

United Continental Holdings, Inc.

Form 11-K

June 22, 2012

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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, 2011

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:

United Continental Holdings, Inc.

77 W. Wacker Drive

Chicago, Illinois 60601

(312) 997-8000

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The following exhibit is filed herewith: Exhibit 23.1 Consent of the Independent Registered Public Accounting Firm	

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

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REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Trustees and Participants of the

United Airlines Pilot Directed Account Plan

We have audited the accompanying statements of net assets available for benefits of the United Airlines Pilot Directed Account Plan (the Plan) as of December 31, 2011 and 2010, and the related statement of changes in net assets available for benefits for the year ended December 31, 2011. 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 audits 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, 2011 and 2010, and the changes in net assets available for benefits for the year ended December 31, 2011, in conformity with accounting principles generally accepted in the United States of America.

Our audits were 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, 2011 and (2) assets (held at end of year) as of December 31, 2011 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 supplemental schedules are the responsibility of the Plan s management. The supplemental schedules have been subjected to the auditing procedures applied in our audits of the basic 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/ Washington, Pittman & McKeever, LLC

Chicago, Illinois

June 22, 2012

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UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

AS OF DECEMBER 31, 2011 AND 2010

(In millions)

	2011	2010
Assets:		
Participant-directed investments, at fair value	\$ 3,218	\$ 3,190
Notes receivable from participants	32	31
Accrued income-net	4	3
Pending trade receivables-net	1	26
 Total assets	 3,255	 3,250
Liabilities:		
Other liabilities	(15)	(1)
 Total liabilities	 (15)	 (1)
 Net assets available for benefits	 \$ 3,240	 \$ 3,249

See notes to financial statements.

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UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

AS OF DECEMBER 31, 2011

(In millions)

Additions:

Contributions:

Employer contributions	\$ 122
Participant contributions	44

Total contributions	166
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Investment income:

Net depreciation in fair value of investments	(124)
Dividends and interest	48
Interest from participant loans	1

Net investment loss	(75)
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Total additions	91
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Deductions:

Benefits paid to participants	(86)
Administrative expenses	(14)

Total deductions	(100)
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Decrease in Net Assets	(9)
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Net Assets Available for Benefits:

Beginning of year	3,249
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End of year	\$ 3,240
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See notes to financial statements.

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UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN

NOTES TO FINANCIAL STATEMENTS

AS OF DECEMBER 31, 2011 AND 2010, AND FOR THE YEAR ENDED DECEMBER 31, 2011

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 (formerly the Plan Administrator) appointed by the Board of Directors of the Company, Russell has hired The Northern Trust Company to serve as sub-custodian of the Plan and Hewitt & Associates to serve as the subagent performing the participant recordkeeping functions.

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

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

Employee Contributions: Eligible employees may elect to contribute to the Plan in any whole percentage from 1% to 60% of eligible earnings. Eligible employees may also make a supplemental election to contribute an additional pretax contribution in an amount equal to 1% to 90% of their net pretax pay. Section 402(g) of the Internal Revenue Code (IRC) limits the amount of pretax 401(k) contributions to a maximum of \$16,500 in 2011. Lower limits may apply to certain highly compensated participants if the Plan does not pass certain nondiscrimination tests required by law. Eligible employees may also elect to make voluntary after-tax contributions to the Plan from 1% to 60% of the participant's earnings (as defined by the Plan) for each pay period only after making the maximum pretax contribution. Section 415(c) of the IRC limits the total amount of contributions to all qualified defined contribution retirement plans to the lesser of 100% of annual taxable earnings or \$49,000.

Voluntary pretax catch-up contributions: Participants age 50 or older at any time during the Plan year can make additional pretax catch-up contributions to the Plan. This catch-up contribution is available only to the extent the participant has contributed the maximum amount of 401(k) contributions permitted under the Plan and the participant has not exceeded the annual catch-up contribution limit. For calendar year 2011, the maximum amount is \$5,500.

Rollover contributions: Participants may elect to roll over money into the Plan from certain other qualified employer plans or qualified IRA. The Plan will not accept a rollover of after-tax contributions. Rollover contributions from other qualified plans for the year ended December 31, 2011 were \$613,822.

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

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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

Stable Value Fund

Diversified Bond Fund

Value Equity Fund

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Growth Equity Fund

Small Cap Equity Fund

International Equity Fund

S&P 500 Index Fund

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

Individual Brokerage Account (IBA) Subject to a number of conditions and restrictions, this option allows participants to select from a wide range of investments, including United Continental Holdings, Inc. (UCHI) 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 Plan accounts. A loan may not exceed \$50,000 minus active employees' 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 Account). The loan is secured by the participant's account balance, and is generally repaid through payroll deductions on an after-tax basis for the term of the loan, which is a maximum of 60 months. The term of the loan may be extended to a period up to 15 years if the loan is used to acquire a principal residence. Loans are subject to an annual interest rate at one percent above the prime rate listed in the Wall Street Journal on the business day preceding the effective date of the participant request (interest rates ranged from 4.25% to 10.5% at December 31, 2011). Participants may only have one loan outstanding at any time. 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. Effective July 1, 2011, the administrative fee will be: (a) \$50, or (b) such other amount as the Company and the Association mutually determine, effective as of the date (which may not be retroactive) specified in communications to the participants. No fee will be charged unless a loan is actually made.

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

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

Distributions of accounts due to the death of a participant may be taken by the participant's beneficiaries in any one, or any combination of forms, and in any proportions, as are made available to participant upon retirement or termination of employment. The participant's surviving spouse, if any, is automatically the beneficiary of at least half of the account. The surviving spouse may elect to defer distribution until the 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, or approved leave of absence that maintain an employer-employee relationship with United are permitted as follows:

Discretionary withdrawals of after-tax contributions and earnings

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

After reaching age 59 1/2, pretax contributions, rollover contributions (as adjusted for earnings and losses) may be withdrawn at any time. After rollover contributions are depleted, pretax contributions (but no earnings) can be withdrawn. Generally, withdrawals are allocated pro rata to the balances of each of the investment funds in the participant's account.

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2. SIGNIFICANT ACCOUNTING POLICIES

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

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 amounts of net assets available for benefits and changes therein. Actual results could differ from those estimates.

Notes Receivable from Participants. Notes receivable from participants are measured at their unpaid principal balance plus any accrued but unpaid interest. Delinquent participant loans are reclassified as distributions based on the terms of the Plan document.

Fair Value information. In January 2010, the Financial Accounting Standards Board (FASB) released accounting guidance that requires new fair value measurement classification disclosures and clarifies existing disclosures. The guidance requires disclosures about transfers into and out of Levels 1 and 2 of the fair value hierarchy, and separate disclosures about purchases, sales, issuances and settlements relating to Level 3 measurements. It also clarifies the existing fair value disclosures regarding valuation techniques, inputs used in those valuation models and at what level of detail fair value disclosures should be provided.

In May 2011, the FASB issued Accounting Standards Update 2011-04 (ASU 2011-04), *Fair Value Measurement: Amendments to Achieve Common Fair Value Measurement and Disclosure Requirements in U.S. GAAP and IFRS*, which changes the wording used to describe the requirements in U.S. GAAP for measuring fair value and for disclosing information about fair value measurements. ASU 2011-04 is effective for interim and annual periods beginning after December 15, 2011, and should be applied prospectively. Early adoption is not permitted. The Plan is currently evaluating the impact ASU 2011-04 will have on the financial statements.

Investment Valuation and Income Recognition. The Plan's investments are reported at fair value (See Note 8 Fair Value Measurements). The fair value of a financial instrument is the amount that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (the exit price). The pending trade receivables (payables) are recorded net of related (payables) receivables and represent net amounts due from (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 in Value of Investments. Net appreciation 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.

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

Benefit Payments. 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 \$1,490,265 and \$632,289 at December 31, 2011 and 2010, respectively.

Risks and Uncertainties. The Plan utilizes various investment instruments, including mutual funds and investment contracts. Investment securities are exposed to various risks such as interest rate, credit risks, and overall market volatility. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and such changes could materially affect the participants' account balances and the amounts reported in the statement of net assets available for benefits.

3. INVESTMENTS

The Plan's investments that represented 5% or more of the Plan's net assets available for benefits as of December 31, 2011 and 2010, are as follows (in millions):

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	2011	2010
Schwab Money Market Fund	\$ 250	\$ 195

During the year ended December 31, 2011, the Plan's investments (including gains and losses on investments bought and sold, as well as held during the year) appreciated (depreciated) in value as follows (in millions):

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Cash and cash equivalents	\$ (5)
Equity securities	(133)
Corporate and international bonds	9
Government securities and other fixed income instruments	17
Net gain on in-kind Schwab IBA benefit distributions	(12)
 Total	 \$ (124)

Plan assets are invested by a group of investment managers. The investment managers buy or sell securities on behalf of the Plan, in accordance with the investment objectives and guidelines established for each of the investment funds.

As of December 31, 2011, the investment managers were as follows:

Money Market Fund	- Russell Trust Company
Diversified Bond Fund	- Western Asset Management Company - Pacific Investment Management Company LLC - Russell Trust Company
International Equity Fund	- Arrowstreet Capital, LP - Marsico Capital Management, LLC - MFS Institutional Advisors, Inc. - Barrow, Hanley, Mewhinney & Strauss, LLC - Russell Trust Company
Value Equity Fund	- Jacobs Levy Equity Management, Inc. - MFS Institutional Advisors, Inc. - Deprince, Race & Zollo, Inc. - Snow Capital Management L.P. - Russell Trust Company
Growth Equity Fund	- BlackRock, Inc. - Cornerstone Capital Management, Inc. - Suffolk Capital Management, LLC - Sustainable Growth Advisers, LP - Russell Trust Company
Small Cap Equity Fund	- ClariVest Asset Management, LLC - Delaware Investment Advisers - Jacobs Levy Equity Management, Inc. - Opus Capital Management - Signia Capital Management, LLC - Turner Investment Partners, Inc. - Russell Trust Company
S&P 500 Index Fund	- PanAgora Asset Management, Inc. - Russell Trust Company
Stable Value Fund	- Galliard Investment
Individual Brokerage Account Option	- Self-directed account with Charles Schwab

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4. DERIVATIVE FINANCIAL INSTRUMENTS

The Plan allows certain investment managers to reduce the funds' exposure to foreign currency fluctuations through the use of foreign currency forwards and options. The Plan authorizes certain investment managers to earn equity returns on the funds' cash position through equity index future contracts. Additionally, other investment managers use interest rate futures and money market futures to replicate government bond positions and manage interest rate exposure. Credit default swaps may be used by investment managers to effectively increase or decrease their exposure to individual corporate bond issues or baskets of corporate bond issues. They may also be used to effectively replicate corporate bond positions and manage overall credit risk. The Plan prohibits investment managers from being a party to any leveraged derivatives. All derivative positions are stated at fair value as determined by exchange quoted market prices or through other valuation techniques. The Plan's derivative positions as of December 31, 2011 and 2010 were not material.

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 2011 totaled \$12,354,356.

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

6. PLAN TERMINATION

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

7. FEDERAL INCOME TAX STATUS

The IRS has determined and informed the Company by a letter, dated March 31, 2009, that the Plan and related trust were designed in accordance with applicable regulations of the IRC. United and Plan management believe the Plan is currently designed and operated in accordance with applicable requirements of the IRC, 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.

8. FAIR VALUE MEASUREMENT

Generally accepted accounting principles include a fair value hierarchy that prioritizes the inputs used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurement) and the lowest priority to unobservable inputs (Level 3 measurement). This hierarchy requires entities to maximize the use of observable inputs and minimize the use of unobservable inputs. The three levels of inputs used to measure fair value are as follows:

- Level 1 Unadjusted quoted prices in active markets for assets or liabilities identical to those to be reported at fair value.
- Level 2 Other inputs that are observable directly or indirectly, such as quoted prices for similar assets or liabilities or market-corroborated inputs.
- Level 3 Unobservable inputs for which there is little or no market data and which require us to develop our own assumptions about how market participants would price the assets or liabilities.

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

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

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

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

Valuation of investment contracts is described in Note 9.

The following table presents the Trust's investment assets and liabilities at fair value categorized in the different levels, as of December 31, 2011 and 2010. Assets are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

<i>(in millions)</i>	Investment Assets at Fair Value as of			
	December 31, 2011			
	Level 1	Level 2	Level 3	Total
Cash and cash equivalents net of offsets	\$ 21	\$ 9	\$	\$ 30
Common Collective Trusts Bond Funds		193(a)		193
Common Collective Trusts Equity Funds		266(b)		266
Common Collective Trusts Short Term Funds		511(c)		511
Equity Securities	1,532	12		1,544
Fixed Income Corporate and International Bonds		43		43
Fixed Income Asset-backed Securities		10		10
Fixed Income Government Securities		50		50
Mutual Funds Income/Bond Funds	49			49
Mutual Funds Equity Funds	261			261
Synthetic Guaranteed Investment Contracts			254	254
Other			7	7
Total investment assets at fair value	\$ 1,863	\$ 1,094	\$ 261	\$ 3,218

- (a) Generally, the investment objective is to utilize longer-term, diversified holdings to provide as high a level of current income as possible within the confines of a passive management strategy. The redemption of units is available on any business day.
- (b) Generally, the investment objective is to provide current income and growth by focusing on a specific industry or index of equities while minimizing portfolio risk exposure. The redemption of units is available on any business day.
- (c) Generally, the investment objective is to provide the highest current income with stability of capital and liquidity through the utilization of high quality securities. The redemption of units is available on any business day.

<i>(in millions)</i>	Investment Assets at Fair Value as of			
	December 31, 2010			
	Level 1	Level 2	Level 3	Total
Cash and cash equivalents net of offsets	\$ 39	\$ 3	\$	\$ 42
Common Collective Trusts Bond Funds		178(a)		178
Common Collective Trusts Equity Funds		306(b)		306
Common Collective Trusts Short Term Funds		393(c)		393
Equity Securities	1,600	25		1,625
Fixed Income Corporate and International Bonds		40		40
Fixed Income Asset-backed Securities		11	1	12
Fixed Income Government Securities		46	1	47
Mutual Funds Income/Bond Funds	50	2		52
Mutual Funds Equity Funds	269			269
Synthetic Guaranteed Investment Contracts			217	217
Other			9	9
Total investment assets at fair value	\$ 1,958	\$ 1,004	\$ 228	\$ 3,190

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- (a) Generally, the investment objective is to utilize longer-term, diversified holdings to provide as high a level of current income as possible within the confines of a passive management strategy. The redemption of units is available on any business day.
- (b) Generally, the investment objective is to provide current income and growth by focusing on a specific industry or index of equities while minimizing portfolio risk exposure. The redemption of units is available on any business day.
- (c) Generally, the investment objective is to provide the highest current income with stability of capital and liquidity through the utilization of high quality securities. The redemption of units is available on any business day.

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The table below summarizes the changes in the fair value of the Trust's Level 3 investment assets for the year ended December 31, 2011:

	Equity Securities	Asset- Backed Securities	Government securities and other fixed income	Synthetic GICs	Other	Total
Fair Value Balance, beginning of year	\$	\$ 1	\$ 1	\$ 217	\$ 9	\$ 228
Purchases, issuances, and settlements				37	(2)	35
Realized and unrealized gains/ (losses)						
Transfer out of Level 3		(1)	(1)			(2)
Fair Value Balance, end of year	\$	\$	\$	\$ 254	\$ 7	\$ 261

The amount of total gains or losses for the period included in net appreciation in value of the Plan's investments attributable to the change in unrealized gains or losses relating to assets still held at the reporting date.

	\$	\$	\$	\$	\$	\$
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Transfers in and transfers out of level categories is as of the end of the period.

The most significant addition to Level 3 assets in 2011 was the purchase of \$37 million of synthetic guaranteed investment contracts (GICs), as defined below, for a total fair market value of \$254 million. All synthetic GICs were classified as Level 3 because the significant inputs used in the calculation of fair market value are not observable market data. The Other category, which has a fair market value of \$7 million on December 31, 2011, primarily includes cash margin deposits held as collateral with various institutions for the financial futures. Transfers out of Level 3 represent securities that were moved from Level 3 to Level 2 primarily because there was more reliable information available in 2011 for use as inputs in pricing these securities as compared to 2010. Also, there was a higher trading volume so the Plan was able to look at similar securities from a pricing perspective.

In addition to transfers in and out of Level 3, the Plan moved securities worth approximately \$19 million from Level 2 to Level 1 in 2011. These securities primarily consist of equities and common collective funds not traded in an active market. Based on the level assignment methodology for the other securities, the Plan classified these securities as Level 2.

The Plan also moved securities worth approximately \$2 million from Level 3 to Level 2 in 2011. This is because the market for these securities is considered an active market in 2011.

9. SYNTHETIC GUARANTEED INVESTMENT CONTRACTS

The synthetic GICs are part of the Stable Value Fund (the Fund). The Fund primarily invests in traditional GICs and security-backed contracts (also called synthetic GICs) issued by insurance companies and other financial institutions. The contracts are fully benefit responsive and, as such, are required to be reported at fair value and reconciled to contract value in the Statements of Net Assets Available for Benefits as of December 31, 2011. For the year ended December 31, 2011 the fair value and contract value of the GICs were both \$254 million.

A synthetic GIC is an investment contract issued by an insurance company or other financial institution, backed by a portfolio of bonds that are owned by the fund. The portfolio underlying the contract is maintained separately from the contract issuer's general assets, usually by a third party custodian. The interest crediting rate of a security-backed contract is based on the contract value, and the fair value, duration, and yield to maturity of the underlying portfolio. These contracts typically allow for realized and unrealized gains and losses on the underlying assets to be amortized, usually over the duration of the underlying investments, through adjustments to the future interest crediting rate, rather than reflected immediately in the net assets of the fund. The issuer guarantees that all qualified participant withdrawals will be at contract value.

The fair value of the Stable Income Fund equals the sum of the market value of the underlying investments plus the fair value of the wrap contracts, which are calculated by discounting the difference between the contractual wrap fee and the market value of the rebid fee over the remaining duration of the contract.

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The yield earned by the Fund at December 31, 2011 was 1.64%. This represents the annualized earnings of all investments in the Fund divided by the fair value of all investments in the Fund at December 31, 2011.

The yield earned by the Fund with an adjustment to reflect the actual interest rate credited to participants in the Fund at December 31, 2011 was 2.17%. This represents the annualized earnings credited to participants in the Fund divided by the fair value of all investments in the Fund at December 31, 2011. The synthetic GICs are designed to reset their respective crediting rates on a quarterly basis. The rate reset allows the contract value to converge with the fair value of the underlying portfolio over time, assuming the portfolio continues to earn the current yield for a period of time equal to the current portfolio duration.

Synthetic GICs generally provide for withdrawals associated with certain events which are not in the ordinary course of Fund operations. These withdrawals are paid with a market value adjustment applied to the withdrawal as defined in the investment contract. Each contract issuer specifies the events which may trigger a market value adjustment; however, such events may include all or a portion of the following:

material amendments to the Fund's structure or administration;

changes to the participating plans' competing investment options including the elimination of equity wash provisions;

complete or partial termination of the Fund, including a merger with another fund;

the failure of the Fund to qualify for exemption from federal income taxes or any required prohibited transaction exemption under ERISA;

the redemption of all or a portion of the interests in the Fund held by a participating plan at the direction of the participating plan sponsor, including withdrawals due to the removal of a specifically identifiable group of employees from coverage under the participating plan (such as a group layoff or early retirement incentive program), the closing or sale of a subsidiary, employing unit, or affiliate, the bankruptcy or insolvency of a plan sponsor, the merger of the plan with another plan, or the plan sponsor's establishment of another tax qualified defined contribution plan;

any change in law, regulation, ruling, administrative or judicial position, or accounting requirement, applicable to the Fund or participating plans;

the delivery of any communication to plan participants designed to influence a participant not to invest in the Fund.

At this time, the Fund does not believe that the occurrence of any such market value event, which would limit the Fund's ability to transact at contract value with participants, is probable.

Synthetic GICs generally are evergreen contracts that contain termination provisions, allowing the Fund or the contract issuer to terminate with notice, at any time at fair value, and providing for automatic termination of the contract if the contract value or the fair value of the underlying portfolio equals zero. The issuer is obligated to pay the excess contract value when the fair value of the underlying portfolio equals zero. In addition, if the Fund defaults in its obligations under the security-backed contract (including the issuer's determination that the agreement constitutes a non-exempt prohibited transaction as defined under ERISA), and such default is not corrected within the time permitted by the contract, then the contract may be terminated by the issuer and the Fund will receive the fair value as of the date of termination.

10. RECONCILIATION TO FORM 5500

The amounts allocated to withdrawing participants are recorded on the Form 5500 for benefit claims that have been processed and approved for payment prior to December 31, 2011, but not yet paid as of that date. The following is a reconciliation of net assets available for benefits per the

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financial statements to the Form 5500 (in millions):

	2011	2010
Net assets available for benefits per financial statements	\$ 3,240	\$ 3,249
Less: Participant withdrawals payable at December 31, 2011	(1)	
Net assets available for benefits per Form 5500	\$ 3,239	\$ 3,249

The following is a reconciliation benefits paid per the financial statements to the Form 5500 (in millions):

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	Year Ended December 31, 2011
Benefits paid to participants per financial statements	86
Add: amounts allocated to withdrawing participants at December 31, 2011	1
Less: amounts allocated to withdrawing participants at December 31, 2010	
Benefits paid per Form 5500	\$ 87

11. PLAN AMENDMENTS

During 2011, certain distribution guidelines under the Plan were amended. Participants should refer to the Plan document for information on distribution guidelines.

Table of Contents**SUPPLEMENTAL SCHEDULE****UNITED AIRLINES PILOT DIRECTED ACCOUNT PLAN****FORM 5500, SCHEDULE H, PART IV, LINE 4i****SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED of WITHIN YEAR)****AS OF DECEMBER 31, 2011**

Employer Identification Number: 36-2675206; Plan Number: 010

Asset Description	Acquisition Cost	Disposition Proceeds
5BARZ INTL INC COM	(6,013.90)	4,526.02
A2A SPA EUR0.52	(88,362.31)	76,050.51
ABERTIS INFRAESTR EUR3 SERIE A	(245,911.08)	255,495.69
ACADIAN TIMBER CORP STOCK	(9,998.06)	10,320.48
ADR DELEK GROUP LTD SPONSORED ADR	(15,506.95)	18,960.69
ADR FIAT S P A SPONSORED ADR REPSTG ORD NEW	(15,462.95)	6,803.92
ADR ICAP PLC SPONSORED ADR REPSTG 2 ORD SH ADR	(1,012.71)	718.24
ADR JSC MMC NORILSK ADR		25,200.00
ADR KOMATSU LTD SPONSORED ISIN US5004584018	(19,629.15)	19,455.02
ADR OLYMPUS CORP SPONSORED ADR	(12,163.90)	18,482.70
ADR REPSOL YPF S A SPONSORED ADR	(68,672.52)	62,159.91
ADR REPSOL YPF S A SPONSORED ADR	(10,916.90)	10,912.89
ADR TREND MICRO INC SPONSORED ADR NEW	(5,004.25)	4,728.46
ALCATEL-LUCENT EUR2	(123,401.39)	102,451.76
ALLIANZ SE (SE SOCIETAS EUROPEAE)	(219,523.88)	247,555.65
ALSTOM ADR	(1,776.95)	1,358.02
ALUMINA LTD NPV	(122,331.88)	121,444.04
AMERICAS PETROGAS INC STOCK	(4,042.66)	3,894.30
AMERICREDIT .83999997377% DUE 06-09-2014	(424,981.85)	137,405.02
AMERICREDIT .89999997616% DUE 09-08-2014	(524,963.88)	46,413.48
AMERN RARE EARTHS & MATLS CORP COM STK	(863.90)	596.04
APERAM S.A.		11,141.89
APOGEE SILVER LTD COM	(5,944.68)	14,177.96
ARCH CHEMICALS INC INC		4,728.20
ARGENTEX MNG CORP COM STK	(4,148.14)	1,337.02
ASM PACIFIC TECH HKD0.10	(57,902.80)	49,566.75
ATTITUDE DRINKS INC COM NEW STOCK	(366.95)	518.04
BANNERMAN RESOURCES LTD SHS	(1,562.15)	731.05
BARCLAYS BK PLC VAR DUE 04/08/2038	(612,165.18)	611,367.38
BBVA(BILB-VIZ-ARG) EUR0.49	(494,487.21)	460,485.39
BENTON RES CORP COM	(20,845.26)	24,434.85
BRAZOS HIGHER ED AUTH INC 2011-1 CL A1 FLTG 02-25-2020 REG	(648,578.13)	207,953.49
BRAZOS INTL EXPL INC COM NEW	(116.85)	35.75
BREKFORD CORP COM	(4,994.95)	4,772.95
CALTEX AUSTRALIA NPV	(57,178.43)	44,616.31
CAPITOL BANCORP LTD COM	(3,119.45)	2,743.00
CARREFOUR EUR2.50	(53,148.39)	48,364.15
CB DELUXE CO 5 DUE 12-15-2012		15,225.00
CELESIO AG NPV(REGD)	(76,138.96)	63,341.02
CHEUNG KONG(HLDGS) HKD0.50	(369,348.81)	294,531.20

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CHINA ELECTRONICS HLDGS INC COM	(499.60)	138.85
CHINA-BIOTICS INC COM	(81,615.30)	85,567.01

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Asset Description	Acquisition Cost	Disposition Proceeds
CMO J P MORGAN CHASE COML MTG SECS TR 2011-C CL A-3 4.17120 DUE 08-15-2021	(30,299.94)	31,410.94
CMO LB-UBS COML MTG TR 2007-C1 MTG CL A-4 5.424 DUE 02-15-2040 REG	(35,281.64)	34,956.80
COMMERZBANK AG ORD NPV	(386,293.21)	816,248.88
COMMERZBANK AG ZCP 12/05/11	(706,919.45)	
CRITERIA CAIXACORP EUR1 (RFD)		
CSL LTD NPV	(135,828.63)	126,914.82
DANSKE BANK A/S DKK10 (NEW SHS) 13/04/11	(134,503.70)	
DEUTSCHE TELEKOM NPV(REGD)	(487,585.14)	407,507.88
DIONEX CORP		7,110.00
DYNAMIC VENTURES CORP COM	(1,006.88)	349.54
EARTH DRAGON RES INC COM NEW STOCK	(1,047.40)	572.09
EAST ASIA MINERALS CORP	(3,197.96)	403.11
EIFFAGE EUR4	(187,161.91)	209,521.66
EKSPORTFINANS A S A 2.375 DUE 05-25-2016REG	(159,992.00)	126,400.00
ELPIDA MEMORY INC NPV	(84,529.22)	46,504.58
ENERGULF RES INC COM STOCK	(3,481.61)	2,990.59
ESSILOR INTL EUR0.18	(208,016.97)	183,424.15
FANUC CORPORATION	(2,684.95)	2,868.99
FAR EAST WIND PWR CORP COM		8.05
FAURECIA EUR7	(12,440.43)	12,017.72
FERROVIAL SA EUR0.2	(199,325.45)	198,187.07
FIAT SPA EUR3.50	(378,758.78)	237,341.08
FIBERTOWER CORP COM NEW COM NEW	(11,495.70)	10,773.39
FLINT TELECOM GROUP INC COM NEW COM NEW	(1,506.95)	243.05
FOM CONST Y CONTRA EUR1	(91,085.09)	101,709.44
FREESTONE RES INC COM	(506.95)	455.04
FRESH START PRIVATE MGMT INC COM	(4,154.73)	2,867.29
FUJI ELECTRIC HOLINDGS CO Y50	(80,249.05)	70,221.83
FUJITSU Y50	(68,629.52)	67,863.31
FUNDTECH LTD COM		3,499.50
GALLEON ENERGY INC	(32,671.46)	10,995.90
GAS TURBINE EFFICIENCY B WARRANTS EXPIRING 15 JAN 2015 DO NOT USE	(4,126.95)	
GENTING SINGAPORE PLC USD0.10	(1,140,371.30)	876,615.39
GENZYME CORP COM STK		1,811.00
GET REAL USA INC COM		0.41
GLOBAL EARTH ENERGY INC COM NEW	(506.95)	303.04
GOLD BAG INC COM	(1,501.95)	
GOLDEN SPIRIT ENTERPRISES LTD COM STK	(2,806.95)	1,093.03
GPE BRUXELLES LAM NPV	(67,012.61)	69,080.94
GREAT LAKES AVIATION LTD COM	(5,593.20)	7,195.01
GREENWAY DESIGN GROUP INC COM STOCK	(11,830.30)	10,726.49
H & H IMPORTS INC COM STOCK	(1,246.95)	1,699.11
HEALTHY COFFEE INTL INC COM PAR\$.001	(4,113.90)	2,273.01
HEIDELBERGCEMENT NPV	(213,738.28)	175,542.34
HERE ENTERPRISES INC COM	(20,532.24)	16,119.41
HONG KONG & CHINA GAS HKD0.25	(72,150.49)	72,957.26
HONG KONG EXCHANGES & CLEAR	(1,020,252.70)	866,814.88
HOTCLOUD MOBILE INC	(734.45)	503.04
HUTCHISON PORT HL NPV REG S	(341,733.50)	326,843.90
HUTCHISON WHAMPOA HKD0.25	(221,221.26)	205,757.61
HYSAN DEVELOPMENT HKD5	(39,516.10)	41,622.21

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Asset Description	Acquisition Cost	Disposition Proceeds
ILUKA RESOURCES NPV	(69,159.94)	59,228.65
IMMUCOR INC		5,400.00
IMPERIAL CALIF IRR DIST ELEC REV 5.125% 11-01-2038 BEO	(8,989.10)	9,914.10
INTL INDL SVCS INC 10.25 DUE 07-15-2014		1,812.50
ISRAEL CORP ILS1	(63,410.82)	34,878.63
JAPAN PETROLEUM EX NPV	(75,213.37)	73,207.86
JAVALUTION COFFEE CO COM ACCREDITED INVSCOM ACCREDITED INVS	(64,553.50)	
KANEKA CORP NPV	(57,071.33)	51,960.30
KANSAI ELECTRIC POWER CO NPV	(76,817.62)	67,176.58
KAWASAKI KISEN KAISHA LTD NPV	(90,764.51)	70,944.43
KOBE STEEL LTD	(13,566.26)	13,232.09
KUNEKT CORP COM STOCK	(60,779.83)	46,376.34
LANXESS AG NPV	(208,983.73)	196,103.75
LI & FUNG HKD0.0125(PARALLEL 23/6/11)	(16,416.24)	
LI & FUNG LTD HKD0.025	(202,730.69)	262,575.11
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604	(39,494.50)	45,404.88
LOS ANGELES CALIF DEPT ARPTS ARPT REV 5%05-15-2040 BEO	(18,016.60)	19,500.40
MAPFRE EUR0.10	(37,409.98)	34,835.46
MART RES INC COM STOCK	(4,730.44)	4,122.97
MARUI GROUP CO LTD	(145,873.83)	104,683.46
MEDALLION RES LTD COM STK	(2,234.30)	1,449.42
MEDISAFE 1 TECHNOLOGIES CORP COM STOCK	(689.90)	242.10
MORGAN STANLEY DEAN WITTER DISCOVER & COVAR VAR RT DUE 06-30-2028		19,355.00
NEW YORK ST DORM AUTH REVS ST SUPPORTED DEBT 5% 07-01-2040 BEO	(9,281.20)	10,194.60
NEW YORK ST ENVIRONMENTAL FACS CORP 5.125 OID 5.32 @97.117 6-15-2038	(19,467.80)	20,783.20
NIPPON YUSEN KABUSHIKI KAISHA NPV	(81,755.18)	67,661.29
NITTO DENKO CORP NPV	(45,733.65)	46,276.29
NIVS INTELLIMEDIA TECHNOLOGY GROUP INC COM	(14,150.06)	12,393.75
NORSK HYDRO ASA NOK1.098	(82,106.48)	61,294.12
OMRON CORP NPV	(51,521.64)	52,374.31
ONTARIO PROV CDA BD % DTD 07/14/2011 3% DUE 07-16-2018 REG	(449,689.50)	472,360.50
ONTARIO PROV CDA BD 1.6% DUE 09-21-2016 REG	(159,808.00)	159,468.80
ONTARIO PROV CDA BD 2.7% DUE 06-16-2015 BEO	(359,834.40)	376,250.40
ONTARIO PROV CDA BD 4.4% DUE 04-14-2020 REG	(249,105.60)	276,518.40
ONTARIO PROV CDA BD DTD 05/10/2011 2.3% DUE 05-10-2016 REG	(449,113.50)	452,488.50
ORE PHARMACEUTICAL HOLREV SPLIT C/O <10000 &	(10,000.00)	40.70
OTEEGEE INNOVATIONS INC COM	(3,163.90)	
OZ MINERALS LTD NPV DFD 10/06/11(EX SPLIT)		
PEOPLESTRING CORP COM	(6,258.79)	7,134.96
PORT AUTH N Y & N J 5% 01-15-2041 BEO	(85,966.20)	89,960.90
PVTPL BARRICK NORTH AMER FIN LLC GTD NT 144A 4.4% DUE 05-30-2021 BEO	(19,987.20)	
PVTPL CCO HLDGS LLC / CCO HLDGS CAP 01-15-2019/01-25-2011 BEO	(168,150.00)	
PVTPL DISH DBS CORP SR NT 144A 6.75% DUE06-01-2021/05-05-2011 BEO	(38,500.00)	
PVTPL GIANT FDG CORP SR NT 144A 8.25% DUE 02-01-2018/02-21-2011 BEO	(20,000.00)	
PVTPL INN OF MTN GODS RESORT & CASINO SRPIK NT 1.25 DUE 11-30-2020 BEO		4,050.00
PVTPL SCHLUMBERGER INVT SA PP CORP BOND 1.95% DUE 09-14-2016 BEO	(99,825.00)	100,718.00
QUAD ENERGY CORP COM	(3,726.95)	2,093.01
RAPTOR TECHNOLOGY GROUP INC COM STOCK	(14,924.60)	15,341.73
REXAM ORD GBX64.285714	(67,686.83)	71,548.13
ROSNEFT OJSC GDR EACH REPR 1 ORD REGS	(120,568.99)	107,646.42
SAN FRANCISCO CALIF CITY & CNTY PUB UTILS COMMN WTR REV 5% 11-01-2039 BEO	(19,117.80)	20,289.80

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Asset Description	Acquisition Cost	Disposition Proceeds
SAN MATEO CNTY CAL CMNTY CG DIST ELTN 2005-SER B 5 09-01-2016 SF DUE 09-01-203	(37,420.50)	40,081.20
SASOL NPV	(96,300.39)	86,962.93
SEADRILL LTD USD2	(99,835.23)	93,830.17
SEMBCORP MARINE NPV	(133,646.69)	106,406.61
SHAMARAN PETROLEUM CORP COM STK		14,931.06
SILICONWARE PRECISION INDS	(137,979.21)	101,797.80
SINO-FOREST CORP COM SUB VTG SH	(72,215.70)	10,702.85
SLM CORP 6.25 DUE 01-25-2016	(19,787.80)	20,228.40
SONERA CORP STOCK		381.52
SOUTHWALL TECHNOLOGIES INC COM		45,478.40
STANDARD LIFE ORD GBP0.10	(80,339.73)	74,694.15
STMICROELECTRONICS EUR1.04	(219,731.65)	115,088.02
SUBSEA 7 SA USD2	(95,802.51)	98,580.05
SUMITOMO METAL MINING CO LTD NPV	(81,433.24)	66,849.10
SWIRE PACIFIC A HKD0.60	(110,585.31)	119,459.27
TECHPRECISION CORP COM STK	(18,849.95)	18,216.75
TELEFONICA SA EUR1	(142,128.28)	138,700.65
TERRA VENTURES INC COM	(635.95)	535.04
THWAPR INC COM	(2,395.44)	2,306.55
TINKA RES LTD COM STOCK	(1,574.09)	1,152.44
TITLE CONSULTING SVCS INC DEL COM	(306.95)	
TOSHIBA CORP NPV	(587,975.98)	627,429.76
TOYO SEIKAN KAISHA NPV	(9,894.90)	9,901.51
TPK HOLDING CO LTD TWD10	(27,120.73)	24,806.66
TRIBOROUGH BRDG & TUNL AUTH N Y REVS 5% 11-15-2037 BEO	(18,604.40)	20,336.60
UBS AG JERSEY BRH E-TRACS LKD ALERIAN MLP INFRASTRUCTURE INDEX	(5,164.55)	4,538.76
UBS AG LONDON BRH TRIGGER YIELD OPTIMIZATION NTS LKD TO APPLE INC	(4,902.75)	4,822.96
UNI-HEDGE SYSTEMAT	(10,705.61)	
UNITED COMMUNICATIONS PARTNERS INC COM		4.28
VSUS TECHNOLOGIES INC COM NEW		1,147.52
WAL-MART DE MEX S A DE C V SHS-V-	(26,308.75)	26,611.25
WASHINGTON ST 5% 02-01-2033 BEO	(48,380.00)	49,983.10
WIKILOAN INC COM	(486.95)	273.04
WYNN MACAU LTD HKD0.001	(138,491.01)	113,398.09
YAMATO HOLDINGS NPV	(63,734.33)	61,190.09

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Employer Identification Number: 36-2675206; Plan Number: 010

Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
1 800 FLOWERS COM INC CL A COM STK	\$ 11,108.65	\$ 4,400.00
1 BK TR N A LITTLE 1.7% DUE 02-25-2013	10,000.00	10,146.10
1ST CASH INC COM N/C FIRST CASH FINL SVCS INC EFF 1-14-99 2321143	4,713.61	3,509.00
1ST FED BK FSB TUSCALOOSA ALA DTD 02-26-2010 1.15 02-27-2012	10,000.00	10,012.20
1ST HORIZON NATL CORP COM	115,374.14	44,536.00
1ST INDL RLTY TR INC COM	9,091.51	4,664.88
1ST MED GROUP INC COM	676.26	0.20
1ST NATL BK AMER E LANSING MICH DTD 04-03-2009 3.9 05-03-2019	10,000.00	10,522.50
1ST NIAGARA FINL GROUP INC NEW COM	47,836.07	35,486.79
1ST POTOMAC RLTY TR COM	2,048.60	1,785.99
1ST UTD BANCORP INC FLA COM STK	2,661.95	2,775.00
3D SYS CORP DEL COM NEW STK	74,812.81	60,076.80
3DICON CORP COM	1,384.51	133.20
3M CO COM	552,146.67	553,231.42
3M CO COM	464,579.10	483,596.41
3M CO COM	742,374.43	1,249,324.78
5 STAR QUAL CARE INC COM	2.90	3.00
5 STAR QUAL CARE INC COM	257,259.60	123,156.00
5TH 3RD BANCORP COM	283,728.42	275,943.18
5TH 3RD BANCORP COM	463,248.60	252,301.20
727 COMMUNICATIONS INC COM PAR \$0.001 COM PAR \$0.001	553.72	
99 CENTS ONLY CASH MERGER 01/13/2012	28,805.56	31,827.50
A123 SYS INC COM	62,885.40	16,261.00
A21 INC COM STK	13,531.45	
AA US 01/21/12 C11	(57.55)	(8.00)
AA US 01/21/12 C12.5	(195.46)	(13.00)
AA US 04/21/12 C13	(445.46)	(60.00)
AAMERICAN EXPRESS CENTURION BK C /D PR 55 08-25-2011 .55 02-25-2013	90,000.00	89,782.20
AAPL US 01/19/13 C330	(5,550.19)	(10,285.00)
AAPL US 01/21/12 C380	(1,597.27)	(2,839.00)
AAPL US 01/21/12 C385	(1,807.27)	(2,425.00)
AAPL US 01/21/12 C405	(3,868.95)	(4,500.00)
AAPL US 01/21/12 C415	(522.29)	(685.00)
AAPL US 01/21/12 C420	(702.29)	(525.00)
AAPL US 01/21/12 C430	(392.29)	(598.00)
AAPL US 02/18/12 C420	(2,091.49)	(2,460.00)
AAPL US 03/17/12 C425	(1,402.27)	(1,460.00)
AAPL US 04/21/12 C330	(3,790.23)	(8,170.00)
AAPL US 08/12/11 C365	1,154.58	
AAPL US 09/17/11 C360	5,392.40	
AAPL US 09/17/11 C385	4,277.18	
AAPL US 09/17/11 C390	(42.89)	
AAPL US 09/17/11 C400	(222.27)	

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AAPL US 12/17/11 C400	(282.15)	
AAPL US 12/30/11 C405	(187.30)	(17.00)
AAPL US 12/30/11 C410	(97.30)	(1.00)
AAPL US 12/30/11 C415	(94.30)	(1.00)

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
AAR CORP COM	2,682.33	1,917.00
AARO BROADBAND WIRELESS COMMUNICATIONS INC COM	989.95	
AARON S INC CLASS A	87,209.51	82,708.00
AARON S INC CLASS A	180,590.23	184,092.00
AASTROM BIOSCIENCES INC COM NEW COM NEW	3,674.20	2,593.50
AB SVENSK EXPORTKREDIT-SWEDISH EXPT CR CORP MTN BK ETRY 1.75 10-20-15	149,829.00	147,295.80
ABAXIS INC COM	5,493.69	5,534.00
ABBEY NATL TREAS 2.875% DUE 04-25-2014	3,811.08	3,725.68
ABBEY NATL TREAS 4% DUE 04-27-2016	2,785.57	2,698.00
ABBOTT LAB COM	875,401.78	975,239.27
ABBOTT LAB COM	516,739.87	603,741.51
ABBOTT LAB COM	1,135,114.19	1,916,936.93
ABBOTT LAB COM	784,008.04	922,172.00
ABBOTT LAB COM	441,894.72	511,693.00
ABBOTT LABORATORIES COM STK CALL OPT EXP 1/22/11 PR \$47.5 PER SH	(1,696.18)	(4,325.00)
ABBOTT LABS 5.125% DUE 04-01-2019	55,499.75	58,000.90
ABBOTT LABS 5.125% DUE 04-01-2019	167,824.00	185,782.24
ABERCROMBIE & FITCH CO CL A	302,151.36	253,968.00
ABERCROMBIE & FITCH CO CL A	519,787.71	424,908.00
ABERCROMBIE & FITCH CO CL A	126,647.87	93,430.92
ABERCROMBIE & FITCH CO CL A	15,477.93	14,405.27
ABERDEEN INTL INC COM	6,039.89	4,597.50
ABIOMED INC COM	418,822.32	751,729.00
ABITIBIBOWATER INC COM NEW	1,023.73	2,211.60
ABOVENET INC COM STK	2,874.74	2,535.39
ABOVENET INC COM STK	340,742.50	364,056.00
ABRAXAS PETE CORP COM	6,013.15	4,950.00
ABSOLUTE HEALTH & FITNESS INC COM STK	272.49	0.01
ABSOLUTE SOFTWARE CORP COM STK	2,199.20	1,000.13
ABT US 01/21/12 C55	(155.53)	(290.00)
ABX US 01/21/12 C52.5	(97.30)	(9.00)
ABX US 01/21/12 C55	(174.30)	(6.00)
ABX US 04/21/12 C55	(86.30)	(75.00)
ABX US 04/21/12 C60	(1,335.45)	(310.00)
AC ENERGY INC NEV COM STK	11,365.43	
ACACIA RESH CORP AR ACACIA TECHNOLOGIES COM AR ACACIA TECHNOLOGIES COM	3,489.36	3,285.90
ACADIA PHARMACEUTICALS INC COM	3,968.08	2,916.00
ACADIA RLTY TR COM	62,846.52	66,462.00
A-CAP RESOURCES COM STK	31,715.56	5,364.98
ACCENTIA BIOPHARMACEUTICALS INC COM STK	14,525.95	4,800.00
ACCENTURE PLC SHS CL A NEW	116,174.14	123,440.37
ACCENTURE PLC SHS CL A NEW	417,153.48	613,688.67
ACCENTURE PLC SHS CL A NEW	861,303.92	745,220.00
ACCENTURE PLC SHS CL A NEW	532,109.64	526,977.00
ACCENTURE PLC SHS CL A NEW	394,394.02	407,209.50
ACCENTURE PLC SHS CL A NEW	705,200.37	666,226.68
ACCESS NATL CORP COM STK	3,008.95	4,400.00
ACCIONA SA EUR1	223,487.49	217,386.35
ACCRETIVE HEALTH INC COM STK	61,076.27	48,740.58
ACCURAY INC DEL COM	18,679.23	9,390.60
ACCURAY INC DEL COM	68,592.86	70,218.00
ACCURIDE CORP NEW COM NEW COM NEW	1,995.33	1,068.00
ACE LTD COM STK	155,791.12	206,503.40
ACE LTD COM STK	196,563.47	241,212.80

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
ACE LTD COM STK	411,170.37	521,552.56
ACHMEA HYPOTHEEKBANK NV MEDIUM TERM NTS TRANCHE # TR 1 3.2 DUE 11-03-2014 REG	374,281.58	383,048.16
ACI US 01/18/14 C30	(431.52)	(244.00)
ACI US 01/19/13 C22	(89.43)	(109.00)
ACI US 04/21/12 C30	(159.62)	(10.00)
ACI WORLDWIDE INC COM STK	501,895.43	512,656.00
ACME PACKET INC COM STK	13,603.52	10,045.75
ACME PACKET INC COM STK	275,327.35	161,041.10
ACME PACKET INC COM STK	1,136,543.76	981,516.14
ACORN ENERGY INC	7,788.65	6,040.00
ACT CLEAN TECH REVERSE SPLIT ACT CLEAN TECH INC 2060118 EFF 5/14/10	96.49	5.00
ACTELION CHF0.50 (REGD)	119,065.91	92,252.72
ACTIS GLOBAL VENTURES INC COM STK	9,177.30	
ACTIVE NETWORK INC COM	3,290.50	2,720.00
ACTIVE PWR INC COM	394.59	198.00
ACTIVISION BLIZZARD INC COM STK	299,419.78	301,011.27
ACTUATE CORP COM	42,707.88	41,020.00
ACUITY BRANDS INC COM	4,771.74	5,300.00
ACURA PHARMACEUTICALS INC COM NEW STK	49.81	20.94
ACUSPHERE INC REV STOCK SPLT 2/1/2012	27,136.58	798.00
ADA-ES INC COM STK	3,172.00	4,528.00
ADECCO SA	5,177.95	4,208.11
ADFITECH INC COM	0.00	295.00
ADIDAS AG	453,027.56	497,701.11
ADOBE SYS INC COM	52,053.75	51,592.75
ADOBE SYS INC COM	225,809.40	305,259.46
ADP US 02/18/12 C50	(441.52)	(922.00)
ADR 3SBIO INC SPONSORED ADR	4,897.57	6,132.00
ADR 51JOB INC SPONSORED ADR REPSTG COM	2,660.67	2,097.00
ADR ABB LTD SPONSORED ADR	158,326.59	150,169.25
ADR ACTIONS SEMICONDUCTOR CO LTD ADR ADR- COMMON STOCK	588.38	457.50
ADR ADMINISTRADORA DE FONDOS DE PENSIONES PROVIDA S A SPONSORED ADR	6,739.69	5,887.80
ADR AEGON N V NY REGISTRY SHS SHS	5,214.20	3,919.50
ADR ALCATEL-LUCENT	86,258.67	82,244.76
ADR ALKANE RES LTD SPONSORED	73,006.16	32,992.92
ADR ALL NIPPON AWYS LTD SPONSORED	4,446.95	3,353.28
ADR ALUMINUM CORP CHINA LTD SPONSORED ADR REPSTG H SHS	2,771.38	1,350.00
ADR AMARIN CORP PLC SPONSORED ADR NEW	324,855.55	291,361.00
ADR AMER SPORTS CORP	1,476.95	1,168.34
ADR ANGLO AMERN PLC ADR NEW	143,167.70	113,947.70
ADR ANGLOGOLD ASHANTI LTD	69,864.11	69,320.85
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR	21,280.49	23,420.16
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR	664,765.55	701,385.00
ADR APERAM N Y REGISTRY SHS STOCK	611.25	211.27
ADR ARCELORMITTAL SA LUXEMBOURG N Y REGISTRY SHS	66,801.84	69,122.00
ADR AREVA SA ADR	10,603.93	4,956.40
ADR ARM HLDS PLC SPONSORED ISIN US0420681068	110,621.26	108,079.02
ADR ARM HLDS PLC SPONSORED ISIN US0420681068	189,274.27	191,531.74
ADR ASIA PULP & PAPER LTD SPONSORED ADR	104.04	
ADR ASML HOLDING NV NY REGISTERED SHS	271,057.35	290,398.71
ADR ASML HOLDING NV NY REGISTERED SHS	111,476.85	134,563.80
ADR ASTRAZENECA PLC SPONSORED ADR UK	52,341.67	52,210.48
ADR AU OPTRONICS CORP SPONSORED ADR	11,949.97	4,695.84
ADR AUSTRALIA & NEW ZEALAND BKG GROUP LTD SPONSORED ADR	3,798.90	4,209.46

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ADR BAIDU INC SPONSORED ADR	2,494,565.25	2,252,879.21
ADR BAIDU INC SPONSORED ADR	524,065.77	611,933.38
ADR BAIDU INC SPONSORED ADR	726,335.57	764,276.14
ADR BANCO BILBAO VIZCAYA ARGENTARIA S A SPONSORED ADR	167,127.06	100,114.74
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	77,092.05	64,718.40
ADR BANCOLOMBIA S A SPONSORED ADR REPSTG4 PFD SHS	14,992.00	15,009.12
ADR BARCLAYS BK PLC SPONSORED ADR PFD SHS SER 5	21,780.90	20,052.00
ADR BARCLAYS PLC A.D.R.	2,231.27	1,264.97
ADR BASF AKTIENGESELLSCHAFT LEVEL I	133,728.53	142,362.50
ADR BAYER A G SPONSORED ADR	20,421.87	19,238.52
ADR BAYERISCHE MOTOREN WERKE AG ADR	9,950.95	8,958.92
ADR BBVA BANCO FRANCES S A SPONSORED ADR	7,645.10	5,844.00
ADR BHP BILLITON LTD SPONSORED ADR	768,588.55	723,511.42
ADR BP P L C SPONSORED ADR	1,224,956.17	1,244,495.17
ADR BRF BRASIL FOODS SA	85,808.72	109,871.00
ADR BRIT AMERN TOB PLC SPONSORED COM STK	213,723.59	222,873.12
ADR BRIT AMERN TOB PLC SPONSORED COM STK	15,998.45	16,604.00
ADR BRIT AMERN TOB PLC SPONSORED COM STK	1,043,361.61	1,106,964.96
ADR BT GROUP PLC ADR	18,205.10	20,599.80
ADR BURBERRY GROUP PLC SPONSORED	963,514.26	963,854.88
ADR BYD CO LTD ADR	52,547.72	51,430.89
ADR CANON INC ADR REPSTG 5 SHS	35,244.95	33,778.68
ADR CATHAY PAC AWYS LTD SPONSORED ADR	533.95	428.76
ADR CEMEX SAB DE CV	18,785.94	18,838.05
ADR CHEUNG KONG HLDG LTD A.D.R. FOR ORD HK \$2	45,767.28	39,379.40
ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV	34,488.99	42,903.00
ADR CHICAGO BRDG & IRON CO N V N Y REGISTRY SH NV	450,920.06	521,640.00
ADR CHINA DIGITAL TV HLDG CO LTD SPONSORED ADR	68,580.64	30,115.00
ADR CHINA EASTN AIRLS LTD SPONSORED ADR REPSTG CL H	6,914.35	5,328.00
ADR CHINA FIN ONLINE CO LTD SPONSORED ADR	1,289.92	243.00
ADR CHINA LIFE INS CO LTD SPONSORED ADR REPSTG H SHS	24,852.67	14,788.00
ADR CHINA MED TECHNOLOGIES INC SPONSOREDADR	23,522.02	18,744.00
ADR CHINA MOBILE LTD	131,919.77	126,170.98
ADR CHINA MOBILE LTD	106,508.33	101,829.00
ADR CHINA NEPSTAR CHAIN DRUGSTORE LTD SPONSORED ADR	22,785.71	7,550.00
ADR CHINA PETE & CHEM CORP SPONSORED ADRREPSTG H SHS	42,890.61	42,545.25
ADR CHINA REAL ESTATE INFORMATION CORP ADR	21,115.91	7,290.00
ADR CHINA SOUTHN AIRLS LTD 50 SHS CL H ISIN US1694091091	19,402.30	19,087.50
ADR CHINA SUNERGY CO LTD SPONSORED ADR NEW	8,514.01	1,584.80
ADR CHINA TELECOM CORP LTD SPONSORED ADRREPSTG H SHS	12,989.12	11,997.30
ADR CHINA UNICOM HONG KONG LTD SPONSOREDADR	15,811.39	23,454.30
ADR CNOOC LTD SPONSORED ADR SPONSORED ADR	156,553.09	130,660.64
ADR COCA-COLA HELLENIC BOTTLING CO S A SPONSORED ADR	2,128.44	1,670.00
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS	236,573.54	255,228.48
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS	211,065.48	232,166.97
ADR COMPANHIA DE BEBIDAS DAS AMERS AMBEV SPONSORED ADR REPSTG PFD SHS	978,086.97	1,129,256.10
ADR COMPANHIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP SPONSORED ADR	7,687.04	11,130.00
ADR COMPANHIA ENERGETICA DE MINAS GERAISSPONSORED ADR PAR \$0.01 REP NON VTD PFD	22,515.24	23,127.00
ADR COMPANHIA PARANAENSE DE ENERGIA SER B COPEL ISIN US20441B4077	8,649.77	7,972.40
ADR COMPANHIA SIDERURGICA NACIONAL SPONSORED ADR REPSTG ORD SHS	3,161.51	1,611.46
ADR COMPANIA CERVECERIAS UNIDAS S A SPONSORED ADR	3,119.40	3,470.50
ADR COMPANIA DE MINAS BUENAVENTURA S A SPONSORED ADR REPSTG SER B SHS	4,501.69	3,834.00
ADR COUNTRY STYLE COOKING RESTAURANT CHAIN CO LTD SPONSORED ADR	1,212.17	368.50
ADR CPFL ENERGIA S A SPONSORED ADR	36,301.33	39,099.06

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ADR CREDIT SUISSE GROUP SPONSORED ADR ISIN US2254011081	30,749.38	24,935.76
ADR CTRIP COM INTL LTD AMERICAN DEP SHS AMERICAN DEP SHS	76,427.09	71,276.40
ADR DANONE SPONSORED ADR	953,372.17	843,467.20
ADR DEUTSCHE TELEKOM AG SPONSORED ADR	5,275.77	4,027.84
ADR DUOYUAN GLOBAL WTR INC SPONSORED ADR	11,281.16	
ADR E ON AG SPONSORED ADR	4,206.95	4,328.02
ADR E-COMMERCE CHINA DANGDANG INC SPONSORED ADS REPSTG COM CL A ADR	22,057.17	10,648.00
ADR ECOPETROL S A SPONSORED ADS	17,767.56	18,921.00
ADR EDAP TMS S A SPONSORED	136,453.51	100,183.20
ADR E-HOUSE CHINA HLDGS LTD ADR	11,756.67	2,989.00
ADR ELAN CORP PLC ADR REPRESENTING SHS	18,835.06	32,289.00
ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS	2,838.69	2,522.00
ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS	40,248.04	40,352.00
ADR EMBRAER S A SPONSORED ADR REPSTG 4 COM SHS	301,159.85	337,948.00
ADR ENI S P A SPONSORED ADR	17,806.69	16,508.00
ADR ERICSSON L M TEL CO ADR CL B SEK 10 NEW ERICSSON L M TEL CO ADR	1,187.29	1,215.60
ADR EUROPEAN AERONAUTIC DEFENCE & SPACE CO EADS NV UNSPONSORED ADR ADR	1,084.14	1,598.86
ADR FIBRIA CELULOSE S A SPONSORED ADR REPSTG COM SHS	470.34	349.65
ADR FOCUS MEDIA HLDG LTD SPONSORED ADR	51,566.35	42,878.00
ADR FOMENTO ECONOMICO MEXICANA SAB DE CV	7,094.81	13,942.00
ADR FRANCE TELECOM	143,360.42	120,769.92
ADR FUTUREMEDIA PLC SPONSORED ADR COM NEW DEC 2007 ADR	999.60	0.09
ADR GALAPAGOS NV	3,003.95	3,641.68
ADR GERDAU S A SPONSORED ADR	22,257.53	15,620.00
ADR GIANT INTERACTIVE GROUP INC ADR	407.85	408.00
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	591,005.28	629,192.07
ADR GLAXOSMITHKLINE PLC SPONSORED ADR	223,451.56	248,867.53
ADR GOL LINHAS AEREAS INTELIGENTES SPONSORED ADR REPSTG PFD SHS	10,211.74	7,293.00
ADR GOLD FIELDS LTD NEW SPONSORED ADR	15,978.56	15,631.25
ADR GRUPO CASA SABA S A DE C V SPONSOREDADR	1,645.08	503.70
ADR GRUPO TELEVISIA SA DE CV SPONSORED ADR REPSTG ORD PARTN SPONS ADR	18,399.18	16,848.00
ADR GUANGSHEN RY LTD	2,820.70	2,646.00
ADR GUSHAN ENVIRONMENTAL ENERGY LTD SPONSORED ADR NEW	230.03	35.10
ADR HIMAX TECHNOLOGIES INC SPONSORED ADR	13,699.75	6,003.00
ADR HITACHI LTD A.D.R. FOR 10 COM	60,999.00	61,003.80
ADR HOME INNS & HOTELS MGMT INC SPONSORED ADR	49,364.52	29,231.40
ADR HONDA MTR LTD ADR REPRESENTING 2 ORDSHS	115,591.12	108,605.25
ADR HRT PARTICIPACOES EM PETROLEO S A SPONSORED GDR	8,924.85	6,090.40
ADR HSBC HLDGS PLC SPONSORED ADR NEW	47,442.40	28,041.60
ADR HUANENG PWR INTL INC SPONSORED ADR SER N SHS	2,584.24	2,312.20
ADR HUTCHISON TELECOMMUNICATIONS HONG KONG HLDGS LTD ADR	0.00	1,160.71
ADR IBERDROLA S A SPONSORED ADR REPSTG 1ORD SHS	19,218.51	12,563.45
ADR ICICI BK LTD	678,295.25	447,724.20
ADR ICICI BK LTD	445,482.43	320,516.61
ADR IMPALA PLATINUM HLDGS LTD SPONSORED ADR REPSTG 1/4 SH	9,361.18	6,840.44
ADR IMPERIAL TOB GROUP PLC SPONSORED ADR	113,258.07	117,756.42
ADR INFINEON TECHNOLOGIES AG SPONSORED ADR STK ISIN# US45662N1037	9,817.63	7,550.00
ADR ING GROEP N V SPONSORED ADR	988.87	717.00
ADR INTERCONTINENTAL HOTELS GROUP PLC NEW SPONSORED ADR NEW JUNE 2007	8,575.41	8,815.10
ADR IRELAND BK SPONSORED ADR NEW	53,098.11	30,566.16
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR	53,997.43	49,815.04
ADR JA SOLAR HLDGS CO LTD SPONSORED ADR	201,752.23	41,613.70
ADR JIAYUAN COM INTL LTD	2,142.05	876.00
ADR JINKOSOLAR HLDG CO LTD	5,402.97	1,000.00

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ADR JSC MMC NORILSK NICKEL SPONSORED ADR	31,861.61	39,975.10
ADR KEPPEL LTD SPONSORED	20,966.20	24,070.41
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	68,339.11	56,627.85
ADR KONINKLIJKE PHILIPS ELECTRS N V N Y REGISTRY SH NEW 2000	598,284.69	519,560.00
ADR KUBOTA CORP	21,991.32	20,156.60
ADR LAN AIRL S A	2,398.78	2,207.80
ADR LDK SOLAR CO LTD SPONSORED ADR	27,275.31	12,456.87
ADR LENOVO GROUP LTD SPONSORED ADR	12,746.30	17,340.96
ADR LYNAS CORP LTD SPONSORED ADR ADR	91,947.43	68,466.78
ADR M 2003 PLC SPONSORED ADR	4,800.70	
ADR MECHEL OAO SPONSORED ADR	211,337.80	92,650.00
ADR METAL STORM LTD SPONSORED ADR	5,539.48	82.00
ADR MINDRAY MED INTL LTD SPONSORED ADR REPSTG CL A	8,516.80	7,692.00
ADR MIZUHO FINL GROUP INC SPONSORED ADR	1,275.95	268.00
ADR MOBILE TELESYSTEMS OJSC SPONSORED	71,520.50	66,060.00
ADR NATIONAL BK GREECE S A SPONSORED ADRREPSTG 1 SH	92,753.17	23,377.86
ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW	0.00	
ADR NATIONAL GRID TRANSCO PLC SPONSORED ADR NEW	258,254.78	260,924.53
ADR NATUZZI S P A ADR	4,678.55	2,137.50
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	229,798.91	266,910.33
ADR NESTLE S A SPONSORED ADR REPSTG REG SH	301,358.67	387,234.10
ADR NET SERVICOS DE COMUNICACAO S A SPONSORED ADR REPSTG PFD NEW	117.67	96.00
ADR NETQIN MOBILE INC ADR REPSTG CL A	5,726.95	5,270.00
ADR NEW ORIENTAL ED & TECHNOLOGY GROUP INC SPONSORED ADR REPSTG COM	16,360.48	13,468.00
ADR NEWCREST MNG LTD SPONSORED ADR	129,729.63	163,746.48
ADR NICE SYS LTD SPONSORED ADR	4,858.56	5,167.50
ADR NINTENDO LTD ADR	4,384.53	1,773.78
ADR NOKIA CORP SPONSORED ADR	263,726.38	220,982.54
ADR NOKIA CORP SPONSORED ADR	180,567.81	136,410.82
ADR NOVARTIS AG	232,562.88	242,686.65
ADR NOVARTIS AG	170,616.96	183,801.55
ADR NOVO-NORDISK A S ADR	160,456.29	165,052.32
ADR NOVO-NORDISK A S ADR	944,068.30	1,009,677.60
ADR NTT DOCOMO INC ADR	4,819.45	4,587.50
ADR OAO GAZPROM LEVEL 1 ADR	161,336.27	120,823.47
ADR OAO GAZPROM LEVEL 1 ADR	14,402.98	10,665.30
ADR OGX PETROLEO E GAS PARTICIPACOES S A SPONSORED ADR ADR	3,370.95	2,920.80
ADR PANASONIC CORP ADR ADR	1,721.29	872.56
ADR PARTNER COMMUNICATIONS CO LTD ADR ISIN US70211M1099	6,918.79	3,536.00
ADR PEARSON PLC SPONSORED ADR	91,984.06	97,331.46
ADR PERUSAHAAN PERSEROAN PERSERO P T TELEKOMUNIKIASI INDONESIA SPONSORED ADR	44,337.69	39,009.06
ADR PETROBRAS ARGENTINA S A SPONSORED ADR	8,398.43	5,048.00
ADR PETROCHINA CO LTD SPONSORED ADR	78,014.37	76,146.51
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR	254,415.90	233,540.30
ADR PETROLEO BRASILEIRO SA PETROBRAS SPONSORED ADR NON VTG	36,513.09	19,966.50
ADR POSCO SPONSORED ADR	248,384.34	190,882.50
ADR PRANA BIOTECHNOLOGY LTD SPONSORED ADR	3,073.89	1,470.00
ADR RANDGOLD RES LTD ADR	18,034.88	17,357.00
ADR REDIFF COM INDIA LTD SPONSORED ADR ISIN# US7574791007	8,777.55	7,254.24
ADR RENESOLA LTD SPONSORED ADS ADR	638.17	462.06
ADR RENREN INC SPONSORED ADR REPSTG CL A	48,333.54	42,245.00
ADR RIO TINTO PLC SPONSORED ADR	184,751.16	161,977.75
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	123,418.21	138,540.29
ADR ROCHE HLDG LTD SPONSORED ADR ISIN #US771195104	142,204.84	174,455.00

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ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR REPSTG 20 ORD SH	22,884.29	10,829.00
ADR ROYAL BK SCOTLAND GROUP PLC SPONSORED ADR SER M REPSTG PREF M	29,894.69	19,135.20
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	51,787.23	52,990.25
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG A SHS	135,279.80	142,379.32
ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS	205,098.18	229,550.20
ADR SAP AG SPONSORED ADR	207,611.76	182,148.00
ADR SAP AG SPONSORED ADR	10,765.60	10,590.00
ADR SASOL LTD SPONSORED ADR	29,093.19	32,232.00
ADR SEKISUI HOUSE LTD SPONSORED ADR	5,131.55	4,793.58
ADR SHANDA INTERACTIVE ENTMT LTD SPONSORED ADR	17,754.71	13,403.35
ADR SIEMENS AG COM DM50 (NEW)	388,570.17	350,028.21
ADR SILICON MOTION TECHNOLOGY CORP SPONSORED ADR REPSTG SHS	54,454.27	69,038.08
ADR SILICONWARE PRECISION INDS LTD SPONSORED	1,787.00	1,526.00
ADR SINGAPORE TELECOMMUNICATIONS LTD SPONSORED ADR NEW 2006	758.45	714.92
ADR SINOTECH ENERGY LTD SPONSORED ADS	802.27	7.00
ADR SK TELECOM LTD SPONSORED ADR	9,636.76	7,553.55
ADR SOCIEDAD QUIMICA Y MINERA DE CHILE SA SPONSORED ADR REPSTG SER B SHS	78,824.64	79,159.50
ADR SONY CORP AMERN SH NEW	37,295.33	32,706.52
ADR SPREADTRUM COMMUNICATIONS INC SPONSORED ADR	13,255.62	12,569.76
ADR STARPHARMA HLDGS LTD SPONSORED ADR ADR	7,592.60	18,699.68
ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY	97,268.31	83,719.74
ADR STMICROELECTRONICS N V SHS-N Y REGISTRY SHS-N Y REGISTRY	19,132.28	10,525.75
ADR SUBSEA 7 S A SPONSORED ADR	4,442.10	3,719.88
ADR SUNTECH PWR HLDGS CO LTD ADR	215,212.89	57,868.85
ADR SYNGENTA AG SPONSORED ADR	26,266.99	25,933.60
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	34,749.85	39,233.49
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	508,521.11	623,449.72
ADR TAIWAN SEMICONDUCTOR MFG CO LTD SPONSORED ADR	1,027,846.77	1,006,799.26
ADR TAM S A SPONSORED ADR REPSTG PFD	9,110.23	5,805.00
ADR TATA COMMUNICATIONS LTD SPONSORED ADR ADR	9,349.00	7,950.00
ADR TATA MTRS LTD SPONSORED ADR	55,115.48	41,405.00
ADR TELE NORTE LESTE PARTICIPACOES S A SPONSORED ADR REPSTG PFD PREFERENCE SH	1,756.95	1,902.00
ADR TELECOM ARGENTINA S A SPONSORED ADR REPSTG CL B SHS	11,923.19	9,458.52
ADR TELECOM CORP NEW ZEALAND LTD SPONSORED ADR	84,397.31	76,344.45
ADR TELEFONICA BRASIL SA SPON ADR EA REPR 1 PFD SH	10,338.05	10,084.77
ADR TELEFONICA S A SPONSORED	137,355.86	113,333.67
ADR TELEFONOS DE MEXICO S A SPONSORED ADR REPSTG SH ORD L	22,284.57	19,190.76
ADR TELSTRA CORP LTD SPONSORED ADR FINALINSTALMENT	108,003.48	124,608.08
ADR TENARIS S A SPONSORED ADR	37,014.34	33,462.00
ADR TENCENT HLDGS LTD ADR	5,492.90	4,019.78
ADR TERNIUM S A SPONSORED ADR	1,727.22	919.50
ADR TEVA PHARMACEUTICAL INDS	419,097.02	344,876.20
ADR TEVA PHARMACEUTICAL INDS	366,915.04	355,168.00
ADR TEVA PHARMACEUTICAL INDS	1,165,847.29	956,532.00
ADR TEVA PHARMACEUTICAL INDS	412,724.23	363,240.00
ADR TIM PARTICIPACOES SA SPONSORED ADR	226,387.50	246,648.00
ADR TOTAL SA	210,142.71	213,639.80
ADR TOTAL SA	401,120.47	347,548.00
ADR TOYOTA MTR CORP SPONSORED ADR	435,997.08	383,421.74
ADR TRINITY BIOTECH PLC SPONSORED ADR NEW	2,746.16	2,830.04
ADR TULLOW OIL PLC ADR ADR	1,569.70	1,906.49
ADR ULTRAPAR PARTICIPACOES S A SPONSORED# US90400P1012	9,261.22	10,320.00
ADR UNILEVER N V NEW YORK SHS NEW	105,310.91	117,957.84
ADR UNILEVER PLC SPONSORED ADR NEW	21,430.27	24,068.60

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ADR VALE S A ADR	291,713.13	219,369.15
ADR VEOLIA ENVIRONNEMENT SPONSORED ADR	60,236.26	27,846.00
ADR VESTAS WIND SYS A/S UNSPONSORED ADR REPSTG 3 ORD SHS	12,089.04	2,696.45
ADR VODAFONE GROUP PLC NEW SPONSORED ADR	444.05	560.60
ADR VODAFONE GROUP PLC NEW SPONSORED ADR	229,319.68	242,770.70
ADR VODAFONE GROUP PLC NEW SPONSORED ADR	334,337.61	415,544.75
ADR WESTPAC BKG LTD SPONSORED A.D.R.	11,043.29	10,752.00
ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH\COM\	4,090.85	3,393.27
ADR WUXI PHARMATECH CAYMAN INC SPONSOREDADR REPSTG ORD SHS ADR	3,209.71	2,208.00
ADR XINYUAN REAL ESTATE CO LTD SPONSOREDADR	715.75	525.00
ADR YARA INTL ASA SPONSORED ADR	9,366.95	8,042.96
ADR YINGLI GREEN ENERGY HLDG CO LTD ADR ADR	39,560.81	17,658.60
ADR YOUKU INC	37,585.53	27,422.50
ADTRAN INC COM	261,737.52	191,817.60
ADVANCE AMER CASH ADVANCE CTRS INC COM STK	1,697.71	1,816.74
ADVANCE AUTO PTS INC COM	30,462.35	30,985.35
ADVANCE AUTO PTS INC COM	126,811.88	171,986.10
ADVANCED BATTERY TECHNOLOGIES INC COM COM	39,341.26	14,738.25
ADVANCED CELL TECHNOLOGY INC COM	463,957.68	200,178.15
ADVANCED DEPOSITION TECHNOLOGIES INC COM	1,506.39	0.12
ADVANCED ENERGY INDS INC COM	19,355.28	18,241.00
ADVANCED ENVIRONMENTAL RECYCLING TECHNOLOGIES INC CL A CL A	19,689.50	3,530.80
ADVANCED GROWING SYS INC NEV COM	4,399.65	
ADVANCED ID CORP COM	11,240.98	127.50
ADVANCED MICRO DEVICES INC COM	150,357.31	134,460.00
ADVANCED MICRO DEVICES INC COM	183,894.76	67,003.20
ADVANCED MICRO DEVICES INC COM	930,789.86	597,780.00
ADVANCED OPTICS ELECTRONICS INC COM	9,411.96	
ADVANCED POWERLINE TECHNOLOGIES INC COM	3,635.90	0.70
ADVANCED VIRAL RESH CORP COM	13,629.35	30.00
ADVANCED VISUAL SYS INC NEV COM	6,540.40	620.00
ADVANTA CORP CL B	8,712.06	
ADVANTAGE OIL & GAS LTD	35,349.37	20,782.80
ADVENTRX PHARMACEUTICALS INC COM NEW COMNEW	15,109.92	2,360.00
AECOM TECHNOLOGY CORP DELAWARE COM	15,554.30	12,753.40
AECOM TECHNOLOGY CORP DELAWARE COM	619,512.79	484,423.50
AECOM TECHNOLOGY CORP DELAWARE COM	489,813.98	462,825.00
AEGEAN MARINE PETROLEUM NETWORK INC COM STK USD0.01	39,886.20	19,216.80
AEGIS ASSMTS INC COM	3,578.85	0.60
AEGON N V PERP CAP SECS 6.375% PFD STK	11,824.95	13,629.00
AEGON N V PFD STK	21,433.95	20,111.00
AEGON N V PFD STK	22,277.47	20,920.00
AEGON NV COM STK EUR0.12	247,951.88	234,969.82
AEHR TEST SYS COM	164.19	52.00
AEM US 01/21/12 C60	(1,748.45)	(2.00)
AEMETIS INC COM .	2,256.95	2,100.00
AEON CO LTD NPV	89,621.35	86,516.93
AER ENERGY RES INC COMMON STOCK	336.58	43.06
AERCAP HOLDINGS N.V. EUR0.01	18,963.27	23,144.50
AERO PERFORMANCE PRODS INC COM STK	2,410.49	
AEROCENTURY CORP COM STK	10,513.90	5,535.00
AEROFOAM METALS INC COM	5,138.44	3.00
AEROPOSTALE COM	187,634.69	207,735.50
AEROPOSTALE COM	107,905.65	105,225.00

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AEROPOSTALE COM	1,120,564.33	741,912.50
AEROVIRONMENT INC COM	26,378.89	29,392.98
AES CORP 8% DUE 06-01-2020	80,000.00	88,000.00
AES CORP 8% DUE 06-01-2020	48,220.71	5,462.50
AES CORP COM	16,651.54	16,007.68
AES CORP COM	270,070.40	168,873.92
AETERNA ZENTARIS INC COM	138,004.74	115,500.00
AETNA INC	310,410.35	421,900.00
AETNA INC	128,186.39	332,035.30
AETNA INC	83,102.44	92,021.72
AETRIUM INC COM STK USD0.001	4,149.95	730.00
AFAM US 05/19/12 C17.5	(359.25)	(750.00)
AFC ENTERPRISES INC COM	24,378.14	27,930.00
AFFILIATED MANAGERS GROUP INC COM STK	8,364.24	9,595.00
AFFILIATED MANAGERS GROUP INC COM STK	228,468.80	315,675.50
AFFILIATED MANAGERS GROUP INC COM STK	1,028,683.21	1,352,895.00
AFFINITY GOLD CORP COM	7,280.72	640.00
AFFYMAX INC COM	19,607.57	28,423.00
AFFYMETRIX INC OC-CAP STK	7,547.88	4,908.00
AFFYMETRIX INC OC-CAP STK	105,115.62	84,254.00
AFL US 01/19/13 C50	(187.30)	(355.00)
AFL US 02/18/12 C47	(92.30)	(79.00)
AFL US 05/19/12 C48	(174.30)	(182.00)
AFLAC INC COM	484,282.45	496,741.33
AFLAC INC COM	336,508.00	439,435.08
AFRICA OIL CORP COM STK	3,030.71	3,088.40
AGCO CORP COM	131,185.52	137,074.30
AGCO CORP COM	332,151.84	335,166.00
AGCO CORP COM	296,627.50	425,403.00
AGCO CORP COM	459,912.05	605,361.36
AGENT155 MEDIA CORP COM	242.00	0.06
AGENUS INC COM NEW COM USD0.01 (POST REVSPLIT)	8,461.79	2,198.00
AGFEED INDS INC COM STK	20,122.54	6,458.20
AGILENT TECHNOLOGIES INC COM	37,301.53	28,991.90
AGILENT TECHNOLOGIES INC COM	203,494.19	262,498.95
AGILYSYS INC COM STK	31,869.20	31,800.00
AGILYSYS INC COM STK	282,041.73	239,366.55
AGL ENERGY LTD NPV	142,978.89	141,989.64
AGL RES INC COM	288,203.55	246,611.62
AGL RES INC COM	86,699.92	108,270.12
AGNC US 01/21/12 P28	117.70	34.00
AGNC US 03/17/12 C29	(288.49)	(240.00)
AGNICO-EAGLE MINES LTD COM	326,401.40	175,280.32
AGNICO-EAGLE MINES LTD COM STK CALL OPT EXP 1/21/12 PR \$72.5 PER SH	(2,112.93)	(4.00)
AGREE RLTY CORP COM	4,567.57	4,903.65
AGRSOLAR SOLUTIONS INC COM	9,280.60	6,500.00
AGRIUM INC COM	164,196.94	140,259.90
AGU US 01/21/12 C65	(1,789.99)	(1,360.00)
AIA GROUP LTD COM PAR USD 1	274,831.58	309,710.76
AIR CDA CL A VAR VTG SHS CL A COM STK	1.08	0.98
AIR LIQUIDE(L) EUR5.50	606,235.60	740,588.73
AIR METHODS CORP COM NEW COM NEW	1,868.54	2,533.50
AIR PROD & CHEM INC COM	57,719.20	60,675.08
AIR PROD & CHEM INC COM	255,894.19	334,370.75

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AIR PROD & CHEM INC COM	201,514.90	391,192.48
AIR TRANS SVCS GROUP INC COM STK	9,115.56	9,440.00
AIRCASTLE LIMITED COM STK	8,228.91	10,176.00
AIRGAS INC COM	183,317.46	217,843.20
AIRGAS INC COM	375,984.77	452,864.00
AIRGAS INC COM	75,579.41	123,756.80
AIRNET COMMUNICATIONS CORP COM NEW STK	3,389.37	
AIRSCOOTER CORP COM	207.17	6.00
AIRSPAN NETWORKS INC COMMON STOCK	3,613.53	38.61
AIRTECH INTL GROUP INC COM NEW	6,883.43	
AISIN SEIKI CO NPV	323,705.17	287,901.26
AISYSTEMS INC COM	471.95	4.80
AJINOMOTO CO INC NPV	274,101.90	276,112.06
AK STL CORP SR NT 7.625 DUE 05-15-2020	4,743.05	4,700.00
AK STL HLDG CORP COM STK PAR \$0.01	37,264.36	36,318.21
AKAM US 01/21/12 C25	(691.52)	(1,480.00)
AKAM US 02/18/12 C29	(924.48)	(2,724.00)
AKAMAI TECHNOLOGIES INC COM STK	178,643.76	199,361.28
AKAMAI TECHNOLOGIES INC COM STK	174,697.87	125,440.08
AKAMAI TECHNOLOGIES INC COM STK	461,466.28	666,226.92
AKORN INC COM	16,059.16	20,016.00
AKS US 01/19/13 C10	(251.53)	(290.00)
AKTIV KAPITAL ASA COM STK	31,978.75	13,622.70
AKZO NOBEL NV EUR2	679,635.62	560,571.00
ALAMO ENERGY CORP COM STK	59,249.81	4,036.50
ALASKA AIR GROUP INC COM	82,356.07	94,087.77
ALASKA AIR GROUP INC COM	461,277.85	690,828.00
ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012	89,351.15	31,530.77
ALBANY INTL CORP NEW CL A	5,157.35	4,624.00
ALBANY MOLECULAR RESH INC COM	1,294.95	586.00
ALBEMARLE CORP COM	16.07	12.07
ALBEMARLE CORP COM	358,337.57	318,846.90
ALBEMARLE CORP COM	307,272.30	272,487.90
ALBERTA STAR DEV CORP COM NEW	102,116.28	5,811.04
ALBERTSONS INC 7.75% DUE 06-15-2026	16,878.00	16,400.00
ALCOA INC COM STK	400,117.26	198,975.95
ALCOA INC COM STK	1,475,853.66	1,170,048.58
ALDERSHOT RES LTD NEW COM STK	252.75	59.00
ALERE INC COM	13,363.68	7,388.80
ALERE INC COM	578,757.08	489,715.81
ALEXANDER & BALDWIN INC COM	11,566.61	10,205.00
ALEXANDER & BALDWIN INC COM	372,918.11	489,023.60
ALEXANDRIA MINERALS CORP COM	2,137.40	884.00
ALEXCO RESOURCE CORP COM STK	49,832.92	51,347.40
ALEXION PHARMACEUTICALS INC COM	129,939.74	140,569.00
ALEXIS MINERALS CORP COM STK	16,110.55	1,863.00
ALEXZA PHARMACEUTICALS INC COM	12,817.09	4,150.00
ALIBABA.COM LTD COM STK	17,996.28	10,339.00
ALICO INC COM	870.11	636.28
ALIGN TECHNOLOGY INC COM	41,916.57	49,822.50
ALIGN TECHNOLOGY INC COM	184,798.49	241,995.00
ALKANE EXPLORATION LTD SHS	1,284.37	463.90
ALKERMES PLC SHS	5,634.85	6,944.00
ALL FUELS & ENERGY CO COM STK	2,154.95	0.09

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ALLEGHENY TECHNOLOGIES INC COM	33,816.49	33,808.23
ALLEGHENY TECHNOLOGIES INC COM	388,590.33	371,884.00
ALLEGHENY TECHNOLOGIES INC COM	88,069.64	108,984.00
ALLEGIAN T TRAVEL CO COM	707,408.96	874,776.00
ALLEN PARK MICH 6.625% 05-01-2019 BEO TAXABLE	10,354.10	9,824.30
ALLERGAN INC COM	231,725.61	280,585.88
ALLERGAN INC COM	203,859.38	591,016.64
ALLERGAN INC COM	443,435.69	552,762.00
ALLEZOE MED HLDGS INC COM	149.45	7.05
ALLIANCE 1 INTL INC COM	4,051.03	2,720.00
ALLIANCE DATA SYS CORP COM	11,312.95	12,980.00
ALLIANCE DATA SYS CORP COM	573,778.76	664,576.00
ALLIANCE RES PARTNERS L P UNIT LTD PARTNER INT COM STCK	26,009.61	26,089.41
ALLIANCEBERNSTEIN HLDG L P UNIT LTD	12,896.36	7,848.00
ALLIANT ENERGY CORP COM ISIN #US0188021085	12,279.16	15,799.63
ALLIANT ENERGY CORP COM ISIN #US0188021085	262,340.65	308,770.00
ALLIANT TECHSYSTEMS INC COM	13,604.09	10,426.58
ALLIED ENERGY INC FLA COM	539.95	73.00
ALLIED IRISH BKS P L C SPONSORED ADR 1 ADR REPSTG 10 ORD SHS	6,982.98	1,485.20
ALLIED MOTION TECHNOLOGIES INC COM	4,590.68	5,685.12
ALLIED NEV GOLD CORP COM STK	48,842.62	67,342.72
ALLIED NEV GOLD CORP COM STK	260,333.52	324,601.60
ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	311,252.09	339,822.00
ALLIED WORLD ASSURANCE COMPANYHOLDINGS AG COMMON STOCK	490,203.27	516,026.00
ALLIQUA INC COM	608.29	150.00
ALLOS THERAPEUTICS INC COM ISIN US019777101	10,912.50	10,650.00
ALLSCRIPTS HEALTHCARE SOLUTIONS INC	14,093.61	14,489.10
ALLSTATE CORP COM	27,044.61	24,228.85
ALLSTATE CORP COM	388,265.17	364,553.00
ALLSTATE CORP COM	293,540.87	302,716.04
ALLSTATE CORP COM	1,270,476.42	1,082,695.00
ALLSTATE CORP COM	473,141.34	482,416.00
ALLT US 03/17/12 C15	(390.01)	(780.00)
ALLY BANK MIDVALE UTAH C/D DTD 11-16-2011 1.15 11-18-2013	20,000.00	19,992.40
ALLY BK MIDVALE UT C/D ACT/365 DTD 05-04-2011 .95 05-06-2013	3,000.00	3,004.38
ALLY BK MIDVALE UT DTD 01-14-2011 .65 07-16-2012	108,000.00	108,085.32
ALLY BK MIDVALE UT DTD 01-14-2011 .85 01-14-2013	12,000.00	12,030.96
ALLY BK MIDVALE UT DTD 09-10-2010 .55 03-09-2012	20,000.00	20,008.80
ALLY BK MIDVALE UTAH CTF DEP DTD 08/27/2010 ACT/365 1 DUE 08-27-2012	20,000.00	20,073.40
ALLY BK MIDVALE UTAH CTF DEP DTD 08-13-2010 1.05 08-13-2012	6,000.00	6,024.36
ALLY BK MIDVALE UTAH CTF DEP DTD 09-17-2010 .9 09-17-2012	10,000.00	10,041.00
ALLY FINL INC 4.5% DUE 02-11-2014	20,295.00	19,250.00
ALMADEN MINERALS LTD COM STK	65,671.90	42,903.00
ALMOST FAMILY INC COM	29,438.23	19,647.30
ALNYLAM PHARMACEUTICALS INC COM	273,815.10	126,325.00
ALNYLAM PHARMACEUTICALS INC COM	54,566.01	39,935.00
ALON USA ENERGY INC COM STK	79,195.75	79,261.00
ALON USA ENERGY INC COM STK	79,442.36	80,132.00
ALPHA & OMEGA SEMICONDUCTOR LTD COM STK	811.95	731.00
ALPHA NAT RES INC COM STK	126,531.54	115,123.05
ALPHA NAT RES INC COM STK	189,659.70	183,870.00
ALPHA NAT RES INC COM STK	265,242.15	204,095.70
ALPHA NAT RES INC COM STK	268,474.57	100,719.90
ALPHA NAT RES INC COM STK	425,126.51	274,374.90

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ALTAGAS LTD COM STK	11,238.21	19,630.65
ALTAIR NANOTECHNOLOGIES INC COMMON STOCK	8,374.74	3,465.00
ALTERA CORP COM	17,262.58	17,076.59
ALTERA CORP COM	225,176.56	258,438.60
ALTERA CORP COM	1,077,157.91	912,660.00
ALTERNATE ENERGY HLDGS INC COM STK	55,900.40	2,760.00
ALTERNATIVE ENERGY PARTNERS INC COM NEW	9,608.00	4.56
ALTERRA POWER CORPORATION	4,793.07	1,880.00
ALTITUDE ORGANIC CORP COM	6,468.75	946.40
ALTIUS MINERALS CORP COM STK	20,936.12	25,318.63
ALTRIA GROUP INC 4.75% DUE 05-05-2021	219,568.00	242,228.36
ALTRIA GROUP INC 8.5% DUE 11-10-2013	81,052.60	79,026.29
ALTRIA GROUP INC 9.25% DUE 08-06-2019	12,328.20	13,427.56
ALTRIA GROUP INC COM	1,899,294.27	2,226,758.33
ALTRIA GROUP INC COM	180,257.93	243,307.90
ALTRIA GROUP INC COM	515,343.93	1,332,352.40
ALVARION LTD COM	20,244.98	9,828.00
AMADA CO LTD NPV	543,487.83	507,218.84
AMADEUS IT HLDGS EUR0.01	512,395.80	423,862.69
AMAROK RES INC COM STK	66,591.47	1,523.23
AMAZON COM INC COM	1,058,034.63	909,986.70
AMAZON COM INC COM	555,779.02	1,371,298.20
AMAZON COM INC COM	746,914.04	701,055.00
AMAZON COM INC COM	535,585.70	737,579.10
AMAZON COM INC COM	503,424.05	983,208.00
AMAZON COM INC COM	539,845.14	1,099,185.00
AMBAC FINL GROUP 9.375% DUE 08-01-2011	4,972.50	650.00
AMBAC FNCL GROUP COM STK	1,297.20	114.10
AMC ENTMT INC NEW 8.75% DUE 06-01-2019	5,275.00	5,175.00
AMC NETWORKS INC CL A	2,470.70	2,329.96
AMDOCS ORD GBP0.01	10,416.90	9,985.50
AMDOCS ORD GBP0.01	129,920.81	128,385.00
AMEDISYS INC COM	35,232.68	14,837.60
AMER ELEC PWR CO INC COM	196,546.09	227,234.99
AMER ELEC PWR CO INC COM	363,808.97	437,348.97
AMER FINL GROUP INC OH COM STK	86,789.71	113,514.09
AMER FINL GROUP INC OH COM STK	250,645.61	361,522.00
AMER MOVIL S A B DE C V 5.625 DUE 11-15-2017 BEO	49,816.50	57,477.00
AMER MOVIL SAB DE 5% DUE 03-30-2020	99,356.00	110,477.20
AMER MOVIL SAB DE C V SPONSORED ADR REPSTG SER L SHS	86,598.01	78,347.32
AMER W RES INC COM NEW COM NEW	3,290.28	420.00
AMERADA HESS CORP 7.3% DUE 08-15-2031	114,653.04	134,739.99
AMERADA HESS CORP 7.875% DUE 10-01-2029	57,790.80	67,173.65
AMERCO COM	13,594.79	14,851.20
AMERCO COM	24,412.17	26,520.00
AMERCO COM	689,591.02	756,085.20
AMEREN CORP COM	11,856.80	13,646.74
AMEREN CORP COM	254,271.68	251,788.00
AMEREN CORP COM	201,918.97	173,435.55
AMERESCO INC	6,772.26	7,422.52
AMERICAN CAMPUS CMNTYS INC COM	28,346.33	30,993.15
AMERICAN CAP AGY CORP COM REIT FUND	605,187.08	620,568.00
AMERICAN CAP AGY CORP COM REIT FUND	673,020.29	662,901.18
AMERICAN CAP LTD COM STK	217,874.32	204,073.96

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AMERICAN EAGLE OUTFITTERS INC NEW COM	24,343.52	25,113.02
AMERICAN EAGLE OUTFITTERS INC NEW COM	312,319.57	438,884.16
AMERICAN EAGLE OUTFITTERS INC NEW COM	318,575.16	337,909.00
AMERICAN ENTERPRISE DEV CORP COM STK	277.90	
AMERICAN EQUITY INVT LIFE HLDG CO COM	19,497.12	15,658.93
AMERICAN EQUITY INVT LIFE HLDG CO COM	173,134.16	156,000.00
AMERICAN EXPRESS CENTURION BK INSTL CTF DEP DTD 12-08-2011 1.15 DUE 12-09-2013	15,000.00	14,982.75
AMERICAN EXPRESS CO	278,592.33	298,105.41
AMERICAN EXPRESS CO	564,364.69	1,040,192.84
AMERICAN EXPRESS CO SUB DEB FLTG RATE VAR RT DUE 09-01-2066/08-01-2006	93,772.60	89,550.00
AMERICAN GEN FIN CORP MEDIUM TERM SR NTS-BOOK ENTRY MTN 4.875% DUE 07-15-2012	10,034.80	9,550.00
AMERICAN GREEN GROUP INC COM NEW COM NEW	864.95	
AMERICAN HOME MTG INVT CORP COM STK	595.04	8.24
AMERICAN INTERNATIONAL GROUP INC COM	211,924.89	160,845.60
AMERICAN INTERNATIONAL GROUP INC COM	1,661,147.42	218,567.20
AMERICAN INTL PETE CORP COM PAR \$0.08 NEW COM PAR \$0.08 NEW	3,347.50	
AMERICAN INTL.GRP WTS/PROD 19/01/21	0.00	
AMERICAN LITHIUM MINERALS INC COM	55,344.12	2,990.65
AMERICAN PETRO HUNTER INC COM	22,603.76	15,134.00
AMERICAN PUB ED INC COM STK	117,888.62	138,496.00
AMERICAN PUB ED INC COM STK	3,619.95	4,328.00
AMERICAN PWR CORP COM STK	96,277.36	9,125.00
AMERICAN RAILCAR INDS INC COM STK	1,403.24	2,393.00
AMERICAN REPROGRAPHICS CO COM	2,019.97	2,295.00
AMERICAN SEC RES CORP COM	3,527.80	175.00
AMERICAN SIERRA GOLD CORP COM STK	4,065.27	8.40
AMERICAN STS WTR CO COM	35,276.89	38,220.43
AMERICAN SUPERCONDUCTOR CORP SHS	80,871.67	25,774.65
AMERICAN SUPERCONDUCTOR CORP SHS	56,956.06	50,553.00
AMERICAN TOWER MANDATORY EXC AMERICAN TOWER REIT 2F14A31 1/3/2012	372,950.94	518,546.41
AMERICAN TOWER MANDATORY EXC AMERICAN TOWER REIT 2F14A31 1/3/2012	54,749.33	61,510.25
AMERICAN TOWER MANDATORY EXC AMERICAN TOWER REIT 2F14A31 1/3/2012	354,054.13	366,061.00
AMERICAN UNITY INVTS INC FLA COM STK	2,159.75	0.60
AMERICAN VANGUARD CORP COM	2,995.20	5,336.00
AMERICAN WTR WKS CO INC NEW COM	63,122.14	72,373.65
AMERICAN WTR WKS CO INC NEW COM	123,854.54	121,068.00
AMERICAN WTR WKS CO INC NEW COM	218,390.00	251,694.00
AMERICANWEST BANCORPORATION COM STK	2,873.90	180.00
AMERICAS CAR-MART INC COM	844,787.56	1,283,145.00
AMERICAS WIND ENERGY CORP COM	2,960.87	36.00
AMERICNEXPRSS 11-23-11 1.1 11-25-13 11-25-2013	150,000.00	149,766.00
AMERIGO RES LTD	7,753.40	10,780.00
AMERIGROUP CORP COM	41,479.11	39,938.08
AMERILITHIUM CORP COM STK	195,351.24	53,652.20
AMERIPRISE FINL INC COM	105,413.68	245,122.32
AMERIPRISE FINL INC COM	398,883.93	543,309.80
AMERIQUEST MTG FLTG RT .6213% DUE 04-25-2034	69,166.05	65,260.87
AMERISAFE INC COM	2,741.59	3,859.50
AMERISOURCEBERGEN CORP COM	97,401.96	210,235.07
AMERISOURCEBERGEN CORP COM	145,132.49	154,157.15
AMERISOURCEBERGEN CORP COM	742,704.68	702,891.00
AMERISTAR CASINOS INC COM STK USD0.01	85,523.85	93,366.00
AMERITYRE CORP COM	536.96	81.00
AMERN AXLE & MFG HOLDINGS INC	40,335.17	41,538.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
AMERN EAGLE ENERGY CORP COM STK	0.00	289.90
AMERN EXPRESS 2.75% DUE 12-09-2013	7,000.00	7,204.61
AMERN EXPRESS CENTURION BK CTF DEP PR DTD 08-04-2011 .5 02-04-2013	200,000.00	199,590.00
AMERN EXPRESS CENTURION BK DTD 07-14-2011 .5 01-14-2013	93,000.00	92,888.40
AMERN EXPRESS CENTURION BK SALT LAKE ACT/365 S/A DTD 02-03-10 1.35 02-03-12	20,000.00	20,015.00
AMERN EXPRESS CENTURION BK SALT LAKE CTFDEP DTD 03-10-2010 1.8 03-11-2013	10,000.00	10,155.40
AMERN EXPRESS CENTURION BK SALT LAKE CY UT CTF DEP DTD 02-03-2010 2 02-04-2013	30,000.00	30,458.70
AMERN EXPRESS CENTURION BK SALT LAKE CY UT CTF DEP DTD 09-10-2009 3.5 09-12-2016	5,000.00	5,281.75
AMERN EXPRESS CO 8.125% DUE 05-20-2019	5,042.50	6,443.25
AMERN EXPRESS CO 8.125% DUE 05-20-2019	129,262.00	129,287.10
AMERN EXPRESS CR 5.125% DUE 08-25-2014	249,760.00	268,579.75
AMERN INTL GROUP 6.4% DUE 12-15-2020	129,663.30	131,199.90
AMERN INTL GROUP 8.25% DUE 08-15-2018	140,000.00	148,190.14
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00027 5.6 10-18-2016BEO	26,112.49	30,122.42
AMERN INTL GROUP INC MEDIUM TERM NTS TRANCHE # TR 00079 5.85 DUE 01-16-2018	19,889.80	19,560.30
AMERN INTL GROUP INC WT EXP 1/19/21	17,157.76	5,994.88
AMERN LORAIN CORP COM	13,306.95	8,000.00
AMERN ORIENTAL BIOENGINEERING INC COM STK	3,306.44	721.19
AMERN PAC RIM COMM GRP	0.00	
AMERN PAC RIM COMM GRP CONTRA SHS	(156.95)	
AMERN SCI & ENGR INC COM	32,180.01	34,459.31
AMERN SOFTWARE INC CL A	656.50	945.00
AMERN TOWER CORP 4.5% DUE 01-15-2018	5,148.15	5,091.70
AMERN WOODMARK CORP COM	2,368.95	1,366.00
AMETEK INC NEW COM	8,032.55	8,432.07
AMETEK INC NEW COM	285,157.30	422,894.50
AMGEN INC COM	132,267.57	154,195.85
AMGEN INC COM	991,459.06	1,111,410.89
AMGEN INC COM	998,371.41	1,008,097.00
AMGEN INC COM	1,158,408.15	1,427,067.25
AMISH NATURALS INC COM STK	2,959.23	
AMKOR TECH INC 7.375% DUE 05-01-2018	5,294.25	5,100.00
AMN HEALTHCARE SVCS INC COM	5,779.01	3,530.71
AMOROCORP INC COM STK	1,030.00	
AMPHENOL CORP NEW CL A	16,809.85	15,886.50
AMPHENOL CORP NEW CL A	146,293.77	167,716.05
AMPLIPHI BIOSCIENCES CORP COM	3,738.32	1,070.00
AMR CORP COM	438,611.14	198,310.35
AMR CORP DEL DEB 9 DUE 09-15-2016 REG	9,885.00	2,200.00
AMR CORP DEL PFD	2,011.77	449.00
AMR US 02/18/12 C1	(217.89)	(20.00)
AMTECH SYS INC COM PAR \$0.01 NEW STK	40,995.29	17,020.00
AMWEST IMAGING INC COM	81,513.32	11,956.00
AMYLIN PHARMACEUTICALS INC COM	6,429.82	5,690.00
AMYRIS INC FORMERLY AMYRIS BIOTECHNOLOGIES INC TO 06/21/2010 COM	4,020.95	2,308.00
ANADARKO FIN CO 7.5% DUE 05-01-2031	87,656.53	96,790.48
ANADARKO PETE CORP 5.95 DUE 09-15-2016	6,918.00	9,060.82
ANADARKO PETE CORP 6.375% DUE 09-15-2017	22,575.80	23,160.30
ANADARKO PETE CORP 6.375% DUE 09-15-2017	117,658.93	121,709.07
ANADARKO PETE CORP DEB 7.2 DUE 03-15-2029 BEO	13,661.03	19,823.36
ANADARKO PETRO CORP COM	361,233.66	829,478.11
ANADARKO PETRO CORP COM	289,662.32	305,192.24
ANADARKO PETRO CORP COM	500,763.09	599,724.81
ANADARKO PETRO CORP COM	649,765.34	900,694.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
ANADIGICS INC COM	33,571.37	28,689.00
ANADIGICS INC COM	19,132.32	10,709.10
ANALOG DEVICES INC COM	23,068.46	22,592.49
ANALOG DEVICES INC COM	205,941.17	232,963.58
ANALOGIC CORP COM PAR \$0.05	370,327.33	520,580.24
ANAREN INC COM	13,555.88	10,803.00
ANAVEX LIFE SCIENCES CORP COM STK	46,471.97	12,200.00
ANCESTRY COM INC COM	17,419.24	11,709.60
ANDEAN AMERN GOLD CORP COM .	268.44	87.40
ANDERSONS INC COM	20,536.83	26,196.00
ANDERSONS INC COM	169,464.92	174,640.00
ANDERSONS INC COM	480,782.75	674,896.28
ANDIAMO CORP COM	306.95	95.00
ANDINA MINERALS INC COM STK	793.87	800.20
ANDREA ELECTRS CORP COM	283.20	180.00
ANGLO AMERICAN USD0.54945	960,378.02	860,813.51
ANGLO AMERN PLATINUM LTD ADR	47,029.56	28,357.07
ANHEUSER BUSCH GTD NT 5.375 DUE 01-15-2020	278,008.84	304,929.04
ANHEUSER-BUSCH INBEV NV	756,905.42	887,530.23
ANN INC COM	17,110.01	17,346.00
ANNALY CAP MGMT INC C PFD SER A	30,461.09	31,320.13
ANNALY CAP MGMT INC COM	2,526,466.69	2,347,005.93
ANSYS INC COM	1,193.35	1,145.60
ANTARES PHARMA INC COM	37,679.85	41,800.00
ANTHRACITE CAP INC COM	1,594.57	0.53
ANTOFAGASTA ORD GBP0.05	146,864.34	138,229.87
ANTRIM ENERGY INC COM	820.73	357.00
ANWORTH MTG ASSET CORP PFD SER A % PFD STK	6,321.95	6,445.00
ANWORTH MTG AST CORP COM	201,458.25	197,820.00
ANWORTH MTG AST CORP COM	28,892.68	26,745.21
AOL INC COM STK	17,561.54	12,774.60
AOL TIME WARNER 7.625% DUE 04-15-2031	68,424.87	90,361.67
AON CORP COM	272,145.39	322,311.60
AON CORP COM	224,183.54	327,506.40
AON CORP COM	12,615.82	13,761.84
AP PHARMA INC COM NEW STK	5,354.00	745.20
APA GROUP NPV (STAPLED UNITS)	7,440.27	9,206.40
APA US 01/21/12 C100	(439.24)	(43.00)
APA US 07/21/12 C90	(972.23)	(1,065.00)
APACHE CORP 5.1% DUE 09-01-2040	49,551.70	58,437.40
APACHE CORP 6% DUE 09-15-2013	109,423.60	119,835.43
APACHE CORP COM	748,848.86	635,262.01
APACHE CORP COM	320,517.74	364,584.50
APACHE CORP COM	418,360.37	753,263.28
APACHE CORP COM	1,008,206.43	942,032.00
APARTMENT INVT & MGMT CO CL A	56,649.07	58,168.49
APARTMENT INVT & MGMT CO CL A	6,181.03	6,575.17
APC US 01/21/12 C80	(221.53)	(190.00)
APEX SILVER MINE LTD COM STK	10,294.31	
APOGEE ENTERPRISES INC COM	1,632.66	1,348.47
APOGEE ENTERPRISES INC COM	33,684.15	29,424.00
APOGEE TECH INC COM STK	14,354.85	1,200.00
APOLLO GROUP INC CL A	47,645.40	59,364.74
APOLLO GROUP INC CL A	132,424.09	134,782.74

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
APOLLO GROUP INC CL A	788,719.20	867,307.00
APOLLO INVT CORP COM SH BEN INT	306,811.47	240,258.51
APOLO GOLD & ENERGY INC FORMERLY APOLO COM NEW	1,943.70	950.00
A-POWER ENERGY GENERATION SYSTEMS LTD COM STK USD0.0001	6,801.96	225.00
APIANT TECHNOLOGIES INC COM	554.95	
APPLE INC COM STK	1,421,281.38	8,213,400.00
APPLE INC COM STK	1,300,640.36	2,511,000.00
APPLE INC COM STK	30,850,798.36	34,524,630.00
APPLE INC COM STK	1,292,624.72	3,674,160.00
APPLE INC COM STK	662,134.48	1,818,450.00
APPLE INC COM STK	1,643,779.89	3,503,250.00
APPLE INC COMSTK CALL OPT EXP 01/19/13 PR \$400 PER SH	(10,012.82)	(12,288.00)
APPLE INC COMSTK CALL OPT EXP 1/21/12 PR \$400 PER SH	(5,130.70)	(9,800.00)
APPLE RUSH CO INC COM STK	0.00	
APPLIED INDL TECHNOLOGIES INC COM	258,151.30	302,462.00
APPLIED MATERIALS INC COM	185,391.42	146,107.93
APPLIED MATERIALS INC COM	346,714.72	305,417.07
APPLIED MATERIALS INC COM	1,193,994.53	1,043,957.25
APPLIED MATERIALS INC COM	524,134.85	443,394.00
APPLIED MICRO CIRCUITS CORP COM NEW STK	480.92	336.00
APPLIED MICRO CIRCUITS CORP COM NEW STK	145,982.16	116,256.00
APPLIED MINERALS INC COM STK	1,611.38	1,473.20
APPLIED NEUROSOLUTIONS INC COM NEW COM NEW	10,569.95	6.00
APPLIED SOLAR INC COM	1,107.75	4.50
APPLIED VISUAL SCIENCES INC COM COM STK	9,882.95	73.50
APPLIEDTHEORY CORP COM	11,260.37	10.00
APPROACH RES INC COM STK	30,527.80	29,410.00
APRIA HEALTHCARE 12.375% DUE 11-01-2014	23,494.53	22,875.00
APRICUS BIOSCIENCES INC COM	7,988.08	9,288.00
AQUA AMER INC COM	34,813.03	40,474.08
AQUALIV TECHNOLOGIES INC COM	0.00	9.08
AQUILEX HLDGS LLC 11.125% DUE 12-15-2016	49,534.90	21,875.00
ARABIAN AMERN DEV CO COM	27,899.12	46,402.56
ARAFURA RESOURCES LTD COM STK	131,902.83	50,760.23
ARBITRON INC COM	119,725.25	151,404.00
ARC RES LTD CDA COM	55,943.12	63,868.51
ARCA BIOPHARMA INC COM	437.88	102.00
ARCAN RES LTD COM	9,527.81	7,249.80
ARCELORMITTAL NPV	520,072.68	314,556.41
ARCELORMITTAL SA NT 9.85 DUE 06-01-2019	6,434.35	5,529.89
ARCH COAL INC 7.25% DUE 10-01-2020	5,219.25	5,087.50
ARCH COAL INC COM	105,064.35	57,559.66
ARCH COAL INC COM	553,750.04	428,045.00
ARCHER-DANIELS-MIDLAND CO COM	140,209.91	128,463.80
ARCHER-DANIELS-MIDLAND CO COM	274,051.67	416,730.60
ARCHER-DANIELS-MIDLAND CO COM	347,592.00	343,200.00
ARCHER-DANIELS-MIDLAND CO COM	328,839.90	334,620.00
ARCLAND ENERGY CORP COM	0.00	
ARCOS DORADOS HOLDINGS INC COM NPV CL A	28,194.18	24,122.75
ARCOS DORADOS HOLDINGS INC COM NPV CL A	275,237.46	226,240.60
ARCOS DORADOS HOLDINGS INC COM NPV CL A	385,448.03	341,845.03
ARCTIC CAT INC COM	27,512.40	45,100.00
ARCTIC CAT INC COM	163,964.86	245,795.00
ARCTIC GLACIER INCOME FD TR UNIT	25,278.07	9,971.96

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
ARENA PHARMACEUTICALS INC COM ISIN US0400471027	21,783.88	21,764.93
ARENA PHARMACEUTICALS INC COM ISIN US0400471027	15,052.90	20,383.00
ARES CAP CORP COM	137,983.33	102,967.77
ARES CAP CORP COM	218,139.54	339,127.50
ARES CAP CORP COM	1,051,190.19	1,037,467.50
AREVA SOCIETE DES PARTICIPATIONS DU COMMISSARIAT A LENERG SHS	28,039.04	11,647.49
ARGAN INC COM	9,465.08	13,126.23
ARGENT SECS INC 2004-W10 AST BKD PASSTHRU CTF CL A2 10-25-2034 REG	168,209.86	148,491.65
ARGENTEX MNG CORP CDA COM	3,289.76	940.04
ARGO GROUP INTERNATIONAL HOLDINGS COM STK	3,673.95	2,896.00
ARGO GROUP INTERNATIONAL HOLDINGS COM STK	96,219.44	89,776.00
ARGONAUT GOLD INC NEW COM	5,168.41	6,825.20
ARGUS METALS CORP COM	39,493.61	5,890.00
ARIAD PHARMACEUTICALS INC COM	32,267.09	49,000.00
ARIAD PHARMACEUTICALS INC COM	200,327.36	237,527.50
ARIBA INC COM NEW	2,164.45	1,881.36
ARIBA INC COM NEW	149,031.26	301,579.20
ARIEL WAY INC COM	9,794.08	7,050.00
ARISTA PWR INC COM NEW .	2,781.41	895.00
ARKANSAS BEST CORP DEL COM	125,072.80	119,474.00
ARKEMA EUR10	178,600.51	157,098.69
ARM HLDGS ORD GBP0.0005	195,207.21	199,140.19
ARM HLDGS ORD GBP0.0005	440,446.78	525,619.42
ARMOUR RESIDENTIAL REIT INC COM	118,830.45	113,040.37
ARNA US 01/21/12 C2	(649.23)	(364.00)
ARNA US 01/21/12 C2.5	(41.53)	(10.00)
ARQLE INC COM	52,805.60	50,196.00
ARRHYTHMIA RESH TECHNOLOGY INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	12,803.93	4,939.72
ARRIS GROUP INC COM	2,860.39	2,705.00
ARRIS GROUP INC COM	24,995.48	24,886.00
ARROW ELECTR INC COM	7,897.20	7,482.00
ARROW ELECTRS INC 7.5% DUE 01-15-2027	5,384.65	5,457.86
ARTHROCARE CORP COM	3,914.62	3,484.80
ARTIFICIAL LIFE INC COM	9,238.06	490.00
ARTIS REAL ESTATE INVT TR TR UNIT	0.00	
ARUBA NETWORKS INC COM	21,097.21	17,594.00
ARYZTA AG CHF0.02 (REGD)	114,055.83	117,157.55
ASA GOLD AND PRECIOUS METALS LIMITED	99,923.12	109,380.59
ASAHI GLASS CO NPV	110,918.21	117,502.23
ASAHI GROUP HOLDINGS LTD NPV	64,959.01	70,262.28
ASAHI KASEI CORP NPV	87,626.81	78,369.47
ASBURY AUTOMOTIVE GROUP INC COM	348,640.78	407,484.00
ASCENA RETAIL GROUP INC COM	13,395.35	13,968.40
ASCENDIA BRANDS INC COM STK	4,119.90	0.65
ASCENT CAP GROUP INC COM SER A STK	14.29	50.72
ASCENT SOLAR TECHNOLOGIES INC COM	7,862.64	2,078.70
ASHFORD HOSPITALITY TR INC COM SHS	2,840.21	4,948.35
ASHLAND INC NEW COM	13,993.60	16,290.60
ASHLAND INC NEW COM	322,043.23	376,684.40
ASIA GLOBAL CROSSING	715.19	0.50
ASIA GLOBAL HLDGS CORP COM STK	1,129.95	4.80
ASIAINFO-LINKAGE INC COM STK ISIN# US04518A1043	18,225.67	7,013.75
ASML HOLDING NV EUR0.09	214,946.44	238,319.81
ASML HOLDING NV EUR0.09	946,049.58	951,892.20

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
ASPEN INSURANCE HLDGS COM	290,018.70	296,800.00
ASPEN INSURANCE HLDGS COM	30,073.32	31,800.00
ASPEN INSURANCE HLDGS COM	4,696.18	4,637.50
ASPEN INSURANCE HLDGS COM	584,343.49	575,050.00
ASPENBIO PHARMA INC FORMERLY ASPENBIO I COM NEW	5,431.97	582.00
ASSD ESTATES RLTY CORP COM	16,926.75	16,111.87
ASSET BACKED SECS CORP HOME EQUITY LN TR2001-HE3 CTF CL A1 11-15-2031 BEO	19,479.04	15,817.68
ASSIC GENERALI SPA EUR1	251,345.30	231,431.66
ASSOCIATED BK GREEN BAY N A WIS CD DTD 02-03-2010 1.35 02-03-2012	30,000.00	30,022.50
ASSOCIATED MATERIALS LLC 9.125 11-1-2017	23,079.77	22,062.50
ASSOCTD BANC-CORP COM	8,526.56	4,032.37
ASSOCTD BANC-CORP COM	293,624.74	306,058.00
ASSOCTD BANC-CORP COM	377,903.20	379,780.00
ASSURANT INC COM	274,947.08	373,646.00
ASSURANT INC COM	514,111.24	607,688.00
ASSURANT INC COM	106,358.81	85,404.80
ASSURED GUARANTY LTD COMMON STK	238,389.79	306,162.00
ASSURED GUARANTY MUNI	4,306.95	4,764.00
ASSURED PHARMACY INC COM	50,736.35	2,205.70
AST BACKED SECS FLTG RT 1.2601% DUE 12-15-2033	57,566.75	56,704.04
ASTA FDG INC COM	20,344.32	17,556.00
ASTEC INDS INC COM	25,702.91	25,768.00
ASTEC INDS INC COM	379,982.46	450,231.38
ASTEX PHARMACEUTICALS INC COM USD0.001	138,289.39	71,562.96
ASTEX PHARMACEUTICALS INC COM USD0.001	11,673.60	7,182.00
ASTRAZENECA ORD USD0.25	770,466.54	792,198.16
ASTROTECH CORP COM STK	62.97	10.10
ASYST TECHNOLOGIES INC COM	4,174.65	
AT & T LATIN AMER CORP COM	11.28	
AT&T BROADBAND 9.455% DUE 11-15-2022	10,550.94	14,242.85
AT&T INC 3.875% DUE 08-15-2021	91,973.57	95,197.59
AT&T INC 5.5% DUE 02-01-2018	169,626.00	196,780.10
AT&T INC 5.55% DUE 08-15-2041	59,881.65	70,645.02
AT&T INC 6.3% DUE 01-15-2038	88,112.80	98,218.96
AT&T INC COM	2,204,748.19	2,352,541.08
AT&T INC COM	990,812.72	1,085,616.00
AT&T INC COM	901,034.43	868,553.28
AT&T INC COM	3,050,333.34	3,913,146.72
AT&T INC SR NT	25,193.99	25,599.75
ATHENAHEALTH INC COM MON STOCK	12,311.49	9,824.00
ATHENAHEALTH INC COM MON STOCK	203,194.88	142,448.00
ATHENAHEALTH INC COM MON STOCK	675,198.11	849,776.00
ATHERSYS INC NEW COM	8,904.68	4,868.22
ATLANTIC PWR CORP COM NEW COM NEW	169,721.27	184,684.50
ATLANTIC WIND & SOLAR INC COM	3,462.95	264.55
ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK	89,269.95	88,389.00
ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK	948,325.76	722,484.00
ATLAS PIPELN PARTNERS L P	40,346.61	82,026.74
ATLC WIND & SOLAR INC COM	0.00	
ATMEL CORP COM	45,508.76	28,147.50
ATMOS ENERGY CORP COM	18,497.82	19,176.25
ATP OIL & GAS CORP 11.875% DUE 05-01-2015	17,182.55	16,375.00
ATP OIL & GAS CORP COM	39,516.16	22,080.00
ATPG US 01/21/12 C12.5	(171.53)	(2.00)

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
ATPG US 01/21/12 C15	(285.45)	(10.00)
ATPG US 03/17/12 C16	(785.44)	(50.00)
ATRINSIC INC COM NEW COM NEW	1,490.06	0.41
ATRION CORP COM	10,655.48	48,046.00
ATWOOD OCEANICS INC COM	58,879.80	63,226.31
ATWOOD OCEANICS INC COM	315,421.72	447,637.50
AUDICODES LTD COM STK	25,308.95	39,000.00
AURCANA CORP COM NEW COM NEW	5,590.74	3,579.80
AURI INC COM	1,062.93	5.60
AURICO GOLD INC	21,920.82	17,597.97
AURICO GOLD INC	474,874.13	428,134.50
AURION RESOURCES LTD COM	33,179.57	12,042.00
AURIZON MINES LTD COM STK	3,423.28	2,810.10
AURORA BK FSB .5% DUE 04-20-2012	5,000.00	5,000.20
AURORA OIL & GAS CORP COM STK	7,757.21	
AUSTEVOLL SEAFOOD ASA SHS	4,812.36	4,176.82
AUSTRALIA(CMNWLTH) 6.25% BDS 15/04/15 AUD	95,564.47	112,614.18
Australian dollar	39,468.68	39,468.68
Australian dollar	821.97	821.97
Australian dollar	0.00	
Australian dollar	4,089.38	4,089.38
Australian dollar	938.32	938.32
Australian dollar	13,327.60	13,327.60
Australian dollar	3,845.76	3,871.11
Australian dollar	77,805.21	78,467.12
Australian dollar	(372.23)	(372.23)
Australian dollar	(44.27)	(44.27)
Australian dollar	(285.31)	(285.31)
Australian dollar	(43.15)	(43.15)
Australian dollar	(1,390.35)	(1,390.35)
Australian dollar	(10,436.42)	(10,436.42)
Australian dollar	(5,281.38)	(5,281.38)
Australian dollar	(2,531.15)	(2,531.15)
Australian dollar	(2,558.86)	(2,558.86)
Australian dollar	(513.18)	(513.18)
Australian dollar	(700.77)	(700.77)
Australian dollar	(4,361.86)	(4,361.86)
Australian dollar	(7,340.24)	(7,388.62)
Australian dollar	(3,690.72)	(3,690.72)
AUTODESK INC COM	18,854.45	19,259.55
AUTODESK INC COM	77,345.19	149,375.25
AUTOIMMUNE INC COM	3,050.69	3.50
AUTOLIV INC COM STK	26,950.37	26,154.86
AUTOLIV INC COM STK	272,232.38	283,497.00
AUTOMATIC DATA PROCESSING INC COM	296,017.99	578,285.07
AUTOMATIC DATA PROCESSING INC COM	151,870.04	182,711.01
AUTOMATIC DATA PROCESSING INC COM	1,314,225.42	1,593,835.10
AUTONATION INC COM	16,963.24	40,630.74
AUTOZONE INC COM	112,202.05	134,212.61
AUTOZONE INC COM	26,566.19	189,782.48
AVAGO TECHNOLOGIES LTD	13,363.90	11,544.00
AVAGO TECHNOLOGIES LTD	262,378.54	213,564.00
AVALON CAP HLDGS CORP COM NEW COM NEW	16.52	
AVALON OIL & GAS INC COM NEW STK	274.09	42.50

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
AVALON RARE METALS INC COM STOCK	420,169.06	185,030.64
AVALONBAY CMNTYS REIT	236,646.80	267,077.00
AVALONBAY CMNTYS REIT	33,609.75	35,915.00
AVANIR PHARMACEUTICALS INC	9,910.12	6,211.50
AVANTAIR INC COM	599.45	187.50
AVATAR VENTURES CORP COM	1,553.87	256.00
AVEC CORP COM STK	7,347.93	4.90
AVEC CORPORATION COM	0.00	
AVERY DENNISON CORP COM	67,505.46	51,624.00
AVERY DENNISON CORP COM	85,068.58	66,508.92
AVERY DENNISON CORP COM	599,590.50	470,352.00
AVI BIOPHARMA INC COM	35,667.43	17,284.00
AVI BIOPHARMA INC COM	19,278.56	8,344.00
AVIAT NETWORKS INC COM	4,012.05	1,063.23
AVIAT NETWORKS INC COM	29,742.10	10,248.00
AVION GOLD CORP COM	31,349.36	28,694.32
AVIS BUDGET CAR 9.625% DUE 03-15-2018	5,629.77	5,187.50
AVIS BUDGET GROUP INC COM STK	66,615.06	58,842.08
AVIS BUDGET GROUP INC COM STK	410,347.94	289,225.60
AVISTA CORP COM ISIN # US05379B1070	2,459.45	2,602.67
AVITAR INC NEW COM NEW STK	3,708.00	0.02
AVIVA CORP PLC 25P ORD COM	45,014.35	14,019.60
AVIVA ORD GBP0.25	175,842.20	138,368.19
AVNET INC COM	20,545.12	20,208.50
AVNET INC COM	132,739.60	124,360.00
AVNET INC COM	630,398.93	554,956.50
AVON PRODUCTS INC COM USD0.25	34,949.26	31,513.72
AVON PRODUCTS INC COM USD0.25	180,236.35	162,366.18
AVON PRODUCTS INC COM USD0.25	725,237.86	436,750.00
AVX CORP COM	6,524.51	5,816.70
AWG LTD COM NEW STK	3,917.90	90.00
AXA EUR2.29	732,022.87	509,731.52
AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095	14,140.74	13,699.00
AXION INTL HLDGS INC COM STK	19,656.55	8,856.00
AXION PWR INTL INC COM	291,559.06	116,996.40
AXIS CAP HOLDINGS 5.75% DUE 12-01-2014	9,097.00	10,515.32
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	330,515.31	332,384.00
AXIS CAPITAL HOLDINGS LTD COM USD0.0125	354,611.02	335,580.00
AXIS ENERGY CORP COM STK	40,180.50	2,700.00
AXIS TECHNOLOGIES GROUP INC COM	5,675.70	20.30
AXM PHARMA INC COM AXM PHARMA INC	235.65	3.66
AXT INC COM	48,932.06	22,935.00
AZURE DYNAMICS CORP CL A	3,090.45	325.00
AZZ INC COM	4,534.75	4,570.40
B & G FOODS INC COMMON STOCK	52,639.75	88,180.81
B2B INTERNET HOLDRS TR DEPOS RCPT ISIN US0560331037	1,288.66	950.00
BA US 01/21/12 C65	(851.51)	(1,720.00)
BA US 01/21/12 C70	(243.53)	(830.00)
BA US 01/21/12 C75	(588.35)	(470.00)
BA US 05/19/12 C80	(145.30)	(218.00)
BABCOCK & WILCOX CO NEW COM STK	6,131.05	5,165.96
BAC CAP TR I 7 PRF CAP 15/12/31 USD25	2,580.83	2,502.00
BAC US 02/18/12 C7	(1,200.58)	(360.00)
BAC US 12/18/10 C11	(262.29)	(290.00)

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BACTERIN INTL HLDGS INC COM	2,109.35	2,288.00
BADGER METER INC COM	3,606.00	2,619.27
BAJA MNG CORP COM	79,021.25	78,240.00
BAKER HUGHES INC 7.5% DUE 11-15-2018	109,359.64	145,114.75
BAKER HUGHES INC COM	121,434.08	100,080.30
BAKER HUGHES INC COM	268,576.56	175,104.00
BAKER HUGHES INC COM	328,443.89	464,560.64
BAKER HUGHES INC COM	942,766.22	953,344.00
BALCHEM CORP COM	3,957.42	4,459.40
BALD EAGLE ENERGY INC COM STK	6,323.22	1,680.33
BALL CORP 5.75% DUE 05-15-2021	130,000.00	136,175.00
BALL CORP COM	40,294.48	129,984.40
BALLARD PWR SYS INC NEW	22,427.26	12,612.24
BALLY TECHNOLOGIES INC COM STK	64,909.13	75,164.00
BALLY TECHNOLOGIES INC COM STK	7,660.51	8,307.60
BALTIA AIR LINES INC COM STOCK	606.95	400.00
BAMA GOLD CORP COM STK	0.00	627.15
BANCFIRST CORP COM	4,060.34	3,754.00
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	13,270.55	13,883.25
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	297,105.39	280,634.25
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR SA	81,299.42	77,040.00
BANCO SANTANDER EUR0.50(REGD)	1,396,433.61	809,125.03
BANCO SANTANDER EUR0.50(REGD)	604,679.49	420,851.38
BANCO SANTANDER S.A.	61,327.81	51,572.16
BANCORPSOUTH INC COM	3,660.35	3,309.96
BANCROFT URANIUM INC COM STK	3,123.95	
BANGKOK BANK THB10(ALIEN MKT)	502,844.86	561,700.78
BANK AMER CORP 4.875% DUE 09-15-2012	10,474.80	10,064.17
BANK AMER CORP 5.125% DUE 11-15-2014	4,893.50	4,970.62
BANK AMER CORP 5.25% DUE 12-01-2015	8,076.10	9,440.59
BANK AMER CORP 5.49% DUE 03-15-2019	56,451.75	51,879.90
BANK AMER CORP 5.625% DUE 10-14-2016	43,749.30	43,513.83
BANK AMER CORP 5.75% DUE 12-01-2017	29,789.10	28,335.63
BANK AMER CORP 7.625% DUE 06-01-2019	11,468.26	10,342.17
BANK AMER CORP CAPPED LEVERAGED INDEX RETURN NT LKD TO S&P 500 INDEX	359.45	349.50
BANK AMER CORP DEP SH REPSTG 1/1000TH PFD SER I PFD STK	73,999.87	82,323.49
BANK AMER CORP DEPOSITARY SH REPSTG 1/1000 PFD SER PFD STK	3,052.00	3,494.16
BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER H STK	44,617.14	44,198.16
BANK AMER CORP DEPOSITARY SH REPSTG 1/1000TH PFD SER J	25,794.94	24,676.00
BANK AMER CORP SUB INTERNOTES BOOK ENTRYTRANCHE # SB 00092 6% DUE 02-15-2012	25,661.50	24,999.75
BANK BARODA NEW YORK N Y CTF DEP 8-22-2011 0.4 8-22-2012	3,000.00	2,998.11
BANK BARODA NEW YORK N Y DTD 07-13-2011 .5 C/D 10-15-2012	10,000.00	9,994.10
BANK BARODA NEW YORK N Y DTD 09-22-2011 .4 C/D 06-22-2012	250,000.00	249,885.00
BANK HAPOALIM B M NEW YORK BRH CTF DEP DTD 09-23-2011 .3 C/D DUE 03-23-2012	20,000.00	19,993.60
BANK MADISON GA CTF DEP DTD 03-25-2009 2.9 03-23-2012	50,000.00	50,262.00
BANK N S HALIFAX COM STK	102,272.12	90,156.10
BANK NEW YORK MELLON CORP COM STK	79,146.19	68,529.46
BANK NEW YORK MELLON CORP COM STK	698,833.99	461,912.00
BANK NEW YORK MELLON CORP COM STK	797,694.17	508,003.65
BANK NEW YORK MELLON CORP COM STK	635,588.93	527,873.83
BANK NEW YORK MELLON CORP COM STK	922,952.23	923,824.00
BANK NEW YORK MELLON CORP COM STK	698,833.99	461,912.00
BANK NOVA SCOTIA 2.15 DUE 08-03-2016 BEO	229,891.90	231,621.96
BANK OF AMER CORP 5.00 DUE 05-13-2021	795,694.52	774,209.75

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BANK OF AMERICA CORP	5,500,052.56	4,365,610.65
BANK OF AMERICA CORP	634,642.03	226,959.20
BANK OF AMERICA CORP	4,441,123.54	1,230,161.12
BANK OF AMERICA CORP COM STK CALL OPT EXP 1/21/12 PR \$20 PER SH	(164.78)	(3.00)
BANK OF CHINA NEW YORK CITY NY CTF DEP DTD 9-21-2011 0.35 6-21-2012	45,000.00	44,968.95
BANK OF CHINA NEW YORK CITY NY DTD 07-07-2011 .3 C/D 04-09-2012	107,000.00	106,953.99
BANK OF CHINA NEW YORK CITY NY DTD 08-10-2011 .45 C/D 08-10-2012	50,000.00	49,985.00
BANK OF CHINA NY CTF DEP DTD 10-12-11 0.35 4-12-2012	50,000.00	49,983.50
BANK OF THE OZARKS INC COM	242,904.90	419,857.10
BANK OF THE OZARKS INC COM	593,549.82	1,025,198.00
BANKATLANTIC BANCORP INC CL A PAR \$0.01 CL A PAR \$0.01	111.67	114.92
BANKIA S.A EUR2	51,333.33	49,818.96
BANKRATE INC DEL COM	241,202.57	271,975.00
BANNER CORP COM NEW COM NEW	3,481.43	3,674.83
BANRO CORPORATION COM NPV	2,136.95	1,850.00
BANYAN CORP ORE COM NO PAR 2009 STK	419.90	0.02
BARCLAYS BANK/DELAWARE DTD 02-10-2010 2.35 02-10-2014	25,000.00	25,628.00
BARCLAYS BK DEL RETAIL CTF DEP 3A2 DTD 02-03-2010 2.8 02-03-2015	34,000.00	35,212.78
BARCLAYS BK DEL RETAIL CTF DEP 3A2 PROGRCTF DEP DTD 01-27-2010 2.45 1-27-2014	40,000.00	41,119.20
BARCLAYS BK PLC 0 DUE 12/31/2040 REG	14,543.56	10,672.00
BARCLAYS BK PLC IPATH DOW JONES-UBS COFFEE SUBINDEX TOTAL RETURN ETN	7,006.95	5,652.00
BARCLAYS BK PLC IPATH DOW JONES-UBS ALUMSUBINDEX TOTAL RETURN ETN	10,185.15	7,590.00
BARCLAYS BK PLC IPATH S&P 500 VIX SHORT TERM FUTURES ETN NEW	317,477.40	272,941.46
BARCLAYS BK/DE CTF DEP DTD 10-07-2009 3.25 10-07-2014	52,000.00	54,395.12
BARCLAYS ORD GBP0.25	1,273,463.42	645,765.19
BARCLAYS ORD GBP0.25	265,802.31	157,138.02
BARNES & NOBLE INC COM	5,031.15	4,835.87
BARNES GROUP INC COM	2,309.34	3,106.00
BARRETT BILL CORP COM STK	10,811.95	10,221.00
BARRICK GOLD CORP	525,828.93	491,822.25
BARRICK GOLD CORP NT 6.95 DUE 04-01-2019	130,512.90	147,366.96
BARRICK NA FIN LLC 4.4 DUE 05-30-2021	124,124.20	129,959.52
BASIC ENERGY SVCS INC NEW COM	7,235.90	7,308.70
BASIC ENERGY SVCS INC NEW COM	76,525.38	84,710.00
BAXTER INTL INC 5.375% DUE 06-01-2018	212,160.00	234,844.20
BAXTER INTL INC COM	382,605.82	616,669.24
BAXTER INTL INC COM	122,716.77	112,444.71
BAXTER INTL INC COM	508,959.20	445,320.00
BAYER AG ORD SHS	604,788.51	710,600.11
BAYER AG COM STK	22,261.83	19,238.76
BAYER MOTOREN WERK EUR1	205,594.67	165,469.95
BAYER MOTOREN WERK EUR1	709,352.16	628,651.84
BAYERISCHE MOTOREWEREK AG COM STK	41,378.41	35,813.82
BAYFIELD VENTURES CORP COM STK	1,607.98	942.80
BAYOU CITY EXPL INC COM	629.95	15.50
BAYSWATER URANIUM CORP NEW COM NEW	59,689.73	12,255.20
BAYTEX ENERGY CORP COM	31,798.91	36,328.50
BB LIQUIDATING INC USD0.01	6,989.84	163.69
BB&T CORP COM	104,559.62	112,889.93
BB&T CORP COM	474,822.06	381,552.03
BB&T CORP COM	702,682.87	750,066.00
BBC CAP TR II GTD TR PFD SECS 8.50%	10,994.15	9,500.00
BBJ ENVIRONMENTAL TECHNOLOGIES INC COM	59.95	
BBVA U S SR S A 3.25% DUE 05-16-2014	199,780.00	189,445.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BBY US 02/18/12 C26	(15.30)	(35.00)
BCE INC COM NEW	9,880.95	10,417.50
BE AEROSPACE INC 8.5% DUE 07-01-2018	5,575.50	5,412.50
BE AEROSPACE INC COM	13,434.13	18,271.12
BEACON REDEV INDL CORP COM NEW COM NEW	0.00	48.00
BEAL BK LAS VEGAS NEV DTD 04-06-2011 .35 CTF OF DEP DUE 04-04-2012	90,000.00	89,975.70
BEAL BK LAS VEGAS NEV DTD 04-20-2011 .35 C/D DUE 04-18-2012	200,000.00	199,924.00
BEAL BK NEV LAS .35% DUE 01-11-2012	12,000.00	11,999.88
BEAL BK USA LAS .55% DUE 12-26-2012	20,000.00	19,972.00
BEAM INC	7,014.52	6,668.96
BEAM INC	111,232.90	176,282.43
BEAR STEARNS ABS I TR 2004-BO1 AST BACKED CTF II-A-2 10-25-2034 REG	498,014.06	499,501.54
BEAR STEARNS AST BACKED SECS I TR 2004-SD3 CL A-3 ADJ 9-25-2034	40,550.50	39,887.33
BEAR STEARNS COS INC BEAR STEARNS CO 6.410 2 17 6.4% DUE 10-02-2017	37,108.80	44,689.16
BEAVER DAM WIS UNI SCH DIST TAXABLE-REF 5.95 DUE 04-01-2022 BEO TAXABLE	26,969.50	25,914.50
BEAZER HOMES USA INC COM	47,210.66	62,000.00
BEBE STORES INC COM	6,623.13	5,541.92
BEBE STORES INC COM	32,504.72	43,316.00
BECTON DICKINSON & CO COM	89,699.89	87,573.01
BECTON DICKINSON & CO COM	248,539.24	256,289.60
BECTON DICKINSON & CO COM	183,492.03	357,535.20
BED BATH BEYOND INC COM	33,659.77	33,912.45
BED BATH BEYOND INC COM	140,432.53	308,400.40
BEIERSDORF AG EUR1	623,136.70	688,013.41
BELLE INTERNATIONAL HKD0.01	467,814.20	427,088.26
BELLSOUTH CORP 4.75% DUE 11-15-2012	9,664.90	10,334.79
BELLUS HEALTH INC COM	6,771.58	40.00
BEMIS CO INC COM	46,614.08	69,875.84
BEMIS CO INC COM	24,306.23	24,816.00
BEMIS CO INC COM	400,464.35	376,000.00
BENIHANA INC COM	998.95	1,534.50
BERING EXPL INC COM	5,207.07	1.61
BERKELEY TECH LD COM STK	14,194.86	
BERKLEY W R CORP COM	1,319.33	1,719.50
BERKSHIRE HAT A 100TH COM STK	2,012,695.30	2,065,590.00
BERKSHIRE HATHAWAY 3.2% DUE 02-11-2015	49,958.50	53,008.10
BERKSHIRE HATHAWAY 4.625% DUE 10-15-2013	24,620.94	26,584.53
BERKSHIRE HATHAWAY 4.75% DUE 05-15-2012	5,343.00	5,071.41
BERKSHIRE HATHAWAY 5.4% DUE 05-15-2018	17,314.50	17,477.97
BERKSHIRE HATHAWAY INC-CL B	7,964,406.74	8,067,427.90
BERKSHIRE HATHAWAY INC-CL B	87,761.79	91,560.00
BERKSHIRE HATHAWAY INC-CL B	2,917,738.52	2,917,559.40
BERRY PETE CO CL A CL A	4,033.00	6,303.00
BERRY PETE CO CL A CL A	171,197.91	163,878.00
BEST BUY INC COM STK	207,016.61	149,754.96
BEST BUY INC COM STK	346,760.58	298,792.78
BEVERAGE CREATIONS INC DEL COM STK	7,708.95	
BEYOND COMM INC COM STK	3,031.27	0.70
BG GROUP ORD GBP0.10	254,219.97	309,295.40
BGC PARTNERS INC CL A CL A	4,981.09	4,752.00
BGC PARTNERS INC CL A CL A	144,777.09	146,718.00
BGC US 11/19/11 C29	(87.75)	
BHP BILLITON FIN 3.25% DUE 11-21-2021	79,277.60	82,368.00
BHP BILLITON FIN 6.5% DUE 04-01-2019	219,402.50	234,755.64

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BHP US 02/18/12 C72.5	(979.53)	(630.00)
BIDU US 01/21/12 C120	(282.29)	(290.00)
BIDU US 01/21/12 C125	(353.29)	(174.00)
BIDU US 02/18/12 C130	(392.29)	(370.00)
BIDU US 12/30/11 C115	(3,156.29)	(1,350.00)
BIFS TECHNOLOGIES CORP COM	1,957.71	
BIG BEAR MNG CORP COM NEW COM STK	5,921.75	157.30
BIG LOTS INC COM	3,447.41	3,776.00
BIG LOTS INC COM	202,530.60	209,568.00
BIG LOTS INC COM	41,098.33	52,939.52
BIG LOTS INC COM	535,618.68	528,640.00
BIG LOTS INC COM	455,122.53	883,584.00
BIG SCREEN ENTMT GROUP INC COM	15.51	0.56
BILL THE BUTCHER INC COM	15,439.30	7,936.50
BILLABONG INTL NPV	552,284.07	125,401.74
BIM BIRLESIK MAGAZ TRY1	19,129.08	31,155.74
BIO RAD LABS INC CL A	7,640.43	9,604.00
BIO RAD LABS INC CL A	59,419.01	67,228.00
BIOCENTRIC ENERGY HLDGS INC COM STK	4,200.27	38.10
BIOCRYST PHARMACEUTICALS INC COM	784.80	247.00
BIOCUREX INC COM	26,579.72	415.88
BIODELIVERY SCIENCES INTL INC COM	6,226.04	1,434.69
BIOFUEL ENERGY CORP COM	6,907.07	4,080.00
BIOGEN IDEC INC COM STK	56,201.25	55,355.15
BIOGEN IDEC INC COM STK	281,607.72	582,604.70
BIOGEN IDEC INC COM STK	628,439.23	676,807.50
BIOHEART INC COM STK	31,621.76	14,500.06
BIO-KEY INTL INC COM	33,893.85	12,775.00
BIOLASE TECH INC COM	1,341.20	884.08
BIOMAGNETICS DIAGNOSTICS CORP COM STK	3,554.75	301.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	2,996.82	3,438.00
BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	155,436.28	167,430.60
BIO-MATRIX SCIENTIFIC GROUP INC NEW COM STK	67,483.60	264.18
BIO-MATRIX SCIENTIFIC GROUP INC NEW PFD STK	0.00	
BIOMED RLTY TR INC COM	626,005.64	637,392.32
BIOMIMETIC THERAPEUTICS INC COM STK	1,391.95	285.00
BIOMODA INC COM	23,462.75	5,371.40
BIONOVO INC COMMON STOCK	2,743.09	231.37
BIOPURE CORP CL A PAR \$0.01 COM STK	26.76	
BIO-REFERENCE LABS INC COM PAR \$0.01 NEW	4,708.97	3,660.75
BIORESTORATIVE THERAPIES INC COM	17,508.95	12,600.00
BIOSANTE PHARMACEUTICALS INC COM NEW COMNEW	50,644.94	26,460.67
BIOSOLAR INC COM NEW COM NEW	148,217.74	49,464.80
BIOSTAR PHARMACEUTICALS INC COM STOCK	5,539.37	1,860.00
BIOTIME INC COM	69,608.83	75,041.96
BIOVEST INTL INC COM STK	9,638.23	2,362.50
BIRCHCLIFF ENERGY LTD NEW COM STK	18,641.63	27,665.76
BIRMINGHAM ALA COML DEV AUTH REV 5.5% 04-01-2041 BEO	9,506.40	10,776.20
BIZACTIONS INC COM STK	614.32	473.05
BK 1 CAP TR VI 7.20 QTRLY PFD 1ST PAY 1/15/02 CALL10/15/06 @ 25	20,286.95	20,400.00
BK AMER CORP 5.375 DUE 06-15-2014 BEO	21,720.20	19,872.32
BK AMER CORP SUB INTERNOTES BOOK ENTRY #TR 00468 08/25/05 5.15 DUE 08-15-2015	4,960.00	4,795.27
BK BARODA NY N Y DTD 07-20-2011 .3 C/D 04-20-2012	240,000.00	239,870.40
BK HAW CORP COM	12,432.02	13,347.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BK OF CHINA NEW .4% DUE 08-17-2012	1,000.00	999.38
BK OF CHINA NY CY NY CTF DEP DTD 10-26-2011 .55 C/D 07-26-2012	6,000.00	6,001.62
BK OF CHINA NY CY NY CTF DEP DTD 11-02-2011 .6 C/D 11-02-2012	6,000.00	5,999.70
BK OF CHINA NY CY NY DTD 07-20-2011 .35 07-20-2012	150,000.00	149,878.50
BK OF CHINA NY CY NY DTD 12-07-2011 .45 C/D 06-07-2012	15,000.00	14,996.85
BK OF CHINA NY CY NY DTD 12-30-2011 .65 C/D 12-28-2012	2,000.00	2,000.00
BK US 01/19/13 C25	(154.30)	(99.00)
BLACK BOX CORP DEL COM	483,126.99	500,514.00
BLACK CASTLE DEVS HLDGS INC COM	2,312.95	0.07
BLACK DRAGON RES COS INC COM	115.55	0.33
BLACK HAWK EXPL INC COM STK	16,835.82	642.40
BLACK HILLS CORP COM	16,697.24	22,876.21
BLACK HILLS CORP COM	681,284.85	694,199.34
BLACKBAUD INC COM	7,307.60	7,063.50
BLACKBAUD INC COM	979,671.00	1,160,630.00
BLACKROCK INC COM STK	56,997.64	64,185.74
BLACKROCK INC COM STK	341,830.06	361,827.20
BLACKROCK INC COM STK	436,033.22	392,128.00
BLACKROCK KELSO CAP CORPORATION COM STK	198,424.08	167,280.00
BLACKSTONE GROUP LP COMMON UNITS	65,682.28	61,607.20
BLDRS EMERGING MARKETS 50 ADR INDEX FUND	81,998.87	78,669.63
BLDRS EUROPE 100 ADR INDEX FUND	7,903.80	4,657.48
BLOCK FINL LLC 5.125% DUE 10-30-2014	8,616.80	9,168.87
BLOCK H & R INC COM	14,759.64	17,199.51
BLOCK H & R INC COM	87,086.08	103,875.13
BLOGGERWAVE INC COM	20,766.91	23.80
BLUE EARTH INC COM	297,431.45	239,928.00
BLUE GEM ENTERPRISE INC FLA FORMERLY BL COM STK	33.84	0.30
BLUE HLDGS INC COM	4,994.95	5.00
BLUE SPHERE CORP COM STOCK	7,561.54	505.00
BLUEFIRE RENEWABLES INC COM	246.00	150.00
BLUELINX HLDGS INC COM	31,626.20	17,677.96
BLUGRASS ENERGY INC COM NEW	17,358.85	29.00
BM&FBOVESPA SA COM NPV	333,701.37	243,259.62
BMC SOFTWARE INC COM STK	22,631.41	17,438.96
BMC SOFTWARE INC COM STK	159,104.09	123,547.82
BMW BK N AMER SALT LAKE CY UT CTF ACT/365 DTD 12-10-2010 .7 DUE 06-11-2012	116,000.00	116,099.76
BMW BK NORTH AMER SALT LAKE CITY UTAH CTF DEP DTD 12-11-2009 2.7 12-11-2013	10,000.00	10,282.90
BNK PETE INC COM STK	2,203.50	612.00
BNP PARIBAS / BNP 3.6% DUE 02-23-2016	5,064.80	4,688.53
BNP PARIBAS EUR2	338,398.69	337,505.53
BOARDWALK PIPELINE PARTNERS LP	48,748.55	50,534.45
BOEING CAP CORP 4.7% DUE 10-27-2019	49,964.50	56,913.60
BOEING CAP CORP INTERNOTES BEO TRANCHE #TR 00080 5/22/03 4.85 05-15-2013	5,275.00	5,203.11
BOEING CO COM	2,515,305.17	2,808,763.67
BOEING CO COM	349,209.31	410,760.00
BOEING CO COM	690,857.16	1,192,597.65
BOEING CO COM	1,880,144.79	1,973,115.00
BOEING CO COM	590,268.99	639,978.75
BOEING CO SR NT 4.875 DUE 02-15-2020	89,062.20	105,082.02
BOFI HLDG INC COM STK	4,162.95	4,062.50
BOGUE INTL INC COM	435.79	
BOHAI PHARMACEUTICALS GROUP INC COM STK	7,737.36	1,880.00
BOINGO WIRELESS INC COM STK	1,743.79	1,720.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BOISE INC COM STK	8,665.20	6,628.72
BOLIDEN AB NPV	161,714.68	132,385.84
BOLIVAR MNG CORP COM STK	689.96	
BOLT TECHNOLOGY CORP COM	7,930.59	3,432.00
BOMBARDIER INC CL A CONV CL A	5,811.30	4,011.50
BOMBARDIER INC CL B COM	4,952.44	5,532.80
BOMBAY INC COM	9,518.17	
BONTAN CORP INC COM	606.95	200.00
BON-TON DEPT STORES INC SR NT 10.25% DUE03-15-2014/03-15-2011	25,048.44	16,000.00
BOOKS-A-MILLION INC COM	8,954.54	5,264.91
BOOZ ALLEN HAMILTON HLDG CORP COM STK	15,946.96	15,093.75
BOOZ ALLEN HAMILTON HLDG CORP COM STK	114,671.29	113,850.00
BOOZ ALLEN HAMILTON HLDG CORP COM STK	137,393.31	150,075.00
BORDEN CHEM INC	24,585.18	19,500.00
BORDERS GROUP INC COM STK	833.87	9.00
BORG WARNER INC COM	43,235.54	37,479.12
BORG WARNER INC COM	150,400.80	152,976.00
BORG WARNER INC COM	245,043.31	200,781.00
BOSTON BEER INC CL A CL A	33,630.31	40,710.00
BOSTON PRIVATE FINL HLDGS INC COM	578.97	587.56
BOSTON PRIVATE FINL HLDGS INC COM	484,426.11	655,804.30
BOSTON SCIENTIFIC CORP COM	2,894.86	2,803.50
BOSTON SCIENTIFIC CORP COM	525,142.34	347,634.00
BOSTON SCIENTIFIC CORP COM	378,044.11	173,218.92
BOTSWANA METALS LIMITED NPV	0.00	528.90
BOVIE MED CORP COM STK	7,487.41	3,604.00
BOX SHIPS INC COM STK	2,706.70	2,092.50
BOYD GAMING CORP 7.125% DUE 02-01-2016	39,800.00	34,600.00
BOYD GAMING CORP COM	7,066.77	7,640.44
BOYDS COLLECTION LTD	1.00	
BP CAP MARKETS PLC 5.25% DUE 11-07-2013	4,585.00	5,368.69
BP CAP MKTS P L C 3.125% DUE 10-01-2015	344,134.40	356,123.82
BP CAP MKTS P L C 3.561% DUE 11-01-2021	10,000.00	10,410.84
BP ORD USD0.25	1,518,608.00	1,363,763.42
BP PRUDHOE BAY RTY TR UNITS BEN INT	99,696.11	99,043.19
BP US 01/19/13 C42	(849.51)	(1,080.00)
BP US 01/19/13 C50	(197.30)	(230.00)
BP US 01/21/12 C44	(597.05)	(588.00)
BP US 01/21/12 C49	(242.78)	(6.00)
BP US 04/21/12 C40	(659.52)	(880.00)
BP US 10/22/11 C40	(461.52)	(616.00)
BPI US 02/18/12 C25	(101.53)	(110.00)
BPT US 01/21/12 C115	(97.30)	(80.00)
BPZ RESOURCE INC	3,534.83	1,357.52
BR MALLS PARTICIPA COM NPV	372,214.36	442,010.45
BRAINY BRANDS CO INC COM STK	1,498.79	170.50
BRAND BKG CO LAWRENCEVILLE GA CTF DEP DTD 01-15-2010 1.7 04-16-2012	6,000.00	6,020.52
BRANDYWINE RLTY TR SH BEN INT NEW REIT	1,749.64	1,381.37
BRAZIL FAST FOOD CORP COM NEW	484.68	425.60
BRAZIL GOLD CORP COM	299.01	7.50
Brazilian real	0.05	0.05
Brazilian real	168.11	168.11
Brazilian real	(31,331.58)	(31,238.36)
BRE PPTYS INC PFD SER D 6.75%	5,639.95	5,663.25

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BREA CALIF PUB FIN AUTH REV TAXABLE 8.375 OID 8.5 @99.158 8.375 9-1-2018	8,286.08	8,511.68
BREEZE-EASTERN CORP COM STK	2,194.45	2,042.50
BREEZER VENTURES INC COM STK	1,008.95	432.00
BRH BKG & TR CO WINSTON SALEM N C CTF DEP 03-12-2012	44,000.00	44,204.60
BRIDGEPOINT ED INC COM	294,385.04	317,400.00
BRIDGEPOINT ED INC COM	48,787.52	48,300.00
BRIDGESTONE CORP NPV	306,520.45	303,798.62
BRIGGS & STRATTON CORP CAP	932.79	774.50
BRIGHAM EXPL CO COM CASH MERGER 12/08/2011	16,248.84	19,152.00
BRIGHTPOINT INC COM NEW	162,285.20	131,272.00
BRIGHTPOINT INC COM NEW	538,835.20	742,978.00
BRIGUS GOLD CORP COM	63,406.12	39,685.63
BRINKER INTL INC COM	4,816.78	5,352.00
BRINX RES LTD COM STK	2,706.95	1,450.00
BRISTOL MYERS SQUIBB CO COM	659,325.48	801,095.91
BRISTOL MYERS SQUIBB CO COM	859,510.36	1,306,241.08
BRISTOW GROUP INC COM	3,611.95	4,739.00
BRISTOW GROUP INC COM	305,783.70	326,991.00
British pound sterling	713.24	713.24
British pound sterling	32.35	32.35
British pound sterling	207.22	207.22
British pound sterling	624.42	624.42
British pound sterling	870.83	870.83
British pound sterling	142,312.03	142,312.03
British pound sterling	4,199.22	4,199.22
British pound sterling	1,224.04	1,224.04
British pound sterling	0.00	
British pound sterling	4,873.99	4,873.99
British pound sterling	1,552.95	1,552.95
British pound sterling	271.52	271.52
British pound sterling	396,295.52	396,295.52
British pound sterling	66,381.02	66,381.02
British pound sterling	4,596.82	4,572.84
British pound sterling	11,539.19	11,539.19
British pound sterling	0.00	
British pound sterling	0.00	
British pound sterling	0.00	
British pound sterling	(328.70)	(328.70)
British pound sterling	(26.33)	(26.33)
British pound sterling	(207.44)	(207.44)
British pound sterling	(82.18)	(82.18)
British pound sterling	(732.96)	(732.96)
British pound sterling	(135,944.85)	(134,810.92)
British pound sterling	(147,940.12)	(148,519.13)
BRITISH SKY BROADCASTING GROUP ORD GBP0.50	93,732.87	93,005.20
BRITISH SKY BROADCASTING GROUP ORD GBP0.50	857,207.82	847,364.27
BRKB US 01/21/12 C80	(574.25)	(150.00)
BRKB US 01/21/12 C82.5	(264.49)	(24.00)
BRKB US 02/18/12 C75	(9,037.08)	(9,900.00)
BRKB US 02/18/12 C80	(169.53)	(170.00)
BROADBAND WIRELESS INTL CORP COM	705.71	
BROADCOM CORP CL A	152,978.64	138,135.66
BROADCOM CORP CL A	646,466.92	313,006.96
BROADCOM CORP CL A	411,608.81	371,404.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
BROADRIDGE FINL SOLUTIONS INC COM STK	5,115.54	6,028.94
BROADSOFT INC COM	166,730.82	134,390.00
BROADVISION INC COM PAR \$.001 COM PAR \$.001	2,173.51	2,188.00
BROADWIND ENERGY INC COM STK	8,753.46	3,672.00
BROCADE COMMUNICATIONS SYS INC COM NEW STK	89,146.63	76,293.00
BROOKDALE SR LIVING INC COM STK	7,328.98	8,695.00
BROOKFIELD ASSET MGMT INC VOTING SHS CL A VOTING SHS CL A	83,472.81	95,493.00
BROOKFIELD INCORPORACOE SA	1,056,640.23	586,489.75
BROOKFIELD OFFICE PROPERTIES INC COM	7,373.85	7,820.00
BROOKFIELD RENEWABLE POWER COM STK UNIT	4,332.81	5,046.00
BROOKS AUTOMATION INC COM	6,562.13	5,288.56
BROOKSTONE CO INC 12% DUE 10-15-2012	78,205.00	72,225.00
BROTHER INDUSTRIES NPV	87,183.03	94,538.37
BROWN & BROWN INC COM	132,446.68	117,290.23
BROWN & BROWN INC COM	330,152.98	327,003.50
BROWN-FORMAN INC CL B NON-VTG COM	11,430.67	14,089.25
BROWN-FORMAN INC CL B NON-VTG COM	71,249.08	178,168.63
BROWNSTONE ENERGY INC COMMON STOCK	11,582.94	5,100.00
BRUNSWICK CORP COM	11,495.62	11,558.40
BRUNSWICK CORP COM	277,719.17	223,944.00
BRUNSWICK CORP COM	235,008.51	175,182.00
BSQUARE CORP COM NEW	4,984.35	2,804.40
BSTN PPTYS INC	26,398.11	27,965.56
BSTN PPTYS INC	284,989.90	321,110.40
BT GROUP ORD GBP0.05	354,684.45	513,339.51
BUCKEYE TECHNOLOGIES INC COM	44,486.10	67,417.23
BUCKEYE TECHNOLOGIES INC COM	529,351.98	846,199.20
BUCKLE INC COM	15,917.82	17,449.05
BUCKLE INC COM	156,613.20	171,654.00
BUFFALO WILD WINGS INC COM STK	113,520.38	126,716.27
BUILD-A-BEAR WORKSHOP INC COM STK	20,474.50	21,150.00
BUILDERS FIRSTSOURCE INC COM STK	1,368.44	850.68
BUNGE LTD	37,927.01	35,444.85
BUNGE LTD	319,150.81	320,320.00
BUNGE LTD CONV PFD STK	19,914.95	20,680.00
BUNZL PLC ORD GBP0.32142857	0.00	
BURBERRY GROUP ORD GBP0.0005	115,652.54	100,992.97
BURBERRY GROUP ORD GBP0.0005	105,350.32	217,020.80
BURL NORTHN SANTA 4.7% DUE 10-01-2019	10,443.40	11,182.03
BUYER GROUP INTL INC COM NEW	0.00	
BYD CO COM	1,909.73	758.91
BZ US 01/21/12 C8	(95.78)	(30.00)
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	64,838.15	64,289.95
C H ROBINSON WORLDWIDE INC COM NEW COM NEW	187,241.06	249,672.84
C R BARD	70,540.32	157,063.50
C R BARD	32,818.12	31,293.00
C US 01/19/13 C35	(929.53)	(510.00)
C US 02/18/12 C27	(3,960.32)	(4,342.00)
C US 02/18/12 C35	(199.53)	(18.00)
C US 03/17/12 C35	(291.55)	(50.00)
C US 05/19/12 C35	(457.52)	(138.00)
C US 06/16/12 C35	(515.53)	(178.00)
C&J ENERGY SVCS INC COM MON STOCK	23,520.27	22,353.24
CA INC COM	46,378.73	40,568.21

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CA INC COM	172,343.39	162,771.18
CABELAS INC COM STK	8,203.74	8,515.70
CABLE & WIRELESS WORLDWIDE ORD GBP0.05	114,959.93	24,607.90
CABLE & WIRELESS WORLDWIDE ORD GBP0.05	0.00	
CABLEVISION SYS CORP CL A COM STK	11,552.60	7,821.00
CABLEVISION SYS CORP CL A COM STK	111,003.00	102,384.00
CABLEVISION SYS CORP CL A COM STK	116,070.55	68,810.58
CABOT CORP COM	560,016.86	741,759.06
CABOT OIL & GAS CORP COM	158,580.25	163,185.00
CABOT OIL & GAS CORP COM	349,747.20	447,810.00
CABOT OIL & GAS CORP COM	128,242.80	168,346.20
CABOT OIL & GAS CORP COM	106,172.17	94,116.00
CACI INTL INC CL A CL A	11,307.08	11,184.00
CACI INTL INC CL A CL A	58,542.33	61,512.00
CACI INTL INC CL A CL A	359,850.64	430,584.00
CADENCE DESIGN SYS INC COM	1,173.69	1,768.00
CADENCE DESIGN SYS INC COM	314,226.88	515,840.00
CADENCE PHARMACEUTICALS INC COM	1,600.88	987.50
CAH US 01/21/12 C41	(27.91)	(60.00)
CAI INTL INC COM	10,477.31	9,198.70
CAIXABANK SA EUR1	113,528.75	111,920.03
CAL DIVE INTL INC DEL COM	20,182.88	15,075.00
CAL MAINE FOODS INC COM NEW STK	5,984.14	7,314.00
CALAIS RES INC B C COM STK	2,054.95	
CALEDONIA MNG CORP COM STK	37,106.68	29,325.00
CALIBRE MNG CORP COM	16,223.80	12,960.00
CALIFORNIA GRAPES INTL INC COM	0.00	2,500.00
CALIFORNIA OIL & GAS CORP COM STK	16,304.85	135.00
CALIFORNIA QUALIFIED SCH BD JT PWRS AUTH7.155% 03-01-2027 BEO TAXABLE	5,105.00	5,767.90
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	60,493.80	71,487.00
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	14,209.20	17,950.35
CALIFORNIA ST PUB WKS BRD LEASE REV 8.361% 10-01-2034 BEO TAXABLE	10,326.10	11,714.70
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000	5,880.05	6,118.80
CALIFORNIA WTR SVC GROUP COM	4,428.75	4,565.00
CALIFORNIA WTR SVC GROUP COM	115,890.42	115,038.00
CALIFORNIA WTR SVC GROUP COM	171,172.44	167,992.00
CALLAWAY GOLF CO COM	1,447.71	1,106.00
CALLAWAY GOLF CO COM	746,681.75	544,771.36
CALLIDUS SOFTWARE INC COM STK	14,590.90	19,260.00
CALLON PETE CO DEL COM	3,145.67	2,688.77
CALPINE CORP COM NEW STK	58,343.08	87,365.50
CALUMET SPECIALTY PRODS PARTNERS L P	4,299.68	4,207.25
CALYPSO WIRELESS INC COM	31,667.55	2,900.00
CAMBIUM GLOBAL TIMBERLAND LTD ORD NPV	928.95	874.20
CAMBREX CORP COM	7,536.95	7,180.00
CAMBRIDGE HEART INC COM	6,020.48	562.50
CAMBRIDGE RES CORP COM STK	3,619.90	1,000.00
CAMDEN PPTY TR SH BEN INT	413,265.20	425,721.60
CAMDEN PPTY TR SH BEN INT	245,415.80	230,288.00
CAMECO CORP COM	203,754.13	133,840.75
CAMELOT ENTMT GROUP INC COM PAR \$0.0001 APRIL 2011	4,665.32	0.02
CAMERON INTL CORP COM STK	72,028.75	68,866.00
CAMERON INTL CORP COM STK	215,752.72	255,886.38
CAMPBELL SOUP CO COM	34,752.88	35,226.35

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CAMPBELL SOUP CO COM	212,426.38	212,736.00
CAMPBELL SOUP CO COM	114,178.22	130,134.60
CANADIAN APT PPTYS REAL ESTATE INVT TR TR UNIT TR UNIT	62,348.13	98,033.50
CANADIAN NATL RY CO COM	181,624.71	186,972.80
CANADIAN NATL RY CO COM	564,713.96	988,284.80
CANADIAN NATL RY CO COM	650,878.04	873,430.08
CANADIAN OIL SANDS LTD	167,382.16	156,492.34
CANADIAN SOLAR INC COM	34,395.06	17,024.00
CANADIAN ZINC CORP COM STK	2,172.39	1,635.00
CANCANA RES CORP COM	763.10	
CANDENTE COPPER CO COM NPV	0.00	20,490.80
CANON INC NPV	1,141,770.50	1,182,908.65
CANON INC NPV	735,236.25	717,719.85
CANON INC NPV	512,620.14	509,492.49
CANTERRA MINERALS CORP COM STK	12,332.44	363.38
CAP 1 BK NATL ASSN CTF DEP DTD 03/05/08 ACT/365 SEMI ANNU STEP UP DUE 03-05-15	95,000.00	102,983.80
CAP 1 BK USA NATL ASSN GLEN ALLEN CD DTD03/27/2008 SEMI ANNU 4 03-27-2012	10,000.00	10,079.80
CAP 1 BK USA NATL ASSN GLEN ALLEN CTF DEP ACT/365 SEMI ANNU 4.75 05-07-2015	10,000.00	10,930.40
CAP 1 FNCL COM	12,767.01	13,381.66
CAP 1 FNCL COM	527,356.37	422,773.13
CAP 1 NATL ASSN MCLEAN VA CTF DEP DTD 10-15-2008 4.5 10-15-2012	10,531.67	10,303.60
CAP 1 NATL ASSN MCLEAN VA DTD 10-08-20084.65 10-09-2012	95,000.00	97,938.35
CAP CY BK GROUP INC COM	451.55	335.88
CAPE SYS GROUP INC COM	13.34	
CAPELLA ED CO COM	176,353.34	191,065.00
CAPELLA ED CO COM	4,959.95	3,605.00
CAPELLA ED CO COM	307,272.50	320,845.00
CAPITAL AUTOMOTIVE REIT PFD SER B 8 %	18,208.95	21,093.80
CAPITAL AUTOMOTIVE REIT RED PFD SHS SER A 7.50%	6,849.95	4,518.75
CAPITAL DIAGNOSTIC CORP COM	8,240.00	
CAPITAL ONE NATL ASSN MCLEAN VA CTF DEP DTD 04-09-2008 4.25 04-09-2013	10,000.00	10,430.30
CAPITAL SR LIVING CORP COM	1,038.00	1,588.00
CAPITAL TR INC MD CL A NEW CL A NEW	619.06	386.13
CAPITALSOURCE INC REIT	70,881.15	81,654.70
CAPMARK BK MIDVALE UT CTF DEP 3 03-05-2012	50,000.00	50,208.50
CAPMARK BK MIDVALE UT CTF DEP DTD 07/16/2008 ACT/365 5.05 07-16-2013	70,000.00	74,381.30
CAPMARK BK MIDVALE UT CTF DEP SEMI-ANNU DTD 11-05-2008 4.75 11-05-2012	80,000.00	82,748.80
CAPMARK BK MIDVALE UTAH CTF DEP DTD 07-23-2008 5.05 07-23-2013	40,000.00	42,526.00
CAPMARK BK MIDVALE UTAH SEMI-ANNU DTD 02-18-2009 3 02-21-2012	75,000.00	75,248.25
CAPSTEAD MTG CORP COM NO PAR COM NO PAR	81,406.36	80,360.56
CAPSTEAD MTG CORP PFD SER B CUM CONV \$1.26	29,735.51	30,214.36
CAPSTONE COM STK	10,143.36	6,076.36
CAPSTONE THERAPEUTICS CORP	1,617.45	261.50
CAPSTONE TURBINE CORP COM STK ISIN# US14067D1028	80,475.57	81,374.00
CARBO CERAMICS INC COM	11,186.95	9,900.87
CARBON SCIENCES INC COM NEW	35,036.52	12,881.60
CARDINAL COMMUNICATIONS INC WORTHLESS SECURITY OFF RECORD 05/29/09	37,277.24	
CARDINAL HLTH INC	78,275.04	80,830.13
CARDINAL HLTH INC	257,559.59	307,783.19
CARDINAL HLTH INC	387,261.03	369,551.00
CARDIO INFRARED TECHNOLOGIES INC COM 2011	601.00	161.00
CARDIOME PHARMA CORP COM NEW STK	6,222.11	2,382.78
CARDTRONICS INC COM STK	65,442.47	71,763.12
CAREER EDUCATION C COM USD0.01	5,006.45	2,630.10

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CAREFUSION CORP COM	1,935.87	4,014.78
CAREFUSION CORP COM	126,059.41	122,095.05
CARIBOU COFFEE INC COM	10,460.56	10,881.00
CARMAX INC COM	58,283.25	68,519.04
CARMAX INC COM	103,945.02	148,071.84
CARNIVAL CORP COM PAIRED	19,922.90	18,632.65
CARNIVAL CORP COM PAIRED	380,123.93	324,278.40
CARPENTER TECH CORP COM	5,735.13	5,159.62
CARREFOUR SA SPONSORED ADR	2,166.95	1,790.40
CARRIAGE SERVICES INC COM	566.26	567.22
CARRIZO OIL & GAS INC COM	28,319.84	22,265.75
CARROLL SHELBY INTL INC COM	349.95	180.00
CASAVANT MINING INC RESTRICTED CONTRA CUSIP	0.00	
CASCADE CORP COM	460,943.04	424,530.00
CASCADE TECHNOLOGIES CORP COM	1,506.95	875.00
CASE CORP 7.25% DUE 01-15-2016	5,503.50	5,362.50
CASELLA WASTE SYS INC CL A COM STK	65,096.90	64,000.00
CASEYS GEN STORES INC COM	3,055.91	4,054.34
CASH AMER INVTS INC COM	17,416.88	15,869.22
CASH AMER INVTS INC COM	350,427.78	475,626.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	2,480,000.00	2,480,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	1,570,000.00	1,570,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	1,020,000.00	1,020,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	670,000.00	670,000.00
CASH MARGIN REQUIREMENT ON FINANCIALFUTURES (COLLATERAL) HELD ELSEWHERE	850,000.00	850,000.00
CASINO GUICH-PERR EUR1.53	128,203.39	109,501.19
CAT US 01/21/12 C100	(3,581.22)	(300.00)
CAT US 01/21/12 C90	(3,080.99)	(2,416.00)
CAT US 01/21/12 C95	(280.29)	(91.00)
CAT US 02/18/12 C92.5	(1,914.22)	(1,800.00)
CAT US 08/20/11 P105	280.78	
CATALYST HEALTH SOLUTIONS INC COM STK	12,202.08	11,804.00
CATALYST HEALTH SOLUTIONS INC COM STK	284,108.85	317,200.00
CATALYST PHARMACEUTICAL PARTNERS INC COMSTK	5,694.44	6,450.00
CATASYS INC COM NEW	21,028.52	21.32
CATERPILLAR FINL SVCS CORP MEDIUM TERM NTRANCHE # TR 00819 6.2 DUE 09-30-2013	159,828.80	174,417.60
CATERPILLAR FINL TRANCHE # TR 00821 7.15DUE 02-15-2019	10,233.40	12,766.11
CATERPILLAR INC 1.375% DUE 05-27-2014	5,050.05	5,055.33
CATERPILLAR INC 3.9% DUE 05-27-2021	69,673.10	76,850.06
CATERPILLAR INC COM	840,081.18	806,340.00
CATERPILLAR INC COM	450,615.78	1,274,742.00
CATERPILLAR INC COM	2,957,114.21	2,921,366.40
CAULDRON ENERGY LTD COM STK	14,552.98	3,907.75
CAVIUM INC COM	31,528.05	30,420.10
CAVIUM INC COM	297,723.73	305,622.50
CAVU RES INC COM	110,873.66	50,800.49
CBEYOND INC	56,096.10	41,652.00
CBG US 03/17/12 C16	(439.25)	(475.00)
CBIZ INC COM	18,609.02	19,081.53
CBOE HOLDINGS INC COM	53,581.92	53,182.94
CBOE US 01/21/12 C27	(494.25)	(100.00)
CBRE GROUP INC CL A CL A	12,282.17	13,743.66
CBRE GROUP INC CL A CL A	138,982.13	108,259.86
CBS CORP NEW CL B	26,144.46	69,895.35

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CBS CORP NEW CL B	296,679.26	386,256.48
CCO HLDGS LLC / 6.5% DUE 04-30-2021	10,000.00	10,125.00
CCO HLDGS LLC / 7% DUE 01-15-2019	168,150.00	177,225.00
CDC CORPORATION COM	21,453.66	794.07
CDEX INC CL A	28.65	0.70
CDN CNTY OKLA EDL FACS AUTH EDL FACS LEASE REV 3.751 09-01-2013 BEO TAXABLE	25,311.25	25,929.50
CDN IMPERIAL BK COMM TORONTO ONT COM STK	14,363.90	14,474.00
CDN NAT RES LTD COM CDN NAT RES COM STK	58,124.96	54,560.20
CDN NATL RAILWAYS COM NPV	117,904.46	136,065.92
CDN PAC RY LTD COM CDN PAC RY LTD	6,204.54	7,105.35
CDS DEUTUS33 SELL PROTECTION ON FORD MTRCO DEL 03-20-2015 0WR008293	0.00	(927.64)
CEDAR RAPIDS BK & TR CO IA DTD 02-12-2010 1.35 08-10-2012	25,000.00	25,197.50
CELADON GROUP INC COM	70,669.21	81,489.00
CELANESE CORP DEL COM SER A STK	30,382.48	30,242.86
CELANESE CORP DEL COM SER A STK	546,298.36	493,610.50
CELGENE CORP COM	196,004.93	218,415.60
CELGENE CORP COM	529,362.58	658,626.80
CELGENE CORPORATION RIGHT	1,092.29	35.00
CELL THERAPEUTICS INC COM NO PAR NEW	12,484.27	9,175.60
CELLDEX THERAPEUTICS INC NEW COM STK	2,000.38	850.20
CEL-SCI CORP COM NEW COM NEW	8,690.07	3,478.80
CELSION CORP COM NEW STK	11,907.30	8,500.00
CENOVUS ENERGY INC COM	126,547.36	128,118.80
CENTAMIN EGYPT COM STK	10,152.55	6,480.00
CENTENE CORP DEL COM	54,317.89	67,303.00
CENTENE CORP DEL COM	306,012.64	399,859.00
CENTENE CORP DEL COM	445,514.93	570,096.00
CENTERPLATE INC 13.5% DUE 12-10-2013	7,813.33	0.13
CENTERPOINT ENERGY INC COM	141,381.03	185,631.60
CENTERPOINT ENERGY INC COM	77,032.93	106,488.76
CENTERSTATE BANKS INC	502.17	196.74
CENTRAL GOLD-TRUST TR UNIT	108,270.58	95,796.23
CENTRAL PAC FINL CORP COM NEW	19,835.84	20,672.00
CENTURY ALUM CO COM	10,278.95	10,212.00
CENTURYLINK INC COM	592,113.90	583,899.87
CENTURYLINK INC COM	929,359.76	495,764.40
CENTY TECHNOLOGIES INC COLO COM	740.77	
CENVEO INC COM	2,826.53	1,870.00
CENVEO INC COM	68,076.58	48,280.00
CENX US 01/21/12 C9	(583.95)	(372.00)
CEO AMER INC COM	7,774.82	6.50
CEPHEID INC COM	6,777.74	6,882.00
CEPHEID INC COM	197,447.61	321,389.40
CEPHEID INC COM	392,523.90	368,187.00
CERADYNE INC DEL COM	11,071.16	6,668.22
CERAGENIX PHARMACEUTICALS INC COM	579.95	0.90
CERAGON NETWORKS LTDSEDOL 2616148	8,795.58	6,160.00
CEREPLAST INC COM NEW COM NEW	1,634.53	240.00
CERNER CORP COM	139,967.34	195,142.50
CERNER CORP COM	57,021.87	62,781.25
CERNER CORP COM	1,055,076.24	1,556,975.00
CERNER CORP COM	439,918.81	771,750.00
CF INDS HLDGS INC COM	321,709.93	317,774.96
CF INDS HLDGS INC COM	213,709.48	205,871.60

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CF INDS HLDGS INC COM	186,526.15	216,020.20
CFG CMNTY BK BALTIMORE MD CTF DEP DTD 2-5-2010 1.35 2-3-2012	20,000.00	20,015.00
CGG VERITAS EUR0.40	159,394.26	168,668.43
CHAMPION BEAR RES LTD COM STK	2,873.95	1,277.00
CHAMPION ENTERPRISES INC COM	3,272.36	
CHANNELL COML CORP COM	4,512.95	182.00
CHARLES RIV LABORATORIES INTL INC COM	328,666.51	314,295.00
CHARMING SHOPPES INC COM	2,294.50	2,450.00
CHARMING SHOPPES INC COM	136,540.71	170,520.00
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	8,621.04	10,814.00
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	188,819.00	239,530.10
CHARTER COMMUNICATIONS INC DEL CL A	507.05	
CHAZAK VALUE CORP COM	1,637.70	
CHDT CORP COM STK	127,318.45	13,362.00
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	29,802.13	29,947.80
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	362,840.06	669,885.00
CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	357,069.43	332,630.74
CHECKPOINT SYS INC COM STK USD0.10	3,481.80	2,188.00
CHEESECAKE FACTORY INC COM	2,804.58	2,935.00
CHEETAH OIL & GAS LTD COM NEW COM NEW	15,165.90	6.00
CHELSEA THERAPEUTICS INTL LTD COM STK	5,156.95	5,130.00
CHEMED CORP NEW COM	242,464.91	189,477.00
CHEMED CORP NEW COM	323,920.13	309,820.50
CHEMTURA CORP COM NEW	174,866.40	182,574.00
CHENIERE ENERGY INC COM NEW	154,190.43	131,523.15
CHENIERE ENERGY PARTNERS L P COM UNIT REPTG LIMITED PARTNER INTS	101,654.07	112,805.92
CHEROKEE INC DEL NEW COM	744.43	490.14
CHES ENERGY CORP 6.125% DUE 02-15-2021	5,156.75	5,125.00
CHES ENERGY CORP 6.5% DUE 08-15-2017	14,362.50	15,975.00
CHES ENERGY CORP 6.5% DUE 08-15-2017	8,148.75	9,551.25
CHES ENERGY SR NT 6.625 DUE 08-15-2020	314,137.50	332,475.00
CHES GOLD CORP COM	4,375.45	9,953.10
CHES UTILS CORP COM	15,225.55	17,340.00
CHESAPEAKE ENERGY CORP COM	842,576.82	681,750.18
CHESAPEAKE ENERGY CORP COM	438,888.69	317,743.95
CHESAPEAKE ENERGY CORP COM	524,038.78	372,800.25
CHESAPEAKE ENERGY CORP CONV PFD STK	10,556.95	8,340.00
CHEVRON CORP COM	2,315,385.19	2,664,097.91
CHEVRON CORP COM	710,486.31	943,768.00
CHEVRON CORP COM	439,373.86	733,628.00
CHEVRON CORP COM	1,786,175.49	4,642,764.00
CHEVRON CORP COM	1,129,077.91	1,638,560.00
CHICAGO ILL O HARE INTL ARPT REV 5.5% 01-01-2031 BEO	19,552.00	21,932.40
CHICAGO ILL O HARE INTL ARPT REV 5.625% 01-01-2035 BEO	9,700.30	10,964.80
CHICOS FAS INC COM	168,409.10	126,996.00
CHICOS FAS INC COM	47,722.44	49,655.93
CHILDREN S INTERNET INC COM	2,252.00	
CHILDRENS BEVERAGE GROUP INC COM	865.93	0.05
CHIMERA INVT CORP COM STK	1,250,130.02	1,039,864.19
CHINA 3C GROUP COM	7,146.19	120.00
CHINA AGRI-INDUSTRIES HLDGS COM STK	23,739.50	12,937.00
CHINA AGRITECH INC COM NEW STK	36,342.96	5,906.25
CHINA AUTOMOTIVE SYS INC COM	7,064.14	2,310.00
CHINA BAK BATTERY INC COM STK	1,614.34	630.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CHINA BCT PHARMACY GROUP INC COM STK	913.09	442.50
CHINA CABLECOM HOLDINGS LTD COMMON STOCK	8,562.80	1,534.00
CHINA CARBON GRAPHITE GROUP INC COM	11,007.70	2,945.00
CHINA CONTL INC COM	262.95	
CHINA CRESCENT ENTERPRISES INC COM NEW COM NEW	3,386.80	90.00
CHINA GENSHENG MINERALS INC COM	3,502.35	690.00
CHINA GREEN AGRICULTURE INC COM STK	57,641.26	22,950.00
CHINA HEALTH MGMT CORP COM NEW STK	1,679.95	0.70
CHINA INFORMATION TECHNOLOGY INC COM	11,009.65	3,620.45
CHINA INTEGRATED ENERGY INC COM STK	3,005.74	390.00
CHINA KANGTAI CACTUS BIO-TECH INC COM STOCK	2,438.02	712.50
CHINA MEDIAEXPRESS HLDGS INC COM	5,618.10	20.00
CHINA MERCHANTS BANK H CNY1	7,636.45	11,825.78
CHINA MINERALS MNG CORP STK	22,572.21	8,478.36
CHINA MOBILE (HONG KONG) LTD	5,111.90	4,886.30
CHINA MOBILE LTD HKD0.10	83,940.73	83,060.32
CHINA NAT GAS INC COM NEW STK	4,017.17	
CHINA NAT RES IN COM	3,112.92	1,360.00
CHINA NORTH EAST PETE HLDGS LTD COM STK	13,585.11	6,150.00
CHINA ORGANIC FERTILIZER INC COM STK	3,842.16	1.01
CHINA PRECISION STL INC COM STK	1,748.80	255.00
CHINA RECYCLING ENERGY CORP COM STK	141,790.09	53,438.40
CHINA SHEN ZHOU MNG & RES INC COM STK	4,757.17	1,323.00
CHINA SOLAR & CLEAN ENERGY SOLUTIONS INCCOM STK	2,551.58	1.69
CHINA TECHNOLOGY GLOBAL CORP	1,181.11	
CHINA TRANSINFO TECHNOLOGY CORP COM STK	5,943.79	6,020.00
CHINA UNICOM LTD HKD0.10	110,528.58	113,600.10
CHINA UNICOM LTD HKD0.10	240,467.43	353,422.52
CHINA UNICOM LTD HKD0.10	838,115.64	875,141.48
CHINA VOICE HLDG CORP COM	17,484.00	36.00
CHINA WTR GROUP INC COM STK	2,309.95	30.00
CHINA YUCHAI INTL LTD COM	24,825.56	18,202.80
CHINACAST ED CORP COM	1,472.45	1,224.00
CHINANET ONLINE HLDGS INC COM STOCK	6,163.54	1,714.90
CHIPOTLE MEXICAN GRILL INC COM STK	594,758.19	673,453.56
CHIPOTLE MEXICAN GRILL INC COM STK	158,763.85	202,644.00
CHIPOTLE MEXICAN GRILL INC COM STK	271,820.91	287,079.00
CHIQUITA BRANDS INTL INC COM	6,426.90	3,348.74
CHIQUITA BRANDS INTL INC COM	51,014.03	51,708.00
CHIQUITA BRANDS INTL INC COM	198,347.75	131,772.00
CHK US 01/21/12 C40	(681.80)	(7.00)
CHORUS AVIATION INC COM LTD VTG	20,272.68	12,368.00
CHRISTOPHER & BANKS CORP COM	194,373.34	70,731.18
CHROMOCURE INC COM STK	0.76	0.02
CHTP US 03/17/12 C6	(925.44)	(1,180.00)
CHUBB CORP COM	40,951.81	58,642.67
CHUBB CORP COM	417,163.47	491,462.00
CHUBB CORP COM	158,715.68	269,127.36
CHUBB CORP COM	201,645.12	427,156.62
CHUGAI PHARMACY CO. LTD NPV	43,521.20	41,218.03
CHURCH & DWIGHT INC COM	39,914.37	52,110.57
CHURCHILL DOWNS INC COM	894.88	1,459.64
CIBER INC COM	3,183.24	2,157.74
CIBER INC COM	18,444.70	19,300.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CIE FINANCIE RICHEMONT CHF	125,866.62	234,532.99
CIENA CORP COM NEW COM NEW	21,759.62	20,473.20
CIENA CORP COM NEW COM NEW	212,657.82	206,910.00
CIGNA CORPORATION	8,043.91	9,123.80
CIGNA CORPORATION	122,153.90	256,914.00
CIMAREX ENERGY CO COM	19,049.05	15,179.88
CIN BELL INC NEW COM STK	277.48	303.00
CIN BELL SR SUB NT 8.75 DUE 03-15-2018	9,625.00	9,287.50
CIN FNCL CORP COM	5,377.80	6,092.00
CIN FNCL CORP COM	132,842.80	106,335.86
CINEMARK HLDGS INC COM	10,609.42	10,406.79
CINEMARK USA INC 8.625% DUE 06-15-2019	5,481.75	5,437.50
CINTAS CORP COM	13,315.77	15,071.57
CINTAS CORP COM	84,527.12	83,021.85
CIRCA PICTURES & PRODTN CO INTL INC COM STK	1,983.71	0.03
CIRCOR INTL INC COM	504,090.63	534,169.68
CIRCUIT CY STORES INC COM	2,107.46	
CIRRUS LOGIC INC COM	176,393.70	169,388.95
CISCO SYS INC 4.45% DUE 01-15-2020	16,762.20	17,059.46
CISCO SYSTEMS INC	1,741,974.24	1,707,908.28
CISCO SYSTEMS INC	314,111.16	246,611.20
CISCO SYSTEMS INC	1,916,242.88	2,121,814.56
CISCO SYSTEMS INC	378,794.20	417,648.00
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 03-18-2009 4 03-18-2019	1,000.00	1,104.20
CIT BK SALT LAKE CITY UTAH CTF DEP DTD 07-08-2009 3.5 07-08-2014	66,000.00	69,386.46
CIT BK SALT LAKE CY UT CD ACT/365 SEMI ANNU DTD 03-11-2009 3.1 03-11-2013	25,000.00	25,680.75
CIT BK SALT LAKE CY UT CTF DEP DTD 06-03-2009 3.8 06-03-2016	10,000.00	10,687.70
CIT BK SALT LAKE CY UT CTF DEP DTD 10-26-2011 .6 C/D 01-28-2013	3,000.00	2,995.80
CIT BK SALT LAKE CY UT DTD 05-06-2009 3.85 05-06-2019	10,000.00	11,001.70
CIT BK SALT LAKE CY UT DTD 06-10-2009 4 06-10-2019	10,000.00	10,916.70
CIT HOME EQUITY LN TR 2003-1 ASSET BKD CTF CL A-4 03-20-2032 REG	262,633.92	259,063.76
CITADEL BROADCASTING CORP COM	285.51	
CITI TRENDS INC COM ORD USD1	3,841.40	1,756.00
CITIBANK NATL ASSN DTD 04-28-2010 2.6 04-28-2015	10,000.00	10,322.60
CITIGROUP CAP XIX 7.250 CALLABLE 8/15/2012 DUE 8/15/2067	12,459.85	12,175.00
CITIGROUP CAP XV ENHANCED TR PFD SECS	22,148.49	24,186.90
CITIGROUP INC 3.953% DUE 06-15-2016	122,446.08	119,586.36
CITIGROUP INC 5.375% DUE 08-09-2020	300,843.00	298,198.59
CITIGROUP INC 5.5% DUE 02-15-2017	117,416.80	120,905.76
CITIGROUP INC 5.5% DUE 04-11-2013	5,214.15	5,105.48
CITIGROUP INC 5.5% DUE 10-15-2014	29,848.50	30,841.41
CITIGROUP INC 5.625 SUB 08-27-2012 BEO	3,148.00	3,050.66
CITIGROUP INC 6.01% DUE 01-15-2015	102,223.21	104,470.50
CITIGROUP INC 6.125% DUE 05-15-2018	10,081.25	10,640.56
CITIGROUP INC 6.375% DUE 08-12-2014	59,593.80	62,971.26
CITIGROUP INC 6.5% DUE 08-19-2013	119,929.20	124,915.56
CITIGROUP INC 6.875% DUE 03-05-2038	119,186.40	131,833.56
CITIGROUP INC COM NEW COM NEW	5,439,153.63	3,513,001.21
CITIGROUP INC COM NEW COM NEW	4,512,289.50	1,677,841.32
CITIGROUP INC COM NEW COM NEW	606,198.62	500,153.10
CITIGROUP INC COM STK CALL OPT EXP 1/22/11 PR \$5 PER SH	(182.01)	(4.00)
CITIGROUP INC SR NT 5.3% DUE 01-07-2016	4,127.70	5,186.53
CITIGROUP INC SUB NT 5% DUE 09-15-2014	137,349.20	148,456.20
CITIZENS 7.125% DUE 03-15-2019	5,206.75	4,925.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CITIZENS FDG TR I 7.50% ENHANCED TR PREFSECS	22,258.95	23,590.00
CITIZENS REP BANCORP INC COM NEW	31,311.76	47,994.00
CITRIX SYS INC COM	14,711.12	12,690.48
CITRIX SYS INC COM	155,122.77	244,215.84
CITRIX SYS INC COM	1,097,975.82	1,026,168.00
CITRIX SYS INC COM	643,627.64	584,247.84
CITY NATL CORP COM	366,604.19	331,350.00
CITY NATL CORP COM	285,801.29	260,662.00
CLARCOR INC COM	3,677.40	4,249.15
CLARENT CORP DEL COM ISIN US1804611051	208.50	0.01
CLARK CNTY NEV PASSENGER FAC CHARGE REV 5.25% 07-01-2039 BEO	9,110.90	10,595.80
CLARK CNTY NEV TAXABLE-TRANSN-SER B-1 7.05 DUE 06-01-2029 REG TAXABLE	10,537.60	11,592.90
CLAYMORE EXCHANGE-TRADED FD TR WILSHIRE US REIT ETF	1,553.44	1,638.63
CLB US 01/21/12 C120	(701.52)	(240.00)
CLB US 01/21/12 P110	741.52	360.00
CLEAN COAL TECHNOLOGIES INC COM STK	9,626.19	1,356.28
CLEAN DIESEL TECHN COM USD0.01 NEW	4,347.06	3,024.00
CLEAN ENERGY FUELS CORP COM	148,185.73	134,194.20
CLEAN HBRS INC COM	27,002.06	31,865.00
CLEAN HBRS INC COM	284,781.55	360,711.80
CLEAN PWR CONCEPTS INC COM STK	6,283.43	311.30
CLEANPATH RES CORP COM STK	476.75	
CLEANTECH SOLUTIONS INTL INC COM	4,313.55	319.90
CLEARANT INC NEW COM NEW STK	4,211.24	0.79
CLEARLY CDN BEVERAGE CORP COM STK	32,787.19	
CLEARWIRE CORP NEW CL A CL A	147,581.60	110,997.10
CLECO CORP NEW COM	9,590.97	11,049.00
CLEVELAND BIOLABS INC COM	3,914.30	1,430.00
CLF US 01/21/12 C70	(1,215.45)	(500.00)
CLICKABLE ENTERPRISES INC COM	7,427.90	26.40
CLICKSOFTWARE TECHNOLOGIES	7,556.60	7,604.87
CLIFFS NAT RES INC COM STK	395,331.49	341,016.14
CLIFFS NAT RES INC COM STK	150,896.26	193,846.15
CLOROX CO 5% DUE 01-15-2015	33,006.35	37,794.65
CLOROX CO COM	102,672.91	103,418.96
CLOROX CO COM	105,554.24	186,900.48
CLOROX CO COM	323,068.86	332,800.00
CLOUD PEAK ENERGY INC COM	42,873.92	38,640.00
CLOUD PEAK ENERGY INC COM	242,876.67	226,044.00
CLOUD PEAK ENERGY INC COM	310,160.59	262,752.00
CLOUD PEAK ENERGY INC COM	912,060.16	831,726.00
CLST HLDGS INC COM STK	2,196.71	9.34
CLX US 02/18/12 C67.5	(73.30)	(105.00)
CME GROUP INC COM STK	64,465.94	62,735.84
CME GROUP INC COM STK	625,305.68	337,970.29
CMI US 01/21/12 C90	(229.25)	(190.00)
CMI US 02/18/12 C95	(247.30)	(220.00)
CMKM DIAMOND GEN MERGER EFFEC 04-14-06	22,283.46	
CML HEALTHCARE INC COM STK CONTRA	19,150.59	18,973.20
CMNTY HLTH SYS INC NEW COM	3,153.95	1,745.00
CMNTY HLTH SYS INC NEW COM	1,337,584.09	942,300.00
CMO BANC AMER COML MTG INC SERIES 2005-5CL-A4 DUE 10-10-2045 REG	70,354.06	77,219.59
CMO BANC AMER COML MTG TR 2006-2 SERIES 2006-2 CLASS-A4 DUE 05-10-2045 REG	200,207.81	201,492.36
CMO BANC AMER COML MTG TR 2006-4 SER 2006-4 CL-A4 5.634% DUE 07-10-2046 REG	43,825.00	44,261.84

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CMO BANC AMER COML MTG TR 2007-5 PASSTHRU CTF CLA-3 5.62 DUE 02-10-51 REG	5,228.13	10,526.54
CMO BEAR STEARNS ARM TR 2005-6 MTG PASSTHRU CTF CL I-A-1 DUE 08-25-2035 REG	275,256.41	150,617.02
CMO CWALT INC 2005-14 ALT LN TR MTG PASSTHRU DUE 05-25-2035 REG	99,956.18	52,685.70
CMO CWALT INC 2005-38 MTG PASSTHRU CTF CL A-3 DUE 09-25-2035 REG	130,208.73	66,327.02
CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO	130,277.89	69,189.68
CMO CWALT INC COUNTRYWIDE ALTERNATIVE DUE 07-25-2035 BEO	176,634.48	94,786.12
CMO CWMBS INC 2003-60 CHL MTG PASSTHRU CTF CL 1-A-2 DUE 02-25-2034 REG	146,095.43	113,886.51
CMO CWMBS INC 2005-R1 REPERFORMING LN REMIC TR 144A DUE 03-25-2035 BEO	20,816.22	22,979.84
CMO CWMBS REPERFORMING LN REMIC TR CTFS 2004-R2 144A .6963% DUE 11-25-2034 REG	15,590.13	18,273.54
CMO DBUBS 2011-LC3 MTG TR MTG PASS THRU CTF CL A2 3.642% DUE 08-10-2044 REG	100,998.13	105,344.40
CMO DSLA MTG LN TR 2006-AR1 MTG PASSTHRUCTF CL 1A-1A DUE 03-19-2046 REG	407,906.21	211,579.10
CMO GREENPOINT MTG FDG TR 2005-AR4 MTG PASSTHRU CTF CL I-A-1 DUE 10-25-2045 REG	49,788.87	27,851.20
CMO GREENWICH CAP COML FDG CORP SER 2005-GG5 CL A5 DUE 04-10-2037 BEO	139,584.37	149,895.62
CMO GS MTG SECS CORP SER 2005-RP3 CL 1AFDUE 09-25-2035 BEO	313,409.60	263,735.69
CMO HARBORVIEW MTG LN TR 2005-9 CL 2-A-1A DUE 06-20-2035 REG	94,016.07	75,885.07
CMO INDYMAC INDA MTG LN TR 2007-AR7 MTG PASS THRU CTF CL 1-A-1 11-25-37 REG	42,421.33	30,403.28
CMO INDYMAC INDX MTG LN TR 2007-AR15 CTFL 2-A-1 VAR RATE DUE 08-25-2037 REG	143,079.06	129,135.37
CMO INDYMAC INDX MTG LN TR 2007-AR5 MTG CL 2-A-1 VAR DUE 05-25-2037 REG	89,605.54	71,816.52
CMO J P MORGAN CHASE COML MTG SECS TR 2007 C DUE 02-12-2051 REG	468,095.31	473,463.54
CMO LB-UBS COML MTG TR SR 2005-C5 CL A-4 4.954 DUE 09-15-2030 BEO	100,375.00	109,164.30
CMO LEHMAN XS TR SER 2005-7N CL 1A1B DUE12-25-2035 BEO	93,835.86	27,002.39
CMO MASTR ADJ RATE MTG TR 2007-3 MTG PASSTHRU CTF CL 1-2A1 VAR 05-25-47	393,271.97	196,382.33
CMO MASTR ADJ RATE MTGS TR 2004-15 MTG PASSTHRU CTF CL 1-A-1 DUE 12-25-2034 REG	15,517.81	11,399.93
CMO MASTR REPERFORMING LN TR 2005-2 1A1F144A DUE 05-05-2035 REG	98,358.98	94,498.02
CMO MERRILL LYNCH MTG TR 2006-C1 CL A-4 DUE 05-12-2039 REG	159,669.82	178,423.84
CMO ML-CFC COML MTG TR 2007-6 MTG PASSTHRU CTF CL A-4 DUE 03-12-2051 REG	72,638.67	73,626.28
CMO MORGAN STANLEY MORTGAGE LOAN TRUST 2004-5AR CL 2-A VAR DUE 07-25-2034 REG	49,056.41	48,045.21
CMO MORGAN STANLEY MTG LN TR 2004-2AR SER 2005-10 MTG DUE 12-25-2035	120,346.85	100,070.66
CMO RESDNTL ACCREDIT LNS INC MTG 2005-QO3 CL A-1 DUE 10-25-2045 REG	139,156.63	70,608.01
CMO RESDNTL ACCREDIT LNS INC MTG PASS SER 2004-QA6 CL NBIV FLTRT 12-26-2034REG	397,732.61	252,176.80
CMO SEQUOIA MTG TR 2007-3 MTG PASSTHRU CTF CL I-A1 GROUP 1 DUE 07-20-2036 BEO	187,354.19	166,402.43
CMO STRUCTURED AST SECS CORP 2002-9 MTG PASSTHRU CTF CL A-2 ADJ RATE/10-25-27	42,034.08	39,398.15
CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 1A-2 DUE 09-25-2037 REG	116,497.27	103,847.03
CMO THORNBURG MTG SECS TR 2007-4 MTG PASS THRU CTF CL 3A-1 DUE 09-25-2037 BEO	115,285.65	113,733.34
CMO WACHOVIA BK COML MTG TR 2005-C18 COMMTG PASSTHRU A-4 4.935 04-15-2042 REG	45,187.29	48,901.01
CMO WACHOVIA BK PASS-TH MTG PASSTHRU CTFL A-4 5.315 DUE 11-15-2048	34,477.50	35,065.57
CMO WAMU MTG PASS THRU CTFS SER 2006 AR14 CL 1-A3 DUE 11-25-2036 BEO	296,250.00	318,112.50
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR17CL A-1A2 DUE 12-25-2045 REG	117,209.74	76,186.21
CMO WAMU MTG PASS-THRU CTFS 2002-AR19 MTG CL A-6 4.158 DUE 02-25-2033 BEO	56,513.39	51,196.89
CMO WAMU MTG PASS-THRU CTFS 2005-AR17 CLA-1A1 DUE 12-25-2045 REG	176,123.60	125,268.22
CMO WAMU MTG PASS-THRU CTFS 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45	84,681.85	61,402.98
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG	114,033.00	86,235.06
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR11 CL A1A FLT RT 8-25-45	463,771.48	366,242.02
CMO WAMU MTG PASS-THRU CTFS SER 2007-0A5MTG PASSTHRU CTF CL 1A VAR	127,916.76	121,276.20
CMO WELLS FARGO MTG BACKED SECS 2004-Y CL 1A2 VAR RT 11-25-2034	79,618.79	70,230.07
CMS ENERGY CORP COM	113,208.00	120,380.16
CMS ENERGY CORP COM	20,501.88	22,729.99
CNA FNCL CORP COM	5,815.57	6,018.75
CNH GLOBAL NV COMMON STOCK	32,631.38	30,591.50
CNO FINL GROUP INC COM	8,085.23	7,887.50
CNOOC LTD HKD0.02	96,479.02	173,088.35
CNOOC LTD HKD0.02	245,377.61	329,567.22
CNP ASSURANCES EUR1.00	108,074.17	71,825.93
COACH INC COM	117,202.49	123,488.03

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
COACH INC COM	166,518.80	394,135.28
COACH INC COM	0.00	
COACH INC COM	450,352.37	442,540.00
COASTAL PAC MNG CORP COM	7,236.74	1,258.40
COBALT INTL ENERGY INC COM	59,103.29	82,519.84
COBALT INTL ENERGY INC COM	701,291.37	859,466.56
COBRIZA METALS COR COM NPV	0.00	669.68
COCA COLA BOTTLING 5% DUE 06-15-2016	10,669.40	11,176.26
COCA COLA BOTTLING CO CONS COM	104,571.96	101,950.49
COCA COLA BOTTLING CO CONS COM	54,246.08	46,840.00
COCA COLA CO COM	1,298,514.09	1,423,342.45
COCA COLA CO COM	2,047,474.78	3,465,054.34
COCA COLA CO COM	1,123,896.46	1,581,322.00
COCA COLA CO COM	871,500.39	1,364,415.00
COCA-COLA AMATIL NPV	109,326.88	107,622.63
COCA-COLA ENTERPRISES INC NEW COM	43,777.20	49,501.77
COCA-COLA ENTERPRISES INC NEW COM	330,065.85	311,938.00
COCA-COLA ENTERPRISES INC NEW COM	166,713.35	175,871.16
CODEXIS INC COM	633.10	344.50
COEUR D ALENE MINES CORP IDAHO COM NEW COM NEW	349,847.92	350,271.40
COGDELL SPENCER INC COM REIT	19,285.35	13,600.00
COGENT COMMUNICATIONS GROUP INC COM NEW	33,580.85	33,780.00
COGNEX CORP COM	38,433.28	45,965.70
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	94,429.87	84,374.72
COGNIZANT TECHNOLOGY SOLUTIONS CORP CL ACL A	263,317.04	426,825.47
COHEN & STEERS INC COM	3,355.10	3,179.00
COHEN & STEERS QUALITY INCOME RLTY FD INC COM STK	12,603.87	13,533.24
COHU INC COM	1,747.31	1,418.75
COIL TUBING TECHNOLOGY INC COM NEW	0.00	25.20
COINSTAR INC COM	39,582.95	37,653.00
COLABOR GROUP INC COM NPV	0.00	
COLBS BK & TR COLBS GA INSTL CTF D CTF DEP DTD 02-10-2010 1.9 02-11-2013	30,000.00	30,444.60
COLBS MCKINNON CORP N Y COM	12,232.00	12,690.00
COLDWATER CREEK INC COM	123.69	153.40
COLDWATER CREEK INC COM	9,350.88	10,384.00
COLE KENNETH PRODTNS INC CL A	1,851.98	2,118.00
COLE KENNETH PRODTNS INC CL A	456,276.49	443,742.18
COLEMAN CABLE INC COM STK	1,736.29	1,087.50
COLFAX CORP COM US .01	1,820.75	1,708.80
COLFAX CORP COM US .01	60,877.98	76,896.00
COLGATE-PALMOLIVE CO COM	224,862.08	263,780.94
COLGATE-PALMOLIVE CO COM	429,863.84	974,252.55
COLGATE-PALMOLIVE CO COM	914,613.10	960,856.00
COLGATE-PALMOLIVE CO COM	1,501,958.79	1,602,042.60
COLLECTIVE BRANDS INC COM STK	12,871.51	11,496.00
COLLINS & AIKMAN CORP NEW COM NEW	124.95	
COLONIAL BANCGROUP INC COM	29,197.43	
COLONIAL PPTYS TR SH BEN INT SH BEN INT	311,807.27	414,967.98
COLOSSUS MINERALS INC COM STK	2,237.74	2,373.48
COLTV SHORT TERM INVT FD	10,678,507.88	10,678,507.88
COLTV SHORT TERM INVT FD	1,545,077.99	1,545,077.99
COLTV SHORT TERM INVT FD	382,891.97	382,891.97
COLTV SHORT TERM INVT FD	533,655.91	533,655.91
COLTV SHORT TERM INVT FD	421,985.21	421,985.21

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
COLTV SHORT TERM INVT FD	9,967,547.63	9,967,547.63
COLTV SHORT TERM INVT FD	434,506.87	434,506.87
COLTV SHORT TERM INVT FD	6,080,426.30	6,080,426.30
COLTV SHORT TERM INVT FD	3,913,993.83	3,913,993.83
COLTV SHORT TERM INVT FD	465,831.37	465,831.37
COLTV SHORT TERM INVT FD	887,419.17	887,419.17
COLTV SHORT TERM INVT FD	8,885,823.74	8,885,823.74
COLTV SHORT TERM INVT FD	4,118,382.13	4,118,382.13
COLTV SHORT TERM INVT FD	896,541.31	896,541.31
COLTV SHORT TERM INVT FD	669,658.69	669,658.69
COLTV SHORT TERM INVT FD	1,362,433.67	1,362,433.67
COLTV SHORT TERM INVT FD	745,338.53	745,338.53
COLTV SHORT TERM INVT FD	1,430,607.30	1,430,607.30
COLTV SHORT TERM INVT FD	574,832.08	574,832.08
COLTV SHORT TERM INVT FD	832,978.71	832,978.71
COLTV SHORT TERM INVT FD	1,133,078.72	1,133,078.72
COLTV SHORT TERM INVT FD	579,028.21	579,028.21
COLTV SHORT TERM INVT FD	35,284,894.94	35,284,894.94
COLUMBIA / HCA 7.5% DUE 11-15-2095	92,400.00	161,700.00
COLUMBIA SPORTSWEAR CO COM	26,364.77	23,275.00
COM NPV	2,472.48	1,088.75
COM STK	0.00	
COM STK	4,884.95	4,416.00
COM STK ILS0.10	23,382.20	25,080.00
COMBIMATRIX CORP DEL COM	156,567.56	13,020.00
COMCAST CORP NEW 5.65% DUE 06-15-2035	30,703.26	33,141.78
COMCAST CORP NEW 6.4% DUE 03-01-2040	55,681.70	62,153.10
COMCAST CORP NEW 6.95% DUE 08-15-2037	182,061.80	216,292.36
COMCAST CORP NEW CL A SPL CL A SPL	4,297.72	6,047.28
COMCAST CORP NEW CL A SPL CL A SPL	221,588.58	236,542.40
COMCAST CORP NEW NT SER B	6,841.27	6,781.35
COMCAST CORP NEW-CL A	44,634.54	54,741.37
COMCAST CORP NEW-CL A	1,120,875.41	1,410,792.42
COMCAST CORP NEW-CL A	522,102.60	526,362.00
COMERICA INC COM	8,175.43	5,691.80
COMERICA INC COM	161,796.07	112,049.40
COMERICA INC COM	365,107.70	394,740.00
COML METALS CO COM	23,455.26	27,258.93
COMM BANCSHARES INC COM	11,502.31	12,200.41
COMMERCEPLANET INC COM NEW	786.40	0.27
COMMONWEALTH BANK AUST TRANCHE # SR 00010 2.9% DUE 09-17-2014 REG	985,174.40	1,023,545.32
COMMONWEALTH REIT	68,708.07	48,674.47
COMMUNICATION INTELLIGENCE CORP DEL NEW COM	1,119.72	368.00
COMMUNICATIONS SYS INC COM	10,171.02	13,469.48
COMMUNITY 1ST BK ROSEVILLE CALIF COM	109,974.30	30,000.00
COMMUNITY BK SYS INC COM	4,511.95	5,560.00
COMMUNITY BK SYS INC COM	282,468.98	339,994.00
COMMVAULT SYS INC COM STK	23,550.25	21,360.00
COMPAGNIE DE 1.625% DUE 07-23-2012	289,466.40	289,954.76
COMPAGNIE GENERALE DE GEOPHYSIQUE VERITASR NT 7.75 DUE 05-15-2017	25,912.50	25,312.50
COMPASS DIVERSIFIED HOLDINGS FORMERLY COMPASS DIVERSIFIED TR	11,446.20	9,226.28
COMPASS GROUP ORD GBP0.10	115,018.44	219,470.20
COMPASS GROUP ORD GBP0.10	647,737.81	670,840.59
COMPASS MINERALS INTL INC COM	48,622.41	54,049.27

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COMPASS MINERALS INTL INC COM	372,998.70	309,825.00
COMPASS RESOURCES LIMITED NPV	3,031.45	
COMPETITIVE TECHNOLOGIES INC COM	5,218.45	2,520.00
COMPLETE CSH AND STK MERGER SUPERIOR ENERGY 2850735 2/8/2012	34,499.94	33,560.00
COMPLETE PRODTN 8% DUE 12-15-2016	41,075.00	41,600.00
COMPOSITE TECHNOLOGY CORP COM STK	163,331.75	108.43
COMPUCREDIT HLDGS CORP COM	2,133.40	1,983.20
COMPUGEN COMPUGEN LTD COM STK	19,664.83	18,097.20
COMPUTER PROGRAMS & SYS INC COM	594,550.51	504,353.48
COMPUTER SCI CORP COM	11,667.35	7,110.00
COMPUTER SCI CORP COM	22,188.54	21,330.00
COMPUTER SCI CORP COM	136,264.08	87,453.00
COMPUWARE CORP COM	106,288.09	39,270.40
COMSTOCK MNG INC COM STK	40,621.42	25,835.44
COMSTOCK RES INC 8.375% DUE 10-15-2017	5,288.00	4,825.00
COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW	11,051.03	10,646.64
COMVERGE INC COM	87,221.81	23,940.00
COMVERSE TECHNOLOGY INC COM PAR \$0.10 COM PAR \$0.10	6,456.95	6,860.00
COMVERSE TECHNOLOGY INC COM PAR \$0.10 COM PAR \$0.10	77,621.42	76,832.00
COMWLTH BK AUSTRALIA SR MEDIUM TERM TRANCHE # SR 00003 2.5 12-10-12	488,458.94	488,117.76
COMWLTH REIT SR NT 5.875 DUE 09-15-2020	9,737.50	10,201.52
CONAGRA FOODS INC	321,276.78	393,360.00
CONAGRA FOODS INC	181,335.84	239,236.80
CONAGRA FOODS INC	92,470.44	106,425.09
CONAGRA FOODS INC	257,147.25	300,960.00
CONCEPTUS INC COM	83,705.86	89,288.96
CONCHO RES INC 6.5% DUE 01-15-2022	54,000.00	56,430.00
CONCHO RES INC COM STK	1,031.54	937.50
CONCUR TECHNOLOGIES INC COM	305,063.49	292,550.40
CONNECTISYS CORP COM PAR \$.001 STK	1,508.95	150.00
CONFORCE INTL INC COM	1,067.95	1,058.00
CONGOLEUM CORP NEW CL A CL A	1,594.00	
CONMED CORP COM	418,122.35	477,230.97
CONNECTAJET COM INC COM STK	1,189.56	
CONNECTYX TECHNOLOGIES HLDGS GROUP INC COM NEW STK	5,025.29	3,152.70
CONNS INC COM	2,307.72	3,618.60
CONNS INC COM	20,278.41	25,530.00
CONOCO INC 6.95% DUE 04-15-2029	20,854.00	27,265.92
CONOCOPHILLIPS COM	2,114,547.59	2,253,581.28
CONOCOPHILLIPS COM	922,224.72	2,110,898.16
CONOCOPHILLIPS COM	1,060,063.40	1,204,176.75
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	45,406.80	55,330.68
CONOLOG CORP COM PAR \$0.01 FEBRUARY 2009COM	49.81	2.33
CONS EDISON CO N Y 5.3% DUE 12-01-2016	9,162.10	11,658.29
CONS EDISON CO N Y PFD \$5	39,867.36	43,804.96
CONS EDISON INC COM	294,590.56	366,644.03
CONS EDISON INC COM	250,643.46	397,550.27
CONS FREIGHTWAYS CORP COM	534.95	
CONS GRAPHICS INC COM	3,034.64	2,896.80
CONS GRAPHICS INC COM	145,999.24	148,316.16
CONS WTR CO LTD COM	6,525.82	5,190.24
CONSECO FIN SECURITIZATIONS SER 2000-4 CL A6 EXP MAT 4-1-13 8.31 05-01-32 BEO	60,983.53	57,114.60
CONSOL ENERGY INC 8.25 DUE 04-01-2020	60,000.00	66,300.00
CONSOL ENERGY INC COM	60,397.33	46,742.07

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CONSOL ENERGY INC COM	215,072.67	179,206.10
CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK	38,748.91	41,990.70
CONSOLIDATED ENERGY INC WYO COM	20,241.34	
CONSTANT CONTACT INC COM STK	2,507.35	2,181.74
CONSTELLATION 3D INC DELAWARE	13,013.75	
CONSTELLATION 7.25% DUE 09-01-2016	5,481.75	5,475.00
CONSTELLATION BRANDS INC CL A CL A	20,346.86	20,670.00
CONSTELLATION BRANDS INC CL A CL A	95,082.68	76,210.29
CONSTELLATION BRANDS INC CL A CL A	545,188.34	655,239.00
CONSTELLATION BRANDS INC CL A CL A	498,340.23	593,229.00
CONSTELLATION ENERGY GROUP INC MARYLAND COM	29,763.56	39,862.90
CONSTELLATION ENERGY GROUP INC MARYLAND COM	141,555.15	171,652.09
CONTANGO OIL & GAS CO COM NEW	25,729.34	25,948.28
CONTANGO OIL & GAS CO COM NEW	409,264.77	410,169.00
CONTANGO ORE INC COM	168.81	135.00
CONTINENTAL AG ORD NPV	122,463.26	93,621.52
CONTINENTAL NICKEL LTD COM	3,745.23	2,239.20
CONTINENTAL PRECIOUS MINERALS INC COM	27,304.61	5,850.21
CONTINENTAL RES INC COM	95,378.90	112,739.90
CONTRA MEDTINO INC COM	0.00	
CONVERGYS CORP DE COM	113,695.98	153,240.00
CONVERSION SOLUTIONS HLDGS CORP COM STK	880.30	
CONVERTED ORGANICS INC COM NEW COM NEW	15,835.66	319.20
CON-WAY INC COM STK	293,871.35	317,844.00
CON-WAY INC COM STK	407,930.11	446,148.00
COO US 02/18/12 C75	(112.30)	(150.00)
COOL US 06/16/12 C5	(149.78)	(45.00)
COOPER COS INC COM NEW	7,777.95	7,052.00
COOPER COS INC COM NEW	163,193.55	176,300.00
COOPER COS INC COM NEW	336,026.85	327,918.00
COOPER INDUSTRIES PLC NEW IRELAND COM STK	190,631.86	194,940.00
COOPER INDUSTRIES PLC NEW IRELAND COM STK	706,225.85	693,390.75
COOPER TIRE & RUBBER CO COM, NO PAR	50,271.25	41,731.82
COP US 01/21/12 C70	0.00	(696.00)
COP US 01/21/12 C75	(921.51)	(208.00)
COP US 01/21/12 C77.5	(119.66)	(24.00)
COPA HOLDINGS SA COM STK	10,511.12	8,800.50
COPA HOLDINGS SA COM STK	302,026.19	313,297.80
COPANO ENERGY L L C COM UNITS	290,571.93	536,748.41
COPART INC COM	25,110.35	29,452.35
COPPER KING MNG CORP COM STK	14,112.60	130.00
COPPER NORTH MNG CORP	0.00	12.28
CORAL GOLD RES LTD COM NEW COM NEW	990.95	673.60
CORE LABORATORIES NV NLG0.03	306,435.69	445,544.50
CORE LABORATORIES NV NLG0.03	414,365.04	489,985.00
CORE LABORATORIES NV NLG0.03	37,403.46	45,010.25
CORE LABORATORIES NV NLG0.03	797,019.72	1,583,905.00
CORELOGIC INC-W/I COM STK	7,410.22	2,942.21
CORE-MARK HLDG CO INC COM	70,329.43	83,160.00
CORINTHIAN COLLEGES INC COM STK	4,910.70	2,170.00
CORINTHIAN COLLEGES INC COM STK	88,710.80	75,082.00
CORN PRODS INTL INC COM	46,100.47	54,043.83
CORN PRODS INTL INC COM	452,767.09	720,483.00
CORNERSTONE TOTAL RETURN FD INC COM NEW COM NEW	19,395.69	26,405.31

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CORNING INC COM	687,105.72	583,786.29
CORNING INC COM	606,361.97	445,408.70
CORP BACKED CALL TR CTFS J C PENNEY JC PENNEY DEB BKD 2006-1 CTF A-1	3,149.95	2,987.50
CORPORATE EXECUTIVE BRD CO COMMON STOCK	2,645.55	1,752.60
CORPORATE EXECUTIVE BRD CO COMMON STOCK	195,760.88	209,550.00
CORRECTIONS CORP AMER	1,514.73	1,425.90
CORRECTIONS CORP AMER	132,849.58	118,146.00
CORVUS GOLD INC COM STK	1,944.98	1,605.00
COSAN LTD COM STK	12,506.95	10,960.00
COST RECOVERY FEE 6-066260	0.00	
COST US 01/21/12 C90	(337.29)	(4.00)
COSTAR GROUP INC COM	2,169.43	2,001.90
COSTCO WHOLESALE CORP NEW COM	987,862.18	1,155,193.80
COSTCO WHOLESALE CORP NEW COM	307,705.13	797,955.64
COTT CORP QUE COM STK	4,136.45	3,130.00
COTTON & WESTN MNG INC COM PAR \$.001 STOCK	56,955.34	14,820.94
COUGAR OIL & GAS CDA INC COM STOCK	56,778.03	5,335.20
COUNTRYWIDE FINL CORP MEDIUM TERM NTS BOTRANCHE # TR 00159 5.8 DUE 06-07-2012	25,150.00	25,051.98
COUSINS PPTYS INC COM	15.97	9.01
COVANCE INC COM	2,162.63	1,463.04
COVANTA HLDG CORP COM	333,967.39	242,997.50
COVANTA HLDG CORP COM	11,961.78	9,978.90
COVENTRY HEALTH CARE INC COM	37,117.87	37,506.95
COVENTRY HEALTH CARE INC COM	146,204.82	95,088.47
COVENTRY HEALTH CARE INC COM	542,252.04	476,809.00
COVIDIEN PLC USD0.20(POST CONSLDTN)	69,635.94	65,804.62
COVIDIEN PLC USD0.20(POST CONSLDTN)	539,587.21	472,605.00
COX COMMUNICATIONS 5.45% DUE 12-15-2014	64,834.20	66,601.62
COYOTE RES INC COM STK	2,052.41	63.13
CP ALL PCL THB1(ALIEN MKT)	86,019.56	291,362.24
CR SUISSE AG 5.4% DUE 01-14-2020	103,113.00	94,316.50
CR SUISSE NASSAU ETN LKD TO CUSING 30 MLP INDEX	4,312.28	5,014.00
CRA INTL INC COM	28,168.80	23,808.00
CRACKER BARREL OLD CTRY STORE INC COM	7,006.87	9,113.93
CRACKER BARREL OLD CTRY STORE INC COM	106,118.25	105,861.00
CRANE CO COM	267,450.15	340,983.00
CRAWFORD & CO CL B CL B	3,510.72	2,464.00
CRAY INC COM NEW STK	35,925.70	38,658.25
CRAY INC COM NEW STK	34,655.93	38,173.00
CREAM MINERALS LTD COM NEW	91,896.78	65,211.39
CREATIVE TECHNOLOGY INC COM STK	2,772.38	504.39
CREDIT AGRICOLE S A UNDATED DEEPLY FIXEDTO 144A FLTG RATE NT 8.375 15 AUG 39	323,650.00	232,500.00
CREDIT AGRICOLE SA EUR3	329,247.58	123,210.50
CREDIT SUISSE GUERNSEY BRH CAP NT TIER 1PFD STK	19,461.48	20,440.00
CREDO PETE CORP COM PAR \$.10 COM PAR \$.10	2,442.95	2,407.20
CREE INC COM	352,099.78	205,038.12
CREE INC COM	504,527.44	361,103.36
CRESCENT POINT ENERGY CORP COM	78,146.80	88,240.00
CRESUD SPONS ADR EACH CNV INTO 1 ORD ARS1 B	29,717.56	21,697.95
CREXUS INVT CORP COM	30,191.73	29,758.52
CRH AMER INC 8.125% DUE 07-15-2018	6,067.90	5,718.09
CRIMSON EXPL INC COM NEW STK	16,006.95	18,304.00
CRITICAL SOLUTIONS INC COM STK	106.95	20.00
CROCS INC COM	83,904.31	64,544.90

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CROCS INC COM	313,554.81	282,697.80
CROSS TIMBERS RTY TR TR UNIT	33,341.19	41,402.35
CROSSHAIR ENERGY CORP COM	0.00	329.70
CROSSROADS SYS INC COM	8,684.35	8,025.00
CROSSTEX ENERGY INC COM	5,258.60	4,424.00
CROSSTEX ENERGY INC COM	177,612.00	158,000.00
CROWDGATHER INC COM STK	92,681.42	6,888.66
CROWN CORK & SEAL 7.375% DUE 12-15-2026	4,938.00	5,137.50
CROWN HLDGS INC COM	3,045.40	3,962.44
CROWN HLDGS INC COM	337,098.02	420,085.80
CROWNE VENTURES INC COM NEW	1,196.99	60.50
CROX US 01/21/12 C16	(211.53)	(60.00)
CRUS US 01/21/12 C16	(735.45)	(750.00)
CRYO-CELL INTL INC COM	175,670.00	134,714.00
CRYOLIFE INC COM	987.86	720.00
CRYPTOLOGIC LTD COM STK	2,316.95	2,370.00
CRYSTALLEX INTL CORP COM STK	6,489.08	790.89
CSC HLDGS INC 7.625% DUE 07-15-2018	5,474.50	5,500.00
CSC HLDGS LLC 8.625 DUE 02-15-2019	19,039.20	23,050.00
CSCO US 02/18/12 C17	(1,240.73)	(1,085.00)
CSCO US 03/17/12 C20	(75.53)	(70.00)
CSG SYS INTL INC COM	155,983.17	92,673.00
CSMG TECHNOLOGIES INC COM STK	6,262.75	9.10
CSS INDS INC COM	3,943.95	4,250.95
CSX CORP COM	402,166.04	368,352.94
CSX CORP COM	197,007.82	481,052.52
CSX CORP COM	637,272.48	662,210.64
CTF DEP DTD 01-08-2010 3.45 01-09-2017	10,000.00	10,537.10
CTF DEP DTD 08-19-2009 3.15 08-19-2014	52,000.00	54,364.96
CTF DEP DTD 10-21-2009 3.25 10-21-2014	100,000.00	104,615.00
CUBESMART COM	568.50	585.20
CUBESMART COM	196,671.81	207,692.80
CUBIC CORP COM	28,362.84	30,301.88
CUBIC CORP COM	359,954.75	340,002.00
CUBIST PHARMACEUTICALS INC COM	85,376.44	108,955.00
CUBIST PHARMACEUTICALS INC COM	296,620.90	319,337.20
CUE RES LTD COM STK	1,614.83	22.14
CULLEN / FROST BANKERS INC COM	5,078.35	5,337.67
CULLEN / FROST BANKERS INC COM	318,497.07	333,333.00
CUMMINS INC	889,530.62	841,233.26
CUMMINS INC	100,753.12	376,373.52
CURATECH INDS INC COM	291,615.04	
CURIS INC COM	9,447.25	14,040.00
CURLEW LAKE RES INC COM	680.45	142.50
CURRENCYSHARES EURO TR EURO SHS EURO SHS	97,034.12	92,177.80
CURRENCYSHARES RUSSIAN RUBLE TR SHS SHS	2,668.95	2,499.20
CURRENCYSHARES SWEDISH KRONA TR SWEDISH KRONA SHS SWEDISH KRONA SHS	15,570.34	14,457.00
CURRENCYSHARES SWISS FRANC TR SWISS FRANC SHS SWISS FRANC SHS	106,540.16	94,695.10
CURTISS WRIGHT CORP COM	3,524.68	3,893.83
CURTISS WRIGHT CORP COM	542,942.15	635,940.00
CVD EQUIP CORP COM STK	3,729.40	3,007.50
CVI US 01/21/12 C20	(414.25)	(200.00)
CVR ENERGY INC COM STK	40,464.68	33,526.70
CVR ENERGY INC COM STK	243,624.04	181,493.70

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
CVR ENERGY INC COM STK	356,937.14	250,982.00
CVR PARTNERS LP COM	50,816.10	53,217.51
CVS CAREMARK CORP 6.036 DUE 12-10-2028	9,416.96	9,074.16
CVS CAREMARK CORP 6.6% DUE 03-15-2019	90,394.68	109,701.72
CVS CAREMARK CORP 6.94299983978% DUE 01-10-2030	118,745.89	131,615.57
CVS CAREMARK CORP COM STK	144,019.82	166,768.74
CVS CAREMARK CORP COM STK	187,630.38	230,977.92
CVS CAREMARK CORP COM STK	644,035.83	1,161,740.64
CVS US 02/18/12 C42	(188.78)	(267.00)
CVX US 01/21/12 C100	(991.51)	(1,430.00)
CVX US 01/21/12 C97.5	(499.24)	(940.00)
CVX US 03/17/12 C115	(144.30)	(134.00)
CVX US 03/17/12 C125	(20.30)	(14.00)
CWABS INC SERIES 2002-1 CLASS-A FLTG RATE ASSET BACKED CTF 08-25-2032 BEO	27,647.81	16,826.60
CX US 01/21/12 C5	(485.45)	(560.00)
CX US 01/21/12 C6	(235.46)	(150.00)
CYANOTECH CORP COM PAR \$0.02 STK	11,394.95	34,750.00
CYBERDEFENDER CORP COM STK	28,360.32	20,291.11
CYBERKEY SOLUTIONS INC COM	94.95	0.25
CYBERLUX CORP COM NEW COM NEW	206.95	1.00
CYBERONICS INC COM	78,426.23	123,950.00
CYBEX INTL INC COM	1,418.95	420.00
CYCLACEL PHARMACEUTICALS INC COM STK	31,385.18	14,750.00
CYH US 01/21/12 C22	(57.30)	(3.00)
CYMER INC COM	5,084.87	5,971.20
CYNOSURE INC CL A	340,857.84	350,165.76
CYPRESS SEMICONDUCTOR CORP COM	52,760.19	48,353.60
CYPRESS SEMICONDUCTOR CORP COM	431,543.69	365,837.40
CYS INVTS INC COM	104,288.31	107,410.28
CYTEC IND COM	477,175.31	591,835.75
CYTOCORE INC COM NEW STK	5,272.13	34.00
CYTOKINETICS INC COM	5,246.21	3,648.00
CYTOMEDIX INC COM NEW STK	19,568.58	32,205.00
CYTORI THERAPEUTICS INC COM STK	53,880.91	24,530.00
CYTRX CORP COM NEW COM NEW	9,149.16	4,760.00
Czech koruna	911.13	911.13
Czech koruna	41.90	41.90
D R HORTON INC COM	8,549.81	9,864.57
D R HORTON INC COM	183,491.28	76,277.89
DAC TECHNOLOGIES GROUP INTL INC COM	2,162.95	225.00
DACHA STRATEGIC METALS INC COMSTK	6,834.10	4,154.40
DAIHATSU MOTOR CO NPV	113,796.97	160,662.61
DAIICHI SANKYO COM NPV	97,228.47	101,113.76
DAIMLERCHRYSLER ORD NPV(REGD)	359.21	70,583.14
DAINIPPON SUMITOMO NPV	69,317.18	79,759.64
DAIRY CREST GROUP ORD GBP0.25	551,805.72	456,568.60
DAKTRONICS INC COM	8,714.65	9,091.50
DAKTRONICS INC COM	22,299.02	19,140.00
DAL US 01/21/12 C5	(8,849.51)	(12,600.00)
DAL US 01/21/12 C9	(1,260.28)	(330.00)
DAL US 03/17/12 C9	(334.25)	(195.00)
DANA HLDG CORP COM	87,676.82	100,249.65
DANAHER CORP COM	27,280.31	27,097.73
DANAHER CORP COM	287,056.26	356,563.20

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
DANAHER CORP COM	291,805.26	583,013.76
DANAHER CORP COM	1,168,501.71	1,020,768.00
DANAHER CORP COM	803,236.73	1,241,856.00
DANAOS CORPORATION	507.69	335.00
Danish krone	46.10	46.10
Danish krone	148.55	148.55
Danish krone	192.57	192.57
Danish krone	50,646.32	50,646.32
Danish krone	1,392.46	1,392.46
Danish krone	10,621.11	10,621.11
Danish krone	148.20	148.20
Danish krone	9,257.08	9,257.08
Danish krone	167.96	167.96
Danish krone	(48,353.22)	(48,349.62)
DANONE EUR0.25	643,095.82	735,184.36
DANSKE BANK A/S DKK10	953,785.79	570,310.97
DAR US 04/21/12 C17.5	(101.53)	(40.00)
DARDEN RESTAURANTS INC COM	96,313.15	98,094.73
DARDEN RESTAURANTS INC COM	53,375.16	126,940.30
DARLING INTL INC COM	26,742.74	24,254.25
DARLING INTL INC COM	572,569.65	554,193.00
DASSAULT SYSTEMES EUR1	206,473.63	201,989.85
DATARAM CORP COM PAR \$1 COM PAR \$1	15,416.22	2,587.20
DAVID LOREN CORP COM NEW STK	1,408.95	44.00
DAVITA INC COM	113,653.16	154,955.64
DAWSON GEOPHYSICAL CO COM	22,827.01	32,414.60
DC BRANDS INTL INC COM	681.95	69.64
DCP MIDSTREAM PARTNERS LP	15,530.96	18,164.28
DDR CORP COM	21,119.15	29,477.44
DE US 03/17/12 C85	(102.30)	(145.00)
DEAL A DAY GROUP CORP COM	0.00	540.00
DEAN FOODS CO 6.9% DUE 10-15-2017	9,164.00	9,725.00
DEAN FOODS CO NEW 7% DUE 06-01-2016	9,835.00	9,900.00
DEAN FOODS CO NEW COM	44,617.19	52,886.40
DEAN FOODS CO NEW COM	311,506.06	339,360.00
DEAN FOODS CO NEW COM	482,372.32	500,640.00
DEAN FOODS CO NEW COM	119,134.51	43,444.80
DECISIONPOINT SYS INC NEW COM	10,480.10	224.25
DECKERS OUTDOOR CORP COM	139,815.82	109,652.07
DEEP BLUE INC COM STK	1,162.95	
DEEP BLUE MARINE INC COM NEW STOCK	19.60	1.40
DEEP DOWN INC COM STK	6,385.65	521.70
DEEP ROCK OIL & GAS INC COM	2,739.95	2.70
DEERE & CO COM	1,555,187.96	1,542,273.85
DEERE & CO COM	248,763.63	701,255.10
DEFAULT GEN MARITIME CORP 12 DUE 11-15-2017	23,383.64	450.00
DEFAULT ISSUER SILICOM LTD COM STK ISIN#IL0008986668	8,081.78	10,524.00
DEFI GLOBAL INC COM STOCK	843.90	22.50
DEGAMA SOFTWARE SOLUTIONS INC COM STK	156.95	50.00
DEJOUR ENERGY INC COM	27,290.46	9,493.64
DELAWARE INVTS DIVID & INCOME FD INC COM	604.47	707.30
DELICATH SYS INC COM STOCK	28,249.68	9,150.00
DELEK US HLDGS INC COM STK	148,219.96	133,497.00
DELIA*S INC NEW COM	35,436.32	16,932.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
DELIVERY TECHNOLOGY SOLUTIONS INC COM STK	0.00	
DELL INC 5.875% DUE 06-15-2019	51,605.69	52,760.93
DELL INC COM STK	129,772.36	132,240.57
DELL INC COM STK	145,475.10	143,374.00
DELL INC COM STK	475,410.02	487,983.65
DELL INC COM STK	1,052,457.25	978,381.25
DELPHI FINL GROUP INC CL A	338,512.76	438,570.00
DELTA AIR LINES INC COM STK CALL OPT EXP 1/22/11 PR \$10 PER SH	(8,582.58)	(200.00)
DELTA AIR LINES INC DEL COM NEW COM NEW	3,089,579.96	2,938,506.43
DELTA AIRLINES COMSTK CALL OPT EXP 01/21/2012 PR \$75 PER SH	(11,504.65)	(1,520.00)
DELTA OIL & GAS INC COM PAR \$.001 COM PAR \$.001	2,983.91	77.00
DELTA PETE CORP COM PAR \$0.01	119,841.22	814.44
DELTATHREE INC	1,951.85	20.70
DELTIC TIMBER CORP COM	5,830.04	6,039.00
DELUXE CORP COM	4,383.46	4,870.64
DENBURY RES INC 8.25% DUE 02-15-2020	5,487.50	5,587.50
DENBURY RES INC HLDG CO COM NEW	84,376.45	78,127.40
DENBURY RES INC HLDG CO COM NEW	142,402.89	130,675.40
DENDREON CORP COM STK ISIN US24823Q1076	299,933.75	168,332.40
DENISON MINES CORP COM STK	508,128.28	317,947.50
DENNYS CORP COM	4,228.96	4,888.00
DENNYS CORP COM	23,462.25	25,944.00
DENSO CORP NPV	186,045.29	157,443.12
DENSO CORP NPV	513,527.22	461,280.71
DENTSPLY INTL INC NEW COM	5,083.98	4,828.62
DENTSPLY INTL INC NEW COM	93,971.22	107,699.22
DENTSPLY INTL INC NEW COM	905,918.49	838,710.30
DEO US 04/21/12 C90	(177.30)	(230.00)
DEPOMED INC COM	24,070.91	26,418.00
DERY CZ SCIENTIFIC INC COM	12,913.90	5,500.00
DESIGN MARKETING CONCEPTS INC COM STK	1,374.85	
DEUTSCHE BK AG 3.875% DUE 08-18-2014	2,019.28	2,053.55
DEUTSCHE BK AG COM STK ISIN DE0005140008 SDL 505964X	5,947.99	5,679.00
DEUTSCHE BK AG GLOBAL ZCPN 0 DUE 08-14-2014	45,000.00	51,936.75
DEUTSCHE BK AG LONDON BRH POWERSHARES DBBASE METALS DOUBLE	2,467.55	2,691.00
DEUTSCHE BK CAP FDG TR X NONCUMULATIVE TR PFD SECS PFD STK	10,006.95	8,084.00
DEUTSCHE BK CONTINGENT CAP TR III TR PFDSECS PFD STK	20,094.40	17,412.15
DEUTSCHE BK CONTINGENT CAP TR V TR PFD SECS	5,446.95	4,562.00
DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	142,728.35	82,609.39
DEUTSCHE MANDATORY EXCHANGE DEUTSCHE BOERSE 700150U 8/2/2012	538,019.94	267,818.80
DEUTSCHE TELEKOM 5.75% DUE 03-23-2016	74,516.25	83,465.78
DEVON ENERGY CORP 7.95% DUE 04-15-2032	179,891.10	200,367.16
DEVON ENERGY CORP NEW COM	301,409.71	260,173.75
DEVON ENERGY CORP NEW COM	542,466.46	421,600.00
DEVON ENERGY CORP NEW COM	360,497.76	543,616.00
DEVON ENERGY CORP NEW COM	627,587.31	508,400.00
DEVRY INC DEL COM	20,263.13	17,037.78
DEVRY INC DEL COM	60,701.96	48,921.12
DEX ONE CORP COM	5,002.95	6,382.70
DFC GLOBAL CORP COM	151,903.18	134,854.02
DHT HOLDINGS INC	51,414.02	9,327.35
DIADEXUS INC NEW COM	3,348.20	109.38
DIAGEO CAP PLC GTD NT 4.828 DUE 07-15-2020	229,121.40	260,086.07
DIAGEO ORD PLC	781,256.65	896,255.27

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
DIAGEO PLC SPONSORED ADR NEW	78,371.00	92,577.78
DIAGEO PLC SPONSORED ADR NEW	130,929.96	153,195.45
DIAGEO PLC SPONSORED ADR NEW	420,784.42	539,381.40
DIAGEO PLC SPONSORED ADR NEW	1,208,937.60	1,373,805.30
DIAMANT ART CORP COM	9,155.60	80.00
DIAMOND FOODS INC COM	38,018.94	39,208.05
DIAMOND OFFSHORE DRILLING INC COM	51,773.91	42,795.16
DIAMOND OFFSHORE DRILLING INC COM	96,753.35	79,961.22
DIAMONDROCK HOSPITALITY CO COM STK	488,102.22	634,880.76
DIANA CONTAINERSHIPS INC COM STK	2,468.10	1,031.70
DIANA SHIPPING INC COM STK	63,159.14	37,049.99
DIANA SHIPPING INC COM STK	725,098.03	438,567.36
DICE HLDGS INC COM STK	2,791.95	1,658.00
DICKS SPORTING GOODS INC OC-COM	286,182.52	280,288.00
DICKS SPORTING GOODS INC OC-COM	4,058.55	3,688.00
DICKS SPORTING GOODS INC OC-COM	511,260.64	602,729.84
DIEBOLD INC COM	6,054.64	5,051.76
DIEBOLD INC COM	259,164.53	240,560.00
DIG US 01/21/12 C45	(514.25)	(725.00)
DIGERATI TECHNOLOGIES INC COM	11.55	5.86
DIGI INTL INC COM	10,314.73	7,923.60
DIGI INTL INC COM	15,588.90	16,740.00
DIGITAL GENERATION INC COM	14,083.84	5,483.20
DIGITAL GENERATION INC COM	864,550.89	507,792.00
DIGITAL RIV INC COM	8,074.40	7,960.60
DIGITAL RLTY TR INC COM	5,964.70	6,667.00
DILLARDS INC CL A COM	14,555.35	12,535.97
DIME BANCORP INC NEW LITIGATION TRACKINGWT EXP	3,135.93	15,976.00
DINEEQUITY INC COM STK	3,939.99	4,221.00
DINEEQUITY INC COM STK	1,043,033.73	1,042,587.00
DIRECTV COM CL A COM CL A	145,845.79	143,246.00
DIRECTV COM CL A COM CL A	432,239.86	657,520.52
DISCOVER BANK DTD 11-18-2009 2.3 DUE 05-18-2012	15,000.00	15,099.45
DISCOVER BK GREENWOOD DEL ACT/365 SEMI ANNU DTD 04-16-2008 4.1 10-16-2012	4,165.43	4,109.36
DISCOVER BK GREENWOOD DEL CTF DEP DTD 03-21-2007 5.1 03-21-2012	19,000.00	19,182.78
DISCOVER BK GREENWOOD DEL CTF DEP DTD 05-28-2008 4.85 05-28-2015	10,000.00	10,966.80
DISCOVER BK GREENWOOD DEL CTF DEP DTD 07-05-2007 5.45 07-05-2013	10,000.00	10,675.80
DISCOVER BK GREENWOOD DEL CTF DEP DTD 08-06-2008 4.75 08-06-2012	40,000.00	40,998.40
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09/17/2008 ACT/365 9-17-08 5 09-17-2013	69,000.00	73,558.14
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09/24/2008 ACT/365 5.15 09-24-2015	10,000.00	11,123.70
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.15 09-17-2015	95,000.00	105,636.20
DISCOVER BK GREENWOOD DEL CTF DEP DTD 09-17-2008 5.2 09-17-2018	20,000.00	23,034.00
DISCOVER BK GREENWOOD DEL CTF DEP DTD 7/16/08 ACT/365 SEMI ANNU 5 7-16-13	50,000.00	53,091.50
DISCOVER BK GREENWOOD DEL CTF DEP DTD 9/24/08 ACT/365 SEMI-ANNU 5.2 24 SEP 18	10,000.00	10,946.30
DISCOVER BK GREENWOOD DEL DTD 05-21-20084.75 05-21-2015	25,000.00	27,332.25
DISCOVER BK GREENWOOD DEL DTD 07-23-20084.75 07-23-2012	20,831.37	20,466.80
DISCOVER BK GREENWOOD DEL DTD 12-03-20084.85 12-03-2013	13,020.00	12,825.12
DISCOVER BK GREENWOOD DEL DTD 12-03-20085 12-03-2015	2,000.00	2,202.00
DISCOVER BK GREENWOOD DEL DTD 12-23-20092.85 12-23-2014	12,282.75	12,453.72
DISCOVER BK GREENWOOD DEL DTD 06-25-20085 06-25-2013	10,000.00	10,588.10
DISCOVER FINL SVCS COM STK	51,793.94	60,825.71
DISCOVER FINL SVCS COM STK	364,426.46	379,200.00
DISCOVER FINL SVCS COM STK	132,933.81	288,192.00
DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	181,730.93	235,741.38

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DISCOVERY COMMUNICATIONS INC NEW COM SERA STK	6,283.46	6,268.41
DISCOVERY COMMUNICATIONS INC NEW COM SERC COM SER C	15,350.90	15,871.70
DISCOVERY LABORATORIES INC NEW COM	933.33	278.88
DISH DBS CORP 6.75% DUE 06-01-2021	38,500.00	43,100.00
DISH DBS CORP SR NT 7.875 DUE 09-01-2019	5,510.50	5,675.00
DISH DBS CORP SR NT 7.875 DUE 09-01-2019	29,240.10	33,900.00
DISH NETWORK CORP CL A COM STK	30,944.70	32,381.76
DISH NETWORK CORP CL A COM STK	305,384.60	356,000.00
DISTRIBUIDORA INTL DE ALIMENTACION EUR0.01	77,645.34	86,959.87
DISTRIBUTED ENERGY SYS CORP COM STK	1,313.23	
DITECH NETWORKS COM STK	2,269.82	285.00
DITEM EXPL INC COM	124,402.36	4,947.48
DIVINE INC CL A NEW COM STK	10,832.85	
DNB ASA NOK10	1,101,457.03	843,973.84
DNB BOLIGKREDITT A 03/29/2011 2.9 29 MAR2016	229,724.00	233,817.08
DOGAN HOLDINGS TRY1	0.66	0.18
DOLAN CO COM STK	21,263.90	13,632.00
DOLBY LABORATORIES INC CL A COM STK	96,946.14	65,230.38
DOLE FOOD CO INC NEW COM STK	104,789.15	99,475.00
DOLLAR GEN CORP NEW COM	40,381.58	41,140.00
DOLLAR GEN CORP NEW COM	498,086.34	493,186.32
DOLLAR TREE INC COM STK	90,078.26	94,246.74
DOLLAR TREE INC COM STK	213,406.70	216,086.00
DOLLAR TREE INC COM STK	380,431.22	968,231.50
DOMINION RES INC 5.2% DUE 08-15-2019	125,870.40	138,527.16
DOMINION RES INC SR NT 2011 SER C 4.9 DUE 08-01-2041	118,592.10	118,778.11
DOMINION RES INC V 8.875% DUE 01-15-2019	19,994.40	26,540.84
DOMINION RES INC VA NEW COM	154,196.13	180,655.13
DOMINION RES INC VA NEW COM	358,726.65	658,404.32
DOMINOS PIZZA INC COM	20,490.78	22,033.55
DOMTAR CORP 10.75% DUE 06-01-2017	6,413.00	6,325.00
DOMTAR CORP COM NEW COM NEW	57,207.13	59,970.00
DOMTAR CORP COM NEW COM NEW	806,080.48	759,620.00
DONNELLEY R R & SONS CO COM	9,594.51	8,329.95
DONNELLEY R R & SONS CO COM	114,130.75	57,647.85
DONNELLEY R R & SONS CO COM	373,929.98	300,144.00
DOT HILL SYS CORP COM	14,768.51	11,039.00
DOUGLAS DYNAMICS INC COM	32,300.00	29,240.00
DOVER CORP COM	87,243.13	103,359.58
DOVER CORP COM	104,155.61	232,083.90
DOVER DOWNS GAMING & ENTMT INC COM	9,755.21	6,420.00
DOVER SADDLERY INC COM	1,707.95	4,000.00
DOW CHEM CO 6% DUE 10-01-2012	8,700.00	10,353.42
DOW CHEM CO/ 5.9 DUE 02-15-2015	26,759.75	27,752.88
DOW CHEMICAL CO COM	530,912.66	582,427.35
DOW CHEMICAL CO COM	669,965.68	739,333.32
DOW CHEMICAL CO COM	627,692.99	687,364.00
DOW US 01/19/13 C30	(342.29)	(376.00)
DOWNEY FINL CORP COM	25,637.93	
DR PEPPER SNAPPLE GROUP INC COM STK	19,645.90	21,345.99
DR PEPPER SNAPPLE GROUP INC COM STK	118,427.52	186,187.68
DR REDDYS LABS LTD ADR REPSTG 1/2 SH	29,198.97	25,162.65
DRAGONWAVE INC COM	39,846.08	27,738.00
DREAM MARKETING INC (RSTD)		0.00

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DREAMWORKS ANIMATION INC CL A COM STK	45,692.09	34,550.79
DRESSER-RAND GROUP INC COM	399,167.64	429,226.00
DRESSER-RAND GROUP INC COM	840,266.49	888,398.00
DRI US 01/21/12 C43	(846.19)	(1,375.00)
DRIL-QUIP INC COM	12,836.18	16,125.90
DRIL-QUIP INC COM	357,201.92	331,074.60
DRYS US 01/21/12 C3	(295.47)	(20.00)
DRYSHIPS INC COM USD0.01	501,561.45	336,942.93
DSP GROUP INC COM	6,062.20	5,210.00
DST SYS INC COM	10,142.55	9,104.00
DSW INC CL A CL A	139,319.70	132,630.00
DSW INC CL A CL A	261,732.74	247,576.00
DSW INC CLASS B	10,309.82	
DTD 01-09-2009 4.5 01-09-2019	10,000.00	11,277.70
DTD 08-05-2011 .25 C/D 02-06-2012	200,000.00	199,972.00
DTD 09-30-2011 .6 01-30-2013	5,000.00	4,992.85
DTD 11-23-2011 2.1 11-23-2016	4,000.00	3,975.08
DTD 12-02-2011 .7 03-04-2013	26,000.00	25,978.68
DTE ENERGY CO COM	134,125.85	199,069.20
DTE ENERGY CO COM	113,581.59	147,965.33
DTS INC COM	4,670.35	5,448.00
DU PONT E I DE NEMOURS & CO COM STK	568,697.49	569,912.46
DU PONT E I DE NEMOURS & CO COM STK	759,029.94	923,291.04
DU PONT E I DE NEMOURS & CO COM STK	180,478.80	176,253.00
DUKE ENERGY 5.3% DUE 02-15-2040	137,490.60	158,017.34
DUKE ENERGY CORP NEW COM STK	597,636.17	716,210.80
DUKE ENERGY CORP NEW COM STK	396,572.96	640,728.00
DUKE RLTY CORP COM NEW REIT	292,788.72	310,890.00
DUKE RLTY CORP COM NEW REIT	18,878.45	17,489.75
DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER L PFD STK	5,296.45	5,136.60
DUKE RLTY CORP DEP SH REPSTG 1/10TH PFD SER M PFD STK	2,537.95	2,510.00
DULUTH METALS LTD COM STK	305,127.48	351,981.00
DUN & BRADSTREET CORP DEL NEW COM	173,297.14	175,102.20
DUN & BRADSTREET CORP DEL NEW COM	82,434.91	78,945.65
DUNKIN BRANDS GROUP INC COM	40,435.50	38,094.50
DURAN VENTURE INC	8,018.85	8,629.85
DVI INC IN DEFAULT 9.875 DUE 12-31-2040/02-01-2003 REG	18,733.76	3,250.00
DXP ENTERPRISES INC COM NEW STK	32,694.74	54,740.00
DYADIC INTL INC DEL COM	243,649.97	116,333.07
DYCOM INDS INC COM	14,988.30	16,736.00
DYNAMIC MATLS CORP COM	28,211.33	31,466.56
DYNASTY METALS & MNG INC COM	16,109.43	9,064.00
DYNEGY HLDGS INC SR NT 8.375 DUE 05-01-2016 DEFAULT	19,684.00	16,500.00
DYNEGY INC DEL COM	117.02	55.40
DYNEX CAP INC NEW REIT	5,574.74	5,021.50
E DIGITAL CORP COM	22,285.36	2,296.03
E MED FUTURE INC COM	728.93	10.12
E TRADE FINL CORP FORMERLY E TRADE GROU SR NT 7.875 DUE 12-01-2015 REG	4,996.00	5,037.50
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	205,778.68	118,818.92
E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW	167,079.71	42,195.96
E US 05/19/12 C45	(1,113.81)	(450.00)
E.ON AG COM STK	562,169.47	491,924.41
EAGLE BROADBAND INC COM NEW STK	613.78	
EAGLE BULK SHIPPING INC EAGLE BULK SHIPPING COM	54,748.27	16,918.23

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EAGLE PLAINS RES LTD COM NEW COM NEW	34,362.90	6,598.40
EAGLE ROCK ENERGY PARTNERS LP	1,152.95	1,165.00
EAGLEFORD ENERGY INC COM	2,876.95	480.00
EARTH SCIENCES INC COM	491.44	
EARTHLINK INC COM STK	17,629.27	13,350.12
EARTHSHELL CORP COM NEW STK	26.15	
EAST COAST DIVERSIFIED CORP COM NEW COM NEW	1,206.95	196.00
EAST WEST BANCORP INC COM	13,999.25	13,825.00
EAST WEST BANCORP INC COM	447,646.96	423,242.50
EAST WEST DISTRS INC COM STK	2,551.58	
EAST WEST PETE CORP COM STK	10,051.83	8,455.00
EASTBRIDGE INVT GROUP CORP COM	24,162.75	10,000.00
EASTFIELD RES LTD COM	110.69	98.20
EASTGROUP PPTYS INC REIT	170,020.56	173,920.00
EASTGROUP PPTYS INC REIT	29,623.58	30,436.00
EASTMAN CHEM CO COM	46,187.13	39,060.00
EASTMAN CHEM CO COM	53,850.53	118,351.80
EASTMAN CHEM CO COM	606,115.74	476,532.00
EASTMAN KODAK CO COM	32,764.14	16,115.01
EASYLINK SOLUTIONS CORP COM	967.15	118.00
EATON CORP COM	170,309.75	175,749.17
EATON CORP COM	130,432.38	170,811.72
EATON CORP COM	174,377.78	316,550.16
EATON CORP COM	623,065.22	613,773.00
EATON VANCE TAX-MANAGED GLOBAL BUY-WRITE OPPORTUNITIES FD COM	5,274.65	4,488.38
EAUTOCLAIMS COM INC COM	524.95	0.45
EBAY INC COM USD0.001	116,990.64	121,592.97
EBAY INC COM USD0.001	545,830.80	757,370.43
EBAY INC COM USD0.001	1,315,163.67	1,461,602.70
EBAY INC COM USD0.001	360,288.27	319,860.18
EBAY INC COM USD0.001	540,830.12	529,258.50
EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	73,017.16	76,472.88
EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW	553,306.91	646,425.00
EC DEV INC COM STK	306.54	0.25
ECHELON CORP OC-COM STK	10,189.20	10,227.00
ECHELON CORP OC-COM STK	9,815.60	5,844.00
ECHO GLOBAL LOGISTICS INC COM	4,786.55	4,845.00
ECHO THERAPEUTICS INC COM STK	26,806.28	21,503.90
ECHOSTAR DBS CORP 7.75% DUE 05-31-2015	34,500.00	38,500.00
ECOLAB INC 4.35% DUE 12-08-2021	49,968.00	53,394.45
ECOLAB INC COM	223,372.23	378,077.40
ECOLAB INC COM	12,792.61	15,782.13
ECOLAB INC COM	1,312,885.77	1,656,834.60
ECOLOCAP SOLUTIONS INC COM STK	3,158.95	72.00
ECOSPHERE TECHNOLOGIES INC COM STK	137,044.52	45,320.00
ECRYPT TECHNOLOGIES INC COM	0.00	42.50
ED RLTY TR INC COM REIT	8,063.49	8,730.44
EDC US 01/21/12 C67	(682.29)	(1,010.00)
EDC US 02/18/12 C90	(492.29)	(380.00)
EDEN ENERGY CORP COM PAR \$.001	2,710.52	3.96
EDISON INTL COM	77,647.05	94,182.33
EDISON INTL COM	389,271.24	463,680.00
EDISON INTL COM	178,587.50	293,733.00
EDISON MISSION ENERGY SR NT 7.75% DUE 06-15-2016/11-09-2006	21,275.00	20,440.00

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EDOORWAYS INTL CORP COM NEW	0.00	0.09
EDP-ENERGIAS DE PORTUGAL S A	908.95	465.58
EDUCATION FDG CAP TR III LN BKD NT CL A-7 AUCTION RATE 12-15-2042 REG	93,500.00	88,580.15
EDUCATIONAL DEV CORP COM	1,468.24	1,285.55
EDWARDS LIFESCIENCES CORP COM	85,399.96	79,396.10
EDWARDS LIFESCIENCES CORP COM	217,895.37	176,750.00
EEM US 03/17/12 C40	(101.30)	(131.00)
EFOTOXPRESS INC COM	32,664.58	2.01
EGAIN COMMUNICATIONS CORP COM NEW STK	2,202.15	1,692.95
EL ALACRAN GOLD MINE CORP COM STK	559.96	
EL CAPITAN PRECIOUS METALS INC COM STK	5,256.95	1,925.00
EL PASO CORP COM	56,048.72	101,730.05
EL PASO CORP COM	302,668.94	444,436.39
EL PASO ELEC CO COM NEW	47,455.49	70,768.68
EL PASO ENERGY CORP MEDIUM TERM NTS BOOK TR 4 7.8 8-1-31	80,550.71	100,267.50
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	273,646.62	329,175.00
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	5,887.50	5,800.00
EL PASO NAT GAS CO 8.375% DUE 06-15-2032	27,968.92	35,523.54
ELDORADO GOLD CORP	4,219.29	7,668.60
ELDORADO GOLD CORP NEW COM STK	283,116.24	227,915.04
ELECTR ARTS COM	55,873.49	54,013.20
ELECTR ARTS COM	239,758.32	149,514.80
ELECTR ARTS COM	880,671.02	906,400.00
ELECTRO RENT CORP COM	6,465.82	9,248.26
ELECTRO RENT CORP COM	112,935.08	181,429.85
ELECTRO SCIENTIFIC INDS INC COM	59,654.90	59,368.00
ELECTRO SCIENTIFIC INDS INC COM	665,395.73	747,139.04
ELECTRO SCIENTIFIC INDS INC COM	407,902.75	328,696.00
ELECTRONICS FOR IMAGING INC COM	96,741.64	91,869.75
ELEMENTOS LTD COM STK	5,509.71	1,664.29
ELI LILLY & CO COM	434,223.54	494,573.74
ELI LILLY & CO COM	502,205.67	619,244.00
ELI LILLY & CO COM	864,225.47	919,639.68
ELINE ENTERTAINMENT GROUP INC COMMON STOCK	456.95	30.00
ELITE PHARMACEUTICALS INC COM NEW COM	109,854.35	31,511.90
ELK MOUND WIS AREA SCH DIST TAXABLE PROMNTS-C-BUILD 3.7 04-01-2014 REG	25,222.75	26,505.50
ELLIS PERRY INTL INC COM	2,756.95	2,844.00
ELN US 01/21/12 C12.5	(439.25)	(725.00)
EMBARQ CORP 7.995% DUE 06-01-2036	5,486.95	5,232.18
EMC CORP COM	1,123,646.11	874,524.00
EMC CORP COM	585,081.18	959,413.14
EMC CORP COM	557,230.65	532,727.28
EMCOR GROUP INC COM	2,482.53	2,681.00
EMCOR GROUP INC COM	298,903.39	286,867.00
EMCOR GROUP INC COM	539,947.47	544,243.00
EMCORE CORP COM	518.93	172.46
EMERGENT BIOSOLUTIONS INC COM	4,972.81	4,631.00
EMERGING HEALTHCARE SOLUTIONS INC COM STOCK	18,268.07	28.00
EMERGING HLDGS INC COM	2,534.94	
EMERGING WORLD PHARMA INC COM STK	8.38	0.02
EMERSON ELECTRIC CO COM	301,183.91	269,229.80
EMERSON ELECTRIC CO COM	409,387.99	747,070.65
EMERSON ELECTRIC CO COM	689,388.21	694,191.00
EMP SOLUTIONS INC	0.00	1.76

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EMPIRE RES INC DEL COM	34,640.92	14,504.00
EMULEX CORP COM NEW	1,561.40	1,372.00
EMULEX CORP COM NEW	310,918.74	191,394.00
ENBRIDGE INC COM	51,990.08	60,043.05
ENCANA CORP COM NPV	48,414.92	26,757.32
ENCANA CORP COM NPV	409,857.62	277,950.00
ENCOMPASS HLDGS INC COM NEW STK	6,718.99	0.13
ENCORE CAP GROUP INC COM	300,190.77	289,136.00
ENCORE WIRE CORP COM	2,357.34	2,590.00
ENDEAVOR PWR CORP COM NEW COM NEW	900.95	300.00
ENDEAVOUR INTL CORP COM NEW	10,318.06	9,194.02
ENDEAVOUR SILVER CORP COMMON STK	405,460.62	422,870.50
ENDEVCO INC TX COM NEW STK	4,052.90	42.50
ENDO PHARMACEUTICALS HLDGS INC COM	41,007.24	37,983.00
ENDO PHARMACEUTICALS HLDGS INC COM	321,568.21	376,377.00
ENDO PHARMACEUTICALS HLDGS INC COM	599,109.05	902,959.50
ENDOCYTE INC COM	3,370.84	2,932.80
ENDOLOGIX INC COM	168.86	459.20
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	241,685.25	275,400.00
ENDURANCE SPECIALTY HOLDINGS LTD COM USD1	923,147.33	843,412.50
ENDURANCE SPECIALTY INS LTD INS LTD	0.00	
ENER1 INC COM NEW STK	15,836.35	1,265.58
ENERBANK USA SALT LAKE CITY UTAH CTF DEPD TD 12-18-2009 3 12-18-2015	6,000.00	6,276.00
ENERCARE INC COM	11,592.98	20,342.83
ENERGEN CORP COM	299,934.07	293,500.00
ENERGIZER RES INC COM	4,313.90	1,700.00
ENERGY 1 CORP COM	2,363.90	1,100.00
ENERGY CONVERSION DEVICES INC COM	7,307.44	409.05
ENERGY FINDERS INC COM STK	12,058.35	82.00
ENERGY FUELS INC COM	26,516.20	14,428.88
ENERGY FUTURE/EFIH 10 DUE 12-01-2020	433,260.44	324,940.00
ENERGY INCOME & GROWTH FD COM	4,597.09	5,650.00
ENERGY PARTNERS LTD COM STK	339,009.30	328,500.00
ENERGY RECOVERY INC COM	2,972.14	1,362.24
ENERGY SOLUTIONS INC COMMON	8,100.62	6,303.60
ENERGY TRANSFER 7.5% DUE 10-15-2020	5,435.50	5,412.50
ENERGY TRANSFER PARTNERS L P UNIT LTD PARTNERSHIP INT	430,117.52	433,191.74
ENERGY TRANSFER SR NT 9 DUE 04-15-2019	120,484.00	118,946.80
ENERGY XXI (BERMUDA) COM STK USD \$0.005	350,684.10	452,696.00
ENERGYTEC INC FORMERLY ENERGYTEC COM IN COM	39,207.53	
ENERLUME ENERGY MGMT CORP COM STK	285.40	0.12
ENERNOC INC COM	77,573.01	40,219.00
ENERNOC INC COM	70,357.20	65,220.00
ENERPLUS CORP COM	147,161.24	132,676.80
ENERSYS COM	4,702.82	5,194.00
ENERSYS COM	108,914.70	111,671.00
ENERSYS COM	355,420.42	451,878.00
ENGLOBAL CORP COM	2,036.69	633.00
ENI SPA EUR1	203,550.25	195,340.71
ENI SPA EUR1	792,111.46	634,075.08
ENN ENERGY HOLDINGS LTD SHS	24,001.50	22,442.00
ENOC US 06/16/12 C15	(168.50)	(240.00)
ENRON CORP COM	9,279.58	
ENSCO PLC SPON ADR	140,570.78	125,844.99

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
ENSIGN GROUP INC COM STK	12,211.66	11,101.89
ENTECH SOLAR INC COM STK	33,005.54	1,249.60
ENTEGRIS INC COM	4,404.74	4,763.85
ENERGY CORP NEW COM	28,895.58	30,803.80
ENERGY CORP NEW COM	472,262.15	452,910.00
ENERGY CORP NEW COM	183,123.60	281,388.60
ENTERPRISE INNS ORD GBP0.025	75,549.73	17,968.80
ENTERPRISE PRODS 4.05% DUE 02-15-2022	282,428.20	285,281.92
ENTERPRISE PRODS 5.25% DUE 01-31-2020	61,170.60	66,247.62
ENTERPRISE PRODS 5.7% DUE 02-15-2042	140,318.80	152,528.18
ENTERTAINMENT GAMES INC COM	3,059.90	620.00
ENTERTAINMENT GAMING ASIA INC COM	14,574.81	2,672.39
ENTERTAINMENT PPTYS TR CUM RED PFD SER D7.375%	12,492.30	12,470.00
ENTMNT PPTYS TR COM SH BEN INT	21,476.79	21,855.00
ENTORIAN TECHNOLOGIES INC COM NEW COM NEW	1,866.08	50.00
ENTREMED INC COM NEW	604.60	171.95
ENTROPIC COMMUNICATIONS INC COM STK	703,227.51	408,800.00
ENVESTRA LTD COM	2,528.95	2,932.00
ENVIRONMENTAL SOLUTIONS WORLDWIDE INC COM	48,232.15	5,906.25
ENVOY CAP GROUP INC COM STK	11,220.61	7,720.00
ENZO BIOCHEM INC COM	873.30	672.00
ENZYME ENVIRONMENTAL SOLUTIONS COM STK	6,517.90	40.00
EOG RESOURCES INC COM	304,057.18	302,352.66
EOG RESOURCES INC COM	122,006.36	170,520.81
EOG RESOURCES INC COM	278,472.33	570,372.90
EON COMMUNICATIONS CORP COM NEW STK	1,416.95	1,320.00
EPD US 01/19/13 C45	(7,177.75)	(6,200.00)
EPD US 01/21/12 C45	(250.02)	(620.00)
EPD US 06/16/12 C42	(4,183.88)	(5,400.00)
EPICEPT CORP	6,709.95	583.45
EPIQ SYS INC COM	1,375.57	1,153.92
EPOCRATES INC COM	436.45	390.00
EPOCRATES INC COM	9,428.22	8,580.00
EQT CORP COM	41,605.74	36,496.79
EQT CORP COM	288,184.20	301,345.00
EQT CORP COM	105,486.01	172,643.29
EQTY RESDNTL EFF 5/15/02	216,256.48	368,128.65
EQTY RESDNTL EFF 5/15/02	26,596.79	28,515.00
EQUAL ENERGY LTD COM STK	4,205.40	3,479.75
EQUIFAX INC COM	30,756.77	37,461.58
EQUIFAX INC COM	350,825.20	396,310.20
EQUIFAX INC COM	69,928.79	104,946.66
EQUINIX INC COM NEW COM NEW	8,701.06	10,140.00
ERF WIRELESS INC COM NEW COM NEW	14,455.80	303.85
ERSTE GROUP BANK AG NPV	60,840.86	60,045.20
ERSTE GROUP BANK AG NPV	77,193.96	21,749.91
ERX US 01/21/12 C40.8	(3,656.08)	(5,760.00)
ERX US 01/21/12 C46	(4,706.92)	(6,120.00)
ERX US 01/21/12 C47	(202.30)	(300.00)
ERX US 01/21/12 C51	(2,589.21)	(700.00)
ERX US 09/17/11 C89	3,761.46	
ESC BOWATER D08/01/89 9.000% ESCROW	10,134.88	
ESC DWS RREEF REAL ESTATE II LIQUIDATINGLIQUIDATING TRUST	9,330.00	
ESC GERBER SCIENTIFIC INC	10,026.95	

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
ESC GLOBIX CORP COM STK	232.41	
ESC IDEARC	0.00	
ESC J.CREW GROUP INC ESCROW	186.94	
ESC MIRANT CORP	20,242.60	
ESCROW CB IDEARC INC.	2,001.00	
ESCROW ELOQUENT INC	7,223.09	
ESCROW GCB SIX FLAGS, INC 8.875% ESCROW	9,235.00	
ESCROW GM CORP CONV 06/01/2009	1,092.60	
ESCROW GM CORP CONV 06/01/2009	1,092.60	
ESCROW GM CORP SR CONV 06/01/2009	20,242.60	
ESCROW GM CORP SR CONV 06/01/2009	3,756.91	
ESCROW GM CORP SR CONV 06/01/2009	3,756.91	
ESCROW GM CORP SR CONV 06/01/2009	3,756.91	
ESCROW GM CORP SR CONV 06/01/2009	3,756.91	
ESCROW GM CORP SR CONV 06/01/2009	3,756.91	
ESCROW GM CORP SR CONV 06/01/2009	3,756.91	
ESCROW GM CORP SR CONV 06/01/2009	3,756.91	
ESCROW GMCORP SR CONV 06/01/2009	308.38	
ESCROW PREMIER ENTERTAINMENT BILOXI	0.00	
ESCROW SEAHAWK DRILLING INC ESC CONTRA	0.00	
E-SIM LTD SHS	2,017.45	0.42
ESPERANZA RESOURCES CORP COMMON STOCK	3,029.86	2,087.28
ESSEX PPTY TR REIT	0.14	0.14
ESTEE LAUDER COMPANIES INC CL A USD0.01	92,445.87	275,857.92
ESTEE LAUDER COMPANIES INC CL A USD0.01	662,737.41	726,373.44
ESTERLINE TECHNOLOGIES CORP COM STK	485,215.21	542,909.00
ETF- ISHARES BARCLAYS 20+ YR TREAS BD FD	234,809.77	243,614.92
ETF ISHARES BARCLAYS AGGREGATE BD FD	4,795,516.26	4,945,142.63
ETF- ISHARES BARCLAYS BARCLAYS 7-10 YR TREAS BD FD	619,099.29	638,175.12
ETF ISHARES S&P DEVELOPED EX-US PROP	27,243.29	21,827.33
ETF WISDOM TREE DEFA EQUITY INCOME FUND B	7,105.09	5,340.33
ETF WISDOMTREE EMERGING MARKETS EQUITY INC	114,801.70	106,863.83
ETF WISDOMTREE EQUITY INCOME FUND INC	109,861.26	113,111.74
ETHAN ALLEN INTERIORS INC COM	5,589.53	6,651.35
ETRAVELSERVE.COM INC COM	3,846.00	
EUO US 01/21/12 C18	(1,335.43)	(2,350.00)
EURASIAN NATURAL ORD USD0.20	107,165.10	106,911.16
Euro	10,875.56	10,875.56
Euro	7,124.59	7,124.59
Euro	3,960.73	3,960.73
Euro	10,251.81	10,251.81
Euro	830,457.53	830,457.53
Euro	84,319.04	84,319.04
Euro	18,254.66	18,254.66
Euro	337.51	337.51
Euro	1,057.26	1,057.26
Euro	1,676.23	1,676.23
Euro	635.52	635.52
Euro	112.66	112.66
Euro	10.71	10.71
Euro	6,471.40	6,471.40
Euro	1.07	1.07
Euro	33,790.17	33,790.17
Euro	11,648.51	11,648.51
Euro	197.35	197.35

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
Euro	632,199.05	632,199.05
Euro	224,035.68	224,035.68
Euro	105,360.82	104,972.03
Euro	51,286.66	51,286.66
Euro	0.00	
Euro	0.00	
Euro	0.00	
Euro	0.00	
Euro	(317.48)	(317.48)
Euro	(130,581.28)	(129,607.34)
Euro	(97,451.16)	(97,423.24)
EURO TECH REV STK SPLIT EURO TECH2F1EAY1 1/17/2012	109,241.88	32,200.00
EUROMAX RES LTD COM STK	11,494.23	8,190.00
EURONET WORLDWIDE INC COM	2,446.12	2,236.08
EUROPEAN GOLDFIELDS LTD COM STK	52,203.71	54,346.28
EVERBANK JACKSONVILLE FLA CD 07/01/10 ACT/365 3.05 07-01-2019	10,000.00	10,529.40
EVERCORE PARTNERS INC CL A CL A	3,648.95	2,662.00
EVERGREEN ENERGY INC COM NEW	9,963.45	388.62
EVERGREEN SOLAR INC COM NEW COM NEW	11,694.50	42.08
EVOLUTION PETE CORP COM STK	16,306.95	16,100.00
EVOLUTION SOLAR CORP COM NEW	16,865.77	11.78
EVOLVING GOLD CORP COM	6,432.93	1,984.00
EWORLDCOMPANIES INC COM PAR \$.0001 NEW COM STK	9,188.15	600.00
EXACT SCIENCES CORP COM	16,266.95	16,240.00
EXAR CORP COM	9,378.90	9,750.00
EXCEL MARITIME CARRIERS COM STK	105,858.34	29,181.90
EXCEL TR INC COM	4,834.49	5,100.00
EXCELLON RES INC COM	4,915.37	4,577.74
EXCO RES INC COM	186,891.38	116,064.60
EXELIS INC	5,150.00	4,525.00
EXELIXIS INC COM STK ISIN# US30161Q1040	139,234.43	101,565.75
EXELON CORP 5.625% DUE 06-15-2035	116,362.98	129,174.60
EXELON CORP COM	400,220.74	402,342.26
EXELON CORP COM	455,610.71	626,219.43
EXELON CORP COM	325,545.81	290,579.00
EXETER RESOURCE CORP COM	10,023.11	7,203.60
EXIDE TECHNOLOGIES COM NEW COM NEW	3,505.93	2,630.00
EXPEDIA INC DEL COM NEW	2,117.28	1,480.02
EXPEDIA INC DEL COM NEW	59,372.43	60,854.94
EXPEDITORS INTL WASH INC COM	220,264.78	186,122.24
EXPEDITORS INTL WASH INC COM	43,629.08	40,561.84
EXPEDITORS INTL WASH INC COM	973,813.87	974,848.00
EXPERIAN ORD USD0.10	114,604.28	119,047.59
EXPERIAN ORD USD0.10	596,861.68	658,187.98
EXPERT GROUP INC COM NEW STK	4,820.95	1.55
EXPLOR RES IN	257,258.56	162,585.14
EXPONENT INC COM STK	7,902.81	9,194.00
EXPRESS INC COM	406,394.98	426,716.00
EXPRESS SCRIPTS INC COM	127,315.22	115,747.10
EXPRESS SCRIPTS INC COM	179,486.63	476,529.47
EXPRESS SCRIPTS INC COM	483,011.72	525,375.64
EXTENDICARE REAL ESTATE INVT TR TR UNIT TR UNIT	0.00	
EXTERRAN HLDGS INC COM STK	2,457.23	764.40
EXTORRE GOLD MINES LTD COM NPV	14,935.20	13,955.58

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
EXTRA SPACE STORAGE INC COM	169,058.51	204,501.20
EXTRA SPACE STORAGE INC COM	271,734.23	348,912.00
EXTRA SPACE STORAGE INC COM	93,869.76	116,304.00
EXTREME NETWORKS INC COM	12,686.38	12,264.00
EXXON MOBIL CORP COM	3,113,727.91	3,515,141.28
EXXON MOBIL CORP COM	334,153.96	493,811.76
EXXON MOBIL CORP COM	58,028.30	76,284.00
EXXON MOBIL CORP COM	3,885,163.37	8,872,168.24
EXXON MOBIL CORP COM	1,043,607.10	1,407,016.00
EXXON MOBIL CORP COM	1,183,810.29	1,252,837.56
EXXON MOBIL CORP COM	1,185,152.38	1,229,020.00
EXXON MOBIL CORP COM	238,601.75	296,660.00
EXXON MOBIL CORP COM STK CALL OPT EXP 1/19/13 PR \$70 PER SH	(417.29)	(1,745.00)
EYECASHNETWORKS INC COM STK	594.35	
EYI INDS INC COM	4,623.20	60.00
EZCORP INC CL A NON VTG	14,760.07	11,866.50
EZCORP INC CL A NON VTG	343,510.78	448,131.78
EZCORP INC CL A NON VTG	353,141.04	603,873.00
F N B CORP PA COM	10,533.90	11,310.00
F US 01/21/12 C11	0.00	(92.00)
F US 01/21/12 C12.5	(817.87)	(40.00)
F US 02/18/12 C12	(54.26)	(70.00)
F US 12/17/11 C12	(717.88)	
F US 12/30/11 C11	(135.46)	(10.00)
F5 NETWORKS INC COM STK	83,682.99	91,899.92
F5 NETWORKS INC COM STK	231,989.63	184,118.20
F5 NETWORKS INC COM STK	738,107.89	753,452.00
FACTORY 2-U STORES INC COM	4,769.30	0.96
FACTSET RESH SYS INC COM STK	19,356.18	24,930.07
FAIR ISAAC CORPORATION COM	238,247.69	279,552.00
FAIRCHILD SEMICONDUCTOR INTL INC COM	72,214.13	59,646.16
FAIRCHILD SEMICONDUCTOR INTL INC COM	202,271.73	184,573.20
FAIRFAX FINL HLDGS LTD SUB VTG	22,119.26	26,734.40
FAIRPOINT COMMUNICATIONS INC COM	506.57	
FAIRPOINT COMMUNICATIONS INC COM NEW COMNEW	152,705.55	64,950.00
FALCON NAT GAS CORP COM STK	359.95	
FALCON OIL & GAS LTD COM	19,941.15	15,180.66
FALCON TECHNOLOGIES INC COM STK	312.80	1.66
FAMILY DLR STORES INC COM	4,437.22	4,699.38
FAMILY DLR STORES INC COM	76,454.39	148,128.54
FAMOUS DAVES AMER INC COM	2,543.57	2,060.00
FANUC CORP NPV	260,858.52	443,842.47
FANUC CORP NPV	690,965.10	704,025.98
FAS US 01/06/12 C65	0.00	(4,000.00)
FAS US 01/21/12 C56	(1,294.58)	(2,160.00)
FAS US 01/21/12 C61	(2,069.98)	(2,860.00)
FAS US 01/21/12 C63	(7,174.60)	(8,850.00)
FAS US 01/21/12 C64	(1,629.99)	(2,140.00)
FAS US 01/21/12 C65	(307.29)	(480.00)
FAS US 01/21/12 C78	(557.26)	(430.00)
FAS US 01/21/12 P50	309.22	279.00
FAS US 09/17/11 C16	2,170.94	
FAS US 12/30/11 C65	(721.89)	(27.00)
FAS1 US 11/19/11 C15	(518.51)	

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
FAST US 01/21/12 C42.5	(1,785.43)	(2,150.00)
FASTENAL CO COM	112,783.66	152,596.01
FASTENAL CO COM	164,170.57	279,976.20
FAZ US 01/21/12 C40	(695.77)	(609.00)
FAZ US 01/21/12 C41	(671.52)	(350.00)
FAZ US 12/30/11 C38	(151.53)	(2.00)
FAZ US 12/30/11 C39	(407.73)	(14.00)
FCS US 01/21/12 C13	(256.22)	(225.00)
FCX US 01/19/13 C44	(467.29)	(370.00)
FCX US 01/21/12 C36.5	(629.77)	(516.00)
FCX US 01/21/12 C42	(301.52)	(36.00)
FCX US 02/18/12 C40	(295.52)	(210.00)
FCX US 05/19/12 C45	(139.30)	(113.00)
FDX US 01/21/12 C85	(983.04)	(556.00)
FDX US 01/21/12 C90	(545.47)	(230.00)
FED HOME LN MTG CORP VAR RATE	4,602.59	820.00
FEDERAL HOME LN MTG CORP POOL #1G2341 5.508% 12-01-2037 BEO	177,987.57	189,582.13
FEDERAL HOME LN MTG CORP POOL #1G2403 5.555% 01-01-2038 BEO	205,758.69	218,974.73
FEDERAL HOME LN MTG CORP POOL #1J0404 5.51% 05-01-2037 BEO	270,834.65	286,981.45
FEDERAL HOME LN MTG CORP POOL #A39302 5.5% 11-01-2035 BEO	75,411.91	83,266.52
FEDERAL HOME LN MTG CORP POOL #E0-2686 4% 04-01-2025 BEO	10,832.82	11,006.26
FEDERAL HOME LN MTG CORP POOL #E02697 4% 06-01-2025 BEO	15,884.63	16,196.94
FEDERAL HOME LN MTG CORP POOL #G03695 5.5% 11-01-2037 BEO	457,080.33	498,649.10
FEDERAL HOME LN MTG CORP POOL #G03696 5.5% 01-01-2038 BEO	897,919.45	978,595.51
FEDERAL HOME LN MTG CORP POOL #G0-6172 5.5% 12-01-2038 BEO	545,685.23	547,909.65
FEDERAL HOME LN MTG CORP POOL #G0-6669 6.5% 09-01-2039 BEO	103,270.78	104,035.93
FEDERAL HOME LN MTG CORP POOL #G12341 5% 09-01-2021 BEO	7,262.30	7,731.68
FEDERAL HOME LN MTG CORP POOL #G13767 4% 03-01-2025 BEO	21,003.17	21,010.32
FEDERAL HOME LN MTG CORP POOL #G18049 5.5% 04-01-2020 BEO	4,556.18	4,844.20
FEDERAL HOME LN MTG CORP POOL #G18309 4.5% 05-01-2024 BEO	17,914.64	18,260.30
FEDERAL MOGUL CORP COM STK	42,841.50	43,512.50
FEDERAL MOGUL CORP COM STK	91,457.25	91,450.00
FEDERAL NATL MTG ASSN GTD MTG AH6737 4 2-1-2026	13,168.95	13,490.70
FEDERAL NATL MTG ASSN GTD MTG POOL #AH1252 3.5% 02-01-2026 BEO	13,724.59	15,189.99
FEDERAL NATL MTG ASSN GTD MTG POOL #AH2659 3.5% 01-01-2026 BEO	91,213.06	91,131.76
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1863 5% 05-01-2041 BEO	105,828.38	105,756.15
FEDERAL NATL MTG ASSN GTD MTG POOL #AI1892 5% 05-01-2041 BEO	419,350.58	419,064.34
FEDERAL NATL MTG ASSN GTD MTG POOL #AI2433 5% 05-01-2041 BEO	105,878.04	105,805.76
FEDERAL NATL MTG ASSN GTD MTG POOL #AI2443 5% 05-01-2041 BEO	106,726.17	106,653.31
FEDERAL NATL MTG ASSN GTD MTG POOL #AI2462 5% 05-01-2041 BEO	102,567.37	102,497.35
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ5304 4% 11-01-2041 BEO	726,009.75	733,849.75
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0215 4.5% 04-01-2041 BEO	1,017,739.99	1,016,533.91
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0238 3.5% DUE 03-01-2026 REG	56,586.96	62,721.90
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0476 5% 11-01-2040 BEO	407,702.74	407,424.44
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0520 5.5% 07-01-2041 BEO	0.03	0.03
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0573 3.5% DUE 08-01-2026 REG	39,939.06	39,773.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0814 6.5% 06-01-2040 BEO	1,054,286.54	1,057,261.14
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0885 6.5% 06-01-2039 BEO	423,999.79	423,306.31
FEDERAL NATL MTG ASSN GTD MTG POOL #AL0886 6.5% 10-01-2038 BEO	429,693.96	429,943.27
FEDERAL NATL MTG ASSN SR 2011-59 CL NZ 5.5 DUE 07-25-2041	229,000.55	236,243.68
FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW	2,073.12	2,287.65
FEDEX CORP COM	724,066.12	757,407.92
FEDEX CORP COM	444,029.22	467,656.00
FEDEX CORP COM	342,327.26	569,287.67

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
FEDEX CORP COM	1,199,543.74	1,127,385.00
FEDT INVESTORS INC CL B	11,489.16	6,317.55
FEDT INVESTORS INC CL B	54,759.63	30,375.75
FEI CO COM	13,380.54	13,865.20
FELCOR LODGING TR INC DEP SHS REPSTG 1/100 PFD SER C	11,122.95	11,255.00
FERO INDS INC COM NEW COM NEW	15,577.27	4,750.00
FERRO CORP COM	24,343.83	10,704.21
FFIV US 12/30/11 C110	(835.64)	(3.00)
FHLB 3.125 06-15-2018/06-15-2012	20,548.03	20,195.90
FHLMC CAP DEB ZERO CPN 0 11-29-2019	7,632.57	8,280.57
FHLMC GOLD SINGLE FAMILY 3.5% 30 YEARS SETTLES JANUARY	202,781.25	205,343.80
FHLMC NOTES 5.75 01-15-2012	15,572.39	15,028.52
FHLMC NTS 5.125 07-15-2012	30,489.09	30,794.97
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE)	261,011.40	394,402.32
FIBROCELL SCIENCE INC COM	17,706.95	12,000.00
FIDELIS ENERGY INC COM	306.95	35.00
FIDELITY NATIONAL FINANCIAL INC CL A	53,854.99	57,569.34
FIDELITY NATL INFORMATION SVCS INC COM STK	122.01	386.04
FIDELITY NATL INFORMATION SVCS INC COM STK	127,001.43	142,575.58
FIFTH ST FIN CORP COM STK	28,966.16	27,303.21
FIFTH ST FIN CORP COM STK	542,026.51	431,128.50
FIFTH THIRD BANCORP DEPOSITARY SH REPSTG1/250TH INT PERP CONV PFD STK	4,840.95	5,683.20
FIFTH THIRD CAP TR V GTD TR PFD SECS FLTG RATE PFD STK	12,699.77	12,650.00
FIN FOR DANISH IND A/S EUR GTD SR ME TRANCHE # TR 8 2 DUE 06-12-2013 BEO	418,958.40	425,983.32
FING CORP PRIN FICO STRIPS SER 15-PRIN PMT ON 9.65 2019 BD 03-07-2019 REG	326,655.76	354,941.10
FINISAR CORPORATION COMMON STOCK	24,750.02	23,325.79
FINISAR CORPORATION COMMON STOCK	299,747.07	310,117.40
FINISH LINE INC CL A	263,553.57	344,044.40
FINISH LINE INC CL A	148,727.57	304,568.01
FINMECCANICA SPA EUR 4.40	485,180.21	157,949.42
FIRST AMERN BK ELK GROVE VILLAGE ILL CTFDEP DTD 02-04-2010 2.65 12-04-2014	78,000.00	80,977.26
FIRST AMERN BK ELK GROVE VILLAGE ILL CTFDEP DTD 02-05-2010 2 08-06-2013	65,000.00	66,457.30
FIRST AMERN FINL CORP COM STK	9,493.73	9,211.09
FIRST AMERN FINL CORP COM STK	120,965.51	117,831.00
FIRST AMERN FINL CORP COM STK	399,036.36	388,969.00
FIRST AMERN SILVER CORP COM STOCK	6,593.90	720.00
FIRST CASH FINANCIAL SERVICES INC	(725.66)	
FIRST CASH FINANCIAL SERVICES INC	181,882.06	150,887.00
FIRST CHINA PHARMACEUTICAL GROUP INC COM	27,765.11	3,420.00
FIRST COLOMBIA GOLD CORP COM	3,519.95	3.80
FIRST CORP COLO COM STOCK	521.95	240.00
FIRST FINL BANCORP OHIO COM	565,721.78	636,480.00
FIRST FINL NORTHWEST INC COM STK	8,290.31	9,440.00
FIRST INDL RLTY TR DEP SHS REPSTG 1/10000 PFD SER J	25,061.90	23,870.00
FIRST MAJESTIC SILVER CORP COM STK	93,501.33	81,572.96
FIRST MARBLEHEAD CORP COM	83,283.95	70,229.25
FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 03-18-2009 4 08-19-2019	1,000.00	1,104.17
FIRST NATL BK AMER EAST LANSING MICH CTFDEP DTD 05-08-2009 3.75 11-09-2017	6,000.00	6,506.64
FIRST NICKEL INC COM STK	587.55	201.00
FIRST PACTRUST BANCORP INC COM	265.06	405.45
FIRST REP BK SAN FRANCISCO CALIF NEW COM	6,172.31	6,122.00
FIRST SOLAR INC COM	176,014.38	42,470.08
FIRST SOLAR INC COM	205,743.50	133,048.16
FIRST ST BANCORPORATION COM	4,153.54	10.50

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
FIRST ST BK OF BLAKELY GA DTD 05-18-2011.25 C/D 05-18-2012	90,000.00	89,917.20
FIRST URANIUM CORP COM STK	9,204.63	1,482.00
FIRSTENERGY CORP 7.375% DUE 11-15-2031	328,323.84	368,933.10
FIRSTENERGY CORP COM	173,703.45	183,427.84
FIRSTENERGY CORP COM	89,973.45	93,030.00
FIRSTENERGY CORP COM	359,585.18	402,687.00
FIRSTFED FINL CORP DEL COM	4,452.98	4.50
FIRSTMERIT CORP COM	31,781.33	34,349.01
FISERV INC COM	83,298.84	91,634.40
FISERV INC COM	109,501.08	184,619.82
FISHER COMMUNICATIONS INC COM	27,366.20	23,064.00
FISSION ENERGY CORP COM STK	150,013.08	123,800.33
FITT HWY PRODS INC COM	232,547.37	28,500.21
FLAGSTAR BANCORP INC COM NEW COM NEW	59,382.62	20,198.49
FLAHERTY & CRUMRINE PFD INC FD INC COM	12,985.09	13,951.64
FLAHERTY & CRUMRINE PFD INCOME OPPORTUNITY FD INC COM	24,433.22	25,766.54
FLEETWOOD ENTERPRISES INC COM	4,132.49	
FLEXSTEEL INDS INC COM	7,858.95	13,840.00
FLEXTRONICS INTL LTD COM STK	42,084.59	32,561.98
FLIR SYS INC COM	129,272.23	95,351.56
FLIR SYS INC COM	101,358.89	84,962.23
FLORIDA EDL LN MARKETING CORP EDL LN REV.525% 12-01-2038 BEO AMT	333,500.00	333,500.00
FLOTEK INDS INC DEL COM	11,328.36	14,940.00
FLOW INTL CORP COM	2,699.20	2,450.00
FLOWERS FOODS INC COM	347,251.16	294,190.00
FLOWERVE CORP COM	97,869.47	119,581.28
FLOWERVE CORP COM	71,170.02	71,203.73
FLR US 02/18/12 C55	(489.25)	(425.00)
FLUOR CORP NEW COM	317,219.72	277,520.51
FLUOR CORP NEW COM	48,066.59	49,245.00
FLUOR CORP NEW COM	99,667.09	190,849.50
FLUOR CORP NEW COM	762,409.26	773,347.50
FLYI INC COM	3,571.04	
FMC CORP COM (NEW)	78,232.94	131,124.96
FMC TECHNOLOGIES INC COM	14,074.45	16,295.76
FMC TECHNOLOGIES INC COM	114,887.57	272,953.98
FMCN US 01/21/12 C21	(985.44)	(900.00)
FNB CORP NC COM NPV (POST REV SPLIT)	4,418.00	652.80
FNMA 2.375 DUE 07-28-2015	10,180.63	10,550.71
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY	548,007.82	549,375.00
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY	3,387,342.02	3,413,391.40
FNMA 30 YR PASS-THROUGHS 5.5 30 YEARS SETTLES JAN	1,948,931.74	1,960,030.80
FNMA CAP DEB ZERO CPN DTD 10/09/84 0% DUE 10-09-2019 REG	856,044.10	991,835.85
FNMA COM STK	102,314.84	36,949.27
FNMA DTD 11/03/2000 6.625 11-15-2030	427,019.60	518,403.55
FNMA FNMABOND .6 09-12-2013	300,048.00	300,059.70
FNMA NON CUM PFD SER R 7.625% PFD STK	1,798.55	1,140.76
FNMA POOL #190350 5.5% 03-01-2034 BEO	144,039.69	144,488.34
FNMA POOL #535460 8% DUE 09-01-2015 REG	3,002.66	3,174.74
FNMA POOL #538927 8% DUE 06-01-2015 REG	9,469.37	9,601.89
FNMA POOL #683271 5.5% 02-01-2033 BEO	38,852.50	38,973.50
FNMA POOL #735971 5.5% 11-01-2034 BEO	27,893.03	27,979.91
FNMA POOL #843798 5.5% 11-01-2035 BEO	34,761.25	37,638.57
FNMA POOL #851274 6.5% DUE 05-01-2036 REG	296,862.65	327,425.70

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
FNMA POOL #931892 4.5% 09-01-2024 BEO	11,818.57	12,109.02
FNMA POOL #942040 6% DUE 07-01-2037 REG	154,584.20	170,062.35
FNMA POOL #946803 6.5% 09-01-2037 BEO	33,447.22	36,775.17
FNMA POOL #995071 5.5% 08-01-2037 BEO	187,484.56	188,068.53
FNMA POOL #995072 5.5% 08-01-2038 BEO	195,593.28	196,241.75
FNMA POOL #995153 5.5% 09-01-2036 BEO	226,762.54	227,468.84
FNMA POOL #995159 5.5% 09-01-2036 BEO	141,180.75	141,620.50
FNMA POOL #AB3517 4.5% 09-01-2041 BEO	208,120.21	207,628.91
FNMA POOL #AE0234 4.5% DUE 08-01-2025 REG	12,699.66	12,891.53
FNMA PREASSIGN 00192 4.75 11-19-2012	25,796.21	25,990.43
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	3,011,610.37	3,046,360.10
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	316,156.25	319,218.90
FNMA SINGLE FAMILY MTG 3 15 YEARS SETTLES JAN	1,531,640.63	1,548,984.00
FNSR US 01/21/12 C18	(895.45)	(450.00)
FOCUS GOLD CORP COM	1,501.95	186.30
FOCUS METALS INC COM	15,544.32	10,440.00
FOX CORP DEL COM PAR \$.0001 NEW COM PAR \$.0001 NEW	9,682.75	52.10
FOOTHILLS RES INC COM	10,319.07	
FORCE ENERGY CORP COM	928.95	39.00
FORD HLDGS INC 9.375% DUE 03-01-2020	12,787.50	13,062.50
FORD MTR CO DEL 7.45% DUE 07-16-2031	5,513.00	5,950.00
FORD MTR CO DEL 9.98% DUE 02-15-2047	9,408.00	12,500.00
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	7,563,250.27	6,445,670.99
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	921,445.18	892,746.44
FORD MTR CO DEL EX (01/01/2013)	6,981.99	3,120.00
FORD MTR CR CO 6.52% DUE 03-10-2013	10,764.90	10,025.00
FORD MTR CR CO LLC 8% DUE 12-15-2016	18,979.35	22,692.18
FORD MTR CR CO LLC 8.125% DUE 01-15-2020	109,500.00	117,706.80
FORD MTR CR CO LLC NT 7% DUE 10-01-2013	8,985.00	10,650.00
FOREST CY ENTERPRISES INC CL A	17,137.55	11,820.00
FOREST LABORATORIES INC	30,036.22	27,234.00
FOREST LABORATORIES INC	216,407.97	181,136.36
FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01	59,980.15	30,487.50
FOREST OIL CORP COM PAR \$0.01 COM PAR \$0.01	703,807.59	631,430.00
FORESTAR GROUP INC	640,841.94	505,901.81
FORMATION METALS INC NEW COM	468.95	158.18
FORMFACTOR INC COM STK	25,826.29	24,035.00
FORMFACTOR INC COM STK	100,300.92	56,672.00
FORTINET INC COM	183,626.20	188,874.60
FORTINET INC COM	219,780.00	523,440.00
FORTRESS INVT GROUP LLC DEL CL A CL A	21,554.34	14,938.99
FORTUNA MINES INC FORMERLY FORTUNA VENT COM	163,573.80	232,117.20
FORTUNE BRANDS HOME & SEC INC COM	1,599.00	2,213.90
FORUM URANIUM CORP COM STK	3,389.50	512.00
FOSSIL INC COM	297,293.07	245,222.40
FOSSIL INC COM	290,571.55	507,904.00
FOSTER L B CO CL A	1,010.12	936.76
FOSTER L B CO CL A	39,856.95	42,435.00
FOSTER WHEELER LTD (BM) COM STK	271,056.86	190,653.54
FOUNTAIN PWR BOAT INDS INC COM NEW COM NEW	1,094.20	
FOX PETE INC COM NEW STK	47.83	13.92
FRAC WELLS FARGO	0.00	
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	0.00	
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	0.00	

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FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	0.00	
FRACTIONAL FIRST HORIZON NATIONAL CORP COM STK	0.00	
FRANCO NEV CORP COM STK	58,602.73	57,752.19
FRANKLIN BK CORP COM WORTHLESS 11-7-2008	299.01	7.50
FRANKLIN RES INC 3.125% DUE 05-20-2015	51,796.00	51,989.85
FRANKLIN STR PPTYS CORP COM	663,563.37	462,117.80
FREDDIE MAC-VTG COM FOR A/C 2614202	83,863.53	49,486.48
FREDERICKS ENTMT INC NEV COM NEW COM NEW	1,509.95	
FREDS INC CL A	1,820.42	2,551.50
FREEMONT-MCMORAN 8.375% DUE 04-01-2017	237,544.20	233,750.00
FREEMONT-MCMORAN COPPER & GOLD INC	2,148,530.27	1,781,363.47
FREEMONT-MCMORAN COPPER & GOLD INC	450,580.73	761,332.26
FREEMONT-MCMORAN COPPER & GOLD INC	1,235,324.34	1,076,144.29
FREEMONT-MCMORAN COPPER & GOLD INC	370,545.75	299,838.50
FREEMONT-MCMORAN COPPER & GOLD INC	318,902.80	375,258.00
FREIGHTCAR AMER INC COM	1,307.25	984.65
FRESENIUS SE&KGAA NPV	289,629.36	259,597.28
FRESH DEL MONTE PRODUCE INC COM STK	168,074.29	167,567.00
FRESH MKT INC COM	188,130.46	197,904.00
FRESNILLO PLC ORD USD0.50	86,561.62	103,841.92
FRIEDMAN IND INC COM	1,010.35	1,083.69
FRIENDLY ENERGY EXPL COM STK	145.65	0.92
FRKLN MNG INC COM	642.37	36.30
FRKLN RES INC COM	38,183.95	34,778.73
FRKLN RES INC COM	149,879.90	147,932.40
FRKLN RES INC COM	201,812.38	303,933.84
FRONTIER COMMUNICATIONS CORP COM	363,802.05	253,042.87
FRONTIER COMMUNICATIONS CORP COM	214,837.70	110,817.70
FRONTIER COMMUNICATIONS CORP COM	399,125.03	235,870.00
FRONTIER COMMUNICATIONS CORP COMSTK CALLOPT EXP 01/21/12 PR \$10 PER SH	(235.46)	(50.00)
FRONTIER FINL CORP WASH COM NEW COM NEW	8,686.96	22.79
FRONTLINE LTD COM	299,298.47	114,474.43
FTI CONSULTING INC COM	39.65	42.42
FUEL SYS SOLUTIONS INC COM STK	34,449.67	23,086.00
FUELCELL ENERGY INC COM	531,685.83	309,185.04
FUELCELL ENERGY INC COM	29,807.29	23,631.20
FUJI HEAVY INDUSTRIES NPV	238,911.16	259,780.76
FUJIFILM HOLDINGS CORP NPV	124,538.82	123,161.67
FULL HOUSE RESORTS INC COM	9,041.60	6,230.47
FULL METAL MINERALS LTD	715.49	58.11
FULL METAL ZINC LTD	64.64	32.20
FULTON FINL CORP PA COM	171,350.64	173,637.00
FULTON FINL CORP PA COM	271,974.52	293,319.00
FUNDTECH LTD FUNDTECH LTD COMMON STOCK	193.99	
FUQI INTL INC COM NEW STK	5,101.30	1,150.00
FURIEX PHARMACEUTICALS- W/I COM STK	229.95	350.91
FUSE SCIENCE INC	361.74	3,200.00
FUSION PHARM INC COM	2,819.60	4.46
FUSION-IO INC	69,223.54	63,597.60
FUT JAN 12 HKE HANG SENG	20,242.60	
FUT JAN 12 MNP CAC40	20,242.60	
FUT MAR 12 EMINI S&P 500	20,242.60	
FUT MAR 12 EMINI S&P 500	20,242.60	
FUT MAR 12 EMINI S&P 500	20,242.60	

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FUT MAR 12 EURX DAX INDEX	20,242.60	
FUT MAR 12 EURX E-STXX 50	20,242.60	
FUT MAR 12 FTSE 100	20,242.60	
FUT MAR 12 ICEUS SM RUS2	20,242.60	
FUT MAR 12 IMM EMINI MDCP	20,242.60	
FUT MAR 12 S&P 500	20,242.60	
FUT MAR 12 S&P 500	20,242.60	
FUT MAR 12 S&P 500	20,242.60	
FUT MAR 12 S&P 500	20,242.60	
FUT MAR 12 TSE TOPIX	20,242.60	
FUT SPI 200 FUTURES MAR12	20,242.60	
FUTURES P/R ESTIMATED MARK BASED ON PRIOR DAY CONTRACT POSITION	0.00	
FUTURES P/R ESTIMATED MARK BASED ON PRIOR DAY CONTRACT POSITION	0.00	
FUTURES P/R ESTIMATED MARK BASED ON PRIOR DAY CONTRACT POSITION	0.00	
FUTUREWORLD ENERGY INC COM COM	2,543.42	0.60
FUTUREWORLD ENERGY INC COM STK	0.00	
FWD INDS INC N Y COM NEW	3,486.47	2,505.00
FWLT US 01/21/12 C20	(425.45)	(460.00)
FWLT US 12/17/11 C20	(1,455.43)	
FX ENERGY INC COM	3,993.45	2,880.00
FXA US 02/18/12 C103	(589.25)	(885.00)
FXCM INC	6,102.90	6,093.75
FXCM INC	65,033.10	53,625.00
G & K SVCS INC CL A CL A	2,381.15	2,619.90
G & K SVCS INC CL A CL A	18,278.73	26,199.00
GALAXY ENERGY CORP FORMERLY GALAXY INVT COM STK	1,009.95	2.00
GALECTIN THERAPEUTICS INC COM	49,464.97	46,422.72
GALENA BIOPHARMA COM USD0.0001	764.25	256.54
GALLAGHER ARTHUR J & CO COM	6,003.32	7,363.44
GAMESTOP CORP NEW CL A	35,598.88	38,197.79
GAMESTOP CORP NEW CL A	140,773.04	142,125.70
GAMESTOP CORP NEW CL A	157,794.96	72,583.04
GANNETT CO INC 10% DUE 04-01-2016	23,645.00	21,550.00
GANNETT INC COM	6,598.92	6,855.65
GANNETT INC COM	190,961.46	69,711.18
GAP INC COM	30,285.44	30,360.96
GAP INC COM	106,122.93	142,093.00
GAP INC COM	676,339.98	669,655.00
GARIBALDI RES CORP COM STK	2,699.25	825.00
GARMIN LTD COMMON STOCK	322,029.73	355,469.76
GARTNER INC COM	548,669.87	492,169.35
GASCO ENERGY INC COM	62,128.14	47,572.20
GASFRAC ENERGY SVCS INC COM	6,797.66	4,795.00
GASTAR EXPLORATION LTD COMMON STOCK	6,851.41	5,914.80
GAYLORD ENTMT CO NEW COM	327,239.93	232,226.80
GAZPROM SPON ADR EACH REP 2 ORD SHS	276,606.70	222,943.24
GBS GOLD COMMON STOCK	1,695.95	
GCB144A SIX FLAGS INC 9.75 DUE 04-15-2013	24,556.25	
GDF SUEZ EUR1	603,132.17	445,563.33
GDR AMBOW ED HLDG LTD SPONSORED ADR REPSTG CL A ORD SHS	15,904.95	14,200.00
GDR IRSA INVERSIONES Y REPRESENTACIONES S A	5,323.46	3,111.00
GDR TRINA SOLAR LTD SPONSORED ADR	108,050.77	28,056.00
GDT TEK INC COM	93.95	5.00
GDX US 01/21/12 C54	(1,088.19)	(949.00)

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
GDXJ US 01/21/12 C34	(294.47)	(10.00)
GE CAP FINL INC DTD 09-18-2009 3.9 DUE 09-18-201	20,000.00	21,420.00
GE CAP FINL INC 02-18-2011 2.7 02-21-2017	5,000.00	5,085.45
GE CAP FINL INC CTF DEP DTD 10-9-2009 3.5 10-11-2016	7,000.00	7,394.52
GE CAP FINL INC DTD 02-18-2011 3 02-20-2018	5,000.00	5,106.35
GE CAP FINL INC DTD 02-18-2011 3.7 02-18-2021	5,000.00	5,076.70
GE CAP FINL INC RETAIL CTF DEP CD 5 18/09/2013	70,000.00	74,629.10
GE CAP FINL INC RETAIL CTF DEP DTD 12-02-2011 2.1 DUE 12-02-2016	5,000.00	4,969.60
GE CAP FINL INC RETAIL CTF DEP PROGRAM 10-30-2009 3.45 10-31-2016	10,000.00	10,540.40
GE CAP FINL INC RETAIL CTF DEP PROGRAM BCTF DEP DTD 03-19-2010 3.6 03-19-2020	10,000.00	10,602.10
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 01-15-2010 3.4 01-17-2017	5,000.00	5,268.40
GE CAP FINL INC RETAIL CTF DEP PROGRAM BDTD 10-16-2008 5 10-16-2013	10,000.00	10,683.90
GE CAP FINL INC RETAIL CTF DEP PROGRAM DTD 02-25-2011 3.7 DUE 02-25-2021	25,000.00	25,372.75
GE CAP FINL INC RETAIL CTF DEP PROGRAM DTD 09-16-2011 .6 03-18-2013	90,000.00	89,800.20
GE CAP RETAIL BK DRAPER UT DEP DTD 12-16-2011 .7 03-18-2013	6,000.00	5,993.82
GE CAP RETAIL BK DRAPER UT INSTL CTF D DTD 10-14-2011 .2 C/D 01-17-2012	200,000.00	200,002.00
GE CAP RETAIL BK DRAPER UT INSTL CTF D DTD 10-21-2011 .6 01-22-2013	5,000.00	4,993.45
GE CAP RETAIL BK DRAPER UT INSTL CTF D INSTL CTF DEP DTD 11-4-11 .8 1-4-13	120,000.00	119,992.80
GE CAP RETAIL BK DRAPER UTAH INSTL CTF DEP DTD 11-16-2011 .7 DUE 02-19-2013	20,000.00	19,987.40
GE CAP RETAIL BK DRAPER UTAH INSTL CTF DEP DTD 12-29-2011 .7 DUE 04-01-2013	2,000.00	1,997.50
GE CAP RETAIL BK DTD 11-16-2011 1.15 2-18-2014	10,000.00	9,970.50
GE CAPITAL FINANCIAL INC CD DTD 04-30-2009 3 DUE 04-30-2012	10,000.00	10,079.60
GE GLOBAL INS HLDG 6.45% DUE 03-01-2019	4,947.80	5,549.21
GE MONEY BANK DTD 05-20-2011 0.8 DUE 08-20-2012	64,000.00	64,032.00
GE MONEY BK C/D ACT/365 DTD 05-06-2011 .45 04-09-2012	20,000.00	19,999.00
GE MONEY BK DRAPER UT INSTL CTF DEP PR CTF DEP DTD 05-07-2010 3.75 05-07-2020	10,000.00	10,563.90
GE MONEY BK DRAPER UT INSTL CTF DEP PR CTF DEP DTD 08-27-2010 2.4 08-29-2016	10,000.00	10,214.10
GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 01-28-2011 .35 C/D 01-27-2012	90,000.00	90,011.70
GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 04-21-2011 .65 DUE 08-21-2012	26,000.00	26,024.44
GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 04-29-2011 .6 DUE 08-29-2012	23,000.00	23,014.95
GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 05-13-2011 .65 08-13-2012	50,000.00	50,045.50
GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 06-17-2011 .35 06-15-2012	20,000.00	19,973.00
GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 09-23-2011 2.3 09-24-2018	25,000.00	25,139.00
GE MONEY BK DRAPER UT INSTL CTF DEP PR DTD 10-01-2010 2.5 10-02-2017	10,000.00	10,076.00
GE MONEY BK DRAPER UT INSTL CTF DEP PR GE MONEY BK DTD 11-6-08 5.05 11-6-13	320,000.00	342,659.20
GE MONEY BK DRAPER UT INSTL CTF DEP PR GE MONEY BK SLC UT DTD 10-2-08 5 10-2-11	190,000.00	202,807.90
GE MONEY BK DRAPER UTAH INSTL 11/05/2010.85 11/05/2010	120,000.00	120,386.40
GE MONEY BK DRAPER UTAH INSTL CTF DEP DTD 05-27-2011 .8 DUE 08-27-2012	103,000.00	103,152.44
GE MONEY BK DRAPER UTAH INSTL CTF DEP DTD 6-10-11 2.15 6-10-16	64,000.00	64,373.12
GE MONEY BK DRAPER UTAH INSTL CTF DEP PRDTD 04-08-2011 .65 DUE 09-10-2012	30,000.00	30,026.70
GE MONEY BK DTD 08-12-2011 .4 C/D 08-10-2012	50,000.00	49,894.50
GE MONEY BK INSTL CTF DEP DRAPER UT PR DTD 05-06-2011 .6 08-06-2012	10,000.00	10,005.90
GE MONEY BK SALT LAKE CY UT INSTL CT DTD 11-06-2008 5.3 11-06-2015	10,000.00	11,106.20
GE MONEY BK SALT LAKE CY UT INSTL CT DTD 12-18-2008 4.75 DUE 12-18-2013	100,000.00	106,772.00
GE US 01/19/13 C20	(523.79)	(749.00)
GE US 01/21/12 C17.5	(1,980.57)	(4,380.00)
GE US 01/21/12 C19	(79.26)	(60.00)
GE US 02/18/12 C15	(17,710.93)	(53,375.00)
GE US 02/18/12 C18	(171.56)	(408.00)
GE US 02/18/12 C19	(54.26)	(145.00)
GE US 03/17/12 C20	(360.43)	(252.00)
GELSTAT CORP COM STK	1,143.95	136.50
GEMINI EXPLORATIONS INC COM PAR \$.001 NEW STK	999.95	0.35
GEN COMMUNICATION INC CL A	2,157.74	2,202.75

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GEN ELEC CAP CORP 2.25% DUE 11-09-2015	19,623.60	20,035.24
GEN ELEC CAP CORP 4.375% DUE 03-03-2012	1,011.78	1,006.12
GEN ELEC CAP CORP 4.625 DUE 01-07-2021 REG	169,354.00	176,366.84
GEN ELEC CAP CORP 5.3% DUE 02-11-2021	174,010.30	181,721.84
GEN ELEC CAP CORP 5.55% DUE 05-04-2020	5,144.65	5,478.17
GEN ELEC CAP CORP 5.9% DUE 05-13-2014	249,722.50	273,788.00
GEN ELEC CAP CORP 6% DUE 08-07-2019	29,966.40	34,458.84
GEN ELEC CAP CORP INTERNOTES BOOK EN MTNTRANCHE # TR 00070 4.05 3-15-12/04	1,881.68	2,007.68
GEN ELEC CAP CORP MEDIUM TERM NTS 6 DUE 06-15-2012(HELD AT SOUTH BANK)	4,104.00	4,086.55
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00575 5.45 DUE 01-15-2013	6,148.69	6,291.89
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00800 5.625 DUE 09-15-2017	58,473.00	66,457.20
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00804 VAR RT DUE 11-15-2067	240,431.10	236,400.00
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	29,543.40	35,940.96
GEN ELEC CAP CORP MTN BO \$MNGEN.ELEC CAP.CRR 4.875 DUE 03-04-2015	5,287.65	5,428.59
GEN ELEC CAP CORP MTN BO TRANCHE # TR 00521 5.875 DUE 02-15-2012BEO	25,861.00	25,144.95
GEN ELEC CAP CORP TRANCHE # TR 00389 DTD 09/10/04 4.5 DUE 03-15-2014	5,316.25	5,286.13
GEN MARITIME CORPORATION COM USD0.01	18,790.97	95.01
GEN MTRS ACCEP 7% DUE 02-01-2012	10,069.50	10,012.50
GEN MTRS ACCEP CORP SMARTNOTES BOOK TRANCHE # TR 00645 7.5 DUE 10-15-2012	9,796.50	9,900.00
GEN MTRS ACCEP CORP SMARTNOTES TRANCHE #TR 00651 7.75 DUE 10-15-12/05 BEO	1,008.00	991.25
GEN MTRS CO COM	473,745.49	308,833.72
GEN MTRS CO COM	421,565.88	391,211.00
GEN MTRS CO COM	89,944.09	56,958.70
GENCO SHIPPING & TRADING LTD COM STK	23,308.69	17,373.20
GENCORP INC COM	11,022.28	11,438.00
GENERAL CABLE CORP DEL NEW COM	3,135.15	2,501.00
GENERAL DYNAMICS CORP COM	131,332.84	131,444.72
GENERAL DYNAMICS CORP COM	297,284.89	511,556.23
GENERAL DYNAMICS CORP COM	1,095,332.28	1,131,294.35
GENERAL DYNAMICS CORP COM	310,803.31	338,691.00
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 4% DUE 06-15-2013	3,126.22	3,092.90
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5% DUE 08-15-2014	10,554.90	10,754.98
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5.55% DUE 10-15-2020	5,072.10	5,514.08
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5.6% DUE 02-15-2022	3,000.00	3,358.71
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 5.65% DUE 07-15-2017	2,000.00	2,226.07
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 6% DUE 07-15-2018	3,000.00	3,361.78
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY MTN 6.2% DUE 08-15-2020	4,000.00	4,591.54
GENERAL ELEC CAP CORP INTERNOTES BOOK ENTRY NT 5.5% DUE 07-15-2016	1,000.00	1,111.31
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 4.375% DUE 09-16-2020	69,451.90	71,531.95
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5% DUE 01-08-2016	5,390.74	6,573.14
GENERAL ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY MTN 5.4% DUE 02-15-2017	16,263.10	16,737.62
GENERAL ELEC CAP CORP PUBLIC INCOME NT-PINES	9,936.10	9,959.95
GENERAL ELEC CAP CORP PUBLIC INCOME NT PINES	34,330.63	36,876.00
GENERAL ELEC CAP TRANCHE # TR 00191 DTD 9-5-2003 5.875 12-15-2023	9,830.00	10,134.27
GENERAL ELEC CO 5.25% DUE 12-06-2017	33,606.00	34,500.78
GENERAL ELECTRIC CO	1,663,879.85	1,504,440.00
GENERAL ELECTRIC CO	4,550,247.92	4,127,914.71
GENERAL ELECTRIC CO	1,867,145.30	1,798,164.00
GENERAL ELECTRIC CO	553,085.52	487,152.00
GENERAL ELECTRIC CO COM STK USD0.06	8,011,276.54	8,649,686.53
GENERAL GROWTH PPTYS INC NEW COM	4,079.45	4,656.20
GENERAL MILLS INC COM	288,147.40	320,800.47
GENERAL MILLS INC COM	444,981.22	524,925.90
GENERAL MILLS INC COM	310,129.62	566,063.28

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
GENERAL MILLS INC COM	1,448,020.33	1,453,628.52
GENERAL MOLY INC COM STK	15,274.34	11,742.00
GENERAL MTRS CO JR PFD CONV SER B 4.75%	4,509.27	3,425.00
GENERAL MTRS CO WT EXP 7/10/16	2,895.11	1,548.36
GENERAL MTRS CO WT EXP 7/10/19	2,517.60	1,165.18
GENEREX BIOTECHNOLOGY CORP DEL COM STOCK	51,550.50	25,993.35
GENESCO INC COM	8,934.26	9,261.00
GENESEE & WYO INC CL A CL A	5,386.84	6,058.00
GENESEE & WYO INC CL A CL A	260,161.08	474,341.40
GENIE ENERGY LTD CL B CL B	145.25	277.55
GENOMED INC COM	2,514.56	
GENOMIC HEALTH INC COM	1,979.58	2,539.00
GENOMIC HEALTH INC COM	90,112.10	91,404.00
GENON ENERGY INC COM	575.42	388.89
GENOVA BIOTHERAPEUTICS INC COM STK	1,333.73	0.40
GEN-PROBE INC NEW COM	34,141.70	31,924.80
GEN-PROBE INC NEW COM	219,926.46	230,568.00
GENTEX CORP COM	50,913.01	64,474.84
GENTEX CORP COM	504,351.82	769,340.00
GENTIVA HEALTH SVCS INC COM	6,198.49	11,576.25
GENUINE PARTS CO COM	97,102.73	131,762.18
GENUINE PARTS CO COM	102,033.84	205,693.20
GENVEC INC COM NEW	486.06	256.30
GENWORTH FINL INC 4.95% DUE 10-01-2015	6,234.75	6,615.00
GENWORTH FINL INC 5.65% DUE 06-15-2012	4,585.27	5,012.50
GENWORTH FINL INC 6.5% DUE 06-15-2034	19,020.00	15,700.00
GENWORTH FINL INC 7.2% DUE 02-15-2021	2,985.67	2,698.19
GENWORTH FINL INC 7.7% DUE 06-15-2020	15,333.75	14,133.41
GENWORTH FINL INC COM CL A COM CL A	38,847.28	31,411.41
GENWORTH FINL INC COM CL A COM CL A	294,775.76	69,613.40
GENWORTH FINL INC SR NT 6.515% DUE 05-22-2018	46,925.00	46,000.00
GEO GROUP INC COM STK	39,815.54	65,325.00
GEOEYE INC COM STK	9,721.53	8,332.50
GEOGLOBAL RES INC COM	1,753.40	446.00
GEOKINETICS HLDGS 9.75% DUE 12-15-2014	49,431.25	31,500.00
GEOKINETICS INC COM PAR \$0.01 COM PAR \$0.01	9,536.95	2,150.00
GEOLOGIX EXPLORATIONS INC COM STK	400.95	476.00
GEOMET INC DEL COM	4,645.64	3,735.81
GEORGIA PAC CORP 8% DUE 01-15-2024	6,099.50	6,407.69
GEOVIC MNG CORP COM	92,142.20	6,995.52
GERON CORP COM	82,904.62	21,016.00
GERON CORP COM	70,222.57	44,252.00
GETINGE AB SER B NPV	186,316.93	185,412.63
GETTY RLTY CORP NEW COM	1,406.95	1,395.00
GFI GROUP INC COM STK	8,601.79	3,525.85
GFI GROUP INC COM STK	36,062.82	33,372.00
GG US 08/20/11 P52.5	(291.20)	
GIBRALTAR INDS INC COM	4,150.25	6,980.00
GIBRALTAR PRIVATE BK & TR FLA CTF DEP DTD 07-31-2008 5.05 07-31-2015	25,000.00	27,656.25
GIC BANK OF AMERICA CONTRACT# 10-002 RATE 1.63% MTY 00/00/0000 SYNTHETIC	64,423,603.15	64,423,603.15
GIC MONUMENTAL CONTRACT# MDA01020TR RATE 3.08% MTY 00/00/0000 SYNTHETIC	69,530,565.66	69,530,565.66
GIC NATIXIS CONTRACT# 1703-01 RATE 1.62% MTY 00/00/0000 SYNTHETIC	64,407,841.55	64,407,841.55
GIC PRUDENTIAL CONTRACT#GA-62463 RATE 2.20% MAT 00/00/00	56,000,000.00	56,000,000.00
GIGAMEDIA LIMITED SHS	4,219.33	1,162.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
GILDAN ACTIVEWEAR INC COM	34,162.16	22,923.80
GILEAD SCIENCES INC	85,617.58	91,151.11
GILEAD SCIENCES INC	406,947.90	672,438.97
GILEAD SCIENCES INC	1,893,958.98	1,868,413.57
GIVAUDAN AG CHF10	276,454.46	294,417.30
GLACIER BANCORP INC NEW COM	1,456.90	1,203.00
GLACIER WTR TR I PFD STK SECS 9.0625%	12,458.95	12,125.00
GLADSTONE CAP CORP COM	70,165.03	52,198.07
GLADSTONE COML CORP COM STK	25,377.80	26,325.00
GLADSTONE INVT CORP COM STK	18,357.80	18,175.00
GLATFELTER	8,929.37	8,764.51
GLAXOSMITHKLINE 5.65% DUE 05-15-2018	129,920.70	156,468.91
GLAXOSMITHKLINE ORD GBP0.25	269,807.92	284,115.50
GLD US 02/18/12 C174	(1,849.98)	(148.00)
GLD US 06/16/12 C170	(3,605.40)	(2,070.00)
GLD US 06/16/12 P145	3,708.79	3,250.00
GLD US 06/29/12 C190	(1,581.50)	(354.00)
GLD US 09/17/11 C165	6,025.82	
GLD US 11/19/11 C174	(2,702.36)	
GLD US 12/30/11 C169	(227.30)	(1.00)
GLDM SACHS BK SALT LAKE CY UT CTFDEP DTD01/30/08 ACT/365 SEMI ANNU DTD 4.4	15,000.00	17,044.80
GLIMCHER RLTY TR SH BEN INT SHS OF BENEFICIAL INTEREST USD0.01	24,579.11	29,486.00
GLOBAL 8 ENVIRONMENTAL TECHNOLOGIES INC COM STK	5,315.45	226.80
GLOBAL AIRCRAFT SOLUTIONS INC COM	6,212.95	
GLOBAL BEVERAGE SOLUTIONS INC COM STK	44,157.27	148.00
GLOBAL CASH ACCESS HLDGS INC COM	593.50	333.75
GLOBAL CLEAN ENERGY HLDGS INC DEL COM STK	175,340.92	44,550.00
GLOBAL DEV & ENVIRONMENTAL RES INC COM	5,000.45	0.11
GLOBAL GEN TECHNOLOGIES INC COM	14,934.27	50.00
GLOBAL GEOPHYSICAL SERVICES COM	35,326.25	13,440.00
GLOBAL HSG GROUP COM STK	1,333.15	1.00
GLOBAL MARINE LTD COM	15,818.31	
GLOBAL MINERALS LTD COM STK	15,457.85	12,130.20
GLOBAL PMTS INC COM	3,470.55	3,553.50
GLOBAL PMTS INC COM	551,162.85	506,966.00
GLOBAL RES CORP COM NEW STK	3,697.01	0.20
GLOBAL RESOURCE ENERGY INC COM NEW	1,251.90	7.00
GLOBAL ROAMING DISTR INC COM STK	3,508.95	4.00
GLOBAL SHIP LEASE INC CL A COM STK	100,813.65	50,299.90
GLOBAL WTR TECHNOLOGIES INC COM	489.90	6.00
GLOBALSTAR TELECOM STK USD1	32,113.30	
GLOBE SPECIALTY METALS INC COM STK	37,823.14	25,204.34
GLU MOBILE INC COM	499.17	314.00
GLU MOBILE INC COM	47,990.39	45,530.00
GLW US 01/21/12 C16	(457.00)	(12.00)
GM US 01/21/12 C29	(246.75)	(7.00)
GMAC BK MIDVALE UTAH CTF DEP DTD 03/27/2009 3 27/03/2012	20,000.00	20,114.80
GMAC LLC NT 7.375 DUE DO NOT USE SEE SEC#1-002955	836.01	2,026.00
GMAC LLC PFD 7.35 CALLABLE 8/8/07 DUE 8/8/32	4,300.69	4,110.00
GMCR US 01/06/12 C48	(248.78)	(255.00)
GMCR US 11/11/11 C70	(522.29)	
GMX RES INC COM STK	128.42	62.50
GMX RES INC PFD SER B	48,140.75	36,908.20
GNC HLDGS INC GNC HOLDINGS INC	26,824.22	28,950.00

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GNMA 2010-H26 REMIC PASSTHRU CTF CL LF INT FLTG 08-20-2058	291,014.03	286,699.46
GNMA 2011-H09 CL AF VAR 03-20-2061	97,869.52	96,925.97
GNMA FLTG RT .6109% DUE 10-20-2060	523,108.60	513,954.20
GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN	225,062.50	226,375.00
GNMA I SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY	531,875.00	536,328.00
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY	761,687.50	762,343.40
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY	783,546.88	784,765.80
GNMA II JUMBOS 6 30 YEARS SETTLES JAN	334,843.75	338,812.50
GNMA POOL #004772 5% 08-20-2040 BEO	2,185,682.24	2,265,494.71
GNMA POOL #004837 6% 10-20-2040 BEO	96,455.45	98,757.54
GNMA POOL #004855 5% 11-20-2040 BEO	258,142.22	265,811.33
GNMA POOL #004883 4.5% 12-20-2040 BEO	97,572.25	100,708.46
GNMA POOL #004946 4.5% 02-20-2041 BEO	96,845.53	99,958.38
GNMA POOL #004978 4.5% 03-20-2041 BEO	1,671,666.71	1,725,398.47
GNMA POOL #005017 4.5% 04-20-2041 BEO	99,034.20	102,217.42
GNMA POOL #459066 SER 2028 7.5% DUE 06-15-2028 REG	18,853.13	22,114.54
GNMA POOL #471901 SER 2028 7% DUE 05-15-2028 REG	2,259.53	2,701.87
GNMA POOL #486470 SER 2028 6.5% DUE 08-15-2028 REG	2,777.26	3,371.47
GNMA POOL #486516 SER 2028 6.5% DUE 09-15-2028 REG	3,820.29	4,614.14
GNMA POOL #662536 6% 08-15-2037 BEO	94,060.65	103,498.41
GNMA POOL #733600 SER 2040 5% DUE 04-15-2040 REG	92,207.54	98,370.69
GNMA POOL #733627 5% 05-15-2040 BEO	282,610.47	300,222.84
GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG	6,979.36	8,194.20
GNMAII POOL #892994 FLTG RT 12-31-2040	100,563.33	101,082.61
GO SOLAR USA INC COM	13,601.80	101.40
GOCOM CORP COM	0.00	
GOIP GLOBAL INC COM NEW STK	238.88	10.00
GOLAR LNG LIMITED	4,104.84	4,445.00
GOLAR LNG PARTNERS LP PARTNERSHIP UNITS	2,712.45	3,066.00
GOLD AMERN MNG CORP COM STK	1,501.72	83.97
GOLD BULLION DEV CORP COM	2,302.33	638.00
GOLD CANYON RES INC COM ISIN #CA38055D1050	10,077.84	7,198.37
GOLD RESOURCE CORP COM	236,499.48	239,604.54
GOLD STANDARD MINING CORP COM	1,866.00	70.00
GOLDCORP INC NEW COM	813,850.18	745,479.75
GOLDEN APPLE OIL & GAS INC COM	1,482.95	0.10
GOLDEN EAGLE INTL INC COM NEW STK	294.02	1.28
GOLDEN GOLIATH RES LTD COM STK	55,142.48	19,872.00
GOLDEN MINERALS CO COM GOLDEN MINERALS CO	9,026.25	4,212.25
GOLDEN QUEEN MNG CO LTD COM	41,862.60	36,111.18
GOLDEN STAR RES LTD CDA COM	26,061.06	19,800.00
GOLDEN VY MINES LTD COM	6,085.70	3,195.00
GOLDLAND HOLDINGS CO COMMON STOCK	70,272.88	39,588.75
GOLDMAN SACHS 3.625% DUE 08-01-2012	20,452.20	20,120.48
GOLDMAN SACHS 3.625% DUE 08-01-2012	3,034.20	3,020.49
GOLDMAN SACHS 4% DUE 12-15-2015	10,000.00	9,888.94
GOLDMAN SACHS 5.3% DUE 02-14-2012	10,522.60	10,033.60
GOLDMAN SACHS 5.45% DUE 11-01-2012	42,497.70	40,679.16
GOLDMAN SACHS 5.45% DUE 11-01-2012	2,154.80	2,039.02
GOLDMAN SACHS 5.95% DUE 01-18-2018	4,782.50	5,106.94
GOLDMAN SACHS 6 DUE 06-15-2020	185,029.60	174,141.54
GOLDMAN SACHS 6% DUE 05-01-2014	119,914.80	124,561.68
GOLDMAN SACHS 6.25% DUE 02-01-2041	210,296.10	206,016.09
GOLDMAN SACHS 6.6% DUE 01-15-2012	21,438.00	20,026.40

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GOLDMAN SACHS BK 2.05% DUE 11-30-2016	3,000.00	2,981.94
GOLDMAN SACHS BK SALT LAKE CITY UTAH CTFDEP DTD 10/15/08 ACT/365 SEMI ANNU 5	20,000.00	21,366.40
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP ACT/365 SEMI-ANNU 5.15 10-01-2015	10,000.00	10,842.70
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP DTD 10/08/2008 SA 5 10-08-2013	190,000.00	202,887.70
GOLDMAN SACHS BK USA SALT LAKE CY UT DTD01-16-2008 5 01-16-2018	30,000.00	34,323.30
GOLDMAN SACHS BK USA SALT LAKE CY UT DTD02-27-2008 5 02-27-2018	25,000.00	28,349.50
GOLDMAN SACHS BK USA SALT LAKE CY UT CTFDEP S/A DTD10-22-2008 5.35 10-22-2018	15,000.00	17,379.90
GOLDMAN SACHS BK USA YORK CTF DEP DTD 03-19-2008 4.75 03-19-2018	10,000.00	11,419.20
GOLDMAN SACHS BK USA YORK CTF DEP DTD 07-30-2008 5.15 07-30-2015	45,000.00	49,913.55
GOLDMAN SACHS BK USA YORK CTF DEP DTD 10-24-2007 5.2 10-24-2014	10,000.00	10,994.10
GOLDMAN SACHS BK USA YORK CTF DEP DTD 12-05-2007 5.15 12-05-2017	10,000.00	11,409.20
GOLDMAN SACHS DEP SHS REPSTG 1/1000TH PFD SER B	7,513.16	7,397.16
GOLDMAN SACHS GROUP 6.6 15 JAN 2012 FOR ACCT#26-05354	2,130.02	2,002.51
GOLDMAN SACHS GROUP INC 5.5 DUE 11-15-2014 BEO	20,032.76	20,580.62
GOLDMAN SACHS GROUP INC BOND 5.25 DUE 10-15-2013 BEO	31,831.30	30,610.02
GOLDMAN SACHS GROUP INC COM	1,034,631.39	656,431.37
GOLDMAN SACHS GROUP INC COM	1,157,784.00	973,298.09
GOLDMAN SACHS GROUP INC COM	1,159,670.09	758,345.98
GOLDMAN SACHS GROUP INC COM	1,247,414.41	782,219.50
GOLDMAN SACHS GROUP INC COM STK FOR ONLY ACCT#22-81755	748,718.37	575,609.93
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/1000 PFD SER D FLTG	2,238.02	1,718.00
GOLDMAN SACHS GROUP INC DEPOSITARY SH REPSTG 1/1000TH PFD SER A	4,842.92	5,001.00
GOLDMAN SACHS GROUP INC FOR FUTURE EQUITGOLDMAN SACHS GP 5.625 DUE 011517	94,475.15	93,122.61
GOLDMAN SACHS GROUP INC MEDIUM TERM NTS 08/05/2010 5 DUE 08-15-22	2,000.00	1,948.40
GOLDMAN SACHS GROUP INC MEDIUM TERM NTS 4.2 DUE 11-15-2017	2,000.00	2,018.48
GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019	340,897.90	320,278.61
GOLDMAN SACHS GROUP INC MTN 7.5% DUE 02-15-2019	2,217.62	2,221.72
GOLDMAN SACHS GROUP INC NT 4% DUE 03-24-2025/03-24-2012	9,805.00	9,865.01
GOLDMAN SACHS GROUP INC NT 4.75 DUE 07-15-2013BEO	10,428.10	10,132.26
GOLDMAN SACHS USA SALT LAKE CY UT CTFDEP04/02/2008 ACT/365 SEMI 4.75 04-02-18	10,000.00	10,552.20
GOLDSANDS DEV CO COM	12,130.47	325.39
GOODRICH CORPORATION	10,236.20	15,499.96
GOODRICH CORPORATION	99,322.46	340,917.20
GOODYEAR TIRE & 7% DUE 03-15-2028	4,913.00	4,712.50
GOODYEAR TIRE & RUBBER CO COM	153,474.89	168,736.36
GOODYEAR TIRE & RUBBER CO COM	132,907.06	73,698.17
GOOG US 01/06/12 C650	(287.29)	(340.00)
GOOG US 01/21/12 C640	(1,862.26)	(2,460.00)
GOOG US 01/21/12 P590	757.70	400.00
GOOGLE INC 3.625% DUE 05-19-2021	26,769.00	27,340.98
GOOGLE INC CL A CL A	3,386,353.66	3,900,590.10
GOOGLE INC CL A CL A	2,320,011.76	3,536,948.40
GOOGLE INC CL A CL A	1,083,942.09	1,401,603.00
GOOGLE INC CL A CL A	1,912,315.37	2,333,636.70
GOOGLE INC CL A CL A	1,347,354.04	1,708,405.50
GOOGLE INC CL A CL A	1,307,661.30	1,550,160.00
GORO US 01/21/12 C22.5	(2,220.26)	(1,050.00)
GOVERNMENT PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT	37,657.37	34,791.62
GOWEST GOLD LTD COM	3,286.80	2,087.00
GPRO US 01/21/12 C60	(161.53)	(260.00)
GPS INDS INC COM STK	49,699.12	205.67
GRACE W R & CO DEL NEW COM STK	324,649.27	353,584.00
GRACE W R & CO DEL NEW COM STK	473,376.46	546,448.00
GRACE W R & CO DEL NEW COM STK	4,336.95	4,592.00

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GRACE W R & CO DEL NEW COM STK	161,091.06	255,682.56
GRACO INC COM	2,650.00	2,464.00
GRACO INC COM	1,018,668.97	1,185,810.00
GRAFTECH INTL LTD COM	2,447.98	1,774.50
GRAFTECH INTL LTD COM	675,479.60	612,352.65
GRAHAM CORP COM STK	11,279.48	11,220.00
GRAINGER W W INC COM	17,806.23	18,719.00
GRAINGER W W INC COM	50,791.64	217,140.40
GRAMERCY CAP CORP COM STK	1,470.59	1,297.11
GRAN COLOMBIA GOLD CORP WT EXP NEW CONTRA EXP 8/24/2015	2,283.30	334.84
GRAN TIERRA ENERGY INC COM	7,596.95	4,800.00
GRAND CANYON ED INC COM STK	143,733.30	145,236.00
GRANITE CONST INC COM	11,011.72	7,116.00
GRANITE CONST INC COM	478,414.26	472,929.36
GRAPHIC PACKAGING HLDG CO COM STK	5,051.75	4,260.00
GRAPHICS TECHNOLOGIES INC COM	4,311.15	1.00
GRAY PUBG & MEDIA INC DEL COM	0.50	
GRAYSTONE PK ENTERPRISES INC COM	217.48	
GREAT ATLANTIC & PAC TEA INC 6.75% DUE 12-15-2012/12-15-2011 BEO	11,212.00	220.00
GREAT BASIN GOLD LTD COM STK	4,841.83	3,234.05
GREAT LAKES DREDGE & DOCK CORP NEW COM	10,213.13	7,506.00
GREAT NORTHN IRON ORE PPTYS CTFS BEN INT	14,166.47	14,988.47
GREAT PANTHER SILVER LTD	390,928.47	242,757.45
GREAT PLAINS CORP UNIT	57,695.08	62,385.46
GREAT PLAINS ENERGY INC COM	9,925.57	11,212.49
GREAT WESTN MINERALS GROUP LTD COM	472,480.07	289,897.72
GREATBATCH INC COM	48,555.07	41,990.00
GREEN BRDG TECHNOLOGIES INTL INC COM	0.00	10.00
GREEN DOT CORP COM STK	5,783.05	3,122.00
GREEN DOT CORP COM STK	311,976.79	290,346.00
GREEN EARTH TECHNOLOGIES INC COM STK	61,097.19	31,050.00
GREEN ENVIROTECH HLDGS CORP COM	766.95	500.00
GREEN MTN COFFEE ROASTERS	127,131.16	106,339.35
GREEN MTN COFFEE ROASTERS	184,913.72	94,185.00
GREEN REVERSE STOCK SPLIT GREEN TECHNOLOGY 2F1QA31 1/10/2012	3,062.80	27.61
GREEN ST ENERGY INC COM	1,322.38	0.76
GREEN STAR ALTERNATIVE ENERGY INC COM NEW STK	58.25	0.37
GREEN STAR PRODS INC COM	1,419.08	275.00
GREENHOUSE HLDGS INC COM	776.95	70.00
GREENLAND MINERALS NPV	536.93	466.50
GREENSHIFT CORP NEW COM	0.00	0.06
GREENSTONE HLDGS INC COM NEW STK	9,584.95	
GREIF INC	22,661.64	23,378.96
GREIF INC.	31,319.37	22,775.00
GREIF INC.	255,783.13	359,845.00
GRIFCO INC COM	348.49	1.80
GRIFOLS INC 8.25 DUE 02-01-2018	20,000.00	21,000.00
GROUP 1 AUTOMOTIVE INC COM	5,364.45	6,734.00
GROUP 1 AUTOMOTIVE INC COM	55,526.13	56,980.00
GROUP 1 AUTOMOTIVE INC COM	285,028.26	321,160.00
GROUPE CGI INC CL A SUB VTG CL A SUB VTG	7,625.63	7,163.00
GROUPON INC	132,591.63	99,849.20
GS US 01/06/12 C95	(97.53)	(98.00)
GS US 01/21/12 C115	(1,331.14)	(10.00)

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GSAA HOME EQUITY TR 2007 7 SR AST BACKEDCTF CL A 4 VAR RATE 07-25-2037 REG	174,487.50	158,331.24
GSE SYS INC COM STK	11,147.13	4,875.00
GSV CAP CORP COM	22,372.90	20,925.00
GT ADVANCED TECHNOLOGIES INC COM USD0.01	37,292.42	25,202.44
GTX CORP COM STK	159.30	71.82
GTX INC DEL COM	15,610.30	12,432.00
GUANGDONG INVT LTD COM	2,161.85	2,425.60
GUANWEI RECYCLING CORP COM	6,226.15	1,762.18
GUARD DOG INC CL A	4,076.27	150.00
GUESS INC COM	4,643.27	2,982.00
GUESS INC COM	621,176.82	445,361.70
GUGGENHEIM FUNDS DISTRIBUTORS INC	23,225.81	20,092.22
GUGGENHEIM FUNDS DISTRIBUTORS INC	3,429.95	4,106.00
GUGGENHEIM FUNDS DISTRIBUTORS INC	103,354.37	66,844.29
GUGGENHEIM FUNDS REV STK SPLIT CLAYMORE EXCHANGE 2H17A21 2/15/2012	14,900.75	4,446.00
GUIDE EXPL LTD CL A	18,549.28	13,914.90
GULF ALTERNATIVE ENERGY CORP COM	8,214.31	0.04
GULF KEYSTONE PETROLEUM COM USD0.01	50,977.36	74,607.17
GULF RES INC COM PAR \$0.0005 COM PAR \$0.0005	17,287.88	7,276.35
GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A	7,897.54	8,402.00
GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A	90,821.25	105,025.00
GULFMARK OFFSHORE INC CL A NEW USD0.01 CLASS A	121,752.44	121,829.00
GULFPORT ENERGY CORP COM NEW COM NEW	75,337.88	74,214.00
GUYANA FRONTIER MNG CORP COM	25,326.90	9,231.00
H J HEINZ	701,890.90	790,482.00
H J HEINZ	227,052.80	376,604.76
H QUOTIENT INC COM STK	72.95	
HAIN CELESTIAL GROUP INC COM	39,425.37	38,493.00
HALF MOON BAY CAL JUDGMENT OBLG TAXABLE B-BUILD AMER BDS 8.625 8-1-39 REG	16,185.75	17,222.55
HALLIBURTON CO COM	857,238.19	745,233.52
HALLIBURTON CO COM	379,979.23	693,064.33
HALLIBURTON CO COM	395,720.23	369,257.00
HALOZYME THERAPEUTICS INC COM	98,091.92	110,316.00
HANCOCK HLDG CO COM	7,436.76	5,722.63
HANDLEMAN CO COM	4,272.46	60.00
HANESBRANDS INC 6.375% DUE 12-15-2020	5,088.00	5,087.50
HANESBRANDS INC COM STK	645,791.48	467,804.00
HANESBRANDS INC COM STK	2,234.34	2,382.74
HANFENG EVERGREEN INC COM	2,501.75	812.10
HANG LUNG PROPERTIES HKD1	616,934.99	458,090.23
HANGER ORTHOPEDIC GROUP COM NEW	3,475.52	2,523.15
HANNOVER RUECKVERS ORD NPV(REGD)	127,396.40	133,283.93
HANSEN MED INC COM STK	336,353.33	167,893.50
HANSEN NAT CORP NAME CHANGE MONSTER BEVERAGE CORP 2F1EAU1 01/09/2012	112,947.91	120,795.54
HANSEN NAT CORP NAME CHANGE MONSTER BEVERAGE CORP 2F1EAU1 01/09/2012	423,702.21	681,836.00
HANWHA SOLARONE CO LTD SPONSORED ADR	8,088.07	1,862.22
HARBOR BIOSCIENCES INC COM NEW COM NEW	5,611.20	273.00
HARLEY DAVIDSON COM USD0.01	140,363.88	160,144.64
HARLEY DAVIDSON COM USD0.01	189,528.50	199,286.49
HARMAN INTL INDS INC NEW COM STK USD0.01	51,710.85	47,550.00
HARMAN INTL INDS INC NEW COM STK USD0.01	146,843.26	171,180.00
HARMAN INTL INDS INC NEW COM STK USD0.01	454,212.95	505,932.00
HARMAN INTL INDS INC NEW COM STK USD0.01	126,184.50	55,119.96
HARMONIC INC COM	56,906.65	41,605.20

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HARRAHS OPER INC 5.75% DUE 10-01-2017	18,148.96	9,687.50
HARRIS CORP COM	42,854.55	43,312.29
HARRIS CORP COM	115,132.26	94,641.04
HARRIS CORP COM	571,208.21	455,906.00
HARRIS CORP COM	261,797.45	273,904.00
HARSCO CORP COM	3,812.05	2,058.00
HARSCO CORP COM	412,957.88	335,454.00
HARTFORD FINL SVCS GROUP INC	21,236.95	20,751.90
HARTFORD FINL SVCS GROUP INC COM	81,218.85	58,521.83
HARTFORD FINL SVCS GROUP INC COM	356,558.35	159,006.25
HARTFORD FINL SVCS GROUP INC COM	1,108,992.96	884,000.00
HARTFORD FINL SVCS GROUP INC COM	1,208,313.67	828,750.00
HARVEST NAT RES INC COM	6,418.82	4,804.38
HASBRO INC COM	35,827.94	27,133.87
HASBRO INC COM	301,076.84	265,005.90
HASBRO INC COM	56,604.94	83,679.36
HASTINGS ENTMT INC COM	1,321.02	240.00
HATHOR EXPL LTD COM	8,997.13	11,034.00
HATTERAS FINL CORP COM REIT	66,036.02	64,269.15
HAUPPAUGE DIGITAL INC COM	2,521.07	600.00
HAWAIIAN ELEC INDS INC COM	33,520.61	39,368.72
HAWAIIAN HLDGS INC COM	261,653.58	306,240.00
HAWAIIAN HLDGS INC COM	93,795.76	103,240.00
HAWAIIAN HLDGS INC COM	96,862.52	100,340.00
HAWKER BEECHCRAFT 9.75% DUE 04-01-2017	19,404.17	1,750.00
HAYNES INTL INC COM NEW COM NEW	8,535.25	5,716.02
HAYS PLC ORD GBP0.01	222,430.18	131,172.61
HCA HLDGS INC COM	16,095.45	11,675.90
HCA INC 6.25% DUE 02-15-2013	20,349.75	20,400.00
HCA INC 7.5% DUE 11-06-2033	9,389.10	9,000.00
HCA INC 7.5% DUE 11-06-2033	19,964.47	17,300.00
HCC INS HLDGS INC COM	10,912.97	9,625.00
HCC INS HLDGS INC COM	395,128.53	375,375.00
HCN US 01/21/12 C50	(391.52)	(960.00)
HCP INC COM REIT	290,773.39	367,235.52
HCP INC COM REIT	8,059.49	9,965.09
HEADSUP ENTMT INTL INC COM	88.95	40.40
HEADWATERS INC COM	33,822.56	35,298.00
HEALTH CARE REIT INC COM	169,361.51	220,846.50
HEALTH CARE REIT INC COM	169,252.91	205,423.92
HEALTH CARE REIT INC PFD SER D 7.875% PFD SER D 7.875%	32,562.51	32,237.72
HEALTH NET INC COM	8,053.17	9,126.00
HEALTH NET INC COM	168,324.75	167,310.00
HEALTH NET INC COM	560,732.28	676,845.00
HEALTHCARE RLTY TR	56,542.75	44,011.51
HEALTHCARE SVCS GROUP INC COM	10,765.01	13,704.17
HEALTHCARE SVCS GROUP INC COM	137,352.97	134,974.70
HEALTHMED SVCS LTD COM PAR \$.001 COM PAR\$.001	12,835.78	198.00
HEALTHSOUTH CORP COM NEW STK	2,559.95	1,767.00
HEALTHSPRING INC CASH MERGER 1/30/2012	52,669.48	66,593.34
HEALTHSPRING INC CASH MERGER 1/30/2012	185,941.00	275,427.00
HEAR ATLAST HLDGS INC COM STK	131,120.23	914.54
HEARTLAND EXPRESS INC COM	3,436.00	3,000.90
HEARTLAND PMT SYS INC COM STK	142,208.20	198,534.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
HEARTLAND PMT SYS INC COM STK	12,135.07	15,834.00
HEARTLAND PMT SYS INC COM STK	753,216.80	1,113,252.00
HEARTWARE INTL INC COM COM	5,481.95	5,175.00
HECKMANN CORP COM STK	23,382.58	25,602.50
HECLA MNG CO COM	403,105.00	286,678.13
HEELYS INC COM	225.86	133.20
HEIDRICK & STRUGGLES INTL INC COM ISIN #954228191023	3,563.96	2,373.48
HEINEKEN HOLDING EUR1.6 A	104,426.22	105,218.44
HEINEKEN NV EUR1.60	1,247,411.23	1,094,353.41
HELI ELECTRONICS CORP COM NEW	2,475.39	0.10
HELIX ENERGY SOLUTIONS GROUP INC COM STK	28,956.13	28,440.00
HELIX ENERGY SOLUTIONS GROUP INC COM STK	429,852.90	391,840.00
HELLIX VENTURES INC COM	1,101.13	1,288.40
HELMERICH & PAYNE INC COM	28,218.54	31,211.75
HELMERICH & PAYNE INC COM	120,614.72	122,556.00
HELMERICH & PAYNE INC COM	158,735.40	175,080.00
HELMERICH & PAYNE INC COM	91,179.27	132,185.40
HELMERICH & PAYNE INC COM	816,704.48	793,696.00
HELVETIA HOLDING CHF0.10	778,295.93	753,728.72
HEMISPHERX BIOPHARMA INC COM	36,321.16	15,783.59
HEMIWEDGE INDUSTRIES INC COM STK	6,877.00	
HENNES & MAURITZ SER B NPV	288,201.85	289,390.12
HENNES & MAURITZ SER B NPV	354,192.13	373,892.03
HENRY JACK & ASSOC INC COM	3,500.28	5,041.50
HENRY JACK & ASSOC INC COM	208,690.01	295,095.80
HERBALIFE LTD COM STK	26,759.44	24,284.90
HERBALIFE LTD COM STK	404,257.10	511,533.00
HERCULES OFFSHORE INC COM STK	46,713.51	42,610.68
HERCULES TECHNOLOGY GROWTH CAP INC COM	19,173.44	25,319.48
HERITAGE WORLDWIDE INC COM	596.86	0.51
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	71,075.88	85,410.37
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	350,162.05	389,214.00
HERSHEY CO FORMERLY HERSHEY FOODS CORP TO 04/19/2005 COM	87,325.97	203,503.32
HESS CORP COM STK	335,977.52	304,026.99
HESS CORP COM STK	334,472.40	255,600.00
HESS CORP COM STK	110,921.36	122,404.00
HESS CORP COM STK	229,685.82	371,869.60
HESS CORP COM STK	960,688.45	900,166.40
HESS CORP NT 8.125 DUE 02-15-2019 REG	61,187.70	77,019.78
HEWLETT PACKARD CO COM	355,142.56	315,862.75
HEWLETT PACKARD CO COM	825,700.89	610,512.00
HEWLETT PACKARD CO COM	93,552.63	57,779.68
HEWLETT PACKARD CO COM	1,032,030.20	1,116,824.80
HEXCEL CORP NEW COM	336,265.64	365,813.10
HEXCEL CORP NEW COM	38,274.54	38,736.00
HFF INC CL A CL A	1,179.22	1,033.00
HFF INC CL A CL A	12,084.05	11,363.00
HHC US 01/21/12 C50	(86.30)	(30.00)
HHGREGG INC COM STK	4,237.73	4,335.00
HIBBETT SPORTS INC COM STK	14,344.30	17,394.30
HICKORY TECH CORP COM	5,094.32	4,764.40
HIENERGY TECHNOLOGIES INC COM	26,581.54	
HIGHLINE TECHNICAL INNOVATIONS INC COM	6,370.50	0.14
HILL INTL INC COM	18,110.82	20,560.00

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
HILL ROM HLDGS INC COM STK	153,361.82	185,295.00
HILLENBRAND INC COM STK	27,935.02	29,108.08
HILLTOP HLDGS INC COM STK	5,648.05	4,816.50
HILLTOP HLDGS INC COM STK	43,201.59	43,095.00
HINO MOTORS Y50	147,279.40	169,887.13
HIRE INTL INC COM STOCK	182.22	40.00
HISOFT TECHNOLOGY INT-ADR	1,557.59	923.00
HISPANIC T V NETWORK INC COM	1,082.47	
HI-TECH PHARMACAL INC COM	25,432.93	27,845.24
HITOR GROUP INC COM NEW COM	15,906.95	2,100.00
HITTITE MICROWAVE CORP COM STK	4,089.15	3,209.70
HKN INC COM STK	11,736.60	2,234.37
HL US 01/19/13 C5 COM STK CALL OPT	(13,777.99)	(4,050.00)
HL US 01/19/13 C7.5 COM STK CALL OPT	(3,292.35)	(610.00)
HL US 01/21/12 C6	(2,099.95)	(200.00)
HLTH MGMT ASSOC INC NEW CL A COM	11,061.85	10,119.01
HLTH MGMT ASSOC INC NEW CL A COM	198,839.94	153,296.00
HMS HLDGS CORP COM	25,381.39	26,671.32
HOKU CORP COM	3,046.95	1,140.00
HOLLOMAN ENERGY CORP COM	78,395.55	20,520.00
HOLLY ENERGY PARTNERS L P	10,473.98	11,026.11
HOLLYFRONTIER CORP COM	753,983.63	528,840.00
HOLLYFRONTIER CORP COM	313,777.71	283,234.63
HOLLYFRONTIER CORP COM	842,528.99	657,446.40
HOLOGIC INC COM	32,907.04	29,767.00
HOLOGIC INC COM	349,035.45	362,457.00
HOLOGIC INC COM	270,909.63	295,919.00
HOLX US 01/21/12 C19	(27.30)	(14.00)
HOME DEPOT INC COM	335,303.50	427,296.38
HOME DEPOT INC COM	781,625.61	1,413,805.20
HOME DEPOT INC COM	576,512.42	805,066.00
HOME FED BANCORP INC MD COM STK	2,606.95	2,600.00
HOME RETAIL GROUP ORD GBP0.10	204,521.28	70,116.30
HOME SOLUTIONS AMER INC COM STK	1,408.62	
HOMEAWAY INC	1,645.48	930.00
HOMELAND SAFETY INTL INC COM STK	3,344.23	0.20
HON HAI PRECISION TWD10	337,625.80	290,214.34
HON US 01/21/12 C57.5	(305.45)	(230.00)
HONDA MOTOR CO NPV	512,692.33	393,525.94
HONDA MOTOR CO NPV	551,072.09	497,245.96
HONEYWELL INTL INC COM STK	267,080.11	277,244.00
HONEYWELL INTL INC COM STK	412,367.46	517,412.00
HONEYWELL INTL INC COM STK	512,475.64	925,634.85
HONEYWELL INTL INC COM STK	979,686.08	1,114,175.00
HONEYWELL INTL INC SR NT 3.875 DUE 02-15-2014 BEO	41,788.52	42,581.12
Hong Kong dollar	193.35	193.35
Hong Kong dollar	33.84	0.30
Hong Kong dollar	16,221.96	16,221.96
Hong Kong dollar	121.44	121.44
Hong Kong dollar	20,601.04	20,601.04
Hong Kong dollar	4,810.41	4,813.88
Hong Kong dollar	2,800.45	2,800.45
Hong Kong dollar	(52.35)	(52.35)
Hong Kong dollar	(36.38)	(36.38)

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
Hong Kong dollar	(38.46)	(38.46)
Hong Kong dollar	(12,975.33)	(12,975.33)
Hong Kong dollar	(14,361.29)	(14,370.94)
Hong Kong dollar	(69,634.05)	(69,684.29)
HOOPER HOLMES INC COM	715.36	600.00
HORIYOSHI REV STOCK SPLIT HORIYOSHI WORLDWIDE 2F17AR1 1/27/2012	241.31	5.50
HORIZON LINES INC COM NEW COM NEW	9,566.25	870.00
HORIZON PHARMA INC COM	1,605.15	800.00
HORMEL FOODS CORP COM	20,978.35	24,598.76
HORMEL FOODS CORP COM	45,270.16	84,530.94
HORNBECK OFFSHORE SVCS INC NEW COM	171,373.58	151,998.00
HORNBECK OFFSHORE SVCS INC NEW COM	233,889.00	232,650.00
HORNE INTL INC COM STK	2,185.44	239.84
HORSEHEAD HLDG CORP COM STK	35,318.12	27,030.00
HOSPIRA INC COM	91,292.03	109,483.85
HOSPITALITY PPTYS TR COM SH BEN INT	404,790.54	461,898.00
HOSPITALITY PPTYS TR COM SH BEN INT	129,829.56	135,582.00
HOSPITALITY PPTYS TR COM SH BEN INT	633,215.37	646,887.00
HOSPITALITY PPTYS TR COM SH BEN INT	35,051.32	39,166.08
HOSPITALITY PPTYS TR PFD SER C 7.00%	1,424.63	2,476.00
HOST HOTELS & 9% DUE 05-15-2017	5,675.50	5,437.50
HOST HOTELS & RESORTS INC REIT	306,431.72	226,719.50
HOST HOTELS & RESORTS INC REIT	657.34	954.58
HOT TOPIC INC COM	684.42	706.91
HOT TOPIC INC COM	152,277.28	148,064.00
HOT TOPIC INC COM	222,433.52	179,792.00
HOT US 05/19/12 C57.5	(216.30)	(175.00)
HOUSTON WIRE & CABLE CO COM STK	3,518.15	4,146.00
HOVNANIAN ENTERPRISES INC CL A	89,592.16	68,244.25
HOWARD HUGHES CORP COM STOCK	18,231.61	18,418.89
HOYA CORP NPV	488,485.45	404,974.75
HOYA CORP NPV	371,952.33	342,505.24
HPQ US 01/19/13 C27	(264.29)	(360.00)
HPQ US 01/19/13 C35	(194.30)	(125.00)
HRPT PPTYS TR 6.95% DUE 04-01-2012	8,666.10	10,000.00
HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A DUE 12-29-2049/06-27-2013 BEO	45,000.00	41,377.14
HSBC FIN CORP 6.676% DUE 01-15-2021	249,783.42	258,599.25
HSBC FIN CORP HSBC FIN INTERNOTES BOOK ENTRY MTN 5.25% DUE 07-15-2014	2,000.00	2,091.47
HSBC FIN CORP HSBC FIN INTERNOTES BOOK ETRANCHE # TR 00421 5.75 DUE 08-15-2012	4,197.92	4,072.59
HSBC FIN CORP HSBC FIN INTERNOTES BOOK ETRANCHE # TR 00435 4.5 DUE 02-15-2012	3,104.80	3,007.59
HSBC FIN CORP HSBC FIN INTERNOTES TR# TR00462 5.5 DUE 02-15-2013	5,305.00	5,155.58
HSBC FINANCE CORP 6.375 NTS 27/11/12 USD1000	14,904.90	15,428.10
HSBC FINANCE CORPORATION CRP HI 7 DUE 05-15-2012 BEO	35,201.07	35,652.58
HSBC HLDGS ORD USD0.50(UK REG)	1,642,579.88	1,205,636.25
HSBC HLDGS ORD USD0.50(UK REG)	1,469,617.77	1,050,230.42
HSBC HLDGS PLC PERP SUB CAP SECS EXCH PREF SHS SER 2	5,426.95	5,212.00
HSTN AMERN ENERGY CORP COM	15,446.90	15,847.00
HTC CORPORATION TWD10	255,412.98	137,057.04
HUB GROUP INC CL A	29,423.85	29,187.00
HUB GROUP INC CL A	348,972.54	346,676.70
HUBBELL INC CL B COM	1,463.71	2,406.96
HUDSON CITY BANCORP INC COM STK	82,139.62	65,753.12
HUDSON CITY BANCORP INC COM STK	156,516.36	71,500.00
HUDSON PACIFIC PROPERTIES INC COM	4,553.76	4,248.00

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HUDSON RESOURCES I COM NPV	45,819.87	18,000.00
HUGOTON RTY TR TEX UNIT BEN INT HUGOTON RTY TR UNITS	73,139.36	63,556.04
HUMAN GENOME SCIENCES INC COM	61,283.45	32,220.40
HUMANA INC COM	368,035.73	446,811.00
HUMANA INC COM	105,674.61	318,287.13
HUMANA INC COM	122,954.35	137,321.53
HUMATECH INC COM	1,117.40	15.00
HUMITECH INTL GROUP INC NEW COM	764.83	
HUNT GOLD CORP COM STK	0.07	
HUNT J B TRANS SVCS INC COM	261,484.01	292,955.00
HUNTINGTON BANCSHARES INC COM	58,733.83	53,380.98
HUNTINGTON BANCSHARES INC COM	209,248.64	102,163.41
HUNTINGTON INGALLS INDS INC COM	6,183.50	4,660.72
HUNTINGTON INGALLS INDS INC COM	33,735.16	32,969.12
HUNTINGTON PFD CAP INC EXCH PREP PFD SECS CL C	9,429.40	8,596.50
HUNTSMAN CORP COM STK	70,627.29	60,050.00
HUNTSMAN CORP COM STK	549,475.48	515,000.00
HURON CONSULTING GROUP INC COM STK	3,024.64	3,874.00
HURON CONSULTING GROUP INC COM STK	157,076.72	178,204.00
HURON CONSULTING GROUP INC COM STK	499,693.72	631,462.00
HUSKY ENERGY INC COM	4,526.94	3,600.03
HYATT HOTELS CORP COM CL A COM CL A	1,835.50	1,882.00
HYATT HOTELS CORP COM CL A COM CL A	82,715.36	82,808.00
HYBRID FUELS INC COM STK	7,484.30	2,002.00
HYDROGEN HYBRID TECHNOLOGIES INC COM STK	7,073.90	0.30
HYDROGENETICS INC COM	1,372.35	45.00
HYDRO-QUEBEC GTD GLOBAL NT 2% DUE 06-30-2016 REG	889,830.90	908,546.71
HYFLUX HYFLUX LTD SHS	8,587.54	6,272.78
HYPERDYNAMICS CORP COM	93,252.48	75,337.50
HYPERTENSION DIAGNOSTICS INC COM	7,932.85	2,550.00
HYUNDAI MOTOR CO KRW5000	221,986.38	213,554.69
I D SYS INC DEL COM	5,039.95	4,730.00
I SH MSCI AUSTRIA INVESTABLE MKT INDEX FD	12,077.29	8,167.77
I/O CMO DBUBS 2011-LC3 MTG TR 08-10-2044BEO	24,401.94	22,240.69
I/O CMO GNMA MTG PASS THRU CTF 4 CL SA 02-16-2036 REG	81,443.70	72,646.96
I/O CMO WF-RBS COML MTG TR 2011-C2 COML MTG PASSTHRU CTF CL X-A 144A 02-15-2044	28,045.77	26,609.58
I/O FHLMC MULTICLASS 1.7432% 10-25-2021	33,510.25	33,777.71
I/O FHLMC MULTICLASS FHMS K006 AX1 VAR RT 01-25-2020	21,294.69	19,713.48
I/O FHLMC MULTICLASS FHMS K007 X1 VAR RT04-25-2020	51,395.10	47,844.93
I/O FHLMC MULTICLASS FHMS K008 X1 VAR RT06-25-2020	86,955.93	82,921.12
I/O FHLMC MULTICLASS FHMS K702 X1 VAR RT02-25-2018	124,537.54	114,199.74
I/O FHLMC MULTICLASS FHMS K703 X1 05-25-2018 VAR	68,338.48	67,015.66
I/O FHLMC MULTICLASS MTG PARTN CTFS GTD VAR 04-25-2021	19,356.51	18,705.85
I/O FHLMC MULTICLASS SER K015 X1 FLTG RT07-25-2021	54,095.52	54,175.20
I/O FHLMC MULTICLASS SER K704 CL X1 VAR RT DUE 08-25-2018	55,158.24	54,661.21
I/O FHLMC MULTIFAMILY STRUCTURED PASS THRO VAR RT K009 X1 DUE 08-25-2020	39,439.32	35,821.98
I/O GNMA 2011-140 CL SC 10-16-2041	96,470.12	99,556.00
I/O GNMA REMIC SER 2006-47 CL SA FLT RT 08-16-2036	48,736.42	53,014.39
IAC / INTERACTIVECORP COM PAR \$.001 STK	3,602.12	4,260.00
IAC / INTERACTIVECORP COM PAR \$.001 STK	309,928.32	332,280.00
IAC / INTERACTIVECORP COM PAR \$.001 STK	485,055.82	502,680.00
IAG US 01/21/12 C16	(214.26)	(250.00)
IAG US 01/21/12 C20	(339.25)	(15.00)
IAMGOLD CORP COM STK	59,371.27	49,214.25

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
IBC ADVANCED ALLOY COM NPV	26,463.36	22,348.00
IBERIABANK CORP COM	3,506.15	2,958.00
IBERIABANK CORP COM	1,073,947.27	921,910.00
IBERIABANK LAFAYETTE LA CTF DEP DTD 01-15-2010 3.8 01-15-2020	10,000.00	10,619.20
IBI GROUP INC COM STOCK	0.00	
IBIO INC COM	3,283.95	937.90
IBIZ TECH CORP COM NEW	4,825.81	
IC POTASH CORP COM	17,527.14	10,647.00
ICICI BK LTD SUB NT 144A DUE 04-30-2022/04-30-2017 BEO	121,958.54	106,140.00
ICL-ISRAEL CHEM ILS1	63,425.71	40,577.93
ICONIX BRAND GROUP INC COM	10,514.70	7,819.20
ICU MED INC COM	13,481.91	14,175.00
IDACORP INC COM	100,099.50	118,748.00
IDCC US 12/30/11 C42.5	(695.19)	(600.00)
IDENIX PHARMACEUTICALS INC COM	2,105.07	4,839.25
IDERA PHARMACEUTICALS INC COM NEW STK	8,965.52	3,045.00
IDEXX LABS INC	4,708.27	6,002.88
IDGLOBAL CORP COM PAR \$0.001 STK	7,587.99	20.76
IDIX US 01/21/12 C7.5	(67.30)	(75.00)
IDT CORP CL B NEW CL B NEW	902.13	331.85
IELEMENT CORP COM NEW STK	13,664.95	6.34
IFINIX CORP COM PAR \$.0001 NEW COM PAR \$.0001 NEW	201.95	15.00
IGO INC COM STK	2,808.84	732.93
IGSM GROUP INC COM NEW	0.00	22.00
II-VI INC COM	7,943.64	5,783.40
IKANOS COMMUNICATIONS COM	6,880.57	3,240.00
IL ST 5.877 DUE 03-01-2019 BEO TAXABLE	90,000.00	96,831.00
I-LEVEL MEDIA GROUP INC COM NEW	9,921.18	6.25
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2011 BEO	19,974.80	13,500.00
ILL TOOL WKS INC COM	80,000.07	73,414.21
ILL TOOL WKS INC COM	345,221.01	494,191.80
ILL TOOL WKS INC COM	732,715.95	705,321.00
ILLINOIS ST 5.665 MUN BD DUE 03-01-2018	90,000.00	96,392.70
ILLINOIS ST 5.365% 03-01-2017 BEO TAXABLE	5,230.95	5,363.85
ILLUMINA INC COM	93,144.97	74,127.36
ILUKA RESOURCES COM STK	5,033.80	4,767.24
IMAGING DIAGNOSTIC SYS INC COM	13,095.26	1,440.00
IMAGING3 INC COM STK	11,024.92	785.46
IMAGINON INC COM NEW	8,031.64	0.15
IMAX CORP COM	123,044.47	116,853.75
IMAX CORP COM	329,540.82	202,968.09
IMMUNOCELLULAR THERAPEUTICS LTD COM	31,662.75	28,328.80
IMMUNOGEN INC COM	13,269.62	16,791.00
IMPAC MTG HLDGS INC COM NEW COM NEW	8,904.21	747.72
IMPACT FUSION INTL INC COM STK	5,657.18	1,587.01
IMPATH LIQUIDATING TR LIQ TR INT CL A FINAL LIQUIDATION EFF DT 02/10/11	2,900.06	
IMPAX LABORATORIES INC COM	16,512.13	15,309.03
IMPERIAL CR INDS INC COM	3,502.00	20.00
IMPERIAL INDS INC COM NEW	2,933.31	65.00
IMPERIAL OIL LTD COM NEW	26,273.85	28,912.00
IMPERIAL RES INC COM STOCK	17,568.62	4,030.00
IMPERIAL SUGAR CO NEW COM NEW COM NEW	3,591.55	1,789.12
IMPERIAL TOBACCO ORD GBP0.10	1,176,039.41	1,478,544.61
IMPLANT SCIENCES CORP COM STK	9,867.17	8,743.50

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Identity of Issue/Description of Investment (b)	Historical Cost (c)	Current Value (e)
INCYTE CORP COM	7,167.72	7,505.00
INCYTE CORP COM	213,997.99	188,975.90
INDIGO-ENERGY INC COM	729,685.69	21,705.80
INDITEX EURO.15	470,843.14	585,189.64
INDUSTRIAL & COMMERCIAL BK OF CHINA H CNY1	8,562.90	8,310.40
INDUSTRIAS PENOLES S A B DE C V	32,060.43	32,468.84
INDUSTRY CALIF SALES TAX REV TAXABLE 6.6 TAXABLE DUE 01-01-2019	5,364.20	5,470.85
INDYMAC BANCORP INC COM	1,758.65	
INFINEON TECHNOLOG ORD NPV (REGD)	338,643.31	266,715.34
INFINEON TECHNOLOG ORD NPV (REGD)	341,650.76	318,324.07
INFINERA CORP COM STK USD0.001	183,310.75	150,387.16
INFORMATICA CORP COM	13,640.64	12,186.90
INFORMATICA CORP COM	284,106.90	300,979.50
INFOSONICS CORP COM	4,988.38	310.00
INFOSYS LIMITED ADR		