

UAL CORP /DE/
Form 11-K
June 30, 2008
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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 11-K

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

For the fiscal year ended December 31, 2007

OR

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 WHQHR

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

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UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

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<u>EXHIBIT</u>	
The following exhibit is filed herewith:	
<u>Exhibit 23 Consent of Independent Registered Public Accounting Firm</u>	

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, 2007 and 2006, and the related statement of changes in net assets available for benefits for the year ended December 31, 2007. 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, 2007 and 2006, and the changes in net assets available for benefits for the year ended December 31, 2007 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, 2007 and (2) assets (held at end of year) as of December 31, 2007, 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 2007 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 27, 2008

Table of Contents**UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN****STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS****AS OF DECEMBER 31, 2007 AND 2006****(In millions)**

	2007	2006
ASSETS:		
Participant-directed investments:		
Cash and cash equivalents (Note 3)	\$ 723	\$ 619
Equity securities (Note 3)	1,952	1,792
Asset-backed securities	23	21
Corporate and international bonds	127	92
Government securities and other fixed income instruments (Note 3)	109	119
Other	41	20
Securities on loan (Note 3)	209	223
 Total investments	 3,184	 2,886
Contribution receivable:		
Employer contribution	3	15
Accrued income net	7	4
Collateral received for securities loaned (Note 3)	215	229
 Total assets	 3,409	 3,134
 LIABILITIES:		
Pending trade payables net	(54)	(58)
Excess contributions payable		(21)
Obligation for collateral received for securities loaned (Note 3)	(216)	(229)
 Total liabilities	 (270)	 (308)
 NET ASSETS AVAILABLE FOR BENEFITS	 \$ 3,139	 \$ 2,826

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, 2007****(In millions)**

ADDITIONS:	
Contributions:	
Employer contributions	\$ 273
Participant contributions	11
Rollover contributions (Note 1)	2
Total contributions	286
Investment income:	
Income from securities lending	1
Net appreciation in fair value of investments	134
Dividends	33
Interest	52
Net investment income	220
Total additions	506
DEDUCTIONS:	
Benefits paid to participants	(179)
Administrative expenses	(14)
Total deductions	(193)
INCREASE IN NET ASSETS	313
NET ASSETS AVAILABLE FOR BENEFITS:	
Beginning of year	2,826
End of year	\$ 3,139

See notes to financial statements.

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UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2007 AND 2006, AND FOR THE YEAR ENDED DECEMBER 31, 2007

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.

Equity Distribution On February 1, 2006, UAL Corporation (UAL) and United emerged from bankruptcy protection. The Bankruptcy Court's approval of the Company's Plan of Reorganization provided employees with shares of new stock in UAL upon exit from bankruptcy. The distribution for employees is in direct proportion to the labor savings of each employee group provided during the bankruptcy reorganization process.

For eligible pilots, approximately 5% of the ALPA shares were allocated to pilots on furlough status with the remainder allocated to active pilots on a seniority-based formula.

UAL shares were deposited directly into the Plan to the extent allowable under section 415(c) of the Internal Revenue Code. Any additional equity beyond these limits was distributed in the form of cash. An equity distribution of \$184,272 occurred on April 27, 2007 related to the 2006 Plan year, and is included in Employer contribution receivable in the Statement of Net Assets Available for Benefits at December 31, 2006. Additional distributions occurred on November 8, 2007 for \$9,109,389 and are included in Employer contributions in the Statement of Changes in Net Assets Available for Benefits for the Year Ended December 31, 2007. Some pilots opted to have United sell their claim to these shares in advance of United's emergence from bankruptcy. The cash proceeds from this sale were distributed in the same manner as the shares distribution which included contributions to the Plan.

Convertible Notes Distribution The Bankruptcy Court's approval of the Plan of Reorganization provided that UAL convertible notes be issued to eligible employees to partially offset the retirement benefits that active employees lost when United's defined benefit pension plans were terminated. For ALPA, eligible employees include those who were on the United Pilots System Seniority list as of January 1, 2005.

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In ALPA's case, \$550 million face amount of convertible notes were sold and a portion of the proceeds were distributed to eligible participants to the extent allowable under section 415(c) of the Internal Revenue Code. Allocation among the eligible participants was based on a pilot's projected benefit to age 60 considering recoveries from the PBGC. Distribution proceeds of \$185,476,994 from the sale of UAL convertible notes as part of the bankruptcy reorganization occurred on March 8, 2007, of which \$4,716,419 and \$180,760,574 related to plan years 2006 and 2007, respectively. The amount related to the 2007 plan year is included within Employer Contributions in the 2007 Statement of Changes in Net Assets Available for Benefits.

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 15% of participant eligible earnings. Company contributions on behalf of a participant are allocated directly to each participant's account. Company cash contributions made in 2007, in addition to the Notes and Equity distributions discussed above, were \$83,624,568.

Voluntary pre-tax 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 pre-tax contribution in an amount equal to 1% to 90% of their net pre-tax 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 2007. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. 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 \$45,000.

Voluntary pre-tax catch-up contributions: Participants age 50 or older at any time during the Plan year can make additional pre-tax 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 2007, 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 Individual Retirement Account (IRA). The Plan will not accept a rollover of after-tax contributions. Rollover contributions for the year ended December 31, 2007, include \$2,218,647, which were transferred from other qualified plans as rollovers under the IRC Sections 402(c) and 408(d).

After-Tax Contributions: Participants may make voluntary after-tax contributions to the Plan in whole percentage from 1% to 60% of their earnings for each pay-period through regular payroll deductions.

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. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

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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

UAL Stock Fund

Balanced Funds, which are funds that are comprised of different combinations of the above-mentioned funds

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 Plan 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 Accounts). 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 5% to 10.5% at December 31, 2007). 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 rollover 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 pre-tax 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. If a participant's account does not exceed \$5,000, total distribution of the account will be made in a lump-sum payment upon termination of

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employment or death. 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 a participant upon retirement or termination of employment. The participant's surviving spouse, if any, is automatically the beneficiary of half of the account. A surviving spouse may elect to defer distribution until a 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 pre-tax 401(k) contributions, subject to restrictions described in the Plan; and

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, pre-tax 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.

New Accounting Pronouncements In September 2006, the Financial Accounting Standards Board (FASB) issued Statement of Financial Accounting Standards No. 157, *Fair Value Measurements* (SFAS 157), which defines fair value, establishes a framework for measuring fair value, and expands disclosure about fair value measurements. SFAS 157 does not require any new fair value measurements; rather it specifies valuation methods and disclosures to be applied when fair value measurements are required under existing or future accounting pronouncements. SFAS 157 will be adopted in the Plan's financial statements beginning January 1, 2008. Plan management believes the adoption will not have a material effect on the financial statements, but will require additional disclosure.

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In March 2008, the FASB issued Statement of Financial Accounting Standards 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 Statement of Financial Accounting Standards 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 after November 15, 2008, although early adoption is allowed. Plan management is currently evaluating assets held by the Plan to determine the impact of adopting SFAS 161.

Investment Valuation and Income Recognition The Plan's domestic investments are stated at fair value as determined by market prices quoted on U.S. securities exchanges. The fair value of foreign securities and foreign currency deposits is based on market prices quoted on foreign securities exchanges, and this value is converted to U.S. dollars using the exchange rate in effect at Plan year-end.

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.

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 a reduction of the net appreciation (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 \$1,429,065 and \$907,937 at December 31, 2007 and 2006, respectively.

3. INVESTMENTS

The Plan's investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2007 and 2006, are as follows (in millions):

	2007	2006
Frank Russell Short-Term Investment Fund	\$ 476	\$ 397

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During 2007, the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) appreciated in value by \$134 million as follows (in millions):

Cash and cash equivalents net of offsets	\$ 2
Equity securities	108
Corporate and International Bonds net of offsets	2
Government securities and other fixed income instruments net of offsets	8
Net Gain on Schwab IBA	14
 Total	 \$ 134

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 (approximately \$861,104 and \$631,567 in 2007 and 2006, 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.

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.

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As of December 31, 2007, the investment managers were as follows:

Money Market Fund	Russell Trust Company
Short Term Bond Fund	Pacific Investment Management Company
Diversified Bond Fund	Western Asset Management Company Pacific Investment Management Company 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. Russell Trust Company
Growth Equity Fund	Marsico Capital Management, LLC Cornerstone Capital Management 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 Delaware Investment Advisers Jacobs Levy Equity Management, Inc. Martingale Asset Management, L.P. Opus Capital Management Turner Investment Partners, Inc. Russell Trust Company
S&P 500 Index Fund	PanAgora Asset Management
Individual Brokerage Account Option	Self-directed account with Charles Schwab

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, options and credit derivatives. The Plan authorizes certain investment managers to earn equity returns on the funds' cash position through equity

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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 2007 totaled \$14,640,525.

The Plan invested 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 and 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 September 5, 2003, that the Plan and related trust were designed in accordance with applicable regulations of the Internal Revenue Code. The Plan has been amended since receiving the determination letter; however, the Company and the Plan administrator believe that the Plan is currently designed and operated in compliance with the 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, 2007 and 2006, 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):

	2007	2006
Net assets available for plan benefits per financial statements	\$ 3,139	\$ 2,826
Less amounts allocated to withdrawing participants	(2)	(1)
Net assets available for plan benefits per Form 5500	3,137	2,825
Benefits paid to participants per financial statements	\$ 179	
Add: amounts allocated to withdrawing participants at December 31, 2007	2	
Less: amounts allocated to withdrawing participants at December 31, 2006	(1)	
Benefits paid to participants per Form 5500	\$ 180	

9. PLAN AMENDMENT

The Plan was amended during 2007 to account for the treatment of settlement proceeds from litigation involving the terminated UAL Corporation Employee Stock Ownership Plan. In 2007, these proceeds were invested into the Plan for each eligible participant. The amendment also allows any employee or former employee with an account balance under the trust related to the terminated UAL Corporation Employee Stock Ownership Plan to transfer such amounts into the Plan.

In addition, the amendment stipulates if an employee of the Company who is a participant in another defined contribution plan becomes a participant of the Plan, his or her defined contribution account will immediately be transferred into the Plan and will continue to be subject to all the requirements, limitations and options of the prior plan. Additionally, if a participant of the Plan is transferred to another defined contribution plan, his or her account will be transferred to that plan and be subject to all the requirements, limitations and options of the Plan.

The amendment also provides which funds non-directed contributions will be invested in. In addition, the amendment provides any designated beneficiary, who is not the participant's surviving spouse, may elect a direct trustee-to-trustee transfer of eligible distributions.

Table of Contents**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, 2007**

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
IST SOURCE CORP COM	(37,213.40)	32,118.70
AAA ENERGY INC COM STK	(1,252.90)	668.73
ACA CAP HLDGS INC COM STK	(145,270.72)	55,200.21
ADIDAS AG NPV	(334,920.77)	326,878.80
ADR ACORN INTL INC SPONSORED ADR	(4,855.95)	2,690.00
ADR AIXTRON AKTIENGESELLSCHAFT SPONSOREDADR REPSTG ORD SHS	(535.95)	590.23
ADR APT SATELLITE HLDGS LTD SPONSORED ADR ISIN US00203R1059	(2,352.95)	2,153.98
ADR ASAT HLDGS LTD SPONSORED ADR NEW	(2,489.95)	2,244.07
ADR BRASIL TELECOM PARTICIPACOES S A SPONSORED ADR REPSTG PFD SHS	(28,147.98)	29,685.63
ADR COCA-COLA HELLENIC BOTTLING CO S A SPONSORED ADR	(17,292.61)	18,001.56
ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR	(4,184.95)	3,269.99
ADR EMBOTELLADORA ANDINA S A SPONSORED ADR REPSTG SER A	(10,019.10)	9,849.89
ADR EMPRESA NACIONAL DE ELECTRICIDAD CHILE SPONSORED ADR	(24,684.95)	20,134.74
ADR EMPRESAS ICA SOCIEDAD CONTRLADORA S A DE C V SPONSORED ADR NEW	(34,117.85)	37,579.51
ADR ENEL SOCIETA PER AZIONI ADR	(2,754.95)	2,788.00
ADR ETELECAR GLOBAL SOLUTIONS INC SPONSORED ADR	(5,224.95)	5,747.45
ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	(849,367.94)	834,353.23
ADR GENTIUM S P A SPONSORED ADR	(10,584.95)	10,259.88
ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS	(391,756.97)	244,196.83
ADR IMPERIAL TOB GROUP PLC SPONSORED	(8,548.95)	8,678.91
ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR NEW JUNE 2007	(2,667.95)	2,566.01
ADR INTL PWR PLC SPONSORED ADR	(11,517.95)	13,089.89
ADR LAFARGE S A SPONSORED ADR NEW	(8,626.95)	8,089.92
ADR LONGTOP FINL TECHNOLOGIES LTD ADR	(8,109.95)	7,843.92
ADR LUXOTTICA GROUP S P A SPONSORED ADR	(15,259.95)	16,364.79
ADR METROGAS S A SPONSORED REPSTG CL B SHS	(2,139.45)	3,077.50
ADR NET SERVICOS DE COMUNICACAO S A SPONSORED ADR REPSTG PFD NEW	(17,909.95)	16,889.79
ADR PETROLEUM GEO-SVCS ASA NEW SPONSOREDADR	(7,715.66)	7,813.41
ADR PORTUGAL TELECOM SGPS S A SPONSORED ADR	(11,376.75)	10,845.93
ADR PRANA BIOTECHNOLOGY LTD SPONSORED ADR	(5,479.90)	6,489.94
ADR RANGE RES LTD ADR ADR	(7,659.95)	4,328.03
ADR SIMCEREPHARMACEUTICAL GROUP SPONSORED ADR	(212,487.04)	205,555.93
ADR ST GEORGE BK LTD SPONSORED ADR	(6,114.95)	6,069.95
ADR SUNTECH PWR HLDGS CO LTD ADR	(366,024.36)	425,216.21
ADR TELECOMUNICACOES BRASILEIRAS S A PFDBLOCK	(13,993.70)	13,894.52
ADR VITRO SOCIEDAD ANONIMA SPONSORED	(10,022.55)	8,773.77
ADR VOLKSWAGEN A G SPONSORED ADR	(2,249.95)	2,199.97
ADR XINHUA FIN MEDIA LTD SPONSORED ADR	(28,275.97)	27,997.04
AERCAP HOLDINGS N.V. EUR0.01	(255,109.95)	248,262.72

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FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)

AS OF DECEMBER 31, 2007

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
AIR CHINA LTD SPONSORED ADR REPSTG 20 H SHS SPONSORED ADR REPSTG 20 H SHS	(13,809.95)	15,039.81
ALEXCO RESOURCE CORP COM STK	(10,481.69)	7,817.93
ALEXZAPHARMACEUTICALS INC COM	(185,239.41)	158,728.33
ALGODYNE ETHANOL ENERGY CORP COM	(1,469.95)	240.04
ALIBABA.COM LTD HKD0.0001	(83,180.19)	182,626.74
ALMOST FAMILY INC COM	(6,906.95)	7,057.94
ALTRA HLDGS INC COM	(179,006.10)	175,637.26
AMACORE GROUP INC CL A CL A	(10,209.95)	6,089.95
AMADA CO LTD NPV	(121,514.07)	89,907.55
AMBASSADORS INTL INC COM	(21,254.95)	18,069.77
AMDOCS ORD GBP0.01	(428,820.03)	364,344.85
AMERICAN CAMPUS CMNTYS INC COM	(5,019.83)	4,969.96
AMERN SCIENTIFIC RES INC COM NEW	(349.95)	330.04
AMPCO-PITTSBURG CORP COM	(6,001.45)	4,811.03
ANGIOTECH PHARMACEUTICALS INC COM	(11,282.35)	12,107.41
ASCENDANT COPPER CORP COM STK	(990.95)	617.37
ASPEN EXPL CORP COM PAR \$0.005 COM PAR \$0.005	(19,009.85)	14,265.85
ASSA ABLOY SER B NPV	(188,256.51)	170,137.33
ATLANTIC AMERN CORP COM	(358.95)	331.03
AUDICODES LTD COM STK	(5,659.95)	5,869.95
AUGEN CAP CORP COM	(13,059.95)	13,375.84
AVALON PHARMACEUTICALS INC COM STK	(2,984.95)	2,350.01
AXS-ONE INC COM	(2,889.95)	2,979.98
BALFOUR BEATTY GBP0.50	(78,738.64)	76,293.84
BANC ONE CORP 7.6% DUE 05-01-2007 REG	(10,063.60)	10,000.00
BANNER CORP COM	(67,496.80)	52,003.90
BARCLAYS BK PLC 6-MONTH REV CONV NT LKD TO 16.125 DUE 10-02-2007 REG	(25,000.00)	25,000.00
BAUER EDDIE HLDGS INC COM	(13,009.95)	13,060.80
BCO ESPIRITO SANTO EUR5(REGD)	(203,333.84)	219,874.61
BEAR CREEK MNG CORP COM STK	(15,671.70)	13,924.88
BEIERSDORF AG EUR1	(421,159.80)	375,044.98
BETANDWIN.COM INTE NPV	(93,676.17)	93,754.68
BIGSTRING CORP COM	(9,254.85)	6,829.98
BIO IMAGING TECHNOLOGIES INC COM	(36,173.30)	34,206.99
BIOMERICA INC COM NEW COM NEW	(10,880.90)	9,964.97
BIOMODA INC COM	(1,529.95)	1,010.03
BIOQUEST TECHNOLOGIES INC COM STK	(4,709.35)	4,489.98
BIZ OUTSOURZING INC COM	(2,649.95)	1,790.02
BLUE EARTH REFINERIES, INC	(2,309.95)	2,060.05
BLUE RIV BANCSHARES INC COM	(21,765.95)	18,433.75
BOB EVANS FARMS INC COM	(18,509.95)	18,614.76
BOMBARDIER INC CL B COM	(17,019.90)	20,679.78
BOVIS HOMES GROUP ORD GBP0.50	(160,938.25)	112,869.69
BRAVO BRANDS INC COM	(15,572.20)	4,870.06

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FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)

AS OF DECEMBER 31, 2007

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
BROOKFIELD PPTYS CORP COM	(15,633.90)	14,913.57
BWAY HLDG CO COM STK	(160,500.00)	122,991.36
CADENCE PHARMACEUTICALS INC COM	(3,127.95)	3,010.00
CALAMOS ASSET MGMT INC CL A COM STK	(121,918.09)	132,317.78
CALAVO GROWERS INC COM	(14,363.35)	15,590.21
CANYON BANCORP COM STK	(2,559.95)	2,520.01
CAPITACOMMERCIAL NPV (REIT)	(37,382.86)	43,804.31
CARDIAC NETWORK INC COM OTC	(2,269.95)	2,940.00
CARLSBERG SER B DKK20	(308,840.80)	431,192.70
CBRE RLTY FIN INC COM	(75,183.00)	73,871.29
CELSIUS HLDGS INC COM	(16,318.85)	11,988.57
CEMEX SA CPO NPV(REP 2 A 1 B)	(128,319.77)	107,981.81
CENTURY PETE CORP COM STK	(5,400.24)	1,621.56
CHAMPION INDS INC W V COM	(4,989.95)	4,858.02
CHAPEAU INC COM NEW COM NEW	(9,993.95)	10,885.71
CHC HELICOPTER CORP CL A SUB VTG	(286,383.40)	271,887.51
CHEUNG KONG(HLDGS) HKD0.50	(553,640.42)	580,448.06
CHINA CLEAN ENERGY INC COM	(12,509.95)	14,739.59
CHINA FRUITS CORP COM	(1,034.95)	802.53
CHINA SHOE HLDGS INC COM STK	(9,019.90)	9,129.95
CHINA VOICE HLDG CORP COM	(30,689.85)	29,049.67
CHUGAIPHARMACY CO. LTD NPV	(1,538,352.69)	1,025,981.25
CIE DE ST-GOBAIN EUR4	(998,534.71)	1,071,886.05
CIMPOR CIMENTOS DE EUR1(REGD)	(123,241.69)	124,637.54
CIT GROUP INC NEW SR NT 5.75% DUE 09-25-2007	(5,024.50)	5,000.00
CITIGROUP INC NT 4.125% DUE 02-22-2010 BEO	(352,234.80)	351,717.60
CITY DEVELOPMENTS SGD0.50	(124,191.56)	108,561.19
CLIMATE EXCHANGE PLC ORD GBP0.01	(41,341.45)	45,043.55
CMNWLTH BK OF AUST NPV	(120,360.15)	125,028.43
CMO AMERN HOME MTG INVT TR 2005-2 MTG CLV-A-2 ADJ RATE DUE 10-25-2034 REG	(709,557.60)	445,868.24
CMO MASTR ADJ RATE MTG TR 2007-3 2.5925%DUE 05-25-2047 BEO	(635,227.63)	31,419.26
CMO RESDNTL ACCREDIT LNS INC MTGPASS SER 2004-QA6 CL NBIV FLTRT 12-26-2034REG	(687,214.08)	92,650.16
CMO THORNBURG MTG SECS TR 2007-4 6.214317% DUE 09-25-2037 BEO	(256,303.13)	4,436.89
CMO WELLS FARGO MTG BACKED SECS 2005-AR12 TR CL II-A-1 DUE 7-25-2035 REG	(663,631.47)	266,134.81
COATES INTL LTD COM	(61,499.45)	63,549.48
COGDELL SPENCER INC COM	(36,419.85)	36,305.50
COLES GROUP LTD NPV	(652,662.23)	427,189.46
COLIBRI RESOURCE CORP COM	(5,819.15)	3,118.03
COM	(10,491.60)	7,000.47
COM	(4,989.95)	4,862.93
COMFORTDELGRO CORP SGD0.25	(48,308.13)	44,617.29
COMPASS GROUP ORD GBP0.10	(327,672.39)	376,588.20
COMSYS HOLDINGS CORPORATION NPV	(127,432.22)	119,956.66
CONSECO INC COM NEW STK	(707,415.18)	697,708.99
CORE INTL LTD COM STK	(1,001.22)	289.92
COSMO OIL COMPANY NPV	(153,368.64)	212,982.62

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FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)

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Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
CPI INTL INC FORMERLY CPI HOLDCO INC TO 01/17/2006 COM	(1,861.95)	1,740.02
CPS TECHNOLOGIES CORP COM STK	(2,209.95)	1,255.03
CRESCENT REAL ESTATE EQUITIES CO PFD CONV SER A 6.75	(2,221.95)	2,460.01
CROWN MEDIA HLDGS INC CL A COM STK	(3,206.00)	3,240.00
CUBIC ENERGY INC COM	(2,989.95)	2,470.01
CYBERLUX CORP COM	(18,179.85)	13,496.48
CYCLACEL PHARMACEUTICALS INC COM STK	(6,629.85)	5,099.97
DARDEN RESTAURANTS INC DARDEN RESTTS INCTO MAT 6.083 6.2 DUE 10-15-2017 BEO	(3,294,654.00)	3,328,380.00
DATABASE SOLUTIONS LTD COM NEW COM NEW	(12,027.15)	1,840.06
DAVIS SERVICE GP ORD GBP0.30	(124,370.33)	98,616.30
DB RREEF TRUST ORD	(302,801.39)	328,974.63
DEEP WELL OIL & GAS INC COM	(5,819.75)	5,409.99
DEUTSCHE BK AG COM STK ISIN DE0005140008 SDL 505964X	(26,582.10)	27,235.58
DG FASTCHANNEL INC COM STK	(22,029.95)	22,039.71
DIREXION FDS HY BEAR INV CL	(251,415.70)	251,137.71
DOUGLAS EMMETT INC COM REIT	(818,314.82)	777,278.55
DRAGON INTL GROUP CORP COM	(139.95)	90.04
DYNAMOTIVE ENERGY SYS CORP COM	(3,309.95)	2,990.00
DYNEX CAP INC COM STK	(3,904.95)	4,119.98
E4 ENERGY INC COMSTK	(16,549.41)	13,446.27
EDGEWATER TECH INC COM	(19,344.65)	19,855.74
EISAI CO NPV	(60,429.18)	58,133.34
ELECTRO-OPTICAL SCIENCES INC COM STK	(4,409.95)	5,456.95
EMBARQ CORP NT 7.995% DUE 06-01-2036 REG	(10,561.70)	10,391.70
EMPLOYERS HLDGS INC COM	(347,709.42)	340,164.78
ENTERPRISE INNS ORD GBP0.025	(294,610.90)	276,528.02
EPLUS INC COM	(5,013.90)	4,548.02
EQUUS TOTAL RETURN INC	(3,402.13)	2,715.71
ERF WIRELESS INC COM STK	(1,089.95)	790.03
ESCALA GROUP INC COM	(4,527.75)	2,840.00
EUROPEAN AERONAUTIC DEF & SPAC ORD COM	(47,986.45)	43,562.05
EVEREST RE GROUP COM	(5,262.45)	5,003.97
EVOLUTION PETE CORP COM STK	(24,948.90)	21,849.76
FABEGE AB NPV	(54,147.20)	51,896.26
FAVRILLE INC COM	(328.95)	293.04
FEDERAL MOGUL CORP COM	(4,814.90)	4,309.98
FEDERAL SIGNAL CORP COM	(55,783.62)	59,857.60
FFCB BD 5.4 02-01-2011	(20,000.00)	20,173.00
FIRST MERCHANTS CORP COM	(27,474.70)	22,731.70
FIRST MERCURY FINL CORP COM	(181,930.04)	199,644.42
FIRST ST BANCORPORATION COM	(31,853.75)	24,530.62
FKI GBP0.10	(29,915.85)	26,612.66
FLORIDA PWR CORP FL PWR CORPYIELD TO MAT6.360 6.35 DUE 09-15-2037/09-14-2037 BEO	(1,498,020.00)	1,514,355.00
FLSMIDTH CO A/S SER B DKK20	(71,218.91)	69,000.28
FORSYS METALS CORP COM STK	(5,146.60)	6,449.77
FRASER NEAVE LTD SGD0.2	(123,165.61)	110,010.28

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FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)**AS OF DECEMBER 31, 2007**

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
FSI INTL INC COM	(2,089.95)	2,190.01
FUWEI FILMS (HOLDINGS) CO LTD COM STK	(5,854.95)	4,574.97
GALIFORM ORD GBP0.10	(53,626.39)	59,730.78
GATEHOUSE MEDIA INC COM	(1,829.95)	1,810.08
GENERAL EMPLOYMENT ENTERPRISES INC COM	(4,867.87)	4,740.73
GENIUSPRODS INC COM NEW COM NEW	(304,911.53)	282,605.20
GIGABEAM CORP COM	(24,509.95)	17,584.81
GIGABEAM CORP WT EXP CLASS Z WTS	(34,068.50)	24,802.57
GLOBAL WARMING SOLUTIONS INC COM STK	(17,167.95)	11,133.80
GLOBALSCAPE INC COM	(10,781.00)	9,351.65
GOODWILL GROUP NPV	(194,502.86)	191,542.71
GORMAN RUPP CO COM	(4,110.35)	2,840.75
GREENE KING ORD GBP0.125	(318,396.21)	251,404.54
GRILL CONCEPTS INC COM PAR \$.00004 COM PAR \$.00004	(17,369.31)	14,975.81
GUANGZHOU GLOBAL TELECOM INC COM	(21,633.75)	13,989.96
HANCOCK JOHN LIFE INS CO SIGNATURENOTES BOOK ENTRY MTN 4.5% DUE 12-15-2007	(2,009.30)	2,000.00
HAWPAR CORP LTD SGD1	(27,372.03)	25,089.04
HI / FN INC COM STK	(19,805.55)	18,035.56
HIGHWOODSPPTYS INC COM	(344,879.00)	293,465.30
HIRSCH INTL CORP CL A CL A	(15,377.75)	12,583.25
HITACHI HIGH-TECH NPV	(164,607.07)	151,906.70
HOMEBANC CORP GA COM	(4,464.95)	4,684.97
HON HAIPRECISION TWD10	(162,683.74)	213,680.42
HOP-ON INC FORMERLY HOP-ON COM TO 04/08/2005 COM NEW STK	(1,629.95)	2,690.00
HUNGARIAN TEL AND CABLE CORP COM	(3,395.50)	3,287.27
HURRAY HLDG CO LTD SPONSORED ADR SPONSORED ADR	(2,270.95)	1,983.01
IMA EXPL INC COM CL A	(5,209.95)	1,945.02
IMERYS EUR2	(165,230.23)	156,522.60
INDL DISTR GROUP INC COM	(3,402.85)	2,361.10
INDUSTRIAL ENTERPRISES AMER INC COM NEW STK	(821.55)	756.03
INDUSTRIAL NANOTECH INC COM	(2,159.95)	1,690.02
INDUSTRIAL SVCS AMER INC FLA COM	(25,996.70)	25,480.30
INNOFOS HLDGS INC COM STK	(14,373.95)	14,344.33
INTERCONTL HOTELS ORD GBP0.114285	(21,556.30)	21,355.27
INTERLINE BRANDS INC COM	(8,827.90)	7,978.07
INTERNATIONAL ENERGY INC COM STK	(4,259.90)	2,650.05
INTERNATIONAL KIRKLAND MINERALS INC COM	(5,609.95)	1,690.02
INTERNET ACQUISITION GROUP INC COM	(259.95)	290.04
INTREPID GLOBAL IMAGING 3D INC COM	(15,294.95)	11,839.85
INVENSYS ORD GBP0.10	(280,807.12)	255,388.47
IPSCO INC COM NPV	(165,299.14)	181,267.46

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FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)

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Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
IVI COMMUNICATIONS INC COM	(3,939.95)	638.01
JGC CORP NPV	(135,537.65)	135,160.17
JHSF PARTICIPACOE COM NPV	(368,449.56)	316,149.99
JMP GROUP INC COM	(11,126.85)	9,536.34
JPMORGAN CHASE & CO GL MTN TR TR 0060306/29/07 20 12-28-2007REG	(6,000.00)	6,000.00
JPMORGAN CHASE & CO GL MTN TR TR 0060706/29/07 20 12-28-2007REG	(12,000.00)	6,023.82
JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NCONV MTN 4.5 DUE 06-29-2007 BEO	(25,000.00)	25,000.00
JPMORGAN CHASE & CO GLOBAL MEDIUM TERM NTRANCHE TR 00610 0 DUE 12-28-2007 REG	(50,000.00)	25,000.00
KAJIMA CORP NPV	(74,852.06)	67,817.78
KANEKA CORP NPV	(24,773.66)	23,633.12
KATOKICHI CO LTD NPV	(90,128.58)	83,490.75
KAWASAKI HEAVY IND NPV	(143,136.53)	127,821.94
KAWASAKI KISEN KAISHA LTD NPV	(235,604.42)	241,131.61
KEPPEL LAND LTD SGD0.50	(122,428.85)	110,755.60
KESKO OYJ EUR2 SER B	(222,113.40)	169,949.59
KEWAUNEE SCIENTIFIC CORP COM	(10,423.95)	14,489.82
KITE RLTY GROUP TR COM	(5,804.45)	6,288.81
KUEHNENAGEL INTL CHF1(REGD)	(414,608.09)	390,580.48
KUNGSLEDEN NPV	(187,551.37)	171,819.64
KURITA WATER INDS NPV	(40,292.19)	40,749.08
LEVEL 3 FING INC GTD SR NT 144A 8.75% DUE 02-15-2017/02-15-2008	(25,000.00)	24,925.00
LG ELECTRONICS INC KRW5000	(80,268.70)	104,997.90
LIFETIME BRANDS INC COM	(10,224.95)	10,919.86
LMP REAL ESTATE INCOME FD INC COM STK	(25,279.95)	23,627.68
LOCAL COM CORP COM STK	(48,382.75)	43,518.88
LODGENET INTERACTIVE CORPORATION EFF 1/16/08	(20,319.85)	19,691.64
LOOK ENTMT INC COM STK	(289.95)	240.04
M & F WORLDWIDE CORP COM	(39,334.95)	32,803.54
MAGELLAN ENERGY LTD COM NEW STK	(984.65)	554.34
MAGNA INTL INC CL A	(19,129.45)	15,669.81
MAN AG ORD NPV	(518,656.97)	605,820.18
MARINE PETE TR UNIT BEN INT	(9,279.95)	8,986.95
MARKETAXESS HLDGS INC COM STK	(45,324.44)	50,764.90
MAUDORE MINERALS LTD / MINERAUX MAUDORE LIMITEE COM STK	(5,411.15)	4,850.42
MEGACABLE HOLDINGS-CPO COM STK	(96,419.89)	102,032.23
MERCER INTL INC COM SH BEN INT	(217,835.78)	197,676.83
MERRILL LYNCH & CO INC BD .01 DUE 02-03-2009 BEO	(270.70)	84.29
MIRENCO INC CDT-COM STK	(3,749.95)	5,774.99
MIZUHO FINANCIAL GROUP NPV	(1,283,682.54)	1,090,629.50
MOBILE AIRWAVES CORP COM NEW COM NEW	(17,409.95)	4,789.97
MODINE MFG CO COM STK	(77,980.00)	65,228.36

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Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
MOL HUNGARIAN OIL HUF1000	(125,543.95)	192,531.77
MORGAN STANLEY SPARQS LINKED TO TELLABS INC	(2,189.95)	2,184.01
MUELLER PAUL CO COM	(62,654.85)	61,499.10
NATL EXPRESS GRP ORD GBP0.05	(82,802.62)	79,361.11
NATL INTST CORP COM STK	(26,609.04)	28,837.15
NAUTILUS MINERALS INC COM	(5,002.63)	3,407.45
NAVISTAR INTL CORP NEW COM	(28,476.30)	34,812.60
NEW CENTY FINL CORP MD PFD SER B 9.75%	(38,412.95)	11,093.50
NEW CENTY FINL CORP PFD SER A 9.125%	(4,871.95)	4,244.91
NEXSTAR BROADCASTING GROUP INC CL A	(43,040.35)	54,068.79
NICHIREI CORP NPV	(112,909.76)	93,993.99
NIPPON LIGHT METAL NPV	(197,604.05)	192,509.89
NIPPON SHOKUBAI CO NPV	(26,818.94)	26,672.12
NORONT RES LTD COM STK	(3,748.10)	20,977.57
NORTHN STS PWR CO MINN PUB INC NT PINES PUB INC NT PINES PFD	(2,569.95)	2,500.00
NORTHRIM BANCORP INC COM	(3,376.22)	2,959.64
NYMAGIC INC COM	(69,290.43)	49,264.18
OLYMPUS CORP NPV	(123,790.62)	130,281.15
ONE LIBERTY PPTYS INC COM	(3,408.05)	3,049.70
OPNEXT INC COM	(287,604.31)	208,546.83
ORBCOMM INC COM STK	(102,350.00)	97,033.15
OREMEX RES INC COM	(9,606.75)	9,050.65
ORION CORPORATION SER B NPV	(83,480.23)	83,102.57
OVERSEA-CHINESE BANKING CORPORATION SGD0.5	(420,672.73)	407,047.36
OWENS CORNING NEW COM STK	(2,484.95)	2,320.01
PAIVIS CORP COM NEW STK	(5,988.00)	6,530.08
PALADIN LABS INC COM	(18,628.15)	17,842.29
PARKWAY HLDGS SGD0.25	(20,031.85)	20,795.78
PARTYGAMING ORD GBP0.000015	(342,209.25)	244,301.86
PELE MTN RES INC COM	(4,243.45)	3,560.49
PENN VA CORP COM	(33,213.78)	33,075.58
PETROCHINA CO H CNY1	(156,018.10)	141,487.51
PETROPLUS HOLDINGS CHF9.18 (REGD)	(67,300.28)	64,974.62
PHARMOS CORP COM PAR \$.03	(12,789.95)	12,889.84
PHYSICIANS FORMULA HLDGS INC COM	(166,971.51)	147,613.38
PK NATL CORP COM	(88,759.95)	88,978.68
PLURISTEM LIFE SYS INC COM	(12,290.35)	7,304.94
POGO PRODUCING CO SR SUB NT 6.625% DUE 03-15-2015/03-15-2008 REG	(4,900.00)	5,150.00
POPE & TALBOT INC COM	(33,150.66)	35,098.70
PRIMEDGE INC COM NEW COM NEW	(291.95)	17.04
PROCERA NETWORKS INC COM	(3,009.95)	1,838.02
PVTPL ALLISON TRANSM INC SR NT 144A 11 DUE 11-01-2015 BEO	(500,000.00)	515,875.00

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SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)

AS OF DECEMBER 31, 2007

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
PVTPL CMO CMO HLDGS III LTD SER 2007-R11CL A-1A VAR RT DUE 9-27-37 BEO	(689,062.50)	10,836.01
PVTPL DEPFA ACS BK AST COVERED SECS 144A5.125 DUE 03-16-2037 REG	(98,389.00)	89,520.00
PVTPL INDYMAC ABS INC 2006-H1 CL A VAR RT DUE 04-25-2036 REG	(725,555.18)	165,391.25
PVTPL QUEBECOR MEDIA INC SR NT 144A 7.75% DUE 03-15-2016/03-15-2008 BEO	(937,500.00)	956,250.00
PVTPL TIME WARNER CABLE INC TIME WARNER 144A 6.55 DUE 05-01-2037 BEO	(49,678.00)	50,291.00
PVTPL TIME WARNER CABLE INC TIME WARNER 5.85 5/1/17 5.85 DUE 05-01-2017 BEO	(39,907.60)	40,117.60
PVTPL UNIVISION COMMUNICATIONS INC SR NT144A 9.75 DUE 03-15-2015 BEO	(19,775.00)	19,543.75
PVTPL WINDSTREAM CORP SR NT 144A 7 DUE 03-15-2019 BEO	(15,000.00)	15,131.25
PWR TECH INC COM	(3,584.75)	845.03
QUAL DISTR INC FLA COM	(4,956.95)	4,989.97
RABO SECS N V STRUCTURED MEDIUM TERM NTSCONV MTN 15 DUE 09-28-2007 BEO	(25,000.00)	25,000.00
RABO SECS N V STRUCTURED MEDIUM TERM NTSTRANCHE SB 00311 0 10-05-2007 REG	(25,000.00)	25,000.00
RABOBANK USA FINL CORP 08-16-2007	(1,199,842.00)	1,200,000.00
RAUTARUUKKI OYJ NPV	(104,535.09)	141,189.55
RCM TECHNOLOGIES INC COM NEW	(5,048.65)	3,798.23
RED BRH TECHNOLOGIES INC COM STK	(140.45)	107.04
REDHOOK ALE BREWERY INC COM STK	(3,184.95)	3,030.00
RENGO CO NPV	(154,628.53)	174,967.71
RESDNTL CAP LLC FORMERLY RESIDENTIA RESDNTL CAP 8 DUE 02-22-2011 BEO	(84,724.80)	19,711.80
RESIDENTIAL CAP LLC MTN 8.5% DUE 06-01-2012	(19,927.20)	15,025.00
RIO VISTA ENERGY PARTNERS L P COM	(5,634.95)	4,219.97
ROCKET CITY AUTOMOTIVE GROUP INC COM STK	(5,512.11)	1,490.02
ROSETTA GENOMICS LTD COM STK ILS0.01	(24,421.90)	18,209.76
ROYAL BK SCOT ADR 03-31-2049 REG	(1,000,000.00)	1,043,786.00
SANDVIK AB NPV	(66,925.01)	67,629.58
SANKEN ELECTRIC CO NPV	(90,773.82)	89,511.96
SAS AB NPV	(125,328.17)	104,671.28
SAUL CTRS INC COM	(103,418.26)	106,537.13
SCANIA AB SER B NPV	(249,201.95)	37,821.75
SEAMLESS WI-FI INC COM	(459.95)	90.04
SEAWRIGHT HLDGS INC COM STK	(1,659.95)	800.03
SECURITY NATL FINL CORP CL A NEW CL A NEW	(3,416.65)	2,832.07
SEIKO EPSON CORP NPV	(496,832.06)	522,877.78
SEINO HOLDINGS NPV	(113,826.13)	85,344.31

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FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)

AS OF DECEMBER 31, 2007

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
SENDTEC INC COM	(12,819.90)	4,789.97
SENECO TECHNOLOGIES INC COM NEW	(2,709.95)	1,910.02
SHUMATE INDS INC COM	(5,319.95)	4,670.02
SI INTL INC COM	(2,677.15)	2,779.00
SINGAPORE EXCHANGE SGD0.01	(160,000.96)	207,259.85
SINGAPORE PRESS HD SGD0.20	(167,385.14)	174,826.25
SKANSKA AB SER B NPV	(325,421.78)	311,036.45
SKF AB SER B NPV	(475,602.11)	289,270.60
SKINNY NUTRITIONAL CORP COM	(11,140.35)	8,304.41
SMF ENERGY CORP COM	(8,519.90)	7,789.88
SOFTWARE EFFECTIVE SOLUTIONS CORP COM	(2,609.95)	2,989.95
SOJITZ CORPORATION	(125,798.70)	111,169.82
SONY FINANCIAL HOL NPV	(226,057.47)	227,664.15
SOUTHERN ARC MINERALS INC	(13,129.69)	15,276.33
SPOOZ INC COM STK	(584.95)	2,165.01
STANDARDPKG CORP COM	(31,472.10)	31,045.92
STERLING RES LTD COM	(17,862.99)	27,661.48
STOCKLAND NPV (STAPLED)	(69,288.00)	70,850.65
STRATEGIC DIAGNOSTICS INC COM	(4,949.95)	4,614.96
STRATEGIC RES LTD COM STK	(1,649.95)	1,970.01
SUMITOMO BAKELITE NPV	(29,086.09)	25,535.32
SUMITOMO METAL IND NPV	(559,213.69)	594,531.53
SUMITOMO METAL MNG NPV	(236,979.68)	258,463.53
SUMITOMO OSAKA CEM NPV	(114,318.89)	102,408.53
SUPERTEL HOSPITALITY INC COM	(9,561.95)	9,457.89
SUSSER HLDGS CORP COM STK	(15,037.95)	16,989.78
SWAPTION BZWLUS31 12-31-2008 317506ZF3	(51,680.00)	123,080.00
SWAPTION RBOSUS33 12-31-2008 317506XB4	(53,000.00)	144,800.00
SWIREPACIFIC A HKD0.60	(90,042.75)	82,627.88
SWISSCOM AG CHF1(REGD)	(403,950.44)	372,483.72
TACTICAL AIR DEFENSE SVCS INC COM STK	(1,209.95)	1,100.03
TAIHEIYO CEMENT NPV	(76,629.05)	64,253.37
TAISEI CORP NPV	(103,514.89)	105,860.84
TEMEX RES CORP COM	(5,130.40)	10,655.21
TERUMO CORP NPV	(116,809.93)	118,898.75
TESSCO TECHNOLOGIES INC COM	(11,134.90)	9,205.79
TEXCOM INC COM	(349.95)	290.04
THERMAFREEZE PRODS CORP COM STK	(1,014.95)	530.04
TIME WARNER CABLE INC CL A COM STK	(31,611.75)	20,867.08
TODA CORP NPV	(50,327.53)	49,595.82
TOLLGRADE COMMUNICATIONS INC COM	(1,259.35)	1,019.23
TOPPANPRINTING CO NPV	(44,189.50)	40,271.69

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FORM 5500, SCHEDULE H, PART IV, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE PLAN YEAR)

AS OF DECEMBER 31, 2007

Identity of Issue/Description of Investment	Acquisition Cost	Disposition Proceeds
TOYO SEIKAN KAISHA NPV	(204,220.89)	187,272.72
TOYO SUISAN KAISHA NPV	(78,066.43)	78,317.85
TRELLEBORG AB SER B NPV	(38,917.51)	32,995.41
TRI ORIGIN EXPL LTD COM	(11,499.95)	7,468.93
TRIARC COS INC CL A CL A	(15,081.10)	11,794.91
TUI AG NPV (REGD)	(219,491.06)	242,863.87
U S HOME SYS INC COM	(21,594.90)	19,539.79
UIT VERSACOLD INCOME FD TR UNITS CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	(2,064.83)	2,301.41
ULURU INC COM	(4,909.95)	4,553.97
UNIDEN CORP NPV	(30,089.24)	33,516.42
UNITED RETAIL GROUP INC COM	(3,728.95)	3,542.98
UNIVERSAL ENERGY CORP DEL COM NEW STK	(31,584.70)	28,474.75
UNIVERSAL SEC INSTRS INC COM NEW COM NEW	(16,489.85)	16,124.20
UNVL ELECTRS INC COM	(7,206.15)	7,349.93
URANIUM STAR CORP COM	(5,409.95)	5,029.97
VALGOLD RES LTD	(5,009.95)	4,489.98
VIDEO DISPLAY CORP COM	(869.95)	700.03
VOLKSWAGEN AG ORD NPV	(354,388.75)	442,030.27
VOLVO AB SER B NPV	(649,402.43)	2,191,105.60
W MARINE INC	(105,920.66)	85,173.05
WATERPURE INTL INC COM STK	(4,469.90)	3,389.98
WAVE SYS CORP CL A NEW STK	(44,487.06)	35,457.74
WEST JAPAN RAILWAY NPV	(163,258.66)	181,043.66
WESTERN URANIUM CORP	(15,238.58)	10,510.97
WILLIS GROUP HOLDINGS COM	(6,534.95)	6,570.44
WIMPEY(GEORGE) ORD GBP0.25	(446,700.71)	46,410.90
WING HANG BANK HKD1	(18,911.45)	19,681.20
WING TAI HOLDINGS SGD0.25	(36,495.33)	31,170.83
ZURICH FIN SVS GRP CHF0.10	(921,605.33)	875,304.22
	(47,699,850.11)	43,611,654.82

Table of Contents**SUPPLEMENTAL SCHEDULE****UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN****FORM 5500 SCHEDULE H, PART IV, LINE 4i****SCHEDULE OF ASSETS (HELD AT END OF YEAR)****AS OF DECEMBER 31, 2007***** Denotes party-in-interest investment**

Asset Description	Historical Cost	Current Value
ACACIA FED SVGS BK FALLS CHURCH VA DTD 02-07-2007 5.2 C/D 02-07-2008	\$ 5,000.00	\$ 4,998.85
ACT/365 07-05-2007 5.35 10-06-2008	\$ 25,000.00	\$ 25,000.00
AMBOY NATL BK OLD BRDG N J CTF DEP DTD 10-18-2006 5.05 01-18-2008	\$ 4,000.00	\$ 3,999.68
AMCORE BK N A ROCKFORD ILL CTF DEP DTD 07-07-2006 5.55 07-07-2009	\$ 30,000.00	\$ 30,000.00
ANB FINL NATL ASSN BENTONVILLE ARK CTF DEP DTD 03-29-2007 5.05 03-29-2011	\$ 10,000.00	\$ 10,000.00
ANCHOR BK MADISON WIS DTD 12-06-2007 4.65 C/D 06-06-2008	\$ 30,000.00	\$ 30,000.00
ATLANTIC SOUTHN BK MACON GA DTD 07-30-2007 5.1 C/D 04-30-2008	\$ 22,000.00	\$ 22,000.00
BANCORP BK WILMINGTON DEL DTD 09-28-2007 4.85 C/D 03-28-2008	\$ 250,000.00	\$ 250,000.00
BANGOR SVGS BK ME DTD 12-05-2007 4.65 C/D 06-05-2008	\$ 60,000.00	\$ 60,000.00
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 02-14-2007 5.55 02-14-2012	\$ 50,000.00	\$ 500.24
BANK HAPOALIM B M NEW YORK BRH DTD 08-03-2007 5.1 C/D 04-03-2008	\$ 30,000.00	\$ 30,000.00
BANK HAPOALIM B M NEW YORK BRH DTD 12-17-2007 4.75 C/D 01-17-2008	\$ 60,000.00	\$ 60,000.00
BANK NORTH GA ALPHARETTA DTD 12-19-2007 4.6 C/D 06-19-2008	\$ 50,000.00	\$ 50,000.00
BANK OKLA N A TULSA DTD 08-22-2007 5.05 C/D 02-22-2008	\$ 40,000.00	\$ 40,000.00
BLOOMINGDALE BK TR IL CTF DEP DTD 06-23-2006 5.3 06-23-2008	\$ 20,000.00	\$ 200.22
BUSINESS BK ST LOUIS CLAYTON MO CTF DEP DTD 05-05-2006 5.2 05-05-2010	\$ 1,001.10	\$ 1,001.10
CAPITAL ONE BK USA NATL ASSN GLEN ALLEN VA DTD 12-05-2007 4.6 C/D 12-05-2008	\$ 9,000.00	\$ 9,000.00
CAPITAL ONE F S B MCLEAN VA DTD 02-14-2007 5.15 C/D 02-14-2008	\$ 5,000.00	\$ 4,998.45
CAPITAL ONE NATL ASSN MCLEAN VA DTD 12-05-2007 4.6 C/D 12-05-2008	\$ 50,000.00	\$ 50,000.00
CAPMARK BK MIDVALE UT CD AT MAT 5.25 07-03-2008	\$ 80,000.00	\$ 80,000.00
CAPMARK BK MIDVALE UT CTF DEP DTD 06/20/2007 ACT/365 AT 06-20-2007 5.25	\$ 10,000.00	\$ 10,000.00
CAPMARK BK MIDVALE UT DTD 02-21-2007 5.2 C/D 02-21-2008	\$ 30,000.00	\$ 29,991.30
CAPMARK BK MIDVALE UTAH DTD 07-18-2007 5.15 C/D 01-18-2008	\$ 105,000.00	\$ 105,000.00
CAPMARK BK MIDVALE UTAH DTD 08-29-2007 5.15 C/D 08-29-2008	\$ 100,000.00	\$ 100,000.00
CAPMARK BK MIDVALE UTAH DTD 10-03-2007 4.85 C/D 04-03-2008	\$ 249,000.00	\$ 249,000.00
CAPMARK BK MIDVALE UTAH DTD 10-17-2007 4.85 C/D 10-17-2008	\$ 105,000.00	\$ 105,000.00
CAPMARK BK MIDVALE UTAH DTD 12-26-2007 4.75 C/D 01-25-2008	\$ 36,000.00	\$ 36,000.00
CAPMARK BK MIDVALE UTAH DTD 12-28-2007 4.8 C/D 02-28-2008	\$ 30,000.00	\$ 30,000.00
CENTRAL BK STILLWATER MINN DTD 10-10-2007 4.85 C/D 01-10-2008	\$ 5,000.00	\$ 5,000.00
CHARTER BK EAU CLAIRE WIS DTD 10-12-2007 4.8 C/D 08-12-2008	\$ 53,000.00	\$ 53,000.00
CHINATRUST BK TORRANCE CALIF DTD 11-26-2007 4.8 C/D 01-28-2008	\$ 95,000.00	\$ 95,000.00
CHINATRUST BK TORRANCE CALIF DTD 12-12-2007 4.65 C/D 01-14-2008	\$ 40,000.00	\$ 40,000.00
CHINATRUST BK TORRANCE CALIF DTD 12-12-2007 4.7 C/D 02-12-2008	\$ 50,000.00	\$ 50,000.00
CHINATRUST BK TORRANCE CALIF DTD 12-26-2007 4.8 C/D 02-26-2008	\$ 105,000.00	\$ 105,000.00
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 01-24-2007 0 01-25-2010	\$ 20,000.00	\$ 20,037.00
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 07-19-2006 5.5 07-21-2008	\$ 10,000.00	\$ 10,000.00
CITIZENS BK FLINT MICH CTF DEP DTD 12-07-2007 4.6 12-07-2009	\$ 93,000.00	\$ 93,000.00
CITIZENS NATL BK BLUFFTON OHIO DTD 07-18-2007 5.1 C/D 01-18-2008	\$ 25,000.00	\$ 24,997.75
CNL BK ORLANDO FLA DTD 12-19-2007 4.8 C/D 01-22-2008	\$ 15,000.00	\$ 15,000.00
COLONY BK OF ASHBURN GA DTD 05-31-2007 5.1 C/D 05-30-2008	\$ 95,000.00	\$ 95,000.00

Table of Contents**AS OF DECEMBER 31, 2007**

Asset Description	Historical Cost	Current Value
COLORADO CAP BK CASTLE ROCK COLO CTF DEP DTD 06-20-2007 5.2 12-22-2008	\$ 23,000.00	\$ 23,032.43
COLORADO CAP BK CASTLE ROCK COLO DTD 05-16-2007 5.05 C/D 02-15-2008	\$ 10,000.00	\$ 10,000.00
COLORADO CAP BK CASTLE ROCK COLO DTD 05-25-2007 5.1 C/D 02-25-2008	\$ 5,000.00	\$ 4,999.45
COLUMBIA RIV BK DALLES ORE CTF DEP DTD 03-23-2007 3 11-24-2008	\$ 20,000.00	\$ 20,000.00
COLUMBIA RIV BK DALLES ORE DTD 12-14-2007 4.5 C/D 12-15-2008	\$ 5,000.00	\$ 5,000.00
COLUMBIAN BK & TR CO TOPEKA KANS CTF DEP DTD 03-21-2007 5.2 03-20-2009	\$ 20,000.00	\$ 20,040.00
COLUMBUS BANK & TRUST DTD 01-22-2007 5.05 C/D 01-22-2008	\$ 19,980.00	\$ 19,996.00
COLUMBUS BANK & TRUST DTD 06-08-2007 5.1 C/D 03-10-2008	\$ 9,992.00	\$ 9,996.00
COLUMBUS BANK & TRUST DTD 10-24-2007 4.85 C/D 10-24-2008	\$ 15,000.00	\$ 15,000.00
COLUMBUS BANK & TRUST DTD 12-19-2007 4.65 C/D 08-19-2008	\$ 20,000.00	\$ 20,000.00
COMMONWEALTH BK & TR CO LOUISVILLE KY DTD 11-30-2007 4.55 C/D 02-29-2008	\$ 39,000.00	\$ 39,000.00
COMMUNITY WEST BK N A GOLETA CALIF DTD 07-18-2007 5.1 C/D 01-18-2008	\$ 120,000.00	\$ 120,000.00
COMPASS BK BIRMINGHAM ALA DTD 12-07-2007 4.7 C/D 02-07-2008	\$ 10,000.00	\$ 10,000.00
COMPASS BK BIRMINGHAM ALA DTD 12-11-2007 4.7 C/D 04-11-2008	\$ 50,000.00	\$ 50,000.00
COUNTRYWIDE BK FSB ALEXANDRIA VA CTF DEP DTD 10-06-2006 5.5 10-06-2010	\$ 5,000.00	\$ 5,000.00
COUNTRYWIDE BK FSB ALEXANDRIA VA DTD 10-11-2007 4.85 C/D 04-11-2008	\$ 20,000.00	\$ 20,000.00
COUNTRYWIDE BK FSB ALEXANDRIA VA DTD 11-02-2007 4.9 C/D 11-03-2008	\$ 98,000.00	\$ 98,000.00
CTF DEP DTD 05-23-2007 5.25 11-23-2012	\$ 14,000.00	\$ 14,000.00
CTF DEP DTD 06-20-2007 5.2 12-22-2008	\$ 22,000.00	\$ 22,031.02
CTF DEP DTD 11-10-2006 5.1 05-12-2008	\$ 65,000.00	\$ 65,000.00
CTF DEP DTD 12-28-2006 5 12-29-2008	\$ 77,000.00	\$ 77,000.00
DISCOVER BK GREENWOOD DEL CD 04/04/07 ACT/365 SA 04-04-07 5.1 07-07-08	\$ 50,000.00	\$ 50,000.00
DISCOVER BK GREENWOOD DEL CD ACT/365 SEMI ANNU DTD 03-07-2007 5.25 06-09-2008	\$ 5,000.00	\$ 5,000.00
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 DTD 02-07-2007 5.25 08-07-2008	\$ 20,000.00	\$ 20,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 02-08-2007 5.4 02-08-2010	\$ 100,000.00	\$ 100,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 02-14-2007 5.3 05-14-2008	\$ 60,000.00	\$ 60,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 02-14-2007 5.3 08-14-2008	\$ 41,000.00	\$ 41,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 02-21-2007 5.3 05-21-2008	\$ 93,000.00	\$ 93,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 02-28-2007 5.25 08-28-2008	\$ 51,000.00	\$ 51,060.69
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-07-2007 5.25 09-08-2008	\$ 90,000.00	\$ 90,111.60
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-14-2007 5.1 06-16-2008	\$ 50,000.00	\$ 50,008.00
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 03-21-2007 5.15 06-23-2008	\$ 166,000.00	\$ 166,069.72
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-21-2007 5.15 09-22-2008	\$ 51,000.00	\$ 51,031.62
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 03-28-2007 5.1 06-30-2008	\$ 30,000.00	\$ 30,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 04-11-2007 5.1 07-11-2008	\$ 50,000.00	\$ 50,012.50
DISCOVER BK GREENWOOD DEL CTF DEP DTD 04-25-2007 5.1 07-25-2008	\$ 25,000.00	\$ 25,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06-01-2005 4.2 06-02-2008	\$ 2,000.00	\$ 2,000.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06-01-2005 4.4 DUE 06-01-2010	\$ 2,000.00	\$ 19.72
DISCOVER BK GREENWOOD DEL CTF DEP DTD 06-27-2007 5.35 12-29-2008	\$ 10,000.00	\$ 10,028.30
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 07-20-2005 4.15 01-22-2008	\$ 9,887.08	\$ 99.95

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Asset Description	Historical Cost	Current Value
DISCOVER BK GREENWOOD DEL CTF DEP DTD 08-22-2007 5.15 11-24-2008	\$ 90,000.00	\$ 90,000.00
DISCOVER BK GREENWOOD DEL DTD 04-18-20075.1 07-18-2008	\$ 100,000.00	\$ 100,000.00
DISCOVER BK GREENWOOD DEL DTD 05-30-20075.2 09-02-2008	\$ 95,000.00	\$ 95,000.00
DISCOVER BK GREENWOOD DEL DTD 06-06-20075.2 09-08-2008	\$ 10,000.00	\$ 10,000.00
DISCOVER BK GREENWOOD DEL DTD 01-17-20075.1 C/D 01-17-2008	\$ 16,000.00	\$ 15,997.92
DISCOVER BK GREENWOOD DEL DTD 01-31-20075.25 C/D 01-31-2008	\$ 10,000.00	\$ 10,000.00
DISCOVER BK GREENWOOD DEL DTD 02-07-20075.25 C/D 05-07-2008	\$ 120,000.00	\$ 120,000.00
DISCOVER BK GREENWOOD DEL DTD 06-20-20075.3 C/D 09-22-2008	\$ 7,000.00	\$ 7,000.00
DISCOVER BK GREENWOOD DEL DTD 06-27-20075.35 C/D 09-29-2008	\$ 65,000.00	\$ 65,000.00
DISCOVER BK GREENWOOD DEL DTD 08-22-20075.15 C/D 02-22-2008	\$ 52,000.00	\$ 52,000.00
DISCOVER BK GREENWOOD DEL DTD 08-29-20075.15 C/D 12-31-2007	\$ 50,000.00	\$ 50,000.00
DISCOVER BK GREENWOOD DEL DTD 11-14-20074.8 C/D 01-14-2008	\$ 5,000.00	\$ 5,000.00
DISCOVER BK GREENWOOD DEL DTD 12-14-20074.6 C/D 03-14-2008	\$ 30,000.00	\$ 30,000.00
DISCOVER BK GREENWOOD DEL DTD 12-14-20074.6 C/D 09-15-2008	\$ 20,000.00	\$ 20,000.00
DISCOVER BK GREENWOOD DEL DTD 12-14-20074.6 C/D 12-12-2008	\$ 10,000.00	\$ 10,000.00
DISCOVER BK GREENWOOD DEL DTD 12-14-20074.65 C/D 04-14-2008	\$ 50,000.00	\$ 50,000.00
DISCOVER BK GREENWOOD DEL DTD 12-14-20074.65 C/D 06-16-2008	\$ 42,000.00	\$ 42,000.00
DTD 05-18-2007 5 C/D 01-18-2008	\$ 10,000.00	\$ 9,999.20
DTD 06-01-2007 5.1 C/D 03-03-2008	\$ 20,000.00	\$ 20,000.00
DTD 08-22-2007 5.15 C/D 08-22-2008	\$ 50,000.00	\$ 50,000.00
DTD 08-22-2007 5.15 C/D 08-22-2008	\$ 194,000.00	\$ 194,000.00
DTD 09-26-2007 5.05 C/D 06-26-2008	\$ 34,000.00	\$ 34,000.00
DTD 10-17-2007 4.8 C/D 01-17-2008	\$ 8,000.00	\$ 8,000.00
E TRADE BK ARLINGTON VA DTD 11-30-2007 4.7 C/D 11-28-2008	\$ 11,000.00	\$ 11,000.00
EVERBANK JACKSONVILLE FLA DTD 10-05-20074.85 C/D 02-05-2008	\$ 7,000.00	\$ 7,000.00
FARMERS BK & TR NA GREAT BEND KANS DTD 11-23-2007 4.6 C/D 01-02-2008	\$ 3,000.00	\$ 3,000.00
FIDELITY BK NORCROSS GA CTF DEP DTD 04-26-2006 5.1 04-28-2008	\$ 102,000.00	\$ 102,000.00
FIRESIDE BK PLEASANTON CAL FORMERLY FI CTF DEP DTD 06-21-2007 5.4 06-21-2012	\$ 5,000.00	\$ 5,064.30
FIRST AMERN BK BIRMINGHAM ALA DTD 12-05-2007 4.65 C/D 06-05-2008	\$ 10,000.00	\$ 10,000.00
FIRST CHARTER BK CHARLOTTE N C DTD 08-02-2007 5.05 C/D 02-04-2008	\$ 25,000.00	\$ 25,000.00
FIRST CHICAGO BK & TR ILL DTD 06-06-20075.1 C/D 01-07-2008	\$ 20,000.00	\$ 19,999.60
FIRST CHICAGO BK & TR ILL DTD 11-09-20074.75 C/D 07-09-2008	\$ 10,000.00	\$ 10,000.00
FIRST CMNTY BK TAOS NEW MEXICO DTD 07-13-2007 5.2 C/D 07-11-2008	\$ 78,000.00	\$ 78,000.00
FIRST NATL BK ARIZ SCOTTSDALE DTD 09-28-2007 4.9 C/D 03-28-2008	\$ 30,000.00	\$ 30,000.00
FIRST NATL BK SOUTH SPARTANBURG SOUTH CAROLINA DTD 03-28-2007 5 C/D 03-28-2008	\$ 30,000.00	\$ 29,989.50
FLORIDA CMNTY BK IMMOKALEE FLA DTD 07-24-2007 5.25 01-26-2009	\$ 5,000.00	\$ 5,010.65
FLUSHING SVGS BK N Y CTF DEP DTD 03-10-2006 5.15 09-10-2010	\$ 10,000.00	\$ 10,000.00
FRANKLIN BK SSB AUSTIN TEX DTD 10-24-2007 4.85 C/D 10-24-2008	\$ 10,000.00	\$ 10,000.00
FRANKLIN BK SSB AUSTIN TEX DTD 11-30-2007 4.65 C/D 05-30-2008	\$ 20,000.00	\$ 20,000.00
FRONTIER ST BK OKLA CITY OKLA DTD 11-19-2007 4.7 C/D 01-18-2008	\$ 2,000.00	\$ 2,000.00
GATEWAY BK & TR CO ELIZABETH N C DTD 05-31-2007 5.1 C/D 05-30-2008	\$ 50,000.00	\$ 49,972.50
GE MONEY BK SALT LAKE CY UT INSTL CT DTD12-26-2007 4.5 C/D 03-26-2008	\$ 70,000.00	\$
GE MONEY BK SALT LAKE CY UT INSTL CT DTD12-28-2007 4.65 C/D 06-30-2008	\$ 30,000.00	\$ 30,000.00
GEORGIAN BK ATLANTA GA CTF DEP DTD 03-23-2007 5.1 09-23-2008	\$ 10,000.00	\$ 10,002.70

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Asset Description	Historical Cost	Current Value
GMAC AUTOMOTIVE BK MIDVALE UTAH CTF DEP DTD 07-14-2006 5.5 01-14-2008	\$ 12,000.00	\$ 12,000.00
GMAC AUTOMOTIVE BK MIDVALE UTAH CTF DEP DTD 11-10-2006 5.1 05-09-2008	\$ 10,000.00	\$ 10,000.00
GMAC BK MIDVALE UTAH DTD 09-12-2007 5.2 C/D 03-12-2008	\$ 40,000.00	\$ 40,000.00
GMAC BK MIDVALE UTAH DTD 09-19-2007 5.2 C/D 03-19-2008	\$ 50,000.00	\$ 50,000.00
GMAC BK MIDVALE UTAH DTD 12-19-2007 4.6 C/D 12-19-2008	\$ 3,000.00	\$ 3,000.00
GMAC BK MIDVALE UTAH DTD 12-26-2007 4.6 C/D 06-26-2008	\$ 16,000.00	\$ 16,000.00
GOLDMAN SACHS BK USA SALT LAKE CITY UTAHCTF DEP DTD 10-24-2007 5.2 10-24-2014	\$ 10,000.00	\$ 10,000.00
GOLDMAN SACHS BK USA SALT LAKE CITY UTAHCTF DEP DTD 12-05-2007 5.15 12-05-2017	\$ 10,000.00	\$ 10,000.00
GRAND BK & TR FLA WEST PALM BEACH DTD 10-03-2007 4.9 C/D 05-05-2008	\$ 25,000.00	\$ 25,000.00
GREAT SOUTHN BK REEDS SPRINGS MO DTD 08-09-2007 5.1 C/D 01-09-2008	\$ 10,000.00	\$ 10,000.00
GREATER BAY BK N A PALO ALTO CALIF DTD 05-31-2007 5.31 C/D 12-31-2007	\$ 1,000.00	\$ 1,000.00
GREATER BAY BK N A PALO ALTO CALIF DTD 06-27-2007 5.2 C/D 01-28-2008	\$ 30,000.00	\$ 29,997.00
GREATER BAY BK N A PALO ALTO CALIF DTD 07-06-2007 5.15 C/D 02-06-2008	\$ 10,000.00	\$ 9,998.40
GREATER BAY BK N A PALO ALTO CALIF DTD 07-13-2007 5.25 C/D 04-14-2008	\$ 28,000.00	\$ 28,000.00
HSBC BK USA N A WILMINGTON DEL CTF DEP DTD 03-21-2006 0 09-21-2011	\$ 20,000.00	\$ 20,000.00
IMPERIAL CAP BK LA JOLLA CALIF DTD 12-12-2007 4.6 C/D 09-12-2008	\$ 10,000.00	\$ 10,000.00
INDEPENDENT BK BAY CITY MICH CTF DEP DTD 09-14-2005 4.375 09-14-2009	\$ 10,000.00	\$ 10,000.00
INDEPENDENT BK MEMPHIS TENN DTD 12-07-2007 4.5 C/D 10-07-2008	\$ 50,000.00	\$ 50,000.00
INDPT BK E MICH TROY MICH CTF DEP DTD 07/27/ STEP UP DUE 01-27-2009	\$ 10,000.00	\$ 99.98
INDYMAC BK F S B PASADENA CAL CTF DEP 5.1 DUE 08-25-2008	\$ 115,000.00	\$ 115,035.65
INDYMAC BK F S B PASADENA CALIF DTD 07-18-2007 5.15 C/D 02-19-2008	\$ 10,000.00	\$ 10,000.00
INDYMAC BK F S B PASADENA CALIF DTD 08-15-2007 5.1 C/D 06-16-2008	\$ 120,000.00	\$ 120,000.00
INDYMAC BK F S B PASADENA CALIF DTD 08-24-2007 5.25 C/D 03-24-2008	\$ 35,000.00	\$ 35,000.00
INDYMAC BK F S B PASADENA CALIF DTD 09-12-2007 5.15 C/D 02-12-2008	\$ 35,000.00	\$ 34,998.60
INDYMAC BK F S B PASADENA CALIF DTD 09-12-2007 5.15 C/D 03-12-2008	\$ 25,000.00	\$ 25,000.00
INDYMAC BK F S B PASADENA CALIF DTD 09-12-2007 5.2 C/D 04-14-2008	\$ 80,000.00	\$ 80,000.00
INDYMAC BK F S B PASADENA CALIF DTD 10-24-2007 4.9 C/D 04-24-2008	\$ 40,000.00	\$ 40,000.00
INDYMAC BK F S B PASADENA CALIF DTD 10-26-2007 4.9 C/D 05-27-2008	\$ 30,000.00	\$ 30,000.00
INDYMAC BK F S B PASADENA CALIF DTD 11-07-2007 4.8 C/D 11-07-2008	\$ 10,000.00	\$ 10,000.00
INDYMAC BK F S B PASADENA CALIF DTD 11-07-2007 4.9 C/D 04-07-2008	\$ 20,000.00	\$ 20,000.00
INDYMAC BK F S B PASADENA CALIF DTD 11-07-2007 4.9 C/D 06-09-2008	\$ 98,000.00	\$ 98,000.00
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	\$ 4,899.55
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
LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 06-13-2007 5.15 C/D 03-13-2008	\$ 40,000.00	\$ 39,987.60
LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 06-13-2007 5.15 C/D 06-13-2008	\$ 10,000.00	\$ 9,997.10
LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 07-11-2007 5.15 C/D 04-11-2008	\$ 40,000.00	\$ 40,000.00
LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 07-18-2007 5.2 C/D 04-18-2008	\$ 50,000.00	\$ 50,000.00
LASALLE BK MIDWEST NATL ASSN TROY MICH DTD 07-18-2007 5.25 C/D 07-18-2008	\$ 120,000.00	\$ 120,000.00
LASALLE BK N A CHICAGO ILL CTF DEP DTD 06-06-2007 5.25 06-06-2017	\$ 10,000.00	\$ 9,786.60
LASALLE BK N A CHICAGO ILL CTF DEP DTD 08-02-2006 5.2 08-03-2009	\$ 100,000.00	\$ 100,000.00
LASALLE BK N A CHICAGO ILL DTD 04-18-2007 5.05 C/D 01-18-2008	\$ 50,000.00	\$ 50,000.00
LASALLE BK N A CHICAGO ILL DTD 05-23-2007 5.05 C/D 02-22-2008	\$ 1,000.00	\$ 1,000.00
LASALLE BK N A CHICAGO ILL DTD 09-26-2007 5 C/D 03-26-2008	\$ 10,000.00	\$ 10,000.00

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Asset Description	Historical Cost	Current Value
LASALLE BK N A CHICAGO ILL DTD 12-12-2007 4.65 C/D 03-12-2008	\$ 20,000.00	\$ 20,000.00
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 11-21-2005 6.25 11-21-2025	\$ 12,000.00	\$ 12,000.00
LEHMAN BROS BK FSB WILMINGTON DEL CTF DEP DTD 12-14-2005 4.85 DUE 12-14-2010	\$ 50,000.00	\$ 497.32
LEHMAN BROS BK FSB WILMINGTON DEL DTD 09-26-2007 5.05 C/D 03-26-2008	\$ 3,000.00	\$ 3,000.00
LEHMAN COML BK SALT LAKE CITY UTAH DTD 08-29-2007 5.15 C/D 02-29-2008	\$ 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	\$ 295.23
MEDALLION BK SALT LAKE CITY UTAH DTD 12-12-2007 4.6 C/D 06-12-2008	\$ 20,000.00	\$ 20,000.00
MERIDIAN BK NATL ASSN WICKENBURG ARIZ CTF DEP DTD 06-06-2007 5.2 12-08-2008	\$ 63,000.00	\$ 63,081.90
MERRICK BK CORP SOUTH JORDAN UTAH CTF DEP DTD 06-30-2006 5.55 11-28-2008	\$ 50,000.00	\$ 502.20
MERRICK BK CORP SOUTH JORDAN UTAH CTF DEP DTD 07-30-2007 5.2 07-30-2009	\$ 10,000.00	\$ 10,000.00
MERRICK BK CORP SOUTH JORDAN UTAH DTD 05-31-2007 5.1 C/D 04-30-2008	\$ 10,000.00	\$ 9,994.60
MERRICK BK CORP SOUTH JORDAN UTAH DTD 12-21-2007 4.55 C/D 10-21-2008	\$ 15,000.00	\$
MIDFIRST BK OKLA CITY DTD 10-10-2007 4.85 C/D 04-10-2008	\$ 50,000.00	\$ 50,000.00
MORGAN STANLEY BK WEST VALLEY CITY UTAH CTF DEP DTD 08-23-2006 5.2 02-25-2008	\$ 176,000.00	\$ 176,000.00
MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 01-24-2007 5.2 C/D 01-24-2008	\$ 127,000.00	\$ 127,000.00
MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 02-07-2007 5.2 C/D 02-07-2008	\$ 83,000.00	\$ 83,000.00
MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 10-24-2007 4.9 C/D 02-25-2008	\$ 110,000.00	\$ 110,000.00
MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-07-2007 4.85 C/D 02-07-2008	\$ 4,000.00	\$ 4,000.00
MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 11-07-2007 4.9 C/D 05-07-2008	\$ 70,000.00	\$ 70,000.00
MOUNT PROSPECT NATL BK ILL DTD 07-18-2007 5.2 C/D 04-18-2008	\$ 120,000.00	\$ 120,000.00
NARA BK N A LOS ANGELES CALIF DTD 06-27-2007 5.15 C/D 01-28-2008	\$ 1,000.00	\$ 999.87
NATIONAL PENN BK BOYERTOWN PA DTD 04-04-2007 5 C/D 01-04-2008	\$ 1,000.00	\$ 1,000.00
NEW FRONTIER BK GREELEY COLO DTD 12-21-2007 4.55 C/D 12-19-2008	\$ 10,000.00	\$
NEW YORK CMNTY BK WESTBURY NEW YORK DTD 02-07-2007 5.2 C/D 02-07-2008	\$ 83,000.00	\$ 83,000.00
NEW YORK CMNTY BK WESTBURY NEW YORK DTD 12-28-2007 4.6 C/D 02-28-2008	\$ 10,000.00	\$ 10,000.00
PACIFIC ST BK STOCKTON CALIF CTF DEP DTD 08-04-2006 5.4 02-04-2008	\$ 183,000.00	\$ 183,000.00
PARAGON COML BK RALEIGH N C DTD 02-28-2007 5.15 08-28-2008	\$ 50,000.00	\$ 50,031.50
PENN FED SVGS BK NEWARK N J CTF DEP DTD 06-25-2004 4.05 06-25-2008	\$ 72,000.00	\$ 71,663.76
PEOPLES BK N A MARIETTA OHIO CTF DEP DTD 08-04-2006 5.3 08-04-2008	\$ 100,000.00	\$ 100,000.00
PEOPLES BK NEWTON NORTH CAROLINA DTD 08-17-2007 5 C/D 05-19-2008	\$ 29,000.00	\$ 28,990.14
PEOPLES BK OZARKS NIXA MO CTF DEP DTD 07-13-2007 5.5 07-13-2017	\$ 10,000.00	\$ 10,000.00
PLANTERSFIRST CORDELE GA DTD 07-13-2007 5.2 C/D 04-11-2008	\$ 6,000.00	\$ 6,001.02
PREMIER BK JEFFERSON CITY MO DTD 11-30-2007 4.65 C/D 05-30-2008	\$ 40,000.00	\$ 40,000.00
PROVIDENT BK CINCINNATI OHIO CTF DEP DTD 04-25-2003 3.4 04-25-2008	\$ 10,000.00	\$ 99.47
PROVIDENT BK MD BALTIMORE DTD 10-03-2007 4.85 C/D 02-04-2008	\$ 25,000.00	\$ 25,000.00
PULASKI BK A SVGS BK ST LOUIS MO DTD 12-14-2007 4.75 C/D 01-14-2008	\$ 67,000.00	\$ 66,991.29
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	\$ 960.18
R G PREMIER BK P R HATO REY CTF DEP DTD 06-07-2006 5.3 06-08-2009	\$ 75,000.00	\$ 752.96
R G PREMIER BK P R HATO REY CTF DEP DTD 07-25-2006 5.5 07-25-2008	\$ 25,000.00	\$ 25,000.00
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
REPUBLIC FIRST BK PHILADELPHIA PA DTD 11-23-2007 4.75 C/D 01-23-2008	\$ 100,000.00	\$ 100,000.00

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Asset Description	Historical Cost	Current Value
REPUBLIC FIRST BK PHILADELPHIA PA DTD 12-13-2007 4.7 C/D 01-11-2008	\$ 40,000.00	\$ 40,000.00
REPUBLIC FIRST BK PHILADELPHIA PA DTD 12-13-2007 4.7 C/D 01-24-2008	\$ 20,000.00	\$ 20,000.00
RIVERSIDE NATL BK FLA DTD 05-30-2007 5.1C/D 05-30-2008	\$ 178,000.00	\$ 178,000.00
SALLIE MAE BK MURRAY UTAH DTD 12-19-2007 4.75 C/D 02-19-2008	\$ 30,000.00	\$ 30,000.00
SEATTLE SVGS BK WASH DTD 12-13-2007 4.7 C/D 02-13-2008	\$ 5,000.00	\$ 5,000.00
SECURITY BK & TR CO ALBANY GA DTD 12-28-2007 4.55 C/D 12-26-2008	\$ 99,000.00	\$ 99,000.00
SIGNATURE BK OF ARK FAYETTEVILLE DTD 07-25-2007 5.15 C/D 01-25-2008	\$ 20,000.00	\$ 20,000.00
SIGNATURE BK OF ARK FAYETTEVILLE DTD 08-29-2007 5.1 C/D 05-29-2008	\$ 29,000.00	\$ 29,000.00
STANDARD BK & TR CO HICKORY HILLS ILL DTD 06-13-2007 5.15 C/D 06-13-2008	\$ 34,000.00	\$ 33,990.14
STATE BK & TR FARGO N D DTD 05-30-2007 5.1 C/D 05-30-2008	\$ 10,000.00	\$ 10,000.00
STEARNS BK NA ST CLOUD MINN CTF DEP DTD 03-23-2005 4 DUE 03-24-2008	\$ 30,000.00	\$ 29,923.20
STERLING SVGS BK SPOKANE WASH DTD 09-12-2007 5.1 C/D 03-12-2008	\$ 10,000.00	\$ 10,000.00
STERLING SVGS BK SPOKANE WASH DTD 10-31-2007 4.8 C/D 03-03-2008	\$ 10,000.00	\$ 9,993.30
STERLING SVGS BK SPOKANE WASH DTD 12-19-2007 4.65 C/D 04-21-2008	\$ 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
SUNTRUST BK ATLANTA GA CTF DEP DTD 03-29-2006 0 09-29-2009	\$ 10,000.00	\$ 10,000.00
TIDELANDS BK MT PLEASANT S C CTF DEP DTD 02-27-2007 5.2 08-27-2008	\$ 25,000.00	\$ 250.24
TOWN NORTH BK N A DALLAS TEX DTD 05-30-2007 5.1 C/D 12-31-2007	\$ 3,000.00	\$ 3,000.00
TOWN NORTH BK N A DALLAS TEX DTD 07-02-2007 5.25 C/D 04-02-2008	\$ 62,000.00	\$ 62,000.00
TREAS BK ALEXANDRIA VA CTF DEP DTD 09-24-2003 3.5 09-24-2008	\$ 10,000.00	\$ 9,890.60
TREASURY BK ALEXANDRIA VA CTF DEP DTD 09-08-2005 5 09-08-2010	\$ 10,000.00	\$ 10,000.00
UNION BK KANS CITY MO DTD 11-26-2007 4.7C/D 06-26-2008	\$ 95,000.00	\$ 95,000.00
VENTURE BK LACEY WASH DTD 05-16-2007 5.05 C/D 01-16-2008	\$ 1,000.00	\$ 999.95
WA MUT BK HENDERSON NEV CTF DEP DTD 08/01/2007 ACT/365 DUE 01-02-2008	\$ 52,000.00	\$ 52,000.00
WACHOVIA BK N A CHARLOTTE N C CTF DEP DTD 04-04-2006 0 04-01-2011	\$ 10,000.00	\$ 10,000.00
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 04-25-2007 5.05 C/D 04-24-2008	\$ 10,000.00	\$ 10,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 05-02-2007 5.05 C/D 05-02-2008	\$ 62,000.00	\$ 61,952.26
WASHINGTON MUT BK HENDERSON NEV DTD 05-09-2007 5.05 C/D 02-13-2008	\$ 30,000.00	\$ 30,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 06-06-2007 5.1 C/D 01-09-2008	\$ 60,000.00	\$ 59,997.60
WASHINGTON MUT BK HENDERSON NEV DTD 06-06-2007 5.1 C/D 03-06-2008	\$ 1,000.00	\$ 1,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 06-06-2007 5.1 C/D 06-06-2008	\$ 95,000.00	\$ 95,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 06-13-2007 5.15 C/D 03-13-2008	\$ 10,000.00	\$ 10,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 07-18-2007 5.25 C/D 07-16-2010	\$ 96,000.00	\$ 96,510.72
WASHINGTON MUT BK HENDERSON NEV DTD 07-25-2007 5.2 C/D 07-25-2008	\$ 14,000.00	\$ 14,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 08-15-2007 5.05 C/D 01-15-2008	\$ 75,000.00	\$ 75,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 08-15-2007 5.1 C/D 03-17-2008	\$ 115,000.00	\$ 115,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 08-22-2007 5.1 C/D 03-20-2008	\$ 15,000.00	\$ 15,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 09-12-2007 5.15 C/D 01-11-2008	\$ 50,000.00	\$ 50,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 09-19-2007 5.25 C/D 02-19-2008	\$ 266,000.00	\$ 266,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 09-28-2007 5.05 C/D 01-28-2008	\$ 50,000.00	\$ 50,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 10-17-2007 4.8 C/D 10-17-2008	\$ 6,000.00	\$ 6,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 10-24-2007 4.9 C/D 05-23-2008	\$ 2,000.00	\$ 2,000.00

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Asset Description	Historical Cost	Current Value
WASHINGTON MUT BK HENDERSON NEV DTD 10-31-2007 4.85 C/D 07-31-2008	\$ 98,000.00	\$ 98,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 10-31-2007 5 C/D 03-31-2008	\$ 41,000.00	\$ 41,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 11-21-2007 4.7 C/D 02-21-2008	\$ 10,000.00	\$ 10,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 11-21-2007 4.75 C/D 04-21-2008	\$ 10,000.00	\$ 10,000.00
WASHINGTON MUT BK HENDERSON NEV DTD 11-21-2007 4.75 C/D 05-21-2008	\$ 95,000.00	\$ 95,000.00
WASHINGTON TR BK SPOKANE WASH CTF DEP DTD 11-15-2006 5.3 11-16-2009	\$ 10,000.00	\$ 10,000.00
WESTERNBANK P R CTF DEP DTD 03-08-2006 4.95 03-10-2008	\$ 10,000.00	\$ 10,000.00
WESTERNBANK P R DTD 05-02-2007 5.05 C/D 05-02-2008	\$ 100,000.00	\$ 99,923.00
WESTERNBANK P R DTD 05-16-2007 5.1 C/D 05-16-2008	\$ 5,000.00	\$ 5,000.00
WESTERNBANK P R DTD 06-06-2007 5.15 C/D 06-06-2008	\$ 1,000.00	\$ 999.67
WESTERNBANK P R DTD 06-27-2007 5.25 C/D 06-27-2008	\$ 30,000.00	\$ 30,007.80
WESTERNBANK P R DTD 07-20-2007 5.2 C/D 04-21-2008	\$ 110,000.00	\$ 110,000.00
WESTERNBANK P R DTD 07-20-2007 5.2 C/D 07-18-2008	\$ 50,000.00	\$ 50,000.00
WESTERNBANK P R DTD 08-22-2007 5.15 08-24-2009	\$ 6,000.00	\$ 6,000.00
WESTERNBANK P R DTD 10-03-2007 4.9 C/D 10-03-2008	\$ 50,000.00	\$ 50,000.00
WILMINGTON SVGS FD SOCIETY FSB DEL DTD 12-28-2007 4.8 C/D 02-28-2008	\$ 25,000.00	\$ 25,000.00
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	\$ 98,809.00
WORLD SVGS BK FSB OAKLAND CALIF DTD 03-14-2007 5.05 C/D 03-14-2008	\$ 92,000.00	\$ 91,942.04
WORLD SVGS BK FSB OAKLAND CALIF DTD 03-21-2007 5.05 C/D 03-20-2008	\$ 10,000.00	\$ 10,000.00
WORLD SVGS BK FSB OAKLAND CALIF DTD 04-18-2007 5.05 C/D 04-18-2008	\$ 5,000.00	\$ 4,996.20
WORLD SVGS BK FSB OAKLAND CALIF DTD 04-25-2007 5.1 C/D 01-25-2008	\$ 30,000.00	\$ 30,000.00
WORLD SVGS BK FSB OAKLAND CALIF DTD 04-25-2007 5.1 C/D 04-25-2008	\$ 15,000.00	\$ 14,990.70
WORLD SVGS BK FSB OAKLAND CALIF DTD 06-06-2007 5.1 C/D 06-06-2008	\$ 75,000.00	\$ 74,960.25
WORLD SVGS BK FSB OAKLAND CALIF DTD 10-10-2007 4.8 C/D 01-10-2008	\$ 40,000.00	\$ 40,000.00
WORLD SVGS BK FSB OAKLAND CALIF DTD 10-10-2007 4.85 C/D 10-10-2008	\$ 103,000.00	\$ 103,000.00
WORLD SVGS BK FSB OAKLAND CALIF DTD 10-19-2007 4.9 C/D 10-17-2008	\$ 10,000.00	\$ 10,000.00
Certificates of Deposit Total	\$ 12,243,860.18	\$ 11,725,096.55
##GEN MTRS ACCEP CORP NT 5.125 DUE 05-09-2008 BEO	\$ 65,725.00	\$ 69,226.43
##GMAC LLC PUB INC NT PINES 7.3 DUE 03-09-2031 DO NOT USE SEE 1002332	\$ 9,597.20	\$ 66.53
##GMAC LLC SR NT 7.35 DUE 08-08-2032 RE G DO NOT USE SEE SEC#1-002093	\$ 11,826.90	\$ 96.91
6 FLAGS INC SR NT 8.875 DUE 02-01-2010/02-01-2006 BEO	\$ 9,235.00	\$ 8,250.00
6 FLAGS INC SR NT 9.75 DUE 04-15-2013/04-15-2008	\$ 24,556.25	\$ 19,062.50
ABBEY NATL NORTH AMER LLC DISC COML PAPER 3/A3 YRS 1&2 01-04-2008	\$ 1,898,311.64	\$ 1,899,035.22
AES CORP 7.75 DUE 03-01-2014/02-13-2004 BEO	\$ 5,300.00	\$ 5,037.50
AES CORP SR NT 9.5 DUE 06-01-2009/05-31-2009 BEO	\$ 15,610.00	\$ 18,630.00
ALBERTSONS INC SR NT 8.35 DUE 05-01-2010 BEO	\$ 10,490.82	\$ 10,325.00
ALTRIA GROUP INC NT 7 DUE 11-04-2013 BEO	\$ 15,906.77	\$ 16,775.06
AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO	\$ 59,779.80	\$ 58,625.70
AMERADA HESS CORP NT 7.875 DUE 10-01-2029/09-30-2029 BEO	\$ 34,865.40	\$ 35,508.45
AMERADA HESS CORP NT DTD 08/15/2001 7.3% DUE 08-15-2031/08-14-2031 BEO	\$ 202,007.74	\$ 207,805.14
AMERICAN EXPRESS CO SUB DEB FLTG RATE VAR RT DUE 09-01-2066/09-01-2016	\$ 72,672.60	\$ 70,977.48
AMERIGAS PARTNERS L P / AMERIGAS FIN CORSR NT 7.25 05-20-2015/05-20-2010 BEO	\$ 10,000.00	\$ 9,800.00
AMERISOURCEBERGEN CORP SR NT 5.875% DUE 09-15-2015/07-13-2006	\$ 19,900.00	\$ 19,623.86

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Asset Description	Historical Cost	Current Value
ANADARKO FIN CO SR NT 7.5% DUE 05-01-2031 BEO	\$ 33,635.40	\$ 33,729.51
ANADARKO PETE CORP SR NT 6.45% DUE 09-15-2036/09-19-2006 BEO	\$ 160,256.19	\$ 162,933.76
ANADARKO PETE CORP SR NT FLTG RATE DUE 09-15-2009/03-15-2008 BEO	\$ 140,000.00	\$ 137,833.36
AOL TIME WARNER INC DEB DTD 04/19/2001 7.625% DUE 04-15-2031/04-14-2031 BEO	\$ 166,174.69	\$ 188,125.40
ASBURY AUTOMOTIVE GROUP INC SR SUB NT 8% DUE 03-15-2014/03-15-2008 BEO	\$ 3,102.50	\$ 2,820.00
AT&T BROADBAND CORP NT 9.455% DUE 11-15-2022 BEO	\$ 10,550.94	\$ 12,482.62
BARCLAYS BK PLC CONV NT LKD TO 20 DUE 01-03-2008 BEO	\$ 10,000.00	\$ 6,559.00
BLUEGREEN CORP SR SECD NT 10.5% DUE 04-01-2008/04-01-2006 BEO	\$ 10,015.00	\$ 9,925.00
BON-TON DEPT STORES INC SR NT 10.25% DUE03-15-2014/03-15-2010	\$ 25,048.44	\$ 18,843.75
BORDEN CHEM INC	\$ 24,585.18	\$ 18,750.00
BOWATER INC DEB 9 DUE 08-01-2009 REG	\$ 20,474.50	\$ 19,400.00
BOYD GAMING CORP SR SUB NT 6.75 DUE 04-15-2014/04-15-2009 REG	\$ 9,855.00	\$ 9,525.00
BOYD GAMING CORP SR SUB NT 7.125% DUE 02-01-2016/02-01-2008 REG	\$ 39,800.00	\$ 37,800.00
BRIT TELECOMMUNICATIONS P L C VARIABLE RATE NT DUE 12-15-2010/01-11-2001 BEO	\$ 54,910.35	\$ 60,354.20
CCH I LLC / CCH HLDGS LLC SR SECD NT 11% DUE 10-01-2015/10-01-2010 REG	\$ 31,162.50	\$ 24,450.00
CENTENNIAL COMMUNICATIONS CORP NEW SR NTFLT RT DUE 01-01-2013/01-01-2008 BEO	\$ 3,171.25	\$ 3,067.50
CHESAPEAKE ENERGY CORP SR NT 6.25% DUE 01-15-2018/07-15-2010 REG	\$ 19,784.60	\$ 19,200.00
CHIQUITA BRANDS INTL INC SR NT 8.875% DUE 12-01-2015/06-01-2008 REG	\$ 23,263.63	\$ 22,812.50
CHS / CMNTY HEALTH SYS INC SR NT 8.875% DUE 07-15-2015/11-16-2007 BEO	\$ 39,717.60	\$ 40,750.00
CITIZENS COMMUNICATIONS CO CITIZENS COMMUNICATIONS 9.25 DUE 05-15-2011 BEO	\$ 11,187.50	\$ 10,825.00
CITIZENS COMMUNICATIONS CO SR NT 7.125 DUE 03-15-2019 REG	\$ 5,000.00	\$ 4,750.00
CITIZENS COMMUNICATIONS CO SR NT 8.875 DUE 01-15-2027 BEO	\$ 20,800.00	\$ 19,050.00
CLEAR CHANNEL COMMUNICATIONS INC 4.25 DUE 05-15-2009 BEO	\$ 48,056.60	\$ 47,467.90
CLEAR CHANNEL COMMUNICATIONS INC SR NT DTD 03/21/2006 6.25% DUE 03-15-2011 BEO	\$ 59,398.20	\$ 54,300.00
CLOROX CO SR NT 5% DUE 01-15-2015 REG	\$ 33,006.35	\$ 33,446.00
CMO FNMA SERIES 2003-88 CLASS-F DUE 05-25-2030 REG	\$ 442,616.28	\$ 443,460.69
CMO J P MORGAN CHASE COML MTG SECS CORP 5.2945% DUE 01-12-2043 BEO	\$ 100,499.63	\$ 99,974.80
CMO J P MORGAN CHASE COML MTG SECS TR 2007-L MTG CTF CL A-3 5.42 DUE 1-15-2049	\$ 160,793.06	\$ 160,148.32
CMO MASTR ADJ RATE MTGS TR 2004-15 MTG PASSTHRU CTF CL 1-A-1 DUE 12-25-2034 REG	\$ 33,536.40	\$ 34,017.25
CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG	\$ 150,823.00	\$ 150,959.10
CMO THORNBURG MTG SECS TR 2006-3 SERIES CLASS-A3 DUE 06-25-2036 REG	\$ 425,008.53	\$ 422,635.28
COMCAST CORP NEW 0 DUE 08-15-2037 BEO	\$ 170,283.20	\$ 172,683.52
COMCAST CORP NEW COMCAST CORPORATION 6.5% DUE 01-15-2017 BEO	\$ 141,600.20	\$ 140,758.02
COMPAGNIE GENERALE DE GEOPHYSIQUE VERITASR NT 7.75 DUE 05-15-2017	\$ 25,912.50	\$ 25,250.00
COMPAGNIE GENERALE DE GEOPHYSIQUE SR NT 7.5% DUE 05-15-2015/05-15-2006 REG	\$ 25,550.00	\$ 25,312.50
COMPLETE PRODTN SVCS INC SR NT 8% DUE 12-15-2016/12-15-2007 REG	\$ 41,075.00	\$ 38,700.00
CONSECO FIN SECURITIZATIONS CORP SR/SUB PASSTHRU 06-01-2030 BEO	\$ 225,875.84	\$ 292,084.26
CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO	\$ 79,460.98	\$ 73,523.56
CONSTAR INTL INC NEW SR SUB NT 11% DUE 12-01-2012/12-01-2007 BEO	\$ 23,190.28	\$ 18,625.00
COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE 00118 02/02/07 5.3 2-15-2008	\$ 29,982.00	\$ 27,862.50
COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSTRANCHE # TR 00287	\$ 245,875.00	\$ 236,506.13
COUNTRYWIDE HOME LNS INC MEDIUM TERM NTSBOOK ENTRY TRANCHE # TR 00173 6.25 DUE	\$ 8,885.00	\$ 8,000.00
CSC HLDGS INC 7.875 DUE 02-15-2018 REG	\$ 695.00	\$ 935.00
CSC HLDGS INC CVC 7.25 DUE 07-15-2008 BEO	\$ 40,600.00	\$ 40,050.00

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Asset Description	Historical Cost	Current Value
CVS CAREMARK CORP PASS THRU CTF 144A 6.943% DUE 01-10-2030/04-10-2008 BEO	\$ 150,000.00	\$ 150,444.00
CVS CAREMARK CORP SR NT FLTG DUE 06-01-2010/12-01-2008 REG	\$ 1,470,735.00	\$ 1,483,911.00
DAVE & BUSTERS INC SR NT 11.25% DUE 03-15-2014/03-15-2010	\$ 52,545.31	\$ 48,250.00
DAVITA INC SR NT 6.625% DUE 03-15-2013/03-15-2009 REG	\$ 45,237.50	\$ 44,775.00
DELUXE CORP SR NT 5 DUE 12-15-2012/12-14-2012 BEO	\$ 12,617.50	\$ 13,481.25
DEUTSCHE BK AG LDN 0% IDX-LKD BDS 24/06/09 USD	\$ 20,000.00	\$
DEUTSCHE TELEKOM INTL FIN B V NT 5.75% DUE 03-23-2016 REG	\$ 74,516.25	\$ 75,070.28
DI FIN SUB LLC / DYNACORP INTL LLC / DIV SR SUB NT 9.5 DUE 02-15-2013 REG	\$ 8,160.00	\$ 8,370.00
DIRECTV HLDGS LLC / DIRECTV FING INC SR NT 8.375% DUE 03-15-2013/03-15-2008 BEO	\$ 20,837.50	\$ 20,800.00
DOLE FOOD INC DEB DTD 08-03-1993 8.75% DUE 07-15-2013 REG	\$ 9,438.10	\$ 9,275.00
DRS TECHNOLOGIES INC SR NT 6.625% DUE 02-01-2016/02-01-2011 REG	\$ 10,000.00	\$ 9,875.00
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	\$ 59,962.50
EASTMAN KODAK CO 7.25 DUE 11-15-2013 BEO	\$ 39,200.80	\$ 40,000.00
ECHOSTAR DBS CORP SR NT 6.625% DUE 10-01-2014 REG	\$ 9,910.20	\$ 9,950.00
ECHOSTAR DBS CORP SR NT 7.125% DUE 02-01-2016	\$ 29,883.60	\$ 30,600.00
EDISON MISSION ENERGY SR NT TRANCHE A 7% DUE 05-15-2017 REG	\$ 40,000.00	\$ 39,300.00
EDISON MISSION ENERGY SR NT TRANCHE B 7.2% DUE 05-15-2019 REG	\$ 50,000.00	\$ 49,125.00
EDISON MISSION ENERGY SR NT TRANCHE C 7.625% DUE 05-15-2027 REG	\$ 10,000.00	\$ 9,400.00
EKSPORTFINANS A S A MEDIUM TERM NTS BOOKCONV MTN 21.1 DUE 01-03-2008 BEO	\$ 10,000.00	\$ 10,175.80
EKSPORTFINANS A S A MEDIUM TERM NTS BOOKTR # TR 00147 5.5 DUE 06-26-2017 REG	\$ 992,650.00	\$ 1,058,726.00
EL PASO CORP NAT GAS SR NT 7 DUE 06-15-2017 BEO	\$ 158,758.40	\$ 160,165.92
EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31	\$ 80,550.71	\$ 88,292.56
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	\$ 316,853.98	\$ 334,975.41
EL PASO NAT GAS CO NT 8.375% DUE 06-15-2032/06-14-2032 BEO	\$ 87,902.32	\$ 103,083.11
ELECTR DATA SYS CORP NT 7.125 DUE 10-15-2009/10-12-1999 BEO	\$ 131,387.34	\$ 129,040.63
EXELON CORP EXELON CORP 5.625 6 15 35 5.625% DUE 06-15-2035/06-09-2005 BEO	\$ 126,059.90	\$ 116,095.07
EXELON GENERATION CO LLC SR NT 6.2 DUE 10-01-2017 REG	\$ 997,560.00	\$ 993,829.00
FIRSTENERGY CORP NT SER C 7.375 DUE 11-15-2031/11-14-2031 BEO	\$ 416,850.95	\$ 416,950.44
FMC FIN III S A GTD SR NT 144A 6.875 DUE 07-15-2017 BEO	\$ 29,467.50	\$ 30,000.00
FORD HLDGS INC 9.375% DUE 03-01-2020 REG	\$ 12,787.50	\$ 9,500.93
FORD MTR CO DEL 9.98% DUE 02-15-2047 REG	\$ 35,380.00	\$ 32,000.00
FORD MTR CO DEL SR NT CONV 4.25 DUE 12-15-2036 REG	\$ 20,000.00	\$ 19,850.00
FORD MTR CR CO CONTINUOUSLY OFFERED BDS TRANCHE # TR 00212 09/17/03 6.15 9-20-10	\$ 9,155.00	\$ 8,782.77
FORD MTR CR CO LLC DTD 11/05/1993 6.375 DUE 11-05-2008 REG	\$ 8,957.50	\$ 9,718.72
FORD MTR CR CO LLC GLOBAL LANDMARK SECS-GLOBS 7.375% DUE 02-01-2011 BEO	\$ 103,003.20	\$ 89,550.60
FORD MTR CR CO LLC NT 7% DUE 10-01-2013	\$ 351,000.00	\$ 334,155.60
FORD MTR CR CO LLC NT 7.375% DUE 10-28-2009 BEO	\$ 146,475.64	\$ 141,186.90
FORD MTR CR CO MTN 4.95 DUE 01-15-2008	\$ 9,279.95	\$ 9,987.75
FORD MTR CR CO MTN 4.95 DUE 01-15-2008	\$ 103,087.00	\$ 109,926.52
FORD MTR CR CO NT 8 DUE 12-15-2016 REG	\$ 218,262.50	\$ 195,364.53
FOREST CITY ENTERPRISES INC SR NT 6.5% DUE 02-01-2017/02-01-2010 BEO	\$ 16,000.00	\$ 14,480.00
FREEMONT-MCMORAN COPPER & GOLD INC SR NT 8.375% DUE 04-01-2017/04-01-2008 REG	\$ 60,800.00	\$ 64,350.00
FREESCALE SEMICONDUCTOR INC SR NT 8.875% DUE 12-15-2014/12-15-2007 REG	\$ 10,000.00	\$ 8,925.00

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FRESENIUS MED CARE CAP TR II GTD TR PFD SECS 7.875% DUE 02-01-2008 BEO	\$ 30,367.35	\$ 31,000.00
GA GULF CORP SR NT 9.5 DUE 10-15-2014 REG	\$ 9,930.40	\$ 7,975.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00576 4.25 DUE 01-15-2008	\$ 99,349.96	\$ 99,988.20
GEN MTR CORP 8.80 BD DUE 3-1-2021 REG PUTABLE ON 3-1-98	\$ 12,857.04	\$ 10,140.00
GEN MTRS ACCEP CORP 5.625 DUE 05-15-2009 BEO	\$ 82,467.30	\$ 84,911.94
GEN MTRS ACCEP CORP MEDIUM TERM NTS TRANCHE # TR 00638 VAR RT DUE 09-23-2008	\$ 700,437.50	\$ 676,248.30
GEN MTRS ACCEP CORP NT DTD 09/12/2001 6.875 DUE 09-15-2011 BEO	\$ 177,650.00	\$ 162,543.86
GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00645 7.5 DUE 10-15-2012	\$ 9,796.50	\$ 8,313.81
GEN MTRS ACCEP CORP SMARTNOTES TRANCHE #TR 00651 7.75 DUE 10-15-12/05 BEO	\$ 1,008.00	\$ 838.00
GEN MTRS CORP 8.25 DUE 07-15-2023 BEO	\$ 1,092.60	\$ 795.00
GEN MTRS CORP 8.25 DUE 07-15-2023 BEO	\$ 99,400.00	\$ 111,300.00
GEN MTRS CORP SR NT 7.125 DUE 07-15-2013 REG	\$ 20,242.60	\$ 17,112.00
GENERAL ELEC CAP CORP DISC COML PAPER 3/A3 YRS 1&2 01-02-2008	\$ 1,499,687.50	\$ 1,499,687.50
GENERAL ELEC CAP CORP DISC COML PAPER 3/A3 YRS 1&2 01-02-2008	\$ 1,899,604.17	\$ 1,899,604.17
GENERAL MTRS ACCEP CORP GLOBAL BD 7.25% DUE 03-02-2011 BEO	\$ 99,792.10	\$ 87,653.90
GENERAL MTRS ACCEP CORP GM 8% DUE 11-01-2031 BEO	\$ 920,000.00	\$ 838,875.00
GENERAL MTRS ACCEP CORP GMAC GWBAL 7.0% 02-01-02 7% DUE 02-01-2012 BEO	\$ 10,069.50	\$ 8,458.38
GENERAL MTRS ACCEP CORP NT 7.75% DUE 01-19-2010 BEO	\$ 9,904.95	\$ 9,421.90
GENERAL MTRS ACCEP CORP NT 7.75% DUE 01-19-2010 BEO	\$ 872,378.10	\$ 839,538.00
GENERAL MTRS ACCEP CORP SR NT DTD 01/14/1999 5.85% DUE 01-14-2009 BEO	\$ 84,787.50	\$ 86,070.24
GENERAL MTRS CORP DEB DTD 06/10/1996 8.1% DUE 06-15-2024/06-15-2008 BEO	\$ 11,715.00	\$ 8,030.00
GENERAL MTRS CORP NT DTD 07/15/1991 9.4% DUE 07-15-2021 REG	\$ 9,565.00	\$ 8,700.00
GLITNIR BANKI HF GLOBAL MEDIUM TERM SR NTRANCHE # TR 00003 6.33 DUE 07-28-2011	\$ 100,000.00	\$ 97,760.60
GLITNIR BANKI HF MEDIUM TERM SR BK NTS BTRANCHE # TR 00005	\$ 99,776.00	\$ 98,096.90
GMAC COML MTG SECS INC MTG PASSTHRU CTF 1998-C1 CL A-2 6.7% DUE 05-15-2030 REG	\$ 14,685.71	\$ 15,620.76
GMAC LLC NT 7.375% DUE 12-16-2044/12-16-2009 REG	\$ 2,209.57	\$ 1,720.00
GRAHAM PACKAGING CO L P / GPC CAP CORP ISR SUB NT 9.875 DUE 10-15-2014 REG	\$ 10,683.33	\$ 9,200.00
GRAHAM PACKAGING CO L P / GPC CAP CORP ISR NT 8.5% DUE 10-15-2012/10-15-2008 REG	\$ 20,050.00	\$ 18,700.00
HARRAHS OPER INC GTD SR NT DTD 09/28/2005 5.75 DUE 10-01-2017 REG	\$ 18,148.96	\$ 17,062.50
HARRY & DAVID OPERATIONS CORP SR NT 9% DUE 03-01-2013/03-01-2008 REG	\$ 24,098.75	\$ 23,250.00
HCA INC 6.25 DUE 02-15-2013/02-14-2013 BEO	\$ 20,349.75	\$ 17,500.00
HCA INC NT 7.5% DUE 11-06-2033/11-05-2033 REG	\$ 189,662.50	\$ 148,675.00
HCA INC NT DTD 02/07/2006 6.5% DUE 02-15-2016/02-08-2006 REG	\$ 1,593.27	\$ 1,690.00
HCA INC SR SECD NT 9.125% DUE 11-15-2014/11-15-2007 BEO	\$ 10,000.00	\$ 10,400.00
HCA INC SR SECD NT 9.25% DUE 11-15-2016/11-15-2007 BEO	\$ 60,000.00	\$ 63,000.00
HCA INC SR SECD TOGGLE NT 9.625% DUE 11-15-2016/11-15-2007 BEO	\$ 3,023.44	\$ 3,172.50
HERTZ CORP SR NT 10.5% DUE 01-01-2016/01-01-2008	\$ 10,987.50	\$ 10,350.00
HERTZ CORP SR NT 8.875% DUE 01-01-2014/01-01-2008	\$ 15,000.00	\$ 15,206.25
HOST MARRIOTT L P SR NT SER Q 6.75% DUE 06-01-2016/06-01-2008	\$ 10,000.00	\$ 9,850.00
HOVNANIAN K ENTERPRISES INC GTD SR SUB NT 7.75% DUE 05-15-2013/05-15-2008 REG	\$ 21,441.15	\$ 14,250.00
HSBC USA INC NEW REV CONV NT LKD VALUECLICK INC 17.3 DUE 01-03-2008 REG	\$ 25,000.00	\$ 1,942,862.50
IDEARC INC SR NT 8 DUE 11-15-2016 REG	\$ 51,506.25	\$ 45,875.00
INN OF THE MTN GODS RESORT & CASINO SR NT 12 DUE 11-15-2010/11-15-2007 REG	\$ 11,775.00	\$ 10,400.00
INTELSAT LTD SR NT 9.25% DUE 06-15-2016/06-15-2008 REG	\$ 10,000.00	\$ 10,050.00

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INTERNATIONAL COAL GROUP INC NEW SR NT 10.25% DUE 07-15-2014/07-15-2007	\$ 24,256.77	\$ 23,875.00
KAUPTHING BK HF KAUPTHING BK HF 144A 5.7346900 DUE 04-12-2011 BEO	\$ 220,000.00	\$ 214,604.94
KERR MCGEE CORP 6.95 DUE 07-01-2024 BEO	\$ 21,612.60	\$ 21,363.96
KERR MCGEE CORP CRP KMG 7.875 DUE 09-15-2031 BEO	\$ 142,201.98	\$ 155,007.71
KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENER PT NT 5 12-15-13 BEO	\$ 27,962.20	\$ 29,105.37
KINDER MORGAN ENERGY PARTNERS L P NTS NCL 6.75 3-15-11 BEO	\$ 10,238.40	\$ 10,490.54
KINDER MORGAN ENERGY PARTNERS L P 7.125 3-15-12 BEO	\$ 10,461.80	\$ 10,689.29
KINDER MORGAN ENERGY PARTNERS L P KINDERMORGAN ENERGY PARTNERS 6 DUE 020117	\$ 80,698.84	\$ 79,995.44
KINDER MORGAN ENERGY PARTNERS L P SR NT 6.3% DUE 02-01-2009/01-29-1999 BEO	\$ 20,183.60	\$ 20,258.72
KINDER MORGAN ENERGY PARTNERS L P SR NT 6.95 DUE 01-15-2038 REG	\$ 31,099.40	\$ 31,484.88
KS CY SOUTHN RY CO SR NT 9.5 DUE 10-01-2008 BEO	\$ 22,649.12	\$ 21,420.00
LAMAR MEDIA CORP SR SUB NT 7.25 DUE 01-01-2013/01-01-2008 BEO	\$ 32,437.50	\$ 30,000.00
LANDSBANKI IS HF MEDIUM TERM SR BK NTS BTRANCHE # SR 00001 6.1 DUE 08-25-2011	\$ 189,950.60	\$ 187,256.21
LEHMAN BROS HLDGS INC LEHMAN BROS HLDGS INC 5.857% DUE 11-29-2049/05-30-2012	\$ 52,998.00	\$ 53,475.00
LEHMAN BROS HLDGS INC LEHMAN BROTHERS HOLDINGS 6.75% DUE 12-28-2017 BEO	\$ 349,741.00	\$ 360,744.65
LEUCADIA NATL CORP JR SUB DEFFERABLE INTDEB 8.65% DUE 01-15-2027/01-15-2008 REG	\$ 3,155.00	\$ 2,973.75
LIBERTY MEDIA CORP SR EXCHANGEABLE EXCH INTO SPRINT 3.75 02-15-30/02-15-04	\$ 14,616.40	\$ 16,612.50
METLIFE INC JR SUB DEB 6.4% DUE 12-15-2066/12-15-2007 REG	\$ 27,182.40	\$ 27,494.73
MGM MIRAGE 7.625 DUE 01-15-2017 BEO	\$ 60,756.25	\$ 59,250.00
MGM MIRAGE SR NT 6.75% DUE 09-01-2012 REG	\$ 20,000.00	\$ 19,475.00
MOHEGAN TRIBAL GAMING AUTH SR SUB NT 8% DUE 04-01-2012/04-01-2008 BEO	\$ 7,000.00	\$ 7,105.00
MORGAN STANLEY BK WEST VALLEY CITY UTAH DTD 02-14-2007 5.15 C/D 02-14-2008	\$ 10,000.00	\$ 9,996.90
MRS FIELDS FAMOUS BRANDS LLC / MRS FIELDSR SECD NT 11.5 DUE 03-15-2011 REG	\$ 4,293.75	\$ 4,050.00
NEXTEL COMMUNICATIONS INC CONV SR NT 5.25% DUE 01-15-2010/01-15-2008 BEO	\$ 3,008.00	\$ 2,985.08
NEXTEL COMMUNICATIONS INC SR SER RED NT SER F 5.95 DUE 03-15-2014/03-15-2009 REG	\$ 15,327.50	\$ 14,099.54
NEXTEL COMMUNICATIONS INC SR SERIAL RED NT SER D 7.375 DUE 08-01-2015 REG	\$ 55,000.00	\$ 49,230.95
NOVA CHEMICALS CORP SR NT 6.5% DUE 01-15-2012 REG	\$ 9,500.36	\$ 9,350.00
NPC INTL INC SR SUB NT 9.5% DUE 05-01-2014/05-01-2008 REG	\$ 24,081.25	\$ 22,375.00
NRG ENERGY INC 7.375% DUE 02-01-2016/02-01-2008 BEO	\$ 10,437.50	\$ 9,750.00
NRG ENERGY INC SR NT 7.25% DUE 02-01-2014/02-01-2010 REG	\$ 39,937.50	\$ 39,000.00
NRG ENERGY INC SR NT 7.375% DUE 01-15-2017/01-15-2008 REG	\$ 10,437.50	\$ 9,750.00
NXP B V / NXP FDG LLC SR SECD NT 7.875% DUE 10-15-2014/10-15-2007 REG	\$ 5,000.00	\$ 4,750.00
OPTI CDA INC GTD SR SECD NT 144A 8.25% DUE 12-15-2014/12-15-2007	\$ 25,137.50	\$ 24,750.00
OXFORD INDS INC SR NT 8.875% DUE 06-01-2011/06-01-2008 REG	\$ 10,650.00	\$ 9,950.00
PACIFIC GAS & ELEC CO 1ST MTG BD 6.05% DUE 03-01-2034/03-23-2004 REG	\$ 54,835.77	\$ 54,908.59
PARK OHIO INDS INC OHIO SR SUB NT 8.375% DUE 11-15-2014/11-15-2009 REG	\$ 2,922.50	\$ 2,715.00
PARK PL ENTMT CORP SR NT 7 DUE 04-15-2013/04-14-2013 BEO	\$ 8,000.00	\$ 8,480.00
PARK PL ENTMT CORP SR SUB NT 8.125% DUE 05-15-2011/05-14-2011 BEO	\$ 18,097.92	\$ 15,810.00
PEABODY ENERGY CORP SR NT 6.875% DUE 03-15-2013/03-15-2008 BEO	\$ 15,049.69	\$ 15,075.00
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG	\$ 89,713.60	\$ 94,863.06
PENNEY J C INC DEB 7.4 DUE 04-01-2037 REG PUT	\$ 10,462.50	\$ 9,927.33
PETROBRAS INTL FIN CO GLOBAL NT 6.125% DUE 10-06-2016 REG	\$ 109,590.60	\$ 112,200.00
PETROZUATA FIN INC BD 8.22% DUE 04-01-2017 BEO	\$ 97,250.00	\$ 102,000.00
PHILIP MORRIS COS INC 7.75 DEB DUE 01-15-2027	\$ 137,155.20	\$ 154,606.68

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Asset Description	Historical Cost	Current Value
PLY GEM INDS INC SR SUB NT 9% DUE 02-15-2012/02-15-2008 REG	\$ 23,800.00	\$ 19,687.50
POINDEXTER J B INC SR NT 8.75% DUE 03-15-2014/03-15-2009 REG	\$ 23,013.89	\$ 20,937.50
PRIDE INTL INC DEL SR NT 7.375% DUE 07-15-2014/07-15-2006 REG	\$ 19,894.80	\$ 20,550.00
PRUDENTIAL FINL INC INTERNOTES BOOK ENTRTRANCHE # TR 00029 4 DUE 06-15-2008	\$ 14,636.22	\$ 14,955.44
PVTPL AES CORP 2ND PRIORITY SR SECD NT 144A 8.75% DUE 05-15-2013/05-15-2008 BEO	\$ 163,277.40	\$ 162,825.00
PVTPL AES CORP AES 7.75 15 7.75% DUE 10-15-2015/03-04-2008 BEO	\$ 40,000.00	\$ 40,600.00
PVTPL AES CORP AES CORP 8% DUE 10-15-2017/03-04-2008 BEO	\$ 220,000.00	\$ 224,950.00
PVTPL AIFUL CORP SR NT 144A 5% DUE 08-10-2010 BEO	\$ 108,598.60	\$ 107,954.88
PVTPL AIR 2 US ENHANCED EQUIP SER A 8.027 DUE 10-01-2020 BEO SF 10-01-2000	\$ 23,773.85	\$ 47,195.48
PVTPL ALLISON TRANSM INC ALLISON TRANS INC 144A 11.25 DUE 11-01-2015 BEO	\$ 500,000.00	\$ 441,250.00
PVTPL AMES TRUE TEMPER INC SR SUB NT 10% DUE 07-15-2012/07-15-2008 REG	\$ 25,802.78	\$ 13,625.00
PVTPL ENERGY FUTURE HLDGS CORP 11.25% DUE 11-01-2017/11-01-2012 BEO	\$ 596,671.50	\$ 616,100.00
PVTPL ENERGY FUTURE HLDGS CORP SR NT 144A 10.875 DUE 11-01-2017 BEO	\$ 110,000.00	\$ 110,550.00
PVTPL GLEN MEADOW PASS-THRU TR GLEN MEADOW PASS THRU 6.505 DUE 021267 BEO	\$ 96,462.00	\$ 99,520.00
PVTPL GLITNIR BANKI HF SUB NT FIXED/FLTG144A 6.693% DUE 06-15-2016 BEO	\$ 100,000.00	\$ 100,738.50
PVTPL ICICI BK LTD SUB NT 144A VAR RT DUE 04-30-2022/04-30-2017 BEO	\$ 121,958.54	\$ 110,436.47
PVTPL INDYMAC ABS INC 2006-H1 CL A VAR RT DUE 04-25-2036 REG	\$ 560,138.08	\$ 479,944.86
PVTPL LEVEL 3 FING INC SR GTD NT 9.25 DUE 11-01-2014/11-01-2010 REG	\$ 25,387.50	\$ 22,625.00
PVTPL NEWS AMER INC NEWS AMER INC 6.65% DUE 11-15-2037 BEO	\$ 9,855.00	\$ 10,314.76
PVTPL OPTI CDA INC OPTI CDA INC 144A 7.875 DUE 12-15-2014 BEO	\$ 40,000.00	\$ 39,100.00
PVTPL PEGASUS AVIATION LEASE SECUR SER 2000-1 NT CL A-2 144A 8.37 3-25-2030 BEO	\$ 143,425.00	\$ 144,000.00
PVTPL PETROLEUM EXPT LTD NT CL A-2 144A 4.633% DUE 06-15-2010/07-20-2005 BEO	\$ 222,220.00	\$ 218,755.57
PVTPL PETROZUATA FIN INC SER B 8.22 BD DUE 04-01-2017 BEO 144A	\$ 22,500.00	\$ 30,900.00
PVTPL R H DONNELLEY CORP SR NT SER A-4 144A 8.875 DUE 10-15-2017/10-15-2012 BEO	\$ 15,000.00	\$ 13,875.00
PVTPL REALOGY CORP SR SUB NT 144A 12.375% DUE 04-15-2015/04-15-2008 BEO	\$ 98,575.00	\$ 69,300.00
PVTPL SEMGROUP L P / SEMGROUP FIN CORP SR NT 144A 8.75 DUE 11-15-2015 BEO	\$ 4,975.00	\$ 4,750.00
PVTPL SHINSEI FIN CAYMAN LTD PERP PFD SECS STEP-UP 144A VAR RT DU7-20-16 BEO	\$ 103,335.10	\$ 93,391.54
PVTPL SOUTHN NAT GAS CO SOUTHN NAT GAS 5.9 DUE 04-01-2017 BEO	\$ 30,015.70	\$ 29,507.01
PVTPL STEEL DYNAMICS INC SR NT 144A 6.75% DUE 04-01-2015/04-01-2011 BEO	\$ 35,012.50	\$ 33,775.00
PVTPL STEEL DYNAMICS INC SR NT 144A 7.375% DUE 11-01-2012 BEO	\$ 10,000.00	\$ 10,050.00
PVTPL TL ACQUISITIONS INC SR TOGGLE NT 144A 10.5 DUE 01-15-2015 BEO	\$ 19,744.80	\$ 19,225.00
PVTPL TNK-BP FIN S A SR MTN BK ENT TRANCHE # TR 00006 7.875 3-13-2018 BEO	\$ 98,728.00	\$ 98,750.00
PVTPL TNK-BP FIN S A SR MTN TRANCHE # TR00002 144A 7.5 DUE 07-18-2016 BEO	\$ 119,551.20	\$ 116,250.00
PVTPL TRCNTNTL GAS PIPE LINE CORP SR NT FLTG RATE 144A 2.75125 4-15-2008 BEO	\$ 303,000.00	\$ 300,000.00
PVTPL TURANALEM FIN BV CO GUAR 8.25 DUE 01-22-2037 BEO	\$ 210,706.50	\$ 179,550.00
QUALITY DISTR LLC / QD CAP CORP SR SUB NT 9% DUE 11-15-2010/11-15-2007 REG	\$ 25,300.00	\$ 21,250.00
QWEST COMMUNICATIONS INTL INC SR NT FLTGRATE DUE 02-15-2009/02-15-2008 REG	\$ 15,093.75	\$ 15,000.00
QWEST COMMUNICATIONS INTL INC SR NT SER B 7.5% DUE 02-15-2014/02-15-2008 REG	\$ 26,937.50	\$ 26,932.50
QWEST CORP NT FLTG RATE DUE 06-15-2013 REG	\$ 500,000.00	\$ 510,000.00
RABOBANK USA FINL CORP DISC COML PAPER 3/A3 YRS 1&2 01-04-2008	\$ 1,898,363.36	\$ 1,899,064.78
RESDNTL CAP LLC FORMERLY RESIDENTIA RESDNTL CAP 8 DUE 02-22-2011 BEO	\$ 64,853.43	\$ 43,575.00
RESIDENTIAL CAP CORP NT FLTG RATE DUE 04-17-2009 REG	\$ 9,550.00	\$ 7,100.00
RESIDENTIAL CAP LLC RESIDENTIL CAP 3ML+110 5 22 09 DUE 05-22-2009 BEO	\$ 38,075.00	\$ 28,400.00
REVLON CONSUMER PRODS CORP 8.625% DUE 02-01-2008/02-01-2006 REG	\$ 3,912.20	\$ 3,950.00

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REYNOLDS AMERN INC REYNOLDS AMER 6.75 DUE 06-15-2017 BEO	\$ 49,954.00	\$ 50,926.15
ROGERS CABLE INC SR SECD 2ND PRIORITY NT 6.75% DUE 03-15-2015/03-14-2015 REG	\$ 20,287.50	\$ 21,037.98
ROGERS WIRELESS INC SR SECD NT 6.375 DUE 03-01-2014 REG	\$ 10,000.00	\$ 10,301.58
ROYAL KPN NV 8 DUE 10-01-2010	\$ 32,316.90	\$ 32,173.98
SABRE HLDGS CORP SR NT 8.35% DUE 03-15-2016/03-13-2006 REG	\$ 46,136.26	\$ 44,250.00
SERVICE CORP INTL SR NT 6.75% DUE 04-01-2016/10-21-2004 REG	\$ 9,813.80	\$ 9,625.00
SHAW COMMUNICATIONS INC SR NT 7.25 DUE 04-06-2011/04-05-2011 BEO	\$ 10,500.00	\$ 10,275.00
SLM CORP EXTENDIBLE NT FLTG RATE-EXLS 144A VAR RT DUE 04-14-2008/05-15-2010	\$ 299,130.00	\$ 297,817.80
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625 DUE 08-01-2033	\$ 16,965.50	\$ 15,458.72
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00015 5 DUE 04-15-2015 BEO	\$ 8,834.00	\$ 8,528.23
SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00048 VAR RT DUE 04-01-2009	\$ 360,000.00	\$ 333,000.00
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5 DUE 10-01-2013 BEO	\$ 142,469.70	\$ 140,241.28
SLM CORP MEDIUM TERM NTS BOOK ENTRY MTN VAR RT DUE 01-31-2014	\$ 9,979.24	\$ 7,310.67
SLM CORP MEDIUM TERM NTS BOOK ENTRY NT 5.05 DUE 11-14-2014 BEO	\$ 26,786.40	\$ 25,930.32
SLM CORP MEDIUM TERM NTS BOOK ENTRY TR #00057 5.375% DUE 05-15-2014 REG	\$ 175,732.70	\$ 173,369.24
SOLO CUP CO SR SUB NT 8.5 DUE 02-15-2014/02-15-2009 REG	\$ 23,112.50	\$ 21,500.00
SOUTHERN UN CO NEW SOUTHN UN CO 7.2 DUE 11/01/66 DUE 11-01-2066/10-23-2006 BEO	\$ 3,053.75	\$ 2,978.10
SOUTHN NAT GAS CO SOUTHN NAT GAS CO 8 DUE 03-01-2032/02-28-2032 BEO	\$ 17,437.50	\$ 16,711.41
SPECTRUM BRANDS INC SR SUB 12% DUE 10-02-2013/10-01-2007 BEO	\$ 2,834.38	\$ 2,692.50
SPECTRUM BRANDS INC SR SUB NT 7.375% DUE 02-01-2015/02-01-2010 REG	\$ 21,201.82	\$ 18,500.00
SPRINT CAP CORP NT 7.625% DUE 01-30-2011 BEO	\$ 48,150.50	\$ 52,104.95
SPRINT CAP CORP NT 8.375 DUE 03-15-2012 BEO	\$ 121,410.63	\$ 113,717.52
SPRINT CAP CORP NT 8.75% DUE 03-15-2032 BEO	\$ 12,020.67	\$ 11,271.98
SR NT 10.75% DUE 04-01-2013/04-01-2008 BEO	\$ 24,734.03	\$ 15,500.00
STANDARD PAC CORP NEW SR NT 6.5% DUE 08-15-2010/09-07-2005 REG	\$ 10,091.67	\$ 6,850.00
STATION CASINOS INC SR NT 7.75% DUE 08-15-2016/08-15-2011 REG	\$ 41,062.50	\$ 36,100.00
STATION CASINOS INC SR SUB NT 6.875% DUE 03-01-2016/03-01-2009 REG	\$ 5,125.00	\$ 3,650.00
SUBN PROPANE PARTNERS L P / SUBN ENE SR NT 6.875 DUE 12-15-2013/12-15-2008 REG	\$ 24,457.25	\$ 24,250.00
SUN MEDIA CORP CDA SR NT 7.625% DUE 02-15-2013/02-15-2008 BEO	\$ 16,237.50	\$ 14,606.25
SUNGARD DATA SYS INC SR NT 9.125% DUE 08-15-2013/08-15-2007	\$ 20,000.00	\$ 20,350.00
SVC CORP INTL 6.5 DUE 03-15-2008 REG	\$ 6,218.25	\$ 6,007.50
SVC CORP INTL SR NT 7.5 DUE 04-01-2027 REG	\$ 30,000.00	\$ 27,600.00
SWEDBANK FORENINGSSPARBANKEN AB DISC COML PAPER 3/A3 YRS 1&2 CPN 02-01-2008	\$ 98,751.80	\$ 99,579.57
TCI COMMUNICATIONS INC 7.875% DUE 02-15-2026 REG	\$ 181,243.19	\$ 175,158.22
TEEKAY SHIPPING CORP SR NT 8.875 DUE 07-15-2011 BEO	\$ 18,448.23	\$ 18,877.50
TELECOM ITALIA CAP ***TELECOM ITALIA CAPITAL SA NOTES 5.25 DUE 10-01-2015 BEO	\$ 9,937.00	\$ 9,742.49
TELECOM ITALIA CAP GTD SR NT 4.95% DUE 09-30-2014/09-30-2006 REG	\$ 49,825.50	\$ 48,154.10
TELECOM ITALIA CAP GTD SR NT SER B 5.25 DUE 11-15-2013/05-15-2005 REG	\$ 24,927.40	\$ 24,708.25
TENET HEALTHCARE CORP SR NT 9.875% DUE 07-01-2014 REG	\$ 17,420.00	\$ 15,240.00
TENET HEALTHCARE CORP SR NT DTD 11/06/2001 6.375 DUE 12-01-2011 BEO	\$ 95,063.75	\$ 89,180.00
TENET HEALTHCARE CORP SR NT DTD 11/06/2001 6.875% DUE 11-15-2031 BEO	\$ 2,279.38	\$ 2,235.00
TENET HEALTHCARE CORP SR NT VAR RT DUE 02-01-2015	\$ 107,262.54	\$ 100,825.00
THORNBURG MTG INC MTN 8 DUE 05-15-2013/05-15-2008	\$ 1,924.06	\$ 2,550.00
TN GAS PIPELN CO DEB DTD 03/13/1997 7.625 DUE 04-01-2037 REG	\$ 67,790.00	\$ 64,536.36

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TOUSA INC SR SUB NT 7.5% DUE 03-15-2011/03-15-2008 REG	\$ 18,931.25	\$ 1,312.50
TRANSOCEAN INC TRANSOCEAN SEDCO FOREX FLRT DUE 09-05-2008/09-05-2007 BEO	\$ 300,000.00	\$ 298,504.20
TRAVELERS COS INC DUE 03-15-2067 BEO	\$ 47,181.70	\$ 46,889.35
TURANALEM FINANCE 8.25% GTD MTN 22/01/37 USD	\$ 130,162.50	\$ 111,195.50
TXU CORP SR NT SER P 5.55% DUE 11-15-2014/08-15-2005 REG	\$ 18,272.30	\$ 15,963.66
TXU CORP SR NT SER Q 6.5% DUE 11-15-2024/08-15-2005 REG	\$ 33,738.40	\$ 29,176.40
TXU CORP SR NT SER R 6.55% DUE 11-15-2034/08-15-2005 REG	\$ 172,314.37	\$ 133,885.98
TYCO INTL GROUP S A CRP TYC 6.375 DUE 10-15-2011/10-14-2011 BEO	\$ 87,592.60	\$ 103,489.60
TYCO INTL GROUP S A GTD NT 6.875 DUE 01-15-2029 BEO	\$ 368,590.84	\$ 418,276.49
TYCO INTL GROUP S A GTD NT DTD 02/21/2001 6.75 DUE 02-15-2011 BEO	\$ 89,398.30	\$ 94,395.69
TYCO INTL GROUP S A NT 6.125 DUE 11-01-2008 BEO	\$ 10,143.50	\$ 10,086.00
TYCO INTL GROUP S A NT 7 DUE 06-15-2028 BEO	\$ 57,176.47	\$ 79,380.83
VALE OVERSEAS LTD VALE OVERSEAS 6.875 1121 36 6.875% DUE 11-21-2036 BEO	\$ 202,298.48	\$ 202,322.20
VANDERBILT MTG & FIN INC 1997B MFD HSG SR/SUB PASSTHRU IB-2 8.155 10-07-26 BEO	\$ 21,473.91	\$ 21,620.89
VANDERBILT MTG & FIN INC 1997C MFD HSG SR/SUB PASSTHRU IB-2 7.83 08-07-2027 REG	\$ 24,625.69	\$ 25,168.73
VANDERBILT MTG & FIN INC SER 2000B CL IB-2 9.25 DUE 07-07-2030 REG	\$ 167,666.06	\$ 175,217.15
VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPSR NT 2012 9 5-1-12/4-30-12 BEO	\$ 10,000.00	\$ 10,750.00
VENTAS RLTY LTD PARTNERSHIP / VENTAS CAPCORP SR NT 2009 8.75 DUE 05-01-2009 BEO	\$ 31,150.00	\$ 30,750.00
VISTEON CORP 8.25% DUE 08-01-2010 BEO	\$ 8,935.00	\$ 8,900.00
VISTEON CORP 8.25% DUE 08-01-2010 BEO	\$ 38,062.50	\$ 35,400.00
WASTE MGMT INC DEL SR NT 6.875% DUE 05-15-2009 BEO	\$ 491,840.00	\$ 513,332.50
WASTE MGMT INC DEL WMI 7.375 DUE 08-01-2010 BEO	\$ 89,633.70	\$ 95,066.82
WESTLAKE CHEM CORP SR NT 6.625% DUE 01-15-2016/01-15-2011 REG	\$ 10,969.90	\$ 10,395.00
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	\$ 63,008.34
WILLIAMS COS INC 7.75 DUE 06-15-2031 BEO	\$ 69,615.00	\$ 91,980.00
WILLIAMS COS INC DEB SER A 7.5 DUE 01-15-2031 BEO	\$ 2,846.77	\$ 3,225.00
WINDSTREAM CORP SR NT 8.625 DUE 08-01-2016 BEO	\$ 37,439.85	\$ 36,750.00
WOLVERINE TUBE INC SR NT SER B 10.5% DUE 04-01-2009/04-01-2008 BEO	\$ 4,129.50	\$ 4,750.00
XEROX CORP SER NT 6.75% DUE 02-01-2017/08-18-2006 BEO	\$ 9,939.20	\$ 10,423.20
XEROX CORP US\$ SR NT 9.75 DUE 01-15-2009	\$ 645,615.00	\$ 627,246.60
XM SATELLITE RADIO INC SR NT 9.75% DUE 05-01-2014/05-01-2008	\$ 25,268.23	\$ 24,062.50
XTO ENERGY INC SR NT 7.5 DUE 04-15-2012/04-14-2012 BEO	\$ 29,624.88	\$ 28,421.82
XTO ENERGY INC XTO ENERGY INC 5.65% DUE 04-01-2016/03-30-2006 BEO	\$ 147,520.50	\$ 151,065.60
Corporate Debt Instruments Other Total	\$ 34,592,167.55	\$ 36,058,735.52
AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN 2.785% DUE 06-27-2008	\$ 400,000.00	\$ 400,028.80
AMERN GEN FIN CORP INCOMENOTES BOOK E TRANCHE # TR 00048 4.2 DUE 08-15-2009	\$ 14,463.05	\$ 14,808.06
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	\$ 19,889.80	\$ 20,130.96
ARGENT SECS INC 2004-W10 AST BKD PASSTHRU CTF CL A2 10-25-2034 REG	\$ 168,209.86	\$ 163,997.84
ASIF II 1.2% MTN 20/3/08 JPY 2001-B	\$ 1,396,133.75	\$ 1,460,244.51
ASSET BACKED SECS CORP HOME EQUITY LN TR2001-HE3 CTF CL A1 11-15-2031 BEO	\$ 29,516.73	\$ 28,478.01
BANK AMER CORP BANK AMER 5.75% DUE 12-01-2017 BEO	\$ 69,507.90	\$ 70,160.58
BANK AMER CORP BK AM 5.375 11 5.375% DUE 08-15-2011 BEO	\$ 71,029.70	\$ 71,388.87
BEAR STEARNS ABS I TR 2004-BO1 AST BACKED CTF II-A-2 10-25-2034 REG	\$ 1,480,323.21	\$ 1,426,031.60

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BELLSOUTH CORP NT 4.75% DUE 11-15-2012 BEO	\$ 9,664.90	\$ 9,893.08
BERKSHIRE HATHAWAY FIN CORP SR NT 4.2% DUE 12-15-2010/05-03-2004 REG	\$ 9,799.50	\$ 10,025.09
BERKSHIRE HATHAWAY FIN CORP SR NT 4.625% DUE 10-15-2013/04-22-2004 REG	\$ 24,620.94	\$ 25,071.00
BK AMER CORP SUB INTERNOTES BOOK ENTRY TRANCHE # SB 00092 6 DUE 02-15-2012	\$ 25,661.50	\$ 26,118.48
BRAZOS TEX HIGHER ED AUTH INC STUDENT LNREV VAR-NTS-SER I-A-1 09-26-2016 REG	\$ 163,028.59	\$ 161,126.05
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTS-BOOK ENTRY MTN VAR RT DUE 10-28-2008	\$ 1,000,195.00	\$ 995,014.00
CISCO SYS INC SR NT FLTG RATE DUE 02-20-2009 REG	\$ 1,400,935.00	\$ 1,398,418.00
CIT GROUP INC INTERNOTES BOOK ENTRY TRANCHE # TR 00182 4.5 DUE 07-15-2009	\$ 10,000.00	\$ 9,869.39
CIT GROUP INC INTERNOTES BOOK ENTRY MTN 6.5% DUE 06-15-2022/06-15-2010	\$ 4,000.00	\$ 3,845.40
CIT GROUP INC NEW CIT GROUP INC 5.000 20081124 5% DUE 11-24-2008 BEO	\$ 9,942.10	\$ 9,882.16
CIT HOME EQUITY LN TR 2003-1 ASSET BKD CTF CL A-4 03-20-2032 REG	\$ 525,801.92	\$ 515,044.24
CITIGROUP MTG LN TR 2005-HE2 ASSET BKD CTF CL A 144A VAR 05-25-2035 BEO	\$ 154,249.81	\$ 139,136.41
CMO 1ST HORIZON MTG PASSTHRU TR SER 2004-AA1 CL-A1 DUE 06-25-2034 BEO	\$ 188,483.87	\$ 187,823.32
CMO 2005-AR17 CL A-1A2 DUE 12-25-2045 REG	\$ 190,990.34	\$ 180,938.33
CMO 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG	\$ 278,619.10	\$ 263,615.74
CMO 2006-2N MTG PASSTHRU CTF CL 1-A1 VAR DUE 02-25-2046 REG	\$ 345,908.89	\$ 328,177.60
CMO ALTERNATIVE LN TR 2006-OA11 CL A-4 FLTG DUE 07-25-2036 REG	\$ 366,026.37	\$ 335,805.40
CMO AMERN HOME MTG INVT TR 2005-2 MTG CLV-A-2 ADJ RATE DUE 10-25-2034 REG	\$ 263,689.36	\$ 263,447.81
CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10-10-2045 REG	\$ 70,354.06	\$ 68,980.24
CMO BANC AMER MTG SECS INC BOAMS 2004-2 1A5 6.5% DUE 10-25-2031 BEO	\$ 124,834.75	\$ 123,042.48
CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG	\$ 148,756.82	\$ 145,446.19
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-1 DUE 02-25-2033/04-25-2006 BEO	\$ 116,236.91	\$ 114,001.36
CMO BEAR STEARNS ARM TR 2002-11 CL I-A-2 DUE 02-25-2033/04-25-2006 BEO	\$ 119,499.41	\$ 118,840.06
CMO BEAR STEARNS ARM TR 2003-1 MTG PASSTHRU CTF CL V-A-1 DUE 04-25-2033 BEO	\$ 764,052.13	\$ 748,135.11
CMO BEAR STEARNS ARM TR 2005-6 MTG PASSTHRU CTF CL I-A-1 DUE 08-25-2035 REG	\$ 530,260.59	\$ 530,852.58
CMO CR SUISSE 1ST BSTN MTG SECS CORP SER2005-C2 CL A4 4.832 DUE 04-15-2037 BEO	\$ 60,307.50	\$ 57,703.08
CMO CWALT INC 2005-14 ALT LN TR MTG PASSTHRU DUE 05-25-2035 REG	\$ 158,141.31	\$ 152,344.32
CMO CWALT INC 2005-38 MTG PASSTHRU CTF CL A-3 DUE 09-25-2035 REG	\$ 192,086.92	\$ 182,207.70
CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO	\$ 197,771.37	\$ 187,302.34
CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO	\$ 263,526.91	\$ 260,565.39
CMO CWALT INC SER 2005-J12 CL 2-A-1 FLT RT DUE 08-25-2035 REG	\$ 275,122.60	\$ 258,689.25
CMO CWBMS INC 2003-60 CHL MTG PASSTHRU CTF CL 1-A-2 DUE 02-25-2034 REG	\$ 322,600.85	\$ 323,973.45
CMO DSLA MTG LN TR 2006-AR1 MTG PASSTHRU CTF CL 1A-1A DUE 03-19-2046 REG	\$ 323,226.26	\$ 308,529.16
CMO GE COML MTG CORP SER 2007-C1 TR MTG PASSTHRU CTF CL A-4 DUE 12-10-2049 REG	\$ 394,096.49	\$ 414,639.15
CMO GREENPOINT MTG FDG TR 2005-AR4 MTG PASSTHRU CTF CL I-A-1 DUE 10-25-2045 REG	\$ 109,717.90	\$ 102,359.89
CMO GREENPOINT MTG FDG TR SER 2006-AR5 CLASS-A1A DUE 10-25-2046 REG	\$ 369,070.42	\$ 356,907.17
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A14.539095% DUE 09-25-2035/10-25-2005 REG	\$ 287,668.74	\$ 286,832.56
CMO GS MTG SECS CORP SER 2005-RP3 CL 1AF DUE 09-25-2035 BEO	\$ 385,415.24	\$ 383,203.01
CMO GS MTG SECS TR 2007 GG10 MTG PASS THRU CTF CL A-4 DUE 08-10-2045 REG	\$ 621,818.75	\$ 630,905.31
CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG	\$ 155,331.71	\$ 149,455.82
CMO IMPAC CMB TR SER 2003-9F CL A VAR RATE 3.895% DUE 07-25-2033 REG	\$ 407,855.71	\$ 405,863.33
CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO	\$ 20,761.71	\$ 20,564.12
CMO INDYMAC INDA MTG LN TR 2007-AR7 MTG PASS THRU CTF CL 1-A-1 11-25-37 REG	\$ 95,383.58	\$ 96,221.15
CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4 DUE 09-15-2030 BEO	\$ 100,375.00	\$ 97,189.90

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Asset Description	Historical Cost	Current Value
CMO MASTR ADJ RATE MTG TR 2007-3 2.5925% DUE 05-25-2047 BEO	\$ 604,623.30	\$ 587,949.74
CMO MERRILL LYNCH MTG TR 2005-CKI1 COML MTG PASSTHRU CTF A6 DUE 11-12-2037 REG	\$ 99,979.95	\$ 99,676.60
CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG	\$ 159,669.82	\$ 164,738.88
CMO MORGAN STANLEY CAP I INC 2005-HQ6 CTF A-4A 4.989 DUE 08-13-2042 REG	\$ 100,548.30	\$ 97,339.40
CMO RESDNTL ACCREDIT LNS INC MTG PASS SER 2005-QO3 CL A-1 DUE 10-25-2045 REG	\$ 211,367.42	\$ 199,993.92
CMO RESDNTL ACCREDIT LNS INC MTG PASS SER 2004-QA6 CL NBIV FLTRT 12-26-2034 REG	\$ 594,781.07	\$ 592,859.44
CMO RESDNTL ACCREDIT LNS INC MTG PASS TH2003-QS1 CTF CL A-4 DUE 01-25-2033 BEO	\$ 152,581.18	\$ 149,899.51
CMO SER 2005-7N CL 1A1B DUE 12-25-2035 BEO	\$ 165,113.15	\$ 159,628.75
CMO STRUCTURED AST MTG INVTS II INC MTG PA CL I-A-1A DUE 08-25-2036 REG	\$ 398,519.61	\$ 383,306.39
CMO THORNBURG MTG SECS TR 2005-4 MTG PASSTHRU CTF CL A-4 DUE 12-25-2045 REG	\$ 434,617.29	\$ 432,693.83
CMO THORNBURG MTG SECS TR 2007-4 6.214317% DUE 09-25-2037 BEO	\$ 251,929.34	\$ 253,271.22
CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 1A-2 DUE 09-25-2037 REG	\$ 280,386.92	\$ 282,552.16
CMO THORNBURG MTG SECS TR SER 2005-4 CL A-3 2.6225% DUE 12-25-2035 REG	\$ 348,939.53	\$ 348,101.73
CMO WACHOVIA BK COML MTG TR 2005-C18 COMMTG PASSTHRU A-4 DUE 04-15-2042 REG	\$ 130,541.06	\$ 125,899.80
CMO WACHOVIA BK COML MTG TR SER 2005-C20CL A-7 DUE 07-15-2042 BEO	\$ 109,789.45	\$ 108,103.49
CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG	\$ 286,989.04	\$ 271,251.00
CMO WAMU MTG PASS-THRU CTFS 2005-AR6 CL 2-A-1A DUE 04-25-2045 REG	\$ 141,646.81	\$ 133,733.29
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG	\$ 192,917.29	\$ 181,806.41
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-2045 REG	\$ 404,637.97	\$ 387,700.78
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT RT 10-25-2045 BEO	\$ 153,199.71	\$ 143,947.98
CMO WELLS FARGO MTG BACKED SECS 2005-AR12 TR CL II-A-1 DUE 7-25-2035 REG	\$ 400,364.41	\$ 402,489.83
CMO WELLS FARGO MTG BACKED SECS 2004-S TR CL A-7 DUE 09-25-2034 REG	\$ 735,951.56	\$ 760,397.33
CMO ZUNI MTG LN TR 2006-1 CL A-1 2.5225% DUE 08-25-2036 REG	\$ 227,642.56	\$ 217,667.49
CONOCO FDG CO NT 6.35% DUE 10-15-2011 BEO	\$ 22,240.80	\$ 21,242.62
CONOCO INC NT DTD 04/20/1999 6.95% DUE 04-15-2029/04-20-1999 BEO	\$ 20,854.00	\$ 22,841.88
CONOCOPHILLIPS AUSTRALIA FDG CO GTD NT FLTG RATE DUE 04-09-2009/04-09-2008 REG	\$ 684,000.00	\$ 682,946.64
CONOCOPHILLIPS CO NT 8.75 DUE 05-25-2010 BEO	\$ 204,471.75	\$ 191,722.83
CWABS INC SER 2005-17 CL 1AF1 FLT RT 06-25-2025 REG	\$ 77,245.35	\$ 77,125.23
CWABS INC SER 2005-AB1 CL A3 FLT RT 08-25-2035 REG	\$ 450,000.00	\$ 371,182.50
CWABS INC SERIES 2002-1 CLASS-A FLTG RATE ASSET BACKED CTF 08-25-2032 BEO	\$ 40,126.96	\$ 39,813.85
DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 06/04/2003 4.05% DUE 06-04-2008 BEO	\$ 9,855.30	\$ 9,947.04
DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 06/04/2003 4.05% DUE 06-04-2008 BEO	\$ 89,691.30	\$ 89,653.50
DAIMLERCHRYSLER NORTH AMER HLDG CORP GTDNT 7.2% DUE 09-01-2009 BEO	\$ 56,239.50	\$ 51,559.10
DET EDISON CO 6.125 DUE 10-01-2010 BEO	\$ 54,990.10	\$ 57,020.87
DOMINION RES INC DEL NT DTD 09/16/2002 5.7 DUE 09-17-2012 BEO	\$ 45,362.80	\$ 46,208.97
DOMINION RES INC DEL SR NT SER D 5.125% DUE 12-15-2009/12-14-2009 BEO	\$ 69,687.10	\$ 70,655.90
DOMINION RES INC VA NEW DOMINION RES INC4.75 12 15 10 4.75% DUE 12-15-2010 BEO	\$ 9,989.10	\$ 10,019.35
EXPORT IMPORT BK KOREA EXPORT-IMPORT BK KOREA VAR RT DUE 06-01-2009	\$ 699,867.00	\$ 701,061.20
GEN ELEC CAP CORP INTERNOTES BOOK EN TRANCHE # TR 00338 4.125 DUE 05-15-2009	\$ 19,448.99	\$ 19,806.46
GEN ELEC CAP CORP INTERNOTES BOOK EN MTNTRANCHE # TR 00070 4.05 3-15-12/04	\$ 1,881.68	\$ 1,950.35
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00560 4.625 DUE 09-15-2009	\$ 15,625.80	\$ 15,111.56
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00654 4.25 9-13-2010 REG	\$ 24,450.25	\$ 25,003.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067	\$ 240,431.10	\$ 247,795.68
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY # TR 00740 5.5 DUE 04-28-2011	\$ 599,196.00	\$ 617,190.00

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Asset Description	Historical Cost	Current Value
GOLDMAN SACHS GROUP INC 4.5% DUE 06-15-2010 BEO	\$ 137,911.20	\$ 139,539.54
GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO	\$ 20,032.76	\$ 20,321.62
HANCOCK JOHN LIFE INS CO SIGNATURENOTES TRANCHE TR 00604 FLTG 2/09/06 04-15-2009	\$ 2,000.00	\$ 1,925.64
HARTFORD LIFE GLOBAL FDG TRS HARTFORD LITRANCHE # TR 00191 5 DUE 03-15-2010	\$ 10,000.00	\$ 10,190.94
HOUSEHOLD FIN CORP NT 8% DUE 07-15-2010 BEO	\$ 75,068.87	\$ 74,611.11
HOUSEHOLD FIN CORP NT DTD 06/17/1998 6.4% DUE 06-17-2008 REG	\$ 49,341.50	\$ 50,233.20
HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A DUE 12-29-2049/06-27-2013 BEO	\$ 45,000.00	\$ 41,422.50
HSBC FINANCE CORPORATION CRP HI 7 DUE 05-15-2012 BEO	\$ 35,201.07	\$ 36,671.67
HSEHD FIN CORP HSEHD FIN GLBL CPN 6.375 MAT 11/27/12 6.375 DUE 11-27-2012 BEO	\$ 14,904.90	\$ 15,425.15
I/O CMO GMAC COML MTG SECS INC SER 1999-CTL1 CL X 12-15-2016 BEO	\$ 61,672.43	\$ 2,215.72
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2007 BEO	\$ 19,974.80	\$ 19,114.06
J P MORGAN CHASE & CO GLOBAL SUB NT 5.75 DUE 01-02-2013 BEO	\$ 56,817.90	\$ 56,048.03
J P MORGAN CHASE & CO NT 6.75 DUE 02-01-2011 BEO	\$ 119,675.90	\$ 120,749.20
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00503 VAR RT DUE 07-29-2014	\$ 5,988.00	\$ 5,367.00
LEHMAN BROS HLDGS INC MEDIUM TERM NT TRANCHE # TR 00861 6.2 DUE 09-26-2014	\$ 39,966.40	\$ 40,738.72
LEHMAN XS TR SER 2006 GP4 MTG PASSTHRU CTF CL 3-A1A 2.4625% DUE 08-25-2046 REG	\$ 782,574.88	\$ 768,116.42
MCDONALDS CORP MTN BE TRANCHE # TR 000846 DUE 04-15-2011	\$ 24,214.25	\$ 26,349.60
MERRILL LYNCH & CO INC NT 6.375% DUE 10-15-2008 BEO	\$ 35,245.70	\$ 35,412.09
MORGAN STANLEY 5.75% DUE 08-31-2012	\$ 92,029.50	\$ 91,868.49
MORGAN STANLEY DEAN WITTER & CO GLOBAL NT 4/25/01 6.75 DUE 4-15-11 BEO	\$ 30,075.00	\$ 31,532.88
MORGAN STANLEY FLTG RT BD DUE 01-18-2008BEO	\$ 1,100,000.00	\$ 1,099,770.10
MORGAN STANLEY FOR EQTY SEE 617 SR GBL MTN SER F FLTG RT DUE 10-18-16 BEO	\$ 40,147.73	\$ 37,319.88
MORGAN STANLEY FORMERLY MORGAN STANLEY MORGAN STANLEY 5.95 DUE 12-28-2017	\$ 99,717.00	\$ 99,928.70
MORGAN STANLEY NOTES 5.625 DUE 01-09-2012 BEO	\$ 142,385.60	\$ 142,414.58
MSDWCC HELOC TR 2005-1 ASSET BKD NT CL AFLTG 07-25-2017/02-25-2005 BEO	\$ 47,317.87	\$ 45,390.28
NEW CENTY HOME EQUITY LN TR 2005-B ASSETBKD CTF CL A-2B FLTG 10-25-2035 REG	\$ 285,608.24	\$ 284,903.41
NT 4% DUE 06-15-2013/06-14-2013 BEO	\$ 85,046.22	\$ 84,545.46
OPTION ONE MTG LN TR 2003-1 CL A-2 02-25-2033 BEO	\$ 434,175.51	\$ 407,833.75
ORIGEN MFD HSG CONT TR SER 2002-A SR/SUBAB CTF CL A-1 2.12 12-15-13 BEO	\$ 27,704.47	\$ 27,709.24
PVTPL ASIF GLOBAL FING XIX SR NT 144A 4.9% DUE 01-17-2013 BEO	\$ 9,987.60	\$ 9,784.70
PVTPL CMO CMO HLDGS III LTD SER 2007-R11CL A-1A VAR RT DUE 9-27-37 BEO	\$ 678,395.80	\$ 678,392.36
PVTPL CMO CRIIMI MAE COML MTG TR SER 1998-C1 BD CL A-2 144A 7.0 DUE **INC	\$ 75,390.62	\$ 69,946.80
PVTPL CMO GREENPOINT MTG FDG TR SER 2006AR6 CL 1-A1A VAR RT DUE 10-25-2046	\$ 217,217.79	\$ 212,737.29
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 4.75% DUE 10-15-2014 BEO	\$ 49,241.00	\$ 48,132.70
PVTPL HBOS CAP FDG NO 2 L P BONDS 144A 6.071% DUE 06-30-2049/06-30-2014 BEO	\$ 28,240.50	\$ 28,070.73
PVTPL PETROLEUM EXPT LTD NT CL A-1 144A 4.623% DUE 06-15-2010/07-20-2005 BEO	\$ 166,665.00	\$ 164,043.32
PVTPL RABOBANK CAP FDG III GTD TR NT 144A 5.254 DUE 12-29-2049/06-30-2017 BEO	\$ 20,155.20	\$ 17,900.60
PVTPL RABOBANK CAP FDG TR II BD 144A 5.26% DUE 12-29-2049/12-31-2013 BEO	\$ 10,181.40	\$ 9,316.80
PVTPL SYSTEMS 2001 A T LLC SERIES-2001 CLASS-G 144A 6.664 DUE 09-15-2013 BEO	\$ 221,143.95	\$ 226,362.65
RESIDENTIAL FDG MTG SECS II INC 2006-HI1HOME LN BKD NT CL A-1 02-25-2036 REG	\$ 292,157.86	\$ 289,401.58
ROYAL BK SCOTLAND GROUP PLC PFD CAP SECS144A DUE 10-29-2049 BEO	\$ 120,000.00	\$ 119,639.04
SACO I TR 2005-7 MTG BKD CTF CL A VAR RATE 09-25-2035 REG	\$ 98,861.12	\$ 96,814.60
SBC COMMUNICATIONS INC NT 5.1% DUE 09-15-2014/11-03-2004 BEO	\$ 58,023.40	\$ 59,379.30
STRUCTURED ADJ RATE MTG LN TR 2004-16 MTG PASSTHRU CTF 1-A2 ADJ 11-25-2034 REG	\$ 105,004.20	\$ 107,470.57

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Asset Description	Historical Cost	Current Value
SUNTRUST PFD CAP I NORMAL PFD PUR SECS PPS 5.853 DUE 12-15-2011/12-15-2011 REG	\$ 56,511.60	\$ 52,950.00
TOYOTA MTR CR CORP TOYOTA MTR CR 2.875 DUE 08-01-2008 BEO	\$ 28,531.85	\$ 29,703.45
UNILEVER CAP CORP NT 7.125% DUE 11-01-2010/10-24-2000 BEO	\$ 49,552.00	\$ 53,622.15
VERIZON GLOBAL FDG CORP NT 7.25 DUE 12-01-2010 BEO	\$ 123,041.95	\$ 123,272.07
WACHOVIA CAP TR III FIXED-FLTG RATE NORMAL WACHOVIA 5.8% DUE 03-15-2042 REG	\$ 80,100.50	\$ 71,484.00
WELLPOINT INC WELLPOINT INC 5.875 20170615 5.875 DUE 06-15-2017 BEO	\$ 9,924.60	\$ 10,068.02
WELLS FARGO & CO NEW SUB GLOBAL NT 6.375% DUE 08-01-2011 BEO	\$ 86,430.55	\$ 88,848.89
WELLS FARGO CAP X GTD CAP SECS 5.95% DUE 12-15-2086/12-15-2007 REG	\$ 99,900.00	\$ 93,327.30
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	\$ 109,253.10	\$ 110,291.83
Corporate Debt Instruments Preferred Total	\$ 31,971,065.74	\$ 31,486,772.08
ADR BANCO ITAU HLDG FINANCEIRA S A FORMERLY SPONSORED ADR REPSTG 500 PFD	\$ 18,528.79	\$ 16,938.30
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS	\$ 13,823.54	\$ 14,206.00
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG	\$ 10,764.95	\$ 14,433.00
ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREFERENCE SH	\$ 38,025.52	\$ 36,632.00
ADR TELECOMUICACOES DE SAO PAULO S A TELESP SPONSORED ADR REPSTG PFD	\$ 38,213.42	\$ 32,067.00
AES TR III TR PFD STK CONV SECS	\$ 4,939.95	\$ 4,640.00
AMR CORP DEL PFD	\$ 2,248.95	\$ 2,294.00
ARACRUZ CELULOS SA PREF B SHS NPV(PNB)	\$ 228,208.41	\$ 226,287.64
BAC CAP TR XII GTD CAP SECS	\$ 12,938.80	\$ 11,300.00
BARCLAYS BK PLC ADR SER 2 REPSTG PREF SHS SER 2	\$ 11,575.95	\$ 10,860.00
BBC CAP TR II GTD TR PFD SECS 8.50%	\$ 11,998.95	\$ 12,320.00
BRE PPTYS INC PFD SER D 6.75%	\$ 5,639.95	\$ 4,500.00
CAP AUTOMOTIVE REIT RED PFD SHS SER A 7.50	\$ 6,849.95	\$ 5,587.50
CAPITAL AUTOMOTIVE REIT PFD SER B 8 %	\$ 8,494.90	\$ 6,321.88
CASINO GUICH-PERR PRF EUR 1.53	\$ 44,674.01	\$ 43,385.71
CIA PARANAENSE DE PRF B NPV	\$ 223,610.58	\$ 206,269.66
CITIGROUP CAP XV ENHANCED TR PFD SECS	\$ 15,466.90	\$ 11,864.50
COMCAST CORP NEW NT	\$ 5,124.90	\$ 4,534.00
COMCAST CORP NEW NT SER B	\$ 6,820.45	\$ 5,946.60
CORP BACKED CALL TR CTFS J C PENNEY JC PENNEY DEB BKD 2006-1 CTF A-1	\$ 3,149.95	\$ 2,375.00
CORP BACKED TR CTFS TOYS R US DEB BKD SER 2001-31 CL A-1	\$ 7,752.95	\$ 8,540.00
CORPORATE BACKED TR CTFS 2003-17 SPRINT CAP CORP BKD TR CL A-1	\$ 9,964.95	\$ 8,437.50
CORPORATE BACKED TR CTFS USE 21988K FOR EQUITY ISSUES SER 2001-8 CL A-1	\$ 2,109.95	\$ 1,996.00
DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER L PFD STK	\$ 5,296.45	\$ 4,126.50
DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER M PFD STK	\$ 2,537.95	\$ 2,015.00
FIRST INDL RLTY TR DEP SHS REPSTG 1/10000 PFD SER J	\$ 2,552.95	\$ 2,025.00
FNMA PFD SER M 4.75	\$ 12,612.95	\$ 9,852.00
FORD MTR CO CAP TR II TR ORIGINATED PFD SECS 6.50%	\$ 23,468.24	\$ 22,715.00
FORD MTR CR CO LLC 7.375 PRF 15/10/31 USD25	\$ 4,486.95	\$ 3,610.00
FORD MTR CR CO LLC 7.6 PRF SNR NTS 3/1/2032 CALL ON 2/27/07	\$ 8,810.69	\$ 8,301.15
FRANKLIN BK CORP PFD SER A 7.50%	\$ 16,219.90	\$ 12,750.00
GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD CL B	\$ 242,693.29	\$ 259,730.40
GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD CL B	\$ 188,295.50	\$ 279,280.00
GDR UNIBANCO-UNIAO DE BANCOS BRASILEIROSS A UNITS PFD & PFD CL B	\$ 965,548.25	\$ 1,258,296.04

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GEN ELEC CAP CORP NT	\$ 2,579.41	\$ 2,321.00
GEN MTRS CORP SR DEB CONV SER B	\$ 101,023.71	\$ 105,028.00
GEN MTRS CORP SR DEB CONV SER C	\$ 4,191.95	\$ 3,906.37
GEN MTRS CORP SR DEB CONV SER C	\$ 22,762.00	\$ 19,570.00
GEN MTRS CORP SR NT 7.375 CALLABLE 10/03/2006	\$ 21,705.75	\$ 19,092.00
GEN MTRS CORP SR NT 7.5 PRF 01/07/2044 USD25	\$ 2,012.95	\$ 1,680.00
GEN MTRS CORP SR NT PFD 7.250 CALLABLE 07/15/2006	\$ 1,882.95	\$ 1,587.00
GENERAL ELEC CAP CORP NT	\$ 24,555.95	\$ 25,000.00
GENERAL ELEC CAP CORP PUBLIC INCOME NT PINES	\$ 8,051.45	\$ 7,398.00
GENERAL MTRS CORP QUARTERLY INT BD QUIBS	\$ 11,041.90	\$ 10,920.00
GENERAL MTRS CORP SR NT	\$ 29,697.85	\$ 28,440.00
HLTH CARE REIT INC PFD SER F	\$ 5,550.41	\$ 4,781.24
HOSPITALITY PPTYS TR PFD SER C 7.00%	\$ 2,464.95	\$ 1,800.00
HUNTINGTON PFD CAP INC EXCH PREP PFD SECS CL C	\$ 9,429.40	\$ 7,854.00
ING GROEP N V PERP HYBRID CAP SECS	\$ 10,832.95	\$ 10,065.00
ING GROEP N V PERPETUAL DENT SECS 6.125% PFD STK	\$ 14,224.90	\$ 13,370.00
JPMORGAN CHASE CAP XIV CAP SECS SER N	\$ 7,005.95	\$ 6,099.00
JPMORGAN CHASE CAP XIX CAP SECS SER S	\$ 2,529.95	\$ 2,190.00
JPMORGAN CHASE CAP XVI TR PFD SECS 6.35 CALLABLE 6/1/10 DUE 6/1/35.	\$ 12,656.45	\$ 10,340.00
MBNA CAP D TR PFD SECS SER D TRUPS	\$ 2,559.95	\$ 2,475.00
MERRILL LYNCH & CO INC CALLABLE STK RETURN INCOME DEBT SECS CONV PFD STK	\$ 4,131.75	\$ 4,071.48
MERRILL LYNCH & CO INC DEPOSITARY SH REPSTG 1/40TH PFD SER 6 PFD STK	\$ 11,339.95	\$ 11,000.00
METLIFE INC SR NT DTD 11/21/2003	\$ 6,768.95	\$ 6,351.00
MORGAN STANLEY CAP TR VIII GTD CAP SECS	\$ 10,785.95	\$ 9,860.00
NEXEN INC SUB NT	\$ 2,689.95	\$ 2,319.00
PETROL BRASILEIROS PRF NPV	\$ 246,973.39	\$ 586,022.47
PFD \$3.50	\$ 7,312.95	\$ 6,000.00
PFD SECS SER M 6.00% PFD STOCK	\$ 9,892.95	\$ 8,595.00
PFD WACHOVIA CORP	\$ 1,328.02	\$ 0.38
PPLUS TR SER GSC-2 TR CTF FLTG RATE	\$ 9,712.91	\$ 8,286.01
PREFERREDPLUS TR SER FRD-1 TR CTF	\$ 10,000.90	\$ 8,598.00
PREFERREDPLUS TR SER QWS-1 TR CTF	\$ 7,739.95	\$ 8,296.00
PRIMUS GUARANTY LTD PFD STK	\$ 3,128.70	\$ 1,906.25
PUB STORAGE DEP SHS REPSTG 1/1000TH PFD SER K	\$ 5,172.89	\$ 4,383.20
ROYAL BK SCOTLAND GROUP PLC ADR REPSTG PREF SHS SER N 6.35 CALLABLE 6/30/10	\$ 10,961.95	\$ 9,815.00
RWE AG (NEU) NON VTG PRF NPV	\$ 115,768.37	\$ 119,023.45
SAMSUNG ELECTRONIC PFD KRW5000	\$ 145,198.50	\$ 137,172.16
SATURNS TRIBUNE CO 2006-1 UNIT CL A	\$ 6,434.95	\$ 6,950.00
TELE NORTE LESTE P PRF NPV	\$ 271,205.44	\$ 239,817.42
THORNBURG MTG INC PFD SER C 8.00%	\$ 2,519.95	\$ 1,725.00
TR ORIGINATED PFD SECS 13.25%	\$ 1,307.60	\$
TRUST CTFS 2002-1 BEAR STEARNS DEPOSITOR INC ACTING AS DEPOSITOR TR CTF	\$ 11,862.95	\$ 10,972.50
UNITED STATES CELLULAR CORP SR NT PREFERRED	\$ 5,159.95	\$ 4,988.00
USB CAP VI GTD TR PFD SECS	\$ 2,454.95	\$ 1,929.00

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USIMINAS USI SD MG PRF A NPV	\$ 492,554.58	\$ 471,601.12
VOLKSWAGEN AG NON VTG PRF NPV	\$ 488,407.05	\$ 1,208,823.00
VORNADO RLTY TR PFD SER E 7	\$ 2,536.95	\$ 2,129.99
VOTORANTIM CELULOS PRF NPV	\$ 179,268.42	\$ 188,786.52
WACHOVIA PFD FDG CORP PERP PFD SECS SER A 7.25%	\$ 3,434.95	\$ 2,836.25
WELLS FARGO CAP IX TR ORIGINATED PFD SECS 5.625 TOPRS	\$ 2,291.32	\$ 1,923.00
Corporate Stock - Preferred Total	\$ 4,578,557.66	\$ 5,912,535.19
##ABLAZE TECHNOLOGIES INC COM	\$ 4,812.53	\$
##ACTIS GLOBAL VENTURES INC COM STK	\$ 9,177.30	\$ 2.70
##ALLERGAN INC ALLERGAN INC COMMON DO NOT USE	\$ 18,294.95	\$ 9,636.00
##AMER WILD WOODLAND GINSENG CORP	\$ 281,353.61	\$
##APIVA VENTURES LTD COM	\$ 7,871.10	\$ 10.00
##AVALON VENTURES LTD COM STK	\$ 51,674.74	\$ 136,420.24
##AXIS ENERGY CORP COM STK	\$ 3,919.90	\$
##BABY BEE BRIGHT CORP NEW COM NEW STK	\$ 2,819.30	\$ 0.49
##BCE INC COM NEW COM NEW	\$ 6,156.40	\$ 7,272.42
##BIOMAGNETICS DIAGNOSTICS CORP COM STK	\$ 2,745.80	\$
##BOLERO RES CORP COM STK	\$ 9,984.95	\$
##ENCOMPASS HLDGS INC COM STK	\$ 6,718.99	\$ 80.00
##ENVOY CAP GROUP INC COM STK	\$ 11,220.61	\$
##FIRSTFLIGHT INC COM	\$ 4,789.50	\$ 47.50
##GS CLEANTECH CORP COM NEW STK	\$ 25,450.90	\$
##GS ENERGY CORP COM STK	\$ 2,559.41	\$ 255.00
##HOMELAND SAFETY INTL INC COM STK	\$ 3,344.23	\$
##IPATH DOW JONES-AIG COMMODITY DO NOT USE SEE 2020430	\$ 23,373.67	\$ 27,266.70
##IT CAPITAL LIMITED ORD F	\$ 20,755.10	\$ 3,030.00
##MEDISYS CORP COM NEW	\$ 1,509.95	\$
##NAMEX EXPLORATIONS INC COM COM	\$ 1,539.95	\$
##NASDAQ OMX GROUP INC SEC# 2598312	\$ 37,713.74	\$ 39,592.00
##PEPSICO INC CAP USD0.016666 DO NOT USESEE SEC #2710850	\$ 4,647.89	\$ 5,313.00
##PLATCOM INC COM STK	\$ 995.22	\$
##PLURISTEM THERAPEUTICS INC COM STK	\$ 5,129.44	\$
##PUB STORAGE INC DEPOS SH REPST G 1/1000TH COM SER A #1001833	\$ 2,199.95	\$ 2,124.15
##REALITY RACING INC COM NEW STK	\$ 35,371.13	\$ 3,135.00
##ROYAL OAK MINES INC COM DO NOT USE SEESEC #2003584	\$ 12,558.25	\$
##ROYALITE PETE CO INC COM STK	\$ 19,456.12	\$
##RUSHNET INC COM COM	\$ 4,274.50	\$
##SECTOR SPDR TR DO NOT USE SEE 2817824	\$ 39,593.00	\$ 32,773.06
##SHANDONG ZHOUYUAN SEED & NURSE CO COM STK	\$ 427.01	\$
##SK WHEAT POOL CL B NON VTG COM	\$ 57.34	\$ 67.53
##SMOOTH GLOBAL CHINA HLDGS INC COM STK	\$ 318.95	\$
##SOFTNET TECH CORP COM	\$ 23,308.17	\$ 825.00
##SPORTS CONCEPTS INC COM STK	\$ 7,862.88	\$ 0.12
##REORG IRISH INVT N/C TO NEW IRELAND FUNC 2612359 EFF 6/21/01	\$ 23,585.42	\$ 18,153.00

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Asset Description	Historical Cost	Current Value
#REORG QUANTUM CORP COM EXCH QUANTUM CORP DSSG COM @1 CORP ACT 8-3-99 2753014	\$ 5,978.72	\$ 5,380.00
#REORG/\$ TREE STORES INC NAME CHANGE TO \$ TREE INC 2040365 3/3/08	\$ 1,409.95	\$ 1,296.00
#REORG/\$ TREE STORES INC NAME CHANGE TO \$ TREE INC 2040365 3/3/08	\$ 457,860.67	\$ 298,080.00
#REORG//US BIOENERGY CORP STK MERGER TP VERASUN ENERGY CORP 2025460 EFF 4/1/08	\$ 11,707.91	\$ 10,562.42
#REORG/ABX HOLDINGS INC NAME CHANGE TO AIR TRANS SERVICES GROUP 2042690 5/16/08	\$ 16,278.04	\$ 9,823.00
#REORG/AFTERMARKET TECH CORP NAME CHANGETO ATC TECH CORP 2043637 6/3/08	\$ 322,592.62	\$ 275,326.00
#REORG/ALDABRA Z ACQSTN CORP NAME CHANGETO BOISE INC 2039984 EFF 2/22/08	\$ 28,115.97	\$ 29,220.00
#REORG/AMER BANKNOTE HOLOGRAPHI CASH & STK MRG TO JDS UNIPHASE 2028520 2/15/08	\$ 6,011.08	\$ 7,683.00
#REORG/AMERN FINL RLTY TR CASH & STK MRGTO GRAMERCY CAP CORP 2009003 4/2/08	\$ 1,182.11	\$ 1,147.35
#REORG/ASPREVA PHARMACEUTICALS CORP CASHMERGER EFF 1/3/08	\$ 51,396.90	\$ 63,648.00
#REORG/ASV INC CASH MERGER EFF 3/4/08	\$ 2,008.13	\$ 2,354.50
#REORG/AUDIBLE INC CASH MERGER EFF 3/18/08	\$ 5,482.75	\$ 3,568.00
#REORG/AVICI SYSTEMS INC NAME CHANGE TO SOAPSTONE NETWORKS INC 2040799 3/19/08	\$ 14,805.60	\$ 11,895.00
#REORG/AVICI SYSTEMS INC NAME CHANGE TO SOAPSTONE NETWORKS INC 2040799 3/19/08	\$ 38,537.28	\$ 34,106.93
#REORG/AXCAN PHARMA INC CASH MERGER EFFECTIVE 2-25-08	\$ 32,731.58	\$ 39,928.00
#REORG/BALLY TOTAL FITNESS HLDG CORP PLAN OF REORG EFF 3/31/08	\$ 1,072.46	\$ 240.00
#REORG/BE INC COM STK PLAN OF DISSOLUTION EFF 5/18/04	\$ 5,739.95	\$
#REORG/BEA SYSTEMS INC PLAN OF REORG EFF4/30/08	\$ 35,350.03	\$ 33,658.74
#REORG/BEARS STERNS CO STK MERGER TO JP MORGAN CHASE SEC # 2427148 EFF 5/30/08	\$ 28,022.14	\$ 22,109.63
#REORG/BEARS STERNS CO STK MERGER TO JP MORGAN CHASE SEC # 2427148 EFF 5/30/08	\$ 209,288.63	\$ 265,632.50
#REORG/BELJING MED PHARM CORP N/C TO B MPSUNSTONE CORP 2039887 EFF 2/19/08	\$ 5,558.45	\$ 6,039.00
#REORG/BEVSYS INTL INC NEW NAME CHANGE TO RATATE BLACK INC 2029093 EFF 10/26/06	\$ 9,130.00	\$
#REORG/BRADLEY PHARMACEUTICALS INC CASH MERGER EFF 2/22/08	\$ 1,599.54	\$ 1,832.10
#REORG/CADBURY SCHWEPPE'S PLC ADR STK MRGR TO CADBURY PLC SPONS 2041609 5/2/08	\$ 59,854.67	\$ 55,541.25
#REORG/CALPINE CORP EFF 2-4-08	\$ 34,790.41	\$ 3,185.00
#REORG/CANETIC RES TR STK MERGER TO PENNW ENERGY TR 2014502 EFF 1/11/08	\$ 205,841.24	\$ 184,528.20
#REORG/CANYON RES CORP STK MERGER TO ATNA RES LTD SEC # 2019160 EFF 3/3/08	\$ 19,019.85	\$ 14,060.00
#REORG/CARDIODYNAMICS INTL REV SPLIT TO CARDIODYNAMICS INTL 2042506 5/9/08	\$ 312.95	\$ 80.20
#REORG/CENTENNIAL BK HOLDINGS INC NAME CHANGE TO GTY BANCORP 2042539 5/21/08	\$ 8,409.95	\$ 8,670.00
#REORG/CHUNGHWA TELECOM CONS TO CHUNGHWATELECOM CO SPONS ADR 2037799 1/9/08	\$ 5,534.69	\$ 6,162.24
#REORG/CINEMAX PICTURES & PROD N/CHANGE EFFECTIVE 3-28-08	\$ 5,951.14	\$ 24.00
#REORG/CLAYMONT STL HOLDINGS INC CASH MERGER EFF 1/24/08	\$ 507.45	\$ 583.75
#REORG/CMKM DIAMOND GEN MERGER EFFEC 04-14-06	\$ 22,876.58	\$
#REORG/COGNOS INC CASH MERGER EFF 1/31/08	\$ 8,518.24	\$ 11,514.00
#REORG/COINMACH SVC CORP UNIT SEPARATION2-020061 & 4-492382 EFF 11/21/07	\$ 0.02	\$
#REORG/COMM BANCORP INC CASH & STK MRG TO TORONTO DOMINION BK 2865725 3/31/08	\$ 1,758.58	\$ 2,042.32
#REORG/COMM BANCORP INC CASH & STK MRG TO TORONTO DOMINION BK 2865725 3/31/08	\$ 184,758.87	\$ 183,072.00
#REORG/COMTECH GROUP NAME CHANGE TO COGOGROUP 2042618 EFF 5/13/08	\$ 39,279.68	\$ 34,958.70
#REORG/COMTECH GROUP NAME CHANGE TO COGOGROUP 2042618 EFF 5/13/08	\$ 39,497.21	\$ 37,053.00
#REORG/COMTECH GROUP NAME CHANGE TO COGOGROUP 2042618 EFF 5/13/08	\$ 157,760.08	\$ 133,229.70
#REORG/COMTECH GROUP NAME CHANGE TO COGOGROUP 2042618 EFF 5/13/08	\$ 223,145.71	\$ 221,673.60
#REORG/CONOLOG CORP REV SPLIT TO CONOLOGCORP 2043945 EFF 6/11/08	\$ 7,084.97	\$ 3,000.00
#REORG/COVAD COMMUNICATIONS GROUP INC CASH MERGER EFF 4/15/08	\$ 175,138.89	\$ 139,713.02
#REORG/ECHOSTAR COMMUNICATIONS CORP N/C TO DISH NETWORK CORP 2038893 EFF 1/22/08	\$ 68,278.53	\$ 55,297.52

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Asset Description	Historical Cost	Current Value
#REORG/ECHOSTAR COMMUNICATIONS CORP N/C TO DISH NETWORK CORP 2038893 EFF 1/22/08	\$ 274,897.96	\$ 339,480.00
#REORG/EDGE LINE HLDGS INC COM STK SEC CHANGE TO 2040713 EFFECTIVE 3/24/08	\$ 5,207.07	\$ 105.00
#REORG/ENCYSIVE PHARMACEUTICALS INC CASHMERGER EFF 6/10/08	\$ 48,243.52	\$ 9,650.05
#REORG/ENDEVCO INC REV SPLIT TO ENDEVCO INC NEW 2040636 EFF 3/11/08	\$ 3,518.94	\$ 110.00
#REORG/ENER 1 INC REV SPLIT TO ENER 1 INC NEW SEC # 2041962 EFF 4/24/08	\$ 38,526.90	\$ 85,515.15
#REORG/FINMETAL MNG REV SPLIT & N/C TO AMAZON GOLDSANDS 2043751 EFF 6/9/08	\$ 3,519.95	\$ 540.00
#REORG/FOX PETE INC REV SPLIT TO FOX PETE INC NEW 2041517 EFF 4/21/08	\$ 107,491.27	\$ 33,385.00
#REORG/FUSHI INTL INC NAME CHANGE TO COPPERWELD INC 2038777 EFF 1/15/08	\$ 11,549.90	\$ 12,585.00
#REORG/GEMSTAR TV GUIDE INTL STK MERGER TO MACROVISION CORP 2519584 5/2/08	\$ 6,765.48	\$ 4,998.00
#REORG/GMH CMNTYS TR CASH & STK MERGER EFF 6/11/08	\$ 30,823.91	\$ 12,963.48
#REORG/GNT PRIDECO CASH & STK MRGR TO NATL OILWELL VARCO 2607187 4/21/08	\$ 62,133.17	\$ 66,612.00
#REORG/GOLDEN TELECOM INC CASH MERGER EFF 2/29/08	\$ 9,729.93	\$ 10,095.00
#REORG/GOODMAN GLOBAL INC CASH MERGER EFF 2/12/08	\$ 13,959.65	\$ 13,938.72
#REORG/HARRAH S ENTERTAINMENT INC CASH MERGER EFFECTIVE 1-28-08	\$ 224,011.23	\$ 421,562.50
#REORG/HILLENBRAND IND INC NAME CHANGE TO HILL ROM HLDGS 2040759 4/1/08	\$ 20,281.19	\$ 20,665.74
#REORG/HYBRID TECHNOLOGIES REV SPLIT TO HYBRID TECHNOLOGIES INC 2038836 1//17/08	\$ 53,251.87	\$ 8,767.85
#REORG/IHOP CORP NAME CHANGE TO DINEEQUITY INC 2043608 EFF 6/2/08	\$ 1,403,357.26	\$ 753,548.00
#REORG/INVESTTOOLS INC N/C TO THINKORSWIMGROUP 2042545 EFF 6/6/08	\$ 111,119.81	\$ 125,954.00
#REORG/IONATRON INC NAME CHANGE TO APPLIED ENERGETICS INC 2039913 2/19/08	\$ 9,572.33	\$ 5,434.00
#REORG/LIFECCELL CORPORATION CASH MERGER EFF 5/27/08	\$ 36,183.43	\$ 34,488.00
#REORG/LIFECCELL CORPORATION CASH MERGER EFF 5/27/08	\$ 434,361.63	\$ 449,206.20
#REORG/LOEWS CAROLINA MAND EXCH TO LORILLARD INC 2042541 EFF 6/10/08	\$ 19,753.89	\$ 21,554.88
#REORG/LOEWS CAROLINA MAND EXCH TO LORILLARD INC 2042541 EFF 6/10/08	\$ 887,375.06	\$ 955,360.00
#REORG/LTG SCI GROUP CORP REV SPLIT TO LTG SCI GROUP CORP 2039222 EFF 1/22/08	\$ 49,998.88	\$ 49,351.96
#REORG/MACROVISION CORP MAND EXCH TO MACROVISION SOL HLDG CORP 2041492 5/5/08	\$ 21,205.87	\$ 19,796.40
#REORG/MECH TECH INC REV SPLIT TO MECH TECH INC 2042705 5/16/08	\$ 4,496.76	\$ 1,500.00
#REORG/MERIDIAN GOLD CASH & STK MERGER TO YAMANA GOLD INC 2029959 12/31/07	\$ 37,608.87	\$ 44,197.50
#REORG/METAL MGMT INC STK MERGER TO SIMSGROUP LTD 2001805 EFF 3/14/08	\$ 4,028.62	\$ 3,568.46
#REORG/METRICOM INC DESP SEC EFF 10/8/02	\$ 2,914.86	\$ 0.24
#REORG/MGI PHARMA INC CASH MERGER EFF 1/28/08	\$ 20,036.95	\$ 23,304.75
#REORG/MIDWEST AIR CORP CASH MERGER EFF 1/31/08	\$ 5,652.85	\$ 5,934.80
#REORG/MILLENNIUM PHARMACEUTICALS INC CASH MERGER EFF 5/14/08	\$ 1,710.49	\$ 2,321.90
#REORG/MILLENNIUM PHARMACEUTICALS INC CASH MERGER EFF 5/14/08	\$ 32,977.92	\$ 46,438.00
#REORG/MILLENNIUM PHARMACEUTICALS INC CASH MERGER EFF 5/14/08	\$ 112,098.10	\$ 122,836.00
#REORG/MOBILITY ELECTRONICS INC NAME CHANGE TO IGO INC 2043201 EFF 5/22/08	\$ 4,396.01	\$ 1,482.00
#REORG/MONOGRAM ENERGY INC REV SPLIT TO MONOGRAM ENERGY INC 2041237 3/31/08	\$ 4,419.67	\$ 1,255.00
#REORG/N AMERN SCIENTIFIC INC REV SPLIT TO SEC 2042178 EFF 5/1/08	\$ 1,249.95	\$ 150.00
#REORG/NASTECH PHARMA N/C TO MDRNA INC #2043943 6-11-08	\$ 26,755.61	\$ 7,904.00
#REORG/NETWORK APPLIANCE INC NAME CHANGETO NETAPP INC SEC # 2041048 EFF 3/26/08	\$ 31,759.18	\$ 29,452.80
#REORG/NETWORK APPLIANCE INC NAME CHANGETO NETAPP INC SEC # 2041048 EFF 3/26/08	\$ 179,474.12	\$ 217,152.00
#REORG/NEUROCHEM INC NAME CHANGE TO BELLUS HLTH INC 2041728 EFF 4/16/08	\$ 6,771.58	\$ 2,230.00
#REORG/PECO II INC REV SPLIT TO PECO II INC NEW 2042330 EFF 5/7/08	\$ 4,935.90	\$ 1,760.00
#REORG/PIXELWORKS INC REV SPLIT TO PIXELWORKS INC 2043666 6/3/08	\$ 580.38	\$ 191.52
#REORG/POSSIS MED INC CASH MERGER EFF 4/3/08	\$ 5,311.02	\$ 5,832.00

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Asset Description	Historical Cost	Current Value
#REORG/PRIMEWEST ENERGY TR CASH MERGER EFF 1/16/08	\$ 22,930.61	\$ 28,469.86
#REORG/PRINTONIX CASH MERGER EFF 1/8/07	\$ 1,032.60	\$ 830.90
#REORG/PT THERAPEUTICS INC REV SPLIT & N/C TO DARA BIOSCIENCES 2038049 2/13/08	\$ 2,237.10	\$ 1,697.00
#REORG/PUBLICARD INC.BANKRUPTCY DISTR EFFECTIVE 1-30-08	\$ 1,637.70	\$ 70.00
#REORG/QUANEX CORP CASH MERGER EFF 4/23/08	\$ 7,137.30	\$ 9,117.84
#REORG/QUINTANA MARITIME CASH & STK MRG TO EXCEL MARITIME CAR 2276847 4/15/08	\$ 6,784.97	\$ 6,434.40
#REORG/REGIONS OIL & GAS REVERSE STOCK SPLIT EFFECTIVE 2-27-08	\$ 864.95	\$ 199.50
#REORG/RENOVIS INC STK MERGER TO EVOTEC AG 2042295 5/2/08	\$ 4,027.24	\$ 3,010.00
#REORG/RESPIRONICS INC CASH MERGER EFF 3/17/08	\$ 281,746.66	\$ 481,932.80
#REORG/REUTERS GROUP STK MERGER TO THOMSON REUTERS PLC 2863245 4/17/08	\$ 13,560.15	\$ 22,827.03
#REORG/SIERRA HLTH SVCS INC CASH MERGER EFF 2/25/08	\$ 1,837.72	\$ 2,056.04
#REORG/SILVERLINE TECH LTD REV SPLIT TO SILVERLINE TECHNOLOGIES 2038083 12/27/07	\$ 14.73	\$ 10.50
#REORG/ SOCKET COMMUNICATIONS NAME CHANGETO SOCKET MOBILE INC 2042177 5/1/08	\$ 3,147.95	\$ 2,460.00
#REORG/STAKTEK HLDGS INC N/C TO ENTORIANTECHNOLOGIES INC 2040283 2/28/08	\$ 1,866.08	\$ 588.00
#REORG/STAR COMMUNICATIONS INC DESP SEC EFF 7/2/02	\$ 8,210.67	
#REORG/STREETTRACKS INDEX SHS FDS SPDR S&P BRIC 40 N/C TO 2034368 EFF 8/1/07	\$ 2,637.95	
#REORG/SUPERIOR BANCORP COM STK REV SPLIT TO SUPERIOR BANCORP 2041987 4-28-2008	\$ 4,986.90	\$ 4,027.50
#REORG/TOP SHIPS INC REV SPLIT TO TOP SHIPS INC NEW SEC # 2040846 EFF 3/20/08	\$ 4,420.96	\$ 2,004.00
#REORG/TRAFFIX INC STK MERGER TO NEW MOTION INC SEC # 2036164 EFF 2/4/08	\$ 8,701.58	\$ 10,007.00
#REORG/TRANE INC CASH & STK MERGER TO INGERSOLL-RAND SEC # 2409115 EFF 6/5/08	\$ 24,179.41	\$ 26,988.94
#REORG/TRANE INC CASH & STK MERGER TO INGERSOLL-RAND SEC # 2409115 EFF 6/5/08	\$ 89,285.45	\$ 200,853.00
#REORG/TUTOGEN MED INC STK MERGER TO RTIBIOLOGICS INC 2757344 EFF 2/27/08	\$ 3,670.81	\$ 3,135.00
#REORG/UNICORP INC REV SPT & NAME CHANGETO STRIKER OIL & GAS 2041576 4/24/08	\$ 906.49	\$ 187.00
#REORG/UTD INDL CORP CASH MERGER EFF 12/18/07	\$ 4,920.51	\$ 7,286.40
#REORG/VERITEKINTERNA NAME CHANGE TO MANITEX INTL INC 2042693 5/27/08	\$ 18,724.95	\$ 18,210.00
#REORG/VION PHARMACEUTICALS REV SPLT TO VION PHARMACEUTICALS NEW 2039946 2/21/08	\$ 676.63	\$ 385.70
#REORG/VISICU INC CASH MERGER EFF 2/20/08	\$ 5,520.97	\$ 5,935.00
#REORG/VISUAL SCIENCES INC CASH & STK MERGER TO OMNITURE INC 2026149 1/17/08	\$ 14,849.59	\$ 18,480.00
#REORG/WELLCO ENERGY SERVICES TR STK MRGTO PEAK EGY SVCS TR 2013676 3/12/08	\$ 4,189.95	\$ 1,883.64
1 800 FLOWERS COM INC CL A COM STK	\$ 9,997.03	\$ 8,730.00
1ST ADVANTAGE CORP CL A	\$ 44,277.00	\$ 36,234.00
1ST HORIZON NATL CORP COM	\$ 86,594.55	\$ 57,563.61
1ST HORIZON NATL CORP COM	\$ 127,190.30	\$ 58,080.00
1ST MARBLEHEAD CORP COM	\$ 62,042.06	\$ 26,826.33
1ST MARBLEHEAD CORP COM	\$ 144,911.61	\$ 56,610.00
1ST MED GROUP INC COM	\$ 676.26	\$ 8.04
1ST NIAGARA FINL GROUP INC NEW COM	\$ 7,284.95	\$ 6,020.00
3COM CORP COMMON STOCK	\$ 7,156.40	\$ 7,123.52
3DICON CORP COM	\$ 9,785.16	\$ 4,080.00
3I GROUP ORD GBP0.738636	\$ 695,458.70	\$ 675,719.76
3M CO COM	\$ 365,737.92	\$ 384,674.50
3M CO COM	\$ 606,630.21	\$ 593,022.56
3M CO COM	\$ 746,493.30	\$ 1,517,760.00
5 STAR QUAL CARE INC COM	\$ 10.19	\$ 8.30

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Asset Description	Historical Cost	Current Value
5TH 3RD BANCORP COM	\$ 134,684.60	\$ 89,776.47
5TH 3RD BANCORP COM	\$ 519,925.42	\$ 337,018.43
6 FLAGS INC COM	\$ 321,859.68	\$ 134,741.25
727 COMMUNICATIONS INC COM PAR \$0.001 COM PAR \$0.001	\$ 553.72	\$
99 CENTS ONLY STORES COM	\$ 5,159.95	\$ 3,980.00
A D A M INC COM	\$ 11,851.85	\$ 11,508.75
A.C.L.N LTD COM STK	\$ 43,328.56	\$ 225.90
A21 INC COM STK	\$ 13,531.45	\$ 1,350.00
AAON INC COM PAR \$0.004 COM PAR \$0.004	\$ 11,366.63	\$ 10,663.16
AAON INC COM PAR \$0.004 COM PAR \$0.004	\$ 31,382.16	\$ 28,739.00
AAR CORP COM	\$ 209,217.86	\$ 246,434.40
AARO BROADBAND WIRELESS COMMUNICATIONS INC COM	\$ 989.95	\$ 0.40
AASTROM BIOSCIENCES INC COM	\$ 16,809.32	\$ 6,188.00
ABATIX CORP FORMERLY ABATIX ENVIRONMENTAL CORP TO 05/20/1999 COM	\$ 2,167.77	\$ 1,450.00
ABAXIS INC COM	\$ 16,356.04	\$ 17,930.00
ABB LTD CHF2.50(REGD)	\$ 659,106.12	\$ 1,310,187.93
ABBOTT LAB COM	\$ 132,500.10	\$ 143,218.55
ABBOTT LAB COM	\$ 362,199.29	\$ 434,601.00
ABBOTT LAB COM	\$ 1,071,054.70	\$ 2,195,465.00
ABCOURT MINES INC CL B CL B COM STK	\$ 10,890.05	\$ 7,466.80
ABERCROMBIE & FITCH CO CL A	\$ 11,785.69	\$ 12,898.28
ABERCROMBIE & FITCH CO CL A	\$ 167,699.62	\$ 175,934.00
ABIOMED INC COM	\$ 30,801.46	\$ 42,735.00
ABITIBIBOWATER INC COM STK	\$ 7,840.41	\$ 4,740.30
ABLEAUCTIONS COM INC COM NEW COM NEW	\$ 15,520.17	\$ 9,170.00
ABM INDS INC COM	\$ 130,800.61	\$ 101,950.00
ABRAXIS BIOSCIENCE INC NEW COM	\$ 40.47	\$ 1,719.25
ABSOLUTE HEALTH & FITNESS INC COM STK	\$ 272.49	\$ 0.01
AC ENERGY INC NEV COM STK	\$ 11,365.43	\$ 540.27
ACADIA PHARMACEUTICALS INC COM	\$ 9,969.61	\$ 7,749.00
A-CAP RESOURCES COM STK	\$ 50,490.30	\$ 18,404.75
ACCENTURE LTD BERMUDA CLS A COM	\$ 97,745.67	\$ 93,151.24
ACCENTURE LTD BERMUDA CLS A COM	\$ 639,321.37	\$ 808,873.50
ACCLAIM ENTMT INC COM PAR \$0.02	\$ 62.15	\$ 0.09
ACCO BRANDS CORP COM	\$ 467.80	\$ 368.92
ACCOR EUR3	\$ 1,913,503.85	\$ 1,736,558.46
ACCURAY INC DEL COM	\$ 50,135.38	\$ 51,748.00
ACCURAY INC DEL COM	\$ 112,122.82	\$ 97,377.56
ACE LTD ORD STK USD0.0416	\$ 12,310.75	\$ 12,356.00
ACE LTD ORD STK USD0.0416	\$ 339,051.23	\$ 512,774.00
ACE LTD ORD STK USD0.0416	\$ 1,070,759.67	\$ 1,124,396.00
ACHILLION PHARMACEUTICALS INC COM	\$ 8,137.41	\$ 4,990.00
ACME PACKET INC COM STK	\$ 16,337.80	\$ 15,108.00
ACME SPORTS & ENTMT INC COM STK	\$ 1,374.85	\$ 35.00

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Asset Description	Historical Cost	Current Value
ACOM CO NPV	\$ 209,157.64	\$ 176,721.12
ACTELION CHF0.50 (REGD)	\$ 333,837.06	\$ 379,335.38
ACTELION CHF0.50 (REGD)	\$ 927,325.06	\$ 868,963.52
ACTIVE PWR INC COM	\$ 8,156.30	\$ 7,260.00
ACTIVIDENTITY CORP COM STK	\$ 6,567.36	\$ 4,850.00
ACTIVISION INC NEW COM NEW	\$ 300,678.19	\$ 447,876.00
ACTIVISION INC NEW COM NEW	\$ 365,903.58	\$ 480,843.00
ACTIVISION INC NEW COM NEW	\$ 347,458.15	\$ 543,153.60
ACTIVISION INC NEW COM NEW	\$ 625,465.12	\$ 680,130.00
ACTUANT CORP CL A NEW	\$ 50,818.10	\$ 56,947.36
ACTUANT CORP CL A NEW	\$ 200,535.34	\$ 201,679.30
ACTUATE CORP COM	\$ 4,451.61	\$ 6,993.00
ACTUATE CORP COM	\$ 24,177.26	\$ 28,749.00
ACUITY BRANDS INC COM	\$ 30,911.18	\$ 33,517.76
ACUITY BRANDS INC COM	\$ 115,334.71	\$ 121,500.00
ACURA PHARMACEUTICALS INC COM NEW STK	\$ 12,147.45	\$ 9,186.60
ACUSPHERE INC COM	\$ 30,265.57	\$ 6,500.00
ADA-ES INC COM STK	\$ 3,069.05	\$ 1,514.00
ADAPTEC INC COM	\$ 16,792.64	\$ 12,168.00
ADAPTEC INC COM	\$ 40,558.80	\$ 40,560.00
ADC TELECOMMUNICATIONS INC COM NEW	\$ 38,072.43	\$ 36,651.35
ADC TELECOMMUNICATIONS INC COM NEW	\$ 63,171.30	\$ 57,535.00
ADC TELECOMMUNICATIONS INC COM NEW	\$ 396,556.07	\$ 352,985.00
ADECCO SA	\$ 5,177.95	\$ 5,410.19
ADHEREX TECHNOLOGIES INC COM NEW	\$ 24,098.06	\$ 4,050.00
ADMINISTAFF INC COM	\$ 11,985.95	\$ 11,312.00
ADMINISTAFF INC COM	\$ 369,770.65	\$ 291,284.00
ADOBE SYS INC COM	\$ 102,697.49	\$ 102,423.81
ADOBE SYS INC COM	\$ 269,063.05	\$ 619,585.00
ADOBE SYS INC COM	\$ 727,425.73	\$ 745,296.66
ADR 3SBIO INC SPONSORED ADR	\$ 86,396.30	\$ 75,144.00
ADR 51JOB INC SPONSORED ADR REPSTG COM	\$ 560.64	\$ 360.40
ADR ABB LTD SPONSORED ADR	\$ 174,373.94	\$ 192,672.00
ADR ABB LTD SPONSORED ADR	\$ 589,007.00	\$ 925,344.00
ADR AEGON N V NY REGISTRY SHS SHS	\$ 38,618.90	\$ 38,566.00
ADR AEGON N V NY REGISTRY SHS SHS	\$ 233,501.89	\$ 315,241.99
ADR AGRIA CORP SPONSORED ADR	\$ 1,209.95	\$ 1,039.00
ADR AIRMEDIA GROUP INC SPONSORED ADR ADR	\$ 101,606.56	\$ 122,284.32
ADR ALCATEL-LUCENT	\$ 185,131.45	\$ 103,944.00
ADR ALLIED IRISH BKS P L C SPONSORED ADRREPSTG ORD	\$ 52,755.80	\$ 55,036.12
ADR ALUMINA LTD SPONSORED ADR	\$ 23,934.95	\$ 24,299.00
ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS	\$ 100,842.31	\$ 89,632.80
ADR AMARIN CORP PLC SPONSORED ADR	\$ 407,128.67	\$ 180,827.92
ADR ANGLO AMERN PLC ADR NEW	\$ 317,941.57	\$ 336,803.30

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Asset Description	Historical Cost	Current Value
ADR ANGLO PLATINUM LTD ADR	\$ 117,517.50	\$ 123,700.40
ADR ANGLOGOLD ASHANTI LTD	\$ 46,274.63	\$ 44,950.50
ADR ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	\$ 68,069.51	\$ 70,775.25
ADR ARM HLDS PLC SPONSORED ISIN US0420681068	\$ 1,595.80	\$ 1,480.00
ADR ASIA PULP & PAPER LTD SPONSORED ADR	\$ 416.17	\$
ADR ASTRAZENECA PLC SPONSORED ADR UK	\$ 12,289.47	\$ 10,705.00
ADR AU OPTRONICS CORP SPONSORED ADR	\$ 2,099.53	\$ 2,918.40
ADR AUSTRALIA & NEW ZEALAND BKG GROUP LTD SPONSORED ADR	\$ 238,290.24	\$ 266,431.41
ADR AXA SA SPONSORED ADR	\$ 21,562.89	\$ 20,847.75
ADR BAE SYS PLC SPONSORED ADR	\$ 3,354.95	\$ 3,965.27
ADR BAIDU COM INC SPONSORED ADR REPSTG ORD SHS CL A ADR	\$ 373,427.77	\$ 436,456.02
ADR BAIDU COM INC SPONSORED ADR REPSTG ORD SHS CL A ADR	\$ 1,112,294.76	\$ 1,184,212.40
ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	\$ 155,645.01	\$ 273,346.00
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	\$ 46,800.34	\$ 51,680.00
ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PEF SHS	\$ 5,048.15	\$ 6,123.60
ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PEF SHS	\$ 195,904.30	\$ 186,123.42
ADR BARCLAYS PLC A.D.R.	\$ 18,202.25	\$ 14,129.50
ADR BASF AKTIENGESELLSCHAFT - LEVEL I	\$ 9,917.20	\$ 14,826.79
ADR BAYER A G SPONSORED ADR	\$ 180,373.17	\$ 241,539.04
ADR BERKELEY TECH LTD SPONSORED ADR	\$ 14,194.86	\$ 67.67
ADR BG PLC ADR FINAL INSTMT NEW	\$ 16,219.37	\$ 22,891.88
ADR BHP BILLITON LTD SPONSORED ADR	\$ 553,533.36	\$ 556,664.82
ADR BHP BILLITON PLC SPONSORED ADR	\$ 6,567.39	\$ 6,175.24
ADR BP P L C SPONSORED ADR	\$ 198,852.08	\$ 217,200.68
ADR BT GROUP PLC ADR	\$ 32,773.69	\$ 32,352.00
ADR C P POKPHAND LTD SPONSORED ADR NEW	\$ 3,037.12	\$ 699.86
ADR CANON INC A.D.R. FOR COM YEN	\$ 7,643.46	\$ 6,874.50
ADR CEMEX SAB DE CV	\$ 77,004.23	\$ 63,177.40
ADR CEMEX SAB DE CV	\$ 273,636.20	\$ 232,184.70
ADR CGG VERITAS ADS EACH 5 REPR 1 ORD EUR2	\$ 21,874.46	\$ 21,579.25
ADR CHEUNG KONG HLDG LTD A.D.R. FOR ORD HK \$2	\$ 33,685.05	\$ 50,394.24
ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV	\$ 47,351.18	\$ 54,396.00
ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV	\$ 316,910.60	\$ 403,739.20
ADR CHINA DIGITAL TV HLDG CO LTD SPONSORED ADR	\$ 195,003.76	\$ 134,630.20
ADR CHINA EASTN AIRLS LTD SPONSORED ADR REPSTG CL H	\$ 14,977.62	\$ 14,649.00
ADR CHINA FIN ONLINE CO LTD SPONSORED ADR	\$ 32,576.71	\$ 31,098.00
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS	\$ 81,256.04	\$ 90,958.50
ADR CHINA MED TECHNOLOGIES INC SPONSOREDADR	\$ 170,772.36	\$ 184,751.18
ADR CHINA MOBILE LTD	\$ 682,599.89	\$ 858,014.99
ADR CHINA MOBILE LTD	\$ 567,451.62	\$ 965,646.92
ADR CHINA NETCOM GROUP CORP HONG KONG LTD SPONSORED ADR	\$ 3,463.55	\$ 3,564.00
ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS	\$ 109,210.56	\$ 120,042.00
ADR CHINA SUNERGY CO LTD SPONSORED ADR	\$ 174,012.47	\$ 259,661.36
ADR CHINA TELECOM CORP LTD SPONSORED ADRREPSTG H SHS	\$ 8,026.59	\$ 7,807.00

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ADR CHINA UNICOM LTD SPONSORED ADR	\$ 44,948.93	\$ 49,280.00
ADR CLP HLDG LTD	\$ 5,392.03	\$ 7,512.12
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR	\$ 310,569.28	\$ 291,997.92
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR	\$ 204,704.13	\$ 225,600.00
ADR COMPANHIA SIDERURGICA NACIONAL REPSTG ORD SHS	\$ 25,143.54	\$ 25,975.30
ADR COMPANHIA VALE DO RIO DOCE SPONSOREDADR	\$ 615,090.22	\$ 655,980.93
ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS	\$ 43,113.86	\$ 44,148.00
ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	\$ 31,713.97	\$ 29,148.50
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS	\$ 146,713.21	\$ 174,881.21
ADR DEUTSCHE LUFTHANSA A G SPONSORED	\$ 31,720.75	\$ 28,583.43
ADR DEUTSCHE TELEKOM AG ISIN # US2515661054	\$ 5,983.80	\$ 7,584.50
ADR DRDGOLD LTD SPONSORED ADR REPSTG 10 SHS	\$ 1,441.78	\$ 1,241.63
ADR DUCATI MTR HLDGS SPA SPONSORED ADR REPSTG 10 SHS	\$ 2,422.17	\$ 2,102.44
ADR E ON AG SPONSORED ADR	\$ 23,412.05	\$ 30,152.39
ADR E-HOUSE CHINA HLDGS LTD ADR	\$ 41,272.15	\$ 37,889.70
ADR ELAN CORP PLC ADR REPSTG SHS	\$ 15,506.07	\$ 20,881.00
ADR ELONG INC SPONSORED ADR ADR	\$ 3,959.95	\$ 4,140.00
ADR EMBRAER-EMPRESA BRASILEIRA DE AERONAUTICA S A SPONSR ADR REPSTG PFD SHS	\$ 4,178.75	\$ 4,559.00
ADR ENERSIS S A	\$ 5,134.90	\$ 4,809.00
ADR ENI S P A SPONSORED ADR	\$ 44,053.08	\$ 50,701.00
ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	\$ 7,978.95	\$ 6,538.00
ADR FOCUS MEDIA HLDG LTD SPONSORED ADR	\$ 55,524.29	\$ 54,537.60
ADR FOCUS MEDIA HLDG LTD SPONSORED ADR	\$ 234,242.41	\$ 230,648.60
ADR FOCUS MEDIA HLDG LTD SPONSORED ADR	\$ 156,956.33	\$ 234,057.20
ADR FRANCE TELECOM	\$ 3,371.15	\$ 3,563.00
ADR FUJITSU LTD ADR 5 COM	\$ 14,581.75	\$ 14,323.27
ADR FUTUREMEDIA PLC SPONSORED ADR COM NEW DEC 2007 ADR	\$ 999.60	\$ 46.20
ADR GAFISA S A SPONSORED ADR REPSTG 2 COM SHS	\$ 12,556.29	\$ 13,107.50
ADR GENESIS LEASE LTD ADR ADR	\$ 148,423.20	\$ 139,424.32
ADR GERDAU S A SPONSORED ADR	\$ 14,156.94	\$ 14,505.00
ADR GERDAU S A SPONSORED ADR	\$ 162,232.63	\$ 284,298.00
ADR GIANT INTERACTIVE GROUP INC ADR	\$ 19,145.87	\$ 12,980.00
ADR GIANT INTERACTIVE GROUP INC ADR	\$ 148,985.82	\$ 130,708.60
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	\$ 111,207.14	\$ 108,455.05
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	\$ 172,029.42	\$ 163,263.60
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	\$ 1,699,145.53	\$ 1,743,494.00
ADR GMARKET INC SPONSORED ADR	\$ 15,500.39	\$ 17,430.00
ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS	\$ 41,601.78	\$ 36,733.60
ADR GOLD FIELDS LTD NEW SPONSORED ADR	\$ 31,014.87	\$ 25,915.00
ADR GRUPO AEROPORTUARIO DEL PACIFICO SABDE CV	\$ 23,478.46	\$ 26,778.00
ADR GRUPO CASA SABA S A DE C V SPONSOREDADR	\$ 2,614.70	\$ 2,725.50
ADR GRUPO SIMEC SAB	\$ 328.15	\$ 258.75
ADR GRUPO TELEVISIA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	\$ 22,642.15	\$ 24,126.55
ADR GRUPO TELEVISIA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	\$ 1,930,121.53	\$ 1,616,502.62

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ADR HANG LUNG PPTYS LTD SPONSORED ADR	\$ 9,900.90	\$ 22,635.70
ADR HARMONY GOLD MNG LTD	\$ 5,110.20	\$ 5,155.00
ADR HDFC BK LTD ADR REPSTG 3 SHS	\$ 39,951.56	\$ 38,743.65
ADR HEINEKEN N V ADR	\$ 23,359.85	\$ 25,860.96
ADR HEINEKEN N V ADR	\$ 779,716.26	\$ 1,086,994.08
ADR HIGHVELD STL & VANADIUM LTD	\$ 7,332.06	\$ 6,957.40
ADR HITACHI LTD A.D.R. FOR 10 COM	\$ 426,751.95	\$ 526,608.00
ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR	\$ 3,634.38	\$ 3,562.00
ADR HONDA MOTOR CO. LTD AMER DEPOSITARY SHARES REPRESENTING 10 SHARES OF COMMON	\$ 66,188.45	\$ 63,794.50
ADR HOPEWELL HLDGS LTD SPONSORED ADR	\$ 8,787.30	\$ 8,079.58
ADR HSBC HLDGS PLC SPONSORED ADR NEW	\$ 122,020.70	\$ 114,180.44
ADR HSBC HLDGS PLC SPONSORED ADR NEW	\$ 788,055.57	\$ 711,535.00
ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS	\$ 41,273.87	\$ 38,161.20
ADR HUTCHISON TELECOMMUNICATIONS INTL LTD SPONSORED ADR	\$ 6,675.24	\$ 4,575.30
ADR IBERDROLA S A SPONSORED ADR REPSTG 10RD SHS	\$ 22,408.78	\$ 35,459.11
ADR ICICI BK LTD	\$ 1,132,665.06	\$ 1,508,656.50
ADR ICON PUB LTD CO	\$ 6,437.97	\$ 6,309.72
ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH	\$ 9,608.15	\$ 13,885.72
ADR INFINEON TECHNOLOGIES AG SPONSORED ADR ADR STK ISIN# US45662N1037	\$ 4,822.93	\$ 3,492.00
ADR INFOSYS TECHNOLOGIES LTD SPONSORED ADR REPSTG 1 EQUITY SH	\$ 85,582.40	\$ 81,738.72
ADR ING GROEP N V SPONSORED ADR	\$ 18,834.36	\$ 17,509.50
ADR INSIGNIA SOLUTIONS PLC SPONSORED ADR	\$ 601,291.48	\$ 10,595.00
ADR INTESA SANPAOLO S P A SPONSORED ADR REPSTG ORD SHS ADR	\$ 7,488.20	\$ 8,305.24
ADR IRELAND BK SPONSORED	\$ 7,534.09	\$ 6,950.60
ADR JA SOLAR HLDGS CO LTD SPONSORED ADR	\$ 200,271.58	\$ 202,099.95
ADR JA SOLAR HLDGS CO LTD SPONSORED ADR	\$ 204,540.00	\$ 339,974.70
ADR JARDINE MATHESON HLDGS LTD ADR	\$ 2,454.95	\$ 2,770.00
ADR JSC MMC NORILSK NICKEL SPONSORED ADR	\$ 150,958.68	\$ 187,620.00
ADR KEPPEL LTD SPONSORED	\$ 3,303.32	\$ 6,321.77
ADR KONAMI CORP SPONSORED ADR	\$ 2,767.95	\$ 3,252.99
ADR KONGZHONG CORP SPONSORED ADR	\$ 69,859.61	\$ 65,759.82
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	\$ 28,841.43	\$ 30,993.75
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	\$ 323,068.74	\$ 401,850.00
ADR KT CORP SPONSORED ADR	\$ 65,004.06	\$ 66,564.00
ADR KUBOTA CORP	\$ 3,533.72	\$ 2,856.00
ADR LAN AIRL S A	\$ 1,315.84	\$ 1,273.95
ADR LDK SOLAR CO LTD SPONSORED ADR	\$ 551,342.48	\$ 509,024.28
ADR LENOVO GROUP LTD SPONSORED ADR	\$ 17,754.43	\$ 41,354.69
ADR LIHIR GOLD LTD SPONSORED ADR	\$ 21,340.38	\$ 18,714.00
ADR LLOYDS TSB GROUP PLC SPONSORED ADR	\$ 13,673.58	\$ 12,228.42
ADR M 2003 PLC SPONSORED ADR	\$ 4,800.70	\$ 4.00
ADR MACQUARIE GROUP LTD ADR ADR	\$ 18,759.25	\$ 17,730.59
ADR MATSUSHITA ELEC INDL LTD ADR	\$ 17,312.28	\$ 16,944.76
ADR MATSUSHITA ELEC INDL LTD ADR	\$ 1,237,450.30	\$ 1,706,740.00

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ADR MECHEL OAO SPONSORED ADR	\$ 123,653.18	\$ 126,767.70
ADR MELCO PBL ENTMT MACAU LTD ADR ADR	\$ 213,922.21	\$ 165,308.00
ADR METAL STORM LTD SPONSORED ADR	\$ 5,539.48	\$ 2,600.00
ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A	\$ 113,795.53	\$ 121,175.40
ADR MITSUBISHI UFJ FINL GROUP INC SPONSORED ADR	\$ 34,435.44	\$ 26,497.20
ADR MIZUHO FINL GROUP INC SPONSORED ADR	\$ 1,275.95	\$ 955.00
ADR MOBILE TELESYSTEMS OJSC SPONSORED	\$ 59,144.37	\$ 62,091.90
ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW	\$ 11,082.87	\$ 19,276.95
ADR NATL BK GREECE S A SPONSORED ADR	\$ 12,493.25	\$ 15,169.00
ADR NATUZZI S P A ADR	\$ 2,631.60	\$ 1,613.50
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	\$ 68,758.14	\$ 75,901.77
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	\$ 604,897.90	\$ 812,966.66
ADR NETEASE COM INC SPONSORED	\$ 9,337.34	\$ 9,480.00
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	\$ 29,528.23	\$ 28,931.81
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	\$ 240,366.97	\$ 300,600.70
ADR NEWCREST MNG LTD SPONSORED ADR	\$ 194,516.01	\$ 280,114.98
ADR NICE SYS LTD SPONSORED ADR	\$ 7,465.78	\$ 6,864.00
ADR NINTENDO LTD	\$ 133,110.49	\$ 211,916.20
ADR NISSAN MTR LTD SPONSORED ADR	\$ 15,343.90	\$ 15,204.00
ADR NOAH ED HLDGS LTD ADR	\$ 1,198.15	\$ 806.00
ADR NOKIA CORP SPONSORED ADR	\$ 461,927.33	\$ 502,793.83
ADR NOMURA HLDGS INC SPONSORED ADR	\$ 7,208.97	\$ 5,862.50
ADR NORSK HYDRO A.S. SPONSORED FOR COMMON STOCK	\$ 10,585.22	\$ 8,217.50
ADR NOVARTIS AG	\$ 120,966.69	\$ 118,884.59
ADR NOVARTIS AG	\$ 1,783,742.66	\$ 1,765,075.00
ADR NOVO-NORDISK A S ADR	\$ 8,191.46	\$ 8,431.80
ADR OAO GAZPROM LEVEL 1 ADR	\$ 38,803.33	\$ 52,447.50
ADR OIL CO LUKOIL SPONSORED ADR	\$ 27,116.91	\$ 33,735.00
ADR OPEN JT STK CO-VIMPEL COMMUNICATIONSSPONSORED ADR	\$ 391,237.32	\$ 547,747.20
ADR OPEN JT STK CO-VIMPEL COMMUNICATIONSSPONSORED ADR	\$ 798,547.82	\$ 765,440.00
ADR PATNI COMPUTER SYS SPONSORED ADR	\$ 25,261.57	\$ 16,839.45
ADR PCCW LTD SPONSORED ADR NEW	\$ 409.98	\$ 136.57
ADR PERFECT WORLD CO LTD SPONSORED ADR REPSTG CL B	\$ 29,709.95	\$ 27,880.00
ADR PETROBAS ENERGIA PARTICIPACIONES S A SPONSORED ADR REPSTG 2 CL B SH	\$ 21,824.95	\$ 23,715.00
ADR PETROCHINA CO LTD SPONSORED ADR	\$ 294,466.66	\$ 290,048.58
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	\$ 306,701.41	\$ 467,759.16
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	\$ 1,291,733.57	\$ 1,577,174.64
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	\$ 2,134,466.72	\$ 3,256,912.88
ADR PHILIPPINE LONG DISTANCE TEL CO SPONSORED ADR	\$ 7,260.95	\$ 7,572.00
ADR POSCO SPONSORED ADR	\$ 64,442.59	\$ 60,164.00
ADR PSIVIDA LTD SPONSORED ADR REPSTG 10 ORD SH	\$ 40,108.54	\$ 23,305.00
ADR PT TELEKOMUNIKASI INDONESIA SPONSORED	\$ 4,264.21	\$ 4,201.00
ADR RANDGOLD RES LTD ADR	\$ 9,469.20	\$ 11,881.60
ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007	\$ 8,097.31	\$ 4,931.32

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ADR RIO TINTO PLC SPONSORED ADR	\$ 211,576.25	\$ 233,044.50
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	\$ 14,776.23	\$ 17,277.30
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	\$ 220,125.33	\$ 378,900.00
ADR SADIA S A	\$ 26,304.08	\$ 28,028.00
ADR SANOFI-AVENTIS SPONSORED ADR	\$ 47,910.67	\$ 49,263.46
ADR SANOFI-AVENTIS SPONSORED ADR	\$ 2,067,597.98	\$ 2,162,675.00
ADR SAP AKTIENGESELLSCHAFT SPONSORED ADR	\$ 5,410.52	\$ 5,105.00
ADR SAP AKTIENGESELLSCHAFT SPONSORED ADR	\$ 1,268,375.78	\$ 1,214,990.00
ADR SASOL LTD SPONSORED ADR	\$ 30,680.33	\$ 34,975.29
ADR SATYAM COMPUTER SVCS LTD AMERN DEPOSITORY RCPT ISIN US8040981016	\$ 6,780.86	\$ 6,680.00
ADR SATYAM COMPUTER SVCS LTD AMERN DEPOSITORY RCPT ISIN US8040981016	\$ 520,514.82	\$ 514,627.20
ADR SCMP GROUP LTD SPONSORED ADR	\$ 2,109.95	\$ 1,744.10
ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR	\$ 47,275.66	\$ 42,675.20
ADR SIEMENS AG COM DM50 (NEW)	\$ 221,722.70	\$ 268,770.88
ADR SILEX SYS LTD SPONSORED ADR	\$ 112,887.05	\$ 74,143.54
ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS	\$ 76,162.79	\$ 60,985.40
ADR SILICONWARE PRECISION INDS LTD SPONSORED	\$ 17,564.31	\$ 13,468.35
ADR SINOPEC SHANGHAI PETROCHEMICAL CO LTD SPONSORED ADR REPSTG CL H SHS	\$ 87,024.62	\$ 73,272.00
ADR SK TELECOM LTD SPONSORED ADR	\$ 8,121.84	\$ 9,847.20
ADR SKILLSOFT PUB LTD CO SPONSORED ADR	\$ 176,284.20	\$ 283,597.40
ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS	\$ 15,729.98	\$ 22,093.75
ADR SOLARFUN PWR HLDGS CO LTD SPONSORED ADR	\$ 159,684.27	\$ 192,635.00
ADR SONY CORP AMERN SH NEW	\$ 50,941.44	\$ 59,349.90
ADR SONY CORP AMERN SH NEW	\$ 1,070,124.87	\$ 1,629,000.00
ADR SPONSORED ADR NEW	\$ 162,365.93	\$ 173,977.41
ADR SPONSORED ADR NEW	\$ 308,242.86	\$ 486,656.10
ADR SPONSORED ADR NEW	\$ 803,810.21	\$ 820,963.95
ADR SPONSORED ADR NEW SEPT 2005	\$ 169,571.96	\$ 181,297.80
ADR SPONSORED ADR REPSTG ORD SHS ADR	\$ 23,747.66	\$ 18,333.48
ADR STARPHARMA HLDGS LTD SPONSORED ADR ADR	\$ 3,409.95	\$ 3,468.30
ADR STERLITE INDS INDIA LTD ADS	\$ 99,801.45	\$ 109,885.05
ADR SUEZ SPONSORED ADR	\$ 15,750.33	\$ 20,426.49
ADR SUNTECH PWR HLDGS CO LTD ADR	\$ 269,049.84	\$ 271,326.72
ADR SUNTECH PWR HLDGS CO LTD ADR	\$ 428,089.40	\$ 480,666.48
ADR SYNGENTA AG SPONSORED ADR	\$ 57,365.15	\$ 200,613.60
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	\$ 125,775.40	\$ 122,786.88
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	\$ 586,893.15	\$ 538,935.60
ADR TAM S A SPONSORED ADR REPSTG PFD	\$ 9,110.23	\$ 7,236.00
ADR TATA MTRS LTD SPONSORED ADR	\$ 34,234.53	\$ 34,891.00
ADR TELECOM CORP NEW ZEALAND LTD SPONSORED ADR	\$ 14,262.83	\$ 12,507.33
ADR TELEFONICA DE ARGENTINA S A SPONSORED ADR REPSTG 0.8156 CL B SHS	\$ 1,832.95	\$ 1,349.00
ADR TELEFONICA S A SPONSORED	\$ 41,654.89	\$ 42,451.65
ADR TENARIS S A SPONSORED ADR	\$ 33,539.37	\$ 30,640.05
ADR TESCO PLC SPONSORED ADR	\$ 5,703.95	\$ 5,700.08

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Asset Description	Historical Cost	Current Value
ADR TESCO PLC SPONSORED ADR	\$ 507,847.25	\$ 500,069.77
ADR TEVA PHARMACEUTICAL INDS	\$ 78,509.38	\$ 94,772.72
ADR TEVA PHARMACEUTICAL INDS	\$ 1,573,984.27	\$ 1,687,224.00
ADR TEVA PHARMACEUTICAL INDS	\$ 2,018,374.42	\$ 2,155,277.60
ADR THE9 LTD ADR ADR	\$ 12,903.05	\$ 6,396.00
ADR TONGJITANG CHINESE MEDICINES CO SPONSORED ADR	\$ 9,910.95	\$ 9,850.00
ADR TORAY INDS INC ADR	\$ 3,095.95	\$ 3,132.97
ADR TOTAL SA	\$ 26,608.57	\$ 28,910.00
ADR TOTAL SA	\$ 551,400.00	\$ 830,956.00
ADR TOYOTA MTR CORP ADR FOR 2 COM	\$ 660,698.82	\$ 590,305.20
ADR TOYOTA MTR CORP ADR FOR 2 COM	\$ 1,108,308.14	\$ 1,080,598.26
ADR TRINITY BIOTECH PLC SPONSORED ADR NEW	\$ 9,389.77	\$ 5,979.27
ADR TURKCELL ILETISIM HIZMETLERI A S SPONSORED ADR NEW	\$ 73,487.65	\$ 74,439.00
ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012	\$ 10,159.72	\$ 17,320.00
ADR UNILEVER N V NEW YORK SHS NEW	\$ 24,082.65	\$ 27,709.60
ADR UNILEVER PLC SPONSORED ADR NEW	\$ 1,572.95	\$ 1,871.00
ADR UNITED MICROELECTRONICS CORP SPONSORED ADR NEW	\$ 15,085.64	\$ 12,058.10
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR	\$ 117,879.46	\$ 144,658.20
ADR VESTAS WIND SYS A/S UTD KINGDOM UNSPONSORED ADR REPSTG 3 ORD SHS	\$ 11,050.85	\$ 12,265.33
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR	\$ 42,024.67	\$ 51,693.16
ADR VODAFONE GROUP PLC NEW SPONSORED ADRNEW ADR	\$ 527,509.45	\$ 718,783.20
ADR VOLVO AKTIEBOLAGET CL B	\$ 6,876.71	\$ 5,909.16
ADR VOTORANTIM CELULOSE E PAPEL S A	\$ 2,351.66	\$ 2,981.00
ADR WESTPAC BKG LTD SPONSORED A.D.R.	\$ 4,605.20	\$ 6,092.50
ADR WIMM-BILL-DANN FOODS OJSC SPONSORED ADR	\$ 17,490.64	\$ 22,276.80
ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH\COM\	\$ 19,784.17	\$ 18,550.00
ADR WOLSELEY PLC SPONSORED ADR	\$ 34,277.80	\$ 29,540.40
ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR	\$ 6,009.95	\$ 5,692.00
ADR YANZHOU COAL MNG CO LTD ISIN US9848461052	\$ 22,409.94	\$ 22,420.86
ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR	\$ 66,775.60	\$ 86,301.00
ADR YUKOS CORP SPONSORED ADR	\$ 141.82	\$ 11.00
ADUDELLE INDS INC COM STK	\$ 5,448.07	\$ 484.00
ADVANCE AMER CASH ADVANCE CTRS INC COM STK	\$ 115,754.38	\$ 90,424.00
ADVANCE AUTO PTS INC COM	\$ 139,176.20	\$ 149,680.60
ADVANCED BATTERY TECHNOLOGIES INC COM COM	\$ 6,917.63	\$ 4,295.80
ADVANCED BIOTHERAPY INC	\$ 33,718.30	\$ 26,523.90
ADVANCED CELL TECHNOLOGY INC COM	\$ 1,543.85	\$ 858.00
ADVANCED DEPOSITION TECHNOLOGIES INC COM	\$ 1,506.39	\$ 0.21
ADVANCED GROWING SYS INC NEV COM	\$ 4,040.70	\$ 1,760.00
ADVANCED ID CORP COM	\$ 12,589.90	\$ 4,480.00
ADVANCED MED INST INC COM	\$ 8,759.95	\$ 505.00
ADVANCED MICRO DEVICES INC COM	\$ 271,914.60	\$ 114,750.00
ADVANCED MICRO DEVICES INC COM	\$ 276,476.32	\$ 172,155.00
ADVANCED MICRO DEVICES INC COM	\$ 313,695.95	\$ 290,250.00

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Asset Description	Historical Cost	Current Value
ADVANCED OPTICS ELECTRONICS INC COM	\$ 9,411.96	\$ 200.00
ADVANCED PHOTONIX INC CL A CL A	\$ 978.85	\$ 747.60
ADVANCED POWERLINE TECHNOLOGIES INC COM	\$ 3,635.90	\$ 0.70
ADVANCED VIRAL RESH CORP COM	\$ 13,629.35	\$ 1,500.00
ADVANTA CORP CL B	\$ 20,593.98	\$ 8,070.00
ADVANTA CORP CL B	\$ 109,101.51	\$ 27,438.00
ADVANTA CORP CL B	\$ 132,848.20	\$ 41,157.00
ADVENT SOFTWARE INC COM STK	\$ 108,765.14	\$ 210,449.00
ADVENTRX PHARMACEUTICALS INC COM STK	\$ 1,384.45	\$ 225.00
ADVISORY BRD CO COM	\$ 308,748.53	\$ 319,024.30
AECOM TECHNOLOGY CORP DELAWARE COM	\$ 125,175.27	\$ 115,308.52
AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01	\$ 37,861.16	\$ 34,934.90
AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01	\$ 232,579.39	\$ 220,358.60
AEGIS ASSMTS INC COM	\$ 3,578.85	\$ 1.80
AEHR TEST SYS COM	\$ 13,996.10	\$ 12,200.00
AEON CREDIT SERV NPV	\$ 503,750.01	\$ 402,685.40
AEROFOAM METALS INC COM	\$ 5,994.85	\$ 1,400.00
AEROPOSTALE COM	\$ 19,775.69	\$ 21,332.50
AES CORP COM	\$ 41,703.77	\$ 40,255.98
AES CORP COM	\$ 355,706.32	\$ 361,491.00
AETNA INC	\$ 133,620.62	\$ 175,690.11
AETNA INC	\$ 159,080.44	\$ 732,940.08
AETNA INC	\$ 882,445.95	\$ 1,096,870.00
AFFILIATED COMPUTER SVCS INC CL A COM	\$ 141,075.80	\$ 112,750.00
AFFILIATED MANAGERS GROUP INC COM STK	\$ 10,940.51	\$ 11,746.00
AFFILIATED MANAGERS GROUP INC COM STK	\$ 113,136.23	\$ 103,364.80
AFFILIATED MANAGERS GROUP INC COM STK	\$ 242,545.18	\$ 414,633.80
AFFILIATED MANAGERS GROUP INC COM STK	\$ 808,446.93	\$ 986,664.00
AFFYMETRIX INC OC-CAP STK	\$ 6,520.21	\$ 5,553.60
AFLAC INC COM	\$ 113,723.05	\$ 140,925.64
AFLAC INC COM	\$ 354,152.61	\$ 764,086.00
AGCO CORP COM	\$ 18,500.59	\$ 18,354.60
AGCO CORP COM	\$ 260,644.91	\$ 439,150.80
AGCO CORP COM	\$ 342,427.80	\$ 564,234.00
AGILENT TECHNOLOGIES INC COM	\$ 10,948.81	\$ 12,124.20
AGILENT TECHNOLOGIES INC COM	\$ 264,097.55	\$ 357,076.06
AGILYSYS INC COM STK	\$ 8,908.69	\$ 6,471.36
AGL RES INC COM	\$ 40,698.98	\$ 38,852.42
AGNICO EAGLE MINES LTD COM	\$ 87,333.27	\$ 111,390.57
AGNICO EAGLE MINES LTD COM	\$ 82,562.53	\$ 169,353.00
AGRIUM INC COM	\$ 150,012.52	\$ 163,916.70
AGRIUM INC COM	\$ 1,090,125.08	\$ 1,559,736.00
AGUAS DE BARCELONA EUR1	\$ 197,339.22	\$ 289,036.96
AIFUL CORP NPV	\$ 83,384.20	\$ 95,587.88

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Asset Description	Historical Cost	Current Value
AIR FRANCE - KLM EUR8.50	\$ 628,688.45	\$ 481,723.57
AIR FRANCE - KLM EUR8.50	\$ 1,075,901.20	\$ 849,802.57
AIR LIQUIDE(L) EUR5.50	\$ 1,141,514.31	\$ 1,430,031.34
AIR METHODS CORP COM NEW COM NEW	\$ 9,857.91	\$ 9,934.00
AIR PROD & CHEM INC COM	\$ 295,419.82	\$ 342,304.00
AIR PROD & CHEM INC COM	\$ 437,951.94	\$ 505,774.64
AIR PROD & CHEM INC COM	\$ 266,727.74	\$ 512,876.00
AIR PROD & CHEM INC COM	\$ 182,942.12	\$ 532,602.00
AIR WTR INTL CORP COM STK	\$ 482.67	\$ 0.11
AIRCASTLE LIMITED COM STK	\$ 39,915.38	\$ 34,623.95
AIRCASTLE LIMITED COM STK	\$ 92,786.05	\$ 89,522.00
AIRGAS INC COM	\$ 18,470.35	\$ 19,299.46
AIRGAS INC COM	\$ 287,686.87	\$ 372,586.50
AIRNET COMMUNICATIONS CORP COM NEW STK	\$ 3,389.37	\$ 0.40
AIRSCOOTER CORP COM	\$ 9,419.19	\$ 2,835.00
AIRSPAN NETWORKS INC COM STK ISIN#US00950H1023	\$ 20,361.96	\$ 14,784.00
AIRTECH INTL GROUP INC COM NEW	\$ 6,883.43	\$ 8.12
AIRTRAN HLDGS INC COM	\$ 11,634.95	\$ 10,740.00
AK STL HLDG CORP COM STK PAR \$0.01	\$ 27,005.02	\$ 31,535.68
AKAMAI TECHNOLOGIES INC COM STK	\$ 124,581.46	\$ 112,104.00
AKAMAI TECHNOLOGIES INC COM STK	\$ 211,563.24	\$ 145,320.00
AKEENA SOLAR INC COM STK	\$ 15,340.70	\$ 22,813.36
AKSIGORTA TRY1	\$ 62,101.03	\$ 63,658.35
ALADDIN KNOWLEDGE SYS COM	\$ 2,635.86	\$ 2,613.00
ALANCO TECHNOLOGIES INC CL A NO PAR NEW COM STK	\$ 145.24	\$ 78.09
ALASKA AIR GROUP INC COM	\$ 7,712.59	\$ 6,852.74
ALASKA AIR GROUP INC COM	\$ 71,711.20	\$ 72,529.00
ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012	\$ 18,413.62	\$ 20,058.02
ALBERTA STAR DEV CORP COM	\$ 297,999.58	\$ 131,308.31
ALBERTO-CULVER CO NEW COM STK	\$ 248,329.60	\$ 265,032.00
ALCOA INC COM STK	\$ 41,658.80	\$ 62,135.00
ALCOA INC COM STK	\$ 175,844.60	\$ 173,530.30
ALCOA INC COM STK	\$ 448,056.49	\$ 782,754.80
ALEXANDER & BALDWIN INC COM	\$ 39,326.48	\$ 43,911.00
ALEXION PHARMACEUTICALS INC COM	\$ 4,653.70	\$ 7,503.00
ALEXION PHARMACEUTICALS INC COM	\$ 348,948.11	\$ 363,145.20
ALEXION PHARMACEUTICALS INC COM	\$ 243,164.44	\$ 388,655.40
ALFACELL CORP COM	\$ 9,704.55	\$ 7,155.20
ALIGN TECHNOLOGY INC COM	\$ 12,243.77	\$ 10,008.00
ALIGN TECHNOLOGY INC COM	\$ 138,477.35	\$ 135,108.00
ALKERMES INC COM	\$ 12,022.05	\$ 10,913.00
ALL AMERICA LATINA UNITS (REP 4 PRF & 1 COM)	\$ 530,309.20	\$ 476,656.18
ALL FUELS & ENERGY CO COM STK	\$ 2,154.95	\$ 51.33
ALLEGHENY ENERGY INC COM	\$ 42,378.21	\$ 51,500.76

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Asset Description	Historical Cost	Current Value
ALLEGHENY ENERGY INC COM	\$ 140,385.52	\$ 267,162.00
ALLEGHENY TECHNOLOGIES INC COM	\$ 49,161.55	\$ 43,211.15
ALLEGHENY TECHNOLOGIES INC COM	\$ 89,149.03	\$ 225,158.40
ALLEGIANT TRAVEL CO COM	\$ 35,316.16	\$ 35,354.00
ALLEGIANT TRAVEL CO COM	\$ 249,397.83	\$ 241,050.00
ALLERGAN INC COM	\$ 28,779.22	\$ 37,739.07
ALLERGAN INC COM	\$ 182,199.72	\$ 501,072.00
ALLERGAN INC COM	\$ 818,351.71	\$ 962,957.60
ALLGREEN PROPERTIE SGD0.50	\$ 215,703.60	\$ 327,097.16
ALLIANCE 1 INTL INC COM	\$ 14,341.06	\$ 9,361.00
ALLIANCE 1 INTL INC COM	\$ 336,145.95	\$ 174,196.00
ALLIANCE DATA SYS CORP COM	\$ 68,299.45	\$ 67,491.00
ALLIANCE HLDGS GP L P	\$ 2,033.09	\$ 2,018.17
ALLIANCE IMAGING INC DEL COM NEW	\$ 5,656.05	\$ 6,734.00
ALLIANT ENERGY CORP COM ISIN #US0188021085	\$ 506,683.74	\$ 480,142.00
ALLIANT ENERGY CORP COM ISIN #US0188021085	\$ 540,192.61	\$ 565,591.00
ALLIANT ENERGY CORP COM ISIN #US0188021085	\$ 467,104.80	\$ 573,729.00
ALLIANT TECHSYSTEMS INC COM	\$ 33,873.38	\$ 35,834.40
ALLIANZ SE (SE SOCIETAS EUROPEAE)	\$ 1,313,311.07	\$ 1,535,803.19
ALLIANZ SE ADR EACH REP 1/10 ORD SHS	\$ 32,263.03	\$ 31,343.75
ALLIED CAP CORP NEW COM	\$ 214,250.30	\$ 163,945.86
ALLIED ENERGY INC FLA COM	\$ 539.95	\$ 62.50
ALLIED MOTION TECHNOLOGIES INC COM	\$ 4,590.68	\$ 4,687.20
ALLIED NEV GOLD CORP COM STK	\$ 36,761.88	\$ 31,025.36
ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	\$ 100,266.33	\$ 79,344.00
ALLIED WASTE INDS INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	\$ 620,707.16	\$ 524,552.00
ALLIED WORLD ASSURANCE COM STK	\$ 124,143.89	\$ 120,408.00
ALLIS-CHALMERS ENERGY INC FORMERLY ALLI COM PAR \$0.01 NEW	\$ 9,149.95	\$ 5,900.00
ALLOY INC COM NEW STK	\$ 10,870.51	\$ 11,944.56
ALLSCRIPTS HEALTHCARE SOLUTIONS INC COM	\$ 60,469.16	\$ 47,637.26
ALLSTATE CORP COM	\$ 45,923.91	\$ 43,394.30
ALLSTATE CORP COM	\$ 362,080.37	\$ 753,574.44
ALLSTATE CORP COM	\$ 2,055,735.84	\$ 2,141,952.30
ALNYLAM PHARMACEUTICALS INC COM	\$ 317,380.56	\$ 362,046.00
ALON USA ENERGY INC COM STK	\$ 157,086.84	\$ 135,900.00
ALPHA NAT RES INC COM STK	\$ 18,470.16	\$ 25,984.00
ALPHA PRO TECH LTD COM	\$ 1,141.95	\$ 672.00
ALPHATEC HLDGS INC COM STK	\$ 2,164.95	\$ 2,520.00
ALPHATRADE COM NEW STK	\$ 114.95	\$ 125.00
ALPINE AIR EXPRESS INC COM NEW STK	\$ 6,823.75	\$ 5,985.00
ALPS ELECTRIC CO NPV	\$ 80,236.60	\$ 88,199.44
ALPS ELECTRIC CO NPV	\$ 152,308.86	\$ 189,369.38
ALSTOM EUR14	\$ 741,636.63	\$ 851,733.36
ALTAIR NANOTECHNOLOGOES INC COM	\$ 24,930.02	\$ 25,380.00

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Asset Description	Historical Cost	Current Value
ALTANA AG NPV	\$ 365,598.93	\$ 377,659.38
ALTERA CORP COM	\$ 298,511.56	\$ 162,288.00
ALTERNATE ENERGY CORP NEV COM STK	\$ 12,225.43	\$ 2,400.00
ALTRIA GROUP INC COM	\$ 1,115,518.85	\$ 1,247,763.14
ALTRIA GROUP INC COM	\$ 1,726,955.35	\$ 2,729,193.80
ALTRIA GROUP INC COM	\$ 1,563,022.60	\$ 4,028,414.00
ALVARION LTD COM	\$ 25,468.07	\$ 22,135.00
AMAG PHARMACEUTICALS INC COM STK	\$ 6,062.65	\$ 6,013.00
AMAG PHARMACEUTICALS INC COM STK	\$ 368,850.98	\$ 350,557.90
AMAZON COM INC COM	\$ 265,008.15	\$ 272,083.68
AMAZON COM INC COM	\$ 270,057.85	\$ 283,293.12
AMAZON COM INC COM	\$ 455,542.61	\$ 472,464.00
AMAZON COM INC COM	\$ 370,262.05	\$ 722,592.00
AMAZON COM INC COM	\$ 1,016,419.69	\$ 1,238,596.80
AMBAC FNCL GROUP COM STK	\$ 153,264.77	\$ 64,425.00
AMBAC FNCL GROUP COM STK	\$ 78,361.74	\$ 64,688.03
AMDL INC COM PAR 2006 STK	\$ 478.91	\$ 406.00
AMDOCS ORD GBP0.01	\$ 30,062.55	\$ 28,851.39
AMEC ORD GBP0.50	\$ 289,457.70	\$ 398,769.01
AMEDISYS INC COM	\$ 47,406.66	\$ 51,673.80
AMER ELEC PWR CO INC COM	\$ 4,745.06	\$ 4,776.17
AMER ELEC PWR CO INC COM	\$ 364,666.40	\$ 472,118.40
AMER FINL GROUP INC OH COM STK	\$ 29,247.95	\$ 28,880.00
AMER FINL GROUP INC OH COM STK	\$ 330,207.46	\$ 322,012.00
AMER FINL GROUP INC OH COM STK	\$ 316,254.05	\$ 327,788.00
AMER FINL GROUP INC OH COM STK	\$ 434,573.71	\$ 398,544.00
AMER MOVIL S.A.B.DE C.V EACH REP 20 SHS N PV SER A	\$ 17,226.28	\$ 21,437.50
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	\$ 254,946.60	\$ 271,244.10
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	\$ 970,429.15	\$ 1,492,820.63
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	\$ 1,324,985.63	\$ 1,533,767.76
AMEREN CORP COM	\$ 5,130.76	\$ 5,556.04
AMEREN CORP COM	\$ 220,969.20	\$ 281,892.00
AMERICA ASIA PETE CORP COM NEW STK	\$ 459.90	\$ 1.00
AMERICAN APPAREL INC COM STK	\$ 33,270.35	\$ 33,750.00
AMERICAN BIO MEDICA CORP COM	\$ 9,871.95	\$ 9,800.00
AMERICAN EAGLE OUTFITTERS INC NEW COM	\$ 172,743.62	\$ 149,967.17
AMERICAN EXPRESS CO	\$ 188,051.28	\$ 165,119.13
AMERICAN EXPRESS CO	\$ 375,779.08	\$ 436,968.00
AMERICAN EXPRESS CO	\$ 689,098.36	\$ 1,539,792.00
AMERICAN HOME MTG INVT CORP COM STK	\$ 43,073.99	\$ 509.39
AMERICAN INTERNATIONAL GROUP	\$ 246,091.30	\$ 217,202.07
AMERICAN INTERNATIONAL GROUP	\$ 1,124,020.71	\$ 1,026,080.00
AMERICAN INTERNATIONAL GROUP	\$ 1,159,145.94	\$ 1,037,740.00
AMERICAN INTERNATIONAL GROUP	\$ 1,365,626.48	\$ 1,230,130.00

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Asset Description	Historical Cost	Current Value
AMERICAN INTERNATIONAL GROUP	\$ 2,295,025.21	\$ 3,736,855.10
AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW	\$ 3,347.50	\$ 100.00
AMERICAN OIL & GAS INC NEV NEW COM	\$ 19,705.58	\$ 18,734.00
AMERICAN PHYSICIANS CAP INC COM	\$ 97,175.30	\$ 122,307.00
AMERICAN RAILCAR INDS INC COM STK	\$ 75,203.06	\$ 44,275.00
AMERICAN REPROGRAPHICS CO COM	\$ 55,316.34	\$ 48,171.04
AMERICAN SEC RES CORP COM	\$ 256.90	\$ 186.00
AMERICAN SUPERCONDUCTOR CORP SHS	\$ 15,823.62	\$ 17,771.00
AMERICAN TECHNOLOGY CORP COM NEW COM NEW	\$ 5,428.66	\$ 2,530.00
AMERICAN TOWER CORP CL A	\$ 461,148.51	\$ 438,780.00
AMERICAN UNITY INVTS INC FLA COM STK	\$ 2,159.75	\$ 40.00
AMERICAN VANGUARD CORP COM	\$ 24,198.50	\$ 24,810.50
AMERICAS WIND ENERGY CORP COM	\$ 15,043.52	\$ 2,349.00
AMERICREDIT CORP COM	\$ 12,526.05	\$ 12,790.00
AMERIGO RES LTD	\$ 5,179.85	\$ 6,991.20
AMERIGON INC COM	\$ 228,517.83	\$ 289,618.00
AMERIGROUP CORP COM	\$ 1,618.87	\$ 1,749.60
AMERIGROUP CORP COM	\$ 282,665.89	\$ 342,630.00
AMERIGROUP CORP COM	\$ 436,945.39	\$ 462,915.00
AMERIGROUP CORP COM	\$ 435,803.21	\$ 484,785.00
AMERIPRISE FINL INC COM	\$ 21,080.09	\$ 28,932.75
AMERIPRISE FINL INC COM	\$ 102,838.74	\$ 321,842.40
AMERIS BANCORP COM	\$ 45,429.00	\$ 35,385.00
AMERISAFE INC COM	\$ 5,887.81	\$ 5,428.50
AMERISOURCEBERGEN CORP COM	\$ 133,421.33	\$ 188,454.00
AMERITYRE CORP COM	\$ 51,473.54	\$ 19,126.00
AMERN CAP STRATEGIES LTD COM	\$ 218,988.11	\$ 154,912.00
AMERN CAP STRATEGIES LTD COM	\$ 467,366.41	\$ 373,385.38
AMERN COML LINES INC COM NEW	\$ 4,856.43	\$ 3,248.00
AMERN ECOLOGY CORP COM NEW	\$ 4,707.15	\$ 4,696.00
AMERN ORIENTAL BIOENGINEERING INC COM STK	\$ 38,112.96	\$ 38,115.20
AMERN SAFETY INS HLDGS LTD	\$ 3,409.95	\$ 3,340.50
AMERN SCI & ENGR INC COM	\$ 24,821.09	\$ 27,909.14
AMERN SOFTWARE INC CL A	\$ 3,329.15	\$ 3,315.00
AMERN STS WTR CO COM	\$ 24,337.90	\$ 30,144.00
AMERN WTR STAR INC COM STK	\$ 698.41	\$ 5.00
AMETEK INC NEW COM	\$ 314,922.68	\$ 460,905.60
AMGEN INC COM	\$ 160,143.32	\$ 131,610.96
AMGEN INC COM	\$ 713,600.42	\$ 664,092.00
AMGEN INC COM	\$ 883,376.27	\$ 1,275,242.40
AMICAS INC COM	\$ 7,176.15	\$ 6,836.20
AMISH NATURALS INC COM STK	\$ 2,052.85	\$ 1,609.65
AMKOR TECHNOLOGY INC COM	\$ 5,252.54	\$ 3,838.50
AMKOR TECHNOLOGY INC COM	\$ 193,092.76	\$ 151,834.00

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Asset Description	Historical Cost	Current Value
AMOROCORP INC COM STK	\$ 1,030.00	
AMPHENOL CORP NEW CL A	\$ 23,137.30	\$ 34,313.80
AMR CORP COM	\$ 1,215,403.53	\$ 795,978.02
AMTRUST FINL SVCS INC COM	\$ 14,649.95	\$ 13,770.00
AMYLIN PHARMACEUTICALS INC COM	\$ 56,849.53	\$ 45,769.00
ANADARKO PETRO CORP COM	\$ 50,958.12	\$ 70,871.76
ANADARKO PETRO CORP COM	\$ 296,550.79	\$ 776,193.04
ANADIGICS INC COM	\$ 16,997.68	\$ 15,503.80
ANADIGICS INC COM	\$ 197,879.07	\$ 133,922.75
ANALOG DEVICES INC COM	\$ 11,963.50	\$ 11,095.00
ANALOG DEVICES INC COM	\$ 262,469.45	\$ 247,260.00
ANALOGIC CORP COM PAR \$0.05	\$ 13,417.86	\$ 13,567.30
ANALOGIC CORP COM PAR \$0.05	\$ 130,081.20	\$ 135,440.00
ANALYSTS INTL CORP COM	\$ 6,839.98	\$ 4,620.00
ANATOLIA MINERALS DEV LTD COM	\$ 2,361.95	\$ 5,004.00
ANCHOR BANCORP WIS INC COM	\$ 103,650.68	\$ 89,376.00
ANDERSONS INC COM	\$ 24,370.38	\$ 26,880.00
ANDERSONS INC COM	\$ 143,161.50	\$ 134,400.00
ANDREA ELECTRS CORP COM	\$ 70.80	\$ 11.00
ANDRESMIN GOLD CORP COM NEW COM NEW	\$ 3,777.90	\$ 130.00
ANGLO AMERICAN USD0.54945	\$ 311,568.25	\$ 302,199.35
ANHEUSER BUSCH COS INC COM	\$ 206,269.33	\$ 220,454.20
ANHEUSER BUSCH COS INC COM	\$ 480,700.27	\$ 973,524.00
ANIKA THERAPEUTICS INC COM STK	\$ 5,889.29	\$ 7,275.00
ANIMAL HEALTH INTL INC COM	\$ 12,662.95	\$ 12,300.00
ANOORAQ RES CORP COM	\$ 842.78	\$ 1,852.00
ANSYS INC COM	\$ 30,923.70	\$ 31,633.98
ANSYS INC COM	\$ 313,984.99	\$ 319,242.00
ANTARES PHARMA INC COM	\$ 2,109.95	\$ 1,470.00
ANTIGENICS INC DEL COM STOCK	\$ 6,452.69	\$ 3,264.00
ANTOFAGASTA ORD GBP0.05	\$ 225,009.23	\$ 298,297.38
AON CORP COM	\$ 20,917.22	\$ 24,739.76
AON CORP COM	\$ 192,863.11	\$ 348,137.00
AON CORP COM	\$ 524,788.75	\$ 543,666.00
AP PHARMA INC COM NEW STK	\$ 3,985.95	\$ 3,160.00
APACHE CORP COM	\$ 373,861.69	\$ 446,715.35
APACHE CORP COM	\$ 479,547.41	\$ 779,665.00
APACHE CORP COM	\$ 227,999.62	\$ 902,260.60
APACHE CORP COM	\$ 1,286,873.73	\$ 1,690,206.18
APEX SILVER MINE LTD COM STK	\$ 29,387.10	\$ 28,575.00
API NANOTRONICS CORP COM STK	\$ 1,826.88	\$ 990.00
APOGEE ENTERPRISES INC COM	\$ 80,566.22	\$ 59,885.00
APOGEE ENTERPRISES INC COM	\$ 228,188.19	\$ 165,967.00
APOGEE ENTERPRISES INC COM	\$ 567,954.36	\$ 449,137.50

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Asset Description	Historical Cost	Current Value
APOGEE TECH INC COM STK	\$ 14,354.85	\$ 3,060.00
APOLLO GROUP INC CL A CL A	\$ 35,058.65	\$ 41,598.95
APOLLO GROUP INC CL A CL A	\$ 170,107.60	\$ 252,540.00
APOLLO GROUP INC CL A CL A	\$ 617,125.41	\$ 614,514.00
APOLLO INVT CORP COM SH BEN INT	\$ 232,128.98	\$ 184,907.64
APOLLO INVT CORP COM SH BEN INT	\$ 361,670.62	\$ 301,785.00
APOLLO INVT CORP COM SH BEN INT	\$ 695,775.25	\$ 580,552.50
APP PHARMACEUTICALS INC COM STK	\$ 3,474.46	\$ 1,027.00
APPIANT TECHNOLOGIES INC COM	\$ 554.95	\$ 4.50
APPLE INC	\$ 648,602.72	\$ 1,386,560.00
APPLE INC	\$ 1,244,546.59	\$ 2,064,785.92
APPLE INC	\$ 1,161,774.25	\$ 2,232,955.84
APPLE INC	\$ 1,411,931.39	\$ 2,781,043.20
APPLE INC	\$ 556,588.35	\$ 4,377,568.00
APPLE INC	\$ 12,455,659.78	\$ 14,982,375.04
APPLERA CORP - APPLIED BIOSYSTEMS GROUP	\$ 36,319.94	\$ 35,616.00
APPLERA CORP - APPLIED BIOSYSTEMS GROUP	\$ 71,604.88	\$ 145,856.00
APPLERA CORP - APPLIED BIOSYSTEMS GROUP	\$ 931,246.40	\$ 1,007,424.00
APPLIED INDL TECHNOLOGIES INC COM	\$ 5,057.55	\$ 5,804.00
APPLIED MATERIALS INC COM	\$ 170,712.74	\$ 158,616.30
APPLIED MATERIALS INC COM	\$ 417,618.77	\$ 618,048.00
APPLIED MATERIALS INC COM	\$ 977,408.71	\$ 843,067.20
APPLIED MATERIALS INC COM	\$ 1,280,612.94	\$ 1,188,144.00
APPLIED MICRO CIRCUITS CORP COM NEW STK	\$ 789.44	\$ 437.00
APPLIED NEUROSOLUTIONS INC COM	\$ 10,569.95	\$ 3,300.00
APPLIEDTHEORY CORP COM	\$ 11,260.37	\$ 10.00
APRIA HEALTHCARE GROUP INC COM	\$ 568,289.08	\$ 411,987.00
AQUA AMER INC COM	\$ 25,007.32	\$ 21,664.60
AQUACELL WTR INC COM STK	\$ 2,007.47	\$ 5,000.00
AQUILA INC DEL NEW COM	\$ 1,178.02	\$ 1,865.00
AQUILINE RES INC COM STK	\$ 261,393.23	\$ 304,735.69
ARABIAN AMERN DEV CO COM	\$ 27,899.12	\$ 41,860.80
ARADIGM CORP COM NEW	\$ 4,134.83	\$ 1,124.80
ARAFURA RESOURCES LTD COM STK	\$ 38,470.60	\$ 24,767.15
ARC ENERGY TR TR UNIT UNIT	\$ 55,243.71	\$ 53,535.04
ARCELORMITTAL NPV	\$ 190,903.69	\$ 391,709.58
ARCELORMITTAL NPV	\$ 748,838.60	\$ 1,275,369.68
ARCH CAPITAL GROUP COM STK	\$ 5,817.61	\$ 5,768.70
ARCH CAPITAL GROUP COM STK	\$ 149,276.38	\$ 154,770.00
ARCH CAPITAL GROUP COM STK	\$ 259,101.60	\$ 246,225.00
ARCH CAPITAL GROUP COM STK	\$ 264,068.22	\$ 304,615.50
ARCH CAPITAL GROUP COM STK	\$ 424,063.88	\$ 422,100.00
ARCH CAPITAL GROUP COM STK	\$ 647,164.02	\$ 612,045.00
ARCH CHEMICALS INC COM	\$ 131,958.70	\$ 106,575.00

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Asset Description	Historical Cost	Current Value
ARCH COAL INC COM	\$ 95,661.22	\$ 128,059.22
ARCHER-DANIELS-MIDLAND CO COM	\$ 180,575.37	\$ 241,357.95
ARCHER-DANIELS-MIDLAND CO COM	\$ 536,382.25	\$ 543,231.00
ARCHER-DANIELS-MIDLAND CO COM	\$ 232,502.05	\$ 754,162.49
ARCHER-DANIELS-MIDLAND CO COM	\$ 819,213.78	\$ 1,135,445.65
ARCTIC CAT INC COM	\$ 6,159.95	\$ 5,970.00
ARCTIC GLACIER INCOME FD TR UNIT	\$ 9,249.10	\$ 9,321.68
ARDEN GROUP INC CL A CL A	\$ 3,422.45	\$ 3,867.25
ARENA PHARMACEUTICALS INC COM ISIN US0400471027	\$ 265.01	\$ 156.60
ARENA RES INC COM	\$ 278,563.65	\$ 334,931.30
ARES CAP CORP COM	\$ 30,225.36	\$ 25,489.86
ARES CAP CORP COM	\$ 581,006.64	\$ 518,633.50
AREVA COM STK	\$ 54,910.63	\$ 70,010.38
ARGO GROUP INTERNATIONAL HOLDINGS COM STK	\$ 483,408.43	\$ 476,069.00
ARIAD PHARMACEUTICALS INC COM	\$ 11,822.89	\$ 10,625.00
ARIBA INC COM NEW	\$ 798.14	\$ 747.05
ARIES MARITIME TRANSPORT LIMITED COM STK	\$ 1,081.33	\$ 628.80
ARLINGTON TANKERS LTD COM STK	\$ 8,289.70	\$ 7,745.50
AROTECH CORP COM NEW STK	\$ 11,709.37	\$ 1,854.60
ARRAY BIOPHARMA INC COM	\$ 2,845.30	\$ 2,105.00
ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	\$ 17,497.17	\$ 6,192.00
ARRIS GROUP INC COM	\$ 28,786.42	\$ 19,860.20
ARROW ELECTR INC COM	\$ 5,992.66	\$ 7,463.20
ARROW ELECTR INC COM	\$ 257,616.00	\$ 282,816.00
ARROW ELECTR INC COM	\$ 354,277.45	\$ 369,232.00
ARROWHEAD RESH CORP COM	\$ 5,118.44	\$ 3,024.00
ART TECH GROUP INC OC-COM ISIN US04289L107	\$ 3,490.51	\$ 4,622.40
ART TECH GROUP INC OC-COM ISIN US04289L107	\$ 41,741.37	\$ 39,312.00
ARTES MED INC COM STK	\$ 10,002.98	\$ 5,037.13
ARTHROCARE CORP COM	\$ 11,669.46	\$ 9,610.00
ARUBA NETWORKS INC COM	\$ 9,206.32	\$ 7,455.00
ARUBA NETWORKS INC COM	\$ 299,793.71	\$ 229,315.80
ASA LTD	\$ 126,218.07	\$ 145,441.02
ASAHI GLASS CO NPV	\$ 713,106.67	\$ 818,502.44
ASAHI KASEI CORP NPV	\$ 301,309.60	\$ 293,031.37
ASBURY AUTOMOTIVE GROUP INC COM	\$ 384,496.87	\$ 252,840.00
ASCENDIA BRANDS INC COM STK	\$ 3,029.95	\$ 119.90
ASCENT SOLAR TECHNOLOGIES INC COM	\$ 69,302.10	\$ 90,490.40
ASCENT SOLAR TECHNOLOGIES INC WT CL B EXP	\$ 82,041.13	\$ 229,659.60
ASHLAND INC NEW COM	\$ 51,874.27	\$ 71,145.00
ASHLAND INC NEW COM	\$ 514,422.59	\$ 412,641.00
ASHLAND INC NEW COM	\$ 903,615.29	\$ 711,450.00
ASIA ELECTRICAL PWR INTL GROUP INC COM STK	\$ 1,509.95	\$ 1,000.00
ASIA GLOBAL CROSSING	\$ 2,288.61	\$ 3.20

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Asset Description	Historical Cost	Current Value
ASIA GLOBAL HLDGS CORP COM STK	\$ 1,129.95	\$ 560.00
ASIAINFO HLDGS INC COM	\$ 4,164.29	\$ 3,960.00
ASPECT MED SYS INC COM ISIN US0452351085	\$ 4,908.21	\$ 2,520.00
ASPEN INSURANCE HLDGS COM	\$ 2,537.91	\$ 2,884.00
ASPEN INSURANCE HLDGS COM	\$ 207,370.68	\$ 224,952.00
ASPEN INSURANCE HLDGS COM	\$ 218,646.72	\$ 230,720.00
ASPEN INSURANCE HLDGS COM	\$ 791,514.73	\$ 853,664.00
ASPEN TECH INC COM	\$ 10,923.25	\$ 11,354.00
ASPEN TECH INC COM	\$ 112,448.16	\$ 116,784.00
ASPENBIO INC COM	\$ 9,651.35	\$ 8,720.00
ASSIC GENERALI SPA EUR1	\$ 378,911.48	\$ 422,279.54
ASSOCD BRIT FOODS ORD GBP0.0568	\$ 413,425.85	\$ 401,082.01
ASSOCTD BANC-CORP COM	\$ 18,690.79	\$ 18,148.59
ASSURANT INC COM	\$ 133,827.60	\$ 160,560.00
ASSURED GUARANTY LTD COMMON STK	\$ 80,245.62	\$ 103,506.00
ASSURED GUARANTY LTD COMMON STK	\$ 582,556.98	\$ 549,378.00
ASSURED PHARMACY INC COM	\$ 44,969.40	\$ 25,920.00
ASTA FDG INC COM	\$ 15,229.42	\$ 12,823.40
ASTA FDG INC COM	\$ 525,665.35	\$ 350,330.00
ASTEA INTL IINC COM NEW STK	\$ 700.78	\$ 730.14
ASTELLAS PHARMA NPV	\$ 456,758.62	\$ 462,086.56
ASTORIA FINL CORP COM	\$ 158,718.12	\$ 153,582.00
ASTRAZENECA ORD USD0.25	\$ 1,049,732.18	\$ 818,455.09
ASTRO MED INC NEW COM STK	\$ 51,561.76	\$ 52,751.00
ASTRONICS CORP COM	\$ 10,907.54	\$ 10,582.50
ASYST TECHNOLOGIES INC COM	\$ 27,674.42	\$ 14,800.40
AT & T LATIN AMER CORP COM	\$ 11.28	\$ 0.90
AT&T INC COM	\$ 537,347.87	\$ 609,900.73
AT&T INC COM	\$ 708,161.37	\$ 763,041.60
AT&T INC COM	\$ 930,561.55	\$ 1,516,940.00
AT&T INC COM	\$ 3,422,829.81	\$ 6,367,947.88
ATAC RES LTD COM	\$ 3,880.10	\$ 3,749.00
ATC HEALTHCARE INC CL A CL A	\$ 10,459.85	\$ 3,500.00
ATHENAHEALTH INC COM MON STOCK	\$ 26,636.91	\$ 25,200.00
ATHEROGENICS INC COM	\$ 3,526.69	\$ 684.00
ATHEROS COMMUNICATIONS INC COM	\$ 28,875.83	\$ 31,914.30
ATHEROS COMMUNICATIONS INC COM	\$ 110,942.21	\$ 117,579.00
ATHEROS COMMUNICATIONS INC COM	\$ 256,288.90	\$ 248,901.00
ATLANTIC PWR CORP	\$ 13,757.98	\$ 15,517.93
ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK	\$ 14,737.98	\$ 16,266.00
ATLAS AMER INC COM	\$ 5,821.55	\$ 5,918.00
ATLAS MNG CO COM STK	\$ 23,331.14	\$ 9,600.00
ATMEL CORP COM	\$ 20,104.19	\$ 18,338.40
ATMOS ENERGY CORP COM	\$ 7,829.45	\$ 7,142.74

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Asset Description	Historical Cost	Current Value
ATMOS ENERGY CORP COM	\$ 532,770.79	\$ 529,956.00
ATMOS ENERGY CORP COM	\$ 547,783.52	\$ 572,016.00
ATNA RES LTD COM	\$ 9,943.17	\$ 10,010.65
ATP OIL & GAS CORP COM	\$ 337,253.55	\$ 347,209.80
ATRION CORP COM	\$ 12,527.91	\$ 29,411.25
ATSI COMMUNICATIONS INC COM NEW	\$ 11.55	\$ 62.40
ATWOOD OCEANICS INC COM	\$ 99,542.35	\$ 114,273.60
AU OPTRONICS CORP TWD10	\$ 160,091.85	\$ 221,639.66
AUEX VENTURES INC COM AUEX VENTURES, INC. F	\$ 5,889.42	\$ 6,150.00
AURELIAN RESOURCES INC COM STK	\$ 15,301.80	\$ 15,522.60
AURELIO RES CORP COM STK	\$ 6,724.24	\$ 4,000.00
AURIGA LABORATORIES INC COM STK	\$ 7,105.45	\$ 210.00
AURIZON MINES LTD COM STK	\$ 10,892.14	\$ 11,670.00
AURORA OIL & GAS CORP COM STK	\$ 7,757.21	\$ 5,831.10
AUST & NZ BANK GRP NPV	\$ 236,315.61	\$ 231,468.03
AUTHENTEC INC COM	\$ 24,925.11	\$ 21,795.00
AUTODESK INC COM	\$ 233,761.37	\$ 270,694.40
AUTODESK INC COM	\$ 76,313.64	\$ 293,584.00
AUTOIMMUNE INC COM	\$ 3,050.69	\$ 1,650.00
AUTOLIV INC COM STK	\$ 246,592.20	\$ 242,466.00
AUTOMATIC DATA PROCESSING INC COM	\$ 108,690.03	\$ 113,525.49
AUTOMATIC DATA PROCESSING INC COM	\$ 317,104.79	\$ 592,249.00
AUTOMATIC DATA PROCESSING INC COM	\$ 2,091,122.88	\$ 1,914,790.00
AUTONATION INC DEL COM	\$ 4,608.25	\$ 3,915.00
AUTONATION INC DEL COM	\$ 52,393.98	\$ 54,214.92
AUTOZONE INC COM	\$ 19,932.47	\$ 26,380.20
AUTOZONE INC COM	\$ 50,039.05	\$ 131,901.00
AVALON CAP HLDGS CORP COM STK	\$ 16.52	\$ 62.00
AVANEX CORP COM STK	\$ 28,898.47	\$ 16,030.00
AVANEX CORP COM STK	\$ 24,094.26	\$ 16,200.00
AVANIR PHARMACEUTICALS CL A NEW	\$ 638.17	\$ 189.38
AVASOFT INC COM STK	\$ 5,374.95	\$ 9,000.00
AVENTINE RENB ENERGY HLDGS INC COM	\$ 21,434.95	\$ 20,186.32
AVERY DENNISON CORP COM	\$ 16,831.75	\$ 15,942.00
AVERY DENNISON CORP COM	\$ 102,973.70	\$ 143,478.00
AVI BIOPHARMA INC COM	\$ 90,047.79	\$ 21,855.00
AVIS BUDGET GROUP INC COM STK	\$ 3,570.38	\$ 1,651.00
AVITAR INC NEW COM NEW STK	\$ 3,708.00	\$ 0.84
AVIVA CORP PLC 25P ORD COM	\$ 45,014.35	\$ 40,190.40
AVIVA ORD GBP0.25	\$ 923,934.65	\$ 756,232.46
AVNET INC COM	\$ 38,726.51	\$ 38,362.09
AVNET INC COM	\$ 464,563.70	\$ 398,658.00
AVNET INC COM	\$ 553,058.90	\$ 461,604.00
AVNET INC COM	\$ 570,072.92	\$ 510,562.00

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Asset Description	Historical Cost	Current Value
AVOCENT CORP COM	\$ 5,499.95	\$ 4,662.00
AVOCENT CORP COM	\$ 535,387.04	\$ 414,918.00
AVON PRODUCTS INC COM USD0.25	\$ 21,341.96	\$ 23,001.56
AVON PRODUCTS INC COM USD0.25	\$ 290,843.19	\$ 387,394.00
AVON PRODUCTS INC COM USD0.25	\$ 180,904.82	\$ 430,877.00
AVX CORP COM	\$ 3,242.02	\$ 2,476.15
AXA EUR2.29	\$ 1,566,040.17	\$ 1,538,429.96
AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095	\$ 3,749.51	\$ 2,608.20
AXIAL VECTOR ENGINE CORP COM	\$ 7,347.93	\$ 780.00
AXIS CAPITAL HLDGS LTD COM USD0.0125	\$ 366,694.00	\$ 389,700.00
AXIS CAPITAL HLDGS LTD COM USD0.0125	\$ 599,298.66	\$ 604,035.00
AXIS CAPITAL HLDGS LTD COM USD0.0125	\$ 575,890.88	\$ 607,932.00
AXIS TECHNOLOGIES GROUP INC COM	\$ 1,059.95	\$ 270.00
AXM PHARMA INC COM AXM PHARMA INC	\$ 235.65	\$ 51.85
AXT INC COM	\$ 14,629.57	\$ 21,700.00
AZTECA GOLD CORP COM	\$ 32,485.10	\$ 28,998.00
AZURE DYNAMICS CORP CL A	\$ 3,090.45	\$ 1,925.00
AZZ INC COM	\$ 10,072.92	\$ 9,412.20
B & G FOODS INC FORMERLY B & G FOOD HLDGS INC	\$ 39,244.62	\$ 35,683.88
B & G FOODS INC NEW FORMERLY B & G FOODSHLDGS CORP TO 10/14/2004 CL A CL A	\$ 10,070.20	\$ 8,627.45
BABCOCK & BROWN INFRASTRUCTURE GRP COM STK UNIT	\$ 20,902.90	\$ 18,966.15
BADGER METER INC COM	\$ 32,834.07	\$ 40,455.00
BAE SYSTEMS ORD GBP0.025	\$ 740,202.38	\$ 831,716.47
BAE SYSTEMS ORD GBP0.025	\$ 727,902.71	\$ 862,447.35
BAJA MNG CORP COM	\$ 53,896.75	\$ 79,111.89
BAKER HUGHES INC COM	\$ 87,920.43	\$ 91,770.57
BAKER HUGHES INC COM	\$ 218,806.12	\$ 660,154.00
BAKER HUGHES INC COM	\$ 531,659.89	\$ 1,021,860.00
BAKER MICHAEL CORP COM	\$ 13,117.92	\$ 11,384.70
BAKER MICHAEL CORP COM	\$ 46,762.81	\$ 49,320.00
BALDWIN & LYONS INC CL B	\$	\$ 0.03
BALL CORP COM	\$ 37,590.93	\$ 117,000.00
BALL CORP COM	\$ 271,760.86	\$ 220,500.00
BALLARD PWR SYS INC COM	\$ 55,045.84	\$ 46,172.28
BALLY TECHNOLOGIES INC COM STK	\$ 370,550.25	\$ 541,948.00
BANCFIRST CORP COM	\$ 62,887.56	\$ 72,845.00
BANCO LATINOAMERICANO DE EXPORTACIONES SA CL E	\$ 6,592.95	\$ 5,708.50
BANCO LATINOAMERICANO DE EXPORTACIONES SA CL E	\$ 27,180.00	\$ 24,465.00
BANCO SANTANDER S.A.	\$ 36,296.08	\$ 41,464.50
BANCORPSOUTH INC COM	\$ 85,572.36	\$ 84,996.00
BANCPRO INC COM	\$ 1,404.95	\$ 25.00
BANK NEW YORK MELLON CORP COM STK	\$ 16,412.40	\$ 24,055.79
BANK NEW YORK MELLON CORP COM STK	\$ 972,605.67	\$ 1,380,590.64
BANK NEW YORK MELLON CORP COM STK	\$ 623,538.03	\$ 1,404,336.76

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Asset Description	Historical Cost	Current Value
BANK NEW YORK MELLON CORP COM STK	\$ 1,295,396.08	\$ 1,496,932.00
BANK OF AMERICA CORP	\$ 1,549,615.89	\$ 1,319,128.49
BANK OF AMERICA CORP	\$ 1,464,536.51	\$ 1,678,539.32
BANK OF AMERICA CORP	\$ 3,023,044.57	\$ 2,838,688.00
BANK OF AMERICA CORP	\$ 2,718,153.86	\$ 4,630,857.36
BANK OF THE OZARKS INC COM	\$ 74,815.87	\$ 68,120.00
BANKATLANTIC BANCORP INC CL A	\$ 4,214.25	\$ 2,060.82
BANKRATE INC COM	\$ 15,240.78	\$ 16,110.15
BANRO CORPORATION COM NPV	\$ 9,899.95	\$ 11,550.00
BANYAN CORP ORE COM NEW 2007 STK	\$ 419.90	\$ 28.00
BARCLAYS ORD GBP0.25	\$ 338,000.36	\$ 257,427.10
BARCLAYS ORD GBP0.25	\$ 1,231,079.17	\$ 854,779.56
BARD C R INC CAP	\$ 7,886.12	\$ 9,480.00
BARD C R INC CAP	\$ 65,406.04	\$ 246,480.00
BARE ESCENTIALS INC COM	\$ 16,355.75	\$ 13,337.50
BARNES & NOBLE INC COM	\$ 142,709.95	\$ 124,020.00
BARNES & NOBLE INC COM	\$ 261,303.55	\$ 234,260.00
BARNES GROUP INC COM	\$ 66,004.47	\$ 70,452.40
BARNES GROUP INC COM	\$ 351,667.11	\$ 352,264.50
BARNWELL INDS INC COM	\$ 17,063.95	\$ 9,090.82
BARR PHARMACEUTICALS INC COM	\$ 11,737.88	\$ 11,469.60
BARR PHARMACEUTICALS INC COM	\$ 178,360.36	\$ 143,370.00
BARRETT BILL CORP COM STK	\$ 16,585.25	\$ 21,981.75
BARRETT BUSINESS SVCS INC COM	\$ 13,062.70	\$ 9,747.28
BARRICK GOLD CORP	\$ 492,840.91	\$ 568,600.10
BASF SE NPV	\$ 937,169.88	\$ 1,482,664.98
BASF SE NPV	\$ 1,026,074.00	\$ 1,486,964.71
BASIN WTR INC COM	\$ 26,165.18	\$ 18,194.00
BAXTER INTL INC COM	\$ 144,482.70	\$ 156,776.39
BAXTER INTL INC COM	\$ 678,103.00	\$ 847,530.00
BAXTER INTL INC COM	\$ 396,264.15	\$ 928,800.00
BAYER AG NPV (BR)	\$ 1,241,620.23	\$ 2,341,408.62
BAYER MOTOREN WERK EUR1	\$ 788,473.53	\$ 854,899.35
BAYOU BEND PETE LTD COM STK	\$ 60,212.20	\$ 26,807.90
BAYOU CITY EXPL INC COM	\$ 629.95	\$ 110.00
BAYSWATER URANIUM CORP NEW COM STK	\$ 294,851.34	\$ 197,371.49
BAYTEX ENERGY TR TR UNIT	\$ 34,682.64	\$ 36,309.00
BB&T CORP COM	\$ 24,679.92	\$ 20,586.41
BB&T CORP COM	\$ 488,206.45	\$ 426,313.00
BBJ ENVIRONMENTAL TECHNOLOGIES INC COM	\$ 59.95	\$ 6.00
BBVA(BILB-VIZ-ARG) EUR0.49	\$ 315,107.67	\$ 369,838.26
BCO DO BRASIL SA COM NPV	\$ 121,852.25	\$ 194,696.63
BE AEROSPACE INC COM	\$ 2,916.55	\$ 3,703.00
BE AEROSPACE INC COM	\$ 172,146.00	\$ 211,600.00

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Asset Description	Historical Cost	Current Value
BE AEROSPACE INC COM	\$ 323,116.44	\$ 417,910.00
BE AEROSPACE INC COM	\$ 362,493.65	\$ 427,432.00
BEACON PWR CORP COM	\$ 194,330.41	\$ 175,560.00
BEACON ROOFING SUPPLY INC COM	\$ 7,722.95	\$ 2,526.00
BEAZER HOMES USA INC COM	\$ 10,394.04	\$ 7,430.00
BEBE STORES INC COM	\$ 48,351.36	\$ 47,432.89
BECKMAN COULTER INC COM	\$ 89,188.54	\$ 101,920.00
BECKMAN COULTER INC COM	\$ 212,338.46	\$ 208,936.00
BECTON DICKINSON & CO COM	\$ 64,265.97	\$ 70,207.20
BECTON DICKINSON & CO COM	\$ 159,093.28	\$ 509,838.00
BED BATH BEYOND INC COM	\$ 51,948.44	\$ 49,845.44
BED BATH BEYOND INC COM	\$ 169,355.90	\$ 199,852.00
BEKAERT SA NPV	\$ 156,585.99	\$ 151,591.20
BELDEN INC COM	\$ 39,443.46	\$ 32,521.22
BELGACOM SA NPV	\$ 567,777.46	\$ 872,146.79
BEMIS CO INC COM	\$ 8,403.05	\$ 8,214.00
BEMIS CO INC COM	\$ 44,097.40	\$ 68,450.00
BENCHMARK ELECTRS INC COM	\$ 5,186.94	\$ 3,723.30
BENCHMARK ELECTRS INC COM	\$ 893,695.96	\$ 649,804.50
BENNETT ENVIRONMENTAL INC COM STK	\$ 10,859.62	\$ 167.96
BERKLEY W R CORP COM	\$ 20,483.06	\$ 19,391.11
BERKLEY W R CORP COM	\$ 180,505.89	\$ 157,993.00
BERKLEY W R CORP COM	\$ 394,201.17	\$ 393,193.90
BERKSHIRE HAT A 100TH COM STK	\$ 1,513,599.90	\$ 1,982,400.00
BERKSHIRE HATHAWAY INC CL B COM	\$ 5,159,126.15	\$ 6,246,784.00
BERRY PETE CO CL A CL A	\$ 58,250.21	\$ 68,897.50
BERRY PETE CO CL A CL A	\$ 252,748.09	\$ 286,702.50
BEST BUY INC COM STK	\$ 53,514.60	\$ 60,249.24
BEST BUY INC COM STK	\$ 276,553.16	\$ 463,320.00
BEZEQ ISRAEL TELCM ILS1	\$ 18,810.65	\$ 19,930.43
BG GROUP ORD GBP0.10	\$ 140,489.29	\$ 285,141.50
BHP BILLITON LTD NPV	\$ 342,642.28	\$ 314,560.98
BHP BILLITON LTD NPV	\$ 222,442.88	\$ 355,973.76
BHP BILLITON PLC USD0.50	\$ 581,473.85	\$ 493,256.50
BHP BILLITON PLC USD0.50	\$ 274,809.83	\$ 537,972.11
BIFS TECHNOLOGIES CORP COM	\$ 5,873.16	\$
BIG CAT ENERGY CORP COM	\$ 40,474.45	\$ 29,180.25
BIG LOTS INC COM	\$ 17,853.61	\$ 10,489.44
BIG LOTS INC COM	\$ 73,989.35	\$ 36,777.00
BIG SCREEN ENTMT GROUP INC COM	\$ 15.51	\$ 0.78
BIGBAND NETWORKS INC COM CDT-COM	\$ 5,273.41	\$ 2,570.00
BILFINGER BERGER NPV	\$ 145,168.93	\$ 148,237.81
BIMINI CAP MGMT INC CL A COM STK	\$ 6,109.95	\$ 500.00
BIO RAD LABS INC CL A	\$ 9,043.23	\$ 13,574.22

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Asset Description	Historical Cost	Current Value
BIO RAD LABS INC CL A	\$ 257,765.38	\$ 279,774.00
BIOCRYST PHARMACEUTICALS INC COM	\$ 1,541.63	\$ 618.00
BIOCUREX INC COM	\$ 39,078.23	\$ 27,669.00
BIOFUEL ENERGY CORP COM	\$ 5,338.95	\$ 7,030.00
BIOGEN IDEC INC COM STK	\$ 34,465.82	\$ 31,590.60
BIOGEN IDEC INC COM STK	\$ 375,906.00	\$ 423,200.20
BIO-KEY INTL INC COM	\$ 31,709.90	\$ 18,480.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	\$ 9,840.73	\$ 10,620.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	\$ 295,666.07	\$ 374,886.00
BIO-MATRIX SCIENTIFIC GROUP INC NEW COM STK	\$ 8,339.90	\$ 1,530.00
BIONOVO INC COM	\$ 28,926.15	\$ 17,442.00
BIOPHAN TECHNOLOGIES INC COM	\$ 111,921.43	\$ 5,837.00
BIOPURE CORP CL A PAR \$0.01 COM STK	\$ 26.76	\$ 21.12
BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW	\$ 1,131.33	\$ 756.00
BIOSCRIP INC COM	\$ 47,609.26	\$ 40,969.00
BIOVAIL CORP COM	\$ 29,986.74	\$ 21,710.98
BIRCH MTN RES LTD COM STK	\$ 476.04	\$ 99.40
BITSTREAM INC CL A COM	\$ 125.75	\$ 96.15
BIZACTIONS INC COM STK	\$ 1,032.49	\$ 6.00
BJ SERVICES	\$ 13,744.89	\$ 12,130.00
BJ SERVICES	\$ 148,644.37	\$ 179,524.00
BJS RESTAURANTS INC COM	\$ 1,789.76	\$ 1,626.00
BJS WHSL CLUB INC COM STK	\$ 378,962.08	\$ 378,896.00
BJS WHSL CLUB INC COM STK	\$ 390,755.69	\$ 378,896.00
BJS WHSL CLUB INC COM STK	\$ 592,188.77	\$ 564,961.00
BK CENTRAL ASIA IDR125	\$ 86,802.17	\$ 118,136.81
BK HAW CORP COM	\$ 4,792.45	\$ 15,342.00
BK HAW CORP COM	\$ 302,663.06	\$ 300,703.20
BK HAW CORP COM	\$ 455,844.47	\$ 526,742.00
BK LEUMI LE ISRAEL ILS1	\$ 433,367.77	\$ 469,074.12
BK N S HALIFAX COM STK	\$ 9,892.45	\$ 10,100.00
BLACK & DECKER CORP COM	\$ 8,894.95	\$ 6,965.00
BLACK & DECKER CORP COM	\$ 66,049.64	\$ 118,405.00
BLACK BOX CORP DEL COM	\$ 3,824.77	\$ 3,617.00
BLACK DRAGON RES COS INC COM	\$ 115.55	\$ 72.60
BLACK HILLS CORP COM	\$ 34.58	\$ 36.56
BLACKBAUD INC COM	\$ 1,438,241.24	\$ 1,514,160.00
BLACKBOARD INC COM	\$ 40,419.88	\$ 51,117.50
BLACKBOARD INC COM	\$ 112,083.80	\$ 112,700.00
BLACKOUT MEDIA CORP COM	\$ 2,123.46	\$ 1,650.00
BLACKROCK INC COM STK	\$ 25,056.95	\$ 26,016.00
BLACKROCK INC COM STK	\$ 551,334.24	\$ 548,504.00
BLAST ENERGY SVCS INC COM	\$ 33,938.85	\$ 5,100.00
BLOCK H & R INC COM	\$ 98,106.17	\$ 152,274.00

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Asset Description	Historical Cost	Current Value
BLOCKBUSTER INC CL A CL A ISIN #US0936791088	\$ 26,901.68	\$ 20,478.33
BLUE CHIP VALUE FD INC COM	\$ 2,369.95	\$ 2,084.00
BLUE COAT SYS INC COM NEW	\$ 148,637.20	\$ 118,332.00
BLUE DOLPHIN ENERGY CO COM NEW COM NEW	\$ 1,032.30	\$ 468.00
BLUE HLDGS INC COM	\$ 4,994.95	\$ 600.00
BLUE NILE INC COM	\$ 6,464.50	\$ 5,444.80
BLUE NILE INC COM	\$ 282,157.42	\$ 233,445.80
BLUEGREEN CORP COM	\$ 118,814.72	\$ 101,738.50
BLUELINX HLDGS INC COM	\$ 132,886.15	\$ 60,841.53
BLUEPHOENIX SOLUTIONS LTD COM	\$ 8,974.21	\$ 9,060.00
BLUEROCK RES LTD COM STK	\$ 8,402.35	\$ 10,486.50
BLUESCOPE STEEL NPV	\$ 158,750.94	\$ 147,001.24
BLYTH INC COM	\$ 151,677.18	\$ 122,864.00
BMC SOFTWARE INC COM STK	\$ 30,396.30	\$ 34,535.16
BMC SOFTWARE INC COM STK	\$ 223,100.77	\$ 178,200.00
BMC SOFTWARE INC COM STK	\$ 182,095.52	\$ 452,628.00
BNP PARIBAS EUR2	\$ 1,009,498.06	\$ 1,193,646.92
BOEING CO COM	\$ 394,069.18	\$ 385,436.22
BOEING CO COM	\$ 1,078,107.26	\$ 948,328.78
BOEING CO COM	\$ 704,737.76	\$ 1,721,737.56
BOEING CO COM	\$ 2,299,820.66	\$ 2,092,655.59
BOFI HLDG INC COM STK	\$ 7,959.95	\$ 7,150.00
BOGUE INTL INC COM	\$ 435.79	\$ 18.72
BOIS D ARC ENERGY INC COM	\$ 30,121.98	\$ 27,790.00
BOIS D ARC ENERGY INC COM	\$ 196,631.52	\$ 202,470.00
BOK FINL CORP COM NEW	\$ 52,374.20	\$ 51,700.00
BOLDER TECHNOLOGIES CORP COM	\$ 37,444.77	\$ 0.95
BOLIVAR MNG CORP COM STK	\$ 689.96	\$ 0.10
BOLT TECHNOLOGY CORP COM	\$ 87,213.88	\$ 81,429.12
BOMBAY INC COM	\$ 9,518.17	\$ 25.50
BOOKHAM INC COM	\$ 40,155.93	\$ 14,515.62
BOOKHAM INC COM	\$ 48,223.50	\$ 46,410.00
BOOKTECH COM INC COM	\$ 529.95	\$ 0.02
BORAL LIMITED NPV	\$ 34,541.05	\$ 29,436.94
BORDERS GROUP INC COM STK	\$ 1,522.45	\$ 1,065.00
BORG WARNER INC COM	\$ 10,265.09	\$ 11,539.30
BORG WARNER INC COM	\$ 341,242.98	\$ 396,962.00
BORLAND SOFTWARE CORP COM	\$ 4,647.95	\$ 3,010.00
BOSTON BEER INC CL A CL A	\$ 21,104.14	\$ 19,766.25
BOSTON BEER INC CL A CL A	\$ 54,757.00	\$ 64,005.00
BOSTON SCIENTIFIC CORP COM	\$ 54,336.03	\$ 46,752.60
BOSTON SCIENTIFIC CORP COM	\$ 421,731.52	\$ 394,012.77
BOSTON SCIENTIFIC CORP COM	\$ 755,123.48	\$ 628,020.00
BOSTON SCIENTIFIC CORP COM	\$ 986,819.77	\$ 893,184.00

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Asset Description	Historical Cost	Current Value
BOVESPA HOLDING SA COM NPV	\$ 12,988.44	\$ 13,488.76
BOVESPA HOLDING SA COM NPV	\$ 1,532,700.38	\$ 1,639,848.31
BOYD GAMING CORP COM	\$ 980.21	\$ 810.35
BOYDS COLLECTION LTD	\$ 1.00	\$
BOYDS COLLECTION LTD NEW COM STK	\$ 659.95	\$ 34.20
BP ORD USD0.25	\$ 711,249.65	\$ 821,450.94
BP ORD USD0.25	\$ 1,392,116.94	\$ 1,403,628.29
BP PRUDHOE BAY RTY TR UNITS BEN INT	\$ 280,211.03	\$ 301,417.83
BPZ RESOURCE INC	\$ 2,398.02	\$ 2,325.44
BRADY CORP CL A	\$ 614,278.82	\$ 573,721.50
BRAINSTORM CELL THERAPEUTICS INC COM	\$ 1,909.95	\$ 1,290.00
BRAVO VENTURE GROUP INC COM STK	\$ 3,375.50	\$ 3,009.30
BRAZIL FAST FOOD CORP COM NEW	\$ 668.45	\$ 1,610.00
BREAKWATER RES LTD COM NEW COM NEW	\$ 6,174.64	\$ 4,200.00
BRIDGESTONE CORP NPV	\$ 589,770.40	\$ 487,590.74
BRIGHTPOINT INC COM NEW	\$ 4,839.70	\$ 5,667.84
BRIGHTPOINT INC COM NEW	\$ 129,532.92	\$ 119,808.00
BRIGHTPOINT INC COM NEW	\$ 162,988.74	\$ 171,724.80
BRINKER INTL INC COM	\$ 2,195.95	\$ 1,956.00
BRINKER INTL INC COM	\$ 566,964.41	\$ 350,124.00
BRINKS CO COM STK	\$ 329,833.75	\$ 304,674.00
BRISTOL MYERS SQUIBB CO COM	\$ 248,116.33	\$ 235,971.09
BRISTOL MYERS SQUIBB CO COM	\$ 392,607.07	\$ 464,100.00
BRISTOL MYERS SQUIBB CO COM	\$ 1,160,341.19	\$ 1,326,000.00
BRITISH AIRWAYS ORD GBP0.25	\$ 1,524,240.95	\$ 937,510.25
BRITISH ENERGY GP ORD GBP0.10	\$ 757,188.63	\$ 765,053.15
BRITISH LAND CO ORD GBP0.25	\$ 273,809.56	\$ 228,649.77
BRITISH SKY BROADC ORD GBP0.50	\$ 2,311,192.62	\$ 2,347,453.42
BRIXTON ORD GBP0.25	\$ 475,989.39	\$ 371,053.51
BROADBAND WIRELESS INTL CORP COM	\$ 705.71	\$ 0.09
BROADCOM CORP CL A CL A	\$ 84,778.10	\$ 70,682.56
BROADCOM CORP CL A CL A	\$ 882,905.83	\$ 308,452.00
BROADCOM CORP CL A CL A	\$ 1,190,824.49	\$ 852,164.00
BROADRIDGE FINL SOLUTIONS INC COM STK	\$ 3,352.45	\$ 4,239.27
BROADRIDGE FINL SOLUTIONS INC COM STK	\$ 231,592.35	\$ 269,160.00
BROADRIDGE FINL SOLUTIONS INC COM STK	\$ 588,330.22	\$ 605,610.00
BROCADE COMMUNICATIONS SYS INC COM NEW STK	\$ 124,211.51	\$ 106,870.40
BRONCO DRILLING CO INC COM	\$ 37,869.84	\$ 37,763.55
BROOKDALE SR LIVING INC COM STK	\$ 6,988.90	\$ 5,682.00
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	\$ 163,356.60	\$ 163,653.96
BROWN & BROWN INC COM	\$ 126,293.33	\$ 114,532.51
BROWN & BROWN INC COM	\$ 276,523.68	\$ 249,100.00
BROWN SHOE INC NEW COM	\$ 114,029.70	\$ 69,782.00
BROWN-FORMAN INC CL B NON-VTG COM	\$ 65,562.26	\$ 163,042.00

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Asset Description	Historical Cost	Current Value
BRUKER CORP	\$ 1,474.88	\$ 2,660.00
BRUKER CORP	\$ 50,004.43	\$ 65,170.00
BRUNSWICK CORP COM	\$ 57,201.74	\$ 39,215.00
BRUNSWICK CORP COM	\$ 506,292.49	\$ 281,325.00
BRUNSWICK CORP COM	\$ 552,016.68	\$ 296,670.00
BRUSH ENGINEERED MATLS INC HLDGS CO COM	\$ 7,786.43	\$ 5,553.00
BT GROUP ORD GBP0.05	\$ 1,838,504.40	\$ 2,098,089.88
BTU INTL INC COM	\$ 20,737.65	\$ 20,646.00
BUCKEYE TECHNOLOGIES INC COM	\$ 81,871.54	\$ 73,750.00
BUCKEYE TECHNOLOGIES INC COM	\$ 322,102.20	\$ 308,750.00
BUCKEYE TECHNOLOGIES INC COM	\$ 550,567.84	\$ 457,500.00
BUCKLE INC COM	\$ 265,582.92	\$ 221,100.00
BUCYRUS INTL INC NEW COM CL A	\$ 123,343.02	\$ 126,523.47
BUFFALO WILD WINGS INC COM STK	\$ 205,146.21	\$ 145,542.96
BULLDOG TECHNOLOGIES INC COM	\$ 1,209.95	\$ 42.00
BUNGE LTD	\$ 165,171.46	\$ 184,690.17
BUNGE LTD	\$ 200,435.95	\$ 197,897.00
BUNGE LTD	\$ 426,996.24	\$ 491,250.20
BURGER KING HLDGS INC COM	\$ 20,291.26	\$ 32,786.50
BURGER KING HLDGS INC COM	\$ 81,719.00	\$ 108,338.00
BURL NORTHN SANTA FE CORP COM	\$ 148,401.97	\$ 148,438.87
BURL NORTHN SANTA FE CORP COM	\$ 264,034.76	\$ 554,311.80
BURL NORTHN SANTA FE CORP COM	\$ 201,514.03	\$ 630,467.25
C D I CORP COM	\$ 32,780.00	\$ 26,686.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	\$ 9,256.07	\$ 10,824.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	\$ 224,085.88	\$ 238,128.00
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	\$ 1,219,427.87	\$ 1,239,348.00
CA INC COM	\$ 34,642.57	\$ 33,383.10
CA INC COM	\$ 213,087.38	\$ 244,285.45
CABELAS INC COM STK	\$ 41,513.88	\$ 26,975.30
CABELAS INC COM STK	\$ 591,522.94	\$ 355,652.00
CABLEVISION NY GROUP CL A COM	\$ 7,322.25	\$ 6,125.00
CABOT CORP COM	\$ 13,768.45	\$ 11,669.00
CACI INTL INC CL A	\$ 539,097.82	\$ 530,524.50
CADENCE DESIGN SYS INC COM	\$ 6,623.22	\$ 5,103.00
CAE INC COM NPV	\$ 1,281.05	\$ 1,337.00
CAL DIVE INTL INC DEL COM	\$ 22,763.45	\$ 18,403.60
CAL DIVE INTL INC DEL COM	\$ 252,446.57	\$ 226,139.20
CAL MAINE FOODS INC COM NEW STK	\$ 4,342.65	\$ 4,775.40
CALEDONIA MNG CORP COM STK	\$ 12,359.11	\$ 10,700.00
CALGON CARBON CORP COM	\$ 24,000.67	\$ 27,013.00
CALIFORNIA MICRO DEVICES CORP COM STK NPV	\$ 2,986.68	\$ 928.00
CALIFORNIA OIL & GAS CORP COM STK	\$ 15,144.90	\$ 6,500.00
CALIPER LIFE SCIENCES INC COM	\$ 12,995.55	\$ 14,239.75

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Asset Description	Historical Cost	Current Value
CALLON PETE CO DEL COM	\$ 6,296.40	\$ 7,254.45
CALYPSO WIRELESS INC COM	\$ 31,667.55	\$ 3,000.00
CAMBRIDGE HEART INC COM	\$ 4,724.81	\$ 2,020.00
CAMBRIDGE RES CORP COM STK	\$ 3,619.90	\$ 500.00
CAMECO CORP COM	\$ 702,544.95	\$ 639,746.70
CAMERON INTL CORP COM STK	\$ 163,671.30	\$ 164,604.60
CAMERON INTL CORP COM STK	\$ 295,756.19	\$ 430,859.76
CAMERON INTL CORP COM STK	\$ 521,965.38	\$ 647,829.80
CAMPBELL SOUP CO COM	\$ 31,282.88	\$ 30,987.52
CAMPBELL SOUP CO COM	\$ 153,234.37	\$ 196,515.00
CANADIAN IMP BANK COM NPV (CAD QUOTE)	\$ 468,448.51	\$ 386,007.40
CANADIAN NATL RY CO COM	\$ 650,551.49	\$ 667,344.60
CANADIAN OIL SANDS TR NEW UNIT	\$ 42,489.36	\$ 62,559.25
CANADIAN SOLAR INC COM	\$ 85,288.16	\$ 91,487.50
CANADIAN SUPERIOR ENERGY INC COM STK	\$ 193,550.49	\$ 203,700.00
CANADIAN ZINC CORP COM STK	\$ 18,914.60	\$ 19,836.00
CANALASKA URANIUM LTD COM STK	\$ 649.95	\$ 412.60
CANAM URANIUM CORP COM	\$ 476.75	\$ 39.00
CANARGO ENERGY CORP COM STK	\$ 7,600.44	\$ 10,920.00
CANASIL RES INC COM	\$ 9,756.40	\$ 7,296.00
CANO PETE INC COM	\$ 10,591.13	\$ 13,780.00
CANON INC NPV	\$ 1,898,724.77	\$ 1,908,427.70
CAP 1 FNCL COM	\$ 33,661.65	\$ 28,130.48
CAP 1 FNCL COM	\$ 633,009.29	\$ 466,172.64
CAP 1 FNCL COM	\$ 1,271,916.39	\$ 1,209,856.00
CAP CY BK GROUP INC COM	\$ 985.19	\$ 860.79
CAPE SYS GROUP INC COM	\$ 214.95	\$ 1.00
CAPELLA ED CO COM	\$ 113,726.38	\$ 111,282.00
CAPELLA ED CO COM	\$ 258,398.38	\$ 278,728.68
CAPITAL DIAGNOSTIC CORP COM	\$ 8,240.00	\$
CAPITAL MKTS TECHNOLOGIES INC COM STK	\$ 3,669.95	\$ 2,910.00
CAPITALLAND SGD1	\$ 648,662.81	\$ 662,086.21
CAPITOL BANCORP LTD COM	\$ 10,460.63	\$ 8,812.56
CAPRIUS INC COM NEW	\$ 1,858.30	\$ 1,392.64
CAPSTONE MNG CORP COM STK	\$ 2,528.42	\$ 5,694.40
CAPSTONE TURBINE CORP COM STK ISIN #US14067D1028	\$ 60,737.80	\$ 73,920.50
CAPTARIS INC COM	\$ 4,492.20	\$ 2,160.00
CARBO CERAMICS INC COM	\$ 4,578.82	\$ 3,720.00
CARDERO RESOURCE CORP COM STK	\$ 1,820.39	\$ 870.00
CARDIAC SCI CORP COM	\$ 6,399.95	\$ 4,854.00
CARDICA INC COM	\$ 16,873.68	\$ 20,360.00
CARDINAL COMMUNICATIONS INC COM NEW STK	\$ 37,277.24	\$ 48.55
CARDINAL FINL CORP COM	\$ 87,490.96	\$ 79,220.00
CARDINAL HLTH INC	\$ 65,527.49	\$ 58,143.74

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Asset Description	Historical Cost	Current Value
CARDINAL HLTH INC	\$ 440,559.73	\$ 528,412.50
CARDINAL HLTH INC	\$ 1,473,228.41	\$ 1,282,050.00
CARDINAL HLTH INC	\$ 1,533,533.88	\$ 1,617,000.00
CAREER ED CORP COM	\$ 4,227.95	\$ 3,016.80
CARIBOU COFFEE INC COM	\$ 4,259.95	\$ 4,010.00
CARLISLE COMPANIES INC COM	\$ 16,455.95	\$ 14,812.00
CARLISLE COMPANIES INC COM	\$ 653,370.35	\$ 498,053.50
CARMAX INC COM	\$ 87,973.77	\$ 72,087.50
CARMAX INC COM	\$ 144,702.13	\$ 144,175.00
CARNIVAL CORP COM PAIRED	\$ 36,086.87	\$ 34,601.39
CARNIVAL CORP COM PAIRED	\$ 452,421.96	\$ 489,390.00
CARPENTER TECH CORP COM	\$ 22,840.15	\$ 24,870.14
CARRIAGE SERVICES INC COM	\$ 4,653.45	\$ 4,400.00
CARROLL SHELBY INTL INC COM	\$ 349.95	\$ 345.00
CASCADE CORP COM	\$ 10,429.10	\$ 6,829.62
CASCADE ENERGY INC COM STK	\$ 200.95	\$ 0.06
CASELLA WASTE SYS INC CL A COM STK	\$ 4,488.30	\$ 3,912.00
CASEYS GEN STORES INC COM	\$ 1,999.58	\$ 2,223.12
CASH AMER INVTS INC COM	\$ 335,077.03	\$ 287,470.00
CASH MINERALS LTD COM	\$ 108,785.57	\$ 59,516.33
CASINO GUICH-PERR EUR1.53	\$ 210,446.27	\$ 205,124.95
CASUAL MALE RETAIL GROUP INC COM	\$ 2,365.15	\$ 1,036.00
CATALYST SEMICONDUCTOR INC COM	\$ 3,861.85	\$ 3,487.43
CATERPILLAR INC COM	\$ 736,130.72	\$ 754,624.00
CATERPILLAR INC COM	\$ 1,191,506.53	\$ 1,157,160.32
CATERPILLAR INC COM	\$ 340,233.91	\$ 1,160,960.00
CAVCO INDS INC DEL COM STK	\$ 503.91	\$ 473.76
CAVIUM NETWORKS INC COM	\$ 123,705.76	\$ 109,759.36
CAVIUM NETWORKS INC COM	\$ 111,559.16	\$ 154,924.60
CB RICHARD ELLIS GROUP INC CL A CL A	\$ 156,445.87	\$ 107,750.00
CB RICHARD ELLIS GROUP INC CL A CL A	\$ 236,497.75	\$ 184,317.15
CBeyond INC	\$ 180,993.82	\$ 167,618.01
CBeyond INC	\$ 288,088.98	\$ 283,067.40
CBRL GROUP INC COM STK	\$ 5,218.95	\$ 5,329.19
CBRL GROUP INC COM STK	\$ 457,854.50	\$ 353,051.00
CBS CORP NEW CL B	\$ 1,564.93	\$ 1,548.07
CBS CORP NEW CL B	\$ 394,921.56	\$ 467,991.50
CCA INDS INC COM	\$ 6,007.37	\$ 5,028.40
CDC CORP COM STK	\$ 69,456.09	\$ 37,986.00
CDEX INC CL A	\$ 11,748.16	\$ 4,781.66
CDN NAT RES LTD COM CDN NAT RES COM STK	\$ 68,489.91	\$ 81,916.80
CDN NATL RAILWAYS COM NPV	\$ 43,469.99	\$ 44,583.50
CDN PAC RY LTD COM CDN PAC RY LTD	\$ 21,146.97	\$ 18,939.52
CECO ENVIRONMENTAL CORP COM	\$ 6,859.95	\$ 5,490.00

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Asset Description	Historical Cost	Current Value
CELADON GROUP INC COM	\$ 16,049.43	\$ 8,244.00
CELANESE CORP DEL COM SER A STK	\$ 10,653.75	\$ 11,642.02
CELANESE CORP DEL COM SER A STK	\$ 365,052.26	\$ 418,121.60
CELANESE CORP DEL COM SER A STK	\$ 255,919.56	\$ 562,856.00
CELANESE CORP DEL COM SER A STK	\$ 615,371.73	\$ 1,125,712.00
CELERA GROUP COM	\$ 6,954.43	\$ 7,935.00
CELERA GROUP COM	\$ 79,010.50	\$ 92,046.00
CELESTICA INC SUB VTG SHS SUB VTG SHS	\$ 57,744.20	\$ 53,360.00
CELGENE CORP COM	\$ 126,139.00	\$ 120,146.00
CELGENE CORP COM	\$ 581,679.57	\$ 438,995.00
CELGENE CORP COM	\$ 517,300.85	\$ 452,858.00
CELGENE CORP COM	\$ 2,016,354.08	\$ 1,616,749.27
CELL GENESYS INC COM	\$ 18,431.92	\$ 11,730.00
CELL THERAPEUTICS INC COM NEW STK	\$ 929.95	\$ 235.00
CELLCOM ISRAEL LTD COM STK ILS0.01	\$ 25,213.08	\$ 24,137.60
CEL-SCI CORP COM NEW COM NEW	\$ 24,249.75	\$ 16,571.75
CELSION CORP COM NEW STK	\$ 682.51	\$ 172.26
CENT EUROPEAN DISTR CORP COM STK	\$ 1,778.06	\$ 2,148.96
CENT EUROPEAN DISTR CORP COM STK	\$ 194,665.05	\$ 221,284.80
CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK	\$ 1,989.95	\$ 2,551.56
CENT VT PUB SVC CORP COM	\$ 3,403.22	\$ 3,423.24
CENTENE CORP DEL COM	\$ 24,037.15	\$ 26,342.40
CENTENE CORP DEL COM	\$ 131,146.33	\$ 161,896.00
CENTENNIAL COMMUNICATIONS CORP NEW	\$ 327,102.21	\$ 326,450.60
CENTERPLATE INC INCOME DEP SECS IDSS INCOME DEP SECS IDSS	\$ 45,313.47	\$ 28,861.56
CENTERPOINT ENERGY INC COM	\$ 14,272.66	\$ 14,143.13
CENTERPOINT ENERGY INC COM	\$ 135,418.20	\$ 139,934.97
CENTERSTATE BKS FLA INC COM	\$ 13,862.34	\$ 9,823.28
CENTEX CORP COM	\$ 63,251.30	\$ 61,659.66
CENTEX CORP COM	\$ 55,713.02	\$ 75,780.00
CENTRASIA MNG CORP COM STK	\$ 5,509.95	\$ 3,250.00
CENTRICA ORD GBP0.061728395	\$ 959,910.05	\$ 942,634.35
CENTURYTEL INC COM STK	\$ 4,190.95	\$ 4,146.00
CENTURYTEL INC COM STK	\$ 112,168.89	\$ 111,942.00
CENTURYTEL INC COM STK	\$ 480,478.24	\$ 543,126.00
CENTURYTEL INC COM STK	\$ 1,061,891.21	\$ 957,726.00
CENTY TECHNOLOGIES INC COLO COM	\$ 740.77	\$ 0.08
CEO AMER INC COM	\$ 2,489.95	\$ 1,600.00
CEPHEID INC COM	\$ 2,392.21	\$ 2,635.00
CERADYNE INC DEL COM	\$ 146,208.60	\$ 109,112.25
CERAGENIX PHARMACEUTICALS INC COM	\$ 579.95	\$ 315.00
CERAGON NETWORKS LTDSEDOL 2616148	\$ 90,208.40	\$ 52,436.78
CEREPLAST INC COM	\$ 11,219.90	\$ 13,400.00
CF INDS HLDGS INC COM	\$ 97,260.20	\$ 108,629.22

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Asset Description	Historical Cost	Current Value
CF INDS HLDGS INC COM	\$ 264,046.16	\$ 452,346.60
CF INDS HLDGS INC COM	\$ 372,889.36	\$ 594,324.00
CGG VERITAS EUR0.40 (POST SUBD)	\$ 821,125.80	\$ 857,294.99
CH & DWIGHT INC COM	\$ 16,844.91	\$ 17,572.75
CHANARAL RES INC COM STK	\$ 1,084.95	\$ 75.00
CHANNELL COML CORP COM	\$ 4,512.95	\$ 1,410.00
CHARLES RIV LABORATORIES INTL INC COM COM	\$ 6,356.95	\$ 6,580.00
CHARLES RIV LABORATORIES INTL INC COM COM	\$ 12,273.00	\$ 13,160.00
CHARLES RIV LABORATORIES INTL INC COM COM	\$ 251,562.09	\$ 256,620.00
CHARLES RIV LABORATORIES INTL INC COM COM	\$ 397,869.12	\$ 475,734.00
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038	\$ 1,580.55	\$ 1,615.00
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038	\$ 372,114.28	\$ 339,957.50
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	\$ 70,920.50	\$ 77,250.00
CHARTER COMMUNICATIONS INC DEL CL A	\$ 16,540.41	\$ 9,278.10
CHASE CORP COM	\$ 3,393.68	\$ 6,206.58
CHATTEM INC COM	\$ 6,793.95	\$ 7,554.00
CHATTEM INC COM	\$ 332,027.05	\$ 381,477.00
CHDT CORP COM STK	\$ 124,245.20	\$ 29,900.00
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	\$ 17,274.39	\$ 17,019.00
CHECKPOINT SYS INC COM STK USD0.10	\$ 7,266.48	\$ 10,392.00
CHECKPOINT SYS INC COM STK USD0.10	\$ 391,672.50	\$ 358,524.00
CHEESECAKE FACTORY INC COM	\$ 10,769.21	\$ 10,906.60
CHEETAH OIL & GAS LTD COM STK	\$ 15,165.90	\$ 220.00
CHELSEA THERAPEUTICS INTL LTD COM STK	\$ 38,464.75	\$ 44,100.00
CHEMED CORP NEW COM	\$ 270,859.82	\$ 243,078.00
CHEMICAL FINL CORP COM	\$ 100,908.00	\$ 95,160.00
CHEMTURA CORP COM	\$ 20,198.13	\$ 15,600.00
CHENIERE ENERGY INC COM NEW	\$ 8,320.80	\$ 9,792.00
CHEROKEE INC DEL NEW COM	\$ 3,022.06	\$ 2,710.68
CHES ENERGY CORP COM	\$ 167,450.49	\$ 184,155.56
CHES ENERGY CORP COM	\$ 369,642.48	\$ 450,800.00
CHEVRON CORP COM	\$ 557,821.77	\$ 646,262.37
CHEVRON CORP COM	\$ 457,143.93	\$ 1,031,483.16
CHEVRON CORP COM	\$ 824,834.52	\$ 1,955,356.83
CHEVRON CORP COM	\$ 2,658,547.20	\$ 3,630,537.00
CHEVRON CORP COM	\$ 1,656,925.27	\$ 4,983,728.67
CHICOS FAS INC COM	\$ 60,944.00	\$ 45,565.38
CHILDRENS BEVERAGE GROUP INC COM	\$ 865.93	\$ 0.05
CHIMERA INVT CORP COM STK	\$ 2,548.60	\$ 2,682.00
CHINA 3C GROUP COM	\$ 19,117.95	\$ 14,172.25
CHINA ARCHITECTURAL ENGR INC COM STK	\$ 9,604.17	\$ 8,650.00
CHINA AUTOMOTIVE SYS INC COM	\$ 122,365.87	\$ 116,251.50
CHINA BAK BATTERY INC COM STK	\$ 19,890.38	\$ 22,875.00
CHINA COMMUNICATIONS CONSTRUCTION COM STK	\$ 71,007.69	\$ 91,794.50

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AS OF DECEMBER 31, 2007

Asset Description	Historical Cost	Current Value
CHINA CONSTRUCTION BANK CORPORATION COM STK	\$ 177,807.80	\$ 156,824.50
CHINA CONTL INC COM	\$ 262.95	\$
CHINA DIGITAL COMMUNICATION GROUP COM COM	\$ 1,459.95	\$ 850.00
CHINA DIRECT INC COM STK	\$ 13,853.45	\$ 12,320.00
CHINA FIRE & SEC GROUP INC COM STK	\$ 13,556.09	\$ 12,880.00
CHINA HEALTH MGMT CORP COM NEW STK	\$ 1,679.95	\$ 600.00
CHINA INTL TOURISM HLDGS LTD COM	\$ 10,942.20	\$ 96.00
CHINA MERCHANT HLD HKD0.10	\$ 266,382.20	\$ 410,521.46
CHINA MERCHANTS BANK H CNY1	\$ 7,636.45	\$ 18,381.15
CHINA MOBILE LTD HKD0.10	\$ 409,899.82	\$ 840,055.66
CHINA NAT GAS INC COM	\$ 56,039.39	\$ 39,675.00
CHINA NAT RES IN COM	\$ 469,671.27	\$ 413,035.40
CHINA NETCOM GRP USD0.04	\$ 156,376.75	\$ 190,970.71
CHINA PETROLEUM & CHEMICAL CORP CNY1 H SHS	\$ 199,432.24	\$ 359,560.88
CHINA PRECISION STL INC COM STK	\$ 21,921.07	\$ 14,640.00
CHINA SEC & SURVEILLANCE TECHNOLOGY INC COM STK	\$ 11,334.26	\$ 11,356.80
CHINA SHENGHUO PHARMACEUTICAL HLDGS INC COM STK	\$ 9,039.92	\$ 7,560.00
CHINA SOLAR & CLEAN ENERGY SOLUTIONS INCCOM STK	\$ 2,551.58	\$ 44.85
CHINA STEEL CORP TWD10	\$ 161,089.08	\$ 209,972.71
CHINA SXAN BIOTECH INC COM STK	\$ 3,842.16	\$ 195.80
CHINA TECHNOLOGY GLOBAL CORP	\$ 1,181.11	\$ 220.50
CHINA TECHNOLOGY GLOBAL CORP	\$ 8,860.95	\$ 8,950.00
CHINA TELECOM CORP H CNY1	\$ 111,713.13	\$ 178,110.65
CHINA VOIP & DIGITAL TELECOM INC COM STK	\$ 2,649.25	\$ 420.00
CHINA WTR GROUP INC COM STK	\$ 2,309.95	\$ 1,050.00
CHINA YOUTV CORP COM	\$ 16,779.80	\$ 6,300.00
CHINDEX INTL INC COM	\$ 6,885.94	\$ 6,975.06
CHIPOTLE MEXICAN GRILL INC CL A COM STK	\$ 94,549.76	\$ 112,508.55
CHIPOTLE MEXICAN GRILL INC CL A COM STK	\$ 230,757.39	\$ 269,138.10
CHIPOTLE MEXICAN GRILL INC CL B COM STK	\$ 24,057.68	\$ 47,497.30
CHIPOTLE MEXICAN GRILL INC CL B COM STK	\$ 133,769.46	\$ 145,199.00
CHIQUITA BRANDS INTL INC COM	\$ 3,381.05	\$ 3,706.10
CHOICE HOTELS INTL INC COM	\$ 9,427.45	\$ 8,336.89
CHORDIANT SOFTWARE INC COM NEW COM NEW	\$ 148,014.10	\$ 95,760.00
CHRISTOPHER JAMES GOLD CORP COM STK	\$ 1,722.15	\$ 385.00
CHUBB CORP COM	\$ 38,109.19	\$ 47,171.42
CHUBB CORP COM	\$ 268,586.47	\$ 416,445.40
CHUBB CORP COM	\$ 282,592.32	\$ 529,426.00
CHUBB CORP COM	\$ 522,245.05	\$ 818,700.00
CHUBB CORP COM	\$ 876,860.47	\$ 944,234.00
CHUO MITSUI TR NPV	\$ 1,139,562.25	\$ 813,158.48
CIBA HOLDING AG CHF1(REGD)	\$ 100,824.20	\$ 97,566.58
CIBER INC COM	\$ 38,999.19	\$ 28,717.00
CIBER INC COM	\$ 32,790.56	\$ 30,910.49

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Asset Description	Historical Cost	Current Value
CIENA CORP COM NEW COM NEW	\$ 10,966.18	\$ 9,687.24
CIENA CORP COM NEW COM NEW	\$ 142,584.49	\$ 71,631.00
CIGNA CORP COM	\$ 2,325.14	\$ 2,257.52
CIGNA CORP COM	\$ 113,671.65	\$ 386,856.00
CIN BELL INC NEW COM STK	\$ 509.95	\$ 475.00
CIN FNCL CORP COM	\$ 3,208.34	\$ 2,956.01
CIN FNCL CORP COM	\$ 172,874.46	\$ 167,689.14
CINEMARK HLDGS INC COM	\$ 17,133.60	\$ 17,000.00
CINTAS CORP COM	\$ 15,872.69	\$ 14,296.70
CINTAS CORP COM	\$ 133,560.02	\$ 117,670.00
CIRCUIT CY STORES INC COM	\$ 40,194.90	\$ 17,640.00
CIRCUIT CY STORES INC COM	\$ 69,178.28	\$ 25,888.80
CIRRUS LOGIC INC COM	\$ 58,982.00	\$ 40,656.00
CIRTRAN CORP COM NEW STK	\$ 4,069.40	\$ 2,385.00
CISCO SYSTEMS INC	\$ 167,613.32	\$ 200,020.23
CISCO SYSTEMS INC	\$ 1,609,759.55	\$ 1,287,178.50
CISCO SYSTEMS INC	\$ 1,980,253.85	\$ 1,803,180.18
CISCO SYSTEMS INC	\$ 1,425,202.62	\$ 2,100,632.00
CISCO SYSTEMS INC	\$ 2,025,119.96	\$ 2,276,587.00
CISCO SYSTEMS INC	\$ 2,303,170.31	\$ 4,152,538.00
CIT GROUP INC NEW COM	\$ 24,942.54	\$ 22,615.91
CIT GROUP INC NEW COM	\$ 196,166.88	\$ 115,344.00
CITADEL BROADCASTING CORP COM	\$ 3,891.88	\$ 1,207.16
CITADEL BROADCASTING CORP COM	\$ 4,561.91	\$ 1,934.34
CITIGROUP INC COM	\$ 1,149,284.82	\$ 762,496.00
CITIGROUP INC COM	\$ 1,377,255.61	\$ 853,760.00
CITIGROUP INC COM	\$ 1,679,826.21	\$ 1,116,659.20
CITIGROUP INC COM	\$ 1,703,946.52	\$ 1,283,388.46
CITIGROUP INC COM	\$ 3,784,617.86	\$ 2,352,256.00
CITIGROUP INC COM	\$ 3,140,723.15	\$ 3,715,710.72
CITIZENS COMMUNICATIONS CO COM	\$ 76,219.51	\$ 70,995.21
CITIZENS COMMUNICATIONS CO COM	\$ 118,495.15	\$ 105,659.00
CITIZENS REPUBLIC BANCORP INC	\$ 28,433.89	\$ 25,029.75
CITRIX SYS INC COM	\$ 11,133.16	\$ 11,174.94
CITRIX SYS INC COM	\$ 187,709.85	\$ 182,448.00
CITRIX SYS INC COM	\$ 247,982.82	\$ 281,274.00
CITY HLDG CO COM	\$ 118,235.78	\$ 108,288.00
CKE RESTAURANTS INC COM STK	\$ 96,000.80	\$ 63,360.00
CLARENT CORP DEL COM ISIN US1804611051	\$ 208.50	\$ 0.05
CLARIENT INC COM	\$ 23,469.70	\$ 24,600.00
CLEAN DIESEL TECHNOLOGIES INC COM NEW COM NEW	\$ 9,966.53	\$ 9,545.00
CLEAN ENERGY FUELS CORP COM	\$ 31,074.61	\$ 29,523.00
CLEAN HBRS INC COM	\$ 7,563.98	\$ 7,755.00
CLEAN HBRS INC COM	\$ 65,048.52	\$ 62,040.00

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Asset Description	Historical Cost	Current Value
CLEAR CHANNEL COMMUNICATIONS INC COM	\$ 608,691.59	\$ 434,952.00
CLEARANT INC NEW COM NEW STK	\$ 4,211.24	\$ 230.72
CLEARLY CDN BEVERAGE CORP COM STK	\$ 70,391.84	\$ 16,470.15
CLEARWIRE CORP CL A CL A	\$ 27,192.93	\$ 20,565.00
CLECO CORP NEW COM	\$ 645,484.69	\$ 647,740.00
CLEVELAND BIOLABS INC COM	\$ 13,719.95	\$ 8,800.00
CLEVELAND CLIFFS COM STK US\$1	\$ 65,582.68	\$ 78,807.46
CLICKABLE ENTERPRISES INC COM	\$ 7,427.90	\$ 132.00
CLICKSOFTWARE TECHNOLOGIES	\$ 7,407.68	\$ 5,211.60
CLOROX CO COM	\$ 22,913.97	\$ 22,809.50
CLOROX CO COM	\$ 116,535.33	\$ 228,095.00
CLP HOLDINGS HKD5	\$ 641,449.68	\$ 614,627.95
CLST HLDGS INC COM STK	\$ 7,843.77	\$ 1,083.42
CMB(CIE MARITIME) NPV	\$ 164,060.92	\$ 194,649.67
CME GROUP INC COM STK	\$ 146,387.71	\$ 188,984.08
CME GROUP INC COM STK	\$ 719,837.10	\$ 960,400.00
CME GROUP INC COM STK	\$ 562,432.80	\$ 1,049,580.00
CMGI INC COM NEW STK	\$ 55,127.71	\$ 30,826.95
CMGI INC COM NEW STK	\$ 207,161.23	\$ 137,837.70
CMNTY HLTH SYS INC NEW COM	\$ 512,417.74	\$ 600,818.00
CMS ENERGY CORP COM	\$ 131,970.28	\$ 97,328.00
CNA FNCL CORP COM	\$ 3,170.43	\$ 2,191.80
CNA FNCL CORP COM	\$ 457,929.90	\$ 438,360.00
CNA SURETY CORP COM	\$ 9,839.05	\$ 9,895.00
CNA SURETY CORP COM	\$ 29,907.15	\$ 29,685.00
CNA SURETY CORP COM	\$ 101,586.40	\$ 91,034.00
CNET NETWORKS INC COM CNET NETWORKS INC COM STK	\$ 1,488.58	\$ 1,371.00
CNET NETWORKS INC COM CNET NETWORKS INC COM STK	\$ 224,198.24	\$ 220,274.00
CNH GLOBAL NV COMMON STOCK	\$ 11,429.74	\$ 11,321.04
CNOOC LTD HKD0.02	\$ 505,853.26	\$ 888,183.24
CNX GAS CORP COM STK	\$ 4,968.50	\$ 6,390.00
COACH INC COM	\$ 327,596.01	\$ 256,382.72
COACH INC COM	\$ 224,081.17	\$ 284,394.00
COCA COLA BOTTLING CO CONS COM	\$ 70,279.28	\$ 78,670.16
COCA COLA CO COM	\$ 470,931.54	\$ 470,094.20
COCA COLA CO COM	\$ 674,118.86	\$ 772,775.64
COCA COLA CO COM	\$ 819,742.44	\$ 847,887.92
COCA COLA CO COM	\$ 1,086,936.01	\$ 1,337,866.00
COCA COLA CO COM	\$ 1,119,588.31	\$ 1,417,647.00
COCA COLA CO COM	\$ 1,553,370.66	\$ 1,778,502.60
COCA COLA CO COM	\$ 1,771,726.94	\$ 3,086,911.00
COCA COLA ENTERPRISES INC COM	\$ 7,130.97	\$ 7,809.00
COCA COLA ENTERPRISES INC COM	\$ 187,115.25	\$ 187,416.00
COEUR D ALENE MINES CORP IDAHO COM	\$ 232,332.27	\$ 265,361.98

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Asset Description	Historical Cost	Current Value
COGENT COMMUNICATIONS GROUP INC COM NEW	\$ 7,813.23	\$ 9,484.00
COGENT INC COM	\$ 24,017.19	\$ 20,070.00
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	\$ 99,575.38	\$ 95,371.40
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	\$ 290,705.94	\$ 244,368.00
COHEN & STEERS INC COM	\$ 10,046.10	\$ 8,991.00
COHEN & STEERS INC COM	\$ 108,942.87	\$ 89,910.00
COHO ENERGY INC COM NEW	\$ 4,482.82	\$
COHU INC COM	\$ 2,326.38	\$ 1,576.33
COIL TUBING TECHNOLOGY INC COM	\$ 639.46	\$ 170.10
COLBS MCKINNON CORP N Y COM	\$ 11,491.12	\$ 13,048.00
COLBS MCKINNON CORP N Y COM	\$ 41,674.72	\$ 52,192.00
COLDWATER CREEK INC COM	\$ 29,445.28	\$ 24,753.00
COLE KENNETH PRODTNS INC CL A	\$ 77,484.00	\$ 57,717.00
COLEMAN CABLE INC COM STK	\$ 3,534.99	\$ 1,181.25
COLGATE-PALMOLIVE CO COM	\$ 155,030.12	\$ 193,662.07
COLGATE-PALMOLIVE CO COM	\$ 383,806.21	\$ 452,168.00
COLGATE-PALMOLIVE CO COM	\$ 394,212.47	\$ 535,039.48
COLGATE-PALMOLIVE CO COM	\$ 622,660.71	\$ 615,104.40
COLGATE-PALMOLIVE CO COM	\$ 777,592.10	\$ 927,724.00
COLGATE-PALMOLIVE CO COM	\$ 386,589.09	\$ 997,888.00
COLLECTIVE BRANDS INC COM STK	\$ 12,452.42	\$ 10,434.00
COLLINS & AIKMAN CORP NEW COM NEW	\$ 124.95	\$ 5.00
COLONIAL BANCGROUP INC COM	\$ 127,606.74	\$ 86,656.00
COLUMBIA BKG SYS INC COM	\$ 220,678.74	\$ 200,974.80
COLUMBIA SPORTSWEAR CO COM	\$ 12,395.54	\$ 10,631.73
COLUMBUS GOLD CORP COM	\$ 528.50	\$ 488.98
COM	\$ 2,946.42	\$ 0.35
COM	\$ 603.95	\$ 450.00
COM	\$ 2,201.09	\$ 492.00
COM	\$ 5,902.59	\$ 3,591.00
COM	\$ 8,420.25	\$ 4,900.00
COM	\$ 5,177.95	\$ 5,045.60
COM	\$ 5,414.95	\$ 5,205.00
COM	\$ 6,242.15	\$ 5,601.00
COM	\$ 7,359.90	\$ 5,934.00
COM	\$ 11,158.32	\$ 8,500.00
COM	\$ 46,162.33	\$ 9,620.00
COM	\$ 11,723.72	\$ 10,713.31
COM	\$ 15,249.28	\$ 12,750.00
COM	\$ 23,374.87	\$ 18,070.00
COM	\$ 57,844.58	\$ 64,372.00
COM	\$ 108,839.30	\$ 85,340.00
COM NEW COM NEW	\$ 3,708.06	\$ 2,767.34
COM NEW COM NEW	\$ 6,249.95	\$ 6,850.00

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Asset Description	Historical Cost	Current Value
COM NEW STK	\$ 828.44	\$ 387.50
COM NEW STK	\$ 3,426.95	\$ 2,618.00
COM STK	\$ 6,105.87	\$ 5,544.59
COM STK	\$ 9,719.90	\$ 9,300.00
COM STK	\$ 27,983.95	\$ 29,960.00
COMBIMATRIX CORP DEL COM	\$ 172,713.83	\$ 47,291.95
COMCAST CORP NEW CL A CL A	\$ 44,612.74	\$ 33,141.90
COMCAST CORP NEW CL A CL A	\$ 1,497,908.16	\$ 1,417,231.64
COMCAST CORP NEW CL A CL A	\$ 2,887,247.37	\$ 2,740,826.00
COMCAST CORP NEW CL A SPL CL A SPL	\$ 1,567.80	\$ 1,032.84
COMERICA INC COM	\$ 11,925.30	\$ 8,706.00
COMERICA INC COM	\$ 153,127.64	\$ 165,414.00
COMFORT SYS USA INC COM	\$ 177,424.08	\$ 166,140.00
COMFORT SYS USA INC COM	\$ 190,966.40	\$ 192,978.00
COML METALS CO COM	\$ 3,168.28	\$ 2,945.00
COML METALS CO COM	\$ 431,687.78	\$ 429,970.00
COMMERCEPLANET INC COM STK	\$ 786.40	\$ 105.00
COMMERCIAL VEH GROUP INC COM	\$ 9,170.25	\$ 6,670.00
COMMSCOPE INC COM	\$ 49,762.53	\$ 51,276.82
COMMSCOPE INC COM	\$ 248,987.53	\$ 221,445.00
COMMUNICATION INTELLIGENCE CORP DEL NEW COM	\$ 765.92	\$ 225.00
COMMUNITY 1ST BK ROSEVILLE CALIF COM	\$ 40,790.85	\$ 33,000.00
COMMVAULT SYS INC COM STK	\$ 156,459.17	\$ 169,228.20
COMPASS MINERALS INTL INC COM	\$ 16,999.97	\$ 25,883.18
COMPETITIVE TECHNOLOGIES INC COM	\$ 9,285.31	\$ 3,060.00
COMPOSITE TECHNOLOGY CORP COM STK	\$ 10,728.07	\$ 9,535.40
COMPRESS TECHNOLOGIES INC COM	\$ 315,128.65	\$ 32,340.00
COMPUCREDIT CORP COM ISIN #US20478N1000	\$ 22,469.92	\$ 9,550.86
COMPUTER SCI CORP COM	\$ 12,745.88	\$ 11,130.75
COMPUTER SCI CORP COM	\$ 154,112.59	\$ 217,668.00
COMPUTER SCI CORP COM	\$ 406,404.16	\$ 573,852.00
COMPUTER SCI CORP COM	\$ 995,256.10	\$ 915,195.00
COMPUWARE CORP COM	\$ 194,597.89	\$ 63,936.00
COMPUWARE CORP COM	\$ 180,224.36	\$ 158,952.00
COMPUWARE CORP COM	\$ 280,363.53	\$ 319,680.00
COMSCORE INC COM	\$ 61,251.17	\$ 60,691.80
COMSTOCK RES INC COM NEW COM NEW	\$ 5,451.56	\$ 6,800.00
COMSTOCK RES INC COM NEW COM NEW	\$ 203,646.24	\$ 214,200.00
COMSYS IT PARTNERS INC COM	\$ 55,005.56	\$ 41,028.00
COMTECH TELECOMMUNICATIONS CORP COM NEW	\$ 11,254.73	\$ 14,852.75
COMVERGE INC COM	\$ 24,049.95	\$ 25,192.00
CONAGRA FOODS INC	\$ 59,755.11	\$ 58,311.93
CONAGRA FOODS INC	\$ 244,305.03	\$ 294,996.00
CONCEPTUS INC COM	\$ 192,773.47	\$ 179,316.80

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Asset Description	Historical Cost	Current Value
CONCUR TECHNOLOGIES INC COM	\$ 3,443.37	\$ 3,621.00
CONCURRENT COMPUTER CORP NEW COM NEW	\$ 5,865.45	\$ 5,146.00
CONEXANT SYS INC COM	\$ 28,313.37	\$ 13,736.50
CONEXANT SYS INC COM	\$ 72,112.60	\$ 54,780.00
CONFORCE INTL INC COM	\$ 1,067.95	\$ 1,012.00
CONMED CORP COM	\$ 447,210.70	\$ 342,028.00
CONNACHER OIL & GAS LTD COM STK	\$ 171,585.98	\$ 187,819.29
CONNECTAJET COM INC COM STK	\$ 1,189.56	\$ 12.50
CONNS INC COM	\$ 3,762.43	\$ 2,737.60
CONOCOPHILLIPS COM	\$ 924,903.20	\$ 918,320.00
CONOCOPHILLIPS COM	\$ 841,914.75	\$ 931,516.35
CONOCOPHILLIPS COM	\$ 287,364.62	\$ 1,015,450.00
CONOCOPHILLIPS COM	\$ 383,756.77	\$ 1,204,412.00
CONOCOPHILLIPS COM	\$ 1,027,169.15	\$ 3,567,496.60
CONQUEST RESOURCES COM NPV	\$ 7,731.45	\$ 4,256.00
CONS EDISON INC COM	\$ 77,941.30	\$ 83,386.27
CONS EDISON INC COM	\$ 254,531.01	\$ 337,065.00
CONS FREIGHTWAYS CORP COM	\$ 534.95	\$ 0.10
CONS GRAPHICS INC COM	\$ 509,086.78	\$ 356,259.00
CONS WTR CO LTD COM	\$ 19,220.78	\$ 25,190.00
CONSOL ENERGY INC COM	\$ 28,209.45	\$ 43,627.20
CONSOL ENERGY INC COM	\$ 201,874.35	\$ 328,992.00
CONSOLIDATED ABADDON RES INC COM	\$ 5,550.85	\$ 3,160.80
CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK	\$ 26,833.24	\$ 27,938.59
CONSOLIDATED ENERGY INC WYO COM	\$ 21,345.17	\$ 158.18
CONSTELLATION 3D INC DELAWARE	\$ 13,013.75	\$
CONSTELLATION BRANDS INC CL A CL A	\$ 20,359.80	\$ 20,094.00
CONSTELLATION BRANDS INC CL A CL A	\$ 143,266.33	\$ 115,836.00
CONSTELLATION ENERGY GROUP INC MARYLAND COM	\$ 149,281.15	\$ 163,362.48
CONSTELLATION ENERGY GROUP INC MARYLAND COM	\$ 148,990.92	\$ 466,511.50
CONSTELLATION ENERGY GROUP INC MARYLAND COM	\$ 532,185.91	\$ 530,080.10
CONTANGO OIL & GAS CO COM NEW	\$ 31,326.93	\$ 50,890.00
CONTINENTAL AG ORD NPV	\$ 3,384,187.66	\$ 3,782,364.91
CONTINENTAL PRECIOUS MINERALS INC COM	\$ 279,985.77	\$ 193,912.16
CONTINENTAL RES INC OKLA COM	\$ 74,681.40	\$ 83,616.00
CONTINENTAL RES INC OKLA COM	\$ 137,660.80	\$ 162,006.00
CONTL AIRL INC CL B	\$ 288,492.82	\$ 171,325.00
CONTL AIRL INC CL B	\$ 1,063,805.23	\$ 741,792.75
CONVERGYS CORP DE COM	\$ 65,448.92	\$ 51,026.00
CONVERGYS CORP DE COM	\$ 121,650.22	\$ 54,318.00
CONVERGYS CORP DE COM	\$ 333,539.93	\$ 213,980.00
CONVERGYS CORP DE COM	\$ 451,090.29	\$ 296,280.00
CONVERGYS CORP DE COM	\$ 539,118.67	\$ 414,792.00
CONVERSION SOLUTIONS HLDGS CORP COM STK	\$ 880.30	\$ 0.46

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Asset Description	Historical Cost	Current Value
CON-WAY INC COM STK	\$ 319,988.95	\$ 240,932.00
COOKSON GROUP ORD GBP0.10	\$ 129,932.99	\$ 103,850.50
COOPER COS INC COM NEW	\$ 5,407.36	\$ 3,800.00
COOPER COS INC COM NEW	\$ 765,610.57	\$ 566,200.00
COOPER INDUSTRIES INC COM	\$ 113,986.60	\$ 243,248.00
COOPER TIRE & RUBBER CO COM, NO PAR	\$ 11,072.12	\$ 11,658.16
COOPER TIRE & RUBBER CO COM, NO PAR	\$ 256,944.60	\$ 189,012.00
COPANO ENERGY L L C COM UNITS	\$ 9,633.40	\$ 8,360.50
COPART INC COM	\$ 75,544.87	\$ 91,822.90
COPERNIC INC COM	\$ 15,470.63	\$ 4,371.00
COPPER CANYON RES LTD COM STK	\$ 4,322.75	\$ 12,969.60
COPYTELE INC COM	\$ 354.94	\$ 1,160.00
CORD BLOOD AMER INC COM STK	\$ 2,659.85	\$ 850.00
CORE LAB NV NLG0.03	\$ 26,324.07	\$ 28,685.60
CORE LAB NV NLG0.03	\$ 901,406.37	\$ 810,680.00
CORN PRODS INTL INC COM	\$ 36,063.82	\$ 29,993.59
CORN PRODS INTL INC COM	\$ 174,901.36	\$ 143,325.00
CORN PRODS INTL INC COM	\$ 172,326.00	\$ 154,350.00
CORN PRODS INTL INC COM	\$ 299,516.41	\$ 246,225.00
CORNELL COMPANIES INC COM	\$ 3,403.55	\$ 3,731.20
CORNING INC COM	\$ 722,402.32	\$ 954,802.00
CORNING INC COM	\$ 1,027,745.57	\$ 964,398.00
CORNING INC COM	\$ 1,037,150.84	\$ 1,051,132.43
CORNING INC COM	\$ 2,392,574.75	\$ 2,432,993.83
CORONA GOLD CORP NEW COM	\$ 1,079.60	\$ 1,048.65
CORONADO RES LTD	\$ 5,154.15	\$ 2,432.00
CORPORATE EXECUTIVE BRD CO COMMON STOCK	\$ 14,899.55	\$ 13,222.00
CORPORATE EXECUTIVE BRD CO COMMON STOCK	\$ 1,027,217.07	\$ 865,440.00
CORPORATE EXPRESS EUR1.20	\$ 304,936.44	\$ 159,568.15
CORRECTIONS CORP AMER	\$ 4,855.16	\$ 4,721.60
CORRECTIONS CORP AMER	\$ 152,084.93	\$ 230,768.20
CORUS BANKSHARES INC COM	\$ 116,040.80	\$ 117,370.00
CORVEL CORP COM	\$ 12,833.41	\$ 6,906.00
COSAN LTD COM STK	\$ 2,280.83	\$ 2,520.00
COSTCO WHOLESALE CORP NEW COM	\$ 301,865.97	\$ 352,875.87
COSTCO WHOLESALE CORP NEW COM	\$ 422,772.39	\$ 436,279.04
COSTCO WHOLESALE CORP NEW COM	\$ 263,305.17	\$ 774,336.00
COSTCO WHOLESALE CORP NEW COM	\$ 672,012.01	\$ 899,904.00
COSTCO WHOLESALE CORP NEW COM	\$ 974,156.08	\$ 1,060,352.00
COUNTRYWIDE FINL CORP COM STK \$.05 PAR	\$ 257,156.09	\$ 129,612.12
COUNTRYWIDE FINL CORP COM STK \$.05 PAR	\$ 248,762.26	\$ 169,406.95
COURTSIDE PRODS INC COM	\$ 1,369.90	\$ 0.70
COVANCE INC COM	\$ 32,313.13	\$ 43,310.00
COVANTA HLDG CORP COM	\$ 28,710.05	\$ 31,145.16

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Asset Description	Historical Cost	Current Value
COVANTA HLDG CORP COM	\$ 258,536.52	\$ 335,239.20
COVENTRY HEALTH CARE INC COM	\$ 52,311.10	\$ 59,190.75
COVENTRY HEALTH CARE INC COM	\$ 213,397.13	\$ 239,962.50
COVENTRY HEALTH CARE INC COM	\$ 618,776.81	\$ 616,614.75
COVIDIEN LTD COM STK	\$ 24,433.77	\$ 28,577.46
COVIDIEN LTD COM STK	\$ 407,832.83	\$ 558,054.00
COVIDIEN LTD COM STK	\$ 679,042.11	\$ 776,182.25
COX RADIO INC CL A	\$ 2,872.23	\$ 2,478.60
CPFL ENERGIA SA COM NPV	\$ 38,096.15	\$ 35,939.89
CRA INTL INC COM	\$ 6,335.56	\$ 6,665.40
CRANE CO COM	\$ 267,297.69	\$ 261,690.00
CRAY INC COM NEW STK	\$ 34,354.20	\$ 25,757.00
CRAY INC COM NEW STK	\$ 43,905.30	\$ 37,138.00
CREAM MINERALS LTD COM NEW	\$ 123,161.47	\$ 77,940.00
CREATIVE TECHNOLOGY INC COM STK	\$ 2,772.38	\$ 1,319.25
CREDENCE SYS CORP DEL	\$ 1,756.97	\$ 1,210.00
CREDENCE SYS CORP DEL	\$ 268,473.38	\$ 120,274.00
CREDICORP LTD COM STK	\$ 12,172.45	\$ 19,075.00
CREDIT AGRICOLE SA EUR3	\$ 696,312.59	\$ 694,153.01
CREDIT AGRICOLE SA EUR3	\$ 918,578.05	\$ 754,528.81
CREDIT SUISSE AG CHF0.04(REGD)	\$ 1,045,548.21	\$ 944,371.33
CREDIT SUISSE AG CHF0.04(REGD)	\$ 1,485,076.88	\$ 1,470,632.78
CREDO PETE CORP COM PAR \$0.10 COM PAR \$0.10	\$ 18,296.53	\$ 12,261.12
CREE INC COM	\$ 26,342.41	\$ 26,645.90
CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1 B	\$ 30,896.15	\$ 30,845.00
CRITICAL THERAPEUTICS INC COM STK	\$ 6,406.65	\$ 3,937.00
CROCS INC COM	\$ 273,580.47	\$ 201,718.80
CROCS INC COM	\$ 776,409.46	\$ 591,647.13
CROSSHAIR EXPL & MNG CORP	\$ 75,438.41	\$ 77,228.45
CROWN HLDGS INC COM	\$ 5,801.59	\$ 6,412.50
CROWN HLDGS INC COM	\$ 224,427.07	\$ 277,020.00
CROWN HLDGS INC COM	\$ 231,924.55	\$ 358,843.50
CRYOLIFE INC COM	\$ 1,518.41	\$ 1,192.50
CRYPTOLOGIC LTD COM STK	\$ 19,897.12	\$ 15,180.75
CRYSTALLEX INTL CORP COM STK	\$ 288,015.16	\$ 199,388.28
CSG SYS INTL INC COM	\$ 155,983.17	\$ 92,736.00
CSG SYS INTL INC COM	\$ 531,053.57	\$ 351,808.00
CSL NPV	\$ 663,487.95	\$ 1,159,005.88
CSS INDS INC COM	\$ 160,359.78	\$ 154,140.00
CSX CORP COM	\$ 231,084.41	\$ 244,091.20
CSX CORP COM	\$ 206,425.56	\$ 467,595.36
CTR FINL CORP CAL COM STK	\$ 94,238.40	\$ 49,280.00
CTS CORP COM	\$ 3,985.03	\$ 2,979.00
CTS CORP COM	\$ 38,452.40	\$ 27,804.00

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Asset Description	Historical Cost	Current Value
CTS CORP COM	\$ 45,718.92	\$ 35,748.00
CUBIC CORP COM	\$ 37,981.20	\$ 47,040.00
CUBIC CORP COM	\$ 326,292.42	\$ 294,000.00
CUBIST PHARMACEUTICALS INC COM	\$ 95,981.30	\$ 86,142.00
CUE RES LTD COM STK	\$ 1,614.83	\$ 1,459.08
CULLEN / FROST BANKERS INC COM	\$ 309,282.11	\$ 283,696.00
CUMMINS INC	\$ 121,665.57	\$ 131,691.54
CUMMINS INC	\$ 86,709.04	\$ 331,162.00
CURAGEN CORP COM	\$ 1,160.30	\$ 233.68
CURATECH INDS INC COM	\$ 224,740.24	\$ 104,940.00
CURLEW LAKE RES INC COM	\$ 680.45	\$ 494.25
CURRENCYSHARES EURO TR EURO SHS EURO SHS	\$ 302,586.56	\$ 311,100.00
CURRENCYSHARES SWEDISH KRONA TR SWEDISH KRONA SHS SWEDISH KRONA SHS	\$ 19,253.70	\$ 19,380.00
CURRENCYSHARES SWISS FRANC TR SWISS FRANC SHS SWISS FRANC SHS	\$ 61,094.90	\$ 62,307.90
CV THERAPEUTICS INC COM	\$ 38,257.64	\$ 34,390.00
CVS CAREMARK CORP COM STK	\$ 454,539.05	\$ 488,931.44
CVS CAREMARK CORP COM STK	\$ 419,573.79	\$ 597,641.25
CVS CAREMARK CORP COM STK	\$ 892,158.77	\$ 922,836.00
CVS CAREMARK CORP COM STK	\$ 723,429.37	\$ 1,480,131.00
CYANOTECH CORP COM PAR \$0.02 STK	\$ 759.20	\$ 560.00
CYBERHAND TECHNOLOGIES INTL INC COM NEW COM STK	\$ 4,012.95	\$ 8.35
CYBERKEY SOLUTIONS INC COM	\$ 94.95	\$ 0.25
CYBERSOURCE CORP DEL COM	\$ 16,102.58	\$ 20,630.97
CYNOSURE INC CL A	\$ 11,872.25	\$ 7,938.00
CYNOSURE INC CL A	\$ 52,728.05	\$ 44,982.00
CYPRESS BIOSCIENCES INC COM PAR \$.02	\$ 182,117.30	\$ 131,257.00
CYPRESS DEV CORP COM	\$ 6,909.15	\$ 3,830.40
CYPRESS SEMICONDUCTOR CORP COM	\$ 101,005.74	\$ 101,820.78
CYPRESS SEMICONDUCTOR CORP COM	\$ 156,488.79	\$ 164,296.80
CYTEC IND COM	\$ 33,121.70	\$ 30,790.00
CYTEC IND COM	\$ 571,740.44	\$ 597,326.00
CYTOCORE INC COM NEW STK	\$ 3,554.95	\$ 4,000.00
CYTOGENIX INC COM STK	\$ 3,296.00	\$ 480.00
CYTOMEDIX INC COM NEW STK	\$ 1,331.54	\$ 1,780.00
CYTRX CORP COM NEW COM NEW	\$ 68,590.41	\$ 51,120.00
D & E COMMUNICATIONS INC COM	\$ 18,611.12	\$ 17,363.42
D R HORTON INC COM	\$ 80,776.10	\$ 78,378.25
D R HORTON INC COM	\$ 253,363.71	\$ 92,190.00
DAC TECHNOLOGIES GROUP INTL INC COM	\$ 2,162.95	\$ 840.00
DAIICHI SANKYO COM NPV	\$ 375,619.22	\$ 418,779.93
DAIKIN INDUSTRIES NPV	\$ 513,122.15	\$ 890,963.61
DAIMLER AG	\$ 14,036.65	\$ 19,604.15
DAIMLERCHRYSLER ORD NPV(REGD)	\$ 1,621,627.10	\$ 1,673,945.73
DAKSHIDIN CORP COM	\$ 369.95	\$ 245.00

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Asset Description	Historical Cost	Current Value
DAKTRONICS INC COM	\$ 1,051.66	\$ 1,128.50
DANAHER CORP COM	\$ 67,465.08	\$ 80,203.05
DANAHER CORP COM	\$ 219,104.06	\$ 561,536.00
DANAOS CORPORATION	\$ 3,151.95	\$ 2,641.00
DARDEN RESTAURANTS INC COM	\$ 6,577.99	\$ 4,176.06
DARDEN RESTAURANTS INC COM	\$ 52,365.11	\$ 96,985.00
DARLING INTL INC COM	\$ 31,689.80	\$ 38,726.00
DARWIN PROFESSIONAL UNDERWRITERS INC COM	\$ 54,909.95	\$ 60,425.00
DATA FORTRESS SYS GROUP LTD COM	\$ 19,191.26	\$ 1.00
DATARAM CORP COM PAR \$1 COM PAR \$1	\$ 10,054.03	\$ 7,188.24
DAVITA INC COM	\$ 24,300.06	\$ 22,540.00
DAWSON GEOPHYSICAL CO COM	\$ 83,421.72	\$ 86,466.60
DAYLIGHT RES TR TR UNIT	\$ 25,139.96	\$ 21,904.50
DAYSTAR TECHNOLOGIES INC COM	\$ 435.84	\$ 625.00
DC BRANDS INTL INC COM NEW STK	\$ 21,853.57	\$ 8,312.50
DCT INDL TR INC COM	\$ 17,106.81	\$ 14,188.19
DE LA RUE ORD GBP0.297619	\$ 73,185.98	\$ 91,417.91
DEALERTRACK HLDGS INC COM STK	\$ 393,978.92	\$ 439,963.15
DEAN FOODS CO NEW COM	\$ 16,445.09	\$ 11,637.00
DEAN FOODS CO NEW COM	\$ 125,576.23	\$ 82,752.00
DECKERS OUTDOOR CORP COM	\$ 144,405.67	\$ 180,644.90
DECODE GENETICS INC COM	\$ 408.78	\$ 368.00
DEEP BLUE INC COM STK	\$ 1,162.95	\$ 19.00
DEEP DOWN INC COM STK	\$ 18,165.37	\$ 21,560.00
DEEP ROCK OIL & GAS INC COM	\$ 2,739.95	\$ 42.00
DEERE & CO COM	\$ 37,522.81	\$ 117,331.20
DEERE & CO COM	\$ 396,520.00	\$ 487,844.04
DEERE & CO COM	\$ 216,085.58	\$ 1,042,944.00
DEERE & CO COM	\$ 657,355.78	\$ 1,241,289.60
DEERFIELD CAP CORP COM STK	\$ 28,787.89	\$ 15,855.34
DEERFIELD CAP CORP COM STK	\$ 199,119.01	\$ 167,200.00
DEFAULT ISSUER SILICOM LTD COM STK ISIN #IL0008986668	\$ 16,724.41	\$ 13,397.23
DEJOUR ENTERPRISES LTD DEJOUR ENTERP	\$ 200,846.76	\$ 153,741.12
DELEK US HLDGS INC COM STK	\$	\$ 0.02
DELEK US HLDGS INC COM STK	\$ 210,674.70	\$ 169,932.00
DELHAIZE GROUP NPV	\$ 243,017.31	\$ 220,302.58
DELL INC COM STK	\$ 318,657.88	\$ 297,894.54
DELL INC COM STK	\$ 811,359.84	\$ 1,389,717.00
DELPHI CORP COM	\$ 30.69	\$ 1.88
DELPHI FINL GROUP INC CL A	\$ 194,545.00	\$ 176,400.00
DELPHI FINL GROUP INC CL A	\$ 617,546.31	\$ 534,492.00
DELTA AIR LINES INC DEL COM NEW COM NEW	\$ 1,821,758.38	\$ 1,561,469.63
DELTA EXPL INC	\$ 2,698.40	\$ 739.60
DELTA OIL & GAS INC COM NEW COM NEW	\$ 2,983.91	\$ 969.50

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Asset Description	Historical Cost	Current Value
DELTATHREE INC	\$ 1,951.85	\$ 276.69
DELTIC TIMBER CORP COM	\$ 36,640.14	\$ 36,043.00
DELUXE CORP COM	\$ 9,786.31	\$ 8,707.86
DELUXE CORP COM	\$ 28,203.30	\$ 29,601.00
DENBURY RES INC HLDG CO COM NEW	\$ 41,049.61	\$ 75,862.50
DENDREON CORP COM STK ISIN US24823Q1076	\$ 143,779.56	\$ 108,209.34
DENISON MINES CORP COM STK	\$ 269,660.91	\$ 268,474.16
DENKI KAGAKU KOGYO NPV	\$ 153,472.54	\$ 148,216.44
DENNYS CORP COM	\$ 2,611.42	\$ 1,875.00
DENNYS CORP COM	\$ 26,408.85	\$ 24,375.00
DENTSPLY INTL INC NEW COM	\$ 27,485.54	\$ 41,925.55
DENTSPLY INTL INC NEW COM	\$ 259,822.53	\$ 256,614.00
DENTSPLY INTL INC NEW COM	\$ 232,826.42	\$ 280,474.60
DENTSPLY INTL INC NEW COM	\$ 305,002.24	\$ 414,184.00
DEUTSCHE BANK AG NPV(REGD)	\$ 882,834.41	\$ 862,668.03
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	\$ 665,171.98	\$ 639,325.26
DEUTSCHE TELEKOM NPV(REGD)	\$ 625,196.29	\$ 617,888.30
DEUTSCHE TELEKOM NPV(REGD)	\$ 851,391.67	\$ 1,071,647.62
DEVON ENERGY CORP NEW COM	\$ 169,272.95	\$ 198,505.98
DEVON ENERGY CORP NEW COM	\$ 469,265.35	\$ 916,662.10
DEVON ENERGY CORP NEW COM	\$ 360,710.28	\$ 1,004,683.00
DEVRY INC DEL COM	\$ 90,785.14	\$ 119,508.00
DEXCOM INC COM	\$ 5,061.35	\$ 2,207.50
DFA INVT DIMENSIONS GROUP INC INFLATION-PROTECTED SECS PORTFOLIO STK	\$ 30,555.24	\$ 32,126.58
DIAGEO ORD GBX28.935185	\$ 1,462,319.15	\$ 1,593,338.34
DIAMANT ART CORP COM	\$ 10,039.80	\$ 1,200.00
DIAMOND FOODS INC COM	\$ 11,101.90	\$ 10,715.00
DIAMOND I INC COM	\$ 44,946.14	\$ 9,625.00
DIAMOND MGMT & TECHNOLOGY CONSULTANTS INC COM STK	\$ 78,304.32	\$ 37,804.00
DIAMOND OFFSHORE DRILLING INC COM	\$ 143,688.22	\$ 184,082.55
DIAMOND OFFSHORE DRILLING INC COM	\$ 709,805.97	\$ 886,080.00
DIAMONDS TR UNIT SER I	\$ 218,504.70	\$ 213,639.72
DIANA SHIPPING INC COM STK	\$ 256,767.17	\$ 230,585.47
DIC CORPORATION NPV	\$ 309,010.05	\$ 390,994.94
DICKS SPORTING GOODS INC OC-COM	\$ 9,610.81	\$ 8,328.00
DICKS SPORTING GOODS INC OC-COM	\$ 623,378.75	\$ 587,540.40
DIEBOLD INC COM	\$ 23,465.50	\$ 14,445.28
DIGI INTL INC COM	\$ 9,200.50	\$ 8,514.00
DILLARDS INC CL A COM	\$ 4,077.95	\$ 3,756.00
DILLARDS INC CL A COM	\$ 42,261.14	\$ 28,170.00
DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP	\$ 3,135.93	\$ 3,235.14
DIONEX CORP COM	\$ 356,831.09	\$ 364,584.00
DIRECTV GROUP INC COM	\$ 118,679.50	\$ 115,276.32
DIRECTV GROUP INC COM	\$ 413,643.51	\$ 418,472.00

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Asset Description	Historical Cost	Current Value
DISCOVER FINL SVCS COM STK	\$ 65,986.17	\$ 41,630.21
DISCOVER FINL SVCS COM STK	\$ 122,636.35	\$ 180,537.76
DISCOVER FINL SVCS COM STK	\$ 839,430.39	\$ 773,604.00
DISCOVERY HLDG CO COM STK	\$ 34,379.50	\$ 50,782.80
DISCOVERY HLDG CO COM STK	\$ 283,006.47	\$ 256,428.00
DISNEY WALT CO COM	\$ 320,798.83	\$ 296,976.00
DISNEY WALT CO COM	\$ 295,986.28	\$ 298,822.22
DISNEY WALT CO COM	\$ 483,074.07	\$ 524,227.20
DISNEY WALT CO COM	\$ 1,041,984.51	\$ 1,552,668.00
DISTRIBUTED ENERGY SYS CORP COM STK	\$ 3,504.83	\$ 440.00
DITECH NETWORKS COM STK	\$ 2,269.82	\$ 1,041.00
DITEM EXPL INC COM	\$ 416,784.26	\$ 232,590.96
DIVINE INC CL A NEW COM STK	\$ 10,832.85	\$ 0.11
DIVX INC COM	\$ 5,922.37	\$ 4,480.00
DOGAN HOLDINGS TRY1	\$ 179,161.16	\$ 162,879.54
DOLBY LABORATORIES INC CL A COM STK	\$ 77,799.10	\$ 94,766.32
DOLBY LABORATORIES INC CL A COM STK	\$ 239,608.24	\$ 275,946.00
DOLBY LABORATORIES INC CL A COM STK	\$ 167,436.95	\$ 278,432.00
DOMINION RES INC VA NEW COM	\$ 22,871.61	\$ 24,944.42
DOMINION RES INC VA NEW COM	\$ 385,202.03	\$ 702,449.80
DOMINION RES INC VA NEW COM	\$ 640,018.85	\$ 865,488.00
DOMINOS PIZZA INC COM	\$ 14,202.07	\$ 8,599.50
DOMTAR CORP COM	\$ 141,935.46	\$ 140,727.00
DONALDSON INC COM	\$ 10,756.37	\$ 12,940.02
DONALDSON INC COM	\$ 184,968.36	\$ 213,348.00
DONNELLEY R R & SONS CO COM	\$ 14,808.11	\$ 15,156.16
DONNELLEY R R & SONS CO COM	\$ 168,291.43	\$ 207,570.00
DOR BIOPHARMA INC COM	\$ 2,034.90	\$ 595.00
DORAL FINL CORP COM NEW STK	\$ 539.67	\$ 306.68
DORMAN PRODS INC COM	\$ 3,410.05	\$ 3,458.18
DOT HILL SYS CORP COM	\$ 4,893.95	\$ 2,916.00
DOUBLE EAGLE PETE CO	\$ 6,122.56	\$ 4,728.00
DOUBLE HULL TANKERS INC COM STK	\$ 54,501.71	\$ 45,921.63
DOUBLE-TAKE SOFTWARE COM	\$ 54,627.85	\$ 50,281.80
DOUBLE-TAKE SOFTWARE COM	\$ 55,376.94	\$ 56,472.00
DOVER CORP COM	\$ 3,065.41	\$ 3,081.21
DOVER CORP COM	\$ 114,147.93	\$ 230,450.00
DOW CHEMICAL CO COM	\$ 205,712.05	\$ 186,093.54
DOW CHEMICAL CO COM	\$ 188,065.48	\$ 232,183.80
DOW CHEMICAL CO COM	\$ 444,167.04	\$ 386,316.00
DOW CHEMICAL CO COM	\$ 670,449.66	\$ 937,722.96
DOW CHEMICAL CO COM	\$ 1,059,436.21	\$ 1,340,280.00
DOWNEY FINL CORP COM	\$ 66,715.90	\$ 35,776.50
DPL CO COM	\$ 2,263.55	\$ 2,372.00

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Asset Description	Historical Cost	Current Value
DPL CO COM	\$ 42,607.80	\$ 44,475.00
DR REDDYS LABS LTD ADR REPSTG 1/2 SH	\$ 1,654.95	\$ 1,816.00
DRAGON CAP GROUP CORP FORMERLY DRAGON VENTURE TO 11/18/2005 COM	\$ 4,006.09	\$ 1,900.00
DREAMWORKS ANIMATION INC CL A COM STK	\$ 29,189.02	\$ 23,982.06
DREAMWORKS ANIMATION INC CL A COM STK	\$ 165,860.01	\$ 188,996.00
DRESS BARN INC COM	\$ 675,077.39	\$ 482,886.00
DRESSER-RAND GROUP INC COM	\$ 381,645.22	\$ 388,938.00
DREW INDS INC COM NEW COM NEW	\$ 7,444.44	\$ 7,124.00
DREW INDS INC COM NEW COM NEW	\$ 130,221.36	\$ 93,160.00
DRIL-QUIP INC COM	\$ 28,880.35	\$ 27,830.00
DRIL-QUIP INC COM	\$ 46,451.28	\$ 46,197.80
DRUGSTORE COM INC COM ISIN #US2622411021	\$ 1,396.91	\$ 1,650.00
DRYSHIPS INC COM USD0.01	\$ 762,540.51	\$ 666,336.60
DST SYS INC COM	\$ 5,838.73	\$ 8,255.00
DTE ENERGY CO COM	\$	\$ 0.04
DTE ENERGY CO COM	\$ 147,498.94	\$ 180,236.00
DTS INC COM	\$ 4,670.35	\$ 5,114.00
DU PONT E I DE NEMOURS & CO COM STK	\$ 130,472.85	\$ 118,490.60
DU PONT E I DE NEMOURS & CO COM STK	\$ 853,295.67	\$ 1,001,548.44
DU PONT E I DE NEMOURS & CO COM STK	\$ 1,470,621.80	\$ 1,287,428.00
DUCOMMUN INC DEL COM	\$ 10,639.55	\$ 11,666.00
DUCOMMUN INC DEL COM	\$ 29,441.58	\$ 26,600.00
DUKE ENERGY CORP NEW COM STK	\$ 138,835.98	\$ 149,603.27
DUKE ENERGY CORP NEW COM STK	\$ 401,151.25	\$ 644,108.78
DUN & BRADSTREET CORP DEL NEW COM	\$ 9,579.95	\$ 8,863.00
DURECT CORP COM	\$ 4,427.95	\$ 6,430.00
DXP ENTERPRISES INC COM NEW STK	\$ 9,176.26	\$ 9,336.00
DYADIC INTL INC DEL COM	\$ 8,923.70	\$ 7,950.00
DYAX CORP COM	\$ 14,368.30	\$ 12,810.00
DYCOM INDS INC COM	\$ 15,647.20	\$ 13,325.00
DYCOM INDS INC COM	\$ 59,295.39	\$ 50,635.00
DYCOM INDS INC COM	\$ 144,635.38	\$ 146,575.00
DYNAMIC MATLS CORP COM	\$ 55,716.03	\$ 58,664.40
DYNASTY METALS & MNG INC COM	\$ 2,800.28	\$ 3,445.00
DYNCORP INTL INC COM CL A COM CL A	\$ 275,646.41	\$ 341,376.00
DYNEGY INC DEL CL A COM STK	\$	\$ 9,953.16
DYNEGY INC DEL CL A COM STK	\$ 46,278.09	\$ 33,917.55
DYNEGY INC DEL CL A COM STK	\$ 290,513.04	\$ 89,178.60
E DIGITAL CORP COM	\$ 22,333.89	\$ 11,136.96
E MED FUTURE INC COM	\$ 728.93	\$ 16.72
E*TRADE FIN CORP COM	\$ 158,289.47	\$ 37,630.00
E*TRADE FIN CORP COM	\$ 285,293.47	\$ 206,496.40
E.ON AG NPV	\$ 835,600.86	\$ 1,532,591.07
E.ON AG NPV	\$ 850,338.23	\$ 1,772,697.00

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Asset Description	Historical Cost	Current Value
E.ON AG NPV	\$ 2,330,158.84	\$ 2,880,206.91
EAGLE BROADBAND INC COM NEW STK	\$ 613.78	\$ 0.04
EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM	\$ 24,664.58	\$ 24,130.47
EAGLE MATLS INC COM	\$ 18,507.79	\$ 13,624.32
EAGLE PLAINS RES LTD COM NEW COM NEW	\$ 61,098.99	\$ 29,385.00
EAGLE TEST SYS INC	\$ 12,301.73	\$ 10,057.86
EARTH SCIENCES INC COM	\$ 491.44	\$ 4.00
EARTHLINK INC COM STK	\$ 728.27	\$ 671.65
EARTHLINK INC COM STK	\$ 182,056.96	\$ 185,234.00
EARTHLINK INC COM STK	\$ 204,060.94	\$ 207,858.00
EARTHSHELL CORP COM NEW STK	\$ 26.15	\$ 0.16
EAST WEST BANCORP INC COM	\$ 655,811.91	\$ 421,602.00
EAST WEST DISTR INC COM STK	\$ 2,551.58	\$ 0.01
EASTERN AMERN NAT GAS TR SPERS RCPT REPSTG DEPOSITARY UNIT &\$20	\$ 8,514.69	\$ 8,122.15
EASTMAN CHEM CO COM	\$ 6,227.65	\$ 6,109.00
EASTMAN CHEM CO COM	\$ 65,912.52	\$ 129,816.25
EASTMAN CHEM CO COM	\$ 346,539.48	\$ 348,213.00
EASTMAN KODAK CO COM	\$ 25,410.22	\$ 21,295.21
EASTMAN KODAK CO COM	\$ 335,120.58	\$ 159,651.00
EASTN CO COM	\$ 4,534.98	\$ 2,751.00
EATON CORP COM	\$ 202,581.38	\$ 244,314.00
EATON CORP COM	\$ 139,029.29	\$ 368,410.00
EATON VANCE CORP COM NON VTG	\$ 16,214.69	\$ 21,887.62
EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FD COM	\$ 340,501.72	\$ 320,877.28
EATON VANCE TAX-MANAGED GLOBAL BUY-WRITE OPPORTUNITIES FD COM	\$ 7,454.11	\$ 6,844.01
EAUTOCLAIMS COM INC COM	\$ 524.95	\$ 120.00
EBAY INC COM	\$ 484,993.38	\$ 485,204.61
EBAY INC COM	\$ 656,354.38	\$ 713,585.00
EBAY INC COM	\$ 764,484.20	\$ 716,904.00
EBAY INC COM	\$ 622,625.68	\$ 952,553.00
EBAY INC COM	\$ 1,109,946.85	\$ 1,111,865.00
EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	\$ 12,308.90	\$ 14,638.00
ECHELON CORP OC-COM STK	\$ 10,762.20	\$ 10,320.00
ECOLAB INC COM	\$ 59,766.60	\$ 230,445.00
ECOLAB INC COM	\$ 804,096.77	\$ 978,111.00
ECU SILVER MNG INC COM	\$ 4,635.72	\$ 6,596.10
EDEN ENERGY CORP COM	\$ 3,965.39	\$ 369.72
EDF EUR0.5	\$ 2,223,265.05	\$ 2,600,918.14
EDGE PETE CORP DEL COM	\$ 14,375.29	\$ 5,930.00
EDISON INTL COM	\$ 32,209.57	\$ 31,410.75
EDISON INTL COM	\$ 177,754.00	\$ 432,297.00
EDISON INTL COM	\$ 1,060,618.18	\$ 1,014,030.00
EFOTOXPRESS INC COM	\$ 36,778.20	\$ 2.26
EGAMES INC COM	\$ 3,059.90	\$ 1,720.00

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Asset Description	Historical Cost	Current Value
EINSTEIN NOAH RESTAURANT GROUP INC COM STK	\$ 692.95	\$ 1,452.00
EL ALACRAN GOLD MINE CORP COM STK	\$ 559.96	\$ 30.00
EL PASO CORP COM	\$ 30,023.17	\$ 32,037.85
EL PASO CORP COM	\$ 352,818.97	\$ 304,941.12
EL PASO ELEC CO COM NEW	\$ 529,752.05	\$ 511,400.00
ELBIT SYS LTD	\$ 14,501.42	\$ 20,548.20
ELCOM INTL INC COM STK	\$ 663.20	\$ 0.23
ELDORADO GOLD CORP NEW COM STK	\$ 9,095.03	\$ 8,120.00
ELECTR ARTS COM	\$ 78,020.05	\$ 84,402.45
ELECTR ARTS COM	\$ 281,738.51	\$ 467,280.00
ELECTR ARTS COM	\$ 724,331.20	\$ 720,779.40
ELECTR ARTS COM	\$ 725,339.84	\$ 765,171.00
ELECTR ARTS COM	\$ 1,140,084.02	\$ 1,290,861.00
ELECTR DATA SYS CORP NEW COM	\$ 11,516.36	\$ 9,361.79
ELECTR DATA SYS CORP NEW COM	\$ 456,524.62	\$ 267,417.00
ELECTR DATA SYS CORP NEW COM	\$ 1,042,330.52	\$ 783,594.00
ELECTR DATA SYS CORP NEW COM	\$ 753,807.57	\$ 800,178.00
ELECTRO SCIENTIFIC INDS INC COM	\$ 6,107.56	\$ 5,756.50
ELECTROLUX AB SER B NPV (POST SPLIT)	\$ 485,504.00	\$ 444,864.77
ELECTRONICS FOR IMAGING INC COM	\$ 2,670.64	\$ 2,248.00
ELI LILLY & CO COM	\$ 114,707.20	\$ 111,744.47
ELI LILLY & CO COM	\$ 1,160,142.36	\$ 1,153,224.00
ELI LILLY & CO COM	\$ 982,089.90	\$ 1,334,750.00
ELITE PHARMACEUTICALS INC COM NEW COM	\$ 394,399.20	\$ 340,433.60
ELIXIR GAMING TECHNOLOGIES INC COM STK	\$ 84,445.80	\$ 75,680.00
ELLIS PERRY INTL INC COM	\$ 169,155.60	\$ 92,280.00
ELLIS PERRY INTL INC COM	\$ 164,662.10	\$ 140,727.00
EMAGIN CORP COM NEW STK	\$ 14.74	\$ 12.80
EMBARQ CORP COM STK	\$ 24,176.63	\$ 28,677.87
EMBARQ CORP COM STK	\$ 107,276.53	\$ 89,154.00
EMBARQ CORP COM STK	\$ 133,532.05	\$ 189,303.66
EMBARQ CORP COM STK	\$ 477,513.77	\$ 509,564.64
EMC CORP COM	\$ 465,624.63	\$ 425,615.57
EMC CORP COM	\$ 647,056.14	\$ 983,943.00
EMC CORP COM	\$ 1,113,595.52	\$ 1,035,827.00
EMCOR GROUP INC COM	\$ 8,314.37	\$ 7,089.00
EMCOR GROUP INC COM	\$ 329,571.37	\$ 330,820.00
EMCOR GROUP INC COM	\$ 472,243.51	\$ 404,073.00
EMCOR GROUP INC COM	\$ 605,583.80	\$ 444,244.00
EMCOR GROUP INC COM	\$ 528,239.49	\$ 489,141.00
EMCORE CORP COM	\$ 13,065.45	\$ 13,770.00
EMERGENCY MED SVCS CORP CL A COM STK	\$ 85,385.92	\$ 99,552.00
EMERGING HLDGS INC COM	\$ 2,534.94	\$ 0.60
EMERSON ELECTRIC CO COM	\$ 86,364.66	\$ 113,684.89

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Asset Description	Historical Cost	Current Value
EMERSON ELECTRIC CO COM	\$ 422,352.44	\$ 1,121,868.00
EMP SOLUTIONS INC	\$	\$ 3.00
EMPIRE RES INC DEL COM	\$ 34,640.92	\$ 23,672.60
EMS TECHNOLOGIES INC COM	\$ 37,905.37	\$ 41,428.80
EMS TECHNOLOGIES INC COM	\$ 41,412.70	\$ 42,336.00
ENBRIDGE ENERGY MGMT L L C SHS UNITS REPSTG LTD LIABILITY INT	\$	\$ 0.01
ENBRIDGE INC COM	\$ 27,654.01	\$ 30,645.94
ENCANA CORP COM NPV	\$ 61,070.88	\$ 75,503.56
ENCANA CORP COM NPV	\$ 174,091.53	\$ 253,052.33
ENCORE WIRE CORP COM	\$ 4,947.04	\$ 3,588.56
ENDEAVOUR MINING CAPITAL CORP COM NPV	\$ 13,928.22	\$ 17,914.00
ENDEAVOUR SILVER CORP COMMON STK	\$ 6,475.81	\$ 7,146.00
ENDO PHARMACEUTICALS HLDGS INC COM	\$ 115,469.46	\$ 101,346.00
ENDOLOGIX INC COM	\$ 398.80	\$ 112.00
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	\$ 156,685.78	\$ 166,920.00
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	\$ 444,491.10	\$ 454,857.00
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	\$ 1,643,873.68	\$ 1,759,545.45
ENEL EUR1	\$ 2,231,007.89	\$ 2,425,486.14
ENERGEN CORP COM	\$ 161,635.50	\$ 150,298.20
ENERGEN CORP COM	\$ 529,043.20	\$ 629,454.00
ENERGIZER HLDGS INC COM	\$ 19,547.29	\$ 22,426.00
ENERGY CONVERSION DEVICES INC COM	\$ 94,538.37	\$ 97,484.05
ENERGY EXPL TECHNOLOGIES COM	\$ 8,674.25	\$ 21,461.25
ENERGY FINDERS INC COM STK	\$ 8,849.65	\$ 9,000.00
ENERGY INCOME & GROWTH FD COM	\$ 4,274.32	\$ 4,911.20
ENERGY PARTNERS LTD OC-COM	\$ 2,489.09	\$ 1,181.00
ENERGYTEC INC FORMERLY ENERGYTEC COM IN COM	\$ 39,207.53	\$ 263.40
ENERNOC INC COM	\$ 111,273.69	\$ 120,245.90
ENERNOC INC COM	\$ 156,581.38	\$ 252,865.00
ENERPLUS RES FD TR UNIT SER G NEW ISIN CA29274D6046	\$ 266,783.89	\$ 248,990.85
ENGEL GENERAL DEVELOPERS CLASS A ILS1	\$ 692.95	\$ 231.20
ENGLOBAL CORP COM	\$ 37,942.49	\$ 34,080.00
ENHANCED OIL RES INC COM STK	\$ 12,396.90	\$ 8,916.80
ENI SPA EUR1	\$ 568,299.22	\$ 541,234.71
ENI SPA EUR1	\$ 1,008,489.48	\$ 1,358,763.55
ENNIS INC COM	\$ 193,115.18	\$ 163,800.00
ENPAR TECHNOLOGIES INC COM STK	\$ 8,859.95	\$ 6,840.00
ENPRO INDS INC COM	\$ 435,431.40	\$ 422,970.00
ENRON CORP COM	\$ 9,285.29	\$
ENSCO INTL INC COM	\$ 5,805.42	\$ 5,962.00
ENSCO INTL INC COM	\$ 176,320.41	\$ 220,594.00
ENERGY CORP NEW COM	\$ 14,383.78	\$ 17,330.40
ENERGY CORP NEW COM	\$ 329,719.77	\$ 556,963.20
ENERGY CORP NEW COM	\$ 189,112.23	\$ 585,648.00

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Asset Description	Historical Cost	Current Value
ENTERRA ENERGY TR TR UNIT	\$ 8,671.32	\$ 2,412.80
ENTERTAINMENT DISTR CO INC COM	\$ 9.22	\$ 1.34
ENTRADA NETWORKS INC COM	\$ 988.20	\$ 0.03
ENTREMED INC COM	\$ 2,762.86	\$ 2,400.00
ENTRUST INC	\$ 6,145.30	\$ 4,246.00
ENTRX CORP	\$ 1,939.90	\$ 2,000.00
ENUCLEUS INC COM PAR \$.001 COM PAR \$.001	\$ 306.54	\$ 7.00
ENVIRONMENTAL CTL CORP COM	\$ 2,965.06	\$ 283.14
ENVIRONMENTAL SOLUTIONS WORLDWIDE INC COM	\$ 30,588.45	\$ 27,522.50
ENVIRONMENTAL TECHNOLOGIES INTL INC COM	\$ 3,462.95	\$ 125.00
ENZO BIOCHEM INC COM	\$ 4,213.60	\$ 2,764.58
ENZON PHARMACEUTICALS INC COM	\$ 4,869.97	\$ 4,765.00
ENZON PHARMACEUTICALS INC COM	\$ 44,623.21	\$ 44,791.00
EOG RESOURCES INC COM	\$ 8,627.47	\$ 8,934.19
EOG RESOURCES INC COM	\$ 260,094.96	\$ 542,640.00
EOG RESOURCES INC COM	\$ 168,938.63	\$ 553,350.00
EPIQ SYS INC COM	\$ 42,553.36	\$ 55,189.70
EPIQ SYS INC COM	\$ 681,673.04	\$ 651,134.00
EQUIFAX INC COM	\$ 13,537.99	\$ 12,841.15
EQUIFAX INC COM	\$ 80,635.81	\$ 119,988.00
EQUINIX INC COM NEW	\$ 140,138.72	\$ 218,311.20
EQUINIX INC COM NEW	\$ 342,561.04	\$ 313,317.00
EQUINOX MINERALS LTD COM	\$ 2,049.71	\$ 8,298.30
ERESEARCH TECH INC COM	\$ 5,765.47	\$ 5,910.00
ERESEARCH TECH INC COM	\$ 392,565.72	\$ 406,608.00
ERSTE BANK DER OST NPV	\$ 997,648.94	\$ 918,560.74
ERSTE BANK DER OST NPV	\$ 1,388,536.57	\$ 1,274,667.89
E-SIM LTD SHS	\$ 2,017.45	\$ 1.80
ESO URANIUM CORP	\$ 9,492.95	\$ 5,928.00
ESPERANZA SILVER CORP COM	\$ 7,307.81	\$ 5,261.18
ESPRIT HOLDINGS HKD0.10	\$ 582,189.62	\$ 818,221.46
ESS TECH INC COM	\$ 2,019.00	\$ 1,862.00
ESTERLINE TECHNOLOGIES CORP COM STK	\$ 12,624.42	\$ 12,109.50
ETERNAL ENERGY CORP COM STK	\$ 331.00	\$ 50.00
ETHOS ENVIRONMENTAL INC NEW COM	\$ 89,868.98	\$ 13,530.58
ETRAVELSERVE.COM INC COM	\$ 3,846.00	\$ 0.70
EURO TECH HLDGS COM STK USD0.01	\$ 18,644.95	\$ 21,164.00
EURONET WORLDWIDE INC COM	\$ 87,091.39	\$ 88,230.00
EUROPEAN AERONAUTIC DEFENCE & SPACE EUR1	\$ 822,740.14	\$ 844,001.33
EUROPEAN EQTY FD INC COM	\$ 3,614.42	\$ 6,232.17
EUROSEAS LTD COM STK NPV	\$ 28,129.24	\$ 19,716.00
EV3 INC COM	\$ 1,585.72	\$ 1,283.71
EVANS SYS INC COM STK	\$ 1,802.68	\$
EVERCORE PARTNERS INC CL A CL A	\$ 34,207.60	\$ 30,170.00

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Asset Description	Historical Cost	Current Value
EVERCORE PARTNERS INC CL A CL A	\$ 30,610.50	\$ 32,325.00
EVERGREEN ENERGY INC NEW COM STK	\$ 5,408.45	\$ 2,497.50
EVERGREEN SOLAR INC COM	\$ 214,262.79	\$ 259,999.85
EVOLVING SYS INC COM	\$ 5,916.01	\$ 7,450.00
EXAR CORP COM	\$ 5,144.95	\$ 3,188.00
EXCEL MARITIME CARRIERS COM STK	\$ 120,796.55	\$ 85,873.61
EXCELLON RES INC COM	\$ 48,226.07	\$ 155,020.00
EXCO RES INC COM	\$ 8,599.90	\$ 7,740.00
EXELIXIS INC COM STK ISIN# US30161Q1040	\$ 63,021.79	\$ 52,643.00
EXELIXIS INC COM STK ISIN# US30161Q1040	\$ 92,554.12	\$ 75,081.00
EXELIXIS INC COM STK ISIN# US30161Q1040	\$ 440,058.85	\$ 432,363.00
EXELON CORP COM	\$ 67,432.29	\$ 75,147.66
EXELON CORP COM	\$ 416,181.51	\$ 1,359,306.00
EXETER RESOURCE CORP	\$ 22,268.44	\$ 32,520.00
EXLSERVICE COM INC COM STK	\$ 35,085.54	\$ 32,312.00
EXPEDIA INC DEL COM	\$ 5,694.27	\$ 9,201.42
EXPEDIA INC DEL COM	\$ 176,859.59	\$ 167,586.00
EXPEDITORS INTL WASH INC COM	\$ 15,590.67	\$ 16,084.80
EXPEDITORS INTL WASH INC COM	\$ 279,862.56	\$ 241,272.00
EXPEDITORS INTL WASH INC COM	\$ 1,187,256.25	\$ 1,170,616.00
EXPERT GROUP INC COM STK	\$ 4,267.00	\$ 1.32
EXPLORATION AZIMUT INC COM STK	\$ 16,331.80	\$ 8,734.00
EXPRESS SCRIPTS INC COM	\$ 181,212.11	\$ 196,443.00
EXPRESS SCRIPTS INC COM	\$ 113,204.36	\$ 467,200.00
EXPRESS SCRIPTS INC COM	\$ 591,958.43	\$ 894,980.00
EXPRESSJET HLDGS INC COM	\$ 18,080.73	\$ 8,184.00
EXTERRAN HLDGS INC COM STK	\$ 6,571.70	\$ 6,625.80
EXTERRAN HLDGS INC COM STK	\$ 239,238.41	\$ 233,130.00
EXTREME NETWORKS INC COM	\$ 958.15	\$ 708.00
EXTREME NETWORKS INC COM	\$ 38,450.72	\$ 39,648.00
EXXON MOBIL CORP COM	\$ 1,348,505.90	\$ 1,405,350.00
EXXON MOBIL CORP COM	\$ 2,009,549.00	\$ 2,276,530.40
EXXON MOBIL CORP COM	\$ 1,746,002.52	\$ 3,245,421.60
EXXON MOBIL CORP COM	\$ 4,180,028.56	\$ 6,492,717.00
EXXON MOBIL CORP COM	\$ 3,729,996.66	\$ 12,944,772.54
EYECASHNETWORKS INC COM STK	\$ 594.35	\$
EYI INDS INC COM	\$ 4,623.20	\$ 420.00
EZCORP INC CL A NON VTG	\$ 6,708.99	\$ 5,645.00
EZCORP INC CL A NON VTG	\$ 107,313.86	\$ 98,223.00
EZCORP INC CL A NON VTG	\$ 508,605.76	\$ 434,665.00
EZENIA INC COM	\$ 9,490.40	\$ 3,046.40
F P L GROUP INC COM	\$ 185,603.25	\$ 228,932.91
F P L GROUP INC COM	\$ 413,710.31	\$ 658,821.60
F P L GROUP INC COM	\$ 291,421.27	\$ 698,134.00

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Asset Description	Historical Cost	Current Value
F5 NETWORKS INC COM STK	\$ 10,250.73	\$ 9,126.40
FACTORY 2-U STORES INC COM	\$ 4,769.30	\$ 0.96
FACTSET RESH SYS INC COM STK	\$ 27,716.20	\$ 25,065.00
FACTSET RESH SYS INC COM STK	\$ 453,531.46	\$ 406,610.00
FAIR ISAAC CORPORATION COM	\$ 7,474.60	\$ 6,442.25
FAIRFAX FINL HLDGS LTD SUB VTG	\$ 1,855.45	\$ 2,861.30
FAIRPOINT COMMUNICATIONS INC COM	\$ 104,433.28	\$ 77,512.53
FALCON NAT GAS CORP COM STK	\$ 359.95	\$ 55.00
FALCON TECHNOLOGIES INC COM STK	\$ 22.45	\$ 8.75
FALCONSTOR SOFTWARE INC COM	\$ 6,814.81	\$ 5,630.00
FAMILY DLR STORES INC COM	\$ 4,805.48	\$ 3,951.55
FAMILY DLR STORES INC COM	\$ 111,389.27	\$ 71,151.00
FAMILY DLR STORES INC COM	\$ 441,529.84	\$ 290,373.00
FAMOUS DAVES AMER INC COM	\$ 1,424.12	\$ 1,356.00
FANUC LTD NPV	\$ 611,417.76	\$ 671,995.70
FAR EAST ENERGY CORP COM STK	\$ 8,122.02	\$ 4,876.80
FARO TECHNOLOGIES INC COM	\$ 3,554.03	\$ 2,718.00
FASTENAL CO COM	\$ 112,724.66	\$ 107,041.50
FASTENAL CO COM	\$ 1,097,993.66	\$ 957,954.00
FASTENAL CO COM	\$ 1,372,242.42	\$ 1,197,402.08
FBL FINL GROUP INC CL A CL A	\$ 52,878.00	\$ 48,342.00
FCSTONE GROUP INC COM	\$ 55,088.11	\$ 64,442.00
FCSTONE GROUP INC COM	\$ 69,952.94	\$ 73,648.00
FCSTONE GROUP INC COM	\$ 217,897.38	\$ 293,211.10
FDRY NETWORKS INC COM	\$ 29,706.03	\$ 40,296.00
FDRY NETWORKS INC COM	\$ 235,431.71	\$ 240,024.00
FDRY NETWORKS INC COM	\$ 340,111.18	\$ 330,952.80
FED HOME LN MTG CORP COM STK	\$ 8,034.15	\$ 7,204.51
FED HOME LN MTG CORP COM STK	\$ 362,072.47	\$ 187,725.70
FED HOME LN MTG CORP COM STK	\$ 571,811.77	\$ 568,969.00
FEDEX CORP COM	\$ 433,230.48	\$ 358,898.82
FEDEX CORP COM	\$ 676,960.31	\$ 543,937.00
FEDEX CORP COM	\$ 327,906.15	\$ 693,742.60
FEDEX CORP COM	\$ 784,749.50	\$ 1,319,716.00
FEDEX CORP COM	\$ 1,604,288.27	\$ 1,391,052.00
FEDT INVESTORS INC CL B	\$ 10,028.13	\$ 13,047.72
FEDT INVESTORS INC CL B	\$ 65,169.46	\$ 94,668.00
FEDT INVESTORS INC CL B	\$ 484,146.75	\$ 489,804.00
FEI CO COM	\$ 1,709.75	\$ 1,489.80
FIBERTOWER CORP COM STK	\$ 18,643.52	\$ 18,696.00
FIDELITY NATIONAL FINANCIAL INC CL A	\$ 8,384.74	\$ 6,392.87
FIDELITY NATL INFORMATION SVCS INC COM STK	\$ 2,099.64	\$ 6,158.61
FIDELITY NATL INFORMATION SVCS INC COM STK	\$ 179,904.45	\$ 178,837.00
FINISAR CORP COM	\$ 70,476.39	\$ 42,844.60

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Asset Description	Historical Cost	Current Value
FINL FED CORP COM	\$ 883,506.12	\$ 653,097.00
FINMECCANICA SPA EUR4.40	\$ 1,035,639.95	\$ 1,229,536.83
FIRST AMERN CORP CALIF COM	\$ 29,092.76	\$ 23,719.03
FIRST CASH FINANCIAL SERVICES INC	\$ 51,305.30	\$ 35,966.00
FIRST FINL CORP IND COM	\$ 10,282.95	\$ 11,336.00
FIRST SOLAR INC COM	\$ 809,553.96	\$ 879,157.74
FIRST SOLAR INC COM	\$ 439,210.22	\$ 948,347.00
FIRSTENERGY CORP COM	\$ 9,452.02	\$ 10,851.00
FIRSTENERGY CORP COM	\$ 245,865.62	\$ 560,996.70
FIRSTFED FINL CORP DEL COM	\$ 8,353.01	\$ 5,623.74
FIRSTFED FINL CORP DEL COM	\$ 136,097.13	\$ 139,698.00
FISERV INC COM	\$ 4,047.39	\$ 4,106.26
FISERV INC COM	\$ 136,416.26	\$ 230,283.50
FISSION ENERGY CORP COM STK	\$	\$ 253.05
FL TECH INC COM	\$ 37,668.65	\$ 32,797.20
FLAHERTY & CRUMRINE PFD INC FD INC COM	\$ 41,678.84	\$ 33,270.78
FLEETWOOD ENTERPRISES INC COM	\$ 4,132.49	\$ 2,081.04
FLETCHER BUILDING NPV	\$ 223,791.52	\$ 213,050.69
FLEXSCAN INC COM	\$ 22,909.95	\$ 1,080.00
FLEXTRONICS INTL LTD COM STK	\$ 29,312.71	\$ 30,150.00
FLIGHT SAFETY TECHNOLOGIES INC NEV COM NEW	\$ 2,422.18	\$ 2,220.00
FLIR SYS INC COM	\$ 50,389.63	\$ 51,770.20
FLIR SYS INC COM	\$ 248,404.87	\$ 249,774.00
FLOTEK INDS INC DEL COM	\$ 28,182.86	\$ 22,885.40
FLOW INTL CORP COM	\$ 4,684.11	\$ 4,660.00
FLOWSERVE CORP COM	\$ 8,318.55	\$ 14,430.00
FLOWSERVE CORP COM	\$ 242,059.53	\$ 292,448.00
FLOWSERVE CORP COM	\$ 433,051.48	\$ 450,216.00
FLOWSERVE CORP COM	\$ 348,462.36	\$ 452,140.00
FLUOR CORP NEW COM	\$ 154,745.93	\$ 158,251.92
FLUOR CORP NEW COM	\$ 84,296.65	\$ 320,584.00
FLYI INC COM	\$ 12,772.92	\$ 54.14
FMC CORP COM (NEW)	\$ 31,700.13	\$ 38,330.16
FMC CORP COM (NEW)	\$ 88,265.68	\$ 245,475.00
FMC TECHNOLOGIES INC COM	\$ 48,429.16	\$ 46,097.10
FMC TECHNOLOGIES INC COM	\$ 413,816.64	\$ 674,730.00
FNMA COM STK	\$ 66,607.24	\$ 56,968.18
FNMA COM STK	\$ 950,831.10	\$ 987,506.00
FNMA COM STK	\$ 1,576,274.72	\$ 999,100.20
FNX MNG CO INC COM STK	\$ 37,334.53	\$ 28,133.60
FOG CUTTER CAP GROUP INC COM STK	\$ 75.57	\$ 12.06
FOLDERA INC COM	\$ 28,633.73	\$ 19,500.00
FONDIARIA-SAI EUR1	\$ 626,467.21	\$ 581,340.35
FOOD TECHNOLOGY SVC INC COM NEW NEW COM STK USD0.01	\$ 276.61	\$ 205.49

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Asset Description	Historical Cost	Current Value
FOOT LOCKER INC COM	\$ 153,337.18	\$ 136,600.00
FOOTHILLS RES INC COM	\$ 127,334.34	\$ 32,984.01
FOOTSTAR INC COM NEW STK	\$ 1,076.60	\$ 991.70
FORCE PROTN INC COM NEW	\$ 79,308.31	\$ 37,973.52
FORD MTR CO DEL COM PAR \$0.01	\$ 122,117.94	\$ 115,083.00
FORD MTR CO DEL COM PAR \$0.01	\$ 803,334.41	\$ 359,382.00
FORD MTR CO DEL COM PAR \$0.01	\$ 752,530.68	\$ 631,577.29
FOREST LABORATORIES INC	\$ 35,126.88	\$ 31,711.50
FOREST LABORATORIES INC	\$ 304,998.24	\$ 291,600.00
FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01	\$ 12,209.41	\$ 15,252.00
FORESTAR REAL ESTATE GROUP INC COM	\$ 9,799.38	\$ 21,231.00
FORGENT NETWORKS INC COM	\$ 3,539.93	\$ 2,249.60
FORMFACTOR INC COM STK	\$ 17,196.33	\$ 14,895.00
FORTEL INC CAL COM	\$ 1,697.24	\$ 0.28
FORTIS BK BELGIUM UNIT(FORTIS SA / NV NPV/0.42)	\$ 1,323,951.91	\$ 1,040,095.12
FORTRESS INVT GROUP LLC DEL CL A CL A	\$ 44,668.40	\$ 23,824.47
FORTUNA MINES INC FORMERLY FORTUNA VENT	\$ 228,890.68	\$ 197,251.66
FORTUNE BRANDS INC COM STK	\$ 49,118.75	\$ 45,929.14
FORTUNE BRANDS INC COM STK	\$ 150,181.61	\$ 274,968.00
FOSSIL INC COM	\$ 72,636.76	\$ 79,762.00
FOSTER L B CO CL A	\$ 10,007.91	\$ 10,139.08
FOSTER L B CO CL A	\$ 425,472.35	\$ 506,954.00
FOSTER WHEELER LTD	\$ 411,631.74	\$ 486,142.72
FOUNDATION COAL HLDGS INC COM STK	\$ 32,713.86	\$ 41,160.00
FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW	\$ 1,094.20	\$ 327.22
FRANCE TELECOM EUR4	\$ 370,169.17	\$ 521,937.26
FRANCE TELECOM EUR4	\$ 2,076,126.64	\$ 2,402,315.21
FRANKLIN BK CORP COM	\$ 30,709.80	\$ 21,334.50
FREDERICKS ENTMT INC NEV COM	\$ 1,509.95	\$ 500.00
FREDS INC CL A	\$ 281,450.57	\$ 246,046.50
FREEMONT-MCMORAN COPPER & GOLD INC	\$ 633,646.52	\$ 594,152.00
FREEMONT-MCMORAN COPPER & GOLD INC	\$ 307,307.12	\$ 977,175.16
FREEMONT-MCMORAN COPPER & GOLD INC	\$ 1,561,924.81	\$ 1,583,833.14
FREESEAS INC COM STK	\$ 32,303.70	\$ 22,200.00
FREEWEST RES CDA INC COM	\$ 4,775.54	\$ 6,384.00
FREIGHTCAR AMER INC COM	\$ 89,850.56	\$ 63,249.45
FREMONT GEN CORP COM	\$ 2,385.13	\$ 1,085.00
FRESH DEL MONTE PRODUCE INC COM STK	\$ 4,839.12	\$ 6,716.00
FRESH DEL MONTE PRODUCE INC COM STK	\$ 188,455.17	\$ 201,480.00
FRESH DEL MONTE PRODUCE INC COM STK	\$ 804,448.30	\$ 960,388.00
FRIENDLY ENERGY CORP COM	\$ 145.65	\$ 18.40
FRKLN MNG INC COM	\$ 3,596.39	\$ 418.10
FRKLN RES INC COM	\$ 67,964.21	\$ 64,678.01
FRKLN RES INC COM	\$ 248,675.20	\$ 480,606.00

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Asset Description	Historical Cost	Current Value
FRKLN RES INC COM	\$ 441,873.55	\$ 605,334.70
FRONTEER DEV GROUP INC COM	\$ 1,328,949.75	\$ 1,192,547.30
FRONTIER AIRLS HLDGS INC COM STK	\$ 3,006.34	\$ 2,577.40
FRONTIER OIL CORP COM	\$ 191,061.28	\$ 190,261.24
FRONTIER OIL CORP COM	\$ 333,328.17	\$ 328,698.00
FRONTIER OIL CORP COM	\$ 349,841.00	\$ 422,032.00
FRONTIER OIL CORP COM	\$ 513,044.70	\$ 482,902.00
FRONTLINE LTD COM	\$ 461,292.33	\$ 528,795.41
FTD GROUP INC COM	\$ 9,913.73	\$ 9,119.04
FTD GROUP INC COM	\$ 139,871.87	\$ 130,088.00
FTD GROUP INC COM	\$ 185,948.03	\$ 144,256.00
FTI CONSULTING INC COM	\$ 51.86	\$ 61.64
FTI CONSULTING INC COM	\$ 192,736.28	\$ 316,829.60
FTI CONSULTING INC COM	\$ 821,434.69	\$ 944,941.20
FUELCELL ENERGY INC COM	\$ 60,358.05	\$ 66,315.20
FUJIFILM HOLDINGS CORP NPV	\$ 1,000,205.89	\$ 1,050,029.09
FUJITSU Y50	\$ 400,930.68	\$ 411,162.33
FUJITSU Y50	\$ 661,188.90	\$ 667,296.24
FULL METAL MINERALS LTD COM	\$ 641.87	\$ 573.43
FURMANITE CORP COM STK	\$ 4,830.74	\$ 4,720.00
FWD INDS INC N Y COM NEW	\$ 2,143.32	\$ 711.00
G2 RES INC COM STK	\$ 1,315.27	\$ 395.20
GAFISA SA COM NPV	\$ 686,928.94	\$ 859,583.71
GALLAGHER ARTHUR J & CO COM	\$ 4,983.65	\$ 4,327.52
GALLAGHER ARTHUR J & CO COM	\$ 193,389.07	\$ 164,492.00
GAMCO INVS INC COM	\$ 44,119.04	\$ 55,360.00
GAMCO INVS INC COM	\$ 129,874.20	\$ 173,000.00
GAMESTOP CORP NEW CL A	\$ 151,601.50	\$ 164,715.72
GAMESTOP CORP NEW CL A	\$ 230,774.00	\$ 248,440.00
GAMESTOP CORP NEW CL A	\$ 193,666.20	\$ 434,770.00
GAMESTOP CORP NEW CL A	\$ 532,202.24	\$ 565,201.00
GAMESTOP CORP NEW CL A	\$ 411,607.24	\$ 639,111.90
GAMESTOP CORP NEW CL A	\$ 603,607.71	\$ 668,303.60
GAMEZNFlix INC COM NEW STK	\$ 1,152.84	\$ 0.17
GAMMON GOLD INC COM STK	\$ 50,615.20	\$ 36,285.30
GANNETT INC COM	\$ 23,474.26	\$ 19,674.99
GANNETT INC COM	\$ 267,083.62	\$ 234,000.00
GAP INC COM	\$ 41,537.80	\$ 48,246.55
GAP INC COM	\$ 139,445.68	\$ 251,359.36
GAP INC COM	\$ 340,093.42	\$ 502,208.00
GARDNER DENVER INC COM	\$ 3,000.74	\$ 2,640.00
GARDNER DENVER INC COM	\$ 265,739.60	\$ 247,500.00
GARDNER DENVER INC COM	\$ 387,689.02	\$ 346,500.00
GARDNER DENVER INC COM	\$ 503,088.26	\$ 458,700.00

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Asset Description	Historical Cost	Current Value
GARDNER DENVER INC COM	\$ 653,156.40	\$ 514,800.00
GARMIN LTD COM STK	\$ 2,284,594.24	\$ 2,206,810.04
GARTNER INC COM	\$ 5,556.20	\$ 3,951.00
GAS NATURAL SDG EUR1	\$ 594,608.32	\$ 578,793.23
GASCO ENERGY INC COM	\$ 34,902.38	\$ 18,706.00
GATX CORP COM	\$ 13,737.19	\$ 11,004.00
GATX CORP COM	\$ 305,605.51	\$ 270,698.40
GAZ DE FRANCE COM STK	\$ 7,726.45	\$ 8,772.32
GAZ DE FRANCE EUR1	\$ 640,417.61	\$ 867,639.00
GDR CNINSURE INC SPONSORED ADR	\$ 7,139.89	\$ 4,725.00
GDR IRSA INVERSIONES Y REPRESENTACIONES S A	\$ 8,872.43	\$ 7,265.00
GDR TRINA SOLAR LTD SPONSORED ADR	\$ 24,630.34	\$ 25,662.60
GEA GROUP AG NPV	\$ 580,639.76	\$ 604,385.48
GEELY AUTOMOBILE HOLDINGS LIMITED HKD0.02	\$ 5,459.45	\$ 4,516.00
GELSTAT CORP COM STK	\$ 1,143.95	\$ 156.00
GEMINI EXPLORATIONS INC COM PAR \$0.001 COM PAR \$0.001	\$ 999.95	\$ 732.00
GEN COMMUNICATION INC CL A	\$ 2,419.57	\$ 1,531.25
GENAERA CORP COM NEW STK	\$ 769.95	\$ 166.00
GENCO RES LTD COM STK	\$ 18,162.95	\$ 42,353.30
GENCO SHIPPING & TRADING LTD COM STK	\$ 4,049.54	\$ 3,285.60
GENCO SHIPPING & TRADING LTD COM STK	\$ 103,682.77	\$ 87,616.00
GENCO SHIPPING & TRADING LTD COM STK	\$ 217,828.00	\$ 219,040.00
GENELABS TECHNOLOGIES INC COM NEW	\$ 528.74	\$ 254.00
GENENTECH INC COM STK	\$ 146,935.66	\$ 128,036.63
GENENTECH INC COM STK	\$ 1,574,686.43	\$ 1,713,370.22
GENERAL CABLE CORP DEL NEW COM	\$ 33,029.26	\$ 30,044.80
GENERAL CABLE CORP DEL NEW COM	\$ 72,677.62	\$ 194,192.00
GENERAL DYNAMICS CORP COM	\$ 66,253.77	\$ 74,917.39
GENERAL DYNAMICS CORP COM	\$ 310,589.48	\$ 898,799.00
GENERAL DYNAMICS CORP COM	\$ 942,241.64	\$ 1,058,981.00
GENERAL DYNAMICS CORP COM	\$ 954,192.55	\$ 1,525,377.59
GENERAL ELECTRIC CO	\$ 814,583.04	\$ 908,215.00
GENERAL ELECTRIC CO	\$ 1,293,787.77	\$ 1,379,004.00
GENERAL ELECTRIC CO	\$ 1,645,671.53	\$ 2,205,665.00
GENERAL ELECTRIC CO	\$ 2,739,615.99	\$ 2,784,228.32
GENERAL ELECTRIC CO	\$ 4,696,964.81	\$ 4,563,317.00
GENERAL ELECTRIC CO	\$ 5,134,283.96	\$ 9,475,092.00
GENERAL MARITIME CORP COM	\$ 52,343.53	\$ 42,250.77
GENERAL MILLS INC COM	\$ 32,648.07	\$ 32,673.65
GENERAL MILLS INC COM	\$ 411,405.35	\$ 402,420.00
GENERAL MILLS INC COM	\$ 322,927.06	\$ 484,500.00
GENERAL MOLY INC COM STK	\$ 29,154.09	\$ 35,010.00
GENERAL MOTORS CORP COMMON STOCK	\$ 148,519.88	\$ 114,765.85
GENERAL MOTORS CORP COMMON STOCK	\$ 553,106.05	\$ 355,927.00

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Asset Description	Historical Cost	Current Value
GENEREX BIOTECHNOLOGY CORP DEL COM	\$ 381,356.84	\$ 248,167.80
GENESEE & WYO INC CL A CL A	\$ 116,309.20	\$ 95,616.52
GENLYTE GROUP INC	\$ 9,926.13	\$
GENOMED INC COM	\$ 2,514.56	\$ 99.00
GEN-PROBE INC NEW COM	\$ 113,487.77	\$ 107,358.58
GENTA INC COM PAR \$0.001 COM PAR \$0.001	\$ 1,613.76	\$ 259.48
GENTEX CORP COM	\$ 1,306.87	\$ 1,777.00
GENTEX CORP COM	\$ 1,048,254.91	\$ 918,709.00
GENTIVA HLTH SVCS INC COM	\$ 572,930.52	\$ 604,520.00
GENUINE PARTS CO COM	\$ 43,309.85	\$ 55,310.12
GENUINE PARTS CO COM	\$ 120,045.66	\$ 200,247.50
GENUINE PARTS CO COM	\$ 247,912.87	\$ 425,960.00
GENVEC INC COM	\$ 12,556.57	\$ 5,145.00
GENWORTH FINL INC COM CL A	\$ 83,008.58	\$ 72,623.28
GENWORTH FINL INC COM CL A	\$ 198,900.00	\$ 259,590.00
GENWORTH FINL INC COM CL A	\$ 381,395.06	\$ 279,950.00
GENWORTH FINL INC COM CL A	\$ 711,762.92	\$ 550,738.00
GENZYME CORP COM	\$ 30,851.91	\$ 37,145.56
GENZYME CORP COM	\$ 375,754.24	\$ 498,748.00
GENZYME CORP COM	\$ 512,170.63	\$ 536,712.40
GENZYME CORP COM	\$ 1,693,731.09	\$ 2,084,320.00
GEO GROUP INC COM STK	\$ 28,587.68	\$ 109,200.00
GEOEYE INC COM STK	\$ 7,021.30	\$ 7,403.00
GEOEYE INC COM STK	\$ 190,043.25	\$ 262,470.00
GEOEYE INC COM STK	\$ 319,649.61	\$ 413,895.00
GEOVAX LABS INC COM STK	\$ 18,746.35	\$ 10,147.50
GEOVIC MNG CORP COM	\$ 345,986.40	\$ 200,927.88
GEOVIC MNG CORP WT EXP 11/3/2011	\$ 6,541.45	\$ 3,252.60
GERDAU AMERISTEEL COM NPV	\$ 304,145.11	\$ 440,334.36
GERDAU AMERISTEEL CORP COM STK	\$ 3,879.95	\$ 4,266.00
GERON CORP COM	\$ 45,361.79	\$ 34,165.20
GEVITY HR INC COM STK	\$ 1,022.30	\$ 392.19
GFI GROUP INC COM STK	\$ 11,110.36	\$ 21,537.00
GFI GROUP INC COM STK	\$ 191,295.11	\$ 265,144.40
GIBRALTAR INDS INC COM	\$ 523,188.57	\$ 400,920.00
GIGAMEDIA LIMITED SHS	\$ 277,715.77	\$ 292,106.25
G-III APPAREL GROUP LTD COM	\$ 40,112.40	\$ 44,310.00
GILDAN ACTIVEWEAR INC COM	\$ 4,193.70	\$ 4,116.00
GILEAD SCI INC COM	\$ 170,272.70	\$ 197,704.97
GILEAD SCI INC COM	\$ 453,554.33	\$ 1,081,235.00
GILEAD SCI INC COM	\$ 906,083.01	\$ 1,550,076.90
GILEAD SCI INC COM	\$ 1,331,809.19	\$ 1,603,632.54
GIVAUDAN AG CHF10	\$ 1,244,236.89	\$ 1,276,840.52
GKN ORD GBP0.50	\$ 376,486.16	\$ 393,589.99

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Asset Description	Historical Cost	Current Value
GLACIER BANCORP INC NEW COM	\$ 27,075.56	\$ 34,006.47
GLADSTONE CAP CORP COM	\$ 43,893.23	\$ 37,424.08
GLATFELTER	\$ 64,802.09	\$ 62,771.00
GLAXOSMITHKLINE ORD GBP0.25	\$ 194,172.23	\$ 192,832.33
GLAXOSMITHKLINE ORD GBP0.25	\$ 1,210,827.52	\$ 1,199,155.35
GLAXOSMITHKLINE ORD GBP0.25	\$ 1,915,869.87	\$ 1,906,275.11
GLOBAL BEVERAGE SOLUTIONS INC COM STK	\$ 44,388.40	\$ 1,275.85
GLOBAL CASH ACCESS HLDGS INC COM	\$ 1,118,341.55	\$ 697,506.00
GLOBAL DEV & ENVIRONMENTAL RES INC COM	\$ 5,000.45	\$ 21.00
GLOBAL GEN TECHNOLOGIES INC COM	\$ 9,717.35	\$ 2,093.75
GLOBAL INDS LTD COM	\$ 28,550.70	\$ 25,018.56
GLOBAL INDS LTD COM	\$ 250,521.56	\$ 342,720.00
GLOBAL MARINE LTD COM	\$ 15,818.31	\$ 2.09
GLOBAL PMTS INC COM	\$ 1,063,074.81	\$ 1,181,608.00
GLOBAL RES CORP COM NEW STK	\$ 5,689.95	\$ 6,600.00
GLOBAL RLTY DEV CORP COM	\$ 1,313.25	\$ 27.00
GLOBAL SOURCES LTD	\$ 17,349.33	\$ 16,903.78
GLOBAL SOURCES LTD	\$ 75,627.68	\$ 71,396.60
GLOBAL WTR TECHNOLOGIES INC COM NEW	\$ 489.90	\$ 26.00
GLOBALSTAR TELECOMMUNICATIONS LTD COM ISIN # BMG3983OH104	\$ 36,016.70	\$ 115.34
GLOBETEL COMMUNICATIONS CORP COM NEW	\$ 435.12	\$ 150.12
GLOW ENERGY THB10(ALIEN MKT)	\$ 1,840.00	\$ 1,940.00
GOLD EAGLE MINES LTD COM STK	\$ 120,784.95	\$ 153,380.40
GOLD PORT RES LTD COM	\$ 22,377.90	\$ 14,185.50
GOLD RESOURCE CORP COM	\$ 154,541.01	\$ 187,790.00
GOLDCORP INC NEW COM	\$ 483,715.09	\$ 687,489.66
GOLDEN APPLE OIL & GAS INC COM	\$ 1,482.95	\$ 2.00
GOLDEN EAGLE INTL INC COM	\$ 294.02	\$ 95.70
GOLDEN SPIRIT GAMING LTD COM COM	\$ 82.95	\$ 0.41
GOLDEN STAR RES LTD CDA COM	\$ 44,142.68	\$ 38,552.00
GOLDMAN SACHS GROUP INC COM	\$ 621,802.74	\$ 695,471.70
GOLDMAN SACHS GROUP INC COM	\$ 781,528.48	\$ 795,685.00
GOLDMAN SACHS GROUP INC COM	\$ 1,014,869.35	\$ 1,038,017.75
GOLDMAN SACHS GROUP INC COM	\$ 773,953.51	\$ 1,038,691.50
GOLDMAN SACHS GROUP INC COM	\$ 563,352.96	\$ 1,230,086.00
GOLDMAN SACHS GROUP INC COM	\$ 897,669.90	\$ 1,247,290.00
GOLDMAN SACHS GROUP INC COM	\$ 1,667,434.56	\$ 2,170,929.75
GOLDMAN SACHS GROUP INC COM	\$ 905,351.56	\$ 2,193,510.00
GOLDSRING INC COM STK	\$ 31,012.58	\$ 53,755.01
GOODRICH CORPORATION	\$ 99,223.82	\$ 108,739.40
GOODRICH CORPORATION	\$ 101,362.04	\$ 225,952.00
GOODRICH PETE CORP COM NEW	\$ 3,459.95	\$ 2,262.00
GOODYEAR TIRE & RUBBER CO COM	\$ 32,499.92	\$ 29,489.90
GOODYEAR TIRE & RUBBER CO COM	\$ 178,798.97	\$ 172,142.00

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Asset Description	Historical Cost	Current Value
GOOGLE INC CL A CL A	\$ 794,217.95	\$ 1,308,280.16
GOOGLE INC CL A CL A	\$ 989,893.47	\$ 1,507,426.40
GOOGLE INC CL A CL A	\$ 1,410,626.44	\$ 1,968,643.56
GOOGLE INC CL A CL A	\$ 1,200,539.36	\$ 2,682,942.40
GOOGLE INC CL A CL A	\$ 2,369,780.81	\$ 4,010,584.00
GOOGLE INC CL A CL A	\$ 4,725,543.03	\$ 5,110,037.20
GPO MODELO SAB DE SER C NPV	\$ 163,213.71	\$ 163,734.73
GPS INDS INC COM STK	\$ 44,889.17	\$ 35,134.98
GRACO INC COM	\$ 19,704.72	\$ 18,238.02
GRACO INC COM	\$ 1,236,314.98	\$ 1,184,868.00
GRAFTECH INTL LTD COM	\$ 15,748.47	\$ 15,797.50
GRAFTECH INTL LTD COM	\$ 34,500.90	\$ 86,975.00
GRAFTECH INTL LTD COM	\$ 121,358.25	\$ 133,125.00
GRAHAM CORP COM STK	\$ 77,894.82	\$ 68,748.80
GRAINGER W W INC COM	\$ 27,656.77	\$ 29,581.76
GRAINGER W W INC COM	\$ 58,584.35	\$ 148,784.00
GRAINGER W W INC COM	\$ 374,777.75	\$ 524,244.80
GRAINGER W W INC COM	\$ 629,495.93	\$ 603,888.00
GRAMERCY CAP CORP COM STK	\$ 16,855.90	\$ 12,155.00
GRAN TIERRA ENERGY INC COM	\$ 849.95	\$ 786.00
GRANITE CONST INC COM	\$ 357,855.04	\$ 227,934.00
GRANT LIFE SCIENCES INC COM	\$ 10,809.95	\$ 5,400.00
GRAPHICS TECHNOLOGIES INC COM	\$ 4,311.15	\$ 0.10
GRAY T.V INC COM CL B	\$ 1,460.45	\$ 1,203.00
GRAYSTONE PK ENTERPRISES INC COM	\$ 217.48	\$ 50.00
GREAT BASIN GOLD LTD COM STK	\$ 3,413.45	\$ 2,660.00
GREAT LAKES DREDGE & DOCK CORP NEW COM	\$ 6,387.46	\$ 5,668.00
GREAT NORTHN IRON ORE PPTYS CTFS BEN INT	\$ 4,544.10	\$ 5,166.85
GREAT PLAINS ENERGY INC COM	\$ 10,884.84	\$ 10,452.64
GREAT SOUTHN BANCORP INC COM	\$ 33,109.70	\$ 28,548.00
GREEN BANKSHARES INC COM NEW	\$ 37,854.30	\$ 19,200.00
GREEN MTN COFFEE ROASTERS	\$ 9,863.17	\$ 12,210.00
GREEN MTN COFFEE ROASTERS	\$ 215,996.52	\$ 236,060.00
GREENBRIER COS INC COM STK	\$ 2,552.46	\$ 2,233.64
GREENFIELD ONLINE INC COM	\$ 4,045.91	\$ 3,652.50
GREENFIELD ONLINE INC COM	\$ 26,161.47	\$ 24,837.00
GREENHILL & CO INC COM	\$ 251,457.99	\$ 430,125.60
GREENS WORLDWIDE INC COM NEW	\$ 2,312.95	\$ 7.00
GREENSTONE HLDGS INC COM NEW STK	\$ 9,584.95	\$ 8,000.00
GREENZAP INC COM STK	\$ 18,277.32	\$ 418.00
GREIF INC	\$ 15,167.97	\$ 21,547.14
GREIF INC.	\$ 31,185.64	\$ 32,685.00
GREIF INC.	\$ 222,092.02	\$ 254,943.00
GREY WOLF INC COM	\$ 20,139.50	\$ 15,003.95

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Asset Description	Historical Cost	Current Value
GRIFCO INC COM	\$ 348.49	\$ 15.00
GROEN BROS AVIATION INC COM	\$ 594.30	\$ 283.80
GROUP 1 AUTOMOTIVE INC COM	\$ 2,037.45	\$ 1,187.50
GROUP 1 AUTOMOTIVE INC COM	\$ 523,438.27	\$ 319,437.50
GROUPE CGI INC CL A SUB VTG	\$ 17,230.74	\$ 18,251.52
GROUPE DANONE EUR0.25	\$ 1,310,919.86	\$ 1,362,886.24
GSE SYS INC COM STK	\$ 13,668.80	\$ 29,184.00
GSI COMM INC COM STK	\$ 34,097.42	\$ 27,300.00
GSI COMM INC COM STK	\$ 186,546.25	\$ 156,780.00
GSI COMM INC COM STK	\$ 346,804.33	\$ 250,185.00
GSI GROUP INC CDA	\$ 24,830.80	\$ 24,948.00
GTC BIOTHERAPEUTICS INC COM	\$ 11,370.90	\$ 8,700.00
GUARANTY FINL GROUP INC COM	\$ 7,941.22	\$ 14,400.00
GUARDIAN TECHNOLOGIES INTL INC COM PAR \$0.005	\$ 9,882.95	\$ 1,029.00
GUESS INC COM	\$ 43,904.62	\$ 36,033.39
GUESS INC COM	\$ 126,263.57	\$ 103,818.60
GUESS INC COM	\$ 221,167.24	\$ 185,661.00
GUESS INC COM	\$ 271,467.07	\$ 331,537.50
GUESS INC COM	\$ 622,265.61	\$ 548,647.20
GUIDANCE SOFTWARE INC COM	\$ 15,518.28	\$ 13,960.00
GULF ETHANOL CORP COM STK	\$ 8,214.31	\$ 5,425.00
GULF IS FABRICATION INC COM	\$ 30,680.64	\$ 25,368.00
GULFMARK OFFSHORE INC COM	\$ 5,724.34	\$ 5,614.80
GYMBOREE CORP COM	\$ 31,910.14	\$ 24,368.00
GYMBOREE CORP COM	\$ 224,069.35	\$ 184,892.20
GYMBOREE CORP COM	\$ 533,984.80	\$ 423,394.00
H & E EQUIP SVCS INC COM	\$ 59,866.88	\$ 60,416.00
H QUOTIENT INC COM STK	\$ 72.95	\$
HAEMONETICS CORP MASS COM	\$ 4,017.36	\$ 6,302.00
HAIN CELESTIAL GROUP INC COM	\$ 15,491.72	\$ 17,600.00
HALLIBURTON CO COM	\$ 877,450.15	\$ 845,393.00
HALLIBURTON CO COM	\$ 350,814.39	\$ 849,184.00
HALLIBURTON CO COM	\$ 852,650.73	\$ 898,567.12
HALLMARK FINL SVCS INC COM NEW COM NEW	\$ 2,762.07	\$ 2,712.06
HALLMARK FINL SVCS INC COM NEW COM NEW	\$ 21,816.00	\$ 23,790.00
HA-LO INDS INC COM DELAWARE COMMON STOCK	\$ 4,129.14	\$ 0.28
HALOZYME THERAPEUTICS INC COM	\$ 42,821.21	\$ 42,873.30
HAMMERSON ORD GBP0.25	\$ 404,728.35	\$ 260,472.99
HANCOCK HLDG CO COM	\$ 19,275.79	\$ 15,940.86
HANDLEMAN CO COM	\$ 6,408.69	\$ 2,565.00
HANESBRANDS INC COM STK	\$ 2,468.23	\$ 2,961.53
HANFENG EVERGREEN INC	\$ 18,424.19	\$ 22,086.25
HANGER ORTHOPEDIC GROUP INC COM NEW	\$ 702.02	\$ 759.69
HANMI FINL CORP COM	\$ 60,857.59	\$ 29,308.00

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Asset Description	Historical Cost	Current Value
HANOVER INS GROUP INC COM	\$ 2,612.95	\$ 2,290.00
HANOVER INS GROUP INC COM	\$ 181,542.47	\$ 192,360.00
HANSEN MED INC COM STK	\$ 478,345.37	\$ 566,315.10
HANSEN NAT CORP COM	\$ 387,015.84	\$ 310,827.22
HARBIN ELEC INC COM STK	\$ 3,961.23	\$ 4,798.90
HARDINGE INC COM	\$ 3,380.17	\$ 1,510.20
HARLEY DAVIDSON INC COM	\$ 205,622.91	\$ 168,933.86
HARLEY DAVIDSON INC COM	\$ 247,441.36	\$ 284,931.00
HARLEYSVILLE GROUP INC COM	\$ 65,072.91	\$ 67,222.00
HARMAN INTL INDS INC NEW COM STK USD0.01	\$ 58,605.64	\$ 48,648.60
HARMAN INTL INDS INC NEW COM STK USD0.01	\$ 160,767.82	\$ 110,565.00
HARMONIC INC COM	\$ 12,741.20	\$ 10,480.00
HARRIS & HARRIS GROUP INC COM	\$ 16,097.28	\$ 12,525.75
HARRIS CORP COM	\$ 65,560.96	\$ 76,547.07
HARSCO CORP COM	\$ 3,275.95	\$ 3,203.50
HARSCO CORP COM	\$ 339,873.78	\$ 429,269.00
HARSCO CORP COM	\$ 190,752.69	\$ 431,191.10
HARTFORD FINL SVCS GROUP INC COM	\$ 10,389.87	\$ 9,641.47
HARTFORD FINL SVCS GROUP INC COM	\$ 503,790.98	\$ 657,412.60
HARTFORD FINL SVCS GROUP INC COM	\$ 368,636.53	\$ 688,801.00
HARTFORD FINL SVCS GROUP INC COM	\$ 1,328,667.90	\$ 1,185,784.00
HARVEST ENERGY TR TR UNIT	\$ 171,245.47	\$ 127,195.48
HARVEST NAT RES INC COM	\$ 49,297.56	\$ 49,062.50
HASBRO INC COM	\$ 49,724.75	\$ 42,756.64
HASBRO INC COM	\$ 53,584.52	\$ 46,044.00
HASBRO INC COM	\$ 58,599.88	\$ 94,646.00
HASBRO INC COM	\$ 563,564.58	\$ 521,832.00
HASTINGS ENTMT INC COM	\$ 5,275.86	\$ 5,542.02
HATHAWAY INC COM	\$ 2,543.42	\$ 300.00
HATHOR EXPL LTD COM	\$ 12,909.95	\$ 6,991.00
HAWAIIAN HLDGS INC COM	\$ 556.11	\$ 637.50
HAWTHORN BANCSHARES INC COM STK	\$ 10,061.70	\$ 9,128.18
HAYNES INTL INC COM NEW COM NEW	\$ 17,950.19	\$ 14,942.50
HBOS PLC ORD 25P	\$ 1,026,546.47	\$ 822,988.68
HBOS PLC ORD 25P	\$ 1,366,080.00	\$ 989,049.51
HCC INS HLDGS INC COM	\$ 20,516.12	\$ 18,662.59
HCC INS HLDGS INC COM	\$ 120,784.26	\$ 111,852.00
HCC INS HLDGS INC COM	\$ 550,143.57	\$ 546,354.00
HEADWATERS INC COM	\$ 94,481.17	\$ 71,637.48
HEADWATERS INC COM	\$ 210,106.60	\$ 100,964.00
HEALTHCARE SVCS GROUP INC COM	\$ 71,449.99	\$ 77,509.97
HEALTHSOUTH CORP COM NEW STK	\$ 3,569.65	\$ 3,150.00
HEALTHSPRING INC COM STK	\$ 124,241.63	\$ 116,205.00
HEALTHSPRING INC COM STK	\$ 215,157.02	\$ 196,215.00

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Asset Description	Historical Cost	Current Value
HEALTHSPRING INC COM STK	\$ 558,297.22	\$ 570,547.50
HEALTHTRONICS INC COM STK	\$ 16,601.85	\$ 13,770.00
HEAR ATLAST HLDGS INC COM STK	\$ 3,606.80	\$ 2,082.50
HEARTLAND PMT SYS INC COM STK	\$ 17,341.16	\$ 15,602.32
HEARTLAND PMT SYS INC COM STK	\$ 96,993.10	\$ 80,400.00
HEARTLAND PMT SYS INC COM STK	\$ 1,334,254.05	\$ 1,326,600.00
HECLA MNG CO COM	\$ 467,504.20	\$ 459,926.50
HEELYS INC COM	\$ 19,464.44	\$ 14,177.52
HEIDELBERGER DRUCK ORD NPV	\$ 141,744.63	\$ 157,005.17
HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023	\$ 9,207.57	\$ 8,548.55
HEILIG MEYERS CO COM	\$ 2,310.00	\$
HEINEKEN NV EUR1.60	\$ 1,317,416.78	\$ 1,393,247.46
HEINEKEN NV EUR1.60	\$ 1,359,281.66	\$ 1,431,392.06
HEINZ H J CO COM	\$ 243,551.21	\$ 252,851.51
HEINZ H J CO COM	\$ 235,076.13	\$ 378,108.00
HELEN TROY LTD COM STK	\$ 65,421.60	\$ 41,136.00
HELIX ENERGY SOLUTIONS GROUP INC COM STK	\$ 51,716.14	\$ 51,252.50
HELIX ENERGY SOLUTIONS GROUP INC COM STK	\$ 153,776.22	\$ 141,100.00
HELMERICH & PAYNE INC COM	\$ 68,697.68	\$ 83,711.32
HELMERICH & PAYNE INC COM	\$ 213,223.11	\$ 244,427.00
HELMERICH & PAYNE INC COM	\$ 759,731.42	\$ 885,547.00
HENDERSON LAND DEV HKD2	\$ 307,810.89	\$ 301,433.81
HENRY JACK & ASSOC INC COM	\$ 16,273.13	\$ 17,281.40
HENRY JACK & ASSOC INC COM	\$ 319,745.87	\$ 275,042.00
HEPALIFE TECHNOLOGIES INC COM	\$ 1,113.43	\$ 365.00
HERBALIFE LTD COM STK	\$ 17,795.73	\$ 17,239.84
HERBALIFE LTD COM STK	\$ 84,735.70	\$ 84,588.00
HERCULES INC VTG COM	\$ 69,246.09	\$ 56,115.00
HERCULES INC VTG COM	\$ 107,553.15	\$ 96,997.22
HERCULES INC VTG COM	\$ 532,451.19	\$ 560,182.50
HERCULES OFFSHORE INC COM STK	\$ 109,247.86	\$ 104,156.40
HERITAGE WORLDWIDE INC COM	\$ 596.86	\$ 42.50
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	\$ 49,433.46	\$ 40,368.77
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	\$ 94,013.06	\$ 165,480.00
HERTZ GLOBAL HLDGS INC COM	\$ 5,947.47	\$ 4,767.00
HERTZ GLOBAL HLDGS INC COM	\$ 570,600.70	\$ 386,127.00
HESKA CORP COM	\$ 42,620.55	\$ 31,110.00
HESS CORP COM STK	\$ 36,008.24	\$ 59,003.10
HESS CORP COM STK	\$ 501,935.29	\$ 508,838.70
HESS CORP COM STK	\$ 157,347.87	\$ 695,934.00
HESS CORP COM STK	\$ 900,181.87	\$ 1,270,836.00
HESS CORP COM STK	\$ 593,283.08	\$ 1,383,799.20
HESS CORP COM STK	\$ 858,157.14	\$ 1,462,470.00
HEWITT ASSOCS INC CL A COM	\$ 1,382.35	\$ 1,723.05*

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Asset Description	Historical Cost	Current Value
HEWITT ASSOCS INC CL A COM	\$ 286,762.02	\$ 352,268.00*
HEWITT ASSOCS INC CL A COM	\$ 476,662.12	\$ 562,863.00*
HEWLETT PACKARD CO COM	\$ 527,996.85	\$ 567,665.87
HEWLETT PACKARD CO COM	\$ 465,090.30	\$ 616,360.80
HEWLETT PACKARD CO COM	\$ 715,645.83	\$ 748,315.52
HEWLETT PACKARD CO COM	\$ 1,061,796.59	\$ 1,489,160.00
HEWLETT PACKARD CO COM	\$ 1,031,244.82	\$ 2,897,501.52
HEWLETT PACKARD CO COM	\$ 1,253,300.81	\$ 3,292,356.08
HEXCEL CORP NEW COM	\$ 61,634.03	\$ 69,805.00
HFF INC CL A CL A	\$ 1,959.95	\$ 774.00
HI VELOCITY ALTERNATIVE ENERGY CORP CO M NEW COM NEW	\$ 2,425.65	\$ 65.00
HICKORY TECH CORP COM	\$ 3,010.27	\$ 2,982.40
HICKS ACQUISITION CO I INC UNIT 1 COM & 1 WT EXP	\$ 4,988.70	\$ 5,000.00
HIENERGY TECHNOLOGIES INC COM	\$ 30,868.88	\$ 34.56
HILB ROGAL & HOBBS CO COM	\$ 552.34	\$ 709.57
HILLTOP HLDGS INC COM STK	\$ 19,130.72	\$ 17,472.00
HINO MOTORS Y50	\$ 182,626.60	\$ 182,213.67
HINTERLAND METALS INC	\$ 1,049.95	\$ 532.00
HIROSE ELECTRIC NPV	\$ 518,338.25	\$ 508,866.31
HISPANIC T V NETWORK INC COM	\$ 1,082.47	\$
HITACHI CABLE NPV	\$ 191,360.27	\$ 196,141.97
HITTITE MICROWAVE CORP COM STK	\$ 25,130.27	\$ 27,223.20
HKN INC COM STK	\$ 1,936.05	\$ 1,199.45
HLTH CORP COM STK	\$ 1,096.35	\$ 1,018.40
HLTH CORP COM STK	\$ 105,399.27	\$ 97,820.00
HLTH MGMT ASSOC INC NEW CL A COM	\$ 18,000.85	\$ 17,940.00
HLTH MGMT ASSOC INC NEW CL A COM	\$ 341,696.39	\$ 98,072.00
HNI CORP COM	\$ 135,449.23	\$ 108,686.00
HNI CORP COM	\$ 392,866.47	\$ 329,564.00
HOKU SCIENTIFIC INC COM STK	\$ 3,955.55	\$ 3,990.00
HOLCIM CHF2(REGD)	\$ 2,497,909.00	\$ 2,544,605.40
HOLLIS-EDEN PHARMACEUTICALS INC COM	\$ 19,616.57	\$ 9,577.00
HOLLY CORP COM PAR \$0.01	\$ 169,114.84	\$ 139,595.60
HOLLY CORP COM PAR \$0.01	\$ 148,112.67	\$ 184,221.80
HOLLY CORP COM PAR \$0.01	\$ 336,528.41	\$ 269,717.00
HOLOGIC INC COM	\$ 163,270.82	\$ 172,286.40
HOME DEPOT INC COM	\$ 478,510.96	\$ 370,684.19
HOME DEPOT INC COM	\$ 601,499.26	\$ 444,510.00
HOME DEPOT INC COM	\$ 943,183.36	\$ 1,149,718.38
HOME RETAIL GROUP ORD GBP0.10	\$ 506,890.05	\$ 376,080.07
HOME SOLUTIONS AMER INC COM STK	\$ 6,103.51	\$ 1,600.00
HOMELAND INTEGRATED SEC SYS INC COM NEW STK	\$ 2,203.27	\$ 2.42
HONDA MOTOR CO NPV	\$ 794,847.71	\$ 731,772.81
HONEYWELL INTL INC COM STK	\$ 193,501.51	\$ 203,642.71

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Asset Description	Historical Cost	Current Value
HONEYWELL INTL INC COM STK	\$ 487,409.94	\$ 1,155,176.34
HONG KONG ELECTRIC HOLDINGS HKD1	\$ 383,380.52	\$ 425,641.88
HONG KONG EXCHANGES & CLEARING HKD1	\$ 516,456.63	\$ 468,079.10
HONGKONG&CHINA GAS HKD0.25	\$ 306,287.60	\$ 318,772.92
HOOPER HOLMES INC COM	\$ 777.43	\$ 688.00
HOPEWELL HLDGS HKD2.50	\$ 52,449.66	\$ 50,786.16
HORIZON FINL CORP WASH COM	\$ 7,958.49	\$ 6,976.00
HORIZON LINES INC COM CL A COM STK	\$ 5,893.17	\$ 3,782.99
HORMEL FOODS CORP COM	\$ 4,157.95	\$ 4,048.00
HORMEL FOODS CORP COM	\$ 74,450.00	\$ 80,960.00
HORNBECK OFFSHORE SVCS INC NEW COM	\$ 16,210.50	\$ 17,980.00
HORNE INTL INC COM STK	\$ 2,185.44	\$ 288.00
HORSEHEAD HLDG CORP COM STK	\$ 70,696.22	\$ 50,910.00
HOSPIRA INC COM	\$ 22,139.47	\$ 26,095.68
HOSPIRA INC COM	\$ 78,942.14	\$ 168,428.00
HOVNANIAN ENTERPRISES INC CL A	\$ 24,370.70	\$ 18,570.30
HSBC HLDGS ORD USD0.50(UK REG)	\$ 339,595.86	\$ 320,685.38
HSBC HLDGS ORD USD0.50(UK REG)	\$ 558,225.10	\$ 523,106.19
HUBBELL INC CL B COM	\$ 507,270.87	\$ 469,560.00
HUDBAY MINERALS INC COM STK	\$ 3,109.81	\$ 2,825.61
HUDSON CITY BANCORP INC COM STK	\$ 13,313.98	\$ 13,743.30
HUDSON CITY BANCORP INC COM STK	\$ 182,581.11	\$ 198,264.00
HUDSON HIGHLAND GROUP INC COM	\$ 31,133.80	\$ 12,615.00
HUMAN BIOSYSTEMS COM	\$ 3,490.70	\$ 136.40
HUMAN GENOME SCIENCES INC COM	\$ 6,301.98	\$ 5,658.48
HUMAN GENOME SCIENCES INC COM	\$ 906,352.32	\$ 859,212.00
HUMANA INC COM	\$ 204,204.68	\$ 227,436.20
HUMANA INC COM	\$ 107,263.87	\$ 316,302.00
HUMATECH INC COM	\$ 1,052.45	\$ 12.00
HUMITECH INTL GROUP INC NEW COM	\$ 764.83	\$
HUNT GOLD CORP COM STK	\$ 4,409.95	\$ 18.15
HUNTINGTON BANCSHARES INC COM	\$ 214,575.28	\$ 136,751.40
HURON CONSULTING GROUP INC COM STK	\$ 22,941.25	\$ 27,817.35
HURON CONSULTING GROUP INC COM STK	\$ 155,281.34	\$ 280,592.40
HURON CONSULTING GROUP INC COM STK	\$ 400,419.81	\$ 428,145.30
HUTCHINSON TECH INC COM	\$ 13,030.70	\$ 13,160.00
HYDROGENICS CORP COM	\$ 2,377.33	\$ 935.00
HYFLUX LTD SHS	\$ 24,950.45	\$ 32,133.45
HYNIX SEMICONDUCTO KRW5000	\$ 140,532.88	\$ 110,891.51
HYPERDYNAMICS CORP COM	\$ 49,111.00	\$ 29,943.75
HYPERTENSION DIAGNOSTICS INC COM	\$ 7,529.90	\$ 1,750.00
HYSAN DEVELOPMENT HKD5	\$ 153,981.71	\$ 151,236.31
HYTHIAM INC COM	\$ 23,047.97	\$ 10,255.00
HYUNDAI MOBIS KRW5000	\$ 153,999.76	\$ 176,067.52

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Asset Description	Historical Cost	Current Value
HYUNDAI MOTOR CO KRW5000	\$ 80,868.13	\$ 84,140.80
I2 TECHNOLOGIES INC COM NEW	\$ 87.84	\$ 75.60
IAC / INTERACTIVECORP COM NEW STK	\$ 26,550.51	\$ 23,285.80
IAC / INTERACTIVECORP COM NEW STK	\$ 173,100.17	\$ 129,216.00
IBASIS INC COM NEW STK	\$ 80,032.77	\$ 76,950.00
IBERDROLA SA EUR0.75	\$ 387,935.18	\$ 346,133.92
IBERIA LINEAS AERE EUR0.78	\$ 364,566.12	\$ 479,761.50
IBIZ TECH CORP COM NEW	\$ 4,825.81	\$
ICF INTL INC COM STK	\$ 7,516.94	\$ 8,664.18
ICF INTL INC COM STK	\$ 40,872.40	\$ 50,520.00
ICF INTL INC COM STK	\$ 304,183.61	\$ 282,912.00
ICO GLOBAL COMMUNICATIONS HLDGS LTD DEL CL A CL A	\$ 7.95	\$ 6.36
ICO INC NEW COM	\$ 5,782.77	\$ 6,355.80
ICONIX BRAND GROUP INC COM	\$ 93,279.26	\$ 122,285.20
IDA INDPT BK COEUR DALENE COM	\$ 23,899.75	\$ 17,039.75
IDEARC INC COM STK	\$ 15,471.51	\$ 10,518.81
IDENIX PHARMACEUTICALS INC COM	\$ 10,489.90	\$ 3,105.00
IDEXX LABS INC	\$ 305,957.00	\$ 293,150.00
IDGLOBAL CORP COM NEW COM NEW	\$ 3,186.36	\$ 381.90
IDT CORP CL B	\$ 1,218.50	\$ 874.50
IDT CORP CL B	\$ 39,168.00	\$ 40,560.00
IELEMENT CORP COM	\$ 13,664.95	\$ 780.00
II-VI INC COM	\$ 49,806.09	\$ 48,543.95
IKARMA INC COM	\$ 1,537.95	\$ 15.00
IKON OFFICE SOLUTIONS INC COM STK	\$ 4,659.95	\$ 3,906.00
I-LEVEL MEDIA GROUP INC COM	\$ 9,921.18	\$ 1,359.51
ILL TOOL WKS INC COM	\$ 71,256.98	\$ 71,036.12
ILL TOOL WKS INC COM	\$ 258,485.61	\$ 562,170.00
ILLUMINA INC COM	\$ 11,246.98	\$ 12,918.68
ILLUMINA INC COM	\$ 374,530.94	\$ 405,931.00
IMAGING DIAGNOSTIC SYS INC COM	\$ 12,880.56	\$ 6,750.00
IMAGINON INC COM NEW	\$ 8,031.64	\$ 0.30
IMAX CORP COM	\$ 160,003.36	\$ 235,972.00
IMCLONE SYS INC COM	\$ 2,144.98	\$ 2,150.00
IMERGENT INC COM STK	\$ 1,294.59	\$ 548.83
IMMERSION CORP COM	\$ 47,783.54	\$ 43,965.25
IMMERSION CORP COM	\$ 102,888.70	\$ 90,650.00
IMMTECH PHARMACEUTICALS INC	\$ 8,758.45	\$ 3,450.00
IMMUCOR INC COM STK	\$ 11,066.13	\$ 10,706.85
IMMUCOR INC COM STK	\$ 283,373.60	\$ 306,589.80
IMMUNOMEDICS INC COM	\$ 7,037.51	\$ 3,480.00
IMPACT SILVER CORP COM	\$ 10,329.59	\$ 15,776.10
IMPATH LIQ TR LIQ TR INT CL A	\$ 2,900.06	\$ 168.00
IMPAX LABORATORIES INC COM	\$ 7,887.83	\$ 5,550.00

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Asset Description	Historical Cost	Current Value
IMPERIAL CAP BANCORP INC COM STK	\$ 97,017.80	\$ 40,260.00
IMPERIAL CR INDS INC COM	\$ 3,502.00	\$ 26.00
IMPERIAL INDS INC COM NEW	\$ 2,933.31	\$ 526.50
IMPERIAL SUGAR CO NEW WT EXP 8/29/08	\$ 5,074.95	\$ 1,495.00
IMPLANT SCIENCES CORP COM STK	\$ 8,427.37	\$ 1,600.00
IMS HLTH INC COM STK	\$ 4,517.15	\$ 4,608.00
IMS HLTH INC COM STK	\$ 81,431.49	\$ 115,200.00
INCYTE CORP COM	\$ 5,980.93	\$ 7,075.20
INDEPENDENT BK CORP MASS COM	\$ 61,153.40	\$ 59,884.00
INDIGO-ENERGY INC COM	\$ 461,478.21	\$ 66,912.45
INDUSTRIAL & COMMERCIAL BK OF CHINA H CNY1	\$ 8,562.90	\$ 10,054.80
INDYMAC BANCORP INC COM	\$ 154,253.25	\$ 48,295.77
ENERGY L P UNIT LTD PARTNERSHIP INT UNITLTD PARTNERSHIP INT	\$ 36,974.08	\$ 34,253.48
INEX PHARMACEUTICALS CORP COM NEW STK	\$ 5,253.47	\$
INFINERA CORP COM STK USD0.001	\$ 1,979.75	\$ 1,484.00
INFINITY PPTY & CAS CORP COM	\$ 10,575.95	\$ 10,839.00
INFOCUS CORP COM	\$ 656.26	\$ 455.00
INFOSONICS CORP COM	\$ 4,988.38	\$ 715.00
INFOSPACE INC COM NEW	\$ 100,063.57	\$ 90,240.00
ING GROEP NV CVA EUR0.24	\$ 1,598,976.72	\$ 1,447,064.06
INGEN TECHNOLOGIES INC COM NEW COM NEW	\$ 309.95	\$ 76.00
INGERSOLL-RAND CO CL A COM STK	\$ 130,057.82	\$ 136,493.78
INGERSOLL-RAND CO CL A COM STK	\$ 131,726.28	\$ 320,643.00
INGRAM MICRO INC CL A	\$ 9,982.64	\$ 9,741.60
INGRAM MICRO INC CL A	\$ 270,528.59	\$ 266,992.00
INGRAM MICRO INC CL A	\$ 517,450.42	\$ 483,472.00
INLAND REAL ESTATE CORP COM NEW STK	\$ 5,954.71	\$ 5,680.00
INNODATA ISOGEN INC COM NEW	\$ 67,792.16	\$ 126,158.35
INNOFONE COM INC COM PAR \$.001 COM PAR \$.001	\$ 7,979.85	\$ 75.00
INNOSPEC INC COM STK	\$ 20,225.91	\$ 17,250.19
INNOVATIVE CARD TECHNOLOGIES INC COM	\$ 7,025.82	\$ 3,556.00
INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054	\$ 11,717.30	\$ 5,087.25
INNOVEX INC COM	\$ 7,185.19	\$ 756.00
INPEX HOLDINGS INC NPV	\$ 1,066,543.61	\$ 1,126,437.81
INPLAY TECHNOLOGIES INC COM	\$ 9,105.57	\$ 7,920.00
INROB TECH LTD COM	\$ 263.98	\$ 110.00
INSIGHT ENTERPRISES INC COM	\$ 157,027.12	\$ 122,208.00
INSIGHT ENTERPRISES INC COM	\$ 276,249.33	\$ 198,816.00
INSIGHTFUL CORP COM	\$ 239.08	\$ 162.90
INSITE VISION INC COM	\$ 154,576.65	\$ 71,700.00
INSMED INC COM NEW	\$ 4,303.55	\$ 3,712.50
INSPIRATION MNG CORP COM	\$ 14,739.62	\$ 7,206.08
INTEGRAL TECHNOLOGIES INC COM	\$ 20,408.09	\$ 7,475.00
INTEGRAMED AMER INC COM NEW	\$ 6,089.95	\$ 5,750.00

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Asset Description	Historical Cost	Current Value
INTEGRATED DEVICE TECHNOLOGY INC COM	\$ 5,130.77	\$ 3,675.75
INTEGRATED DEVICE TECHNOLOGY INC COM	\$ 627,972.00	\$ 452,400.00
INTEGRATED SILICON SOLUTION INC COM	\$ 10,139.18	\$ 6,620.00
INTEGRYS ENERGY GROUP INC COM STK	\$ 15,061.37	\$ 15,573.11
INTEGRYS ENERGY GROUP INC COM STK	\$ 95,675.59	\$ 99,503.25
INTEL CORP COM	\$ 929,824.88	\$ 1,066,082.45
INTEL CORP COM	\$ 820,573.48	\$ 1,072,798.40
INTEL CORP COM	\$ 1,184,126.20	\$ 1,440,599.76
INTEL CORP COM	\$ 1,422,120.52	\$ 1,788,886.00
INTEL CORP COM	\$ 1,757,574.98	\$ 2,006,085.02
INTEL CORP COM	\$ 2,531,564.89	\$ 2,757,710.40
INTEL CORP COM	\$ 2,017,937.06	\$ 3,943,014.00
INTER PARFUMS INC COM	\$ 25,855.20	\$ 17,970.00
INTERACTIVE BROKERS GROUP INC COM	\$ 2,624.97	\$ 2,908.80
INTERACTIVE DATA CORP COM	\$ 1,164.08	\$ 1,320.40
INTERACTIVE DATA CORP COM	\$ 395,217.17	\$ 475,674.10
INTERACTIVE INTELLIGENCE INC COM STOCK	\$ 2,053.70	\$ 1,976.25
INTERACTIVE INTELLIGENCE INC COM STOCK	\$ 29,339.85	\$ 39,525.00
INTER-CITIC MINERALS INC FORMERLY INTER COM STK	\$ 2,031.39	\$ 1,572.56
INTERCONTINENTALEXCHANGE INC COM	\$ 204,648.86	\$ 241,010.00
INTERCONTINENTALEXCHANGE INC COM	\$ 260,417.73	\$ 327,250.00
INTERCONTINENTALEXCHANGE INC COM	\$ 333,623.90	\$ 458,727.50
INTERCONTINENTALEXCHANGE INC COM	\$ 321,737.39	\$ 529,375.00
INTERDIGITAL INC PA COM	\$ 39,095.84	\$ 28,812.55
INTEREP NATL RADIO SALES INC CL A	\$ 800.95	\$ 54.00
INTERFACE INC CL A	\$ 2,535.95	\$ 2,448.00
INTERMAP TECHNOLOGIES CORP COM STK	\$ 12,498.25	\$ 26,597.25
INTERMEC INC COM	\$ 1,453.36	\$ 1,218.60
INTERMUNE INC COM	\$ 2,716.35	\$ 1,999.50
INTERNAP DELAWARE INC COM PAR \$.001 COM STK	\$ 2,330.14	\$ 1,307.81
INTERNATIONAL BARYTEX RES LTD COM	\$ 9,370.33	\$ 3,850.50
INTERNATIONAL BUSINESS MACHS CORP COM COM	\$ 256,461.10	\$ 277,534.43
INTERNATIONAL BUSINESS MACHS CORP COM COM	\$ 792,430.81	\$ 779,401.00
INTERNATIONAL BUSINESS MACHS CORP COM COM	\$ 1,416,883.25	\$ 1,426,920.00
INTERNATIONAL BUSINESS MACHS CORP COM COM	\$ 1,795,433.45	\$ 3,761,880.00
INTERNATIONAL COAL GROUP INC NEW COM	\$ 9,093.40	\$ 9,648.00
INTERNATIONAL COAL GROUP INC NEW COM	\$ 66,170.06	\$ 64,856.00
INTERNATIONAL COML TELEVISION INC COM COM	\$ 10,016.27	\$ 8,575.40
INTERNATIONAL FIBERCOM INC COM	\$ 25,090.21	\$ 0.40
INTERNATIONAL FIGHT LEAGUE INC COM STK	\$ 2,759.18	\$ 387.60
INTERNATIONAL GOLD RES INC COM	\$ 58,790.11	\$ 61,845.00
INTERNATIONAL PWR GROUP LTD COM	\$ 30,767.25	\$ 9,442.05
INTERNATIONAL SPEEDWAY CORP CL A	\$ 7,017.73	\$ 6,192.36
INTERNATIONAL SPEEDWAY CORP CL A	\$ 165,996.10	\$ 144,130.00

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Asset Description	Historical Cost	Current Value
INTERNET CAP GROUP INC COM NEW	\$ 803.85	\$ 1,174.00
INTEROIL CORP COM	\$ 74,601.59	\$ 43,335.00
INTERPHARM HLDGS INC COM STOCK	\$ 11,741.49	\$ 860.00
INTERPUBLIC GROUP COMPANIES INC COM	\$ 203,051.08	\$ 96,614.43
INTERPUBLIC GROUP COMPANIES INC COM	\$ 299,416.50	\$ 224,647.00
INTERSECTIONS INC COM	\$ 18,558.85	\$ 15,460.48
INTERSIL CORP	\$ 184,972.68	\$ 132,192.00
INTERSTATE BAKERIES CORP DEL COM NEW	\$ 1,764.71	\$ 3.90
INTERWORLD CORP COM NEW	\$ 454.95	\$ 0.02
INTERWOVEN INC COM NEW	\$ 20,717.76	\$ 10,992.06
INTERWOVEN INC COM NEW	\$ 68,805.44	\$ 78,210.00
INTERWOVEN INC COM NEW	\$ 549,580.54	\$ 548,892.00
INTESA SANPAOLO EUR0.52	\$ 668,246.43	\$ 723,491.52
INTEVAC INC COM	\$ 52,480.37	\$ 34,794.22
INTEVAC INC COM	\$ 72,942.76	\$ 59,614.00
INTL AUTOMATED SYS INC COM	\$ 12,713.55	\$ 6,750.00
INTL BANCSHARES CORP COM	\$ 70,555.62	\$ 57,541.47
INTL ENEXCO LTD COM	\$ 13,050.57	\$ 8,207.00
INTL FLAVORS & FRAGRANCES INC COM	\$ 20,498.32	\$ 19,412.08
INTL FLAVORS & FRAGRANCES INC COM	\$ 81,688.06	\$ 105,886.00
INTL GAME TECH COM	\$ 157,342.06	\$ 176,902.42
INTL GAME TECH COM	\$ 147,272.27	\$ 347,047.00
INTL GAME TECH COM	\$ 855,511.62	\$ 874,207.00
INTL PAPER CO COM	\$ 17,171.82	\$ 16,190.00
INTL PAPER CO COM	\$ 382,294.35	\$ 350,416.36
INTL PAPER CO COM	\$ 553,483.62	\$ 485,700.00
INTL ROYALTY CORP COM NPV	\$ 35,677.57	\$ 29,362.00
INTL SHIPHOLDING CORP COM NEW	\$ 5,670.42	\$ 5,747.28
INTL SPEEDWAY CORP CL B	\$ 1,439.95	\$ 1,230.00
INTRAOP MED CORP COM STK	\$ 7,305.40	\$ 10,000.00
INTRICON CORP COM	\$ 4,275.95	\$ 3,744.00
INTST HOTELS & RESORTS INC COM	\$ 62.68	\$ 23.76
INTUIT COM	\$ 61,374.95	\$ 66,064.90
INTUIT COM	\$ 206,399.91	\$ 268,685.00
INTUITIVE SURGICAL INC COM NEW STK	\$ 195,919.59	\$ 259,600.00
INTUITIVE SURGICAL INC COM NEW STK	\$ 156,882.72	\$ 447,810.00
INTUITIVE SURGICAL INC COM NEW STK	\$ 465,420.92	\$ 485,792.00
INTUITIVE SURGICAL INC COM NEW STK	\$ 531,247.94	\$ 551,650.00
INTUITIVE SURGICAL INC COM NEW STK	\$ 268,599.16	\$ 772,310.00
INVACARE CORP COM	\$ 113,641.65	\$ 113,400.00
INVACARE CORP COM	\$ 565,731.76	\$ 564,480.00
INVENTIV HEALTH INC COM STK	\$ 33,966.71	\$ 29,257.20
INVENTIV HEALTH INC COM STK	\$ 74,432.75	\$ 61,920.00
INVERNESS MED INNOVATIONS INC COM	\$ 76,888.68	\$ 80,225.04

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Asset Description	Historical Cost	Current Value
INVERNESS MED INNOVATIONS INC COM	\$ 191,310.79	\$ 177,528.80
INVESCO LTD COM STK USD0.10	\$ 2,605.70	\$ 3,138.00
INVITROGEN CORP COM	\$ 9,701.42	\$ 11,956.48
INVITROGEN CORP COM	\$ 16,664.00	\$ 18,682.00
INVITROGEN CORP COM	\$ 398,514.64	\$ 439,027.00
INVT TECH GROUP INC NEW COM	\$ 13,618.46	\$ 15,228.80
INVT TECH GROUP INC NEW COM	\$ 280,941.91	\$ 333,130.00
INVT TECH GROUP INC NEW COM	\$ 270,735.39	\$ 385,479.00
INVT TECH GROUP INC NEW COM	\$ 773,233.08	\$ 918,487.00
INX INC COM	\$ 6,744.95	\$ 5,225.00
IOMEGA CORP COM NEW COM NEW	\$ 3,318.33	\$ 1,318.60
ION GEOPHYSICAL CORP COM STK	\$ 26,776.73	\$ 28,404.00
IOWA TELECOMMUNICATION SVCS INC COM STK	\$ 33,885.62	\$ 30,005.78
IPC HLDGS LTD COM STK USD0.01	\$ 256,035.09	\$ 262,717.00
IPG PHOTONICS CORP COM	\$ 29,557.58	\$ 29,985.00
IPIX CORP COM	\$ 1,203.06	\$ 3.05
IROBOT CORP COM	\$ 105,277.60	\$ 98,174.40
IRON MTN INC COM STK	\$ 39,308.68	\$ 45,719.70
IRVINE SENSORS CORP COM NEW COM NEW	\$ 8,211.95	\$ 4,000.00
IRWIN FINL CORP COM	\$ 11,019.00	\$ 5,145.00
ISILON SYS INC COM	\$ 1,726.95	\$ 1,016.00
ISIS PHARMACEUTICALS COM	\$ 26,991.85	\$ 26,775.00
ISIS PHARMACEUTICALS COM	\$ 256,802.20	\$ 261,450.00
ISIS PHARMACEUTICALS COM	\$ 443,616.74	\$ 403,200.00
ISUZU MOTORS NPV	\$ 471,164.98	\$ 459,275.84
ITALCEMENTI EUR1	\$ 457,042.24	\$ 335,819.74
ITALCEMENTI(FABBR RIUN CEM)SPA ADR-EACH CNV INTO 1 ORD EUR1	\$ 19,959.95	\$ 14,972.93
ITC HLDGS CORP COM STK	\$ 130,263.84	\$ 198,598.40
ITEX CORP COM PAR \$0.01 COM PAR \$0.01	\$ 213,000.68	\$ 93,000.00
ITOCHU CORP NPV	\$ 331,608.68	\$ 293,246.21
ITOCHU CORP NPV	\$ 381,443.28	\$ 410,544.69
ITONIS INC COM STK	\$ 2,729.95	\$ 600.00
ITRON INC COM STK NPV	\$ 31,764.12	\$ 36,948.45
ITRON INC COM STK NPV	\$ 578,248.98	\$ 620,925.90
ITT CORP INC COM	\$ 32,571.58	\$ 36,322.00
ITT CORP INC COM	\$ 97,490.18	\$ 297,180.00
ITT EDL SVCS INC COM	\$ 361,586.76	\$ 264,337.00
ITT EDL SVCS INC COM	\$ 449,630.14	\$ 417,823.00
IVANHOE ENERGY INC COM NPV	\$ 32,801.82	\$ 25,599.60
IVANHOE MINES LTD COM	\$ 5,004.95	\$ 3,573.09
IXIA COM	\$ 38,173.61	\$ 36,972.00
J ALEXANDERS CORP COM	\$ 3,397.95	\$ 2,541.00
J CREW GROUP INC COM	\$ 8,713.79	\$ 8,677.80
J CREW GROUP INC COM	\$ 273,630.36	\$ 268,047.60

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Asset Description	Historical Cost	Current Value
J2 GLOBAL COMMUNICATONS INC COM NEW	\$ 275,071.90	\$ 179,945.00
J2 GLOBAL COMMUNICATONS INC COM NEW	\$ 1,450,046.20	\$ 937,831.00
JABIL CIRCUIT INC COM	\$ 28,812.47	\$ 19,121.52
JABIL CIRCUIT INC COM	\$ 160,284.78	\$ 79,404.00
JACK IN THE BOX INC COM	\$ 15,436.20	\$ 15,462.00
JACK IN THE BOX INC COM	\$ 25,052.45	\$ 24,352.65
JACK IN THE BOX INC COM	\$ 171,226.93	\$ 195,852.00
JACKSON HEWITT TAX SVC INC COM	\$ 964,987.40	\$ 1,130,300.00
JACOBS ENGR GROUP INC COM	\$ 101,395.15	\$ 108,326.13
JACOBS ENGR GROUP INC COM	\$ 253,628.70	\$ 286,830.00
JACOBS ENGR GROUP INC COM	\$ 309,928.67	\$ 812,685.00
JACOBS ENGR GROUP INC COM	\$ 550,192.19	\$ 1,137,759.00
JAGUAR MNG INC COM STK	\$ 3,232.04	\$ 3,307.50
JAKKS PAC INC COM	\$ 25,720.08	\$ 24,176.64
JAKKS PAC INC COM	\$ 66,319.96	\$ 66,108.00
JAMBA INC COM STK	\$ 4,515.31	\$ 3,256.00
JAMES HARDIE COMSTK	\$ 29,995.34	\$ 26,669.06
JAMES RIV COAL CO COM NEW STK	\$ 20,009.95	\$ 22,360.00
JANUS CAP GROUP INC COM	\$ 2,959.15	\$ 3,285.00
JANUS CAP GROUP INC COM	\$ 95,699.94	\$ 131,400.00
JANUS CAP GROUP INC COM	\$ 501,337.50	\$ 473,040.00
JAPAN TOBACCO INC NPV	\$ 876,115.82	\$ 1,100,228.26
JARDEN CORP COM	\$ 23,663.27	\$ 20,776.80
JAVELIN PHARMACEUTICALS INC COM STK	\$ 62,484.05	\$ 59,911.06
JAYHAWK ENERGY INC COM STK	\$ 7,494.13	\$ 7,600.00
JC DECAUX SA NPV	\$ 959,746.40	\$ 1,280,871.66
JDA SOFTWARE GROUP INC COM	\$ 146,001.47	\$ 137,082.00
JDA SOFTWARE GROUP INC COM	\$ 201,171.85	\$ 200,508.00
JDS UNIPHASE CORP COM PAR \$0.001 COM PAR \$0.001	\$ 88,274.80	\$ 69,146.70
JDS UNIPHASE CORP COM PAR \$0.001 COM PAR \$0.001	\$ 2,530,143.35	\$ 73,642.10
JDS UNIPHASE CORP COM PAR \$0.001 COM PAR \$0.001	\$ 897,670.62	\$ 835,838.50
JEFFERSON BANCSHARES INC TENN COM STK	\$ 6,779.95	\$ 5,050.05
JERONIMO MARTINS EUR1 (POST SUBDIVISION)	\$ 101,886.90	\$ 99,067.34
JETBLUE AWYS CORP COM	\$ 373,772.78	\$ 265,800.90
JFE HOLDINGS INC NPV	\$ 810,894.64	\$ 932,229.33
JFE HOLDINGS INC NPV	\$ 1,178,884.05	\$ 1,058,890.93
JINPAN INTERNATIONAL	\$ 12,600.02	\$ 15,450.00
JINSHAN GOLD MINES INC COM	\$ 1,335.67	\$ 1,110.52
JNR RES INC COM	\$ 327,494.08	\$ 249,333.32
JO-ANN STORES INC COM STK	\$ 5,521.95	\$ 2,616.00
JOES JEANS INC COM STK	\$ 22,655.71	\$ 4,527.50
JOHNSON & JOHNSON COM	\$ 363,646.21	\$ 393,530.00
JOHNSON & JOHNSON COM	\$ 1,357,221.85	\$ 1,435,344.45
JOHNSON & JOHNSON COM	\$ 1,640,085.12	\$ 1,674,170.00

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Asset Description	Historical Cost	Current Value
JOHNSON & JOHNSON COM	\$ 1,577,847.13	\$ 1,707,520.00
JOHNSON & JOHNSON COM	\$ 1,530,843.02	\$ 1,744,872.00
JOHNSON & JOHNSON COM	\$ 2,335,963.72	\$ 2,467,900.00
JOHNSON & JOHNSON COM	\$ 2,341,270.50	\$ 4,827,479.20
JOHNSON CTL INC COM	\$ 65,004.93	\$ 59,287.67
JOHNSON CTL INC COM	\$ 256,657.39	\$ 354,273.20
JOHNSON CTL INC COM	\$ 162,049.63	\$ 540,600.00
JOHNSON MATTHEY ORD GBP1	\$ 480,649.37	\$ 487,135.85
JONES APPAREL GROUP INC COM	\$ 67,699.75	\$ 33,579.00
JONES LANG LASALLE INC COM STK	\$ 2,605.73	\$ 1,850.16
JONES SODA CO COM	\$ 96,809.30	\$ 50,964.00
JOS A BK CLOTHIERS INC COM	\$ 11,749.90	\$ 11,380.00
JOURNAL COMMUNICATIONS INC COM	\$ 16,115.94	\$ 16,092.00
JOURNAL REGISTER CO COM	\$ 3,646.81	\$ 880.00
JOY GLOBAL INC COM	\$ 64,765.64	\$ 80,677.75
JOY GLOBAL INC COM	\$ 408,680.38	\$ 562,826.82
JPMORGAN CHASE & CO COM	\$ 385,258.68	\$ 376,766.24
JPMORGAN CHASE & CO COM	\$ 2,831,712.53	\$ 2,884,217.40
JPMORGAN CHASE & CO COM	\$ 2,290,512.21	\$ 3,711,384.90
JULIUS BAER HLDG CHF0.05 (REGD)	\$ 693,624.26	\$ 1,018,798.57
JULIUS BAER HLDG CHF0.05 (REGD)	\$ 1,276,894.19	\$ 1,571,726.01
JUNIPER NETWORKS INC COM	\$ 38,027.42	\$ 38,512.00
JUNIPER NETWORKS INC COM	\$ 234,355.00	\$ 438,240.00
JUNIPER NETWORKS INC COM	\$ 584,399.91	\$ 676,284.00
JUPITER TELECOMMUNICATIONS COM STK	\$ 3,204.13	\$ 3,366.49
K.V PHARMACEUTICAL CL A	\$ 556,067.66	\$ 559,384.00
KADANT INC COM	\$ 125.85	\$ 148.35
KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01	\$ 185,908.32	\$ 198,700.00
KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01	\$ 197,616.60	\$ 209,827.20
KAL ENERGY INC COM	\$ 3,427.49	\$ 1,680.00
KAMINAK GOLD CORP COM STK	\$ 7,020.45	\$ 6,079.00
KANDI TECHNOLOGIES CORP COM	\$ 4,389.95	\$ 5,460.00
KAO CORP NPV	\$ 2,237,773.50	\$ 2,436,199.26
KAYDON CORP COM	\$ 26,581.52	\$ 27,160.92
KAYNE ANDERSON MLP INVT CO COM	\$ 12,162.87	\$ 10,855.80
KB HOME COM	\$ 14,440.46	\$ 10,849.96
KB HOME COM	\$ 40,439.15	\$ 42,033.60
KBR INC COM	\$ 11,378.10	\$ 11,640.00
KBR INC COM	\$ 25,902.31	\$ 37,636.00
KBR INC COM	\$ 356,305.28	\$ 407,400.00
KELLOGG CO COM	\$ 30,555.71	\$ 33,536.33
KELLOGG CO COM	\$ 227,589.26	\$ 351,281.00
KELLOGG CO COM	\$ 562,608.53	\$ 758,662.10
KELLY SERVICES INC CL A COM	\$ 5,066.09	\$ 3,265.15

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Asset Description	Historical Cost	Current Value
KELLY SERVICES INC CL A COM	\$ 53,820.85	\$ 35,454.00
KENNAMETAL INC CAP	\$ 7,640.95	\$ 7,572.00
KENNAMETAL INC CAP	\$ 62,317.04	\$ 60,576.00
KENNAMETAL INC CAP	\$ 395,881.33	\$ 344,526.00
KEPPEL CORP NPV	\$ 201,016.89	\$ 288,999.27
KERAVISION INC COM	\$ 3,965.55	\$ 1.64
KEYCORP NEW COM	\$ 3,290.41	\$ 2,409.75
KEYCORP NEW COM	\$ 221,057.77	\$ 229,810.00
KEYNOTE SYS INC COM ISIN US4933081006	\$ 5,893.66	\$ 5,971.25
KFORCE INC	\$ 419,679.58	\$ 301,275.00
KHAN RES INC	\$ 3,151.41	\$ 1,570.50
KHD HUMBOLDT WEDAG INTL LTD COM	\$ 10,330.05	\$ 7,495.00
KIMBALL INTL INC CL B	\$ 31,011.13	\$ 31,510.00
KIMBER RES INC COM	\$ 3,276.95	\$ 1,540.00
KIMBERLY-CLARK CORP COM	\$ 96,144.71	\$ 102,150.93
KIMBERLY-CLARK CORP COM	\$ 398,892.88	\$ 738,887.04
KINDER MORGAN MGMT LLC SHS COM STK	\$ 9,539.95	\$ 11,180.66
KINETIC CONCEPTS INC COM NEW COM NEW	\$ 35,262.55	\$ 31,600.40
KINETIC CONCEPTS INC COM NEW COM NEW	\$ 234,706.50	\$ 208,884.00
KING PHARMACEUTICALS INC COM	\$ 69,345.15	\$ 46,448.64
KING PHARMACEUTICALS INC COM	\$ 149,401.76	\$ 63,139.84
KING PHARMACEUTICALS INC COM	\$ 578,885.49	\$ 396,288.00
KING PHARMACEUTICALS INC COM	\$ 613,637.54	\$ 435,200.00
KING PHARMACEUTICALS INC COM	\$ 667,264.87	\$ 487,424.00
KINROSS GOLD CORP COM NPV NEW	\$ 243,660.85	\$ 318,283.20
KIRBY CORP COM	\$ 6,017.56	\$ 6,786.08
KIRKLANDS INC COM	\$ 999.95	\$ 980.00
KKR FINL HLDGS LLC COM STK	\$ 35,798.11	\$ 21,106.33
KLA-TENCOR CORP	\$ 10,004.43	\$ 8,428.00
KLA-TENCOR CORP	\$ 196,642.97	\$ 221,536.00
KLONDEX MINES LTD COM	\$ 2,118.40	\$ 2,239.20
KLONDIKE GOLD CORP COM	\$ 927.00	\$
KLONDIKE STAR MINERAL CORP COM	\$ 9,214.95	\$ 2,132.00
KMG CHEMICALS INC COM	\$ 3,493.12	\$ 2,892.00
KNIGHT CAP GROUP INC COM	\$ 6,347.69	\$ 7,113.60
KNIGHT CAP GROUP INC COM	\$ 482,875.68	\$ 519,840.00
KNIGHT TRANSN INC COM	\$ 18,109.17	\$ 14,810.00
KNIGHTSBRIDGE TANK LTD COM	\$ 63,398.68	\$ 54,910.41
KNOT INC COM STK	\$ 13,923.38	\$ 9,245.20
KODIAK ENERGY INC COM COM	\$ 14,702.15	\$ 10,873.92
KOHL'S CORP COM	\$ 78,688.69	\$ 65,494.00
KOHL'S CORP COM	\$ 327,189.16	\$ 366,400.00
KOHL'S CORP COM	\$ 477,052.90	\$ 431,756.60
KOHL'S CORP COM	\$ 1,092,184.10	\$ 842,720.00

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Asset Description	Historical Cost	Current Value
KOMERCNI BANKA CZK500	\$ 325,243.00	\$ 481,658.19
KOMORI CORP NPV	\$ 136,872.49	\$ 133,733.16
KON BAM GROEP NV EUR0.10	\$ 237,153.62	\$ 273,052.47
KON KPN NV EUR0.24	\$ 148,974.13	\$ 172,384.94
KONINKLIJKE AHOLD EUR0.3	\$ 104,715.54	\$ 101,253.56
KONINKLIJKE AHOLD EUR0.3	\$ 720,799.66	\$ 717,845.53
KONINKLIJKE DSM NV EUR1.5	\$ 549,150.51	\$ 464,361.61
KOOKMIN BANK KRW5000	\$ 181,012.35	\$ 147,428.02
KOPPERS HLDGS INC COM	\$ 17,299.78	\$ 21,620.00
KOPPERS HLDGS INC COM	\$ 140,360.97	\$ 164,312.00
KORN / FERRY INTL COM NEW	\$ 18,421.18	\$ 16,072.28
KORN / FERRY INTL COM NEW	\$ 538,976.91	\$ 588,125.00
KRAFT FOODS INC CL A CL A	\$ 248,374.48	\$ 253,843.81
KRAFT FOODS INC CL A CL A	\$ 607,458.03	\$ 1,276,583.49
KRAFT FOODS INC CL A CL A	\$ 1,321,799.70	\$ 1,301,937.00
KRATOS DEFENSE & SEC SOLUTIONS COM STK	\$ 68,186.19	\$ 74,636.00
KRISPY KREME DOUGHNUTS INC COM STK	\$ 40,342.35	\$ 28,831.84
KROGER CO COM	\$ 11,053.92	\$ 10,749.07
KROGER CO COM	\$ 277,904.34	\$ 459,412.00
KROGER CO COM	\$ 867,818.25	\$ 830,681.00
KRONOS ADVANCED TECHNOLOGIES INC COM	\$ 382.45	\$ 56.00
KS CY SOUTHN	\$ 3,775.77	\$ 3,433.00
KS CY SOUTHN	\$ 200,362.14	\$ 226,234.70
K-SWISS INC CL A	\$ 17,727.26	\$ 11,132.46
KULICKE & SOFFA INDS INC COM	\$ 22,775.16	\$ 20,580.00
KURARAY CO NPV	\$ 186,166.41	\$ 176,390.82
KYOWA HAKKO KOGYO NPV	\$ 231,616.27	\$ 267,197.78
KYUSHU ELEC POWER NPV	\$ 654,239.90	\$ 558,787.99
L INTL COMPUTERS INC COM	\$ 14,428.24	\$ 255.00
L-1 IDENTITY SOLUTIONS INC COM	\$ 19,382.53	\$ 19,134.70
L-3 COMMUNICATIONS HLDG CORP COM	\$ 121,487.45	\$ 131,519.42
L-3 COMMUNICATIONS HLDG CORP COM	\$ 240,341.42	\$ 339,008.00
LA BARGE INC COM STK	\$ 12,264.04	\$ 11,547.14
LA JOLLA PHARMACEUTICAL CO COM NEW	\$ 1,256.88	\$ 862.40
LA Z BOY INC COM	\$ 14.34	\$ 7.72
LAB CORP AMER HLDGS COM NEW	\$ 140,521.45	\$ 226,590.00
LACLEDE GROUP INC COM	\$ 27,588.80	\$ 27,392.00
LACLEDE GROUP INC COM	\$ 142,298.70	\$ 140,384.00
LACROSSE FOOTWEAR INC COM	\$ 7,885.76	\$ 7,875.46
LADBROKES ORD GBP0.28333	\$ 760,196.52	\$ 600,742.04
LADISH INC COM NEW	\$ 4,510.95	\$ 4,319.00
LADISH INC COM NEW	\$ 270,966.27	\$ 212,797.13
LAGARDERE SCA EUR6.10(REGD)	\$ 501,258.26	\$ 479,926.71
LAM RESH CORP COM	\$ 2,718.33	\$ 2,377.65

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Asset Description	Historical Cost	Current Value
LAMAR ADVERTISING CO CL A COM	\$ 2,898.46	\$ 2,115.08
LAMPERD LETHAL INC COM	\$ 2,687.49	\$ 40.00
LANDEC CORP COM	\$ 30,239.42	\$ 29,922.20
LANDEC CORP COM	\$ 47,201.84	\$ 46,900.00
LANDSTAR SYS INC COM	\$ 14,986.24	\$ 16,860.00
LANDSTAR SYS INC COM	\$ 236,819.63	\$ 206,535.00
LARAMIDE RES LTD COM STK	\$ 1,202,099.08	\$ 967,709.14
LAS VEGAS SANDS CORP COM STK	\$ 49,073.98	\$ 43,281.00
LAS VEGAS SANDS CORP COM STK	\$ 387,400.45	\$ 600,781.50
LAS VEGAS SANDS CORP COM STK	\$ 569,752.80	\$ 607,891.95
LAS VEGAS SANDS CORP COM STK	\$ 1,272,379.86	\$ 1,357,992.90
LAS VEGAS SANDS CORP COM STK	\$ 841,620.26	\$ 1,548,944.55
LASERCARD CORP COM	\$ 1,426.96	\$ 795.00
LATTICE INC COM STK	\$ 20,934.90	\$ 70.00
LAUDER ESTEE COS INC CL A	\$ 35,291.20	\$ 34,888.00
LAUDER ESTEE COS INC CL A	\$ 108,849.79	\$ 130,830.00
LAW ENFORCEMENT ASSOCS CORP COM	\$ 8,690.55	\$ 506.00
LAWSON SOFTWARE INC NEW COM STK	\$ 56,536.08	\$ 59,392.00
LAYNE CHRISTENSEN CO COM	\$ 5,401.08	\$ 4,921.00
LAYNE CHRISTENSEN CO COM	\$ 224,071.24	\$ 196,840.00
LAZARD LTD COM CLASS A USD0.01	\$ 195,269.11	\$ 170,856.00
LCA-VISION INC COM PAR \$0.01	\$ 39,338.00	\$ 41,297.62
LEADING BRANDS INC COM STK	\$ 5,502.47	\$ 1,946.00
LEAPFROG ENTERPRISES INC CL A	\$ 6,567.27	\$ 2,019.00
LEAPFROG ENTERPRISES INC CL A	\$ 95,971.65	\$ 58,551.00
LEAR CORP COM STK PAR \$0.01	\$ 211,057.21	\$ 179,790.00
LEAR CORP COM STK PAR \$0.01	\$ 452,158.96	\$ 420,432.00
LEARNING TREE INTL INC COM	\$ 7,607.89	\$ 6,888.00
LEARNING TREE INTL INC COM	\$ 256,277.17	\$ 275,520.00
LEATT CORP COM	\$ 2,039.80	\$ 1,173.26
LECG CORP COM	\$ 311,540.06	\$ 309,483.00
LEE ENTERPRISES INC COM	\$ 14,779.95	\$ 14,650.00
LEGACY MNG LTD COM	\$	\$ 3.50
LEGACY RESVS LP UNIT LTD PARTNERSHIP INTUNIT LTD PARTNERSHIP INT	\$ 6,534.90	\$ 6,287.65
LEGG MASON INC COM	\$ 16,726.82	\$ 13,532.75
LEGG MASON INC COM	\$ 403,669.30	\$ 241,395.00
LEGG MASON INC COM	\$ 370,143.23	\$ 314,545.00
LEGGETT & PLATT INC COM	\$ 4,028.03	\$ 3,488.00
LEGGETT & PLATT INC COM	\$ 97,018.64	\$ 74,992.00
LEGRAND SA EUR4	\$ 806,984.21	\$ 951,928.23
LEHMAN BROS HLDGS INC COM	\$ 124,688.24	\$ 124,368.85
LEHMAN BROS HLDGS INC COM	\$ 293,296.51	\$ 411,617.60
LEHMAN BROS HLDGS INC COM	\$ 378,625.54	\$ 870,352.00
LEHMAN BROS HLDGS INC COM	\$ 1,080,226.85	\$ 1,247,090.08

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Asset Description	Historical Cost	Current Value
LENNAR CORP CL A	\$ 1,909.06	\$ 1,616.27
LENNAR CORP CL A	\$ 209,343.15	\$ 62,615.00
LENNOX INTL INC COM	\$ 127,683.66	\$ 161,538.00
LENNOX INTL INC COM	\$ 461,986.34	\$ 617,158.00
LERNOUT & HAUSPIE SPEECH PRODS NV COM STK	\$ 9,889.57	\$ 0.28
LEUCADIA NATL CORP COM	\$ 16,909.25	\$ 17,431.90
LEUCADIA NATL CORP COM	\$ 192,244.63	\$ 202,530.00
LEVEL 3 COMMUNICATIONS INC COM STK	\$ 1,086,558.08	\$ 654,253.60
LEXMARK INTL INC NEW CL A	\$ 9,853.96	\$ 7,843.50
LEXMARK INTL INC NEW CL A	\$ 169,557.27	\$ 87,150.00
LEXMARK INTL INC NEW CL A	\$ 379,537.50	\$ 400,890.00
LG DISPLAY	\$ 17,791.82	\$ 19,043.34
LHC GROUP INC COM	\$ 7,663.65	\$ 7,494.00
LI & FUNG HKD0.025	\$ 7,281.45	\$ 8,079.60
LI & FUNG HKD0.025	\$ 246,600.81	\$ 242,388.49
LI & FUNG HKD0.025	\$ 308,210.53	\$ 492,856.59
LIBERTY DIVERSIFIED HLDGS INC COM NEW STK	\$ 74.95	\$ 12.00
LIBERTY GLOBAL INC COM SER A	\$ 4,004.20	\$ 4,310.90
LIBERTY GLOBAL INC COM SER A	\$ 105,275.32	\$ 109,732.00
LIBERTY GLOBAL INC COM SER C COM SER C	\$ 108.89	\$ 365.90
LIBERTY GLOBAL INC COM SER C COM SER C	\$ 120,571.18	\$ 124,406.00
LIBERTY MEDIA CORP NEW CAP COM SER A	\$ 41,946.29	\$ 43,217.79
LIBERTY MEDIA CORP NEW CAP COM SER A	\$ 161,361.16	\$ 287,730.30
LIBERTY MEDIA CORP NEW CAP COM SER A	\$ 645,003.84	\$ 605,748.00
LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	\$ 2,549.78	\$ 2,060.64
LIBERTY MEDIA CORP NEW INTERACTIVE COM SER A	\$ 368,071.12	\$ 382,554.00
LIBERTY STAR URANIUM & METALS CORP COM STK	\$ 1,381.45	\$ 250.00
LIFE PARTNERS HLDGS INC COM STK	\$ 51,025.89	\$ 41,466.90
LIFE TIME FITNESS INC COM	\$ 7,711.70	\$ 8,048.16
LIFE TIME FITNESS INC COM	\$ 241,740.11	\$ 256,845.60
LIFELINE BIOTECHNOLOGIES INC COM PAR NEW7/31/2007 STK	\$ 1,184.13	\$
LIFEPOINT HOSPS INC COM ISIN US53219L1098	\$ 428,264.61	\$ 431,230.00
LIFEWAY FOODS INC COM	\$ 12,657.55	\$ 10,647.00
LIGAND PHARMACEUTICALS INC CL B	\$ 23,627.76	\$ 16,905.00
LIGHTPATH TECHNOLOGIES INC CL A NEW COM	\$ 211,922.59	\$ 44,201.92
LIN TV CORP CL A CL A	\$ 1,181.45	\$ 1,217.00
LIN TV CORP CL A CL A	\$ 18,930.00	\$ 18,255.00
LIN TV CORP CL A CL A	\$ 30,509.64	\$ 34,076.00
LINCARE HLDGS INC COM	\$ 10,039.35	\$ 10,020.60
LINCOLN ELEC HLDGS INC COM	\$ 58,326.58	\$ 71,362.65
LINCOLN ELEC HLDGS INC COM	\$ 176,505.30	\$ 177,950.00
LINCOLN NATL CORP COM	\$ 19,633.09	\$ 23,288.00
LINCOLN NATL CORP COM	\$ 186,767.81	\$ 394,731.60
LINDE AG NPV	\$ 1,503,943.88	\$ 1,752,212.19

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Asset Description	Historical Cost	Current Value
LINEAR TECH CORP DEL	\$ 7,426.77	\$ 6,366.00
LINEAR TECH CORP DEL	\$ 263,867.81	\$ 178,248.00
LINN ENERGY LLC UNIT REPSTG LTD LIABILITY CO INTS	\$ 40,152.46	\$ 32,714.59
LINUX GOLD CORP COM	\$ 932.95	\$ 420.00
LIONS GATE ENTMT CORP COM NEW	\$ 93,237.05	\$ 98,910.00
LIPID SCIENCES INC ARIZ COM	\$ 1,159.95	\$ 899.90
LIQUIDITY SVCS INC COM STK	\$ 29,287.11	\$ 19,350.00
LITHIUM TECH CORP COM PAR \$0.01 STK	\$ 1,528.89	\$ 8.38
LIZ CLAIBORNE INC COM	\$ 9,254.95	\$ 5,113.79
LIZ CLAIBORNE INC COM	\$ 61,605.05	\$ 52,910.00
LJ INTL INC	\$ 17,092.05	\$ 20,020.00
LKQ CORP COM LKQ CORP	\$ 27,660.23	\$ 31,319.80
LKQ CORP COM LKQ CORP	\$ 102,270.67	\$ 98,373.60
LMP CORPORATE LN FD INC COM STK	\$ 14,158.63	\$ 12,081.81
LO JACK CORP COM	\$ 2,444.03	\$ 2,017.20
LOCATEPLUS HLDGS CORP COM NEW	\$ 80.32	\$ 0.24
LOCKHEED MARTIN CORP COM	\$ 425,541.36	\$ 448,081.61
LOCKHEED MARTIN CORP COM	\$ 320,904.15	\$ 913,656.80
LOCKHEED MARTIN CORP COM	\$ 1,413,350.30	\$ 1,971,625.06
LOCKHEED MARTIN CORP COM	\$ 1,826,768.29	\$ 2,870,440.20
LOEWS CORP COM	\$ 57,311.75	\$ 62,493.84
LOEWS CORP COM	\$ 139,252.35	\$ 463,128.00
LOEWS CORP COM	\$ 194,284.40	\$ 558,774.00
LOEWS CORP COM	\$ 1,173,408.45	\$ 1,177,956.00
LOGITECH INTERNATIONAL SA CHF0.25(REGD) (POST-SUBD)	\$ 20,623.71	\$ 21,984.00
LONGS DRUG STORES CORP COM	\$ 58,232.11	\$ 70,500.00
LONGS DRUG STORES CORP COM	\$ 241,297.84	\$ 244,400.00
LONZA GROUP AG CHF1(REGD)	\$ 1,425,103.59	\$ 1,862,421.41
LOOPNET INC COM STK	\$ 63,434.42	\$ 42,150.00
LOOPNET INC COM STK	\$ 107,612.68	\$ 79,073.40
LOUISIANA-PACIFIC CORP COM	\$ 6,296.72	\$ 4,204.68
LOWES COS INC COM	\$ 136,383.80	\$ 97,039.80
LOWES COS INC COM	\$ 160,683.90	\$ 125,300.21
LOWES COS INC COM	\$ 436,843.17	\$ 839,202.00
LOWES COS INC COM	\$ 1,654,999.02	\$ 1,391,130.00
LPATH INC COM STK	\$ 10,853.50	\$ 11,600.00
LSB INDS INC COM	\$ 4,854.29	\$ 5,644.00
LSB INDS INC COM	\$ 53,986.50	\$ 70,550.00
LSI CORP COM STK	\$ 26,271.92	\$ 18,861.12
LSI CORP COM STK	\$ 238,489.20	\$ 95,049.00
LSI CORP COM STK	\$ 156,947.08	\$ 125,316.00
LSI CORP COM STK	\$ 188,466.20	\$ 183,726.00
LSI INDS INC OHIO COM	\$ 4,892.85	\$ 4,186.00
LSI INDS INC OHIO COM	\$ 48,674.16	\$ 43,680.00

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Asset Description	Historical Cost	Current Value
LTD BRANDS	\$ 6,263.90	\$ 5,679.00
LTD BRANDS	\$ 114,214.02	\$ 150,720.66
LTWC CORP COM	\$ 2,363.76	\$ 0.17
LTX CORP COM	\$ 13,201.95	\$ 6,360.00
LUBRIZOL CORP COM	\$ 43,040.97	\$ 37,912.00
LUBRIZOL CORP COM	\$ 47,883.95	\$ 49,429.94
LUBYS INC COM	\$ 6,038.90	\$ 6,096.00
LUFKIN INDS INC COM	\$ 19,654.36	\$ 18,745.69
LULULEMON ATHLETICA INC COM	\$ 53,702.54	\$ 63,665.28
LUMENON INNOVATION LIGHTWAVE TECHNOLOGY INC COM STOCK	\$ 10,068.58	\$ 5.03
LUMERA CORP COM	\$ 4,903.07	\$ 2,610.00
LUNDIN MNG CORP COM STK	\$ 75,554.43	\$ 64,703.73
LVMH MOET HENNESSY LOUIS VUITTON EURO.30	\$ 2,146,257.62	\$ 2,438,800.41
LYNAS CORPORATION NPV	\$ 37,075.23	\$ 57,653.50
LYRIC JEANS INC COM	\$ 830.84	\$ 98.56
M & T BK CORP COM	\$ 196,239.93	\$ 163,140.00
M D C HLDGS INC COM	\$ 1,035.59	\$ 953.13
MACQUARIE AIRPORTS NPV STAPLED F/PAID	\$ 313,675.60	\$ 402,757.06
MACQUARIE GP LTD NPV	\$ 379,820.96	\$ 434,563.63
MACQUARIE INFRAS G NPV(STAPLED)	\$ 314,750.95	\$ 295,479.51
MACQUARIE INFRASTRUCTURE CO LLC MEMBERSHIP INT COM STK	\$ 66,262.88	\$ 67,844.75
MACYS INC COM STK	\$ 5,405.04	\$ 4,923.04
MACYS INC COM STK	\$ 223,445.52	\$ 282,759.10
MACYS INC COM STK	\$ 271,785.78	\$ 371,958.86
MACYS INC COM STK	\$ 1,181,592.35	\$ 804,039.60
MAD CATZ INTERACTIVE INC COM	\$ 37,268.60	\$ 40,950.00
MADDEN STEVEN LTD COM	\$ 2,954.30	\$ 2,620.00
MAGAL SEC SYSTEMS	\$ 596.40	\$ 316.51
MAGELLAN HLTH SVCS INC COM NEW	\$ 213,132.40	\$ 219,161.00
MAGELLAN PETE CORP COM	\$ 331.60	\$ 206.00
MAGMA DESIGN AUTOMATION INC COM	\$ 18,081.15	\$ 17,094.00
MAGNETEK INC COM	\$ 1,555.86	\$ 1,284.00
MAGNUM D OR RES INC COM STK	\$ 4,036.01	\$ 117.50
MAGNUM URANIUM CORP COM STK	\$ 22,442.75	\$ 27,054.00
MAGPLANE TECHNOLOGY INC COM STK	\$ 870.40	\$ 1,875.00
MAIDENFORM BRANDS INC COM	\$ 13,959.22	\$ 10,120.44
MAIDENFORM BRANDS INC COM	\$ 76,219.69	\$ 51,414.00
MAJOR DRILLING GROUP INTL INC COM	\$ 9,807.40	\$ 31,714.10
MAN GROUP ORD USD0.03428571	\$ 1,176,696.91	\$ 1,270,529.05
MAN SANG HLDGS INC COM NEW COM NEW	\$ 9,728.04	\$ 7,208.00
MANITOWOC INC COM	\$ 128,390.63	\$ 156,256.00
MANITOWOC INC COM	\$ 206,824.74	\$ 230,881.86
MANITOWOC INC COM	\$ 338,271.36	\$ 693,386.00
MANNATECH INC COM STK	\$ 31,622.92	\$ 12,837.02

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Asset Description	Historical Cost	Current Value
MANNKIND CORP COM	\$ 14,332.06	\$ 11,144.00
MANNKIND CORP COM	\$ 30,399.04	\$ 25,472.00
MANTECH INTL CORP CL A CL A	\$ 1,087.95	\$ 1,752.80
MANTECH INTL CORP CL A CL A	\$ 60,551.82	\$ 61,348.00
MANTECH INTL CORP CL A CL A	\$ 472,521.92	\$ 565,278.00
MARATHON OIL CORP COM	\$ 105,062.32	\$ 112,215.19
MARATHON OIL CORP COM	\$ 377,153.25	\$ 431,497.40
MARATHON OIL CORP COM	\$ 699,104.65	\$ 712,062.00
MARATHON OIL CORP COM	\$ 318,901.53	\$ 1,095,358.28
MARATHON OIL CORP COM	\$ 1,289,086.55	\$ 1,551,930.00
MARCHEX INC CL B CL B	\$ 22,242.38	\$ 18,396.84
MARCUS CORP DEL COM	\$ 2,406.10	\$ 1,564.30
MARINER ENERGY INC COM STK	\$ 265,021.20	\$ 247,104.00
MARKEL CORP HOLDING CO COM	\$ 195,997.09	\$ 195,457.80
MARRIOTT INTL INC NEW COM STK CL A	\$ 12,932.50	\$ 10,260.39
MARRIOTT INTL INC NEW COM STK CL A	\$ 177,493.46	\$ 273,440.00
MARSH & MCLENNAN CO S INC COM	\$ 47,959.29	\$ 45,263.70
MARSH & MCLENNAN CO S INC COM	\$ 341,740.65	\$ 349,404.00
MARSHALL & ILSLEY CORP NEW COM STK	\$ 5,054.14	\$ 4,016.59
MARSHALL & ILSLEY CORP NEW COM STK	\$ 182,144.92	\$ 172,093.52
MARSTON S PLC ORD GBP0.07375	\$ 305,831.00	\$ 238,697.82
MARTEK BIOSCIENCES CORP COM STK USD0.10	\$ 10,255.87	\$ 12,423.60
MARTHA STEWART LIVING OMNIMEDIA INC CL ACOM STK	\$ 96,467.22	\$ 64,890.00
MARUBENI CORP NPV	\$ 818,559.95	\$ 1,135,747.21
MARVEL ENTMT INC COM	\$ 9,573.00	\$ 9,962.83
MARVELL TECH GROUP COM USD0.002	\$ 174,137.92	\$ 143,924.10
MASCO CORP COM	\$ 345.95	\$ 302.54
MASCO CORP COM	\$ 212,115.99	\$ 198,812.00
MASCO CORP COM	\$ 411,042.44	\$ 384,658.00
MASCO CORP COM	\$ 1,182,497.36	\$ 846,031.50
MASIMO CORP COM STK	\$ 14,184.60	\$ 16,963.50
MASIMO CORP COM STK	\$ 71,488.37	\$ 90,735.00
MASSEY ENERGY CO COM	\$ 23,853.16	\$ 25,025.00
MASSEY ENERGY CO COM	\$ 221,116.06	\$ 321,750.00
MASTEC INC COM	\$ 29,165.30	\$ 29,493.00
MASTEC INC COM	\$ 137,348.16	\$ 103,734.00
MASTERCARD INC CL A	\$ 329,405.61	\$ 368,086.26
MASTERCARD INC CL A	\$ 599,990.52	\$ 923,208.00
MASTERCARD INC CL A	\$ 979,527.44	\$ 2,049,780.00
MATERIAL TECHNOLOGIES INC CL A PAR \$.001CL A PAR \$.001	\$ 1,524.97	\$ 400.00
MATRIX DENTURE SYS INTL INC COM STK	\$ 0.60	\$ 0.40
MATRIX SVC CO COM	\$ 4,108.19	\$ 3,273.00
MATRIX SVC CO COM	\$ 60,686.33	\$ 72,006.00
MATRIX INITIATIVES INC COM	\$ 3,950.95	\$ 2,782.00

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Asset Description	Historical Cost	Current Value
MATSUSHITA ELC WKS NPV	\$ 260,875.06	\$ 232,529.20
MATEL INC COM	\$ 40,857.30	\$ 35,442.26
MATEL INC COM	\$ 193,064.08	\$ 174,939.52
MATTSON TECH INC COM	\$ 23,797.50	\$ 21,400.00
MAWSON RES LTD COM STK	\$ 140,465.02	\$ 103,555.43
MAX CAP GROUP LTD	\$ 5,776.35	\$ 5,598.00
MAXIM INTEGRATED PRODS INC COM	\$ 39,404.54	\$ 32,040.80
MAXIM INTEGRATED PRODS INC COM	\$ 1,485,206.60	\$ 1,257,800.00
MAXIMUM DYNAMICS INC COM STK	\$ 36,167.80	\$ 185.00
MAXIMUS INC COM	\$ 95,831.25	\$ 96,525.00
MAXWELL TECHNOLOGIES INC COM	\$ 43,884.00	\$ 24,810.00
MBIA INC COM	\$ 8,851.08	\$ 2,608.20
MBIA INC COM	\$ 139,003.87	\$ 59,616.00
MC CORMICK & CO INC COM NON-VTG	\$ 89,848.01	\$ 125,103.00
MC DONALDS CORP COM	\$ 164,917.23	\$ 285,006.58
MC DONALDS CORP COM	\$ 574,578.12	\$ 647,993.33
MC DONALDS CORP COM	\$ 361,635.21	\$ 913,105.00
MC DONALDS CORP COM	\$ 611,365.40	\$ 1,755,518.00
MC DONALDS CORP COM	\$ 2,252,868.20	\$ 2,575,839.75
MCAFEE INC COM	\$ 40,756.95	\$ 50,812.50
MCAFEE INC COM	\$ 191,346.55	\$ 189,000.00
MCAFEE INC COM	\$ 232,698.06	\$ 292,500.00
MCCLATCHY CO CL A CL A	\$ 2,985.58	\$ 1,878.00
MCDERMOTT INTL INC COM STK \$1 PAR	\$ 144,081.47	\$ 175,909.40
MCG CAPITAL CORP COM	\$ 18,029.90	\$ 12,749.00
MCG CAPITAL CORP COM	\$ 209,526.82	\$ 168,055.00
MCG CAPITAL CORP COM	\$ 804,871.12	\$ 645,563.00
MCGRAW HILL COMPANIES INC COM	\$ 70,390.72	\$ 52,267.56
MCGRAW HILL COMPANIES INC COM	\$ 171,474.86	\$ 363,623.00
MCKESSON CORP	\$ 16,740.67	\$ 18,412.11
MCKESSON CORP	\$ 425,760.57	\$ 478,026.47
MCKESSON CORP	\$ 771,742.59	\$ 904,038.00
MCMORAN EXPL CO COM	\$ 6,704.40	\$ 6,545.00
MDI INC COM	\$ 3,668.37	\$ 1,020.20
MDU RES GROUP INC COM	\$ 139,553.71	\$ 180,569.40
MDU RES GROUP INC COM	\$ 222,061.45	\$ 229,163.00
MEADOW VY CORP COM	\$ 3,397.49	\$ 3,284.34
MEADOWBROOK INS GROUP INC COM	\$ 31,049.60	\$ 30,112.00
MEADOWBROOK INS GROUP INC COM	\$ 234,739.11	\$ 239,955.00
MEADWESTVACO CORP COM	\$ 116,215.04	\$ 143,134.90
MED RES INC COM NEW CHAPTER 11 PROCEEDINGS EFFECTIVE 2/26/01	\$ 30,722.54	\$ 0.33
MEDALLION FINL CORP COM	\$ 34,752.75	\$ 30,060.00
MEDAREX INC COM	\$ 36,227.56	\$ 31,260.00
MEDCO HLTH SOLUTIONS INC COM	\$ 296,475.33	\$ 328,434.60

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Asset Description	Historical Cost	Current Value
MEDCO HLTH SOLUTIONS INC COM	\$ 166,646.94	\$ 685,261.20
MEDIABAY INC COM NEW	\$ 2,796.01	\$ 8.00
MEDIAREADY INC COM STK	\$ 1,349.95	\$ 210.00
MEDICAL DISCOVERIES INC COM	\$ 99,966.52	\$ 27,000.00
MEDICINES COMPANY COM	\$ 66,567.96	\$ 68,976.00
MEDIS TECHNOLOGIES LTD COM	\$ 10,400.33	\$ 10,801.00
MEDIS TECHNOLOGIES LTD RTS	\$	\$ 1,388.70
MEDIWARE INFORMATION SYS INC COM	\$ 6,306.05	\$ 4,711.07
MEDTRONIC INC COM	\$ 127,480.18	\$ 123,657.26
MEDTRONIC INC COM	\$ 786,155.28	\$ 1,432,695.00
MEDTRONIC INC COM	\$ 1,577,561.16	\$ 1,487,992.00
MEDTRONIC INC COM	\$ 2,166,337.47	\$ 2,037,694.45
MEGA URANIUM LTD COM	\$ 3,572,876.14	\$ 2,498,982.33
MEMC ELECTR MATLS INC COM	\$ 268,880.93	\$ 354,756.41
MEMC ELECTR MATLS INC COM	\$ 427,230.68	\$ 441,565.10
MEMC ELECTR MATLS INC COM	\$ 339,128.34	\$ 504,393.00
MEMC ELECTR MATLS INC COM	\$ 1,378,969.73	\$ 2,161,633.72
MEMORY PHARMACEUTICALS CORP COM	\$ 239.99	\$ 56.00
MEN S WEARHOUSE INC COMMOM	\$ 3,247.40	\$ 2,698.00
MEN S WEARHOUSE INC COMMOM	\$ 812,168.59	\$ 418,190.00
MERCADOLIBRE INC COM STK	\$ 44,427.12	\$ 55,262.24
MERCK & CO INC COM	\$ 306,005.11	\$ 371,458.01
MERCK & CO INC COM	\$ 1,061,328.43	\$ 1,094,792.40
MERCK & CO INC COM	\$ 765,825.60	\$ 1,178,470.80
MERCK & CO INC COM	\$ 2,006,761.61	\$ 1,993,754.10
MERCK & CO INC COM	\$ 2,281,480.59	\$ 2,471,069.64
MERCK & CO INC COM	\$ 1,907,555.11	\$ 3,196,050.00
MERCK KGAA NPV	\$ 1,030,951.93	\$ 1,045,702.08
MERCURY COMPUTER SYS INC COM	\$ 13,509.81	\$ 14,499.00
MERCURY GEN CORP NEW COM	\$ 6,341.96	\$ 6,226.25
MEREDITH CORP COM	\$ 6,335.67	\$ 6,204.49
MEREDITH CORP COM	\$ 24,807.86	\$ 54,980.00
MEREDITH CORP COM	\$ 240,876.25	\$ 230,916.00
MERIDIAN BIOSCIENCE INC COM	\$ 10,001.87	\$ 9,505.28
MERIDIAN RES CORP COM	\$ 9,826.79	\$ 5,430.00
MERIT MED SYS INC COM	\$ 6,654.80	\$ 6,950.00
MERITAGE HOMES CORP COM	\$ 4,914.64	\$ 4,371.00
MERIX CORP COM	\$ 1,442.95	\$ 930.00
MERRILL LYNCH & CO INC COM STK	\$ 91,912.74	\$ 82,342.97
MERRILL LYNCH & CO INC COM STK	\$ 245,596.74	\$ 228,193.68
MERRILL LYNCH & CO INC COM STK	\$ 595,547.86	\$ 537,336.80
MERRILL LYNCH & CO INC COM STK	\$ 772,366.04	\$ 1,164,856.00
MESA AIR GROUP INC COM	\$ 58,397.64	\$ 30,900.00
METABOLIX INC COM STK	\$ 9,816.27	\$ 9,520.00

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Asset Description	Historical Cost	Current Value
METALICO INC COM	\$ 41,019.90	\$ 48,645.00
METALLINE MNG INC COM	\$ 16,887.25	\$ 18,164.00
METAVANTE TECHNOLOGIES INC COM	\$ 2,961.16	\$ 2,332.00
METHANEX CORP COM NPV	\$ 321,037.07	\$ 323,923.20
METHODE ELECTRS INC COM	\$ 50,778.00	\$ 57,540.00
METHODE ELECTRS INC COM	\$ 141,860.55	\$ 189,060.00
METLIFE INC COM ISIN US59156R1086	\$ 169,602.41	\$ 169,877.34
METLIFE INC COM ISIN US59156R1086	\$ 697,307.24	\$ 1,152,294.00
METLIFE INC COM ISIN US59156R1086	\$ 1,054,735.61	\$ 1,158,456.00
METLIFE INC COM ISIN US59156R1086	\$ 1,152,734.49	\$ 1,720,430.40
METRO ONE TELECOMMUNICATIONS INC COM NEWSTK	\$ 5,037.20	\$ 1,859.00
METROPOLITAN HEALTH NETWORKS INC COM	\$ 27,523.19	\$ 24,497.50
METTLER-TOLEDO INTL INC COM	\$ 27,531.71	\$ 32,660.60
METTLER-TOLEDO INTL INC COM	\$ 47,061.95	\$ 91,040.00
MEXORO MINERALS LTD COM STK	\$ 14,581.11	\$ 10,890.00
MF GLOBAL LTD COM STK USD1	\$ 3,033.86	\$ 3,084.06
MF GLOBAL LTD COM STK USD1	\$ 339,536.70	\$ 385,192.80
MF GLOBAL LTD COM STK USD1	\$ 596,342.60	\$ 622,476.60
MFC BARCLAYS BK PLC IPATH INDEX LKD SECSLKD TO DOW JONES	\$ 99,512.75	\$ 107,517.50
MFC BIOTECH HOLDRS TR DEPOSITARY RCPTS	\$ 17,733.85	\$ 16,176.00
MFC ISHARES COMEX GOLD TR ISHARES	\$ 211,400.67	\$ 233,745.75
MFC ISHARES SILVER TR ISHARES	\$ 265,218.44	\$ 291,294.54
MFC POWERSHARES DB COMMODITY INDEX TRACKING FD UNIT BEN INT	\$ 88,842.61	\$ 95,191.84
MFC POWERSHARES DB MULTI-SECTOR COMMODITY TR	\$ 141,061.65	\$ 148,735.88
MGIC INVT CORP WIS COM	\$ 86,075.63	\$ 47,103.00
MGM MIRAGE COM	\$ 57,893.60	\$ 58,814.00
MGP INGREDIENTS INC COM	\$ 1,203.83	\$ 376.80
MICHELIN (CGDE) EUR2(REGD)	\$ 677,513.53	\$ 849,304.89
MICROCHIP TECHNOLOGY INC COM	\$ 9,844.35	\$ 9,426.00
MICROCHIP TECHNOLOGY INC COM	\$ 210,863.40	\$ 172,810.00
MICROFIELD GROUP INC COM	\$ 1,259.95	\$ 890.00
MICROMEM TECHNOLOGIES INC COM	\$ 11,163.03	\$ 461.10
MICRON TECH INC COM	\$ 106,668.22	\$ 66,076.50
MICRON TECH INC COM	\$ 366,731.36	\$ 139,200.00
MICROS SYS INC COM	\$ 3,040.41	\$ 3,648.32
MICROS SYS INC COM	\$ 241,225.03	\$ 234,334.40
MICROSEMI CORP COM	\$ 2,924.40	\$ 2,656.80
MICROSOFT CORP COM	\$ 1,811,767.91	\$ 1,806,913.60
MICROSOFT CORP COM	\$ 1,640,794.05	\$ 2,025,640.00
MICROSOFT CORP COM	\$ 2,058,891.67	\$ 2,393,441.18
MICROSOFT CORP COM	\$ 2,579,955.73	\$ 2,542,124.80
MICROSOFT CORP COM	\$ 2,030,864.81	\$ 2,698,480.00
MICROSOFT CORP COM	\$ 2,809,881.47	\$ 2,853,340.00
MICROSOFT CORP COM	\$ 3,401,445.99	\$ 7,241,040.00

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Asset Description	Historical Cost	Current Value
MICROSTRATEGY INC CL A NEW	\$ 1,410.93	\$ 1,902.00
MICROTUNE INC DEL COM	\$ 18,786.88	\$ 20,896.00
MICROVISION INC DEL COM	\$ 33,971.70	\$ 29,250.00
MIDDLEBY CORP COM	\$ 46,523.44	\$ 57,771.48
MIDNIGHT HLDGS GROUP INC COM STK	\$ 859.95	\$ 0.20
MIDWAY GOLD CORP COM	\$ 57,990.75	\$ 101,160.80
MIGAMI INC COM STK	\$ 249.95	\$ 10.00
MILLENNIUM BIOTECHNOLOGIES GROUP INC COM	\$ 539.95	\$ 175.00
MILLENNIUM CELL INC COM	\$ 32,011.39	\$ 5,024.59
MILLER HERMAN INC COM	\$ 3,615.70	\$ 4,048.75
MILLER HERMAN INC COM	\$ 240,283.39	\$ 220,252.00
MILLICOM INTERNATIONAL CELLULAR COM USD1.50 (POST-SUBD)	\$ 80,253.12	\$ 79,963.32
MILLIPORE CORP COM	\$ 55,309.54	\$ 51,226.00
MILLIPORE CORP COM	\$ 45,694.09	\$ 102,452.00
MILLIPORE CORP COM	\$ 523,484.70	\$ 490,306.00
MINCO GOLD CORP COM	\$ 20,831.22	\$ 13,800.00
MINDSPEED TECHNOLOGIES INC COM STK	\$ 17,818.75	\$ 8,050.78
MINE SAFETY APPLIANCES CO COM	\$ 10,719.38	\$ 12,967.50
MINERA ANDES INC COM	\$ 9,786.52	\$ 9,744.00
MIPS TECHNOLOGIES INC COMMON	\$ 3,239.76	\$ 1,676.48
MIPS TECHNOLOGIES INC COMMON	\$ 52,810.62	\$ 30,752.00
MIRACLE ENTMT INC COM	\$ 9.03	\$
MIRAGE ENERGY LTD COM	\$ 459.95	\$ 76.00
MIRANDA GOLD CORP FORMERLY MIRANDA DIAM	\$ 16,657.20	\$ 12,075.00
MIRANT CORP NEW COM	\$ 7,456.59	\$ 6,665.58
MIRANT CORP NEW WT SER A EXP	\$ 133.92	\$ 1,270.29
MITCHELLS & BUTLERS ORD GBP0.085416	\$ 490,748.13	\$ 251,516.29
MITSUBISHI CHEM HL NPV	\$ 629,789.09	\$ 656,662.04
MITSUBISHI CORP NPV	\$ 546,615.56	\$ 802,560.09
MITSUBISHI ELEC CP NPV	\$ 338,283.59	\$ 386,841.52
MITSUBISHI HVY IND NPV	\$ 468,732.91	\$ 434,865.51
MITSUBISHI UFJ FIN NPV	\$ 906,133.82	\$ 768,509.15
mitsui & CO NPV	\$ 626,038.19	\$ 740,947.95
mitsui chemicals NPV	\$ 475,015.36	\$ 367,936.27
mitsui O.S.K.LINES NPV	\$ 678,165.28	\$ 816,935.95
MITUBISHI TANABE SHS	\$ 137,758.32	\$ 104,274.27
MMC ENERGY INC COM NEW STK	\$ 36,879.73	\$ 8,050.00
MOBICLEAR INC COM STK	\$ 27,186.30	\$ 484.28
MOBILE MINI INC COM	\$ 575,459.68	\$ 419,931.00
MOBILEPRO CORP COM NEW	\$ 6,428.85	\$ 660.00
MOCON INC COM	\$ 3,830.52	\$ 3,490.25
MODIGENE INC COM	\$ 6,369.95	\$ 2,699.70
MOHAWK INDS INC COM	\$ 7,445.63	\$ 7,440.00
MOLECULAR PHARMACOLOGY USA LTD COM	\$ 228.95	\$ 12.00

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Asset Description	Historical Cost	Current Value
MOLEX INC CL A	\$ 405,692.32	\$ 420,320.00
MOLEX INC COM	\$ 2,939.88	\$ 2,730.00
MOLEX INC COM	\$ 137,144.36	\$ 98,962.50
MOLEX INC COM	\$ 117,191.20	\$ 109,200.00
MOLINA HEALTHCARE INC COM	\$ 244,030.72	\$ 348,300.00
MOLSON COORS BREWING CO CL B CL B	\$ 5,327.21	\$ 5,257.50
MOLSON COORS BREWING CO CL B CL B	\$ 120,068.73	\$ 175,508.00
MOLSON COORS BREWING CO CL B CL B	\$ 1,164,825.66	\$ 1,104,668.00
MOMENTA PHARMACEUTICALS INC COM STK	\$ 8,071.69	\$ 3,570.00
MOMENTA PHARMACEUTICALS INC COM STK	\$ 48,735.60	\$ 48,552.00
MONARCH CASINO & RESORT INC COM	\$ 44,418.06	\$ 43,344.00
MONARCH GULF EXPL INC COM NEW	\$ 1,609.95	\$ 1,300.00
MONDI PLC GBP	\$ 248,400.44	\$ 226,737.80
MONOGEN INC COM STK	\$ 3,666.50	\$ 9,144.70
MONOGRAM BIOSCIENCES INC COM	\$ 286.25	\$ 241.40
MONOLITHIC PWR SYS INC COM	\$ 366,815.89	\$ 317,756.00
MONSANTO CO NEW COM	\$ 495,755.01	\$ 628,087.04
MONSANTO CO NEW COM	\$ 889,625.30	\$ 1,217,421.00
MONSANTO CO NEW COM	\$ 646,275.38	\$ 1,421,813.70
MONSANTO CO NEW COM	\$ 175,337.31	\$ 1,531,493.28
MONSANTO CO NEW COM	\$ 749,738.87	\$ 1,846,682.46
MONSTER WORLDWIDE INC COM	\$ 8,794.85	\$ 6,220.80
MONSTER WORLDWIDE INC COM	\$ 25,485.44	\$ 25,920.00
MONSTER WORLDWIDE INC COM	\$ 154,152.92	\$ 106,920.00
MONTPELIER RE HOLDINGS LTD COM	\$ 100,886.18	\$ 93,960.52
MOODYS CORP COM	\$ 54,264.50	\$ 48,578.49
MOODYS CORP COM	\$ 89,660.25	\$ 192,780.00
MORGAN STANLEY COM STK USD0.01	\$ 92,650.81	\$ 84,895.38
MORGAN STANLEY COM STK USD0.01	\$ 909,134.33	\$ 934,895.33
MORGAN STANLEY COM STK USD0.01	\$ 1,040,750.82	\$ 955,980.00
MORGAN STANLEY COM STK USD0.01	\$ 691,597.99	\$ 1,425,684.84
MORNINGSTAR INC COM STK	\$ 94,715.02	\$ 101,075.00
MORRISON(W)SUPRMKT ORD GBP0.10	\$ 69,299.19	\$ 69,667.38
MOSAIC CO COM	\$ 218,538.39	\$ 291,510.60
MOSAIC CO COM	\$ 644,828.61	\$ 660,380.00
MOTHERS WK INC COM	\$ 1,121.28	\$ 435.00
MOTOROLA INC COM	\$ 405,092.83	\$ 361,803.49
MOTOROLA INC COM	\$ 771,550.84	\$ 926,470.40
MOTOROLA INC COM	\$ 1,022,350.21	\$ 1,073,076.00
MOTOROLA INC COM	\$ 2,121,605.68	\$ 1,998,584.00
MOUNTAIN BOY MINERALS LTD COM STK	\$ 37,550.50	\$ 20,712.90
MOUNTAINS WEST EXPL INC COM NEW STK	\$ 7,424.97	\$ 1,750.00
MOVADO GROUP INC COM	\$ 83,821.92	\$ 65,754.00
MPHASE TECHNOLOGIES INC COM ISIN #US62472C1027	\$ 3,581.61	\$ 520.00

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Asset Description	Historical Cost	Current Value
MPS GROUP INC COM	\$ 563,662.21	\$ 488,471.00
MRV COMMUNICATIONS COM STK USD0.0034	\$ 13,151.45	\$ 12,638.55
MTI TECH CORP COM	\$ 1,374.38	\$ 8.91
MTN GROUP LTD ZAR0.0001	\$ 230,192.35	\$ 256,706.49
MTN GROUP LTD ZAR0.0001	\$ 1,443,139.54	\$ 1,540,351.37
MTR GAMING GROUP INC COM	\$ 2,452.97	\$ 1,527.75
MTS MEDICATION TECHNOLOGIES INC COM	\$ 17,489.75	\$ 19,815.00
MTU AERO ENGINES HOLDING (REGD)	\$ 533,277.10	\$ 489,084.99
MUELLER WTR PRODS INC COM SER A STK	\$ 20,735.18	\$ 15,057.09
MUELLER WTR PRODS INC COM SER B STK	\$ 13,456.28	\$ 4,583.70
MUENCHENER RUECKVE NPV(REGD)	\$ 863,564.85	\$ 927,509.48
MUENCHENER RUECKVE NPV(REGD)	\$ 988,597.09	\$ 1,224,499.11
MULTICELL TECHNOLOGIES INC COM NEW	\$ 81,291.65	\$ 1,480.00
MULTI-FINELINE ELECTRONIX INC COM	\$ 11,327.63	\$ 3,468.00
MULTIMEDIA GAMES INC COM	\$ 1,471.57	\$ 1,000.80
MURPHY OIL CORP COM	\$ 3,762.29	\$ 5,938.80
MURPHY OIL CORP COM	\$ 262,253.65	\$ 407,232.00
MUT RISK MGMT LTD COM	\$ 3,133.73	\$ 4.60
MVC CAP INC COM	\$ 25,615.59	\$ 24,160.77
MVC CAP INC COM	\$ 25,348.80	\$ 25,824.00
MVC CAP INC COM	\$ 28,914.96	\$ 27,438.00
MY VINTAGE BABY INC COM STK	\$ 7,694.45	\$ 1,445.00
MYERS INDS INC COM	\$ 1,689.95	\$ 1,447.00
MYLAN INC	\$ 11,029.94	\$ 8,466.09
MYLAN INC	\$ 161,581.79	\$ 106,856.00
MYLAN INC	\$ 881,000.90	\$ 875,938.00
MYRIAD GENETICS INC COM	\$ 2,550.25	\$ 3,017.30
MYRIAD GENETICS INC COM	\$ 438,852.04	\$ 436,348.00
MYTURN COM COM	\$ 6,961.18	\$ 0.03
N AMERN GALVANIZING & COATINGS INC COM STK	\$ 170,491.34	\$ 111,596.95
N AMERN PALLADIUM LTD COM	\$ 99,895.83	\$ 43,656.30
N V R INC COM	\$ 3,106.75	\$ 3,668.00
N W NAT GAS CO COM	\$ 8,453.99	\$ 10,212.37
N W NAT GAS CO COM	\$ 46,267.80	\$ 43,794.00
N W PIPE CO COM	\$ 13,145.75	\$ 17,613.00
NABORS INDUSTRIES COM USD0.10	\$ 189,181.03	\$ 194,469.00
NABORS INDUSTRIES COM USD0.10	\$ 464,513.39	\$ 424,955.85
NAM TAI ELECTRS INC COM PAR \$0.01	\$ 6,762.21	\$ 5,845.07
NANOGEN INC COM	\$ 16,223.85	\$ 2,793.10
NANOLOGIX INC COM	\$ 1,884.95	\$ 1,230.00
NANOMETRICS INC COM DELAWARE	\$ 9,479.94	\$ 9,860.00
NANOSPHERE INC COM STK	\$ 17,719.90	\$ 16,788.00
NANOVIRICIDES INC COM	\$ 249.95	\$ 78.00
NAPSTER INC COM	\$ 1,772.34	\$ 837.25

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Asset Description	Historical Cost	Current Value
NAPSTER INC COM	\$ 3,787.85	\$ 1,806.49
NARA BANCORP INC COM	\$ 149,496.10	\$ 92,193.00
NASCENT WINE CO INC COM NEW COM NEW	\$ 4,009.95	\$ 4,600.00
NASDAQ OMX GROUP	\$ 348,036.33	\$ 390,971.00
NASDAQ OMX GROUP	\$ 286,433.88	\$ 460,257.00
NASH FINCH CO COM	\$ 15,635.42	\$ 35,280.00
NASH FINCH CO COM	\$ 63,158.00	\$ 70,560.00
NAT HARMONY FOODS INC COM	\$ 2,082.42	\$ 510.00
NATHANS FAMOUS INC NEW COM	\$ 9,979.71	\$ 11,250.68
NATIONAL BEVERAGE CORP COM	\$ 4,397.96	\$ 2,894.40
NATIONAL CINEMEDIA INC COM	\$ 93,331.04	\$ 95,798.00
NATIONAL CINEMEDIA INC COM	\$ 238,890.28	\$ 228,150.50
NATIONAL GRID ORD GBP0.11395	\$ 847,428.89	\$ 940,231.84
NATIONAL HEALTHCARE LOGISTICS INC COM	\$ 534.95	\$ 1.50
NATIONAL OILWELL VARCO COM STK	\$ 228,003.32	\$ 661,140.00
NATIONAL OILWELL VARCO COM STK	\$ 794,218.55	\$ 870,721.38
NATIONAL STL CORP CL B CL B	\$ 3,120.00	\$ 3.00
NATIONWIDE FINL SVCS INC CL A COM	\$ 119,987.84	\$ 99,022.00
NATL AUSTRALIA BK NPV	\$ 573,812.57	\$ 765,961.97
NATL COAL CORP COM NEW	\$ 2,865.60	\$ 1,668.00
NATL CY CORP COM	\$ 10,144.33	\$ 6,271.26
NATL CY CORP COM	\$ 472,301.05	\$ 263,360.00
NATL FINL PARTNERS CORP COM	\$ 11,947.60	\$ 12,086.65
NATL FUEL GAS CO COM	\$ 65,740.65	\$ 76,656.40
NATL SEMICONDUCTOR CORP COM	\$ 31,111.63	\$ 28,073.60
NATL SEMICONDUCTOR CORP COM	\$ 76,923.82	\$ 135,840.00
NATURAL ALTERNATIVES INTL INC COM NEW COM NEW	\$ 38,293.07	\$ 76,073.45
NATURAL GAS SVCS GROUP INC COM	\$ 12,282.72	\$ 12,746.50
NATURALLY IOWA INC COM STK	\$ 399.95	\$ 225.00
NATURES SUNSHINE PRODS INC COM	\$ 38,215.09	\$ 28,671.72
NATUS MED INC DEL COM	\$ 19,878.83	\$ 23,684.40
NAUTILUS INC COM	\$ 162,478.40	\$ 136,964.00
NAVARRE CORP COM	\$ 11,639.34	\$ 5,408.00
NAVIDEC FINL SVCS INC COM STK	\$	\$ 9.12
NAVIGANT CONSULTING INC COM	\$ 311,227.20	\$ 328,080.00
NAVIGATORS GROUP INC COM	\$ 421,030.83	\$ 503,750.00
NAVIO CO LTD COM STK	\$ 53,640.25	\$ 49,000.00
NAVISITE INC COM NEW	\$ 16.28	\$ 20.24
NAVTEQ CORP COM	\$ 56,936.18	\$ 69,098.40
NBTY INC COM	\$ 138,155.29	\$ 101,380.00
NBTY INC COM	\$ 566,333.35	\$ 391,820.00
NCI BLDG SYS INC COM	\$ 456,811.30	\$ 348,359.00
NCR CORP COM	\$ 5,319.90	\$ 4,769.00
NEAH PWR SYS INC COM	\$ 138,742.53	\$ 20,459.40

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Asset Description	Historical Cost	Current Value
NEC CORP NPV	\$ 221,799.53	\$ 212,057.47
NEKTAR THERAPEUTICS COM	\$ 4,673.33	\$ 1,744.60
NELNET INC CL A CL A	\$ 107,509.60	\$ 111,848.00
NEOGENOMICS INC COM NEW	\$ 8,700.72	\$ 4,860.00
NEOMEDIA TECHNOLOGIES INC COM	\$ 375.14	\$ 15.60
NEONODE INC COM STK	\$ 3,955.85	\$ 2,088.00
NEOPHARM INC COM	\$ 7,206.09	\$ 2,065.00
NEOPROBE CORP COM	\$ 356.59	\$ 28.60
NEPTUNE ORIENT LNS SGD1	\$ 152,659.89	\$ 260,766.26
NESS ENERGY INTL INC COM	\$ 6,879.33	\$ 2,500.00
NESTLE SA CHF1(REGD)	\$ 1,795,436.64	\$ 2,149,538.49
NESTLE SA CHF1(REGD)	\$ 2,777,302.87	\$ 3,493,918.65
NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC	\$ 4,368.54	\$ 4,404.00
NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC	\$ 65,268.63	\$ 61,656.00
NET 1 UEPS TECHNOLOGIES INC COM NEW NET 1 UEPS TECHNOLOGIES INC	\$ 259,933.38	\$ 274,809.60
NET BANK INC COM	\$ 14,472.05	\$ 277.20
NET VOICE TECHNOLOGIES CORP COM	\$ 1,460.40	\$ 0.09
NETFLIX INC COM STK	\$ 83,198.64	\$ 101,874.74
NETFLIX INC COM STK	\$ 1,163,105.84	\$ 1,583,890.00
NETGEAR INC COM	\$ 44,709.48	\$ 49,046.25
NETLOGIC MICROSYSTEMS INC COM	\$ 7,994.83	\$ 8,050.00
NETSCOUT SYS INC COM	\$ 14,688.32	\$ 12,770.00
NETSOL TECHNOLOGIES INC COM NEW STK	\$ 9,814.67	\$ 7,230.00
NETSUITE INC COM STK	\$ 1,681.10	\$ 1,528.02
NETWORK ENGINES INC COM	\$ 5,049.95	\$ 4,830.00
NETWORK EQUIP TECHNOLOGIES COM	\$ 16,719.35	\$ 11,788.00
NEUROBIOLOGICAL TECHNOLOGIES INC COM NEWSTK	\$ 4,321.59	\$ 659.12
NEUROCRINE BIOSCIENCES INC COM	\$ 2,523.39	\$ 908.00
NEUROCRINE BIOSCIENCES INC COM	\$ 18,330.90	\$ 19,522.00
NEUROCRINE BIOSCIENCES INC COM	\$ 91,899.08	\$ 41,314.00
NEUROGESX INC COM	\$ 5,914.90	\$ 4,356.60
NEUSTAR INC CL A	\$ 14,390.95	\$ 11,472.00
NEVADA EXPL INC COM STK	\$ 1,004.95	\$
NEW CENTY FINL CORP MD COM	\$ 13,603.73	\$ 18.30
NEW FLYER INDS INC / NEW FLYER INDS CDA ULC INCOME DEPOSIT SECS	\$ 1,222.07	\$ 1,275.66
NEW FRONTIER MEDIA INC COM	\$ 25,489.49	\$ 15,174.21
NEW ORIENTAL ENERGY & CHEM CORP COM STK	\$ 3,951.95	\$ 3,690.00
NEW WORLD DEVELOPMENT CO HKD1	\$ 70,173.01	\$ 70,921.08
NEW YORK MTG TR INC COM NEW STK	\$ 870.09	\$ 692.30
NEW YORK TIMES CO CL A ISIN #US6501111073	\$ 85,948.05	\$ 64,861.00
NEWALLIANCE BANCSHARES INC COM	\$ 35,795.85	\$ 25,804.80
NEWCASTLE INVT CORP NEW COM	\$ 26,827.67	\$ 17,625.60
NEWELL RUBBERMAID INC COM	\$ 16,537.81	\$ 15,822.59
NEWELL RUBBERMAID INC COM	\$ 190,192.59	\$ 180,978.84

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Asset Description	Historical Cost	Current Value
NEWFIELD EXPLORATION	\$ 14,869.21	\$ 16,600.50
NEWMARKET CORP COM	\$ 74,000.18	\$ 72,842.52
NEWMARKET TECHNOLOGY INC COM STK	\$ 3,460.39	\$ 2,321.00
NEWMONT MINING CORP NEW COM	\$ 127,211.75	\$ 122,075.00
NEWMONT MINING CORP NEW COM	\$ 459,854.42	\$ 480,311.80
NEWMONT MINING CORP NEW COM	\$ 362,232.79	\$ 559,152.33
NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	\$ 25,504.46	\$ 20,710.00
NEWPORT CORP COM	\$ 299.52	\$ 255.80
NEWS CORP CL A COM	\$ 19,473.88	\$ 19,307.50
NEWS CORP CL A COM	\$ 1,101,301.76	\$ 1,198,665.00
NEWS CORP CL A COM	\$ 1,418,177.90	\$ 2,253,900.00
NEWS CORP CL B COM	\$ 159,803.06	\$ 150,046.25
NEXCEN BRANDS INC COM STK	\$ 9,164.20	\$ 9,680.00
NEXPRISE INC NEW COM NEW STK	\$ 111.75	\$ 1.26
NEXTERA ENTERPRISES INC CL A CL A ISIN #US65332E1010	\$ 527.24	\$ 40.00
NGAS RES INC COM	\$ 103,267.26	\$ 85,013.00
NGP CAP RES CO COM	\$ 16,133.61	\$ 15,865.70
NIC INC COM	\$ 24,855.00	\$ 25,320.00
NICHOLAS-APPLEGATE EQUITY & CONV INCOME FD COM	\$ 2,209.95	\$ 2,233.00
NICOR INC COM	\$ 31,760.22	\$ 46,585.00
NICOR INC COM	\$ 67,837.93	\$ 69,354.82
NIGHTHAWK RADIOLOGY HLDGS INC COM STK	\$ 4,017.36	\$ 4,210.00
NIGHTHAWK SYS INC COM	\$ 92,265.92	\$ 34,297.83
NII HLDGS INC COM NEW CL B NEW	\$ 29,205.19	\$ 22,952.00
NIKE INC CL B CL B	\$ 104,698.36	\$ 116,715.73
NIKE INC CL B CL B	\$ 78,332.50	\$ 128,480.00
NIKE INC CL B CL B	\$ 191,171.93	\$ 616,704.00
NIKE INC CL B CL B	\$ 707,113.11	\$ 1,036,833.60
NINTENDO CO LTD NPV	\$ 113,713.65	\$ 419,191.69
NINTENDO CO LTD NPV	\$ 1,780,703.25	\$ 2,215,727.52
NIPPON MINING HLDG NPV	\$ 495,934.53	\$ 445,437.05
NIPPON TELEGRAPH & TELEPHONE CORP NPV	\$ 877,543.15	\$ 870,661.95
NIPPON YUSEN KK NPV	\$ 154,428.58	\$ 135,129.57
NIPPON YUSEN KK NPV	\$ 295,737.71	\$ 262,310.34
NISOURCE INC COM	\$ 1,149.84	\$ 1,037.78
NISOURCE INC COM	\$ 136,360.04	\$ 130,888.81
NISSAN MOTOR CO NPV	\$ 701,563.38	\$ 720,064.45
NISSHIN STEEL CO NPV	\$ 488,619.17	\$ 390,484.72
NITCHES INC COM	\$ 4,609.95	\$ 1,670.00
NITROMED INC COM	\$ 6,895.64	\$ 3,030.00
NL INDS INC COM NEW	\$ 1,147.44	\$ 1,143.00
NM SOFTWARE INC COM	\$ 23,072.00	\$ 1,550.00
NMC INC COM STK	\$ 3,681.00	\$ 1,050.00
NMS COMMUNICATIONS CORP COM	\$ 5,433.75	\$ 1,620.00

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Asset Description	Historical Cost	Current Value
NMT MED INC COM STK	\$ 25,235.45	\$ 6,744.00
NNRF INC COM STK	\$ 1,934.95	\$ 280.00
NOBLE CORPORATION COM	\$ 175,072.67	\$ 207,778.45
NOBLE CORPORATION COM	\$ 153,158.79	\$ 384,268.00
NOBLE ENERGY INC COM	\$ 308,396.00	\$ 341,936.00
NOKIA OYJ EUR0.06	\$ 334,305.91	\$ 597,112.95
NOMURA HOLDINGS NPV	\$ 460,063.84	\$ 432,551.58
NOMURA HOLDINGS NPV	\$ 1,186,471.17	\$ 1,046,605.20
NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)	\$ 415,545.99	\$ 447,827.70
NORDIC AMER TANKER SHIPPING COM STK ISIN#BMG657731060	\$ 109,759.88	\$ 101,608.23
NORDSON CORP COM	\$ 5,352.95	\$ 5,796.00
NORDSTROM INC COM	\$ 168,755.75	\$ 150,750.83
NORDSTROM INC COM	\$ 71,320.20	\$ 176,304.00
NORFOLK SOUTHN CORP COM	\$ 49,334.27	\$ 48,019.64
NORFOLK SOUTHN CORP COM	\$ 70,986.40	\$ 82,721.60
NORFOLK SOUTHN CORP COM	\$ 241,949.04	\$ 494,312.00
NORSK HYDRO ASA NOK1.098	\$ 309,539.75	\$ 322,984.98
NORSKE SKOGINDUSTR NOK10	\$ 185,433.93	\$ 168,984.41
NORTEL NETWORKS CORP NEW COM NEW STK	\$ 23,741.19	\$ 17,881.65
NORTH WEST OIL GROUP INC COM NEW STK	\$ 28,849.90	\$ 100.80
NORTHEAST UTILITIES COM	\$ 32,815.64	\$ 36,427.65
NORTHEAST UTILITIES COM	\$ 241,543.85	\$ 259,873.00
NORTHEAST UTILITIES COM	\$ 1,090,278.33	\$ 1,214,828.00
NORTHERN GREGGOLD RES LTD COM STK	\$ 7,624.40	\$ 7,903.00
NORTHERN PERU COPPER CORP	\$ 6,932.99	\$ 17,300.88
NORTHERN PPTY REAL ESTATE INVT TR TR UNIT REAL ESTATE INVT TR	\$ 2,189.91	\$ 2,264.57
NORTHERN TECHNOLOGIES INTL CORP COM STK	\$ 18,829.95	\$ 20,400.00
NORTHERN TRUST CORP COM	\$ 2,750.35	\$ 4,594.80*
NORTHERN TRUST CORP COM	\$ 190,743.24	\$ 367,584.00*
NORTHERN TRUST CORP COM	\$ 778,251.30	\$ 1,056,804.00*
NORTHFIELD LAB INC COM	\$ 9,665.29	\$ 4,784.00
NORTHGATE MINERALS CORP	\$ 9,613.46	\$ 10,008.09
NORTHROP GRUMMAN CORP COM	\$ 155,183.99	\$ 156,076.81
NORTHROP GRUMMAN CORP COM	\$ 363,479.85	\$ 678,505.92
NORTHROP GRUMMAN CORP COM	\$ 1,060,092.11	\$ 1,085,232.00
NORTHROP GRUMMAN CORP COM	\$ 795,742.40	\$ 1,179,600.00
NORTHWEST AIRLS CORP COM STK	\$ 86,031.39	\$ 70,373.50
NORTHWEST AIRLS CORP COM STK	\$ 111,591.80	\$ 94,315.00
NORTHWEST AIRLS CORP COM STK	\$ 401,396.77	\$ 361,299.00
NOVA BIOSOURCE FUELS INC COM STK	\$ 35,609.90	\$ 34,510.00
NOVA CHEMICALS CORP COM	\$ 7,918.67	\$ 6,480.00
NOVA CHEMICALS CORP COM	\$ 9,651.74	\$ 16,200.00
NOVACEA INC COM STK	\$ 4,166.90	\$ 894.00
NOVAGOLD RES INC COM NEW	\$ 28,305.73	\$ 21,216.00

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Asset Description	Historical Cost	Current Value
NOVARTIS AG CHF0.50(REGD)	\$ 401,978.33	\$ 421,258.67
NOVASTAR FINL INC COM NEW STK	\$ 6,476.02	\$ 3,502.68
NOVATEL WIRELESS INC COM NEW	\$ 2,315.53	\$ 1,620.00
NOVAVAX INC COM	\$ 15,476.27	\$ 12,154.50
NOVELL INC COM	\$ 5,216.04	\$ 5,303.64
NOVELL INC COM	\$ 113,021.54	\$ 59,769.00
NOVELLUS SYS INC COM	\$ 6,408.20	\$ 5,514.00
NOVELLUS SYS INC COM	\$ 142,000.89	\$ 79,953.00
NRG ENERGY INC COM NEW	\$ 40,460.28	\$ 42,559.88
NSTAR COM	\$ 10,394.93	\$ 11,254.79
NSTAR COM	\$ 559,719.92	\$ 612,118.00
NTELOS HLDGS CORP COM	\$ 3,618.36	\$ 4,352.14
NTELOS HLDGS CORP COM	\$ 86,656.00	\$ 95,008.00
NTELOS HLDGS CORP COM	\$ 358,885.03	\$ 427,536.00
NU HORIZONS ELECTRS CORP COM	\$ 2,360.17	\$ 1,563.75
NU SKIN ENTERPRISES INC CL A	\$ 5,234.15	\$ 4,939.22
NUANCE COMMUNICATIONS INC COM	\$ 101,063.06	\$ 102,945.48
NUANCE COMMUNICATIONS INC COM	\$ 175,366.31	\$ 151,868.40
NUANCE COMMUNICATIONS INC COM	\$ 186,307.57	\$ 280,200.00
NUANCE COMMUNICATIONS INC COM	\$ 218,240.73	\$ 322,603.60
NUCLEAR SOLUTIONS INC COM	\$ 113,069.47	\$ 99,450.00
NUCOR CORP COM	\$ 77,550.12	\$ 71,064.00
NUCOR CORP COM	\$ 146,042.86	\$ 149,090.73
NUCOR CORP COM	\$ 102,449.52	\$ 426,384.00
NUSTAR ENERGY LP UNIT COM UNIT	\$ 16,964.30	\$ 15,457.00
NUSTAR GP HLDGS LLC UNIT RESTG LTD LIABILITY CO INTS	\$ 6,488.90	\$ 5,742.12
NUTRACEA COM NEW	\$ 166,351.25	\$ 123,550.00
NUTRI PHARMACEUTICALS RESH INC COM NEW STK	\$ 1,689.90	\$ 420.00
NUTRI SYS INC NEW COM	\$ 51,637.12	\$ 45,866.00
NUTRITION 21 INC COM	\$ 25,809.04	\$ 14,766.00
NUVASIVE INC COM	\$ 5,114.59	\$ 7,904.00
NUVELO INC COM NEW	\$ 24,734.49	\$ 12,901.50
NV GEOTHERMAL PWR INC COM	\$ 26,622.75	\$ 30,444.00
NVE CORP COM NEW COM NEW	\$ 3,548.10	\$ 2,460.00
NVIDIA CORP COM	\$ 255,601.03	\$ 240,861.60
NVIDIA CORP COM	\$ 222,923.27	\$ 477,981.00
N-VIRO INTL CORP COM NEW	\$ 37,718.35	\$ 38,995.60
NXGEN HLDGS INC COM STK	\$ 4,712.31	\$ 0.28
NY & CO INC COM STK	\$ 37,108.14	\$ 36,366.00
NY CMNTY BANCORP INC COM	\$ 9,578.86	\$ 9,313.48
NYFIX INC DE COM	\$ 6,219.36	\$ 4,280.00
NYMEX HLDGS INC COM STK	\$ 293,114.31	\$ 295,278.10
NYMEX HLDGS INC COM STK	\$ 535,776.10	\$ 540,791.42
NYMOX PHARMACEUTICAL CORP COM	\$ 3,241.75	\$ 2,880.00

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Asset Description	Historical Cost	Current Value
NYSE EURONEXT COM STK	\$ 597,542.22	\$ 579,282.00
NYSE EURONEXT COM STK	\$ 1,214,730.83	\$ 1,284,117.84
O2DIESEL CORP COM	\$ 12,835.53	\$ 5,850.56
OBAGI MED PRODS INC COM	\$ 17,329.10	\$ 18,290.00
OBAYASHI CORP NPV	\$ 317,315.50	\$ 332,023.45
OCCIDENTAL PETE CORP COM	\$ 132,653.21	\$ 183,945.43
OCCIDENTAL PETE CORP COM	\$ 402,913.82	\$ 1,231,840.00
OCCIDENTAL PETE CORP COM	\$ 416,137.19	\$ 1,616,790.00
OCCULOGIX INC COM STK	\$ 1,667.81	\$ 16.00
OCEAN PWR TECHNOLOGIES INC COM NEW STK	\$ 25,252.62	\$ 29,051.70
OCEANEERING INTL INC COM	\$ 158,884.10	\$ 152,278.35
OCEANFREIGHT INC	\$ 31,345.75	\$ 24,037.50
OCTILLION CORP COM NEW COM NEW	\$ 483,144.88	\$ 282,289.59
OCULUS INNOVATIVE SCIENCES INC COM	\$ 42,615.10	\$ 39,360.00
OCWEN FINL CORP COM NEW COM NEW	\$ 71,508.09	\$ 27,700.00
ODYSSEY HEALTHCARE INC COM	\$ 2,097.57	\$ 1,625.82
ODYSSEY MARINE EXPL INC COM	\$ 846.13	\$ 619.00
ODYSSEY RE HLDGS CORP COM	\$ 153,309.70	\$ 154,182.00
OFFICE DEPOT INC COM	\$ 2,894.50	\$ 1,697.02
OFFICE DEPOT INC COM	\$ 144,894.88	\$ 95,979.00
OFFICEMAX INC DEL COM	\$ 13,590.95	\$ 6,198.00
OFFICEMAX INC DEL COM	\$ 61,426.47	\$ 39,254.00
OFFICEMAX INC DEL COM	\$ 333,108.65	\$ 136,356.00
OIL STS INTL INC COM ISIN US6780261052	\$ 854,344.96	\$ 629,514.00
OILSANDS QUEST INC COM STK	\$ 330,134.32	\$ 278,076.48
OILSANDS QUEST INC WT EXP	\$ 3,324.90	\$ 3,500.00
OKI ELECTRIC IND NPV	\$ 152,298.18	\$ 111,220.52
OLD 2ND BANCORP INC DEL COM	\$ 2,804.66	\$ 3,536.28
OLD 2ND BANCORP INC DEL COM	\$ 45,182.60	\$ 42,864.00
OLD NATL BANCORP IND COM	\$ 17,585.68	\$ 15,387.99
OLIN CORP COM	\$ 1,456.37	\$ 1,426.77
OLIN CORP COM	\$ 237,009.40	\$ 235,826.00
OLYMPIC STL INC COM	\$ 2,963.81	\$ 3,171.00
OM GROUP INC	\$ 41,122.37	\$ 43,155.00
OM GROUP INC	\$ 197,363.07	\$ 207,144.00
OM GROUP INC	\$ 317,885.12	\$ 333,732.00
OMDA OIL & GAS INC COM	\$ 309.95	\$ 100.00
OMEGA NAVIGATION ENTERPRISES INC	\$ 5,814.95	\$ 4,740.00
OMEGA PROTEIN CORP COM	\$ 5,406.35	\$ 5,574.00
OMNI ENERGY SVCS CORP COM NEW COM NEW	\$ 20,702.63	\$ 14,640.00
OMNICARE INC COM	\$ 2,973.99	\$ 1,710.75
OMNICELL INC COM	\$ 15,075.98	\$ 16,158.00
OMNICOM GROUP INC COM	\$ 74,086.38	\$ 67,067.11
OMNICOM GROUP INC COM	\$ 342,465.51	\$ 343,641.90

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Asset Description	Historical Cost	Current Value
OMNICOM GROUP INC COM	\$ 244,375.28	\$ 394,499.00
OMNITURE INC COM STK	\$ 66,521.00	\$ 73,238.00
OMNITURE INC COM STK	\$ 173,516.88	\$ 177,768.60
OMNIVISION TECHNOLOGIES INC COM	\$ 62,073.76	\$ 51,394.60
OMNOVA SOLUTIONS INC COM	\$ 33,503.77	\$ 22,618.89
OMRIX BIOPHARMACEUTICALS INC COM STK	\$ 1,616.35	\$ 1,737.00
OMRON CORP NPV	\$ 619,955.37	\$ 539,130.82
ON SEMICONDUCTOR CORP COM	\$ 1,383,168.35	\$ 1,171,272.00
ON TRACK INNOVATIONS COM ILS0.10	\$ 20,447.05	\$ 11,520.00
ON2 TECHNOLOGIES	\$ 33,992.88	\$ 29,070.00
ONCOLYTICS BIOTECH INC COM	\$ 7,989.51	\$ 4,299.75
ONCOTHYREON INC COM STK	\$ 13,695.26	\$ 3,726.33
ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS A	\$ 48,559.21	\$ 49,450.00
ONEBEACON INSURANCE GROUP LTD COM STK USD0.01 CLASS A	\$ 68,912.32	\$ 68,800.00
ONEIDA FINL CORP COM STK	\$ 3,881.25	\$ 3,254.12
ONELINK CORP COM STK	\$ 3,216.64	\$ 13.50
ONEOK INC COM STK	\$ 29,599.63	\$ 27,514.88
ONEOK INC COM STK	\$ 205,517.40	\$ 196,988.00
ONEOK INC COM STK	\$ 375,224.78	\$ 358,160.00
ONESTEEL NPV	\$ 142,675.10	\$ 249,615.35
ONLINE PWR SUP INC COM	\$ 46,941.63	\$ 0.35
ONLINE RES CORP COM	\$ 298.00	\$ 357.60
ONYX PHARMACEUTICALS INC DEL COM	\$ 18,421.44	\$ 27,810.00
ONYX PHARMACEUTICALS INC DEL COM	\$ 203,873.95	\$ 264,751.20
OPEN ENERGY CORP COM STK	\$ 14,844.22	\$ 8,250.00
OPEN TEXT CORP COM	\$ 28,852.82	\$ 28,305.00
OPENTV CORP OPENTV CORP ISIN NL0000470755	\$ 4,320.66	\$ 1,935.12
OPENWAVE SYS INC COM NEW	\$ 5,635.01	\$ 1,690.00
OPENWAVE SYS INC COM NEW	\$ 29,676.90	\$ 28,600.00
OPLINK COMMUNICATIONS INC COM NEW	\$ 7,509.95	\$ 7,675.00
OPNET TECHNOLOGIES INC COM ISIN US6837571081	\$ 13,224.87	\$ 9,060.00
OPTI CDA INC COM STK	\$ 13,277.43	\$ 12,412.86
OPTI INC COM	\$ 4,543.35	\$ 3,203.40
OPTICON SYS INC COM STK	\$ 2,543.41	\$
OPTIMAL GROUP INC CL A NEW	\$ 29,989.45	\$ 14,400.50
OPTIONSXPRESS HLDGS INC COM STK	\$ 46,854.48	\$ 52,561.69
OPTIONSXPRESS HLDGS INC COM STK	\$ 67,212.97	\$ 87,932.00
OPTIONSXPRESS HLDGS INC COM STK	\$ 1,080,358.02	\$ 1,427,204.00
OPTIUM CORP COM	\$ 1,509.95	\$ 1,576.00
ORACLE CORP COM	\$ 301,482.79	\$ 325,513.28
ORACLE CORP COM	\$ 767,075.22	\$ 1,155,870.20
ORACLE CORP COM	\$ 1,162,127.98	\$ 2,251,226.00
ORACLE CORP COM	\$ 2,501,304.21	\$ 2,745,998.96
ORAMED PHARMACEUTICALS INC COM STK	\$ 303.95	\$ 78.00

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Asset Description	Historical Cost	Current Value
ORASURE TECHNOLOGIES INC COM	\$ 1,260.02	\$ 977.90
ORBITAL SCI CORP COM	\$ 24,981.30	\$ 29,424.00
ORBITZ WORLDWIDE INC COM	\$ 205,251.30	\$ 145,350.00
ORBOTECH LTD SH COM	\$ 2,550.87	\$ 1,755.00
ORCHESTRA THERAPEUTICS INC COM PAR \$0.0025 STK	\$ 1,681.51	\$ 30.10
ORGANA TECHNOLOGIES GROUP INC COM STK	\$ 8,919.22	\$ 157.50
ORGANIC RECYCLING TECHNOLOGIES INC COM	\$ 7,059.90	\$ 4,100.00
ORIENS TRAVEL & HOTEL MGMT CORP COM STK	\$ 3,009.95	\$ 2,600.00
ORIENT O/SEAS INTL USD0.10	\$ 51,198.07	\$ 36,999.51
ORIGIN AGRITECH LIMITED	\$ 5,167.44	\$ 3,305.00
ORIX CORP NPV	\$ 1,227,617.22	\$ 719,410.11
ORLEANS ENERGY LTD	\$ 12,957.10	\$ 8,956.80
ORMAT TECHNOLOGIES INC COM	\$ 44,585.35	\$ 54,459.90
ORTHOLOGIC CORP COM STK USD0.0005	\$ 1,617.45	\$ 1,350.00
OSHKOSH CORPORATION	\$ 20,351.40	\$ 16,559.95
OSI PHARMACEUTICALS INC COM	\$ 35,789.21	\$ 35,121.24
OSI SYS INC COM	\$ 4,084.04	\$ 5,294.00
OSIRIS THERAPEUTICS INC NEW COM	\$ 3,609.95	\$ 3,606.00
OSTEOTECH INC COM	\$ 1,519.95	\$ 1,564.00
OTELCO INC INCOME DEP SECS IDS	\$ 140,182.18	\$ 109,038.81
OVERSTOCK COM INC DEL COM	\$ 2,408.29	\$ 1,553.00
OVERSTOCK COM INC DEL COM	\$ 36,331.36	\$ 27,954.00
OWENS CORNING NEW WT EXP SER B WTS	\$ 48,258.30	\$ 3,855.60
OWENS ILL INC COM NEW	\$ 34,157.52	\$ 39,600.00
OWENS ILL INC COM NEW	\$ 48,155.70	\$ 54,450.00
OWENS ILL INC COM NEW	\$ 136,683.85	\$ 148,500.00
OWENS ILL INC COM NEW	\$ 245,707.03	\$ 349,965.00
OYO GEOSPACE COM	\$ 10,297.11	\$ 13,188.00
PAC FL CELL CORP COM STK	\$ 1,757.47	\$ 1,250.00
PAC SUNWEAR CAL INC COM	\$ 2,549.51	\$ 1,650.87
PACCAR INC COM	\$ 41,833.73	\$ 47,366.55
PACCAR INC COM	\$ 112,306.81	\$ 513,419.52
PACER INTL INC TENN COM	\$ 25,469.03	\$ 14,392.50
PACIFIC BOOKER MINERALS INC COM	\$ 4,836.69	\$ 6,944.00
PACIFIC CAP BANCORP NEW COM	\$ 155,195.97	\$ 90,585.00
PACIFIC COMOX RES LTD COM	\$ 7,394.90	\$ 5,976.70
PACIFIC ETHANOL INC COM	\$ 279,784.97	\$ 201,875.69
PACIFIC MERCANTILE BANCORP COM	\$ 2,694.95	\$ 2,462.00
PACIFIC RODERA ENERGY INC FORMERLY PAC RODERA VENTURES INC TO 03/29/2004 COM	\$ 13,672.48	\$ 14,185.00
PACTIV CORP COM	\$ 90,000.26	\$ 85,721.97
PAETEC HLDG CORP COM STK	\$ 882.30	\$ 1,755.00
PAETEC HLDG CORP COM STK	\$ 73,395.60	\$ 60,450.00
PAIN THERAPEUTICS INC COM ISIN US69562K1007	\$ 10,176.97	\$ 10,547.00
PAINCARE HLDGS INC COM STK	\$ 405.49	\$ 12.40

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Asset Description	Historical Cost	Current Value
PALADIN ENERGY LTD NPV	\$ 46,120.43	\$ 100,847.23
PALADIN HLDGS INC COM STK	\$ 32,468.07	\$ 2,345.00
PALADINE RESOURCES COM	\$ 286,628.38	\$ 256,473.32
PALATIN TECHNOLOGIES INC COM NEW STK	\$ 22,612.69	\$ 2,200.00
PALL CORP COM	\$ 66,654.55	\$ 126,322.56
PALL CORP COM	\$ 498,221.27	\$ 520,128.00
PALM INC NEW COM	\$ 93,537.38	\$ 65,870.86
PALOMAR MED TECHNOLOGIES INC COM NEW	\$ 40,476.13	\$ 20,957.76
PAN AMERN SILVER CORP COM	\$ 525,467.44	\$ 613,370.80
PAN ORIENT ENERGY CORP	\$ 3,041.94	\$ 11,520.45
PANACOS PHARMACEUTICALS INC COM	\$ 15,459.84	\$ 1,975.00
PANCONTINENTAL URANIUM CORP COM STK	\$ 9,875.44	\$ 6,477.16
PANERA BREAD CO CL A	\$ 20,793.36	\$ 18,268.20
PAPA JOHNS INTL INC COM	\$ 6,792.95	\$ 6,810.00
PAPA JOHNS INTL INC COM	\$ 89,911.66	\$ 70,370.00
PAR PHARMACEUTICAL COS INC COM	\$ 79,798.25	\$ 84,000.00
PARAGON SHIPPING INC CL A COM STK	\$ 5,147.32	\$ 3,701.95
PARALLEL PETROLEUM CORP COM STK USD0.01	\$ 209,290.29	\$ 168,895.40
PARALLEL PETROLEUM CORP COM STK USD0.01	\$ 227,494.02	\$ 229,190.00
PARK PL ENERGY CORP COM STK	\$ 1,014.95	\$ 210.00
PARKER DRILLING CO COM	\$ 74,734.40	\$ 69,324.10
PARKER-HANNIFIN CORP COM	\$ 7,829.95	\$ 7,531.00
PARKER-HANNIFIN CORP COM	\$ 106,409.67	\$ 320,971.22
PARK-OHIO HLDGS CORP COM	\$ 3,404.95	\$ 4,392.50
PARTICLE DRILLING TECHNOLOGIES INC COM	\$ 2,120.57	\$ 1,548.00
PARTNERRE HLDG LTD COM STK	\$ 447,684.60	\$ 478,674.00
PATIENT PORTAL TECHNOLOGIES INC COM STK	\$ 2,127.90	\$ 640.00
PATRIOT CAP FDG INC COM	\$ 22,786.33	\$ 16,885.24
PATRIOT COAL CORP-STOCK DISTRIBUTION	\$ 11,884.30	\$ 16,278.60
PATRIOT SCIENTIFIC CORP COM	\$ 125,637.92	\$ 94,209.00
PATTERSON COS INC COM	\$ 137,820.22	\$ 118,825.00
PATTERSON-UTI ENERGY INC COM	\$ 39,018.28	\$ 30,718.70
PATTERSON-UTI ENERGY INC COM	\$ 280,347.20	\$ 273,280.00
PAXTON ENERGY INC COM	\$ 40,707.80	\$ 12,870.00
PAYCHEX INC COM	\$ 44,293.44	\$ 41,739.93
PAYCHEX INC COM	\$ 216,834.86	\$ 304,248.00
PAYMENT DATA SYS INC COM STK	\$ 929.95	\$ 110.00
PC CONNECTION INC COM	\$ 2,959.98	\$ 2,678.60
PC CONNECTION INC COM	\$ 28,792.09	\$ 26,105.00
PC MALL INC COM	\$ 13,323.58	\$ 7,261.80
PCCW LIMITED	\$ 15,358.43	\$ 950.08
PCS EDVENTURES COM INC COM	\$ 745.06	\$ 2,132.00
PDL BIOPHARMA INC COM	\$ 32,508.60	\$ 27,156.00
PDL BIOPHARMA INC COM	\$ 164,224.27	\$ 121,238.40

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Asset Description	Historical Cost	Current Value
PDL BIOPHARMA INC COM	\$ 124,515.12	\$ 126,144.00
PEABODY ENERGY CORP COM STK	\$ 171,989.75	\$ 238,531.57
PEABODY ENERGY CORP COM STK	\$ 261,526.39	\$ 412,988.00
PEABODY ENERGY CORP COM STK	\$ 521,879.16	\$ 593,593.20
PEAK ENERGY SVCS TR TR UNIT PEAK ENERGY SERVICES TRUST	\$ 11,671.54	\$ 5,866.50
PEARL EXPL & PRODTN LTD COM STK	\$ 17,739.95	\$ 15,806.40
PEDIATRIX MED GROUP COM	\$ 5,333.95	\$ 13,630.00
PEDIMENT EXPL LTD COM	\$ 1,094.86	\$ 3,543.28
PEETS COFFEE & TEA INC COM	\$ 731,620.09	\$ 802,332.00
PEGASUS WIRELESS CORP NEV COM NEW STK	\$ 4,797.32	\$ 2.48
PEMBINA PIPELINE INCOME FD TR UNIT	\$ 15,578.34	\$ 17,772.10
PENFORD CORP COM	\$ 5,517.95	\$ 4,110.27
PENFORD CORP COM	\$ 69,478.38	\$ 53,739.00
PENN NATL GAMING INC COM	\$ 20,062.13	\$ 23,820.00
PENNEY J.C CO INC COM	\$ 27,261.37	\$ 22,369.44
PENNEY J.C CO INC COM	\$ 215,925.00	\$ 250,743.00
PENNEY J.C CO INC COM	\$ 1,469,188.01	\$ 901,795.00
PENSKE AUTOMOTIVE GROUP INC COM STK	\$ 327,552.86	\$ 265,392.00
PENSON WORLDWIDE INC COM	\$ 4,003.97	\$ 2,152.50
PENSON WORLDWIDE INC COM	\$ 27,459.00	\$ 25,830.00
PENTAIR INC COM	\$ 3,657.55	\$ 3,615.05
PEOPLES UTD FINL INC COM	\$ 17,247.90	\$ 18,690.00
PEPCO HLDGS INC COM	\$ 133,046.43	\$ 149,583.00
PEPCO HLDGS INC COM	\$ 344,898.17	\$ 437,017.00
PEPININI MINERALS LIMITED COM STK	\$ 18,078.45	\$ 10,317.00
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	\$ 4,116.95	\$ 3,946.00
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	\$ 83,287.20	\$ 138,110.00
PEPSI BOTTLING GROUP INC COM STK ISIN US7134091005	\$ 157,283.49	\$ 153,894.00
PEPSIAMERICAS INC COM	\$ 20,332.20	\$ 19,992.00
PEPSIAMERICAS INC COM	\$ 435,893.48	\$ 456,484.00
PEPSICO INC COM	\$ 373,036.44	\$ 417,264.58
PEPSICO INC COM	\$ 399,183.71	\$ 532,059.00
PEPSICO INC COM	\$ 1,055,972.62	\$ 1,395,042.00
PEPSICO INC COM	\$ 1,058,051.47	\$ 1,571,130.00
PEPSICO INC COM	\$ 1,554,739.72	\$ 1,715,340.00
PEPSICO INC COM	\$ 1,174,697.88	\$ 3,080,781.00
PERDIGAO SA SPONSORED ADR REPSTG COM	\$ 30,705.25	\$ 32,006.00
PEREGRINE PHARMACEUTICALS INC COM	\$ 122,100.14	\$ 38,729.75
PERICOM SEMICONDUCTOR CORP COM	\$ 15,746.50	\$ 18,700.00
PERINI CORP COM	\$ 82,694.04	\$ 57,035.34
PERINI CORP COM	\$ 438,335.90	\$ 335,502.00
PERINI CORP COM	\$ 288,975.94	\$ 360,354.00
PERINI CORP COM	\$ 395,722.05	\$ 389,348.00
PERKINELMER INC COM	\$ 40,646.40	\$ 39,030.00

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Asset Description	Historical Cost	Current Value
PERKINELMER INC COM	\$ 51,191.69	\$ 80,662.00
PERKINELMER INC COM	\$ 572,300.78	\$ 517,798.00
PERNOD RICARD NPV EUR1.55	\$ 1,090,007.96	\$ 1,340,208.38
PERRIGO CO COM	\$ 27,963.73	\$ 33,819.66
PETAQUILLA RES LTD COM	\$ 352.57	\$ 650.00
PETRO CANADA COM NPV	\$ 43,292.46	\$ 43,163.28
PETROBANK ENERGY & RES LTD COM	\$ 7,237.21	\$ 7,668.74
PETRO-CDA COM PETRO-CANADA	\$ 22,529.30	\$ 23,700.04
PETROHAWK ENERGY CORP COM	\$ 60,682.59	\$ 63,648.87
PETROHAWK ENERGY CORP COM	\$ 151,095.78	\$ 167,733.90
PETROLIFERA PETE LTD COM PETROLIFERA PETE LTD	\$ 1,003.47	\$ 650.04
PETROQUEST ENERGY INC COM	\$ 1,353.28	\$ 1,430.00
PETROSOUTH ENERGY CORP COM STK	\$ 103,521.41	\$ 62,010.00
PETSMART INC COM	\$ 24,236.51	\$ 19,070.81
PEUGEOT SA EUR1	\$ 684,792.94	\$ 753,069.68
PEYTO ENERGY TR TR UNIT COM UNIT	\$ 28,581.46	\$ 26,541.58
PFIZER INC COM STK \$.11 1/9 PAR	\$ 352,788.01	\$ 321,174.90
PFIZER INC COM STK \$.11 1/9 PAR	\$ 1,052,299.36	\$ 960,110.15
PFIZER INC COM STK \$.11 1/9 PAR	\$ 1,754,533.25	\$ 1,646,561.20
PFIZER INC COM STK \$.11 1/9 PAR	\$ 3,518,963.15	\$ 3,075,369.00
PFIZER INC COM STK \$.11 1/9 PAR	\$ 2,991,414.82	\$ 3,925,311.89
PG& E CORP COM	\$ 56,363.60	\$ 53,862.50
PG& E CORP COM	\$ 242,328.00	\$ 228,807.90
PG& E CORP COM	\$ 241,475.70	\$ 383,501.00
PG& E CORP COM	\$ 657,899.36	\$ 629,114.00
PGT INC COM	\$ 14,509.95	\$ 4,760.00
PHANTOM ENTMT INC COM STK	\$ 1,253.19	\$ 3.00
PHARMACEUTICAL HOLDRS TR DEPOS RCPT	\$ 39,452.30	\$ 39,595.00
PHARMACOEPIA INC COM	\$ 12,684.85	\$ 11,925.00
PHARMANET DEV GROUP INC COM	\$ 3,426.14	\$ 3,921.00
PHARMERICA CORP COM STK	\$ 21,907.93	\$ 18,099.52
PHC INC MASS CL A CL A	\$ 17,982.10	\$ 22,500.00
PHH CORP COM NEW COM NEW	\$ 10,771.74	\$ 9,119.88
PHILADELPHIA CONS HLDG CORP COM	\$ 176,722.44	\$ 204,620.00
PHILADELPHIA CONS HLDG CORP COM	\$ 362,148.44	\$ 503,680.00
PHILIPPINE LNG DIS PHP5	\$ 121,329.39	\$ 192,307.69
PHILLIPS VAN HEUSEN CORP COM	\$ 1,047.04	\$ 737.90
PHILLIPS VAN HEUSEN CORP COM	\$ 239,011.24	\$ 283,822.00
PHILLIPS VAN HEUSEN CORP COM	\$ 528,201.93	\$ 512,354.00
PHOENIX ASSOCS LD SYND COM STK USD0.001	\$ 95,946.86	\$ 21,105.04
PHOENIX COS INC NEW COM COM	\$ 104,342.08	\$ 102,082.00
PHOENIX TECHNOLOGIES LTD COM	\$ 1,350.95	\$ 2,576.00
PHOTOMEDEX INC COM	\$ 13,009.95	\$ 12,350.00
PHOTON DYNAMICS INC COM	\$ 1,871.91	\$ 415.00

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Asset Description	Historical Cost	Current Value
PHOTRONICS INC COM	\$ 10,005.95	\$ 12,470.00
PHYSICIANS ADULT DAYCARE INC COM	\$ 1,729.25	\$ 44.00
PHYSICIANS RESOURCE GROUP INC COM	\$ 206.44	\$
PICK COMMUNICATIONS CORP COM NEW	\$ 473.70	\$ 0.01
PICO HLDGS INC COM NEW STK	\$ 4,105.28	\$ 3,362.00
PIKE ELEC CORP COM STK	\$ 17,420.88	\$ 16,760.00
PILGRIM PETE CORP COM	\$ 120,784.58	\$ 12,399.61
PINETREE CAP COM STK	\$ 3,146,981.27	\$ 2,046,634.01
PINNACLE AIRL CORP COM	\$ 34,385.79	\$ 38,536.75
PINNACLE DATA SYSTEMS INC COM	\$ 265.95	\$ 260.01
PINNACLE ENTMT INC COM	\$ 2,884.95	\$ 2,356.00
PINNACLE ENTMT INC COM	\$ 293,108.73	\$ 244,552.80
PINNACLE MICRO INC COM	\$ 7,395.58	\$ 0.71
PINNACLE W. CAP CORP COM	\$ 35,410.14	\$ 36,483.75
PINNACLE W. CAP CORP COM	\$ 98,142.30	\$ 106,025.00
PIONEER DRILLING CO COM STK	\$ 11,372.60	\$ 10,573.20
PIONEER NAT RES CO COM STK	\$ 22,649.39	\$ 27,016.53
PITCHSTONE EXPLORATIONS LTD COM STK	\$ 3,967.15	\$ 4,194.80
PITNEY BOWES INC COM	\$ 20,105.01	\$ 19,223.93
PITNEY BOWES INC COM	\$ 152,382.11	\$ 213,024.00
PITNEY BOWES INC COM	\$ 380,094.15	\$ 384,204.00
PIXTECH INC COM	\$ 7,209.95	\$ 0.50
PLAINS EXPL & PRODTN CO COM	\$ 5,231.36	\$ 6,696.00
PLANAR SYS INC	\$ 89,190.56	\$ 67,200.00
PLANKTOS CORP COM STK	\$ 16,290.20	\$ 1,793.16
PLANTRONICS INC NEW COM	\$ 6,370.42	\$ 6,136.00
PLASTICON INTL INC COM	\$ 6,981.82	\$ 2,427.27
PLATINUM GROUP METALS LTD COM NEW PLATNIUM GROUP METALS LIMITED NEW	\$ 1,382.95	\$ 4,000.00
PLATINUM RESH ORGANIZATION INC COM	\$ 4,583.24	\$ 902.00
PLATINUM UNDERWRITERS HLDGS INC COM USD0.01	\$ 259,740.00	\$ 263,144.00
PLAYBOY ENTERPRISES INC (HOLDINGS CO) 1 NEW CL B	\$ 2,950.65	\$ 2,736.00
PLEXUS CORP COM	\$ 16,130.97	\$ 20,351.50
PLEXUS CORP COM	\$ 130,331.70	\$ 115,544.00
PLUG PWR INC COM	\$ 8,224.23	\$ 8,018.50
PLURIS ENERGY GROUP INC COM STK	\$ 424.95	\$ 150.00
PMC SIERRA INC COM	\$ 15,894.90	\$ 14,486.10
PMI GROUP INC COM	\$ 85,480.77	\$ 46,480.00
PNC FINANCIAL SERVICES GROUP COM STK	\$ 404,604.91	\$ 577,720.00
PNC FINANCIAL SERVICES GROUP COM STK	\$ 590,917.00	\$ 719,524.00
POINTER TELOCATION LTD ORD ILS0.01	\$ 135.65	\$ 92.40
POLARIS GEOTHERMAL INC COM STK	\$ 1,749.15	\$ 1,747.80
POLARIS INDS INC COM	\$ 33,778.40	\$ 33,200.15
POLARIS INDS INC COM	\$ 205,646.53	\$ 195,857.00
POLO RALPH LAUREN CORP CL A	\$ 12,504.41	\$ 11,122.20

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Asset Description	Historical Cost	Current Value
POLO RALPH LAUREN CORP CL A	\$ 134,280.40	\$ 98,864.00
POLO RALPH LAUREN CORP CL A	\$ 484,203.92	\$ 433,765.80
POLYCOM INC COM	\$ 1,387.22	\$ 1,389.00
POLYMET MNG CORP COM	\$ 24,703.08	\$ 32,428.00
POLYONE CORP COM	\$ 10,882.31	\$ 9,870.00
PONIARD PHARMACEUTICALS INC COM NEW STK	\$ 139.20	\$ 70.56
POPULAR INC COM	\$ 7,577.56	\$ 3,710.00
PORTFOLIO RECOVERY ASSOCS INC COM	\$ 27,382.01	\$ 24,198.70
PORTLAND GEN ELEC CO COM NEW STK\	\$ 20,238.18	\$ 19,446.00
POSCO KRW5000	\$ 139,454.38	\$ 245,713.37
POTASH CORP SASK INC COM	\$ 648,941.26	\$ 765,867.20
POTASH CORP SASK INC COM	\$ 870,049.72	\$ 1,461,913.80
POWER AIR CORP COM	\$ 1,043.94	\$ 234.00
POWER SPECTRA INC COM	\$ 7,774.93	\$ 2.00
POWER-ONE INC COM	\$ 16,722.51	\$ 7,980.00
POWER-ONE INC COM	\$ 23,437.80	\$ 23,940.00
POWERSHARES EXCHANGE-TRADED FD TR DWA TECH LEADERS PORTFOLIO DWA	\$ 2,503.15	\$ 2,510.68
POWERWAVE TECHNOLOGIES INC COM	\$ 22,920.23	\$ 16,039.40
POZEN INC COM	\$ 2,183.23	\$ 2,400.00
POZEN INC COM	\$ 29,247.12	\$ 33,600.00
PPG IND INC COM	\$ 63,555.63	\$ 68,116.64
PPG IND INC COM	\$ 183,381.15	\$ 294,966.00
PPG IND INC COM	\$ 882,735.77	\$ 1,036,594.80
PPL CORP COM ISIN US69351T1060	\$ 4,475.03	\$ 5,602.75
PPL CORP COM ISIN US69351T1060	\$ 80,557.08	\$ 214,610.80
PPL CORP COM ISIN US69351T1060	\$ 172,627.37	\$ 489,646.00
PPR EUR4	\$ 1,914,587.38	\$ 1,728,070.09
PRAXAIR INC COM	\$ 65,272.69	\$ 73,921.60
PRAXAIR INC COM	\$ 201,091.27	\$ 363,711.00
PRAXAIR INC COM	\$ 178,554.79	\$ 700,809.00
PRAXAIR INC COM	\$ 934,149.43	\$ 1,237,060.95
PRB ENERGY INC COM	\$ 7,532.95	\$ 280.00
PRE PAID LEGAL SVCS INC COM	\$ 38,262.52	\$ 52,029.00
PRECISION CASTPARTS CORP COM	\$ 296,154.22	\$ 296,686.93
PRECISION CASTPARTS CORP COM	\$ 417,118.10	\$ 485,450.00
PRECISION DRILLING TR TR UNIT COM STK	\$ 16,566.11	\$ 12,136.00
PREFERRED BK LOS ANGELES CALIF COM STK	\$ 128,167.20	\$ 93,672.00
PREMIER EXHIBITIONS INC COM	\$ 16,373.92	\$ 15,447.28
PREMIER INFORMATION MGMT INC COM	\$ 3,167.95	\$ 150.00
PREMIERE GLOBAL SVCS INC COM	\$ 822.95	\$ 1,485.00
PREMIERE GLOBAL SVCS INC COM	\$ 232,303.06	\$ 261,360.00
PREMIERE GLOBAL SVCS INC COM	\$ 416,688.74	\$ 479,655.00
PRESTIGE BRANDS HLDGS INC COM	\$ 12,659.93	\$ 8,347.68
PRESTIGE BRANDS HLDGS INC COM	\$ 36,306.27	\$ 24,684.00

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Asset Description	Historical Cost	Current Value
PRESTIGE BRANDS HLDGS INC COM	\$ 107,571.42	\$ 74,052.00
PRICE NET U S A INC COM	\$ 119,611.81	\$ 3.91
PRICE T ROWE GROUP INC COM	\$ 38,491.29	\$ 49,125.78
PRICE T ROWE GROUP INC COM	\$ 134,373.17	\$ 407,896.00
PRICE T ROWE GROUP INC COM	\$ 225,936.53	\$ 512,609.60
PRICELINE COM INC COM NEW STK	\$ 135,600.89	\$ 148,628.84
PRICELINE COM INC COM NEW STK	\$ 79,005.70	\$ 271,069.60
PRICELINE COM INC COM NEW STK	\$ 275,717.48	\$ 346,877.20
PRIDE INTL INC DEL COM	\$ 22,573.51	\$ 22,814.70
PRIMUS GTY LTD COM STK	\$ 2,129.45	\$ 1,577.25
PRIMUS TELECOMMUNICATIONS GROUP INC PRTL	\$ 2,321.52	\$ 2,067.00
PRINCETON NATL BANCORP INC COM	\$ 6,387.70	\$ 6,305.00
PRINCIPAL FINL GROUP INC COM STK	\$ 5,910.10	\$ 7,163.70
PRINCIPAL FINL GROUP INC COM STK	\$ 207,020.32	\$ 461,228.00
PRO MTRS GROUP CORP COM STK	\$ 17,096.25	\$ 2,125.00
PROCTER & GAMBLE CO COM	\$ 772,627.07	\$ 881,920.38
PROCTER & GAMBLE CO COM	\$ 1,168,014.87	\$ 1,372,219.80
PROCTER & GAMBLE CO COM	\$ 1,313,971.21	\$ 1,519,794.00
PROCTER & GAMBLE CO COM	\$ 1,276,390.16	\$ 2,217,284.00
PROCTER & GAMBLE CO COM	\$ 2,553,010.14	\$ 2,510,964.00
PROCTER & GAMBLE CO COM	\$ 2,286,837.99	\$ 5,764,204.20
PRODUCE SAFETY & SEC INTL INC COM PAR \$.0001 NEW COM STK	\$ 4,620.84	\$
PROGRESS ENERGY INC COM	\$ 26,540.72	\$ 29,354.73
PROGRESS ENERGY INC COM	\$ 254,812.30	\$ 314,795.00
PROGRESSIVE CORP OH COM	\$ 12,057.14	\$ 9,430.09
PROGRESSIVE CORP OH COM	\$ 218,815.22	\$ 339,132.00
PROJ GROUP INC COM STK	\$ 279.95	\$ 0.80
PROSOFT LEARNING CORP COM	\$ 2,509.95	\$ 40.00
PROSPECT CAP CORP COM	\$ 7,232.95	\$ 6,525.00
PROSPERITY BANCSHARES INC COM	\$ 263,311.43	\$ 228,654.20
PROTALIX BIOTHERAPEUTICS INC COM STK	\$ 1,199.95	\$ 680.00
PROTERION CORP COM STK	\$ 1,548.25	\$ 3.45
PROVECTUS PHARMACEUTICAL INC COM	\$ 2,032.95	\$ 2,924.00
PROVIDENT ENERGY TR TR UNIT	\$ 140,876.31	\$ 126,950.00
PROXIM CORP CL A NEW	\$ 1,302.56	\$ 0.40
PROXIM WIRELESS CORP COM STK	\$ 24,676.57	\$ 5,940.00
PROXYMED INC COM NEW	\$ 59.23	\$ 8.01
PRUDENTIAL FINL INC COM	\$ 56,404.20	\$ 60,531.17
PRUDENTIAL FINL INC COM	\$ 509,743.68	\$ 507,998.40
PRUDENTIAL FINL INC COM	\$ 428,745.04	\$ 1,069,960.00
PSS WORLD MED INC COM	\$ 115,710.00	\$ 136,990.00
PSYCHEMEDICS CORP COM NEW COM NEW	\$ 9,045.71	\$ 8,795.40
PSYCHIATRIC SOLUTIONS INC COM	\$ 46,436.30	\$ 39,000.00
PSYCHIATRIC SOLUTIONS INC COM	\$ 641,468.45	\$ 524,225.00

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Asset Description	Historical Cost	Current Value
PTT PUBLIC COMPANY THB10(ALIEN MKT)	\$ 170,067.62	\$ 308,653.70
PUB SERVICE ENTERPRISE GROUP INC COM	\$ 82,034.82	\$ 102,068.41
PUB SERVICE ENTERPRISE GROUP INC COM	\$ 176,460.20	\$ 268,195.20
PUB SERVICE ENTERPRISE GROUP INC COM	\$ 549,215.40	\$ 589,440.00
PUB SERVICE ENTERPRISE GROUP INC COM	\$ 241,834.76	\$ 628,736.00
PUBLIC POWER CORP EUR2.935 (CR)	\$ 424,662.56	\$ 418,386.10
PUDA COAL INC COM NEW STK	\$ 5,703.26	\$ 2,359.18
PUGET ENERGY INC NEW COM	\$ 15,130.81	\$ 18,975.77
PULTE HOMES INC COM	\$ 18,911.58	\$ 17,501.58
PULTE HOMES INC COM	\$ 60,694.85	\$ 56,916.00
PUNCH TAVERNS ORD SHS GBP0.0004786	\$ 461,727.83	\$ 313,645.80
PURADYN FILTER TECHNOLOGIES INC COM	\$ 10,837.80	\$ 1,600.00
PURCHASEPRO COM INC COM NEW STK	\$ 5,067.64	\$ 132.00
PURE BIOFUELS CORP COM STK	\$ 30,505.90	\$ 19,555.20
PURE BIOSCIENCE COM	\$ 14,580.17	\$ 13,980.00
PUTNAM PREMIER INC TR	\$ 10,817.44	\$
PWR 3 MED PRODS INC COM STK	\$ 7,786.60	\$ 2,518.50
Q E P INC COM	\$ 1,189.67	\$ 2,061.60
QAD INC COM	\$ 26,611.59	\$ 31,289.00
QANTAS AIRWAYS NPV	\$ 225,622.89	\$ 223,711.69
QBE INS GROUP NPV	\$ 192,205.25	\$ 315,224.45
QIAO XING UNIVERSAL TELEPHONEINC 1 COM	\$ 109,715.38	\$ 83,242.50
QLOGIC CORP COM	\$ 21,675.75	\$ 18,957.00
QLOGIC CORP COM	\$ 26,019.00	\$ 25,560.00
QLOGIC CORP COM	\$ 151,826.16	\$ 48,280.00
QSOUND LABS INC COM NEW	\$ 1,352.95	\$ 480.00
QUADRAMED CORP COM	\$ 12,045.95	\$ 9,350.00
QUALCOMM INC COM	\$ 419,109.31	\$ 399,127.05
QUALCOMM INC COM	\$ 433,486.70	\$ 416,268.34
QUALCOMM INC COM	\$ 478,378.65	\$ 525,755.35
QUALCOMM INC COM	\$ 1,312,874.98	\$ 1,235,590.00
QUALCOMM INC COM	\$ 1,348,021.57	\$ 1,400,860.00
QUALCOMM INC COM	\$ 1,163,398.41	\$ 1,629,090.00
QUALITY SYS INC COM STK	\$ 39,558.58	\$ 32,910.69
QUANTA SVCS INC COM	\$ 14,641.69	\$ 16,793.60
QUANTA SVCS INC COM	\$ 325,033.46	\$ 290,476.80
QUANTUM FL SYS TECHNOLOGIES WORLDWIDE INC COM	\$ 24,596.12	\$ 9,828.90
QUEPASA CORP COM NEW STK	\$ 2,711.11	\$ 1,220.00
QUEST CAP CORP COM	\$ 48,294.92	\$ 47,911.50
QUEST DIAGNOSTICS INC COM	\$ 47,130.34	\$ 48,129.58
QUEST DIAGNOSTICS INC COM	\$ 121,611.07	\$ 206,310.00
QUESTAR CORP COM	\$ 16,164.83	\$ 16,255.05
QUESTAR CORP COM	\$ 189,358.03	\$ 238,040.00
QUICKSILVER RES INC COM	\$ 27,085.64	\$ 36,349.90

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Asset Description	Historical Cost	Current Value
QUICKSILVER RES INC COM	\$ 189,389.32	\$ 287,819.70
QUIDEL CORP COM	\$ 36,070.32	\$ 46,728.00
QUIKSILVER INC COM	\$ 5,743.59	\$ 3,432.00
QWEST COMMUNICATIONS INTL INC COM	\$ 270,481.34	\$ 247,656.29
QWEST COMMUNICATIONS INTL INC COM	\$ 1,011,428.94	\$ 278,282.98
R H DONNELLEY CORP COM NEW	\$ 26,576.43	\$ 16,963.20
RACKABLE SYS INC COM	\$ 51,974.86	\$ 37,700.00
RADIAN GROUP INC COM	\$ 5,985.41	\$ 1,168.00
RADIANT LOGISTICS INC COM STK	\$ 2,009.95	\$ 1,640.00
RADIOSHACK CORP DEL COM	\$ 13,400.32	\$ 10,959.00
RADIOSHACK CORP DEL COM	\$ 55,155.75	\$ 57,526.32
RADIOSHACK CORP DEL COM	\$ 275,764.24	\$ 212,436.00
RADNET INC COM STK	\$ 2,206.67	\$ 2,334.50
RAE SYS INC COM	\$ 1,405.40	\$ 1,080.00
RAMBUS INC DEL COM	\$ 240,268.83	\$ 263,111.10
RANCHER ENERGY CORP COM	\$ 190,840.75	\$ 35,244.45
RANGE RES CORP COM	\$ 113,251.87	\$ 141,218.12
RANGE RES CORP COM	\$ 184,410.59	\$ 190,032.00
RANGE RES CORP COM	\$ 76,159.85	\$ 378,009.60
RAPTOR NETWORKS TECHNOLOGY INC COM	\$ 4,936.65	\$ 2,973.22
RASER TECHNOLOGIES INC COM	\$ 41,252.31	\$ 66,825.00
RAVEN GOLD CORP COM NEW STK	\$ 3,627.30	\$ 2,170.00
RAYMOND JAMES FNCL INC COM STK	\$ 5,791.95	\$ 6,532.00
RAYMOND JAMES FNCL INC COM STK	\$ 291,336.90	\$ 284,142.00
RAYMOND JAMES FNCL INC COM STK	\$ 213,777.53	\$ 315,169.00
RAYMOND JAMES FNCL INC COM STK	\$ 507,372.96	\$ 561,752.00
RAYTHEON CO COM NEW COM NEW	\$ 172,234.67	\$ 169,960.00
RAYTHEON CO COM NEW COM NEW	\$ 425,504.98	\$ 437,861.39
RAYTHEON CO COM NEW COM NEW	\$ 405,046.45	\$ 661,630.00
RBC BEARINGS INC COM	\$ 4,063.93	\$ 4,346.00
RC2 CORP COM	\$ 31,753.62	\$ 24,785.81
RCN CORP COM NEW	\$ 1,579.31	\$ 1,559.00
REALNETWORKS INC COM	\$ 56,819.88	\$ 56,393.40
REALNETWORKS INC COM	\$ 264,447.75	\$ 162,603.00
REAVES UTIL INC FD COM SH BEN INT	\$ 1,219.12	\$ 1,186.18
RECKITT BENCKISER GROUP PLC ORD GBP0.10	\$ 881,543.44	\$ 1,031,522.19
RECKITT BENCKISER GROUP PLC ORD GBP0.10	\$ 1,833,938.81	\$ 2,235,148.42
RED BACK MNG INC COM STK	\$ 527.31	\$ 567.51
RED HAT INC COM	\$ 12,621.95	\$ 12,504.00
RED REEF LABORATORIES INTL INC COM NEW COM NEW	\$ 1,021.32	\$ 45.60
RED ROBIN GOURMET BURGERS INC COM	\$ 3,481.09	\$ 3,199.00
RED ROCK PICTURES HLDGS INC COM	\$ 344.31	\$ 9.00
REDDY ICE HLDGS INC COM	\$ 2,734.95	\$ 2,531.00
REDECARD SA COM NPV	\$ 924,925.32	\$ 808,988.76

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Asset Description	Historical Cost	Current Value
REDENVELOPE INC COM STK	\$ 2,476.90	\$ 856.55
REDWOOD TR INC COM	\$ 22,087.00	\$ 19,637.50
REEDS INC COM STK	\$ 804.97	\$ 584.00
REFLECT SCIENTIFIC INC COM	\$ 5,065.90	\$ 3,900.00
REGAL BELOIT CORP COM	\$ 661,515.25	\$ 570,865.00
REGAL ENTMT GROUP CL A CL A	\$ 2,027.95	\$ 1,807.00
REGAL ENTMT GROUP CL A CL A	\$ 534,608.30	\$ 424,645.00
REGI U S INC COM	\$ 11,823.75	\$ 6,715.00
REGIONS FINL CORP NEW COM	\$ 12,329.71	\$ 12,078.72
REGIONS FINL CORP NEW COM	\$ 566,231.95	\$ 414,679.10
REHABCARE GROUP INC COM	\$ 29,197.48	\$ 42,864.00
REINS GROUP AMER INC COM	\$ 62,307.30	\$ 57,728.00
REINS GROUP AMER INC COM	\$ 244,429.39	\$ 225,664.00
RELIANCE STL & ALUM CO COM	\$ 13,742.00	\$ 13,550.00
RELIANCE STL & ALUM CO COM	\$ 21,801.20	\$ 21,680.00
RELIANT ENERGY INC COM	\$ 3,677.37	\$ 3,936.00
RELIV INTL INC COM	\$ 3,428.91	\$ 2,948.73
REMEC INC COM NEW	\$ 397.57	\$ 93.45
RENAISSANCE RE HLDGS LTD COM	\$ 29,604.27	\$ 32,228.40
RENAISSANCE RE HLDGS LTD COM	\$ 244,446.44	\$ 246,984.00
RENASANT CORP COM	\$ 80,885.43	\$ 129,420.00
RENAULT SA EUR3.81	\$ 1,314,339.27	\$ 1,517,618.22
RENEGADE ENERGY CORP COM NEW STK	\$ 4,149.70	\$ 1,200.00
RENTECH INC COM STK	\$ 69,262.13	\$ 57,483.79
REORGANIZATION SHS COM STK	\$ 44,696.28	\$ 47,690.00
REP AWYS HLDGS INC COM USD0.001	\$ 224,372.00	\$ 213,531.00
REP SVCS INC COM	\$ 12,585.34	\$ 14,620.17
REP SVCS INC COM	\$ 555,529.19	\$ 532,950.00
REPLIDYNE INC COM STK	\$ 7,542.29	\$ 5,403.30
REPLIGEN CORP COM STK USD0.01	\$ 6,130.39	\$ 10,938.50
REPSOL YPF SA EUR1	\$ 648,957.39	\$ 802,007.57
RESEARCH IN MOTION LTD COM	\$ 1,127,850.07	\$ 1,888,336.80
RESEARCH IN MOTION LTD COM	\$ 1,971,336.60	\$ 2,042,901.00
RESH FRONTIERS INC COM	\$ 1,778.40	\$ 1,130.00
RESMED INC COM	\$ 44,945.63	\$ 52,530.00
RESOURCE AMER INC CL A COM	\$ 21,419.30	\$ 15,036.75
RESOURCE CAP CORP COM	\$ 29,935.80	\$ 23,275.00
RESOURCE CAP CORP COM	\$ 31,570.11	\$ 30,723.00
RESOURCES CONNECTION INC COM	\$ 11,203.91	\$ 9,080.00
RETAIL VENTURES INC COM STK	\$ 3,489.95	\$ 2,036.00
REVLON INC CL A	\$ 1,609.43	\$ 1,582.38
REVLON INC CL A	\$ 50,444.00	\$ 47,200.00
REVOLUTIONS MED CORP COM	\$ 54.95	\$ 4.00
REYNOLDS AMERN INC COM	\$ 33,456.40	\$ 34,017.81

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Asset Description	Historical Cost	Current Value
REYNOLDS AMERN INC COM	\$ 153,911.73	\$ 290,224.00
RF MICRO DEVICES INC COM	\$ 30,503.60	\$ 26,916.94
RHI AG NPV	\$ 249,235.11	\$ 190,358.92
RHJ INTERNATIONAL NPV	\$ 13,240.45	\$ 11,462.50
RHYTHMS NETCONNECTIONS INC COM	\$ 780.60	\$ 0.04
RICHMONT MINES INC COM STK	\$ 3,705.95	\$ 3,250.00
RICOH CO NPV	\$ 942,531.45	\$ 868,773.22
RIGEL PHARMACEUTICALS INC COM NEW STK	\$ 13,630.20	\$ 15,234.00
RIGHTNOW TECHNOLOGIES INC COM	\$ 32,371.40	\$ 31,700.00
RIM SEMICONDUCTOR CO COM	\$ 6,088.51	\$ 1,798.27
RIMA INTL HLDGS INC CL A CL A	\$ 1,112.95	\$
RIO TINTO LIMITED NPV	\$ 88,656.20	\$ 82,918.43
RIO TINTO ORD GBP0.10	\$ 340,385.73	\$ 676,953.93
RIO TINTO ORD GBP0.10	\$ 261,736.23	\$ 719,607.53
RIO TINTO ORD GBP0.10	\$ 786,508.45	\$ 1,200,016.20
RITCHIE BROS AUCTIONEERS INC COM	\$ 15,011.95	\$ 16,540.00
RITE AID CORP COM	\$ 300,681.38	\$ 179,218.44
RIVER HAWK AVIATION INC COM NEW STK	\$ 2,629.90	\$ 9.60
RIVERBED TECHNOLOGY INC COM	\$ 98,350.43	\$ 64,176.00
RIVERBED TECHNOLOGY INC COM	\$ 336,672.27	\$ 237,210.54
RLI CORP COM	\$ 3,166.36	\$ 3,273.60
RMD ENTMT GROUP COM PAR \$0.001 COM STK	\$ 13,410.60	\$
ROANOKE TECH CORP COM NEW	\$ 825.90	\$ 200.00
ROBBINS & MYERS INC COM	\$ 7,250.95	\$ 7,563.00
ROBBINS & MYERS INC COM	\$ 56,241.44	\$ 60,504.00
ROBBINS & MYERS INC COM	\$ 282,933.15	\$ 370,587.00
ROBERT HALF INTL INC COM	\$ 9,834.90	\$ 8,144.15
ROBERT HALF INTL INC COM	\$ 126,515.01	\$ 110,864.00
ROCHE HLDGS AG GENUSSSCHEINE NPV	\$ 1,197,459.60	\$ 1,248,598.86
ROCHE HLDGS AG GENUSSSCHEINE NPV	\$ 2,735,155.25	\$ 2,616,408.07
ROCHESTER MED CORP COM	\$ 27,168.94	\$ 18,972.00
ROCKET CITY ENTERPRISES INC COM STK	\$ 2,332.04	\$ 30.25
ROCKGATE CAP CORP	\$ 345,564.39	\$ 123,729.04
ROCK-TENN CO CL A CL A	\$ 152,279.11	\$ 149,919.00
ROCK-TENN CO CL A CL A	\$ 250,789.15	\$ 215,985.00
ROCK-TENN CO CL A CL A	\$ 516,862.84	\$ 477,708.00
ROCKWELL AUTOMATION	\$ 74,360.32	\$ 73,442.40
ROCKWELL AUTOMATION	\$ 77,447.23	\$ 262,048.00
ROCKWELL AUTOMATION	\$ 392,313.26	\$ 453,756.80
ROCKWELL COLLINS INC COM	\$ 68,812.33	\$ 71,527.53
ROCKWELL COLLINS INC COM	\$ 94,724.60	\$ 302,274.00
ROCKWELL MED TECHNOLOGIES INC COM ISIN US7743741024	\$ 6,206.45	\$ 7,180.00
ROCKWOOD HLDGS INC COM	\$ 3,823.06	\$ 3,322.00
ROCKY MTN ENERGY CORP NEV COM	\$ 3,496.00	\$ 120.00

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Asset Description	Historical Cost	Current Value
ROFIN SINAR TECHNOLOGIES INC COM	\$ 23,070.23	\$ 31,367.72
ROGERS COMMS INC CLASS B COM CAD1.62478	\$ 335,942.16	\$ 352,918.16
ROGERS COMMUNICATIONS INC CL B NON VTG CL B	\$ 16,975.35	\$ 17,240.25
ROHM & HAAS CO COM	\$ 4,949.95	\$ 5,041.65
ROHM & HAAS CO COM	\$ 97,015.94	\$ 169,027.95
ROHM & HAAS CO COM	\$ 376,303.91	\$ 583,770.00
ROHM & HAAS CO COM	\$ 1,171,606.24	\$ 1,188,768.00
ROLLINS INC COM	\$ 57,763.32	\$ 60,480.00
ROLLS ROYCE GROUP ORD GBP0.20	\$ 474,676.40	\$ 534,706.25
ROPER INDS INC NEW COM	\$ 9,636.79	\$ 9,388.69
ROPER INDS INC NEW COM	\$ 167,583.57	\$ 339,592.20
ROPER INDS INC NEW COM	\$ 291,157.07	\$ 390,249.60
ROSETTA RES INC COM	\$ 44,605.40	\$ 40,592.01
ROSETTA RES INC COM	\$ 133,727.92	\$ 116,997.00
ROSS STORES INC COM	\$ 5,630.69	\$ 5,138.14
ROSS STORES INC COM	\$ 160,262.91	\$ 130,407.00
ROWAN COMPANIES INC COM	\$ 16,812.10	\$ 17,784.90
ROWAN COMPANIES INC COM	\$ 50,319.70	\$ 110,488.00
ROYAL BK CDA MONTREAL QUE COM NPV	\$ 10,010.65	\$ 10,208.00
ROYAL BK SCOT GRP ORD GBP0.25	\$ 1,556,378.81	\$ 1,140,109.53
ROYAL BK SCOT GRP ORD GBP0.25	\$ 1,571,176.97	\$ 1,410,498.54
ROYAL CARIBBEAN CRUISES COM STK	\$ 17,364.34	\$ 18,233.96
ROYAL CARIBBEAN CRUISES COM STK	\$ 846,976.12	\$ 874,688.40
ROYAL DUTCH SHELL A SHS EUR0.07 (DUTCH LIST)	\$ 1,997,728.08	\$ 2,269,832.75
ROYAL DUTCH SHELL A SHS EUR0.07 (UK LIST)	\$ 1,073,058.94	\$ 1,140,171.14
ROYAL DUTCH SHELL A SHS EUR0.07 (UK LIST)	\$ 1,243,106.99	\$ 1,467,897.34
ROYAL DUTCH SHELL B ORD EUR0.07	\$ 2,299,847.71	\$ 2,277,128.15
ROYAL GOLD INC COM STK USD0.01	\$ 28,539.71	\$ 27,501.72
RPM INTL INC	\$ 41,612.28	\$ 41,887.24
RRSAT GLOBAL COMMUNICATIONS COM STK	\$ 4,677.52	\$ 3,957.69
RSC HLDGS INC COM	\$ 24,961.10	\$ 21,335.00
RUBICON MINERALS CORP COM	\$ 15,009.95	\$ 14,700.00
RUBIOS RESTAURANTS INC COM ISIN #US78116B1026	\$ 2,722.90	\$ 4,130.00
RUBY TUESDAY INC COM	\$ 510,603.56	\$ 224,250.00
RURAL CELLULAR CORP CL A	\$ 12,236.75	\$ 22,045.00
RUSINA MINING NL ORD NPV	\$ 10,552.90	\$ 6,620.70
RUSORO MNG LTD COM STK	\$ 5,645.60	\$ 3,242.40
RWE AG (NEU) NPV	\$ 997,316.75	\$ 1,333,389.67
RWE AG (NEU) NPV	\$ 1,411,267.58	\$ 1,677,123.49
RYDER SYS INC COM	\$ 41,863.27	\$ 70,515.00
RYLAND GROUP INC COM	\$ 27,264.20	\$ 27,550.00
S W BANCORP INC OKLA COM	\$ 85,256.00	\$ 69,654.00
S W GAS CORP COM	\$ 126,703.40	\$ 116,103.00
S.W. AIRL CO COM	\$ 267,335.11	\$ 226,499.80

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Asset Description	Historical Cost	Current Value
S.W. AIRL CO COM	\$ 196,098.10	\$ 226,834.60
S1 CORP COM STK	\$ 283,512.28	\$ 275,940.00
SABINE RTY TR UNIT BEN INT	\$ 50,041.62	\$ 42,880.00
SAFECO CORP COM	\$ 5,418.44	\$ 5,279.47
SAFECO CORP COM	\$ 81,967.86	\$ 133,632.00
SAFEGUARD SCIENTIFICS INC COM	\$ 170,153.85	\$ 150,480.00
SAFETY INS GROUP INC COM	\$ 5,041.57	\$ 3,792.22
SAFEWAY INC COM NEW	\$ 20,400.14	\$ 21,381.25
SAFEWAY INC COM NEW	\$ 499,215.41	\$ 383,152.00
SAFEWAY INC COM NEW	\$ 1,214,890.16	\$ 1,139,193.00
SAHARA ENERGY LTD COM	\$ 799.01	\$ 121.60
SAIC INC COM STK USD0.0001	\$ 118,563.42	\$ 126,253.00
SAINSBURY(J) ORD GBP0.28571428	\$ 430,221.69	\$ 341,072.85
SAKS INC COM	\$ 2,806.87	\$ 2,947.92
SALESFORCE COM INC COM STK	\$ 15,232.25	\$ 18,807.00
SALESFORCE COM INC COM STK	\$ 276,111.34	\$ 440,083.80
SALESFORCE COM INC COM STK	\$ 254,001.28	\$ 467,040.50
SALIX PHARMACEUTICALS LTD COM DE	\$ 51,957.84	\$ 34,672.00
SALZGITTER AG ORD NPV	\$ 529,983.19	\$ 600,986.50
SAMSUNG ELECTRONIC KRW5000	\$ 156,633.54	\$ 148,496.34
SAMSUNG ELECTRONIC KRW5000	\$ 1,129,495.93	\$ 1,035,910.47
SAMSUNG ELECTRONIC KRW5000	\$ 1,453,499.35	\$ 1,407,745.31
SAMSUNG ELECTRONICS CO LTD	\$ 28,264.70	\$ 23,759.41
SANDERSON FARMS INC COM	\$ 26,591.00	\$ 19,930.20
SANDISK CORP COM	\$ 350,095.33	\$ 189,069.00
SANDISK CORP COM	\$ 328,062.01	\$ 222,106.32
SANDRIDGE ENERGY INC COM	\$ 32,899.95	\$ 35,860.00
SANDRIDGE ENERGY INC COM	\$ 86,840.00	\$ 119,772.40
SANDRIDGE ENERGY INC COM	\$ 254,148.75	\$ 291,900.40
SANGAMO BIOSCIENCES INC COM STK	\$ 14,842.96	\$ 24,089.04
SANLAM ZAR0.01	\$ 158,363.01	\$ 196,397.61
SANMINA-SCI CORP COM	\$ 118,045.60	\$ 106,470.00
SANMINA-SCI CORP COM	\$ 144,016.21	\$ 149,786.00
SANOFI-AVENTIS EUR2	\$ 1,080,502.32	\$ 1,206,246.87
SANTARUS INC COM	\$ 29,110.08	\$ 11,825.00
SANTOY RES LTD NEW	\$ 170,360.97	\$ 95,434.11
SANU RES LTD COM STK	\$ 139.96	\$ 91.19
SAPIENT CORP COM	\$ 116,904.15	\$ 126,864.00
SAPIENT CORP COM	\$ 193,873.54	\$ 233,465.00
SARA LEE CORP COM	\$ 5,870.20	\$ 6,168.44
SARA LEE CORP COM	\$ 250,611.01	\$ 293,898.00
SARA LEE CORP COM	\$ 897,757.00	\$ 889,724.00
SATCON TECH CORP COM	\$ 1,498.51	\$ 1,650.00
SAUER-DANFOSS INC COM	\$ 41,310.90	\$ 37,575.00

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Asset Description	Historical Cost	Current Value
SAVE WORLD AIR INC COM	\$ 312.99	\$ 31.00
SAVIENT PHARMACEUTICALS INC COM STK	\$ 8,064.11	\$ 13,782.00
SAVVIS INC FORMERLY SAVVIS COMMUNICATIO COM NEW STK	\$ 163,901.16	\$ 122,804.00
SBA COMMUNICATIONS CORP CL A COM	\$ 285,512.05	\$ 399,312.00
SBA COMMUNICATIONS CORP CL A COM	\$ 365,707.75	\$ 493,387.20
SCANTEK MED INC COM	\$ 322.44	\$ 2.25
SCHEIN HENRY INC COM	\$ 42,070.96	\$ 53,725.00
SCHEIN HENRY INC COM	\$ 341,067.45	\$ 392,960.00
SCHEIN HENRY INC COM	\$ 403,725.18	\$ 466,640.00
SCHERING-PLOUGH CORP COM	\$ 158,531.51	\$ 150,432.80
SCHERING-PLOUGH CORP COM	\$ 586,338.24	\$ 554,911.20
SCHERING-PLOUGH CORP COM	\$ 1,054,598.58	\$ 951,048.00
SCHERING-PLOUGH CORP COM	\$ 710,794.35	\$ 1,092,240.00
SCHERING-PLOUGH CORP COM	\$ 1,768,227.44	\$ 1,558,253.52
SCHIMATIC CASH TRANSACTIONS NETWORK COM INC COM	\$ 1,991.38	\$ 900.00
SCHLUMBERGER LTD COM STK	\$ 495,403.73	\$ 491,850.00
SCHLUMBERGER LTD COM STK	\$ 685,895.02	\$ 727,825.86
SCHLUMBERGER LTD COM STK	\$ 316,582.27	\$ 737,775.00
SCHLUMBERGER LTD COM STK	\$ 669,450.58	\$ 905,397.48
SCHLUMBERGER LTD COM STK	\$ 1,239,594.53	\$ 1,670,617.71
SCHLUMBERGER LTD COM STK	\$ 787,600.77	\$ 2,970,774.00
SCHNEIDER ELECTRIC EUR8	\$ 1,773,725.61	\$ 2,146,770.88
SCHNITZER STL INDS INC CL A	\$ 24,600.80	\$ 27,652.00
SCHNITZER STL INDS INC CL A	\$ 65,637.88	\$ 72,601.92
SCHNITZER STL INDS INC CL A	\$ 336,741.33	\$ 352,563.00
SCHULMAN A INC COM	\$ 58,957.36	\$ 60,340.00
SCHWAB CHARLES CORP COM NEW	\$ 79,874.56	\$ 102,336.74
SCHWAB CHARLES CORP COM NEW	\$ 269,044.19	\$ 604,257.50
SCHWEITZER-MAUDUIT INTL INC COM	\$ 14,446.90	\$ 16,116.02
SCHWEITZER-MAUDUIT INTL INC COM	\$ 44,880.68	\$ 44,047.00
SCICLONE PHARMACEUTICALS INC DEL COM	\$ 15,146.54	\$ 10,300.00
SCIELE PHARMA INC COM STK	\$ 1,145.10	\$ 981.60
SCIELE PHARMA INC COM STK	\$ 706,424.08	\$ 569,532.50
SCIENT INC COM NEW	\$ 577.76	\$ 0.01
SCIENTIFIC GAMES CORP	\$ 47,309.69	\$ 55,461.00
SCORPIO MNG CORP COM	\$ 19,172.45	\$ 15,107.40
SCOTTISH RE GROUP COM STK	\$ 184.93	\$ 36.25
SCOTTS MIRACLE-GRO COMPANY CL A CL A	\$ 39,147.76	\$ 30,926.06
SCRIPPS E.W INC NEW CL A COM	\$ 107,330.40	\$ 103,523.00
SCRIPPS E.W INC NEW CL A COM	\$ 180,810.97	\$ 184,090.90
SEA CONTAINERS LTD CL A CL A	\$ 2,207.73	\$ 9.60
SEABRIDGE GOLD INC SEABRIDGE GOLD INC	\$ 176,892.83	\$ 182,528.00
SEACOAST BKG CORP FLA COM	\$ 1,433.44	\$ 1,035.67
SEACOR HLDGS INC COM	\$ 23,191.35	\$ 23,185.00

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Asset Description	Historical Cost	Current Value
SEACOR HLDGS INC COM	\$ 167,318.92	\$ 176,206.00
SEACOR HLDGS INC COM	\$ 236,273.22	\$ 241,124.00
SEAGATE TECHNOLOGY HLDGS COM USD0.00001	\$ 84,603.33	\$ 84,150.00
SEAGATE TECHNOLOGY HLDGS COM USD0.00001	\$ 416,256.81	\$ 381,735.00
SEALED AIR CORP NEW COM STK	\$ 107,751.23	\$ 95,568.20
SEALY CORP COM	\$ 4,340.47	\$ 3,021.30
SEARCHGUY COM INC COM	\$ 731.68	\$ 177.00
SEARS HLDGS CORP COM	\$ 195,742.33	\$ 193,282.70
SEARS HLDGS CORP COM	\$ 292,725.46	\$ 224,816.15
SEASPAN CORP COM	\$ 26,432.79	\$ 21,829.19
SEATTLE GENETICS INC COM	\$ 53,598.02	\$ 91,200.00
SEAWAY VY CAP CORP COM STK	\$ 285.95	\$ 66.00
SECURE COMPUTING CORP COM	\$ 20,431.44	\$ 23,040.00
SECURE TECHNOLOGIES GROUP INC COM	\$ 20.47	\$ 0.07
SEERTECH CORP COM STK	\$ 11.14	\$
SEI INVTS CO COM	\$ 42,953.69	\$ 57,332.51
SEI INVTS CO COM	\$ 208,258.56	\$ 305,936.70
SEI INVTS CO COM	\$ 373,260.31	\$ 398,908.00
SEI INVTS CO COM	\$ 595,278.07	\$ 717,391.00
SELECT COMFORT CORP OC-CAP STK OC-CAP STK	\$ 39,894.39	\$ 13,333.02
SELECT SECTOR SPDR TR INDL	\$ 20,667.02	\$ 20,635.64
SEMCORP INDUSTRIE SGD0.25 (POST REORG)	\$ 150,864.63	\$ 169,231.30
SEMITOOL INC COM	\$ 5,590.27	\$ 4,340.00
SEMPRA ENERGY INC COM STK	\$ 9,407.42	\$ 14,462.35
SEMPRA ENERGY INC COM STK	\$ 202,263.19	\$ 409,893.12
SENATOR MINERALS INC COM STK	\$ 1,659.95	\$ 2,228.60
SENSIENT TECHNOLOGIES CORP COM	\$ 200,790.55	\$ 277,144.00
SENTO CORP COM NEW COM NEW	\$ 3,711.95	\$ 42.00
SEPRACOR INC COM	\$ 37,942.44	\$ 24,937.50
SERVICE CORP INTL COM	\$ 20,545.98	\$ 23,480.53
SERVICE CORP INTL COM	\$ 245,350.75	\$ 269,760.00
SEVEN SEAS PETROLEUM INC CAYMAN ISLANDS	\$ 19,974.62	\$
SEYCHELLE ENVIRONMENTAL TECHNOLOGIES INCCOM STK	\$ 967.45	\$ 300.00
SHANGRI-LA ASIA HKD1	\$ 688,937.67	\$ 886,064.59
SHARP CORP NPV	\$ 804,051.40	\$ 863,626.19
SHAW COMMUNICATIONS INC CL B NON-VOTING PARTICIPATING SHARES	\$ 3,359.67	\$ 3,078.40
SHAW GROUP INC COM	\$ 333,495.92	\$ 290,112.00
SHAW GROUP INC COM	\$ 302,528.45	\$ 381,376.40
SHAW GROUP INC COM	\$ 384,547.02	\$ 398,904.00
SHAW GROUP INC COM	\$ 472,614.54	\$ 510,174.04
SHAW GROUP INC COM	\$ 698,302.39	\$ 681,158.80
SHEAR WIND INC COM STK	\$ 21,861.30	\$ 19,980.10
SHELLS SEAFOOD RESTAURANTS INC COM	\$ 277.56	\$ 78.00
SHENGDATECH INC COM STK	\$ 44,613.31	\$ 57,857.80

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Asset Description	Historical Cost	Current Value
SHERWIN-WILLIAMS CO COM	\$ 67,646.51	\$ 67,897.69
SHERWIN-WILLIAMS CO COM	\$ 60,963.49	\$ 150,904.00
SHERWIN-WILLIAMS CO COM	\$ 220,157.61	\$ 272,207.60
SHERWOOD COPPER CORP	\$ 13,797.13	\$ 16,505.40
SHIMING U S INC COM STK	\$ 929.95	\$ 350.00
SHIMIZU CORP NPV	\$ 57,492.40	\$ 48,050.84
SHIN-ETSU CHEMICAL NPV	\$ 398,140.74	\$ 414,733.92
SHINHAN FIN GROUP KRW5000	\$ 123,134.70	\$ 134,885.96
SHINSEI BANK LTD STK	\$ 3,741.33	\$ 3,246.21
SHIP FINANCE INTERNATIONAL COMMON STK	\$ 118,428.32	\$ 140,283.68
SHIRE LTD AM DEP SHS	\$ 452,577.55	\$ 411,631.50
SHIRE LTD AM DEP SHS	\$ 680,137.87	\$ 671,573.00
SHIZUOKA BANK NPV	\$ 356,214.99	\$ 373,432.39
SHORE GOLD INC COM	\$ 27,234.66	\$ 21,019.50
SHUFFLE MASTER INC COM	\$ 8,965.88	\$ 3,776.85
SHUTTERFLY INC COM	\$ 14,236.95	\$ 12,810.00
SHUTTERFLY INC COM	\$ 30,641.49	\$ 23,058.00
SIENA TECHNOLOGIES INC COM STK	\$ 380.73	\$ 2.40
SIERRA GEOTHERMAL PWR CORP COM	\$ 1,557.90	\$ 1,641.40
SIERRA PAC RES NEW COM	\$ 167,874.30	\$ 168,102.00
SIERRA PAC RES NEW COM	\$ 620,147.94	\$ 687,690.00
SIFCO INDS INC COM STK	\$ 3,404.11	\$ 5,359.20
SIGA TECHNOLOGIES INC COM	\$ 5,152.92	\$ 3,542.00
SIGMA DESIGNS INC COM	\$ 142,459.49	\$ 144,844.80
SIGMA DESIGNS INC COM	\$ 296,486.63	\$ 230,184.00
SIGMA-ALDRICH CORP COM	\$ 62,982.39	\$ 85,386.70
SIGMA-ALDRICH CORP COM	\$ 53,842.88	\$ 185,640.00
SIGMA-ALDRICH CORP COM	\$ 716,379.00	\$ 824,460.00
SIGNATURE BK NY N Y COM	\$ 163,719.60	\$ 159,637.50
SILEX SYSTEMS NPV	\$ 28,040.74	\$ 15,831.30
SILICON GRAPHICS INC COM	\$ 2,985.25	\$ 36.55
SILICON IMAGE INC COM STK	\$ 28,850.49	\$ 14,690.00
SILICON IMAGE INC COM STK	\$ 107,114.70	\$ 69,608.00
SILICON LABORATORIES INC COM	\$ 296,790.68	\$ 276,233.40
SILICON STORAGE TECH INC COM	\$ 1,269.22	\$ 747.50
SILICONWARE PRECIS TWD10	\$ 202,955.92	\$ 216,284.02
SILVER DRAGON RES INC COM	\$ 8,587.29	\$ 2,075.85
SILVER FALCON MNG INC COM STK	\$ 2,453.95	\$ 10,200.00
SILVER GRAIL RES LTD COM STK	\$ 14,582.75	\$ 13,711.92
SILVER SPRUCE RES INC COM	\$ 137,780.13	\$ 69,929.37
SILVER STD RES INC COM	\$ 639,743.82	\$ 702,800.67
SILVER WHEATON CORP COM	\$ 394,120.56	\$ 515,260.11
SILVERADO GOLD MINES LTD COM NEW	\$ 119,198.39	\$ 70,740.00
SILVERCORP METALS INC COM SILVERCORP METALS INC	\$ 3,896.47	\$ 3,801.64

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Asset Description	Historical Cost	Current Value
SILVERCREST MINES INC	\$ 1,481.20	\$ 2,816.80
SILVERLEAF RESORTS INC COM	\$ 3,502.27	\$ 2,525.12
SILVERSTAR HLDGS COM STK	\$ 7,139.33	\$ 3,520.00
SIMCLAR INC COM STK	\$ 1,162.92	\$ 465.00
SIMPSON MFG INC COM	\$ 21,270.80	\$ 21,139.05
SIMULATIONS PLUS INC COM	\$ 14,865.06	\$ 8,824.20
SINA CORPORATION COM STK USD0.133	\$ 24,045.66	\$ 26,142.90
SINA CORPORATION COM STK USD0.133	\$ 152,115.51	\$ 188,760.60
SINGAPORE AIRLINES NPV	\$ 710,555.73	\$ 729,272.99
SINGAPORE TELECOMMUNICATIONS NEW COM STK	\$ 526,612.37	\$ 650,248.36
SINGAPORE TELECOMMUNICATIONS NEW COM STK	\$ 767,194.50	\$ 1,036,507.00
SINO GOLD LTD SINO GOLD LTD	\$ 23,509.05	\$ 24,410.00
SINOVAC BIOTECH LTD	\$ 4,104.95	\$ 4,608.00
SIRF TECHNOLOGY HLDGS INC COM	\$ 28,059.73	\$ 27,643.00
SIRIUS SATELLITE RADIO INC COM	\$ 1,311,210.02	\$ 1,070,417.19
SIRONA DENTAL SYS INC COM STK	\$ 33,409.95	\$ 33,480.00
SKECHERS U S A INC CL A CL A ISIN #US8305661055	\$ 55,014.96	\$ 45,750.95
SKECHERS U S A INC CL A CL A ISIN #US8305661055	\$ 78,294.76	\$ 64,383.00
SKINVISIBLE INC COM STK	\$ 509.95	\$ 290.00
SKYE RES INC COM STK	\$ 11,640.47	\$ 8,693.52
SKYGOLD VENTURES LTD COM NPV	\$ 39,855.57	\$ 29,399.48
SKYWAY COMMUNICATIONS HLDG CORP COM STK	\$ 15,065.95	\$ 200.00
SKYWEST INC COM	\$ 4,773.95	\$ 5,370.00
SKYWORKS SOLUTIONS INC COM	\$ 2,171.25	\$ 2,550.00
SKYWORKS SOLUTIONS INC COM	\$ 416,464.33	\$ 391,850.00
SLM CORP COM	\$ 9,752.25	\$ 4,903.20
SLM CORP COM	\$ 381,169.68	\$ 183,274.00
SLM CORP COM	\$ 253,089.90	\$ 209,456.00
SMART BALANCE INC COM STK	\$ 12,631.90	\$ 10,930.00
SMART MODULAR TECHNOLOGIES COM STK USD0.00016667	\$ 62,041.41	\$ 45,810.00
SMARTIRE SYS INC COM	\$ 1,014.37	\$ 6.00
SMART-TEK SOLUTIONS INC COM	\$ 1,891.90	\$ 285.00
SMITH & WESSON HLDG CORP COM	\$ 172,640.13	\$ 89,798.10
SMITH INTL INC COM	\$ 67,928.42	\$ 93,937.20
SMITH INTL INC COM	\$ 195,851.73	\$ 376,635.00
SMITH MICRO SOFTWARE INC COM STK	\$ 14,102.74	\$ 7,623.00
SMITHFIELD FOODS INC COM	\$ 64,897.66	\$ 65,330.28
SMITHS GROUP ORD GBP0.375	\$ 1,105,720.18	\$ 1,091,398.44
SMUCKER J M CO COM NEW	\$ 3,256.68	\$ 3,408.31
SMUCKER J M CO COM NEW	\$ 403,044.92	\$ 380,656.00
SMURFIT-STONE CONTAINER CORP COM	\$ 140,223.45	\$ 100,425.60
SNAP-ON INC COM	\$ 46,100.86	\$ 72,360.00
SOCIETE GENERALE EUR1.25	\$ 946,957.93	\$ 795,523.38
SOFTBRANDS INC COM	\$ 3,325.22	\$ 2,700.00

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Asset Description	Historical Cost	Current Value
SOFTWARE HOLDRS TR DEPOS RCPTS	\$ 9,077.17	\$ 8,770.00
SOHU COM INC COM	\$ 21,748.78	\$ 20,881.16
SOHU COM INC COM	\$ 101,385.14	\$ 103,588.00
SOHU COM INC COM	\$ 152,685.60	\$ 163,560.00
SOLAR ENERTECH CORP COM	\$ 190,893.13	\$ 241,707.00
SOLAR PWR INC COM	\$ 4,009.95	\$ 3,800.00
SOLAR THIN FLIMS INC COM NEW STK	\$ 720.85	\$ 675.00
SOLOMON TECHNOLOGIES INC COM	\$ 30,067.00	\$ 5,720.00
SOLUCORP INDS LTD COM	\$ 2,154.95	\$ 550.00
SOLVAY SA NPV	\$ 1,116,439.93	\$ 999,155.81
SOMANETICS CORP COM NEW STK	\$ 19,556.20	\$ 23,650.00
SONIC AUTOMOTIVE INC CL A	\$ 134,492.75	\$ 110,352.00
SONIC AUTOMOTIVE INC CL A	\$ 726,590.95	\$ 528,528.00
SONIC CORP COM	\$ 4,651.24	\$ 4,927.50
SONIC FDRY INC COM	\$ 8,194.80	\$ 4,935.00
SONIC SOLUTIONS COM	\$ 737.95	\$ 727.30
SONICBLUE INC COM	\$ 48,948.90	\$ 8.06
SONICWALL INC COM	\$ 82,380.46	\$ 124,352.00
SONOCO PROD CO COM	\$ 134,089.20	\$ 205,884.00
SONOSITE INC COM	\$ 6,859.46	\$ 7,744.10
SONUS NETWORKS INC COM ISIN US8359161077	\$ 476,201.79	\$ 403,348.55
SOTHEBYS HLDGS INC CL A (DE)	\$ 409,881.24	\$ 323,850.00
SOURCE PETE INC COM	\$ 139.95	\$ 13.00
SOUTH JERSEY INDS INC COM	\$ 545.62	\$ 541.35
SOUTHERN CO COM STK	\$ 72,227.03	\$ 82,673.90
SOUTHERN CO COM STK	\$ 380,255.52	\$ 744,000.00
SOUTHERN STAR ENERGY INC COM NEW STK	\$ 3,309.95	\$ 2,160.00
SOUTHN COPPER CORP DEL COM	\$ 5,868.98	\$ 4,625.72
SOUTHN COPPER CORP DEL COM	\$ 663,379.08	\$ 618,248.71
SOUTHWALL TECHNOLOGIES INC COM	\$ 4,809.95	\$ 4,000.00
SOUTHWEST WTR CO COM STK	\$ 5,197.44	\$ 5,008.00
SOUTHWESTERN MED SOLUTIONS INC COM PAR \$0.001 COM PAR \$0.001	\$ 2,924.74	\$ 22.00
SOUTHWESTN ENERGY DE COM	\$ 96,851.00	\$ 118,962.20
SOVEREIGN BANCORP INC COM	\$ 194,740.09	\$ 104,310.00
SOVEREIGN BANCORP INC COM	\$ 736,006.38	\$ 709,080.00
SPACEHAB INC COM NEW STK	\$ 136.64	\$ 28.08
SPAIN FD INC COM	\$ 52,432.26	\$ 49,378.57
SPARTAN MTRS INC COM	\$ 8,612.95	\$ 3,438.00
SPARTAN STORES INC COM	\$ 38,989.80	\$ 34,275.00
SPARTAN STORES INC COM	\$ 764,184.19	\$ 774,615.00
SPARTECH CORP COM NEW	\$ 42,217.12	\$ 24,345.64
SPARTECH CORP COM NEW	\$ 127,272.01	\$ 90,240.00
SPECTRA ENERGY CORP COM STK	\$ 76,745.34	\$ 78,694.94
SPECTRA ENERGY CORP COM STK	\$ 78,873.12	\$ 127,809.00

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Asset Description	Historical Cost	Current Value
SPECTRA ENERGY CORP COM STK	\$ 284,788.81	\$ 412,267.94
SPECTRANETICS CORP COM	\$ 32,742.36	\$ 32,193.00
SPECTRUM PHARMACEUTICALS INC COM	\$ 41,266.48	\$ 19,040.00
SPHERION CORP COM STK ISIN# US8484201053	\$ 35,542.20	\$ 26,936.00
SPHERION CORP COM STK ISIN# US8484201053	\$ 127,431.50	\$ 117,208.00
SPHERION CORP COM STK ISIN# US8484201053	\$ 300,197.75	\$ 229,320.00
SPIRIT AEROSYSTEMS HLDGS INC CL A	\$ 13,665.26	\$ 12,178.50
SPIRIT AEROSYSTEMS HLDGS INC CL A	\$ 290,019.82	\$ 276,345.00
SPRINT NEXTEL CORP	\$ 78,245.02	\$ 55,586.54
SPRINT NEXTEL CORP	\$ 577,301.62	\$ 413,857.60
SPRINT NEXTEL CORP	\$ 1,203,457.45	\$ 944,598.46
SPRINT NEXTEL CORP	\$ 1,429,932.82	\$ 999,193.00
SPX CORP COM	\$ 239,353.92	\$ 267,410.00
SPX CORP COM	\$ 299,772.27	\$ 358,946.50
SPX CORP COM	\$ 542,432.48	\$ 519,392.50
SRS LABS INC COM	\$ 24,771.52	\$ 13,910.00
ST JOE CO COM	\$ 95,179.97	\$ 73,753.03
ST JUDE MED INC COM	\$ 11,113.38	\$ 10,485.12
ST JUDE MED INC COM	\$ 148,980.23	\$ 349,504.00
ST MARY LAND & EXPL CO COM	\$ 40,849.00	\$ 38,610.00
ST MARY LAND & EXPL CO COM	\$ 611,778.14	\$ 662,161.50
STAAR SURGICAL CO COM NEW PAR \$0.01	\$ 3,119.59	\$ 1,214.40
STAMPS COM INC COM NEW	\$ 38,862.04	\$ 34,104.00
STANCORP FINL GROUP INC COM	\$ 250,783.89	\$ 337,546.00
STANCORP FINL GROUP INC COM	\$ 579,996.64	\$ 665,016.00
STANDARD BK GR LTD ZAR0.1	\$ 79,535.07	\$ 84,933.31
STANLEY FURNITURE INC COM NEW COM NEW	\$ 3,471.52	\$ 2,400.00
STANLEY INC COM	\$ 46,680.00	\$ 48,030.00
STANLEY INC COM	\$ 88,625.74	\$ 120,619.34
STANLEY WKS COM	\$ 69,377.30	\$ 101,808.00
STAPLES INC COM	\$ 29,563.40	\$ 29,022.06
STAPLES INC COM	\$ 395,221.49	\$ 379,732.20
STAPLES INC COM	\$ 254,887.93	\$ 410,646.00
STAPLES INC COM	\$ 2,575,378.19	\$ 2,590,761.00
STAR BULK CARRIERS CORP COM STK	\$ 4,132.80	\$ 3,855.00
STARBUCKS CORP COM	\$ 233,888.01	\$ 378,695.00
STARBUCKS CORP COM	\$ 1,420,372.90	\$ 1,066,650.76
STARBUCKS CORP COM	\$ 2,011,754.39	\$ 1,623,271.00
STARENT NETWORKS CORP COM	\$ 41,404.32	\$ 31,207.50
STARFIELD RES INC COM	\$ 14,869.90	\$ 23,000.00
STARRETT L S CO CL A	\$ 2,761.47	\$ 2,451.95
STARTEC GLOBAL COMMUNICATIONS CORP COM	\$ 2,228.65	\$ 0.40
STARTECH ENVIRONMENTAL CORP COM	\$ 4,009.95	\$ 3,060.00
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	\$ 117,548.72	\$ 90,751.11

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Asset Description	Historical Cost	Current Value
STARWOOD HOTELS & RESORTS WORLDWIDE INC COM STK	\$ 162,041.10	\$ 220,150.00
STATE STR CORP COM	\$ 62,502.67	\$ 67,720.80
STATE STR CORP COM	\$ 529,352.59	\$ 639,856.00
STATE STR CORP COM	\$ 403,659.35	\$ 803,880.00
STATE STR CORP COM	\$ 1,543,357.53	\$ 1,851,360.00
STATOIL HYDRO ASA	\$ 24,460.14	\$ 36,257.76
STATOILHYDRO ASA COMMON STOCK	\$ 261,063.78	\$ 264,556.11
STD MTR PRODS INC COM	\$ 8,421.66	\$ 8,296.51
STD PAC CORP NEW COM	\$ 1,690.08	\$ 1,390.25
STD REGISTER CO COM	\$ 11,349.95	\$ 11,660.00
STEC INC COM STK	\$ 36,572.64	\$ 34,960.00
STEEL DYNAMICS INC COM	\$ 55,303.05	\$ 65,527.00
STEEL DYNAMICS INC COM	\$ 169,802.10	\$ 232,323.00
STEEL DYNAMICS INC COM	\$ 303,419.26	\$ 411,033.00
STEELCASE INC CL A COM	\$ 4,454.44	\$ 4,443.60
STEELCASE INC CL A COM	\$ 143,189.14	\$ 163,461.00
STEELCASE INC CL A COM	\$ 192,754.40	\$ 182,505.00
STEELCASE INC CL A COM	\$ 237,317.82	\$ 201,549.00
STEIN MART INC COM	\$ 19,275.65	\$ 11,467.11
STEIN MART INC COM	\$ 57,138.19	\$ 17,538.00
STEINWAY MUSICAL INSTRS INC ORD COM	\$ 3,477.30	\$ 2,757.00
STEM CELL INNOVATIONS INC COM STK	\$ 5,814.92	\$ 1,000.00
STEMCELLS INC COM	\$ 21,958.10	\$ 10,275.00
STEREOTAXIS INC COM STK	\$ 12,245.14	\$ 12,220.00
STERICYCLE INC COM	\$ 11,993.95	\$ 11,880.00
STERICYCLE INC COM	\$ 239,459.66	\$ 256,014.00
STERLING BANCORP COM	\$ 357,835.99	\$ 302,780.72
STERLING BANCSHARES INC COM	\$ 652,117.58	\$ 611,010.00
STERLING CONSTR INC COM	\$ 7,477.88	\$ 6,982.40
STERLING MNG CO COM	\$ 7,267.95	\$ 6,593.00
STEWART ENTERPRISES INC CL A COM	\$ 354,122.13	\$ 423,640.00
STEWART INFORMATION SVCS CORP COM	\$ 3,911.32	\$ 2,730.92
STILLWATER MNG CO COM	\$ 7,195.69	\$ 7,148.40
STINGER SYS INC COM	\$ 2,169.95	\$ 2,160.00
STOCKERYALE INC COM USD0.001 (RESTRICTED)	\$ 5,640.45	\$ 4,900.00
STOCKGROUP COM HLDGS INC COM STCK	\$ 42,233.21	\$ 20,266.35
STONE ENERGY CORP COM	\$ 20,475.80	\$ 24,862.30
STONE ENERGY CORP COM	\$ 273,004.44	\$ 309,606.00
STONE ENERGY CORP COM	\$ 690,606.21	\$ 802,161.00
STONEBRIDGE RES EXPLORATIONS LTD COM NEWCOM NEW	\$ 25,622.66	\$ 66.00
STONEPATH GROUP INC COM	\$ 115.15	\$ 0.05
STONERIDGE INC COM	\$ 22,071.84	\$ 16,080.00
STONERIDGE INC COM	\$ 73,242.10	\$ 45,828.00
STORA ENSO OYJ NPV SER R	\$ 351,988.22	\$ 327,873.50

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Asset Description	Historical Cost	Current Value
STORAGENETWORKS INC COM	\$ 973.06	\$
STORM CAT ENERGY CORPORATION	\$ 584.03	\$ 146.00
STRATA OIL & GAS INC	\$ 24,809.12	\$ 7,807.80
STRATASYS INC COM	\$ 4,502.31	\$ 4,651.20
STRATEGIC MGMT & OPPORTUNITY CORP COM COM	\$ 1,151.89	\$ 0.52
STRATHMORE MINERALS CORP COM NPV	\$ 19,149.85	\$ 11,196.00
STRAYER ED INC COM	\$ 289,802.10	\$ 264,399.00
STRAYER ED INC COM	\$ 488,940.01	\$ 474,212.40
STRAYER ED INC COM	\$ 748,676.88	\$ 776,139.00
STRYKER CORP COMMON COMMON	\$ 137,691.11	\$ 154,293.96
STRYKER CORP COMMON COMMON	\$ 190,678.22	\$ 448,320.00
STRYKER CORP COMMON COMMON	\$ 748,862.11	\$ 1,098,384.00
STURM RUGER & CO INC COM	\$ 24,907.69	\$ 18,947.99
SUBN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 38,761.08	\$ 36,801.70
SUBN PROPANE PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 206,669.96	\$ 182,610.00
SUEZ EUR2	\$ 709,645.30	\$ 889,905.87
SUMITOMO CORP COM	\$ 2,120.95	\$ 2,130.86
SUMITOMO CORP NPV	\$ 128,896.60	\$ 102,281.70
SUMITOMO HEAVY IND NPV	\$ 143,436.32	\$ 110,638.68
SUMITOMO MITSUI FINANCIAL GROUP NPV	\$ 1,223,914.79	\$ 1,056,411.40
SUMMIT RES LTD COM STK	\$ 23,270.07	\$ 29,930.63
SUN CAL ENERGY INC COM	\$ 63,160.88	\$ 37,242.00
SUN HEALTHCARE GROUP INC COM NEW COM NEW	\$ 11,708.40	\$ 12,877.50
SUN HYDRAULICS CORP COM	\$ 56,736.43	\$ 45,691.53
SUN HYDRAULICS CORP COM	\$ 115,386.48	\$ 111,012.00
SUN LIFE FINL INC COM NPV	\$ 233,429.85	\$ 282,233.14
SUN MICROSYSTEMS INC COM NEW STK	\$ 154,107.74	\$ 182,659.75
SUN MICROSYSTEMS INC COM NEW STK	\$ 239,862.15	\$ 198,559.76
SUN MICROSYSTEMS INC COM NEW STK	\$ 423,756.07	\$ 378,010.50
SUN MICROSYSTEMS INC COM NEW STK	\$ 1,167,204.09	\$ 1,000,776.00
SUN TR BANKS INC COM	\$ 18,300.59	\$ 16,184.91
SUN TR BANKS INC COM	\$ 513,934.98	\$ 549,912.00
SUN TR BANKS INC COM	\$ 833,035.28	\$ 783,624.60
SUNCOR INC COM STK NPV	\$ 489,858.66	\$ 575,399.16
SUNCORP-METWAY LTD NPV	\$ 210,918.47	\$ 170,850.97
SUNOCO INC COM	\$ 68,696.14	\$ 224,564.00
SUNOCO INC COM	\$ 337,083.19	\$ 344,786.37
SUNOCO INC COM	\$ 1,243,669.72	\$ 1,345,573.00
SUNOPTA INC COM	\$ 64,787.95	\$ 76,095.00
SUNPOWER CORP COM CL A	\$ 210,073.13	\$ 217,881.69
SUNPOWER CORP COM CL A	\$ 256,117.62	\$ 275,774.85
SUNPOWER CORP COM CL A	\$ 79,175.22	\$ 309,024.30
SUNRIDGE GOLD CORP	\$ 1,425.07	\$ 1,156.12
SUNRISE MNG CORP COM STK	\$ 4,036.70	\$ 70.50

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Asset Description	Historical Cost	Current Value
SUNRISE SENIOR LIVING	\$ 20,735.91	\$ 18,408.00
SUNSHINE MNG & REFNG CO COM P	\$ 273.41	\$ 1.65
SUN-TIMES MEDIA GROUP INC COM CL A STK	\$ 17,688.23	\$ 10,846.00
SUPER VALU INC COM	\$ 22,962.58	\$ 19,698.00
SUPER VALU INC COM	\$ 123,683.86	\$ 202,120.24
SUPER VALU INC COM	\$ 793,426.86	\$ 776,664.00
SUPERCONDUCTOR TECHNOLOGIES INC COM NEW STK	\$ 12,002.06	\$ 8,325.00
SUPERGEN INC COM	\$ 202,661.67	\$ 118,314.75
SUPERIOR ENERGY SVCS INC COM	\$ 93,433.89	\$ 89,698.52
SUPERIOR ENERGY SVCS INC COM	\$ 119,281.31	\$ 137,680.00
SUPERIOR ESSEX INC COM STK	\$ 83,601.00	\$ 84,000.00
SUPERIOR OFFSHORE INTL INC COM	\$ 6,611.96	\$ 2,600.36
SUPERIOR OIL & GAS CO COM NEW STK	\$ 2,391.95	\$ 510.90
SUPPORT SOFT INC	\$ 1,396.95	\$ 890.00
SUREBEAM CORP CL A	\$ 462.77	\$
SUREWEST COMMUNICATIONS COM	\$ 3,142.95	\$ 1,710.00
SURFECT HLDGS INC COM	\$ 5,756.53	\$ 1,110.00
SUSTAINABLE PWR CORP COM STK	\$ 76,773.25	\$ 65,120.00
SUTRON CORP COM STK	\$ 5,799.95	\$ 5,310.00
SVB FINL GROUP COM	\$ 525,390.14	\$ 493,920.00
SWIFT ENERGY CO COM	\$ 180,209.93	\$ 189,329.00
SWISS MEDICA INC COM	\$ 275.45	\$ 1.50
SWISS REINSURANCE AG CHF0.1(REGD)	\$ 1,435,552.63	\$ 1,204,955.75
SWS GROUP INC COM	\$ 53,109.76	\$ 51,947.00
SYBASE INC COM	\$ 3,085.36	\$ 4,043.95
SYCAMORE NETWORKS INC COM	\$ 4,287.80	\$ 2,496.00
SYCAMORE NETWORKS INC COM	\$ 103,148.82	\$ 105,600.00
SYKES ENTERPRISES INC COM	\$ 107,686.98	\$ 165,600.00
SYMANTEC CORP COM	\$ 69,010.22	\$ 62,623.20
SYMANTEC CORP COM	\$ 870,317.98	\$ 353,304.60
SYMYX TECHNOLOGIES INC COM	\$ 15,519.90	\$ 15,360.00
SYNAPTICS INC COM	\$ 10,911.56	\$ 8,232.00
SYNBIOTICS CORP COM NEW	\$ 10,919.96	\$ 560.00
SYNCHRONOSS TECHNOLOGIES INC COM STK	\$ 31,240.50	\$ 30,832.80
SYNERGIE WELLNESS PROD LTD INC COM	\$ 569.19	\$ 0.20
SYNERON MEDICAL LTD COM	\$ 11,504.20	\$ 6,043.24
SYNIVERSE HLDGS INC COM STK	\$ 364,539.50	\$ 444,030.00
SYNIVERSE HLDGS INC COM STK	\$ 590,684.25	\$ 585,808.00
SYNNEX CORP COM STK	\$ 103,310.19	\$ 99,960.00
SYNOPSIS INC COM	\$ 152,629.89	\$ 148,578.90
SYNOPSIS INC COM	\$ 434,702.63	\$ 523,786.00
SYNOVIS LIFE TECHNOLOGIES INC COM	\$ 2,005.63	\$ 1,955.00
SYNOVIS LIFE TECHNOLOGIES INC COM	\$ 41,289.85	\$ 37,145.00
SYNOVUS FINL CORP COM	\$ 3,281.59	\$ 2,456.11

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Asset Description	Historical Cost	Current Value
SYNOVUS FINL CORP COM	\$ 194,895.59	\$ 198,660.00
SYNTA PHARMACEUTICALS CORP SYNTA PHARMACEUTICALS CORP	\$ 10,389.95	\$ 6,700.00
SYNTAX-BRILLIAN CORP COM	\$ 60,030.19	\$ 33,418.00
SYNTEL INC COM	\$ 65,711.28	\$ 61,632.00
SYNTEL INC COM	\$ 196,205.03	\$ 179,118.00
SYNTHES INC CHF0.001	\$ 1,037,437.07	\$ 1,087,518.62
SYNTROLEUM CORP COM	\$ 42,212.37	\$ 11,310.64
SYQUEST TECHNOLOGY INC COM	\$ 9,997.58	\$ 6.70
SYSCO CORP COM	\$ 94,186.92	\$ 94,191.28
SYSCO CORP COM	\$ 229,640.85	\$ 480,634.00
SYSCO CORP COM	\$ 1,184,904.96	\$ 1,098,592.00
SYSTEMS EVOLUTION INC COM NEW STK	\$ 6,370.50	\$ 7.59
T-3 ENERGY SVCS INC COM	\$ 8,897.44	\$ 9,402.00
T-3 ENERGY SVCS INC COM	\$ 40,574.95	\$ 61,113.00
TAIWAN SEMICON MAN TWD10	\$ 157,185.04	\$ 149,844.09
TAKEDA PHARMACEUTICAL CO NPV	\$ 451,635.81	\$ 394,029.45
TAKEFUJI CORP NPV	\$ 1,207,177.04	\$ 874,904.89
TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM	\$ 12,554.11	\$ 15,313.50
TALISMAN ENERGY INC COM	\$ 25,607.01	\$ 27,409.60
TANZANIAN RTY EXPL COM STK	\$ 4,105.30	\$ 6,336.50
TAPESTRY PHARMACEUTICALS INC COM NEW COMNEW	\$ 69.12	\$ 10.80
TAPIMMUNE INC COM STK	\$ 2,564.95	\$ 16.80
TARA GOLD RES CORP COM STK	\$ 334.95	\$ 180.00
TARGA RES PARTNERS LP COM UNIT LTD PARTNERSHIPINT	\$ 236,178.43	\$ 260,656.00
TARGET CORP COM STK	\$ 280,241.24	\$ 248,989.35
TARGET CORP COM STK	\$ 404,236.14	\$ 385,000.00
TARGET CORP COM STK	\$ 437,342.27	\$ 1,050,000.00
TARO PHARMACEUTICAL INDUSTRIES ORD ILS1	\$ 120,894.77	\$ 69,300.00
TASER INTL INC COM	\$ 143,484.33	\$ 148,850.16
TASER INTL INC COM	\$ 248,770.28	\$ 215,562.20
TASTY BAKING CO COM	\$ 511.45	\$ 416.00
TASTY FRIES INC COM PAR \$O OO1	\$ 20,048.95	\$ 535.50
TATE & LYLE ORD GBP0.25	\$ 97,350.55	\$ 94,401.52
TAYLOR WIMPEY ORD GBP0.25	\$ 941,235.34	\$ 465,071.52
TBS INTL LTD TBS A COM STK	\$ 34,374.16	\$ 26,448.00
TBS INTL LTD TBS A COM STK	\$ 215,179.00	\$ 135,512.94
TBS INTL LTD TBS A COM STK	\$ 205,752.14	\$ 188,442.00
TCF FNCL CORP COM	\$ 28,668.13	\$ 20,333.53
TD AMERITRADE HLDG CORP COM STK	\$ 27,601.33	\$ 31,093.00
TEAM INC COM STK	\$ 26,290.95	\$ 25,606.00
TECH DATA CORP COM	\$ 362,280.39	\$ 350,796.00
TECHNE CORP COM	\$ 1,303,251.94	\$ 1,360,630.00
TECHNITROL INC COM	\$ 14,076.44	\$ 14,290.00
TECHNITROL INC COM	\$ 153,707.62	\$ 185,770.00

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Asset Description	Historical Cost	Current Value
TECHNITROL INC COM	\$ 324,867.60	\$ 354,392.00
TECHWELL INC COM STK	\$ 9,912.65	\$ 7,707.00
TECHWELL INC COM STK	\$ 33,386.08	\$ 28,626.00
TECK COMINCO LTD CL B SUB VTG CL B SUB VTG	\$ 270,643.75	\$ 266,432.31
TECK COMINCO LTD CLASS B SUB-VTG COM NPV	\$ 459,064.42	\$ 459,500.48
TECO ENERGY INC COM	\$ 109,105.33	\$ 91,213.00
TECUMSEH PRODS CO CL A	\$ 40,566.00	\$ 42,208.23
TECUMSEH PRODS CO CL A	\$ 60,220.32	\$ 56,184.00
TEKELEC COM	\$ 188,709.04	\$ 182,500.00
TEKMIRA PHARMACEUTICALS CORP COM STK	\$ 55,433.08	\$ 38,351.61
TEKRON INC COM STK	\$ 3,522.60	\$
TEL & DATA SYS INC COM STK NEW	\$ 32,391.90	\$ 31,300.00
TEL & DATA SYS INC COM STK NEW	\$ 150,574.60	\$ 137,720.00
TEL & DATA SYS INC COM STK NEW	\$ 346,060.84	\$ 319,260.00
TEL OFFSHORE TR UNIT BEN INT UNIT BEN INT	\$ 40,978.48	\$ 28,710.00
TELANETIX INC COM	\$ 17,752.40	\$ 11,350.00
TELECOM CORP OF NZ NPV	\$ 86,400.26	\$ 85,117.96
TELECOMMUNICATION SYS INC CL A	\$ 22,888.76	\$ 28,480.00
TELEDYNE TECHNOLOGIES INC COM	\$ 5,698.15	\$ 5,333.00
TELEFLEX INC COM	\$ 16,609.37	\$ 15,626.48
TELEFLEX INC COM	\$ 149,861.86	\$ 138,622.00
TELEFLEX INC COM	\$ 229,898.53	\$ 195,331.00
TELEGROUP INC COM	\$ 13,916.35	\$
TELESTONE TECHNOLOGIES CORP COM STK	\$ 7,623.87	\$ 9,855.00
TELIK INC COM STK	\$ 197.40	\$ 173.50
TELLABS INC COM	\$ 23,757.68	\$ 13,688.22
TELLABS INC COM	\$ 175,210.23	\$ 72,594.00
TELSTRA CORP LTD NPV	\$ 831,656.37	\$ 1,040,961.82
TELSTRA CORP LTD NPV(INSTL RCPTS PPD 29/5/8)	\$ 140,236.39	\$ 161,321.37
TELUS CORP NON VTG SHS	\$ 137,682.79	\$ 126,441.20
TEMPLE INLAND INC COM	\$ 29,992.81	\$ 56,295.00
TEMPUR-PEDIC INTL INC COM	\$ 85,379.58	\$ 67,002.60
TENET HEALTHCARE CORP COM	\$ 10,517.18	\$ 14,224.00
TENET HEALTHCARE CORP COM	\$ 170,253.18	\$ 60,960.00
TENGASCO INC COM NEW	\$ 148.53	\$ 50.02
TENNANT CO COM	\$ 97,029.60	\$ 88,580.00
TENNECO INC	\$ 5,149.15	\$ 5,214.00
TERADATA CORP DEL COM STK	\$ 50,362.47	\$ 123,345.00
TERADATA CORP DEL COM STK	\$ 835,844.03	\$ 846,969.00
TERADYNE INC COM	\$ 32,970.37	\$ 31,020.00
TERADYNE INC COM	\$ 161,399.16	\$ 45,496.00
TERADYNE INC COM	\$ 171,468.78	\$ 109,604.00
TEREX CORP NEW COM	\$ 16,348.90	\$ 13,835.27
TEREX CORP NEW COM	\$ 170,674.00	\$ 170,482.00

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Asset Description	Historical Cost	Current Value
TEREX CORP NEW COM	\$ 3,114,515.57	\$ 2,697,615.37
TERNA SPA ORD EUR0.22	\$ 310,360.87	\$ 344,254.56
TERRA INDS INC COM	\$ 329,765.82	\$ 421,338.72
TERRACO GOLD CORP FORMERLY TERRACO ENERGY CORP TO 04/29/2003 COM NPV	\$ 2,471.90	\$ 3,201.60
TERRESTAR CORP COM STK	\$ 48,078.36	\$ 19,596.75
TESCO ORD GBP0.05	\$ 499,913.98	\$ 600,456.25
TESCO ORD GBP0.05	\$ 2,944,879.22	\$ 3,463,569.97
TESORO CORP	\$ 164,783.72	\$ 162,180.00
TESORO CORP	\$ 235,184.03	\$ 217,722.36
TESORO CORP	\$ 744,007.66	\$ 710,730.00
TESSERA TECHNOLOGIES INC COM STK	\$ 37,242.95	\$ 40,310.40
TESSERA TECHNOLOGIES INC COM STK	\$ 135,284.28	\$ 144,352.00
TETRA TECH INC NEW COM	\$ 4,034.71	\$ 4,300.00
TEUTON RES CORP COM STK	\$ 75,546.25	\$ 46,679.75
TEXAS INDS INC COM	\$ 3,092.20	\$ 2,809.96
TEXAS INSTRS INC COM	\$ 161,771.93	\$ 158,969.74
TEXAS INSTRS INC COM	\$ 600,662.39	\$ 1,182,360.00
TEXAS ROADHOUSE INC COM CL A STK CL A	\$ 3,946.70	\$ 2,765.00
TEXTRON INC COM	\$ 140,761.46	\$ 177,713.68
TEXTRON INC COM	\$ 124,620.79	\$ 456,320.00
TEXTRON INC COM	\$ 859,839.73	\$ 1,079,838.50
TEXTRON INC COM	\$ 1,247,528.70	\$ 1,240,620.00
TF1 - TV FRANCAISE EUR0.20	\$ 466,222.25	\$ 369,306.39
TGC INDS INC COM NEW COM NEW	\$ 4,849.96	\$ 4,825.00
THE TRACKING CORP COM STK	\$ 43,662.90	\$ 2,035.00
THERAVANCE INC COM STK	\$ 292,269.85	\$ 210,600.00
THERMO FISHER CORP	\$ 153,345.24	\$ 156,889.60
THERMO FISHER CORP	\$ 335,120.89	\$ 617,176.00
THERMO FISHER CORP	\$ 627,768.63	\$ 845,588.80
THERMO FISHER CORP	\$ 753,198.68	\$ 1,199,744.00
THESTREET COM INC COM	\$ 4,225.82	\$ 6,049.60
THINKPATH INC COM NEW	\$ 1,309.95	\$ 1,000.00
THOMPSON CREEK METALS CO INC COM STK	\$ 59,446.04	\$ 51,330.00
THOMSON SA SPONSORED ADR	\$ 112,950.75	\$ 63,090.00
THOR INDS INC COM STK	\$ 4,558.29	\$ 3,437.05
THORIUM PWR LTD COM STK	\$ 279.95	\$ 380.00
T-HQ INC COM NEW	\$ 15,225.86	\$ 14,095.00
THRESHOLD PHARMACEUTICALS INC COM	\$ 12,214.56	\$ 4,240.00
THYSSENKRUPP AG NPV	\$ 1,820,877.18	\$ 2,295,322.05
TICC CAP CORP COM	\$ 12,575.10	\$ 7,384.00
TIDELANDS RTY TR B	\$ 7,557.00	\$ 6,450.00
TIDEWATER INC COM	\$ 246,766.41	\$ 256,744.80
TIDEWATER INC COM	\$ 409,575.55	\$ 405,964.00
TIDEWATER INC COM	\$ 560,822.69	\$ 515,684.00

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Asset Description	Historical Cost	Current Value
TIETOENATOR OYJ ORD NPV	\$ 215,308.32	\$ 213,634.29
TIFFANY & CO COM	\$ 8,738.81	\$ 8,479.00
TIFFANY & CO COM	\$ 113,807.26	\$ 156,502.00
TIGER ETHANOL INTL INC COM	\$ 7,260.85	\$ 5,940.00
TIGER TELEMATICS INC COM NEW	\$ 1,122.47	\$ 0.30
TIM HORTONS INC COM	\$ 16,131.35	\$ 20,311.50
TIMBERLAND CO CL A	\$ 25,974.36	\$ 14,464.00
TIMBERWEST FST CORP STAPLED UNIT 1 COM & 100 PFD & 1 SUB NT STP-U	\$ 64,125.66	\$ 71,642.55
TIME WARNER INC NEW COM	\$ 140,391.34	\$ 123,038.03
TIME WARNER INC NEW COM	\$ 1,192,039.59	\$ 1,017,016.00
TIME WARNER INC NEW COM	\$ 2,588,687.64	\$ 1,509,839.50
TIME WARNER INC NEW COM	\$ 1,780,870.30	\$ 1,873,885.00
TIME WARNER TELECOM INC CL A ISIN 3US8873191014	\$ 3,792.50	\$ 4,058.00
TIME WARNER TELECOM INC CL A ISIN 3US8873191014	\$ 220,544.29	\$ 194,784.00
TIME WARNER TELECOM INC CL A ISIN 3US8873191014	\$ 263,089.85	\$ 330,321.20
TIMKEN CO COM	\$ 76,548.11	\$ 75,555.00
TIMKEN CO COM	\$ 163,358.65	\$ 160,965.00
TIMKEN CO COM	\$ 201,507.06	\$ 200,385.00
TIMKEN CO COM	\$ 278,896.18	\$ 312,075.00
TIMKEN CO COM	\$ 394,453.33	\$ 412,267.50
TITAN HOLDINGS COM STK	\$ 25,348.95	\$
TITAN INTL INC ILL COM	\$ 25,389.80	\$ 31,260.00
TITAN PHARMACEUTICALS INC DEL COM	\$ 3,274.90	\$ 2,520.00
TITAN URANIUM EXPL INC	\$ 460,472.60	\$ 266,361.61
TITANIUM METALS CORP COM NEW	\$ 37,011.63	\$ 31,761.87
TITANIUM METALS CORP COM NEW	\$ 79,779.70	\$ 58,190.00
TIVO INC COM	\$ 5,101.20	\$ 5,004.00
TIVO INC COM	\$ 11,502.88	\$ 15,095.40
TJX COS INC COM NEW	\$ 17,188.29	\$ 17,238.00
TJX COS INC COM NEW	\$ 110,717.82	\$ 318,903.00
TLC VISION CORP COM	\$ 107.36	\$ 59.94
TNT NV EUR0.48	\$ 1,459,512.73	\$ 1,409,296.75
TNX T V HLDGS INC COM	\$ 1,229.95	\$ 2.10
TOKYO ELEC POWER NPV	\$ 983,140.97	\$ 781,255.87
TOKYO GAS CO NPV	\$ 520,288.97	\$ 463,474.02
TOKYO STEEL MFG NPV	\$ 131,764.27	\$ 97,034.42
TOLL BROS INC COM	\$ 17,443.98	\$ 16,108.18
TOLL BROS INC COM	\$ 590,272.96	\$ 478,029.80
TOMPKINS FINL CORP COM USD0.10	\$ 35,771.60	\$ 34,920.00
TONOGOLD RES INC COM STK	\$ 576.56	\$ 599.94
TOOTIE PIE CO INC COM STK	\$ 1,573.95	\$ 1,360.00
TOOTSIE ROLL INDS INC COM	\$ 1,887.91	\$ 1,689.68
TORCH RIV RES LTD	\$ 622.45	\$ 187.40
TORCHMARK CORP COM	\$ 5,392.46	\$ 8,170.22

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Asset Description	Historical Cost	Current Value
TORCHMARK CORP COM	\$ 63,347.49	\$ 139,219.00
TOREADOR RES CORP COM	\$ 78,138.35	\$ 38,445.00
TORO CO COM	\$ 11,536.76	\$ 13,610.00
TORO CO COM	\$ 152,833.74	\$ 136,100.00
TORONTO DOMINION BK ONT COM NEW COM NEW	\$ 1,803.95	\$ 2,098.50
TORRENT ENERGY CORP COM	\$ 48,822.85	\$ 8,766.50
TORTOISE CAP RES CORP COM	\$ 16,060.47	\$ 11,539.30
TORTOISE ENERGY INFRASTRUCTURE CORP COM	\$ 62,660.16	\$ 59,004.00
TORVEC INC OC-COM ISIN US8914791079	\$ 5,606.18	\$ 4,650.00
TOSHIBA CORP COM STK	\$ 18,931.45	\$ 14,984.40
TOSHIBA CORP NPV	\$ 754,220.38	\$ 839,135.30
TOTAL EUR2.5	\$ 179,906.73	\$ 179,969.27
TOTAL EUR2.5	\$ 1,047,595.71	\$ 1,437,427.69
TOTAL EUR2.5	\$ 1,556,345.17	\$ 1,901,226.62
TOTAL SYS SVCS INC COM	\$ 31,803.11	\$ 27,244.00
TOUR CFG INC COM STK	\$ 740.77	\$ 0.01
TOURNIGAN VENTURES CORP COM	\$ 93,471.97	\$ 48,696.12
TOYOTA MOTOR CORP NPV	\$ 1,225,681.04	\$ 1,005,630.40
TOYOTA MOTOR CORP NPV	\$ 1,385,259.78	\$ 1,221,895.00
TRACKPOWER INC COM	\$ 11,796.84	\$ 11.40
TRACTOR SUP CO COM	\$ 37,154.61	\$ 27,314.40
TRADESTATION GROUP INC COM	\$ 36,279.58	\$ 38,367.00
TRADESTATION GROUP INC COM	\$ 69,547.70	\$ 85,260.00
TRANS WORLD AIRLS INC COM PAR \$.01 NEW	\$ 109,460.03	\$ 33.03
TRANSATLANTIC HLDGS INC COM	\$ 69,410.61	\$ 72,670.00
TRANSATLANTIC HLDGS INC COM	\$ 78,867.25	\$ 79,937.00
TRANSATLANTIC HLDGS INC COM	\$ 119,460.02	\$ 123,539.00
TRANSATLANTIC PETE CORP COM NEW	\$ 288.63	\$ 159.50
TRANSCANADA CORP COM STK	\$ 14,316.15	\$ 20,465.00
TRANSCEND SVCS INC COM NEW COM NEW	\$ 35,061.56	\$ 33,913.75
TRANSDIGM GROUP INC COM	\$ 4,973.96	\$ 4,517.00
TRANSDIGM GROUP INC COM	\$ 57,199.08	\$ 54,204.00
TRANSGLOBE ENERGY CORP COM	\$ 2,129.95	\$ 2,032.00
TRANSMERIDIAN EXPL INC COM STK	\$ 71,575.22	\$ 49,250.00
TRANSOCEAN INC COM	\$ 932,404.59	\$ 1,114,136.45
TRANSOCEAN INC COM	\$ 671,648.10	\$ 1,150,782.85
TRANSOCEAN INC COM	\$ 1,829,744.15	\$ 1,806,123.55
TRAVELERS COS INC COM STK	\$ 6,853.54	\$ 7,209.20
TRAVELERS COS INC COM STK	\$ 551,995.36	\$ 876,025.40
TRAVELERS COS INC COM STK	\$ 743,660.67	\$ 1,199,740.00
TRAVELERS COS INC COM STK	\$ 1,413,792.83	\$ 1,463,360.00
TRAVELZOO INC COM STK	\$ 17,721.30	\$ 11,286.00
TRAVIS PERKINS ORD GBP0.10	\$ 76,361.31	\$ 49,131.99
TREAS INTL INC COM NEW	\$ 2,104.90	\$ 0.10

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AS OF DECEMBER 31, 2007

Asset Description	Historical Cost	Current Value
TREEHOUSE FOODS INC COM	\$ 4,068.58	\$ 3,448.50
TREEHOUSE FOODS INC COM	\$ 252,987.50	\$ 211,508.00
TRENDSETTER SOLAR PRODS INC COM STK	\$ 1,592.85	\$ 930.00
TREX CO INC COM	\$ 2,888.95	\$ 4,255.00
TRIAD GTY INC	\$ 6,907.90	\$ 1,372.00
TRICO BANCSHARES COM STK	\$ 35,652.80	\$ 30,880.00
TRICO MARINE SVCS INC COM NEW	\$ 24,888.06	\$ 23,766.84
TRIDENT MICROSYSTEMS INC COM	\$ 50,067.99	\$ 45,460.80
TRIEX MINERALS CORP COM NPV	\$ 29,544.47	\$ 18,134.61
TRIMAS CORP COM NEW COM NEW	\$ 1,922.63	\$ 1,461.42
TRIMBLE NAV LTD COM	\$ 4,029.74	\$ 3,628.80
TRINIDAD ENERGY SVCS INCOME TR	\$ 12,537.75	\$ 10,709.80
TRINITY IND INC COM	\$ 30,264.63	\$ 20,326.54
TRINSIC INC COM NEW	\$ 7,332.56	\$ 1.83
TRIO TECH INTL COM NEW COM NEW	\$ 2,064.22	\$ 916.00
TRIPLE-S MGMT CORP CL B CL B	\$ 57,556.49	\$ 65,844.18
TRIQUINT SEMICONDUCTOR INC COM	\$ 7,134.47	\$ 8,287.50
TRIQUINT SEMICONDUCTOR INC COM	\$ 75,959.52	\$ 98,124.00
TRITON DISTR SYS INC COM STK	\$ 16,346.46	\$ 9,165.00
TRIUMPH GROUP INC NEW COM	\$ 5,977.85	\$ 7,411.50
TRIUMPH GROUP INC NEW COM	\$ 236,679.87	\$ 240,462.00
TRONOX INC COM CL B STK	\$ 95.61	\$ 51.90
TRUBION PHARMACEUTICALS INC COM STK	\$ 19,599.95	\$ 10,000.00
TRUE ENERGY TR UNIT	\$ 279.43	\$ 95.04
TRUE NORTH ENERGY CORP COM STK	\$ 3,684.00	\$ 432.72
TRUE RELIGION APPAREL INC COM STK	\$ 16,690.67	\$ 21,926.45
TRUEBLUE INC COM STK	\$ 6,032.90	\$ 4,763.92
TRUSTCASH HLDGS INC COM STK	\$ 4,599.95	\$ 555.00
TRW AUTOMOTIVE HLDGS CORP COM	\$ 215,841.20	\$ 121,220.00
TRW AUTOMOTIVE HLDGS CORP COM	\$ 204,049.94	\$ 192,280.00
TRW AUTOMOTIVE HLDGS CORP COM	\$ 388,248.49	\$ 284,240.00
TSAKOS ENERGY NAV LTD SHS	\$ 27,250.11	\$ 35,845.04
TTM TECHNOLOGIES INC COM	\$ 12,630.55	\$ 12,126.40
TTM TECHNOLOGIES INC COM	\$ 549,118.77	\$ 501,963.00
TUBE MEDIA CORP COM	\$ 2,409.95	\$ 12.00
TUBEAROO INC COM	\$ 595.95	\$ 14.00
TUMBLEWEED COMMUNICATIONS CORP COM	\$ 12,239.95	\$ 8,400.00
TUMI RES LTD	\$ 15,685.29	\$ 15,225.00
TUPPERWARE BRANDS CORPORATION	\$ 19,354.20	\$ 23,103.10
TUPPERWARE BRANDS CORPORATION	\$ 271,323.49	\$ 313,785.00
TUPRAS(T PETR RAF) TRY1	\$ 547,205.98	\$ 606,551.50
TURBOCHEF TECHNOLOGIES INC COM NEW STK	\$ 73,835.90	\$ 72,600.00
TURKCELL ILETISIM TRY1	\$ 206,376.88	\$ 212,508.94
TURKIYE VAKIFLAR TRY1	\$ 404,923.70	\$ 446,756.24

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Asset Description	Historical Cost	Current Value
TVI CORP COM STK	\$ 1,676.34	\$ 1,120.00
TWIN DISC INC COM	\$ 4,800.24	\$ 5,449.29
TYCO ELECTRONICS L COM STK	\$ 21,158.00	\$ 23,029.14
TYCO ELECTRONICS L COM STK	\$ 406,319.63	\$ 467,838.00
TYCO ELECTRONICS L COM STK	\$ 442,806.14	\$ 479,905.25
TYCO ELECTRONICS L COM STK	\$ 631,442.90	\$ 631,210.00
TYCO INTERNATIONAL LTD COM STK W/I	\$ 36,287.88	\$ 32,521.56
TYCO INTERNATIONAL LTD COM STK W/I	\$ 367,682.29	\$ 285,480.00
TYCO INTERNATIONAL LTD COM STK W/I	\$ 279,295.74	\$ 314,226.25
TYCO INTERNATIONAL LTD COM STK W/I	\$ 410,921.77	\$ 491,660.00
TYHEE DEV CORP	\$ 8,063.50	\$ 8,964.92
TYSON FOODS INC CL A COM (DELAWARE)	\$ 14,131.45	\$ 13,797.00
TYSON FOODS INC CL A COM (DELAWARE)	\$ 122,524.26	\$ 105,777.00
U M H PPTYS INC COM STK	\$ 1,545.98	\$ 1,177.00
U S AUTO PTS NETWORK INC COM	\$ 579.95	\$ 811.00
U S AWYS GROUP INC COM	\$ 203,724.69	\$ 95,615.00
U S AWYS GROUP INC COM	\$ 204,034.70	\$ 124,328.92
U S AWYS GROUP INC COM	\$ 642,827.38	\$ 245,657.00
U S CONCRETE INC COM ISIN #US90333L1026	\$ 227.42	\$ 99.90
U S GEOTHERMAL INC COM STK	\$ 22,038.69	\$ 56,042.60
U S GLOBAL INVS INC CL A CL A STK	\$ 7,610.51	\$ 5,536.42
U S GOLD CORP COM PAR \$0.10 COM PAR \$0.10	\$ 64,321.69	\$ 34,706.00
U S MICROBICS COM	\$ 41,651.66	\$ 3,001.40
U S PHYSICAL THERAPY COM	\$ 7,354.95	\$ 7,185.00
U S SUSTAINABLE ENERGY CORP COM STK	\$ 71,040.57	\$ 37,362.50
U S WIRELESS ONLINE INC COM	\$ 1,874.75	\$ 0.50
U.S. CELLULAR CORP COM	\$ 34,405.55	\$ 37,508.60
UAL CORP COM NEW STK	\$ 71,991,589.65	\$ 70,636,201.67*
UBID COM HLDGS INC COM	\$ 8,259.95	\$ 5,625.00
UBS AG CHF0.10	\$ 2,251,281.40	\$ 1,710,596.30
UBS AG SHS COM	\$ 29,602.20	\$ 26,450.00
UBS AG SHS COM	\$ 1,118,058.13	\$ 1,019,360.00
UCN INC COM	\$ 11,295.40	\$ 22,500.00
UDS GROUP INC COM	\$ 79,301.16	\$ 12,084.00
UEX CORP COM	\$ 205,597.17	\$ 233,233.74
UGI CORP NEW COM	\$ 264,570.00	\$ 272,500.00
UGI CORP NEW COM	\$ 715,536.42	\$ 738,475.00
UIT NEWALTA INCOME FD TR UNIT CTF OF OWNEVID UNDIV INT \$1000 UNIT VALUE REG	\$ 11,368.64	\$ 9,245.70
UIT PENGROWTH ENERGY TR TR UNIT NEW CTF OWN EVID UNDIV INT \$1000 UIT VAL REG	\$ 622,861.30	\$ 606,081.39
ULTIMATE SOFTWARE GROUP INC COM	\$ 171,857.85	\$ 233,822.10
ULTRA CLEAN HLDGS INC COM	\$ 19,841.70	\$ 17,080.00
ULTRA PETE CORP COM NPV	\$ 65,862.32	\$ 82,940.00
ULTRALIFE CORPORATION	\$ 16,757.27	\$ 25,288.25
ULTRAPETROL BAHAMAS LTD COM STK	\$ 162,781.70	\$ 171,801.00

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Asset Description	Historical Cost	Current Value
UMPQUA HLDGS CORP COM	\$ 11,759.06	\$ 11,382.28
UNDER ARMOR INC CL A	\$ 149,618.15	\$ 125,769.60
UNDER ARMOR INC CL A	\$ 239,554.48	\$ 170,094.65
UNDER ARMOR INC CL A	\$ 246,876.86	\$ 249,355.70
UNDER ARMOR INC CL A	\$ 394,439.53	\$ 341,936.10
UNICAPITAL CORP NEW COM	\$ 28,538.07	\$ 375.80
UNICO AMERN CORP COM	\$ 5,722.77	\$ 5,022.50
UNICO INC COM NEW COM NEW	\$ 46,454.04	\$ 18,254.83
UNILEVER NV CVA EUR0.16	\$ 124,892.40	\$ 130,204.55
UNILEVER PLC ORD GBP0.031111	\$ 463,924.35	\$ 583,183.89
UNION PAC CORP COM	\$ 58,733.39	\$ 63,651.53
UNION PAC CORP COM	\$ 350,362.46	\$ 841,654.00
UNION PAC CORP COM	\$ 879,324.92	\$ 879,340.00
UNION PAC CORP COM	\$ 512,048.76	\$ 1,168,266.00
UNION PAC CORP COM	\$ 1,022,767.90	\$ 1,571,883.06
UNISOURCE ENERGY CORP COM	\$ 120,285.07	\$ 123,045.00
UNISYS CORP COM	\$ 6,578.79	\$ 3,784.00
UNISYS CORP COM	\$ 145,003.35	\$ 41,624.00
UNISYS CORP COM	\$ 392,573.90	\$ 240,284.00
UNIT CORP COM	\$ 21,306.51	\$ 18,500.00
UNIT CORP COM	\$ 247,322.95	\$ 198,875.00
UNIT CORP COM	\$ 204,134.20	\$ 212,750.00
UNITED FIRE & CAS CO COM	\$ 55,918.12	\$ 43,635.00
UNITED NAT FOODS INC COM	\$ 12,090.43	\$ 12,688.00
UNITED ONLINE INC COM	\$ 17,479.52	\$ 14,483.73
UNITED ONLINE INC COM	\$ 72,177.25	\$ 68,556.00
UNITED ONLINE INC COM	\$ 124,081.92	\$ 113,472.00
UNITED PARCEL SVC INC CL B	\$ 501,042.50	\$ 486,134.02
UNITED PARCEL SVC INC CL B	\$ 1,795,293.33	\$ 1,881,152.00
UNITED TECHNOLOGIES CORP COM	\$ 482,328.48	\$ 525,436.23
UNITED TECHNOLOGIES CORP COM	\$ 636,211.76	\$ 627,628.00
UNITED TECHNOLOGIES CORP COM	\$ 847,833.37	\$ 1,197,851.00
UNITED TECHNOLOGIES CORP COM	\$ 654,068.27	\$ 1,913,500.00
UNITEDHEALTH GROUP INC COM	\$ 348,337.36	\$ 395,047.46
UNITEDHEALTH GROUP INC COM	\$ 437,768.46	\$ 511,578.00
UNITEDHEALTH GROUP INC COM	\$ 616,311.54	\$ 733,320.00
UNITEDHEALTH GROUP INC COM	\$ 691,103.61	\$ 1,903,140.00
UNITEDHEALTH GROUP INC COM	\$ 1,365,123.33	\$ 2,187,330.60
UNITIL CORP COM	\$ 3,044.45	\$ 2,888.68
UNIVERSAL FST PRODS INC COM	\$ 46,637.41	\$ 41,361.84
UNIVERSAL INS HLDGS INC COM	\$ 8,416.11	\$ 7,568.90
UNIVERSAL MED SYS INC COM	\$ 418.25	\$
UNUM GROUP	\$ 21,140.38	\$ 26,169.00
UNUM GROUP	\$ 246,276.56	\$ 214,205.16

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Asset Description	Historical Cost	Current Value
UNUM GROUP	\$ 498,067.95	\$ 499,590.00
UNVL ACCESS GLOBAL HLDGS INC COM NEW STK	\$ 6,455.42	\$ 0.75
UNVL AMERN FINL CORP COM	\$ 108,476.32	\$ 127,950.00
UNVL DETECTION TECH COM	\$ 8,028.70	\$ 760.80
UNVL EXPRESS INC COM	\$ 1,429.85	\$ 300.00
UNVL GUARDIAN HLDGS INC COM	\$ 3,428.68	\$ 130.00
UNVL HEALTH SERVICES INC CL B COM	\$ 6,691.95	\$ 6,410.04
UNVL HEALTH SERVICES INC CL B COM	\$ 255,724.31	\$ 218,624.00
UNVL TECH INST INC COM	\$ 17,817.94	\$ 13,600.00
UPSNAP INC COM	\$ 2,662.95	\$ 170.00
UPSTREAM BIOSCIENCES INC COM	\$ 7,573.30	\$ 605.00
UQM TECHNOLOGIES INC COM	\$ 8,870.54	\$ 8,166.51
URACAN RES LTD COM STK	\$ 90,223.83	\$ 88,717.01
URANERZ ENERGY CORP COM STK	\$ 122,955.47	\$ 73,498.86
URANIUM CITY RES INC	\$ 1,012.95	\$ 526.80
URANIUM ENERGY CORP COM	\$ 21,905.95	\$ 16,722.90
URANIUM ONE INC COM STK	\$ 677,486.88	\$ 529,355.32
URANIUM PARTN CORP COM	\$ 40,144.33	\$ 36,068.16
URANIUM PWR CORP CDA COM	\$ 237,957.35	\$ 129,895.23
URANIUM RES INC COM PAR \$0.001 COM PAR \$0.001	\$ 375,990.50	\$ 511,667.52
URBAN OUTFITTERS INC COM	\$ 1,095.06	\$ 1,253.96
URBAN OUTFITTERS INC COM	\$ 174,821.61	\$ 191,092.60
UR-ENERGY INC COM	\$ 59,870.04	\$ 62,769.00
UROPLASTY INC COM NEW	\$ 54,219.65	\$ 63,000.00
URS CORP NEW COM	\$ 30,603.61	\$ 40,910.49
URS CORP NEW COM	\$ 809,450.88	\$ 880,146.00
US BANCORP	\$ 85,673.74	\$ 82,850.32
US BANCORP	\$ 1,020,163.57	\$ 1,384,308.36
US ENERGY INITIATIVES CORP COM STK	\$ 959.95	\$ 800.00
USA MOBILITY INC COM STK	\$ 27,406.77	\$ 21,478.50
USA MOBILITY INC COM STK	\$ 25,127.50	\$ 27,170.00
USA MOBILITY INC COM STK	\$ 110,705.46	\$ 80,080.00
USCORP COM NEW	\$ 909.95	\$ 1,300.00
USEC INC COM	\$ 20,113.75	\$ 22,500.00
USEC INC COM	\$ 111,678.21	\$ 68,733.00
USEC INC COM	\$ 172,653.82	\$ 173,700.00
USG CORP COM NEW	\$ 194,174.60	\$ 138,399.93
USINTERNETWORKING INC COM	\$ 25,827.64	\$ 0.87
UST INC COM	\$ 21,824.56	\$ 22,961.69
UST INC COM	\$ 126,621.07	\$ 224,680.00
UTAH URANIUM CORP COM	\$ 959.95	\$ 900.00
UTD AMER INDTY LTD COM	\$ 39,972.96	\$ 35,856.00
UTD AMER INDTY LTD COM	\$ 123,350.15	\$ 97,608.00
UTD MICRO ELECT TWD10	\$ 132,464.25	\$ 113,909.05

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Asset Description	Historical Cost	Current Value
UTD STATIONERS INC COM	\$ 150,386.09	\$ 143,251.00
UTD STS STL CORP NEW COM	\$ 118,407.18	\$ 140,746.01
UTD STS STL CORP NEW COM	\$ 114,392.26	\$ 362,730.00
UTI WORLDWIDE INC ORD NPV	\$ 80,800.02	\$ 70,560.00
UTS ENERGY CORP COM STK	\$ 3,777.26	\$ 5,451.20
UTSTARCOM INC COM	\$ 12,151.10	\$ 11,000.00
V F CORP COM	\$ 2,807.89	\$ 2,629.47
V F CORP COM	\$ 74,264.23	\$ 155,720.88
VAALCO ENERGY INC COM NEW COM NEW	\$ 50,034.12	\$ 44,970.15
VAIL RESORTS INC COM	\$ 7,716.06	\$ 7,802.45
VALASSIS COMMUNICATIONS INC COM	\$ 6,247.01	\$ 4,792.90
VALEANT PHARMACEUTICALS INTL COM STK	\$ 772.50	\$ 622.66
VALENCE TECHNOLOGY INC COM	\$ 357.63	\$ 497.50
VALERO ENERGY CORP COM STK NEW	\$ 486,365.59	\$ 495,876.48
VALERO ENERGY CORP COM STK NEW	\$ 373,958.23	\$ 973,417.00
VALERO ENERGY CORP COM STK NEW	\$ 828,203.78	\$ 1,050,450.00
VALLEY FORGE COMPOSITE TECHNOLOGIES INC COM	\$ 1,058.95	\$ 395.00
VALUE AMER INC COM	\$ 7,162.31	\$ 0.17
VALUE LINE INC COM	\$ 2,006.15	\$ 1,832.49
VALUECLICK INC COM STK ISIN#US92046N1028	\$ 325,842.85	\$ 272,063.70
VALUEVISION MEDIA	\$ 37,263.26	\$ 36,482.00
VARIAN MED SYS INC COM ISIN #US9222091057	\$ 160,054.76	\$ 172,128.00
VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	\$ 18,986.73	\$ 14,541.00
VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	\$ 242,921.57	\$ 237,910.00
VARIAN SEMICONDUCTOR EQUIPMENT ASSOCS INC COM	\$ 159,146.54	\$ 261,960.00
VASCO DATA SEC INTL INC COM	\$ 80,174.69	\$ 73,569.20
VASCULAR SOLUTIONS INC COM	\$ 4,188.66	\$ 2,600.00
VASOMEDICAL INC COM	\$ 180.05	\$ 60.00
VAST SOLUTIONS INC CL B1	\$ 25.56	\$
VAST SOLUTIONS INC CL B2	\$ 25.56	\$
VAST SOLUTIONS INC CL B3	\$ 25.57	\$
VAXGEN INC COM NEW	\$ 3,348.20	\$ 343.75
VCA ANTECH INC COM STK	\$ 19,452.59	\$ 21,672.70
VCA ANTECH INC COM STK	\$ 263,808.27	\$ 292,360.30
VCG HLDG CORP COM STK	\$ 453.96	\$ 678.00
VECTOR GROUP LTD COM STK	\$ 50,617.54	\$ 49,201.20
VEOLIA ENVIRONNEME EUR5	\$ 1,658,525.39	\$ 2,252,860.25
VERASUN ENERGY CORP COM	\$ 10,758.83	\$ 9,932.00
VERDX MINERALS CORP COM	\$ 9,985.00	\$
VERENIUM CORP COM STK	\$ 5,371.71	\$ 3,992.00
VERIFONE HLDGS INC COM	\$ 682,195.44	\$ 713,775.00
VERIGY LTD ORD SHS	\$ 141,772.72	\$ 138,186.62
VERIGY LTD ORD SHS	\$ 754,130.18	\$ 782,496.00
VERINT SYS INC COM STK	\$ 5,688.70	\$ 5,767.25

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Asset Description	Historical Cost	Current Value
VERISIGN INC COM	\$ 26,004.85	\$ 26,327.00
VERISIGN INC COM	\$ 131,813.64	\$ 210,616.00
VERISIGN INC COM	\$ 533,849.93	\$ 700,674.30
VERIZON COMMUNICATIONS COM	\$ 203,436.18	\$ 240,453.94
VERIZON COMMUNICATIONS COM	\$ 283,279.68	\$ 353,452.10
VERIZON COMMUNICATIONS COM	\$ 430,617.15	\$ 524,280.00
VERIZON COMMUNICATIONS COM	\$ 1,256,102.99	\$ 1,288,855.00
VERIZON COMMUNICATIONS COM	\$ 2,332,912.97	\$ 3,192,777.82
VERMONT PURE HLDGS LTD NEW COM	\$ 1,014.59	\$ 990.00
VERSANT CORP COM NEW COM NEW	\$ 9,201.73	\$ 14,864.99
VERSAR INC COM	\$ 37,743.14	\$ 30,615.73
VERTEX PHARMACEUTICALS INC COM	\$ 31,181.15	\$ 20,907.00
VERTICAL COMPUTER SYS INC COM NEW	\$ 6,460.50	\$ 2,622.57
VESTAS WIND SYS COM ISIN# DK0010242056	\$ 15,830.28	\$ 108,234.30
VIACOM INC NEW CL B	\$ 5,540.43	\$ 5,801.48
VIACOM INC NEW CL B	\$ 633,731.12	\$ 727,930.08
VIACOM INC NEW CL B	\$ 1,225,079.71	\$ 1,308,816.00
VIAD CORP COM NEW	\$ 25,337.13	\$ 22,106.00
VIASAT INC COM	\$ 35,247.39	\$ 41,316.00
VIASPACE INC COM STK	\$ 1,353.24	\$ 119.60
VICTORY ENERGY CORP COM NEW COM NEW	\$ 1,009.95	\$ 37.00
VICTORY NICKEL INC	\$ 14,436.50	\$ 8,755.20
VIEW SYS INC COM	\$ 3,773.47	\$ 75.00
VIGNETTE CORP COM NEW COM	\$ 44,739.05	\$ 32,142.00
VILLAGE SUPER MKT INC CL A NEW CL A NEW	\$ 5,550.95	\$ 5,089.00
VIPER NETWORKS INC COM	\$ 116.95	\$ 1.20
VIRAGEN INC COM NEW	\$ 5,411.19	\$ 32.20
VIRGIN MEDIA INC COM STK	\$ 90,307.10	\$ 87,414.00
VIRGIN MOBILE USA INC CL A COM CL A	\$ 6,477.85	\$ 3,556.00
VIRGINIA MINES INC COM STK	\$ 18,913.99	\$ 29,509.20
VIOPHARMA INC COM STK	\$ 233,845.31	\$ 142,689.74
VISHAY INTERTECHNOLOGY INC COM	\$ 15,614.91	\$ 11,410.00
VISHAY INTERTECHNOLOGY INC COM	\$ 241,309.30	\$ 162,022.00
VISION TECHNOLOGY CORP COM STK	\$ 14,904.99	\$ 42.50
VISTAPRINT COM INC COM STK	\$ 90,414.08	\$ 127,693.00
VISTAPRINT COM INC COM STK	\$ 282,680.02	\$ 301,235.50
VISTEON CORP COM	\$ 24,999.76	\$ 15,365.00
VISTEON CORP COM	\$ 79,530.19	\$ 80,337.00
VITAL SIGNS INC COM	\$ 28,640.90	\$ 25,560.00
VITESSE SEMICONDUCTOR CORP COM	\$ 4,841.33	\$ 1,745.22
VIVENDI SA EUR5.50	\$ 511,846.95	\$ 597,896.84
VIVUS INC COM	\$ 4,742.76	\$ 5,180.00
VIVUS INC COM	\$ 33,725.79	\$ 32,634.00
VIYYA TECHNOLOGIES INC FORMERLY VIYON TECHNOLOGIES INC TO 07/20/2004 COM	\$ 684.95	\$ 127.50

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Asset Description	Historical Cost	Current Value
VMWARE INC CL A COM CL A COM	\$ 325,500.82	\$ 294,235.38
VMWARE INC CL A COM CL A COM	\$ 289,421.58	\$ 422,400.30
VODAFONE GROUP ORD USD0.11428571	\$ 1,435,077.08	\$ 1,947,304.84
VODAFONE GROUP ORD USD0.11428571	\$ 816,500.73	\$ 2,103,784.55
VOEST-ALPINE AG NPV	\$ 278,355.04	\$ 483,893.03
VOEST-ALPINE AG NPV	\$ 488,929.28	\$ 657,915.22
VOIP INC COM NEW STK	\$ 7,202.90	\$ 24.00
VOLCANO CORP COM STK	\$ 25,842.73	\$ 15,637.50
VOLCOM INC COM	\$ 35,942.71	\$ 24,210.97
VOLT INFORMATION SCIENCES INC COM	\$ 30,990.59	\$ 31,042.00
VOLTERRA SEMICONDUCTOR CORP COM	\$ 4,165.30	\$ 3,309.00
VOLVO AB SER A NPV	\$ 266,032.39	\$ 323,338.28
VONAGE HLDGS CORP COM	\$ 19,234.21	\$ 18,669.10
VOYAGER ENTMT INTL INC COM	\$ 3,809.85	\$ 1,950.00
VOYAGER PETE INC COM STK	\$ 1,569.95	\$ 840.00
VSE CORP COM	\$ 7,988.32	\$ 7,716.72
VSURANCE INC COM NEW STK	\$ 819.14	\$ 52.00
VSUS TECHNOLOGIES INC COM	\$ 38,123.88	\$ 988.20
VTEC INC COM STK	\$ 1,084.95	\$ 80.00
VULCAN MATERIALS CO COM	\$ 58,420.37	\$ 51,408.50
VULCAN MATERIALS CO COM	\$ 202,394.79	\$ 197,725.00
VULCAN MATERIALS CO COM	\$ 144,595.24	\$ 213,543.00
VYTERIS INC COM	\$ 654.97	\$ 350.00
VYYO INC COM NEW STK	\$ 4,332.45	\$ 2,041.00
W COAST BANCORP ORE NEW COM	\$ 76,814.59	\$ 49,950.00
WABCO HLDGS INC COM STK	\$ 8,452.87	\$ 7,864.13
WABTEC CORP COM	\$ 182,390.46	\$ 196,308.00
WACHOVIA CORP NEW COM	\$ 536,680.97	\$ 442,510.46
WACHOVIA CORP NEW COM	\$ 1,592,694.41	\$ 1,900,777.43
WACHOVIA CORP NEW COM	\$ 2,100,990.86	\$ 2,361,929.21
WADDELL & REED FINL INC CL A COM	\$ 343,085.01	\$ 479,275.20
WADE COOK FINL CORP COM NEW	\$ 14,145.39	\$
WALGREEN CO COM	\$ 486,964.00	\$ 510,272.00
WALGREEN CO COM	\$ 764,399.94	\$ 726,126.23
WALGREEN CO COM	\$ 441,846.60	\$ 952,000.00
WALGREEN CO COM	\$ 1,455,312.93	\$ 1,275,680.00
WALL STR FINL CORP	\$ 1,126.90	\$ 0.70
WAL-MART STORES INC COM	\$ 327,484.37	\$ 341,433.66
WAL-MART STORES INC COM	\$ 1,279,104.45	\$ 1,269,051.00
WAL-MART STORES INC COM	\$ 2,304,061.09	\$ 2,328,970.00
WAL-MART STORES INC COM	\$ 1,546,743.64	\$ 2,837,541.00
WALTER INDS INC COM	\$ 10,769.52	\$ 13,916.41
WAR EAGLE MNG INC COM NEW	\$ 3,292.95	\$ 1,540.00
WARNACO GROUP INC COM NEW COM NEW	\$ 21,408.37	\$ 21,019.20

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Asset Description	Historical Cost	Current Value
WARNACO GROUP INC COM NEW COM NEW	\$ 496,128.21	\$ 431,520.00
WARNING MODEL MGMT LLC COM	\$ 15,390.78	\$ 60.00
WASH POST CO CL B COM	\$ 9,729.97	\$ 9,497.16
WASHINGTON MUTUAL INC	\$ 602,793.91	\$ 269,809.84
WASHINGTON MUTUAL INC	\$ 593,041.76	\$ 299,229.46
WASTE CONNECTIONS INC COM	\$ 2,408.83	\$ 2,688.30
WASTE CONNECTIONS INC COM	\$ 164,082.33	\$ 158,517.00
WASTE MGMT INC DEL COM STK	\$ 80,022.76	\$ 70,494.44
WASTE MGMT INC DEL COM STK	\$ 533,339.85	\$ 422,325.09
WASTE SVCS INC DEL COM NEW STK	\$ 4,314.95	\$ 4,285.00
WATERS CORP COM	\$ 16,338.92	\$ 21,981.46
WATERS CORP COM	\$ 100,248.75	\$ 205,582.00
WATERS CORP COM	\$ 452,981.92	\$ 529,769.00
WATERS CORP COM	\$ 418,922.99	\$ 553,490.00
WATSON PHARMACEUTICALS INC COM	\$ 340.77	\$ 271.40
WATSON PHARMACEUTICALS INC COM	\$ 110,054.30	\$ 70,564.00
WATSON PHARMACEUTICALS INC COM	\$ 129,155.11	\$ 132,986.00
WATSON PHARMACEUTICALS INC COM	\$ 252,398.53	\$ 227,976.00
WATSON WYATT WORLDWIDE INC CL A	\$ 123,701.76	\$ 120,666.00
WATSON WYATT WORLDWIDE INC CL A	\$ 414,435.90	\$ 431,613.00
WATTS WTR TECHNOLOGIES INC 10/15/03	\$ 5,625.66	\$ 4,768.00
WAUSAU PAPER CORP COM	\$ 10,329.95	\$ 8,990.00
WAYSIDE TECHNOLOGY GROUP INC COM STK	\$ 9,050.98	\$ 5,465.92
WD 40 CO COM STK	\$ 34,695.25	\$ 50,082.85
WEATHERFORD INTL LTD	\$ 9,597.82	\$ 9,604.00
WEATHERFORD INTL LTD	\$ 275,372.14	\$ 576,240.00
WEBSITE PROS INC COM STK	\$ 12,542.02	\$ 12,329.82
WEBSTER FNCL CORP WATERBURY CONN COM	\$ 246,673.20	\$ 242,972.00
WEIGHT WATCHERS INTL INC NEW COM	\$ 5,242.74	\$ 4,600.59
WEIGHT WATCHERS INTL INC NEW COM	\$ 1,718,936.86	\$ 1,427,688.00
WELLCARE HLTH PLANS INC COM	\$ 40,968.47	\$ 36,260.55
WELLMAN INC COM	\$ 10,646.13	\$ 180.00
WELLPOINT INC COM	\$ 128,629.11	\$ 149,228.73
WELLPOINT INC COM	\$ 839,214.77	\$ 973,803.00
WELLPOINT INC COM	\$ 860,812.19	\$ 1,000,122.00
WELLPOINT INC COM	\$ 545,301.52	\$ 1,263,312.00
WELLPOINT INC COM	\$ 1,013,241.23	\$ 1,842,330.00
WELLS FARGO & CO NEW COM STK	\$ 243,778.00	\$ 220,068.50
WELLS FARGO & CO NEW COM STK	\$ 344,191.17	\$ 302,050.95
WELLS FARGO & CO NEW COM STK	\$ 191,079.10	\$ 483,040.00
WELLS FARGO & CO NEW COM STK	\$ 964,478.76	\$ 803,054.00
WELLS FARGO & CO NEW COM STK	\$ 1,373,701.05	\$ 2,577,018.40
WELLSTONE FILTERS INC COM PAR \$0.001 COMSTK	\$ 52,834.23	\$ 100.00
WENDY S INTL INC COM	\$ 17,707.73	\$ 12,930.67

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Asset Description	Historical Cost	Current Value
WENDY S INTL INC COM	\$ 38,856.15	\$ 56,848.00
WESCO FNCL CORP CAP	\$ 1,558.94	\$ 1,628.00
WESFARMERS LTD NPV	\$ 34.22	\$ 35.56
WESFARMERS LTD NPV PPS	\$ 21.04	\$ 35.74
WESTELL TECHNOLOGIES INC CL A	\$ 866.09	\$ 432.00
WESTERN COPPER CORP COM	\$ 759.60	\$ 115.51
WESTERN GOLDFIELDS INC CDA COM NEW STK	\$ 12,890.94	\$ 15,400.00
WESTERN METALS COM STK	\$ 68,685.75	\$ 31,577.84
WESTERN UNION CO	\$ 106,828.95	\$ 119,846.08
WESTERN UNION CO	\$ 260,933.35	\$ 462,169.80
WESTERN UNION CO	\$ 876,473.03	\$ 1,029,472.00
WESTERN UNION CO	\$ 1,158,898.61	\$ 1,434,680.92
WESTMORELAND COAL CO COM	\$ 29,934.11	\$ 20,850.00
WESTN DIGITAL CORP COM	\$ 45,337.51	\$ 55,677.03
WESTN DIGITAL CORP COM	\$ 556,025.48	\$ 652,536.00
WESTN GEOPOWER CORP	\$ 7,180.55	\$ 10,260.00
WESTN REFNG INC COM	\$ 62,219.18	\$ 37,147.07
WESTN REFNG INC COM	\$ 111,332.65	\$ 65,367.00
WESTN REFNG INC COM	\$ 185,172.84	\$ 87,156.00
WESTN REFNG INC COM	\$ 194,737.90	\$ 128,313.00
WESTPOINT STEVENS INC COM	\$ 31,157.45	\$ 2.60
WESTWOOD ONE INC COM	\$ 1,074.97	\$ 995.00
WESTWOOD ONE INC COM	\$ 13,364.10	\$ 12,338.00
WEX PHARMACEUTICALS INC COM	\$ 16,041.70	\$ 4,560.00
WEYERHAEUSER CO COM	\$ 9,510.26	\$ 9,438.72
WEYERHAEUSER CO COM	\$ 277,822.64	\$ 394,509.00
WHIRLPOOL CORP COM	\$ 24,854.70	\$ 24,489.00
WHIRLPOOL CORP COM	\$ 115,558.20	\$ 166,443.57
WHITE MOUNTAINS INSURANCE GROUP WHITE MOUNTAIN COM STOCK	\$ 40,338.78	\$ 36,403.48
WHITEHALL ENTERPRISES INC COM	\$ 34,413.44	\$ 61.90
WHITNEY HLDG CORP COM	\$ 43,967.86	\$ 31,380.00
WHITNEY HLDG CORP COM	\$ 133,239.09	\$ 115,060.00
WHOLE FOODS MKT INC COM	\$ 271,219.23	\$ 146,880.00
WHOLE FOODS MKT INC COM	\$ 336,691.83	\$ 293,335.11
WHOLE FOODS MKT INC COM	\$ 1,220,829.61	\$ 1,183,200.00
WHOS YOUR DADDY INC COM NEW STK	\$ 282,039.62	\$ 15,913.68
WILEY JOHN & SONS INC CL A	\$ 5,123.95	\$ 8,568.00
WILEY JOHN & SONS INC CL A	\$ 95,837.17	\$ 89,964.00
WILLBROS GROUP INC COM	\$ 3,154.52	\$ 3,829.00
WILLBROS GROUP INC COM	\$ 51,804.90	\$ 53,606.00
WILLIAM HILL ORD GBP0.10	\$ 1,462,038.03	\$ 1,259,680.54
WILLIAMS CO INC COM	\$ 136,557.63	\$ 187,487.20
WILLIAMS CO INC COM	\$ 280,895.00	\$ 540,278.00
WILLIAMS CO INC COM	\$ 812,340.82	\$ 907,380.80

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Asset Description	Historical Cost	Current Value
WILLIAMS CTLS INC COM NEW COM NEW	\$ 4,522.42	\$ 6,108.27
WILLIS LEASE FIN CORP COM	\$ 3,132.90	\$ 2,971.98
WILSHIRE BANCORP INC COM	\$ 8,700.64	\$ 5,063.25
WILSHIRE BANCORP INC COM	\$ 99,272.00	\$ 62,800.00
WIND RIV SYS INC COM	\$ 14,084.84	\$ 10,046.25
WINDSTREAM CORP COM STK	\$ 2,113.59	\$ 2,148.30
WINDSTREAM CORP COM STK	\$ 111,308.74	\$ 155,354.64
WINMARK CORP COM	\$ 14,923.59	\$ 15,792.00
WINN DIXIE STORES INC COM NEW STK	\$ 50,848.00	\$ 47,236.00
WINSTAR COMMUNICATIONS INC COM WORTHLESSECURITY	\$ 95.36	\$ 0.15
WINTHROP RLTY TR	\$ 19,399.90	\$ 15,870.00
WINTHROP RLTY TR	\$ 43,084.29	\$ 36,501.00
WISDOMTREE TR INTL LARGE CAP DIVID FD ETFWISDOMTREE TRUTS	\$ 40,713.27	\$ 41,719.85
WI-TRON INC COM	\$ 10,013.81	\$ 931.00
WITS BASIN PRECIOUS MINERALS INC COM STK	\$ 1,839.90	\$ 1,505.00
WIZZARD SOFTWARE CORP NEW COM	\$ 5,230.76	\$ 7,599.00
WMS INDS INC COM STK	\$ 240,556.73	\$ 425,940.00
WOLTERS KLUWER EUR0.12	\$ 221,415.03	\$ 236,641.58
WOLVERINE WORLD WIDE INC COM	\$ 30,997.43	\$ 27,017.53
WOODWARD GOVERNOR CO COM	\$ 98,007.00	\$ 95,129.93
WORDLOGIC CORP COM STK	\$ 69,319.75	\$ 40,000.00
WORLD ACCEP CORP S C NEW COM	\$ 569,668.97	\$ 445,170.00
WORLD ACCESS INC (NEW)	\$ 49,848.86	\$ 4.08
WORLD AM INC FORMERLY WORLD-AM COMMUNIC COM PAR \$0.0001 NEW COM	\$ 1,236.00	\$ 3.00
WORLD HEART CORP COM PAR \$0.001 STK	\$ 117,753.01	\$ 44,798.10
WORLD HLTH ALTERNATIVES INC COM	\$ 1,925.86	\$ 1.30
WORLD HOCKEY ASSN CORP COM NEW STK	\$ 4,613.85	\$ 460.00
WORLD WRESTLING ENTMNT	\$ 2,274.01	\$ 2,131.68
WORLD WRESTLING ENTMNT	\$ 36,375.50	\$ 36,900.00
WORLDGATE COMMUNICATIONS INC COM ISIN US98156L3078	\$ 1,527.24	\$ 182.40
WORLDWATER & SOLAR TECHNOLOGIES CORP COMSTK	\$ 28,965.82	\$ 38,729.60
WORTHINGTON INDS INC COM	\$ 2,177.15	\$ 1,896.32
WORTHINGTON INDS INC COM	\$ 32,876.64	\$ 28,608.00
WP STEWART CO LTD	\$ 12,059.32	\$ 6,004.25
WPP GROUP ORD GBP0.10	\$ 1,528,659.70	\$ 1,436,440.92
WRIGLEY WM JR CO CAP	\$ 23,966.93	\$ 27,348.94
WRIGLEY WM JR CO CAP	\$ 129,646.26	\$ 317,633.75
WRIGLEY WM JR CO CL B CONV COM	\$	\$ 1,652.00
WSI INDS INC COM STK	\$ 8,069.90	\$ 7,566.00
WYETH COM	\$ 27,607.51	\$ 24,606.19
WYETH COM	\$ 424,697.90	\$ 407,034.09
WYETH COM	\$ 618,823.16	\$ 729,135.00
WYETH COM	\$ 1,131,575.23	\$ 1,114,471.80
WYETH COM	\$ 1,071,854.64	\$ 1,493,622.00

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Asset Description	Historical Cost	Current Value
WYNDHAM WORLDWIDE CORP COM STK	\$ 18,723.98	\$ 12,204.08
WYNDHAM WORLDWIDE CORP COM STK	\$ 184,929.34	\$ 104,794.88
WYNN RESORTS LTD COM	\$ 137,968.14	\$ 103,720.25
WYNN RESORTS LTD COM	\$ 1,315,710.51	\$ 1,781,297.18
XATA CORP COM NEW	\$ 2,507.74	\$ 1,520.00
XCEL ENERGY INC COM	\$ 30,682.43	\$ 32,638.91
XCEL ENERGY INC COM	\$ 246,930.95	\$ 237,097.85
XENONICS HLDGS INC COM STK	\$ 46,202.51	\$ 31,629.36
XENOPORT INC COM STK	\$ 13,649.44	\$ 15,702.28
XENOPORT INC COM STK	\$ 147,356.28	\$ 184,404.00
XEROX CORP COM	\$ 16,550.65	\$ 16,886.17
XEROX CORP COM	\$ 376,530.31	\$ 378,133.64
XEROX CORP COM	\$ 578,185.91	\$ 822,452.00
XETHANOL CORP COM	\$ 67,216.31	\$ 7,290.00
XILINX INC COM	\$ 20,116.73	\$ 18,042.75
XILINX INC COM	\$ 297,472.79	\$ 161,838.00
XL CAP COM STK	\$ 845,920.95	\$ 659,061.00
XL CAP LTD SHS A	\$ 361,366.24	\$ 231,426.00
XM SATELLITE RADIO HLDGS INC CL A	\$ 278,055.08	\$ 260,393.76
XOMA LTD COM BERMUDA	\$ 4,676.16	\$ 3,729.00
XSTRATA PLC ORD GBP	\$ 730,988.10	\$ 1,109,460.90
XSUNX INC COM	\$ 353,172.62	\$ 375,696.75
XTO ENERGY INC COM	\$ 296,855.84	\$ 311,976.36
XTO ENERGY INC COM	\$ 294,485.36	\$ 626,592.00
XTO ENERGY INC COM	\$ 771,622.30	\$ 1,008,582.00
XTREME OIL & GAS INC COM STK	\$ 75.68	\$ 2.00
XYBERNAUT CORP COM	\$ 32,422.70	\$ 315.70
YAHOO INC COM	\$ 292,947.96	\$ 244,253.26
YAHOO INC COM	\$ 566,816.15	\$ 439,614.00
YAHOO INC COM	\$ 1,832,491.22	\$ 786,188.00
YAMADA DENKI CO NPV	\$ 824,540.76	\$ 1,008,203.02
YAMANA GOLD INC COM STK	\$ 264,089.51	\$ 280,849.76
YAMATO HOLDINGS NPV	\$ 109,652.47	\$ 115,364.99
YOHO RES INC	\$ 25,864.33	\$ 8,800.81
YORA INTL INC COM NEW STK	\$ 2,272.10	\$ 14.28
YOUBET COM INC	\$ 14,161.65	\$ 8,023.68
YRC WORLDWIDE INC COM	\$ 62,923.45	\$ 45,015.06
YRC WORLDWIDE INC COM	\$ 469,988.64	\$ 270,876.50
YTB INTL INC CL A COM STK	\$ 213,883.40	\$ 96,588.17
YTB INTL INC CL B CL B	\$ 106,103.86	\$
YUKON GOLD CORP INC COM	\$ 7,365.85	\$ 3,400.00
YUKON-NEVADA GOLD CORP COM STK	\$ 5,179.45	\$ 4,220.38
YUM BRANDS INC COM	\$ 203,360.13	\$ 229,345.53
YUM BRANDS INC COM	\$ 110,376.31	\$ 492,917.60

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Asset Description	Historical Cost	Current Value
YUM BRANDS INC COM	\$ 605,904.02	\$ 608,875.70
YUM BRANDS INC COM	\$ 1,149,234.26	\$ 1,789,428.66
ZAGG INC COM STK	\$ 5,979.80	\$ 3,000.00
ZAP COM NEW	\$ 14,365.49	\$ 9,868.80
ZAREBA SYS INC COM	\$ 496.40	\$ 345.69
ZEBRA TECHNOLOGIES CORP CL A	\$ 1,452.18	\$ 1,353.30
ZEP INC COM STK	\$ 992.47	\$ 790.59
ZHONE TECHNOLOGIES INC NEW COM STK	\$ 2,390.46	\$ 1,647.36
ZHONGPIN INC COM STK	\$ 14,209.95	\$ 13,000.00
ZIMMER HLDGS INC COM	\$ 111,212.65	\$ 99,357.30
ZIMMER HLDGS INC COM	\$ 193,292.76	\$ 390,285.00
ZINIFEX NPV	\$ 298,607.43	\$ 238,867.88
ZINIFEX NPV	\$ 524,248.26	\$ 452,900.65
ZION OIL & GAS INC COM STK	\$ 35,056.10	\$ 34,130.22
ZIONS BANCORP COM	\$ 3,491.43	\$ 1,904.39
ZIONS BANCORP COM	\$ 170,590.50	\$ 126,063.00
ZIX CORP COM	\$ 46,171.64	\$ 42,320.00
ZOLTEK COS INC COM	\$ 102,887.79	\$ 104,174.10
ZORAN CORP COM	\$ 17,207.56	\$ 16,544.85
ZORAN CORP COM	\$ 86,211.26	\$ 83,287.00
ZUNICOM INC COM STK	\$ 5,559.95	\$ 3,300.00
ZWEIG TOTAL RETURN FD INC COM	\$ 108,181.81	\$ 98,439.06
ZYGO CORP COM	\$ 17,142.61	\$ 14,952.00
Corporate Stock - Common Total	\$ 1,432,492,060.89	\$ 1,632,719,934.09
Australian dollar	\$ 2,634.15	\$ 2,634.15
Australian dollar	\$ 10,536.60	\$ 10,536.60
British pound sterling	\$ 193,088.20	\$ 193,088.20
British pound sterling	\$ 489,687.60	\$ 489,687.60
Danish krone	\$ 2,745.07	\$ 2,745.07
Danish krone	\$ 10,195.98	\$ 10,195.98
Euro	\$ 1,462.05	\$ 1,462.05
Euro	\$ 40,937.40	\$ 40,937.40
Euro	\$ 687,163.54	\$ 687,163.54
Hong Kong dollar	\$ 5,899.40	\$ 5,899.40
Hong Kong dollar	\$ 20,391.41	\$ 20,391.41
New Zealand dollar	\$ 1,539.10	\$ 1,539.10
New Zealand dollar	\$ 21,547.40	\$ 21,547.40
Norwegian krone	\$ 16,022.54	\$ 16,022.54
Norwegian krone	\$ 46,962.62	\$ 46,962.62
Singapore dollar	\$ 1,389.42	\$ 1,389.42
Singapore dollar	\$ 32,651.36	\$ 32,651.36
South African rand	\$ 4,974.87	\$ 4,974.87
Swedish krona	\$ 1,856.67	\$ 1,856.67
Swedish krona	\$ 17,483.60	\$ 17,483.60

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Asset Description	Historical Cost	Current Value
Swiss franc	\$ 27,381.53	\$ 27,381.53
Swiss franc	\$ 142,207.30	\$ 142,207.30
United States dollar	\$ 380,854.81	\$ 380,854.81
United States dollar	\$ 611,542.30	\$ 611,542.30
United States dollar	\$ 855,803.45	\$ 855,803.45
United States dollar	\$ 1,169,352.89	\$ 1,169,352.89
United States dollar	\$ 2,384,089.38	\$ 2,384,089.38
United States dollar	\$ 4,956,675.00	\$ 4,956,675.00
United States dollar	\$ 5,860,718.94	\$ 5,860,718.94
Interest Bearing Cash - USD Total	\$ 17,997,794.58	\$ 17,997,794.58
Australian dollar	\$ 157.52	\$ 157.52
Australian dollar	\$ 797.40	\$ 797.40
Australian dollar	\$ 16,911.95	\$ 16,911.95
Australian dollar	\$ 70,700.61	\$ 70,700.61
Brazilian real	\$ 129,982.13	\$ 129,982.13
British pound sterling	\$ 1,684.07	\$ 1,684.07
British pound sterling	\$ 10,001.91	\$ 10,001.91
British pound sterling	\$ 141,505.01	\$ 141,505.01
British pound sterling	\$ 161,244.75	\$ 161,244.75
Canadian dollar	\$ 19,512.71	\$ 19,512.71
Danish krone	\$ 34.34	\$ 34.34
Danish krone	\$ 137.39	\$ 137.39
Euro	\$ 1,164.25	\$ 1,164.25
Euro	\$ 5,832.89	\$ 5,832.89
Euro	\$ 11,486.03	\$ 11,486.03
Euro	\$ 73,863.91	\$ 73,863.91
Euro	\$ 166,137.74	\$ 166,137.74
Euro	\$ 452,876.90	\$ 452,876.90
Hong Kong dollar	\$ 118.68	\$ 118.68
Hong Kong dollar	\$ 9,506.21	\$ 9,506.21
Hong Kong dollar	\$ 57,719.28	\$ 57,719.28
Hungarian forint	\$ 3,525.30	\$ 3,525.30
Japanese yen	\$ 3,097.96	\$ 3,097.96
Japanese yen	\$ 65,068.59	\$ 65,068.59
Japanese yen	\$ 193,244.30	\$ 193,244.30
Japanese yen	\$ 220,823.44	\$ 220,823.44
New Taiwan dollar	\$ 45,278.28	\$ 45,278.28
New Zealand dollar	\$ 197.61	\$ 197.61
New Zealand dollar	\$ 247.30	\$ 247.30
Norwegian krone	\$ 40.17	\$ 40.17
Norwegian krone	\$ 156.32	\$ 156.32
Singapore dollar	\$ 168.06	\$ 168.06
Singapore dollar	\$ 391.59	\$ 391.59
Singapore dollar	\$ 5,335.37	\$ 5,335.37

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Asset Description	Historical Cost	Current Value
South African rand	\$ 39.15	\$ 39.15
South African rand	\$ 8,183.37	\$ 8,183.37
South Korean won	\$ 787.68	\$ 787.68
South Korean won	\$ 1,137.36	\$ 1,137.36
Swedish krona	\$ 23.22	\$ 23.22
Swedish krona	\$ 27.58	\$ 27.58
Swiss franc	\$ 662.09	\$ 662.09
Swiss franc	\$ 774.45	\$ 774.45
Swiss franc	\$ 26,569.98	\$ 26,569.98
United States dollar	\$ (106,681.09)	\$ (106,681.09)
United States dollar	\$ (23,575.64)	\$ (23,575.64)
United States dollar	\$ 97,764.16	\$ 97,764.16
United States dollar	\$ 1,100,000.00	\$ 1,100,000.00
United States dollar	\$ 1,304,881.83	\$ 1,304,881.83
Non-Interest Bearing Cash - USD Total	\$ 4,279,544.11	\$ 4,279,544.11
&&& ESC MIRANT CORP	\$ 1,539.71	\$
&&&EQUITY FUTURES OFFSET - LONG	\$ (16,848,256.74)	\$ (16,618,500.00)
&&&EQUITY FUTURES OFFSET - LONG	\$ (13,653,107.63)	\$ (13,590,720.00)
&&&EQUITY FUTURES OFFSET - LONG	\$ (10,499,937.50)	\$ (10,340,400.00)
&&&EQUITY FUTURES OFFSET - LONG	\$ (7,865,436.97)	\$ (7,755,300.00)
1ST INDL RLTY TR INC COM	\$ 569,125.10	\$ 439,420.00
90 DAY GBP LIBOR LIFFE FUTURE 18/06/2008JUN 08	\$ (6,613,401.93)	\$ (6,599,933.80)
90 DAY GBP LIBOR LIFFE FUTURE 18/06/2008JUN 08	\$ 6,613,401.93	\$ 6,599,933.80
90 DAY LIBOR LIFFE FUTURE 17/09/2008 SEP 08	\$ (3,401,479.69)	\$ (3,308,327.41)
90 DAY LIBOR LIFFE FUTURE 17/09/2008 SEP 08	\$ 3,401,479.69	\$ 3,308,327.41
ACCREDITED HOME COM STK CALL OPT EXP 6/16/07 PAR \$15 PER SH	\$ 3,417.45	\$
ADV MICRO DEVICES COM STK CALL OPT EXP 1/19/08 PAR \$10 PER SH	\$ (4,572.52)	\$ (50.00)
AGREE RLTY CORP COM	\$ 3,055.95	\$ 3,010.00
ALCOA INC COM STK CALL OPT EXP 1/19/08 PAR \$27.50 PER SH	\$ (5,480.38)	\$ (9,200.00)
ALESCO FINL INC COM STK	\$ 10,376.85	\$ 3,601.56
AMB PPTY CORP REIT	\$ 357,870.50	\$ 374,140.00
AMER ORIENTAL BIO COM STK CALL OPT EXP 1/19/08 PAR \$7.50 PER SH	\$ (3,282.49)	\$ (5,200.00)
AMERN SUPERCONDUCTOR COM STK CALL OPT EXP 01/19/08 PAR \$30 PER SH	\$ (497.79)	\$ (270.00)
AMGEN INC COM STK CALL OPT EXP 01/19/08 PAR \$55 PER SH	\$ (409.29)	\$ (6.00)
AMR CORP COM STK CALL OPTION EXP 01-19-08 PR \$17.50 PER SHARE	\$ (582.54)	\$
AMYLIN PHARMACEUT COM STK PUT OPT EXP 1/17/09 PAR \$50 PER SH	\$ 3,972.20	\$ 4,200.00
ANNALY CAP MGMT INC COM	\$ 222,381.32	\$ 253,523.05
ANNALY CAP MGMT INC COM	\$ 593,983.40	\$ 672,660.00
ANNALY CAP MGMT INC COM	\$ 707,321.88	\$ 774,468.00
ANTHRACITE CAP INC COM	\$ 42,897.98	\$ 33,390.34
APOLLO GROUP CL A COM STK CALL OPT EXP 1/17/09 PAR \$40 PER SH	\$ (1,248.51)	\$ (6,720.00)
APPLE INC COM STK CALL OPT EXP 01/17/09 PAR \$240 PER SH	\$ (1,909.27)	\$ (2,570.00)
APPLE INC COM STK CALL OPT EXP 01/19/08 PAR \$135 PER SH	\$ (1,749.27)	\$ (6,355.00)
APPLE INC COM STK CALL OPT EXP 10/20/07 PAR \$170 PER SH	\$ (2,182.51)	\$

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AS OF DECEMBER 31, 2007

Asset Description	Historical Cost	Current Value
APPLE INC COM STK CALL OPT EXP 2/17/07 PAR \$80 PER SH	\$ (1,397.39)	\$
APPLE INC COM STK CALL OPTION EXP 01-19-08 PR \$180 PER SHARE	\$ (2,139.26)	\$ (21.00)
APPLE INC COM STK CALL OPTION EXP 01-19-08 PR \$220 PER SHARE	\$ (369.29)	\$
APPLE INC COM STK PUT OPT EXP 10/20/07 PAR \$120 PER SH	\$ 970.92	\$
APT INVT & MGMT CO CL A	\$ 6,761.34	\$ 6,946.00
APT INVT & MGMT CO CL A	\$ 93,479.20	\$ 86,825.00
ARBOR RLTY TR INC COM	\$ 230,014.20	\$ 125,658.00
ARCHER-DANIELS-MIDLAND CO COM STK CALL OPT EXP 1/20/07 PAR \$40 PER SH	\$ (286.29)	\$ (3,400.00)
ASHFORD HOSPITALITY TR INC COM SHS	\$ 202,696.64	\$ 124,387.00
ASSD ESTATES RLTY CORP COM	\$ 3,332.91	\$ 2,535.99
AVALONBAY CMNTYS REIT	\$ 10,543.88	\$ 14,497.56
AVALONBAY CMNTYS REIT	\$ 261,171.89	\$ 188,280.00
BANK OF AMERICA CORP COM STK CALL OPT EXP 09/22/07 PAR \$52.50 PER SH	\$ (592.53)	\$
BEAZER HOMES USA COM STK CALL OPT EXP 09/22/07 PAR \$7.50 PER SH	\$ 620.94	\$
BHP BILLITON ADRF COM STK CALL OPT EXP 05/17/08 PAR \$70 PER SH	\$ (1,579.27)	\$ (710.00)
BHP BILLITON ADRF COM STK CALL OPT EXP 1/19/07 PAR \$30 PER SH	\$ (3,377.69)	\$ (12,090.00)
BP PLC ADR COM STK PUTL OPT EXP 01/19/08 PAR \$65 PER SH	\$ 291.20	\$ 36.00
BRANDYWINE RLTY TR SH BEN INT NEW REIT	\$ 3,503.31	\$ 1,878.80
BRAZIL(FED REP OF) FRN 4/2012 USD REGS L	\$ 0.10	\$ 0.14
BSTN PPTYS INC	\$ 38,021.40	\$ 33,051.60
BSTN PPTYS INC	\$ 290,422.80	\$ 275,430.00
BUCKEYE OHIO TOB SETTLEMENT FING AUTH 5.875% 06-01-2047 BEO	\$ 679,574.00	\$ 679,663.98
CALL SWAPTION USD 3.75 MLPFUS31 EUROPEAN317U095A6 12-31-2008	\$ 118,030.00	\$ 127,558.24
CAMECO CORP COM STK CALL OPT EXP 1/19/08 PAR \$27.50 PER SH	\$ (6,155.80)	\$ (7,380.00)
CAMERON INTL CORP COM STK CALL OPT EXP 2/16/08 PAR \$80 PER SH	\$ (669.28)	\$ (1,900.00)
CANADIAN APT PPTYS REAL ESTATE INVT TR TR UNIT TR UNIT	\$ 5,397.93	\$ 5,197.47
CAPITALSOURCE INC REIT	\$ 55,949.29	\$ 53,733.14
CAPITAMALL TRUST REIT	\$ 6,709.05	\$ 9,614.80
CENTRO RETAIL GRP NPV (STAPLED SECURITIES)	\$ 51,363.64	\$ 30,330.44
CF OZ OVERSEAS FUND LTD C/341	\$ 1,956.79	\$ 3,162.00
CHINA LIFE ADR COM STK CALL OPT EXP 11/17/07 PAR \$110 PER SH	\$ (1,185.08)	\$
CITIGROUP INC COM STK CALL OPT EXP 09/22/07 PAR \$45 PER SH	\$ (1,289.27)	\$
COEUR D ALENE MI COM STK CALL OPT EXP 1/20/07 PAR \$5 PER SH	\$ (1,075.03)	\$ (2,200.00)
COHEN & STEERS QUALITY INCOME RLTY FD INC COM STK	\$ 4,891.29	\$ 3,471.95
COUSINS PPTYS INC COM	\$ 12,817.24	\$ 9,586.65
CR DEF .6 03-20-2009	\$	\$ (1,021.10)
CR DEF .6 03-20-2009	\$ 1,109.47	\$
CR DEF 0 03-20-2009	\$	\$ (97.59)
CR DEF SWAP REC 1.25 03-20-2009	\$ 2,739.48	\$ 112.23
CR DEF SWAP REC 4.3 BEAR 20/09/09 0WR002536/OWP002538	\$	\$ 3,314.84
CR DEF SWAP REC 4.8 BEAR 20/09/09 0WR002551/OWP002553	\$	\$
CR DEF SWAP REC 4.8 BEAR 20/09/09 0WR002551/OWP002553	\$	\$ 1,999.69
CRYSTAL RIV CAP INC COM STK\	\$ 1,244.52	\$ 1,444.00
D R HORTON CO COM STK CALL OPT EXP 1/19/08 PAR \$15 PER SH	\$ (6,788.59)	\$

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Asset Description	Historical Cost	Current Value
DEC 08 LIF 3M STRLG	\$ (722,854.94)	\$ (710,196.31)
DEERE & CO COM STK CALL OPT EXP 03/22/08 PAR \$150 PER SH	\$ (1,231.28)	\$ (4,000.00)
DELL COMPUTER SYS COM STK CALL OPT EXP 01/19/08 PAR \$30 PER SH	\$ (317.79)	\$ (15.00)
DELTA AIR LINES COM STK CALL OPT EXP 01/17/09 PAR \$30 PER SH	\$ (1,582.52)	\$ (900.00)
DEVELOPERS DIVERSIFIED RLTY CORP COM	\$ 203,240.96	\$ 122,528.00
DIAMONDROCK HOSPITALITY CO COM STK	\$ 61,725.30	\$ 58,422.00
DIAMONDROCK HOSPITALITY CO COM STK	\$ 294,617.71	\$ 233,088.80
DIAMONDROCK HOSPITALITY CO COM STK	\$ 831,651.45	\$ 668,857.00
DIGITAL RLTY TR INC COM	\$ 6,391.54	\$ 6,876.40
DIGITAL RLTY TR INC COM	\$ 230,714.23	\$ 285,089.10
DISNEY WALT CO COM STK CALL OPT EXP 01/19/08 PAR \$37.50 PER SH	\$ (129.29)	\$
DRYSHIPS INC COM STK CALL OPT EXP 10/20/07 PAR \$115 PER SH	\$ (739.28)	\$
DRYSHIPS INC COM STK CALL OPTION EXP 01-08-09 PR \$100 PER SHARE	\$ (377.79)	\$
DUKE RLTY CORP COM NEW REIT	\$ 24,664.99	\$ 20,185.92
DUKE RLTY CORP COM NEW REIT	\$ 682,013.68	\$ 696,336.00
EASTGROUP PPTYS INC REIT	\$ 73,013.81	\$ 54,405.00
EBAY INC COM STK CALL OPT EXP 7/21/07 PAR \$35 PER SH	\$ (152.79)	\$
ECS UNITED AIRLINES 11.210%	\$ 1,080.51	\$
ED RLTY TR INC COM REIT	\$ 16,763.66	\$ 14,130.46
EK CR DEF SWAP 1.25 1.25 03-20-2010	\$	\$ 105.71
ENTMNT PPTYS TR COM SH BEN INT	\$ 276,126.50	\$ 230,300.00
ENTMNT PPTYS TR COM SH BEN INT	\$ 392,319.90	\$ 333,700.00
EQTY RESDNTL EFF 5/15/02	\$ 11,265.00	\$ 10,941.00
EQTY RESDNTL EFF 5/15/02	\$ 215,082.28	\$ 255,290.00
ESC BCE INC	\$ 2,475.16	\$
ESC CONSECO FING TR V	\$ 949.00	\$
ESC GLOBIX CORPORATION	\$ 232.41	\$
ESC UNITED AIRLINES 10.670%	\$ 677.23	\$
ESCROW ELOQUENT INC	\$ 7,223.09	\$
ESSEX PPTY TR REIT	\$ 0.12	\$ 0.10
EURO DOLLARS 09-17-2008	\$ (12,204,262.50)	\$ (12,305,025.00)
EURO DOLLARS SEPT 2008 FUTURE	\$ 12,204,262.50	\$ 12,305,025.00
EURODOLLAR 03-17-2008	\$ (2,869,500.00)	\$ (2,872,950.00)
EURODOLLAR 90DAY 06-15-2009	\$ (6,217,100.00)	\$ (6,273,150.00)
EURODOLLAR 90DAY 12-15-2008	\$ (16,250,486.18)	\$ (16,427,100.00)
EURODOLLAR 90DAY 12-15-2008	\$ 16,250,486.18	\$ 16,427,100.00
EURODOLLARS 90DAY 06-15-2009	\$ 6,217,100.00	\$ 6,273,150.00
EXXON MOBIL CORP COM STK PUT OPT EXP 01/19/08 PAR \$85 PER SH	\$ 786.20	\$ 45.00
FIRST SOLAR INC COM STK CALL OPT EXP 08/18/07 PAR \$110 PER SH	\$ (288.54)	\$
FLUOR CORP COM STK CALL OPT EXP 04/19/08 PAR \$135 PER SH	\$ (1,409.27)	\$ (2,080.00)
FNMA CR DEF .215 12-20-2009	\$	\$ 151.15
FORD CR DEF SWAP 2.93 03-20-2015	\$	\$ (21,101.90)
FORD CR DEF SWAP 2.93 03-20-2015	\$	\$
FORDING CDN COAL TR TR UNIT	\$ 103,702.85	\$ 125,025.40

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Asset Description	Historical Cost	Current Value
FREEMPORT MCMORAN COM STK CALL OPT EXP 09/22/07 PAR \$70 PER SH	\$ (579.29)	\$
FREEMPORT-MCMORAN COPPER-A COMM STK CALL OPTION EXP 07/21/07	\$ (3,047.75)	\$
FRONTLINE LTD COM STK CALL OPT EXP 02/16/08 PAR \$50 PER SH	\$ (166.54)	\$ (380.00)
FRONTLINE LTD COM STK PUT OPT EXP 02/16/08 PAR \$35 PER SH	\$ 319.45	\$ 60.00
FUT 90DAY STERLING FUT DEC08	\$ 722,854.94	\$ 710,196.31
FUT CALL MAR 08 EURO DOLLARS 9500	\$ 2,031.50	\$ 3,850.00
FUT CALL MAR 08 EURO DOLLARS 9525	\$ 5,579.00	\$ 9,187.50
FUT JAN 08 MNP CAC40	\$ (2,001,570.88)	\$ (2,054,363.12)
FUT JAN 08 MNP CAC40	\$ 2,001,570.88	\$ 2,054,363.12
FUT MAR 08 10 YR T-NOTES	\$ (19,042,843.75)	\$ (19,163,015.63)
FUT MAR 08 10 YR T-NOTES	\$ 19,042,843.75	\$ 19,163,015.63
FUT MAR 08 5 YR T NOTE	\$ (20,279,921.86)	\$ (20,402,031.25)
FUT MAR 08 5 YR T NOTE	\$ 20,279,921.86	\$ 20,402,031.25
FUT MAR 08 EMINI S&P 500	\$ 3,751,235.77	\$ 3,693,000.00
FUT MAR 08 EMINI S&P 500	\$ 7,119,353.64	\$ 7,016,700.00
FUT MAR 08 EURO DOLLARS	\$ 2,869,500.00	\$ 2,872,950.00
FUT MAR 08 EURX DAX INDEX	\$ (1,713,799.11)	\$ (1,786,150.03)
FUT MAR 08 EURX DAX INDEX	\$ 1,713,799.11	\$ 1,786,150.03
FUT MAR 08 EURX E-STXX 50	\$ (3,122,806.80)	\$ (3,242,096.05)
FUT MAR 08 EURX E-STXX 50	\$ 3,122,806.80	\$ 3,242,096.05
FUT MAR 08 EURX EUR-BOBL	\$ (2,422,100.42)	\$ (2,367,205.28)
FUT MAR 08 EURX EUR-BOBL	\$ 2,422,100.42	\$ 2,367,205.28
FUT MAR 08 FTSE 100	\$ (3,421,626.71)	\$ (3,469,317.19)
FUT MAR 08 FTSE 100	\$ 3,421,626.71	\$ 3,469,317.19
FUT MAR 08 LIF 3M STRLG	\$ (1,424,142.43)	\$ (1,409,643.37)
FUT MAR 08 LIF 3M STRLG	\$ 1,424,142.43	\$ 1,409,643.37
FUT MAR 08 LIF LONG GILT	\$ (455,836.83)	\$ (438,847.67)
FUT MAR 08 LIF LONG GILT	\$ 455,836.83	\$ 438,847.67
FUT MAR 08 MINI RUSL 2000	\$ 13,653,107.63	\$ 13,590,720.00
FUT MAR 08 S&P 500	\$ 4,114,201.20	\$ 4,062,300.00
FUT MAR 08 S&P 500	\$ 9,728,903.10	\$ 9,601,800.00
FUT MAR 08 S&P 500	\$ 10,499,937.50	\$ 10,340,400.00
FUT MAR 08 SFE SPI 200	\$ (1,068,212.77)	\$ (1,114,772.29)
FUT MAR 08 SFE SPI 200	\$ 1,068,212.77	\$ 1,114,772.29
FUT MAR 08 TSE TOPIX	\$ (3,363,218.98)	\$ (3,158,036.07)
FUT MAR 08 TSE TOPIX	\$ 3,363,218.98	\$ 3,158,036.07
FUT MAR 08 U.S. T-BONDS	\$ (1,188,828.13)	\$ (1,163,750.00)
FUT MAR 08 U.S. T-BONDS	\$ 1,188,828.13	\$ 1,163,750.00
GENERAL ELECTRIC CO COM STK CALL OPT EXP 06/21/08 PAR \$45 PER SH	\$ (332.79)	\$ (72.00)
GENERAL GROWTH PPTYS INC COM	\$ 6,815.68	\$ 4,578.89
GENERAL GROWTH PPTYS INC COM	\$ 325,155.62	\$ 251,198.00
GERMANY(FED REP) 4.25% BDS 15/2/08 EUR0.01	\$ 5,946,220.75	\$ 5,850,422.63
GETTY RLTY CORP NEW COM	\$ 6,485.07	\$ 5,765.01
GLIMCHER RLTY TR SHS OF BEN INT USD0.01	\$ 2,956.35	\$ 2,858.00

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Asset Description	Historical Cost	Current Value
GOLDCORP INC NEW COM STK CALL OPT EXP 01/19/08 PAR \$22.50 PER SH	\$ (4,801.77)	\$
GOLDMAN SACHS GROUP COM STK CALL OPT EXP 08/18/07 PAR \$195 PER SH	\$ (1,807.23)	\$
HALLIBURTON CO COM STK CALL OPT EXP 01/19/08 PAR \$40 PER SH	\$ (338.54)	\$ (50.00)
HARMONIC INC COM STK CALL OPT EXP 01/19/08 PAR \$12.50 PER SH	\$ (282.54)	\$ (100.00)
HCP INC COM REIT	\$ 9,440.67	\$ 10,434.00
HEALTH CARE REIT INC COM	\$ 14,147.53	\$ 16,405.12
HEALTH CARE REIT INC COM	\$ 136,691.40	\$ 138,539.00
HEALTHCARE RLTY TR	\$ 37,684.83	\$ 35,664.72
HERSHA HOSPITALITY TR PRTY CL A SHS BEN INT	\$ 25,773.70	\$ 23,750.00
HEWLETT PACKARD COM STK CALL OPT EXP 2/16/08 PAR \$50 PER SH	\$ (320.25)	\$
HLTH CARE REIT INC PFD SER D 7.875	\$ 6,991.10	\$ 6,188.57
HOSPITALITY PPTYS TR COM SH BEN INT	\$ 4,729.06	\$ 3,222.00
HOSPITALITY PPTYS TR COM SH BEN INT	\$ 625,804.62	\$ 509,076.00
HOSPITALITY PPTYS TR COM SH BEN INT	\$ 550,062.15	\$ 531,630.00
HOST HOTELS & RESORTS INC REIT	\$ 2,151.59	\$ 1,608.03
HOST HOTELS & RESORTS INC REIT	\$ 351,002.60	\$ 224,928.00
HRPT PPTYS TR COM SH BEN INT	\$ 57,541.81	\$ 39,057.10
HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS	\$ 47,985.77	\$ 27,297.98
HYDRO-QUEBEC BOND 6.3% DUE 05-11-2011 REG	\$ 34,940.85	\$ 37,478.70
IMMERSION CORP COM STK CALL OPT EXP 02/16/08 PAR \$10 PER SH	\$ (3,224.27)	\$ (2,380.00)
IMPAC MTG HLDGS INC COM	\$ 18,232.89	\$ 4,260.57
INTEL CORP CAPITAL STK COM STK CALL OPT EXP 1/21/06 PAR \$27.50 PER SH	\$ (138.54)	\$ (104.00)
IRS 06-18-2013 SWU0267C9	\$ (10,290.00)	\$ (5,989.24)
IRS 06-18-2013 SWU0345C5	\$ (6,860.00)	\$ (3,992.83)
IRS 06-18-2013 SWU0434C7	\$ (180,369.16)	\$ (131,763.32)
IRS 06-18-2013 SWU0436C5	\$ (9,477.00)	\$ (5,989.24)
IRS 06-18-2018 SWU0301C7	\$	\$ (28,162.10)
IRS 06-18-2018 SWU0386C5	\$ (2,718.00)	\$ (2,346.84)
IRS 20/06/2017 SWU0481C9	\$ (7,715.24)	\$ (10,357.89)
IRS 20/06/2017 SWU0482C8	\$ (1,923.40)	\$ (2,589.47)
IRS 20/06/2017 SWU0504C2	\$ (2,359.99)	\$ (2,798.04)
IRS 3M LIBOR / 5.0% 18/06/2010 SWU0855B9	\$ 90,179.50	\$ 102,729.81
IRS 5.0% / 3M LIBOR DEUTZAJX 18/06/2038 SWU0041C2	\$ 16,485.00	\$ 3,849.33
IRS 5.0% / 6M LIBOR GSILGB2L 20/12/2017 SWU0763B0	\$ 75,083.68	\$ 2,807.88
IRS USD 3M LIBOR / 4.0% MLPFUS31 17/12/2010 SWU0297C3	\$ 10,481.00	\$ 19,016.06
IRS USD 3M LIBOR / 4.0% MLPFUS31 18/06/2010 SWU0342C8	\$ 30,800.00	\$ 27,830.31
IRS USD 3M LIBOR / 4.0% RBOSUS33 18/06/2010 SWU0337C5	\$ 2,630.77	\$ 2,530.03
IRS USD 3ML LIBOR / 4.0% 19/06/2009 SWU0684C4	\$ 21,204.00	\$ 20,993.67
IRS USD 3ML LIBOR / 4.0% BZWLUS31 18/06/2010 SWU0304C4	\$ 57,117.38	\$ 67,678.25
IRS USD 5.0% / 3M LIBOR RBOSUS33 18/06/2038 SWU0387C4	\$ 46,650.00	\$ 11,547.98
ISHARE MSCI EAFE CALL OPT EXP 10/20/07 PAR \$77 PER SH	\$ (4,774.97)	\$
ISTAR FINL INC COM	\$ 55,779.99	\$ 43,860.39
JUN 08 LIF 3M	\$ (687,928.37)	\$ (698,640.63)
JUN 08 LIF 3M	\$ 687,928.37	\$ 698,640.63

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Asset Description	Historical Cost	Current Value
KIMCO RLTY CORP COM	\$ 21,944.61	\$ 23,352.27
KIMCO RLTY CORP COM	\$ 262,114.12	\$ 229,320.00
KODAK CR DEF SWAP 1.25 1.25 03-20-2010	\$	\$ 105.71
KRAFT FOODS INC COM STK CALL OPTION EXP 01-19-08 PR \$32.50 PER SHARE	\$ (2,406.51)	\$
L-1 IDENTITY SOLUTION COM STK CALL OPT EXP 01/19/08 PAR \$22.50 PER SH	\$ (119.29)	\$
LASALLE HOTEL PPTYS COM SH BEN INT	\$ 2,605.36	\$ 1,882.10
LASALLE HOTEL PPTYS COM SH BEN INT	\$ 450,415.08	\$ 320,595.00
LEHMAN BROTHERS HOLDINGS INC COM STK CALL OPTION EXP 01-19-08 PR \$65 PER	\$ (2,181.76)	\$
LEXINGTON RLTY TR COM	\$ 2,167.36	\$ 1,454.00
LIBERTY PPTY TR SH BEN INT	\$ 11,248.82	\$ 7,558.19
LUMINENT MTG CAP INC COM	\$ 116,842.11	\$ 53,040.00
MACK CALI RLTY CORP COM REIT	\$ 529,629.00	\$ 540,600.00
MAR 09 EURODOLAR 90DAY 03-16-2009	\$ 4,789,250.00	\$ 4,831,500.00
MAR 09EURODOLLAR 03-16-2009	\$ (4,789,250.00)	\$ (4,831,500.00)
MEDICAL PPTYS TR INC COM REIT	\$ 42,919.27	\$ 31,197.64
MEMC ELECTRIC MATER COM STK CALL OPT EXP 12/22/07 PAR \$60 PER SH	\$ (1,933.78)	\$
MERCK & CO COM STK CALL OPT EXP 01/17/09 PAR \$50 PER SH	\$ (1,428.52)	\$
METLIFE INC COM STK CALL OPT EXP 06/21/08 PAR \$60 PER SH	\$ (2,627.75)	\$ (2,070.00)
METLIFE INC COM STK CALL OPT EXP 9/22/07 PAR \$65 PER SH	\$ (290.29)	\$
MFA MTG INVTS INC COM	\$ 15,070.55	\$ 17,729.62
MFA MTG INVTS INC COM	\$ 446,725.79	\$ 499,500.00
MFO SCHWAB CAP TR HEDGED EQTY FD	\$ 196,850.03	\$ 197,044.12
MICROSOFT CORP COM STK CALL OPT EXP 01/19/08 PAR \$30 PER SH	\$ (1,748.77)	\$
MICROSOFT CORP COM STK CALL OPT EXP 01/19/08 PAR \$32.50 PER SH	\$ (1,101.82)	\$ (3,575.00)
MID-AMER APT CMNTYS INC COM	\$	\$ 0.04
MLP W P CAREY & CO LLC COM	\$ 3,384.24	\$ 3,320.00
MOTOROLA INC COM STK CALL OPT EXP 01/19/08 PAR \$20 PER SH	\$ (39.29)	\$ (1.00)
NATIONAL RETAIL PPTYS INC COM STK	\$ 39,356.05	\$ 54,035.20
NATIONAL RETAIL PPTYS INC COM STK	\$ 262,704.20	\$ 289,912.00
NATIONWIDE HLTH PPTYS INC REIT	\$ 37,437.95	\$ 39,622.73
NEWFIELD EXPLORATION COM STK CALL OPT EXP 9/22/07 PAR \$45 PER SH	\$ (169.29)	\$
NEWMARKET CORP COM STK CALL OPT EXP 03/22/08 PAR \$35 PER SH	\$ (14,223.83)	\$ (16,640.00)
NORTHSTAR RLTY FIN CORP COM	\$ 26,427.43	\$ 18,424.27
NORTHSTAR RLTY FIN CORP COM	\$ 63,066.99	\$ 37,464.00
NUTRI SYSTEM INC COM STK CALL OPT EXP 01/19/08 PAR \$25 PER SH	\$ (587.04)	\$ (1,160.00)
NUVEEN REAL ESTATE INC FD COM	\$ 35,816.60	\$ 23,423.00
NYSE EURONEXT COM STK CALL OPT EXP 01/17/09 PAR \$85 PER SH	\$ (6,783.94)	\$
OTC USD ECAL 5 SW2 RBS 317504MX3 12-15-2008	\$ 42,181.90	\$ 249,198.65
OTC USD ECAL 5.2 SW7 RBS 317504MY1 12-15-2008	\$	\$ (162,801.69)
OTC USD IRO C 4.50 SW2 MERRILL LYNCH 317U028A8 12-19-2008	\$ 60,180.00	\$ 115,982.30
PA REAL ESTATE INVT TR SH BEN INT	\$ 222,277.50	\$ 222,600.00
PERINI CORP COM STK CALL OPT EXP 01/19/09 PAR \$60 PER SH	\$ (1,036.28)	\$ (25.00)
PKWY PPTYS INC REIT	\$ 38,769.95	\$ 36,980.00
PLUM CREEK TIMBER CO INC COM	\$ 138,864.82	\$ 207,180.00

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Asset Description	Historical Cost	Current Value
PLUM CREEK TIMBER CO INC COM	\$ 253,700.33	\$ 319,679.48
PMC COML TR SH BEN INT SHS OF BEN INT USD0.01	\$ 1,884.55	\$ 1,506.40
PRICELINE.COM INC COM STK CALL OPT EXP 01/17/09 PAR \$140 PER SH	\$ (1,394.25)	\$ (1,790.00)
PROLOGIS SH BEN INT SH BEN INT	\$ 36,663.85	\$ 45,950.50
PROLOGIS SH BEN INT SH BEN INT	\$ 316,289.19	\$ 348,590.00
PROLOGIS SH BEN INT SH BEN INT	\$ 234,179.05	\$ 411,970.00
PROSHARES TR ULTRA SHORT MSCI EMERGING MKT FD	\$ 114,558.82	\$ 109,605.00
PROVIDENT ENERGY TR UNIT CALL OPT EXP 03/22/08 PAR \$12.50 PER SH	\$ (78.54)	\$ (20.00)
PS BUSINESS PKS INC CAL COM	\$ 95,697.24	\$ 73,570.00
PUB STORAGE COM	\$ 18,634.03	\$ 17,786.29
PUB STORAGE COM	\$ 230,987.29	\$ 227,571.00
QUALCOMM INC COM STK CALL OPT EXP 1/19/08 PAR \$40 PER SH	\$ (6,512.46)	\$ (900.00)
RAIT FINL TR COM	\$ 15,380.05	\$ 11,691.08
RAYONIER INC REIT	\$ 186,169.15	\$ 222,565.97
REGENCY CTRS CORP COM	\$ 5,512.95	\$ 6,449.00
RESEARCH IN MOTION COM STK CALL OPT EXP 10/20/07 PAR \$110 PER SH	\$ (319.26)	\$
RLTY INC CORP COM	\$ 99,833.01	\$ 100,761.23
ROSETTA RESOURCES COM STK CALL OPT EXP 01/19/08 PAR \$17.50 PER SH	\$ (867.03)	\$ (1,020.00)
RUSSIAN FEDERATION 7.5%-VAR BDS 3/30 USDREGS	\$ 409,219.43	\$ 510,171.95
RUSSIAN FEDN US\$ BD 144A 7.5% DUE 03-31-2030/09-30-2008 REG	\$ 4,386.93	\$ 5,630.63
SAIC INC COM STK CALL OPT EXP 8/18/07 PAR \$17.50 PER SH	\$ (911.28)	\$
SEARS HOLDINGS CP COM STK CALL OPT EXP 08/18/07 PAR \$155 PER SH	\$ (2,359.96)	\$
SENIOR HSG PPTYS TR SH BEN INT SH BEN INT	\$ 76,543.50	\$ 92,813.79
SHIP FINANACE INTL COM STK PUT OPT EXP 02/16/08 PAR \$20 PER SH	\$ 105.45	\$
SHIP FINANCE INTL COM STK CALL OPT EXP 02/16/08 PAR \$30 PER SH	\$ (182.54)	\$ (140.00)
SIMON PPTY GROUP INC COM	\$ 66,098.01	\$ 80,731.51
SIMON PPTY GROUP INC COM	\$ 302,511.89	\$ 486,416.00
SIRIUS SATELLITE RADIO COM STK CALL OPT EXP 01/19/08 PAR \$4 PER SH	\$ (124.79)	\$ (70.00)
SL GREEN RLTY CORP COM STK	\$ 2,368.25	\$ 9,346.00
SOLARFUN POWER HOLD COM STK CALL OPTION EXP 01-19-08 PR 30.00 PER SHARE	\$ (1,757.77)	\$
SUN MICROSYSTEMS COM STK CALL OPT EXP 04/19/08 PAR \$6 PER SH	\$ (582.54)	\$ (50.00)
SUNCOR ENERGY INC COM STK CALL OPT EXP 01/19/08 PAR \$110 PER SH	\$ (459.29)	\$
SUNSTONE HOTEL INVS INC NEW COM	\$ 236,710.38	\$ 186,558.00
SUNSTONE HOTEL INVS INC NEW COM	\$ 806,875.75	\$ 550,529.00
SWAPTION / 09-26-2008	\$ (32,281.25)	\$ (107,430.53)
SWAPTION / 09-26-2008	\$ 32,116.25	\$ 142,045.96
SWAPTION BZWLUS31 09-19-2008 317505TM7	\$ 77,530.00	\$ 205,536.04
SWAPTION BZWLUS31 09-19-2008 317505TN5	\$ (74,870.00)	\$ (162,363.02)
SWAPTION BZWLUS31 12-19-2008	\$ (51,060.00)	\$ (91,500.10)
SWAPTION BZWLUS31 12-19-2008	\$ 54,775.00	\$ 119,393.54
SWAPTION BZWLUS31 12-31-2008 317506A14	\$ (50,140.00)	\$ (111,098.28)
SWAPTION OTC USD ECAL 4.75 SW2 LEHMAN 317504SQ2 03-31-2008	\$ 11,655.00	\$ 42,945.82
SWAPTION OTC USD ECAL 4.75 SW2 RBS 317504SK5 03-31-2008	\$ 31,925.00	\$ 112,477.15
SWAPTION OTC USD ECAL 4.75 SW2 RBS 317504YU6 09-26-2008	\$ 19,797.50	\$ 91,163.83

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Asset Description	Historical Cost	Current Value
SWAPTION OTC USD ECAL 4.9 SW5 LEHMAN 317504SR0 03-31-2008	\$ (10,980.00)	\$ (31,783.84)
SWAPTION OTC USD ECAL 4.9 SW5 RBS 317504UN6 03-31-2008	\$ (14,602.50)	\$ (38,846.92)
SWAPTION OTC USD ECAL 4.95 SW5 RBS 317504KG2 03-31-2008	\$ (12,300.00)	\$ (37,237.93)
SWAPTION OTC USD ECAL 4.95 SW5 RBS 317504YT9 09-26-2008	\$ (19,610.00)	\$ (70,385.52)
SWAPTION RBOSUS33 09-08-2009 317505RX5	\$ (362,696.25)	\$ (526,936.67)
SWAPTION RBOSUS33 09-08-2009 317505RY3	\$ 389,756.25	\$ 645,476.57
THORNBURG MTG INC COM	\$ 349,323.40	\$ 195,508.25
TRANSOCEAN INC COM STK CALL OPT EXP 2/16/08 PAR \$110 PER SH	\$ (719.28)	\$ (2,380.00)
U A L CORP COM STK CALL OPT EXP 1/19/08 PAR \$55 PER SH	\$ (198.54)	\$ (10.00)*
U A L CORP NEW COM STK CALL OPT EXP 01/17/09 PAR \$60 PER SH	\$ (1,388.52)	\$ *
U A L CORP NEW COM STK CALL OPT EXP 03/22/08 PAR \$60 PER SH	\$ (408.54)	\$ (40.00)*
U A L CORP NEW COM STK CALL OPT EXP 07/21/07 PAR \$45 PER SH	\$ (1,099.99)	\$ *
U A L CORP NEW COM STK CALL OPT EXP 1/19/08 PAR \$40 PER SH	\$ (3,248.83)	\$ (1,425.00)*
U A L CORP NEW COM STK CALL OPT EXP 3/17/06 PAR \$55 PER SH	\$ (768.53)	\$ (110.00)*
U A L CORP NEW COM STK PUT OPT EXP 01/19/08 PAR \$40 PER SH	\$ 11,794.60	\$ *
U S NATURAL GAS FUN COM STK CALL OPT EXP 01/19/08 PAR \$35 PER SH	\$ (1,308.52)	\$ (340.00)
U S NATURAL GAS FUN COM STK CALL OPT EXP 01/19/08 PAR \$41 PER SH	\$ (1,217.78)	\$ (15.00)
UAL CORP COM STK CALL OPTION EXP 02-16-08 PR \$40 PER SHARE	\$ (1,493.02)	\$ *
UDR INC COM STK	\$ 101,112.61	\$ 65,505.00
UIT ADVANTAGE ENERGY INC FD TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VAL REG	\$ 217,956.42	\$ 145,937.65
UIT ALTAGAS INC TR CTF OF OWN EVID UNDIVINT \$1000 UNIT VALUE REG	\$ 13,521.46	\$ 14,198.59
UIT BLDRS INDEX FDS TR BLDRS EUROPE 100 ADR INDEX UNDIV INT \$1000 UNIT VALUE REG	\$ 7,903.80	\$ 8,057.50
UIT BLDRS INDEX FDS TR EMERGING MKTS 50 ADR INDEX EVID UNDIV INT \$1000 UNIT VAL	\$ 187,940.05	\$ 216,604.47
UIT BLDRS INDEX FDS TR UIT NSDQ BLDRS ASIA50 CTF OF OWN EVID UNDIV INT \$1000	\$ 35,009.95	\$ 34,220.00
UIT FT UNIT 391 N E-CONOMY GRWTH & TREASCTF OWN EVID UNDIV INT \$1000 UNIT VAL REG	\$ 2,184.17	\$ 2,860.71
UIT NAL OIL & GAS TR TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VALUE REG	\$ 3,249.09	\$ 2,350.70
UIT NASDAQ 100 TR UIT NASDAQ 100 TR 1 CTF OF OWN EVID UNDIV INT \$1000 UNIT	\$ 1,120.45	\$
UIT WESTSHORE TERMS INC FD TR UNIT CTF OF OWN EVID UNDIV INT \$1000 UNIT VAL REG	\$ 54,951.44	\$ 68,725.04
UK(GOVT OF) 4.25% STK 07/03/2011 GBP100	\$ 1,299,463.29	\$ 1,386,731.58
UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT	\$ 3,501.05	\$ 3,544.00
US STEEL CORP COM STK CALL OPT EXP 09/22/07 PAR \$95 PER SH	\$ (1,007.78)	\$
UTD MEXICAN STS MEDIUM TERM NTS BOOK ENTRY 6.75 DUE 09-27-2034 REG	\$ 391,136.48	\$ 421,919.00
VORNADO RLTY TR COM	\$ 12,859.74	\$ 10,993.75
VORNADO RLTY TR COM	\$ 295,857.73	\$ 290,235.00
WA REAL ESTATE INVT TR SH BEN INT	\$ 19,272.60	\$ 19,738.89
WALGREEN CO COM STK CALL OPT EXP 01/19/08 PAR \$40 PER SH	\$ (1,014.02)	\$ (200.00)
WASHINGTON MUT INC COM STK CALL OPT EXP 01/19/08 PAR \$40 PER SH	\$ (3,978.93)	\$
WELLS FARGO & CO COM STK CALL OPT EXP 01/19/08 PAR \$30 PER SH	\$ (2,267.01)	\$
WHOLE FOODS MARKET COM STK CALL OPT EXP 02/16/08 PAR \$50 PER SH	\$ (1,305.52)	\$ (90.00)
YAMANA GOLD INC COM STK CALL OPT EXP 01/19/07 PAR \$10 PER SH	\$ (1,136.28)	\$ (1,550.00)
YAMANA GOLD INC COM STK CALL OPT EXP 01/19/08 PAR \$12.50 PER SH	\$ (9,957.18)	\$ (3,330.00)
YAMANA GOLD INC COM STK CALL OPT EXP 7/21/07 PAR \$12.50 PER SH	\$ (105.58)	\$
Other Total	\$ 25,860,483.94	\$ 25,128,793.69
AIR PDTS & CHEM INC COM STK CALL OPT EXP 06/21/08 PAR \$100 PER SH	\$ (799.28)	\$

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Asset Description	Historical Cost	Current Value
ALCOA INC COM STK CALL OPT EXP 04/19/08 PAR \$42.50 PER SH	\$ (479.04)	\$
ALCOA INC COM STK PUT OPT EXP 04/19/08 PAR \$27.50 PER SH	\$ 184.95	\$
AMERN SUPERCONDUCTOR COM STK PUT OPT EXP 10/20/07 PAR \$20 PER SH	\$ 312.20	\$ 15.00
AMYLIN PHARMACEUT COM STK CALL OPT EXP 1/19/08 PAR \$30 PER SH	\$ (709.06)	\$ (690.00)
ANGLO AMERN PLC ADR COM STK CALL OPT EXP 01/19/08 PAR \$30 PER SH	\$ (348.54)	\$
ANGLOGOLD ASHANTI COM STK CALL OPT EXP 01/19/08 PAR \$45 PER SH	\$ (69.29)	\$
APPLE INC COM STK CALL OPT EXP 01/19/08 PAR \$170 PER SH	\$ (13,889.70)	\$
APPLE INC COM STK CALL OPT EXP 01/19/08 PAR \$200 PER SH	\$ (1,500.77)	\$ (196.20)
APPLE INC COM STK CALL OPT EXP 01/19/08 PAR \$210 PER SH	\$ (3,529.28)	\$
APPLE INC COM STK CALL OPT EXP 02/16/08 PAR \$220 PER SH	\$ (1,588.52)	\$
AT & T INC NEW COM STK CALL OPT EXP 04/19/08 PAR \$45 PER SH	\$ (119.29)	\$ (97.00)
AT&T INC NEW COM STK CALL OPT EXP 04/19/08 PAR \$40 PER SH	\$ (3,382.49)	\$
BAIDU COM INC ADR COM STK CALL OPT EXP 01/19/08 PAR \$440 PER SH	\$ (1,489.27)	\$
BAIDU COM INC ADR COM STK PUT OPT EXP 01/19/08 PAR \$400 PER SH	\$ 2,390.70	\$
BAIDU COM INC ADRF COM STK CALL OPT EXP 01/19/08 PAR \$360 PER SH	\$ (4,539.23)	\$
BAIDU COM INC ADRF COM STK CALL OPT EXP 01/19/08 PAR \$380 PER SH	\$ (8,407.76)	\$
BANK OF AMERICA COM STK CALL OPT EXP 11/17/07 PAR \$47.50 PER SH	\$ (1,482.52)	\$
BANK OF AMERICA CORP COM STK CALL OPT EXP 01/19/08 PAR \$40 PER SH	\$ (1,832.51)	\$
BANK OF AMERICA CORP COM STK CALL OPT EXP 02/16/08 PAR \$45 PER SH	\$ (184.29)	\$
BEAZER HOMES USA COM STK CALL OPT EXP 05/17/08 PAR \$10 PER SH	\$ (2,832.50)	\$ (950.00)
BOEING CO COM STK CALL OPT EXP 01/19/08 PAR \$100 PER SH	\$ (436.29)	\$ (50.00)
BOEING CO COM STK PUT OPT EXP 02/16/08 PAR \$85 PER SH	\$ 691.45	\$
BP PLC ADR COM STK CALL OPT EXP 01/19/08 PAR \$80 PER SH	\$ (311.79)	\$ (45.00)
BROADCOM CORP COM STK CALL OPT EXP 01/19/08 PAR \$35 PER SH	\$ (132.54)	\$
CATERPILLAR INC COM STK CALL OPT EXP 02/16/08 PAR \$75 PER SH	\$ (4,822.47)	\$ (2,090.00)
CATERPILLAR INC COM STK PUT OPT EXP 02/16/08 PAR \$72.50 PER SH	\$ 957.20	\$
CHINA SUNERGY CO AD COM STK CALL OPT EXP 01/19/08 PAR \$17.50 PER SH	\$ (2,182.51)	\$
CITIGROUP INC COM STK CALL OPT EXP 01/19/08 PAR \$32.50 PER SH	\$ (124.29)	\$ (25.00)
CITIGROUP INC COM STK CALL OPT EXP 01/19/08 PAR \$35 PER SH	\$ (458.78)	\$ (24.00)
CROCS INC COM STK CALL OPT EXP 01/19/08 PAR \$45 PER SH	\$ (1,304.02)	\$
CROCS INC COM STK CALL OPT EXP 06/21/08 PAR \$60 PER SH	\$ (254.29)	\$
CTRIIP.COM INTL COM STK CALL OPT EXP 01/19/08 PAR \$60 PER SH	\$ (3,324.99)	\$
DELTA AIR LINE COM STK CALL OPT EXP 01/19/08 PAR \$20 PER SH	\$ (611.29)	\$ (100.00)
DRYSHIPS INC COM STK PUT OPT EXP 12/22/07 PAR \$90 PER SH	\$ 840.70	\$
DUPONT DE NEMOUR COM STK CALL OPT EXP 01/19/08 PAR \$47.50 PER SH	\$ (915.53)	\$ (78.00)
ELI LILLY & CO COM STK CALL OPT EXP 01/19/08 PAR \$55 PER SH	\$ (916.78)	\$
EXXON MOBIL CORP COM STK CALL OPT EXP 01/19/08 PAR \$100 PER SH	\$ (413.79)	\$ (60.00)
EXXON MOBIL CORP COM STK CALL OPT EXP 01/19/08 PAR \$95 PER SH	\$ (736.28)	\$
FIRST MARBLEHEAD COM STK CALL OPT EXP 01/19/08 PAR \$20 PER SH	\$ (345.54)	\$
FOCUS MEDIA ADRF COM STK CALL OPT EXP 01/19/08 PAR \$60 PER SH	\$ (204.29)	\$
FOSTER WHEELER NEW COM STK CALL OPT EXP 01/19/08 PAR \$175 PER SH	\$ (828.53)	\$
FREEMPORT MCMORAN COM STK CALL OPT EXP 01/19/08 PAR \$110 PER SH	\$ (309.29)	\$
GAMESTOP CORP COM STK CALL OPT EXP 01/19/08 PAR \$65 PER SH	\$ (219.29)	\$ (135.00)
GARMIN COM STK CALL OPT EXP 01/19/08 PAR \$110 PER SH	\$ (319.29)	\$

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Asset Description	Historical Cost	Current Value
GENERAL ELECTRIC CO COM STK ALL OPT EXP 01/19/08 PAR \$37.50 PER SH	\$ (3,490.04)	\$
GENERAL MOTORS CORP COM STK CALL OPT EXP 01/19/08 PAR \$25 PER SH	\$ (681.28)	\$
GOOGLE INC CL A COM STK CALL OPT EXP 01/19/08 PAR \$680 PER SH	\$ (4,019.23)	\$
GOOGLE INC CL A COM STK CALL OPT EXP 01/19/08 PAR \$760 PER SH	\$ (439.29)	\$
HALLIBURTON CO COM STK CALL OPT EXP 01/19/08 PAR \$37.50 PER SH	\$ (3,742.99)	\$
HECLA MINING CO COM STK CALL OPT EXP 01/19/08 PAR \$10 PER SH	\$ (332.54)	\$
HOKU SCIENTIFIC COM STK CALL OPT EXP 12/22/07 PAR \$7.50 PER SH	\$ (343.01)	\$
HOLOGIC INC COM STK CALL OPT EXP 01/19/08 PAR \$70 PER SH	\$ (219.29)	\$
INTEROIL CORP COM STK CALL OPT EXP 01/19/08 PAR \$30 PER SH	\$ (332.53)	\$ (150.00)
INTUITIVE SURGICAL COM STK CALL OPT EXP 01/17/09 PAR \$450 PER SH	\$ (3,989.23)	\$ (3,810.00)
INTUITIVE SURGICAL COM STK CALL OPT EXP 01/19/08 PAR \$340 PER SH	\$ (1,319.27)	\$
ISHR CHINA IND FD COM STK CALL OPT EXP 02/16/08 PAR \$200 PER SH	\$ (449.29)	\$
JACOB ENGINEERING COM STK CALL OPT EXP 07/19/08 PAR \$85 PER SH	\$ (1,179.28)	\$ (1,920.00)
MANITOWOC COMP COM STK CALL OPT EXP 01/19/08 PAR \$50 PER SH	\$ (428.54)	\$
MARATHON OIL CORP COM STK CALL OPT EXP 01/19/08 PAR \$57.50 PER SH	\$ (399.29)	\$ (420.00)
MASTERCARD INC CL A COM STK CALL OPT EXP 01/19/08 PAR \$210 PER SH	\$ (1,056.28)	\$
MEDCOHEALTH SOLUTIONS COM STK CALL OPT EXP 04/19/08 PAR \$100 PER SH	\$ (1,074.28)	\$ (820.00)
METLIFE INC COM STK CALL OPT EXP 01/19/08 PAR \$70 PER SH	\$ (208.54)	\$
MINDRAY MED INTLF COM STK CALL OPT EXP 01/19/08 PAR \$45 PER SH	\$ (59.29)	\$
MONSANTO CO NEW COM STK CALL OPT EXP 04/19/08 PAR \$95 PER SH	\$ (1,345.27)	\$ (2,170.00)
NATL OILWELL VARCO COM STK CALL OPT EXP 01/19/08 PAR \$75 PER SH	\$ (289.29)	\$
NEW ORIENTAL ADR COM STK CALL OPT EXP 01/19/08 PAR \$85 PER SH	\$ (3,782.49)	\$
NOKIA CORP SPN ADRF COM STK CALL OPT EXP 04/19/08 PAR \$40 PER SH	\$ (1,307.77)	\$ (795.00)
OPEN JOINT STOCK COM STK CALL OPT EXP 04/19/08 PAR \$40 PER SH	\$ (1,707.02)	\$ (2,680.00)
OTC USD IRO C 5.00 SW7 MERRILL LYNCH 317U027A9 12-19-2008	\$ (55,430.00)	\$ (91,500.10)
Pending foreign exchange sales: Australian dollar	\$ (2,749,341.34)	\$ (2,728,339.14)
Pending foreign exchange sales: Australian dollar	\$ (392,463.00)	\$ (393,249.59)
Pending foreign exchange sales: Australian dollar	\$ (128,414.25)	\$ (131,083.20)
Pending foreign exchange sales: Australian dollar	\$ (87,397.00)	\$ (87,388.80)
Pending foreign exchange sales: Australian dollar	\$ (86,890.00)	\$ (87,388.80)
Pending foreign exchange sales: Australian dollar	\$ (87,214.00)	\$ (87,388.80)
Pending foreign exchange sales: Australian dollar	\$ (42,726.25)	\$ (43,694.40)
Pending foreign exchange sales: British pound sterling	\$ (9,433,517.52)	\$ (9,207,810.49)
Pending foreign exchange sales: British pound sterling	\$ (2,209,222.49)	\$ (2,159,590.30)
Pending foreign exchange sales: British pound sterling	\$ (1,816,897.50)	\$ (1,787,837.52)
Pending foreign exchange sales: British pound sterling	\$ (1,642,080.13)	\$ (1,625,049.35)
Pending foreign exchange sales: British pound sterling	\$ (940,576.62)	\$ (944,588.06)
Pending foreign exchange sales: British pound sterling	\$ (474,986.84)	\$ (467,106.32)
Pending foreign exchange sales: British pound sterling	\$ (397,302.60)	\$ (397,297.23)
Pending foreign exchange sales: British pound sterling	\$ (296,985.00)	\$ (297,972.92)
Pending foreign exchange sales: British pound sterling	\$ (296,815.50)	\$ (297,972.92)
Pending foreign exchange sales: British pound sterling	\$ (298,871.55)	\$ (297,972.92)
Pending foreign exchange sales: British pound sterling	\$ (197,980.00)	\$ (198,648.61)
Pending foreign exchange sales: British pound sterling	\$ (203,074.00)	\$ (198,648.61)

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Asset Description	Historical Cost	Current Value
Pending foreign exchange sales: British pound sterling	\$ (200,957.50)	\$ (198,648.61)
Pending foreign exchange sales: British pound sterling	\$ (201,877.50)	\$ (198,648.61)
Pending foreign exchange sales: British pound sterling	\$ (52,445.37)	\$ (52,324.45)
Pending foreign exchange sales: British pound sterling	\$ (30,496.32)	\$ (30,256.86)
Pending foreign exchange sales: Danish krone	\$ (567,045.18)	\$ (564,245.85)
Pending foreign exchange sales: Euro	\$ (16,006,085.36)	\$ (15,915,787.58)
Pending foreign exchange sales: Euro	\$ (6,146,342.76)	\$ (6,136,344.89)
Pending foreign exchange sales: Euro	\$ (3,734,016.00)	\$ (3,730,966.22)
Pending foreign exchange sales: Euro	\$ (951,808.00)	\$ (951,030.60)
Pending foreign exchange sales: Euro	\$ (913,964.89)	\$ (900,137.30)
Pending foreign exchange sales: Euro	\$ (738,750.00)	\$ (731,562.00)
Pending foreign exchange sales: Euro	\$ (731,512.50)	\$ (731,562.00)
Pending foreign exchange sales: Euro	\$ (647,658.00)	\$ (658,405.80)
Pending foreign exchange sales: Euro	\$ (440,358.00)	\$ (438,937.20)
Pending foreign exchange sales: Euro	\$ (432,675.00)	\$ (438,937.20)
Pending foreign exchange sales: Euro	\$ (286,890.00)	\$ (292,624.80)
Pending foreign exchange sales: Euro	\$ (286,714.00)	\$ (292,624.80)
Pending foreign exchange sales: Euro	\$ (290,100.00)	\$ (292,624.80)
Pending foreign exchange sales: Euro	\$ (220,731.00)	\$ (219,468.60)
Pending foreign exchange sales: Euro	\$ (144,454.00)	\$ (146,312.40)
Pending foreign exchange sales: Euro	\$ (73,216.00)	\$ (73,156.20)
Pending foreign exchange sales: Euro	\$ (28,911.00)	\$ (28,787.94)
Pending foreign exchange sales: Hong Kong dollar	\$ (1,063,194.77)	\$ (1,061,941.12)
Pending foreign exchange sales: Hong Kong dollar	\$ (531,540.30)	\$ (531,250.57)
Pending foreign exchange sales: Japanese yen	\$ (1,907,998.15)	\$ (1,895,445.30)
Pending foreign exchange sales: Japanese yen	\$ (567,262.65)	\$ (560,881.77)
Pending foreign exchange sales: Japanese yen	\$ (456,154.44)	\$ (451,296.50)
Pending foreign exchange sales: Japanese yen	\$ (272,571.16)	\$ (270,777.90)
Pending foreign exchange sales: Japanese yen	\$ (267,283.91)	\$ (270,777.90)
Pending foreign exchange sales: Japanese yen	\$ (267,725.67)	\$ (270,777.90)
Pending foreign exchange sales: Japanese yen	\$ (270,617.68)	\$ (270,777.90)
Pending foreign exchange sales: Japanese yen	\$ (178,367.42)	\$ (180,518.60)
Pending foreign exchange sales: Japanese yen	\$ (178,364.40)	\$ (180,518.60)
Pending foreign exchange sales: Japanese yen	\$ (176,497.58)	\$ (180,518.60)
Pending foreign exchange sales: Japanese yen	\$ (88,652.48)	\$ (90,259.30)
Pending foreign exchange sales: Japanese yen	\$ (89,093.21)	\$ (90,259.30)
Pending foreign exchange sales: Norwegian krone	\$ (360,725.11)	\$ (362,066.64)
Pending foreign exchange sales: Singapore dollar	\$ (4,128,364.45)	\$ (4,127,790.56)
Pending foreign exchange sales: Swedish krona	\$ (1,765,727.03)	\$ (1,743,196.90)
Pending foreign exchange sales: Swiss franc	\$ (939,104.88)	\$ (938,866.04)
Pending foreign exchange sales: Swiss franc	\$ (44,710.38)	\$ (44,553.52)
Pending foreign exchange sales: Swiss franc	\$ (29,366.35)	\$ (29,565.29)
Pending foreign exchange sales: United States dollar	\$ (10,535,782.40)	\$ (10,535,782.40)
Pending foreign exchange sales: United States dollar	\$ (7,598,424.08)	\$ (7,598,424.08)

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Asset Description	Historical Cost	Current Value
Pending foreign exchange sales: United States dollar	\$ (7,421,321.94)	\$ (7,421,321.94)
Pending foreign exchange sales: United States dollar	\$ (5,395,353.88)	\$ (5,395,353.88)
Pending foreign exchange sales: United States dollar	\$ (5,364,491.41)	\$ (5,364,491.41)
Pending foreign exchange sales: United States dollar	\$ (4,633,088.63)	\$ (4,633,088.63)
Pending foreign exchange sales: United States dollar	\$ (4,133,676.56)	\$ (4,133,676.56)
Pending foreign exchange sales: United States dollar	\$ (4,096,744.59)	\$ (4,096,744.59)
Pending foreign exchange sales: United States dollar	\$ (2,438,587.61)	\$ (2,438,587.61)
Pending foreign exchange sales: United States dollar	\$ (2,355,748.41)	\$ (2,355,748.41)
Pending foreign exchange sales: United States dollar	\$ (2,123,264.00)	\$ (2,123,264.00)
Pending foreign exchange sales: United States dollar	\$ (1,643,208.80)	\$ (1,643,208.80)
Pending foreign exchange sales: United States dollar	\$ (1,466,353.97)	\$ (1,466,353.97)
Pending foreign exchange sales: United States dollar	\$ (1,330,013.50)	\$ (1,330,013.50)
Pending foreign exchange sales: United States dollar	\$ (1,312,203.75)	\$ (1,312,203.75)
Pending foreign exchange sales: United States dollar	\$ (994,855.22)	\$ (994,855.22)
Pending foreign exchange sales: United States dollar	\$ (990,739.08)	\$ (990,739.08)
Pending foreign exchange sales: United States dollar	\$ (897,942.20)	\$ (897,942.20)
Pending foreign exchange sales: United States dollar	\$ (789,091.20)	\$ (789,091.20)
Pending foreign exchange sales: United States dollar	\$ (734,340.00)	\$ (734,340.00)
Pending foreign exchange sales: United States dollar	\$ (732,160.00)	\$ (732,160.00)
Pending foreign exchange sales: United States dollar	\$ (726,856.44)	\$ (726,856.44)
Pending foreign exchange sales: United States dollar	\$ (726,856.44)	\$ (726,856.44)
Pending foreign exchange sales: United States dollar	\$ (609,300.00)	\$ (609,300.00)
Pending foreign exchange sales: United States dollar	\$ (591,303.16)	\$ (591,303.16)
Pending foreign exchange sales: United States dollar	\$ (583,987.38)	\$ (583,987.38)
Pending foreign exchange sales: United States dollar	\$ (582,008.80)	\$ (582,008.80)
Pending foreign exchange sales: United States dollar	\$ (573,227.29)	\$ (573,227.29)
Pending foreign exchange sales: United States dollar	\$ (454,285.27)	\$ (454,285.27)
Pending foreign exchange sales: United States dollar	\$ (452,800.12)	\$ (452,800.12)
Pending foreign exchange sales: United States dollar	\$ (441,732.00)	\$ (441,732.00)
Pending foreign exchange sales: United States dollar	\$ (441,297.00)	\$ (441,297.00)
Pending foreign exchange sales: United States dollar	\$ (440,902.20)	\$ (440,902.20)
Pending foreign exchange sales: United States dollar	\$ (412,103.46)	\$ (412,103.46)
Pending foreign exchange sales: United States dollar	\$ (390,178.10)	\$ (390,178.10)
Pending foreign exchange sales: United States dollar	\$ (358,169.82)	\$ (358,169.82)
Pending foreign exchange sales: United States dollar	\$ (349,610.86)	\$ (349,610.86)
Pending foreign exchange sales: United States dollar	\$ (336,502.57)	\$ (336,502.57)
Pending foreign exchange sales: United States dollar	\$ (307,077.19)	\$ (307,077.19)
Pending foreign exchange sales: United States dollar	\$ (273,755.35)	\$ (273,755.35)
Pending foreign exchange sales: United States dollar	\$ (273,274.35)	\$ (273,274.35)
Pending foreign exchange sales: United States dollar	\$ (264,519.94)	\$ (264,519.94)
Pending foreign exchange sales: United States dollar	\$ (263,989.32)	\$ (263,989.32)
Pending foreign exchange sales: United States dollar	\$ (230,970.47)	\$ (230,970.47)
Pending foreign exchange sales: United States dollar	\$ (201,877.50)	\$ (201,877.50)
Pending foreign exchange sales: United States dollar	\$ (197,222.00)	\$ (197,222.00)

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AS OF DECEMBER 31, 2007

Asset Description	Historical Cost	Current Value
Pending foreign exchange sales: United States dollar	\$ (176,460.00)	\$ (176,460.00)
Pending foreign exchange sales: United States dollar	\$ (174,428.00)	\$ (174,428.00)
Pending foreign exchange sales: United States dollar	\$ (171,534.40)	\$ (171,534.40)
Pending foreign exchange sales: United States dollar	\$ (144,158.00)	\$ (144,158.00)
Pending foreign exchange sales: United States dollar	\$ (125,586.14)	\$ (125,586.14)
Pending foreign exchange sales: United States dollar	\$ (101,597.64)	\$ (101,597.64)
Pending foreign exchange sales: United States dollar	\$ (87,214.00)	\$ (87,214.00)
Pending foreign exchange sales: United States dollar	\$ (74,302.79)	\$ (74,302.79)
Pending foreign exchange sales: United States dollar	\$ (69,133.44)	\$ (69,133.44)
Pending foreign exchange sales: United States dollar	\$ (37,538.14)	\$ (37,538.14)
Pending foreign exchange sales: United States dollar	\$ (33,544.01)	\$ (33,544.01)
Pending foreign exchange sales: United States dollar	\$ (31,371.65)	\$ (31,371.65)
Pending foreign exchange sales: United States dollar	\$ (24,974.94)	\$ (24,974.94)
Pending foreign exchange sales: United States dollar	\$ (21,523.50)	\$ (21,523.50)
Pending foreign exchange sales: United States dollar	\$ (21,516.44)	\$ (21,516.44)
Pending foreign exchange sales: United States dollar	\$ (1,416.24)	\$ (1,416.24)
Pending foreign exchange sales: United States dollar	\$ (949.14)	\$ (949.14)
Pending trade purchases: Brazilian real	\$ (130,128.34)	\$ (129,982.13)
Pending trade purchases: Canadian dollar	\$ (43,292.46)	\$ (42,930.00)
Pending trade purchases: Euro	\$ (740,830.20)	\$ (750,417.59)
Pending trade purchases: Euro	\$ (90,118.91)	\$ (91,616.89)
Pending trade purchases: Japanese yen	\$ (67,966.01)	\$ (69,432.11)
Pending trade purchases: Mexican peso	\$ (5,654.43)	\$ (5,633.58)
Pending trade purchases: Norwegian krone	\$ (261,063.78)	\$ (263,369.84)
Pending trade purchases: Norwegian krone	\$ (74,136.69)	\$ (76,468.03)
Pending trade purchases: United States dollar	\$ (52,898,701.03)	\$ (52,898,701.03)
Pending trade purchases: United States dollar	\$ (19,893,578.16)	\$ (19,893,578.16)
Pending trade purchases: United States dollar	\$ (1,422,382.05)	\$ (1,422,382.05)
Pending trade purchases: United States dollar	\$ (977,735.35)	\$ (977,735.35)
Pending trade purchases: United States dollar	\$ (386,056.33)	\$ (386,056.33)
Pending trade purchases: United States dollar	\$ (376,691.84)	\$ (376,691.84)
Pending trade purchases: United States dollar	\$ (299,717.94)	\$ (299,717.94)
Pending trade purchases: United States dollar	\$ (276,287.30)	\$ (276,287.30)
Pending trade purchases: United States dollar	\$ (127,052.19)	\$ (127,052.19)
Pending trade purchases: United States dollar	\$ (102,270.67)	\$ (102,270.67)
Pending trade purchases: United States dollar	\$ (93,375.00)	\$ (93,375.00)
Pending trade purchases: United States dollar	\$ (58,100.00)	\$ (58,100.00)
Pending trade purchases: United States dollar	\$ (56,883.15)	\$ (56,883.15)
Pending trade purchases: United States dollar	\$ (43,575.00)	\$ (43,575.00)
Pending trade purchases: United States dollar	\$ (34,096.59)	\$ (34,096.59)
Pending trade purchases: United States dollar	\$ (33,188.53)	\$ (33,188.53)
Pending trade purchases: United States dollar	\$ (19,360.00)	\$ (19,360.00)
Pending trade purchases: United States dollar	\$ (17,240.35)	\$ (17,240.35)
PFIZER INC COM STK PUT OPT EXP 03/22/08 PAR \$22.50 PER SH	\$ 2,902.35	\$ 2,700.00

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Asset Description	Historical Cost	Current Value
POTASH CORP SAS COM STK CALL OPT EXP 01/19/08 PAR \$150 PER SH	\$ (3,895.48)	\$
PRICELINE.COM INC COM STK CALL OPT EXP 04/19/08 PAR \$100 PER SH	\$ (2,199.26)	\$ (2,350.00)
RESEARCH IN MOTION CALL OPTION W/STK \$100.00 PER SHARE 10/20/2007	\$ (868.53)	\$
RESEARCH IN MOTION COM STK CALL OPT EXP 01/19/08 PAR \$120 PER SH	\$ (599.29)	\$
SAIC INC COM STK CALL OPT EXP 02/16/08 PAR \$20 PER SH	\$ (786.28)	\$ (425.00)
SEABRIDGE GOLD INCF COM STK CALL OPT EXP 05/17/08 PAR \$30 PER SH	\$ (5,182.47)	\$
SEARS HOLDINGS CORP COM STK CALL OPT EXP 01/19/08 PAR \$110 PER SH	\$ (1,128.53)	\$ (360.00)
SECTOR SPDR ENGY COM STK CALL OPT EXP 01/19/08 PAR \$76 PER SH	\$ (254.29)	\$ (415.00)
SECTOR SPDR ENGY COM STK CALL OPT EXP 01/19/08 PAR \$81 PER SH	\$ (114.29)	\$
SHAW GROUP INC COM STK CALL OPT EXP 01/19/08 PAR \$55 PER SH	\$ (13,174.84)	\$
SIGMA DESIGNS INC COM STK CALL OPT EXP 01/19/08 PAR \$65 PER SH	\$ (234.29)	\$
SILVER STRD RES COM STK CALL OPT EXP 01/19/08 PAR \$35 PER SH	\$ (722.78)	\$
SOUTHERN COPPER COM STK CALL OPT EXP 01/19/08 PAR \$120 PER SH	\$ (1,484.91)	\$
SUNOCO INC COM STK CALL OPT EXP 01/19/08 PAR \$70 PER SH	\$ (13,589.13)	\$
SUNPOWER CORP COM STK CALL OPT EXP 02/16/08 PAR \$130 PER SH	\$ (6,786.94)	\$
SWAPTION RBOSUS33 12-31-2008 317506CE1	\$ (57,402.00)	\$ (130,419.72)
TARGET CORP COM STK CALL OPT EXP 01/19/08 PAR \$47.50 PER SH	\$ (6,460.95)	\$
TEMPURPEDIC INTL COM STK CALL OPT EXP 01/19/08 PAR \$27.50 PER SH	\$ (3,174.99)	\$
U A L CORP NEW COM STK CALL OPT EXP 03/22/08 PAR \$45 PER SH	\$ (328.54)	\$ *
U A L CORP NEW COM STK CALL OPT EXP 06/21/08 PAR \$45 PER SH	\$ (608.54)	\$ *
U A L CORP NEW COM STK PUT OPT EXP 02/16/08 PAR \$25 PER SH	\$ 798.95	\$ *
UNITED PARCEL SVC INC COM STK CALL OPT EXP 01/19/2008 PAR \$80 PER SH	\$ (148.54)	\$ (10.00)
UNITEDHEALTH GROUP COM STK CALL OPT EXP 01/19/07 PAR \$55 PER SH	\$ (531.79)	\$
URANIUM RESOURCES COM STK CALL OPT EXP 01/19/08 PAR \$12.50 PER SH	\$ (3,582.57)	\$
VASCO DATA SECURITY COM STK CALL OPT EXP 01/19/08 PAR \$25 PER SH	\$ (668.53)	\$
VERIZON COMMUN INC COM STK CALL OPT EXP 01/19/08 PAR \$45 PER SH	\$ (1,202.53)	\$
WACHOVIA CORP NEW COM STK CALL OPT EXP 01/19/08 PAR \$37.50 PER SH	\$ (10,467.38)	\$
WACHOVIA CORP NEW COM STK CALL OPT EXP 01/19/08 PAR \$42.50 PER SH	\$ (882.53)	\$
YINGLI GREEN ENERGY COM STK CALL OPT EXP 01/19/08 PAR \$35 PER SH	\$ (436.29)	\$ (2,450.00)
Other Liabilities Total	\$ (226,072,833.55)	\$ (225,571,571.30)
&&& PARTICIPANT LOANS OUTSTANDING	\$ 21,689,210.15	\$ 21,689,210.15
Participant Loans Total	\$ 21,689,210.15	\$ 21,689,210.15
#REORG/SANTA FE ENERGY MANDATORY EXCHANEEFF 2/15/08	\$ 10,133.85	\$ 7,911.00
ALLIANCE RES PARTNERS L P UNIT LTD PARTNER INT COM STCK	\$ 12,475.16	\$ 11,366.80
ALLIANCEBERNSTEIN HLDG L P UNIT LTD	\$ 26,755.67	\$ 25,513.14
BLACKSTONE GROUP L P COM UNIT REPSTG LTDCOM UNIT REPSTG LTD	\$ 129,401.22	\$ 102,829.19
BOARDWALK PIPELINE PARTNERS LP	\$ 16,226.38	\$ 15,550.00
BREITBURN ENERGY PARTNERS L P	\$ 2,028.98	\$ 1,734.00
CALUMET SPECIALTY PRODS PARTNERS L P	\$ 1,751.96	\$ 1,258.91
CROSS TIMBERS RTY TR TR UNIT	\$ 14,245.93	\$ 21,715.90
ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 32,485.17	\$ 31,745.34
ENTERPRISE GP HLDGS L P	\$ 22,073.90	\$ 22,212.00
HILAND PARTNERS L P	\$ 9,079.95	\$ 10,110.00
MAGELLAN MIDSTREAM PARTNERS LP COM UNIT REPSTG LTD PARTNER INT	\$ 54,008.31	\$ 54,316.90

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Asset Description	Historical Cost	Current Value
MLP AMERIGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 52,673.12	\$ 64,545.59
MLP BUCKEYE PARTNERS L P UNIT LTD PARTNERSHIP INTS	\$ 4,541.65	\$ 4,941.00
MLP CEDAR FAIR L P DEPOS UNIT	\$ 44,264.63	\$ 35,945.19
MLP CROSSTEX ENERGY L P COM UNITS REPSTGLTD PARTNER INT	\$ 3,667.86	\$ 3,324.41
MLP DORCHESTER MINERALS L P COM UNITS	\$ 9,322.86	\$ 8,249.13
MLP ENBRIDGE ENERGY PARTNERS L P COM	\$ 25,964.07	\$ 25,270.00
MLP ENERGY TRANSFER EQUITY L P COM UNIT LTD PARTNERSHIP	\$ 6,618.90	\$ 7,046.00
MLP ENTERPRISE PRODS PARTNERS L P COM UNIT	\$ 211,880.89	\$ 237,902.33
MLP FERRELLGAS PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 38,766.50	\$ 39,929.66
MLP GENESIS ENERGY L P UNIT LTD PARTNERSHIP INT	\$ 25,952.08	\$ 25,977.35
MLP KINDER MORGAN ENERGY PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 213,228.46	\$ 234,424.53
MLP MARTIN MIDSTREAM PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 15,956.75	\$ 17,750.00
MLP NATURAL RESOURCE PARTNERS L P COM UNIT LTD PARTNERSHIP INT	\$ 22,800.09	\$ 23,007.10
MLP PENN VA RES PARTNERS L P COM UNIT REPTG LTD PARTNERSHIP INT	\$ 24,880.20	\$ 22,503.32
MLP PERMIAN BASIN RTY TR UNIT BEN INT	\$ 2,046.95	\$ 2,397.00
MLP PERMIAN BASIN RTY TR UNIT BEN INT	\$ 28,746.63	\$ 29,081.84
MLP SAN JUAN BASIN RTY TR UNIT BEN INT SAN JUAN BASIN RTY TR UNIT BEN INT	\$ 14,125.71	\$ 13,851.11
MLP TC PIPELINES LP UNIT COM LTD PARTNERSHIP INT ISIN #US87233Q1085	\$ 4,076.76	\$ 4,227.07
MLP TEPPCO PARTNERS L P UNIT LTD PARTNERSHIP INT	\$ 49,251.81	\$ 48,104.15
MLP TERRA NITROGEN CO L P COM UNIT	\$ 133,802.67	\$ 174,840.05
MLP UNIT LTD PARTNERSHIP INT	\$ 6,199.20	\$ 5,919.27
MLP WILLIAMS COAL SEAM GAS RTY TR UNITS(BENEFICIAL INTEREST)	\$ 2,027.95	\$ 1,150.56
N EUROPEAN OIL RTY TR CTF BEN INT	\$ 1,920.95	\$ 1,701.00
PLAINS ALL AMERN PIPELN UNIT LTD PARTNERSHIP INT	\$ 50,152.32	\$ 48,055.18
U S SHIPPING PARTNERS L P	\$ 11,777.33	\$ 11,588.96
UIT ONEOK PARTNERS L P UNIT LTD PARTSHIPCTF OF OWN EVID UNDIV \$1000 UIT VAL REG	\$ 9,619.19	\$ 8,972.02
Partnership/Joint Venture Interests Total	\$ 1,344,932.01	\$ 1,406,967.00
MFO 3RD AVE TR REAL ESTATE VALUE FD	\$ 308,603.47	\$ 322,590.61
MFO CGM TR RLTY FD	\$ 1,043,689.01	\$ 1,052,591.84
MFO COHEN & STEERS RLTY SHS INC COM	\$ 1,177,292.55	\$ 895,507.24
MFO ROWE T PRICE REAL ESTATE FD INC COM	\$ 110,805.14	\$ 87,651.62
MFO VANGUARD SPECIALIZED PORTFOLIOS REITINDEX FD	\$ 406,308.16	\$ 370,386.62
Real Estate - Income Producing Total	\$ 3,046,698.33	\$ 2,728,727.93
Australian dollar	\$ (4,390.25)	\$ (4,390.25)
British pound sterling	\$ (27,141.83)	\$ (27,141.83)
British pound sterling	\$ 4,062.08	\$ 3,956.44
British pound sterling	\$ 5,036.21	\$ 5,036.21
Euro	\$ (6,396.47)	\$ (6,396.47)
Euro	\$ 255.86	\$ 255.86
Hong Kong dollar	\$ 4,212.94	\$ 4,212.94
MFC PROSHARES TR ULTRASHORT CONSUMER GOODS PROSHARES	\$ 30,696.68	\$ 31,620.00
MFC PROSHARES TR ULTRASHORT REAL ESTATE PROSHARES	\$ 123,214.56	\$ 126,336.06
MFC PROSHARES TR ULTRASHORT TECH PROSHARES	\$ 4,077.20	\$ 4,034.10
Pending foreign exchange purchases: Australian dollar	\$ 87,214.00	\$ 87,388.80

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Asset Description	Historical Cost	Current Value
Pending foreign exchange purchases: Australian dollar	\$ 176,460.00	\$ 174,777.60
Pending foreign exchange purchases: Australian dollar	\$ 174,428.00	\$ 174,777.60
Pending foreign exchange purchases: Australian dollar	\$ 358,169.82	\$ 359,518.39
Pending foreign exchange purchases: Australian dollar	\$ 1,330,013.50	\$ 1,332,679.18
Pending foreign exchange purchases: Australian dollar	\$ 4,133,676.56	\$ 4,108,140.71
Pending foreign exchange purchases: British pound sterling	\$ 197,222.00	\$ 198,648.61
Pending foreign exchange purchases: British pound sterling	\$ 201,877.50	\$ 198,648.61
Pending foreign exchange purchases: British pound sterling	\$ 609,300.00	\$ 595,945.84
Pending foreign exchange purchases: British pound sterling	\$ 1,312,203.75	\$ 1,291,215.99
Pending foreign exchange purchases: British pound sterling	\$ 4,633,088.63	\$ 4,558,985.68
Pending foreign exchange purchases: British pound sterling	\$ 7,421,321.94	\$ 7,258,720.83
Pending foreign exchange purchases: Canadian dollar	\$ 21,523.50	\$ 21,391.82
Pending foreign exchange purchases: Danish krone	\$ 307,077.19	\$ 305,543.17
Pending foreign exchange purchases: Danish krone	\$ 990,739.08	\$ 985,945.30
Pending foreign exchange purchases: Euro	\$ 21,516.44	\$ 21,425.22
Pending foreign exchange purchases: Euro	\$ 24,974.94	\$ 24,816.33
Pending foreign exchange purchases: Euro	\$ 69,133.44	\$ 70,192.04
Pending foreign exchange purchases: Euro	\$ 101,597.64	\$ 100,974.37
Pending foreign exchange purchases: Euro	\$ 144,158.00	\$ 146,312.40
Pending foreign exchange purchases: Euro	\$ 171,534.40	\$ 171,751.73
Pending foreign exchange purchases: Euro	\$ 273,274.35	\$ 273,030.64
Pending foreign exchange purchases: Euro	\$ 390,178.10	\$ 390,642.40
Pending foreign exchange purchases: Euro	\$ 441,297.00	\$ 438,937.20
Pending foreign exchange purchases: Euro	\$ 441,732.00	\$ 438,937.20
Pending foreign exchange purchases: Euro	\$ 440,902.20	\$ 438,937.20
Pending foreign exchange purchases: Euro	\$ 734,340.00	\$ 731,562.00
Pending foreign exchange purchases: Euro	\$ 732,160.00	\$ 731,562.00
Pending foreign exchange purchases: Euro	\$ 897,942.20	\$ 914,922.17
Pending foreign exchange purchases: Euro	\$ 2,123,264.00	\$ 2,121,529.81
Pending foreign exchange purchases: Euro	\$ 5,364,491.41	\$ 5,336,766.67
Pending foreign exchange purchases: Euro	\$ 7,598,424.08	\$ 7,564,297.19
Pending foreign exchange purchases: Euro	\$ 10,535,782.40	\$ 10,527,177.23
Pending foreign exchange purchases: Hong Kong dollar	\$ 994,855.22	\$ 994,479.28
Pending foreign exchange purchases: Japanese yen	\$ 31,371.65	\$ 31,808.05
Pending foreign exchange purchases: Japanese yen	\$ 37,538.14	\$ 37,664.17
Pending foreign exchange purchases: Japanese yen	\$ 273,755.35	\$ 270,777.90
Pending foreign exchange purchases: Japanese yen	\$ 264,519.94	\$ 270,777.90
Pending foreign exchange purchases: Japanese yen	\$ 452,800.12	\$ 451,296.50
Pending foreign exchange purchases: Japanese yen	\$ 454,285.27	\$ 451,296.50
Pending foreign exchange purchases: Japanese yen	\$ 573,227.29	\$ 569,207.64
Pending foreign exchange purchases: Japanese yen	\$ 726,856.44	\$ 722,074.40
Pending foreign exchange purchases: Japanese yen	\$ 726,856.44	\$ 722,074.40
Pending foreign exchange purchases: Japanese yen	\$ 789,091.20	\$ 786,556.33
Pending foreign exchange purchases: Japanese yen	\$ 1,466,353.97	\$ 1,463,694.92

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Asset Description	Historical Cost	Current Value
Pending foreign exchange purchases: Japanese yen	\$ 2,438,587.61	\$ 2,438,699.70
Pending foreign exchange purchases: Japanese yen	\$ 4,096,744.59	\$ 4,069,791.84
Pending foreign exchange purchases: Mexican peso	\$ 949.14	\$ 948.54
Pending foreign exchange purchases: Mexican peso	\$ 1,416.24	\$ 1,410.49
Pending foreign exchange purchases: Norwegian krone	\$ 33,544.01	\$ 33,519.38
Pending foreign exchange purchases: Norwegian krone	\$ 74,302.79	\$ 76,468.03
Pending foreign exchange purchases: Norwegian krone	\$ 230,970.47	\$ 229,837.95
Pending foreign exchange purchases: Norwegian krone	\$ 263,989.32	\$ 264,490.80
Pending foreign exchange purchases: Norwegian krone	\$ 583,987.38	\$ 585,096.73
Pending foreign exchange purchases: Singapore dollar	\$ 582,008.80	\$ 581,724.74
Pending foreign exchange purchases: Singapore dollar	\$ 591,303.16	\$ 591,287.02
Pending foreign exchange purchases: Singapore dollar	\$ 1,643,208.80	\$ 1,645,274.72
Pending foreign exchange purchases: Swedish krona	\$ 336,502.57	\$ 333,555.44
Pending foreign exchange purchases: Swedish krona	\$ 412,103.46	\$ 402,028.71
Pending foreign exchange purchases: Swedish krona	\$ 2,355,748.41	\$ 2,333,092.61
Pending foreign exchange purchases: Swiss franc	\$ 125,586.14	\$ 125,498.49
Pending foreign exchange purchases: Swiss franc	\$ 349,610.86	\$ 348,312.32
Pending foreign exchange purchases: Swiss franc	\$ 5,395,353.88	\$ 5,393,981.70
Pending foreign exchange purchases: United States dollar	\$ 28,911.00	\$ 28,911.00
Pending foreign exchange purchases: United States dollar	\$ 29,366.35	\$ 29,366.35
Pending foreign exchange purchases: United States dollar	\$ 30,496.32	\$ 30,496.32
Pending foreign exchange purchases: United States dollar	\$ 42,726.25	\$ 42,726.25
Pending foreign exchange purchases: United States dollar	\$ 44,710.38	\$ 44,710.38
Pending foreign exchange purchases: United States dollar	\$ 52,445.37	\$ 52,445.37
Pending foreign exchange purchases: United States dollar	\$ 73,216.00	\$ 73,216.00
Pending foreign exchange purchases: United States dollar	\$ 86,890.00	\$ 86,890.00
Pending foreign exchange purchases: United States dollar	\$ 87,214.00	\$ 87,214.00
Pending foreign exchange purchases: United States dollar	\$ 87,397.00	\$ 87,397.00
Pending foreign exchange purchases: United States dollar	\$ 88,652.48	\$ 88,652.48
Pending foreign exchange purchases: United States dollar	\$ 89,093.21	\$ 89,093.21
Pending foreign exchange purchases: United States dollar	\$ 128,414.25	\$ 128,414.25
Pending foreign exchange purchases: United States dollar	\$ 144,454.00	\$ 144,454.00
Pending foreign exchange purchases: United States dollar	\$ 176,497.58	\$ 176,497.58
Pending foreign exchange purchases: United States dollar	\$ 178,364.40	\$ 178,364.40
Pending foreign exchange purchases: United States dollar	\$ 178,367.42	\$ 178,367.42
Pending foreign exchange purchases: United States dollar	\$ 197,980.00	\$ 197,980.00
Pending foreign exchange purchases: United States dollar	\$ 200,957.50	\$ 200,957.50
Pending foreign exchange purchases: United States dollar	\$ 201,877.50	\$ 201,877.50
Pending foreign exchange purchases: United States dollar	\$ 203,074.00	\$ 203,074.00
Pending foreign exchange purchases: United States dollar	\$ 220,731.00	\$ 220,731.00
Pending foreign exchange purchases: United States dollar	\$ 267,283.91	\$ 267,283.91
Pending foreign exchange purchases: United States dollar	\$ 267,725.67	\$ 267,725.67
Pending foreign exchange purchases: United States dollar	\$ 270,617.68	\$ 270,617.68
Pending foreign exchange purchases: United States dollar	\$ 272,571.16	\$ 272,571.16

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AS OF DECEMBER 31, 2007

Asset Description	Historical Cost	Current Value
Pending foreign exchange purchases: United States dollar	\$ 286,714.00	\$ 286,714.00
Pending foreign exchange purchases: United States dollar	\$ 286,890.00	\$ 286,890.00
Pending foreign exchange purchases: United States dollar	\$ 290,100.00	\$ 290,100.00
Pending foreign exchange purchases: United States dollar	\$ 296,815.50	\$ 296,815.50
Pending foreign exchange purchases: United States dollar	\$ 296,985.00	\$ 296,985.00
Pending foreign exchange purchases: United States dollar	\$ 298,871.55	\$ 298,871.55
Pending foreign exchange purchases: United States dollar	\$ 360,725.11	\$ 360,725.11
Pending foreign exchange purchases: United States dollar	\$ 392,463.00	\$ 392,463.00
Pending foreign exchange purchases: United States dollar	\$ 397,302.60	\$ 397,302.60
Pending foreign exchange purchases: United States dollar	\$ 432,675.00	\$ 432,675.00
Pending foreign exchange purchases: United States dollar	\$ 440,358.00	\$ 440,358.00
Pending foreign exchange purchases: United States dollar	\$ 456,154.44	\$ 456,154.44
Pending foreign exchange purchases: United States dollar	\$ 474,986.84	\$ 474,986.84
Pending foreign exchange purchases: United States dollar	\$ 531,540.30	\$ 531,540.30
Pending foreign exchange purchases: United States dollar	\$ 567,045.18	\$ 567,045.18
Pending foreign exchange purchases: United States dollar	\$ 567,262.65	\$ 567,262.65
Pending foreign exchange purchases: United States dollar	\$ 647,658.00	\$ 647,658.00
Pending foreign exchange purchases: United States dollar	\$ 731,512.50	\$ 731,512.50
Pending foreign exchange purchases: United States dollar	\$ 738,750.00	\$ 738,750.00
Pending foreign exchange purchases: United States dollar	\$ 913,964.89	\$ 913,964.89
Pending foreign exchange purchases: United States dollar	\$ 939,104.88	\$ 939,104.88
Pending foreign exchange purchases: United States dollar	\$ 940,576.62	\$ 940,576.62
Pending foreign exchange purchases: United States dollar	\$ 951,808.00	\$ 951,808.00
Pending foreign exchange purchases: United States dollar	\$ 1,063,194.77	\$ 1,063,194.77
Pending foreign exchange purchases: United States dollar	\$ 1,642,080.13	\$ 1,642,080.13
Pending foreign exchange purchases: United States dollar	\$ 1,765,727.03	\$ 1,765,727.03
Pending foreign exchange purchases: United States dollar	\$ 1,816,897.50	\$ 1,816,897.50
Pending foreign exchange purchases: United States dollar	\$ 1,907,998.15	\$ 1,907,998.15
Pending foreign exchange purchases: United States dollar	\$ 2,209,222.49	\$ 2,209,222.49
Pending foreign exchange purchases: United States dollar	\$ 2,749,341.34	\$ 2,749,341.34
Pending foreign exchange purchases: United States dollar	\$ 3,734,016.00	\$ 3,734,016.00
Pending foreign exchange purchases: United States dollar	\$ 4,128,364.45	\$ 4,128,364.45
Pending foreign exchange purchases: United States dollar	\$ 6,146,342.76	\$ 6,146,342.76
Pending foreign exchange purchases: United States dollar	\$ 9,433,517.52	\$ 9,433,517.52
Pending foreign exchange purchases: United States dollar	\$ 16,006,085.36	\$ 16,006,085.36
Pending trade sales: British pound sterling	\$ 112,518.77	\$ 112,713.22
Pending trade sales: Euro	\$ 28,555.60	\$ 28,787.94
Pending trade sales: Japanese yen	\$ 1,923.40	\$ 1,921.68
Pending trade sales: Swiss franc	\$ 73,201.65	\$ 74,111.55
Pending trade sales: United States dollar	\$ 22,837.64	\$ 22,837.64
Pending trade sales: United States dollar	\$ 72,913.84	\$ 72,913.84
Pending trade sales: United States dollar	\$ 128,269.70	\$ 128,269.70
Pending trade sales: United States dollar	\$ 163,407.66	\$ 163,407.66
Pending trade sales: United States dollar	\$ 221,716.87	\$ 221,716.87

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AS OF DECEMBER 31, 2007

Asset Description	Historical Cost	Current Value
Pending trade sales: United States dollar	\$ 312,900.09	\$ 312,900.09
Pending trade sales: United States dollar	\$ 447,553.81	\$ 447,553.81
Pending trade sales: United States dollar	\$ 476,236.55	\$ 476,236.55
Pending trade sales: United States dollar	\$ 711,074.60	\$ 711,074.60
Pending trade sales: United States dollar	\$ 739,687.02	\$ 739,687.02
Pending trade sales: United States dollar	\$ 3,526,101.31	\$ 3,526,101.31
Pending trade sales: United States dollar	\$ 18,306,240.61	\$ 18,306,240.61
United States dollar	\$ (149,437.50)	\$ (149,437.50)
United States dollar	\$ 28,375.00	\$ 28,375.00
Receivables - Other - USD Total	\$ 172,619,236.32	\$ 172,178,849.77
&&&US TREAS NTS 5.5 DUE 05-15-2009 REG (CV HELD AT ST AGENCY)	\$ 56,748.57	\$ 56,778.92
FEDERAL HOME LN MTG CORP POOL #1A-1085 6.911% 08-01-2036 BEO	\$ 69,075.66	\$ 68,715.46
FEDERAL HOME LN MTG CORP POOL #1G-2341 5.599% 12-01-2037 BEO	\$ 722,896.88	\$ 730,418.40
FEDERAL HOME LN MTG CORP POOL #1J-0404 5.637% 05-01-2037 BEO	\$ 690,820.36	\$ 696,775.70
FEDERAL HOME LN MTG CORP POOL #1N-0189 6.664% 08-01-2036 BEO	\$ 76,474.02	\$ 77,310.79
FEDERAL HOME LN MTG CORP POOL #605183 5.988% 02-01-2018 BEO	\$ 170,022.69	\$ 168,702.48
FEDERAL HOME LN MTG CORP POOL #A3-9302 5.5% 11-01-2035 BEO	\$ 167,428.14	\$ 169,531.40
FEDERAL HOME LN MTG CORP POOL #G0-3441 6% 10-01-2037 BEO	\$ 190,566.66	\$ 192,211.26
FEDERAL HOME LN MTG CORP POOL #G0-3695 5.5% 11-01-2037 BEO	\$ 1,395,625.00	\$ 1,397,285.40
FEDERAL HOME LN MTG CORP POOL #G0-3696 5.5% 01-01-2038 BEO	\$ 2,591,875.00	\$ 2,594,633.60
FEDERAL HOME LN MTG CORP POOL #G0-3697 6% 01-01-2038 BEO	\$ 608,250.00	\$ 608,960.40
FEDERAL HOME LN MTG CORP POOL #G0-3698 6% 12-01-2037 BEO	\$ 1,613,000.00	\$ 1,623,894.40
FFCB PREASSIGN 00882 5.5 10-10-2013/10-10-2008	\$ 25,000.00	\$ 25,233.00
FHA INSD PROJ #54 GREYSTONE SERV CORP 7.43 GTD MTG CTF DUE 5-1-23 REG	\$ 23,584.92	\$ 23,294.03
FHA INSD PROJ GMAC POOL #1 7.483 DUE 04-01-2019 REG	\$ 156,497.13	\$ 156,331.88
FHA INSD PROJ MTG SER NINETY-FIRST (M091) PJ P/T CTF REILLY 7.43 09-01-23	\$ 225,314.12	\$ 212,005.53
FHA USGI PROJ LN #2063P6 7.44 DUE 08-01-2022 REG	\$ 47,786.78	\$ 48,188.29
FHLB 4.7 10-03-2008	\$ 10,000.00	\$ 10,012.52
FHLB BD 5.375 07-20-2015/07-20-2006	\$ 44,865.90	\$ 45,008.37
FHLB CONS BD 5.875 02-15-2011	\$ 10,594.93	\$ 10,636.95
FHLB FED HOME LN BK 5.32/11/2008 5.3 02-11-2008	\$ 10,000.00	\$ 10,009.59
FHLB FED HOME LN BK BONDS 5.15 08-28-2012	\$ 10,022.89	\$ 10,176.23
FHLB FHLB 1 TIME CALL 5 BUS DAYS 5.33 06-06-2014	\$ 29,910.00	\$ 30,743.94
FHLB PREASSIGN 00026 5.25 03-26-2014	\$ 30,000.00	\$ 30,293.94
FHLB PREASSIGN 00502 5.25 02-01-2008	\$ 25,000.00	\$ 25,015.23
FHLMC DISC NT 01-02-2008	\$ 1,699,716.67	\$ 1,699,716.67
FHLMC DISC NT 01-02-2008	\$ 1,899,683.33	\$ 1,899,683.33
FHLMC GOLD SINGLE FAMILY 4.5% 15 YEARS SETTLES JANUARY	\$ 388,156.25	\$ 393,375.20
FHLMC GOLD SINGLE FAMILY 5% 30 YEARS SETTLES JANUARY	\$ 390,765.62	\$ 390,250.00
FHLMC GROUP #A0-0952 9.0 MTG PARTN CTF DUE 09-01-2000 REG	\$ 124,006.02	\$ 125,186.55
FHLMC MULTICLASS SER E3 CL A 4.721 08-15-2032	\$ 86,823.34	\$ 86,751.86
FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	\$ 544,186.73	\$ 537,925.81
FHLMC MULTICLASS SERIES T-35 CLASS-A 09-25-2031	\$ 279,988.04	\$ 279,935.12
FHLMC NOTES 5.75 01-15-2012	\$ 15,572.39	\$ 16,040.42

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Asset Description	Historical Cost	Current Value
FHLMC NTS 5.125 07-15-2012	\$ 30,489.09	\$ 31,543.89
FHLMC POOL #1G1744 ADJ RT 08-01-2035	\$ 403,381.18	\$ 405,036.09
FHLMC POOL #306670 11.25 GTD PARTN CTF DUE 04-01-2019 REG	\$ 3,001.38	\$ 2,884.09
FHLMC POOL #780605 ADJ RT 06-01-2033	\$ 628,150.17	\$ 631,971.74
FHLMC REFERENCE NT 5.5 09-15-2011	\$ 15,445.13	\$ 15,868.71
FHLMC TRANCHE # TR 00456 5.625 11-23-2035/11-23-2015	\$ 179,874.00	\$ 184,462.02
FHLMC TRANCHE # TR 00849 6 08-15-2019/08-15-2007	\$ 10,000.00	\$ 10,001.73
FNMA 15 YEAR PASS-THROUGHS 5.5% 15 YEARSSETTLES JANUARY	\$ 2,213,542.97	\$ 2,228,186.40
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARSSETTLES JANUARY	\$ 1,190,062.51	\$ 1,198,500.00
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	\$ 12,136,439.90	\$ 12,183,744.00
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARSSETTLES JANUARY	\$ 1,274,890.63	\$ 1,274,486.88
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARSSETTLES JANUARY	\$ 11,291,328.12	\$ 11,305,932.00
FNMA 6 DUE 05-15-2011 REG	\$ 30,796.00	\$ 32,182.38
FNMA 6 TBA POOL 15YR JAN	\$ 101,734.38	\$ 102,312.50
FNMA DTD 07/28/2005 4.3 01-28-2008/07-28-2006	\$ 9,968.97	\$ 9,999.80
FNMA INT STRIP 08-01-2008 (UNDDATE)	\$ 1,851.58	\$ 1,961.09
FNMA POOL #066414 ADJ RT DUE 09-01-2028 REG	\$ 343,565.10	\$ 338,998.61
FNMA POOL #300309 ADJ RT DUE 12-01-2024 REG	\$ 44,607.31	\$ 45,128.93
FNMA POOL #313968 ADJ RT DUE 12-01-2027 REG	\$ 83,156.73	\$ 82,338.49
FNMA POOL #357418 4% 08-01-2018 BEO	\$ 333,130.18	\$ 337,284.60
FNMA POOL #443624 ADJ RT DUE 05-01-2023 REG	\$ 107,663.30	\$ 108,806.50
FNMA POOL #516051 9.5% DUE 01-01-2021 REG	\$ 101,793.61	\$ 106,067.63
FNMA POOL #535460 8% DUE 09-01-2015 REG	\$ 10,529.13	\$ 10,731.64
FNMA POOL #538927 8% DUE 06-01-2015 REG	\$ 29,101.82	\$ 30,119.07
FNMA POOL #740450 4% 09-01-2018 BEO	\$ 1,429,540.10	\$ 1,413,559.36
FNMA POOL #745959 5.5% 11-01-2036 BEO	\$ 588,953.30	\$ 596,897.62
FNMA POOL #773151 4% 06-01-2019 BEO	\$ 706,341.27	\$ 698,355.61
FNMA POOL #804965 ADJ RT DUE 12-01-2034 BEO	\$ 173,790.98	\$ 173,239.28
FNMA POOL #809324 ADJ RT DUE 02-01-2035 REG	\$ 1,115,693.63	\$ 1,112,488.21
FNMA POOL #817827 6% 10-01-2036 BEO	\$ 881,132.30	\$ 889,471.09
FNMA POOL #835760 4.5% 09-01-2035 BEO	\$ 2,438,824.73	\$ 2,536,375.70
FNMA POOL #836207 ADJ RT DUE 09-01-2035 BEO	\$ 498,371.85	\$ 499,135.39
FNMA POOL #846183 6% 11-01-2035 BEO	\$ 60,995.89	\$ 61,595.03
FNMA POOL #851274 6.5% DUE 05-01-2036 REG	\$ 1,003,118.36	\$ 1,012,695.91
FNMA POOL #867447 5% 06-01-2036 BEO	\$ 56,654.78	\$ 57,577.59
FNMA POOL #887621 6% 07-01-2036 BEO	\$ 730,372.17	\$ 737,284.22
FNMA POOL #892612 6% 09-01-2036 BEO	\$ 778,454.52	\$ 785,821.60
FNMA POOL #893282 6% 08-01-2036 BEO	\$ 18,718.74	\$ 18,895.90
FNMA POOL #896573 6% DUE 06-01-2036 REG	\$ 56,219.93	\$ 56,751.98
FNMA POOL #899113 5% 04-01-2037 BEO	\$ 24,107.62	\$ 24,487.15
FNMA POOL #899391 5% DUE 04-01-2037 REG	\$ 960,624.30	\$ 975,747.29
FNMA POOL #900300 6% DUE 09-01-2036 REG	\$ 60,628.28	\$ 61,202.04
FNMA POOL #908614 5% DUE 02-01-2037 REG	\$ 963,749.56	\$ 975,747.56
FNMA POOL #910813 5.5% DUE 03-01-2037 REG	\$ 177,208.12	\$ 179,079.00

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Asset Description	Historical Cost	Current Value
FNMA POOL #917810 5.5% DUE 05-01-2037 REG	\$ 192,894.44	\$ 194,930.93
FNMA POOL #928443 5% DUE 07-01-2037 REG	\$ 879,861.87	\$ 893,713.42
FNMA POOL #942040 6% DUE 07-01-2037 REG	\$ 1,003,074.65	\$ 1,010,158.27
FNMA POOL #943683 6% 08-01-2037 BEO	\$ 1,016,406.13	\$ 1,015,558.89
FNMA POOL #946803 6.5% 09-01-2037 BEO	\$ 101,856.85	\$ 102,696.53
FNMA POOL #953926 5.5% DUE 12-01-2037 REG	\$ 986,464.51	\$ 998,773.78
FNMA POOL #960118 6% 11-01-2037 BEO	\$ 304,089.17	\$ 303,859.04
FNMA PREASSIGN 00192 4.75 11-19-2012	\$ 25,796.21	\$ 25,871.60
FNMA PREASSIGN 00308 4.61 10-10-2013/10-10-2008	\$ 288,060.00	\$ 299,795.70
FNMA PREASSIGN 00505 4 02-22-2017/02-22-2008	\$ 9,896.25	\$ 9,964.28
FNMA REMIC TR 2004-37 CL-FB VAR RATE 06-25-2034	\$ 1,160,492.35	\$ 1,215,588.87
FNMA REMIC TR SER 1996-39 CL H 8.0 GTD MTG PASS THRU CTF DUE 11-25-2023 REG	\$ 37,445.47	\$ 40,489.65
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	\$ 287,156.25	\$ 283,875.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	\$ 1,929,335.93	\$ 1,951,250.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY	\$ 9,968,686.56	\$ 9,951,375.00
FNMA STEP UP 06-23-2015/06-23-2006 PREASSIGN 00900	\$ 9,953.13	\$ 10,001.57
FNMA STEP UP 08-27-2012/08-27-2007 TRANCHE # TR 00511 09/01/06	\$ 25,401.10	\$ 25,003.70
FNMA STRIPPED POOL #35453 MTG BCK SEC SMBS SER K CL K-1 6% DUE 11-1-08 REG	\$ 3,057.93	\$ 3,072.73
GNMA GPM POOL #092923 11% DUE 09-15-2010REG	\$ 9,777.16	\$ 9,603.18
GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	\$ 1,025,312.50	\$ 1,023,750.00
GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	\$ 3,589,921.88	\$ 3,583,125.00
GNMA II ARMS PL#80120 10-20-2027	\$ 13,342.43	\$ 13,120.42
GNMA POOL #368022 SER 2023 6.5% DUE 11-15-2023 REG	\$ 10,975.40	\$ 10,876.64
GNMA POOL #434690 SER 2030 8.5% DUE 01-15-2030 REG	\$ 761.67	\$ 798.60
GNMA POOL #459066 SER 2028 7.5% DUE 06-15-2028 REG	\$ 42,577.32	\$ 45,692.88
GNMA POOL #471901 SER 2028 7% DUE 05-15-2028 REG	\$ 4,465.70	\$ 4,863.71
GNMA POOL #486470 SER 2028 6.5% DUE 08-15-2028 REG	\$ 6,198.89	\$ 6,736.97
GNMA POOL #486516 SER 2028 6.5% DUE 09-15-2028 REG	\$ 9,369.19	\$ 10,130.77
GNMA POOL #496577 SER 2029 6.5% DUE 03-15-2029 REG	\$ 3,024.71	\$ 2,994.87
GNMA POOL #525327 SER 2030 8.5% DUE 09-15-2030 REG	\$ 4,772.40	\$ 5,003.80
GNMA POOL #552228 SER 2031 5.5% DUE 12-15-2031 REG	\$ 38,142.34	\$ 39,433.70
GNMA POOL #555608 SER 2031 6.5% DUE 11-15-2031 REG	\$ 2,263.23	\$ 2,238.74
GNMA POOL #569572 SER 2032 6.5% DUE 01-15-2032 REG	\$ 2,690.79	\$ 2,661.63
GNMA POOL #569899 SER 2032 6.5% DUE 06-15-2032 REG	\$ 65,086.78	\$ 64,381.70
GNMA POOL #590496 6.5% 09-15-2032 BEO	\$ 282,326.21	\$ 282,272.81
GNMA POOL #595076 6.5% 10-15-2032 BEO	\$ 42,767.44	\$ 42,304.19
GNMA POOL #608317 5% 10-15-2033 BEO	\$ 348,990.50	\$ 350,899.19
GNMA POOL #617600 5% 07-15-2037 BEO	\$ 97,386.99	\$ 98,550.87
GNMA POOL #618677 6% 10-15-2036 BEO	\$ 1,001,074.02	\$ 1,018,743.66
GNMA POOL #618750 6% 12-15-2036 BEO	\$ 984,428.13	\$ 995,005.78
GNMA POOL #658418 SER 2037 5% DUE 02-15-2037 REG	\$ 92,955.95	\$ 94,063.11
GNMA POOL #662353 SER 2037 5.5% DUE 05-15-2037 REG	\$ 42,930.11	\$ 43,898.56
GNMA POOL #662483 5.5% 07-15-2037 BEO	\$ 356,285.26	\$ 367,999.64
GNMA POOL #665886 5.5% 03-15-2037 BEO	\$ 44,376.13	\$ 45,835.19

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Asset Description	Historical Cost	Current Value
GNMA POOL #677525 6% 11-15-2037 BEO	\$ 1,005,018.68	\$ 1,022,690.03
GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG	\$ 12,710.65	\$ 13,643.99
GNMAII POOL #002855 SER 2029 8.5% DUE 12-20-2029 REG	\$ 41,413.27	\$ 42,916.31
GNMAII POOL #003968 SER 2037 7% DUE 03-20-2037 REG	\$ 30,714.24	\$ 30,579.83
GNMAII POOL #008540 SER 2024 ADJ RT 11-20-2024	\$ 9,521.74	\$ 9,663.72
GNMAII POOL #008557 SER 2024 ADJ RT DUE 12-20-2024 REG	\$ 37,745.97	\$ 37,859.48
GNMAII POOL #008580 SER 2025 ADJ RT 01-20-2025	\$ 5,325.39	\$ 5,344.73
GNMAII POOL #008597 SER 2025 ADJ RT 02-20-2025	\$ 19,490.98	\$ 19,463.41
GNMAII POOL #008608 SER 2025 ADJ RT 03-20-2025	\$ 39,572.81	\$ 39,456.70
GNMAII POOL #008682 SER 2025 5.75% DUE 08-20-2025 REG	\$ 21,512.57	\$ 21,866.94
GNMAII POOL #008685 5.75% DUE 08-20-2025REG	\$ 5,031.26	\$ 4,907.61
GNMAII POOL #008781 SER 2026 ADJ RT 01-20-2026	\$ 8,432.62	\$ 8,620.85
GNMAII POOL #008945 SER 2026 ADJ RT 08-20-2026	\$ 12,526.63	\$ 12,913.85
GNMAII POOL #080408 SER 2030 ADJ RT 05-20-2030	\$ 108,775.97	\$ 108,145.33
GNMAII POOL #080416 SER 2030 5.375% DUE 06-20-2030 REG	\$ 326,751.59	\$ 328,676.74
GNMAII POOL #080453 SER 2030 ADJ RT 09-20-2030	\$ 40,294.61	\$ 39,998.47
I/O FHLMC MULTICLASS SER 1606 CL 1606-I 6.5 11-15-2008	\$ 1,428.50	\$ 40.09
I/O FHLMC MULTICLASS SER 1606 CL IA 11-15-2008	\$ 1,322.91	\$ 24.38
UNITED STATES TREAS BDS INFL IX BOND 2.00 DUE 01-15-2026 REG	\$ 19,789.81	\$ 20,966.89
UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029	\$ 221,116.33	\$ 235,410.93
UNITED STATES TREAS BILLS 02-28-2008 DTD00373	\$ 59,579.11	\$ 59,716.44
UNITED STATES TREAS BILLS 03-13-2008 DTD00375	\$ 441,717.43	\$ 442,301.08
UNITED STATES TREAS BILLS 03-20-2008 DTD00376	\$ 992,669.44	\$ 993,175.00
UNITED STATES TREAS BILLS 03-20-2008 DTD00376	\$ 992,669.44	\$ 993,175.00
UNITED STATES TREAS BILLS 03-20-2008 DTD00376	\$ 1,389,737.22	\$ 1,390,445.00
UNITED STATES TREAS BILLS 03-20-2008 DTD00376	\$ 1,479,830.75	\$ 1,479,830.75
UNITED STATES TREAS BILLS 03-20-2008 DTD00376	\$ 1,489,042.08	\$ 1,489,762.50
UNITED STATES TREAS NTS 1.875 DUE 07-15-2015 REG	\$ 718,797.46	\$ 788,268.03
UNITED STATES TREAS NTS 4.75 DUE 08-15-2017 BEO	\$ 652,678.86	\$ 686,511.80
UNITED STATES TREAS NTS DTD 00039 3.375% DUE 11-15-2008 REG	\$ 19,993.41	\$ 19,990.62
UNITED STATES TREAS NTS DTD 00109 4.5% DUE 11-15-2015 REG	\$ 40,072.60	\$ 41,675.00
UNITED STATES TREAS NTS DTD 00118 4.5% DUE 02-28-2011 REG	\$ 298,435.54	\$ 312,492.30
UNITED STATES TREAS NTS DTD 00119 4.625% DUE 02-29-2008 REG	\$ 25,008.79	\$ 25,050.78
UNITED STATES TREAS NTS DTD 00132 5% DUE07-31-2008 REG	\$ 20,407.28	\$ 20,175.00
UNITED STATES TREAS NTS DTD 00139 4.5% DUE 09-30-2011 REG	\$ 19,963.88	\$ 20,865.62
UNITED STATES TREAS NTS DTD 00171 4.125% DUE 08-31-2012 REG	\$ 34,807.90	\$ 36,050.00
UNITED STATES TREAS NTS DTD 00171 4.125% DUE 08-31-2012 REG	\$ 8,198,983.11	\$ 8,236,872.00
UNITED STATES TREAS NTS DTD 00175 3.875% DUE 10-31-2012 REG	\$ 1,816,031.25	\$ 1,835,296.20
UNITED STATES TREAS NTS DTD 00176 4.25% DUE 11-15-2017 REG	\$ 102,046.88	\$ 101,742.20
UNITED STATES TREAS NTS INFLATION .875 DUE 04-15-2010 REG	\$ 40,396.81	\$ 43,964.23
UNITED STATES TREAS NTS INFLATION .875 DUE 04-15-2010 REG	\$ 768,040.67	\$ 769,373.96
UNITED STATES TREAS NTS NT 5.125% DUE 05-15-2016 REG	\$ 2,345,844.90	\$ 2,467,744.32
UNITED STATES TREAS NTS T-NOTE 4.375 DUE 12-15-2010 REG	\$ 39,937.04	\$ 41,493.76
UNITED STATES TREAS NTS T-NT 4.25% DUE 01-15-2011 REG	\$ 26,230.03	\$ 25,851.58

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Asset Description	Historical Cost	Current Value
UNITED STATES TREAS SEC STRIPPED INT PMT08-15-2011 (UNDDATE) REG	\$ 29,738.50	\$ 44,562.50
US TREAS BDS 00202 4.75 DUE 02-15-2037 REG	\$ 712,060.73	\$ 743,059.02
US TREAS BDS 7.5 11/15/2016 USD1000 7.5 DUE 11-15-2016 REG	\$ 124,269.53	\$ 125,523.40
US TREAS BDS INFL IX 2.375 DUE 01-15-2027 REG	\$ 198,426.97	\$ 219,111.89
US TREAS BDS INFLATION INDEXED 3.625 DUE4-15-2028 REG	\$ 530,858.97	\$ 769,124.50
US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	\$ 230,319.70	\$ 232,721.02
US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO	\$ 810,441.64	\$ 930,884.08
US TREAS INFL IX NT 2.375 DUE 04-15-2011REG	\$ 548,773.53	\$ 592,455.61
US TREAS INFL IX NT 2.375 DUE 04-15-2011REG	\$ 1,632,446.74	\$ 1,645,710.04
US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG	\$ 19,413.18	\$ 21,643.68
US TREAS NTS INDEX LINKED 2.00 DUE 01-15-2016 REG	\$ 425,643.36	\$ 432,100.51
US TREAS NTS INFL IX 2 DUE 04-15-2012 REG	\$ 1,051,402.79	\$ 1,067,052.53
US TREAS NTS INFL IX 2.50 DUE 07-15-2016REG	\$ 108,833.80	\$ 110,320.77
US TREAS NTS INFL IX 2.50 DUE 07-15-2016REG	\$ 598,871.77	\$ 650,892.53
US TREAS NTS INFLATION INDEXED 2.00 DUE 07-15-2014 REG	\$ 390,408.50	\$ 423,709.52
US TREAS NTS INFLATION-INDEXED NT 3.5 DUE 01-15-2011 BEO	\$ 30,405.65	\$ 32,301.65
US TREAS NTS NTS 4.625 DUE 07-31-2012 REG	\$ 913,987.35	\$ 945,000.00
US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG	\$ 5,173.82	\$ 5,848.40
US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG	\$ 232,632.26	\$ 233,575.91
U.S. Government Securities Total	\$ 116,655,920.79	\$ 118,047,564.57
COLTV SHORT TERM INVT FD	\$ 58,166.22	\$ 58,166.22*
COLTV SHORT TERM INVT FD	\$ 374,685.45	\$ 374,685.45*
COLTV SHORT TERM INVT FD	\$ 413,367.48	\$ 413,367.48*
COLTV SHORT TERM INVT FD	\$ 418,215.90	\$ 418,215.90*
COLTV SHORT TERM INVT FD	\$ 419,838.45	\$ 419,838.45*
COLTV SHORT TERM INVT FD	\$ 620,049.36	\$ 620,049.36*
COLTV SHORT TERM INVT FD	\$ 630,822.79	\$ 630,822.79*
COLTV SHORT TERM INVT FD	\$ 692,855.00	\$ 692,855.00*
COLTV SHORT TERM INVT FD	\$ 713,422.89	\$ 713,422.89*
COLTV SHORT TERM INVT FD	\$ 807,588.80	\$ 807,588.80*
COLTV SHORT TERM INVT FD	\$ 853,966.97	\$ 853,966.97*
COLTV SHORT TERM INVT FD	\$ 1,110,808.00	\$ 1,110,808.00*
COLTV SHORT TERM INVT FD	\$ 1,274,685.92	\$ 1,274,685.92*
COLTV SHORT TERM INVT FD	\$ 1,351,069.55	\$ 1,351,069.55*
COLTV SHORT TERM INVT FD	\$ 1,473,417.39	\$ 1,473,417.39*
COLTV SHORT TERM INVT FD	\$ 1,518,140.66	\$ 1,518,140.66*
COLTV SHORT TERM INVT FD	\$ 1,646,488.13	\$ 1,646,488.13*
COLTV SHORT TERM INVT FD	\$ 2,012,547.21	\$ 2,012,547.21*
COLTV SHORT TERM INVT FD	\$ 5,188,857.18	\$ 5,188,857.18*
COLTV SHORT TERM INVT FD	\$ 7,617,270.02	\$ 7,617,270.02*
COLTV SHORT TERM INVT FD	\$ 8,462,481.20	\$ 8,462,481.20*
COLTV SHORT TERM INVT FD	\$ 11,626,209.75	\$ 11,626,209.75*
MFB NORTHN HI YIELD FXD INC FD	\$ 91,510.43	\$ 85,791.87*
MFO RTC CONCENTRATED EQTY	\$ 2,226,108.24	\$ 2,193,006.04*

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Asset Description	Historical Cost	Current Value
MFO RTC EMERGING MARKETS	\$ 2,857,501.19	\$ 2,845,325.55*
MFO RTC GLOBAL REAL ESTATE SEC	\$ 4,557,833.21	\$ 4,224,871.70*
MFO RTC QUANTITATIVE BD	\$ 14,541,658.20	\$ 14,752,742.18*
MFO RTC WORLD EQTY	\$ 3,372,315.06	\$ 3,297,650.88*
MFO RUSSELL SHORT-TERM INVT FD CL F	\$ 473,849,762.85	\$ 473,849,762.85*
SUB SURFACE WASTE MGMT DEL INC COM	\$ 82,634.60	\$ 1,655.50
Value of Interest in Common/Collective Trusts Total	\$ 550,864,278.10	\$ 550,535,760.89
MFO AMERN CENTY TR TARGET MATS TR 2015 INVSCL CERT OF OWN EVID	\$ 81,623.67	\$ 90,631.90
Value of Interest in Master Trusts Total	\$ 81,623.67	\$ 90,631.90
##BAER TOTAL RETURN BD FD LTD SEE SEC# 4441724	\$ 71,814.12	\$ 92,575.22
##MFC DWS HIGH INCOME TR SHS DO NOT USE SEE SEC#4-796561	\$ 30,005.12	\$ 20,096.09
##MFC POWERSHARES DB MULTI-SECTOR COMMODITY TR COM UNIT SEE SEC# 2037305	\$ 137,814.10	\$ 158,187.05
##MFC SPDR S & P SEMICONDUCTOR ETF BE	\$ 33,077.03	\$
##MFO ADVISORS INNER CIRCLE FD ANALYTIC DEFENSIVE EQTY INSTL CL	\$ 46,284.69	\$ 47,781.89
##MFO BLACKROCK FDS HLTHSC OP A	\$ 84,237.82	\$ 94,423.49
##MFO DWS ADVISOR FDS SHORT DURATION PLUS FD CL S TNT# 4920689	\$ 6,916.03	\$ 6,745.53
##MFO FOUNDERS FDS INC PASSPORT FD	\$ 5,029.36	\$ 5,774.94
##MFO GAMCO GROWTH FD	\$ 58,088.01	\$ 63,560.56
##MFO GARTMORE MUT FDS GLOBAL FINL SVCS FDA SHS	\$ 15,543.14	\$
##MFO GARTMORE MUT FDS INTL GROWTH FD A SHS	\$ 20,000.00	\$
##MFO INTERACTIVE INVTS TECH VALUE FD	\$ 38,889.06	\$ 24,579.05
##MFO MASTERS CONCENTRATED SELECT TR MASTERS SELECT EQTY FD	\$ 187,872.82	\$ 211,516.14
##MFO NATIONWIDE MUT FDS NEW WORLDWIDE LEADERS FD CL A	\$ 750.01	\$
##MFO PAX WORLD FD INC OPEN END FD	\$ 85,676.59	\$
##MFO PBHG FDS FOR FUTURE ISSUES SEE 69316L CLIPPER FOCUS FD PBHG CL	\$ 4,860.61	\$ 3,172.79
##MFO PBHG FDS INC LARGE CAP VALUE FD PBHGCL	\$ 131,110.05	\$ 146,427.96
##MFO PBHG MID CAP VALUE FD	\$ 190,808.75	\$ 155,755.27
##MFO PBHG SMALL CAP FD	\$ 3,819.62	\$ 5,334.60
##MFO PHOENIX ADVISER TR FOREIGN OPPORTUNITIES FD CL A	\$ 77,463.16	\$
##MFO PHOENIX OPPORTUNITIES TR FOREIGN OPPORTUNITIES FD CL A	\$ 14,148.56	\$
##MFO PIMCO FDS DEVELOPING LOC MKT FD INSTL CL SEE SEC# 3154919	\$ 161,893.89	\$ 155,812.88
##MFO PIMCO FDS MULTI MANAGER SER CCM MID CAP FD CL D	\$ 77,262.74	\$
##MFO PIMCO FDS MULTI MANAGER SER RCM BIOTECHNOLOGY FD CL D	\$ 4,286.46	\$ 4,836.28
##MFO PIMCO FDS MULTI MANAGER SER RCM GLOBAL HEALTHCARE FD CL D	\$ 11,270.50	\$ 12,995.49
##MFO PRUDENT GLOBAL INC FD SH BEN INT #288 DO NOT USE SEE SEC #3078838	\$ 86,260.06	\$ 89,122.67
##MFO ROBERTSON STEPHENS INVT TR GROWTH & INC FD	\$ 6,987.85	\$ 7,612.27
##MFO STRONG ADVISOR COM STK Z	\$ 10,608.23	\$ 9,827.53
##MFO STRONG EQTY FDS INC GROWTH FD INV SER	\$ 26,406,370.05	\$ 25,991,873.92
##MFO WELLS FARGO FDS TR ADVANTAGE GOVT SECS FD INV CL	\$ 31,343.63	\$ 31,971.31
##OLD MUT ADVISOR FDS II FOCUSED FD CL	\$ 9,251.93	\$
#REORG MFO COLUMBIA FDS TR VIII INC FD CL Z CUSIP MERGER AS OF 3-27-06	\$ 16,283.29	\$ 15,644.14
#REORG MFO IXIS ADVISOR FDS TR I LOOMIS SAYLES PLUS A N/C TO 3034053 EFF 8-6-07	\$ 21,894.63	\$
#REORG MFO KEELEY SMALL CAP VALUE FD INCCOM TO 2038464 EFF 12-28-2007	\$ 306,739.81	\$ 314,011.27
#REORG MFO SCHWAB CAP TR TOTAL STK MKT INDEX FD MERGER CU #808509756 EFF 8/6/07	\$ 194,325.20	\$ 243,594.87

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Asset Description	Historical Cost	Current Value
#REORG MFO SCUDDER GD & PRECIOUS METALS FD CL S N/C TO DWS 2021242 EFF 02-06-06	\$ 104,555.87	\$ 142,661.95
#REORG MFO SCUDDER VALUE SER INC EQTY FDCL S N/C TO DWS 2021236 EFF 02-06-06	\$ 29,902.87	\$ 29,183.72
#REORG/CITIZENS INVT MERGED SUSTAINABLE CORE EFF 04/04/08 NEW 2041552	\$ 41,727.36	\$ 47,910.47
#REORG/CITIZENS INVT MERGED SUSTAINABLE CORE EFF 04/04/08 NEW 81728B684	\$ 36,999.28	\$ 39,547.19
#REORG/CITIZENS INVT MERGED SUSTAINABLE CORE EFF 04/04/08 NEW 81728B726	\$ 30,179.15	\$ 34,894.29
#REORG/COLUMBIA REAL ESTATE EQTY TO COLUMBIA REAL ESTATE 2021984 EFF 3/27/06	\$ 34,161.13	\$ 22,428.38
#REORG/COLUMBIA/ NATIONS MERGER MFO NATIONS FDS TR GLOBAL VALUE FD CL Z	\$ 8,098.49	\$ 7,449.83
#REORG/COLUMBIA/NATIONS MRGR MFO NATIONSFD TR MARSICO FOCUSED EQUITIES FD CL A	\$ 11,576.25	\$ 16,983.41
#REORG/DREYFUS FOUNDERS BAL MRG DREYFUS LIFETIME GR & INC INV 3158731 05/14/08	\$ 7,048.43	\$ 6,238.10
#REORG/EXCELSIOR ENE NAT RES MGR MFO COLUMBIA I ENE NAT RES 2041410 3/31/08	\$ 565,446.96	\$ 569,032.84
#REORG/EXCELSIOR FDS LAR CAP GWTH MGR MFO COLUMBIA I LAR CAP Z 2041477 3/31/08	\$ 330,455.35	\$ 392,416.66
#REORG/EXCELSIOR FDS SER F MGR MFO COLUMBIA I INT GWTH Z 2041476 3/31/2008	\$ 6,802.54	\$ 9,269.74
#REORG/EXCELSIOR MID VAL & RES MGR MFO COLUMBIA VAL & REST Z 2041379 3/31/2008	\$ 3,843.73	\$ 3,778.99
#REORG/EXCELSIOR SMA CAP MGR MFO COLUMBIA I SEL SMA CAP Z 2041479 3/31/08	\$ 83,777.27	\$ 83,029.92
#REORG/MFC STREETTRACKS GOLD TR GOLD N/CW/CUS TO ETF SPDR TR 2043203 5/21/08	\$ 10,972,422.83	\$ 14,424,068.12
#REORG/MFO EXCELSIOR EM MKTS FD MGR MFO COLUMBIA SER TR I EM MKT 2041480 3/31/08	\$ 756,100.69	\$ 937,690.52
#REORG/MFO EXCELSIOR VALUE MERGED & N/C TO COLUMBIA EF 3/28/08 NEW 19765Y514	\$ 3,074,633.18	\$ 3,518,807.14
#REORG/PUTNAM MUNI BD FD INC STK MRG TO PUTNAM MUNI OPPOR 4752400 2/22/08	\$ 334.70	\$ 316.05
#REORG/SPDR S&P DIVID ETF N/C TO SPDR S&P DIVID ETF 2034386 8/1/07	\$ 2,790.07	\$
#REORG/STREETTRACKS INDEX SHS FDS N/C TOSPDR S&P INTL 2034372 EFF 8/1/07	\$ 7,225.95	\$
#REORG/STREETTRACKS INDEX SHS FDS USSF ACWI N/C SPDR MSCI ACWI #2034473 8/1/07	\$ 16,628.62	\$
#REORG/WINSLOW GREEN GR FD CUS CHAN WINSLOW GREEN 742935273 5/23/08	\$ 204,795.64	\$ 217,460.98
A&W REV ROYALTIES INC FD	\$ 66,334.35	\$ 70,115.50
ADVISORS INNER CIRCLE FD II INC NEW CHAMPLAIN SMALL CO FD	\$ 7,630.82	\$ 6,871.90
ALLIANZ FDS NACM PAC RIM FD CL D	\$ 337,497.73	\$ 350,171.98
AMERN BEACON FDS FORMERLY AMERN A BALANCED FD PLANAHEAD CL	\$ 6,449.50	\$ 5,871.86
B2B INTERNET HOLDRS TR DEPOS RCPT ISIN US0560331037	\$ 4,976.18	\$ 840.00
BRIDGEWAY FDS INC FORMERLY BRIDGEWAY FD BALANCED PORTFOLIO	\$ 20,613.40	\$ 21,261.86
ENERVEST DIVSFD IN TRUST UNITS	\$ 2,141.95	\$ 2,156.16
ING GLOBAL ADVANTAGE & PREM OPPORTUNITY	\$ 29,879.92	\$ 29,529.59
INTERNET ARCHITECTURE HOLDRS TR DEPOS RCPT	\$ 9,336.67	\$ 10,180.00
ISHARES TR NASDAQ BIOTECHNOLOGY INDEX FD	\$ 7,693.97	\$ 8,118.00
ISHARES TR S&P GLOBAL 100 INDEX FD	\$ 16,388.59	\$ 16,194.00
ISHARES TR S&P GLOBAL HEALTHCARE SECTOR INDEX FD	\$ 23,746.80	\$ 23,382.31
JENNISON SECTOR FDS INC HLTH SCIENCES FD CL A	\$ 30,789.89	\$ 32,348.30
MFB NORTHERN FDS GLOBAL REAL ESTATE INDEX FD	\$ 15,460.85	\$ 15,095.30
MFB NORTHERN FDS INCOME EQUITY FD	\$ 94,552.56	\$ 93,507.92
MFB NORTHERN FDS SMALL CAP VALUE FD	\$ 313,778.61	\$ 266,307.51
MFB NORTHN INTL EQTY INDEX FD	\$ 17,111.43	\$ 16,917.56
MFC	\$ 1,731.45	\$ 1,747.50
MFC 1ST ISR FD INC CLOSED END FD	\$ 23,497.39	\$ 26,073.90
MFC ABERDEEN ASIA-PAC INC FD	\$ 70,864.47	\$ 66,417.62
MFC ABERDEEN AUSTRALIA EQTY FD	\$ 9,541.96	\$ 10,928.39
MFC ABERDEEN GLOBAL INC FD	\$ 17,079.85	\$ 15,405.00

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Asset Description	Historical Cost	Current Value
MFC ADVENT CLAYMORE CONV SECS & INC FD COM	\$ 4,609.95	\$ 4,650.00
MFC ALLIANCE CAL MUN INC FD COM	\$ 71.04	\$ 62.77
MFC ALLIANCEBERNSTEIN GLOBAL HI INC FD INC	\$ 77,326.22	\$ 73,204.83
MFC ALLIANCEBERNSTEIN NATIONAL MUN	\$ 8,462.33	\$ 68.97
MFC ALPINE GLOBAL DYNAMIC DIVID FD COM	\$ 30,859.90	\$ 28,002.00
MFC ALPINE GLOBAL PREMIER PPTYS FD COM SHS OF BEN INT	\$ 31,381.00	\$ 25,098.00
MFC ALPINE TOTAL DYNAMIC DIVID FD COM SHBEN INT	\$ 62,763.89	\$ 52,764.33
MFC BARCLAYS BK PLC IPATH ETNS LKD MSCI INDIA TOTAL	\$ 106,049.18	\$ 108,840.27
MFC BARCLAYS BK PLC IPATH INDEX LKD SECSLKD TO GOLDMAN	\$ 902.79	\$ 1,123.00
MFC BARCLAYS BK PLC IPATH INDEX LKD SECSLKD TO GSCI	\$ 22,481.78	\$ 26,797.68
MFC BEAR STEARNS COS INC NT LKD TO PERFORMANCE OF ALERIAN	\$ 51,770.45	\$ 51,720.00
MFC BLACKROCK CORE BD TR SHS BEN INT	\$ 8,782.27	\$ 7,908.16
MFC BLACKROCK DEBT STRATEGIES FD INC COM	\$ 88,220.49	\$ 78,530.92
MFC BLACKROCK DIVERSIFIED INCOME STRATEGIES FD INC COM	\$ 17,879.54	\$ 14,389.98
MFC BLACKROCK DIVID ACHIEVERS TM TR COM	\$ 46,555.51	\$ 42,759.10
MFC BLACKROCK ENHANCED DIVID ACHIEVERS TR COM	\$ 56,861.25	\$ 45,400.00
MFC BLACKROCK GLOBAL ENERGY & RES TR COM	\$ 12,862.56	\$ 15,690.00
MFC BLACKROCK GLOBAL EQUITY INCOME TRUSTCOM	\$ 16,631.02	\$ 15,571.77
MFC BLACKROCK GLOBAL FLOATING RATE INC TR COM	\$ 35,298.26	\$ 31,108.98
MFC BLACKROCK GLOBAL OPPORTUNITIES EQUITY TR COM	\$ 53,215.99	\$ 56,848.14
MFC BLACKROCK INC OPPORTUNITY TR INC.	\$ 46,783.13	\$ 41,625.98
MFC BLACKROCK INCOME TR INC COM	\$ 25,594.95	\$ 23,736.00
MFC BLACKROCK PFD INCOME STRATEGIES FD INC COM	\$ 10,049.95	\$ 7,965.00
MFC BLACKROCK SR HIGH INCOME FD INC COM	\$ 25,929.40	\$ 23,093.75
MFC BLDRS INDEX FDS TR DEVELOPED MKTS 100 ADR INDEX FD	\$ 9,979.50	\$ 10,247.28
MFC CALAMOS CONV & HIGH INCOME FD COM SHS	\$ 24,069.81	\$ 22,254.47
MFC CENTRAL EUROPE AND RUSSIA FD	\$ 100,813.11	\$ 144,951.71
MFC CENTRAL FD CDA LTD CL A CLOSED-END FUND	\$ 473,333.59	\$ 595,528.41
MFC CHINA FD INC	\$ 3,055.41	\$ 3,801.99
MFC CLAYMORE / RAYMOND JAMES SB-1 EQUITYFD COM	\$ 3,429.95	\$ 3,460.00
MFC CLAYMORE EXCHANGE TRADED FD TR 2 CLAYMORE/SWM CANADIAN ENERGY INCOME	\$ 2,911.66	\$ 2,572.00
MFC CLAYMORE EXCHANGE TRADED FD TR 2 CLAYMORE/ZACKS COUNTRY ROTATION	\$ 8,055.95	\$ 7,485.00
MFC CLAYMORE EXCHANGE-TRADED FD TR SABRIENT INSIDER PORT	\$ 5,445.95	\$ 5,854.00
MFC CLAYMORE EXCHANGE-TRADED FD TR BNY BRAZIL RUSSIA INDIA & CHINA	\$ 462,089.15	\$ 509,821.11
MFC CLAYMORE EXCHANGE-TRADED FD TR ZACKSSECTOR ROTATION PORT	\$ 62,705.37	\$ 69,272.88
MFC CLAYMORE S&P GLOBAL WTR ETF CLAYMORES&P GLOBAL WATER ETF	\$ 33,251.74	\$ 33,644.00
MFC COHEN & STEERS REIT & PFD INC FD INCCOM	\$ 20,561.82	\$ 14,534.89
MFC COHEN & STEERS REIT & UTIL INC FD INC COM	\$ 13,420.74	\$ 15,023.52
MFC COHEN & STEERS SELECT UTIL FD INC COM	\$ 6,099.95	\$ 8,250.00
MFC COHEN & STEERS WORLDWIDE RLTY INCOMEFD INC COM	\$ 16,819.90	\$ 16,000.00
MFC CREDIT SUISSE ASSET MGMT INCOME FD INC COM	\$ 37,336.26	\$ 29,983.72
MFC CREDIT SUISSE HIGH YIELD BD FD SH BEN INT	\$ 8,874.85	\$ 6,640.00
MFC CURRENCYSHARES AUSTRALIAN DLR TR AUSTRALIAN DOLLAR SHS	\$ 52,762.59	\$ 53,698.30
MFC CURRENCYSHARES BRIT POUND STERLING TR BRIT POUND STERLING SHS	\$ 5,032.93	\$ 4,990.50

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Asset Description	Historical Cost	Current Value
MFC CURRENCYSHARES CDN DLR TR CDN DOLLARSHS	\$ 46,091.92	\$ 47,446.50
MFC CURRENCYSHARES JAPANESE YEN TR JAPANESE YEN SHS	\$ 157,434.61	\$ 160,204.80
MFC DIREXION FDS DYNAMIC HY BD INV CL	\$ 79,102.84	\$ 78,776.22
MFC DNP SELECT INC FD INC COM	\$ 54,575.39	\$ 53,366.35
MFC DREYFUS HIGH YIELD STRATEGIES FD	\$ 1,509.95	\$ 1,496.00
MFC DREYFUS STRATEGIC MUNS INC COM	\$ 17,329.95	\$ 16,440.00
MFC DWS DREMAN VALUE INCOME EDGE FD INC COM	\$ 4,239.95	\$ 4,137.00
MFC DWS GLOBAL COMMODITIES STK FD INC COM	\$ 1,880.66	\$ 2,190.14
MFC DWS MULTI MKT INCOME TR SHS	\$ 45,091.80	\$ 38,257.27
MFC DWS RREEF REAL ESTATE FD II INC COM	\$ 8,096.46	\$ 6,015.62
MFC EATON VANCE ENHANCED EQTY INC FD II	\$ 38,020.48	\$ 36,517.16
MFC EATON VANCE FLOATING RATE INC TR COM	\$ 18,409.88	\$ 15,250.92
MFC EATON VANCE LTD DURATION INCOME FD COM	\$ 2,766.91	\$ 2,239.50
MFC EATON VANCE TX-ADVANTAGED GLOBAL DIVID OPPORTUNITIES FD COM	\$ 21,851.70	\$ 22,842.00
MFC EMERGING MKTS TELECOMMUNICATIONS FD INC NEW COM	\$ 9,141.65	\$ 9,953.00
MFC EVERGREEN INCOME ADVANTAGE FD COM SHS COM SHS	\$ 7,604.95	\$ 5,640.00
MFC EVERGREEN MULTI-SECTOR INC FD	\$ 5,975.90	\$ 5,344.80
MFC FIDUCIARY / CLAYMORE MLP OPPORTUNITYFD COM	\$ 13,105.90	\$ 12,528.00
MFC FIRST TR / FOUR CORNERS SR FLOATING RATE INCOME FD II COM	\$ 40,864.68	\$ 34,603.86
MFC FIRST TR EXCHANGE-TRADED FD NASDAQ CLEAN EDGE U S LIQUID SER INDEX	\$ 5,922.37	\$ 8,250.00
MFC FIRST TR ISE WTR INDEX FD COM	\$ 10,184.95	\$ 11,215.00
MFC FIRST TR MORNINGSTAR DIVID LEADERS INDEX FD SHS	\$ 4,236.30	\$ 4,028.00
MFC FIRST TR VALUE LINE 100 EXCHANGE TRADED FD COM SHS	\$ 27,269.85	\$ 30,567.83
MFC FORUM FDS AUXIER FOCUS FD INVS SHS	\$ 9,027.63	\$ 11,847.09
MFC FRANKLIN / TEMPLETON GLOBAL TR HARD CURRENCY FD ADVISOR CL	\$ 21,337.25	\$ 21,871.52
MFC FRANKLIN TEMPLETON LTD DURATION INCOME TR COM	\$ 8,842.57	\$ 7,853.74
MFC GABELLI CONV & INC SECS FD INC COM	\$ 22,098.97	\$ 18,650.49
MFC GABELLI DIVID & INC TR COM	\$ 44,103.66	\$ 45,797.14
MFC GABELLI GLOBAL GOLD NAT RES & INCOMETR COM SH BEN INT	\$ 8,941.17	\$ 8,847.99
MFC H & Q LIFE SCI INVESTORS SH BEN INT	\$ 6,966.91	\$ 6,240.75
MFC HEALTHSHARES INC DIAGNOSTICS INDEX FD	\$ 610.75	\$ 659.80
MFC INDIA FD INC COM	\$ 248,499.96	\$ 342,028.61
MFC ING CLARION GLOBAL REAL ESTATE INC FD	\$ 53,710.54	\$ 39,902.19
MFC ING GLOBAL EQTY DIVID & PREM OPPTY FD COM	\$ 20,114.72	\$ 16,570.00
MFC ING PRIME RATE TR SH BEN INT	\$ 41,103.40	\$ 35,069.41
MFC ING RISK MANAGED NAT RES FD COM	\$ 10,187.45	\$ 8,663.47
MFC ING SR INCOME FD CL Q	\$ 68,180.13	\$ 63,973.71
MFC ISHARES DOW JONES US INDEX FUND	\$ 76,095.85	\$ 78,032.76
MFC ISHARES IBOXX INVT GRADE GROUP BD FD	\$ 93,399.01	\$ 92,993.08
MFC ISHARES INC MSCI AUSTRALIA INDEX FD	\$ 581,857.65	\$ 600,572.98
MFC ISHARES INC MSCI AUSTRIA INDEX FD	\$ 34,384.02	\$ 36,769.36
MFC ISHARES INC MSCI BRAZIL FREE INDEX FD	\$ 1,976,112.28	\$ 2,105,552.74
MFC ISHARES INC MSCI CDA INDEX FD	\$ 192,568.17	\$ 209,156.64
MFC ISHARES INC MSCI EMU INDEX FD	\$ 319,607.66	\$ 355,894.81

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Asset Description	Historical Cost	Current Value
MFC ISHARES INC MSCI GERMANY INDEX FD	\$ 44,597.44	\$ 48,659.12
MFC ISHARES INC MSCI HONG KONG INDEX FD	\$ 582,551.07	\$ 612,549.44
MFC ISHARES INC MSCI JAPAN INDEX FD	\$ 226,464.64	\$ 212,290.82
MFC ISHARES INC MSCI MALAYSIA FREE INDEXFD	\$ 157,496.02	\$ 170,976.63
MFC ISHARES INC MSCI MEX FREE INDEX FD	\$ 261,250.17	\$ 263,980.53
MFC ISHARES INC MSCI PAC EX-JAPAN INDEX FD	\$ 433,593.45	\$ 439,543.72
MFC ISHARES INC MSCI S AFRICA INDEX FD	\$ 5,824.33	\$ 6,646.41
MFC ISHARES INC MSCI S KOREA INDEX FD	\$ 198,058.67	\$ 190,606.20
MFC ISHARES INC MSCI SINGAPORE INDEX FD	\$ 265,947.73	\$ 289,176.37
MFC ISHARES INC MSCI SPAIN INDEX FD	\$ 19,207.53	\$ 23,295.90
MFC ISHARES INC MSCI SWEDEN INDEX FD	\$ 57,656.23	\$ 50,411.52
MFC ISHARES INC MSCI SWITZ INDEX FD	\$ 34,964.04	\$ 38,751.09
MFC ISHARES INC MSCI TAIWAN INDEX FD	\$ 28,118.54	\$ 29,188.26
MFC ISHARES INC MSCI UK INDEX FD	\$ 4,135.47	\$ 4,334.40
MFC ISHARES S&P GSCI COMMODITY-IND	\$ 10,234.00	\$ 13,185.00
MFC ISHARES TR 1-3 YR TREAS INDEX FD	\$ 913,399.57	\$ 931,428.78
MFC ISHARES TR 20+ TREAS INDEX FD LEHAMN20+ YR TREAS	\$ 176,133.90	\$ 181,325.07
MFC ISHARES TR 7-10 YR TREAS INDEX FD	\$ 160,875.45	\$ 166,218.34
MFC ISHARES TR COHEN & STEERS REALTY MAJORS INDEX FD CLOSE END	\$ 143,770.89	\$ 113,714.52
MFC ISHARES TR DOW JONES EPAC SELECT DIVIDEND INDEX FD	\$ 5,392.95	\$ 4,626.00
MFC ISHARES TR DOW JONES SELECT DIVID INDEX FD	\$ 436,703.09	\$ 419,013.84
MFC ISHARES TR DOW JONES TRANSN AVERAGE INDEX FD	\$ 25,436.94	\$ 22,912.50
MFC ISHARES TR DOW JONES U S	\$ 23,386.83	\$ 20,664.00
MFC ISHARES TR DOW JONES U S BASIC MATERIALS SECTOR	\$ 100,704.57	\$ 113,127.43
MFC ISHARES TR DOW JONES U S CONSUMER GOODS SECTOR	\$ 85,011.72	\$ 83,162.67
MFC ISHARES TR DOW JONES U S CONSUMER SVCS SECTOR	\$ 20,861.21	\$ 18,672.66
MFC ISHARES TR DOW JONES U S ENERGY SECTOR INDEX FD	\$ 45,860.68	\$ 54,788.00
MFC ISHARES TR DOW JONES U S FINL SECTORINDEX FD	\$ 31,302.83	\$ 26,265.06
MFC ISHARES TR DOW JONES U S FINL SVCS COMPOSITE	\$ 36,347.25	\$ 32,480.52
MFC ISHARES TR DOW JONES U S HEALTHCARE SECTOR	\$ 53,232.40	\$ 56,330.77
MFC ISHARES TR DOW JONES U S REAL ESTATEINDEX FD	\$ 39,333.87	\$ 31,536.00
MFC ISHARES TR DOW JONES U S TECHNOLOGY SECTOR	\$ 66,097.07	\$ 66,524.27
MFC ISHARES TR DOW JONES U S UTILS SECTOR INDEX FD	\$ 13,951.77	\$ 14,849.55
MFC ISHARES TR DOW JONES US BROKER-DEALERS INDEX	\$ 38,179.91	\$ 36,528.24
MFC ISHARES TR DOW JONES US AEROSPACE & DEFENSE	\$ 27,945.13	\$ 27,851.30
MFC ISHARES TR DOW JONES US HEALTH CARE PROVIDERS	\$ 10,107.17	\$ 12,646.00
MFC ISHARES TR DOW JONES US HOME CONSTN INDEX FD	\$ 88,601.02	\$ 72,821.74
MFC ISHARES TR DOW JONES US OIL EQUIP & SVCS INDEX FD	\$ 160,939.11	\$ 179,886.20
MFC ISHARES TR FTSE XINHUA HK CHINA 25 INDEX FD	\$ 1,971,847.28	\$ 1,822,167.26
MFC ISHARES TR LARGE GROWTH INDEX FD	\$ 96,976.26	\$ 107,547.24
MFC ISHARES TR LEHMAN 1-3 YR CR BD FD	\$ 19,367.11	\$ 19,500.72
MFC ISHARES TR LEHMAN 3-7 YR TREAS BD FD	\$ 10,436.12	\$ 10,586.29
MFC ISHARES TR LEHMAN SHORT TREAS BD FD	\$ 110,216.28	\$ 110,353.50
MFC ISHARES TR LEHMAN U S AGGREGATE BD FD	\$ 1,408,467.18	\$ 1,428,428.34

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Asset Description	Historical Cost	Current Value
MFC ISHARES TR MORNINGSTAR LARGE VALUE INDEX FD	\$ 152,203.81	\$ 144,775.10
MFC ISHARES TR MORNINGSTAR MID CORE INDEX FD	\$ 151.30	\$ 157.24
MFC ISHARES TR MORNINGSTAR SMALL GROWTH INDEX FD	\$ 26,714.17	\$ 27,907.66
MFC ISHARES TR MORNINGSTAR SMALL VALUE INDEX FD	\$ 50,216.71	\$ 49,297.10
MFC ISHARES TR MSCI EAFE GROWTH INDEX FD	\$ 341,863.27	\$ 416,124.23
MFC ISHARES TR MSCI EAFE INDEX FD	\$ 19,155,169.11	\$ 21,363,961.83
MFC ISHARES TR MSCI EAFE VALUE INDEX FD	\$ 402,611.85	\$ 429,756.77
MFC ISHARES TR MSCI EMERGING MKTS INDEX FD	\$ 1,682,219.15	\$ 1,760,536.34
MFC ISHARES TR RUSSELL 1000 GROWTH INDEXFD	\$ 687,697.93	\$ 759,631.05
MFC ISHARES TR RUSSELL 1000 VALUE INDEX FD	\$ 794,585.04	\$ 847,691.02
MFC ISHARES TR RUSSELL 2000 GROWTH INDEXFD	\$ 650,503.78	\$ 648,639.60
MFC ISHARES TR RUSSELL 2000 GROWTH INDEXFD	\$ 883,266.69	\$ 1,002,564.16
MFC ISHARES TR RUSSELL 2000 INDEX FD	\$ 155,004.60	\$ 148,136.47
MFC ISHARES TR RUSSELL 2000 VALUE INDEX FD	\$ 839,725.64	\$ 829,081.12
MFC ISHARES TR RUSSELL 3000 INDEX FD	\$ 28,130.09	\$ 36,933.19
MFC ISHARES TR RUSSELL MICROCAP INDEX FD	\$ 66,279.60	\$ 62,832.00
MFC ISHARES TR RUSSELL MIDCAP GROWTH INDEX FD	\$ 64,741.03	\$ 69,215.47
MFC ISHARES TR RUSSELL MIDCAP INDEX FD	\$ 34,409.14	\$ 40,758.73
MFC ISHARES TR RUSSELL MIDCAP VALUE INDEX FD	\$ 222,773.78	\$ 207,771.93
MFC ISHARES TR S&P 100 INDEX FD	\$ 30,510.68	\$ 32,755.20
MFC ISHARES TR S&P 500 GROWTH INDEX FD	\$ 58,090.01	\$ 66,544.29
MFC ISHARES TR S&P 500 INDEX FD S&P 500 INDEX FD COM STK ISIN# US4642872000	\$ 599,749.88	\$ 612,915.66
MFC ISHARES TR S&P 500 VALUE INDEX FD	\$ 66,344.33	\$ 70,958.75
MFC ISHARES TR S&P EUROPE 350 S&P EURO PLUS INDEX FD	\$ 103,577.76	\$ 109,876.28
MFC ISHARES TR S&P GLOBAL ENERGY SECTOR INDEX FD	\$ 58,919.45	\$ 73,466.60
MFC ISHARES TR S&P GLOBAL FINLS SECTOR INDEX FD	\$ 74,194.90	\$ 67,838.50
MFC ISHARES TR S&P GLOBAL INFO TECH SECTOR	\$ 16,671.15	\$ 16,350.00
MFC ISHARES TR S&P GLOBAL MATERIALS INDEX FD	\$ 88,774.65	\$ 89,182.39
MFC ISHARES TR S&P LATIN AMER 40 INDEX FD	\$ 692,475.66	\$ 753,237.75
MFC ISHARES TR S&P MIDCAP 400 GROWTH INDEX FD GROWTH INDEX FD	\$ 30,987.76	\$ 31,751.76
MFC ISHARES TR S&P MIDCAP 400 INDEX FD	\$ 181,105.39	\$ 195,681.63
MFC ISHARES TR S&P MIDCAP 400 VALUE INDEX FD	\$ 106,427.91	\$ 107,281.57
MFC ISHARES TR S&P SMALLCAP 600 GROWTH INDEX FD	\$ 19,314.77	\$ 20,268.69
MFC ISHARES TR S&P SMALLCAP 600 INDEX FD	\$ 99,623.02	\$ 102,276.46
MFC ISHARES TR S&P SMALLCAP 600/BARRA VALUE INDEX FD	\$ 121,284.94	\$ 121,370.48
MFC ISHARES TR S&P WORLD EX-US PPTY INDEX FD	\$ 5,047.35	\$ 4,947.16
MFC ISHARES TR U S TREAS INFLATION PROTECTED SECS FD	\$ 1,667,090.56	\$ 1,744,273.82
MFC KAYNE ANDERSON ENERGY TOTAL RETURN FD INC COM	\$ 10,205.95	\$ 11,060.00
MFC KOREA EQTY FD INC	\$ 58,218.94	\$ 67,727.00
MFC KOREA FD INC CLOSED END FD	\$ 54,667.35	\$ 36,451.25
MFC LATIN AMER DISCOVERY FD INC CLOSED END	\$ 5,753.95	\$ 6,022.00
MFC LATIN AMER EQTY FD INC COM	\$ 5,002.22	\$ 5,566.40
MFC LEHMAN BROS / 1ST TR OPPORTUNITY FD COM	\$ 13,445.22	\$ 10,442.23
MFC MACQUARIE / 1ST TR GLOBAL INFRASTRUCTU COM	\$ 2,176.28	\$ 1,942.33

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Asset Description	Historical Cost	Current Value
MFC MACQUARIE GLOBAL INFRASTRUCTURE TOTAL RETURN FD INC COM	\$ 29,170.07	\$ 36,072.00
MFC MACROSHARES OIL UP TRADEABLE TR SHS	\$ 7,744.95	\$ 9,015.00
MFC MALAYSIA FD INC COM	\$ 3,140.97	\$ 3,254.97
MFC MARKET VECTORS ETF TR AGRIBUSINESS ETF	\$ 63,394.12	\$ 73,421.10
MFC MARKET VECTORS ETF TR ENVIRONMENTAL SVCS ETF	\$ 4,379.95	\$ 5,188.00
MFC MARKET VECTORS ETF TR GLOBAL ALTERNATIVE ENERGY ETF	\$ 28,609.25	\$ 32,978.00
MFC MARKET VECTORS ETF TR GOLD MINERS ETF FD	\$ 10,249,788.87	\$ 10,587,383.26
MFC MARKET VECTORS ETF TR NUCLEAR ENERGYETF	\$ 27,988.62	\$ 24,920.00
MFC MARKET VECTORS ETF TR RUSSIA ETF	\$ 199,833.61	\$ 205,135.38
MFC MARKET VECTORS ETF TR STEEL ETF	\$ 160,741.84	\$ 179,009.20
MFC MEX EQTY & INC FD COM CLOSED END FD	\$ 77,389.95	\$ 41,769.00
MFC MFS MULTIMARKET INCOME TR SH BEN INT	\$ 30,344.52	\$ 29,671.39
MFC MID-CAP GROWTH INDEX VIPER SHS	\$ 68,963.32	\$ 70,826.40
MFC MIDCAP SPDR TR UNIT SER 1 STANDARD & POORS	\$ 170,962.82	\$ 177,922.34
MFC MORGAN STANLEY CHINA A SH FD INC COM	\$ 24,354.02	\$ 20,456.55
MFC MORGAN STANLEY EASTN EUROPE FD INC	\$ 7,524.35	\$ 7,621.98
MFC NEW GERMANY FD INC COM	\$ 480.26	\$ 553.89
MFC NFJ DIVID INT & PREM STRATEGY FD COMSHS	\$ 5,353.53	\$ 5,408.81
MFC NICHOLAS-APPLEGATE CONV & INC FD	\$ 36,303.32	\$ 27,711.29
MFC NUVEEN CAL QUAL INC MUN FD INC COM	\$ 8,035.31	\$ 7,027.73
MFC NUVEEN DIVERSIFIED DIVID & INC FD COM	\$ 10,760.35	\$ 11,680.95
MFC NUVEEN DIVID ADVANTAGE MUN FD	\$ 96.49	\$ 88.10
MFC NUVEEN DIVID ADVANTAGE MUN FD 3 COM	\$ 8,024.58	\$ 7,636.37
MFC NUVEEN EQUITY PREM ADVANTAGE FD COM	\$ 40,277.45	\$ 33,969.25
MFC NUVEEN FLOATING RATE INCOME OPPORTUNITY FD COM SHS	\$ 7,413.00	\$ 5,907.78
MFC NUVEEN GLOBAL GOVT ENHANCED INCOME FD COM	\$ 5,089.90	\$ 4,982.96
MFC NUVEEN INSD DIVID ADVANTAGE MUN FD COM	\$ 4,111.01	\$ 3,843.91
MFC NUVEEN MULTI-CURRENCY SHORT- TERM GOVT INCOME FD COM	\$ 992.75	\$ 914.22
MFC NUVEEN MULTI-STRATEGY INC & GROWTH FD II	\$ 71,482.95	\$ 62,054.87
MFC NUVEEN MULTI-STRATEGY INC & GROWTH FD	\$ 95,124.66	\$ 77,693.95
MFC NUVEEN QUAL PFD INC FD	\$ 4,385.60	\$ 3,228.91
MFC NUVEEN QUAL PFD INC FD 2	\$ 8,233.30	\$ 6,279.31
MFC OIL SANDS SECTOR FD UNIT	\$ 1,577.75	\$ 1,793.42
MFC OIL SVC HOLDRS TR OIL SVC HOLDRS DEPOSITARY RCPT	\$ 33,936.74	\$ 37,804.00
MFC PARNASSUS INCOME TR FIXED INCOME FD	\$ 21,452.99	\$ 21,825.07
MFC PCM FD INC	\$ 31,090.85	\$ 22,600.45
MFC PIMCO CORP INC FD COM	\$ 13,040.35	\$ 10,416.21
MFC PIMCO CORPORATE OPPORTUNITY FD COM	\$ 5,868.30	\$ 5,380.00
MFC PIMCO FLOATING RATE INCOME FD COM	\$ 41,581.79	\$ 37,223.41
MFC PIMCO HIGH INCOME FD COM SHS	\$ 62,279.68	\$ 48,983.70
MFC PIMCO MUN INC FD II COM	\$ 191.87	\$ 184.60
MFC PIMCO STRATEGIC GLOBAL GOVT FD INC COM	\$ 45,924.63	\$ 40,685.30
MFC PIONEER FLOATING RATE TR COM CORP PFD	\$ 23,290.29	\$ 19,181.78
MFC POWERSHARES DB G10 CURRENCY HARVEST FD COM UNIT BEN INT	\$ 23,623.33	\$ 24,037.69

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Asset Description	Historical Cost	Current Value
MFC POWERSHARES DB MULTI-SECTOR COMM TR PWR SH DB PRECIOUS METAL FDCOM	\$ 28,036.90	\$ 34,067.00
MFC POWERSHARES DB MULTI-SECTOR COMMODITY TR PWR SH DB ENERGY FD COM UIT	\$ 3,794.25	\$ 4,589.00
MFC POWERSHARES DB U S DLR INDEX TR POWERSHARES DB US\$ INDEX BEARISH	\$ 84,047.13	\$ 84,397.45
MFC POWERSHARES DB U S DLR INDEX TR POWERSHARES DB US\$ INDEX BULLISH	\$ 111,644.70	\$ 111,732.01
MFC POWERSHARES EXCHANGE-TRADED FD TR	\$ 414,332.08	\$ 453,205.97
MFC POWERSHARES EXCHANGE-TRADED FD TR AEROSPACE & DEFENSE PORT	\$ 12,833.50	\$ 13,598.74
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC AGGRESSIVE GROWTH PORT	\$ 5,017.95	\$ 5,720.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC BIOTECHNOLOGY & GENOME PORTFOLIO	\$ 22,339.12	\$ 22,476.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC BUYBACK ACHIEVERS PORT	\$ 40,044.44	\$ 38,966.03
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC CLEANTECH PORTFOLIO	\$ 24,614.65	\$ 26,132.40
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC ENERGY EXPL & PRODTN PORTFOLIO	\$ 32,465.00	\$ 40,592.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC LARGE CAP GROWTH PORT	\$ 138,755.19	\$ 154,312.50
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MARKET PORT	\$ 10,731.99	\$ 10,546.82
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MEDIA PORTFOLIO	\$ 24,471.07	\$ 19,950.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MID CAP GROWTH PORT	\$ 11,099.39	\$ 10,917.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC MID CAP VALUE PORT	\$ 10,911.18	\$ 11,016.00
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC OIL SVC PORTFOLIO	\$ 26,873.04	\$ 27,838.50
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC PHARMACEUTICALS PORTFOLIO	\$ 13,098.30	\$ 12,762.07
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC SMALL CAP VALUE PORT	\$ 1,708.36	\$ 1,604.38
MFC POWERSHARES EXCHANGE-TRADED FD TR DYNAMIC SOFTWARE PORTFOLIO	\$ 20,858.61	\$ 22,066.00
MFC POWERSHARES EXCHANGE-TRADED FD TR FINL PFD PORTFOLIO	\$ 7,452.34	\$ 5,934.00
MFC POWERSHARES EXCHANGE-TRADED FD TR FTSE RAFI HEALTH CARE SECTOR PORTFOLIO	\$ 20,291.46	\$ 20,550.40
MFC POWERSHARES EXCHANGE-TRADED FD TR FTSE RAFI US 1000 PORT	\$ 28,865.73	\$ 29,070.00
MFC POWERSHARES EXCHANGE-TRADED FD TR HIGH YIELD EQUITY DIVID ACHIEVERS	\$ 3,253.41	\$ 2,928.93
MFC POWERSHARES EXCHANGE-TRADED FD TR INTL DIVID ACHIEVERS PORTFOLIO	\$ 197,149.53	\$ 195,336.80
MFC POWERSHARES EXCHANGE-TRADED FD TR LUX NANOTECH PORTFOLIO	\$ 19,464.14	\$ 17,237.00
MFC POWERSHARES EXCHANGE-TRADED FD TR VALUE LINE PORT	\$ 11,348.28	\$ 13,062.00
MFC POWERSHARES EXCHANGE-TRADED FD TR WATER RES PORT	\$ 119,870.37	\$ 126,694.59
MFC POWERSHARES EXCHANGE-TRADED FD TR WILDER HILL CLEAN ENERGY PORTFOLIO	\$ 295,786.16	\$ 351,648.16
MFC POWERSHARES EXCHANGE-TRADED FD TR WILDERHILL PROGRESSIVE ENERGY PORTFOLIO	\$ 9,989.15	\$ 9,837.63
MFC POWERSHARES EXCHANGE-TRADED FD TR ZACKS MICRO CAP PORTFOLIO	\$ 10,227.73	\$ 9,222.00
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR DYNAMIC ASIA PACIFIC	\$ 18,412.50	\$ 16,680.00
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR FTSE RAFI EMERGING MARKETS PORT	\$ 10,544.76	\$ 9,999.36
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR GLOBAL CLEAN ENERGY PORT	\$ 93,509.39	\$ 97,794.50
MFC POWERSHARES GLOBAL EXCHANGE TRADED FD TR GLOBAL WATER PORT	\$ 46,174.12	\$ 43,457.76
MFC POWERSHARES QQQ TR UNIT SER 1	\$ 1,411,232.04	\$ 1,444,681.31
MFC PROSHARES TR SHORT DOW 30 PROSHARES	\$ 63,727.06	\$ 63,148.40
MFC PROSHARES TR SHORT MIDCAP 400 PROSHARES	\$ 9,291.89	\$ 9,329.74
MFC PROSHARES TR SHORT QQQ PROSHARES	\$ 26,565.51	\$ 26,605.00
MFC PROSHARES TR SHORT RUSSELL 2000 PROSHARES	\$ 53,616.17	\$ 57,463.70
MFC PROSHARES TR SHORT S&P 500 PROSHARES	\$ 39,544.22	\$ 40,108.20
MFC PROSHARES TR ULTRA DOW 30 PROSHARES	\$ 245,211.92	\$ 221,442.00
MFC PROSHARES TR ULTRA FINLS PROSHARES	\$ 25,316.92	\$ 24,930.00
MFC PROSHARES TR ULTRA MIDCAP 400 PROSHARES	\$ 151,251.00	\$ 132,226.00

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MFC PROSHARES TR ULTRA OIL & GAS PROSHARES	\$ 16,884.73	\$ 16,988.00
MFC PROSHARES TR ULTRA QQQ PROSHARES	\$ 51,205,512.76	\$ 46,119,066.84
MFC PROSHARES TR ULTRA RUSSELL 1000 GROWTH PROSHARES	\$ 256,651.75	\$ 239,601.64
MFC PROSHARES TR ULTRA S&P 500 PROSHARES	\$ 370,627.98	\$ 337,160.19
MFC PROSHARES TR ULTRA SHORT 100 FD	\$ 403,711.32	\$ 394,994.66
MFC PROSHARES TR ULTRA SHORT 30 FD	\$ 230,806.24	\$ 228,227.82
MFC PROSHARES TR ULTRA SHORT 500 FD	\$ 809,854.50	\$ 801,168.00
MFC PROSHARES TR ULTRA SHORT FTSE XINHUACHINA 25 FD	\$ 166,786.41	\$ 172,364.45
MFC PROSHARES TR ULTRA SHORT MID CAP 400FD	\$ 70,084.60	\$ 69,646.80
MFC PROSHARES TR ULTRA SMALLCAP600 PROSHARES	\$ 155,669.80	\$ 126,168.00
MFC PROSHARES TR ULTRA TECH PROSHARES	\$ 51,092.81	\$ 48,522.00
MFC PROSHARES TR ULTRASHORT CONSUMER SERVICES PROSHARES	\$ 17,163.95	\$ 17,120.00
MFC PROSHARES TR ULTRASHORT FINLS PROSHARES	\$ 243,310.32	\$ 249,769.02
MFC PROSHARES TR ULTRASHORT OIL & GAS PROSHARES	\$ 73,085.37	\$ 63,017.10
MFC PROSHARES TR ULTRASHORT RUSSELL 2000 PROSHARES	\$ 540,284.33	\$ 541,231.20
MFC PUTNAM PREMIER INC TR	\$ 4,874.95	\$ 4,650.00
MFC RMR ASIA PAC REAL ESTATE FD COM	\$ 34,053.19	\$ 24,577.50
MFC ROYCE FOCUS TR INC	\$ 5,091.25	\$ 4,485.05
MFC RYDEX ETF TR RUSSELL TOP 50 ETF FD	\$ 25,401.17	\$ 25,793.39
MFC RYDEX ETF TR RYDEX S&P MIDCAP 400 PURE VALUE ETF	\$ 3,684.43	\$ 3,268.00
MFC RYDEX ETF TR S&P 500 EQUAL WEIGHTED INDEX FD	\$ 146,178.97	\$ 148,137.56
MFC S & P 500 COVERED CALL FD INC COM	\$ 18,063.22	\$ 15,367.46
MFC SECTOR SPDR TR SHS BEN INT-HLTH CARE	\$ 36,813.47	\$ 36,240.77
MFC SELECT SECTOR SPDR TR CONSUMER STAPLES	\$ 27,052.12	\$ 27,878.40
MFC SELECT SECTOR SPDR TR ENERGY	\$ 288,114.88	\$ 335,959.41
MFC SELECT SECTOR SPDR TR FINANCIAL	\$ 13,764.80	\$ 16,407.97
MFC SELECT SECTOR SPDR TR SHS BEN INT-MATERIALS	\$ 30,491.09	\$ 30,037.05
MFC SELECT SECTOR SPDR TR TECHNOLOGY	\$ 229,949.17	\$ 232,996.56
MFC SELECT SECTOR SPDR TR UTILS	\$ 110,727.86	\$ 116,875.03
MFC SPDR INDEX SHS FDS DJ EURO STOXX 50 ETF	\$ 273,692.97	\$ 281,193.14
MFC SPDR INDEX SHS FDS DJ WILSHIRE INTL REAL ESTATE ETF	\$ 152,199.74	\$ 132,276.46
MFC SPDR INDEX SHS FDS MSCI ACWI EX-US ETF	\$ 1,236.38	\$
MFC SPDR INDEX SHS FDS RUSSELL / NOMURA SMALL CAP JAPAN ETF	\$ 18,535.81	\$ 15,452.50
MFC SPDR INDEX SHS FDS S&P BRIC 40 ETF	\$ 27,706.53	\$ 27,883.50
MFC SPDR INDEX SHS FDS S&P CHINA ETF	\$ 19,675.72	\$ 17,970.00
MFC SPDR S&P METALS & MINING ETF	\$ 46,087.08	\$ 51,239.97
MFC SPDR SER TR DJ WILSHIRE REIT ETF	\$ 71,638.85	\$ 60,558.57
MFC SPDR SER TR KBW REGL BKG ETF	\$ 25,445.31	\$ 24,102.00
MFC SPDR SER TR LEHMAN INTL TREAS BD ETF	\$ 52,568.50	\$ 53,938.10
MFC SPDR SER TR MORGAN STANLEY TECHNOLOGY ETF	\$ 54,332.95	\$ 49,560.00
MFC SPDR SER TR S&P BIOTECH ETF	\$ 2,731.19	\$ 2,671.20
MFC SPDR SER TR S&P DIVID ETF	\$ 1,543.87	\$ 1,413.02
MFC SPDR SER TR S&P HOMEBUILDERS ETF	\$ 40,200.19	\$ 32,895.00
MFC SPDR SER TR S&P OIL & GAS EQUIP & SVCS ETF	\$ 37,680.10	\$ 39,772.01

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MFC SPDR SER TR S&P OIL & GAS EXPL & PRODTN ETF	\$ 13,131.55	\$ 13,000.00
MFC SPDR TR UNIT SER 1 STANDARD & POORS UNIT SER 1	\$ 1,578,058.21	\$ 1,562,686.19
MFC STREETTRACKS INDEX SHS FDS SPDR S&P EMERGING LATIN AMER ETF	\$ 10,157.45	\$
MFC STREETTRACKS SER TR SPDR S&P OIL & GAS EQUIP & SVCS ETF	\$ 18,186.05	\$
MFC STREETTRACKS SER TR SPDR S&P OIL & GAS EXPL & PRODTN	\$ 9,465.39	\$
MFC SWEDISH EXPT CR CORP ELEMENTS LKD ROGERS INTL	\$ 10,199.95	\$ 10,770.00
MFC SWEDISH EXPT CR CORP ELEMENTS LKD TOROGERS INTL	\$ 15,639.95	\$ 16,395.00
MFC SWISS HELVETIA FD INC COM CLOSED ENDFD	\$ 1,716.51	\$ 1,841.20
MFC TDAX FDS INC TDAX INDEPENDENCE 2030 EXCHANGE	\$ 2,548.29	\$ 2,465.00
MFC TELECOM HOLDRS TR DEPOS RCPT	\$ 3,710.95	\$ 3,797.00
MFC TEMPLETON DRAGON FD INC COM	\$ 39,819.46	\$ 45,512.08
MFC TEMPLETON EMERGING MKTS INC FD DE	\$ 66,762.54	\$ 64,167.28
MFC TEMPLETON GLOBAL INCOME FD	\$ 366,002.05	\$ 337,600.00
MFC TEMPLETON RUSSIA & E EUROPEAN FD	\$ 41,193.53	\$ 41,250.00
MFC UNIT	\$ 103,929.04	\$ 100,593.75
MFC UNITED STS OIL FD LP UNITS UNITED STATES OIL FUND LP	\$ 213,912.48	\$ 284,706.08
MFC UTILITIES HOLDRS TR DEPOSITARY RCPT	\$ 10,953.95	\$ 13,623.00
MFC VAN KAMPEN SR INC TR	\$ 408,381.71	\$ 344,329.71
MFC VANGUARD BD INDEX FD INC VANGUARD INTERMEDIATE TERM BD ETF	\$ 24,844.77	\$
MFC VANGUARD BD INDEX FD INC VANGUARD SHORT TERM BD ETF	\$ 24,898.45	\$
MFC VANGUARD BD INDEX FD INC VANGUARD TOTAL BD MARKET ETF	\$ 347,497.97	\$ 359,057.75
MFC VANGUARD CNSMR STAPLES EFT	\$ 116,141.34	\$ 112,264.59
MFC VANGUARD ENERGY ETF	\$ 95,191.98	\$ 113,330.66
MFC VANGUARD EUROPEAN ETF	\$ 556,741.67	\$ 574,275.22
MFC VANGUARD EXTD MKT ETF	\$ 22,199.68	\$ 23,411.12
MFC VANGUARD FINANCIALS ETF	\$ 27,422.22	\$ 25,618.13
MFC VANGUARD FTSE ALL WORLD EX US ETF	\$ 307,869.19	\$ 320,415.40
MFC VANGUARD GROWTH ETF	\$ 93,881.89	\$ 95,073.25
MFC VANGUARD HLTH CARE ETF	\$ 92,965.06	\$ 93,567.15
MFC VANGUARD INFORMATION TECH ETF	\$ 139,403.93	\$ 148,530.07
MFC VANGUARD LARGE-CAP ETF	\$ 419,447.01	\$ 434,778.82
MFC VANGUARD MATERIALS ETF	\$ 24,611.17	\$ 29,284.02
MFC VANGUARD MID-CAP ETF	\$ 451,721.89	\$ 465,021.76
MFC VANGUARD MID-CAP VALUE ETF	\$ 21,161.95	\$ 21,256.00
MFC VANGUARD PAC ETF	\$ 265,286.73	\$ 272,168.08
MFC VANGUARD REIT ETF	\$ 870,529.05	\$ 715,051.27
MFC VANGUARD SMALL-CAP ETF	\$ 452,831.15	\$ 437,119.67
MFC VANGUARD SMALL-CAP GROWTH ETF	\$ 80,849.28	\$ 86,538.15
MFC VANGUARD SMALL-CAP VALUE ETF	\$ 395,870.98	\$ 357,562.62
MFC VANGUARD SPECIALIZED PORTFOLIOS VANGUARD DIVIDEND APPRECIATION ETF	\$ 60,203.25	\$ 62,026.45
MFC VANGUARD TAX-MANAGED FD EUROPE PACIFIC ETF	\$ 135,246.33	\$ 132,211.28
MFC VANGUARD TOTAL STK	\$ 2,998,037.31	\$ 3,005,685.93
MFC VANGUARD UTILS ETF	\$ 45,852.01	\$ 48,607.51
MFC VANGUARD VALUE ETF	\$ 297,403.64	\$ 297,734.52

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Asset Description	Historical Cost	Current Value
MFC VANGUARD WHITEHALL FDS HIGH DIVIDENDYIELD ETF SHS	\$ 10,627.35	\$ 10,220.00
MFC WESTERN ASSET EMERGING MKTS DEBT FD INC COM	\$ 9,452.88	\$ 9,338.72
MFC WESTERN ASSET EMERGING MKTS FLOATINGRATE FD INC COM	\$ 19,823.95	\$ 17,385.91
MFC WESTERN ASSET GLOBAL HIGH INCOME FD INC COM	\$ 34,134.11	\$ 33,374.20
MFC WESTERN ASSET GLOBAL PARTNERS INCOMEFD INC COM	\$ 50,050.15	\$ 47,859.00
MFC WISDOMTREE TR	\$ 121,625.39	\$ 117,381.52
MFC WISDOMTREE TR DEFA FD	\$ 117,927.98	\$ 114,851.03
MFC WISDOMTREE TR DEFA HIGH-YIELDING EQUITY FD	\$ 7,685.78	\$ 7,783.32
MFC WISDOMTREE TR DIVID TOP 100 FD	\$ 36,632.36	\$ 34,099.79
MFC WISDOMTREE TR EMERGING MKTS SMALLCAPDIVID FD	\$ 7,788.16	\$ 7,082.81
MFC WISDOMTREE TR EUROPE SMALLCAP DIVID FD	\$ 7,709.02	\$ 6,350.57
MFC WISDOMTREE TR HIGH-YIELDING EQUITY FD	\$ 7,087.12	\$ 6,403.16
MFC WISDOMTREE TR INTL BASIC MATERIALS SECTOR FD	\$ 13,951.12	\$ 13,428.83
MFC WISDOMTREE TR INTL ENERGY SECTOR FD	\$ 15,136.45	\$ 14,849.23
MFC WISDOMTREE TR INTL MIDCAP DIVID FD	\$ 95,682.58	\$ 94,748.55
MFC WISDOMTREE TR INTL REAL ESTATE SECTOR FD	\$ 14,504.10	\$ 14,882.87
MFC WISDOMTREE TR INTL SMALLCAP DIVID FD	\$ 151,273.32	\$ 150,798.54
MFC WISDOMTREE TR INTL UTILITIES SECTOR FD	\$ 5,207.66	\$ 5,299.35
MFC WISDOMTREE TR LARGE CAP DIVID FD	\$ 114,675.69	\$ 112,872.97
MFC WISDOMTREE TR MIDCAP DIVID FD	\$ 51,592.07	\$ 48,143.47
MFC WISDOMTREE TR PACIFIC EX-JAPAN HIGH-YIELDING EQUITY FD	\$ 56,291.57	\$ 56,070.92
MFC WISDOMTREE TR PACIFIC EX-JAPAN TOTALDIVID FD	\$ 82,037.03	\$ 79,383.79
MFC WISDOMTREE TR SMALLCAP DIVID FD	\$ 38,218.81	\$ 33,742.33
MFC WORLD FDS INC NEW 3RD MILLENNIUM RUSSIA FD CL A	\$ 13,952.93	\$ 17,341.99
MFO 1ST EAGLE FDS INC FORMERLY 1ST EAGL	\$ 59,404.84	\$ 57,191.35
MFO 1ST EAGLE FUNDS OVERSEAS FD CL A	\$ 798,307.40	\$ 981,457.89
MFO 1ST EAGLE SOGEN FDS INC GLOBAL FD CL	\$ 227,086.46	\$ 228,358.35
MFO 1ST EAGLE SOGEN FDS INC GOLD FD	\$ 153,257.50	\$ 160,816.98
MFO 3RD AVE TR SMALL-CAP VALUE FD	\$ 434,318.89	\$ 415,157.60
MFO ACCESS ONE TR FLEX BEAR HIGH YIELD FD INVESTOR	\$ 2,431.91	\$ 2,324.47
MFO ACCESSOR FDS INC SMALL TO MID CAP PORTFOLIO ADVISOR	\$ 80,433.77	\$ 89,358.35
MFO ADVANTAGE FDS INC GLOBAL ALPHA FD CLA	\$ 6,189.61	\$ 5,892.08
MFO ADVISORONE FDS AMERIGO FD CL N	\$ 273,010.10	\$ 311,920.24
MFO ADVISORS INNER CIRCLE FD ACADIAN EMERGING MKTS INSTL CL	\$ 175,356.61	\$ 215,607.09
MFO ADVISORS INNER CIRCLE FD CAMBIAR CONQUISTADOR FD INV CL	\$ 46,012.69	\$ 43,808.34
MFO ADVISORS INNER CIRCLE FD CAMBIAR OPPORTUNITY INV CL	\$ 424,446.14	\$ 414,826.50
MFO ADVISORS INNER CIRCLE FD FMA SMALL CO INVESTOR CL	\$ 34,971.38	\$ 29,472.23
MFO ADVISORS INNER CIRCLE FD GLOBAL LONG-SHORT FD INSTL CL	\$ 30,251.63	\$ 28,289.12
MFO ADVISORS SER TR AI FRANK FD	\$ 647,717.84	\$ 728,572.83
MFO ADVISORS SER TR CHASE GROWTH FD MFO CHASE GROWTH FUND	\$ 47,129.80	\$ 49,894.95
MFO AEGIS VALUE FD INC COM	\$ 23,243.83	\$ 18,738.70
MFO AFBA 5STAR FD INC SMALL CAP FD CL A	\$ 602.51	\$ 501.99
MFO AIM CONSTELLATION FD OPEN END FD	\$ 77,597.65	\$ 132,011.81
MFO AIM EQTY FD INC CHARTER FD RETAIL CLDBTFL	\$ 26,404.97	\$ 40,894.63

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Asset Description	Historical Cost	Current Value
MFO AIM EQUITY FDS CAP DEVELOPMENT FD CLA SHS	\$ 44,149.35	\$ 42,192.61
MFO AIM INTL GROWTH FD CL A	\$ 58,149.96	\$ 101,994.02
MFO AIM INVESCO DYNAMICS FD INV CL	\$ 1,522.99	\$ 1,850.70
MFO AIM INVT FDS CHINA FD CL A	\$ 59,553.43	\$ 52,674.66
MFO AIM INVT FDS GLOBAL HEALTH CARE FD INV CL	\$ 18,699.80	\$ 16,935.05
MFO AIM SECTOR FDS ENERGY FD CL A	\$ 12,821.97	\$ 12,395.79
MFO AIM SECTOR FDS TECHNOLOGY FD INV CL	\$ 12,148.28	\$ 6,767.58
MFO ALGER FD CAP APPREC CL A	\$ 9,790.00	\$ 14,737.74
MFO ALGER INSTL FD MIDCAP GROWTH INSTL PORTFOLIO CL I	\$ 13,050.87	\$ 14,433.66
MFO ALLEGIANT FDS LARGE CAP VALUE FD CL I	\$ 18,463.88	\$ 15,825.46
MFO ALLEGIANT FDS MID CAP VALUE FD CL A	\$ 29,341.80	\$ 26,363.62
MFO ALLIANCE BERNSTEIN GROWTH & INC FD CL A	\$ 23,902.00	\$ 27,374.61
MFO ALLIANCE INTERNATIONAL GROWTH FUND CL A	\$ 5,979.96	\$ 5,952.14
MFO ALLIANCEBERNSTEIN INTL RESEARCH GROWTH FD INC CL A	\$ 5,468.24	\$ 6,717.56
MFO ALLIANCEBERNSTEIN INTL VALUE FD CL A	\$ 44,833.57	\$ 56,815.15
MFO ALLIANCEBERNSTEIN SMALL/MID CAP VALUE FD CL A	\$ 26,116.78	\$ 23,703.72
MFO ALLIANCEBERNSTEIN VALUE FD CL A	\$ 15,388.42	\$ 13,374.28
MFO ALLIANZ FDS NACM FLEX-CAP VALUE FD CL D	\$ 18,675.54	\$ 13,990.53
MFO ALLIANZ FDS NFJ DIVID VALUE FD CL D	\$ 388,041.42	\$ 384,139.26
MFO ALLIANZ FDS NFJ INTL VALUE FD CL D	\$ 32,763.10	\$ 30,671.77
MFO ALLIANZ FDS NFJ LARGE CAP VALUE FD CL D	\$ 136,175.36	\$ 126,371.50
MFO ALLIANZ FDS RCM TECHNOLOGY FD CL D	\$ 5,998.67	\$ 10,393.81
MFO ALPINE EQUITY TR INTL REAL ESTATE EQUITY FD CL Y	\$ 1,488,933.65	\$ 1,381,981.68
MFO ALPINE EQUITY TR RLTY INCOME & GROWTH FD CL Y	\$ 89,403.10	\$ 73,851.89
MFO ALPINE EQUITY TR U S REAL ESTATE EQUITY FD CL Y	\$ 14,996.11	\$ 10,683.83
MFO ALPINE SER TR DYNAMIC DIVIDEND FD	\$ 252,036.89	\$ 235,320.03
MFO ALPINE SER TR DYNAMIC FINL SVCS FD	\$ 8,852.27	\$ 7,560.51
MFO ALPINE SER TR DYNAMIC INNOVATORS FD	\$ 32,000.00	\$ 31,859.13
MFO ALTERNATIVE INVT FDS ALPHA HEDGED STRATEGIES FD	\$ 23,899.32	\$ 24,147.49
MFO AMANA MUT FDS TR GROWTH FD	\$ 798,645.34	\$ 847,009.55
MFO AMANA MUT FDS TR INCOME FD	\$ 656,577.74	\$ 672,408.66
MFO AMCAP FD INC CL A	\$ 40,139.81	\$ 37,573.32
MFO AMCAP FD INC CL R-5	\$ 3,677.29	\$ 3,900.80
MFO AMER AADVANTAGE FDS INTL EQTY FD PLANAHEAD CL	\$ 65,441.91	\$ 69,995.04
MFO AMER CENTURY QUANTITATIVE EQTY FDS EQTY GROWTH FD INV CL	\$ 548,404.12	\$ 544,415.30
MFO AMER CENTY CAP PORTFOLIOS INC REAL ESTATE FD	\$ 97,983.80	\$ 74,790.32
MFO AMER CENTY CAP PORTFOLIOS INC VALUE FD INV	\$ 27,790.16	\$ 23,831.24
MFO AMER CENTY GLOBAL GOLD EQUITIES I	\$ 528,455.63	\$ 791,572.93
MFO AMER CENTY GOVT INC TR BENHAM ADJ RATE GOVT SECS FD	\$ 4,500.00	\$ 4,500.00
MFO AMER CENTY MUT FDS INC 20TH CENTY VISTA FD INV	\$ 62,909.55	\$ 65,585.59
MFO AMER CENTY QUANTITATIVE EQTY FDS UTILS FD INV CL	\$ 140,047.25	\$ 153,565.01
MFO AMER CENTY WORLD MUT FDS INC 20TH CENTY INTL DISCOVERY FD INV	\$ 5,314.13	\$ 4,454.25
MFO AMERICAN BALANCED FD INC CL F	\$ 8,292.29	\$ 8,342.33
MFO AMERICAN BALANCED FD INC CL R-5	\$ 100,935.17	\$ 98,198.52

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Asset Description	Historical Cost	Current Value
MFO AMERICAN CENTY CAP PORTFOLIOS INC EQUITY INCOME FD INV	\$ 761,392.25	\$ 705,516.31
MFO AMERICAN CENTY CAP PORTFOLIOS INC MID CAP VALUE FD INV CL	\$ 10,947.23	\$ 9,133.53
MFO AMERICAN CENTY GOVT INCOME TR INFLATION-ADJ BD FD INVS CL	\$ 132,667.87	\$ 134,981.89
MFO AMERICAN CENTY INVT TR HIGH YIELD FDINVS CL	\$ 32,397.45	\$ 31,133.75
MFO AMERICAN CENTY MUT FDS INC CAPITAL VALUE FD INV SHS	\$ 31,057.06	\$ 32,699.78
MFO AMERICAN CENTY MUT FDS INC HERITAGE FD INSTL	\$ 28,315.32	\$ 29,446.64
MFO AMERICAN CENTY MUT FDS INC HERITAGE FD INV	\$ 530,788.27	\$ 578,702.37
MFO AMERICAN CENTY MUT FDS INC VEEDOT FDINV CL	\$ 1,500.00	\$ 1,626.44
MFO AMERICAN CENTY QUANTITATIVE EQUITY FDS LONG-SHORT EQUITY FD INVESTOR CL	\$ 290.09	\$ 293.84
MFO AMERICAN CENTY QUANTITATIVE EQUITY FDS SMALL CO FD INV CL	\$ 23,584.67	\$ 21,413.58
MFO AMERICAN CENTY WORLD MUT FDS INC EMERGING MKTS FD INV	\$ 284,918.34	\$ 299,013.28
MFO AMERICAN CENTY WORLD MUT FDS INC INTL OPPTYS FD INVS CL	\$ 20,239.02	\$ 19,973.31
MFO AMERICAN CENTY WORLD MUT FDS INC INTL STK FD INVESTOR CLASS	\$ 4,563.55	\$ 6,232.06
MFO AMERICAN CENTY WORLD MUT FDS INC LIFE SCIENCES FD INV CL	\$ 2,564.67	\$ 3,019.79
MFO AMERICAN CENTY WORLD MUT FDS INC TECHNOLOGY FD INV CL TECH FD INV CL	\$ 15,400.40	\$ 18,844.47
MFO AMERICAN FDS INCOME SER U S GOVT SECS FD CL R-5	\$ 37,483.54	\$ 38,765.98
MFO AMERICAN HIGH INCOME TR CL R-5	\$ 124,078.33	\$ 120,534.76
MFO AMERISTOCK MUT FD INC COM	\$ 86,662.06	\$ 91,252.34
MFO AMERN AADVANTAGE FDS GROWTH & INC FDPLANAHEAD CL	\$ 661,683.77	\$ 677,771.25
MFO AMERN AADVANTAGE FDS LARGE CAP VALUEFD INSTL CL	\$ 70,033.63	\$ 74,436.61
MFO AMERN AMCAP FD INC CL F	\$ 77,403.98	\$ 79,100.72
MFO AMERN BEACON FDS SMALL CAP VALUE SMALL CAP VALUE FD	\$ 28,865.88	\$ 26,747.41
MFO AMERN CAP WORLD GROWTH & INC FD CL F	\$ 395,916.50	\$ 414,248.55
MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT AGGRESSIVE INV CL	\$ 4,698.97	\$ 5,700.28
MFO AMERN CENTY AST ALLOCATION PORTFOLI 1 CHOICE PORT VERY AGGRESSIV INV CL	\$ 5,108.43	\$ 5,900.87
MFO AMERN CENTY INTL BD FDS INTL BD FD INVS CL	\$ 109,595.57	\$ 114,070.80
MFO AMERN CENTY STATEGIC AST ALLOCATIONSINC STRATEGIC ALLOCATION AGGRESSVE INV	\$ 17,949.08	\$ 17,377.79
MFO AMERN CENTY TARGET MATS TR BENHAM TARGET MATS TR 2020 INVS CL	\$ 12,002.06	\$ 13,287.76
MFO AMERN CENTY TARGET MATS TR BENHAM TARGET MATS TR 2025 INVS CL	\$ 5,854.89	\$ 6,513.19
MFO AMERN CENTY ULTRA INV FD	\$ 39,164.73	\$ 36,122.50
MFO AMERN CENTY WORLD MUT FDS INC 20TH CENTY INTL GROWTH FD INV	\$ 59,989.64	\$ 69,959.22
MFO AMERN HI INC TR CL F	\$ 203,433.93	\$ 199,115.48
MFO AMERN INVT CO OF AMER CL F	\$ 5,946.60	\$ 5,773.60
MFO AMERN WA MUT INVESTORS CL F	\$ 125,277.39	\$ 123,110.67
MFO AMIDEX FDS INC AMIDEX35 ISR MUT FD	\$ 10,005.28	\$ 11,000.45
MFO ARIEL FUND	\$ 233,277.40	\$ 217,845.72
MFO ARIEL GROWTH APPRECIATION FD	\$ 251,244.34	\$ 227,052.37
MFO ARTISAN FDS INC ARTISAN OPPORTUNISTIC VALUE FD INV SHS	\$ 64,098.99	\$ 58,482.33
MFO ARTISAN FDS INC INTERNATIONAL VALUE FD INV SHS	\$ 103,227.68	\$ 105,308.23
MFO ARTISAN FDS INC INTL FD INV SHS	\$ 2,373,838.99	\$ 2,411,927.11
MFO ARTISAN FDS INC INTL SMALL CAP FD INVESTOR SHS	\$ 61,886.27	\$ 84,691.17
MFO ARTISAN FDS INC MID CAP FD INV SHS	\$ 194,509.69	\$ 201,542.23
MFO ARTISAN FDS INC MID CAP VALUE FD INVSHS	\$ 177,928.22	\$ 172,687.63
MFO ARTISAN FDS INC SMALL CAP VALUE FD	\$ 9,532.76	\$ 8,119.56

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MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y MONTAG & CALDWELL GROWTH FD CL N	\$ 189,236.38	\$ 186,417.47
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y OPTIMUM MID CAP FD CL N	\$ 278,243.77	\$ 278,251.65
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y RIVER RD DYNAMIC EQTY INC FDCL N	\$ 3,924.24	\$ 3,416.75
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y RIVER RD SMALL CAP VALUE FD CL N	\$ 1,578.38	\$ 1,516.63
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y TAMRO SMALL CAP FD CL N	\$ 44,472.86	\$ 42,372.60
MFO ASTON FDS FOR FUTURE ISSUES SEE 00080Y VEREDUS AGGRESSIVE GROWTH FD CL N	\$ 12,581.73	\$ 10,058.78
MFO ATLAS ASSETS INC GLOBAL GROWTH FD CLA	\$ 30,000.00	\$
MFO BARCLAYS LIFEPAATH 2030	\$ 13,141.52	\$ 12,618.29
MFO BARON AST FD SH BEN INT	\$ 126,773.28	\$ 133,934.98
MFO BARON AST FD SMALL CAP FD	\$ 676,217.57	\$ 668,525.34
MFO BARON AST GROWTH FD	\$ 781,780.32	\$ 795,605.29
MFO BARON INVT FDS TR FIFTH AVE GROWTH FD	\$ 32,606.67	\$ 32,233.76
MFO BARON INVT FDS TR IOPPORTUNITY FD #580	\$ 3,888.01	\$ 5,299.06
MFO BARON PARTNERS FD	\$ 1,510,707.05	\$ 1,585,021.97
MFO BASIC MATLS ULTRASECTOR PROFUN INV CL	\$ 84,449.58	\$ 92,735.81
MFO BD FD AMER INC COM STK OPEN END FD	\$ 60,981.67	\$ 59,705.32
MFO BERKSHIRE FDS FOCUS FD	\$ 17,682.48	\$ 17,134.16
MFO BIOTECHNOLOGY ULTRASECTOR PROFUND	\$ 5,999.99	\$ 5,357.12
MFO BJURMAN FDS MICRO-CAP FD CL D	\$ 22,955.27	\$ 16,290.95
MFO BLACKROCK FDS ALL-CAP GLOBAL RES PORTFOLIO INV A	\$ 4,965.00	\$ 6,765.05
MFO BLACKROCK FDS HIGH YIELD BD PORT SERVICE CL	\$ 36,950.82	\$ 34,818.47
MFO BLACKROCK FDS INTL OPPORTUNITIES PORTFOLIO SVC SHS	\$ 48,834.47	\$ 55,353.66
MFO BLACKROCK FDS MID CAP VALUE EQUITY PORTFOLIO INV CL A	\$ 3,366.76	\$ 2,919.09
MFO BLACKROCK LATIN AMER FD INC INSTL CL	\$ 287,440.28	\$ 239,081.46
MFO BLAIR WILLIAM FDS EMERGING MKTS GROWTH FD CL N	\$ 368,936.69	\$ 415,428.87
MFO BLAIR WILLIAM FDS INTL EQUITY FD CL N	\$ 71,282.34	\$ 78,629.52
MFO BLAIR WILLIAM FDS INTL GROWTH FD CL I	\$ 41,396.00	\$ 41,179.16
MFO BLAIR WILLIAM FDS SMALL CAP GROWTH FD CL N	\$ 501,607.42	\$ 463,520.60
MFO BOND FD AMER INC CL F	\$ 67,716.51	\$ 67,305.59
MFO BOND FD AMER INC CL R-5	\$ 241,108.04	\$ 238,622.54
MFO BRANDYWINE BLUE FD INC ADVISORS MIDCAP GROWTH FD	\$ 18,554.45	\$ 18,897.46
MFO BRANDYWINE BLUE FD INC COM	\$ 440,210.05	\$ 504,913.51
MFO BRANDYWINE FD INC COM OPEN END FD	\$ 102,295.97	\$ 106,051.05
MFO BRAZOS MUT FDS GROWTH PORTFOLIO CL Y	\$ 72,473.53	\$ 76,509.04
MFO BRIDGEWAY FD INC AGGRESSIVE INVESTORS 1 FD	\$ 26,848.40	\$ 30,946.18
MFO BRIDGEWAY FD INC AGGRESSIVE INVS II	\$ 155,168.20	\$ 181,631.96
MFO BRIDGEWAY FDS INC FORMERLY BRIDGEWAYFD SMALL-CAP VALUE FD CL N	\$ 108,760.84	\$ 119,908.51
MFO BRIDGEWAY FDS INC LARGE-CAP VALUE FDCL R	\$ 22,556.47	\$ 22,551.99
MFO BRIDGEWAY FDS INC SMALL-CAP GROWTH FD CL N	\$ 51,156.18	\$ 51,862.86
MFO BRIDGEWAY FDS INC ULTRA SMALL COMPANY MARKET FUND	\$ 192,817.34	\$ 188,776.18
MFO BRIDGEWAY LARGE-CAP GROWTH FD	\$ 25,252.54	\$ 29,385.92
MFO BUFFALO BALANCED FD INC COM	\$ 58,678.19	\$ 66,252.07
MFO BUFFALO FDS INTL FD	\$ 10,000.00	\$ 10,171.72
MFO BUFFALO FDS JAYHAWK CHINA FD	\$ 33,068.55	\$ 34,099.39

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Asset Description	Historical Cost	Current Value
MFO BUFFALO FDS MID CAP FD	\$ 84,235.06	\$ 88,237.09
MFO BUFFALO FDS SCIENCE & TECHNOLOGY FD	\$ 136,261.51	\$ 131,326.97
MFO BUFFALO SMALL CAP FD INC COM	\$ 432,578.63	\$ 473,460.60
MFO BUFFALO USA GLOBAL FD INC COM	\$ 82,078.53	\$ 85,342.35
MFO BURNHAM FINL SERVICES FD CL A	\$ 16,772.65	\$ 13,882.94
MFO CALAMOS GROWTH & INC FD CL A	\$ 264,607.69	\$ 267,105.86
MFO CALAMOS INVT TR NEW GROWTH FD CL A #606	\$ 795,374.84	\$ 836,833.68
MFO CALAMOS INVT TR NEW MARKET NEUTRAL FD FORMERLY STRATEGIC	\$ 40,410.96	\$ 39,091.57
MFO CALVERT FD INCOME PORTFOLIO CL A	\$ 233,144.00	\$ 229,668.81
MFO CAP INC BLDR FD SH BEN INT OPEN END FD	\$ 65,941.44	\$ 64,282.59
MFO CAP WORLD GROWTH & INC FD INC OPEN END FD	\$ 82,788.18	\$ 79,653.30
MFO CAPITAL INCOME BLDR FD CL F AMERICANCAPITAL INCOME BLDR FD	\$ 290,636.11	\$ 291,617.37
MFO CAPITAL INCOME BLDR FD CL R-5	\$ 787,089.61	\$ 863,203.57
MFO CAPITAL WORLD BD FD CL F	\$ 10,041.92	\$
MFO CAPITAL WORLD BD FD CL R-5	\$ 78,699.57	\$ 78,723.81
MFO CAUSEWAY CAP MGMT TR INTL VALUE FD INV CL	\$ 88,131.63	\$ 91,044.71
MFO CAUSEWAY EMERGING MKTS FD INV CLASS	\$ 24,854.23	\$ 24,042.36
MFO CENTURY CAP MGMT TR SMALL CAP SELECTFD INV SHS	\$ 26,064.42	\$ 23,861.85
MFO CGM FOCUS FD	\$ 29,742,576.20	\$ 37,338,098.97
MFO CHINA U S GROWTH FD CL A	\$ 17,783.44	\$ 19,668.04
MFO CL A	\$ 14,837.00	\$ 25,232.48
MFO CL A	\$ 87,484.14	\$ 83,635.03
MFO CL A	\$ 184,893.83	\$ 185,121.32
MFO CL A SHS	\$ 11,195.15	\$ 10,853.84
MFO CL A SHS	\$ 8,081.98	\$ 18,850.15
MFO CL R-5 AMERN CAP WORLD GROWTH & INCOME FD	\$ 235,137.03	\$ 240,118.63
MFO CLIPPER FD INC COM OPEN END FD	\$ 184,908.23	\$ 174,884.83
MFO COHEN & STEERS ASIA PAC RLTY SHS INCCL A	\$ 18,112.63	\$ 16,791.28
MFO COHEN & STEERS INSTL GLOBAL RLTY SHSINC COM	\$ 30,953.23	\$ 26,971.31
MFO COHEN & STEERS INTL RLTY FD INC CL A	\$ 38,375.96	\$ 34,263.44
MFO COHEN & STEERS INTL RLTY FD INC CL I	\$ 38,647.94	\$ 35,943.53
MFO COHEN & STEERS RLTY INC FD INC NEW FO CL A	\$ 32,252.96	\$ 22,302.52
MFO COHEN & STEERS UTIL FD INC CL A SHS	\$ 12,769.05	\$ 12,159.56
MFO COLUMBIA ACORN INTL FD-Z	\$ 138,190.75	\$ 148,517.69
MFO COLUMBIA ACORN TR FD CL Z FUND CL Z	\$ 300,773.78	\$ 327,301.33
MFO COLUMBIA ACORN TR USA CL Z	\$ 3,545.99	\$ 4,289.93
MFO COLUMBIA FDS SER TR I FORMERLY COLUMBIA GTR CHINA FD CL A	\$ 10,500.28	\$ 12,106.38
MFO COLUMBIA FDS SER TR I FORMERLY COLUMBIA STRATEGIC INC FD CL Z	\$ 24,139.79	\$ 24,447.88
MFO COLUMBIA FDS SER TR I TECHNOLOGY FD CL Z	\$ 209,068.28	\$ 231,465.35
MFO COLUMBIA FDS SER TR LARGE CAP VALUE FD CL A	\$ 5,178.41	\$ 5,294.35
MFO COLUMBIA FDS SER TR MARSICO 21ST CENTURY FD CL Z	\$ 247,076.68	\$ 270,573.18
MFO COLUMBIA FDS SER TR MARSICO FOCUSED EQUITIES FD CL Z	\$ 85,958.06	\$ 95,018.71
MFO COLUMBIA FDS SER TR MARSICO GROWTH FD CL Z	\$ 217,237.57	\$ 256,477.22
MFO COLUMBIA FDS SER TR MARSICO INTL OPPORTUNITIES FD CL Z	\$ 60,999.66	\$ 68,387.93

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Asset Description	Historical Cost	Current Value
MFO COLUMBIA FDS SER TR MID CAP VALUE FDCL Z	\$ 272,313.57	\$ 266,123.40
MFO CONSTELLATION FDS CIP SHORT DURATIONFXD INC FD	\$ 1,200.55	\$ 1,170.56
MFO CONSTELLATION FDS CIP ULTRA SHORT DURATION FXD INC FD	\$ 97,902.87	\$ 97,779.73
MFO CONSTELLATION FDS CLOVER SMALL CAP VALUE FD CL I	\$ 55,948.20	\$ 35,069.67
MFO CONSTELLATION FDS SANDS CAP SELECT GROWTH FD CL II	\$ 10,250.92	\$ 11,702.67
MFO CONSTELLATION FDS TIP HEALTHCARE & BIOTECHNOLOGY FD CL II	\$ 2,964.62	\$ 3,173.23
MFO COVENTRY GROUP 1ST SOURCE MONOGRAM INCOME EQUITY FD	\$ 136,195.71	\$ 134,304.54
MFO CRM MID CAP VALUE INV SH	\$ 322,006.39	\$ 328,584.98
MFO CSI EQTY FD	\$ 5,505.08	\$ 6,911.73
MFO CULLEN FDS TR HIGH DIVIDEND EQUITY FD	\$ 6,191.45	\$ 6,947.28
MFO CULLEN FDS TR INTL HIGH DIVIDEND FD RETAIL CL	\$ 98,501.40	\$ 98,664.69
MFO CULLEN FDS TR VALUE FD	\$ 63,334.34	\$ 70,814.98
MFO DAVIS N.Y VENTURE FD INC CL A	\$ 5,073,670.24	\$ 5,439,838.18
MFO DELAFIELD FD INC COM INST CL	\$ 77,064.26	\$ 73,519.63
MFO DFA EMERGING MARKETS VALUE	\$ 218,801.97	\$ 258,596.61
MFO DFA GLOBAL BD FD OPEN END FD	\$ 190,691.32	\$ 193,944.86
MFO DFA INTL SMALL CO PORTFOLIO FD	\$ 133,486.70	\$ 155,998.79
MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS CORE EQUITY PORT	\$ 150,061.45	\$ 199,659.84
MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS PORTFOLIO	\$ 80,532.78	\$ 123,473.42
MFO DFA INVT DIMENSIONS GROUP INC EMERGING MKTS SMALL CAP PORTFOLIO	\$ 102,368.10	\$ 124,358.47
MFO DFA INVT DIMENSIONS GROUP INC JAPANESE SMALL CO PORTFOLIO	\$ 3,486.15	\$ 3,081.54
MFO DFA INVT DIMENSIONS GROUP INC LWAS/DFA INTL HIGH BOOK TO MKT PORTFOLIO	\$ 26,570.25	\$ 31,823.78
MFO DFA INVT DIMENSIONS GROUP INC ASIA PACIFIC RIM SMALL CO PORT	\$ 61,621.91	\$ 64,658.89
MFO DFA INVT DIMENSIONS GROUP INC CONTL SMALL CO PORTFOLIO	\$ 3,293.38	\$ 2,988.23
MFO DFA INVT DIMENSIONS GROUP INC FIVE YR GOVT PORTFOLIO	\$ 65,203.07	\$ 64,769.09
MFO DFA INVT DIMENSIONS GROUP INC FXD INCOME PORTFOLIO	\$ 22,084.46	\$ 21,921.67
MFO DFA INVT DIMENSIONS GROUP INC INTER GOVT BD PORTFOLIO	\$ 118,635.08	\$ 124,139.70
MFO DFA INVT DIMENSIONS GROUP INC INTL CORE EQUITY PORTFOLIO	\$ 571,157.34	\$ 619,682.10
MFO DFA INVT DIMENSIONS GROUP INC INTL REAL ESTATE SECS PORT	\$ 108,418.74	\$ 92,939.55
MFO DFA INVT DIMENSIONS GROUP INC INTL SMALL CAP VALUE PORTFOLIO	\$ 354,599.40	\$ 351,457.87
MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP HI BOOK MKT PORTFOLIO	\$ 533,795.90	\$ 598,150.33
MFO DFA INVT DIMENSIONS GROUP INC LARGE CAP INTL PORTFOLIO	\$ 105,862.21	\$ 139,051.13
MFO DFA INVT DIMENSIONS GROUP INC REAL ESTATE SECS PORTFOLIO	\$ 361,917.03	\$ 317,403.79
MFO DFA INVT DIMENSIONS GROUP INC TWO YRGLOBAL FXD INCOME PORTFOLIO	\$ 256,746.01	\$ 257,325.37
MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 1 PORT	\$ 241,236.86	\$ 235,893.56
MFO DFA INVT DIMENSIONS GROUP INC U S CORE EQUITY 2 PORT	\$ 259,546.24	\$ 239,244.73
MFO DFA INVT DIMENSIONS GROUP INC U S LARGE CO PORTFOLIO	\$ 448,859.46	\$ 496,589.15
MFO DFA INVT DIMENSIONS GROUP INC U S MICRO CAP PORTFOLIO	\$ 326,302.98	\$ 294,900.85
MFO DFA INVT DIMENSIONS GROUP INC U S VECTOR EQUITY PORT	\$ 34,767.65	\$ 34,455.40
MFO DFA US SMALL CAP PORTFOLIO	\$ 183,853.89	\$ 175,448.99
MFO DFA US SMALL CAP VALUE PORTFOLIO	\$ 437,991.31	\$ 394,418.50
MFO DIAMOND HILL FDS FINL LONG-SHORT FD CL A	\$ 10,519.70	\$ 8,331.09
MFO DIAMOND HILL FDS LARGE CAP FD CL A	\$ 27,901.49	\$ 28,436.62
MFO DIAMOND HILL FDS LONG-SHORT FD	\$ 108,756.64	\$ 114,467.54

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Asset Description	Historical Cost	Current Value
MFO DIAMOND HILL FDS SMALL CAP FD	\$ 34,548.91	\$ 33,855.13
MFO DIMENSIONAL FD ADVISORS INTL VALUE PORTFOLIO	\$ 250,951.71	\$ 336,667.35
MFO DIMENSIONAL INVT GROUP INC DFA INTL VALUE PORTFOLIO III	\$ 59,697.81	\$ 59,282.54
MFO DIMENSIONAL INVT GROUP INC GLOBAL EQUITY PORTFOLIO INSTL CL	\$ 60,476.04	\$ 57,518.44
MFO DIMENSIONAL INVT GROUP INC LWAS/DFA TWO YR FXD INCOME PORTFOLIO	\$ 32,786.77	\$ 32,509.39
MFO DIMENSIONAL INVT GROUP INC LWAS/DFA U S HIGH BOOK TO MKT PORTFOLIO	\$ 26,759.94	\$ 31,110.60
MFO DIMENSIONAL INVT GROUP INC US LARGE CAP VALUE PORTFOLIO III	\$ 90,969.33	\$ 82,292.90
MFO DIREXION FDS COMMODITY BULL 2X FD	\$ 43,373.39	\$ 44,730.51
MFO DIREXION FDS DOLLAR BEAR 2.5X FD	\$ 5,333.04	\$ 5,029.49
MFO DIREXION FDS EMERGING MKTS BULL 2X FD	\$ 53,868.19	\$ 46,166.68
MFO DIREXION FDS LATIN AMERN BULL 2X FD INV CL	\$ 160,346.38	\$ 142,554.56
MFO DODGE & COX BALANCED FD COM	\$ 967,998.57	\$ 1,056,000.32
MFO DODGE & COX INC FD	\$ 1,998,985.65	\$ 1,973,391.49
MFO DODGE & COX INTL STK FD	\$ 5,228,509.89	\$ 5,742,642.93
MFO DODGE & COX STOCK FD OPEN END FD	\$ 1,674,075.93	\$ 1,851,849.32
MFO DREYFUS / LAUREL FDS INC BD MKT INDEX FD INV SHS	\$ 10,128.87	\$ 10,320.01
MFO DREYFUS APPRECIATION FD INC	\$ 42,387.50	\$ 45,533.39
MFO DREYFUS FD INC COM	\$ 5,368.03	\$ 5,223.83
MFO DREYFUS GNMA FD INC COM	\$ 10,256.23	\$ 10,371.66
MFO DREYFUS GROWTH & INC FD INC	\$ 6,444.34	\$ 6,796.68
MFO DREYFUS GROWTH OPPORTUNITY FD INC COM	\$ 1,999.31	\$ 2,204.20
MFO DREYFUS INDEX FDS INTL STK FD	\$ 159,104.27	\$ 174,242.56
MFO DREYFUS INDEX FDS S&P 500 INDEX FD	\$ 32,359.81	\$ 36,192.05
MFO DREYFUS INDEX FDS SMALL CAP STK FD	\$ 168,442.44	\$ 163,020.53
MFO DREYFUS MIDCAP INDEX FD	\$ 29,719.30	\$ 28,566.40
MFO DREYFUS PREMIER INTL FDS INC GREATERCHINA FD CL A	\$ 188,124.17	\$ 185,476.26
MFO DREYFUS PREMIER THIRD CENTY FD INC CL Z	\$ 372.89	\$ 410.21
MFO DRIEHAUS MUT FDS EMERGING MKTS GROWTH FD	\$ 1,448,895.03	\$ 1,664,234.28
MFO DRIEHAUS MUT FDS INTERNATIONAL DISCOVERY FD	\$ 358,773.78	\$ 347,262.35
MFO DWS ADVISOR SHORT DURATION PLUS FD CL S	\$ 15,991.44	\$ 15,836.36
MFO DWS GLOBAL / INTL FD INC EMERGING MKTS FIXED INCOME FD CL S	\$ 39,552.80	\$ 38,526.79
MFO DWS GLOBAL / INTL FD INC GLOBAL THEMATIC FD CL S	\$ 23,948.73	\$ 21,660.01
MFO DWS INSTL FDS COMMODITY SECS FD CL A	\$ 20,000.00	\$ 20,557.77
MFO DWS INTL FD INC EMERGING MKTS EQTY FD CL S	\$ 7,958.88	\$ 8,193.70
MFO DWS INVTS TR RREEF REAL ESTATE SECS FD CL A	\$ 4,663.88	\$ 3,167.22
MFO DWS SECS TR HEALTH CARE FD CL S	\$ 10,000.00	\$ 9,873.37
MFO DWS VALUE SER INC SMALL CAP VALUE FDCL A	\$ 27,319.18	\$ 29,200.93
MFO E I I RLTY SECS TR INTL PPTY FD INSTL SHS	\$ 11,685.88	\$ 11,520.24
MFO EATON VANCE INC FD BSTN INC COM	\$ 7,757.84	\$ 7,377.10
MFO EATON VANCE MUT FDS TR FLTG RATE & HIGH INCOME FD ADVISERS	\$ 10,937.00	\$ 10,450.16
MFO EATON VANCE MUT FDS TR FLTG RATE FD ADVISERS CL	\$ 7,537.68	\$ 7,172.69
MFO EATON VANCE SPL INVT TR DIVIDEND BUILDER FD CL A	\$ 81,208.95	\$ 80,801.61
MFO EATON VANCE SPL INVT TR GREATER INDIA FD CL A	\$ 101,804.69	\$ 144,498.71
MFO EATON VANCE SPL INVT TR LARGE-CAP VALUE FD CL A	\$ 68,633.71	\$ 70,601.39

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Asset Description	Historical Cost	Current Value
MFO ECLIPSE FDS INC MAINSTAY BALANCED FDCL I	\$ 111,906.26	\$ 112,113.45
MFO ECLIPSE FDS INC MAINSTAY MID CAP OPPORTUNITY FD CL A	\$ 25,172.54	\$ 22,413.46
MFO ECLIPSE FDS INC MAINSTAY MID CAP OPPORTUNITY FD CL I	\$ 38,623.54	\$ 34,689.19
MFO ECLIPSE FDS INC MAINSTAY S&P 500 INDEX FD CL A	\$ 30,888.71	\$ 42,206.33
MFO EUROPAC GROWTH FD CL F	\$ 1,085,071.27	\$ 1,122,961.96
MFO EUROPAC GROWTH FD CL R-5	\$ 334,871.22	\$ 358,828.38
MFO EUROPACIFIC GROWTH FD OPEN END FD	\$ 12,988.92	\$ 11,809.27
MFO EUROPEAN PORTFOLIO	\$ 230,312.49	\$ 276,343.94
MFO EVERGREEN ENHANCED S&P 500 CL A	\$ 18,105.74	\$ 17,479.37
MFO EXCELSIOR FDS INC EQUITY OPPORTUNITIES FD SHS	\$ 11,542.10	\$ 12,196.42
MFO FAIRHOLME FDS INC COM	\$ 5,301,785.74	\$ 6,020,075.78
MFO FALLING U S DOLLAR PROFUND INV CL	\$ 649.06	\$ 593.30
MFO FBR FDS SMALL CAP FINL FD INV CL	\$ 46,513.87	\$ 31,333.81
MFO FBR FOCUS FD	\$ 255,795.31	\$ 275,837.22
MFO FEDERATED EQUITY FDS KAUFMAN SMALL CAP FD CL A	\$ 10,352.96	\$ 11,137.12
MFO FEDERATED EQUITY FDS KAUFMANN FD CL A SHS	\$ 6,983.42	\$ 9,383.33
MFO FEDERATED EQUITY FDS KAUFMANN FD CL K SHS	\$ 83,703.50	\$ 85,065.30
MFO FEDERATED INCOME SECS TR SHORT-TERM INCOME FD INSTL SHS	\$ 11,200.00	\$ 11,200.00
MFO FEDERATED INCOME TR SH BEN INT INSTLSH	\$ 163,860.30	\$ 164,828.87
MFO FEDERATED INDEX TR FEDERATED MID-CAPINDEX FD	\$ 24,494.28	\$ 24,641.28
MFO FEDT EQTY FDS CAP APPREAC FD CL A	\$ 2,800.29	\$ 2,706.49
MFO FEDT HI YIELD TR SH BEN INT OPEN ENDFD	\$ 52,445.29	\$ 50,125.97
MFO FENIMORE ASSET MGMT TR FAM EQUITY INCOME FD	\$ 62,384.89	\$ 57,797.57
MFO FENIMORE ASSET MGMT TR FAM VALUE FD	\$ 25,846.43	\$ 24,561.59
MFO FID ADVISOR HI INC ADVANTAGE T	\$ 8,417.44	\$ 7,699.37
MFO FID CAP & INC FD SH BEN INT	\$ 54,689.82	\$ 53,270.03
MFO FID DIVERSIFIED INTL FD OPEN END FD	\$ 153,871.42	\$ 242,592.08
MFO FID EQTY INC FD SH BEN INT	\$ 87,091.19	\$ 88,321.36
MFO FID FINL TR CONV SEC FD	\$ 76,507.42	\$ 87,489.34
MFO FID FXD INC TR INFLATION-PROTECTED BD FD	\$ 53,842.81	\$ 54,069.79
MFO FID INDEPENDENCE FD	\$ 17,973.54	\$ 23,111.97
MFO FID INVT TR EMERGING MKTS FD	\$ 208,267.86	\$ 228,700.04
MFO FID INVT TR EUROPE CAP APPRECIATION FD	\$ 15,308.89	\$ 15,127.31
MFO FID MID CAP STK FD	\$ 84,980.50	\$ 100,540.80
MFO FID SELECT AMER GOLD PORTFOLIO FD OPEN END FD	\$ 131,681.21	\$ 147,084.38
MFO FID SELECT MATERIALS	\$ 468,782.56	\$ 479,705.01
MFO FID SELECT PORTFOLIOS DEFENSE & AEROSPACE PORTFOLIO	\$ 23,337.20	\$ 23,974.52
MFO FIDELITY ADVISOR SER I LEVERAGED CO STOCK FD INSTL CL	\$ 102,342.41	\$ 99,048.01
MFO FIDELITY ADVISOR SER VII UTILS FD INSTL CL	\$ 17,779.98	\$ 18,382.20
MFO FIDELITY ADVISOR SER VIII EMERGING MARKETS FD INSTL CL	\$ 41,189.28	\$ 40,438.95
MFO FIDELITY BALANCED FD OPEN END FD	\$ 65,412.51	\$ 66,265.60
MFO FIDELITY CAP TR CAP APPRECIATION FD	\$ 34,378.09	\$ 33,741.07
MFO FIDELITY COMWLTH TR LARGE CAP STK FD	\$ 78,020.43	\$ 79,462.09
MFO FIDELITY COMWLTH TR STRATEGIC REAL RETURN FD	\$ 69,804.18	\$ 68,024.19

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Asset Description	Historical Cost	Current Value
MFO FIDELITY CONCORD STR SPARTAN TOTAL MKT INDEX FD INV CL	\$ 17,356.26	\$ 16,364.38
MFO FIDELITY CONTRAFUND INC OPEN END FD	\$ 840,463.14	\$ 909,629.36
MFO FIDELITY DEVONSHIRE TR STRUCTURED MID CAP VALUE FD	\$ 8,676.03	\$ 8,073.97
MFO FIDELITY DVD GROWTH FD OPEN END FD	\$ 1,165.75	\$ 1,174.79
MFO FIDELITY EQTY INC FD REAL ESTATE INVT PORTFOLIO OPEN END FD	\$ 61,989.08	\$ 71,545.59
MFO FIDELITY GROWTH COMPANY FUND	\$ 259,106.00	\$ 432,559.72
MFO FIDELITY HASTINGS STR TR GROWTH DISCOVERY FD	\$ 385,276.15	\$ 407,399.47
MFO FIDELITY HASTINGS STR TR MEGA CAP STOCK FD	\$ 140,181.30	\$ 138,165.44
MFO FIDELITY INSTL INVS TR FREEDOM 2020 FD	\$ 41,276.07	\$ 38,632.67
MFO FIDELITY INVT TR CDA FD	\$ 245,401.32	\$ 276,538.91
MFO FIDELITY INVT TR INTL DISCOVERY FD	\$ 548,689.93	\$ 586,323.28
MFO FIDELITY INVT TR INTL SMALL CAP	\$ 54,835.57	\$ 48,276.05
MFO FIDELITY INVT TR NEW MKTS INCOME FD	\$ 42,929.89	\$ 42,374.95
MFO FIDELITY INVT TR S.E ASIA FD	\$ 252,626.82	\$ 248,840.64
MFO FIDELITY INVT TR WORLDWIDE FD OPEN END FD	\$ 213,016.32	\$ 196,657.68
MFO FIDELITY LOW PRICED STOCK FUND	\$ 354,133.35	\$ 450,396.24
MFO FIDELITY MAGELLAN FD INC OPEN END FD	\$ 152,625.49	\$ 150,965.86
MFO FIDELITY NEW LATIN AMER FD OPEN END FD	\$ 187,336.85	\$ 221,854.54
MFO FIDELITY OTC PORTFOLIO OPEN END FD	\$ 40,422.22	\$ 80,315.25
MFO FIDELITY OVERSEAS FD OPEN END FD	\$ 33,668.57	\$ 44,219.31
MFO FIDELITY PURITAN FD OPEN END FD	\$ 256,206.85	\$ 272,096.34
MFO FIDELITY PURITAN TR VALUE DISCOVERY FD	\$ 24,492.01	\$ 23,932.84
MFO FIDELITY SCH STR TR STRATEGIC INCOMEFD	\$ 50,779.06	\$ 50,163.08
MFO FIDELITY SECS FD INTL REAL ESTATE FD	\$ 11,640.52	\$ 10,620.93
MFO FIDELITY SECS FD LEVERAGED CO STOCK FD	\$ 225,791.24	\$ 217,828.48
MFO FIDELITY SECS FD SMALL CAP GROWTH FD	\$ 9,355.65	\$ 8,992.42
MFO FIDELITY SECS FD SMALL CAP VALUE FD	\$ 46,414.16	\$ 44,177.59
MFO FIDELITY SELECT PORTFOLIOS AUTOMOTIVE PORTFOLIO	\$ 465,296.78	\$ 375,528.86
MFO FIDELITY SELECT PORTFOLIOS BOKERAGE & INVT MGMT PORTFOLIO	\$ 21,117.00	\$ 19,064.41
MFO FIDELITY SELECT PORTFOLIOS ELECTRS PORTFOLIO	\$ 5,847.60	\$ 6,360.47
MFO FIDELITY SELECT PORTFOLIOS ENERGY PORTFOLIO	\$ 104,048.51	\$ 121,323.33
MFO FIDELITY SELECT PORTFOLIOS ENERGY SVC PORTFOLIO	\$ 11,012.72	\$ 12,920.37
MFO FIDELITY SELECT PORTFOLIOS MED DELIVER OPEN END FD	\$ 88,734.23	\$ 94,843.29
MFO FIDELITY SELECT PORTFOLIOS NATURAL RES PORTFOLIO	\$ 86,839.43	\$ 88,381.02
MFO FIDELITY SELECT PORTFOLIOS TECH FD	\$ 22,049.95	\$ 23,109.44
MFO FIDELITY SELECT PORTFOLIOS UTILS PORTFOLIO	\$ 2,554.72	\$ 2,954.11
MFO FIDELITY SELECT SOFTWARE FD	\$ 2,666.19	\$ 3,239.37
MFO FIDELITY UN STR TR EXPORT & MULTINATIONAL FD	\$ 17,451.11	\$ 18,864.34
MFO FIDELITY VALUE FD OPEN END FD	\$ 77,097.60	\$ 69,431.58
MFO FIRST AMERN INVT FDS INC REAL ESTATESECS FD CL A	\$ 1,148.43	\$ 970.66
MFO FIRST AMERN INVT FDS INC SMALL CAP SELECT FD CL A	\$ 10,151.91	\$ 8,613.90
MFO FIRST EAGLE OVERSEAS I SHARE	\$ 83,010.42	\$ 74,153.57
MFO FLEMING CAP MUT FD GROUP J P MORGAN MID CAP VALUE FD CL A	\$ 140,148.39	\$ 144,163.42
MFO FMI COM STK FD INC COM	\$ 119,441.16	\$ 106,972.23

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Asset Description	Historical Cost	Current Value
MFO FMI FDS INC	\$ 1,932,729.98	\$ 1,861,464.23
MFO FORUM FDS MERK HARD CURRENCY FD INVSSHS	\$ 91,448.92	\$ 88,734.18
MFO FORUM FDS POLARIS GLOBAL VALUE FD	\$ 445,459.14	\$ 457,542.45
MFO FOUNDERS FDS INC BLUE CHIP FD	\$ 8,026.09	\$ 6,871.79
MFO FPA CAP FD INC COM STK OPEN END FD	\$ 5,204.62	\$ 5,125.23
MFO FPA FDS TR FPA CRESCENT PORTFOLIO INSTL CL SHS	\$ 35,696.38	\$ 40,791.23
MFO FPA NEW INCOME INC COM	\$ 210,572.80	\$ 207,921.02
MFO FPA PERENNIAL FD INC COM	\$ 19,595.41	\$ 19,778.84
MFO FRANKLIN CUSTODIAN FDS INC FRANKLIN INCOME FD ADVISOR CL	\$ 694,076.07	\$ 712,587.89
MFO FRANKLIN HIGH INCOME TR FD ADVISOR CL	\$ 6,876.08	\$ 6,721.31
MFO FRANKLIN MANAGED TR RISING DIVIDS FDCL A RISING DIVIDEND FUND CL I	\$ 64,951.99	\$ 70,690.50
MFO FRANKLIN MUT SER FD INC FINL SVC FD CL A	\$ 10,843.00	\$ 8,812.82
MFO FRANKLIN VALUE INVS TR SMALL CAP VALUE FD CL A	\$ 25,548.84	\$ 23,993.43
MFO FREMONT MUT FDS INC U S MICRO-CAP FD	\$ 9,823.10	\$ 14,834.36
MFO FRKLN MICROCAP FD CL 1	\$ 7,565.00	\$ 7,682.18
MFO FRKLN MUT SHARES-1	\$ 99,769.60	\$ 96,569.49
MFO FUNDAMENTAL INVS INC CL F	\$ 159,260.02	\$ 165,191.74
MFO FUNDAMENTAL INVS INC CL R-5	\$ 60,421.08	\$ 59,960.61
MFO FUNDX UPGRADER FDS STK UPGRADER FD	\$ 10,515.84	\$ 12,087.89
MFO FWD FDS INC INTL SMALL COS FD INV CL	\$ 251,277.11	\$ 243,001.09
MFO GABELLI AST FD SH BEN INT OPEN END FD	\$ 409,556.96	\$ 425,992.45
MFO GABELLI EQTY INC FD	\$ 276,095.28	\$ 301,809.87
MFO GABELLI SMALL CAP GROWTH FD OPEN ENDFD	\$ 270,875.54	\$ 265,373.75
MFO GABELLI VALUE FD INC COM OPEN END FD	\$ 41,492.47	\$ 42,113.57
MFO GAMCO GLOBAL SER FDS INC TELECOMMUNICATIONS FD CL AAA	\$ 111,687.18	\$ 117,626.30
MFO GAMCO GOLD FD INC CL AAA	\$ 340,625.81	\$ 509,985.70
MFO GARTMORE MUT FDS MICRO CAP EQUITY FDCL A	\$ 22,323.36	\$
MFO GARTMORE MUT FDS SMALL CAP FD CL A	\$ 18,864.40	\$
MFO GATEWAY TR FD CL A	\$ 101,958.44	\$ 111,436.69
MFO GNMA PORTFOLIO	\$ 838,631.18	\$ 849,497.78
MFO GOLDMAN SACHS TR HI YIELD FD CL A SHS	\$ 27,552.54	\$ 27,395.66
MFO GOLDMAN SACHS TR MID CAP EQUITY FD CL A	\$ 90,026.22	\$ 83,266.11
MFO GREENSPRING FD OPEN END FD	\$ 34,497.33	\$ 39,034.47
MFO GROWTH FD AMER INC CAP OPEN END FD	\$ 93,191.68	\$ 89,072.36
MFO GROWTH FD AMER INC CL F	\$ 737,976.57	\$ 773,195.08
MFO GROWTH FD AMER INC CL R-4	\$ 25,016.91	\$ 25,942.30
MFO GROWTH FD AMER INC CL R-5	\$ 250,567.56	\$ 246,471.24
MFO GUINNESS ATKINSON FDS ALTERNATIVE ENERGY FD	\$ 116,643.60	\$ 126,572.50
MFO GUINNESS ATKINSON FDS ASIA FOCUS FD	\$ 22,154.27	\$ 24,751.06
MFO GUINNESS ATKINSON FDS ASIA PACIFIC DIV FD	\$ 24,243.95	\$ 26,632.77
MFO GUINNESS ATKINSON FDS CHINA & HONG KONG FD	\$ 336,984.83	\$ 350,150.15
MFO GUINNESS ATKINSON FDS GLOBAL INNOVATORS FD	\$ 2,824.18	\$ 3,399.03
MFO GUINNESS ATKINSON FDS GLOBAL ENERGY FD	\$ 23,899.97	\$ 28,486.98
MFO HANCOCK JOHN INVT TR SMALL CAP INTRINSIC VALUE FD CL A	\$ 12,712.63	\$ 11,583.96

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Asset Description	Historical Cost	Current Value
MFO HARBOR FD BD FD INSTL CL	\$ 175,812.07	\$ 175,158.02
MFO HARBOR FD CAP APPRECIATION FD INV CL	\$ 708,743.42	\$ 726,632.01
MFO HARBOR FD INTL FD INV CL	\$ 477,487.25	\$ 469,020.82
MFO HARBOR FD MID CAP GROWTH FD INV CL	\$ 15,768.12	\$ 16,358.81
MFO HARDING LOEVNER FDS INC EMERGING MKTS PORTFOLIO	\$ 1,928,906.83	\$ 2,694,802.46
MFO HARRIS ASSOC INVT TR OAKMARK GLOBAL SELECT FD CL I	\$ 98,782.40	\$ 91,091.80
MFO HARTFORD MUT FDS INC CAP APPRECIATION II FD CL A	\$ 44,268.85	\$ 49,163.48
MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 CAP APPREC FD CL A	\$ 165,611.29	\$ 165,462.79
MFO HARTFORD MUT FDS INC FOR FUTURE ISSUES SEE 416646 GLOBAL HEALTH FD CL A	\$ 56,329.41	\$ 51,027.68
MFO HARTFORD MUT FDS INC S DIVID & GROWTH FD CL A	\$ 15,859.02	\$ 14,495.87
MFO HARTFORD MUT FDS INC S INTL GROWTH FD CL A	\$ 3,398.77	\$ 2,969.65
MFO HARTFORD-FORTIS SER FD INC SMALLCAP GROWTH FD CL A	\$ 3,858.48	\$ 3,313.12
MFO HBR FD CAP APPRECIATION FD	\$ 82,648.20	\$ 112,411.90
MFO HBR FD INTL FD	\$ 500,532.90	\$ 528,065.00
MFO HEARTLAND GROUP INC SELECT VALUE FD INVESTOR FD	\$ 8,074.30	\$ 7,682.67
MFO HEARTLAND GROUP INC VALUE PLUS FUND INVESTOR CL	\$ 97,871.00	\$ 78,432.39
MFO HEARTLAND VALUE FD OPEN END FD	\$ 108,834.64	\$ 93,115.29
MFO HENDERSON GLOBAL FDS INTL OPPORTUNITIES FD CL A SHS	\$ 28,338.95	\$ 25,910.35
MFO HENNESSY FDS TR CORNERSTONE GROWTH FD SER II	\$ 21,061.36	\$ 16,538.32
MFO HENNESSY MUT FDS INC CORNERSTONE GROWTH FD	\$ 409,938.87	\$ 314,493.95
MFO HENNESSY MUT FDS INC FOCUS 30 FD	\$ 63,476.46	\$ 55,296.13
MFO HIGH INCOME BD FD INV CL	\$ 57,011.40	\$ 54,042.36
MFO HIGHLAND FLOATING RATE FD CL Z	\$ 27,565.97	\$ 26,499.43
MFO HOOVER SMALL CAP EQUITY	\$ 332,473.46	\$ 308,263.28
MFO HOTCHKIS & WILEY FDS CORE VALUE FD CL A	\$ 39,804.94	\$ 35,835.38
MFO HOTCHKIS & WILEY FDS SMALL CAP VALUEFD CL A	\$ 22,259.46	\$ 21,455.49
MFO HUSSMAN INVT TR STRATEGIC GROWTH FD	\$ 333,297.13	\$ 326,367.46
MFO HUSSMAN INVT TR STRATEGIC TOTAL RETURN FD	\$ 27,682.48	\$ 27,561.46
MFO ICAP FDS INC EQTY PORTFOLIO	\$ 40,576.28	\$ 38,296.70
MFO ICAP FDS INC MAINSTAY INTL FD CL I	\$ 382,987.03	\$ 381,552.90
MFO ICAP FDS INC MAINSTAY SELECT EQUITY FD CL I	\$ 378,234.79	\$ 375,995.82
MFO ICON FDS ASIA-PACIFIC REGION FD	\$ 28,415.45	\$ 31,187.64
MFO ICON FDS CORE EQUITY FD CL I	\$ 6,404.48	\$ 8,545.63
MFO ICON FDS ENERGY FD	\$ 404,787.70	\$ 438,280.29
MFO ICON FDS HEALTHCARE FD	\$ 136,364.89	\$ 129,234.04
MFO ICON FDS INTL EQUITY FD CL I	\$ 14,484.39	\$ 16,767.45
MFO ICON FDS LONG/SHORT FD CL I	\$ 66,964.66	\$ 72,190.25
MFO ICON FDS MATERIALS FD	\$ 144,781.87	\$ 134,473.55
MFO ICON FDS SOUTH EUROPE REGION FD	\$ 8,047.10	\$ 7,688.00
MFO INCOME FD AMER INC CL A	\$ 52,700.65	\$ 51,478.76
MFO INCOME FD AMER INC CL F	\$ 43,476.30	\$ 41,394.18
MFO INCOME FD AMER INC CL R-5	\$ 154,472.97	\$ 150,384.96
MFO INDLS ULTRASECTOR PROFUND INV CL INDUSTRIAL ULTRASECTOR PROFUND	\$ 21,575.17	\$ 21,292.20
MFO ING INTL SMALL CAP FD CL Q	\$ 19,972.92	\$ 16,106.22

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MFO ING MUT FDS FOR FUTURE ISSUES SEE 44980Q RUSSIA FD CL A	\$ 45,665.09	\$ 58,299.40
MFO ING MUT FDS GLOBAL REAL ESTATE FD CL	\$ 44,131.54	\$ 39,399.96
MFO ING MUT FDS VALUE CHOICE FD CL A	\$ 22,087.40	\$ 22,300.62
MFO ING SER FD INC INDEX PLUS MID CAP FDCL A	\$ 19,038.23	\$ 15,674.12
MFO ING SER FD INC INDEX PLUS SMALL CAP FD CL A	\$ 12,088.43	\$ 9,294.55
MFO INST L S & P 500 INDEX FD	\$ 266,303.97	\$ 257,251.15
MFO INTER TERM U S TREAS PORTFOLIO	\$ 601,347.04	\$ 600,578.88
MFO INTERNET ULTRASECTOR PROFUND INV CL	\$ 2,500.00	\$ 2,275.00
MFO INTER-TERM INVT GRADE FD INV SHS	\$ 101,561.00	\$ 100,808.97
MFO INTRINSIC WORLD EQUITY FUND CL A	\$ 7,017.59	\$ 6,784.48
MFO INVESCO ENERGY FDINV CL	\$ 14,468.30	\$ 22,999.67
MFO INVESTMENT CO AMER CL R-5	\$ 47,436.61	\$ 45,545.27
MFO IVY FD CL-A INTL GROWTH FD	\$ 29,031.01	\$ 38,080.16
MFO IVY FDS DIVID OPPORTUNITIES FD CL A	\$ 134,964.38	\$ 138,958.44
MFO IVY FDS EUROPEAN OPPORTUNITIES FD CLA	\$ 107,010.02	\$ 97,816.62
MFO IVY FDS GLOBAL NAT RES FD CL A	\$ 206,602.08	\$ 227,267.15
MFO IVY FDS GLOBAL NAT RES FD CL Y	\$ 15,855.42	\$ 15,714.56
MFO IVY FDS INC ASSET STRATEGY FD CL A	\$ 215,028.35	\$ 263,361.45
MFO IVY FDS INC CAPITAL APPRECIATION FD CL A	\$ 204,966.72	\$ 209,506.21
MFO IVY FDS MTG SECS FD CL A	\$ 9,242.80	\$ 8,983.43
MFO IVY FDS PAC OPPORTUNITIES FD CL A	\$ 177,944.10	\$ 209,038.99
MFO JACOB INTERNET FD INC SHS	\$ 10,409.31	\$ 10,884.90
MFO JAMES ADVANTAGE FDS BALANCED GOLDEN RAINBOW FD CL A	\$ 11,642.14	\$ 12,549.22
MFO JAMES ADVANTAGE FDS SMALL CAP FD CL A	\$ 37,308.76	\$ 35,543.57
MFO JANUS 20 FD OPEN END FD	\$ 119,698.30	\$ 208,093.84
MFO JANUS ADVISER SER ADVISER CONTRARIANFD CL I SHS	\$ 12,674.26	\$ 13,710.42
MFO JANUS ADVISER SER LONG/SHORT FD CL I	\$ 20,181.94	\$ 20,087.38
MFO JANUS CONTRARIAN FD	\$ 2,800,108.70	\$ 3,006,734.18
MFO JANUS FD INC CAP OPEN END FD	\$ 50,520.81	\$ 57,238.76
MFO JANUS FUNDAMENTAL EQTY RETAIL	\$ 487,686.11	\$ 500,407.03
MFO JANUS GROWTH & INC FD	\$ 823,314.23	\$ 813,811.75
MFO JANUS INVT FD BALANCED FD	\$ 86,203.17	\$ 91,667.82
MFO JANUS INVT FD ENTERPRISE FD	\$ 145,953.19	\$ 149,327.17
MFO JANUS INVT FD GLOBAL LIFE SCIENCES FD	\$ 113,101.93	\$ 132,845.15
MFO JANUS INVT FD GLOBAL OPPORTUNITIES FD	\$ 3,779.72	\$ 4,242.62
MFO JANUS INVT FD GLOBAL RESH FD	\$ 163,734.25	\$ 178,151.44
MFO JANUS INVT FD GLOBAL TECH FD	\$ 157,919.18	\$ 163,369.10
MFO JANUS INVT FD HIGH-YIELD	\$ 90,589.03	\$ 86,568.87
MFO JANUS INVT FD INTECH RISK-MANAGED STK FD	\$ 27,566.05	\$ 27,462.34
MFO JANUS INVT FD MID CAP VALUE FD INV SHS	\$ 1,699,386.13	\$ 1,641,023.39
MFO JANUS INVT FD ORION FD	\$ 688,831.42	\$ 781,796.00
MFO JANUS INVT FD OVERSEAS FD	\$ 4,469,576.28	\$ 5,016,664.32
MFO JANUS INVT FD TRITON FD	\$ 14,455.29	\$ 13,336.01
MFO JANUS INVT FD WORLDWIDE FD	\$ 131,375.22	\$ 132,757.30

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Asset Description	Historical Cost	Current Value
MFO JANUS RESEARCH FUND	\$ 437,054.32	\$ 459,725.09
MFO JAPAN FD INC CL S COM	\$ 34,275.59	\$ 38,252.18
MFO JENNISON NAT RES FD INC CL A	\$ 30,968.89	\$ 40,140.78
MFO JENNISON SECTOR FDS INC UTIL FD CL A	\$ 9,416.82	\$ 8,457.92
MFO JENNISON SMALL CO FD INC CL A	\$ 23,002.79	\$ 25,149.04
MFO JENSEN PORTFOLIO INC CL J SHS	\$ 393,452.48	\$ 465,332.89
MFO JENSEN PORTFOLIO INC CL R SHS	\$ 24,160.76	\$ 28,671.89
MFO JOHN HANCOCK CLASSIC VALUE-A	\$ 269,418.10	\$ 225,811.29
MFO JOHN HANCOCK HI YIELD TOTAL RETURN FD CL A	\$ 80,874.27	\$ 72,792.26
MFO JPMORGAN TR I BD FD INSTL CL BD FD INSTL CL	\$ 21,987.53	\$ 202.95
MFO JPMORGAN TR I BD FD SELECT CL	\$ 47,919.56	\$ 46,847.22
MFO JPMORGAN TR I DISCIPLINED EQUITY FD SELECT CL	\$ 7,010.94	\$ 6,885.50
MFO JPMORGAN TR I EMERGING MKTS DEBT FD SELECT CL	\$ 119,950.03	\$ 112,104.60
MFO JPMORGAN TR I HIGHBRIDGE STATISTICALMKT NEUTRAL	\$ 104.31	\$ 96.10
MFO JPMORGAN TR I INTREPID EUROPEAN FD CL A	\$ 119,514.50	\$ 118,395.05
MFO JULIUS BAER INVT FDS GLOBAL HIGH INCOME FD CL A	\$ 142,308.71	\$ 141,052.02
MFO JULIUS BAER INVT FDS INTL EQUITY FD CL A	\$ 3,685,501.95	\$ 4,505,120.24
MFO JULIUS BAER INVT FDS INTL EQUITY FD II CL A	\$ 227,039.57	\$ 237,310.75
MFO JULIUS BAER INVT FDS INTL EQUITY FD II CL I	\$ 3,591.82	\$ 3,471.94
MFO JULIUS BAER INVT FDS TOTAL RETURN BDFD CL A	\$ 24,103.73	\$
MFO KENSINGTON STRATEGIC RLTY FD CL A	\$ 30,790.17	\$ 22,626.31
MFO KEYSTONE MUT FDS LARGE CAP GROWTH FDCL A	\$ 5,411.67	\$ 5,171.86
MFO KINETICS MUT FDS INC MEDICAL FD	\$ 25,936.41	\$ 24,605.88
MFO KINETICS MUT FDS INC SMALL CAP OPPORTUNITIES FD	\$ 168,677.73	\$ 189,197.09
MFO KINETICS NEW PARADIGM FD	\$ 1,546,773.07	\$ 2,061,152.71
MFO LAUDUS ROSENBERG US SMALL CAP INV	\$ 10,935.81	\$ 9,489.13
MFO LAUDUS TR ROSENBERG INTL DISCOVERY FD INVS SHS	\$ 208,720.01	\$ 209,796.04
MFO LAUDUS TR ROSENBERG INTL EQUITY FD	\$ 68,271.11	\$ 71,375.67
MFO LAUDUS TR ROSENBERG INTL EQUITY FD INS SHS	\$ 41,845.37	\$ 43,768.07
MFO LAUDUS TR ROSENBERG INTL SMALL	\$ 149,670.04	\$ 138,134.31
MFO LAUDUS TR ROSENBERG INTL SMALL CAP FUND	\$ 579,448.65	\$ 531,833.23
MFO LAUDUS TR ROSENBERG U S DISCOVERY FDIIV SHS	\$ 78,246.63	\$ 77,280.49
MFO LAUDUS TR ROSENBERG U S LARGE	\$ 57,599.11	\$ 48,338.76
MFO LAZARD FDS INC EMERGING MKTS PORTFOLIO OPEN SHS	\$ 968,819.43	\$ 983,326.07
MFO LAZARD FDS INC INTL SMALL CAPITALIZATION PORT OPEN SHS	\$ 69,592.55	\$ 46,952.80
MFO LAZARD FDS INC MID CAP PORTFOLIO OPEN SHS	\$ 36,778.66	\$ 29,584.99
MFO LEGG MASON GLOBAL TR INC INSTL EMERGING MKTS TR	\$ 57,408.99	\$ 49,868.14
MFO LEGG MASON GROWTH TR INC FORMERLY LEGG FINL INTERMEDIARY CL	\$ 5,561.90	\$ 7,027.00
MFO LEGG MASON OPPORTUNITY TR FINANCIAL INTERMEDIARY CL	\$ 5,495.43	\$ 5,228.05
MFO LEGG MASON VALUE TR INSTL CL	\$ 81,730.04	\$ 78,717.01
MFO LEND LEASE FDS U S REAL ESTATE SECS FD CL K	\$ 13,350.89	\$ 8,582.04
MFO LEUTHOLD CORE INVT FD	\$ 201,847.82	\$ 216,742.39
MFO LEUTHOLD FDS INC ASSET ALLOCATIO FD	\$ 169,259.29	\$ 174,341.54
MFO LEUTHOLD FDS INC SELECT INDS FD	\$ 103,226.32	\$ 104,238.28

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Asset Description	Historical Cost	Current Value
MFO LKCM SMALL CAP EQTY PORTFOLIO	\$ 21,638.22	\$ 19,285.67
MFO LONGLEAF PARTNERS FDS TR INTL FD	\$ 104,108.34	\$ 116,671.99
MFO LONGLEAF PARTNERS FDS TR SH BEN INT	\$ 859,130.46	\$ 872,036.97
MFO LONGLEAF PARTNERS FDS TR SMALL CAP FD	\$ 159,703.83	\$ 147,143.41
MFO LOOMIS SAYLES FDS II	\$ 470,382.65	\$ 474,159.28
MFO LOOMIS SAYLES FDS SMALL CAP GROWTH FD RETAIL CL	\$ 44,245.72	\$ 48,211.45
MFO LOOMIS SAYLES INVT TR	\$ 989,799.43	\$ 1,069,239.00
MFO LOOMIS SAYLES INVT TR FORMERLY LOOMIS SAYLES INVT TR TO 07/01/2003	\$ 4,400,129.50	\$ 4,453,582.01
MFO LOOMIS SAYLES INVT TR GLOBAL BD FD RETAIL CL	\$ 238,546.56	\$ 243,953.33
MFO LOOMIS SAYLES INVT TR SMALL CAP VALUE FD RETAIL CL	\$ 59,715.92	\$ 54,044.59
MFO LORD ABBETT SECS TR ALL VALUE FD CL A	\$ 21,586.41	\$ 22,407.74
MFO MADISON MOSAIC EQUITY TR INVS FD	\$ 9,801.06	\$ 8,843.77
MFO MAINSTAY FDS HI YIELD CORP BD FD CL A	\$ 12,722.66	\$ 12,474.71
MFO MANAGERS FDS BD FD BOND FUND	\$ 148,133.06	\$ 151,753.05
MFO MANAGERS FDS EMERGING MKTS EQUITY FD	\$ 54,291.04	\$ 82,417.67
MFO MANAGERS FDS FREMONT BD FD	\$ 31,555.13	\$ 32,148.26
MFO MANAGERS FDS INTERMEDIATE DURATION GOVT FD	\$ 25,448.86	\$ 25,707.04
MFO MANAGERS FDS INTL EQUITY FD	\$ 4,091.34	\$ 7,138.92
MFO MANAGERS FDS SPL EQTY FD	\$ 11,856.53	\$ 9,509.39
MFO MANAGERS TR I MANAGERS AMG FQ GLOBAL	\$ 5,057.57	\$ 4,668.25
MFO MANNING & NAPIER FD INC NEW EQUITY SER	\$ 44,695.34	\$ 44,368.62
MFO MANNING & NAPIER FD INC NEW PRO BLEND EXTENDED TERM SER CL S	\$ 10,222.14	\$ 9,788.23
MFO MANNING & NAPIER FD INC NEW PRO BLEND MAXIMUM TERM SER CL S	\$ 142,299.49	\$ 136,278.21
MFO MANNING & NAPIER FD INC NEW PRO BLEND MODERATE TERM SER CL S	\$ 13,155.34	\$ 12,887.92
MFO MANNING & NAPIER FD INC NEW WORLD OPPTY S SER CL A	\$ 143,645.83	\$ 135,303.94
MFO MARKETOCRACY FDS MASTERS 100 FD	\$ 6,747.64	\$ 6,692.87
MFO MARSHALL SMALL CAP GROWTH FDS INC	\$ 4,773.39	\$ 3,874.08
MFO MARSICO INVT FD 21ST CENTURY FD	\$ 1,753,160.68	\$ 1,972,573.75
MFO MARSICO INVT FD FOCUS FD	\$ 282,937.01	\$ 312,412.80
MFO MARSICO INVT FD GLOBAL FD	\$ 3,074.48	\$ 3,420.42
MFO MARSICO INVT FD GROWTH FD	\$ 349,159.11	\$ 375,243.07
MFO MARSICO INVT FD INTL OPPORTUNITIES FD	\$ 306,054.86	\$ 348,891.99
MFO MASSACHUSETTS INVS GROWTH STK FD INCSH BEN INT CL A	\$ 33,864.38	\$ 44,283.82
MFO MASTERS SELECT FDS TR FOCUSED OPPORTUNITIES FD	\$ 110,364.46	\$ 111,197.61
MFO MASTERS SELECT FDS TR INTERNATIONAL FD	\$ 358,676.79	\$ 401,079.81
MFO MASTERS SELECT FDS TR SMALLER COS FD	\$ 43,408.30	\$ 45,337.88
MFO MASTERS SELECT FDS TR VALUE FD	\$ 171,450.15	\$ 201,875.71
MFO MATRIX ADVISORS VALUE FD INC COM	\$ 10,173.22	\$ 8,749.65
MFO MATTHEW 25 FD INC COM	\$ 10,190.50	\$ 8,292.29
MFO MATTHEWS ASIAN FDS ASIA PAC EQUITY INCOME FD	\$ 32,151.58	\$ 35,566.20
MFO MATTHEWS INTL FDS ASIAN GROWTH & INCOME FD	\$ 488,030.37	\$ 587,875.94
MFO MATTHEWS INTL FDS ASIAN TECHNOLOGY FD CL I	\$ 161,544.77	\$ 202,109.84
MFO MATTHEWS INTL FDS ASIA-PACIFIC FD	\$ 50,527.87	\$ 61,371.93
MFO MATTHEWS INTL FDS CHINA FD CL I	\$ 2,881,511.46	\$ 3,106,687.87

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MFO MATTHEWS INTL FDS INDIA FDS	\$ 633,470.93	\$ 918,541.84
MFO MATTHEWS INTL FDS JAPAN FD CL I	\$ 68,575.01	\$ 56,845.35
MFO MATTHEWS INTL FDS PAC TIGER FD CL I	\$ 1,212,154.66	\$ 1,671,547.96
MFO MATTHEWS KOREA FD	\$ 154,198.27	\$ 159,102.23
MFO MELLON INSTL FDS INVT TR BOSTON CO SMALL CAP TAX- SENSITIVE	\$ 14,077.94	\$ 13,226.83
MFO MERGER SH BEN INT	\$ 120,439.32	\$ 116,100.23
MFO MERIDIAN FD INC COM OPEN END FD	\$ 780,276.10	\$ 748,026.41
MFO MERIDIAN FD INC VALUE FD	\$ 248,974.18	\$ 227,344.36
MFO MET W FDS STRATEGIC INC FD CL M	\$ 5,977.02	\$ 5,408.03
MFO METROPOLITAN WEST FDS LOW DURATION BD FD	\$ 100,348.11	\$ 98,632.69
MFO METROPOLITAN WEST FDS TOTAL RETURN BD FD CL I	\$ 50,235.57	\$ 50,798.41
MFO METROPOLITAN WEST FDS ULTRA SHORT BDFD CL M	\$ 5,479.78	\$ 5,335.31
MFO METROPOLITAN W TOTAL RETURN BD	\$ 299,148.84	\$ 303,091.98
MFO METZLER / PAYDEN INVT GROUP EUROPEANEMERGING MKTS FD	\$ 655,949.28	\$ 739,027.75
MFO MFS SER TR I RESH INTL FD CL A	\$ 46,598.03	\$ 43,175.96
MFO MFS SER TR IV MID CAP GROWTH FD CL A	\$ 45,415.38	\$ 52,346.17
MFO MFS UTILS FD CL A	\$ 122,463.32	\$ 209,645.95
MFO MFS VALUE FD CL A	\$ 72,718.91	\$ 69,486.82
MFO MIDAS FD INC COM	\$ 72,640.48	\$ 80,489.98
MFO MID-CAP VALUE PROFUND INV CL	\$ 58,653.73	\$ 55,356.62
MFO MORGAN J P INSTL FDS JPMORGAN GLOBALSTRATEGIC INC FD	\$ 70,454.80	\$ 66,764.89
MFO MORGAN STANLEY INSTITUTIONAL FD TR MID CAP GROWTH PORTFOLIO CL I FUND	\$ 10,750.61	\$ 14,412.49
MFO MORGAN STANLEY INSTL FD INC FORMERLYMO U S REAL ESTATE I	\$ 10,881.28	\$ 7,460.27
MFO MORGAN STANLEY INSTL FD INC GLOBAL REAL ESTATE PORT CL I	\$ 106,844.50	\$ 95,170.60
MFO MORGAN STANLEY INSTL FD INC INTL REAL ESTATE PORTFOLIO CL I	\$ 59,162.67	\$ 47,121.29
MFO MORGAN STANLEY INSTL FD US MID CAP VALUE I	\$ 3,465.67	\$ 3,662.71
MFO MUNDER SER TR FORMERLY MUNDER FDS TRTO MIDCAP CORE GROWTH FD CL A	\$ 42,397.04	\$ 50,346.15
MFO MUNDER SER TR FORMERLY MUNDER FDS TRTO SMALL CAP VALUE CL A	\$ 14,748.64	\$ 11,929.40
MFO MUT SER FD INC DISCOVERY FD CL Z	\$ 113,625.70	\$ 123,022.85
MFO MUTUAL SER FD INC DISCOVERY FD CL A	\$ 24,546.27	\$ 26,541.86
MFO MUTUAL SER FD INC QUALIFIED FD CL A ISIN #US6283808003	\$ 47,624.22	\$ 45,074.13
MFO MUTUAL SER FD INC SHS FD CL Z	\$ 61,905.82	\$ 64,829.50
MFO MUTUALS COM VICE FD	\$ 23,939.67	\$ 23,810.33
MFO N E INVS TR SH BEN INT	\$ 58,639.47	\$ 54,478.97
MFO NASDAQ 100 INV	\$ 122,961.65	\$ 150,424.51
MFO NATIONWIDE MUT FDS NEW GLOBAL FINL SVCS FD CL A	\$ 21,211.31	\$ 19,494.99
MFO NATIONWIDE MUT FDS NEW INTL GROWTH FD CL A	\$ 18,742.86	\$ 18,948.34
MFO NATIONWIDE MUT FDS NEW MICRO CAP EQUITY FD CL A	\$ 8,426.34	\$ 5,967.45
MFO NATIONWIDE MUT FDS NEW SMALL CAP FD CL A	\$ 12,632.15	\$ 9,868.99
MFO NATIONWIDE MUT FDS NEW US GROWTH LEADERS FD CL A	\$ 57,661.28	\$ 52,459.94
MFO NATIONWIDE NAT RES FD CL A	\$ 162,174.33	\$ 148,630.57
MFO NATIONWIDE NAT RES FD INSTL CL	\$ 45,043.19	\$ 40,995.70
MFO NATIONWIDE TECH & COMMUNICATIONS FD CL A	\$ 30,659.87	\$ 24,503.91
MFO NATIXIS FDS TR I CGM ADVISOR TARGETED EQUITY FD CL A	\$ 1,104.11	\$ 1,060.74

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MFO NATIXIS FDS TR I LOOMIS SAYLES CORE PLUS BD FD CL A	\$ 528.61	\$ 530.39
MFO NAVELLIER PERFORMANCE FDS FUNDAMENTAL A PORTFOLIO	\$ 2,608.10	\$ 3,185.46
MFO NEEDHAM FDS INC GROWTH FD	\$ 45,445.34	\$ 43,552.69
MFO NEUBERGER & BERMAN EQTY FDS GENESIS FD	\$ 14,325.24	\$ 14,878.19
MFO NEUBERGER & BERMAN FOCUS FD OPEN ENDFD	\$ 2,454.94	\$ 2,076.77
MFO NEUBERGER & BERMAN PARTNERS EQTY FDSPARTNER FD OPEN END FD	\$ 134,971.14	\$ 146,798.58
MFO NEUBERGER BERMAN EQUITY FDS INTL FD	\$ 263,185.87	\$ 244,257.05
MFO NEUBERGER BERMAN EQUITY FDS REGENCY FD	\$ 75,257.79	\$ 76,840.05
MFO NEUBERGER BERMAN EQUITY FDS SMALL CAP GROWTH FD INV CL	\$ 22,102.33	\$ 23,889.97
MFO NEUBERGER BERMAN EQUITY FDS SOCIALLYRESPONSIVE FD	\$ 72,413.27	\$ 79,596.56
MFO NEW ECONOMY FD CL R-5	\$ 7,778.66	\$ 8,112.61
MFO NEW PERSPECTIVE FD INC CL F	\$ 53,352.40	\$ 65,716.59
MFO NEW PERSPECTIVE FD INC CL R-5	\$ 177,790.82	\$ 181,159.54
MFO NEW WORLD FD INC NEW CL A	\$ 6,463.43	\$ 6,002.96
MFO NEW WORLD FD INC NEW CL F	\$ 257,206.71	\$ 332,786.68
MFO NEW WORLD FD INC NEW CL R-4	\$ 47,668.34	\$ 63,521.53
MFO NORTH TRACK FDS INC GENEVA GROWTH FDCL A	\$ 4,123.29	\$ 4,221.89
MFO NUVEEN INVT TR NWQ MULTI-CAP VALUE FD CL A	\$ 16,434.38	\$ 14,698.64
MFO NUVEEN INVT TR NWQ SMALL CAP VALUE FD CL A	\$ 20,586.41	\$ 18,744.68
MFO OAK ASSOCS FDS RED OAK TECH SELECT PORTFOLIO	\$ 2,613.36	\$ 1,867.46
MFO OAKMARK EQTY & INC FD CL I	\$ 1,384,937.32	\$ 1,553,015.49
MFO OAKMARK FD CL I	\$ 632,585.39	\$ 615,041.96
MFO OAKMARK GLOBAL FD CL I	\$ 1,281,218.57	\$ 1,291,889.75
MFO OAKMARK INTL FD OPEN END FD	\$ 651,330.12	\$ 623,624.18
MFO OAKMARK INTL SMALL CAP FD CL I	\$ 291,927.12	\$ 231,735.63
MFO OAKMARK SELECT FD CL I	\$ 2,305,858.15	\$ 1,882,729.75
MFO OBERWEIS FDS CHINA OPPTYs FD	\$ 1,045,820.67	\$ 1,247,589.33
MFO OBERWEIS FDS INTL OPPTYs FD	\$ 40,156.12	\$ 44,894.57
MFO OBERWIES FDS EMERGING GROWTH PORTFOLIO	\$ 23,173.36	\$ 21,212.86
MFO OIL & GAS ULTRASECTOR PROFUND INV CL	\$ 481,967.85	\$ 560,611.15
MFO OLD MUT ADVISOR FDS ASSET ALLOCATIONGROWTH PORT CL A SHS	\$ 355,780.06	\$ 348,051.90
MFO OLD MUT ADVISOR FDS II ANALYTIC US LONG/SHORT FD CL Z	\$ (1.54)	\$
MFO OLSTEIN FDS ALL CAP VALUE FD ADVISERCL	\$ 75,308.42	\$ 66,012.04
MFO OPPENHEIMER CAP APPRECIATION CL A FD	\$ 4,137.53	\$ 5,572.69
MFO OPPENHEIMER COMMODITY STRATEGY TOTALRETURN FD CL A	\$ 78,836.36	\$ 74,248.15
MFO OPPENHEIMER DEVELOPING MKTS FDS CL A	\$ 346,045.66	\$ 439,601.01
MFO OPPENHEIMER GLOBAL FD CL A	\$ 66,138.45	\$ 68,494.68
MFO OPPENHEIMER GLOBAL GROWTH & INC FD CL A FORMERLY SH BEN INT TO 11 /01/1993	\$ 51,366.81	\$ 48,794.65
MFO OPPENHEIMER GOLD & SPL MINERALS FD CL A SHS	\$ 37,685.52	\$ 39,426.11
MFO OPPENHEIMER INTL BD FD CL A	\$ 191,515.07	\$ 201,001.64
MFO OPPENHEIMER INTL BD FD CL Y	\$ 10,398.51	\$ 9,850.22
MFO OPPENHEIMER INTL GROWTH FD CL A SHS	\$ 9,578.27	\$ 11,077.75
MFO OPPENHEIMER INTL SMALL CO FD CL A	\$ 274,349.72	\$ 286,093.95
MFO OPPENHEIMER MAIN STR SMALL CAP FD CLA	\$ 118,283.98	\$ 105,139.53

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MFO OPPENHEIMER QUEST FOR VALUE FDS SMALL- & MID- CAP VALUE FD CL A	\$ 104,293.41	\$ 101,259.98
MFO OPPENHEIMER SERS FD INC VALUE FD CL A	\$ 28,904.53	\$ 31,490.35
MFO OPPENHEIMER SR FLOATING RATE FD CL A	\$ 102,791.90	\$ 96,779.35
MFO OPPENHEIMER STRATEGIC INC FD SH BEN INT OPEN END FD	\$ 103,400.23	\$ 104,156.49
MFO PAC PORTFOLIO	\$ 75,846.07	\$ 88,764.61
MFO PACIFIC GLOBAL FD INC SMALL CAP FD CL A	\$ 9,219.86	\$ 9,328.16
MFO PARADIGM FDS VALUE FD	\$ 32,602.32	\$ 31,790.29
MFO PARNASSUS INCOME TR EQUITY INCOME FD	\$ 186,035.69	\$ 192,118.29
MFO PARNASSUS WORKPLACE FD	\$ 5,412.18	\$ 6,279.63
MFO PAX WORLD FDS SER TR I BALANCED FD INDIVIDUAL INVS CL	\$ 132,816.42	\$ 134,200.02
MFO PAYDEN & RYGEL INVT GROUP EMERGING MARKET BD FD	\$ 56,540.78	\$ 56,859.65
MFO PAYDEN & RYGEL INVT GROUP GNMA FD	\$ 2,968.03	\$ 2,971.04
MFO PAYDEN & RYGEL INVT GROUP HIGH INCOME FD	\$ 17,285.06	\$ 16,017.37
MFO PAYDEN & RYGEL INVT GROUP US GROWTH LEADERS FD	\$ 146,363.15	\$ 158,423.28
MFO PERM PORTFOLIO FD INC	\$ 122,199.25	\$ 130,487.79
MFO PERRITT FDS INC EMERGING OPPORTUNITIES FD	\$ 48,822.94	\$ 44,250.64
MFO PERRITT MICROCAP OPPORTUNITIES FD INC COM	\$ 239,585.98	\$ 217,356.97
MFO PIMCO AST BACKED SEC PORTFOLIO FD #460	\$ 1,345,215.34	\$ 1,371,414.66
MFO PIMCO DEVELOPING LOCAL MARKETS	\$ 1,361,498.24	\$ 1,406,229.54
MFO PIMCO FDS DEVELOPING LOC MKT FD C	\$ 479,603.76	\$ 447,835.27
MFO PIMCO FDS FGN FD INSTL	\$ 73,193.45	\$ 71,872.07
MFO PIMCO FDS MULTI MANAGER SER OPCAP RENAISSANCE FD CL D	\$ 86,058.73	\$ 74,443.06
MFO PIMCO FDS MULTI MANAGER SER OPCAP VALUE FD CL D	\$ 7,682.09	\$ 6,276.41
MFO PIMCO FDS MULTI MANAGER SER RCM GLOBAL SMALL-CAP FD CL D	\$ 115,725.11	\$ 120,407.91
MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REAL RETURN STRATEGY FD CL D	\$ 228,789.97	\$ 245,899.17
MFO PIMCO FDS PAC INVT MGMT SER COMMODITY REALRETURN STRATEGY FD INSTL	\$ 159,681.05	\$ 171,764.28
MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM FD CL D	\$ 10,272.55	\$ 10,179.88
MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO II INSTL CL	\$ 0.11	\$ 0.09
MFO PIMCO FDS PAC INVT MGMT SER ALL AST FD INSTL CL	\$ 5,000.00	\$ 4,842.69
MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD CL D	\$ 61,568.81	\$ 59,734.00
MFO PIMCO FDS PAC INVT MGMT SER EMERGINGMKTS BD FD INSTL CL	\$ 6,643.36	\$ 6,446.68
MFO PIMCO FDS PAC INVT MGMT SER FGN BD FD INSTL UNHEDGED	\$ 83,647.16	\$ 85,431.18
MFO PIMCO FDS PAC INVT MGMT SER FLTG INCOME FD INSTL CL USD	\$ 21,053.83	\$ 20,002.35
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I INTL STOCKPLUS STRATEGY CL D	\$ 59,683.21	\$ 58,727.32
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005	\$ 29,654.97	\$ 29,473.86
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 ALL AST FD CL D	\$ 268,100.57	\$ 266,126.26
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE ISSUES SEE 722005 GNMA FD CL D	\$ 17,617.41	\$ 18,007.05
MFO PIMCO FDS PAC INVT MGMT SER FOREIGN BD FD CL D UNHEDGED	\$ 9,088.36	\$ 9,566.67
MFO PIMCO FDS PAC INVT MGMT SER HI YIELDFD CL D	\$ 394,129.10	\$ 387,344.21
MFO PIMCO FDS PAC INVT MGMT SER HI YIELDFD INSTL CL	\$ 22,700.00	\$ 22,250.19
MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CORP PORTFOLIO INSTL CL	\$ 4,980,908.70	\$ 5,011,220.87
MFO PIMCO FDS PAC INVT MGMT SER LOW DURATION FD CL D	\$ 41,564.21	\$ 41,265.49
MFO PIMCO FDS PAC INVT MGMT SER PVT ACCTPORTFOLIO SER MUN SECTOR	\$ 734,012.69	\$ 719,860.87
MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN BD PORTFOLIO INSTL CL FD#488	\$ 448,127.84	\$ 460,201.23

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Asset Description	Historical Cost	Current Value
MFO PIMCO FDS PAC INVT MGMT SER REAL RETURN FD INSTL CL	\$ 120,189.86	\$ 119,792.08
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD CL D	\$ 1,833,334.26	\$ 1,876,525.26
MFO PIMCO FDS PAC INVT MGMT SER TOTAL RETURN FD INSTL CL	\$ 666,105.49	\$ 681,831.24
MFO PIMCO FDS PAC INVT MGMT SER U S GOVTSECTOR PORTFOLIO INSTL CL	\$ 11,194,565.16	\$ 12,267,742.85
MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL	\$ 2,192,287.34	\$ 2,041,593.20
MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL	\$ 3,409,255.45	\$ 3,165,414.55
MFO PIMCO FDS PAPS INTL PORTFOLIO INSTL CL	\$ 8,076,129.97	\$ 7,589,222.50
MFO PIMCO HI YIELD PORTFOLIO FD #477	\$ 1,584,617.09	\$ 1,590,291.24
MFO PIMCO HI YIELD PORTFOLIO FD #477	\$ 1,918,702.80	\$ 1,934,024.86
MFO PIMCO LOW DURATION OPEN END FD	\$ 61,017.39	\$ 62,137.23
MFO PIMCO MORTGAGE-BACKED SECURITIES FUND CLASS D	\$ 2,985.28	\$ 2,971.70
MFO PIMCO PAPS MORTGAGE PORTFOLIO INSTL CL	\$ 35,181,856.84	\$ 35,342,169.97
MFO PIMCO REAL ESTATE REAL RETURN STRATEGY FD D	\$ 36,200.37	\$ 22,452.37
MFO PIMCO REAL RETURN BD FD CL D	\$ 164,744.60	\$ 163,401.79
MFO PIONEER SER TR I OAK RIDGE LARGE CAPGROWTH FD CL A	\$ 163,992.03	\$ 173,399.32
MFO PIONEER SER TR II GROWTH LEADERS FD CL A SHS	\$ 5,729.90	\$ 3,607.71
MFO PIONEER SER TR III CULLEN VALUE FD CL Y	\$ 78,843.98	\$ 83,981.72
MFO PIONEER STRATEGIC INCOME FD CL A	\$ 4,008.76	\$ 3,976.06
MFO PRECIOUS METALS ULTRASECTOR PROFUND	\$ 23,536.04	\$ 22,319.65
MFO PREMIER INTER TERM INC CL A	\$ 199,187.72	\$ 195,824.92
MFO PRESIDIO FDS COM	\$ 45,225.16	\$ 43,754.01
MFO PRICE T ROWE GROWTH STK FD INC COM	\$ 335,708.82	\$ 359,712.98
MFO PRICE T ROWE HLTH SCI FD INC COM	\$ 149,308.04	\$ 148,278.88
MFO PRICE T ROWE MEDIA & TELECOMMUNICATIONS FD INC COM	\$ 224,665.37	\$ 222,193.99
MFO PRICE T ROWE RETIREMENT FDS INC 2015FD	\$ 10,424.23	\$ 10,185.17
MFO PRICE T ROWE RETIREMENT FDS INC 2020FD	\$ 479,366.01	\$ 481,583.61
MFO PRICE T ROWE RETIREMENT FDS INC 2025FD	\$ 128,331.43	\$ 124,506.78
MFO PRICE T ROWE RETIREMENT FDS INC 2030FD	\$ 404,203.61	\$ 425,635.29
MFO PRIMECAP ODYSSEY FDS AGGRESSIVE GROWTH FD	\$ 91,614.58	\$ 93,798.15
MFO PRIMECAP ODYSSEY FDS GROWTH FD	\$ 45,415.85	\$ 46,902.72
MFO PRIMECAP ODYSSEY FDS STK FD	\$ 35,529.53	\$ 35,912.14
MFO PRINCIPAL FD INC HIGH YIELD FD II CLA	\$ 28,999.03	\$ 27,117.54
MFO PROFESSIONALLY MANAGED FD ASTERICK XUPGRADER	\$ 753,346.96	\$ 799,358.16
MFO PROFESSIONALLY MANAGED PORTFOLIOS CAN SLIM SELECT GROWTH FD	\$ 35,377.30	\$ 38,286.54
MFO PROFESSIONALLY MANAGED PORTFOLIOS FUNDX ETF AGGRESSIVE UPGRADER FD	\$ 200,195.33	\$ 201,481.92
MFO PROFESSIONALLY MANAGED PORTFOLIOS HODGES FD	\$ 217,933.02	\$ 239,694.31
MFO PROFESSIONALLY MANAGED PORTFOLIOS OSTERWEIS FD OSTERWEIS FD	\$ 46,576.91	\$ 46,402.05
MFO PROFESSIONALLY MANAGED PORTFOLIOS PORTFOLIO 21	\$ 51,512.16	\$ 55,072.42
MFO PROFESSIONALLY MANAGED PORTFOLIOS FDASTERISK X AGGRESSIVE UPGRADER	\$ 601,410.92	\$ 656,410.16
MFO PROFESSIONALLY MANAGED PORTFOLIOS FDASTERISK X CONSERVATIVE UPGRADER	\$ 101,914.17	\$ 113,402.50
MFO PROFESSIONALLY MANAGED PORTFOLIOS X FLEXIBLE INC FD	\$ 124,730.92	\$ 126,157.51
MFO PRUDENT BEAR FDS INC COM	\$ 659,432.42	\$ 683,569.47
MFO PUTNAM INTL EQUITY FD CL A	\$ 10,309.90	\$ 9,428.82
MFO PUTNAM TAX EXEMPT INCOME FD SH BEN INT CL A	\$ 13,954.64	\$ 14,523.61

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Asset Description	Historical Cost	Current Value
MFO QUAKER INVNT TR MID-CAP VALUE FD CL A	\$ 24,878.78	\$ 23,853.49
MFO QUAKER INVNT TR STRATEGIC GROWTH FD CL A	\$ 334,323.96	\$ 352,603.58
MFO QUANTITATIVE GROUP FDS QUANT EMERGING MKTS FD ORD SHS	\$ 156,933.65	\$ 173,779.01
MFO QUANTITATIVE GROUP FDS QUANT FOREIGNVALUE FD ORD SHS	\$ 1,217,461.72	\$ 1,234,317.19
MFO RAINIER FDS MID CAP EQUITY PORTFOLIO	\$ 30,560,650.17	\$ 30,455,781.75
MFO RBB FD INC ROBECO BOSTON PARTNERS SMALL CAP VALUE	\$ 69,485.49	\$ 50,553.23
MFO REAL ESTATE ULTRASECTOR PROFUN INV CL	\$ 7,677.20	\$ 4,928.22
MFO RIM CORE EQUITY PORTFOLIO PORTFOLIO	\$ 1,686,176.27	\$ 1,615,752.67
MFO RIM SMALL/MID EQUITY PORTFOLIO MID/CAP EQTY PORTFOLIO	\$ 407,893.49	\$ 454,870.65
MFO RISING RATES OPPORTUNITY INV CL RISING RATES OPPORTUNITY	\$ 29,275.49	\$ 24,644.01
MFO RIVERSOURCE INVNT SER INC DIVERSIFIEDEQUITY INCOME FD CL R4	\$ 126,645.36	\$ 116,602.04
MFO ROBERTSON STEPHENS INVNT TR CONTRARIAN FD	\$ 195,135.09	\$ 192,687.53
MFO ROBERTSON STEPHENS INVNT TR INFO AGE FD	\$ 6,986.43	\$ 7,672.79
MFO ROBERTSON STEPHENS INVNT TR MICROCAP GROWTH FD	\$ 18,582.01	\$ 21,567.15
MFO ROWE PRICE NEW ERA FD INC	\$ 914,769.45	\$ 1,200,108.00
MFO ROWE PRICE SMALL CAP VALUE FD	\$ 19,769.32	\$ 22,648.28
MFO ROWE T PRICE BLUE CHIP GROWTH FD	\$ 133,997.70	\$ 154,018.99
MFO ROWE T PRICE CAP APPRECIATION FD ADVISOR CLASS	\$ 16,119.19	\$ 15,078.34
MFO ROWE T PRICE EQTY INC FD SH BEN INT OPEN END FD	\$ 337,375.71	\$ 346,324.44
MFO ROWE T PRICE INDEX TR INC EQTY INDEX500 FD	\$ 7,725.95	\$ 10,552.02
MFO ROWE T PRICE INTL FD INC DISCOVERY FD OPEN END FD	\$ 237,403.63	\$ 241,807.51
MFO ROWE T PRICE INTL FD INC INTL BD FD OPEN END FD	\$ 154,915.68	\$ 156,787.78
MFO ROWE T PRICE INTL FD INC NEW ASIA FDOOPEN END FD	\$ 811,330.45	\$ 893,755.25
MFO ROWE T PRICE INTL FDS EMERGING MKTS STK FD	\$ 552,492.14	\$ 653,085.06
MFO ROWE T PRICE INTL FDS INC	\$ 264,782.87	\$ 278,088.52
MFO ROWE T PRICE INTL FDS INC AFRICA ANDTHE MIDDLE EAST FD	\$ 1,500.00	\$ 1,464.41
MFO ROWE T PRICE INTL FDS INC GROWTH & INCOME FD	\$ 3,242.80	\$ 2,954.20
MFO ROWE T PRICE INTL FDS INC LATIN AMERFD	\$ 1,190,051.78	\$ 1,625,577.78
MFO ROWE T PRICE MID-CAP GROWTH FD INC COM	\$ 72,720.23	\$ 87,276.45
MFO ROWE T PRICE MID-CAP VALUE FD COM	\$ 110,390.11	\$ 109,726.42
MFO ROWE T PRICE NEW AMER GROWTH FD SH BEN INT OPEN END FD	\$ 27,767.49	\$ 25,795.83
MFO ROWE T PRICE NEW HORIZONS FD INC COM	\$ 9,711.04	\$ 9,537.73
MFO ROWE T PRICE PERS STRATEGY FDS INC	\$ 5,564.51	\$ 5,037.13
MFO ROWE T PRICE PERS STRATEGY FDS INC	\$ 65,645.95	\$ 62,736.36
MFO ROWE T PRICE PERS STRATEGY FDS INC	\$ 92,907.15	\$ 94,117.00
MFO ROWE T PRICE SCI & TECH FD INC CAP STK	\$ 1,805.05	\$ 1,167.65
MFO ROWE T PRICE SPECTRUM FD GROWTH FD	\$ 327,942.17	\$ 364,699.25
MFO ROWE T PRICE SPECTRUM FD INC INC FD OPEN END FD	\$ 43,373.30	\$ 43,062.31
MFO ROYCE FD 100 FD SVC CL	\$ 11,264.15	\$ 11,359.28
MFO ROYCE FD LOW PRICED STK FD SVC CL	\$ 587,124.20	\$ 639,161.93
MFO ROYCE FD MICRO-CAP FD INVNT CL	\$ 191,474.26	\$ 192,421.70
MFO ROYCE FD OPPORTUNITY FD	\$ 199,466.59	\$ 178,753.07
MFO ROYCE FD PA MUT FD INVNT CL	\$ 131,134.86	\$ 118,644.39
MFO ROYCE FD PREMIER FD INVNT CL	\$ 88,776.24	\$ 97,918.16

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MFO ROYCE FD TECHNOLOGY VALUE FD SVC CL	\$ 35,077.33	\$ 33,744.34
MFO ROYCE FD TOTAL RETURN FD	\$ 320,520.86	\$ 350,885.07
MFO ROYCE FD VALUE FD SVC CL	\$ 740,062.55	\$ 735,987.19
MFO ROYCE FD VALUE PLUS FD SVC CL	\$ 1,229,875.68	\$ 1,187,957.48
MFO RS EMERGING GROWTH FD	\$ 3,431.95	\$ 2,511.84
MFO RS INVT TR GLOBAL NATURAL RES FD	\$ 638,867.06	\$ 774,743.26
MFO RS INVT TR PARTNERS FD	\$ 808,461.13	\$ 847,239.91
MFO RUSSELL TR CO COMMINGLED EMP BENEFI INTL INDEX FD SER I	\$ 6,525,829.09	\$ 6,345,141.22*
MFO RYDEX INVERSE S&P 500 2X STRAT FD CL	\$ 20,798.82	\$ 21,412.54
MFO RYDEX OTC 2X STRATEGY FUND CL H	\$ 15,477.38	\$ 15,266.50
MFO RYDEX S&P 500 2X STRATEGY FUND FD CL	\$ 50,155.24	\$ 44,309.52
MFO RYDEX SER FDS	\$ 1,987.38	\$ 2,165.09
MFO RYDEX SER FDS ABSOLUTE RETURN STRATEGIES FD CL H	\$ 52,209.60	\$ 51,378.44
MFO RYDEX SER FDS BASIC MATERIALS FD INVS CL	\$ 8,569.70	\$ 10,512.96
MFO RYDEX SER FDS ENERGY SVCS FD INVS CL	\$ 65,747.35	\$ 81,337.77
MFO RYDEX SER FDS EUROPE 1.25X STRATEGY FD CL H	\$ 157,992.70	\$ 160,101.29
MFO RYDEX SER FDS HEDGED EQUITY FD CL H	\$ 5,000.00	\$ 4,691.19
MFO RYDEX SER FDS INVERSE GOVT LONG BD STRATEGY FD INV CL JUNO	\$ 9,755.50	\$ 8,512.59
MFO RYDEX SER FDS INVERSE NASDAQ-100 STRATEGY FD INV CL	\$ 51,502.81	\$ 45,148.08
MFO RYDEX SER FDS MANAGED FUTURES STRATEGY FD CL H	\$ 52,362.17	\$ 53,689.38
MFO RYDEX SER FDS NASDAQ-100 FD INV CL	\$ 533,392.08	\$ 642,434.67
MFO RYDEX SER FDS SECTOR ROTATION FD CL H SHS	\$ 270,635.44	\$ 261,121.50
MFO RYDEX SER TR URSA FD	\$ 266,159.62	\$ 246,030.67
MFO RYDEX SERIES RUSSELL 2000 ST FD CL	\$ 36,169.18	\$ 35,500.00
MFO RYDEX STRENGTHENING DOLLAR 2X FD CL H	\$ 40,000.00	\$ 40,657.69
MFO SCHRODER CAP FDS DEL U S OPPTYS FD INV SHS COMP-INV	\$ 322,458.35	\$ 353,586.43
MFO SCHWAB CAP TR ASSET DIRECTOR CONSERVATIVE INV SHS	\$ 17,599.31	\$ 18,262.34
MFO SCHWAB CAP TR ASSET DIRECTOR HIGH GROWTH FD INV SHS	\$ 135,329.83	\$ 129,767.84
MFO SCHWAB CAP TR AST DIRECTOR-AGGRESSIVE GROWTH FD	\$ 587,788.69	\$ 590,620.81
MFO SCHWAB CAP TR AST DIR BALANCED GROWTH FD	\$ 149,624.66	\$ 149,933.07
MFO SCHWAB CAP TR BALANCED FD INV SHS	\$ 343,866.35	\$ 353,644.16
MFO SCHWAB CAP TR CORE EQUITY FD	\$ 1,093,611.43	\$ 1,164,947.69
MFO SCHWAB CAP TR DIVID EQTY FD INV SHS	\$ 519,932.55	\$ 551,373.34
MFO SCHWAB CAP TR DIVIDEND EQUITY FD SELECT SHS	\$ 207,520.02	\$ 213,808.07
MFO SCHWAB CAP TR FINL SVCS FD	\$ 134,569.82	\$ 128,992.13
MFO SCHWAB CAP TR FUNDAMENTAL INTL LARGE CO INDEX FD	\$ 2,234.67	\$ 2,134.19
MFO SCHWAB CAP TR FUNDAMENTAL INTL LARGE CO INDEX FD	\$ 12,347.49	\$ 12,612.59
MFO SCHWAB CAP TR FUNDAMENTAL INTL LARGE CO INDEX FD	\$ 74,186.49	\$ 74,770.53
MFO SCHWAB CAP TR FUNDAMENTAL US SMALL-MID CO INDEX FD	\$ 7,133.03	\$ 7,046.67
MFO SCHWAB CAP TR FUNDAMENTAL US LARGE CO INDEX FD TM	\$ 6,234.96	\$ 6,041.27
MFO SCHWAB CAP TR FUNDAMENTAL US LARGE CO INDEX FD TM	\$ 12,741.85	\$ 12,176.02
MFO SCHWAB CAP TR HEALTH CARE FD	\$ 962,040.18	\$ 1,025,470.51
MFO SCHWAB CAP TR HEDGED EQUITY FD INV SHS	\$ 129,817.82	\$ 131,687.77
MFO SCHWAB CAP TR INTL INDEX FD INV SHS	\$ 263,683.65	\$ 292,055.96

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MFO SCHWAB CAP TR INTL INDEX FD SELECT SHS	\$ 266,423.66	\$ 287,822.18
MFO SCHWAB CAP TR LARGE CAP GROWTH FD SELECT SHS	\$ 22,887.42	\$ 22,991.29
MFO SCHWAB CAP TR LAUDUS INTL MARKETMASTERS FD INV SHS	\$ 1,277,582.03	\$ 1,345,643.79
MFO SCHWAB CAP TR LAUDUS SMALL-CAP MARKETMASTERS FD INV	\$ 6,014.79	\$ 6,000.70
MFO SCHWAB CAP TR PREMIER EQUITY FD SELECT SHS	\$ 231,098.36	\$ 248,144.29
MFO SCHWAB CAP TR PREMIER EQUITY FD INV SHS	\$ 366,447.85	\$ 369,638.89
MFO SCHWAB CAP TR S&P 500 INDEX FD SELECT SHS	\$ 160,123.08	\$ 177,173.00
MFO SCHWAB CAP TR S&P 500 INDEX FD INV SHS	\$ 405,721.83	\$ 468,026.64
MFO SCHWAB CAP TR SMALL CAP EQTY FD INV SHS	\$ 828,879.95	\$ 745,266.48
MFO SCHWAB CAP TR SMALL CAP INDEX FD INVSHS	\$ 116,648.20	\$ 100,524.84
MFO SCHWAB CAP TR TARGET 2010 FD	\$ 184,009.69	\$ 181,827.18
MFO SCHWAB CAP TR TARGET 2020 FD	\$ 452,669.98	\$ 456,319.99
MFO SCHWAB CAP TR TARGET 2030 FD	\$ 94,792.81	\$ 96,356.91
MFO SCHWAB CAP TR TARGET 2040 FD	\$ 36,663.95	\$ 41,755.49
MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS PREMIER SWEEP SHS	\$ 130,127.85	\$ 130,127.85
MFO SCHWAB CHARLES FAMILY FDS ADVISOR CASH RESVS SWEEP SHS	\$ 131,015.93	\$ 131,015.93
MFO SCHWAB CHARLES FAMILY FDS INV MONEY FD	\$ 500,944.19	\$ 500,944.19
MFO SCHWAB CHARLES FAMILY FDS VALUE ADVANTAGE MONEY FD	\$ 9,863,261.12	\$ 9,863,261.12
MFO SCHWAB FAMILY FD MONEY MKT FD	\$ 138,783,684.21	\$ 138,793,000.02
MFO SCHWAB GOVT SEC FD	\$ 543,007.70	\$ 543,007.70
MFO SCHWAB INVTS 1000 INDEX FD INV SHS	\$ 310,176.19	\$ 357,958.40
MFO SCHWAB INVTS 1000 INDEX FD SELECT SHS	\$ 197,448.79	\$ 203,645.87
MFO SCHWAB INVTS GLOBAL REAL ESTATE FD INV SHS	\$ 89,546.01	\$ 76,322.68
MFO SCHWAB INVTS GLOBAL REAL ESTATE FD SELECT SHS	\$ 388,544.77	\$ 324,179.52
MFO SCHWAB INVTS INFLATION PROTECTED FD INVS SHS	\$ 15,410.12	\$ 15,695.40
MFO SCHWAB INVTS U S GOVT BD FD SHORT TERM BOND MARKET INDEX FUND	\$ 265,731.96	\$ 264,812.41
MFO SCHWAB SMALL CAP INDEX SELECT	\$ 275,682.98	\$ 238,964.18
MFO SCHWAB TOTAL BOND MKT INDEX FD	\$ 118,856.36	\$ 118,382.88
MFO SCHWAB TOTAL STOCK MARKET INDEX FUND	\$ 363,613.09	\$ 362,305.31
MFO SCHWAB U.S TREAS MONEY FD	\$ 2,315,621.11	\$ 2,315,621.11
MFO SCHWAB YIELD PLUS FD YIELDPLUS FD INV SHS	\$ 118,871.17	\$ 111,838.32
MFO SCHWAB YIELD PLUS FD YIELDPLUS FD SELECT SHS	\$ 900,171.63	\$ 845,098.39
MFO SCHWARTZ INVT TR	\$ 15,120.66	\$ 16,038.32
MFO SCHWARTZ INVT TR AVE MARIA CATHOLIC VALUES FD	\$ 37,002.36	\$ 32,654.92
MFO SELECTED AMER SH INC CAP STK OPEN END FD	\$ 1,058,612.68	\$ 1,146,884.03
MFO SELECTED AMERN SHS INC CL D	\$ 86,937.78	\$ 96,634.58
MFO SELECTED SPL SHS INC	\$ 4,075.65	\$ 3,678.84
MFO SELECTED SPL SHS INC CL D	\$ 11,173.33	\$ 9,967.75
MFO SELIGMAN COMMUNICATIONS & INFORMATION FD INC CL A	\$ 17,000.00	\$ 22,696.42
MFO SELIGMAN LASALLE MONTHLY DIVID REAL ESTATE FD CL A	\$ 7,663.86	\$ 4,598.98
MFO SELIGMAN VALUE FD SER INC LARGE-CAP VALUE FD CL A	\$ 33,014.75	\$ 35,020.28
MFO SELIGMAN VALUE FD SER INC SMALLER CAP VALUE FD CL A	\$ 61,641.86	\$ 53,233.06
MFO SHORT REAL ESTATE PROFUND INVESTOR	\$ 32,249.85	\$ 33,675.20
MFO SHORT SMALL-CAP INV CL	\$ 48,543.50	\$ 48,889.87

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Asset Description	Historical Cost	Current Value
MFO SHORT TERM U S TREAS PORTFOLIO	\$ 42,664.76	\$ 43,877.26
MFO SIT LARGE CAP GROWTH FD	\$ 168,969.35	\$ 181,173.65
MFO SIT MID CAP GROWTH FD INC	\$ 45,070.36	\$ 51,687.20
MFO SMALL CAPITLIZATION GROWTH PORT INV	\$ 114,176.20	\$ 120,423.88
MFO SMALL-CAP PROFUND INV CL	\$ 53,829.70	\$ 67,535.37
MFO SMALLCAP WORLD FD INC CL F	\$ 113,772.15	\$ 110,441.03
MFO SMALLCAP WORLD FD INC CL R-5	\$ 23,475.46	\$ 24,452.68
MFO SMALLCAP WORLD FD INC OPEN END FD	\$ 11,039.91	\$ 9,664.58
MFO SOUND SHORE FD INC COM	\$ 555,898.83	\$ 534,100.49
MFO SPECTRA FD N	\$ 13,203.39	\$ 19,012.38
MFO STRATTON FDS INC SMALL-CAP VALUE FD	\$ 65,417.11	\$ 63,901.09
MFO STRONG ASIA PAC FD INC INV SER	\$ 183,142.80	\$ 191,164.49
MFO STRONG EQTY FDS INC MID CAP DISCIPLINED FD INV SER	\$ 64,848.02	\$ 57,063.09
MFO STRONG EQUITY FDS II INC SMALL CO VALUE FD	\$ 34,591.94	\$ 30,593.72
MFO STRONG INTL EQTY FDS INC OVERSEAS FD INV SER	\$ 2,204.78	\$ 2,315.57
MFO T ROWE PRICE CAP APPRECIATION FD OPEN END FD	\$ 1,562,595.21	\$ 1,504,755.77
MFO T ROWE PRICE FINL SVCS FD INC COM #117	\$ 1,469.43	\$ 1,123.83
MFO T ROWE PRICE INTL FDS INC EMERGING MKTS FD #110	\$ 68,576.37	\$ 66,577.52
MFO T ROWE PRICE NEW INC FD INC	\$ 8,736.91	\$ 8,960.22
MFO TAMARACK FDS TR ENTERPRISE FD CL S	\$ 22,821.64	\$ 24,176.65
MFO TAMARACK FDS TR MICROCAP VALUE FD CL	\$ 91,561.21	\$ 82,409.40
MFO TARGET RETIREMENT 2020 FD	\$ 144,712.49	\$ 144,314.12
MFO TARGET RETIREMENT 2030 FD	\$ 50,540.27	\$ 50,646.60
MFO TCW FDS INC FORMERLY TCW GALILEO FDSIN DIVERSIFIED VALUE FD CL N	\$ 52,440.98	\$ 53,515.94
MFO TCW FUNDS INC VALUE OPPORTUNITES FD	\$ 49,129.32	\$ 44,831.70
MFO TCW GALILEO FDS INC DIVIDEND FOCUSED FD	\$ 233,440.26	\$ 240,216.14
MFO TCW GALILEO FDS INC OPPORTUNITY FD CL N	\$ 8,411.65	\$ 6,923.78
MFO TCW GALILEO FDS INC SELCT EQUITIES FD CL N	\$ 54,279.80	\$ 56,593.52
MFO TCW GALILEO FDS INC SMALL CAP GROWTHFD CL N	\$ 10,000.00	\$ 9,100.85
MFO TCW GALILEO FDS INC TOTAL RETURN BD FD CL N SHS	\$ 11,517.52	\$ 11,659.55
MFO TCW TOTAL RETURN BD FD CL I SHS	\$ 18,844.62	\$ 19,108.90
MFO TECH FOCUS FD	\$ 5,129.89	\$ 5,726.91
MFO TEMPLETON CHINA WORLD FD FORMERLY TEMPL ADVISOR CL	\$ 67,510.31	\$ 141,603.15
MFO TEMPLETON GLOBAL INVT TR BRIC FD CL A	\$ 82,235.06	\$ 85,974.69
MFO TEMPLETON GROWTH FD INC CL A	\$ 29,038.93	\$ 28,395.79
MFO TEMPLETON INC TR GLOBAL BD FD CL A GLOBAL BD FD A	\$ 91,580.00	\$ 94,537.01
MFO TFS CAP INVT TR MKT NEUTRAL FD	\$ 18,890.58	\$ 20,426.21
MFO THIRD AVE TR INTL VALUE FD	\$ 206,980.57	\$ 194,357.36
MFO THIRD AVE TR VALUE TR	\$ 1,619,314.37	\$ 1,675,299.63
MFO THOMAS WHITE INTL FD	\$ 104,582.33	\$ 117,881.36
MFO THOMPSON PLUMB FDS INC BD FD	\$ 2,761.86	\$ 2,773.02
MFO THOMPSON PLUMB FDS INC GROWTH FD	\$ 106,480.41	\$ 94,443.54
MFO THORNBURG INC TR LTD TERM US GOVT FD	\$ 2,810.83	\$ 2,880.40
MFO THORNBURG INTL VALUE FD	\$ 145,986.81	\$ 160,963.88

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Asset Description	Historical Cost	Current Value
MFO THORNBURG INVT TR CORE GROWTH FD CL I	\$ 25,000.00	\$ 25,799.91
MFO THORNBURG INVT TR GLOBAL OPPORTUNITIES FD CL I	\$ 33,480.11	\$ 31,033.05
MFO THORNBURG INVT TR GROWTH FUND CL A SHS	\$ 82,260.62	\$ 98,772.24
MFO THORNBURG INVT TR INTL VALUE FD CL A	\$ 236,751.68	\$ 261,074.71
MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL A SHS	\$ 58,729.70	\$ 67,238.56
MFO THORNBURG INVT TR INVT INCOME BUILDER FD CL I	\$ 78,674.94	\$ 86,385.43
MFO THORNBURG INVT TR VALUE FD CL A	\$ 82,514.50	\$ 76,342.96
MFO THORNBURG INVT TR VALUE FD CL I	\$ 25,000.00	\$ 22,459.16
MFO TIAA-CREF INSTL MUT FDS EQUITY INDEXFD RETAIL CL	\$ 1,227.73	\$ 1,785.55
MFO TIAA-CREF INSTL MUT FDS GROWTH & INCOME FD RETAIL CL	\$ 10,363.95	\$ 10,869.11
MFO TIP FDS TURNER NEW ENTERPRISE FD CL I	\$ 33,690.00	\$ 32,400.06
MFO TOCQUEVILLE GOLD FD	\$ 833,418.07	\$ 850,028.36
MFO TOCQUEVILLE INTL VALUE FD CL F	\$ 17,415.18	\$ 14,901.41
MFO TOCQUEVILLE TR TOCQUEVILLE FD CL A	\$ 415,098.60	\$ 408,072.45
MFO TORRAY FD SH BEN INT	\$ 327,033.42	\$ 293,166.32
MFO TOUCHSTONE FDS GROUP TR MID CAP FD CL Z	\$ 5,000.00	\$ 5,032.01
MFO TOUCHSTONE FDS GROUP TR SMALL CAP VALUE OPPTYS FD	\$ 232,443.62	\$ 214,724.32
MFO TOUCHSTONE STRATEGIC TR LARGE CAP GROWTH FD CL A	\$ 15,805.33	\$ 18,710.73
MFO TOUCHSTONE STRATEGIC TR MID CAP GROWTH FD CL A	\$ 347,999.26	\$ 360,694.85
MFO TRANSAMERICA INVS INC PREMIER BALANCED FD INV SHS	\$ 10,713.33	\$ 11,796.48
MFO TRANSAMERICA INVS INC PREMIER DIVDERSIFIED EQUITY FD INVS CL	\$ 31,779.61	\$ 37,738.82
MFO TRANSAMERICA INVS INC PREMIER EQUITYFD INV SHS	\$ 364,479.15	\$ 392,735.56
MFO TURNER FDS LARGE CAP GROWTH FD INV CL	\$ 10,000.00	\$ 10,271.50
MFO TURNER FDS MIDCAP FD INSTL CL	\$ 1,724,038.15	\$ 1,822,620.88
MFO TURNER FDS SMALL CAP GROWTH FD	\$ 5,200.50	\$ 7,637.08
MFO TWEEDY BROWNE FD INC GLOBAL VALUE FD	\$ 335,636.21	\$ 415,581.74
MFO U S GLOBAL ACCOLADE FDS EASTN EUROPEAN FD	\$ 938,341.37	\$ 1,006,566.90
MFO U S GLOBAL INVESTORS FDS FORMERLY UNITE U S ALL AMERN EQTY FD	\$ 6,268.73	\$ 5,795.63
MFO U S GLOBAL INVESTORS FDS FORMERLY UTD SVCS FDS TO 02/25/1997 PROSPECTOR FD	\$ 1,199,015.91	\$ 1,254,152.03
MFO ULTRA EMERGING MKTS PROFUND INVS CL	\$ 305,155.55	\$ 249,809.95
MFO ULTRA INTL PROFUND INVS CL	\$ 12,894.92	\$ 13,108.40
MFO ULTRA MID CAP PROFUND INVS CL	\$ 111,193.62	\$ 115,352.02
MFO ULTRA NASDAQ 100 INV	\$ 37,438.07	\$ 37,738.62
MFO ULTRA SHORT NASDAQ 100 INV	\$ 67,626.42	\$ 55,499.52
MFO ULTRABEAR PROFUND INVS CL	\$ 15,590.64	\$ 12,740.00
MFO ULTRABULL PROFUND INVS CL	\$ 32,473.95	\$ 30,274.13
MFO ULTRADOW 30 PROFUND INV CL	\$ 30,685.22	\$ 30,332.26
MFO ULTRASHORT SMALL-CAP FD INV CL	\$ 5,346.01	\$ 5,353.57
MFO ULTRASMALLCAP PROFUND INV CL	\$ 3,170.13	\$ 2,884.16
MFO UMB SCOUT FDS INTL FD	\$ 1,423,073.38	\$ 1,682,056.27
MFO UMB SCOUT FDS MID CAP FD	\$ 6,062.97	\$ 5,895.59
MFO UMB SCOUT FDS SMALL CAP FD	\$ 225,818.09	\$ 229,503.61
MFO UMB SCOUT FDS STOCK FD	\$ 3,141.44	\$
MFO UNDISCOVERED MANAGERS FDS BEHAVIORALVALUE FD INSTL CL	\$ 43,294.85	\$ 38,194.74

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AS OF DECEMBER 31, 2007

Asset Description	Historical Cost	Current Value
MFO UNIFIED SER TR IMS CAP VALUE FD	\$ 59,792.19	\$ 57,999.59
MFO US GLOBAL INVESTORS GOLD & PRECIOUS METALS FD	\$ 69,213.21	\$ 67,105.83
MFO US TREAS BD PORTFOLIO	\$ 13,829.32	\$ 13,464.84
MFO USGI WOLD PRECIOUS MINERAL FUND	\$ 1,095,538.82	\$ 1,038,873.65
MFO UTD SVCS FDS CHINA REGION OPPORTUNITY FD	\$ 35,196.74	\$ 26,146.66
MFO VALUE LINE INC FD INC COM	\$ 60,327.33	\$ 57,875.51
MFO VALUE LINE PREMIER GROWTH FD INC	\$ 385,842.84	\$ 472,818.51
MFO VALUE LINE SMALL-CAP GROWTH FD INC COM	\$ 365,296.31	\$ 398,220.77
MFO VAN ECK FDS EMERGING MKTS FD CL A	\$ 43,371.23	\$ 40,138.23
MFO VAN ECK FDS INTL INVS FD A	\$ 16,591.40	\$ 18,121.07
MFO VAN ECK GLOBAL HARD AST CL A	\$ 9,128.01	\$ 11,882.50
MFO VAN KAMPEN AMERN CAP COMSTOCK FD CL A	\$ 138,326.60	\$ 132,268.66
MFO VAN KAMPEN AMERN CAP EQTY INC FD CL A	\$ 195,071.82	\$ 186,697.54
MFO VAN KAMPEN AMERN CAP STRATEGIC GROWTH FD CL A	\$ 32,179.98	\$ 39,955.02
MFO VANGUARD 500 INDEX FUND SIGNAL	\$ 574,117.56	\$ 704,910.70
MFO VANGUARD AST ALLOCATION FD INC COM	\$ 12,284.91	\$ 12,780.96
MFO VANGUARD AST ALLOCATION FD INC U S VALUE FD	\$ 30,147.47	\$ 27,777.29
MFO VANGUARD BD INDEX FD INC COM	\$ 219,666.59	\$ 220,657.57
MFO VANGUARD BD INDEX FD INC INTER TERM PORTFOLIO FD VANGUARD BD INDEX FD	\$ 126,015.42	\$ 126,680.86
MFO VANGUARD BD INDEX FD INC LONG TERM PORTFOLIO FD	\$ 156,350.49	\$ 156,510.70
MFO VANGUARD BD INDEX FD INC SHORT TERM PORTFOLIO FD	\$ 117,359.89	\$ 117,563.76
MFO VANGUARD BD INDEX FD INC TOTAL BD MKT INDEX FD SIGNAL SHS	\$ 51,367.35	\$ 51,216.12
MFO VANGUARD CONV SECS FD SH BEN INT	\$ 10,811.23	\$ 10,246.55
MFO VANGUARD DEVELOPED MKTS INDEX FD	\$ 45,868.50	\$ 46,922.86
MFO VANGUARD EQTY INC FD INC COM	\$ 50,083.90	\$ 48,164.03
MFO VANGUARD EQTY INC FD INC GROWTH EQTYFD	\$ 12,834.25	\$ 18,746.88
MFO VANGUARD EXPLORER FD / VANGUARD EXPLORER FD INC TO 6/30/1998 COM	\$ 44,346.99	\$ 40,598.02
MFO VANGUARD FENWAY FDS PRIMECAP CORE FDINVS SHS	\$ 298,038.13	\$ 341,018.06
MFO VANGUARD FIXED INCOME SECS FD INC HIGH YIELD BD PORTFOLIO	\$ 266,771.48	\$ 253,556.21
MFO VANGUARD FXD INC SECS FD INC INFLATION-PROTECTED SECS FD #119	\$ 528,509.88	\$ 539,556.21
MFO VANGUARD GROWTH & INC FD	\$ 108,236.52	\$ 103,793.95
MFO VANGUARD GROWTH & INC FD ADMIRAL SH FD#593	\$ 100,049.95	\$ 85,972.68
MFO VANGUARD GROWTH INDEX	\$ 122,738.03	\$ 135,190.57
MFO VANGUARD HORIZON FDS INC CAP OPPORTUNITY PORTFOLIO	\$ 138,514.09	\$ 180,996.81
MFO VANGUARD HORIZON GLOBAL EQTY FD #129	\$ 1,139,205.51	\$ 1,163,920.79
MFO VANGUARD INDEX TR - 500 PORTFOLIO SHBEN INT OPEN END FD	\$ 603,341.16	\$ 669,957.74
MFO VANGUARD INDEX TR EXTD MKT PORTFOLIO OPEN END FD	\$ 43,844.70	\$ 51,791.66
MFO VANGUARD INDEX TR MID CAPITALIZATION STK PORT INV SH	\$ 325,028.57	\$ 360,219.14
MFO VANGUARD INDEX TR SMALL CAPITALIZATION VALUE STK INV SH	\$ 249,528.42	\$ 244,567.52
MFO VANGUARD INTL EQTY INDEX FD INC EMERGING MKTS PORTFOLIO	\$ 616,992.71	\$ 766,765.89
MFO VANGUARD INTL VALUE FD	\$ 457,160.15	\$ 481,576.55
MFO VANGUARD INTM TERM INVT GRADE ADMR	\$ 216,917.72	\$ 218,683.38
MFO VANGUARD LARGE-CAP INDEX FD INV SHS	\$ 208,387.18	\$ 202,328.92
MFO VANGUARD LIFE STRATEGY INC FD PORTFOLIO	\$ 13,573.11	\$ 13,768.66

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Asset Description	Historical Cost	Current Value
MFO VANGUARD LONG-TERM INVT GRADE FD	\$ 63,136.41	\$ 62,030.04
MFO VANGUARD MID-CAP GROWTH FD INVS SHS	\$ 64,354.94	\$ 79,937.80
MFO VANGUARD PRIMECAP FUND	\$ 42,855.93	\$ 59,985.95
MFO VANGUARD SHORT TERM INVT GRADE INV.	\$ 652,546.35	\$ 655,932.91
MFO VANGUARD SMALL-CAP INDEX FD	\$ 254,325.77	\$ 280,170.57
MFO VANGUARD SPECIALIZED PORTFOLIOS DIVID GROWTH FD	\$ 42,301.96	\$ 41,908.87
MFO VANGUARD SPECIALIZED PORTFOLIOS ENERGY FD	\$ 1,090,634.90	\$ 1,360,610.21
MFO VANGUARD SPECIALIZED PORTFOLIOS HEALTH CARE FD	\$ 892,610.44	\$ 994,766.46
MFO VANGUARD SPECIALIZED PORTFOLIOS PRECIOUS METALS & MNG FD	\$ 967,262.65	\$ 1,149,302.86
MFO VANGUARD STAR FD LIFESTRATEGY GROWTHFD	\$ 10,817.09	\$ 13,364.29
MFO VANGUARD STAR FD STAR FD	\$ 22,313.84	\$ 23,326.34
MFO VANGUARD STRATEGIC EQTY FD	\$ 40,159.67	\$ 35,313.04
MFO VANGUARD TARGET RET FD 2025 #304	\$ 203,163.78	\$ 207,442.11
MFO VANGUARD TARGET RET FD 2035	\$ 13,321.62	\$ 13,710.33
MFO VANGUARD TARGET RET FD 2045 #306	\$ 38,768.74	\$ 36,871.52
MFO VANGUARD TOTAL INTL STK INDX FD	\$ 550,540.03	\$ 664,484.50
MFO VANGUARD TOTAL STK MKT INDEX FD INV SH	\$ 1,321,523.86	\$ 1,454,031.31
MFO VANGUARD TX-MANAGED FD TX-MANAGED INTL FD #127	\$ 10,545.53	\$ 11,808.92
MFO VANGUARD VALUE INDEX	\$ 419,927.75	\$ 434,859.48
MFO VANGUARD WELLESLEY INC FD COM	\$ 699,218.95	\$ 708,959.51
MFO VANGUARD WELLINGTON FD COM	\$ 523,413.46	\$ 532,627.03
MFO VANGUARD WHITEHALL FDS INTL EXPLORERFD INVS SHS	\$ 114,994.33	\$ 122,512.80
MFO VANGUARD WHITEHALL FDS SELECTED VALUE FD INVS SHS	\$ 189,360.65	\$ 179,048.37
MFO VANGUARD WINDSOR II FD	\$ 283,091.19	\$ 263,042.93
MFO VANGUARD WINDSOR MUT FD VWNDX	\$ 237,097.39	\$ 211,299.50
MFO VANGUARD WORLD FD FTSE SOCIAL INDEX FD INV SHS	\$ 11,366.43	\$ 11,017.55
MFO VANGUARD WORLD FD INTL GROWTH FD	\$ 512,527.66	\$ 544,930.67
MFO WASATCH ADVISORS FDS INC INCOME FD	\$ 27,768.70	\$ 29,949.33
MFO WASATCH ADVISORS FDS INC MICRO CAP FD	\$ 512,423.31	\$ 448,256.69
MFO WASATCH ADVISORS FDS INC ULTRA GROWTH FD	\$ 48,191.85	\$ 48,980.99
MFO WASATCH CORE GROWTH FD	\$ 189,385.44	\$ 174,358.52
MFO WASATCH FDS INC GLOBAL SCI & TECHNOLOGY FD	\$ 81,418.93	\$ 86,860.09
MFO WASATCH FDS INC HERITAGE GROWTH FD	\$ 23,823.13	\$ 24,795.39
MFO WASATCH FDS INC INTL GROWTH FD	\$ 124,845.45	\$ 132,935.24
MFO WASATCH FDS INC MICRO CAP VALUE FD	\$ 42,038.53	\$ 47,160.41
MFO WASATCH FDS INC SMALL CAP VALUE FD	\$ 156,138.87	\$ 126,200.24
MFO WASATCH SMALL CAP GROWTH FD	\$ 157,952.00	\$ 164,949.69
MFO WASH MUT INVESTORS FD INC CAP OPEN END FD	\$ 63,510.91	\$ 59,166.87
MFO WASHINGTON MUT INVS FD INC CL R-5	\$ 52,166.35	\$ 47,971.71
MFO WEITZ FDS HICKORY FD	\$ 8,068.21	\$ 6,723.39
MFO WEITZ FDS PARTNERS VALUE FD	\$ 166,344.72	\$ 148,186.94
MFO WEITZ FDS VALUE FD	\$ 399,235.26	\$ 336,156.33
MFO WELLS FAMILY REAL ESTATE FDS WELLS DOW JONES WILSHIRE US REIT	\$ 51,386.92	\$ 42,389.30
MFO WELLS FARGO FDS TR ADVANTAGE CORPORATE BD FD INV CL	\$ 85,518.18	\$ 84,413.23

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Asset Description	Historical Cost	Current Value
MFO WELLS FARGO FDS TR ADVANTAGE DISCOVERY FD INV CL	\$ 46,815.26	\$ 54,918.67
MFO WELLS FARGO FDS TR ADVANTAGE ENTERPRISE FD INV CL	\$ 1,225.67	\$ 1,709.21
MFO WELLS FARGO FDS TR ADVANTAGE OPPORTUNITY FD INV CL	\$ 121,347.52	\$ 108,438.99
MFO WELLS FARGO FDS TR ADVANTAGE SMALL/MID CAP VALUE FD INV CL	\$ 12,672.29	\$ 11,801.65
MFO WELLS FARGO FDS TR ADVANTAGE C&B LARGE CAP VALUE FD CL D	\$ 48,487.60	\$ 46,591.36
MFO WELLS FARGO FDS TR ADVANTAGE C&B MIDCAP VALUE FD CL D	\$ 59,365.22	\$ 45,562.79
MFO WELLS FARGO FDS TR ADVANTAGE LARGE CAP GROWTH FD INV CL	\$ 30,580.10	\$ 35,156.04
MFO WELLS FARGO FDS TR ADVANTAGE LARGE CO CORE FD CL Z	\$ 6,867.25	\$ 6,149.62
MFO WELLS FARGO FDS TR ADVANTAGE SMALL CAP VALUE FD CL Z	\$ 68,638.93	\$ 67,833.72
MFO WELLS FARGO FDS TR ADVANTAGE ULTRA SHORT TERM INCOME FD	\$ 3,425.83	\$ 3,353.05
MFO WESTCORE PLUS BD FD	\$ 40,997.53	\$ 40,951.61
MFO WESTCORE TR FLEXIBLE INCOME FD RETAIL CL	\$ 51,038.82	\$ 46,572.81
MFO WESTCORE TR SMALL-CAP VALUE FD RETAIL CL	\$ 7,000.00	\$ 6,518.92
MFO WESTERN ASSET FDS INC CORE BD PORT FINL INTER CL	\$ 49,061.37	\$ 48,065.56
MFO WESTERN ASSET FDS INC CORE PLUS BD PORT FINL INTER CL	\$ 32,936.29	\$ 31,851.50
MFO WESTERN ASSET FDS INC NON-US OPPORTUNITY BD PORT INSTL CL	\$ 3,688,398.54	\$ 3,613,463.58
MFO WESTPORT SELECT CAP EQTY CL I	\$ 85,306.31	\$ 74,901.08
MFO WESTPORT SELECT CAP FD CL R	\$ 15,955.43	\$ 17,915.55
MFO WEXFORD TR MUHLENKAMP FD	\$ 271,967.24	\$ 229,416.27
MFO WHITE OAKS GROWTH FD	\$ 41,465.09	\$ 27,770.54
MFO WILLIAM BLAIR INTL GROWTH FD GROWTH SHS	\$ 496,905.11	\$ 657,238.60
MFO WILSHIRE TARGET FDS INC 5000 INDEX PORTFOLIO INVT CL	\$ 225,837.67	\$ 268,619.75
MFO WILSHIRE TARGET FDS INC LARGE CO GROWTH PORTFOLIO INVT CL	\$ 16,560.05	\$ 16,746.28
MFO WINTERGREEN FD INC COM	\$ 368,295.69	\$ 399,622.03
MFO WORLD FDS INC NEW EASTERN EUROPEAN EQUITY FD CL A	\$ 3,630.79	\$ 3,511.09
MFO WRIGHT MANAGED EQTY TR INTL BLUE CHIP EQUITIES FD STD SH	\$ 7,796.01	\$ 8,084.68
MFO YACKTMAN FD INC COM	\$ 5,812.46	\$ 6,161.78
MFO YACKTMAN FD INC FOCUSED FD	\$ 6,219.80	\$ 5,252.62
MFO YELLOW PAGES INCOME FD	\$ 16,251.92	\$ 16,619.00
MFS SER TR X NEW ENDEAVOR FD CL A	\$ 8,291.48	\$ 7,145.58
MORGAN STANLEY GLOBAL OPPORTUNITY BD	\$ 10,129.23	\$ 7,667.00
MORGAN STANLEY INDIA INVT FD INC	\$ 52,912.15	\$ 62,114.73
NUVEEN EQTY PREM OPPORTUNITY FD COM	\$ 46,547.07	\$ 40,605.03
PENN W ENERGY TR UNIT	\$ 537,827.57	\$ 456,508.00
REORG/MFO UNIFIED SER TR DRE CONTRAR SMA CAP VAL FD CUS CHAN 01/23/2008	\$ 32,367.28	\$ 33,125.69
S&P N AMERN NAT RES SECTOR INDEX FD	\$ 34,269.81	\$ 38,029.41
S&P N AMERN TECH SECTOR INDEX FD	\$ 48,366.52	\$ 47,672.00
SCHWAB CAP TR LARGE CAP GROWTH FD INV SHS	\$ 198,356.14	\$ 210,669.98
SCHWAB CAP TR LAUDUS INTL MARKETMASTERS FD SELECT	\$ 219,115.18	\$ 211,105.80
SCHWAB CAP TR SMALL CAP EQTY FD SELECT SHS	\$ 566,484.86	\$ 511,246.40
SCHWAB CHARLES FAMILY FDS CASH RESVS	\$ 2,220,676.02	\$ 2,220,676.02
SEMICONDUCTOR HOLDRS TR DEPOS RCPT	\$ 6,979.00	\$ 6,492.00
TEMPLETON EMERGING MARKETS FD CLOSED ENDFD ST CHANGED FROM MD TO DE	\$ 62,673.75	\$ 76,359.60
UNI SER TR SOUND MIND INVESTING FD	\$ 27,460.30	\$ 28,250.86

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Asset Description	Historical Cost	Current Value
VANGUARD EMERGING MARKETS ETF	\$ 1,092,892.82	\$ 1,347,867.86
VERMILION ENERGY TRUST UNITS	\$ 7,664.86	\$ 10,404.87
Value of Interest in Registered Investment Companies Total	\$ 701,212,491.98	\$ 723,672,472.67
Grand Total	\$ 2,905,457,092.45	\$ 3,130,087,819.39

Reconciliation

	(in millions)
Investments per Statement of Net assets Available for Benefits	\$ 3,184
Less pending trade payables net	(54)
Assets per schedule of assets held for investment purposes (above)	\$ 3,130

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SIGNATURES

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the Plan Administrator has duly caused this annual report to be signed on its behalf by the undersigned hereunto duly authorized.

Date: June 30, 2008

United Airlines Pilot Directed Account Plan

/s/ M. Lynn Hughitt

M. Lynn Hughitt

Member

Retirement and Welfare Administration Committee, the Plan
Administrator

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EXHIBIT INDEX

Exhibit No.	Description
23	Consent of Independent Registered Public Accounting Firm