	113,305.50
COMSYS IT PARTNERS INC COM	55,005.56	5,824.00
COMSYS IT PARTNERS INC COM	14,879.84	3,391.36
COMTECH TELECOMMUNICATIONS CORP COM NEW	7,074.19	6,873.00
COMVERGE INC COM	98,410.12	49,000.00
CONAGRA FOODS INC	221,167.95	184,800.00
CONAGRA FOODS INC	158,078.38	183,150.00
CONAGRA FOODS INC	73,229.59	54,661.35
CONCEPTUS INC COM	164,616.44	128,137.18
CONCHO RES INC COM STK	87,750.08	93,813.02
CONCHO RES INC COM STK	7,838.75	4,564.00
CONCUR TECHNOLOGIES INC COM	120,380.93	101,971.74
CONCUR TECHNOLOGIES INC COM	135,693.42	144,079.80
CONECTISYS CORP COM PAR \$.001 STK	1,508.95	60.00
CONEXANT SYS INC COM NEW STK	72,112.60	4,521.00
CONEXANT SYS INC COM NEW STK	22,408.61	5,791.68
CONFORCE INTL INC COM	1,067.95	644.00
CONGOLEUM CORP NEW CL A CL A	1,209.95	105.00
CONMED CORP COM	244,757.20	193,914.00
CONNACHER OIL & GAS LTD COM STK	54,286.84	38,841.12
CONNECTAJET COM INC COM STK	1,189.56	0.05
CONNECTYX TECHNOLOGIES HLDGS GROUP INC COM STK	2,001.85	202.50
CONNS INC COM	30,911.88	12,720.00
CONNS INC COM	10,859.18	4,892.96
CONOCOPHILLIPS COM	1,033,382.68	1,921,883.60
CONOCOPHILLIPS COM	556,413.72	429,940.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CONOCOPHILLIPS COM	91,605.82	157,938.20
CONOCOPHILLIPS COM	681,111.23	466,200.00
CONOCOPHILLIPS COM	1,006,425.87	836,543.43
CONOLOG CORP COM PAR \$0.01 NEW MAY 08 STK	7,084.97	293.69
CONQUEST RESOURCES COM NPV	7,731.45	1,421.00
CONS EDISON INC COM	281,020.41	249,152.00
CONS EDISON INC COM	249,209.17	260,831.00
CONS EDISON INC COM	218,945.77	210,196.62
CONS FREIGHTWAYS CORP COM	534.95	
CONS GRAPHICS INC COM	389,502.63	129,048.00
CONS WTR CO LTD COM	45,749.73	37,500.00
CONSECO INC COM NEW STK	48,952.08	27,972.00
CONSECO INC COM NEW STK	11,777.58	7,252.00
CONSOL ENERGY INC COM	203,716.48	128,610.00
CONSOL ENERGY INC COM	61,580.00	52,468.31
CONSOLIDATED ABADDON RES INC COM	8,739.00	1,095.00
CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK	15,325.83	10,136.31
CONSOLIDATED ENERGY INC WYO COM	20,241.34	7.50
CONSTELLATION 3D INC DELAWARE	13,013.75	
CONSTELLATION BRANDS INC CL A CL A	12,368.05	8,673.50
CONSTELLATION BRANDS INC CL A CL A	135,477.59	75,696.00
CONSTELLATION ENERGY GROUP INC MARYLAND COM	147,543.81	109,141.50
CONSTELLATION ENERGY GROUP INC MARYLAND COM	17,113.01	16,810.30
CONSTELLATION ENERGY PARTNERS LLC COM UNIT REPSTG LTD LIABILITY CO INT	11,848.70	2,780.00
CONTANGO OIL & GAS CO COM NEW	7,033.01	9,571.00
CONTINENTAL PRECIOUS MINERALS INC COM	222,623.81	40,616.17
CONTINENTAL RES INC OKLA COM	13,596.71	5,384.60
CONTINENTAL RES INC OKLA COM	59,946.72	70,165.48
CONTL AIRL INC CL B	76,816.61	95,718.00
CONTL AIRL INC CL B	106,916.73	113,055.60
CONTL AIRL INC CL B	1,224,799.91	1,475,664.54

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CONVERGYS CORP DE COM	105,175.47	19,871.00
CONVERSION SOLUTIONS HLDGS CORP COM STK	880.30	0.37
CONVERTED ORGANICS INC COM STK	4,080.92	2,973.60
CON-WAY INC COM STK	199,121.62	111,720.00
CON-WAY INC COM STK	91,234.02	55,860.00
COOPER INDUSTRIES INC COM	108,458.75	125,689.00
COOPER TIRE & RUBBER CO COM, NO PAR	14,122.50	5,721.93
COPANO ENERGY L L C COM UNITS	42,696.60	46,680.00
COPART INC COM	61,661.94	40,757.81
COPART INC COM	189,207.92	116,917.00
COPERNIC INC COM	10,480.10	273.00
COPPER CANYON RES LTD COM STK	4,322.75	3,628.80
COPPER MTN MNG CORP COM STK	14,608.23	14,790.99
COPYTELE INC COM	354.94	344.00
CORD BLOOD AMER INC COM STK	2,659.85	120.00
CORE LAB NV NLG0.03	878,209.28	419,020.00
CORE LAB NV NLG0.03	33,568.81	18,556.60
CORE-MARK HLDG CO INC COM	40,339.04	30,128.00
CORINTHIAN COLLEGES INC COM STK	79,681.37	98,727.47
CORN PRODS INTL INC COM	39,708.19	32,235.35
CORNERSTONE THERAPEUTICS INC COM STK	169.34	26.50
CORNERSTONE TOTAL RETURN FD INC COM NEW COM NEW	11,997.75	13,300.00
CORNING INC COM	752,518.34	351,884.56
CORNING INC COM	870,724.34	436,474.00
CORNING INC COM	705,052.21	368,811.00
CORPORATE EXECUTIVE BRD CO COMMON STOCK	878,710.09	273,544.00
CORPORATE EXECUTIVE BRD CO COMMON STOCK	21,573.20	8,200.17
CORRECTIONS CORP AMER	2,084.48	1,145.20
CORVEL CORP COM	11,557.41	6,594.00
COSAN LTD COM STK	9,795.90	4,844.00
COSTCO WHOLESALE CORP NEW COM	260,540.33	256,200.00

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COSTCO WHOLESALE CORP NEW COM	1,139,549.48	919,695.00
COSTCO WHOLESALE CORP NEW COM	284,239.00	567,000.00
COSTCO WHOLESALE CORP NEW COM	469,144.40	395,955.68
COURTSIDE PRODS INC COM	391.40	1.00
COVANCE INC COM	62,983.06	36,824.00
COVANTA HLDG CORP COM	195,822.21	201,592.80
COVANTA HLDG CORP COM	14,608.32	12,407.40
COVENTRY HEALTH CARE INC COM	11,085.95	8,928.00
COVENTRY HEALTH CARE INC COM	192,544.12	55,800.00
COVIDIEN LTD COM STK	415,070.65	453,000.00
COVIDIEN LTD COM STK	23,252.83	20,366.88
COVIDIEN LTD COM STK	152,944.04	142,242.00
COVIDIEN LTD COM STK	234,855.96	172,140.00
CRA INTL INC COM	6,335.56	3,770.20
CRACKER BARREL OLD CTRY STORE INC COM	4,847.72	3,485.91
CRACKER BARREL OLD CTRY STORE INC COM	77,347.48	57,652.00
CRANE CO COM	109,625.88	58,616.00
CRANE CO COM	534,551.65	258,600.00
CRANE CO COM	267,297.69	105,164.00
CRAWFORD & CO CL B CL B	4,957.74	5,816.00
CRAY INC COM NEW STK	15,978.69	4,160.00
CRAY INC COM NEW STK	43,905.30	12,896.00
CREAM MINERALS LTD COM NEW	210,369.91	53,202.50
CREATIVE TECHNOLOGY INC COM STK	2,772.38	895.38
CREDICORP LTD COM STK	8,122.23	4,996.00
CREDIT AGRICOLE SA EUR3	795,211.49	319,555.81
CREDIT SUISSE AG CHF0.04(REGD)	1,617,018.73	908,754.64
CREDIT SUISSE AG CHF0.04(REGD)	925,676.43	372,198.99
CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10	3,493.52	1,987.12
CREE INC COM	95,184.03	58,242.90
CREE INC COM	101,922.32	74,589.00

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CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1 B	9,065.81	5,370.00
CROCS INC COM	19,696.15	5,332.00
CROCS INC COM	47,105.72	16,627.16
CROSSHAIR EXPL & MNG CORP	68,133.87	17,375.20
CROSSLAND URANIUM NPV	3,311.45	362.40
CROSSTEX ENERGY INC COM	9,320.00	15,600.00
CROSSTEX ENERGY INC COM	4,858.84	7,800.00
CROWN CASTLE INTL CORP COM STK	3,233.09	3,111.66
CROWN HLDGS INC COM	4,199.94	2,880.00
CROWN HLDGS INC COM	170,752.17	197,760.00
CROWN LTD NPV	78,672.76	89,247.69
CRYOLIFE INC COM	2,181.01	1,456.50
CRYPTOLOGIC LTD COM STK	12,421.32	1,236.60
CRYSTALLEX INTL CORP COM STK	18,095.49	1,462.00
CSG SYS INTL INC COM	7,017.54	9,783.20
CSG SYS INTL INC COM	271,081.74	213,134.00
CSG SYS INTL INC COM	155,983.17	110,061.00
CSL NPV	945,040.37	907,425.09
CSMG TECHNOLOGIES INC COM STK	5,146.85	900.00
CSS INDS INC COM	42,410.00	35,480.00
CSX CORP COM	471,226.51	292,576.65
CSX CORP COM	218,106.85	319,245.04
CTC MEDIA INC COM	129.07	158.40
CTR FINL CORP CAL COM STK	177,334.31	110,443.00
CTS CORP COM	45,718.92	19,836.00
CTS CORP COM	3,985.03	1,653.00
CUBIC CORP COM	303,384.99	190,400.00
CUBIC ENERGY INC COM	14,055.20	5,805.00
CUBIST PHARMACEUTICALS INC COM	99,130.70	100,747.20
CUE RES LTD COM STK	1,614.83	72.90
CULLEN / FROST BANKERS INC COM	107,013.94	116,564.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CULP INC COM	1,838.95	990.70
CUMMINS INC	91,576.07	130,977.00
CUMMINS INC	163,400.23	132,038.66
CURAGEN CORP COM	456.81	46.00
CURATECH INDS INC COM	245,067.39	57,750.00
CURLEW LAKE RES INC COM	680.45	121.50
CURRENCYSHARES EURO TR EURO SHS EURO SHS	156,181.63	147,444.06
CURRENCYSHARES SWISS FRANC TR SWISS FRANC SHS SWISS FRANC SHS	45,307.21	45,045.16
CURTISS WRIGHT CORP COM	13,972.64	10,017.00
CUTERA INC COM	14,044.90	9,659.43
CVB FINL CORP COM	36,908.36	40,460.00
CVR ENERGY INC COM STK	16,691.90	7,200.00
CVS CAREMARK CORP COM STK	253,974.65	228,310.56
CVS CAREMARK CORP COM STK	493,834.93	368,734.20
CVS CAREMARK CORP COM STK	1,096,043.00	812,019.96
CVS CAREMARK CORP COM STK	737,971.29	1,027,052.64
CVS CAREMARK CORP COM STK	428,064.32	334,355.99
CYANOTECH CORP COM PAR \$0.02 STK	759.20	584.00
CYBERHAND TECHNOLOGIES INTL INC COM NEW COM STK	4,012.95	0.05
CYBERKEY SOLUTIONS INC COM	94.95	0.25
CYBERONICS INC COM	58,511.17	44,739.00
CYBERSOURCE CORP DEL COM	21,277.87	14,399.99
CYNOSURE INC CL A	48,941.90	18,260.00
CYNOSURE INC CL A	2,417.95	913.00
CYPRESS DEV CORP COM	6,909.15	1,701.00
CYPRESS SEMICONDUCTOR CORP COM	9,308.39	7,152.00
CYTEC IND COM	66,817.92	67,904.00
CYTEC IND COM	123,959.97	57,294.00
CYTOCORE INC COM NEW STK	16,870.85	4,800.00
CYTOGENIX INC COM STK	3,296.00	84.00
CYTOMEDIX INC COM NEW STK	1,331.54	190.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
CYTORI THERAPEUTICS INC COM STK	2,023.95	1,805.00
CYTRX CORP COM NEW COM NEW	5,467.44	2,130.00
D & E COMMUNICATIONS INC COM	8,264.92	7,735.30
D R HORTON INC COM	88,894.74	46,662.00
D R HORTON INC COM	231,758.63	48,076.00
D R HORTON INC COM	167,184.96	209,272.00
D R HORTON INC COM	1,165,927.76	542,269.00
D R HORTON INC COM	44,770.39	37,202.71
DAC TECHNOLOGIES GROUP INTL INC COM	2,162.95	340.00
DAIICHI SANKYO COM NPV	258,905.47	217,760.62
DAIKIN INDUSTRIES NPV	412,408.11	316,668.51
DAIMLER AG	14,036.65	7,847.40
DAINIPPON SUMITOMO NPV	100,444.82	110,137.89
DAIWA SECS GROUP NPV	531,383.70	353,954.77
DAKTRONICS INC COM	38,600.44	21,528.00
DANAHER CORP COM	236,503.56	356,643.00
DANAHER CORP COM	191,689.74	180,585.90
DANAHER CORP COM	59,272.87	43,559.75
DANAOS CORPORATION	2,615.45	676.00
DARDEN RESTAURANTS INC COM	15,421.97	14,186.32
DARDEN RESTAURANTS INC COM	59,173.52	101,448.00
DARDEN RESTAURANTS INC COM	14,260.12	19,726.00
DARDEN RESTAURANTS INC COM	54,949.97	75,494.22
DARLING INTL INC COM	27,632.44	24,156.00
DARLING INTL INC COM	11,724.72	5,171.58
DATARAM CORP COM PAR \$1 COM PAR \$1	10,124.33	2,852.29
DAVITA INC COM	11,354.67	9,914.00
DAVITA INC COM	144,757.25	128,882.00
DAWSON GEOPHYSICAL CO COM	34,994.70	10,686.00
DAWSON GEOPHYSICAL CO COM	42,497.81	16,011.19
DAYSTAR TECHNOLOGIES INC COM	3,437.18	611.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
DC BRANDS INTL INC COM NEW STK	27,119.17	2,834.00
DCT INDL TR INC COM	24,734.97	15,180.00
DEAN FOODS CO NEW COM	93,111.00	73,677.00
DEAN FOODS CO NEW COM	85,832.56	111,414.00
DEAN FOODS CO NEW COM	135,052.93	68,286.00
DEAN FOODS CO NEW COM	16,445.09	8,086.50
DECKERS OUTDOOR CORP COM	318,906.88	260,376.20
DECKERS OUTDOOR CORP COM	43,419.35	27,954.50
DECODE GENETICS INC COM	408.78	18.50
DEEP BLUE INC COM STK	1,162.95	5.00
DEEP DOWN INC COM STK	18,460.79	3,589.44
DEEP ROCK OIL & GAS INC COM	2,739.95	9.00
DEERE & CO COM	99,962.36	103,042.48
DEERE & CO COM	242,061.26	406,192.00
DEERE & CO COM	576,377.04	465,842.64
DEERFIELD CAP CORP COM NEW STK	14,550.03	394.16
DEFAULT ISSUER SILICOM LTD COM STK ISIN#IL0008986668	8,081.78	2,520.00
DEJOUR ENTERPRISES LTD DEJOUR ENTERP	179,575.12	32,174.88
DEL MONTE FOODS CO COM	147,539.84	151,368.00
DEL MONTE FOODS CO COM	84,514.40	67,830.00
DEL MONTE FOODS CO COM	119,268.60	121,380.00
DEL MONTE FOODS CO COM	1,108.95	1,428.00
DELEK US HLDGS INC COM STK	50,283.00	19,573.00
DELHAIZE GROUP NPV	82,387.38	54,927.55
DELHAIZE GROUP NPV	150,750.28	190,464.65
DELIA*S INC NEW COM	4,037.75	3,520.00
DELL INC COM STK	207,013.72	121,763.84
DELL INC COM STK	839,336.66	472,064.00
DELL INC COM STK	621,454.45	441,344.00
DELPHI CORP COM	30.69	0.35
DELPHI FINL GROUP INC CL A	623,871.74	291,352.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
DELTA AIR LINES INC DEL COM NEW COM NEW	74,598.40	107,724.00
DELTA AIR LINES INC DEL COM NEW COM NEW	1,786,897.67	2,332,511.10
DELTA EXPL INC	2,698.40	113.40
DELTA OIL & GAS INC COM NEW COM NEW	2,983.91	91.00
DELTATHREE INC	1,951.85	11.04
DELTIC TIMBER CORP COM	34,980.25	27,450.00
DELUXE CORP COM	57,874.70	56,848.00
DELUXE CORP COM	81,649.63	74,800.00
DELUXE CORP COM	32,409.08	21,465.91
DENBURY RES INC HLDG CO COM NEW	44,048.44	35,642.88
DENDREON CORP COM STK ISIN US24823Q1076	123,872.18	73,637.24
DENISON MINES CORP COM STK	174,273.64	47,004.12
DENNYS CORP COM	16,708.46	13,333.00
DENSO CORP NPV	178,103.73	132,972.97
DENTSPLY INTL INC NEW COM	112,454.84	104,488.00
DENTSPLY INTL INC NEW COM	373,148.55	296,520.00
DENTSPLY INTL INC NEW COM	143,507.78	108,441.60
DENTSPLY INTL INC NEW COM	24,375.60	21,187.96
DEPOMED INC COM	9,991.73	4,514.40
DESTINATION MATERNITY CORP COM STK	1,121.28	196.25
DESWELL INDS INC COM	4,810.44	942.02
DETOUR GOLD CORP COM STK	3,652.45	2,060.73
DEUTSCHE BANK AG NPV(REGD)	1,521,474.77	483,563.63
DEUTSCHE BANK AG NPV(REGD)	128,066.07	160,349.70
DEUTSCHE BOERSE AG NPV(REGD)	536,351.37	266,922.95
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	665,171.98	373,311.82
DEUTSCHE TELEKOM NPV(REGD)	413,483.25	354,149.98
DEVON ENERGY CORP NEW COM	334,770.54	269,853.69
DEVON ENERGY CORP NEW COM	106,566.44	92,256.84
DEVON ENERGY CORP NEW COM	523,133.05	315,408.00
DEVON ENERGY CORP NEW COM	186,677.77	257,451.78

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DEVON ENERGY CORP NEW COM	548,262.30	486,254.00
DEVON ENERGY CORP NEW COM	397,782.39	716,239.00
DEVRY INC DEL COM	108,600.43	129,287.32
DEVRY INC DEL COM	193,052.40	200,935.00
DEVRY INC DEL COM	10,408.14	10,735.67
DEXIA NPV	55,209.61	58,221.96
DFA INVT DIMENSIONS GROUP INC INFLATION-PROTECTED SECS PORTFOLIO STK	27,917.02	27,387.66
DHT MARITIME INC COM STK	45,727.70	25,484.00
DHT MARITIME INC COM STK	62,089.51	52,184.55
DIAGEO ORD GBX28.935185	1,065,047.44	750,306.30
DIAGEO PLC SPONSORED ADR NEW	272,024.55	208,519.50
DIAGEO PLC SPONSORED ADR NEW	250,249.75	220,718.60
DIAGEO PLC SPONSORED ADR NEW	401,507.06	273,259.84
DIAMANT ART CORP COM	10,039.80	400.00
DIAMOND FOODS INC COM	24,485.13	18,135.00
DIAMOND FOODS INC COM	2,584.54	2,015.00
DIAMOND I INC COM	44,946.14	1,925.00
DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK	78,304.32	21,892.00
DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK	25,864.79	18,122.53
DIAMOND OFFSHORE DRILLING INC COM	192,687.24	159,232.42
DIAMONDS TR UNIT SER 1	436,079.29	440,678.87
DIANA SHIPPING INC COM STK	181,451.13	99,883.19
DIC CORPORATION NPV	309,010.05	160,904.58
DIEBOLD INC COM	33,141.67	21,013.34
DIGI INTL INC COM	4,600.25	2,433.00
DILLARDS INC CL A COM	4,672.92	2,382.00
DILLARDS INC CL A COM	33,058.34	10,719.00
DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP	3,135.93	399.40
DIME CMNTY BANCSHARES INC COM	24,016.00	21,280.00
DINEEQUITY INC COM STK	855,649.28	153,748.00
DIRECTV GROUP INC COM	308,607.63	309,285.00

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DIRECTV GROUP INC COM	68,309.73	65,293.50
DISCOVER FINL SVCS COM STK	299,445.93	174,399.00
DISCOVER FINL SVCS COM STK	124,495.55	113,140.16
DISCOVER FINL SVCS COM STK	101,821.18	111,501.00
DISCOVER FINL SVCS COM STK	25,298.57	12,599.92
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	25,873.78	18,903.60
DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C	20,032.15	13,858.65
DISH NETWORK CORP CL A COM STK	120,976.47	48,796.00
DISH NETWORK CORP CL A COM STK	15,588.45	16,635.00
DISH NETWORK CORP CL A COM STK	12,517.28	6,088.41
DISTRIBUTED ENERGY SYS CORP COM STK	1,313.23	9.90
DITECH NETWORKS COM STK	2,269.82	245.70
DITEM EXPL INC COM	391,762.63	24,908.18
DIVINE INC CL A NEW COM STK	10,832.85	
DIVX INC COM	5,922.37	1,673.60
DNB NOR ASA NOK10	158,971.64	136,501.91
DOGAN HOLDINGS TRY1	100,735.79	34,847.17
DOLBY LABORATORIES INC CL A COM STK	50,348.74	39,672.36
DOLBY LABORATORIES INC CL A COM STK	11,959.78	13,104.00
DOLBY LABORATORIES INC CL A COM STK	56,495.84	57,886.92
DOLLAR FINL CORP COM STK	64,059.11	27,810.00
DOLLAR TREE INC COM STK	251,854.14	275,880.00
DOLLAR TREE INC COM STK	60,659.89	65,417.00
DOLLAR TREE INC COM STK	16,199.23	16,217.41
DOMINION RES INC VA NEW COM	395,025.70	519,823.36
DOMINION RES INC VA NEW COM	267,548.66	271,272.96
DOMINION RES INC VA NEW COM	41,583.88	35,829.36
DOMINOS PIZZA INC COM	3,692.54	795.99
DOMTAR CORP COM	125,093.54	41,416.00
DOMTAR CORP COM	94,623.64	20,374.00
DOMTAR CORP COM	198,854.29	59,786.00

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DONALDSON INC COM	14,056.82	12,765.40
DONNELLEY R R & SONS CO COM	5,722.47	2,156.44
DONNELLEY R R & SONS CO COM	154,354.55	69,258.00
DONNELLEY R R & SONS CO COM	470,507.88	252,588.00
DOR BIOPHARMA INC COM	2,034.90	210.00
DORAL FINL CORP COM NEW STK	167.24	127.50
DOT HILL SYS CORP COM	4,893.95	960.00
DOUBLE-TAKE SOFTWARE COM	29,898.99	13,768.95
DOVER CORP COM	16,003.69	10,482.19
DOVER CORP COM	107,712.41	151,432.00
DOVER SADDLERY INC COM	1,707.95	1,340.00
DOW CHEMICAL CO COM	645,508.80	306,327.00
DOW CHEMICAL CO COM	651,143.42	345,379.92
DOW CHEMICAL CO COM	406,852.98	208,242.00
DOW CHEMICAL CO COM	470,519.72	274,242.52
DOWNEY FINL CORP COM	32,963.06	33.30
DPL CO COM	220,338.00	205,560.00
DPL CO COM	24,550.39	24,667.20
DR PEPPER SNAPPLE GROUP INC COM STK	61,515.96	47,125.00
DR PEPPER SNAPPLE GROUP INC COM STK	157,018.89	102,375.00
DRAGON CAP GROUP CORP FORMERLY DRAGON VENTURE TO 11/18/2005 COM	4,006.09	250.00
DRAGON OIL COM STK	29,731.45	25,264.80
DRAX GROUP ORD GBP0.1155172	267,785.79	217,066.21
DREAM MARKETING INC COM STK		0.01
DREAMWORKS ANIMATION INC CL A COM STK	181,883.06	151,812.60
DREAMWORKS ANIMATION INC CL A COM STK	26,280.68	21,193.14
DRESSER-RAND GROUP INC COM	2,060.84	1,725.00
DREW INDS INC COM NEW COM NEW	9,763.45	6,000.00
DREW INDS INC COM NEW COM NEW	5,726.49	2,400.00
DRIL-QUIP INC COM	19,601.71	6,768.30
DRYSHIPS INC COM USD0.01	473,806.40	459,926.11

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Identity of Issue/Description of Investment	Historical Cost	Current Value
DSP GROUP INC COM	28,622.20	37,694.00
DST SYS INC COM	9,902.18	7,596.00
DSW INC CL A CL A	16,817.96	14,952.00
DTE ENERGY CO COM	148,046.86	146,247.00
DTE ENERGY CO COM	10,030.52	10,772.34
DTE ENERGY CO COM	243,606.66	203,319.00
DTS INC COM	4,670.35	3,670.00
DU PONT E I DE NEMOURS & CO COM STK	253,596.87	157,952.38
DU PONT E I DE NEMOURS & CO COM STK	845,329.57	567,124.80
DUCOMMUN INC DEL COM	55,541.90	25,050.00
DUKE ENERGY CORP NEW COM STK	408,210.05	473,325.34
DUKE ENERGY CORP NEW COM STK	274,110.75	223,649.00
DUKE ENERGY CORP NEW COM STK	337,043.55	304,524.43
DUN & BRADSTREET CORP DEL NEW COM	101,989.31	100,360.00
DUN & BRADSTREET CORP DEL NEW COM	101,843.17	109,392.40
DUPONT FABROS TECHNOLOGY INC COM STK	67,731.88	26,910.00
DURECT CORP COM	4,427.95	3,390.00
DXP ENTERPRISES INC COM NEW STK	71,035.87	39,447.00
DYADIC INTL INC DEL COM	8,923.70	225.00
DYAX CORP COM	4,046.37	3,640.00
DYCOM INDS INC COM	57,547.40	73,158.00
DYCOM INDS INC COM	83,571.79	32,058.00
DYNAMIC MATLS CORP COM	45,149.60	23,850.53
DYNASTY METALS & MNG INC COM	19,923.47	7,047.30
DYNEGY INC DEL CL A COM STK		2,788.00
DYNEGY INC DEL CL A COM STK	99,889.46	50,600.00
DYNEGY INC DEL CL A COM STK	269,961.13	24,980.00
DYNEGY INC DEL CL A COM STK	16,399.99	4,200.71
E DIGITAL CORP COM	22,285.36	9,643.31
E MED FUTURE INC COM	728.93	8.80
E*TRADE FIN CORP COM	157,459.72	16,100.00

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E*TRADE FIN CORP COM	274,470.58	222,884.95
E.ON AG COM STK	568,672.81	581,135.41
E.ON AG COM STK	363,734.21	395,172.08
EAGLE BROADBAND INC COM NEW STK	613.78	0.03
EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM	30,378.16	29,438.41
EAGLE MATLS INC COM	18,507.79	7,069.44
EAGLE PLAINS RES LTD COM NEW COM NEW	39,103.35	3,110.40
EARTH SCIENCES INC COM	491.44	4.40
EARTHLINK INC COM STK	215,405.84	149,396.00
EARTHLINK INC COM STK	455,316.92	384,644.00
EARTHLINK INC COM STK	9,901.35	8,774.48
EARTHSHELL CORP COM NEW STK	26.15	
EAST WEST BANCORP INC COM	29,520.33	33,537.00
EAST WEST DISTR INC COM STK	2,551.58	
EASTERN AMERN NAT GAS TR SPERS RCPT REPSTG DEPOSITARY UNIT &\$20	2,791.70	2,525.00
EASTMAN CHEM CO COM	6,227.65	3,171.00
EASTMAN CHEM CO COM	56,817.41	57,870.75
EASTMAN KODAK CO COM	285,736.40	43,428.00
EASTMAN KODAK CO COM	30,258.24	31,584.00
EASTMAN KODAK CO COM	142,221.24	63,168.00
EASTMAN KODAK CO COM	37,498.52	20,365.37
EATON CORP COM	249,651.62	174,830.07
EATON CORP COM	45,598.30	49,710.00
EATON CORP COM	115,666.27	118,594.54
EATON CORP COM	165,945.94	198,840.00
EATON VANCE CORP COM NON VTG	118,580.69	126,480.20
EATON VANCE CORP COM NON VTG	10,428.53	6,513.10
EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FD COM	393,054.28	235,571.13
EATON VANCE TAX-MANAGED GLOBAL BUY-WRITE OPPORTUNITIES FD COM	6,117.56	3,356.20
EAU TECHNOLOGIES INC COM STK		27.30
EAUTOCLAIMS COM INC COM	524.95	9.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
EBAY INC COM	384,591.26	198,608.92
EBAY INC COM	428,424.29	196,836.00
EBAY INC COM	580,697.52	372,732.00
EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	73,992.31	66,322.50
ECHELON CORP OC-COM STK	5,747.44	3,260.00
ECHOSTAR CORPORATION	2,136.13	892.20
ECLIPSYS CORP COM	3,908.95	2,838.00
ECOLAB INC COM	165,732.59	163,096.00
ECOLAB INC COM	66,481.10	147,630.00
ECOLAB INC COM	740,732.24	604,580.00
ECOLOCAP SOLUTIONS INC COM STK	3,158.95	1,800.00
ECOSYSTEM CORP COM STK	2,559.41	4.42
EDEN ENERGY CORP COM	2,710.52	25.92
EDISON INTL COM	16,717.28	10,473.37
EDISON INTL COM	189,263.01	256,960.00
EDP-ENERGIAS DE PORTUGAL S A	908.95	561.91
EDUCATIONAL DEV CORP COM	1,135.55	740.00
EFOTOXPRESS INC COM	36,778.20	2.26
EGAMES INC COM	3,059.90	500.00
EINSTEIN NOAH RESTAURANT GROUP INC COM STK	692.95	460.00
EINSTEIN NOAH RESTAURANT GROUP INC COM STK	33,877.80	15,525.00
EL ALACRAN GOLD MINE CORP COM STK	559.96	
EL PASO CORP COM	36,803.58	31,308.61
EL PASO CORP COM	339,273.41	136,148.04
EL PASO ELEC CO COM NEW	60,260.20	50,652.00
EL PASO ELEC CO COM NEW	34,433.88	23,517.00
ELCOM INTL INC COM STK	663.20	0.23
ELDORADO GOLD CORP NEW COM STK	39,676.15	46,920.90
ELECTR ARTS COM	31,557.07	23,787.32
ELECTR ARTS COM	282,934.23	126,716.00
ELECTR ARTS COM	1,099,557.26	468,368.00

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ELI LILLY & CO COM	985,475.05	998,696.00
ELI LILLY & CO COM	273,133.55	275,241.95
ELITE PHARMACEUTICALS INC COM NEW COM	373,965.72	10,982.57
ELIXIR GAMING TECHNOLOGIES INC COM STK	84,523.68	6,792.50
ELIZABETH ARDEN INC COM	57,685.20	37,830.00
ELLIS PERRY INTL INC COM	73,648.01	18,386.00
ELPIDA MEMORY INC NPV	25,453.75	33,829.01
EMAGIN CORP COM NEW STK	14.74	5.40
EMBARQ CORP COM STK	8,879.38	9,313.64
EMBARQ CORP COM STK	126,392.00	130,247.12
EMC CORP COM	621,550.42	531,876.00
EMC CORP COM	367,481.16	248,683.44
EMCOR GROUP INC COM	200,666.11	177,197.00
EMCOR GROUP INC COM	628,172.23	536,077.00
EMCOR GROUP INC COM	329,571.37	314,020.00
EMCOR GROUP INC COM	58,436.19	54,370.32
EMCORE CORP COM	3,941.55	910.00
EMERGENCY FILTRATION PRODS INC COM	192.90	123.00
EMERGENCY MED SVCS CORP CL A COM STK	47,581.45	52,059.42
EMERGENT BIOSOLUTIONS INC COM	40,450.15	44,935.31
EMERGING HLDGS INC COM	2,534.94	0.30
EMERGING VISION INC COM	32.95	7.00
EMERSON ELECTRIC CO COM	116,372.98	101,465.09
EMERSON ELECTRIC CO COM	433,955.60	699,251.00
EMP SOLUTIONS INC		1.41
EMPIRE RES INC DEL COM	34,640.92	6,475.00
EMPLOYERS HLDGS INC COM	16,561.75	18,150.00
EMULEX CORP COM NEW	43,565.40	23,732.00
EMULEX CORP COM NEW	145,949.16	86,552.00
ENCANA CORP COM NPV	79,833.76	57,495.76
ENCOMPASS HLDGS INC COM STK	6,718.99	220.00

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ENCORE ACQSTN CO COM	107,613.12	61,248.00
ENCORE ACQSTN CO COM	124,134.00	127,600.00
ENCORE CAP GROUP INC COM	25,744.40	15,840.00
ENCORE CAP GROUP INC COM	24,841.98	12,960.00
ENCORE WIRE CORP COM	77,904.66	79,632.00
ENCORE WIRE CORP COM	4,495.53	4,284.56
ENDEAVOUR INTL CORP COM STK	44,008.95	11,000.00
ENDO PHARMACEUTICALS HLDGS INC COM	349,346.18	463,252.00
ENDO PHARMACEUTICALS HLDGS INC COM	148,722.12	196,688.00
ENDO PHARMACEUTICALS HLDGS INC COM	18,113.40	23,292.00
ENDO PHARMACEUTICALS HLDGS INC COM	17,140.64	18,892.40
ENDOLOGIX INC COM	398.80	48.00
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	124,852.80	119,067.00
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	352,150.38	283,196.28
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	237,877.32	198,445.00
ENER1 INC COM NEW STK	14,465.86	18,690.10
ENERGEN CORP COM	291,513.60	158,382.00
ENERGEN CORP COM	206,665.98	107,641.10
ENERGEN CORP COM	13,244.14	5,914.31
ENERGY CONVERSION DEVICES INC COM	78,330.08	52,814.95
ENERGY FINDERS INC COM STK	12,058.35	533.00
ENERGY INCOME & GROWTH FD COM	4,274.32	2,738.00
ENERGY PARTNERS LTD OC-COM	55,545.74	5,940.00
ENERGY PARTNERS LTD OC-COM	1,281.64	135.00
ENERGY RECOVERY INC COM	1,616.95	1,516.00
ENERGY XXI (BERMUDA) COM STK	20,384.95	4,740.00
ENERGY XXI (BERMUDA) COM STK	17,248.00	3,871.00
ENERGYCONNECT GROUP INC COM STK	1,259.95	120.00
ENERGYTEC INC FORMERLY ENERGYTEC COM IN COM	39,207.53	31.61
ENERLUME ENERGY MGMT CORP COM STK	285.40	45.50
ENERNOC INC COM	9,087.27	1,488.00

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ENERPLUS RES FD TR UNIT SER G NEW	130,791.07	66,826.54
ENERSYS COM	30,990.60	16,500.00
ENERSYS COM	24,152.32	8,800.00
ENGEL GENERAL DEVELOPERS CLASS A ILS1	692.95	17.00
ENGLOBAL CORP COM	46,880.45	13,975.00
ENI SPA EUR1	646,955.52	553,812.59
ENI SPA EUR1	537,520.22	351,484.84
ENPRO INDS INC COM	191,102.67	124,932.00
ENPRO INDS INC COM	19,949.27	23,694.00
ENRON CORP COM	9,285.29	
ENSCO INTL INC COM	167,095.27	99,365.00
ENSCO INTL INC COM	25,753.79	13,627.20
ENSTAR GROUP LIMITED COM	27,675.68	23,656.00
ENTEGRIS INC COM	4,289.36	2,704.65
ENERGY CORP NEW COM	138,847.66	160,191.51
ENERGY CORP NEW COM	3,003.86	2,078.25
ENERGY CORP NEW COM	192,530.50	390,711.00
ENTERPRISE INNS ORD GBP0.025	75,549.73	32,974.54
ENTERPRISE OILFIELD GROUP INC COM STK	2,565.15	680.40
ENTERRA ENERGY TR TR UNIT	18,269.20	4,591.60
ENTORIAN TECHNOLOGIES INC COM STK	1,866.08	87.00
ENTRADA NETWORKS INC COM	988.20	0.01
ENTREE GOLD INC COM STK	3,209.35	3,480.00
ENTREMED INC COM	2,762.86	324.00
ENTROPIC COMMUNICATIONS INC COM STK	19,549.30	5,050.00
ENTRX CORP	1,939.90	1,100.00
ENUCLEUS INC COM PAR \$.001 COM PAR \$.001	306.54	8.00
ENVIRONMENTAL SOLUTIONS WORLDWIDE INC COM	43,308.35	7,155.00
ENVIT CAP GROUP INC COM STK	1,697.24	7.70
ENVOY CAP GROUP INC COM STK	11,220.61	5,520.40
EOG RESOURCES INC COM	22,324.34	19,980.92

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Identity of Issue/Description of Investment	Historical Cost	Current Value
EOG RESOURCES INC COM	127,054.81	163,187.58
EOG RESOURCES INC COM	226,876.84	412,796.00
EPICEPT CORP COM	6,709.95	3,200.00
EPIQ SYS INC COM	8,161.66	10,159.68
EQUIFAX INC COM	13,594.59	9,414.52
EQUIFAX INC COM	314,150.18	225,950.40
EQUIFAX INC COM	80,990.97	84,864.00
EQUINIX INC COM NEW COM NEW	122,418.51	105,316.20
EQUUS TOTAL RETURN INC	10,893.95	11,145.60
ERESEARCH TECH INC COM	380,362.18	273,679.77
ERF WIRELESS INC COM STK	14,455.80	15,707.50
ERICSSON(LM)TEL SER B NPV	282,950.49	230,502.22
ERICSSON(LM)TEL SER B NPV	576,129.89	463,212.79
ERSTE GROUP BANK AG NPV	904,279.98	270,698.61
E-SIM LTD SHS	2,017.45	0.40
ESO URANIUM CORP	9,492.95	364.50
ESPERANZA SILVER CORP COM	3,780.91	947.70
ESPRIT HOLDINGS HKD0.10	685,772.28	390,841.53
ESTERLINE TECHNOLOGIES CORP COM STK	36,161.41	25,916.76
ETERNAL ENERGY CORP COM STK	331.00	40.00
ETHAN ALLEN INTERIORS INC COM	2,201.95	1,092.75
ETHOS ENVIRONMENTAL INC NEW COM	89,868.98	1,917.72
ETRAVELSERVE.COM INC COM	3,846.00	0.70
EURO TECH HLDGS COM STK USD0.01	46,199.54	21,921.48
EUROBANCSHARES INC COM STK	2,203.45	563.50
EURONET WORLDWIDE INC COM	51,555.97	20,213.01
EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	252,575.09	274,914.63
EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	379,324.18	270,717.33
EVERGREEN SOLAR INC COM	328,002.83	207,669.00
EVOLUTION SOLAR CORP COM STK	11,893.52	7,200.00
EVOLVING SYS INC COM	2,453.92	800.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
EXAR CORP COM	5,504.67	6,003.00
EXCEL MARITIME CARRIERS COM STK	123,759.36	72,284.37
EXCELLON RES INC COM	48,226.07	14,180.00
EXCO RES INC COM	27,489.96	16,308.00
EXCO RES INC COM	78,879.41	84,294.24
EXELIXIS INC COM STK ISIN# US30161Q1040	72,086.98	41,876.84
EXELON CORP COM	65,262.33	50,862.52
EXELON CORP COM	459,676.05	903,662.50
EXETER RESOURCE CORP	18,047.75	34,384.35
EXIDE TECHNOLOGIES COM NEW COM NEW	133,139.75	41,262.00
EXIDE TECHNOLOGIES COM NEW COM NEW	149,048.99	217,419.00
EXIDE TECHNOLOGIES COM NEW COM NEW	509.24	529.00
EXPEDIA INC DEL COM	164,558.85	42,848.00
EXPEDIA INC DEL COM	5,381.18	2,266.00
EXPEDITORS INTL WASH INC COM	266,842.95	176,331.00
EXPEDITORS INTL WASH INC COM	899,571.09	685,362.00
EXPEDITORS INTL WASH INC COM	597,386.95	546,426.48
EXPEDITORS INTL WASH INC COM	20,487.94	16,135.95
EXPERT GROUP INC COM STK	4,404.55	70.01
EXPONENT INC COM STK	6,669.88	6,016.00
EXPRESS SCRIPTS INC COM	59,579.47	46,293.16
EXPRESS SCRIPTS INC COM	188,245.07	201,226.80
EXPRESS SCRIPTS INC COM	129,409.93	335,378.00
EXPRESSJET HLDGS INC COM NEW COM NEW	8,047.56	1,003.00
EXTERRAN HLDGS INC COM STK	6,571.70	1,725.30
EXTREME NETWORKS INC COM	958.15	468.00
EXTREME NETWORKS INC COM	3,580.72	2,440.62
EXXON MOBIL CORP COM	3,837,722.70	10,103,763.78
EXXON MOBIL CORP COM	407,393.39	626,346.18
EXXON MOBIL CORP COM	915,087.99	1,165,518.00
EXXON MOBIL CORP COM	2,091,043.71	2,144,825.74

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EXXON MOBIL CORP COM	600,603.02	638,640.00
EYECASHNETWORKS INC COM STK	594.35	
EYI INDS INC COM	4,623.20	60.00
EZCHIP SEMICONDUCTOR LTD	57,021.67	79,100.00
EZCORP INC CL A NON VTG	9,037.40	9,126.00
EZCORP INC CL A NON VTG	447,042.35	512,577.00
EZENIA INC COM	2,118.39	61.00
F N B CORP PA COM	53,366.01	56,760.00
F N B CORP PA COM	97,474.80	114,840.00
F P L GROUP INC COM	149,743.54	174,494.11
F P L GROUP INC COM	311,953.75	508,333.00
F P L GROUP INC COM	735,355.54	643,569.71
F P L GROUP INC COM	264,035.74	250,448.92
F5 NETWORKS INC COM STK	3,778.08	2,743.20
F5 NETWORKS INC COM STK	61,523.22	62,247.78
F5 NETWORKS INC COM STK	394,290.44	294,208.20
FACET BIOTECH CORP COM		3,068.80
FACTORY 2-U STORES INC COM	4,769.30	0.12
FACTSET RESH SYS INC COM STK	24,380.91	17,696.00
FAIR ISAAC CORPORATION COM	3,752.46	1,699.05
FAIR ISAAC CORPORATION COM	45,520.00	53,952.00
FAIRCHILD SEMICONDUCTOR INTL INC COM	124,409.40	49,878.00
FAIRCHILD SEMICONDUCTOR INTL INC COM	11,009.20	16,626.00
FAIRFAX FINL HLDGS LTD SUB VTG	11,037.52	12,222.99
FAIRFAX FINL HLDGS SUB-VTG COM NPV	201,905.55	221,142.16
FAIRPOINT COMMUNICATIONS INC COM	15,252.84	9,739.34
FALCON NAT GAS CORP COM STK	359.95	32.50
FALCON TECHNOLOGIES INC COM STK	312.80	1.95
FAMILY DLR STORES INC COM	18,882.22	19,346.05
FAMILY DLR STORES INC COM	190,325.80	255,486.00
FAMILY DLR STORES INC COM	105,093.00	93,852.00

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FAMILYMART CO NPV	269,058.53	288,990.62
FAMOUS DAVES AMER INC COM	1,424.12	290.00
FANUC LTD NPV	441,787.32	346,938.78
FAR EAST ENERGY CORP COM STK	159.88	17.50
FARO TECHNOLOGIES INC COM	135,137.31	134,880.00
FASTENAL CO COM	95,614.23	72,601.82
FASTENAL CO COM	164,146.69	111,520.00
FASTENAL CO COM	735,292.67	554,115.00
FCSTONE GROUP INC COM	2,213.29	1,794.15
FED HOME LN MTG CORP COM STK	449,887.90	225,728.25
FEDERAL AGRIC MTG CORP CL C	86,379.94	73,500.00
FEDERAL SIGNAL CORP COM	172,573.60	92,773.00
FEDERAL SIGNAL CORP COM	250,834.55	144,496.00
FEDEX CORP COM	356,505.31	499,087.00
FEDEX CORP COM	478,095.67	532,445.00
FEDEX CORP COM	670,580.75	551,297.15
FEDT INVESTORS INC CL B	64,924.55	39,008.00
FEDT INVESTORS INC CL B	10,841.92	5,376.32
FEI CO COM	1,709.75	1,131.60
FIAT SPA EUR5	215,914.64	147,927.94
FIDELITY NATIONAL FINANCIAL INC CL A	6,499.31	6,027.99
FIDELITY NATIONAL FINANCIAL INC CL A	77,588.04	165,075.00
FIDELITY NATL INFORMATION SVCS INC COM STK	106,806.49	76,469.00
FIDELITY NATL INFORMATION SVCS INC COM STK	329,810.02	245,026.20
FIDELITY NATL INFORMATION SVCS INC COM STK	1,212.09	2,411.21
FIELDPOINT PETE CORP COM	1,184.54	1,150.00
FINISAR CORP COM	15,013.11	4,446.00
FINISAR CORP COM	68,849.86	14,649.76
FINISH LINE INC CL A	54,009.78	40,880.00
FINISH LINE INC CL A	106,610.63	89,600.00
FINISH LINE INC CL A	35,180.61	24,657.85

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Identity of Issue/Description of Investment	Historical Cost	Current Value
FINMECCANICA SPA EUR 4.40	79,002.79	44,201.92
FIRST AMERN CORP CALIF COM	55,393.19	54,891.00
FIRST AMERN CORP CALIF COM	154,166.33	193,563.00
FIRST AMERN CORP CALIF COM	13,138.62	9,143.77
FIRST CASH FINANCIAL SERVICES INC	188,044.80	360,234.00
FIRST CASH FINANCIAL SERVICES INC	20,846.94	24,778.00
FIRST FINL BANCORP OHIO COM	26,930.93	28,497.00
FIRST MARBLEHEAD CORP COM	69,753.88	28,380.00
FIRST MIDWEST BANCORP INC DEL COM	76,185.12	87,868.00
FIRST NICKEL INC COM STK	587.55	81.00
FIRST PACTRUST BANCORP INC COM	10,408.95	9,650.00
FIRST SOLAR INC COM	586,505.27	548,528.96
FIRST SOLAR INC COM	272,385.62	204,180.80
FIRST SOLAR INC COM	440,862.59	279,369.00
FIRSTENERGY CORP COM	262,344.30	367,021.90
FIRSTFED FINL CORP DEL COM	23,422.60	4,299.75
FIRSTFLIGHT INC COM	4,789.50	5.00
FIRSTGOLD CORP COM	897.90	300.00
FISERV INC COM	131,568.29	143,661.50
FISERV INC COM	19,075.02	20,876.38
FISHER COMMUNICATIONS INC COM	24,394.95	14,448.00
FISSION ENERGY CORP COM STK		55.31
FL TECH INC COM	4,217.93	2,118.00
FLAHERTY & CRUMRINE PFD INC FD INC COM	41,099.35	19,275.19
FLEETWOOD ENTERPRISES INC COM	4,132.49	34.80
FLETCHER BUILDING NPV	223,791.52	80,755.18
FLEXTRONICS INTL LTD COM STK	158,173.53	106,240.00
FLIGHT SAFETY TECHNOLOGIES INC NEV COM NEW	403.70	5.00
FLIR SYS INC COM	45,466.59	43,074.72
FLIR SYS INC COM	178,950.96	176,410.00
FLIR SYS INC COM	249,770.76	204,574.24

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Identity of Issue/Description of Investment	Historical Cost	Current Value
FLOTEK INDS INC DEL COM	245.51	126.00
FLOW INTL CORP COM	6,514.06	1,694.00
FLOWERS FOODS INC COM	121,603.93	103,042.80
FLOWSERVE CORP COM	52,005.19	34,865.50
FLOWSERVE CORP COM	111,562.78	72,100.00
FLOWSERVE CORP COM	411,853.59	200,850.00
FLUOR CORP NEW COM	212,105.34	233,548.35
FLUOR CORP NEW COM	99,855.98	201,915.00
FLUOR CORP NEW COM	196,739.96	176,492.42
FLYI INC COM	12,772.92	
FMC CORP COM (NEW)	66,914.16	62,308.89
FMC CORP COM (NEW)	855,402.17	527,814.00
FMC CORP COM (NEW)	57,472.53	84,987.00
FMC TECHNOLOGIES INC COM	75,273.87	26,141.51
FNMA COM STK	266,550.34	229,555.28
FONDIARIA-SAI DI RISP EUR1	38,613.27	40,680.92
FONDIARIA-SAI EUR1	133,290.89	53,377.92
FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01	276.61	71.25
FOOT LOCKER INC COM	70,983.90	66,060.00
FOOT LOCKER INC COM	7,918.95	7,340.00
FOOTHILLS RES INC COM	127,334.34	610.82
FORCE PROTN INC COM NEW	54,582.38	65,738.14
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	777,627.90	136,227.52
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	1,649,586.78	1,349,128.09
FOREST CY ENTERPRISES INC CL A	9,925.60	3,350.00
FOREST LABORATORIES INC	310,525.47	244,512.00
FOREST LABORATORIES INC	282,705.10	191,025.00
FOREST LABORATORIES INC	19,938.67	18,160.11
FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01	82,362.35	57,715.00
FORGENT NETWORKS INC COM	4,724.10	1,125.00
FORMFACTOR INC COM STK	6,160.58	5,372.80

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FORTIS BK BELGIUM UNIT(FORTIS SA / NV NPV/0.42)	13,179.32	13,375.87
FORTRESS FINL GROUP INC WYO COM STK	9,032.53	6,467.83
FORTRESS INVT GROUP LLC DEL CL A CL A	42,382.05	1,619.82
FORTUNA MINES INC FORMERLY FORTUNA VENT	215,363.24	48,436.51
FORTUNE BRANDS INC COM STK	49,960.77	26,856.85
FORTUNE BRANDS INC COM STK	269,234.54	189,888.00
FORTUNE BRANDS INC COM STK	148,855.80	152,736.00
FORUM URANIUM CORP COM STK	3,389.50	324.00
FOSSIL INC COM	3,513.68	3,340.00
FOSTER L B CO CL A	1,237.30	1,032.24
FOUNDATION COAL HLDGS INC COM STK	15,445.30	9,815.02
FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW	1,094.20	82.50
FOX PETE INC COM NEW STK	13,771.60	629.95
FRANCE TELECOM EUR4	370,169.17	402,308.26
FRANKLIN BK CORP COM	21,178.66	24.30
FREDERICKS ENTMT INC NEV COM NEW COM NEW	1,509.95	0.75
FREDS INC CL A	8,172.49	7,263.00
FREDS INC CL A	50,594.88	60,256.00
FREEPORT-MCMORAN COPPER & GOLD INC	326,313.18	228,245.16
FREEPORT-MCMORAN COPPER & GOLD INC	1,334,041.34	741,980.97
FREEWEST RES CDA INC COM	4,775.54	2,754.00
FREIGHTCAR AMER INC COM	11,225.25	4,240.52
FREIGHTCAR AMER INC COM	17,882.50	18,270.00
FREMONT GEN CORP COM	175.27	13.95
FRESENIUS KABI PHARMACEUTICALS HLDG INC RT RIGHT	1,349.91	105.00
FRESENIUS MED CARE AG & CO.KGAA	27,482.45	25,005.40
FRESH DEL MONTE PRODUCE INC COM STK	273,819.28	199,538.00
FRESH DEL MONTE PRODUCE INC COM STK	122,415.15	123,310.00
FRIENDLY ENERGY EXPL COM STK	145.65	0.74
FRKLN MNG INC COM	3,930.34	36.30
FRKLN RES INC COM	130,716.87	97,455.84

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FRKLN RES INC COM	234,712.00	248,742.00
FRKLN RES INC COM	52,862.88	31,983.88
FRONTEER DEV GROUP INC COM	805,648.97	200,165.00
FRONTIER AIRLS HLDGS INC COM STK	2,263.09	919.80
FRONTIER COMMUNICATIONS CORP COM	108,794.39	68,172.00
FRONTIER COMMUNICATIONS CORP COM	271,852.58	221,996.00
FRONTIER COMMUNICATIONS CORP COM	177,958.52	135,334.08
FRONTIER OIL CORP COM	71,027.07	46,797.24
FRONTLINE LTD COM	618,015.10	460,027.86
FRONTLINE LTD COM	88,816.21	82,908.00
FRONTLINE LTD COM USD2.50	96,830.48	93,114.92
FTI CONSULTING INC COM	110,437.18	94,185.44
FTI CONSULTING INC COM	118,553.12	124,657.20
FTI CONSULTING INC COM	16,596.76	10,321.08
FTI CONSULTING INC COM	209,427.52	132,699.60
FUEL SYS SOLUTIONS INC COM STK	158,954.77	137,264.40
FUEL SYS SOLUTIONS INC COM STK	39,165.19	28,796.04
FUELCELL ENERGY INC COM	20,586.07	12,028.00
FUJI HEAVY INDS NPV	93,686.12	44,820.74
FUJIFILM HOLDINGS CORP NPV	111,933.50	60,231.66
FUJITSU Y50	447,471.28	317,076.67
FULL METAL MINERALS LTD COM	641.87	39.29
FULLER H B CO COM	81,027.36	57,996.00
FULLER H B CO COM	22,597.60	16,110.00
FULTON FINL CORP PA COM	87,088.60	68,302.00
FUNDTECH LTD FUNDTECH LTD COMMON STOCK	5,858.53	3,143.82
FURMANITE CORP COM STK	4,782.78	2,156.00
FURNITURE BRANDS INTL INC COM	69,696.62	11,492.00
FWD INDS INC N Y COM NEW	2,413.95	2,230.00
GAFISA SA COM NPV	591,258.09	200,623.50
GALAXY ENERGY CORP FORMERLY GALAXY INVT COM STK	1,009.95	20.00

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GALLAGHER ARTHUR J & CO COM	257,014.47	240,963.00
GALLAGHER ARTHUR J & CO COM	5,215.39	4,884.09
GAMESA CORP TECNO EUR0.17	1,240,741.87	634,433.40
GAMESTOP CORP NEW CL A	227,107.30	86,640.00
GAMESTOP CORP NEW CL A	178,273.47	129,526.80
GAMESTOP CORP NEW CL A	67,114.82	52,460.52
GAMEZNFLIX INC COM NEW STK	1,152.84	0.01
GAMMON GOLD INC COM STK	65,348.20	50,324.00
GANNETT INC COM	18,248.11	4,310.18
GANNETT INC COM	303,655.96	164,000.00
GANNETT INC COM	237,152.07	44,800.00
GANNETT INC COM	78,261.96	72,800.00
GAP INC COM	144,981.35	155,484.68
GAP INC COM	41,883.34	30,672.54
GARDNER DENVER INC COM	5,928.52	4,668.00
GARDNER DENVER INC COM	101,341.52	65,352.00
GARDNER DENVER INC COM	63,373.13	58,350.00
GARDNER DENVER INC COM	355,886.50	198,390.00
GARMIN LTD COM STK	538,312.76	304,803.00
GARMIN LTD COM STK	712,322.48	338,618.88
GARTNER INC COM	112,019.81	104,483.80
GARTNER INC COM	4,862.59	3,298.55
GASCO ENERGY INC COM	4,809.36	936.00
GASCO ENERGY INC COM	33,912.82	3,393.00
GATE TO WIRE SOLUTIONS INC COM	11,796.84	5.70
GATX CORP COM	13,810.60	9,291.00
GBS GOLD COMMON STOCK	1,695.95	28.70
GDF SUEZ EUR1	863,974.11	878,314.58
GDR CNINSURE INC SPONSORED ADR	7,139.89	2,637.00
GDR IRSA INVERSIONES Y REPRESENTACIONES S A	5,323.46	1,298.70
GDR TRINA SOLAR LTD SPONSORED ADR	10,301.31	4,431.33

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Identity of Issue/Description of Investment	Historical Cost	Current Value
GELSTAT CORP COM STK	1,143.95	117.00
GEMINI EXPLORATIONS INC COM PAR \$0.001 COM PAR \$0.001	999.95	13.20
GEN COMMUNICATION INC CL A	2,157.74	1,820.25
GEN MARITIME CORPORATION	102,496.07	90,655.20
GENAERA CORP COM NEW STK	769.95	28.22
GENCO RES LTD COM STK	18,162.95	4,187.70
GENCO SHIPPING & TRADING LTD COM STK	81,554.98	51,430.53
GENCO SHIPPING & TRADING LTD COM STK	85,268.72	88,504.00
GENCO SHIPPING & TRADING LTD COM STK	17,646.85	19,240.00
GENCO SHIPPING & TRADING LTD COM STK	655,106.05	308,580.00
GENCORP INC COM	12,127.22	5,152.00
GENENTECH INC COM STK	258,404.01	223,027.90
GENENTECH INC COM STK	1,006,292.80	1,353,505.75
GENENTECH INC COM STK	207,758.15	216,395.10
GENERAL CABLE CORP DEL NEW COM	178,859.44	83,143.00
GENERAL CABLE CORP DEL NEW COM	61,605.92	60,888.98
GENERAL DYNAMICS CORP COM	326,591.89	558,623.00
GENERAL DYNAMICS CORP COM	828,662.88	857,284.74
GENERAL DYNAMICS CORP COM	91,330.67	75,189.62
GENERAL ELECTRIC CO	5,110,869.26	3,756,814.33
GENERAL ELECTRIC CO	1,075,028.12	602,640.00
GENERAL ELECTRIC CO	732,236.20	393,660.00
GENERAL ELECTRIC CO	5,377,659.28	4,234,680.00
GENERAL ELECTRIC CO	530,967.28	294,840.00
GENERAL ELECTRIC CO	501,177.89	268,920.00
GENERAL MILLS INC COM	329,474.60	504,225.00
GENERAL MILLS INC COM	258,820.61	246,189.62
GENERAL MOTORS CORP COMMON STOCK	501,007.89	391,750.70
GENERAL MOTORS CORP COMMON STOCK	517,853.55	48,320.00
GENERAL STL HLDGS INC COM	6,057.50	5,516.00
GENEREX BIOTECHNOLOGY CORP DEL COM	307,471.53	59,024.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
GENESCO INC COM	107,736.30	79,524.00
GENESEE & WYO INC CL A CL A	106,540.20	109,800.00
GENESEE & WYO INC CL A CL A	337,724.05	341,600.00
GENESEE & WYO INC CL A CL A	102,515.44	86,925.00
GENESEE & WYO INC CL A CL A	68,122.41	64,690.50
GENITOPE CORP COM	771.32	22.50
GENOMED INC COM	2,514.56	132.00
GEN-PROBE INC NEW COM	40,361.75	27,417.60
GEN-PROBE INC NEW COM	160,935.63	127,234.80
GENTA INC COM PAR \$0.001 COM PAR \$0.001	3,531.66	28.35
GENTEX CORP COM	1,306.87	883.00
GENTEX CORP COM	899,737.11	392,935.00
GENTIVA HLTH SVCS INC COM	132,155.03	140,448.00
GENTIVA HLTH SVCS INC COM	26,878.95	29,260.00
GENUINE PARTS CO COM	116,369.40	152,386.50
GENUINE PARTS CO COM	46,930.66	50,191.65
GENVEC INC COM	6,446.90	860.00
GENWORTH FINL INC COM CL A COM CL A	32,176.06	27,755.61
GENWORTH FINL INC COM CL A COM CL A	355,301.20	30,281.00
GENWORTH FINL INC COM CL A COM CL A	1,724,173.85	383,182.00
GENWORTH FINL INC COM CL A COM CL A	330,420.30	36,690.95
GENWORTH FINL INC COM CL A COM CL A	62,400.00	9,056.00
GENZYME CORP COM	373,550.76	355,079.50
GENZYME CORP COM	39,455.72	34,446.03
GENZYME CORP COM	911,968.19	975,639.00
GENZYME CORP COM	379,226.85	438,042.00
GEO GROUP INC COM STK	28,587.68	70,317.00
GEOEYE INC COM STK	14,388.73	10,095.75
GEOLOGIX EXPLORATIONS INC COM STK	400.95	372.60
GEORGIA GULF CORP COM PAR \$0.01	4,115.94	1,605.00
GEOVAX LABS INC COM STK	16,765.02	5,775.00

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GEOVIC MNG CORP COM	283,038.27	42,094.49
GEOVIC MNG CORP WT EXP 11/3/2011	6,541.45	48.60
GERON CORP COM	38,762.85	42,917.30
GEVITY HR INC COM STK	437.76	77.01
GFI GROUP INC COM STK	95,939.18	27,966.00
GFI GROUP INC COM STK	6,297.09	1,822.14
GIBRALTAR INDS INC COM	11,053.45	7,164.00
GIBRALTAR INDS INC COM	159,059.10	93,132.00
GIGAMEDIA LIMITED SHS	227,449.34	72,942.28
GIGOPTIX INC COM STK		124.00
GILEAD SCI INC COM	204,997.50	218,828.06
GILEAD SCI INC COM	418,698.89	736,927.40
GILEAD SCI INC COM	493,778.46	1,171,106.00
GILEAD SCI INC COM	695,202.97	878,482.92
GILEAD SCI INC COM	285,068.86	309,908.40
GIVAUDAN AG CHF10	819,807.72	682,752.38
GKN ORD GBP0.50	51,502.30	57,362.01
GLACIER BANCORP INC NEW COM	21.72	27.56
GLADSTONE CAP CORP COM	305,531.41	154,888.95
GLADSTONE INVT CORP COM STK	94,405.90	85,925.00
GLATFELTER	48,996.70	28,830.00
GLAXOSMITHKLINE ORD GBP0.25	1,575,752.18	1,193,875.80
GLAXOSMITHKLINE ORD GBP0.25	383,152.10	277,461.72
GLAXOSMITHKLINE ORD GBP0.25	958,893.13	688,852.64
GLOBAL 8 ENVIRONMENTAL TECHNOLOGIES INC COM STK	5,315.45	3,780.00
GLOBAL AIRCRAFT SOLUTIONS INC COM	6,212.95	60.00
GLOBAL BEVERAGE SOLUTIONS INC COM STK	45,135.25	329.23
GLOBAL CASH ACCESS HLDGS INC COM	2,126.95	2,220.00
GLOBAL CASH ACCESS HLDGS INC COM	21,324.58	8,214.00
GLOBAL CLEAN ENERGY HLDGS INC COM STK	107,402.97	18,750.00
GLOBAL CROSSING LTD COM USD0.01	24,565.00	26,996.00

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GLOBAL DEV & ENVIRONMENTAL RES INC COM	5,000.45	0.11
GLOBAL ENERGY HLDGS GROUP INC COM	67,216.31	1,467.72
GLOBAL GEN TECHNOLOGIES INC COM	13,743.35	1,370.00
GLOBAL INDS LTD COM	16,110.23	2,327.83
GLOBAL MARINE LTD COM	15,818.31	
GLOBAL RES CORP COM NEW STK	24,042.61	10,165.00
GLOBAL RLTY DEV CORP COM	1,313.25	1.50
GLOBAL ROAMING DISTR INC COM STK	3,508.95	30.00
GLOBAL SOURCES LTD	75,627.68	13,788.50
GLOBAL TRAFFIC NETWORK INC COM	953.95	584.00
GLOBAL WTR TECHNOLOGIES INC COM NEW	489.90	80.00
GLOBALSTAR TELECOMMUNICATIONS LTD COM ISIN # BMG3983OH104	32,113.30	
GLOBECOMM SYS INC COM	4,980.90	5,490.00
GMX RES INC COM STK	4,641.99	2,532.00
GOLAR LNG LIMITED	9,115.22	3,380.00
GOLD PORT RES LTD COM	22,377.90	2,128.00
GOLD RESOURCE CORP COM	194,952.31	189,000.00
GOLDCORP INC NEW COM	654,428.01	753,346.29
GOLDEN APPLE OIL & GAS INC COM	1,482.95	0.10
GOLDEN EAGLE INTL INC COM	294.02	15.66
GOLDEN SPIRIT GAMING LTD COM COM	82.95	
GOLDEN STAR RES LTD CDA COM	21,487.34	25,100.00
GOLDMAN SACHS GROUP INC COM	1,015,096.93	837,670.67
GOLDMAN SACHS GROUP INC COM	498,478.95	336,631.71
GOLDMAN SACHS GROUP INC COM	97,814.36	50,634.00
GOLDMAN SACHS GROUP INC COM	995,418.90	582,881.73
GOLDMAN SACHS GROUP INC COM	1,059,175.96	928,290.00
GOLDMAN SACHS GROUP INC COM	1,824,114.49	1,314,289.86
GOLDSRING INC COM STK	89,191.76	57,621.54
GOODRICH CORPORATION	104,290.92	118,464.00
GOODRICH CORPORATION	71,789.85	48,680.26

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GOODYEAR TIRE & RUBBER CO COM	22,030.92	8,029.65
GOODYEAR TIRE & RUBBER CO COM	168,894.36	35,820.00
GOODYEAR TIRE & RUBBER CO COM	323,675.10	75,222.00
GOOGLE INC CL A CL A	2,473,743.52	1,845,900.00
GOOGLE INC CL A CL A	754,442.10	443,016.00
GOOGLE INC CL A CL A	1,020,860.80	653,756.25
GOOGLE INC CL A CL A	1,002,026.05	618,376.50
GOOGLE INC CL A CL A	351,697.23	299,651.10
GOOGLE INC CL A CL A	1,200,780.74	716,824.50
GOOGLE INC CL A CL A	2,624,092.61	2,000,955.60
GPO MODELO SAB DE SER C NPV	261,839.41	178,243.13
GPS INDS INC COM STK	49,699.12	7,541.41
GRACE W R & CO DEL NEW COM STK	1,398.95	1,194.00
GRACO INC COM	967,240.11	590,877.00
GRACO INC COM	63,607.60	83,055.00
GRACO INC COM	19,746.83	11,646.04
GRAFTECH INTL LTD COM	5,852.09	2,745.60
GRAFTECH INTL LTD COM	97,238.75	114,816.00
GRAFTECH INTL LTD COM	182,772.65	104,000.00
GRAHAM CORP COM STK	38,822.45	10,820.00
GRAHAM CORP COM STK	139,385.66	50,661.93
GRAINGER W W INC COM	17,924.09	17,265.96
GRAINGER W W INC COM	55,138.21	126,144.00
GRAINGER W W INC COM	113,728.38	140,098.68
GRAN TIERRA ENERGY INC COM	20,695.14	16,492.00
GRANITE CONST INC COM	13,828.50	13,179.00
GRANITE CONST INC COM	204,488.59	158,148.00
GRANITE CONST INC COM	48,501.28	49,992.34
GRAPHICS TECHNOLOGIES INC COM	4,311.15	0.10
GRAY PUBG & MEDIA INC DEL COM	0.50	0.50
GRAY T.V INC COM CL B	1,460.45	60.00

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Identity of Issue/Description of Investment	Historical Cost	Current Value
GRAYSTONE PK ENTERPRISES INC COM	217.48	0.50
GREAT ATLANTIC & PAC TEA INC COM STK	43,820.01	24,453.00
GREAT BASIN GOLD LTD COM STK	26,138.89	14,336.00
GREAT LAKES DREDGE & DOCK CORP NEW COM	6,387.46	2,697.50
GREAT NORTHN IRON ORE PPTYS CTFS BEN INT	4,757.26	3,055.84
GREAT PANTHER RES LTD COM STK	11,808.66	2,895.75
GREAT PLAINS ENERGY INC COM	61,374.88	54,061.04
GREATER CHINA FD INC COM	6,602.35	3,286.40
GREEN BANKSHARES INC COM NEW	56,376.54	38,263.09
GREEN BANKSHARES INC COM NEW	23,129.88	16,398.43
GREEN EARTH TECHNOLOGIES INC COM STK	28,891.55	24,000.00
GREEN MTN COFFEE ROASTERS	157,818.28	163,701.00
GREEN MTN DEV CORP COM STK	85,140.40	462.70
GREENBRIER COS INC COM STK	2,584.73	705.75
GREENBRIER COS INC COM STK	14,016.64	15,114.00
GREENHILL & CO INC COM	133,225.08	222,566.30
GREENHILL & CO INC COM	72,092.76	76,188.84
GREENS WORLDWIDE INC COM NEW	2,312.95	0.10
GREENSHIFT CORP NEW COM STK	4,374.37	13.20
GREENSTONE HLDGS INC COM NEW STK	9,584.95	20.00
GREIF INC	19,211.40	15,187.97
GREIF INC.	32,659.12	16,715.00
GRIFCO INC COM	348.49	1.50
GROEN BROS AVIATION INC COM	594.30	28.38
GROUP 1 AUTOMOTIVE INC COM	2,037.45	538.50
GROUP 1 AUTOMOTIVE INC COM	658,776.27	224,554.50
GROUP 1 AUTOMOTIVE INC COM	63,708.12	29,079.00
GROUPE CGI INC CL A SUB VTG	11,736.24	8,330.40
GSE SYS INC COM STK	15,513.02	17,405.00
GSI GROUP INC	4,598.29	286.10
GT SOLAR INTL INC COM	15,016.69	6,358.00

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GTX CORP COM STK	18,632.50	4,721.50
GTX INC DEL COM	16,367.90	16,840.00
GUARANTY BANCORP DEL COM STK	8,409.95	3,000.00
GUARDIAN TECHNOLOGIES INTL INC COM PAR \$0.005	9,882.95	420.00
GUESS INC COM	6,320.50	7,675.00
GUESS INC COM	92,632.77	97,088.75
GUESS INC COM	116,267.39	120,589.60
GUESS INC COM	323,070.69	177,139.00
GUESS INC COM	437,823.57	183,432.50
GULF ETHANOL CORP COM STK	8,214.31	105.00
GULF IS FABRICATION INC COM	47,340.10	23,056.00
GULF RES INC COM NEW STK	3,009.95	300.00
GULFMARK OFFSHORE INC COM	5,724.34	2,854.80
GULFPORT ENERGY CORP COM NEW COM NEW	53,590.26	14,765.10
GYMBOREE CORP COM	596,967.94	442,225.50
GYMBOREE CORP COM	84,586.16	89,749.60
H & E EQUIP SVCS INC COM	34,518.10	19,275.00
H QUOTIENT INC COM STK	72.95	
HACKETT GROUP INC COM STK	1,463.95	1,460.00
HAIN CELESTIAL GROUP INC COM	15,491.72	10,499.50
HALLIBURTON CO COM	373,024.37	403,596.00
HALLIBURTON CO COM	510,400.63	291,799.96
HA-LO INDS INC COM DELAWARE COMMON STOCK	4,129.14	
HANCOCK HLDG CO COM	22,690.43	22,823.83
HANCOCK HLDG CO COM	143,754.25	131,834.00
HANDLEMAN CO COM	4,272.46	160.00
HANESBRANDS INC COM STK	5,309.11	3,302.25
HANFENG EVERGREEN INC COM	10,840.92	5,928.65
HANGER ORTHOPEDIC GROUP INC COM NEW	702.02	1,001.19
HANGER ORTHOPEDIC GROUP INC COM NEW	36,226.61	33,373.00
HANOVER INS GROUP INC COM	181,542.47	180,474.00

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HANOVER INS GROUP INC COM	152,298.82	154,692.00
HANOVER INS GROUP INC COM	2,612.95	2,148.50
HANSEN MED INC COM STK	510,895.85	153,367.24
HANSEN NAT CORP COM	91,442.44	104,982.43
HANSEN NAT CORP COM	59,218.90	87,178.00
HARBIN ELEC INC COM STK	4,303.16	1,598.00
HARDINGE INC COM	8,518.00	2,025.00
HARLEY DAVIDSON INC COM	233,748.45	100,123.00
HARLEY DAVIDSON INC COM	216,779.30	76,297.68
HARMAN INTL INDS INC NEW COM STK USD0.01	160,767.82	25,095.00
HARMAN INTL INDS INC NEW COM STK USD0.01	33,496.30	16,730.00
HARMAN INTL INDS INC NEW COM STK USD0.01	140,762.40	148,897.00
HARMAN INTL INDS INC NEW COM STK USD0.01	25,775.40	31,787.00
HARMONIC INC COM	3,471.95	2,805.00
HARRIS & HARRIS GROUP INC COM	847.23	296.25
HARRIS CORP COM	43,762.18	31,024.22
HARRIS CORP COM	154,509.16	125,565.00
HARRY WINSTON DIAMOND CORP COM STK	13,827.99	11,865.15
HARSCO CORP COM	130,664.18	127,604.80
HARSCO CORP COM	39,662.40	22,144.00
HARTE-HANKS INC COM (NEW)	13,664.16	16,848.00
HARTFORD FINL SVCS GROUP INC COM	353,332.27	123,150.00
HARTFORD FINL SVCS GROUP INC COM	955,617.05	284,066.00
HARTFORD FINL SVCS GROUP INC COM	39,916.03	55,089.10
HARVEST ENERGY TR TR UNIT	251,980.22	112,343.70
HARVEST NAT RES INC COM	2,687.29	1,509.30
HASBRO INC COM	16,809.01	14,439.15
HASBRO INC COM	52,913.57	90,427.00
HASBRO INC COM	30,388.29	32,087.00
HASBRO INC COM	34,401.64	41,421.40
HASTINGS ENTMT INC COM	1,321.02	259.50

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HATHOR EXPL LTD COM	32,688.90	46,982.00
HATTERAS FINL CORP COM STK	161,353.79	196,840.00
HAVERTY FURNITURE COS INC COM STK	9,212.08	7,464.00
HAWAIIAN HLDGS INC COM	41,037.90	63,800.00
HAWAIIAN HLDGS INC COM	163,116.30	120,582.00
HAWTHORN BANCSHARES INC COM STK	2,093.94	1,364.15
HAYNES INTL INC COM NEW COM NEW	8,348.92	2,462.00
HBOS PLC ORD 25P	1,678,005.36	208,542.28
HBOS PLC ORD 25P	1,326,707.96	87,712.87
HCC INS HLDGS INC COM	505,381.23	468,125.00
HCC INS HLDGS INC COM	7,882.12	6,687.50
HEADWATERS INC COM	46,269.50	33,750.00
HEADWATERS INC COM	31,784.72	17,455.50
HEALTH NET INC COM	169,508.75	71,874.00
HEALTH NET INC COM	325,632.90	118,701.00
HEALTHCARE SVCS GROUP INC COM	246,489.46	231,746.80
HEALTHSPRING INC COM STK	676,391.86	740,287.90
HEALTHSPRING INC COM STK	486,917.97	479,280.00
HEALTHSPRING INC COM STK	43,080.52	55,916.00
HEALTHTRONICS INC COM STK	17,995.92	14,656.50
HEAR ATLAST HLDGS INC COM STK	138,367.25	10,143.90
HEARST-ARGYLE TELEVISION INC COM	29,880.48	8,484.00
HEARST-ARGYLE TELEVISION INC COM	4,918.95	6,060.00
HEARTLAND PMT SYS INC COM STK	5,058.06	3,197.76
HEARTLAND PMT SYS INC COM STK	1,063,275.97	733,250.00
HEARTLAND PMT SYS INC COM STK	96,993.10	52,500.00
HECKMANN CORP COM STK	10,133.71	8,757.50
HECLA MNG CO COM	34,379.96	16,240.00
HECLA MNG CO COM	442,003.84	179,830.00
HEELYS INC COM	10,747.47	3,318.74
HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023	14,872.58	9,716.11

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Identity of Issue/Description of Investment	Historical Cost	Current Value
HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023	52,581.00	36,618.00
HEILIG MEYERS CO COM	2,310.00	
HEINEKEN NV EUR1.60	1,367,307.38	790,824.72
HEINEKEN NV EUR1.60	1,565,938.14	874,296.95
HEINZ H J CO COM	323,603.26	276,047.06
HEINZ H J CO COM	236,373.56	293,280.00
HELEN TROY LTD COM STK	415,596.97	425,320.00
HELEN TROY LTD COM STK	89,243.00	86,800.00
HELIX ENERGY SOLUTIONS GROUP INC COM STK	15,380.91	2,751.20
HELIX ENERGY SOLUTIONS GROUP INC COM STK	29,927.07	19,548.00
HELMERICH & PAYNE INC COM	217,902.23	68,477.50
HELMERICH & PAYNE INC COM	13,703.37	7,518.81
HENNES & MAURITZ SER B NPV	144,979.32	147,265.22
HENRY JACK & ASSOC INC COM	10,500.83	8,734.50
HEPALIFE TECHNOLOGIES INC COM	1,113.43	160.00
HERBALIFE LTD COM STK	22,998.03	11,273.60
HERCULES OFFSHORE INC COM STK	133,614.96	54,677.25
HERITAGE WORLDWIDE INC COM	596.86	8.50
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	36,822.01	32,600.95
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	189,377.49	166,752.00
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	99,737.93	145,908.00
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	198,325.62	180,648.00
HERTZ GLOBAL HLDGS INC COM	2,249.35	633.75
HESKA CORP COM	2,168.05	250.10
HESS CORP COM STK	128,582.80	99,349.97
HESS CORP COM STK	618,953.51	644,913.72
HESS CORP COM STK	202,352.24	380,844.00
HESS CORP COM STK	174,389.66	207,318.60
HESS CORP COM STK	554,167.16	301,188.60
HEWITT ASSOCS INC CL A COM	312,867.75	280,962.00
HEWITT ASSOCS INC CL A COM	621,837.46	510,840.00

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HEWLETT PACKARD CO COM	1,378,909.89	1,107,607.09
HEWLETT PACKARD CO COM	893,085.89	831,041.00
HEWLETT PACKARD CO COM	1,255,797.90	2,210,823.09
HEWLETT PACKARD CO COM	543,408.06	979,793.71
HEWLETT PACKARD CO COM	130,236.21	123,494.87
HEWLETT PACKARD CO COM	723,469.02	559,591.80
HEWLETT PACKARD CO COM	444,804.40	386,664.22
HEXCEL CORP NEW COM	33,355.29	17,551.25
HFF INC CL A CL A	754.44	245.00
HICKS ACQUISITION CO I INC UNIT 1 COM & 1 WT EXP	4,988.70	4,460.00
HIENERGY TECHNOLOGIES INC COM	26,581.54	9.92
HIGH VELOCITY ALTERNATIVE ENERGY CORP COM PAR \$.001 COM STK	2,425.65	24.00
HIGHLANDS ACQUISITION CORP COM STK	2,708.95	2,766.00
HILL ROM HLDGS INC COM STK	15,331.34	6,178.84
HILL ROM HLDGS INC COM STK	28,594.80	21,398.00
HILL ROM HLDGS INC COM STK	97,289.81	92,176.00
HILLENBRAND INC COM STK	19,760.87	15,661.25
HINO MOTORS Y50	203,983.57	76,293.44
HIROSE ELECTRIC NPV	266,919.74	228,858.25
HISPANIC T V NETWORK INC COM	1,082.47	
HITACHI CABLE NPV	127,573.51	48,538.33
HITACHI NPV	422,933.33	220,739.11
HITTITE MICROWAVE CORP COM STK	7,494.99	5,008.20
HKN INC COM STK	11,736.60	3,115.53
HLS SYSTEMS INTL LTD	2,294.08	840.00
HLTH CORP COM STK	750.78	794.96
HLTH MGMT ASSOC INC NEW CL A COM	102,092.21	8,771.00
HMS HLDGS CORP COM	5,611.16	6,304.00
HNI CORP COM	51,498.18	33,264.00
HOKU SCIENTIFIC INC COM STK	8,459.73	3,471.00
HOLLIS-EDEN PHARMACEUTICALS INC COM	6,753.25	1,428.00

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HOLLY CORP COM PAR \$0.01	730,890.07	300,795.00
HOLLY CORP COM PAR \$0.01	27,414.81	15,004.69
HOLOGIC INC COM	84,183.91	37,903.00
HOME DEPOT INC COM	604,750.63	441,984.00
HOME DEPOT INC COM	379,271.47	300,509.82
HOME DEPOT INC COM	237,957.93	181,858.00
HOME DEPOT INC COM	939,788.49	968,612.54
HOME FED BANCORP INC MD COM STK	22,229.47	21,667.84
HOME RETAIL GROUP ORD GBP0.10	174,247.93	116,935.56
HOME SOLUTIONS AMER INC COM STK	1,408.62	112.00
HOMELAND SAFETY INTL INC COM STK	3,344.23	
HON HAI PRECISION TWD10	857,252.77	421,766.10
HONDA MOTOR CO NPV	601,604.92	346,927.74
HONDA MOTOR CO NPV	330,387.82	306,978.49
HONEYWELL INTL INC COM STK	155,178.17	119,948.80
HONEYWELL INTL INC COM STK	493,469.00	592,975.46